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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

Allstate Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

Internet Website Address www.allstate.com

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

OFFICERS

Chairman of the Board	THOMAS JOSEPH WILSON II	Chief Financial Officer	JESSE EDWARD MERTEN
Treasurer	MARIO IMBARRATO #	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	MARIO IMBARRATO Treasurer	JESSE EDWARD MERTEN Chief Financial Officer

Subscribed and sworn to before me this
7th day of February 2025

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.....

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

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

ASSETS

		Current Year 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
1.	Bonds (Schedule D)	40,024,461,303		40,024,461,303	34,222,722,698
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	106,779,672		106,779,672	90,972,469
	2.2 Common stocks	4,449,635,959	2,360,762	4,447,275,197	2,329,760,590
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	791,823,695		791,823,695	714,614,240
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	61,362,636		61,362,636	60,785,548
	4.2 Properties held for the production of income (less $ ..... 53,507,279 encumbrances)	152,610,641		152,610,641	190,992,979
	4.3 Properties held for sale (less $ ..... encumbrances)	878,801		878,801	9,808,624
5.	Cash ($ ..... (1,262,190,271) , Schedule E - Part 1), cash equivalents ($ ..... 2,597,000,474 , Schedule E - Part 2) and short-term investments ($ ..... 303,295,612 , Schedule DA)	1,638,105,815		1,638,105,815	2,528,365,790
6.	Contract loans (including $ ..... premium notes)				
7.	Derivatives (Schedule DB)	20,789,378		20,789,378	3,575,554
8.	Other invested assets (Schedule BA)	11,072,238,559	33,347,629	11,038,890,930	10,133,365,645
9.	Receivable for securities	8,186,051		8,186,051	158,940,608
10.	Securities lending reinvested collateral assets (Schedule DL)	62,318,000		62,318,000	32,488,000
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	58,389,190,510	35,708,391	58,353,482,119	50,476,392,746
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	465,022,847	196,691	464,826,156	386,859,130
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	3,736,682,718	87,721,631	3,648,961,088	2,756,553,092
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	5,999,015,267		5,999,015,267	6,029,734,247
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	44,437,241		44,437,241	120,681,506
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	442,291		442,291	
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	17,275,115		17,275,115	528,144,764
18.2	Net deferred tax asset	1,115,316,270		1,115,316,270	1,094,860,531
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	383,655,493	322,762,079	60,893,414	54,156,410
21.	Furniture and equipment, including health care delivery assets ($ .....)	51,570,504	51,570,504		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	425,596,351		425,596,351	459,810,055
24.	Health care ($ .....) and other amounts receivable				
25.	Aggregate write-ins for other-than-invested assets	967,445,516	631,722,345	335,723,171	323,797,973
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	71,595,650,123	1,129,681,642	70,465,968,481	62,230,990,455
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	71,595,650,123	1,129,681,642	70,465,968,481	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	369,783,765	36,695,354	333,088,411	313,086,050
2502.	Prepaid assessments	219,764,936	217,699,060	2,065,876	2,105,655
2503.	Collateral	568,883		568,883	8,606,269
2598.	Summary of remaining write-ins for Line 25 from overflow page	377,327,931	377,327,931		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	967,445,516	631,722,345	335,723,171	323,797,973

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Losses (Part 2A, Line 35, Column 8)	25,218,456,008	23,746,401,080
2.	Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)	466,972,388	374,994,161
3.	Loss adjustment expenses (Part 2A, Line 35, Column 9)	3,346,500,874	3,441,237,581
4.	Commissions payable, contingent commissions and other similar charges	333,549,977	281,553,870
5.	Other expenses (excluding taxes, licenses and fees)	1,617,838,345	1,536,707,661
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	257,989,461	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 (Part 1A, Line 38, Column 5) (after deducting unearned premiums for ceded reinsurance of $ 1,087,596,466 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)	18,422,938,025	16,404,795,113
10.	Advance premium	383,084,564	382,174,883
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	111,022,395	114,488,456
13.	Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 20)	4,367,635	32,530,901
14.	Amounts withheld or retained by company for account of others	32,112,604	46,006,662
15.	Remittances and items not allocated	29,839,060	52,969,296
16.	Provision for reinsurance (including $ ..... certified) (Schedule F, Part 3, Column 78)	54,493,832	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	101,273,021	78,520,882
20.	Derivatives	526,328	10,188,503
21.	Payable for securities	828,416,404	917,660,337
22.	Payable for securities lending	2,022,728,195	1,890,368,136
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	959,874,693	700,246,869
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	54,191,983,809	50,242,732,466
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	54,191,983,809	50,242,732,466
29.	Aggregate write-ins for special surplus funds	4,557,701	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)	12,980,775,708	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) (Page 4, Line 39)	16,273,984,672	11,988,257,988
38.	TOTALS (Page 2, Line 28, Col. 3)	70,465,968,481	62,230,990,455
	DETAILS OF WRITE-INS		
2501.	Accounts payable	659,244,754	463,844,873
2502.	Reserve for uncashed checks	249,884,463	202,052,252
2503.	Derivative cash	20,042,070	1,679,810
2598.	Summary of remaining write-ins for Line 25 from overflow page	30,703,406	32,669,935
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	959,874,693	700,246,869
2901.	SCOR retroactive reinsurance account	2,999,457	2,968,453
2902.	Deferred gain on sale/leaseback	1,558,244	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)	4,557,701	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	2 Prior Year
	UNDERWRITING INCOME		
1.	Premiums earned (Part 1, Line 35, Column 4)	48,919,086,115	43,412,875,798
	DEDUCTIONS:		
2.	Losses incurred (Part 2, Line 35, Column 7)	31,419,992,951	32,470,656,008
3.	Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	4,006,826,247	3,874,581,151
4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2)	11,783,236,780	9,747,518,460
5.	Aggregate write-ins for underwriting deductions		
6.	Total underwriting deductions (Lines 2 through 5)	47,210,055,977	46,092,755,619
7.	Net income of protected cells		
8.	Net underwriting gain (loss) (Line 1 minus Line 6 plus Line 7)	1,709,030,138	(2,679,879,822)
	INVESTMENT INCOME		
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17)	2,341,038,902	1,663,061,217
10.	Net realized capital gains (losses) less capital gains tax of $ (23,793,486) (Exhibit of Capital Gains (Losses))	(139,317,754)	(135,610,834)
11.	Net investment gain (loss) (Lines 9 + 10)	2,201,721,148	1,527,450,383
	OTHER INCOME		
12.	Net gain (loss) from agents' or premium balances charged off (amount recovered $ ..... amount charged off $ 363,977,004)	(363,977,004)	(314,334,571)
13.	Finance and service charges not included in premiums	571,944,965	523,148,780
14.	Aggregate write-ins for miscellaneous income	650,957,173	342,889,470
15.	Total other income (Lines 12 through 14)	858,925,133	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)	4,769,676,419	(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)	4,769,676,419	(600,725,760)
19.	Federal and foreign income taxes incurred	820,418,896	(132,872,540)
20.	Net income (Line 18 minus Line 19)(to Line 22)	3,949,257,523	(467,853,219)
	CAPITAL AND SURPLUS ACCOUNT		
21.	Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	11,988,257,988	12,244,483,796
22.	Net income (from Line 20)	3,949,257,523	(467,853,219)
23.	Net transfers (to) from Protected Cell accounts		
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $ 17,389,529	76,856,409	(25,370,927)
25.	Change in net unrealized foreign exchange capital gain (loss)	91,587,938	79,837,109
26.	Change in net deferred income tax	37,845,268	191,807,992
27.	Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Col. 3)	27,727,466	14,569,484
28.	Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)	(1,499,707)	(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 (Page 3, Lines 36.1 and 36.2, Column 2 minus Column 1)		
37.	Aggregate write-ins for gains and losses in surplus	103,951,787	(21,516,000)
38.	Change in surplus as regards policyholders for the year (Lines 22 through 37)	4,285,726,684	(256,225,808)
39.	Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	16,273,984,672	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	666,383,936	360,217,872
1402.	Gain on transferable tax credits	2,498,356	
1403.	Transition service agreement income / (expense)	2,090,622	8,097,078
1498.	Summary of remaining write-ins for Line 14 from overflow page	(20,015,741)	(25,425,480)
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	650,957,173	342,889,470
3701.	Prior year correction	151,396,226	
3702.	Settlement of current taxes	531,834	
3703.	Prior year correction tax	(31,793,208)	
3798.	Summary of remaining write-ins for Line 37 from overflow page	(16,183,065)	(21,516,000)
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	103,951,787	(21,516,000)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	50,068,189,204	43,879,407,561
2.	Net investment income	2,618,945,012	1,686,835,783
3.	Miscellaneous income	858,925,133	551,703,679
4.	Total (Lines 1 through 3)	53,546,059,349	46,117,947,023
5.	Benefit and loss related payments	29,871,693,758	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	15,567,567,428	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)	285,755,760	(80,686,905)
10.	Total (Lines 5 through 9)	45,725,016,946	42,993,092,053
11.	Net cash from operations (Line 4 minus Line 10)	7,821,042,403	3,124,854,970
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	33,187,815,597	19,243,303,685
	12.2 Stocks	522,039,598	3,520,158,560
	12.3 Mortgage loans	35,450,680	67,806,909
	12.4 Real estate	47,309,988	28,051,851
	12.5 Other invested assets	531,172,494	984,530,391
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	165,533	(587,080)
	12.7 Miscellaneous proceeds	(391,001,456)	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	33,932,952,434	23,843,264,316
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	38,614,275,884	24,352,939,980
	13.2 Stocks	2,576,114,116	1,202,610,222
	13.3 Mortgage loans	112,945,128	111,576,844
	13.4 Real estate	8,471,379	18,359,794
	13.5 Other invested assets	1,560,899,014	993,874,155
	13.6 Miscellaneous applications		295,780,603
	13.7 Total investments acquired (Lines 13.1 to 13.6)	42,872,705,520	26,975,141,597
14.	Net increase/(decrease) in contract loans and premium notes		
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(8,939,753,087)	(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)	228,450,709	(135,277,303)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	228,450,709	(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)	(890,259,975)	(142,299,615)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	2,528,365,790	2,670,665,405
	19.2 End of period (Line 18 plus Line 19.1)	1,638,105,815	2,528,365,790

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

20.0001. Portfolio investments exchanged	511,931,862	720,081,521
20.0002. Low income housing commitment	265,647,180	160,335,031
20.0003. Intercompany transfer of bonds	251,124,951	
20.0004. Income from other invested assets	192,642,845	89,465,640
20.0005. Change in receivable for securities sold	138,798,980	130,194,185
20.0006. Intercompany mortgage transfer	109,446,278	
20.0007. Change in payable for securities acquired	18,258,787	244,237,352
20.0008. Donations	13,031,777	
20.0009. AP Timber LLC - Change in liability	2,637,779	

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

20.0010. Reinvestment of non-cash distributions from other invested assets	932,921	63,649,941
20.0011. Stock dividends received	440,650	6,493,847
20.0012. Real estate - capitalized investment expenses	163,273	163,273
20.0013. Change in MA Fair Plan Recoverable	98,041	
20.0014. Liability associated with other invested assets	2,410	15,605,084
20.0015. Assets transferred from/to affiliates		122,175,268
20.0016. Real estate - sale		29,556,412

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS EARNED

	Line of Business	1 Net Premiums Written per Column 6, Part 1B	2 Unearned Premiums Dec. 31 Prior Year - per Col. 3, Last Year's Part 1	3 Unearned Premiums Dec. 31 Current Year - per Col. 5 Part 1A	4 Premiums Earned During Year (Cols. 1 + 2 - 3)
1.	Fire	29,845,240	44,988,332	28,343,220	46,490,352
2.1	Allied lines	21,888,084	10,624,881	11,118,617	21,394,348
2.2	Multiple peril crop		91,789	177,059	(85,270)
2.3	Federal flood				
2.4	Private crop				
2.5	Private flood	43,473,053	17,734,766	27,722,122	33,485,696
3.	Farmowners multiple peril	32,592,318	13,335,023	15,497,536	30,429,804
4.	Homeowners multiple peril	13,704,080,410	6,516,680,092	7,634,477,930	12,586,282,572
5.1	Commercial multiple peril (non-liability portion)	1,052,309,869	431,792,288	546,144,085	937,958,071
5.2	Commercial multiple peril (liability portion)	179,814,035	78,363,581	93,517,999	164,659,617
6.	Mortgage guaranty				
8.	Ocean marine	7,708,838	3,643,946	3,509,532	7,843,252
9.1	Inland marine	189,659,451	96,278,637	92,464,224	193,473,865
9.2	Pet insurance plans				
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	4,750,927	2,503,633	2,445,335	4,809,225
13.1	Comprehensive (hospital and medical) individual				
13.2	Comprehensive (hospital and medical) group	2,374,477			2,374,477
14.	Credit accident and health (group and individual)				
15.1	Vision only	601,240			601,240
15.2	Dental only	53,907,907	1,247,990	1,474,116	53,681,782
15.3	Disability income	160,837	5,229	4,452	161,613
15.4	Medicare supplement	86,781,054	5,904,664	9,931,334	82,754,385
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	743,508,219	12,781,285	11,039,301	745,250,203
16.	Workers' compensation	5,687	230		5,916
17.1	Other liability - occurrence	527,371,596	268,119,536	297,546,040	497,945,092
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	79,693	82,634	22,881	139,446
18.2	Products liability - claims-made				
19.1	Private passenger auto no-fault (personal injury protection)	1,508,459,547	411,774,077	441,021,320	1,479,212,303
19.2	Other private passenger auto liability	18,013,521,526	4,490,733,730	4,989,795,251	17,514,460,006
19.3	Commercial auto no-fault (personal injury protection)	12,183,500	5,517,696	4,775,048	12,926,148
19.4	Other commercial auto liability	279,782,238	187,338,534	110,062,002	357,058,769
21.1	Private passenger auto physical damage	14,076,124,429	3,632,104,572	3,936,002,804	13,772,226,197
21.2	Commercial auto physical damage	166,372,187	96,844,740	73,029,268	190,187,659
22.	Aircraft (all perils)				
23.	Fidelity	579	927	117	1,389
24.	Surety				
26.	Burglary and theft	69		22	47
27.	Boiler and machinery				
28.	Credit	33,382,337	16,251,844	15,827,710	33,806,472
29.	International				
30.	Warranty	153,969,345	53,820,669	70,937,439	136,852,576
31.	Reinsurance - nonproportional assumed property				
32.	Reinsurance - nonproportional assumed liability				
33.	Reinsurance - nonproportional assumed financial lines				
34.	Aggregate write-ins for other lines of business	13,145,005	6,229,788	6,051,262	13,323,531
35.	TOTALS	50,937,853,695	16,404,795,113	18,422,938,026	48,919,710,782
	DETAILS OF WRITE-INS				
3401.	Identity theft	13,145,005	6,229,788	6,051,262	13,323,531
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)	13,145,005	6,229,788	6,051,262	13,323,531

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1A - RECAPITULATION OF ALL PREMIUMS

	Line of Business	1 Amount Unearned (Running One Year or Less from Date of Policy) (a)	2 Amount Unearned (Running More Than One Year from Date of Policy) (a)	3 Earned But Unbilled Premium	4 Reserve for Rate Credits and Retrospective Adjustments Based on Experience	5 Total Reserve for Unearned Premiums Cols. 1 + 2 + 3 + 4
1.	Fire	28,343,220				28,343,220
2.1	Allied lines	11,118,617				11,118,617
2.2	Multiple peril crop	177,059				177,059
2.3	Federal flood					
2.4	Private crop					
2.5	Private flood	27,722,122				27,722,122
3.	Farmowners multiple peril	15,497,536				15,497,536
4.	Homeowners multiple peril	7,634,477,930				7,634,477,930
5.1	Commercial multiple peril (non-liability portion)	546,144,085				546,144,085
5.2	Commercial multiple peril (liability portion)	93,517,999				93,517,999
6.	Mortgage guaranty					
8.	Ocean marine	3,509,532				3,509,532
9.1	Inland marine	92,464,224				92,464,224
9.2	Pet insurance plans					
10.	Financial guaranty					
11.1	Medical professional liability - occurrence					
11.2	Medical professional liability - claims-made					
12.	Earthquake	2,445,335				2,445,335
13.1	Comprehensive (hospital and medical) individual					
13.2	Comprehensive (hospital and medical) group					
14.	Credit accident and health (group and individual)					
15.1	Vision only					
15.2	Dental only	1,474,116				1,474,116
15.3	Disability income	4,452				4,452
15.4	Medicare supplement	9,931,334				9,931,334
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	11,039,301				11,039,301
16.	Workers' compensation					
17.1	Other liability - occurrence	297,546,040				297,546,040
17.2	Other liability - claims-made					
17.3	Excess workers' compensation					
18.1	Products liability - occurrence	22,881				22,881
18.2	Products liability - claims-made					
19.1	Private passenger auto no-fault (personal injury protection)	441,021,320				441,021,320
19.2	Other private passenger auto liability	4,989,795,251				4,989,795,251
19.3	Commercial auto no-fault (personal injury protection)	4,775,048				4,775,048
19.4	Other commercial auto liability	110,062,002				110,062,002
21.1	Private passenger auto physical damage	3,936,002,804				3,936,002,804
21.2	Commercial auto physical damage	73,029,268				73,029,268
22.	Aircraft (all perils)					
23.	Fidelity	117				117
24.	Surety					
26.	Burglary and theft	22				22
27.	Boiler and machinery					
28.	Credit	15,827,710				15,827,710
29.	International					
30.	Warranty	4,945,263	65,992,176			70,937,439
31.	Reinsurance - nonproportional assumed property					
32.	Reinsurance - nonproportional assumed liability					
33.	Reinsurance - nonproportional assumed financial lines					
34.	Aggregate write-ins for other lines of business	6,051,262				6,051,262
35.	TOTALS	18,356,945,850	65,992,176			18,422,938,026
36.	Accrued retrospective premiums based on experience					
37.	Earned but unbilled premiums					
38.	Balance (Sum of Line 35 through 37)					18,422,938,026
	DETAILS OF WRITE-INS					
3401.	Identity theft	6,051,262				6,051,262
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)	6,051,262				6,051,262

(a) State here basis of computation used in each case Monthly Pro Rata

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN

	1	Reinsurance Assumed		Reinsurance Ceded		6
		2	3	4	5	Net Premiums Written
Line of Business	Direct Business (a)	From Affiliates	From Non-Affiliates	To Affiliates	To Non-Affiliates	Cols. 1+2+3-4-5
1. Fire	9,644	54,820,500	(15,504,534)	9,479,784	586	29,845,240
2.1 Allied lines	97,243	28,985,857		7,193,820	1,196	21,888,084
2.2 Multiple peril crop						
2.3 Federal flood	265,026,895				265,026,895	
2.4 Private crop						
2.5 Private flood		57,998,510		14,525,457		43,473,053
3. Farmowners multiple peril		43,456,418		10,864,100		32,592,318
4. Homeowners multiple peril	1,997,461,311	12,038,984,258	(9,186,089)	200,556,584	122,622,487	13,704,080,410
5.1 Commercial multiple peril (non-liability portion)	93,745,414	1,079,291,863		115,575,270	5,152,138	1,052,309,869
5.2 Commercial multiple peril (liability portion)	24,716,996	155,570,883		(10,329)	484,173	179,814,035
6. Mortgage guaranty						
8. Ocean marine	226,158	7,481,487			(1,193)	7,708,838
9.1 Inland marine	41,575,596	150,783,075	(190,706)	2,508,858	(345)	189,659,451
9.2 Pet insurance plans						
10. Financial guaranty						
11.1 Medical professional liability - occurrence						
11.2 Medical professional liability - claims-made						
12. Earthquake	780,893	4,636,542		666,508		4,750,927
13.1 Comprehensive (hospital and medical) individual						
13.2 Comprehensive (hospital and medical) group		2,374,477				2,374,477
14. Credit accident and health (group and individual)						
15.1 Vision only		601,240				601,240
15.2 Dental only		53,907,907				53,907,907
15.3 Disability income		160,837				160,837
15.4 Medicare supplement		86,781,054				86,781,054
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		743,508,219				743,508,219
16. Workers' compensation		736	4,950			5,687
17.1 Other liability - occurrence	73,066,114	466,065,484	3,924	11,767,430	(3,505)	527,371,596
17.2 Other liability - claims-made						
17.3 Excess workers' compensation						
18.1 Products liability - occurrence	72,339		7,354			79,693
18.2 Products liability - claims-made						
19.1 Private passenger auto no-fault (personal injury protection)	133,961,193	1,557,711,405	19,405	182,858,769	373,687	1,508,459,547
19.2 Other private passenger auto liability	903,953,245	17,985,624,741	(148,899)	875,354,027	553,535	18,013,521,526
19.3 Commercial auto no-fault (personal injury protection)	459,912	13,034,050	37,508	3,199,999	(1,852,029)	12,183,500
19.4 Other commercial auto liability	49,182,077	291,521,681	3,409,809	64,328,811	2,518	279,782,238
21.1 Private passenger auto physical damage	1,100,238,312	13,640,704,774	17,336,018	676,861,508	5,293,167	14,076,124,429
21.2 Commercial auto physical damage	16,605,422	196,682,571	200,601	46,671,621	444,787	166,372,187
22. Aircraft (all perils)						
23. Fidelity	579					579
24. Surety						
26. Burglary and theft		92		23		69
27. Boiler and machinery	1,027,509				1,027,509	
28. Credit		44,491,176		11,108,839		33,382,337
29. International						
30. Warranty	16,517,719		137,451,627			153,969,345
31. Reinsurance - nonproportional assumed property	XXX					
32. Reinsurance - nonproportional assumed liability	XXX					
33. Reinsurance - nonproportional assumed financial lines	XXX					
34. Aggregate write-ins for other lines of business	1,204,349	13,418,754		1,478,097		13,145,005
35. TOTALS	4,719,928,919	48,718,598,590	133,440,968	2,234,989,176	399,125,606	50,937,853,695
DETAILS OF WRITE-INS						
3401. Identity theft	1,204,349	13,418,754		1,478,097		13,145,005
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)	1,204,349	13,418,754		1,478,097		13,145,005

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

If yes: 1. The amount of such installment premiums $ .....

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

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - LOSSES PAID AND INCURRED

	Line of Business	Losses Paid Less Salvage 1 Direct Business	2 Reinsurance Assumed	3 Reinsurance Recovered	4 Net Payments (Cols. 1 + 2 -3)	5 Net Losses Unpaid Current Year (Part 2A , Col. 8)	6 Net Losses Unpaid Prior Year	7 Losses Incurred Current Year (Cols. 4 + 5 - 6)	8 Percentage of Losses Incurred (Col. 7, Part 2) to Premiums Earned (Col. 4, Part 1)
1.	Fire	53,804	31,250,212	4,061,035	27,242,981	17,377,688	29,327,943	15,292,726	32.9
2.1	Allied lines	125,213	15,810,194	4,218,687	11,716,719	3,372,542	3,281,169	11,808,092	55.2
2.2	Multiple peril crop								
2.3	Federal flood	345,871,255		345,858,987	12,268			12,268	
2.4	Private crop								
2.5	Private flood		20,307,718	5,899,960	14,407,758	19,511,991	5,120,083	28,799,667	86.0
3.	Farmowners multiple peril		19,154,308	4,060,239	15,094,069	7,480,425	10,227,262	12,347,233	40.6
4.	Homeowners multiple peril	1,020,344,025	6,618,683,767	126,293,554	7,512,734,238	3,731,953,176	3,668,504,068	7,576,183,346	60.2
5.1	Commercial multiple peril (non-liability portion)	64,831,540	456,234,868	27,329,811	493,736,597	200,585,466	251,953,759	442,368,304	47.2
5.2	Commercial multiple peril (liability portion)	15,753,501	13,753,813	(4,832)	29,512,145	151,062,663	141,413,721	39,161,087	23.8
6.	Mortgage guaranty								
8.	Ocean marine	46,713	4,523,227	24	4,569,916	589,257	826,581	4,332,591	55.2
9.1	Inland marine	14,060,188	64,576,677	419,708	78,217,157	17,235,537	18,885,039	76,567,655	39.6
9.2	Pet insurance plans								
10.	Financial guaranty								
11.1	Medical professional liability - occurrence		155,005		155,005	582,399	30,813	706,591	
11.2	Medical professional liability - claims-made								
12.	Earthquake	(4,014)	56,596		52,582	40,918	213,438	(119,938)	(2.5)
13.1	Comprehensive (hospital and medical) individual								
13.2	Comprehensive (hospital and medical) group		2,316,641		2,316,641	530,711	409,623	2,437,729	102.7
14.	Credit accident and health (group and individual)								
15.1	Vision only		94,030		94,030	37,554	24,722	106,862	17.8
15.2	Dental only		24,355,231		24,355,231	7,172,815	5,593,999	25,934,047	48.3
15.3	Disability income		43,296		43,296	235,974	256,840	22,430	13.9
15.4	Medicare supplement		85,765,551		85,765,551	10,556,304	7,837,446	88,484,409	106.9
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		520,068,993		520,068,993	208,969,853	196,934,795	532,104,051	71.4
16.	Workers' compensation	1,167,925	1,491,906	138,241	2,521,590	44,034,534	44,017,466	2,538,658	42,911.6
17.1	Other liability - occurrence	87,063,059	349,562,758	13,837,763	422,788,054	1,381,525,265	1,080,643,762	723,669,557	145.3
17.2	Other liability - claims-made								
17.3	Excess workers' compensation								
18.1	Products liability - occurrence	35,637,957	20,715,611	14,965,057	41,388,510	661,382,911	684,806,570	17,964,851	12,883.0
18.2	Products liability - claims-made					10	22	(12)	
19.1	Private passenger auto no-fault (personal injury protection)	105,271,711	902,955,488	92,965,777	915,261,422	1,284,858,087	1,367,126,292	832,993,217	56.3
19.2	Other private passenger auto liability	735,684,508	11,068,434,849	388,245,038	11,415,874,319	15,538,948,709	13,870,198,698	13,084,624,330	74.7
19.3	Commercial auto no-fault (personal injury protection)	12,471,128	5,760,745	3,821,826	14,410,047	52,602,610	65,751,073	1,261,584	9.8
19.4	Other commercial auto liability	329,968,884	330,931,614	75,473,704	585,426,794	1,245,546,624	1,384,840,565	446,132,853	124.9
21.1	Private passenger auto physical damage	426,343,434	7,365,719,823	291,852,499	7,500,210,758	558,125,008	864,412,887	7,193,922,879	52.2
21.2	Commercial auto physical damage	22,689,147	118,215,929	22,052,873	118,852,203	42,985,251	24,863,308	136,974,146	72.0
22.	Aircraft (all perils)		76,791		76,791	2,162,485	2,085,296	153,980	
23.	Fidelity	104,972			104,972	1,166	268	105,871	7,622.1
24.	Surety					33,775	33,775		
26.	Burglary and theft					228		228	483.4
27.	Boiler and machinery	444,912		427,204	17,709	(983,938)	(637,118)	(329,111)	
28.	Credit		22,808,451	4,463,144	18,345,307	16,137,082	4,915,145	29,567,244	87.5
29.	International								
30.	Warranty		91,958,518		91,958,518	11,004,192	6,541,124	96,421,585	70.5
31.	Reinsurance - nonproportional assumed property	XXX							
32.	Reinsurance - nonproportional assumed liability	XXX	21,681		21,681	1,628,668	1,570,884	79,464	
33.	Reinsurance - nonproportional assumed financial lines	XXX							
34.	Aggregate write-ins for other lines of business		502,664	110,227	392,437	1,168,066	4,389,761	(2,829,258)	(21.2)
35.	TOTALS	3,217,929,862	28,156,306,954	1,426,490,528	29,947,746,288	25,218,456,006	23,746,401,080	31,419,801,214	64.2
	DETAILS OF WRITE-INS								
3401.	Identity theft		502,664	110,227	392,437	1,168,066	4,389,761	(2,829,258)	
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)		502,664	110,227	392,437	1,168,066	4,389,761	(2,829,258)	(21.2)

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

		Reported Losses				Incurred But Not Reported			8	9
		1	2	3	4	5	6	7		
	Line of Business	Direct	Reinsurance Assumed	Deduct Reinsurance Recoverable	Net Losses Excl. Incurred But Not Reported (Cols. 1 + 2 - 3)	Direct	Reinsurance Assumed	Reinsurance Ceded	Net Losses Unpaid (Cols. 4 + 5 + 6 - 7)	Net Unpaid Loss Adjustment Expenses
1.	Fire		13,322,213	1,245,367	12,076,846	82,371	5,224,632	6,161	17,377,688	2,580,166
2.1	Allied lines	15,034	1,958,158	470,878	1,502,315	422,554	2,082,029	634,356	3,372,542	158,126
2.2	Multiple peril crop									
2.3	Federal flood	811,313		811,313		97,663,000		97,663,000		20,720,000
2.4	Private crop									
2.5	Private flood		18,899,642	4,710,462	14,189,180		5,322,811		19,511,991	582,069
3.	Farmowners multiple peril		4,620,439	805,944	3,814,495		3,665,931		7,480,425	223,732
4.	Homeowners multiple peril	265,874,560	1,261,586,837	24,807,530	1,502,653,867	395,243,304	1,879,535,270	45,479,265	3,731,953,176	476,621,854
5.1	Commercial multiple peril (non-liability portion)	8,412,010	56,729,226	5,373,595	59,767,641	42,951,174	114,833,909	16,967,258	200,585,466	28,554,650
5.2	Commercial multiple peril (liability portion)	46,016,078	31,196,256	377,836	76,834,498	52,952,593	21,276,230	659	151,062,663	20,603,818
6.	Mortgage guaranty									
8.	Ocean marine		398,116	25	398,091	(13,852)	208,911	3,894	589,257	143,515
9.1	Inland marine	1,419,824	7,551,019	21,072	8,949,771	1,027,141	7,260,773	2,148	17,235,537	3,529,642
9.2	Pet insurance plans									
10.	Financial guaranty									
11.1	Medical professional liability - occurrence		416,457		416,457		174,187	8,245	582,399	95,071
11.2	Medical professional liability - claims-made									
12.	Earthquake		800		800	7,988	32,130		40,918	38,836
13.1	Comprehensive (hospital and medical) individual								(a)	26,591
13.2	Comprehensive (hospital and medical) group						530,711		(a) 530,711	
14.	Credit accident and health (group and individual)									
15.1	Vision only						37,554		(a) 37,554	1,502
15.2	Dental only		3,925,664		3,925,664		3,247,151		(a) 7,172,815	127,967
15.3	Disability income		223,245		223,245		12,729		(a) 235,974	509
15.4	Medicare supplement		1,929,809		1,929,809		8,626,495		(a) 10,556,304	345,058
15.5	Medicaid Title XIX								(a)	
15.6	Medicare Title XVIII								(a)	
15.7	Long-term care								(a)	
15.8	Federal employees health benefits plan								(a)	
15.9	Other health		35,965,245		35,965,245		173,004,608		(a) 208,969,853	8,655,731
16.	Workers' compensation	9,018,197	13,550,982	1,011,848	21,557,331	12,118,810	10,472,984	114,591	44,034,534	6,574,307
17.1	Other liability - occurrence	153,374,000	250,230,970	41,356,751	362,248,219	279,854,931	777,884,579	38,462,463	1,381,525,265	102,065,051
17.2	Other liability - claims-made									
17.3	Excess workers' compensation									
18.1	Products liability - occurrence	324,696,670	98,075,183	129,950,215	292,821,638	227,009,548	255,459,167	113,907,442	661,382,911	271,543,644
18.2	Products liability - claims-made						10		10	
19.1	Private passenger auto no-fault (personal injury protection)	922,168,227	679,405,531	572,077,072	1,029,496,687	(80,167,574)	282,329,797	(53,199,177)	1,284,858,087	594,112,446
19.2	Other private passenger auto liability	812,670,593	9,810,680,657	142,055,820	10,481,295,430	341,189,513	5,057,297,220	340,833,454	15,538,948,709	1,551,437,370
19.3	Commercial auto no-fault (personal injury protection)	32,051,899	4,404,495	13,561,159	22,895,234	27,393,640	7,626,114	5,312,377	52,602,610	9,673,079
19.4	Other commercial auto liability	550,483,813	342,527,699	75,074,722	817,936,790	210,438,799	279,603,047	62,432,011	1,245,546,624	96,888,859
21.1	Private passenger auto physical damage	86,223,734	1,069,767,032	12,176,002	1,143,814,763	(49,389,280)	(493,584,552)	42,715,923	558,125,008	144,460,987
21.2	Commercial auto physical damage	3,420,168	4,704,605	640,440	7,484,333	2,140,654	45,553,295	12,193,031	42,985,251	4,440,366
22.	Aircraft (all perils)		1,267,465		1,267,465		904,891	9,871	2,162,485	113,647
23.	Fidelity					1,166			1,166	9
24.	Surety	33,775			33,775				33,775	1,360
26.	Burglary and theft					228			228	
27.	Boiler and machinery	58,971		2,177,047	(2,118,076)	1,134,247		109	(983,938)	130,644
28.	Credit		2,500	625	1,875		16,135,207		16,137,082	1,784,819
29.	International									
30.	Warranty		11,004,192		11,004,192				11,004,192	
31.	Reinsurance - nonproportional assumed property	XXX				XXX				
32.	Reinsurance - nonproportional assumed liability	XXX	1,028,836		1,028,836	XXX	599,832		1,628,668	
33.	Reinsurance - nonproportional assumed financial lines	XXX				XXX				
34.	Aggregate write-ins for other lines of business	721	1,523,200	356,094	1,167,827	24	216		1,168,066	265,451
35.	TOTALS	3,216,749,586	13,726,896,473	1,029,061,817	15,914,584,241	1,562,060,979	8,465,357,867	723,547,081	25,218,456,006	3,346,500,874
	DETAILS OF WRITE-INS									
3401.	Identity theft	721	1,523,200	356,094	1,167,827	24	216		1,168,066	265,451
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)	721	1,523,200	356,094	1,167,827	24	216		1,168,066	265,451

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

UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - EXPENSES

		1 Loss Adjustment Expenses	2 Other Underwriting Expenses	3 Investment Expenses	4 Total
1.	Claim adjustment services:				
	1.1 Direct	106,294,393			106,294,393
	1.2 Reinsurance assumed	787,234,885			787,234,885
	1.3 Reinsurance ceded	52,702,429			52,702,429
	1.4 Net claim adjustment service (1.1 + 1.2 - 1.3)	840,826,849			840,826,849
2.	Commission and brokerage:				
	2.1 Direct excluding contingent		386,780,679		386,780,679
	2.2 Reinsurance assumed, excluding contingent		4,339,450,454		4,339,450,454
	2.3 Reinsurance ceded, excluding contingent		869,463,731		869,463,731
	2.4 Contingent - direct		97,148,738		97,148,738
	2.5 Contingent - reinsurance assumed		959,731,794		959,731,794
	2.6 Contingent - reinsurance ceded				
	2.7 Policy and membership fees				
	2.8 Net commission and brokerage (2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7)		4,913,647,934		4,913,647,934
3.	Allowances to managers and agents		18,099,850		18,099,850
4.	Advertising	216,698	1,845,744,670		1,845,961,368
5.	Boards, bureaus and associations	4,147,256	21,619,193	1,226	25,767,675
6.	Surveys and underwriting reports	17,507,240	242,105,823		259,613,063
7.	Audit of assureds' records				
8.	Salary and related items:				
	8.1 Salaries	1,627,567,291	1,448,932,152	74,500,483	3,150,999,926
	8.2 Payroll taxes	124,538,103	100,763,528	3,652,579	228,954,209
9.	Employee relations and welfare	273,453,141	237,907,852	8,966,529	520,327,522
10.	Insurance	967,673	4,623,860	190,877	5,782,410
11.	Directors' fees				
12.	Travel and travel items	59,245,557	27,019,507	896,718	87,161,782
13.	Rent and rent items	21,435,439	62,302,998	2,739,331	86,477,768
14.	Equipment	1,907,194	9,581,459	229,754	11,718,407
15.	Cost or depreciation of EDP equipment and software	77,054,672	339,094,425	1,707,099	417,856,196
16.	Printing and stationery	12,907,925	17,845,474	6,590,979	37,344,379
17.	Postage, telephone and telegraph, exchange and express	47,277,115	164,140,002	773,634	212,190,751
18.	Legal and auditing	2,431,200	59,364,838	1,498,821	63,294,859
19.	Totals (Lines 3 to 18)	2,270,656,503	4,599,145,631	101,748,031	6,971,550,165
20.	Taxes, licenses and fees:				
	20.1 State and local insurance taxes deducting guaranty association credits of $		1,190,933,895		1,190,933,895
	20.2 Insurance department licenses and fees		51,065,603		51,065,603
	20.3 Gross guaranty association assessments		(2,109,628)		(2,109,628)
	20.4 All other (excluding federal and foreign income and real estate)		53,923,346		53,923,346
	20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)		1,293,813,215		1,293,813,215
21.	Real estate expenses			30,510,346	30,510,346
22.	Real estate taxes			992,597	992,597
23.	Reimbursements by uninsured plans				
24.	Aggregate write-ins for miscellaneous expenses	895,342,894	976,629,999	23,527,960	1,895,500,853
25.	Total expenses incurred	4,006,826,247	11,783,236,778	156,778,934	(a) 15,946,841,958
26.	Less unpaid expenses - current year	3,346,500,874	2,177,477,940	31,899,843	5,555,878,657
27.	Add unpaid expenses - prior year	3,441,237,581	1,949,898,282	47,257,199	5,438,393,063
28.	Amounts receivable relating to uninsured plans, prior year				
29.	Amounts receivable relating to uninsured plans, current year				
30.	TOTAL EXPENSES PAID (Lines 25 - 26 + 27 - 28 + 29)	4,101,562,954	11,555,657,121	172,136,289	15,829,356,364
	DETAILS OF WRITE-INS				
2401.	Outside clerical	851,306,428	680,573,185	23,718,045	1,555,597,658
2402.	Miscellaneous income and expense	84,095,143	359,050,020	(190,085)	442,955,077
2403.	Donations	1,019	42,330,760		42,331,779
2498.	Summary of remaining write-ins for Line 24 from overflow page	(40,059,695)	(105,323,966)		(145,383,662)
2499.	Totals (Lines 2401 through 2403 plus 2498)(Line 24 above)	895,342,894	976,629,999	23,527,960	1,895,500,853

(a) Includes management fees of $ ..... to affiliates and $ ..... to non-affiliates.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 261,071,969	277,978,901
1.1	Bonds exempt from U.S. tax	(a) 123,700,577	159,872,884
1.2	Other bonds (unaffiliated)	(a) 1,240,413,879	1,274,246,357
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 3,067,271	3,031,954
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	12,141,757	14,383,791
2.21	Common stocks of affiliates	108,149,885	108,149,885
3.	Mortgage loans	(c) 30,593,238	30,773,264
4.	Real estate	(d) 49,624,699	49,624,699
5	Contract loans		
6	Cash, cash equivalents and short-term investments	(e) 200,266,592	199,944,802
7	Derivative instruments	(f) (296,979)	(2,017,600)
8.	Other invested assets	701,785,802	496,430,601
9.	Aggregate write-ins for investment income	(101,711,377)	(101,711,377)
10.	Total gross investment income	2,628,807,312	2,510,708,161
11.	Investment expenses		(g) 156,778,934
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i) 12,890,326
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		169,669,260
17.	Net investment income (Line 10 minus Line 16)		2,341,038,901
	DETAILS OF WRITE-INS		
0901.	Securities Lending Income	(101,701,075)	(101,701,075)
0902.	Swap Collateral Income	(10,302)	(10,302)
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)	(101,711,377)	(101,711,377)
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15, above)		

(a) Includes $ 107,342,899 accrual of discount less $ 75,916,125 amortization of premium and less $ 103,365,783 paid for accrued interest on purchases.

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

(c) Includes $ 533,811 accrual of discount less $ 818,804 amortization of premium and less $ ..... paid for accrued interest on purchases.

(d) Includes $ 21,615,975 for company's occupancy of its own buildings; and excludes $ 352,339 interest on encumbrances.

(e) Includes $ 79,469,975 accrual of discount less $ 32,120 amortization of premium and less $ 134,480 paid for accrued interest on purchases.

(f) Includes $ 228,679 accrual of discount less $ (2,164,889) amortization of premium.

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

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

(i) Includes $ 12,890,326 depreciation on real estate and $ ..... depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	21,939,948	(16,519)	21,923,429	(128,488)	
1.1	Bonds exempt from U.S. tax	3,937,051	(2,029,879)	1,907,172	(5,404,930)	
1.2	Other bonds (unaffiliated)	(84,819,052)	(19,595,532)	(104,414,583)	73,907,774	(1,757,458)
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	6,043		6,043	9,847,790	(586,043)
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	69,107,420	(99,919,513)	(30,812,093)	15,097,497	(4,771,951)
2.21	Common stocks of affiliates				101,951,649	
3.	Mortgage loans					
4.	Real estate	4,830,589		4,830,589		
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	165,533	(2,283,398)	(2,117,865)		
7.	Derivative instruments	(38,233,900)		(38,233,900)	695,753	25,348,745
8.	Other invested assets	8,885,855	(25,085,888)	(16,200,032)	(82,802,022)	74,681,687
9.	Aggregate write-ins for capital gains (losses)				(18,919,085)	(1,327,041)
10.	Total capital gains (losses)	(14,180,510)	(148,930,729)	(163,111,239)	94,245,938	91,587,938
	DETAILS OF WRITE-INS					
0901.	Cumulative translation adjustment - Square Trade Euro					(1,327,041)
0902.	ITD Unrealized Adjustment - System Conversion				(18,919,085)	
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)				(18,919,085)	(1,327,041)

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks	2,360,762	2,360,762	
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans			
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	33,347,629	41,478,083	8,130,454
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	35,708,391	43,838,845	8,130,454
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued	196,691	2,657,443	2,460,752
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	87,721,631	82,042,452	(5,679,179)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset			
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	322,762,079	368,540,189	45,778,110
21.	Furniture and equipment, including health care delivery assets	51,570,504	72,003,600	20,433,096
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable			
25.	Aggregate write-ins for other-than-invested assets	631,722,345	588,326,577	(43,395,768)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,129,681,642	1,157,409,108	27,727,466
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	1,129,681,642	1,157,409,108	27,727,466
	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.	Intangible asset	225,672,275	256,420,281	30,748,006
2502.	Prepaid assessments	217,699,060	169,391,749	(48,307,311)
2503.	Advances	112,670,588	80,299,879	(32,370,708)
2598.	Summary of remaining write-ins for Line 25 from overflow page	75,680,422	82,214,669	6,534,246
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	631,722,345	588,326,577	(43,395,768)

NOTES TO FINANCIAL STATEMENTS

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 ("APPM"), 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 #	2024	2023
Net Income					
(1) The Company's state basis (Page 4, Line 20, Columns 1 & 2)	xxx	xxx	xxx	$ 3,949	$ (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	$ 3,949	$ (468)
Surplus					
(5) The Company's state basis (Page 3, Line 37, Columns 1 & 2)	xxx	xxx	xxx	$ 16,274	$ 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	$ 16,274	$ 11,988

B. The preparation of financial statements in conformity with the NAIC Annual Statement Instructions and accounting practices prescribed or permitted by the IL DOI requires management to make estimates and assumptions that affect the amounts reported in the financial statements and accompanying notes. Actual results could differ from those estimates.

C. Listed below is a summary of the accounting policies that materially affect the financial statements.

Investments

Bonds with an NAIC designation of 1 or 2, including loan-backed and structured securities ("LBASS") and excluding Securities Valuation Office ("SVO")-identified investments, are reported at amortized cost using the effective yield method. Bonds 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 SVO may assign an NAIC designation for use in determining carrying value for certain LBASS. The Company's bond portfolio also includes SVO-identified investments, which are reported at fair value. Changes in the fair value of SVO-identified investments are recorded as a change in net unrealized capital gains (losses), which is a component of unassigned surplus.

Perpetual preferred stocks and unaffiliated common stocks are reported at fair value. Differences between cost and fair value are recorded as a change in net unrealized capital gains (losses), which is a component of unassigned surplus.

Common stock investments in insurance subsidiaries domiciled in the United States are recorded based on the underlying statutory equity of the subsidiary and adjusted to eliminate surplus notes issued by subsidiaries and held by the Company. Common stock investments in foreign insurance subsidiaries are recorded based on the underlying accounting principles generally accepted in the United States of America ("GAAP") equity from audited GAAP financial statements adjusted for items described in SSAP No. 97, *Investments in Subsidiary, Controlled and Affiliated Entities*.

Mortgage loans are reported at unpaid principal balances, net of unamortized premium or discount.

Investments in real estate are reported at depreciated cost less encumbrances or the lower of depreciated cost or fair value, less encumbrances and estimated cost to sell the property. Single real estate property investments, that are wholly owned by a limited liability company that is directly and wholly owned by the reporting entity, are reported as real estate investments.

Cash equivalents are reported at fair value or amortized cost. Cash equivalents reported at amortized cost are readily convertible into known amounts of cash and so near to their maturity that they present an insignificant risk of change in value because of changes in interest rates.

Short-term investments are reported at amortized cost.

Other invested assets consist of investments in joint ventures, partnerships, limited liability companies, low income housing tax credit ("LIHTC") property investments, collateral loans, residual tranche securities and surplus notes. Investments in joint ventures, partnerships and limited liability companies are generally reported based on the underlying audited GAAP equity of the investee, with undistributed earnings or losses reflected in unassigned surplus as a change in net unrealized capital gains and losses and, are generally recognized on a delay due to the availability of financial statements. LIHTC property investments are carried at proportional amortized cost, based on the proportion of tax benefits received in the current year to total estimated tax benefits allocated to the Company. Collateral loans are reported at the outstanding principal balance and any related interest. Residual tranche securities are reported at the lower of amortized cost or fair value. Surplus notes are reported at amortized cost or the lower of amortized cost or fair value depending on the NAIC designation.

Investment income primarily consists of interest, dividends, income from limited partnership interests, rental income from real estate, income from certain derivative transactions and amortization of any premium or discount. Interest is recognized on an accrual basis using the effective yield method and dividends are recorded at the ex-dividend date. Interest income for LBASS is determined considering estimated pay-downs, including prepayments, obtained from third-party data sources and internal estimates. Actual prepayment experience is periodically reviewed, and effective yields are recalculated when differences arise between the prepayments originally anticipated and the actual prepayments received and currently anticipated. 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. In periods subsequent to the recognition of an other-than-temporary impairment ("OTTI") on a bond, including LBASS, the difference between the new amortized cost basis and the cash flows expected to be collected is accreted as interest income. Accrual of income is suspended for other-than-temporarily impaired bonds when the timing and amount of cash flows expected to be received is not reasonably estimable. Accrual of income is suspended for mortgage loans and bank loans that are in default or when the full and timely collection of principal and interest payments is not probable. Cash receipts on investments on nonaccrual status are generally recorded as a reduction of carrying value. Cash distributions received from investments in joint ventures, partnerships and limited liability companies are recognized in investment income to the extent that they are not in excess of the undistributed accumulated earnings attributable to the investee and the unrealized gain would be reversed. Any distributions that are in excess of the undistributed accumulated earnings attributable to the investee reduce the carrying amount of the investment.

Realized capital gains and losses include gains and losses on investment sales, write-downs in value due to other than temporary declines in fair value, expirations and settlements of certain derivatives. Realized capital gains and losses on sales of investments are determined on a specific identification basis.

NOTES TO FINANCIAL STATEMENTS

The Company has a comprehensive portfolio monitoring process to identify and evaluate each bond, including LBASS, and common and preferred stock, whose carrying value may be other-than-temporarily impaired. For each bond, excluding LBASS, in an unrealized loss position (fair value is less than amortized cost), the Company assesses whether management with the appropriate authority has made a decision to sell the bond prior to its maturity at an amount below its carrying value. If the decision has been made to sell the bond, the bond's decline in fair value is considered other than temporary and the Company recognizes a realized capital loss equal to the difference between the amortized cost and the fair value of the bond at the balance sheet date the assessment is made. If the Company has not made the decision to sell the bond, but it is probable the Company will not be able to collect all amounts due according to contractual terms, the bond's decline in value is considered other-than-temporarily impaired, and a write-down of the amortized cost to fair value is required. For securities with an NAIC designation of 3 through 6, unrealized losses that are not deemed other-than-temporarily impaired are reflected in the Company's unassigned surplus.

For LBASS, the Company assesses whether management with the appropriate authority has made a decision to sell each LBASS in an unrealized loss position or does not have the intent and ability to retain the LBASS for a period of time sufficient to recover the amortized cost basis. If either situation exists, the security's decline in value is considered other-than-temporarily impaired and the security is written down as a realized capital loss to fair value. If management has not made the decision to sell the LBASS and management intends to hold the security for a period of time sufficient to recover the amortized cost basis, the Company analyzes the present value of the discounted cash flows expected to be collected. If the present value of the discounted cash flows expected to be collected is less than the amortized cost, the security is considered other-than-temporarily impaired and the Company recognizes a realized capital loss for the difference between the present value of the discounted cash flows and the amortized cost. For securities with an NAIC designation of 3 through 6, unrealized losses that are not deemed other-than-temporarily impaired are reflected in the Company's unassigned surplus.

For common and preferred stocks, the Company considers various factors, including whether the Company has the intent and ability to hold the stock for a period of time sufficient to recover its cost basis. Where the Company lacks the intent and ability to hold to recovery, or believes the recovery period is extended, the stock's decline in fair value is other than temporary and the difference between the stock's cost and fair value is recognized as a realized capital loss. A decision to sell stock for an amount below its cost would be an other than temporary decline and a realized capital loss is recorded.

The Company's portfolio monitoring process includes a quarterly review of all securities to identify instances where the fair value of a security compared to its amortized cost (for bonds, including LBASS) or cost (for stocks) is below internally established thresholds. The process also includes the monitoring of other impairment indicators such as ratings, ratings downgrades and payment defaults. The securities identified, in addition to other securities for which the Company may have a concern, are evaluated for potential OTTI using all reasonably available information relevant to the collectibility or recovery of the security. Inherent in the Company's evaluation of OTTI for these securities are assumptions and estimates about the financial condition and future earnings potential of the issue or issuer. Some of the factors that may be considered in evaluating whether a decline in fair value is other than temporary are: (1) the financial condition, near-term and long-term prospects of the issue or issuer, including relevant industry specific market conditions and trends, geographic location and implications of rating agency actions and offering prices; (2) the specific reasons that a security is in an unrealized loss position, including overall market conditions which could affect liquidity; and (3) the extent to which the fair value has been less than amortized cost or cost.

Impairment adjustments on mortgage loans are recorded when it is probable contractual principal and interest will not be collected. OTTI adjustments reduce the carrying value of mortgage loans to the fair value of the collateral less the estimated cost to sell. The carrying value of real estate is adjusted for OTTI only if it is not recoverable and exceeds fair value.

Derivative financial instruments

Derivative financial instruments include credit default swap agreements, foreign currency forward contracts, futures contracts and indexed option contracts. When derivatives meet specific criteria, they may be designated as accounting hedges, which means they may be accounted for and reported on in a manner that is consistent with the hedged asset or liability. Derivatives that are not designated as accounting hedges are accounted for on a fair value basis, with changes in fair value recorded as unrealized gains or losses in unassigned surplus. The Company's accounting policy for the various types of derivative instruments is discussed further in Note 8, Parts A, B & C.

Securities loaned

The Company's business activities include securities lending transactions, which are used primarily to generate net investment income. The proceeds received in conjunction with securities lending transactions can be reinvested in short-term investments, cash equivalents or bonds.

Off-balance sheet financial instruments

Commitments to invest, commitments to purchase private placement securities, commitments to fund loans and financial guarantees have off-balance-sheet risk because their contractual amounts are not recorded in the Company's Statements of Financial Position. The details of the off-balance-sheet commitments are discussed further in Note 16.

Premium revenue

Premiums are deferred and earned on a pro-rata basis over the policy period. The policy term on some Shared Economy policies is only one month. As a result, those policies are fully earned in the period they are written. The portion of premiums written applicable to the unexpired periods of the policies is recorded as unearned premiums. Premiums received in advance of the policies' effective dates are recorded as advance premiums. Premiums written and not yet collected and agents' balances are shown as a receivable, with balances older than 90 days generally nonadmitted. The Company regularly evaluates this receivable and establishes valuation allowances, as appropriate, for items less than 90 days.

The Company also writes contractual liability insurance policies ("CLPs") related to warranty coverage for the sale of mobile phones, televisions, tablets, computers, and other miscellaneous consumer products in all states except Florida, Washington and New Jersey. Premiums on these policies are deferred and earned over the risk period of the policies which would vary by product and range from one to five years. The CLPs that support these protection plan products are earned monthly based on loss emergence patterns that were developed using actual warranty loss trends, net of an estimate for cancellations.

Reserves for losses and loss adjustment expenses

The reserves for losses and loss adjustment expenses are the estimate of amounts necessary to settle all reported and unreported claims for the ultimate cost of insured losses, based upon the facts of each case and the Company's experience with similar cases. These reserves are reported net of unpaid reinsurance recoverables and estimated amounts of salvage and subrogation. The establishment of appropriate reserves, including reserves for catastrophe losses, is an inherently uncertain and complex process. Reserve estimates are regularly reviewed and updated, using the most current data and information available. Any resulting reestimates are reflected in the current Statement of Income.

Reinsurance

In the normal course of business, the Company seeks to limit aggregate and single exposure to losses on large risks by purchasing reinsurance. The Company may also use reinsurance to affect the disposition of certain blocks of business. Reinsurance does not extinguish the Company's primary liability under the policies written. The Company regularly evaluates whether a provision for reinsurance is needed by evaluating the admissibility, collectability and collateralization of reinsurers' balances in accordance with the APPM. A provision for reinsurance is established, as appropriate, with a charge to unassigned surplus.

Indemnification

The Company may also participate in various indemnification mechanisms, including industry pools and facilities, which are reimbursement mechanisms that assess participating insurers for expected claims, reimburse participating insurers for qualifying paid claims and may permit participating insurers to recoup amounts assessed directly from insureds. Indemnification recoverables are backed by the financial resources of the property and casualty insurance company market participants. Indemnification recoverables are considered collectible based on the industry pool and facility enabling legislation.

The amounts reported in the Assets page as reinsurance and indemnification recoverables include amounts paid and due from reinsurers and indemnitors. Reserves are reported net of amounts expected to be recovered from reinsurers and indemnitors on losses and loss adjustment expense reserves that have not yet been paid. Reinsurance and indemnification recoverables on unpaid losses are estimated based upon assumptions consistent with those used in establishing the liabilities related to the underlying contract. Reinsurance and indemnification premiums are generally reflected in income in a manner consistent with the recognition of premiums on the associated contracts. For catastrophe coverage, the cost of reinsurance premiums is recognized ratably over the contract period to the extent coverage remains

NOTES TO FINANCIAL STATEMENTS

available. Certain catastrophe agreements are subject to reinstatement premiums. Reinstatement premium is earned over the period from the reinstatement of the limit to the expiration of the agreement.

Income taxes

The income tax provision is calculated under the liability method. Deferred tax assets ("DTAs") and deferred tax liabilities ("DTLs") are recorded based on the difference between the statutory financial statement and tax bases of assets and liabilities at the enacted tax rates. Deferred income taxes also arise from net unrealized capital gains and losses on certain investments carried at fair value. The net change in DTAs and DTLs is applied directly to unassigned surplus. The nonadmitted portion of gross DTAs is determined by applying the rules prescribed by SSAP No. 101, *Income Taxes* ("SSAP No. 101").

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 December 31, 2024 or 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. As of December 31, 2024 the receivable with parent, subsidiaries and affiliated was settled.

3. Business Combinations and Goodwill

A. Statutory Purchase Method

Goodwill and book value of acquired entities are as follows as of December 31:

($ in millions)	2024			
1	2	3	4	5
Purchased Entity	Acquisition Date	Cost of Acquired Entity	Original Amount of Goodwill	Original Amount of Admitted Goodwill
Teays River Investments, LLC	07/01/2021	$ 110	$ 48	$ 48
Truamerica Properties II, LLC	08/01/2021	35	35	35
Digital Bridge Small Cells Holdings, LLC	07/01/2021	32	23	23
ML-AI Venture 4, LLC	05/01/2021	24	15	15
Gridiron Energy, LLC	07/01/2021	9	2	2
Concession Investment Holdings, LLC, Project Longhaul	07/01/2021	59	38	38
Pike Petroleum Holdings, LLC	07/01/2021	20	20	20
Total		$ 289	$ 181	$ 181

1	6	7	8	9
Purchased Entity	Admitted Goodwill December 31, 2024	Amount of Goodwill Amortized in 2024	Book Value December 31, 2024	Admitted Goodwill as a % of BACV, Gross of Admitted Goodwill
Teays River Investments, LLC	$ 30	$ 6	$ 128	23.4 %
Truamerica Properties II, LLC	1	8	4	25.0 %
Digital Bridge Small Cells Holdings, LLC	9	9	9	100.0 %
ML-AI Venture 4, LLC	7	4	21	33.3 %
Gridiron Energy, LLC	1	—	15	6.7 %
Concession Investment Holdings, LLC, Project Longhaul	14	14	44	31.8 %
Pike Petroleum Holdings, LLC	4	8	4	100.0 %
Total	$ 66	$ 49	$ 225	

NOTES TO FINANCIAL STATEMENTS

($ in millions)	2023			
1	2	3	4	5
Purchased Entity	Acquisition Date	Cost of Acquired Entity	Original Amount of Goodwill	Original Amount of Admitted Goodwill
Teays River Investments, LLC	07/01/2021	$ 110	$ 48	$ 48
Truamerica Properties II, LLC	08/01/2021	35	35	35
Digital Bridge Small Cells Holdings, LLC	07/01/2021	32	23	23
ML-AI Venture 4, LLC	05/01/2021	24	15	15
ML-AI Venture 5, LLC	07/01/2021	32	2	2
Gridiron Energy, LLC	07/01/2021	9	2	2
Concession Investment Holdings, LLC, Project Longhaul	07/01/2021	59	38	38
Pike Petroleum Holdings, LLC	07/01/2021	20	20	20
Total		$ 321	$ 183	$ 183

1	6	7	8	9
Purchased Entity	Admitted Goodwill December 31, 2023	Amount of Goodwill Amortized in 2023	Book Value December 31, 2023	Admitted Goodwill as a % of BACV, Gross of Admitted Goodwill
Teays River Investments, LLC	$ 36	$ 5	$ 139	25.9 %
Truamerica Properties II, LLC	9	9	9	100.0 %
Digital Bridge Small Cells Holdings, LLC	18	2	29	62.1 %
ML-AI Venture 4, LLC	11	1	28	39.3 %
ML-AI Venture 5, LLC	2	—	34	5.9 %
Gridiron Energy, LLC	1	1	17	5.9 %
Concession Investment Holdings, LLC, Project Longhaul	28	10	70	40.0 %
Pike Petroleum Holdings, LLC	12	8	12	100.0 %
Total	$ 117	$ 36	$ 338	

B. Statutory Merger - Not applicable

C. Impairment Loss

The Company did not recognize impairment losses on the investments disclosed above.

D. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill

The calculation of total admitted goodwill as a percent of the Company's September 30, adjusted surplus was as follows as of December 31:

($ in millions)	2024	
	Calculation of Limitation Using Prior Quarter Numbers	Current Reporting Period
(1) Capital and surplus	$ 14,581	XXX
Less:		
(2) Admitted positive goodwill	80	XXX
(3) Admitted EDP equipment & operating system software	61	XXX
(4) Admitted net deferred taxes	1,014	XXX
(5) Adjusted capital and surplus (Line 1-2-3-4)	$ 13,426	XXX
(6) Limitation on amount of goodwill (adjusted capital and surplus times 10% goodwill limitation [Line 5*10%]	$ 1,343	XXX
(7) Current period reported admitted goodwill	XXX	$ 66
(8) Current period admitted goodwill as a % of prior period adjusted capital and surplus (Line 7/Line 5)	XXX	0.5 %

NOTES TO FINANCIAL STATEMENTS

($ in millions)	2023 Calculation of Limitation Using Prior Quarter Numbers	2023 Current Reporting Period
(1) Capital and surplus	$ 10,453	XXX
Less:		
(2) Admitted positive goodwill	81	XXX
(3) Admitted EDP equipment & operating system software	57	XXX
(4) Admitted net deferred taxes	1,133	XXX
(5) Adjusted capital and surplus (Line 1-2-3-4)	$ 9,182	XXX
(6) Limitation on amount of goodwill (adjusted capital and surplus times 10% goodwill limitation [Line 5*10%]	$ 918	XXX
(7) Current period reported admitted goodwill	XXX	$ 117
(8) Current period admitted goodwill as a % of prior period adjusted capital and surplus (Line 7/Line 5)	XXX	1.3 %

4. Discontinued Operations **-** Not applicable.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The minimum and maximum lending rates for new mortgage loans were 2.51% and 8.43% in 2024 and 5.29% and 8.86% in 2023, respectively. New mortgage loans were commercial and residential.

2. For loans acquired during 2024 and 2023, the maximum percentage of any one loan to the value of the property at the time of the loan was 97.2% and 71.5%, respectively.

3. Taxes, assessments and amounts advanced were included within the mortgage loan total.

4. The age analysis of the Company's mortgage loans as of December 31, 2024 and 2023 is presented in the table below. The table also includes the identification of mortgage loans in which the Company is a participant or co-lender in a mortgage loan agreement.

NOTES TO FINANCIAL STATEMENTS

($ in millions)		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current year							
1. Recorded investment (all)							
(a) Current	$ —	$ —	$ 62	$ —	$ 730	$ —	$ 792
(b) 30-59 days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(c) 60-89 days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(d) 90-179 days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(e) 180+ days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. Accruing interest 90-179 days past due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
4. Interest reduced							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Number of loans	—	—	—	—	—	—	—
(c) Percent reduced	— %	— %	— %	— %	— %	— %	— %
5. Participant or co-lender in a mortgage loan agreement							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ 327	$ —	$ 327
b. Prior year							
1. Recorded investment							
(a) Current	$ —	$ —	$ —	$ —	$ 715	$ —	$ 715
(b) 30-59 days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(c) 60-89 days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(d) 90-179 days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(e) 180+ days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. Accruing interest 90-179 days past due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
4. Interest reduced							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Number of loans	—	—	—	—	—	—	—
(c) Percent reduced	— %	— %	— %	— %	— %	— %	— %
5. Participant or co-lender in a mortgage loan agreement							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ 253	$ —	$ 253

5. None of the Company's mortgage loans were impaired as of December 31, 2024 or 2023.

6. None of the Company's mortgage loans were impaired or in nonaccrual status as of December 31, 2024 or 2023. The Company did not recognize any interest income on mortgage loans using the cash-basis of accounting in 2024 or 2023.

7. The Company did not have any activity to report for 2024 or 2023 within the allowance for credit losses account.

8. None of the Company's mortgage loans were derecognized as a result of foreclosure in 2024 or 2023.

9. Mortgage loans are evaluated for impairment on a specific loan basis through a quarterly credit monitoring process and review of key credit quality indicators. Mortgage loans are considered impaired when it is probable the Company will not collect the contractual principal and interest. Accrual of income is suspended for mortgage loans that are in default or when full and timely collection of principal and interest payments is not probable. Cash receipts on mortgage loans on nonaccrual status are generally recorded as a reduction of carrying value.

B. Debt Restructuring

(in millions)	2024	2023
1. The total recorded investment in restructured loans, as of December 31	$ 23	$ 22
2. The realized capital losses related to these loans	$ —	$ 5
3. Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	$ —	$ —

4. Accrual of income is suspended for mortgage loans and bank loans that are in default or when full and timely collection of principal and interest payments is not probable. Cash receipts for investments on nonaccrual status are generally recorded as a reduction of carrying value.

C. Reverse Mortgages - Not applicable.

D. Loan-Backed Securities

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

NOTES TO FINANCIAL STATEMENTS

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	54	1	53	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)	$ 54	$ 1	$ 53	$ 87	$ —	$ 87
q. Annual Aggregate Total (d+h+l+p)		$ 3			$ 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 in 2023, as a result of the discounted present value of the cash flows expected to be collected being less than amortized cost.

($ in millions)

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

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

NOTES TO FINANCIAL STATEMENTS

The following table summarizes gross unrealized losses and the fair value of LBASS by the length of time individual securities have been in a continuous unrealized loss position as of December 31.

(in millions)		2024	2023
a. The aggregate amount of unrealized losses:			
	1. Less than 12 months	$ —	$ —
	2. 12 months or longer	$ —	$ —
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 months	$ —	$ —
	2. 12 months or longer	$ —	$ 1

5. As of December 31, 2024, the aggregate amount of unrealized losses related to LBASS was less than $1 million. All unrealized losses were related to below investment grade LBASS with an unrealized loss position greater than 20% of amortized cost and the LBASS had been in an unrealized position for less than twelve months. 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 December 31, 2024, the Company had not made the decision to sell and it was not more likely than not the Company would be required to sell LBASS with unrealized losses before recovery of the amortized cost basis. As of December 31, 2024, the Company had the intent and ability to hold LBASS with unrealized losses for a period of time sufficient for them to recover.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

1. The Company receives cash collateral for securities loaned in an amount generally equal to 102% and 105% of the fair value of domestic and foreign securities, respectively, and records the related obligations to return the collateral as a liability.

2. The Company did not pledge its assets as collateral in securities lending transactions as of December 31, 2024 or 2023.

3. Collateral Received

   a. Aggregate Amount Collateral Received

      1. The following table summarizes the Company's cash collateral received in connection with its securities lending program as of December 31:

(in millions)	Fair Value	
	2024	2023
Securities lending		
(a) Open	$ 2,023	$ 1,890
(b) 30 days or less	—	—
(c) 31 to 60 days	—	—
(d) 61 to 90 days	—	—
(e) Greater than 90 days	—	—
(f) Subtotal (a+b+c+d+e)	$ 2,023	$ 1,890
(g) Securities received	—	—
(h) Total collateral received (f+g)	$ 2,023	$ 1,890

      2. The Company did not enter into dollar repurchase agreements in 2024 or 2023.

   b.

(in millions)	December 31,	
	2024	2023
The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 2,035	$ 1,848

   c. All collateral is received in the form of cash, unrestricted and maintained in a separate custody account. Collateral is invested in cash equivalents, short-term investments or bonds during the agreement period. The Company monitors the fair value of securities loaned on a daily basis and obtains additional collateral as necessary under the terms of the agreements to mitigate counterparty credit risk. The Company maintains the right and ability to repossess the securities loaned on short notice. Substantially all of the Company's securities loaned were placed with large banks.

4. The Company did not use affiliated agents for its securities lending transactions.

NOTES TO FINANCIAL STATEMENTS

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 as of December 31:

(in millions)	2024		2023	
	Amortized Cost	Fair Value	Amortized Cost	Fair Value
Securities lending				
(a) Open	$ 532	$ 532	$ —	$ —
(b) 30 days or less	997	997	1,027	1,026
(c) 31 to 60 days	118	118	105	105
(d) 61 to 90 days	119	119	6	6
(e) 91 to 120 days	10	10	—	—
(f) 121 to 180 days	59	59	181	180
(g) 181 to 365 days	—	—	28	28
(h) 1 to 2 years	165	165	48	47
(i) 2 to 3 years	35	35	—	—
(j) Greater than 3 years	—	—	456	456
(k) Subtotal (sum of a through j)	$ 2,035	$ 2,035	$ 1,851	$ 1,848
(l) Securities received	—	—	—	—
(m) Total collateral reinvested (k+l)	$ 2,035	$ 2,035	$ 1,851	$ 1,848

2. The Company did not enter into dollar repurchase agreements in 2024 or 2023.

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 December 31, 2024, the Company had invested assets with a fair value of $2.04 billion, which included $200 million of investment grade bonds 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.

6. All the collateral the Company has accepted under its securities lending program is permitted, by contract or custom, to be sold or repledged.

7. None of the securities lending transactions the Company has entered into extend beyond a year.

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.

J. Real Estate

1. The Company had one and two real estate investments classified as held for sale due to market conditions as of December 31, 2024 and 2023, respectively. The Company did not recognize impairment losses related to its real estate investments in 2024. In 2023, an impairment loss of $23 million was recognized in realized capital gains or losses as carry value exceeded the estimated fair value as determined by an appraisal.

2. The Company had a gain of $5 million on the sale of two real estate investments and a gain of $15 million on the sale of three real estate investments in 2024 and 2023, respectively. Gains and losses on the sale of real estate investments are reported in realized capital gains or losses.

3. As of December 31, 2024 and 2023, there were no changes to the plan of sale for assets classified as held for sale.

4. The Company did not engage in retail land sales operations in 2024 or 2023.

5. The Company did not hold real estate with participating mortgage loan features in 2024 or 2023.

K. LIHTC Property Investments

1. For the Company's LIHTC property investments, the number of remaining years of unexpired tax credits ranged from less than 1 to 14 years and less than 1 to 13 years as of December 31, 2024 and 2023, respectively. These investments have a required holding period of up to 15 years.

2. The net amount of LIHTC and other tax benefits recognized during 2024 and 2023 was $204 million and $191 million, respectively.

3. The balance of the admitted LIHTC property investments recognized within other invested assets was $1.51 billion and $1.41 billion as of December 31, 2024 and 2023, respectively.

4. Management was not aware of the Company's LIHTC property investments and related properties being the subject of any regulatory reviews as of December 31, 2024 or 2023.

5. The Company's LIHTC property investments did not exceed 10% of total admitted assets as of December 31, 2024 or 2023.

6. The Company did not recognize OTTI losses related to its LIHTC property investments in 2024 or 2023.

7. In 2024 and 2023, the Company did not write down or reclassify LIHTC property investments.

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L. Restricted Assets

1. Restricted assets (including pledged) consisted of the following as of December 31.

($ in millions)

Restricted Asset Category	Gross (Admitted and Nonadmitted) Restricted 2024 1 Total General Account (G/A)	2 G/A Supporting Protected Cell Account Activity (a)	3 Total Protected Cell Account Restricted Assets	4 Protected Cell Account Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	6 Total From 12/31/2023	7 Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligations for which a liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Collateral held under security lending agreements	2,023	—	—	—	2,023	1,890	133
c. Subject to repurchase agreements	—	—	—	—	—	—	—
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	—
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—
g. Placed under option contracts	—	—	—	—	—	—	—
h. Letter stock or securities restricted as to sale - excluding Federal Home Loan Bank ("FHLB") capital stock	16	—	—	—	16	73	(57)
i. FHLB capital stock	—	—	—	—	—	—	—
j. On deposit with states	19	—	—	—	19	18	1
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—
m. Pledged as collateral not captured in other categories	81	—	—	—	81	73	8
n. Other restricted assets	1	—	—	—	1	1	—
o. Total restricted assets (sum of a through n)	$ 2,140	$ —	$ —	$ —	$ 2,140	$ 2,055	$ 85

(a) Subset of column 1
(b) Subset of column 3

(continued)

Restricted Asset Category	2024 8 Total Nonadmitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage 10 (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligations for which a liability is not shown	$ —	$ —	— %	— %
b. Collateral held under security lending agreements	—	2,023	2.8	2.8
c. Subject to repurchase agreements	—	—	—	—
d. Subject to reverse repurchase agreements	—	—	—	—
e. Subject to dollar repurchase agreements	—	—	—	—
f. Subject to dollar reverse repurchase agreements	—	—	—	—
g. Placed under option contracts	—	—	—	—
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	2	14	—	—
i. FHLB capital stock	—	—	—	—
j. On deposit with states	—	19	0.1	0.1
k. On deposit with other regulatory bodies	—	—	—	—
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	—	—
m. Pledged as collateral not captured in other categories	—	81	0.1	0.1
n. Other restricted assets	—	1	—	—
o. Total restricted assets (sum of a through n)	$ 2	$ 2,138	3.0 %	3.0 %

(c) Column 5 divided by Asset Page, Column 1, Line 28
(d) Column 9 divided by Asset Page, Column 3, Line 28

NOTES TO FINANCIAL STATEMENTS

($ in millions)

Restricted Asset Category	Gross (Admitted and Nonadmitted) Restricted 2023 1 Total General Account (G/A)	2 G/A Supporting Protected Cell Account Activity (a)	3 Total Protected Cell Account Restricted Assets	4 Protected Cell Account Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	6 Total From 12/31/2022	7 Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligations for which a liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Collateral held under security lending agreements	1,890	—	—	—	1,890	1,998	(108)
c. Subject to repurchase agreements	—	—	—	—	—	—	—
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	—
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—
g. Placed under option contracts	—	—	—	—	—	—	—
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	73	—	—	—	73	77	(4)
i. FHLB capital stock	—	—	—	—	—	—	—
j. On deposit with states	18	—	—	—	18	19	(1)
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—
m. Pledged as collateral not captured in other categories	73	—	—	—	73	197	(124)
n. Other restricted assets	1	—	—	—	1	1	—
o. Total restricted assets (sum of a through n)	$ 2,055	$ —	$ —	$ —	$ 2,055	$ 2,292	$ (237)

(a) Subset of column 1
(b) Subset of column 3

(continued)

Restricted Asset Category	2023 8 Total Nonadmitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage 10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligations for which a liability is not shown	$ —	$ —	— %	— %
b. Collateral held under security lending agreements	—	1,890	3.0	3.1
c. Subject to repurchase agreements	—	—	—	—
d. Subject to reverse repurchase agreements	—	—	—	—
e. Subject to dollar repurchase agreements	—	—	—	—
f. Subject to dollar reverse repurchase agreements	—	—	—	—
g. Placed under option contracts	—	—	—	—
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	5	68	0.1	0.1
i. FHLB capital stock	—	—	—	—
j. On deposit with states	—	18	—	—
k. On deposit with other regulatory bodies	—	—	—	—
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	—	—
m. Pledged as collateral not captured in other categories	—	73	0.1	0.1
n. Other restricted assets	—	1	—	—
o. Total restricted assets (sum of a through n)	$ 5	$ 2,050	3.2 %	3.3 %

(c) Column 5 divided by Asset Page, Column 1, Line 28
(d) Column 9 divided by Asset Page, Column 3, Line 28

2. The following tables summarize the details of the Company's assets pledged as collateral not captured in other categories (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate) as of December 31:

($ in millions)

Description of Assets	Gross (Admitted and Nonadmitted) Restricted 2024 1 Total General Account (G/A)	2 G/A Supporting Protected Cell Account Activity (a)	3 Total Protected Cell Account Restricted Assets	4 Protected Cell Account Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	6 Total From 12/31/2023	7 Increase/ (Decrease) (5 minus 6)
Collateral pledged for derivatives	$ 81	$ —	$ —	$ —	$ 81	$ 73	$ 8
Total (c)	$ 81	$ —	$ —	$ —	$ 81	$ 73	$ 8

NOTES TO FINANCIAL STATEMENTS

(continued)

		Percentage	
	8	9	10
Description of Assets	**Total 12/31/24 Admitted Restricted**	**Gross (Admitted & Nonadmitted) Restricted to Total Assets**	**Admitted Restricted to Total Admitted Assets**
Collateral pledged for derivatives	$ 81	0.1 %	0.1 %
Total (c)	$ 81	0.1 %	0.1 %

(a) Subset of column 1
(b) Subset of column 3
(c) Total Line for columns 1 through 7 should equal 5(L)(1)(m) columns 1 through 7 respectively and Total Line for columns 8 through 10 should equal 5(L)(1)(m) columns 9 through 11 respectively.

	Gross (Admitted and Nonadmitted) Restricted						
	2023						
	1	2	3	4	5	6	7
Description of Assets	**Total General Account (G/A)**	**G/A Supporting Protected Cell Account Activity (a)**	**Total Protected Cell Account Restricted Assets**	**Protected Cell Account Assets Supporting G/A Activity (b)**	**Total (1 plus 3)**	**Total From 12/31/2022**	**Increase/ (Decrease) (5 minus 6)**
Collateral pledged for derivatives	$ 73	$ —	$ —	$ —	$ 73	$ 197	$ (124)
Total (c)	$ 73	$ —	$ —	$ —	$ 73	$ 197	$ (124)

(continued)

		Percentage	
	8	9	10
Description of Assets	**Total 12/31/23 Admitted Restricted**	**Gross (Admitted & Nonadmitted) Restricted to Total Assets**	**Admitted Restricted to Total Admitted Assets**
Collateral pledged for derivatives	$ 73	0.1 %	0.1 %
Total (c)	$ 73	0.1 %	0.1 %

(a) Subset of column 1
(b) Subset of column 3
(c) Total Line for columns 1 through 7 should equal 5(L)(1)(m) columns 1 through 7 respectively and Total Line for columns 8 through 10 should equal 5(L)(1)(m) columns 9 through 11 respectively.

3. The following tables summarize the detail of the Company's other restricted assets (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate) as of December 31:

($ in millions)

	Gross (Admitted and Nonadmitted) Restricted						
	2024						
	1	2	3	4	5	6	7
Description of Assets	**Total General Account (G/A)**	**G/A Supporting Protected Cell Account Activity (a)**	**Total Protected Cell Account Restricted Assets**	**Protected Cell Account Assets Supporting G/A Activity (b)**	**Total (1 plus 3)**	**Total From 12/31/2023**	**Increase/ (Decrease) (5 minus 6)**
Puerto Rico bonds required to be held	$ 1	$ —	$ —	$ —	$ 1	$ 1	$ —
Total (c)	$ 1	$ —	$ —	$ —	$ 1	$ 1	$ —

(continued)

		Percentage	
	8	9	10
Description of Assets	**Total 12/31/24 Admitted Restricted**	**Gross (Admitted & Nonadmitted) Restricted to Total Assets**	**Admitted Restricted to Total Admitted Assets**
Puerto Rico bonds required to be held	$ 1	— %	— %
Total (c)	$ 1	— %	— %

(a) Subset of column 1
(b) Subset of column 3
(c) Total Line for columns 1 through 7 should equal 5(L)(1)(n) columns 1 through 7 respectively and Total Line for columns 8 through 10 should equal 5(L)(1)(n) columns 9 through 11 respectively.

($ in millions)

	Gross (Admitted and Nonadmitted) Restricted						
	2023						
	1	2	3	4	5	6	7
Description of Assets	**Total General Account (G/A)**	**G/A Supporting Protected Cell Account Activity (a)**	**Total Protected Cell Account Restricted Assets**	**Protected Cell Account Assets Supporting G/A Activity (b)**	**Total (1 plus 3)**	**Total From 12/31/2022**	**Increase/ (Decrease) (5 minus 6)**
Puerto Rico bonds required to be held	$ 1	$ —	$ —	$ —	$ 1	$ 1	$ —
Total (c)	$ 1	$ —	$ —	$ —	$ 1	$ 1	$ —

(continued)

		Percentage	
	8	9	10
Description of Assets	**Total 12/31/23 Admitted Restricted**	**Gross (Admitted & Nonadmitted) Restricted to Total Assets**	**Admitted Restricted to Total Admitted Assets**
Puerto Rico bonds required to be held	$ 1	— %	— %
Total (c)	$ 1	— %	— %

(a) Subset of column 1
(b) Subset of column 3
(c) Total Line for columns 1 through 7 should equal 5(L)(1)(n) columns 1 through 7 respectively and Total Line for columns 8 through 10 should equal 5(L)(1)(n) columns 9 through 11 respectively.

NOTES TO FINANCIAL STATEMENTS

4. The following table summarizes collateral received and reflected as assets within the Company's financial statements as of December 31:

($ in millions)

	2024			
	1	2	3	4
Collateral Assets	Book/Adjusted Carrying Value ("BACV")	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)*	% of BACV to Total Admitted Assets**
General Account:				
a. Cash, cash equivalents and short-term investments	$ 1,961	$ 1,961	2.7 %	2.8 %
b. Schedule D, Part 1	—	—	—	—
c. Schedule D, Part 2, Section 1	—	—	—	—
d. Schedule D, Part 2, Section 2	—	—	—	—
e. Schedule B	—	—	—	—
f. Schedule A	—	—	—	—
g. Schedule BA, Part 1	—	—	—	—
h. Schedule DL, Part 1	62	62	0.1	0.1
i. Other	—	—	—	—
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	$ 2,023	$ 2,023	2.8 %	2.9 %
Protected Cells:				
k. Cash, cash equivalents and short-term investments	$ —	$ —	— %	— %
l. Schedule D, Part 1	—	—	—	—
m. Schedule D, Part 2, Section 1	—	—	—	—
n. Schedule D, Part 2, Section 2	—	—	—	—
o. Schedule B	—	—	—	—
p. Schedule A	—	—	—	—
q. Schedule BA, Part 1	—	—	—	—
r. Schedule DL, Part 1	—	—	—	—
s. Other	—	—	—	—
t. Total collateral assets (k+l+m+n+o+p+q+r+s)	$ —	$ —	— %	— %

** j = Column 1 divided by Asset Page, Line 26 (Column 1)
t = Column 1 dividend by Asset Page, Line 27 (Column 1)

** j = Column 1 divided by Asset Page, Line 26 (Column 3)
t = Column 1 dividend by Asset Page, Line 27 (Column 3)

($ in millions)

	2023			
	1	2	3	4
Collateral Assets	BACV	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)*	% of BACV to Total Admitted Assets**
General Account:				
a. Cash, cash equivalents and short-term investments	$ 1,858	$ 1,858	2.9 %	2.9 %
b. Schedule D, Part 1	—	—	—	—
c. Schedule D, Part 2, Section 1	—	—	—	—
d. Schedule D, Part 2, Section 2	—	—	—	—
e. Schedule B	—	—	—	—
f. Schedule A	—	—	—	—
g. Schedule BA, Part 1	—	—	—	—
h. Schedule DL, Part 1	32	32	0.1	—
i. Other	—	—	—	—
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	$ 1,890	$ 1,890	3.0 %	2.9 %
Protected Cells:				
k. Cash, cash equivalents and short-term investments	$ —	$ —	— %	— %
l. Schedule D, Part 1	—	—	—	—
m. Schedule D, Part 2, Section 1	—	—	—	—
n. Schedule D, Part 2, Section 2	—	—	—	—
o. Schedule B	—	—	—	—
p. Schedule A	—	—	—	—
q. Schedule BA, Part 1	—	—	—	—
r. Schedule DL, Part 1	—	—	—	—
s. Other	—	—	—	—
t. Total collateral assets (k+l+m+n+o+p+q+r+s)	$ —	$ —	— %	— %

* j = Column 1 divided by Asset Page, Line 26 (Column 1)
t = Column 1 dividend by Asset Page, Line 27 (Column 1)

** j = Column 1 divided by Asset Page, Line 26 (Column 3)
t = Column 1 dividend by Asset Page, Line 27 (Column 3)

NOTES TO FINANCIAL STATEMENTS

The following table summarizes the recognized obligations to return collateral assets within the Company's financial statement as of December 31:

($ in millions)	1 Amount	2 % of Liability to Total Liabilities*
2024		
u. Recognized obligations to return collateral assets (General Account)	$ 2,023	3.7 %
v. Recognized obligations to return collateral assets (Protected Cell)	$ —	— %
2023		
u. Recognized obligations to return collateral assets (General Account)	$ 1,890	3.8 %
v. Recognized obligations to return collateral assets (Protected Cell)	$ —	— %

* u. = Column 1 divided by Liability Page, Line 26 (Column 1)
v. = Column 1 dividend by Liability Page, Line 27 (Column 1)

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.

O. 5GI Securities

The Company held the following 5GI securities as of December 31:

($ in millions)	Number of 5GI Securities		Aggregate Book/Adjusted Carrying Value		Aggregate Fair Value	
Investment	2024	2023	2024	2023	2024	2023
(1) Bonds - AC	2	1	$ 8	$ 16	$ 8	$ 16
(2) Bonds - FV	1	1	15	8	15	8
(3) LBASS - AC	—	—	—	—	—	—
(4) LBASS - FV	—	1	—	1	—	1
(5) Preferred stocks - AC	—	—	—	—	—	—
(6) Preferred stocks - FV	—	—	—	—	—	—
(7) Total (1+2+3+4+5+6)	3	3	$ 23	$ 25	$ 23	$ 25

AC – Amortized cost FV – Fair value

P. Short Sales – Not applicable.

Q. Prepayment Penalty and Acceleration Fees

The following table provides the number of CUSIPs and the aggregate amount of investment income generated for bonds, including LBASS, sold, redeemed or otherwise disposed of as a result of a call or tender offer feature for the years ended December 31:

($ in millions)	2024		2023	
	General Account	Protected Cell	General Account	Protected Cell
(1) Number of CUSIPs	65	—	24	—
(2) Aggregate amount of investment income	$ 10	$ —	$ 2	$ —

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 December 31, 2024 and 2023:

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

NOTES TO FINANCIAL STATEMENTS

S. Aggregate Collateral Loans by Qualifying Investment Collateral

Collateral loans by qualifying investment type split between admitted and nonadmitted were as follows as of December 31, 2024:

(in millions)

	Collateral Type	Aggregate Collateral Loan*	Admitted	Nonadmitted
(1)	Cash, Cash Equivalent and Short-Term Investments			
	a. Affiliated	$ —	$ —	$ —
	b. Unaffiliated	—	—	—
(2)	Bonds			
	a. Affiliated	—	—	—
	b. Unaffiliated	—	—	—
(3)	Loan-backed and Structured Securities			
	a. Affiliated	—	—	—
	b. Unaffiliated	160	159	1
(4)	Preferred Stocks			
	a. Affiliated	—	—	—
	b. Unaffiliated	—	—	—
(5)	Common Stocks			
	a. Affiliated	—	—	—
	b. Unaffiliated	—	—	—
(6)	Real Estate			
	a. Affiliated	—	—	—
	b. Unaffiliated	—	—	—
(7)	Mortagage Loans			
	a. Affiliated	—	—	—
	b. Unaffiliated	—	—	—
(8)	Joint Ventures, Partnerships, Limited Liability Companies			
	a. Affiliated	—	—	—
	b. Unaffiliated	—	—	—
(9)	Other Qualifying Investments			
	a. Affiliated	—	—	—
	b. Unaffiliated	—	—	—
(10)	Collateral Does Not Qualify as an Investment			
	a. Affiliated	—	—	—
	b. Unaffiliated	—	—	—
(11)	Total	$ 160	$ 159	$ 1

* Aggregate Collateral Loan Total Line should equal Schedule BA, Part 1, Column 12, Book Adjusted Carrying Value

6. Joint Ventures, Partnerships and Limited Liability Companies

A. The Company did not have investments in joint ventures, partnerships or limited liability companies that exceeded 10% of its admitted assets as of December 31, 2024 or 2023.

B. The Company recognized impairment write-downs on its investments in partnerships and limited liability companies accounted for in accordance with SSAP No. 48, *Joint Ventures, Partnerships and Limited Liability Companies* (“SSAP No. 48”) as follows. All impairment write-downs were identified during the Company’s normal ongoing portfolio monitoring process.

($ in millions)

	Number of Assets		Impairment Amount			
Asset Description	2024	2023	2024	2023	Facts and Circumstances Leading to Impairment	How Fair Value Determined
Partnerships	1	—	$ 16	$ —	Decline in the fair value of the underlying investments deemed to be other-than-temporary	Assessment of market value of partnership's investments
Limited liability companies	1	1	$ 5	$ 20	Decline in the fair value of the underlying investments deemed to be other-than-temporary	Assessment of market value of limited liability company's investments

The Company did not recognize impairment write-downs on investments in joint ventures accounted for in accordance with SSAP No. 48 in 2024 or 2023.

7. Investment Income

A. Due and accrued investment income is recorded as an asset, with three exceptions. Due and accrued investment income on mortgage loans in default, where interest is more than 180 days past due, is nonadmitted. Due and accrued investment income for investments other than mortgage loans, that is more than 90 days past due, is nonadmitted. In addition, due and accrued investment income that is determined to be uncollectible, regardless of its age, is written off in the period that determination is made.

B. All due and accrued investment income was admitted as of December 31, 2024. As of December 31, 2024 and 2023 the Company reported $0.2 million and $2.7 million of non-admitted due and accrued investment income.

NOTES TO FINANCIAL STATEMENTS

C. The gross, nonadmitted and admitted amounts for interest income due and accrued as of December 31:

(in millions)

Interest Income Due and Accrued	2024	2023
1. Gross	$ 465	$ 390
2. Nonadmitted	$ —	$ 3
3. Admitted	$ 465	$ 387

D. The aggregate deferred interest as of December 31:.

(in millions)	2024	2023
Aggregate Deferred Interest	$ —	$ 1

E. The cumulative amounts of paind-in-kind (PIK) interest included in the current principal balance as of December 31:

(in millions)	2024	2023
Cumulative amounts of PIK interest included in the current principal balance	$ 1	$ 1

8. Derivative Instruments

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

1.,
2. &
3. Derivative financial instruments utilized by the Company during 2024 and 2023 included credit default swap agreements, foreign currency forward contracts, futures contracts and indexed option contracts. 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.

Market risk is the risk that the Company will incur losses due to adverse changes in market rates and prices. Market risk exists for all of the derivative financial instruments the Company currently holds, as these instruments may become less valuable due to adverse changes in market conditions. To limit this risk, the Company's senior management has established risk control limits. In addition, changes in fair value of the derivative financial instruments that the Company uses for risk management purposes are generally offset by the change in the fair value or cash flows of the hedged risk component of the related assets, liabilities or forecasted transactions.

The Company manages its exposure to credit risk by utilizing highly rated counterparties, establishing risk control limits, executing legally enforceable master netting agreements and obtaining collateral where appropriate. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance. Other derivatives, including futures and certain option contracts, are traded on organized exchanges, which require margin deposits and guarantee the execution of trades, thereby mitigating any potential credit risk.

Counterparty credit exposure represents the Company's potential loss if all of the counterparties concurrently fail to perform under the contractual terms of the contracts and all collateral, if any, becomes worthless. This exposure is measured by the statement value of over-the-counter and cleared derivative contracts with a positive statement value at the reporting date.

The Company uses derivatives for risk reduction and to increase investment portfolio returns through asset replication. Risk reduction activity is focused on managing the risks with certain assets and liabilities arising from the potential adverse impacts from changes in risk-free interest rates, changes in equity market valuations, increases in credit spreads and foreign currency fluctuations. Asset replication refers to the "synthetic" creation of assets through the use of derivatives. The Company replicates bonds using a combination of a credit default swap, index total return swap, options, futures, or a foreign currency forward contract and one or more highly rated bonds, primarily investment grade host bonds, to synthetically replicate the economic characteristics of one or more cash market securities. The Company replicates equity securities using futures, index total return swaps and options to increase equity exposure. With the exception of non-hedge derivatives used for asset replication, all of the Company's derivatives are evaluated for their ongoing effectiveness as either accounting hedge or non-hedge derivative financial instrument on at least a quarterly basis. The Company does not use derivatives for speculative purposes.

The paragraphs below describe the derivatives the Company uses, including the objectives, cash requirements and accounting policies.

Swaps

Credit default swap agreements are used for either buying credit protection or selling credit protection on a specified entity or index. Buying credit protection requires a payment of a premium to a counterparty or a clearing house in exchange for a future cash settlement or a promise to deliver a bond, if a specified credit event occurs. Selling credit protection provides for the receipt of a premium from a counterparty or a clearing house in exchange for a future cash settlement, or a promise to purchase a bond, if a specified credit event occurs. The Company enters into certain credit default swap agreements as a means to buy protection, mitigating the credit risk in a particular bond or bond portfolio, while leaving the security or bond portfolio intact. The Company enters into other credit default swap agreements as replication transactions, enabling greater diversification of credit risk by selling protection on specified entities that may not be frequent issuers in the traditional corporate bond market and by selling protection on indices also as a less expensive alternative to the cash market.

Credit default swap agreements are reported in Schedule DB, Part A. Contracts used for replication purposes are also reported in Schedule DB, Part C. Credit default swap agreements used for buying protection receive non-hedge accounting treatment. Periodic settlements, which represent amounts receivable from/payable to the counterparties or a clearing house are based on the settlement terms within the agreement, and reported as a component of net investment income. The change in the fair value of open swap agreements that receive non-hedge accounting treatment are reported as net unrealized capital gains and losses, within unassigned surplus. Credit default swap agreements entered into as replication transactions are valued at amortized cost.

Foreign currency forward contracts involve the future exchange or delivery of foreign currencies based on terms negotiated at the inception of the contract which are settled at the end of the contract. They are used to reduce foreign currency risk associated with holding foreign currency denominated investments. Cash settlement is required when the contract matures. The amount of cash exchanged is based on the difference between the specified rate on the date the contract was entered into (contract rate) compared to the actual rate on the settlement date. On the settlement date, the Company will either pay or receive cash equal to the difference between the contract rate and the actual rate multiplied by the specified notional amount. The change in the fair value of open foreign currency forward contracts is reported as net unrealized capital gains and losses, within unassigned surplus, until closed (e.g. terminated or settled). If the contract was hedging coupon payments of a bond, any gains and losses at closing are reported in net investment income. If the contract was hedging the original principal of a bond or the bond the Company was hedging is sold, any gains and losses at closing are reported in realized capital gains or losses. Foreign currency forward contracts entered into as a replication transaction are valued at amortized cost. These contracts are reported in Schedule DB, Part A and receive non-hedge accounting treatment. If any of these contracts were used for replication purposes, then they are also reported in Schedule DB, Part C.

Futures

The Company utilizes equity index and interest rate futures contracts. Futures contracts are defined as commitments to buy or sell designated financial instruments based on specified prices, yields or indices. Futures contracts provide returns at specified or optional dates based upon a specified index or interest rate applied to a notional amount. The Company utilizes futures contracts to (1) manage the interest rate risks of existing investments by changing the duration of the portfolio in order to offset the economic effect that interest rates would otherwise have on the fair value of bonds; (2) offset valuation losses in the common and preferred stock portfolios during periods of declining equity market values and (3) increase equity or rate exposure through asset replication. In addition, equity index futures are used to hedge the market risk related to deferred compensation liability contracts. Daily cash settlement of variation margins is required for futures contracts and is based on the changes in daily prices. The final settlement of equity index and interest rate futures contracts is always in cash. Daily cash settlements of margin gains or losses for futures contracts receiving fair value hedge accounting

NOTES TO FINANCIAL STATEMENTS

treatment are reported in net investment income. The daily cash settlements of margin gains and losses for futures contracts that receive non-hedge accounting treatment and have terminated are reported in net realized capital gains or losses. The daily cash settlements of margin gains and losses for open futures contracts that receive non-hedge accounting treatment are reported as net unrealized capital gains and losses within unassigned surplus. Futures contracts are reported in Schedule DB, Part B and receive either fair value hedge accounting or non-hedge accounting treatment, depending on the strategy. Futures contracts used for replication purposes are also reported in Schedule DB, Part C.

Options

Index option contracts provide returns at specified or optional dates based on a specified equity index or rate applied to the option's notional amount. When the Company purchases and write (sells) option contracts at specific prices, a premium is calculated for the right, but not the obligation, to buy/sell the value of an underlying index at a stated price on or before the expiration date of the option. The amount of premium calculated is based on the number of contracts purchased/sold, the specified price and the maturity date of the contract. Premiums are paid or received in cash at either the inception of the purchase/sale of the contract or throughout the life of the contract depending on the agreement with the counterparties and brokers. If the option is exercised, the Company receives/pays cash equal to the product of the number of contracts and the specified price in the contract (strike price). Purchased and written put and call index option contracts are cash settled upon exercise. If the options are not exercised, then no additional cash is exchanged when the contract expires. Premiums incurred when purchasing option contracts are reported as a derivative asset and premiums received when writing option contracts are reported as a derivative liability. Purchased and written option contracts are reported on Schedule DB, Part A. Purchased and written option contracts used for replication purposes are also reported in Schedule DB, Part C.

The Company purchases and writes option contracts for asset replication and as a hedge to offset valuation losses in the investment portfolio during periods of declining market values. Purchased and written index option contracts used as a hedge receive non-hedge accounting treatment. The change in the fair value of purchased/written option contracts is reported as net unrealized capital gains and losses, within unassigned surplus, with an adjustment to derivative assets/liabilities. The gain or loss on the cash settled exercise of a purchased/written index option is reported in realized capital gains or losses. If the purchased/written option contract expires without being exercised the premiums paid/received are reported as realized capital gains or losses and the corresponding asset/liability previously recorded is reversed.

Purchased and written index option contracts entered into as replication transactions are valued at amortized cost. Premiums paid for a purchased/written option contract are amortized/accreted into net investment income over the life of the option. The gain or loss on the cash settled exercise of a purchased/written index option contract is reported in realized capital gains or losses.

4. The Company entered into option contracts which required the payment/receipt of premiums at either the inception of the contract or throughout the life of the contract, depending on the agreement with counterparties and brokers.

5. The Company did not have gains or losses in net unrealized capital gains or losses that represented a component of any derivatives' gain or loss that was excluded from the assessment of hedge effectiveness in 2024 or 2023.

6. The Company did not have gains or losses in net unrealized capital gains or losses that resulted from derivatives that no longer qualify for hedge accounting treatment in 2024 or 2023.

7. The Company did not have derivatives accounted for as cash flow hedges of a forecasted transaction.

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

9. The Company did not utilize portfolio layer method hedging.

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

9. Income Taxes

The Inflation Reduction Act of 2022 ("Act") which contains several tax-related provisions, was enacted on August 16, 2022. The Act created a 15% corporate alternative minimum tax ("CAMT") on certain large corporations, effective beginning in 2023. The controlled group of corporations of which the Company is a member has determined that it is an "applicable corporation" under the rules of CAMT, and as such, the controlled group is expected to be required to perform the CAMT computations. The controlled group of corporations will not have a CAMT liability in 2024.

Although the CAMT may apply in any given year where the CAMT liability exceeds the regular tax liability, the CAMT would generate a non-expiring tax credit carryforward which would be accounted for as a deferred tax asset. The CAMT credit can be used to reduce regular tax in future years when the regular tax liability is greater than the CAMT liability. There is no CAMT credit carryforward for the year ended December 31, 2024.

In assessing the realizability of our deferred tax assets, including determination of valuation allowance, the Company has made an accounting policy election to disregard the CAMT impact in evaluating the realizability of deferred tax assets.

The application of SSAP No. 101 requires the Company to evaluate the recoverability of DTAs and to establish a statutory valuation allowance adjustment ("valuation allowance") if necessary to reduce the DTA to an amount which is more likely than not to be realized. Considerable judgment is required in determining whether a valuation allowance is necessary, and if so, the amount of such valuation allowance. In evaluating the need for a valuation allowance the Company considers many factors, including: (1) the nature of the DTAs and DTLs; (2) whether they are ordinary or capital; (3) the timing of their reversal; (4) taxable income in prior carryback years as well as projected taxable earnings exclusive of reversing temporary differences and carryforwards; (5) the length of time that carryovers can be utilized; (6) unique tax rules that would impact the utilization of the DTAs; and (7) any tax planning strategies that the Company would employ to avoid an operating loss or tax credit carryforward from expiring unused. Although the realization is not assured, management believes it is more likely than not that the DTAs, net of the valuation allowance, will be realized. The Company did not record a valuation allowance at December 31, 2024 or 2023.

A 1. The components of the net DTA (DTL) were as follows as of December 31:

	2024			2023			Change		
(in millions)	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
			(Col 1+2)			(Col 4+5)	(Col 1-4)	(Col 2-5)	(Col 7+8)
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
(a) Gross DTAs	$ 1,772	$ 359	$ 2,131	$ 1,726	$ 346	$ 2,072	$ 46	$ 13	$ 59
(b) Valuation allowance	—	—	—	—	—	—	—	—	—
(c) Adjusted gross DTAs (1a-1b)	$ 1,772	$ 359	$ 2,131	$ 1,726	$ 346	$ 2,072	$ 46	$ 13	$ 59
(d) DTAs nonadmitted	—	—	—	—	—	—	—	—	—
(e) Subtotal – net admitted DTA (1c-1d)	$ 1,772	$ 359	$ 2,131	$ 1,726	$ 346	$ 2,072	$ 46	$ 13	$ 59
(f) DTLs	663	353	1,016	716	261	977	$ (53)	92	39
(g) Net admitted DTA/(net DTL) (1e-1f)	$ 1,109	$ 6	$ 1,115	$ 1,010	$ 85	$ 1,095	$ 99	$ (79)	$ 20

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2. The amount of adjusted gross DTAs admitted under each component of SSAP No. 101 was as follows as of December 31:

(in millions)	2024 (1) Ordinary	2024 (2) Capital	2024 (3) (Col 1+2) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 785	$ 6	$ 791
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)	712	—	712
1. Adjusted gross DTAs expected to be realized following the balance sheet date	712	—	712
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	2,265
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	275	353	628
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ 1,772	$ 359	$ 2,131

	2023 (4) Ordinary	2023 (5) Capital	2023 (6) (Col 4+5) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ 85	$ 85
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)	1,324	—	1,324
1. Adjusted gross DTAs expected to be realized following the balance sheet date	1,324	—	1,324
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	1,642
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	402	261	663
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ 1,726	$ 346	$ 2,072

	Change (7) (Col 1-4) Ordinary	Change (8) (Col 2-5) Capital	Change (9) (Col 7+8) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 785	$ (79)	$ 706
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)	(612)	—	(612)
1. Adjusted gross DTAs expected to be realized following the balance sheet date	(612)	—	(612)
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	623
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	(127)	92	(35)
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ 46	$ 13	$ 59

3. The Company's threshold information used to determine the amount of DTAs admitted was as follows as of December 31:

($ in millions)	2024	2023
(a) Ratio percentage used to determine recovery period and threshold limitation amount.	395.3 %	354.4 %
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.	$ 15,159	$ 10,893

4. The impact of tax-planning strategies on adjusted gross and net admitted DTAs was as follows as of December 31:

($ in millions)	2024 (1) Ordinary	2024 (2) Capital	2023 (3) Ordinary	2023 (4) Capital	Change (5) (Col 1-3) Ordinary	Change (6) (Col [illegible]) Capital
(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.						
1. Adjusted gross DTAs amount from Note 9A1(c)	$ 1,772	$ 359	$ 1,726	$ 346	$ 46	$ 13
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	— %	— %	— %	— %	— %	— %
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	$ 1,772	$ 359	$ 1,726	$ 346	$ 46	$ 13
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax-planning strategies	— %	— %	— %	— %	— %	— %

(b) Does the Company's tax-planning strategies include the use of reinsurance? Yes ___ No X

B. The Company recognized all DTLs as of December 31, 2024 and 2023.

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

(in millions)	(1) 12/31/2024	(2) 12/31/2023	(3) (Col 1-2) Change
1. Current Income Tax			
(a) Federal	$ 821	$ (133)	$ 954
(b) Foreign	—	—	—
(c) Subtotal (1a+1b)	$ 821	$ (133)	$ 954
(d) Federal income tax on net capital gains (losses)	(24)	30	(54)
(e) Utilization of capital loss carry-forwards	—	—	—
(f) Other	—	—	—
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	$ 797	$ (103)	$ 900
2. DTAs			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 276	$ $ 258	$ 18
(2) Unearned premium reserve	793	711	82
(3) Policyholder reserves	8	15	(7)
(4) Investments	3	13	(10)
(5) Deferred acquisition costs	—	—	—
(6) R&D Capitalization	264	188	76
(7) Fixed assets	7	7	—
(8) Compensation and benefits accrual	131	121	10
(9) Pension accrual	—	—	—
(10) Receivables – nonadmitted	237	243	(6)
(11) Net operating loss carry-forward	—	—	—
(12) Tax credit carry-forward	—	110	(110)
(13) Other	48	54	(6)
(99) Subtotal (sum of 2a1 through 2a13)	$ 1,768	$ 1,719	$ 49
(b) Valuation allowance	$ —	$ —	$ —
(c) Nonadmitted	$ —	$ —	$ —
(d) Admitted ordinary DTAs (2a99 – 2b – 2c)	$ 1,768	$ 1,719	$ 49
(e) Capital			
(1) Investments	$ 345	$ 307	$ 38
(2) Net capital loss carry-forward	—	—	—
(3) Real estate	—	—	—
(4) Unrealized losses	18	45	(27)
(5) Other	—	—	—
(99) Subtotal (2e1+2e2+2e3+2e4+2e5)	$ 363	$ 352	$ 11
(f) Valuation allowance	$ —	$ —	$ —
(g) Nonadmitted	—	—	—
(h) Admitted capital DTAs (2e99 – 2f – 2g)	$ 363	$ 352	$ 11
(i) Admitted DTAs (2d + 2h)	$ 2,131	$ 2,071	$ 60
3. DTLs			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 7	$ 14	$ (7)
(2) Investments	238	196	42
(3) Fixed assets	132	80	52
(4) Deferred and uncollected premium	—	—	—
(5) Policyholder reserves	14	28	(14)
(6) Premium acquisition expense	7	7	—
(7) Salvage & subrogation discounting	9	9	—
(8) Compensation and benefits accrual	28	25	3
(9) Other (including items <5% of total ordinary tax liabilities)	24	29	(5)
(99) Subtotal(sum of 3a1 through 3a9)	$ 459	$ $ 387	$ 72
(b) Capital			
(1) Investments	$ 134	$ 157	$ (23)
(2) Real estate	—	—	—
(3) Unrealized gains	423	432	(9)
(4) Other	—	—	—
(99) Subtotal (3b1+3b2+3b3+3b4)	$ 556	$ 589	$ (32)
(c) DTLs (3a99 + 3b99)	$ 1016	$ 977	$ 39
4. Net DTAs/DTLs (2i – 3c)	$ 1,115	$ 1,094	$ 21

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The change in net deferred income tax comprises the following as of December 31 (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 Annual Statement):

(in millions)	2024	2023	Change
Total DTAs	$ 2,131	$ 2,072	$ 60
Total DTLs	1016	977	39
Net DTAs (DTLs)	$ 1,115	$ 1,095	$ 21
Tax effect of unrealized gains (losses)			17
Change in net deferred income tax			38
Surplus adjustments – including stock option forfeitures			(2)
Change in net deferred income tax relating to the provision			$ 36

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 December 31:

($ in millions)	2024	Effective Tax Rate	2023	Effective Tax Rate
Provision computed at statutory rate	$ 997	21.0 %	$ (120)	21.0 %
Intercompany dividends	(25)	(0.5)	(12)	2.1
Adjustment of prior years (perm piece only)	(12)	(0.3)	51	(8.9)
Tax exempt interest deduction	(25)	(0.5)	(20)	3.5
LLC income	2	—	(32)	5.6
Stock Based Compensation	(28)	(0.6)	(13)	2.3
Tax credits	(175)	(3.7)	(154)	27.0
Other	21	0.4	7	(1.3)
Tax effect of nonadmitted assets	6	0.1	3	(0.5)
Total statutory income taxes	$ 761	15.9 %	$ (290)	50.8 %
Federal and foreign income taxes incurred	$ 797	16.8 %	$ (103)	18.0 %
Change in net deferred income taxes	(36)	(0.9)	(187)	32.8
Total statutory income taxes	$ 761	15.9 %	$ (290)	50.8 %

E. 1. As of December 31, 2024, the Company did not have net operating loss or tax credit carryforwards available to offset future net income subject to federal income taxes.

2. As of December 31, 2024 the income tax incurred by the Company of $709 million will be available for recoupment in the event of future net losses. As of December 31, 2023 the Company did not have income taxes incurred that will be available for recoupment in the event of future net losses.

3. The Company did not have deposits admitted under Section 6603 of the Internal Revenue Code ("IRC") as of December 31, 2024 or 2023.

F. 1. The Allstate Corporation's (the "Corporation") federal taxable income for the year ended December 31, 2024 is consolidated with the entities listed below:

Agent Alliance Insurance Company
Allstate Enterprises, LLC
Allstate Financial Corporation
Allstate Financial Insurance Holdings Corporation
Allstate Fire and Casualty Insurance Company
Allstate Indemnity Company
Allstate Insurance Company
Allstate Insurance Services, Inc.
Allstate International Holdings, Inc.
Allstate Investment Management Company
Allstate Investments, LLC
Allstate Motor Club, Inc.
Allstate New Jersey Insurance Company
Allstate New Jersey Property and Casualty Insurance Company
Allstate Non-Insurance Holdings, Inc.
Allstate North American Insurance Company
Allstate Northbrook Indemnity Company
Allstate Property and Casualty Insurance Company
Allstate Texas Lloyd's
Allstate Texas Lloyd's, Inc.
Allstate Vehicle and Property Insurance Company
American Heritage Life Insurance Company
American Heritage Service Company
America's Health Care/Rx Plan Agency, Inc.
Answer Financial, Inc.
Arity Holdings, Inc.
ASMI Auto Insurance Company
Assigned Risk Solutions, Ltd.
AutoTex MGA, Inc.
Castle Key Indemnity Company
Castle Key Insurance Company
CE Care Plan Corporation
Century-National Insurance Company
Collective Sourcing, LLC
Comesco Insurance Company
Complete Product Care Corporation
Direct Administration, Inc.
Direct General Insurance Agency, Inc.
Direct General Insurance Company
Direct General Insurance Company of Mississippi
Direct General Life Insurance Company
Direct Insurance Company
Direct National Insurance Company
Esurance Insurance Services, Inc.
Esurance Property and Casualty Insurance Company
First Colonial Insurance Company
HealthCompare Insurance Services, Inc.
Identity USA, LLC
Imperial Fire & Casualty Insurance Company
Imperial General Agency of Texas, Inc.
InfoArmor, Inc.
Integon Casualty Insurance Company
Integon General Insurance Corporation
Integon Indemnity Corporation
Integon National Insurance Company
Integon Preferred Insurance Company
Ivantage Select Agency, Inc.
Kennett Capital, Inc.
MIC General Insurance Corporation
National Farmers Union P&C Company
National General Assurance Company
National General Holdings Corp.
National General Insurance Company
National General Insurance Marketing, Inc.
National General Insurance Online, Inc.
National General Management Corp.
National General Motor Club, Inc.
National General Premier Insurance Company
National General Re Ltd
National Health Corporation
New South Insurance Company
Newport Management Corporation
NG Holding, LLC
NGLS Insurance Services, Inc.
North Light Specialty Insurance Company
Northeast Agencies, Inc.
NSM Sales Corporation
Pablo Creek Services, Inc.
Personal Express Insurance Services, Inc.
Protection Plan Group, Inc.
Quotit Corporation
Safe Auto Insurance Group, Inc
Safe Auto Insurance Company
Safe Auto Choice Insurance Company
Safe Auto Value Insurance Company
Safe Auto Group Agency, Inc

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E.R.J. Insurance Group, Inc.
ECMI Auto Insurance Company
Encompass Floridian Indemnity Company
Encompass Floridian Insurance Company
Encompass Home and Auto Insurance Company
Encompass Indemnity Company
Encompass Independent Insurance Company
Encompass Insurance Company
Encompass Insurance Company of America
Encompass Insurance Company of Massachusetts
Encompass Insurance Company of New Jersey
Encompass Property and Casualty Company
Encompass Property and Casualty Insurance Company of New Jersey
ESMI Auto Insurance Company
Esurance Holdings, Inc.
Esurance Insurance Company
Esurance Insurance Company of New Jersey
Safe Auto Services, LLC
Seattle Specialty Insurance Services, Inc..
Signature Agency, Inc.
Signature Motor Club of California, Inc.
Signature Motor Club, Inc.
Signature Nationwide Auto Club of California, Inc.
Signature's Nationwide Auto Club, Inc.
Socialmine, Inc.
SquareTrade Holding Company, Inc.
SquareTrade Insurance Services, Inc
SquareTrade Protection Solutions, Inc..
SquareTrade, Inc.
SquareTradeGo, Inc.
ST Product Care Corporation
Standard Property & Casualty Insurance Company
Team Corp.
The Allstate Corporation

2. The Company joins the Corporation and its 119 domestic subsidiaries in the filing of the US consolidated federal income tax return. The consolidated group has elected under IRC Section 1552(a)(2) to allocate the consolidated federal income tax liability based on each member's federal income tax liability computed on a separate return basis, except all tax benefits resulting from operating losses and tax credits are allocated to the Company to the extent they can be utilized in the consolidated return.

   If the controlled group has a CAMT liability for any year, such liability shall be allocated to each member according to the ratio of (i) the excess of the member's separate return tentative minimum tax for the year over the member's separate return regular tax for such year, to (ii) the sum of such excess amounts for all members of the group.

G. The Company had no liability for federal income tax loss contingencies as of December 31, 2024, and believes the liability balance will not materially change in the next twelve months.

H. The repatriation tax liability under the Tax Legislation is $22 million. The Company elected to pay the liability under the permitted installments. The schedule of payments made and expected future payments to satisfy the liability is as follows:

(in millions)	
First tax year (2017)	$ 2
Second tax year (2018)	2
Third tax year (2019)	2
Fourth tax year (2020)	2
Fifth tax year (2021)	2
Sixth tax year (2022)	3
Seventh tax year (2023)	4
Eighth tax year (2024)	5
Total	$ 22

I. Alternative Minimum Tax Credits - Not applicable.

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

A. See Note 10, Part B.

B. 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 Corporation. The Short term pool is an investment pool managed by Allstate Investment Management Company ("AIMCO"), 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 ("Operating Agreement"). 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 December 31, 2024 and 2023, the Company's reported investment in the Short term pool was $1.14 billion and $2.03 billion, respectively. See Ref # - 001 in Part C (1).

   There were no other transactions entered into by the Company with related parties in 2024 or 2023 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.

C. Transactions with related parties who are not reported on Schedule Y

(1) Detail of material related party transactions

($ in millions)							12/31/2024	12/31/2023
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)	Reporting Period Date Amount Due From (To)
001	7/15/2016	Allstate Short Term Pool, LLC	Affiliate	Investment in liquidity pool	Yes	on demand	$ 1,136	$ 2,027

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

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

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

See Note 10, Part D.

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D. The Company reported the following as receivables from affiliates as of December 31:

(in millions)	2024	2023
National General Management Corp.	$ 220	$ —
Pablo Creek Services, Inc.	23	22
American Heritage Life Insurance Company	22	22
Allstate New Jersey Insurance Company	21	13
Allstate Vehicle and Property Insurance Company ("AVPIC")	21	—
First Colonial Insurance Company	17	14
Allstate Financial Services, LLC (“AFS”)	15	16
National Health Insurance Company	15	12
Castle Key Insurance Company (“CKIC”)	8	48
Castle Key Indemnity Company	8	8
Signature Motor Club, Inc.	7	10
Allstate Enterprises, LLC	7	7
Northeast Agencies, Inc.	5	4
Allstate Insurance Company of Canada (“AICC”)	5	3
Allstate Fire and Casualty Insurance Company	5	2
SquareTrade Holding Company, Inc.	4	4
Allstate Indemnity Company	4	—
Allstate Property and Casualty Insurance Company	4	—
Esurance Insurance Company	3	26
Arity 875, LLC	3	9
ASMI Auto Insurance Company	3	—
ANIHI Newco, LLC	1	21
North Light Specialty Insurance Company	1	3
Answer Financial Inc.	1	1
Allstate Investments, LLC (“AILLC”)	1	1
Arity Services, LLC	1	1
InfoArmor, Inc.	1	1
Esurance Property and Casualty Insurance Company	—	109
Integon National Insurance Company (“INIC”)	—	86
Esurance Insurance Company of New Jersey	—	6
Encompass Insurance Company	—	5
Direct General Life Insurance Company	—	3
Encompass Indemnity Company	—	2
ESMI Auto Insurance Company	—	1
Total	$ 426	$ 460

The Company also reported the following as payable to affiliates as of December 31:

(in millions)	2024	2023
Esurance Insurance Services, Inc.	$ 59	$ 46
Corporation	20	13
E.R.J. Insurance Group, Inc.	8	2
Arity, LLC	4	6
Ivantage Select Agency, Inc.	4	4
Allstate Motor Club, Inc.	2	2
Allstate Texas Lloyd’s	1	3
Allstate Northern Ireland Ltd.	1	1
ECMI Auto Insurance Company	1	—
Encompass Home and Auto Insurance Company	1	—
AVPIC	—	2
Total	$ 101	$ 79

Intercompany receivable and payable balances are evaluated on an individual company basis. Net intercompany balances less than $1 million and those equal to or greater than $1 million are generally settled quarterly and monthly, respectively. Net intercompany balances with AFS are settled monthly regardless of dollar amount. In addition, net intercompany balances with the Corporation related to profit sharing the Corporation grants to the Company’s employees are settled annually.

E. The Company and the Corporation are parties to the Amended and Restated Intercompany Liquidity Agreement (“Liquidity Agreement”) as well as CKIC and Road Bay Investments, LLC. The Liquidity Agreement allows for short-term advances of funds to be made between parties for liquidity and other general corporate purposes, but does not establish a commitment to advance funds on the part of any party. The Company serves as a lender and borrower, and the Corporation serves only as a lender, with a one-year term. The aggregate amount of advances made or received by the Company is limited to $1.00 billion.

The Company entered into the Intercompany Loan Agreement with the Corporation. The amount available to the Company is at the discretion of the Corporation, however, the maximum amount of loans the Corporation can have outstanding to all its eligible subsidiaries at any given point in time is limited to $1.00 billion. From time to time, the Company borrows money from the Corporation to meet its short-term cash needs. The Corporation may use commercial paper borrowings, bank lines of credit and securities lending to fund intercompany borrowings.

The Company, the Corporation and certain of its affiliated insurance companies are parties to the Amended and Restated Service and Expense Agreement (the "Agreement") pursuant to which the Company provides access to a variety of services, including the utilization of shared bank accounts for cash collections and disbursements in certain situations. The Agreement provides for cost sharing and allocation of operating expenses among the parties.

The Company is a party to the Investment Management Agreement with AILLC whereby AILLC provides investment management services and advice.

The Company, the Corporation and certain of its wholly owned affiliated companies are parties to the Operating Agreement as described in Note 10, Parts A, B & C, which provides a framework for AIMCO to efficiently manage cash and cash equivalents of the Short term pool’s members.

NOTES TO FINANCIAL STATEMENTS

The Company is a party to the Reimbursement Agreement with the Corporation under which the Corporation sponsors certain benefit and compensation plans.

The Company is a party to a federal income tax allocation agreement with the Corporation (see Note 9, Part F).

F. All guarantees and undertakings of the Company are disclosed in Note 14, Part A in accordance with the requirements of SSAP No. 5R, *Liabilities, Contingencies and Impairments of Assets* ("SSAP No. 5R").

G. The Company is a wholly owned subsidiary of Allstate Insurance Holdings, LLC ("AIH"), a Delaware limited liability company. AIH is a wholly owned subsidiary of the Corporation.

H. Amount Deducted from Investment in Upstream Intermediate Entity or Ultimate Parent - Not applicable.

I. The Company did not have investments in subsidiaries, controlled or affiliated (“SCA”) entities that exceeded 10% of the Company’s December 31, 2024 or 2023 admitted assets.

J. Impairments of SCA Entities – Not applicable.

K. The Company did not have investments in foreign insurance subsidiaries that were calculated by adjusting annuity GAAP account value reserves using the Commissioners Annuity Reserve Valuation Method and the related actuarial guidelines as of December 31, 2024 or 2023.

L. As of December 31, 2024, the Company did not utilize the look-through approach to determine the carrying value of any of its investments. The Company utilized the look-through approach to determine the carrying value of investments in Current Creek Investments, LLC ("Current Creek) and AP Real Estate, LLC (“AP Real Estate”), downstream noninsurance holding companies, as of December 31, 2023. The carrying value of Current Creek and AP Real Estate was $2 million and $7 million, respectively, as of December 31, 2023.

During 2024 the underlying assets of Current Creek and AP Real Estate were sold. Current Creek and AP Real Estate financial statements are not audited. As of December 31, 2023, the Company limited its investments to its proportional share of the value of the underlying assets contained in the audited financial statements as required by SSAP No. 97, *Investments in Subsidiary, Controlled and Affiliated Entities* (“SSAP No. 97”). As of December 31, 2023, all liabilities, commitments, contingencies, guarantees and obligations, which were required to be recorded as liabilities, commitments, contingencies, guarantees and obligations under applicable accounting guidance, were reflected in the Company’s determination of the carrying value of its investments.

M. All SCA Investments

1. The following tables contain information about the Company’s investments in foreign insurance and non-insurance SCA entities as of December 31:

($ in millions)	2024			
SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a entities		$ —	$ —	$ —
b. SSAP No. 97 8b(ii) entities				
ATL, Inc.	100.0 %	$ 2	$ —	$ 2
c. SSAP No. 97 8b(iii) entities				
Allstate Financial Corporation (“AFC”)	100.0 %	—	—	—
d. SSAP No. 97 8b(iv) entities				
AICC	100.0 %	941	941	—
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)		$ 943	$ 941	$ 2
f. Aggregate Total (a+e)		$ 943	$ 941	$ 2

	2023			
SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a entities		$ —	$ —	$ —
b. SSAP No. 97 8b(ii) entities				
ATL, Inc.	100.0 %	$ 2	$ —	$ 2
c. SSAP No. 97 8b(iii) entities				
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

NOTES TO FINANCIAL STATEMENTS

2. The following table contains the NAIC filing response information about the Company's investments in foreign insurance SCA entity as of December 31:

(in millions)	2024					
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	9/8/2024	$ 941	Y	N	I
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)			$ 941			
f. Aggregate Total (a+e)			$ 941			

	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	$ 829	Y	N	I
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)			$ 829			
f. Aggregate Total (a+e)			$ 829			

* 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.

N. Investment in Insurance SCAs

The Company's investments in insurance SCA entities were based on the underlying statutory equity of each SCA determined in accordance with NAIC SAP.

O. SCA and SSAP No. 48, *Joint Ventures, Partnerships and Limited Liability Companies* Loss Tracking

The Company's share of losses exceeded its reported investment for the following SCA entities, partnerships and limited liability companies as of December 31:

(in millions)	2024				
Entity	Reporting Entity's Share of Net Income (Loss)	Accumulated Share of Net Income (Losses)	Reporting Entity's Share of Equity, Including Negative Equity	Guaranteed Obligation / Commitment for Financial Support (Yes/No)	Amount of the Recognized Guarantee Under SSAP No. 5R[1]
Astira Capital Partners Fund I LP	$ (1)	$ (1)	$ —	Yes	$ 33
Blackstone City Property Co-Investment Partners II LP	$ —	$ —	$ —	No	$ —
Bowmark Capital Partners VII LP	$ —	$ —	$ —	Yes	$ 36
EMK Capital Partners III LP	$ (1)	$ (1)	$ 3	Yes	$ 39
M/C Partners IX LP	$ (1)	$ (1)	$ 4	Yes	$ 19
Main Post Growth Capital III LP	$ (1)	$ (1)	$ 2	Yes	$ 31
Pacific Avenue Fund I LP	$ 1	$ —	$ 4	Yes	$ 17
STG VII LP	$ (1)	$ (1)	$ 2	Yes	$ 19

(1) Disclosed as unfunded commitments to invest in Note 14, Part A(1)

NOTES TO FINANCIAL STATEMENTS

(in millions)	2023				
Entity	Reporting Entity's Share of Net Income (Loss)	Accumulated Share of Net Income (Losses)	Reporting Entity's Share of Equity, Including Negative Equity	Guaranteed Obligation / Commitment for Financial Support (Yes/ No)	Amount of the Recognized Guarantee Under SSAP No. 5R[1]
AEP I Holdco LLC	$ 1	$ (7)	$ (7)	No	$ —
Blackstone City Property Co-Investment Partners II LP	$ —	$ —	$ —	No	$ —
Blackstone Tactical Opportunities Fund IV LP	$ —	$ —	$ 4	Yes	$ 31
Brookfield Infrastructure Fund V LP	$ —	$ —	$ 7	Yes	$ 18
Capvest Equity Partners V SCSP	$ (1)	$ (1)	$ —	Yes	$ 36
EMK Capital Partners III LP	$ —	$ —	$ —	Yes	$ 46
Generation IM Sustainable Solutions Fund IV(A) I LP	$ (1)	$ (1)	$ 5	Yes	$ 19
Impact Huntington Capital II LLC	$ —	$ —	$ —	No	$ —
M/C Partners IX LP	$ —	$ —	$ —	Yes	$ 24
Pacific Avenue Fund I LP	$ (1)	$ (1)	$ (1)	Yes	$ 21
STG VII LP	$ —	$ —	$ —	Yes	$ 21

(1) Disclosed as unfunded commitments to invest in Note 14, Part A(1)

The Company's share of losses did not exceed its reported investment for joint ventures as of December 31, 2024 or 2023. SCA entities that are U.S. insurance reporting entities are excluded from this disclosure per SSAP No. 97, *Investments in Subsidiary, Controlled and Affiliated Entities.*

11. Debt - Not applicable.

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

A. Defined Benefit Plan

(1) Change in benefit obligation

a. Pension Benefits

The Company was not a sponsor of defined benefit pension plans.

b. Postretirement Benefits

The Company provides a medical coverage subsidy for eligible claim employees hired before January 1, 2003, including their eligible dependents, when they retire ("postretirement benefits"). Effective January 1, 2021, the Company eliminated the medical coverage subsidy for employees who were not eligible to retire as of December 31, 2020. Certain employees may become eligible for a medical subsidy if they retire in accordance with the terms of the applicable plans and are insured under the Company's group plans or other approved plans in accordance with the plan's participation requirements. The Company shares the cost of retiree medical benefits with non Medicare-eligible retirees based on years of service, with the Company's share being subject to a 5% limit on future annual medical cost inflation after retirement. For Medicare-eligible retirees, the Company provides a fixed Company contribution based on years of service and other factors, which is not subject to adjustments for inflation. The Company has reserved the right to modify or terminate its benefit plans at any time and for any reason.

The Company calculates benefit obligations based upon generally accepted actuarial methodologies using the accumulated postretirement benefit obligation ("APBO") for other postretirement plans. The other postretirement obligations are determined using a December 31 measurement date. The benefit obligations represent the actuarial present value of all benefits attributed to employee service rendered as of the measurement date. The Company's other postretirement benefit plans are not funded.

(in millions)	Overfunded		Underfunded	
	2024	2023	2024	2023
1. Benefit obligation at beginning of year	$ —	$ —	$ 64	$ 76
2. Service cost	—	—	—	—
3. Interest cost	—	—	3	4
4. Contribution by plan participants	—	—	14	16
5. Actuarial gain/loss	—	—	(3)	(7)
6. Foreign currency exchange rate changes	—	—	—	—
7. Benefits paid	—	—	(22)	(25)
8. Plan amendments	—	—	—	—
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	—	—	—	—
10. Benefit obligation at end of year	$ —	$ —	$ 56	$ 64

c. Special or Contractual Benefits per SSAP No. 11, *Postemployment Benefits and Compensated Absences* ("SSAP No. 11")

The Company was not a sponsor of defined benefit postemployment plans.

(2) Change in plan assets

The Company was not a sponsor of defined benefit pension plans or postemployment plans. The Company's other postretirement benefit plans were not funded.

NOTES TO FINANCIAL STATEMENTS

(3) Funded status

(in millions)	Pension Benefits 2024	Pension Benefits 2023	Postretirement Benefits 2024	Postretirement Benefits 2023
a. Components:				
1. Prepaid benefit costs	$ —	$ —	$ 39	$ 48
2. Overfunded plan assets	$ —	$ —	$ —	$ —
3. Accrued benefit costs	$ —	$ —	$ 95	$ 112
4. Liability for pension benefits	$ —	$ —	$ —	$ —
b. Assets and liabilities recognized:				
1. Assets (nonadmitted)	$ —	$ —	$ 39	$ 48
2. Liabilities recognized	$ —	$ —	$ 95	$ 112
c. Unrecognized liabilities	$ —	$ —	$ —	$ —

(4) Components of net periodic benefit cost

(in millions)	Pension Benefits 2024	Pension Benefits 2023	Postretirement Benefits 2024	Postretirement Benefits 2023	Special or Contractual Benefits Per SSAP No. 11 2024	Special or Contractual Benefits Per SSAP No. 11 2023
a. Service cost	$ —	$ —	$ —	$ —	$ —	$ —
b. Interest cost	—	—	3	4	—	—
c. Expected return on plan assets	—	—	—	—	—	—
d. Transition asset or obligation	—	—	—	—	—	—
e. Gains and losses	—	—	(13)	(18)	—	—
f. Prior service cost or credit	—	—	—	(10)	—	—
g. Gain or loss recognized due to a settlement or curtailment	—	—	—	—	—	—
h. Total net periodic benefit cost	$ —	$ —	$ (10)	$ (24)	$ —	$ —

(5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost

(in millions)	Pension Benefits 2024	Pension Benefits 2023	Postretirement Benefits 2024	Postretirement Benefits 2023
a. Items not yet recognized as a component of net periodic cost - prior year	$ —	$ —	$ (48)	$ (70)
b. Net transition asset of obligation recognized	—	—	—	—
c. Net prior service cost or credit arising during the period	—	—	—	—
d. Net prior service cost or credit recognized	—	—	—	11
e. Net gain and loss arising during the period	—	—	(4)	(7)
f. Net gain and loss recognized	—	—	13	18
g. Items not yet recognized as a component of net periodic cost - current	$ —	$ —	$ (39)	$ (48)

(6) Amounts in unassigned funds (surplus) that had not yet been recognized as components of net periodic benefit cost

(in millions)	Pension Benefits 2024	Pension Benefits 2023	Postretirement Benefits 2024	Postretirement Benefits 2023
a. Net transition asset or obligation	$ —	$ —	$ —	$ —
b. Net prior service cost or credit	$ —	$ —	$ —	$ (1)
c. Net recognized gains and losses	$ —	$ —	$ (39)	$ (47)

(7) Weighted-average assumptions used to determine net periodic benefit cost as of December 31:

	2024	2023
a. Weighted-average discount rate	5.47 %	5.72 %
b. Expected long-term rate of return on plan assets	— %	— %
c. Rate of compensation increase	— %	— %
d. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	— %	— %

Weighted-average assumptions used to determine projected benefit obligations as of December 31:

	2024	2023
e. Weighted-average discount rate	5.75 %	5.47 %
f. Rate of compensation increase	— %	— %
g. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	— %	— %

(8) The Company was not a sponsor of defined benefit pension plans.

(9) The weighted average health care cost trend rate used in measuring the APBO was 6.80% for 2025, gradually declining to 4.50% in 2035, and remaining at that level thereafter.

NOTES TO FINANCIAL STATEMENTS

(10) The following estimated future payments, which reflect expected future service, as appropriate, are expected to be paid in the years indicated:

(in millions)

	Years	Amount
a.	2025	$ 8
b.	2026	$ 8
c.	2027	$ 7
d.	2028	$ 7
e.	2029	$ 6
f.	2030 through 2034	$ 18

(11) The Company was not a sponsor of defined benefit pension plans. The Company contributed $8 million and $9 million to the other postretirement benefit plans in 2024 and 2023, respectively. Contributions by participants were $14 million and $16 million in 2024 and 2023, respectively.

(12) The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.

(13) The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.

(14) The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.

(15) The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.

(16) The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.

(17) The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.

B. Description of Defined Benefit Plans Investment Policies and Strategies – Not applicable.

C. Fair Value of Defined Benefit Plan Assets – Not applicable.

D. Basis Used to Determine Overall Expected Rate-of-Return for Defined Benefit Plan Assets – Not applicable.

E. Defined Contribution Plans – Not applicable.

F. Multiemployer Plans – Not applicable.

G. Consolidated/Holding Company Plans

The Corporation provides various benefits, including defined benefit pension plans, certain health care and life insurance benefits for certain eligible employees, retired employees and employee-agents and participation in The Allstate 401(k) Savings Plan. The Company was allocated its share of the costs associated with these benefits in accordance with the Agreement. The Company's allocated share of these benefits, before reinsurance, was $37 million and $6 million in 2024 and 2023, respectively.

H. Postemployment Benefits and Compensated Absences – Not applicable.

I. Impact of Medicare Modernization Act on Postretirement Benefits – Not applicable.

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

A. The Company had 42,000 common shares authorized and 38,820 shares issued and outstanding as of December 31, 2024 and 2023. All common shares had a par value of $100 per share.

B. Preferred Stock – Not applicable.

C. The ability of the Company to pay dividends is generally dependent on business conditions, income, cash requirements, receipt of dividends and other relevant factors. More specifically, the Illinois Insurance Code ("Code") provides a two-step process. First, no dividend may be declared or paid except from earned (unassigned) surplus, as distinguished from contributed surplus, nor when the payment of a dividend reduces surplus below the minimum amount required by the Code. Secondly, a determination of the ordinary versus extraordinary dividends that can be paid is formula based and considers net income and capital and surplus, as well as the timing and amounts of dividends paid in the preceding twelve months as specified by the Code. Ordinary dividends to shareholders do not require prior approval of the IL DOI. Dividends are not cumulative. As of December 31, 2024, the maximum ordinary dividend that can be declared and paid in 2025 by the Company is limited to $3.95 billion.

D. Dates and Amounts of Dividends Paid – Not applicable.

E. Within the limitations of Part C above, there were no restrictions placed on the portion of the Company's profits that may be paid as ordinary dividends to stockholders.

F. The unassigned funds, which are held for the benefit of the shareholder, are unrestricted except by requirement for regulatory approval as described in Part C above.

G. Advances to Surplus for Mutual Companies – Not applicable.

H. Stock Held for Special Purposes – Not applicable.

I. The special surplus funds balance was $5 million and $8 million as of December 31, 2024 and 2023, respectively. The change in the balance of special surplus funds between years was primarily due to amortization of deferred gains on sale-leaseback transactions.

J. Cumulative unrealized gains and losses increased unassigned funds by $1.71 billion and $1.55 billion as of December 31, 2024 and 2023, respectively.

K . Surplus Notes – Not applicable.

L. Restatements Due to Quasi-Reorganizations – Not applicable.

M. Dates of Quasi-Reorganizations – Not applicable.

NOTES TO FINANCIAL STATEMENTS

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

1. The Company made commitments to invest in limited partnership interests, including commitments to invest in SCA entities of $3.48 billion and $3.07 billion as of December 31, 2024 and 2023, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.

The Company did not have contingent commitments or guarantees related to its investments in joint ventures, limited liability companies, or LIHTC property investments as of December 31, 2024. As of December 31, 2023, the Company, as part of an investment in a joint venture, agreed to a non-recourse guarantee of a loan obtained to finance construction of a building, as well as a guarantee of the obligations under any lender interest rate protection agreement, in an amount not to exceed $7 million. There were no other contingent commitments or guarantees related to investments in joint ventures, limited liability companies or LIHTC property investments as of December 31, 2023.

2. The Company was a party to the following guarantee agreements as of December 31, 2024:

(in millions)

1 **Nature and circumstances of guarantee and key attributes, including date and duration of agreement.**	2 **Liability recognition of guarantee. (Include amount recognized at inception. If no initial recognition, document exception allowed under SSAP No. 5R).**	3 **Ultimate financial statement impact if action under the guarantee required.**	4 **Maximum potential amount of future payments (undiscounted) the guarantor could be required to make under the guarantee. If unable to develop an estimate, this should be specifically noted.**	5 **Current status of payment or performance risk of guarantee. Also provide additional discussion as warranted.**
With third parties				
The Company provides residual value guarantees on Company leased automobiles. The remaining term of each residual value guarantee is equal to the term of the underlying lease that ranges from less than one year to four years.	$ 2	Expenses	$ 49	Historically, there have not been any material payments pursuant to these guarantees.
With affiliates				
The Company and CKIC entered into a Surplus Note Agreement, effective August 30, 2023, whereby the Company agreed to purchase up to a maximum of $50 million of surplus notes from CKIC as needed in order for CKIC to maintain an Authorized Control Level Risk-Based Capital Ratio, as defined by the Code	See [1] below	Investment in common stock of CKIC	$ 46	Effective September 30, 2023, CKIC issued a $4 million surplus note, with an annual interest rate of 3.00% to the Company.

[1] Guarantees made to/or on behalf of a wholly-owned subsidiary are not required to record a liability in accordance with SSAP No. 5R.

The agreement above did not contain a recourse provision that would enable the Company to recover amounts paid to third parties under the guarantee and there were no assets held by the Company as collateral under the agreement.

In the normal course of business, the Company provides standard indemnifications to contractual counterparties in connection with numerous transactions, including acquisitions and divestitures. The types of indemnifications typically provided include indemnifications for breaches of representations and warranties, taxes and certain other liabilities, such as third-party lawsuits. The indemnification clauses are often standard contractual terms and are entered into in the normal course of business based on an assessment of the risk of loss. The terms of the indemnifications vary in duration and nature. In many cases, the maximum obligation is not explicitly stated and the contingencies triggering the obligation to indemnify have not occurred and are not expected to occur. Consequently, the maximum amount of the obligation under such indemnifications is not determinable. Historically, the Company has not made any material payments pursuant to these obligations.

Related to the sale of Allstate Life Insurance Company of New York on October 1, 2021, the Company agreed to indemnify Wilton Reassurance Company in connection with certain representations, warranties and covenants of the Company, and certain liabilities specifically excluded from the transaction, subject to specific contractual limitations regarding the Company's maximum obligation. Management does not believe these indemnifications will have a material effect on the statement of income, cash flows or financial position of the Company.

Related to the sale of ALIC and Allstate Assurance Company on November 1, 2021, the Company and Allstate Financial Insurance Holdings Corporation (collectively, the "Sellers") agreed to indemnify Everlake US Holdings Company in connection with certain representations, warranties and covenants of the Sellers, and certain liabilities specifically excluded from the transaction, subject to specific contractual limitations regarding the Sellers' maximum obligation. Management does not believe these indemnifications will have a material effect on the statement of income, cash flows or financial position of the Company.

3. Total guarantee obligation if performance under the guarantee had been triggered was as follows as of December 31:

(in millions)	**2024**	**2023**
a. Aggregate maximum potential of future payments of all guarantees (undiscounted) the guarantor could be required to make under guarantees. (Should equal total of Column 4 for (2) above.)	$ 95	$ 72
b. Current liability recognized in F/S:		
1. Noncontingent liabilities	$ 2	$ 1
2. Contingent liabilities	$ —	$ —
c. Ultimate financial statement impact if action under the guarantee is required.		
1. Investments in SCA	$ 46	$ 46
2. Joint venture	—	—
3. Dividends to stockholders (capital contribution)	—	—
4. Expense	49	26
5. Other	—	—
6. Total (1+2+3+4+5) (should equal (3)a)	$ 95	$ 72

NOTES TO FINANCIAL STATEMENTS

B. Assessments

Guaranty funds

Under state insurance guaranty fund laws, insurers doing business in a state can be assessed, up to prescribed limits, for certain obligations of insolvent insurance companies to policyholders and claimants. Amounts assessed to each company are typically related to its proportion of business written in each state. The Company's policy is to accrue assessments when the entity for which the insolvency relates has met its state of domicile's statutory definition of insolvency, the amount of the loss is reasonably estimable and the related premium upon which the assessment is based is written. In most states, the definition is met with a declaration of financial insolvency by a court of competent jurisdiction. In certain states there must also be a final order of liquidation. Since most states allow a credit against premium or other state related taxes for assessments, an asset is recorded based on paid and accrued assessments for the amount the Company expects to recover on the respective state's tax return and is realized over the period allowed by each state. As of December 31, 2024 or 2023 the liability balance included in other expenses was $14 million and $20 million, respectively. There were no accruals for premium tax offsets related to future assessments as of December 31, 2024 or 2023.

Reconciliations of assets recognized from paid and accrued premium taxes recorded in accounts receivable were as follows:

(in millions)	2024	2023
Assets recognized from paid and accrued premium tax offsets prior year-end	$ 44	$ 30
Decreases during the year:		
Premium tax offset applied	6	4
Increases during the year:		
Premium tax offset applied	9	18
Assets recognized from paid and accrued premium tax offsets at current year-end	$ 47	$ 44

The Company did not incur assessments related to insolvencies of entities that wrote long-term care contracts as of December 31, 2024 or 2023.

State facilities

The Company is also subject to assessments from the Louisiana Citizens Property Insurance Corporation ("LA Citizens"). LA Citizens can levy a regular assessment on participating companies for a deficit in any calendar year up to a maximum of the greater of 10% of the calendar year deficit or 10% of Louisiana direct property premiums industry-wide for the prior calendar year. If the plan year deficit exceeds the amount that can be recovered through regular assessments, LA Citizens may fund the remaining deficit by issuing revenue assessment bonds in the capital markets. LA Citizens then declares emergency assessments each year to provide debt service on the bonds until they are retired. Companies writing assessable lines must surcharge their policyholders emergency assessments in the percentage established annually by LA Citizens and must remit amounts collected to the bond trustee on a quarterly basis. Emergency assessments to pay off bonds issued in 2007 for the hurricanes of 2005 will continue until 2025.

The Company participates in the mandatory coverage provided by the Florida Hurricane Catastrophe Fund ("FHCF") and therefore has access to reimbursement for certain qualifying Florida hurricane losses from the FHCF. The Company has exposure to assessments and pays annual premiums to the FHCF for this reimbursement protection. The FHCF has the authority to issue bonds to pay its obligations to participating insurers in excess of its capital balances. Payment of these bonds is funded by emergency assessments on all property and casualty premiums in the state, except workers' compensation, medical malpractice, accident and health insurance and policies written under the National Flood Insurance Program ("NFIP"). The FHCF emergency assessments are limited to 6% of premiums per year beginning the first year in which reimbursements require the issuance of a revenue bond, and up to a total of 10% of premiums per year for assessments in the second and subsequent years, if required to fund additional bonds. The FHCF has not issued an emergey assessment since 2015.

The Company is subject to assessments from Citizens Property Insurance Corporation in the state of Florida ("FL Citizens"), which was initially created by the state of Florida to provide insurance to property owners unable to obtain coverage in the private insurance market. FL Citizens, at the discretion and direction of its Board of Governors, can levy a regular assessment on assessable insurers and assessable insureds for a deficit in any calendar year up to a maximum of the greater of: 2% of the projected deficit or 2% of the aggregate statewide direct written premium for the prior calendar year. The base of assessable insurers includes all property and casualty premiums in the state. If a deficit remains after levying the regular assessment, FL Citizens can also levy an emergency assessment of up to 10% of the deficit or 10% of the aggregate statewide direct written premium for the prior calendar year. Companies are required to collect the emergency assessments directly from residential property polyholders and remit to FL Citizens as collected. Currently, the emergency assessment is zero for all policies issued or renewed on or after July 1, 2015.

Facilities such as LA Citizens and FL Citizens are generally designed so that the ultimate cost is borne by policyholders; however, the exposure to assessments from these facilities and the availability of recoupments or premium rate increases may not offset each other in the Company's financial statements. Moreover, even if they do offset each other, they may not offset each other in financial statements for the same fiscal period due to the ultimate timing of the assessments and recoupments or premium rate increases, as well as the possibility of policies not being renewed in subsequent years.

Reconciliations of assets recognized from policy surcharges and recorded in premiums and considerations were as follows:

(in millions)	2024	2023
Assets recognized from paid and accrued policy surcharges prior year-end	$ 2	$ 2
Decreases during the year:		
Payments made	7	7
Increases during the year:		
Policy surcharges collected	7	7
Assets recognized from paid and accrued policy surcharges at year-end	$ 2	$ 2

C. Gain Contingencies

The Company has not recognized gain contingencies subsequent to December 31, 2024, but prior to the issuance of the Company's Annual Statement.

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits – Not applicable.

E. Product Warranties – Not applicable.

F. Joint and Several Liabilities - Not applicable.

G. All Other Contingencies

Premium Balances Reasonably Possible to be Uncollectible

The Company routinely assesses the collectibility of its premiums and considerations that are less than 90 days old. Premiums and considerations older than 90 days are generally nonadmitted. The allowance for uncollectible premiums and considerations is determined based on the age of the receivable and prior collection experience. The allowance balance for admitted premiums and considerations, after reinsurance, was $61 million and $41 million as of December 31, 2024 and 2023, respectively.

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California Earthquake Authority (“CEA”)

Exposure to certain potential losses from earthquakes in California is limited by the Company’s participation in the CEA, which provides insurance for California earthquake losses. The CEA is a privately financed, publicly-managed state agency created to provide insurance coverage for earthquake damage. Insurers selling homeowners insurance in California are required to offer earthquake insurance to their customers either through their company or by participation in the CEA. The Company’s homeowners policies continue to include coverages for losses caused by explosions, theft, glass breakage and fires following an earthquake, which are not underwritten by the CEA.

As of September 30, 2024, the CEA’s capital balance was approximately $6.00 billion. Should losses arising from an earthquake cause a deficit in the CEA, an additional $2.50 billion would be obtained from the proceeds of revenue bonds the CEA may issue, an existing $8.50 billion reinsurance layer, $1.00 billion from policy surcharge, and finally, if needed, assessments on participating insurance companies. Participating insurers are required to pay an assessment, currently estimated not to exceed $1.70 billion, if the capital of the CEA falls below $350 million. Within the limits previously described, the assessment could be intended to restore the CEA’s capital to a level of $350 million. There is no provision that allows insurers to recover assessments through a premium surcharge or other mechanism. The CEA's projected aggregate claim paying capacity is $19.70 billion as of September 30, 2024 and if an event were to result in claims greater than its capacity, affected policyholders may be paid a prorated portion of their covered losses, paid on an installment basis, or no payments may be made if the claim paying capacity of the CEA is insufficient.

All future assessments on participating CEA insurers are based on their share of the total CEA premiums written as of December 31 of the preceding year. As of December 31, 2024, the Company’s market share of the total CEA premiums written was 7.9%. At the current level, the Company’s maximum possible CEA assessment was $131 million during 2024. These amounts are re-evaluated by the board of directors of the CEA on an annual basis. Accordingly, assessments from the CEA for a particular quarter or annual period may be material to the results of operations and cash flows, but not the financial position of the Company. Management believes the Company’s exposure to earthquake losses in California has been significantly reduced as a result of its participation in the CEA.

California FAIR Plan Association ("FAIR Plan")

The FAIR Plan is a syndicated fire insurance pool that provides coverage to California homeowners who are unable to find insurance in the voluntary market. FAIR Plan members are all insurers licensed to provide property and casualty insurance coverage in the state of California. Each member participates in the profits, losses and expenses of the FAIR Plan in direct proportion to its market share of business written in the state during the second preceding calendar year.

As of June 30, 2024, the FAIR Plan‘s capital balance was approximately $385 million. Should losses arising from fires cause a deficit to the FAIR Plan, the FAIR Plan will assess member companies, as described further below, and collect proceeds from reinsurance placed. The FAIR Plan has placed reinsurance of $5.72 billion of loss less retention of $900 million. The FAIR Plan participates in co-reinsurance above $900 million and is further subject to reinstatement premium. Up to $2.28 billion, net of reinstatement premium, would be obtained from reinsurance.

If the FAIR Plan is unable to pay losses during a catastrophe event, it may seek regulatory approval to assess member companies based on their market share during the second preceding calendar year. On February 11, 2025, the FAIR Plan received regulatory approval to assess member insurers $1.00 billion. The Company's personal lines and commercial lines average market share used for the assessment was 4.6% and 2.0%, respectively, net of credits. Members are allowed to request the state insurance commission's prior approval to collect temporary supplemental fees from policyholders in the state in order to recoup amounts assessed. Insurers can request recoupment for 50% of their portion of assessments up to $1.00 billion and 100% thereafter for each residential property and commercial property insurance.

The Company's reinsurance program is designed to provide reinsurance protection for catastrophes resulting from multiple perils, including fires. Several of the Company's core traditional markets per occurrence agreements provide for the inclusion of non-recoupable assessments as part of the definition of loss.

North Carolina Reinsurance Facility (“NCRF”)

The NCRF provides automobile liability insurance to drivers that private market insurers are not otherwise willing to insure. All insurers licensed to write automobile insurance in North Carolina are members of the NCRF. Premiums, losses and expenses are assigned to the NCRF. North Carolina law allows the NCRF to recoup operating losses for certain insureds through a surcharge to policyholders. As of September 30, 2024, the NCRF reported $52 million in members’ equity. The NCRF implemented a recoupment surcharge on all private passenger and commercial fleet policies effective October 1, 2024, through September 30, 2025. The NCRF results are shared by member companies in proportion to their respective North Carolina automobile liability writings. As of December 31, 2024, the NCRF recoverables on unpaid claims were $1 million. Paid recoverable balances, if covered, are typically settled within sixty days of monthly filing.

North Carolina Joint Underwriters Association (“NCJUA”)

The NCJUA was created to provide property insurance for properties, other than the state’s beach and coastal areas, that insurers are not otherwise willing to insure. All insurers licensed to write property insurance in North Carolina are members of the NCJUA. Premiums, losses and expenses of the NCJUA are shared by the member companies in proportion to their respective North Carolina property insurance writings. Member companies participate in deficits or surpluses based on their participation ratios, which are determined annually. The Company had a $2 million receivable from the NCJUA on December 31, 2024 representing its participation in the NCJUA's surplus of $31 million for all open years.

North Carolina Insurance Underwriting Association (“NCIUA”)

The NCIUA provides property insurance, including windstorm coverage, for properties located in the state’s beach and coastal areas that insurers are not otherwise willing to insure. All insurers licensed to write residential and commercial property insurance in North Carolina are members of the NCIUA. Members are assessed in proportion to their North Carolina residential and commercial property insurance writings, which is determined annually and varies by coverage, for plan deficits. As of December 31, 2024, the NCIUA had a surplus of $1.28 billion. No member company is entitled to the distribution of any portion of the NCIUA’s surplus. Legislation in 2009 capped insurers’ assessments for losses incurred in any calendar year at $1.00 billion. Subsequent to an industry assessment of $1.00 billion, if the NCIUA continues to require funding, it may authorize insurers to assess a 10% catastrophe recovery charge on each property insurance policy statewide to be remitted to the NCIUA.

Federal Government - National Flood Insurance Program (“NFIP”)

NFIP is a program administered by the Federal Emergency Management Agency (“FEMA”) whereby the Company sells and services NFIP flood insurance policies as an agent of FEMA and receives fees for its services. The Company is fully indemnified for claims and claim expenses and does not retain any ultimate risk for the indemnified business. The federal government is obligated to pay all claims and certain allocated loss adjustment expenses in accordance with the arrangement.

Congressional authorization for the NFIP is periodically evaluated and may be subjected to freezes, including when the federal government experiences a shutdown. FEMA has a NFIP reinsurance program to manage the future exposure of the NFIP through the transfer of risk to private reinsurance companies and capital market investors. Congress must periodically renew the funding of the program as well as consider reforms to the program that would be incorporated in legislation to reauthorize the NFIP. On December 21, 2024, the president signed legislation passed by Congress that extends the NFIP authorization until March 14, 2025. As of September 30, 2024, the NFIP owes $20.50 billion to the U.S. Treasury.

The amounts recoverable as of December 31, 2024 and 2023 were $98 million and $73 million, respectively. Annual premiums earned and paid to the NFIP include $253 million and $228 million in 2024 and 2023, respectively. Qualifying losses incurred that are ceded to NFIP include $371 million and $72 million in 2024 and 2023, respectively.

Shared markets

The Company is required to participate in assigned risk plans, reinsurance facilities and joint underwriting associations in various states that provide insurance coverage to individuals or entities that otherwise are unable to purchase such coverage from private insurers. The Company routinely reviews its exposure to assessments from these plans, facilities and government programs. Underwriting results related to these arrangements, which tend to be adverse, have been immaterial to the Company’s results of operations in the last two years. Because of the Company’s participation, it may be exposed to losses that surpass the capitalization of these facilities or assessments from these facilities.

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Legal and regulatory proceedings and inquiries

Background

The Company and certain subsidiaries are involved in a number of lawsuits, regulatory inquiries, and other legal proceedings arising out of various aspects of its business.

The Company currently estimates that the aggregate range of reasonably possible loss in excess of the amount accrued, if any, for the disclosed matters where such an estimate is possible is zero to $70 million, pre-tax. This disclosure is not an indication of expected loss, if any. Under APPM, an event is "reasonably possible" if "the chance of the future event or events occurring is more than remote but less than likely" and an event is "remote" if "the chance of the future event or events occurring is slight." This estimate is based upon currently available information and is subject to significant judgment and a variety of assumptions and known and unknown uncertainties. The matters underlying the estimate will change from time to time, and actual results may vary significantly from the current estimate. The estimate does not include matters or losses for which an estimate is not possible. Therefore, this estimate represents an estimate of possible loss only for certain matters meeting these criteria. It does not represent the Company's maximum possible loss exposure. Information is provided below regarding the nature of all of the disclosed matters and, where specified, the amount, if any, of plaintiff claims associated with these loss contingencies.

Due to the complexity and scope of the matters disclosed in the "Claims related proceedings" and "Other proceedings" subsections below and the many uncertainties that exist, the ultimate outcome of these matters cannot be predicted and in the Company's judgment, a loss, in excess of amounts accrued, if any, is not probable. In the event of an unfavorable outcome in one or more of these matters, the ultimate liability may be in excess of amounts currently accrued, if any, and may be material to the Company's operating results or cash flows for a particular quarterly or annual period. However, based on information currently known to it, management believes that the ultimate outcome of all matters described below, as they are resolved over time, is not likely to have a material effect on the financial position of the Company.

Claims related proceedings

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

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.

Settlements have been reached in the following cases: *Bass v. Imperial Fire and Casualty Insurance Company* (W.D. La. filed February 2022); and *Cummings v. Allstate Property and Casualty Insurance Company* (M.D. La. filed April 2022).

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

The Company is defending putative class actions in the U.S. District Court for the District of Arizona that allege underpayment of uninsured/underinsured motorist claims. The lawsuits are *Dorazio v. Allstate Fire and Casualty Insurance Company* and *Loughran v. MIC General Insurance Corporation,* each filed December 2022. The plaintiffs allege that uninsured/underinsured motorist coverages must be stacked, which is combining separate uninsured/underinsured coverage limits of multiple vehicles into one higher coverage limit, where the defendants allegedly did not include specified policy language and did not provide specified notice to policyholders. No classes have been certified in these matters. In July 2023, the Arizona Supreme Court issued a ruling in *Franklin v. CSAA General Insurance*, a matter involving another insurer. The *Franklin* decision held, under the factual circumstances of that case, that stacking of uninsured/underinsured motorist coverages was required because the insurer did not include specified policy language and did not issue specified notice.

Other proceedings

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

The Company is subject to lawsuits related to the collection and use of driving behavior data, including a civil lawsuit filed by the Texas Attorney General in Montgomery County, Texas District Court and putative class actions filed in federal court. The lawsuits allege privacy and consumer protection claims and seek actual, statutory and punitive damages, restitution, injunctive relief and attorneys' fees.

15. Leases

A. Lessee Operating Lease

1. The Company leases certain office facilities, computer and office equipment, internal-use computer software and automobiles under various noncancelable operating lease agreements that expire through 2032. Total rent expense, net of sublease rental income, was $129 million and $128 million in 2024 and 2023, respectively, before allocation to affiliates. Sublease rental income was $4 million and $5 million in 2024 and 2023, respectively.

The Company closed certain leased office facilities, which resulted in the early termination or non-use of leased property benefits. Under these lease agreements, the Company recognized a liability of $28 million and $47 million as of December 31, 2024 and 2023, respectively.

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2. a. As of December 31, 2024, the minimum aggregate rental commitments under noncancelable operating leases with an initial or remaining term of more than one year were as follows:

(in millions)

Year Ending December 31	Operating Leases
1. 2025	$ 77
2. 2026	45
3. 2027	24
4. 2028	14
5. 2029	10
6. Thereafter	5
7. Total (sum of 1 through 6)	$ 175

b. As of December 31, 2024, the total of minimum aggregate rental commitments to be received under noncancelable subleases with an initial or remaining term of more than one year was $26 million.

3. The Company was not involved in sale-leaseback transactions in 2024 or 2023.

B. Lessor Leases

Leasing activities were not part of the Company's business activities in 2024 or 2023.

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 as of December 31:

(in millions)	Assets		Liabilities	
	2024	2023	2024	2023
a. Swaps	$ 580	$ 105	$ 22	$ 533
b. Futures	1,857	308	758	185
c. Options	—	15	—	—
d. Total (a+b+c)	$ 2,437	$ 428	$ 780	$ 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.

2. The credit risk, market risk and cash requirements of the Company's derivative instruments utilized during 2024 and 2023 are discussed in Note 8, Parts A-C. The accounting policies for the Company's derivative instruments are disclosed in Note 1, Part C and Note 8, Parts A-C.

3. The Company's credit exposure related to its outstanding over-the-counter and cleared swap contracts was $20 million as of December 31, 2024. The Company did not have credit exposure related to its outstanding derivative contracts as of December 31, 2023.

Counterparty credit exposure represents the Company's potential loss if all counterparties concurrently fail to perform under the contractual terms of the contracts and all collateral, if any, becomes worthless. This exposure is measured by the statement value of over-the-counter and cleared derivative contracts with a positive statement value at the reporting date. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance.

4. The Company's policy for requiring collateral is discussed in Note 8, Parts A-C. In general, the collateral pledged by the Company is in the custody of a counterparty, a clearing house or an exchange. However, the Company has access to this collateral at any time, subject to replacement. For certain exchange traded and cleared derivatives, margin deposits are required as well as daily cash settlements of margin accounts. As of December 31, 2024 and 2023, the Company pledged cash and securities with fair values of $79 million and $66 million, respectively. Cash or securities in the form of margin deposits were not received as of December 31, 2024 or 2023.

The Company pledges or obtains collateral for over-the-counter derivative transactions when certain predetermined exposure limits are exceeded. As of December 31, 2024, counterparties pledged $18 million in cash collateral to the Company, and the Company did not pledge any cash to counterparties. As of December 31, 2023, counterparties pledged less an $1 million in cash collateral to the Company, and the Company pledged $6 million in cash to counterparties.

Off-balance-sheet financial instruments

1. The contractual amounts of off-balance-sheet financial instruments as of December 31 were as follows:

(in millions)	2024	2023
Commitments to invest in limited partnership interests	$ 3,482	$ 3,068
Private placement commitments	$ 36	$ 70
Other loan commitments	$ 16	$ 18

2. Commitments to invest in limited partnership interests represent agreements to acquire new or additional participation in certain limited partnership investments. The Company enters into these agreements in the normal course of business. Private placement commitments represent commitments to purchase private placement debt and private equity securities at a future date. The Company enters into these agreements in the normal course of business. Other loan commitments are agreements to lend to a borrower provided there is no violation of any condition established in the contract. The Company enters into these agreements to commit to future loan fundings at predetermined interest rates. Commitments have either fixed or varying expiration dates or other termination clauses.

3. The contractual amounts represent the amount at risk if the contract was fully drawn upon, the counterparty defaults and the value of any underlying security becomes worthless.

4. The Company does not require collateral or other security to support off-balance-sheet financial instruments with credit risk.

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

A. Transfers of Premium Receivables as Sales – Not applicable.

B. Transfer and Servicing of Financial Assets

1. The Company's business activities include securities lending programs with third parties, mostly large banks. As of December 31, 2024 and 2023, bonds, including LBASS and common stocks with fair values of $1.95 billion and $1.83 billion, respectively, were on loan under

NOTES TO FINANCIAL STATEMENTS

these agreements. Securities lent were either specifically identified by the lending bank or segregated into a separate custody account. See Note 5, Part E for more information about securities lending collateral.

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

3. The Company did not service assets and liabilities that were subsequently measured at fair value. .

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

5. The Company did not transfer financial assets accounted for as secured borrowings.

6. The Company did not transfer receivables with recourse.

7. The Company did not enter into dollar repurchase or dollar reverse repurchase agreements.

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. The details by NAIC designation of 3 or below, or unrated securities sold during the year ended December 31, 2024, and reacquired within 30 days of the sale date were as follows:

(in millions)	2024				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Unaffiliated common stocks	—	3	$ 264	$ 262	$ —

The Company did not have wash sales in 2023.

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans - Not applicable.

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - Not applicable.

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 as of December 31:

(in millions)	2024				
Description for each class of asset or liability	**(Level 1)**	**(Level 2)**	**(Level 3)**	**NAV**	**Total**
a. Assets at fair value					
Bonds					
Industrial and miscellaneous	$ —	$ 1,756	$ 25	$ —	$ 1,781
SVO-identified investments	348	—	—	—	348
Hybrid securities	—	68	—	—	68
Bank loans	—	—	58	—	58
Total bonds	348	1,824	83	—	2,255
Perpetual preferred stocks					
Industrial and miscellaneous	—	41	9	57	107
Unaffiliated common stocks					
Industrial and miscellaneous	1,682	44	24	268	2,018
Mutual funds	625	—	—	—	625
Total unaffiliated common stocks	2,307	44	24	268	2,643
Cash equivalents					
Money market mutual funds	598	—	—	—	598
Derivative assets					
Foreign currency contracts	—	21	—	—	21
Total assets at fair value/NAV	$ 3,253	$ 1,930	$ 116	$ 325	$ 5,624
b. Liabilities at fair value					
Derivative liabilities					
Foreign currency contracts	$ —	$ (1)	$ —	$ —	$ (1)
Credit contracts	—	—	—	—	—
Total derivative liabilities	—	(1)	—	—	(1)
Total liabilities at fair value	$ —	$ (1)	$ —	$ —	$ (1)

(in millions)	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
Hybrid securities	—	66	—	—	66
Bank loans	—	—	70	—	70
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
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	$ 54	$ (24)	$ (1)	$ —
Industrial and miscellaneous	25	8	—	(3)	—
U.S. special revenue and special assessment obligations	—	6	—	(2)	—
Hybrid securities	—	—	—	—	—
Perpetual preferred stocks					
Industrial and miscellaneous	3	—	—	—	—
Redeemable preferred stocks					—
Industrial and miscellaneous	—	—	—	—	
Unaffiliated common stocks					
Industrial and miscellaneous	23	—	—	3	—
Total assets	$ 121	$ 68	$ (24)	$ (3)	$ —

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 12/31/2024
Bonds					
Bank loans	$ 15	$ —	$ (37)	$ (19)	$ 58
Industrial and miscellaneous	38	—	(38)	(5)	25
U.S. special revenue and special assessment obligations	—	—	(3)	(1)	—
Hybrid securities	—	—	—	—	—
Perpetual preferred stocks					
Industrial and miscellaneous	6	—	—	—	9
Redeemable preferred stocks					
Industrial and miscellaneous	—	—	—	—	—
Unaffiliated common stocks					
Industrial and miscellaneous	7	—	(9)	—	24
Total assets	$ 66	$ —	$ (87)	$ (25)	$ 116

(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	$ 104	$ (161)	$ (12)	$ 19
Industrial and miscellaneous	8	28	—	(10)	1
U.S. special revenue and special assessment obligations	—	—	—	—	—
Hybrid securities	—	—	—	—	—
Perpetual preferred stocks					
Industrial and miscellaneous	9	—	(7)	—	1
Redeemable preferred stocks					—
Industrial and miscellaneous	—	1	—	—	
Unaffiliated common stocks					
Industrial and miscellaneous	30	—	(2)	(1)	(3)
Total assets	$ 541	$ 133	$ (170)	$ (23)	$ 18

NOTES TO FINANCIAL STATEMENTS

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 12/31/2023
Bonds					
Bank loans	$ 130	$ —	$ (391)	$ (113)	$ 70
Industrial and miscellaneous	66	—	(68)	—	25
U.S. special revenue and special assessment obligations	—	—	—	—	—
Hybrid securities	2	—	(2)	—	—
Perpetual preferred stocks					
Industrial and miscellaneous	—	—	—	—	3
Redeemable preferred stocks					
Industrial and miscellaneous	—	—	(1)	—	—
Unaffiliated common stocks					
Industrial and miscellaneous	1	—	(2)	—	23
Total assets	$ 199	$ —	$ (464)	$ (113)	$ 121

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 2024 included an asset no longer utilizing NAV as a practical expedient and reclassed into Level 3. Transfers into Level 3 during 2023 also included situations where securities were written down utilizing an internal price where the inputs have not been corroborated to be market observable resulting in the securities being classified as Level 3. Transfers into Level 3 during 2023 included a situation where a quote was not provided by the Company's independent third-party valuation service provider and as a result the price was stale resulting in the security being classified as Level 3.

Transfers out of Level 3 during 2024 and 2023 included securities measured at lower of cost or market and reported at cost in 2024 and 2023, and fair value in 2023 and 2022, respectively. Transfers out of Level 3 during 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 expected cash flows, an interest rate yield curve, as well as published credit spreads for similar assets that incorporate credit quality and industry sector of the issuer. The primary inputs to the valuation for RMBS, CMBS and ABS include expected cash flows, benchmark yields, collateral performance, prepayment speeds and credit spreads. 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.

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B. &
C. Presented below are the aggregate fair value estimates and admitted values of financial instruments as of December 31:

Financial assets

(in millions)	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	$ 38,493	$ 39,099	$ 8,468	$ 29,615	$ 410	$ —	$ —
LBASS	$ 938	$ 925	$ —	$ 898	$ 40	$ —	$ —
Preferred stocks	$ 107	$ 107	$ —	$ 41	$ 9	$ 57	$ —
Unaffiliated common stocks	$ 2,643	$ 2,643	$ 2,307	$ 44	$ 24	$ 268	$ —
Mortgage loans on real estate	$ 746	$ 792	$ —	$ —	$ 746	$ —	$ —
Cash equivalents	$ 2,597	$ 2,597	$ 1,427	$ 1,170	$ —	$ —	$ —
Short-term investments	$ 303	$ 303	$ 248	$ 47	$ 8	$ —	$ —
Derivatives	$ 21	$ 21	$ —	$ 21	$ —	$ —	$ —
Other invested assets:							
LIHTC property investments	$ 1,509	$ 1,509	$ —	$ —	$ 1,509	$ —	$ —
Affiliated collateral loans	$ 160	$ 159	$ —	$ —	$ 160	$ —	$ —
Residual tranche securities	$ 33	$ 21	$ —	$ 33	$ —	$ —	$ —
Affiliated surplus notes	$ 25	$ 25	$ —	$ —	$ 25	$ —	$ —
Securities lending reinvested collateral	$ 62	$ 62	$ —	$ 62	$ —	$ —	$ —

	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 valued using a discounted cash flow model that is widely accepted in the financial services industry using inputs that have not been corroborated to be market observable. In certain situations, non-binding broker quotes where the inputs have not been corroborated to be market observable are used. Other inputs for corporate bonds include expected cash flows, 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 expected cash flows, benchmark yields, collateral performance, prepayment speeds and credit spreads.

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

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active, contractual cash flows, benchmark yields and credit spreads. The fair value of short-term investments in Level 3 is primarily based on amortized cost.

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

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

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

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

Financial liabilities

Presented below are the aggregate fair value estimates and statement values of financial instruments as of December 31:

(in millions)	2024						
Type of Financial Instrument	**Aggregate Fair Value**	**Statement Value**	**(Level 1)**	**(Level 2)**	**(Level 3)**	**NAV**	**Not Practicable (Carrying Value)**
Securities lending collateral	$ 2,023	$ 2,023	$ —	$ 2,023	$ —	$ —	$ —
Derivatives	$ 2	$ 1	$ 1	$ 1	$ —	$ —	$ —

	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 $14 million of remaining commitments to invest in these investments over their remaining lives.

21. Other Items

A. Unusual or Infrequent Items - Not applicable.

B. Troubled Debt Restructuring: Debtors – Not applicable.

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, conflict in the Middle East, the Russia/Ukraine conflict, supply chain disruptions, labor shortages and potential trade policy actions, such as tariffs and quotas. These factors should be considered when comparing the current period to prior periods.

Commutation and Amendment of Quota Share Reinsurance Agreement

Following receipt of regulatory approval from IL DOI on September 22, 2023, the Company and National General Re, Ltd. (“NG Re”) entered into a commutation and release agreement, effective July 1, 2023, related to the 40% quota share participation under the previous agreement. NG Re transferred $799 million of loss and loss expense reserves to the Company related to the commuted business. In addition, the Company and NG Re amended their intercompany quota share reinsurance agreement, effective July 1, 2023, whereby the Company will cede 25% of its business assumed from INIC to NG Re.

Exit of Commercial Insurance

In 2023, the Company stopped selling traditional commercial insurance in five states.

State of California

The Company is not writing new homeowners business in the State of California.

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 December 31, 2024, AIMCO II consisted of limited partnership investments with a book/adjusted carrying value of $1.90 billion and cash equivalents of $64 million and were included in the Company’s assets.

Other

Included in the Annual Statement is a schedule of net losses and loss expenses unpaid, as reported in Schedule P - Part 1, Columns 13 through 24, for accident years 1999 and prior through 2014, for each line of business reported.

Other expenses reported on Page 3, Line 5, Liabilities, Surplus and Other Funds, included $49 million and $46 million of reserves related to employee medical and dental plans as of December 31, 2024 and 2023, respectively.

D. Business Interruption Insurance Recoveries – Not applicable.

E. State Transferable and Non-transferable Tax Credits – Not applicable.

F. Subprime Mortgage Related Risk Exposure

1. The Company identified it had exposure to subprime residential mortgage related risk in the form of an asset-backed residential mortgage-backed securities ("ABS RMBS"). The ABS RMBS portfolio includes securities that are collateralized by mortgage loans issued to borrowers that cannot quality for prime or alternative financing terms due in part to an impaired or limited credit history. The ABS RMBS portfolio had unrealized gains of $2 million as of December 31, 2024 and 2023.

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In addition, the Company owns Alt-A securities, which it does not consider to be a component of its exposure to subprime mortgage related risk. The Alt-A portfolio consists of mortgage-backed securities at fixed or variable rates and includes certain securities that are collateralized by residential mortgage loans issued to borrowers with stronger credit profiles than subprime borrowers, but do not qualify for prime financing terms due to high loan-to-value ratios or limited supporting documentation. There were no unrealized gains or losses on the Company's investment in Alt-A securities as of December 31, 2024 and 2023..

Both ABS RMBS and Alt-A securities are considered loan-backed and included in bonds in the Company's Asset page.

The Company has a comprehensive portfolio monitoring process to identify and evaluate, on a case-by-case basis, investments whose carrying value may be other-than-temporarily impaired. See Note 5, Part D5 for details regarding the Company's portfolio monitoring process. OTTI losses were not recorded in the ABS RMBS or Alt-A portfolios in 2024 or 2023.

The Company's practice for acquiring and monitoring ABS RMBS and Alt-A securities takes into consideration the quality of the originator, quality of the servicer, security credit rating, underlying characteristics of the mortgages, borrower characteristics, level of credit enhancement in the transaction, and bond insurer strength, where applicable. The originators and servicers of the underlying mortgage loans are primarily subsidiaries of large banks and brokers.

2. The Company did not have direct exposure to subprime mortgage loans.

3. The Company's direct exposure to other subprime investments is summarized as follows as of December 31:

(in millions)	2024			
	Actual Cost	Book/ Adjusted Carrying Value	Fair Value	OTTI Losses Recognized
a. Residential mortgage-backed securities	$ 26	$ 26	$ 28	$ —
b. Commercial mortgage-backed securities	—	—	—	—
c. Collateralized debt obligations	—	—	—	—
d. Structured securities	—	—	—	—
e. Equity investments in SCAs	—	—	—	—
f. Other assets	—	—	—	—
g. Total	$ 26	$ 26	$ 28	$ —

	2023			
	Actual Cost	Book/ Adjusted Carrying Value	Fair Value	OTTI Losses Recognized
a. Residential mortgage-backed securities	$ —	$ —	$ 2	$ —
b. Commercial mortgage-backed securities	—	—	—	—
c. Collateralized debt obligations	—	—	—	—
d. Structured securities	—	—	—	—
e. Equity investments in SCAs	—	—	—	—
f. Other assets	—	—	—	—
g. Total	$ —	$ —	$ 2	$ —

The actual cost, book/adjusted carrying value and fair value of the Company's Alt-A securities was less than $1 million as of December 31, 2024 and 2023. OTTI losses were not recorded in the Alt-A portfolio in 2024 or 2023.

4. The Company did not sell mortgage guaranty or financial guaranty insurance coverage, and therefore, does not have underwriting exposure to subprime mortgage risk.T

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

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

As of December 31, 2024, the ILS placements provide $1.95 billion of reinsurance limits (with $1.95 billion remaining limit available) for qualifying losses in all states except Florida caused by "Named Peril Basis" events with no reinstatement of limits. The ILS placements were comprised of six occurrence only placements providing $1.30 billion placed limits; two occurrence and aggregate placements providing $325 million placed limits; and two aggregate only placements providing $325 million placed limits.

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

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

The table below reports all known ILS involvements that would likely be used to satisfy the Company's reinsurance agreements. The term "Aggregate Maximum Proceeds", as listed in the table, represents the aggregate of the contract limits of all of the Company's outstanding ILS contracts. Proceeds of $280 million and $300 million were expected to be received under the terms of ILS agreements as of December 31, 2024 and 2023, respectively.

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($ in millions)	December 31, 2024		December 31, 2023	
	Number of Outstanding ILS Contracts	Aggregate Maximum Proceeds	Number of Outstanding ILS Contracts	Aggregate Maximum Proceeds
Management of Risk Related To:				
(1) Directly-Written Insurance Risks				
a. ILS Contracts as Issuer	—	$ —	—	$ —
b. ILS Contracts as Ceding Insurer	10	$ 1,950	11	$ 1,800
c. ILS Contracts as Counterparty	—	$ —	—	$ —
(2) Assumed Insurance Risks				
a. ILS Contracts as Issuer	—	$ —	—	$ —
b. ILS Contracts as Ceding Insurer	—	$ —	—	$ —
c. ILS Contracts as Counterparty	—	$ —	—	$ —

H. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy - Not applicable.

22. Events Subsequent

California Wildfire Catastrophe Event

In January 2025, several wildfires started in southern California that have destroyed or damaged thousands of properties and automobiles. The Company's estimated catastrophe losses for this event are $1.07 billion. The estimate includes reinsurance reinstatement premiums, an estimated California FAIR Plan assessment and is net of estimated reinsurance recoveries. For more information the California FAIR Plan refer to Note 14, Part G.

Commutation and Amendment of Quota Share Reinsurance Agreement

Following receipt of regulatory approval from IL DOI on January 28, 2025, the Company and NG Re entered into a commutation and release agreement, effective January 1, 2025, related to the 25% quota share participation under the previous agreement. NG Re transferred $707 million of loss and loss expense reserves to the Company related to the commuted business. In addition, the Company and NG Re amended their intercompany quota share reinsurance agreement, effective January 1, 2025, whereby the Company will cede 15% of its business assumed from INIC to NG Re.

An evaluation of subsequent events was made through February 20, 2025 for the Annual Statement issued on February 24, 2025. There were no other significant subsequent events requiring adjustment to or disclosure in the financial statements..

23. Reinsurance

A. Unsecured Reinsurance Recoverables

The Company did not have unsecured reinsurance recoverables that exceeded 3% of the Company's policyholders surplus as of December 31, 2024. The Company had unsecured reinsurance recoverables that exceeded 3% of the policyholders surplus of $322 million as of December 31, 2023, with New Jersey Unsatisfied Claim and Judgment Fund (NAIC Group Code 0000, FEIN AA-9991160).

B. Reinsurance Recoverable in Dispute – Not applicable.

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 as of December 31 with the return of unearned premium reserve was as follows:

(in millions)	2024					
	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	$ 17,541	$ —	$ 934	$ 304	$ 16,607	$ (304)
b. All other	46	3	—	—	46	3
c. Total (a+b)	$ 17,587	$ 3	$ 934	$ 304	$ 16,653	$ (301)

d. Direct unearned premium reserve $ 1.92 billion

	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

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2. The Company accrued return commission of $3 million and $4 million for one reinsurance agreement as of December 31, 2024 and 2023, resulting from an existing contractual arrangement that was predicated on loss experience or another form of profit sharing was accrued as follows:

(in millions)	2024			
	Direct	Assumed	Ceded	Net
a. Contingent Commission	$ —	$ 3	$ —	$ 3
b. Sliding Scale Adjustments	—	—	—	—
c. Other Profit Commission Arrangements	—	—	—	—
d. Total	$ —	$ 3	$ —	$ 3

	2023			
	Direct	Assumed	Ceded	Net
a. Contingent Commission	$ —	$ 4	$ —	$ 4
b. Sliding Scale Adjustments	—	—	—	—
c. Other Profit Commission Arrangements	—	—	—	—
d. Total	$ —	$ 4	$ —	$ 4

3. The Company had no protected cells as of December 31, 2024 or 2023.

D. Uncollectible Reinsurance

(1) The Company reported the following impacts as a result of uncollectible reinsurance with certain companies as of December 31:

(in millions)	2024	2023
a. Losses incurred	$ 2	$ 6
b. Loss adjustment expenses incurred	$ —	$ —
c. Premiums earned	$ —	$ —
d. Other	$ —	$ —

e. Company	Amount	Amount
Arrowood Indemnity Company	$ 2	$ —
R&Q Reinsurance Company	$ —	$ 6

The Company reported $2 million and $6 million net underwriting losses as a result of uncollectible reinsurance in 2024 and 2023, respectively.

E. Commutation of Ceded Reinsurance

The Company did not commute reinsurance in 2024. The Company has reported in its operations as a result of commutations of reinsurance with the companies below, amounts that are reflected as of December 31, 2023.

(in millions)		
1	Losses incurred	$ —
2	Loss adjustment expenses incurred	$ —
3	Premiums earned	$ —
4	Other	$ 250

5 Company	Amount
NG Re	$ 250

The Company did not commute reinsurance in 2024. Net underwriting losses as a result of commutations were $250 million as of December 31, 2023.

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F. Retroactive Reinsurance

The Company entered into an Assumption and Indemnity Retrocession Agreement with SCOR Reinsurance Company ("SCOR"), and the resulting activity is shown below.

(in millions)	2024		2023	
	Assumed	Ceded	Assumed	Ceded
a. Reserves transferred				
1. Initial reserves	$ —	$ 411	$ —	$ 411
2. Adjustments - prior year(s)	—	(408)	—	(408)
3. Adjustments - current year	—	—	—	—
4. Current total (1+2+3)	$ —	$ 3	$ —	$ 3
b. Consideration paid or received				
1. Initial consideration	$ —	$ 348	$ —	$ 348
2. Adjustments - prior year(s)	—	—	—	—
3. Adjustments - current year	—	—	—	—
4. Current total (1+2+3)	$ —	$ 348	$ —	$ 348
c. Paid losses reimbursed or recovered				
A. Prior year(s)	$ —	$ —	$ —	$ —
2. Current year	—	—	—	—
3. Current total (1+2)	$ —	$ —	$ —	$ —
d. Special surplus from retroactive reinsurance				
1. Initial surplus gain or loss	$ —	$ 63	$ —	$ 63
2. Adjustments - prior year(s)	—	(60)	—	(60)
3. Adjustments - current year	—	—	—	—
4. Current year restricted surplus	$ —	$ 3	$ —	$ 3
5. Cumulative total transferred to unassigned funds (1+2+3+4)	$ —	$ —	$ —	$ —

e. All cedents and reinsurers involved in all transactions included in summary totals above:

	2024		2023	
Company	Assumed Amount	Ceded Amount	Assumed Amount	Ceded Amount
SCOR (NAIC Company Code 30058)	$ —	$ 3	$ —	$ 3
Total	$ —	$ 3	$ —	$ 3

f. There were no amounts of total paid loss or loss adjustment expenses recoverable as of December 31, 2024 or 2023.

G. Reinsurance Accounted for as a Deposit

On October 1, 1999, the Company completed the acquisition of the personal lines business from CNA Financial Corporation ("CNA"). The transaction included an indemnity reinsurance agreement and a reserve agreement. The reserve agreement guaranteed the adequacy, in all material respects, of the loss reserves transferred by CNA under the indemnity reinsurance agreement. The Company used deposit accounting to account for the indemnity reinsurance agreement, as the portion of the indemnity reinsurance agreement governing the transfer of the loss reserves did not, despite its form, transfer both components of insurance risk. The inception-to-date payments for this agreement totaled $848 million as of December 31, 2024 and 2023, respectively. Inception-to-date net adjustments related to the reserve agreement reduced the reserves on deposit by $187 million as of December 31, 2024. The balance of the reserves on deposit was $12 million as of December 31, 2024 and 2023, respectively.

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(in millions) Description	Interest Income	Cash Recoveries	Deposit Balance
Initial payment			$ 1,047
Year 1 (-%)	$ —		$ 1,047
End of year 1999		$ (47)	$ 1,000
Year 2 (-%)	$ —		$ 1,000
End of year 2000		$ (413)	$ 587
Year 3 (-%)	$ —		$ 587
End of year 2001		$ (207)	$ 380
Year 4 (-%)	$ —		$ 380
ITD Net Res. Adj.		$ (187)	$ 193
End of year 2002		$ (64)	$ 129
Year 5 (-%)	$ —		$ 129
End of year 2003		$ (43)	$ 86
Year 6 (-%)	$ —		$ 86
End of year 2004		$ (32)	$ 54
Year 7 (-%)	$ —		$ 54
End of year 2005		$ (2)	$ 52
Year 8 (-%)	$ —		$ 52
End of year 2006		$ (9)	$ 43
Year 9 (-%)	$ —		$ 43
End of year 2007		$ (7)	$ 36
Year 10 (-%)	$ —		$ 36
End of year 2008		$ (3)	$ 33
Year 11 (-%)	$ —		$ 33
End of year 2009		$ (5)	$ 28
Year 12 (-%)	$ —		$ 28
End of year 2010		$ (4)	$ 24
Year 13 (-%)	$ —		$ 24
End of year 2011		$ (1)	$ 23
Year 14 (-%)	$ —		$ 23
End of year 2012		$ (4)	$ 19
Year 15 (-%)	$ —		$ 19
End of year 2013		$ (2)	$ 17
Year 16 (-%)	$ —		$ 17
End of year 2014		$ 2	$ 19
Year 17 (-%)	$ —		$ 19
End of year 2015		$ (1)	$ 18
Year 18 (-%)	$ —		$ 18
End of year 2016		$ —	$ 18
Year 19 (-%)	$ —		$ 18
End of year 2017		$ (2)	$ 16
Year 20 (-%)	$ —		$ 16
End of year 2018		$ —	$ 16
Year 21 (-%)	$ —		$ 16
End of year 2019		$ (1)	$ 15
Year 22 (-%)	$ —		$ 15
End of year 2020		$ —	$ 15
Year 23 (-%)	$ —		$ 15
End of year 2021		$ (2)	$ 13
Year 24 (%)	$ —		$ 13
End of year 2022		$ —	$ 13
Year 25 (-%)	$ —		$ 13
End of year 2023		$ (1)	$ 12
Year 26 (-%)	$ —		$ 12
End of year 2024		$ —	$ 12

H. Transfer of Run-off Agreements – Not applicable.

I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation - Not applicable

J. Reinsurance Agreements Qualifying for Reinsurer Aggregation – Not applicable.

K. Reinsurance Credit – Not applicable.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

A. The Company accrues estimated retrospective premium adjustments related to Your Choice Auto® platinum ("YCA"), Your Choice Home® platinum and gold ("YCH"), Allstate House and Home® Enhanced ("H&H"), Encompass Edge ("EE"), Condo Helix Enhanced ("CH"), and Allstate Blue® policies in eligible states. YCA, YCH, H&H, EE, and CH policies that are claim free during the policy period receive 5% of the premium paid for certain major coverages as a billing credit or refund. Allstate Blue policies offer non-standard auto coverage and contain a loyalty bonus, in certain states, which rewards eligible policyholders who stay with the Company for a full policy term with a 5% to 10% bonus of premium paid for certain major coverages. The amount of accrued retrospective premium adjustments is determined by analyzing the historical loss experience of these policyholders.

In connection with the Drivewise® program, the Company accrues estimated retrospective premium adjustments related to certain auto policies in eligible states. Drivewise monitors the driving habits of policyholders and provides rewards in the form of premium adjustments to eligible policyholders for certain low risk driving habits.

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Prior to fourth quarter of 2024, the Company sold retrospectively rated premium contract related to a car sharing program, Avail® (formerly Drift®). The ultimate premium on these commercial auto policies were adjusted according to the losses experienced.

B. The Company records accrued retrospective premium as an adjustment to written premiums.

C. The amount of net premiums written by the Company in 2024 and 2023 subject to retrospective rating features was $9.21 billion and $8.04 billion, respectively. These amounts represented 18.1% and 17.7% of total net premiums written in 2024 and 2023, respectively.

D. Medical Loss Ratio Rebates – Not applicable.

E. The Company is responsible for the return of premium to YCA, YCH, H&H, EE, CH, Allstate Blue, Drivewise and Avail policyholders. These amounts represent a liability to the Company.

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.

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

(2) Impact of Risk-Sharing Provisions of the ACA on Admitted Assets, Liabilities and Revenue for the Current Year

(in thousands) a. **Permanent ACA Risk Adjustment Program as of and for the Year Ended December 31**	2024	2023
Assets		
1. Premium adjustments receivable due to ACA Risk Adjustment (including high risk pool payments)	$ —	$ —
Liabilities		
2. Risk adjustment user fees payable for ACA Risk Adjustment	$ —	$ —
3. Premium adjustments payable due to ACA Risk Adjustment (including high risk pool premium)	$ 390	$ 1
Operations (Revenue & Expense)		
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	$ —	$ —
5. Reported in expenses as ACA Risk Adjustment user fees (incurred/paid)	$ —	$ —

(3) Roll forward of prior year ACA Risk-Sharing Provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance.

(in thousands)	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col. 1-3)	Prior Year Accrued Less Payments (Col. 2-4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col. 1-3+7)	Cumulative Balance from Prior Years (Col. 2-4+8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
December 31, 2024:											
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable (including high risk pool payments)	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —		$ —	$ —
2. Premium adjustments (payable) (including high risk pool premium)	—	1	—	—	—	1	—	—		—	1
3. Total ACA Permanent Risk Adjustment Program	$ —	$ 1	$ —	$ —	$ —	$ 1	$ —	$ —		$ —	$ 1
December 31, 2023:											
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable (including high risk pool payments)	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —		$ —	$ —
2. Premium adjustments (payable) (including high risk pool premium)	—	—	—	—	—	—	—	1	A	—	1
3. Total ACA Permanent Risk Adjustment Program	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ 1		$ —	$ 1

Explanations of Adjustments:
A Adjustments included true-up to the 2021 CMS Risk Adjustment Report and prior year Risk Adjustment Data Validation adjustments.

25. Changes in Incurred Losses and Loss Adjustment Expenses

A. The Company establishes reserves for losses and loss adjustment expenses on reported and unreported claims of insured losses. The Company's reserving process considers known facts and interpretations of circumstances and factors including the Company's experience with similar cases, actual claims paid, historical trends involving claim payment patterns and pending levels of unpaid claims, loss management programs, product mix and contractual terms, changes in laws and regulations, judicial decisions, and economic conditions.

When the Company experiences changes in the mix or type of claims or changing claim settlement patterns or data, it applies actuarial judgment in the determination and selection of development factors to develop reserve liabilities. Inflation and a higher mix of more complex repairs, combined with skilled labor shortages, have increased physical damage loss costs. Medical inflation, increased treatment trends, higher attorney representation, rising litigation costs and more severe accidents have contributed to higher third-party bodily injury loss costs. The Company continues to digitize and modernize claim processes where necessary to increase effectiveness and efficiency. These factors may lead to historical development trends being less predictive of future loss development, potentially creating additional reserve variability.

Generally, the initial reserves for a new accident year are established based on claim frequency and severity assumptions for different lines and coverages based on historical relationships to relevant inflation indicators. Reserves for prior accident years are statistically determined

NOTES TO FINANCIAL STATEMENTS

using several different actuarial estimation methods. Changes in auto claim frequency may result from changes in mix of business, driving behaviors, miles driven or other factors. Changes in auto current year claim severity are generally influenced by inflation in the medical and auto repair sectors, changes in attorney represented and litigated claim behavior, the effectiveness and efficiency of claim settlements and changes in mix of claim types. When changes in claim data occur, actuarial judgment is used to determine appropriate development factors to establish reserves. The Company's reserving process incorporates changes in loss patterns, operational statistics and changes in claims reporting processes to determine its best estimate of recorded reserves.

As part of the reserving process, the Company may also supplement its claims processes by utilizing third-party adjusters, appraisers, engineers, inspectors, and other professionals and information sources to assess and settle catastrophe and non-catastrophe related claims. The effects of inflation are implicitly considered in the reserving process.

Because reserves are estimates of unpaid portions of losses that have occurred, including incurred but not reported losses, the establishment of appropriate reserves, including reserves for catastrophes, is an inherently uncertain and complex process. The ultimate cost of losses may vary materially from recorded amounts, which are based on management's best estimates.

The highest degree of uncertainty is associated with reserves for losses incurred in the initial reporting period as it contains the greatest proportion of losses that have not been reported or settled as well as heightened uncertainty for claims that involve litigation or take longer to settle during periods of rapidly increasing loss costs. The Company regularly updates its reserve estimates as new information becomes available and as events unfold that may affect the resolution of unsettled claims. Changes in reserve estimates, which may be material, are reflected in the Statement of Income in the period such changes are determined.

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

(in millions)	2024	2023
Balance as of January 1	$ 27,188	$ 24,150
Incurred related to:		
Current year	35,790	35,892
Prior years	(363)	453
Total incurred	35,427	36,345
Paid related to:		
Current year	21,069	20,902
Prior years	12,981	12,405
Total paid	34,050	33,307
Balance as of December 31	$ 28,565	$ 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 $4.68 billion and $5.40 billion in 2024 and 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 $(363) million and $453 million as a result of the reestimation of unpaid losses and loss adjustment expenses for the years ended December 31, 2024 and 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 $1.42 billion and $1.59 billion was included as a reduction of loss reserves as of December 31, 2024 and 2023, respectively.

B. In addition to the previous methods utilized, 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.

26. Intercompany Pooling Arrangements - Not applicable.

27. Structured Settlements

A. To settle certain claims, the Company purchased annuities from various life insurers where the claimant was the payee but for which the Company was contingently liable in the event the issuer of the annuity was unable to perform. The following table represents the aggregate amount of reserves for which the Company was contingently liable as of December 31:

(in millions)	Loss Reserves Eliminated by Annuities		Unrecorded Loss Contingencies	
	2024	2023	2024	2023
	$ 199	$ 204	$ 199	$ 204

B. There were no amounts due from any life insurer, which equaled or exceeded 1% of the Company's policyholder surplus as of December 31, 2024 or 2023.

28. Health Care Receivables - Not applicable.

29. Participating Policies - Not applicable.

30. Premium Deficiency Reserves

Premium deficiency reserves as of December 31 were as follows:

($ in millions)	2024	2023
1. Liability carried for premium deficiency reserves	$ —	$ —
2. Date of the most recent evaluation of this liability	02/14/2025	01/31/2024
3. Was anticipated investment income utilized in the calculation?	Yes [x] No [ ]	Yes [x] No [ ]

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31. High Deductibles

A. Reserve Credit Recorded on Unpaid Claims and Amount Billed and Recoverable on Paid Claims for High Deductibles

(1) Counter Party Exposure Recorded on Unpaid Claims and Billed Recoverables on Paid Claims

($ in thousands)

Annual Statement Line of Business (ASL)		2024			
1	2	3	4	5	6
ASL	ASL Description	Gross (of High Deductible) Loss Reserves	Reserve Credit for High Deductibles	Billed Recoverables on Paid Claims	Total High Deductibles and Billed Recoverables (Col 4 + Col 5)
16	Amounts recoverable from reinsurers	$ 25	$ 25	$ —	$ 25

Annual Statement Line of Business (ASL)		2023			
1	2	3	4	5	6
ASL	ASL Description	Gross (of High Deductible) Loss Reserves	Reserve Credit for High Deductibles	Billed Recoverables on Paid Claims	Total High Deductibles and Billed Recoverables (Col 4 + Col 5)
16	Amounts recoverable from reinsurers	$ 29	$ 29	$ —	$ 29

(2) Unsecured Amounts of High Deductible

($ in thousands)	2024	2023
a. Total high deductibles and billed recoverables on paid claims	$ 25	$ 29
b. Collateral on balance sheet	$ —	$ —
c. Collateral off balance sheet	$ —	$ —
d. Total unsecured deductibles and billed recoverables on paid claims	$ 25	$ 29
e. Percentage unsecured	100 %	100 %

(3) High Deductible Recoverables Amounts on Paid Claims

(in thousands)	2024	2023
a. Amount of overdue nonadmitted (either due to aging or collateral)	$ —	$ —
b. Total over 90 days overdue admitted	$ —	$ —
c. Total overdue (a+b)	$ —	$ —

(4) The Deductible Amounts for the Highest Ten Unsecured High Deductible Policies

(in thousands)	Top Ten Unsecured High Deductibles Amounts	
Counterparty Ranking	2024	2023
Counterparty 1	$ 25	$ 29
Counterparty 2	$ —	$ —
Counterparty 3	$ —	$ —

Note: The counterparty is not named, just amount by counterparty 1, counterparty 2, etc. For this purpose, a group of entities under common control shall be regarded as a single customer.

B. Unsecured High Deductible Recoverables for Individual Obligors Part of a Group Under the Same Management or Control Which are Greater Than 1% of Capital and Surplus. For this purpose, a group of entities under common control shall be regarded as a single customer.

(1) Total Group Unsecured Recoverable

Group Name	Total Unsecured Aggregate Recoverable
None	$ —

(2) Obligors and Related Members in the Group

Group Name	Obligors and Related Group Members
None	$ —

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

The Company did not discount its liabilities for unpaid losses or unpaid loss adjustment expenses as of December 31, 2024 or 2023.

33. Asbestos/Environmental Reserves

A. Does the company have on the books, or has it ever written an insured for which you have identified a potential for the existence of a liability due to asbestos losses? Yes (X) No ( )

The Company continues to receive asbestos and environmental claims. Asbestos claims relate primarily to bodily injuries asserted by people who were exposed to asbestos or products containing asbestos. Environmental claims relate primarily to pollution and related clean-up costs.

The Company's exposure to asbestos and environmental claims arise principally from assumed reinsurance coverage written during the 1960s through the mid-1980s, including reinsurance on primary insurance written on large U.S. companies, and from direct excess commercial insurance written from 1972 through 1985, including substantial excess general liability coverages on large U.S. companies. Additional exposure stems from direct primary commercial insurance written during the 1960s through the mid-1980s.

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In 1986, the general liability policy form used by the Company and others in the property and casualty industry was amended to introduce an "absolute pollution exclusion," which excluded coverage for environmental damage claims, and added an asbestos exclusion. Most general liability policies issued prior to 1987 contain annual aggregate limits for product liability coverage. General liability policies issued in 1987 and thereafter contain annual aggregate limits for product liability coverage and annual aggregate limits for all coverages. The Company's experience to date has been that these policy form changes have limited the extent of its exposure to environmental and asbestos claim risks.

The Company's exposure to liability for asbestos and environmental losses manifests differently depending on whether it arises from assumed reinsurance coverage, direct excess commercial insurance or direct primary commercial insurance. The direct insurance coverage the Company provided for these exposures was substantially "excess" in nature.

Direct excess commercial insurance and reinsurance involve coverage written by the Company for specific layers of protection above retentions and other insurance plans. The nature of excess coverage and reinsurance provided to other insurers limits the Company's exposure to loss to specific layers of protection in excess of policyholder retention on primary insurance plans. The Company's exposure is further limited by the significant reinsurance that was purchased on the direct excess business.

The Company's assumed reinsurance business involved writing generally small participations in other insurers' reinsurance programs. The reinsured losses in which the Company participates may be a proportion of all eligible losses or eligible losses in excess of defined retentions. The majority of the Company's assumed reinsurance exposure, approximately 85%, is for excess of loss coverage, while the remaining 15% is for pro-rata coverage.

The Company's direct primary commercial insurance business did not include coverage to large asbestos manufacturers. This business comprises a cross section of policyholders engaged in many diverse business sectors throughout the country.

The Company conducts an annual review in the third quarter to evaluate, establish and adjust as necessary, asbestos and environmental reserves. Changes to reserves are recorded in the reporting period in which they are determined. Using established industry and actuarial best practices and assuming no change in the regulatory or economic environment, this detailed and comprehensive methodology determines asbestos reserves based on assessments of the characteristics of exposure (e.g. claim activity, potential liability, jurisdiction, products versus non-products exposure) presented by individual policyholders, and determines environmental reserves based on assessments of the characteristics of exposure (e.g. environmental damages, respective shares of liability of potentially responsible parties, appropriateness and cost of remediation) to pollution and related clean-up costs. The number and cost of these claims are affected by advertising by trial lawyers seeking asbestos plaintiffs, and entities with asbestos exposure seeking bankruptcy protection as a result of asbestos liabilities, initially causing a delay in the reporting of claims, often followed by an acceleration and an increase in losses and loss adjustment expenses as settlements occur.

After evaluating insureds' probable liabilities for asbestos and environmental claims, the Company evaluates the insureds' coverage programs for such claims. The Company considers the insureds' total available insurance coverage, including the coverage it issued. The Company also considers relevant judicial interpretations of policy language and applicable coverage defenses or determinations, if any.

Evaluation of both the insureds' estimated liabilities and the Company's exposure to the insureds depends heavily on an analysis of the relevant legal issues and litigation environment. This analysis is conducted by the Company's specialized claims adjusting staff and legal counsel. Based on these evaluations, case reserves are established by claims adjusting staff and actuarial analysis is employed to develop an IBNR reserve, which includes estimated potential reserve development and claims that have occurred but have not been reported.

For both asbestos and environmental reserves, the Company also evaluates its historical direct net loss and loss expense paid and incurred experience to assess any emerging trends, fluctuations or characteristics suggested by the aggregate paid and incurred activity.

Establishing net loss reserves for asbestos and environmental claims is subject to uncertainties that are much greater than those presented by other types of claims. Among the complications are lack of historical data, long reporting delays, uncertainty as to the number and identity of insureds with potential exposure and unresolved legal issues regarding policy coverage; unresolved legal issues regarding the determination, availability and timing of exhaustion of policy limits; plaintiffs' evolving and expanding theories of liability; availability and collectability of recoveries from reinsurance; retrospectively determined premiums and other contractual agreements; estimates of the extent and timing of any contractual liability; the impact of bankruptcy protection sought by various asbestos producers and other asbestos defendants; and other uncertainties. There are also complex legal issues concerning the interpretation of various insurance policy provisions and whether those losses are covered, or were ever intended to be covered, and could be recoverable through retrospectively determined premium, reinsurance or other contractual agreements. Courts have reached different and sometimes inconsistent conclusions as to when losses are deemed to have occurred and which policies provide coverage; what types of losses are covered; whether there is an insurer obligation to defend; how policy limits are determined; how policy exclusions and conditions are applied and interpreted; and whether clean-up costs represent insured property damage. The Company's reserves for asbestos and environmental exposures could be affected by tort reform, class action litigation, and other potential legislation and judicial decisions. Environmental exposures could also be affected by a change in the existing federal Superfund law and similar state statutes. There can be no assurance that any reform legislation will be enacted or that any such legislation will provide for a fair, effective and cost-efficient system for settlement of asbestos or environmental claims. Management believes these issues are not likely to be resolved in the near future, and the ultimate costs may vary materially from the amounts currently recorded resulting in material changes in loss reserves.

Management believes its net loss reserves for asbestos and environmental exposures are appropriately established based on available facts, laws, regulations, and assessments of other pertinent factors and characteristics of exposure (e.g. claim activity, potential liability, jurisdiction, products versus non-products exposure) presented by individual policyholders, assuming no change in the legal, legislative or economic environment. Due to the uncertainties and factors described above, management believes it is not practicable to develop a meaningful range for any such additional net loss reserves that may be required.

The table below summarizes the Company's reserve and claim activity for asbestos claims on a direct basis, for assumed reinsurance and after (net) the effects of ceded reinsurance.

	2020	2021	2022	2023	2024
Direct					
Beginning reserves	$ 676,095,000	$ 724,927,000	$ 752,750,000	$ 760,898,000	$ 762,064,000
Incurred losses and loss adjustment expenses	114,996,000	92,792,000	69,268,000	57,143,000	23,532,000
Calendar year payments for losses and loss adjustment expenses	(66,164,000)	(64,969,000)	(61,120,000)	(55,977,000)	(47,314,000)
Ending reserves	$ 724,927,000	$ 752,750,000	$ 760,898,000	$ 762,064,000	$ 738,282,000
Assumed Reinsurance					
Beginning reserves	$ 480,256,000	$ 463,902,000	$ 437,830,000	$ 418,129,000	$ 393,325,000
Incurred losses and loss adjustment expenses	17,221,000	1,178,000	(2,069,000)	(236,000)	4,200,000
Calendar year payments for losses and loss adjustment expenses	(33,575,000)	(27,250,000)	(17,632,000)	(24,568,000)	(22,103,000)
Ending reserves	$ 463,902,000	$ 437,830,000	$ 418,129,000	$ 393,325,000	$ 375,422,000
Net of Ceded Reinsurance					
Beginning reserves	$ 805,562,000	$ 822,553,000	$ 825,378,000	$ 810,129,000	$ 802,516,000
Incurred losses and loss adjustment expenses	77,988,000	62,573,000	35,984,000	43,951,000	18,822,000
Calendar year payments for losses and loss adjustment expenses	(60,997,000)	(59,748,000)	(51,233,000)	(51,564,000)	(49,187,000)
Ending reserves	$ 822,553,000	$ 825,378,000	$ 810,129,000	$ 802,516,000	$ 772,151,000

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B. The table below summarizes the Company's ending IBNR reserves for asbestos claims as of December 31

	2023	2024
Direct basis	$ 307,299,000	$ 292,796,000
Assumed reinsurance basis	$ 290,000,000	$ 275,087,000
Net of ceded reinsurance basis	$ 438,423,000	$ 411,665,000

C. The table below summarizes the Company's ending reserves for loss adjustment expenses for asbestos claims as of December 31:

	2023	2024
Direct basis	$ 267,750,000	$ 273,739,000
Assumed reinsurance basis	$ 42,251,000	$ 40,203,000
Net of ceded reinsurance basis	$ 194,712,000	$ 197,145,000

D. Does the company have on the books, or has it ever written an insured for which you have identified a potential for the existence of a liability due to environmental losses? Yes (X) No ( )

The table below summarizes the Company's reserve and claim activity for environmental claims on a direct basis, for assumed reinsurance and after (net) the effects of ceded reinsurance.

	2020	2021	2022	2023	2024
Direct					
Beginning reserves	$ 122,686,000	$ 136,367,000	$ 155,267,000	$ 206,805,000	$ 202,337,000
Incurred losses and loss adjustment expenses	23,067,000	30,176,000	69,473,000	5,779,000	7,940,000
Calendar year payments for losses and loss adjustment expenses	(9,386,000)	(11,276,000)	(17,935,000)	(10,247,000)	(15,451,000)
Ending reserves	$136,367,000	$155,267,000	$ 206,805,000	$ 202,337,000	$ 194,826,000
Assumed Reinsurance					
Beginning reserves	$ 85,774,000	$101,925,000	$ 111,927,000	$ 121,633,000	$ 129,556,000
Incurred losses and loss adjustment expenses	26,166,000	20,102,000	15,023,000	19,674,000	5,381,000
Calendar year payments for losses and loss adjustment expenses	(10,015,000)	(10,100,000)	(5,317,000)	(11,751,000)	(8,096,000)
Ending reserves	$101,925,000	$111,927,000	$ 121,633,000	$ 129,556,000	$ 126,841,000
Net of Ceded Reinsurance					
Beginning reserves	$172,797,000	$199,888,000	$ 223,609,000	$ 267,702,000	$ 268,326,000
Incurred losses and loss adjustment expenses	43,990,000	39,922,000	$ 58,779,000	$ 20,353,000	$ 12,690,000
Calendar year payments for losses and loss adjustment expenses	(16,899,000)	(16,201,000)	$ (14,686,000)	$ (19,729,000)	$ (19,534,000)
Ending reserves	$199,888,000	$223,609,000	$ 267,702,000	$ 268,326,000	$ 261,482,000

E. The table below summarizes the Company's ending IBNR reserves for environmental claims as of December 31:

	2023	2024
Direct basis	$ 89,186,000	$ 85,440,000
Assumed reinsurance	$ 96,893,000	$ 82,660,000
Net of Ceded reinsurance	$ 156,760,000	$ 145,628,000

F. The table below summarizes the Company's ending reserves for loss adjustment expenses for environmental claims as of December 31:

	2023	2024
Direct basis	$ 37,783,000	$ 34,597,000
Assumed reinsurance	$ 29,866,000	$ 29,332,000
Net of Ceded reinsurance	$ 57,470,000	$ 54,110,000

34. Subscriber Savings Accounts - Not applicable.

35. Multiple Peril Crop Insurance - Not applicable.

36. Financial Guaranty Insurance - Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

1.3 State Regulating? ..... ILLINOIS

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

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0000899051

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

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2022

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/21/2024

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

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

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

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

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

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

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

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

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

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

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

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

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

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

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

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

8.4 If response to 8.3 is yes, please provide below the names and locations (city and state of the main office) of any affiliates regulated by a federal financial 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	NO	NO	NO	YES
ALLSTATE FINANCIAL SERVICES, LLC	151 N 8TH ST SUITE 450 LINCOLN NE 68508	NO	NO	NO	YES
ALLSTATE INVESTMENT MANAGEMENT COMPANY	444 W. LAKE STREET, SUITE 4500 CHICAGO, IL 60606	NO	NO	NO	YES

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

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

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
DELOITTE & TOUCHE, LLP, 111 S. WACKER DRIVE, CHICAGO, IL 60606-4301

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

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

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

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

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

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

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
IAN P. STERLING, PRINCIPAL, KPMG, LLP, 1601 MARKET STREET, PHILADELPHIA, PA 19103

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

12.11 Name of real estate holding company ... SEE ATTACHED

12.12 Number of parcels involved 231

12.13 Total book/adjusted carrying value ..... $ 2,935,896,163

12.2 If yes, provide explanation
THE COMPANY HOLDS INTEREST IN MULTIPLE LIMITED LIABILITY COMPANIES AND JOINT VENTURE'S, WHICH INVEST IN REAL ESTATE.

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

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

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

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

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

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

a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
c. Compliance with applicable governmental laws, rules and regulations;
d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
e. Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers ..... $ 67,400
- 20.12 To stockholders not officers ..... $
- 20.13 Trustees, supreme or grand (Fraternal Only) ..... $

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

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

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

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

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

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

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

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

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

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

INVESTMENT

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

GENERAL INTERROGATORIES

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

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

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $ 2,022,728,195

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

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

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

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

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

25.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 2,035,017,781
25.092 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 2,034,526,439
25.093 Total payable for securities lending reported on the liability page $ 2,022,728,195

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

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

26.21 Subject to repurchase agreements $
26.22 Subject to reverse repurchase agreements $
26.23 Subject to dollar repurchase agreements $
26.24 Subject to reverse dollar repurchase agreements $
26.25 Placed under option agreements $
26.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock $ 14,000,000
26.27 FHLB Capital Stock $
26.28 On deposit with states $ 18,619,204
26.29 On deposit with other regulatory bodies $
26.30 Pledged as collateral - excluding collateral pledged to an FHLB $ 81,000,000
26.31 Pledged as collateral to FHLB - including assets backing funding agreements $
26.32 Other $ 1,000,000

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

27.2 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.

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

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

27.4 If the response to 27.3 is YES, does the reporting entity utilize:
27.41 Special accounting provision of SSAP No. 108 Yes [ ] No [ ]
27.42 Permitted accounting practice Yes [ ] No [ ]
27.43 Other accounting guidance Yes [ ] No [ ]

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

29.05 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. This includes both primary and sub-advisors. 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
BLACKSTONE PRIVATE CREDIT STRATEGIES LLC	U
VOYA INVESTMENT MANAGEMENT CO. LLC	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
	ALLSTATE INVESTMENTS, LLC	QQVOKOEYTYOWZE36RV47	IL DOI	DS
327208	BLACKSTONE PRIVATE CREDIT STRATEGIES LLC	254900IUI6WR7KUVIZ13	DE DOI	DS
106494	VOYA INVESTMENT MANAGEMENT CO. LLC	L1XJE5NM4QE6WXSI2J24	DE DOI	DS

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

30.2 If yes, complete the following schedule:

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

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

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

GENERAL INTERROGATORIES

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	41,251,002,294	40,657,524,017	(593,478,277)
31.2 Preferred stocks	106,779,672	106,779,672	
31.3 Totals	41,357,781,966	40,764,303,689	(593,478,277)

31.4 Describe the sources or methods utilized in determining the fair values:
THE AGGREGATE FAIR MARKET VALUE WAS BASED UPON PRICES FROM EXTERNAL PRICING SOURCES. INTERNAL PRICING MODELS WERE USED WHEN EXTERNAL PRICES WERE NOT AVAILABLE.

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

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

32.3 If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:
THE BROKER QUOTES WERE REFLECTIVE OF TRANSACTIONS BETWEEN MARKET PARTICIPANTS BY PERFORMING VARIOUS PRICING REVIEWS. THESE REVIEWS INCLUDED MONITORING CHANGES OR LACK OF CHANGES IN PRICES, COMPARISON OF SIMILAR SECURITIES, AND GATHERING INPUT FROM ASSET CLASS PERSONNEL AS WELL AS PUBLICLY AVAILABLE INFORMATION.

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

33.2 If no, list exceptions:

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

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

35. By self-designating PLGI securities, the reporting entity is certifying its compliance with the requirements as specified in the Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual) for private letter rating (PLR) securities and the following elements of each self-designated PLGI security:
   a. The security was either:
      i. issued prior to January 1, 2018 (which is exempt from PLR filing requirements pursuant to the P&P Manual), or
      ii. issued from January 1, 2018 to December 31, 2021 and subject to a confidentiality agreement executed prior to January 1, 2022 which confidentiality agreement remains in force, for which an insurance company cannot provide a copy of a private letter rating rationale report to the SVO due to confidentiality or other contractual reasons ("waived submission PLR securities").
   b. The reporting entity is holding capital commensurate with the NAIC Designation and NAIC Designation Category reported for the security.
   c. The NAIC Designation and NAIC Designation Category were 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, dated during the financial statement year, held by the insurer and available for examination by state insurance regulators.
   d. Other than for waived submission PLR securities, defined above, on or after January 1, 2024 for any PLR securities issued on or after January 1, 2022, if the reporting entity is not permitted to share this private credit rating or the private rating letter rationale report of the PL security with the SVO, it certifies that it is reporting it as an NAIC 5.B GI and may not assign any other self-designation.

   Has the reporting entity self-designated PLGI to securities, all of which meet the above requirement and as specified in the P&P Manual? Yes [ ] No [X]

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

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

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

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

GENERAL INTERROGATORIES

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

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

.....

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

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

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

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

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

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

OTHER

40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 39,784,128

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

1 Name	2 Amount Paid
AUTOMOBILE INSURANCE PLANS	11,992,356

41.1 Amount of payments for legal expenses, if any? ..... $ 44,376,711

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

1 Name	2 Amount Paid

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers, or departments of government, if any? ..... $ 3,556,471

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

1 Name	2 Amount Paid

ALLSTATE INSURANCE COMPANY (AIC)

GENERAL INTERROGATORIES #12 - SCH. BA WITH REAL ESTATE AND MORTGAGE HOLDINGS

FOR THE PERIOD ENDING December 31, 2024

Asset	Trading Ticker	Schedule BA	CATEGORY	STAT BV 12/31/2024	NON-ADMITTED	ADMITTED
AMHERST SINGLE FAMILY RESIDENTIAL PARTNERS VI LP	AMHERST	2199999	Joint Venture Interests - Real Estate - Unaffiliated	35,204,152.00	-	35,204,152.00
BEACON CAPITAL STRATEGIC PARTNERS VI	BCSPVI	2199999	Joint Venture Interests - Real Estate - Unaffiliated	115,105.00	-	115,105.00
BLACKCHAMBER REAL ESTATE OPPORTUNITY FUND LP	BLACKCHLP	2199999	Joint Venture Interests - Real Estate - Unaffiliated	55,933,817.65	-	55,933,817.65
BLACKSTONE REAL ESTATE PARTNERS V	BLACKV	2199999	Joint Venture Interests - Real Estate - Unaffiliated	38,799.00	-	38,799.00
BLACKSTONE REAL ESTATE PARTNERS VI LP	BLACKVI	2199999	Joint Venture Interests - Real Estate - Unaffiliated	11,581.41	-	11,581.41
BLACKSTONE REAL ESTATE PARTNERS IV	BREIV	2199999	Joint Venture Interests - Real Estate - Unaffiliated	-	-	-
BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	BREPCITY	2199999	Joint Venture Interests - Real Estate - Unaffiliated	12,533.00	-	12,533.00
BLACKSTONE REAL ESTATE PARTNERS EUROPE III	BREPEUR3	2199999	Joint Venture Interests - Real Estate - Unaffiliated	1,068,846.52	-	1,068,846.52
BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	BREPEURV	2199999	Joint Venture Interests - Real Estate - Unaffiliated	11,329,829.76	-	11,329,829.76
BLACKSTONE REAL ESTATE PARTNERS VII	BREPVII	2199999	Joint Venture Interests - Real Estate - Unaffiliated	6,472,475.50	-	6,472,475.50
CB RICHARD ELLIS ASIA ALPHA PLUS FUND II FCP-SIF	CBREALPHA	2199999	Joint Venture Interests - Real Estate - Unaffiliated	676.93	676.93	-
CBRE STRATEGIC PTR US OPP V LP	CBREOPPV	2199999	Joint Venture Interests - Real Estate - Unaffiliated	55,660.52	-	55,660.52
CENTRAL PARK NORTH OZ INVESTORS LP	CNTPRKNRTH	2199999	Joint Venture Interests - Real Estate - Unaffiliated	0.50	0.50	-
CONREX RESIDENTIAL SMA I LLC	CONREXSMA	2199999	Joint Venture Interests - Real Estate - Unaffiliated	36,002,907.98	-	36,002,907.98
DERMODY PROPERTIES INDUSTRIAL FUND II LP	DERMODYII	2199999	Joint Venture Interests - Real Estate - Unaffiliated	8,034,957.99	-	8,034,957.99
FOCUS SENIOR HOUSING FUND I LP	FSHFILP	2199999	Joint Venture Interests - Real Estate - Unaffiliated	61,905,021.82	-	61,905,021.82
HARRISON STREET EUROPEAN PROPERTY PARTNERS II	HAREURII	2199999	Joint Venture Interests - Real Estate - Unaffiliated	64,917,646.43	-	64,917,646.43
HIGH STREET REAL ESTATE FUND VI LP	HIGHSTVILP	2199999	Joint Venture Interests - Real Estate - Unaffiliated	48,804,164.00	-	48,804,164.00
HEMISFERIO SUL INVESTIMENTOS FUND IV LP	HSIIV	2199999	Joint Venture Interests - Real Estate - Unaffiliated	3,001,336.07	-	3,001,336.07
HSRE BRIGHTVIEW CO-INVESTMENT LP	HSRECOI	2199999	Joint Venture Interests - Real Estate - Unaffiliated	25,740,027.00	-	25,740,027.00
LANDMARK REAL ESTATE FUND V, LP	LANDV	2199999	Joint Venture Interests - Real Estate - Unaffiliated	10,356.00	-	10,356.00
LANDMARK REAL ESTATE PARTNERS FUND VI	LANDVI	2199999	Joint Venture Interests - Real Estate - Unaffiliated	115,893.86	-	115,893.86
LONE STAR REAL ESTATE FUND III LP	LONESIII	2199999	Joint Venture Interests - Real Estate - Unaffiliated	160,865.00	-	160,865.00
ML-AI VENTURE 2, LLC	MLAI2JV	2199999	Joint Venture Interests - Real Estate - Unaffiliated	63,340.00	-	63,340.00
ML-AI VENTURE 3, LLC	MLAI3JV	2199999	Joint Venture Interests - Real Estate - Unaffiliated	22,503,396.00	-	22,503,396.00
NORTH HAVEN REAL ESTATE FUND VII GLOBAL	MSREVII	2199999	Joint Venture Interests - Real Estate - Unaffiliated	129,513.00	-	129,513.00
O'CONNOR NORTH AMERICAN PROPERTIES LP	OCONN	2199999	Joint Venture Interests - Real Estate - Unaffiliated	-	-	-
PATRIA BRAZIL REAL ESTATE FUND II	PBREFII	2199999	Joint Venture Interests - Real Estate - Unaffiliated	132,551.97	-	132,551.97
PROSPERITAS REAL ESTATE PARTNERS III	PREPIII	2199999	Joint Venture Interests - Real Estate - Unaffiliated	-	-	-
RANCHO PRESIDIO LAND PARTNERS LLC	PRESIDIO	2199999	Joint Venture Interests - Real Estate - Unaffiliated	16,593,897.44	-	16,593,897.44
RED FORT INDIA REAL ESTATE FUND II	REDFORT	2199999	Joint Venture Interests - Real Estate - Unaffiliated	1,213,267.00	-	1,213,267.00
ROCKPOINT REAL ESTATE FUND III LP	RPIII	2199999	Joint Venture Interests - Real Estate - Unaffiliated	549,226.00	-	549,226.00
STARWOOD CAPITAL HOSPITALITY FUND II	STARII	2199999	Joint Venture Interests - Real Estate - Unaffiliated	1,428,734.00	-	1,428,734.00
STARWOOD HOSPITALITY I	STHOSP	2199999	Joint Venture Interests - Real Estate - Unaffiliated	1,864,615.00	-	1,864,615.00
WALTON STREET REAL ESTATE FUND VI	WALTVI	2199999	Joint Venture Interests - Real Estate - Unaffiliated	8,471,187.44	-	8,471,187.44
WB SJC CO-INVESTMENT PARTNERSHIP, LP	WBSJCCO	2199999	Joint Venture Interests - Real Estate - Unaffiliated	-	-	-
WESTBROOK REAL ESTATE PARTNERS VI	WBVI	2199999	Joint Venture Interests - Real Estate - Unaffiliated	83,014.00	83,014.00	-
WESTBROOK REAL ESTATE FUND VII	WESTVII	2199999	Joint Venture Interests - Real Estate - Unaffiliated	2,546,332.00	-	2,546,332.00
WESTBROOK REAL ESTATE FUND VIII	WESTVIII	2199999	Joint Venture Interests - Real Estate - Unaffiliated	2,246,581.00	-	2,246,581.00
WESTBROOK REAL ESTATE FUND X LP	WESTX	2199999	Joint Venture Interests - Real Estate - Unaffiliated	11,648,093.00	-	11,648,093.00
DERMODY PROPERTIES INDUSTRIAL CO-INVEST FUND II LP	DERIICOINV	2199999	Joint Venture Interests - Real Estate - Unaffiliated	967,261.00	-	967,261.00
BREG SAVANNAH INDUSTRIAL FUND, LP	BREGSIFLP	2199999	Joint Venture Interests - Real Estate - Unaffiliated	8,998,268.86	-	8,998,268.86

ML-AI VENTURE 4, LLC	MLAI4JV	2199999	Joint Venture Interests - Real Estate - Unaffiliated	20,930,683.53	-	20,930,683.53
DERMODY PROPERTIES INDUSTRIAL FUND III LP	DERMODYIII	2199999	Joint Venture Interests - Real Estate - Unaffiliated	47,968,773.00	-	47,968,773.00
ML-AI VENTURE 5 LLC	MLAI5JV	2199999	Joint Venture Interests - Real Estate - Unaffiliated	-	-	-
TRUAMERICA PROPERTIES II LLC	TRUAMERGP	2199999	Joint Venture Interests - Real Estate - Unaffiliated	4,010,233.41	-	4,010,233.41
BC CO-INVEST CTP-I LP	BCCOINVEST	2199999	Joint Venture Interests - Real Estate - Unaffiliated	28,712,788.93	-	28,712,788.93
CAPROCK LOGISTICS DEVELOPMENT VENTURE LP	CAPROCKLP	2199999	Joint Venture Interests - Real Estate - Unaffiliated	66,390,375.00	-	66,390,375.00
DERMODY PROPERTIES INDUSTRIAL ONTARIO RANCH CO-INVEST FUND LP	DERORCI	2199999	Joint Venture Interests - Real Estate - Unaffiliated	12,518,131.00	-	12,518,131.00
ELMTREE U.S. NET LEASE FUND IV LP	ELMTREEIV	2199999	Joint Venture Interests - Real Estate - Unaffiliated	-	-	-
RRG SWIF GARDEN CO-INVESTMENT PARTNERS LP	RRGCOINVEST	2199999	Joint Venture Interests - Real Estate - Unaffiliated	31,134,774.17	-	31,134,774.17
ALTERRA IOS VENTURE II LP	ALTERRAII	2199999	Joint Venture Interests - Real Estate - Unaffiliated	31,372,498.05	-	31,372,498.05
BC CO-INVEST PARAGON PARK LOT 3B LP	BCPARAGON	2199999	Joint Venture Interests - Real Estate - Unaffiliated	41,571,400.00	-	41,571,400.00
FOCUS SENIOR HOUSING FUND II LP	FSHFIILP	2199999	Joint Venture Interests - Real Estate - Unaffiliated	27,845,805.05	-	27,845,805.05
ROCKBRIDGE HOSPITALITY FUND VI LP	ROCKBRIDGEVI	2199999	Joint Venture Interests - Real Estate - Unaffiliated	3,409,855.62	-	3,409,855.62
ROCKBRIDGE HOSPITALITY FUND VII LP	ROCKBRIDGEVII	2199999	Joint Venture Interests - Real Estate - Unaffiliated	9,015,405.00	-	9,015,405.00
ROCKBRIDGE HOSPITALITY FUND VIII LP	ROCKBRIDGEVIII	2199999	Joint Venture Interests - Real Estate - Unaffiliated	4,881,608.00	-	4,881,608.00
IQHQ HOLDINGS LP	IQHQLP	2199999	Joint Venture Interests - Real Estate - Unaffiliated	18,375,000.00	-	18,375,000.00
MSP GP FUND III LP	MSPGPIII	2199999	Joint Venture Interests - Real Estate - Unaffiliated	16,455,933.00	-	16,455,933.00
DP AIC HOLDINGS LP	DPAICLP	2199999	Joint Venture Interests - Real Estate - Unaffiliated	41,536,189.00	-	41,536,189.00
MSP POOL IV SIDECAR LP	MSPPOOL	2199999	Joint Venture Interests - Real Estate - Unaffiliated	23,290,293.00	-	23,290,293.00
BC CO-INVEST BRAMBLETON TECH PARK LP	BCCIBTPLP	2199999	Joint Venture Interests - Real Estate - Unaffiliated	70,119,699.04	-	70,119,699.04
BLACKSTONE PROPERTY PARTNERS LP	BPPLP	2199999	Joint Venture Interests - Real Estate - Unaffiliated	28,732,999.00	-	28,732,999.00
BLACKCHAMBER REAL ESTATE OPPORTUNITY FUND II LP	BLACKCHII	2199999	Joint Venture Interests - Real Estate - Unaffiliated	28,459,446.00	-	28,459,446.00
CRP HIGHLANDER VENTURE LP	CRPHIGHLANDER	2199999	Joint Venture Interests - Real Estate - Unaffiliated	12,195,970.00	-	12,195,970.00
BC FUND II CO-INVEST INDUSTRY LP	BCIICOINVEST	2199999	Joint Venture Interests - Real Estate - Unaffiliated	7,899,248.00	-	7,899,248.00
BC FUND II CO-INVEST TUSK II LP	BCIITUSKII	2199999	Joint Venture Interests - Real Estate - Unaffiliated	13,567,399.53	-	13,567,399.53
DERMODY PROPERTIES INDUSTRIAL FUND IV LP	DERMODYIV	2199999	Joint Venture Interests - Real Estate - Unaffiliated	14,454,077.00	-	14,454,077.00
DP AIC RENO ALP HOLDINGS LP	DPAICRENO	2199999	Joint Venture Interests - Real Estate - Unaffiliated	16,891,359.00	-	16,891,359.00
HS DIGITAL I LP	HSDIGITAL	2199999	Joint Venture Interests - Real Estate - Unaffiliated	18,418,316.00	-	18,418,316.00
CBRE GIP US FEEDER VEHICLE ALLINV A LP	CBREGIPA	2299999	Joint Venture Interests - Real Estate - Affiliated	824,647.41	-	824,647.41
CBRE GIP US FEEDER VEHICLE ALLINV B LP	CBREGIPB	2299999	Joint Venture Interests - Real Estate - Affiliated	824,647.41	-	824,647.41
AP REAL ESTATE LLC	APRELLC	2299999	Joint Venture Interests - Real Estate - Affiliated	755,883.10	755,883.10	-
CURRENT CREEK INVESTMENTS LLC	CURCRE	2299999	Joint Venture Interests - Real Estate - Affiliated	4,003,909.10	4,003,909.10	-
NBInv AP7 LLC	F5487	2299999	Joint Venture Interests - Real Estate - Affiliated	2,052,156.95	-	2,052,156.95
PACIFIC SHORES LAND PARTNERS LLC	F4564	2299999	Joint Venture Interests - Real Estate - Affiliated	-	-	-
PULLMAN QOZB	F7132	2299999	Joint Venture Interests - Real Estate - Affiliated	31,207,080.38	-	31,207,080.38
SM202	F6523	2299999	Joint Venture Interests - Real Estate - Affiliated	4,627,080.45	-	4,627,080.45
SW INDUSTRIAL LLC	F6229	2299999	Joint Venture Interests - Real Estate - Affiliated	10,315,673.04	-	10,315,673.04
TBR ONE RIVERSIDE	F7725	2299999	Joint Venture Interests - Real Estate - Affiliated	42,234,504.31	-	42,234,504.31
TDC Brown Deer	F8331	2299999	Joint Venture Interests - Real Estate - Affiliated	13,827,131.57	-	13,827,131.57
TDC 15TH STREET LLC	F7462	2299999	Joint Venture Interests - Real Estate - Affiliated	16,030,255.01	-	16,030,255.01
TDC CITY CENTER LLC	F3631	2299999	Joint Venture Interests - Real Estate - Affiliated	249,055.89	-	249,055.89
TDC CITY CENTER PHASE II LLC	F4884	2299999	Joint Venture Interests - Real Estate - Affiliated	1,450,582.57	-	1,450,582.57
THE ARROYO PARKWAY LLC	F4638	2299999	Joint Venture Interests - Real Estate - Affiliated	51,918,441.49	-	51,918,441.49
BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	BPPELP	2599999	Joint Venture Interests - Other - Unaffiliated	10,265,213.62	-	10,265,213.62
FOLIUM TIMBER FUND I LP	FOLIUMLP	2599999	Joint Venture Interests - Other - Unaffiliated	33,319,233.15	-	33,319,233.15
IMPACT C.I.L. PARENT LLC	IMPCILPA	2599999	Joint Venture Interests - Other - Unaffiliated	1,196,596.00	-	1,196,596.00
IMPACT PCCP IV LLC	IMPPCCP	2599999	Joint Venture Interests - Other - Unaffiliated	20,492.37	-	20,492.37
PARTNERS GROUP REAL ESTATE SECONDARY 2009 USD A, LP	PARTNERS	2599999	Joint Venture Interests - Other - Unaffiliated	270,916.02	-	270,916.02

CENTERLINE RE SPEC SIT MTG FUND	ARCAPARES	2599999	Joint Venture Interests - Other - Unaffiliated	7,132.03	7,132.03	-
CONREX- AS CI LLC	CONREXCIV	2599999	Joint Venture Interests - Other - Unaffiliated	1.00	1.00	-
SROA CARDINAL CO-INVEST 2 LP	SROACOI2	2599999	Joint Venture Interests - Other - Unaffiliated	22,555,353.66	-	22,555,353.66
SROA CAPITAL FUND VIII LP	SROAVIII	2599999	Joint Venture Interests - Other - Unaffiliated	26,767,884.60	-	26,767,884.60
MONTECITO MEDICAL OFFICE FUND IV (INSTITUTIONAL) LP	MMOFIVLP	2599999	Joint Venture Interests - Other - Unaffiliated	19,444,147.27	-	19,444,147.27
TPG AG ESSENTIAL HOUSING FUND III LP	TPGAGIII	2599999	Joint Venture Interests - Other - Unaffiliated	6,556,392.00	-	6,556,392.00
WCP NEWCOLD III LP	WCPNCIIILP	2599999	Joint Venture Interests - Other - Unaffiliated	47,628,541.27	-	47,628,541.27
ELMTREE U.S. NET LEASE FUND V LP	ELMTREEV	2599999	Joint Venture Interests - Other - Unaffiliated	-	-	-
AEGON LIHTC FUND 58 LLC	AEGON58	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	23,308,036.72	-	23,308,036.72
ALLIANT TAX CREDIT FUND 65 LP	ALLIANT65	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	1,072,567.25	-	1,072,567.25
ALLIANT TAX CREDIT FUND 66, LTD	ALLIANT66	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	1,015,234.40	-	1,015,234.40
ALLIANT TAX CREDIT FUND 66, LTD - ALIC	ALNT66ALIC	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	655,536.91	-	655,536.91
BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XXXV LP	BOSFIMMA35	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	81,492.36	-	81,492.36
BF GARDEN CORPORATE TAX CREDIT FUND XXXIII	BOSTON33	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	1,016,784.70	-	1,016,784.70
BF GARDEN CORPORATE TAX CREDIT FUND XXXIV	BOSTON34	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	436,866.91	-	436,866.91
BF GARDEN CORPORATE TAX CREDIT FUND XXXV	BOSTON35	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	1,068,467.28	-	1,068,467.28
BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XLIX	BOSTON49	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	14,120,196.34	-	14,120,196.34
CREA CORPORATE TAX CREDIT FUND XXVI, LLC	CREA26	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	409,840.00	-	409,840.00
CREA CORPORATE TAX CREDIT FUND 57 LLC	CREA57	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	16,416,221.34	-	16,416,221.34
CREA CORPORATE TAX CREDIT FUND 61, LLC	CREA61	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	16,383,560.78	-	16,383,560.78
CREA CORPORATE TAX CREDIT FUND 66, LLC	CREA66	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	12,764,858.98	-	12,764,858.98
ENTERPRISE HOUSING PARTNERS XX	ENTERXX	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	453,158.14	-	453,158.14
ENTERPRISE HOUSING PARTNERS XXI LP	ENTERXXI	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	343,606.88	-	343,606.88
NATIONAL EQUITY FUND 2007 LP	NEF2007	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	-	-	-
NATIONAL EQUITY FUND 2011 LP	NEF2011	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	2,003,835.64	-	2,003,835.64
PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 45	PNC45	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	172,886.72	-	172,886.72
PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 46	PNC46	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	132,120.19	-	132,120.19
PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 65	PNC65	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	11,366,139.08	-	11,366,139.08
PNC LIHTC FUND 71 LLC	PNC71	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	12,784,297.08	-	12,784,297.08
PNC MULTIFAMILY CAPITAL INSTITUTIONAL FUND XXXVI LP	PNCXXXVI	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	-	-	-
R4 HOUSING PARTNERS X LP	R4HPX	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	15,838,479.29	-	15,838,479.29
R4 HOUSING PARTNERS XII LP	R4XIILP	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	20,386,870.71	-	20,386,870.71
R4 HOUSING PARTNERS XI LP	R4XILP	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	19,670,676.84	-	19,670,676.84
RAH CORPORATE PARTNERS FUND 55 LLC	RAH55	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	12,440,433.58	-	12,440,433.58
RBC TAX CREDIT EQUITY NATIONAL FUND 13 LP	RBC13	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	306,919.08	-	306,919.08
RBC TAX CREDIT EQUITY NATIONAL FUND 14 LP	RBC14	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	469,271.63	-	469,271.63
RBC TAX CREDIT EQUITY NATIONAL FUND 26 LP	RBC26	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	10,343,748.21	-	10,343,748.21
RBC TAX CREDIT EQUITY NATIONAL FUND 28 LP	RBC28	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	12,531,463.98	-	12,531,463.98
RED STONE EQUITY - 2011 NATIONAL FUND L.P.	REDSTONE11	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	502,590.51	-	502,590.51
RED STONE EQUITY - 2017 NATIONAL FUND L.P.	REDSTONE17	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	15,480,215.06	-	15,480,215.06
RED STONE EQUITY - 2018 NATIONAL FUND L.P.	REDSTONE18	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	17,914,687.66	-	17,914,687.66
RED STONE EQUITY - 2019 NATIONAL FUND L.P.	REDSTONE19	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	18,959,827.17	-	18,959,827.17
RED STONE EQUITY FUND 75 LP	REDSTONE75	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	18,700,750.11	-	18,700,750.11
USA INSTITUTIONAL TAX CREDIT FUND CXI LP	RICHMAN111	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	12,513,793.20	-	12,513,793.20
USA INSTITUTIONAL TAX CREDIT FUND CXIX LP	RICHMAN119	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	15,583,396.54	-	15,583,396.54
USA INSTITUTIONAL TAX CREDIT FUND LXXX LP	RICHMAN80	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	1,506,138.74	-	1,506,138.74
USA INSTITUTIONAL TAX CREDIT FUND LXXXIV LP	RICHMAN84	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	1,579,758.44	-	1,579,758.44
RAYMOND JAMES TAX CREDIT FUND 36 LLC	RJTC36	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	322,147.38	-	322,147.38

RAYMOND JAMES TAX CREDIT FUND 42 LLC	RJTC42	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	6,035,196.86	-	6,035,196.86
RAYMOND JAMES TAX CREDIT FUND 43 LLC	RJTC43	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	14,516,777.37	-	14,516,777.37
RAYMOND JAMES TAX CREDIT FUND 44, LLC	RJTC44	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	15,349,619.67	-	15,349,619.67
RAYMOND JAMES TAX CREDIT FUND 37, LLC	RJTCF37	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	560,871.05	-	560,871.05
RAYMOND JAMES TAX CREDIT FUND 38, LLC	RJTCF38	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	697,094.23	-	697,094.23
WNC INSTITUTIONAL TAX CREDIT FUND 35 LP	WNC35	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	312,050.52	-	312,050.52
WNC INSTITUTIONAL TAX CREDIT FUND 44 LP	WNC44	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	12,901,025.77	-	12,901,025.77
WNC INSTITUTIONAL TAX CREDIT FUND 47 LP	WNC47	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	13,480,769.75	-	13,480,769.75
BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP	BOSTON52	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	22,130,272.23	-	22,130,272.23
CREA CORPORATE TAX CREDIT FUND 74 LLC	CREA74	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	21,360,371.87	-	21,360,371.87
PNC LIHTC FUND 76 LLC	PNC76	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	18,884,485.00	-	18,884,485.00
RAH CORPORATE PARTNERS FUND 56 LLC	RAH56	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	15,640,479.19	-	15,640,479.19
USA INSTITUTIONAL TAX CREDIT FUND CXXX LP	RICHMAN130	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	23,824,102.88	-	23,824,102.88
R4 HOUSING PARTNERS XIV LP	R4XIVLP	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	23,749,505.01	-	23,749,505.01
WNC INSTITUTIONAL TAX CREDIT FUNDS 49 LP	WNC49	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	16,213,499.13	-	16,213,499.13
BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 53 LP	BOSTON53	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	21,605,983.92	-	21,605,983.92
ALLIANT TAX CREDIT FUND 104 LP	ALLIANT104	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	25,936,066.24	-	25,936,066.24
BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 54 LP	BOSTON54	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	26,948,864.46	-	26,948,864.46
AEGON LIHTC FUND 62 LLC	AEGON62	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	21,411,741.82	-	21,411,741.82
CREA CORPORATE TAX CREDIT FUND 85 LP	CREA85	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	22,672,493.75	-	22,672,493.75
PNC LIHTC FUND 80 LLC	PNC80	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	26,989,051.97	-	26,989,051.97
USA INSTITUTIONAL TAX CREDIT FUND CXXXV LP	RICHMAN135	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	27,803,255.01	-	27,803,255.01
WNC INSTITUTIONAL TAX CREDIT FUND 50 LP	WNC50	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	22,064,861.13	-	22,064,861.13
R4 HOUSING PARTNERS XVI LP	R4XVI	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	28,299,603.79	-	28,299,603.79
RAH CORPORATE PARTNERS FUND 57 LLC	RAH57	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	22,172,881.99	-	22,172,881.99
RAYMOND JAMES TAX CREDIT FUND 48 LLC	RJTC48	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	24,806,304.81	-	24,806,304.81
WNC INSTITUTIONAL TAX CREDIT FUND 51 LP	WNC51	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	20,805,938.78	-	20,805,938.78
BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 56 LP	BOSTON56	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	29,985,236.23	-	29,985,236.23
WNC INSTITUTIONAL TAX CREDIT FUND 52 LP	WNC52	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	29,878,430.51	-	29,878,430.51
RAYMOND JAMES TAX CREDIT FUND 50 LLC	RJTCF50	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	27,321,277.44	-	27,321,277.44
RED STONE EQUITY FUND 95 LP	REDSTONE95	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	29,356,458.20	-	29,356,458.20
WNC INSTITUTIONAL TAX CREDIT FUND 53 LP	WNC53	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	31,992,496.39	-	31,992,496.39
BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 57 LP	BOSTON57	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	27,690,142.93	-	27,690,142.93
ALLIANT TAX CREDIT FUND 117 LP	ALLIANT117	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	32,834,315.04	-	32,834,315.04
PNC LIHTC FUND 87 LLC	PNC87LLC	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	32,734,551.98	-	32,734,551.98
WNC INSTITUTIONAL TAX CREDIT FUND 55 LP	WNC55	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	33,912,395.10	-	33,912,395.10
RAYMOND JAMES TAX CREDIT FUND 52 LLC	RJTCF52	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	33,921,595.31	-	33,921,595.31
R4 HOUSING PARTNERS XXI LP	R4XXILP	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	33,686,431.02	-	33,686,431.02
CREA CORPORATE TAX CREDIT FUND 107 LP	CREA107	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	39,711,543.87	-	39,711,543.87
PNC LIHTC FUND 95 LLC	PNC95LLC	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	34,123,412.19	-	34,123,412.19
RED STONE EQUITY FUND 111 LP	REDSTONE111	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	39,998,631.82	-	39,998,631.82
RAYMOND JAMES TAX CREDIT FUND 54 LLC	RJTCF54	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	39,974,882.30	-	39,974,882.30
USA INSTITUTIONAL TAX CREDIT FUND CLV LP	USACLVLP	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	39,994,184.67	-	39,994,184.67
RAH CORPORATE PARTNERS FUND 80 LLC	RAH80	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	34,879,505.96	-	34,879,505.96
AEP INVESTMENT FUND LLC	AEPLLCTAXCREDIT	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	20,209,746.73	-	20,209,746.73
BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XLIX STATE	BOSTON49ST	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	7,019,537.74	-	7,019,537.74
CREA STATE KENOLIO APARTMENTS, LLC	CREASTKA	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	2,437,892.67	-	2,437,892.67
PNC LIHTC FUND 71 LLC STATE	PNC71ST	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	-	-	-

R4 HRGA ACQUISITION LLC	R4HRGALLC	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	7,851,759.37	-	7,851,759.37
RBC TAX CREDIT EQUITY NATIONAL FUND 28 LP STATE	RBC28STATE	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	4,989.17	-	4,989.17
RJTCF-43 STATE TAX CREDIT FUND LLC	RJTCF43ST	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	1,245,256.83	-	1,245,256.83
WNC 47 MASON SQUARE APARTMENTS II LP	WNC47ST	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	804,532.60	-	804,532.60
BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP CA STATE	BOSTON52CA	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	3,966.49	-	3,966.49
BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP HI STATE	BOSTON52HI	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	140,572.72	-	140,572.72
R4 PMGA ACQUISITION LLC STATE	R4PMGAST	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	3,350,918.39	-	3,350,918.39
WNC INSTITUTIONAL TAX CREDIT FUNDS 49 LP CALIFORNIA	WNC49CA	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	-	-	-
BFIM 52 HERKIMER EG ASSOCIATES LLC(EASTERN GARDENS APARTMENTS)	BOSTON52NY	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	2,176,359.70	-	2,176,359.70
RSE BROOKMONT LOFTS LLC	BROOKTC	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	18,085.86	18,085.86	-
BFIM 53 - 370 ESSEX LLC (ESSEX STREET APARTMENTS)	BFIM53MAST	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	666,666.78	-	666,666.78
BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 53 LP CA STATE	BFIM53CA	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	5,059.94	-	5,059.94
MPC GA 2020 AHI ICF 6, LLC	MPCGA	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	-	-	-
SUGAR CREEK HOUSING TAX CREDIT FUND LLC - GA	SUGARTC	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	-	-	-
R4 CLIIGA ACQUISTION LLC	R4CLIIGA	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	4,661,520.38	-	4,661,520.38
ALLIANT TAX CREDIT FUND 104 LP- CA STATE CREDITS	ALLIANT104ST	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	-	-	-
RBC COMMUNITY INVESTMENTS STATE TAX CREDIT FUND 114 LP	RBC114	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	1,539,968.28	-	1,539,968.28
RBC COMMUNITY INVESTMENTS STATE TAX CREDIT FUND 113 LP	RBC113	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	10,046,002.56	-	10,046,002.56
R4 ACC ACQUISITION LLC	R4ACCLLC	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	857,109.11	-	857,109.11
R4 REGA ACQUISITION LLC	R4REGA	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	9,235,443.56	-	9,235,443.56
RAH CORPORATE PARTNERS FUND 57 LLC - SC STATE	RAH57STATE	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	2,605,725.59	-	2,605,725.59
RJTCF 48 STATE TAX CREDIT FUND LLC	RJTC48ST	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	6,583,983.49	-	6,583,983.49
WNC INSTITUTIONAL TAX CREDIT FUND 51 LP STATE CA	WNC51CAST	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	1,698,641.24	-	1,698,641.24
MONARCH MSS GA 2021 ASIC ICF, LLC	MSSGA2021	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	-	-	-
MONARCH MSS MO 2021 ICF 1, LLC	MSSMO2021	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	-	-	-
BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 56 LP MO STATE	BOSTON56STMO	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	1,265,870.63	-	1,265,870.63
WNC INSTITUTIONAL TAX CREDIT FUND 52 LP CA STATE	WNC52CAST	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	955,920.09	-	955,920.09
CREA CORPORATE TAX CREDIT FUND 89 LP	CREA89	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	1,987,779.09	-	1,987,779.09
KNOX RESIDENCES I LIMITED PARTNERSHIP	WNC52STMA	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	1,230,000.00	-	1,230,000.00
RJTCF-50-SC STATE TAX CREDIT FUND LLC	RJTC50STSC	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	6,381,192.86	-	6,381,192.86
WNC INSTITUTIONAL TAX CREDIT FUND 53 LP CA STATE	WNC53CAST	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	2,747,746.00	-	2,747,746.00
BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 57 LP CA STATE	BOSTON57CAST	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	3,881,020.69	-	3,881,020.69
MONARCH MSS GA 2022 ASIC ICF LLC	MMGA22AI	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	-	-	-
MPC SC 2022 LIHTC ICF LLC	MPCSC22LI	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	-	-	-
SUGAR CREEK HOUSING TAX CREDIT FUND LLC - SC	SUGARTCSC	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	-	-	-
ALLIANT TAX CREDIT FUND 117 LP CA STATE	ALLIANT117CAST	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	1,989,694.05	-	1,989,694.05
PNC LIHTC FUND 87 LLC CA STATE	PNC87CAST	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	2,092,102.00	-	2,092,102.00
PNC LIHTC FUND 87 LLC SC STATE	PNC87SC	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	1,500,992.00	-	1,500,992.00
MISSOURI AFFORDABLE HOUSING FUND XXVII LP	MAHFXXVII	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	12,098,213.59	-	12,098,213.59
MISSOURI TAX CREDIT FUND, LP	MTCFLP	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	-	-	-
MPC GA 2023 ASIC ICF LLC	MPCGA2023	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	-	-	-
MPC SC 2023 ASIC ICF LLC	MPCSC2023	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	-	-	-
RBC COMMUNITY INVESTMENT STATE TAX CREDIT FUND SC 124	RBC124SC	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	9,489,214.99	-	9,489,214.99
MPC SC 2024 ASIC ICF, LLC	MPCSC2024	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	-	-	-
MPC GA 2024 ASIC ICF, LLC	MPCGA2024	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	-	-	-
SCH. BA WITH REAL ESTATE AND MORTGAGE HOLDINGS				**2,935,896,162.83**	**4,868,702.52**	**2,931,027,460.31**

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

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

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

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

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

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

1.6 Individual policies:

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

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

1.7 Group policies:

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

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

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator	48,919,710,782	43,412,707,542
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator		
2.5	Reserve Denominator	46,987,894,906	
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

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

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

3.21 Participating policies $ 165,908,548
3.22 Non-participating policies $ 4,529,496,268

4. For mutual reporting Entities and Reciprocal Exchanges only:
4.1 Does the reporting entity issue assessable policies? Yes [ ] No [ ]
4.2 Does the reporting entity issue non-assessable policies? Yes [ ] No [ ]
4.3 If assessable policies are issued, what is the extent of the contingent liability of the policyholders? %
4.4 Total amount of assessments paid or ordered to be paid during the year on deposit notes or contingent premiums. $

5. For Reciprocal Exchanges Only:
5.1 Does the Exchange appoint local agents? Yes [ ] No [ ]
5.2 If yes, is the commission paid:
5.21 Out of Attorney's-in-fact compensation Yes [ ] No [ ] N/A [ ]
5.22 As a direct expense of the exchange Yes [ ] No [ ] N/A [ ]
5.3 What expenses of the Exchange are not paid out of the compensation of the Attorney-in-fact?

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

5.5 If yes, give full information

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

6.1 What provision has this reporting entity made to protect itself from an excessive loss in the event of a catastrophe under a workers' compensation contract issued without limit of loss?
THE COMPANY DOES NOT WRITE THIS LINE OF BUSINESS

6.2 Describe the method used to estimate this reporting entity's probable maximum insurance loss, and identify the type of insured exposures comprising that probable maximum loss, the locations of concentrations of those exposures and the external resources (such as consulting firms or computer software models), if any, used in the estimation process:
THE COMPANY PLACES HEAVY EMPHASIS ON THE USE OF CATASTROPHIC (CAT) SIMULATION MODELING PROVIDED BY A LEADING CAT MODELING VENDOR TO ESTIMATE PROBABLE MAXIMUM LOSS (PML). AN ADVANCED METHODOLOGY IS EMPLOYED TO GENERATE A LARGE SAMPLE OF HYPOTHETICAL BUT POSSIBLE EVENTS, APPLY MODEL DAMAGE EXPECTATIONS AGAINST THE COMPANY'S BOOK OF BUSINESS, AND EVALUATE THE EXISTING POLICY CONDITIONS OF THE POLICIES IN FORCE TO DETERMINE AN ESTIMATE OF TOTAL DAMAGE.

6.3 What provision has this reporting entity made (such as a catastrophic reinsurance program) to protect itself from an excessive loss arising from the types and concentrations of insured exposures comprising its probable maximum property insurance loss?
UTILIZING A RISK MANAGEMENT METHODOLOGY, THE COMPANY'S ULTIMATE PARENT, THE ALLSTATE CORPORATION (CORPORATION) HAS DESIGNED A REINSURANCE PROGRAM TO ADDRESS EXPOSURE TO CATASTROPHES (CATS) NATIONWIDE. THE PROGRAM IS DESIGNED TO PROVIDE REINSURANCE PROTECTION FOR CATS INCLUDING HURRICANES, WINDSTORMS, HAIL, TORNADOS, FIRES FOLLOWING EARTHQUAKES, EARTHQUAKES, AND WILDFIRES. CONSISTENT WITH THE CORPORATION'S CAT MANAGEMENT STRATEGY, THE PROGRAM IS INTENDED TO PROVIDE AN ACCEPTABLE RETURN ON THE RISKS ASSUMED IN THE PROPERTY BUSINESS. AS OF DECEMBER 31, 2024, THE MODELED 1-IN-100 PROBABLE MAXIMUM LOSS FOR HURRICANE, WILDFIRE AND EARTHQUAKE PERILS IS APPROXIMATELY $3.5 BILLION, NET OF REINSURANCE.

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

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

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

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

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

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

8.2 If yes, give full information

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

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

11.2 If yes, give full information

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

12.11 Unpaid losses $

12.12 Unpaid underwriting expenses (including loss adjustment expenses) $

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

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

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

12.41 From %

12.42 To %

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

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

12.61 Letters of Credit $ 288,590

12.62 Collateral and other funds $ 129,696

13.1 Largest net aggregate amount insured in any one risk (excluding workers' compensation): $ 28,435,798

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

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

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

14.2 If yes, please describe the method of allocating and recording reinsurance among the cedants:
REINSURANCE PREMIUM IS DISTRIBUTED AMONG THE CEDANTS BASED ON THEIR PROPORTION OF MODELED EXPECTED LOSSES UNDER THE CONTRACT. RETENTION AND RECOVERIES ARE DISTRIBUTED AMONG THE CEDANTS BASED ON THEIR PROPORTION OF TOTAL LOSSES.

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

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

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

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

15.2 If yes, give full information

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

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

	1 Direct Losses Incurred	2 Direct Losses Unpaid	3 Direct Written Premium	4 Direct Premium Unearned	5 Direct Premium Earned
16.11 Home					
16.12 Products			16,517,719	34,023,458	16,455,104
16.13 Automobile					
16.14 Other*					

* Disclose type of coverage:

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

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

17.11 Gross amount of unauthorized reinsurance in Schedule F - Part 3 exempt from the statutory provision for unauthorized reinsurance $ 34,375,279

17.12 Unfunded portion of Interrogatory 17.11 $ 34,375,279

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

17.14 Case reserves portion of Interrogatory 17.11 $

17.15 Incurred but not reported portion of Interrogatory 17.11 $ 34,375,279

17.16 Unearned premium portion of Interrogatory 17.11 $

17.17 Contingent commission portion of Interrogatory 17.11 $

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

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

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

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

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

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

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

FIVE-YEAR HISTORICAL DATA

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

		1 2024	2 2023	3 2022	4 2021	5 2020
	Gross Premiums Written (Page 8, Part 1B Cols. 1, 2 & 3)					
1.	Liability lines (Lines 11, 16, 17, 18 & 19)	21,477,987,028	19,185,778,272	17,529,026,647	16,442,119,446	13,203,699,223
2.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	15,560,787,304	14,308,756,624	13,124,321,005	12,797,616,136	10,183,538,924
3.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	15,432,776,208	13,205,116,966	11,745,524,897	10,592,515,212	9,034,828,714
4.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	1,100,417,937	1,004,907,859	946,539,901	942,639,811	96,222,359
5.	Nonproportional reinsurance lines (Lines 31, 32 & 33)					
6.	Total (Line 35)	53,571,968,477	47,704,559,722	43,345,412,450	40,774,890,605	32,518,289,220
	Net Premiums Written (Page 8, Part 1B, Col. 6)					
7.	Liability lines (Lines 11, 16, 17, 18 & 19)	20,341,403,785	18,256,505,430	16,359,606,002	15,098,728,891	13,116,603,498
8.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	14,532,113,440	13,415,579,557	12,132,567,791	11,649,566,301	9,918,362,686
9.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	14,976,505,469	12,791,030,150	11,240,763,946	9,949,647,633	8,947,522,953
10.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	1,087,831,001	991,011,972	926,658,623	922,518,083	96,222,356
11.	Nonproportional reinsurance lines (Lines 31, 32 & 33)					
12.	Total (Line 35)	50,937,853,695	45,454,127,109	40,659,596,362	37,620,460,908	32,078,711,494
	Statement of Income (Page 4)					
13	Net underwriting gain (loss) (Line 8)	1,709,030,138	(2,679,879,822)	(3,409,105,786)	682,738,237	3,724,767,610
14.	Net investment gain (loss) (Line 11)	2,201,721,148	1,527,450,383	1,161,905,249	4,893,806,284	2,978,493,066
15.	Total other income (Line 15)	858,925,133	551,703,679	588,808,130	224,575,890	101,146,612
16.	Dividends to policyholders (Line 17)					
17.	Federal and foreign income taxes incurred (Line 19)	820,418,896	(132,872,540)	(191,671,849)	294,003,173	858,202,042
18.	Net income (Line 20)	3,949,257,523	(467,853,219)	(1,466,720,557)	5,507,117,238	5,946,205,246
	Balance Sheet Lines (Pages 2 and 3)					
19.	Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	70,465,968,481	62,230,990,455	57,972,921,780	58,767,062,103	53,908,480,640
20.	Premiums and considerations (Page 2, Col. 3)					
	20.1 In course of collection (Line 15.1)	3,648,961,088	2,756,553,092	2,252,033,009	2,502,000,003	1,483,619,059
	20.2 Deferred and not yet due (Line 15.2)	5,999,015,267	6,029,734,247	5,630,359,460	5,125,841,700	3,639,667,418
	20.3 Accrued retrospective premiums (Line 15.3)					
21.	Total liabilities excluding protected cell business (Page 3, Line 26)	54,191,983,809	50,242,732,466	45,728,437,984	40,336,042,434	33,744,552,837
22.	Losses (Page 3, Line 1)	25,218,456,008	23,746,401,080	20,759,137,969	16,690,922,185	13,872,917,371
23.	Loss adjustment expenses (Page 3, Line 3)	3,346,500,874	3,441,237,581	3,390,893,872	3,309,170,441	3,995,947,854
24.	Unearned premiums (Page 3, Line 9)	18,422,938,025	16,404,795,113	14,363,375,547	12,961,752,153	11,178,211,325
25.	Capital paid up (Page 3, Lines 30 & 31)	3,882,000	3,882,000	3,882,000	3,882,000	3,882,000
26.	Surplus as regards policyholders (Page 3, Line 37)	16,273,984,672	11,988,257,988	12,244,483,796	18,431,019,669	20,163,927,803
	Cash Flow (Page 5)					
27.	Net cash from operations (Line 11)	7,821,042,403	3,124,854,970	3,684,543,704	5,352,553,582	4,542,358,399
	Risk-Based Capital Analysis					
28.	Total adjusted capital	16,273,984,672	11,988,257,988	12,244,483,796	18,431,019,669	20,536,969,463
29.	Authorized control level risk-based capital	3,835,240,278	3,073,710,020	2,966,156,480	2,867,131,490	2,916,802,644
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line divided by Page 2, Line 12, Col. 3) x100.0					
30.	Bonds (Line 1)	68.6	67.8	61.3	58.7	67.5
31.	Stocks (Lines 2.1 & 2.2)	7.8	4.8	9.8	14.4	16.7
32.	Mortgage loans on real estate (Lines 3.1 and 3.2)	1.4	1.4	1.4	1.5	1.2
33.	Real estate (Lines 4.1, 4.2 & 4.3)	0.4	0.5	0.6	0.8	0.6
34.	Cash, cash equivalents and short-term investments (Line 5)	2.8	5.0	5.6	4.0	2.0
35.	Contract loans (Line 6)					
36.	Derivatives (Line 7)	0.0	0.0	0.0	0.1	0.1
37.	Other invested assets (Line 8)	18.9	20.1	21.1	19.8	11.7
38.	Receivables for securities (Line 9)	0.0	0.3	0.0	0.7	0.1
39.	Securities lending reinvested collateral assets (Line 10)	0.1	0.1	0.0	0.0	0.2
40.	Aggregate write-ins for invested assets (Line 11)					
41.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
42.	Affiliated bonds (Schedule D, Summary, Line 12, Col. 1)					
43.	Affiliated preferred stocks (Schedule D, Summary, Line 18, Col. 1)					
44.	Affiliated common stocks (Schedule D, Summary, Line 24, Col. 1)	1,806,826,944	1,704,875,295	1,787,696,958	2,216,307,805	6,314,652,888
45.	Affiliated short-term investments (subtotals included in Schedule DA Verification, Col. 5, Line 10)					
46.	Affiliated mortgage loans on real estate					
47.	All other affiliated	452,122,623	480,958,056	514,316,150	532,863,050	504,933,516
48.	Total of above Lines 42 to 47	2,258,949,567	2,185,833,351	2,302,013,109	2,749,170,855	6,819,586,404
49.	Total Investment in Parent included in Lines 42 to 47 above					
50.	Percentage of investments in parent, subsidiaries and affiliates to surplus as regards policyholders (Line 48 above divided by Page 3, Col. 1, Line 37 x 100.0)	13.9	18.2	18.8	14.9	33.8

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2024	2 2023	3 2022	4 2021	5 2020
	Capital and Surplus Accounts (Page 4)					
51.	Net unrealized capital gains (losses) (Line 24)	76,856,409	(25,370,927)	(777,511,999)	(1,112,117,402)	(397,986,405)
52.	Dividends to stockholders (Line 35)			(4,203,000,000)	(5,946,205,000)	(4,435,345,509)
53.	Change in surplus as regards policyholders for the year (Line 38)	4,285,726,684	(256,225,808)	(6,186,535,873)	(1,732,908,134)	1,052,806,098
	Gross Losses Paid (Page 9, Part 2, Cols. 1 & 2)					
54.	Liability lines (Lines 11, 16, 17, 18 & 19)	13,987,273,148	13,494,679,382	11,552,840,733	8,286,138,413	7,787,435,589
55.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	8,425,076,174	9,019,361,237	8,855,208,555	6,932,480,670	4,636,387,138
56.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	8,213,847,466	8,362,591,404	6,146,066,047	5,899,872,094	4,762,350,894
57.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	748,018,347	615,442,468	548,214,313	338,695,635	57,100,087
58.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	21,681	123,525	53,985	416,533	46,531
59.	Total (Line 35)	31,374,236,815	31,492,198,016	27,102,383,634	21,457,603,346	17,243,320,239
	Net Losses Paid (Page 9, Part 2, Col. 4)					
60.	Liability lines (Lines 11, 16, 17, 18 & 19)	13,397,825,742	12,424,675,988	11,045,224,813	7,810,469,889	7,651,226,744
61.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	7,750,712,424	8,399,694,308	8,093,926,673	6,463,100,720	4,550,950,764
62.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	8,055,741,465	8,048,587,095	5,848,389,541	5,601,027,617	4,856,695,100
63.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	743,444,976	610,356,021	543,934,580	335,157,861	57,100,084
64.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	21,681	123,525	53,985	416,533	46,531
65.	Total (Line 35)	29,947,746,288	29,483,436,936	25,531,529,592	20,210,172,620	17,116,019,224
	Operating Percentages (Page 4) (Line divided by Page 4, Line 1) x 100.0					
66.	Premiums earned (Line 1)	100.0	100.0	100.0	100.0	100.0
67.	Losses incurred (Line 2)	64.2	74.8	75.4	64.6	53.1
68.	Loss expenses incurred (Line 3)	8.2	8.9	9.1	7.8	10.3
69.	Other underwriting expenses incurred (Line 4)	24.1	22.5	24.2	25.8	25.0
70.	Net underwriting gain (loss) (Line 8)	3.5	(6.2)	(8.7)	1.9	11.6
	Other Percentages					
71.	Other underwriting expenses to net premiums written (Page 4, Lines 4 + 5 - 15 divided by Page 8, Part 1B, Col. 6, Line 35 x 100.0)	21.4	20.2	21.9	23.9	24.6
72.	Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	72.4	83.7	84.5	72.3	63.4
73.	Net premiums written to policyholders' surplus (Page 8, Part 1B, Col. 6, Line 35 divided by Page 3, Line 37, Col. 1 x 100.0)	313.0	379.2	332.1	204.1	159.1
	One Year Loss Development ($000 omitted)					
74.	Development in estimated losses and loss expenses incurred prior to current year (Schedule P - Part 2 - Summary, Line 12, Col. 11)	(291,344)	439,715	1,762,358	611,818	(357,923)
75.	Percent of development of losses and loss expenses incurred to policyholders' surplus of prior year end (Line 74 above divided by Page 4, Line 21, Col. 1 x 100.0)	(2.4)	3.6	9.6	3.0	(1.9)
	Two Year Loss Development ($000 omitted)					
76.	Development in estimated losses and loss expenses incurred two years before the current year and prior year (Schedule P, Part 2 - Summary, Line 12, Col. 12)	1,328,373	2,600,072	1,470,484	55,922	(414,683)
77.	Percent of development of losses and loss expenses incurred to reported policyholders' surplus of second prior year end (Line 76 above divided by Page 4, Line 21, Col. 2 x 100.0)	10.8	14.1	7.3	0.3	(2.5)

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

If no, please explain: .....

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Alabama DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	1,221	5,088		153		1,026	5,438		11	57	106	62
2.1	Allied Lines	1,574	7,053		461							138	81
2.2	Multiple Peril Crop												
2.3	Federal Flood	1,923,840	1,888,194		1,129,837	100,571	53,571					275,161	83,563
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	25,136,384	25,343,976		12,764,671	11,861,108	10,329,388	4,384,072	284,752	218,699	320,029	2,840,927	1,124,967
5.1	Commercial Multiple Peril (Non-Liability Portion)	1,827,674	2,329,381		733,926	1,075,266	342,074	898,289	6,815	(12,619)	18,734	189,954	89,112
5.2	Commercial Multiple Peril (Liability Portion)	511,547	713,200		194,372	1,031,102	1,107,248	1,758,419	4,993	5,984	128,430	45,846	22,572
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.1	Inland Marine	394,310	460,289		179,790	260,894	205,601	30,521	512	251	744	46,043	16,962
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	16	17		8							1	1
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation					1,909	3,335	132,136	487	614	8,672		
17.1	Other Liability - Occurrence	31,052	44,406		12,934		(10,815)	4,605,281	24,889	(132)	55,964	3,391	1,467
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	375	416		93		(1,753)	23,377		(488)	321	32	19
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	8,517,263	8,749,850		2,012,072	9,744,114	7,846,390	10,186,491	501,788	157,200	879,641	1,029,534	381,197
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	2,230,311	3,809,711		631,320	2,452,145	2,839,033	4,792,048	113,045	118,858	298,246	201,224	116,274
21.1	Private Passenger Auto Physical Damage	23,998,499	24,251,297		5,779,775	5,782,867	5,071,299	618,029	4,939	12,707	26,852	2,887,142	941,680
21.2	Commercial Auto Physical Damage	690,230	1,180,812		193,893	487,822	245,174	103,966	7,511	6,397	2,751	62,296	35,967
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety							668			26		
26.	Burglary and Theft												
27.	Boiler and Machinery	44,582	76,449		12,963	7,367	6,823	12,626		(26)	287	3,885	2,288
28.	Credit												
29.	International												
30.	Warranty												
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	14,375	14,826		7,414							1,607	637
35.	Total (a)	65,323,252	68,874,966		23,653,681	32,805,165	28,038,393	27,551,359	949,731	507,457	1,740,754	7,587,287	2,816,849
	DETAILS OF WRITE-INS												
3401.	Identity theft	14,375	14,826		7,414							1,607	637
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)	14,375	14,826		7,414							1,607	637

(a) Finance and service charges not included in Lines 1 to 35 $ 676,541

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Alaska DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire		70				(57)	161		(1)	2		
2.1	Allied Lines	16	749		8							1	
2.2	Multiple Peril Crop												
2.3	Federal Flood	218,692	205,220		121,831	178,079	178,079					28,541	5,957
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	14,567,490	14,722,715		7,722,644	8,764,294	11,695,365	6,077,089	114,940	318,729	590,634	1,713,408	409,044
5.1	Commercial Multiple Peril (Non-Liability Portion)	1,103,659	1,293,985		563,841	283,782	86,989	282,042	4,584	(8,895)	9,333	133,979	31,791
5.2	Commercial Multiple Peril (Liability Portion)	296,356	361,410		143,737		(60,051)	289,476		(19,336)	34,422	28,365	6,889
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.1	Inland Marine	306,362	360,611		139,163	46,778	7,863	13,959	305	(2,386)	451	38,771	9,009
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake		198				(282)	25		(19)	2		
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation						(5,560)	4,299		(377)	292		
17.1	Other Liability - Occurrence	28,317	49,460		11,783	24,140	2,715	6,277		(1,189)	109	3,594	847
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	13	1,987		55		(3,595)	4,934		(1,002)	1,220	1	
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	5,020,911	5,158,289		1,150,170	3,976,751	5,055,352	6,476,880	236,858	97,532	427,008	618,390	161,565
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	126,118	456,050		13,962	1,103,523	174,935	1,631,256	13,420	(95,934)	87,720	12,706	5,454
21.1	Private Passenger Auto Physical Damage	8,423,168	8,494,451		2,018,324	2,128,309	2,133,909	383,172	891	5,316	9,816	1,032,388	240,253
21.2	Commercial Auto Physical Damage	53,764	184,202		6,393	202,982	146,058	11,480	723	222	232	5,383	1,524
22.	Aircraft (all perils)												
23.	Fidelity		34										
24.	Surety												
26.	Burglary and Theft						50	50					
27.	Boiler and Machinery	5,127	19,469		849		1,288	51,692		39	708	485	149
28.	Credit												
29.	International												
30.	Warranty												
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business												
35.	Total (a)	30,149,994	31,308,898		11,892,761	16,708,639	19,413,059	15,232,792	371,722	292,701	1,161,948	3,616,013	872,483
	DETAILS OF WRITE-INS												
3401.													
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)												

(a) Finance and service charges not included in Lines 1 to 35 $ 257,867

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Arizona DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire						(7)	16					
2.1	Allied Lines	1,307	1,509		238							91	25
2.2	Multiple Peril Crop												
2.3	Federal Flood	1,238,257	1,207,030		687,656	56,344	56,344					170,117	24,750
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	13,547,746	13,847,493		6,926,316	7,128,819	6,846,198	2,679,165	157,584	90,761	195,858	1,295,074	278,500
5.1	Commercial Multiple Peril (Non-Liability Portion)	1,652,729	2,053,278		695,858	1,232,272	1,276,282	661,369	87,498	85,432	26,490	147,422	34,477
5.2	Commercial Multiple Peril (Liability Portion)	546,639	744,357		212,400	11,400	(226,161)	390,590	1,470	(55,937)	51,632	40,573	9,917
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.1	Inland Marine	219,237	253,630		83,537	5,834	4,912	13,092	17	(147)	200	20,671	4,544
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	13	26		3							1	
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation					57,012	125,496	1,046,591	17,468	21,676	58,887		
17.1	Other Liability - Occurrence	36,522	59,750		11,929		(49,365)	855,985		(13,708)	317,731	3,224	770
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	1,297	2,070		286		(3,169)	64,261	1,199	(1,099)	16,193	90	25
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	3,074,870	3,169,485		714,307	3,124,291	5,163,998	5,563,323	60,041	45,305	353,572	318,934	127,278
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	3,068,072	5,813,624		829,355	3,400,724	2,873,785	11,808,937	62,620	(40,675)	665,592	232,899	62,595
21.1	Private Passenger Auto Physical Damage	6,098,661	6,186,776		1,449,842	1,183,500	1,117,751	(74,686)	266	338	3,464	629,768	129,111
21.2	Commercial Auto Physical Damage	1,007,815	1,851,649		257,283	996,843	837,251	257,430	18,868	20,161	7,287	75,078	20,582
22.	Aircraft (all perils)												
23.	Fidelity		78				21	54					
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	33,544	54,764		9,858		(8,333)	14,981		(158)	341	2,346	637
28.	Credit												
29.	International												
30.	Warranty												
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	10,587	11,358		5,274							1,009	217
35.	Total (a)	30,537,296	35,256,873		11,884,142	17,197,038	18,015,002	23,281,107	407,031	151,950	1,697,247	2,937,297	693,429
	DETAILS OF WRITE-INS												
3401.	Identity theft	10,587	11,358		5,274							1,009	217
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)	10,587	11,358		5,274							1,009	217

(a) Finance and service charges not included in Lines 1 to 35 $ 269,684

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Arkansas DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	1,206	5,019		151		(997)	412		(10)	4	110	34
2.1	Allied Lines	3,206	9,916		418	19,005	19,864	1,182		6	15	292	92
2.2	Multiple Peril Crop												
2.3	Federal Flood	610,158	591,110		345,457	202,168	202,168					89,687	17,294
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	5,926,566	6,185,326		2,992,300	5,162,580	4,298,295	1,099,880	84,416	62,314	56,286	673,212	176,905
5.1	Commercial Multiple Peril (Non-Liability Portion)	1,063,537	1,273,676		457,626	842,662	(250,460)	1,704,437	8,627	(22,147)	31,651	121,213	31,727
5.2	Commercial Multiple Peril (Liability Portion)	260,673	325,329		113,751	2,644	19,046	134,100		(3,317)	27,453	25,224	6,673
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.1	Inland Marine	125,994	162,774		50,579	103,395	95,571	10,388	35	10	234	15,384	3,829
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	29	78									3	1
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation						37	6,249		3	424		
17.1	Other Liability - Occurrence	15,502	22,608		5,726		(2,515)	3,296		(35)	51	1,980	485
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	515	769		255		(743)	1,550		(207)	432	47	15
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)	265,068	271,067		62,230	280,186	262,114	53,894	2,358	1,796	4,484	30,095	8,313
19.2	Other Private Passenger Auto Liability	3,849,663	3,938,135		909,485	3,097,449	4,898,969	5,867,471	75,899	58,980	272,630	437,779	146,077
19.3	Commercial Auto No-Fault (Personal Injury Protection)	12	20		2							1	
19.4	Other Commercial Auto Liability	876,745	1,545,317		238,735	1,080,090	(329,760)	2,927,949	26,852	(24,516)	181,321	82,510	25,187
21.1	Private Passenger Auto Physical Damage	10,936,728	10,987,251		2,630,399	2,926,129	2,423,198	22,117	8,884	7,866	7,886	1,237,410	342,104
21.2	Commercial Auto Physical Damage	447,527	797,707		119,384	451,376	389,862	117,556	2,035	2,311	2,685	42,192	12,887
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	23,395	36,845		4,896	16,638	21,969	40,801		(69)	635	2,138	672
28.	Credit												
29.	International												
30.	Warranty												
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	1,729	1,868		961							202	53
35.	Total (a)	24,408,253	26,154,815		7,932,355	14,184,323	12,046,617	11,991,284	209,107	82,985	586,192	2,759,478	772,347
	DETAILS OF WRITE-INS												
3401.	Identity theft	1,729	1,868		961							202	53
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)	1,729	1,868		961							202	53

(a) Finance and service charges not included in Lines 1 to 35 $ 243,760

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF California DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire		412				(845)	2,510		(9)	26		
2.1	Allied Lines	(2,335)	73,995									508	675
2.2	Multiple Peril Crop												
2.3	Federal Flood	10,495,704	10,379,925		5,776,591	2,224,343	2,224,343					1,401,799	137,415
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	636,599,510	611,023,054		343,670,264	309,096,575	275,125,521	214,935,020	19,956,691	17,918,062	18,269,205	55,925,841	12,075,158
5.1	Commercial Multiple Peril (Non-Liability Portion)	36,449,329	38,419,395		18,152,258	16,476,313	11,914,725	11,567,136	283,371	97,150	577,071	3,949,262	567,948
5.2	Commercial Multiple Peril (Liability Portion)	8,984,268	9,625,729		4,478,146	5,713,886	16,078,400	34,291,684	2,592,257	2,991,772	3,356,128	773,426	112,574
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.1	Inland Marine	9,728,103	10,079,067		4,689,971	5,589,263	5,660,741	610,247	220,139	214,563	37,990	1,039,700	144,495
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	(4)	415			(4,014)	(9,567)	1,253		(566)	124	1	1
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation					136,662	113,401	3,624,502	10,714	10,174	243,402		
17.1	Other Liability - Occurrence	39,496,564	40,960,844		19,862,060	36,466,196	61,108,104	144,569,873	1,063,462	1,594,620	7,953,854	4,095,589	570,936
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	(12)	7,011			502,611	(2,785,521)	23,365,957	657,041	2,605,682	15,536,261	3	3
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	10,601,324	10,975,376		4,880,711	8,060,949	14,270,852	27,716,577	467,529	585,880	1,906,266	1,399,203	725,619
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	265,622	7,963,294			52,661,263	28,774,736	148,234,328	4,563,712	2,168,489	8,901,147	75,697	48,315
21.1	Private Passenger Auto Physical Damage	17,416,260	17,845,836		7,767,899	15,493,555	14,167,678	437,745	32,041	42,504	33,318	1,296,119	405,453
21.2	Commercial Auto Physical Damage	191,572	2,435,047			1,685,918	(1,120,070)	30,810	47,131	15,007	12,669	14,754	10,765
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety							1,085			42		
26.	Burglary and Theft												
27.	Boiler and Machinery	(1,726)	87,415			123,241	72,711	93,055		(1,172)	2,102	376	499
28.	Credit												
29.	International												
30.	Warranty	16,517,719	16,455,104		34,023,458								
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	5,873	5,678		2,946							508	90
35.	Total (a)	786,747,770	776,337,597		443,304,303	454,226,760	425,595,209	609,481,781	29,894,088	28,242,155	56,829,605	69,972,787	14,799,945
	DETAILS OF WRITE-INS												
3401.	Identity theft	5,873	5,678		2,946							508	90
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)	5,873	5,678		2,946							508	90

(a) Finance and service charges not included in Lines 1 to 35 $ 6,608,178

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Colorado DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	(24)	55				(107)	270		(1)	3	(2)	(1)
2.1	Allied Lines	1,189	2,838		319							95	26
2.2	Multiple Peril Crop												
2.3	Federal Flood	626,096	586,143		347,585	39,980	39,980					86,822	12,609
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	23,204,316	23,747,548		11,921,965	18,439,393	13,220,951	6,112,883	142,035	55,000	309,101	2,337,763	475,360
5.1	Commercial Multiple Peril (Non-Liability Portion)	1,698,006	2,266,564		706,795	1,432,736	1,196,759	1,323,991	14,191	(28,106)	20,217	168,694	36,665
5.2	Commercial Multiple Peril (Liability Portion)	472,305	702,895		186,724	100,288	(39,552)	467,600	4,568	(30,390)	58,073	39,289	8,867
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.1	Inland Marine	224,016	281,501		101,398	29,950	44,066	30,800		182	502	22,771	4,743
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	89	96		4							7	2
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation					72,358	(61,585)	489,072	43,257	36,332	31,203		
17.1	Other Liability - Occurrence	25,669	36,919		7,891	3,700	(63,361)	2,640,884	6,547	(628)	570,269	2,371	553
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	1,308	1,916		288		2,661	6,412		741	1,786	104	28
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)					(381)	(381)		225	225			
19.2	Other Private Passenger Auto Liability	16,344,798	16,343,936		3,858,681	9,322,887	13,824,462	17,201,056	299,871	307,430	1,421,192	1,711,902	378,720
19.3	Commercial Auto No-Fault (Personal Injury Protection)						28	28					
19.4	Other Commercial Auto Liability	1,789,057	3,798,985		319,270	3,435,574	3,219,063	6,258,886	89,777	12,703	366,816	131,495	36,792
21.1	Private Passenger Auto Physical Damage	15,872,753	15,814,449		3,788,412	7,304,567	6,571,584	436,233	10,293	15,966	22,807	1,661,457	337,514
21.2	Commercial Auto Physical Damage	733,187	1,470,097		129,510	1,442,343	1,290,101	397,274	4,845	4,566	6,426	52,771	15,206
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	25,983	54,874		4,705	20,300	(14,419)	20,392		(937)	450	2,085	569
28.	Credit												
29.	International												
30.	Warranty												
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	13,670	14,205		7,068							1,340	273
35.	Total (a)	61,032,418	65,123,018		21,380,616	41,643,694	39,230,249	35,385,781	615,610	373,083	2,808,846	6,218,965	1,307,926
	DETAILS OF WRITE-INS												
3401.	Identity theft	13,670	14,205		7,068							1,340	273
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)	13,670	14,205		7,068							1,340	273

(a) Finance and service charges not included in Lines 1 to 35 $ 330,682

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Connecticut DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire												
2.1	Allied Lines												
2.2	Multiple Peril Crop												
2.3	Federal Flood	1,993,686	1,954,911		1,137,347	367,166	367,166					266,340	38,061
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	72,120,115	73,044,425		37,498,586	25,415,276	25,377,332	20,119,124	655,002	552,553	1,529,465	5,856,249	1,160,226
5.1	Commercial Multiple Peril (Non-Liability Portion)	599,359	639,222		295,194	153,870	115,681	69,628	536	(2,245)	3,351	61,906	11,841
5.2	Commercial Multiple Peril (Liability Portion)	163,781	192,837		76,285	737,000	714,163	202,343	19,130	(3,807)	21,497	13,136	2,342
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.1	Inland Marine	970,701	1,018,196		483,879	109,516	63,258	29,553	1,856	(158)	357	99,662	17,302
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	36,792	36,782		20,256							2,854	565
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation					3,708	(1,116)	88,018	37	(150)	5,975		
17.1	Other Liability - Occurrence	2,168,896	2,274,998		1,077,523	1,395,000	3,447,442	6,559,543	44,142	17,222	168,428	217,820	38,199
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	(79)	111			92,851	(7,240)	3,674,140	29,475	(3,087)	2,533,958	(6)	
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)					196,882	164,211	67,503	11,763	9,613	6,121		
19.2	Other Private Passenger Auto Liability	12,669,916	12,184,956		3,392,985	15,342,296	12,647,400	19,381,712	1,342,074	743,469	3,054,482	1,227,366	325,300
19.3	Commercial Auto No-Fault (Personal Injury Protection)						89,213	1,950		(92)	80		
19.4	Other Commercial Auto Liability	1,158,363	2,362,676		228,037	2,295,031	3,025,108	7,149,729	68,474	41,700	349,627	92,378	20,025
21.1	Private Passenger Auto Physical Damage	24,009,256	24,069,167		5,862,394	5,117,975	5,150,280	469,282	7,383	16,644	25,190	2,338,211	521,910
21.2	Commercial Auto Physical Damage	293,463	630,007		57,677	337,422	312,254	79,852	1,416	1,832	2,252	23,461	5,086
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	888	2,389		153							69	3
28.	Credit												
29.	International												
30.	Warranty												
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	77,739	81,533		41,036							6,365	1,265
35.	Total (a)	116,262,876	118,492,210		50,171,352	51,563,994	51,465,153	57,892,376	2,181,287	1,373,495	7,700,782	10,205,812	2,142,126
	DETAILS OF WRITE-INS												
3401.	Identity theft	77,739	81,533		41,036							6,365	1,265
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)	77,739	81,533		41,036							6,365	1,265

(a) Finance and service charges not included in Lines 1 to 35 $ 1,020,764

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Delaware DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire												
2.1	Allied Lines	1	85										
2.2	Multiple Peril Crop												
2.3	Federal Flood	661,911	627,910		387,428	2,720	2,720					90,666	13,387
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	6,735,726	6,983,899		3,569,480	3,188,936	3,902,607	1,766,630	139,388	126,377	185,754	718,341	153,886
5.1	Commercial Multiple Peril (Non-Liability Portion)	179,487	238,753		85,609	168,814	106,420	72,589	2,112	497	2,709	20,126	4,133
5.2	Commercial Multiple Peril (Liability Portion)	48,442	86,541		20,662		(29,298)	49,239		(3,302)	5,010	4,080	893
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.1	Inland Marine	277,245	294,070		132,572	114,141	91,906	18,334	1,405	(196)	846	32,562	6,196
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake												
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation						88,081	88,081		5,979	5,979		
17.1	Other Liability - Occurrence	29,363	30,440		13,257	6,832,729	(1,168,743)	13,585,150	1,985,998	1,252,975	761,182	3,361	664
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence					410,259	(10,481,846)	33,914,483	1,311,276	9,469,295	16,390,270		
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)	560,990	567,316		138,388	407,877	475,307	(95,483)	7,844	5,564	49,636	64,422	12,094
19.2	Other Private Passenger Auto Liability	2,365,153	2,367,932		575,535	1,158,834	2,182,163	2,413,073	84,273	112,613	274,543	272,824	57,848
19.3	Commercial Auto No-Fault (Personal Injury Protection)	18,140	67,985		2,065	86,271	132,488	77,806	16	2,203	5,844	1,285	379
19.4	Other Commercial Auto Liability	257,406	972,570		28,368	785,777	(420,473)	649,721	21,043	(67,276)	43,124	18,309	5,430
21.1	Private Passenger Auto Physical Damage	2,205,179	2,219,019		548,805	844,990	846,899	77,296		889	3,766	252,374	47,399
21.2	Commercial Auto Physical Damage	73,878	268,459		8,615	213,558	118,564	(12,997)	5,528	4,288	147	5,486	1,567
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	827	4,593		149		(731)	542		(18)	12	59	19
28.	Credit												
29.	International												
30.	Warranty												
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	8,909	9,761		4,472		1	1				929	198
35.	Total (a)	13,422,657	14,739,332		5,515,404	14,214,906	(4,153,933)	52,604,466	3,558,882	10,909,888	17,728,823	1,484,823	304,095
	DETAILS OF WRITE-INS												
3401.	Identity theft	8,909	9,761		4,472		1	1				929	198
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)	8,909	9,761		4,472		1	1				929	198

(a) Finance and service charges not included in Lines 1 to 35 $ 165,043

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF District of Columbia DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire		405				(87)	235		(1)	2		
2.1	Allied Lines	3,873	8,743		697							233	71
2.2	Multiple Peril Crop												
2.3	Federal Flood	32,231	28,740		19,250	3,224	3,224					4,220	561
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	5,674,553	5,779,642		2,883,269	2,330,664	2,317,378	858,547	101,148	94,729	87,313	453,160	112,849
5.1	Commercial Multiple Peril (Non-Liability Portion)	468,834	552,480		218,302	178,802	126,030	124,954	261	(7,985)	2,947	44,673	92,924
5.2	Commercial Multiple Peril (Liability Portion)	116,486	153,142		53,405	31,000	240,349	560,086		45,951	63,992	9,014	53,256
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.1	Inland Marine	76,306	92,283		37,504	13,121	11,377	4,537	31,441	31,346	40	7,698	1,422
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake												
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation					35,550	15,723	182,625	70	(949)	10,869		
17.1	Other Liability - Occurrence	882	4,775		102		(5,410)	18,408		(266)	4,840	56	17
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence		151				(138)	260		(39)	73		
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)	25,993	26,895		6,185	22,999	31,089	9,595		934	980	2,636	827
19.2	Other Private Passenger Auto Liability	574,017	591,488		135,163	486,833	775,762	976,207	23,150	30,124	172,794	58,096	23,758
19.3	Commercial Auto No-Fault (Personal Injury Protection)	1,603	5,519		393		(313)	4,302	4	(29)	489	171	23
19.4	Other Commercial Auto Liability	64,850	186,212		13,609	278,071	102,117	533,010	18,194	(28,270)	6,731	6,930	1,123
21.1	Private Passenger Auto Physical Damage	2,377,501	2,410,243		574,147	525,300	480,077	36,771	124	603	2,525	241,048	75,608
21.2	Commercial Auto Physical Damage	17,110	53,589		3,693	77,772	(20,533)	6,168	1,820	1,735	158	1,828	243
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	3,279	7,981		450		8,248	15,435		183	338	198	60
28.	Credit												
29.	International												
30.	Warranty												
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	8,688	8,960		4,327							666	190
35.	Total (a)	9,446,206	9,911,250		3,950,496	3,983,336	4,084,891	3,331,140	176,212	168,067	354,091	830,628	362,931
	DETAILS OF WRITE-INS												
3401.	Identity theft	8,688	8,960		4,327							666	190
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)	8,688	8,960		4,327							666	190

(a) Finance and service charges not included in Lines 1 to 35 $ 163,309

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Florida DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire												
2.1	Allied Lines												
2.2	Multiple Peril Crop												
2.3	Federal Flood	85,081,779	79,754,269		49,119,523	293,071,386	318,204,357	97,440,503				12,892,803	7,994,531
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril					27	27			1,097	(215)		
5.1	Commercial Multiple Peril (Non-Liability Portion)	(25,084)	67,101			3,482	(614,972)	239,571	850	(11,373)	4,351	899	(408)
5.2	Commercial Multiple Peril (Liability Portion)	(20,981)	105,352			151,294	(304,174)	762,858		(121,565)	206,779	752	(340)
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.1	Inland Marine	(4,965)	43,440			20,865	(12,542)	22,444		(384)	255	178	(80)
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake												
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation					7,153	110,112	2,300,700	18,928	27,024	151,864		
17.1	Other Liability - Occurrence	3,564,221	3,781,944		1,803,638	3,223,432	5,839,677	10,919,667	39,843	(3,364)	104,604	389,033	19,925
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	(1,295)	7,549				(160,569)	81,504		(44,730)	22,703	46	(21)
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)	30,056,333	30,824,116		7,147,583	13,482,406	6,929,659	18,736,721	3,110,216	2,831,434	5,454,447	3,152,539	171,845
19.2	Other Private Passenger Auto Liability	136,506,742	138,117,074		32,871,548	87,564,531	91,498,963	141,905,248	6,621,691	4,393,717	13,036,436	14,295,126	20,530,310
19.3	Commercial Auto No-Fault (Personal Injury Protection)	(81,066)	361,216			650,178	(1,024,328)	1,872,126	418,818	303,396	256,782	9,439	(1,299)
19.4	Other Commercial Auto Liability	(1,674,591)	8,789,894			61,190,951	(4,052,257)	71,388,492	5,140,757	1,018,078	4,257,929	213,042	(28,674)
21.1	Private Passenger Auto Physical Damage	79,644,385	79,705,009		19,360,797	50,363,429	47,444,135	5,468,390	97,925	194,771	296,339	8,325,910	2,170,658
21.2	Commercial Auto Physical Damage	(227,161)	1,586,362			975,580	(1,768,047)	516,810	58,156	28,567	7,620	37,447	(4,765)
22.	Aircraft (all perils)												
23.	Fidelity		108				568	568					
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery												
28.	Credit												
29.	International												
30.	Warranty												
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	48,970	49,437		11,803							5,156	281
35.	Total (a)	332,867,288	343,192,872		110,314,892	510,704,714	462,090,609	351,655,600	15,507,183	8,616,670	23,799,895	39,322,369	30,851,963
	DETAILS OF WRITE-INS												
3401.	Identity theft	48,970	49,437		11,803							5,156	281
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)	48,970	49,437		11,803							5,156	281

(a) Finance and service charges not included in Lines 1 to 35 $ 1,722,694

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Georgia DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	2,445	2,381		604		701	3,488		7	37	201	(674)
2.1	Allied Lines	7,106	8,975		1,404							585	(1,962)
2.2	Multiple Peril Crop												
2.3	Federal Flood	6,004,120	5,705,129		3,472,677	3,204,753	3,213,753	13,000				902,970	(1,139,485)
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	74,129,204	73,950,050		38,759,512	60,678,225	60,785,001	22,581,084	897,420	663,177	1,362,133	7,841,053	(13,225,882)
5.1	Commercial Multiple Peril (Non-Liability Portion)	5,380,426	6,403,902		2,394,981	6,697,037	7,122,486	4,028,818	123,845	134,897	112,699	597,190	(1,148,190)
5.2	Commercial Multiple Peril (Liability Portion)	1,560,681	2,039,113		666,126	1,280,880	1,477,988	3,193,652	16,725	(24,608)	185,877	141,538	(306,951)
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.1	Inland Marine	1,074,542	1,185,011		514,517	548,596	504,243	198,239	15,314	16,290	4,037	129,230	(191,174)
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	206	356		92		(113)	139		(7)	10	17	(57)
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation					23,684	8,557	395,390	50	(668)	22,329		
17.1	Other Liability - Occurrence	1,852,474	1,961,732		892,871	7,858,863	7,373,797	4,631,534	51,777	(5,735)	45,061	217,814	(431,182)
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	6,722	8,882		1,612		(24,157)	16,426		(6,729)	3,249	557	(1,870)
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	38,234,794	37,142,665		9,317,746	40,694,412	49,095,898	54,905,404	1,185,896	1,383,948	4,459,975	4,573,787	(5,404,062)
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	4,801,775	8,885,549		1,220,639	6,564,806	5,575,338	12,311,641	227,874	(44,597)	608,227	404,066	(1,465,688)
21.1	Private Passenger Auto Physical Damage	49,914,436	50,179,738		12,025,684	10,630,535	10,763,864	1,094,023	27,251	52,076	53,809	5,961,966	(7,167,751)
21.2	Commercial Auto Physical Damage	1,019,120	1,792,287		238,274	410,449	(37,220)	187,994	17,284	15,930	4,092	80,862	(289,436)
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	83,185	146,348		22,486	13,259	(8,121)	17,860		(348)	292	6,880	(23,077)
28.	Credit												
29.	International												
30.	Warranty												
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	40,218	41,253		19,671							4,131	(6,959)
35.	Total (a)	184,111,453	189,453,371		69,548,896	138,605,498	145,852,016	103,578,692	2,563,436	2,183,633	6,861,827	20,862,847	(30,804,401)
	DETAILS OF WRITE-INS												
3401.	Identity theft	40,218	41,253		19,671							4,131	(6,959)
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)	40,218	41,253		19,671							4,131	(6,959)

(a) Finance and service charges not included in Lines 1 to 35 $ 2,378,805

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Hawaii DURING THE YEAR 2024 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire		1,113				3,120	24,544		33	617		
2.1 Allied Lines	67	5,559		14	10,094	(50,517)	377,129		(1,580)	10,278	6	3
2.2 Multiple Peril Crop												
2.3 Federal Flood	1,778,441	1,680,180		978,264	222,496	222,496					252,831	33,390
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	54,415,950	47,543,246		28,814,543	40,455,598	25,420,566	74,695,675	1,039,748	184,601	2,380,018	5,832,474	1,129,928
5.1 Commercial Multiple Peril (Non-Liability Portion)	35,193	112,972		5,211	140,007	26,621	68,136	29	(1,669)	1,388	3,399	1,541
5.2 Commercial Multiple Peril (Liability Portion)	10,294	39,039		1,537		(523,260)	31,003		(1,623)	3,924	994	451
6. Mortgage Guaranty												
8. Ocean Marine												
9.1 Inland Marine	504,115	502,679		237,807	127,208	195,976	172,195	29,761	30,381	3,049	57,646	12,162
9.2 Pet Insurance Plans												
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake		10				73	73		5	5		
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation												
17.1 Other Liability - Occurrence	2,453,768	2,415,026		1,212,082	614,899	1,893,348	5,250,901	556	8,691	329,598	274,032	56,002
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	511	4,231		21		(1,394)	5,520		(388)	1,538	49	22
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)	9,824,637	9,766,536		2,393,293	3,939,173	4,479,372	1,967,226	29,887	51,103	177,840	1,035,510	226,799
19.2 Other Private Passenger Auto Liability	35,181,352	34,463,462		8,887,115	20,714,666	29,689,791	41,152,932	340,880	(275,071)	1,552,180	3,665,389	815,143
19.3 Commercial Auto No-Fault (Personal Injury Protection)	23,833	48,290		5,007	47,394	81,319	94,711	421	4,797	10,247	2,015	742
19.4 Other Commercial Auto Liability	428,427	902,799		97,166	410,457	117,781	2,193,132	10,110	(37,319)	135,766	36,014	8,743
21.1 Private Passenger Auto Physical Damage	44,632,432	43,205,190		11,480,110	25,944,773	24,552,892	5,421,679	31,109	91,305	145,042	4,628,154	1,013,745
21.2 Commercial Auto Physical Damage	160,507	313,406		36,820	191,532	110,294	(23,828)		(245)	1,381	13,597	4,979
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	2,021	6,588		277	797	797					195	89
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business												
35. Total (a)	149,451,547	141,010,325		54,149,268	92,819,095	86,219,275	131,431,028	1,482,502	53,018	4,752,870	15,802,307	3,303,740
DETAILS OF WRITE-INS												
3401.												
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)												

(a) Finance and service charges not included in Lines 1 to 35 $ 1,360,974

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Idaho DURING THE YEAR 2024 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire		99				(88)	249		(1)	3		
2.1 Allied Lines	235	450		61							22	3
2.2 Multiple Peril Crop												
2.3 Federal Flood	294,339	273,409		159,244							39,621	4,047
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	4,474,615	4,347,201		2,404,819	3,043,798	3,531,987	1,243,217	26,789	63,274	91,936	489,308	69,666
5.1 Commercial Multiple Peril (Non-Liability Portion)	435,193	485,224		198,267	448,978	576,207	318,402	5,920	16,911	19,500	48,350	6,688
5.2 Commercial Multiple Peril (Liability Portion)	140,122	173,389		57,330		(15,534)	44,037		(4,149)	10,329	12,743	1,808
6. Mortgage Guaranty												
8. Ocean Marine												
9.1 Inland Marine	88,985	101,324		36,787	3,631	2,847	4,797		(106)	104	9,641	1,304
9.2 Pet Insurance Plans												
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake		2										
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation						(337)	876		(23)	59		
17.1 Other Liability - Occurrence	20,218	23,376		7,736		(5,858)	2,807		(127)	37	2,232	305
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	542	562		35		(1,442)	2,229		(402)	321	51	8
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability	1,095,580	1,119,676		255,769	1,023,038	1,658,550	1,209,841	14,316	24,342	79,238	127,443	50,120
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability	568,991	947,859		152,601	770,411	188,125	2,130,275	14,689	(43,345)	109,926	54,151	6,772
21.1 Private Passenger Auto Physical Damage	2,174,788	2,194,541		523,354	513,982	455,557	68,477		246	1,824	252,437	63,533
21.2 Commercial Auto Physical Damage	324,128	548,228		84,560	376,173	220,251	26,711	7,012	5,607	1,000	30,751	4,040
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	9,445	13,466		2,583	4,802	5,785	983		22	22	905	136
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	2,277	2,464		1,197							263	37
35. Total (a)	9,629,458	10,231,270		3,884,343	6,184,813	6,616,050	5,052,901	68,726	62,248	314,299	1,067,920	208,468
DETAILS OF WRITE-INS												
3401. Identity theft	2,277	2,464		1,197							263	37
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)	2,277	2,464		1,197							263	37

(a) Finance and service charges not included in Lines 1 to 35 $ 86,329

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Illinois DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	1,311	1,307		164		66	2,678		1	28	86	91
2.1	Allied Lines	20,983	29,722		6,517							1,374	1,459
2.2	Multiple Peril Crop												
2.3	Federal Flood	2,261,124	2,209,802		1,295,806	272,515	272,515					325,570	152,014
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	91,529,118	89,604,995		48,476,763	54,288,543	53,624,013	23,687,661	1,124,995	1,027,366	2,263,855	9,323,947	6,335,045
5.1	Commercial Multiple Peril (Non-Liability Portion)	3,911,596	4,706,516		1,734,013	1,820,948	2,099,353	2,760,716	25,801	10,921	51,836	372,505	268,928
5.2	Commercial Multiple Peril (Liability Portion)	1,062,258	1,346,275		450,597	620,428	336,568	2,871,438	75,514	90,326	265,865	81,619	71,724
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.1	Inland Marine	1,701,267	1,792,107		854,727	194,184	208,321	84,536	2,571	2,440	821	189,807	115,702
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	10	17		3							1	1
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation					12,259	(31,043)	696,365		(2,782)	40,652		
17.1	Other Liability - Occurrence	83,102	96,444		25,208	272,211	(703,602)	24,634,841	144,674	(125,693)	6,164,097	7,875	5,742
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	13,671	14,109		3,232	7,476,417	(4,655,847)	112,516,836	3,509,574	(1,389,441)	73,781,084	893	950
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	12,147,930	12,514,117		2,867,558	15,750,268	16,008,675	24,342,765	829,194	293,542	2,611,841	1,346,506	907,865
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	2,706,703	4,472,390		662,927	23,072,387	(8,009,972)	55,147,017	4,290,554	(1,029,292)	1,484,854	171,750	224,260
21.1	Private Passenger Auto Physical Damage	38,533,373	39,004,277		9,305,779	6,474,999	6,037,403	75,141	26,452	32,165	27,576	4,256,582	2,806,756
21.2	Commercial Auto Physical Damage	953,608	1,447,130		184,651	378,194	(42,752)	513,905	28,443	31,913	16,670	53,097	65,747
22.	Aircraft (all perils)												
23.	Fidelity		341				209	209					
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	74,534	125,075		20,249		10,389	20,255		57	285	4,900	5,186
28.	Credit												
29.	International												
30.	Warranty												
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	60,458	62,982		32,249							6,217	607
35.	Total (a)	155,061,046	157,427,604		65,920,442	110,633,354	65,154,295	247,354,363	10,057,771	(1,058,477)	86,709,464	16,142,730	10,962,077
	DETAILS OF WRITE-INS												
3401.	Identity theft	60,458	62,982		32,249							6,217	607
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)	60,458	62,982		32,249							6,217	607

(a) Finance and service charges not included in Lines 1 to 35 $ 1,079,142

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Indiana DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire						1	9					
2.1	Allied Lines	12	299		1							1	
2.2	Multiple Peril Crop												
2.3	Federal Flood	839,243	850,464		462,076	28,729	28,729					118,236	11,564
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	26,384,733	27,834,364		13,760,755	15,603,722	12,851,943	6,063,824	438,004	352,089	382,806	2,635,366	282,348
5.1	Commercial Multiple Peril (Non-Liability Portion)	525,487	723,263		251,779	350,703	234,544	187,815	1,872	(1,718)	8,377	56,872	8,722
5.2	Commercial Multiple Peril (Liability Portion)	150,420	259,274		65,672	416,179	1,322,940	2,449,288	2,353	38,355	81,168	12,955	2,125
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.1	Inland Marine	400,872	423,405		194,419	103,057	96,747	17,084	541	308	278	43,807	6,141
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake												
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation												
17.1	Other Liability - Occurrence	263,325	279,281		123,014	779,790	168,144	10,909,255	159,020	153,692	566,522	28,665	3,600
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	530	769		24		9,999,325	12,903,604	152,372	133,188	2,928,602	42	10
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	2,687,562	2,759,668		630,312	2,673,036	2,397,051	4,564,641	99,619	(31,365)	382,192	281,046	55,907
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	195,394	855,191		26,188	2,552,923	(2,430,972)	2,058,421	46,298	(347,894)	61,497	14,903	2,991
21.1	Private Passenger Auto Physical Damage	8,284,681	8,385,646		1,969,970	1,586,239	1,414,915	113,131	767	2,987	8,222	860,621	55,847
21.2	Commercial Auto Physical Damage	87,484	390,468		12,110	343,451	389,350	147,811	97	1,598	2,924	6,685	1,342
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	2,981	14,198		368		(6,354)	10,587		(164)	233	244	56
28.	Credit												
29.	International												
30.	Warranty												
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	27,004	28,816		13,770							2,749	299
35.	Total (a)	39,849,728	42,805,105		17,510,458	24,437,829	26,466,362	39,425,469	900,943	301,074	4,422,820	4,062,192	430,951
	DETAILS OF WRITE-INS												
3401.	Identity theft	27,004	28,816		13,770							2,749	299
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)	27,004	28,816		13,770							2,749	299

(a) Finance and service charges not included in Lines 1 to 35 $ 740,531

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Iowa DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire												
2.1	Allied Lines	40	97		14							3	
2.2	Multiple Peril Crop												
2.3	Federal Flood	143,176	133,469		74,588	78,747	78,747					22,022	1,408
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	1,297,407	1,405,255		683,176	617,020	407,432	242,102	4,892	77	14,318	132,167	(13,211)
5.1	Commercial Multiple Peril (Non-Liability Portion)	44,709	115,319		14,571	11,677	3,703	49,832	264	(304)	1,072	3,880	342
5.2	Commercial Multiple Peril (Liability Portion)	20,503	44,530		6,311		(5,107)	17,077		(1,424)	4,590	1,782	157
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.1	Inland Marine	60,157	72,304		27,246	21,030	18,565	5,650	2,547	2,401	166	7,194	891
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake												
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation												
17.1	Other Liability - Occurrence	85,646	114,673		30,788		74,254	221,047		(760)	2,167	10,733	862
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	248	248		114	274,583	(54)	17,317	55,852	(12)	560,124	22	2
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	622,721	640,419		145,208	538,969	638,506	871,904	11,664	8,674	52,161	66,075	(284)
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	75,887	148,479		23,614	68,487	(6,534)	291,503	7,395	(14,546)	7,834	7,453	729
21.1	Private Passenger Auto Physical Damage	2,086,505	2,099,755		506,336	379,182	365,799	5,142		348	1,220	220,302	(25,076)
21.2	Commercial Auto Physical Damage	53,986	100,853		15,696	50,962	34,136	16,496		31	180	5,322	526
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	1,697	3,540		490							148	13
28.	Credit												
29.	International												
30.	Warranty												
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	1,143	1,363		634							119	(4)
35.	Total (a)	4,493,825	4,880,303		1,528,787	2,040,655	1,609,448	1,738,072	82,614	(5,517)	643,833	477,222	(33,644)
	DETAILS OF WRITE-INS												
3401.	Identity theft	1,143	1,363		634							119	(4)
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)	1,143	1,363		634							119	(4)

(a) Finance and service charges not included in Lines 1 to 35 $ 42,299

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Kansas DURING THE YEAR 2024 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied Lines	15	15		6							1	
2.2 Multiple Peril Crop												
2.3 Federal Flood	214,459	209,354		124,836							31,824	3,123
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	6,878,062	7,119,675		3,548,825	2,431,344	2,025,034	830,036	29,945	(7,345)	55,390	721,476	108,775
5.1 Commercial Multiple Peril (Non-Liability Portion)	115,092	258,093		29,297	259,654	548,018	457,140	2,611	6,494	7,750	9,859	1,361
5.2 Commercial Multiple Peril (Liability Portion)	46,056	87,962		12,645	10,000	11,027	175,583	1,425	(95)	5,126	3,889	541
6. Mortgage Guaranty												
8. Ocean Marine												
9.1 Inland Marine	82,556	92,605		35,663	17,922	14,625	8,251	35	(53)	146	10,195	1,213
9.2 Pet Insurance Plans												
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	2	2										
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation												
17.1 Other Liability - Occurrence	6,778	8,268		2,410		(3,339)	1,950		(43)	25	880	100
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence		305				(235)	487		(65)	135		
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)	198,751	201,364		47,119	21,043	(33,474)	(7,524)	9,354	6,035	10,962	24,727	3,178
19.2 Other Private Passenger Auto Liability	1,450,149	1,384,199		345,622	979,374	944,148	980,434	7,641	(9,330)	82,923	180,159	35,873
19.3 Commercial Auto No-Fault (Personal Injury Protection)	8,163	13,637		2,268	6,705	13,126	292,623	343	(25,706)	4,859	802	110
19.4 Other Commercial Auto Liability	471,210	783,315		114,592	590,262	1,412,124	2,286,110	28,691	39,843	111,018	46,812	20,582
21.1 Private Passenger Auto Physical Damage	3,173,057	3,234,325		777,051	724,735	704,504	16,978		905	2,451	391,726	50,395
21.2 Commercial Auto Physical Damage	280,269	462,384		63,533	300,084	288,300	84,553	2,381	2,404	1,386	28,130	3,819
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	7,188	12,742		2,057		(73)	2,390		(5)	55	591	83
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	3,700	4,067		1,750							398	57
35. Total (a)	12,935,507	13,872,311		5,107,671	5,341,122	5,923,783	5,129,011	82,427	13,039	282,228	1,451,469	229,211
DETAILS OF WRITE-INS												
3401. Identity theft	3,700	4,067		1,750							398	57
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)	3,700	4,067		1,750							398	57

(a) Finance and service charges not included in Lines 1 to 35 $ 303,359

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Kentucky DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire						(2)	7					
2.1	Allied Lines	18	93		6							2	
2.2	Multiple Peril Crop												
2.3	Federal Flood	918,855	905,342		490,207	15,000	15,000					124,838	19,897
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	11,772,755	12,071,299		6,088,126	5,918,848	3,112,899	1,963,901	92,122	21,050	117,238	1,336,733	265,453
5.1	Commercial Multiple Peril (Non-Liability Portion)	633,880	750,573		305,015	487,242	48,852	245,843	5,555	(3,190)	7,941	78,324	14,634
5.2	Commercial Multiple Peril (Liability Portion)	189,546	243,608		88,481	11,405	138,917	306,845	13,090	5,553	24,309	17,690	3,407
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.1	Inland Marine	197,029	210,793		88,285	123,240	129,815	8,775	35	132	209	24,055	4,608
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	603,161	637,038		308,150							69,138	13,649
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation					8,871	223	140,943	1,020	560	7,721		
17.1	Other Liability - Occurrence	15,011	17,984		5,533		(5,110)	2,384		(76)	49	1,928	358
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	224	224		65	79,151	936,549	1,308,697	69,338	680,022	1,161,044	20	4
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)	1,713,560	1,733,612		401,453	1,087,736	796,267	1,128,923	86,988	128,414	284,989	202,844	65,409
19.2	Other Private Passenger Auto Liability	13,452,840	13,274,889		3,163,046	9,388,750	9,552,183	12,817,262	410,642	248,189	639,712	1,592,626	545,660
19.3	Commercial Auto No-Fault (Personal Injury Protection)	17,283	33,029		5,100	8,784	198,677	2,279,203	6,052	(215,122)	2,063	1,578	359
19.4	Other Commercial Auto Liability	428,072	764,730		130,038	577,345	(430,523)	3,770,638	76,913	(45,168)	170,100	39,061	8,875
21.1	Private Passenger Auto Physical Damage	18,463,040	18,542,236		4,465,725	4,786,940	4,936,504	456,255	7,872	19,587	25,576	2,171,464	698,318
21.2	Commercial Auto Physical Damage	147,774	270,029		44,089	184,589	1,932	43,093	1,328	(703)	434	13,556	3,076
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	6,564	12,434		2,240	51,939	55,036	29,771		(13)	705	596	128
28.	Credit												
29.	International												
30.	Warranty												
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	11,886	12,483		6,114							1,365	271
35.	Total (a)	48,571,499	49,480,397		15,591,674	22,729,839	19,487,220	24,502,539	770,955	839,233	2,442,092	5,675,817	1,644,108
	DETAILS OF WRITE-INS												
3401.	Identity theft	11,886	12,483		6,114							1,365	271
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)	11,886	12,483		6,114							1,365	271

(a) Finance and service charges not included in Lines 1 to 35 $ 249,482

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Louisiana DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire		740			(92)	(92)						
2.1	Allied Lines	(9)	1,881				784	32,842		(292)	220	5	10
2.2	Multiple Peril Crop												
2.3	Federal Flood	40,391,736	38,496,347		23,080,917	14,738,757	15,141,757	404,000				6,288,974	1,815,470
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	93,749,619	95,093,404		47,291,393	42,799,306	17,954,596	53,621,468	3,386,127	1,204,626	1,968,578	10,288,183	2,976,761
5.1	Commercial Multiple Peril (Non-Liability Portion)	(9,559)	234,737			2,292,963	144,685	1,732,343		(53,696)	38,840	5,248	10,854
5.2	Commercial Multiple Peril (Liability Portion)	(4,992)	99,730			516,810	(37,822)	2,006,750		(88,357)	132,649	2,741	5,668
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.1	Inland Marine	461,067	490,052		223,041	131,478	90,085	37,132	268	(271)	633	58,223	23,079
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	6,547	6,717		3,320							693	194
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation					3,800	(28,397)	320,851	7,825	6,056	20,809		
17.1	Other Liability - Occurrence	39,146	48,190		17,907	225,000	75,729	75,976	87,432	(341,243)	9,222	5,134	1,983
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence		866				(5,916)	506,837	30,982	111,363	83,933		
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	48,473,747	48,862,000		11,483,567	31,604,772	32,657,661	44,342,184	1,368,540	418,861	7,939,890	5,976,955	4,377,992
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	(48,094)	1,620,874			11,118,543	(1,739,621)	24,846,730	627,224	(246,175)	1,520,289	26,218	88,607
21.1	Private Passenger Auto Physical Damage	44,374,678	45,145,241		10,675,494	13,542,669	12,785,911	2,880,978	12,245	26,918	57,865	5,467,264	3,890,546
21.2	Commercial Auto Physical Damage	(5,313)	244,686			73,730	(92,255)	(37,654)	9,941	7,162	864	2,896	9,789
22.	Aircraft (all perils)												
23.	Fidelity		21										
24.	Surety												
26.	Burglary and Theft						72	72					
27.	Boiler and Machinery	(595)	13,327				(13,940)	41,030		(353)	935	327	676
28.	Credit												
29.	International												
30.	Warranty												
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	20,648	20,916		10,614							2,207	670
35.	Total (a)	227,448,627	230,379,729		92,786,254	117,047,735	76,933,235	130,811,538	5,530,584	1,044,599	11,774,728	28,125,066	13,202,300
	DETAILS OF WRITE-INS												
3401.	Identity theft	20,648	20,916		10,614							2,207	670
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)	20,648	20,916		10,614							2,207	670

(a) Finance and service charges not included in Lines 1 to 35 $ 1,502,885

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Maine DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire					60,000	42,090	30,004	5,329	4,841	818		
2.1	Allied Lines	22	33		3		1,247	16,085		34	438	2	
2.2	Multiple Peril Crop												
2.3	Federal Flood	845,778	740,706		477,656	3,094,201	3,094,201					120,148	47,680
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	6,340,902	6,526,431		3,421,340	3,252,571	2,653,472	1,062,151	98,703	79,389	79,295	668,614	162,301
5.1	Commercial Multiple Peril (Non-Liability Portion)	205,647	248,369		102,425	150,848	21,055	60,247	2,841	357	2,030	22,154	5,037
5.2	Commercial Multiple Peril (Liability Portion)	56,784	73,149		26,497		(6,362)	21,694		(1,910)	5,842	4,857	1,063
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.1	Inland Marine	687,392	682,474		317,184	243,783	229,248	22,323	2,415	1,481	1,148	77,900	18,274
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	14	14		5							1	
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation					568	119	7,584	62	40	427		
17.1	Other Liability - Occurrence	131,355	134,120		59,038	7,432	(4,785)	38,951	17	1,274	15,759	15,330	3,564
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence						(91)	67		(25)	19		
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	574,719	592,588		131,409	544,915	1,054,155	2,097,292	44,531	18,650	165,373	75,465	31,215
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	154,923	406,936		38,931	117,005	18,248	185,339	5,164	(3,800)	16,963	11,082	4,028
21.1	Private Passenger Auto Physical Damage	1,341,150	1,373,896		313,606	283,683	245,005	45,637	68	179	1,525	175,184	35,908
21.2	Commercial Auto Physical Damage	73,541	198,271		17,311	91,445	54,838	19,464		(293)	688	5,259	1,911
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	1,269	2,310		244							109	18
28.	Credit												
29.	International												
30.	Warranty												
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	7,228	7,519		4,057							717	174
35.	Total (a)	10,420,723	10,986,816		4,909,707	7,846,450	7,402,442	3,606,838	159,130	100,218	290,323	1,176,822	311,173
	DETAILS OF WRITE-INS												
3401.	Identity theft	7,228	7,519		4,057							717	174
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)	7,228	7,519		4,057							717	174

(a) Finance and service charges not included in Lines 1 to 35 $ 116,112

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Maryland DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire		336				(123)	333		(1)	4		
2.1	Allied Lines	8,261	10,541		3,012							634	160
2.2	Multiple Peril Crop												
2.3	Federal Flood	1,469,355	1,449,964		860,271	533,910	528,810					214,122	29,587
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	114,244,385	111,341,236		60,119,693	55,996,207	54,107,103	24,864,702	1,223,750	938,828	1,771,863	10,498,667	2,497,841
5.1	Commercial Multiple Peril (Non-Liability Portion)	2,200,463	2,545,656		1,011,719	1,154,186	1,033,709	734,665	59,315	52,690	23,064	215,682	48,184
5.2	Commercial Multiple Peril (Liability Portion)	566,954	707,389		259,810	18,394	(34,596)	622,732		(36,268)	67,286	45,920	10,425
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.1	Inland Marine	1,553,999	1,632,253		770,259	512,407	413,891	117,760	14,450	13,344	1,777	162,600	33,890
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	19	25		4		12	12	903	904	1	1	
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation					30,606	(27,487)	419,945		(3,555)	25,821		
17.1	Other Liability - Occurrence	118,479	138,353		56,799	30,681	374,456	1,379,470	2,984	(368)	10,608	11,316	2,622
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	364	1,960		51		(1,740)	504,353	4,322	(542)	1,059,563	28	7
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)	2,780,897	2,849,656		658,720	1,285,995	1,456,618	966,033	91,352	26,331	412,024	285,253	58,095
19.2	Other Private Passenger Auto Liability	27,875,795	28,458,601		6,647,584	28,166,626	26,446,465	33,481,950	809,873	(184,463)	3,421,416	2,859,776	645,297
19.3	Commercial Auto No-Fault (Personal Injury Protection)	95,734	181,098		27,284	128,192	628,148	347,722	7,886	8,909	28,079	8,067	1,947
19.4	Other Commercial Auto Liability	3,927,431	6,995,226		1,078,660	5,741,264	5,919,354	11,947,700	155,280	21,274	551,820	314,057	80,701
21.1	Private Passenger Auto Physical Damage	69,649,664	69,582,238		17,167,173	17,111,837	16,757,309	455,691	11,040	48,134	94,332	7,103,746	1,507,463
21.2	Commercial Auto Physical Damage	1,099,820	1,887,418		288,358	1,127,260	809,662	353,088	6,007	7,471	10,634	85,299	22,632
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	34,038	54,549		9,621	52,877	57,830	21,918		98	498	2,618	662
28.	Credit												
29.	International												
30.	Warranty												
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	123,929	127,021		63,711		(99)	19		(7)	1	11,373	2,729
35.	Total (a)	225,749,586	227,963,518		89,022,730	111,890,443	108,469,323	76,218,092	2,387,163	892,779	7,478,791	21,819,160	4,942,246
	DETAILS OF WRITE-INS												
3401.	Identity theft	123,929	127,021		63,711		(99)	19		(7)	1	11,373	2,729
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)	123,929	127,021		63,711		(99)	19		(7)	1	11,373	2,729

(a) Finance and service charges not included in Lines 1 to 35 $ 1,948,600

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Massachusetts DURING THE YEAR 2024 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied Lines												
2.2 Multiple Peril Crop												
2.3 Federal Flood	195,987	173,966		107,486	5,083	5,083					24,542	3,371
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	2,075,807	2,152,834		1,087,306	707,938	1,019,350	527,944	11,930	22,372	36,014	132,070	29,446
5.1 Commercial Multiple Peril (Non-Liability Portion)												
5.2 Commercial Multiple Peril (Liability Portion)												
6. Mortgage Guaranty												
8. Ocean Marine												
9.1 Inland Marine	53,720	57,005		27,375	86,922	68,358	6,109	99	(49)	32	5,059	604
9.2 Pet Insurance Plans												
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake												
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation						5,101	11,939	38	288	715		
17.1 Other Liability - Occurrence						(3,372)	78,333		(1,282)	30,050		
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence					8,438	(46,472)	1,244,146	152,108	(20,012)	2,231,929		
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)	5,344,194	5,795,241		2,580,393	3,712,707	2,722,691	2,209,357	461,484	398,611	445,764	467,338	66,599
19.2 Other Private Passenger Auto Liability	55,173,612	52,436,705		27,769,593	46,274,334	48,595,988	59,554,617	628,134	20,561	2,992,565	4,779,766	681,767
19.3 Commercial Auto No-Fault (Personal Injury Protection)					(27,879)	(59,770)	239,993		(29,156)	23		
19.4 Other Commercial Auto Liability					62,566	106,905	216,866	132	(17,074)	35		
21.1 Private Passenger Auto Physical Damage	56,066,986	57,602,854		27,079,463	29,325,218	32,205,035	2,289,663	30,690	51,901	89,502	4,879,489	695,761
21.2 Commercial Auto Physical Damage					(7,298)	(108,733)	3,442	8	(275)	17		
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery												
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	4,642	4,949		2,111							403	58
35. Total (a)	118,914,949	118,223,554		58,653,728	80,148,028	84,510,164	66,382,410	1,284,623	425,887	5,826,646	10,288,667	1,477,605
DETAILS OF WRITE-INS												
3401. Identity theft	4,642	4,949		2,111							403	58
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)	4,642	4,949		2,111							403	58

(a) Finance and service charges not included in Lines 1 to 35 $ 1,722,436

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Michigan DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire		867				(175)	460		(2)	5		
2.1	Allied Lines	128	1,123		22							10	1
2.2	Multiple Peril Crop												
2.3	Federal Flood	825,000	789,219		478,073	53,193	53,193					118,285	7,315
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	21,381,059	22,260,151		11,289,621	9,851,415	7,911,386	3,353,228	201,690	58,459	279,080	2,123,832	190,917
5.1	Commercial Multiple Peril (Non-Liability Portion)	1,092,571	1,379,315		481,452	279,824	70,893	500,091	5,080	690	11,640	108,232	9,795
5.2	Commercial Multiple Peril (Liability Portion)	308,654	408,928		129,387	11,556	(337,024)	158,592	8,130	(27,227)	25,146	24,628	2,097
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.1	Inland Marine	562,862	595,168		277,242	78,180	68,656	35,059	1,501	778	781	61,812	5,600
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake						1	2					
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation					26,316	(103,219)	324,840		(6,951)	28,218		
17.1	Other Liability - Occurrence	343,996	370,186		158,859	2,484	308,601	1,034,136	154,311	154,079	138,692	36,395	3,135
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	273	664		65	738,744	415,601	2,382,378	187,416	5,053	3,249,345	21	1
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)	2,476,854	2,613,708		554,936	6,445,232	(12,680,536)	208,692,209	649,448	1,911,869	5,943,555	261,125	87,976
19.2	Other Private Passenger Auto Liability	2,179,444	2,262,104		493,203	440,678	784,203	796,018	138,649	146,517	324,147	229,319	133,220
19.3	Commercial Auto No-Fault (Personal Injury Protection)	209,362	502,327		68,875	8,298,014	(8,065,106)	38,145,333	5,721,482	4,583,997	1,155,719	17,094	(10,908)
19.4	Other Commercial Auto Liability	474,862	1,107,017		151,674	4,697,387	(8,981,893)	13,747,302	1,034,169	(27,246)	575,891	38,706	1,320,601
21.1	Private Passenger Auto Physical Damage	4,861,917	4,944,069		1,144,963	876,004	944,969	254,273	796	4,108	5,491	511,357	227,352
21.2	Commercial Auto Physical Damage	320,203	704,197		101,925	311,295	336,479	(624,656)	29,310	34,382	7,606	25,985	(16,543)
22.	Aircraft (all perils)												
23.	Fidelity					100,000	100,000						
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	20,845	38,102		5,761		(4,131)	7,601		(101)	131	1,634	100
28.	Credit												
29.	International												
30.	Warranty												
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	19,114	20,051		9,995							1,891	170
35.	Total (a)	35,077,144	37,997,197		15,346,052	32,210,322	(19,178,102)	268,806,864	8,131,985	6,838,408	11,745,446	3,560,327	1,960,829
	DETAILS OF WRITE-INS												
3401.	Identity theft	19,114	20,051		9,995							1,891	170
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)	19,114	20,051		9,995							1,891	170

(a) Finance and service charges not included in Lines 1 to 35 $ 292,627

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Minnesota DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire						323	323		3	3		
2.1	Allied Lines	568	551		229							50	19
2.2	Multiple Peril Crop												
2.3	Federal Flood	189,564	185,839		100,367	9,332	9,332					23,864	4,551
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	11,281,545	11,686,992		5,995,348	8,159,596	7,441,721	3,066,779	67,717	38,264	163,011	1,226,548	281,736
5.1	Commercial Multiple Peril (Non-Liability Portion)	351,958	400,706		148,291	281,342	105,782	114,226	9,739	7,467	2,520	36,632	10,233
5.2	Commercial Multiple Peril (Liability Portion)	106,755	142,015		44,256		41,413	103,383		(2,757)	14,507	9,671	2,931
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.1	Inland Marine	212,999	233,455		94,815	42,604	42,920	10,016		(124)	229	24,641	5,746
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake												
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation					84,032	1,585	605,901	16,534	11,656	38,755		
17.1	Other Liability - Occurrence	35,382	41,630		15,691		(4,925)	1,452,841	41,893	9,941	31,835	4,187	975
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	1,927	1,927		1,044	217,796	(146,026)	9,209,553	548,987	(128,031)	2,424,332	170	64
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)	599,044	615,052		143,679	332,737	284,322	100,798	27,899	18,573	28,881	69,652	15,949
19.2	Other Private Passenger Auto Liability	1,286,216	1,316,236		309,589	1,104,264	1,176,061	1,453,463	42,324	8,230	133,155	149,801	56,971
19.3	Commercial Auto No-Fault (Personal Injury Protection)	41,570	73,622		11,042	182,119	207,880	1,249,238	76,072	40,894	39,262	3,873	1,082
19.4	Other Commercial Auto Liability	576,429	992,978		138,313	3,088,474	(3,939,047)	10,252,348	224,121	(327,520)	588,760	53,771	29,581
21.1	Private Passenger Auto Physical Damage	3,764,292	3,792,386		917,243	1,155,910	1,236,237	104,063		3,056	4,357	438,508	100,457
21.2	Commercial Auto Physical Damage	277,106	493,891		64,054	350,107	131,092	119,190	6,255	4,761	2,732	25,826	7,216
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	6,684	9,026		2,009							591	223
28.	Credit												
29.	International												
30.	Warranty												
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	9,214	9,704		4,475							1,017	237
35.	Total (a)	18,741,253	19,996,011		7,990,447	15,008,312	6,588,671	27,842,122	1,061,541	(315,588)	3,472,338	2,068,803	517,972
	DETAILS OF WRITE-INS												
3401.	Identity theft	9,214	9,704		4,475							1,017	237
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)	9,214	9,704		4,475							1,017	237

(a) Finance and service charges not included in Lines 1 to 35 $ 131,804

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Mississippi DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire						(110)	395		(1)	4		
2.1	Allied Lines	22	138		3							2	1
2.2	Multiple Peril Crop												
2.3	Federal Flood	3,882,232	3,748,577		2,093,864	334,990	364,990	30,000				546,400	130,882
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	13,868,402	14,514,089		6,974,770	4,535,580	3,485,144	1,380,563	80,580	36,978	71,999	1,506,386	494,411
5.1	Commercial Multiple Peril (Non-Liability Portion)	558,315	837,631		223,916	381,967	(220,139)	393,377	8,037	(18,581)	8,788	66,673	20,933
5.2	Commercial Multiple Peril (Liability Portion)	154,421	284,112		57,920		135,853	410,174		(556)	27,967	15,046	4,930
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.1	Inland Marine	75,332	113,842		30,567	17,611	45,813	52,486	70	297	463	9,649	2,735
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake												
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation												
17.1	Other Liability - Occurrence	10,934	21,036		3,071		(7,883)	17,629		(117)	227	1,241	422
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	25	300		5	1,363,938	(86,740)	7,263,233	728,769	(37,247)	3,404,789	2	1
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	6,729,990	6,871,929		1,601,800	5,118,245	5,307,975	7,273,756	249,892	64,790	405,052	778,378	260,605
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	760,237	2,308,563		91,862	2,810,917	1,216,646	4,234,363	200,435	(5,330)	256,826	70,050	26,113
21.1	Private Passenger Auto Physical Damage	11,014,437	11,126,249		2,673,446	3,148,893	3,338,004	453,255	16,838	27,117	16,915	1,269,793	390,941
21.2	Commercial Auto Physical Damage	197,433	623,333		24,605	343,321	210,237	77,043		(1,004)	2,028	18,221	6,792
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	8,100	25,161		868	10,000	10,000					825	329
28.	Credit												
29.	International												
30.	Warranty												
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	4,696	5,050		2,440							491	163
35.	Total (a)	37,264,577	40,480,010		13,779,139	18,065,461	13,799,789	21,586,274	1,284,621	66,347	4,195,057	4,283,159	1,339,257
	DETAILS OF WRITE-INS												
3401.	Identity theft	4,696	5,050		2,440							491	163
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)	4,696	5,050		2,440							491	163

(a) Finance and service charges not included in Lines 1 to 35 $ 380,041

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Missouri DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire						50	50		1	1		
2.1	Allied Lines	66	248		19							5	(14)
2.2	Multiple Peril Crop												
2.3	Federal Flood	391,056	384,612		218,792	59,866	59,866					60,546	(179,385)
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	7,812,685	8,179,120		4,027,728	4,242,225	3,482,995	2,699,126	64,028	19,451	59,242	751,776	(1,873,610)
5.1	Commercial Multiple Peril (Non-Liability Portion)	489,127	655,164		197,944	260,439	140,017	375,715	1,468	(2,456)	4,741	48,091	(99,661)
5.2	Commercial Multiple Peril (Liability Portion)	156,229	224,501		59,389	10,977	284,704	589,037	735	1,560	25,439	13,567	(29,936)
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.1	Inland Marine	164,202	205,172		61,641	53,185	53,704	16,697	64	35	139	15,458	(33,935)
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	17	17		3							1	(4)
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation										(4)		
17.1	Other Liability - Occurrence	10,295	14,650		4,003	8,500	4,981,299	15,948,692	1,026,235	1,027,160	256,850	1,004	(2,012)
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	682	856		160		(16,591)	8,415,120	358,352	807,591	5,689,539	56	(146)
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	1,718,488	1,754,959		413,951	2,080,493	2,330,457	2,571,517	85,228	68,204	301,386	179,608	(167,237)
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	847,509	1,556,424		234,529	1,148,370	2,706,984	6,814,824	107,863	17,268	300,793	77,953	(233,198)
21.1	Private Passenger Auto Physical Damage	4,492,045	4,506,756		1,106,357	1,283,689	1,174,368	121,640	144	1,396	5,161	469,111	(487,412)
21.2	Commercial Auto Physical Damage	376,976	689,162		97,930	524,511	554,982	230,401	520	645	2,406	34,782	(104,051)
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	9,874	16,576		2,821		(6,942)			(46)		819	(2,136)
28.	Credit												
29.	International												
30.	Warranty												
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	4,633	4,979		2,541							453	(1,126)
35.	Total (a)	16,473,885	18,193,194		6,427,807	9,672,255	15,745,891	37,782,820	1,644,638	1,940,809	6,645,694	1,653,232	(3,213,861)
	DETAILS OF WRITE-INS												
3401.	Identity theft	4,633	4,979		2,541							453	(1,126)
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)	4,633	4,979		2,541							453	(1,126)

(a) Finance and service charges not included in Lines 1 to 35 $ 155,466

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Montana DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire					(18)	(13)	5					
2.1	Allied Lines	110	282		19							8	3
2.2	Multiple Peril Crop												
2.3	Federal Flood	108,531	112,315		61,207							16,786	3,343
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	1,380,734	1,444,809		733,147	643,658	650,309	225,838	9,115	7,821	15,806	115,185	45,245
5.1	Commercial Multiple Peril (Non-Liability Portion)	165,803	240,796		61,701	169,673	157,719	135,306	5,413	1,492	3,521	15,427	5,418
5.2	Commercial Multiple Peril (Liability Portion)	52,583	78,524		19,184		(6,588)	20,683		(1,835)	5,762	4,162	1,527
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.1	Inland Marine	232,763	240,449		109,324	148,927	183,426	45,867	4,891	6,806	2,680	23,800	7,582
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake												
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation					2,277	(2,644)	1,286,838	521	223	19,469		
17.1	Other Liability - Occurrence	49,567	52,918		24,471	11,579	(55,839)	1,536,179		(25,145)	588,979	5,121	1,615
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	265	265		113		(358)	561		(100)	156	19	8
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	462,615	472,274		101,042	170,639	265,176	305,778	738	(1,394)	11,626	34,575	21,078
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	387,084	736,503		107,475	981,768	66,952	2,241,326	34,100	(84,230)	128,918	35,871	11,801
21.1	Private Passenger Auto Physical Damage	700,599	704,171		158,716	208,475	231,637	33,442		604	781	51,881	24,195
21.2	Commercial Auto Physical Damage	333,243	558,805		86,755	243,338	260,132	74,561	7,209	7,942	1,682	32,735	10,154
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	4,127	6,940		1,254		(455)	915		(13)	21	301	124
28.	Credit												
29.	International												
30.	Warranty												
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	821	848		400							69	24
35.	Total (a)	3,878,844	4,649,898		1,464,808	2,580,316	1,749,454	5,907,297	61,987	(87,828)	779,402	335,939	132,117
	DETAILS OF WRITE-INS												
3401.	Identity theft	821	848		400							69	24
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)	821	848		400							69	24

(a) Finance and service charges not included in Lines 1 to 35 $ 33,364

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Nebraska DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire												
2.1	Allied Lines		40										
2.2	Multiple Peril Crop												
2.3	Federal Flood	126,711	124,861		83,108							20,784	1,480
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	3,286,129	3,406,322		1,648,135	2,786,057	2,931,165	861,488	17,496	12,136	35,670	371,312	40,879
5.1	Commercial Multiple Peril (Non-Liability Portion)	50,818	121,486		12,515	366,268	389,032	80,984	208	675	1,853	4,249	567
5.2	Commercial Multiple Peril (Liability Portion)	23,417	47,572		6,949	244,752	(49,511)	58,337		(1,952)	4,379	1,971	262
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.1	Inland Marine	61,503	71,848		22,693	49,229	48,981	3,386		(42)	61	7,675	819
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake												
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation						240	4,563		16	310		
17.1	Other Liability - Occurrence	9,913	11,053		3,853		(972)	4,531,997		(12)	54,266	1,384	143
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence						(89)	43		(25)	12		
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	878,193	906,709		213,194	742,763	1,066,157	1,046,138	15,537	15,003	56,764	104,584	21,244
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	233,316	429,959		63,942	1,067,529	1,084,807	85,968	937	885	10,248	21,679	2,537
21.1	Private Passenger Auto Physical Damage	1,896,055	1,915,632		471,947	751,326	796,400	59,895		1,455	1,944	225,347	24,986
21.2	Commercial Auto Physical Damage	151,215	288,533		39,763	258,039	228,438	48,576	618	118	400	13,914	1,633
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	2,859	5,158		677							242	32
28.	Credit												
29.	International												
30.	Warranty												
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	1,723	1,898		803							207	23
35.	Total (a)	6,721,851	7,331,072		2,567,579	6,265,960	6,494,647	6,781,372	34,796	28,257	165,908	773,347	94,605
	DETAILS OF WRITE-INS												
3401.	Identity theft	1,723	1,898		803							207	23
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)	1,723	1,898		803							207	23

(a) Finance and service charges not included in Lines 1 to 35 $ 37,477

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Nevada DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire		566				(138)	371		(1)	4		
2.1	Allied Lines	1,064	2,528		44							82	36
2.2	Multiple Peril Crop												
2.3	Federal Flood	492,502	482,510		268,269							68,320	16,149
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	6,369,188	6,618,556		3,177,131	3,031,450	2,010,724	813,962	56,340	(50,327)	64,866	674,179	283,364
5.1	Commercial Multiple Peril (Non-Liability Portion)	1,111,683	1,396,409		506,901	274,657	(89,251)	400,120	5,390	4,434	13,740	112,943	37,632
5.2	Commercial Multiple Peril (Liability Portion)	314,161	511,585		131,372	112,976	(1,374,145)	261,626	3,846	(36,485)	35,140	26,621	9,240
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.1	Inland Marine	644,060	657,463		295,944	363,312	382,283	46,035	8,326	9,167	2,625	71,566	22,669
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	(23)	295									(2)	(1)
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation												
17.1	Other Liability - Occurrence	169,665	185,073		74,142	13,536	7,547	46,526		183	705	18,133	5,944
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	50	444		6		(719)	1,144		(200)	319	4	2
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	4,274,860	4,054,776		1,214,750	5,548,879	4,802,487	6,210,787	133,687	(10,736)	581,537	463,603	350,846
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	1,484,602	5,508,114		170,205	17,553,275	18,872,810	39,411,287	1,877,575	1,283,249	1,957,863	130,885	50,802
21.1	Private Passenger Auto Physical Damage	5,486,625	5,667,736		1,219,746	1,180,349	1,126,404	83,708		(28)	6,019	610,960	421,580
21.2	Commercial Auto Physical Damage	202,710	752,585		20,786	316,391	(64,380)	63,470	18,696	16,110	3,151	18,017	6,589
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	11,173	33,294		1,332	51,400	68,965	19,981		422	515	858	381
28.	Credit												
29.	International												
30.	Warranty												
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	5,021	5,441		2,471							540	225
35.	Total (a)	20,567,342	25,877,376		7,083,099	28,446,225	25,742,588	47,359,017	2,103,860	1,215,788	2,666,483	2,196,710	1,205,458
	DETAILS OF WRITE-INS												
3401.	Identity theft	5,021	5,441		2,471							540	225
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)	5,021	5,441		2,471							540	225

(a) Finance and service charges not included in Lines 1 to 35 $ 165,169

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF New Hampshire DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire												
2.1	Allied Lines	13	13		4							1	1
2.2	Multiple Peril Crop												
2.3	Federal Flood	525,646	499,079		305,138	616,068	616,068					65,712	22,955
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	7,623,100	7,600,924		4,081,245	2,802,734	3,852,666	2,655,209	52,197	115,822	188,584	705,056	131,078
5.1	Commercial Multiple Peril (Non-Liability Portion)	93,136	130,478		39,895	21,310	18,456	6,294	7	(221)	199	8,962	3,406
5.2	Commercial Multiple Peril (Liability Portion)	43,409	77,356		12,414	50,000	265,260	58,004	14,213	1,650	14,977	3,266	2,649
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.1	Inland Marine	1,156,669	1,157,843		535,515	286,327	245,518	43,316	9,624	7,013	2,437	126,999	21,218
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	18,968	19,156		10,969							1,615	305
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation					22,831	35,856	171,912	1,826	2,651	11,162		
17.1	Other Liability - Occurrence	219,304	221,332		99,406	23,730	(26,530)	59,863	1,098	(2,631)	20,329	24,178	3,889
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	25	25		3		(106,926)	1,953,386		(46,017)	990,653	2	2
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	994,155	1,037,151		227,019	1,428,032	1,406,973	936,117	31,621	9,849	55,978	100,777	32,567
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	345,542	892,065		72,470	199,456	(29,208)	269,752	5,309	(5,814)	23,278	27,424	7,985
21.1	Private Passenger Auto Physical Damage	3,232,523	3,260,027		766,323	673,060	560,985	(9,504)	72	(216)	2,230	327,385	55,333
21.2	Commercial Auto Physical Damage	104,201	272,720		21,468	210,285	160,476	19,890	891	519	1,006	8,258	2,405
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	1,847	3,674		260		1,383	38,798		17	871	133	165
28.	Credit												
29.	International												
30.	Warranty												
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	15,321	15,717		7,511							1,429	267
35.	Total (a)	14,373,859	15,187,559		6,179,640	6,333,834	7,000,978	6,203,036	116,858	82,622	1,311,702	1,401,196	284,224
	DETAILS OF WRITE-INS												
3401.	Identity theft	15,321	15,717		7,511							1,429	267
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)	15,321	15,717		7,511							1,429	267

(a) Finance and service charges not included in Lines 1 to 35 $ 166,076

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF New Jersey DURING THE YEAR 2024 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied Lines												
2.2 Multiple Peril Crop												
2.3 Federal Flood												
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril					196,989	195,709	806,415	120,619	120,661	44,461		
5.1 Commercial Multiple Peril (Non-Liability Portion)												
5.2 Commercial Multiple Peril (Liability Portion)						518,976	1,085,122		131,583	225,607		
6. Mortgage Guaranty												
8. Ocean Marine												
9.1 Inland Marine												
9.2 Pet Insurance Plans												
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake												
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation					45,605	(1,349)	702,903	5,611	3,081	39,818		
17.1 Other Liability - Occurrence					794,418	(1,103,286)	44,050,485	505,600	(447,868)	16,296,603		
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence					7,295,093	(2,915,524)	77,349,147	3,944,009	(228,891)	64,504,138		
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)					18,348,953	58,442,902	416,538,497	503,100	3,022,372	16,630,537		
19.2 Other Private Passenger Auto Liability					(4,149)	(4,149)						
19.3 Commercial Auto No-Fault (Personal Injury Protection)					40,095	(1,647,186)	2,521,577	1,160	(62,444)	95,054		
19.4 Other Commercial Auto Liability												
21.1 Private Passenger Auto Physical Damage					(2,586)	(2,586)		12,266	12,266			
21.2 Commercial Auto Physical Damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery												
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business												
35. Total (a)					26,714,417	53,483,507	543,054,145	5,092,365	2,550,760	97,836,219		
DETAILS OF WRITE-INS												
3401.												
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)												

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

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF New Mexico DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	246	2,268		51		195	2,307		2	24	20	8
2.1	Allied Lines	435	1,960		63				2	2		36	14
2.2	Multiple Peril Crop												
2.3	Federal Flood	878,309	852,663		475,561	320,542	320,542					116,761	26,664
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	8,604,760	8,888,703		4,302,017	4,381,052	3,254,516	1,875,300	87,242	75,758	128,407	1,035,524	267,667
5.1	Commercial Multiple Peril (Non-Liability Portion)	860,423	1,109,622		392,876	694,336	523,922	315,146	24,349	18,596	13,592	102,256	27,996
5.2	Commercial Multiple Peril (Liability Portion)	228,153	326,998		99,916	188,750	108,644	885,524	26,388	36,665	42,535	21,829	6,161
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.1	Inland Marine	218,577	229,616		99,522	73,180	58,891	7,932	837	108	302	26,956	7,121
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	20	20		3							2	1
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation												
17.1	Other Liability - Occurrence	39,278	45,812		17,595		(386,236)	8,828,959		(144,433)	3,385,193	4,843	1,289
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	(83)	140				(518)	738		(144)	206	(7)	(3)
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	2,734,485	2,806,267		645,718	3,040,895	2,486,075	5,114,823	301,947	208,726	327,013	333,375	111,068
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	579,685	1,348,143		46,403	1,998,018	(1,091,938)	2,225,183	302,977	105,858	118,060	50,350	17,871
21.1	Private Passenger Auto Physical Damage	5,619,187	5,657,194		1,349,336	1,388,122	1,195,384	11,579		(713)	3,258	682,391	185,536
21.2	Commercial Auto Physical Damage	197,823	534,655		16,200	257,741	202,925	5,704		(473)	952	17,227	6,108
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	3,868	16,330		549		(2,104)	2,494		(132)	66	321	129
28.	Credit												
29.	International												
30.	Warranty												
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	5,883	6,173		3,029							707	182
35.	Total (a)	19,971,049	21,826,564		7,448,839	12,342,636	6,670,300	19,275,688	743,743	299,820	4,019,607	2,392,590	657,813
	DETAILS OF WRITE-INS												
3401.	Identity theft	5,883	6,173		3,029							707	182
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)	5,883	6,173		3,029							707	182

(a) Finance and service charges not included in Lines 1 to 35 $ 178,125

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF New York DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire								36	36			
2.1	Allied Lines								2	2			
2.2	Multiple Peril Crop												
2.3	Federal Flood	21,402,166	21,006,643		12,262,971	3,293,628	3,623,628	330,000				3,005,872	453,239
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	242,812,720	249,394,746		125,578,282	91,403,467	89,083,822	80,047,324	3,512,663	2,927,991	9,261,689	19,467,589	6,664,862
5.1	Commercial Multiple Peril (Non-Liability Portion)	4,605,296	4,964,164		2,331,781	1,142,926	1,131,075	1,630,554	24,482	5,840	110,190	461,371	125,962
5.2	Commercial Multiple Peril (Liability Portion)	1,147,975	1,298,870		582,219	1,060,415	(2,446,092)	13,891,104	93,682	(469,821)	921,861	87,214	23,873
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.1	Inland Marine	3,306,733	3,433,613		1,687,004	499,889	343,869	105,875	8,100	5,892	1,508	319,798	69,726
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	102,027	106,487		52,300		1,384	3,953	118	147	82	8,469	2,887
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation					229,710	200,482	4,415,662	28,640	29,044	271,709		
17.1	Other Liability - Occurrence	17,315,506	17,989,422		8,455,323	19,665,876	23,770,517	81,719,830	107,417	(827,586)	4,980,983	1,653,611	403,387
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence		968			1,540,690	1,231,967	57,001,855	1,675,886	7,473,725	25,184,620		
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)	71,962,147	72,950,083		17,408,741	46,753,788	48,967,343	90,318,807	8,418,764	11,629,082	17,426,433	6,700,228	11,082,029
19.2	Other Private Passenger Auto Liability	225,281,920	225,911,603		55,251,901	185,806,465	212,420,441	375,474,556	7,768,597	2,583,744	26,559,927	20,947,598	35,047,261
19.3	Commercial Auto No-Fault (Personal Injury Protection)	(36,594)	471,899			1,102,273	(1,237,394)	6,277,218	511,897	317,353	491,584	11,333	16,339
19.4	Other Commercial Auto Liability	(427,067)	5,852,956			62,447,333	69,262,295	180,249,777	3,156,438	(567,661)	6,393,927	132,258	236,423
21.1	Private Passenger Auto Physical Damage	194,624,158	187,387,646		50,240,229	98,838,960	107,126,790	3,572,077	238,196	380,177	347,546	17,989,373	29,826,962
21.2	Commercial Auto Physical Damage	(50,688)	1,067,177			843,980	(173,446)	249,575	33,663	22,266	4,005	15,697	22,633
22.	Aircraft (all perils)												
23.	Fidelity						8	55					
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	(166)	7,166				(7,025)	7,598		(182)	177	83	28
28.	Credit												
29.	International												
30.	Warranty												
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	206,520	212,588		97,600							17,007	9,736
35.	Total (a)	782,252,653	792,056,028		273,948,350	514,629,400	553,299,665	895,295,820	25,578,583	23,510,048	91,956,242	70,817,501	83,985,346
	DETAILS OF WRITE-INS												
3401.	Identity theft	206,520	212,588		97,600							17,007	9,736
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)	206,520	212,588		97,600							17,007	9,736

(a) Finance and service charges not included in Lines 1 to 35 $ 6,651,419

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF North Carolina DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire		177				(611)	1,613		(6)	17		
2.1	Allied Lines		395										
2.2	Multiple Peril Crop												
2.3	Federal Flood	3,381,350	3,179,819		2,057,828	6,141,298	6,171,298	30,000				490,383	84,833
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	46,382,180	46,014,290		24,230,857	24,639,203	30,425,560	12,350,137	419,837	706,419	696,824	4,175,908	1,049,405
5.1	Commercial Multiple Peril (Non-Liability Portion)	2,012,452	2,848,159		758,267	1,829,322	1,810,989	1,557,888	10,690	11,796	27,488	194,928	59,049
5.2	Commercial Multiple Peril (Liability Portion)	524,002	761,213		188,744	109,112	90,331	1,384,554		(32,806)	114,574	42,517	13,403
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.1	Inland Marine	873,692	928,815		413,807	430,231	383,673	90,548	15,406	14,745	1,157	93,905	23,824
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	6	9		2							1	
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation					36,200	2,283	651,552	395	(1,443)	38,332		
17.1	Other Liability - Occurrence	67,962	76,821		27,524	109,475	(72,237)	20,728	1,788	(6,676)	17,849	6,994	1,934
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	2,958	7,597		712		(8,216)	16,001		(2,289)	4,457	235	92
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	24,058,586	24,229,939		5,713,902	12,222,851	11,805,444	15,154,926	192,413	(38,577)	878,080	2,683,194	571,890
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	1,965,624	4,451,897		377,508	4,410,511	1,849,356	9,641,051	157,362	(245,817)	435,163	166,270	56,458
21.1	Private Passenger Auto Physical Damage	22,218,550	22,331,851		5,276,771	10,984,279	10,633,546	1,882,436	8,366	28,782	56,225	2,480,917	439,960
21.2	Commercial Auto Physical Damage	636,644	1,447,039		122,144	1,119,858	1,016,546	403,150	10,295	11,626	6,734	53,453	17,747
22.	Aircraft (all perils)												
23.	Fidelity		46										
24.	Surety												
26.	Burglary and Theft						43	43					
27.	Boiler and Machinery	41,115	78,087		7,978	28,385	47,106	59,469		75	1,094	3,274	1,283
28.	Credit												
29.	International												
30.	Warranty												
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	57,157	58,772		28,954		(1)					5,079	1,386
35.	Total (a)	102,222,277	106,414,927		39,204,998	62,060,725	64,155,110	43,244,096	816,551	445,830	2,277,995	10,397,058	2,321,264
	DETAILS OF WRITE-INS												
3401.	Identity theft	57,157	58,772		28,954		(1)					5,079	1,386
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)	57,157	58,772		28,954		(1)					5,079	1,386

(a) Finance and service charges not included in Lines 1 to 35 $ 1,551,238

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF North Dakota DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire												
2.1	Allied Lines	15	17		2							1	
2.2	Multiple Peril Crop												
2.3	Federal Flood	103,392	104,570		57,833							13,439	1,986
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	795,054	1,109,923		355,933	364,790	355,934	214,998	6,747	9,334	15,185	88,835	17,185
5.1	Commercial Multiple Peril (Non-Liability Portion)	22,841	44,649		6,019	7,718	12,916	27,653	40	31	498	2,116	427
5.2	Commercial Multiple Peril (Liability Portion)	10,828	20,964		3,062		(9,198)	6,550		(2,562)	1,825	1,020	204
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.1	Inland Marine	200,686	208,524		89,944	69,321	60,494	6,643		(524)	457	30,595	4,423
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake		1										
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation												
17.1	Other Liability - Occurrence	26,404	28,690		11,872		(5,678)	85,796		(1,422)	32,627	4,103	591
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	343	730				(158)	742		(44)	207	50	10
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)	749,615	781,661		171,756	308,032	321,774	99,082	3,752	3,637	28,351	70,336	15,584
19.2	Other Private Passenger Auto Liability	4,934,715	5,090,407		1,152,049	2,204,507	1,415,990	1,848,381	45,271	(36,372)	84,706	460,897	104,056
19.3	Commercial Auto No-Fault (Personal Injury Protection)	4,050	6,596		876		(1,448)	5,624	2	(161)	657	412	81
19.4	Other Commercial Auto Liability	44,675	81,736		9,280	9,690	29,538	57,779	21	1,342	5,147	4,291	843
21.1	Private Passenger Auto Physical Damage	5,488,396	5,539,393		1,295,460	2,841,930	2,806,916	357,474	4,502	7,827	9,315	514,880	113,897
21.2	Commercial Auto Physical Damage	47,815	73,400		10,374	31,620	32,861	1,096		1	55	4,605	904
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	1,071	1,710		253							102	20
28.	Credit												
29.	International												
30.	Warranty												
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business												
35.	Total (a)	12,429,901	13,092,969		3,164,713	5,837,608	5,019,942	2,711,817	60,335	(18,913)	179,030	1,195,684	260,211
	DETAILS OF WRITE-INS												
3401.													
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)												

(a) Finance and service charges not included in Lines 1 to 35 $ 129,918

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Ohio DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire												
2.1	Allied Lines	1,938	2,810		725							158	28
2.2	Multiple Peril Crop												
2.3	Federal Flood	1,316,127	1,300,617		759,364	539,066	539,066					189,085	20,776
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	34,273,006	35,160,280		17,821,847	19,878,926	17,217,630	7,664,976	495,106	408,889	447,968	3,640,935	576,739
5.1	Commercial Multiple Peril (Non-Liability Portion)	1,440,622	1,843,026		616,200	732,145	550,927	875,400	10,419	7,722	23,480	143,052	23,744
5.2	Commercial Multiple Peril (Liability Portion)	401,685	537,879		161,794	225,331	(154,825)	291,926	110	(68,972)	42,569	33,211	5,577
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.1	Inland Marine	656,424	699,012		315,383	146,456	137,655	29,602	539	(199)	473	72,836	11,234
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	12	28		5		(5)					1	
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation						606	105,990		41	7,195		
17.1	Other Liability - Occurrence	51,743	56,819		21,896	4,593	469,554	3,280,660	30,828	(239,837)	892,238	5,656	914
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	1,075	2,376		366	1,592,541	(784,348)	41,462,087	803,714	(192,326)	15,253,409	88	15
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	11,601,400	11,900,233		2,742,613	13,246,047	11,372,472	18,352,712	431,883	(24,879)	1,876,478	1,310,815	290,810
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	1,545,419	2,735,608		412,647	1,694,578	3,544,092	9,952,370	115,027	(77,665)	369,509	120,388	33,797
21.1	Private Passenger Auto Physical Damage	37,299,191	37,628,404		9,038,003	7,981,254	7,827,686	1,210,281	2,550	22,922	43,367	4,198,364	647,343
21.2	Commercial Auto Physical Damage	572,605	1,011,655		150,529	505,583	326,069	288,048	3,266	2,482	3,838	45,728	8,713
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	30,367	50,230		8,944	4,632	(1,228)	4,708		(140)	107	2,483	437
28.	Credit												
29.	International												
30.	Warranty												
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	48,502	50,325		24,511							5,135	814
35.	Total (a)	89,240,117	92,979,303		32,074,828	46,551,152	41,045,354	83,518,761	1,893,443	(161,962)	18,960,629	9,767,934	1,620,941
	DETAILS OF WRITE-INS												
3401.	Identity theft	48,502	50,325		24,511							5,135	814
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)	48,502	50,325		24,511							5,135	814

(a) Finance and service charges not included in Lines 1 to 35 $ 1,028,958

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Oklahoma DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire		516				(135)	492		(1)	5		
2.1	Allied Lines	10	622		1				2	2		1	
2.2	Multiple Peril Crop												
2.3	Federal Flood	393,543	362,210		223,180	68,536	68,536					55,577	9,078
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	11,970,661	12,504,511		6,163,142	5,335,876	3,442,442	2,515,816	102,997	45,563	138,201	1,295,609	250,038
5.1	Commercial Multiple Peril (Non-Liability Portion)	734,577	929,221		313,992	487,828	449,897	382,226	19,768	21,854	11,514	78,473	16,849
5.2	Commercial Multiple Peril (Liability Portion)	214,517	285,452		87,140	452,387	19,844	267,143		(7,733)	19,276	19,594	4,486
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.1	Inland Marine	122,750	134,432		52,366	20,699	17,672	6,292	2,603	2,376	175	13,793	2,991
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	1	8		1								
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation												
17.1	Other Liability - Occurrence	12,465	16,142		5,256		(2,103)	1,952	1,646	1,632	38	1,421	307
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	248	346		31		(803)	1,011		(224)	282	21	5
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	3,507,692	3,632,414		818,286	4,043,794	3,069,607	3,434,880	147,567	(8,659)	465,260	398,603	117,836
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	886,663	1,542,180		223,401	784,782	(1,147,866)	334,893	12,140	(186,200)	29,614	83,656	20,232
21.1	Private Passenger Auto Physical Damage	7,671,034	7,822,029		1,830,167	2,011,044	1,679,640	101,645	1,032	1,512	6,880	873,853	183,668
21.2	Commercial Auto Physical Damage	350,941	605,312		85,571	432,658	342,598	28,522	1,100	837	1,423	33,066	8,000
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	10,912	19,452		2,619		1,928	1,928		43	43	949	242
28.	Credit												
29.	International												
30.	Warranty												
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	2,855	3,024		1,342							315	61
35.	Total (a)	25,878,868	27,857,872		9,806,494	13,637,603	7,941,259	7,076,798	288,855	(128,997)	672,711	2,854,932	613,794
	DETAILS OF WRITE-INS												
3401.	Identity theft	2,855	3,024		1,342							315	61
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)	2,855	3,024		1,342							315	61

(a) Finance and service charges not included in Lines 1 to 35 $ 227,326

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Oregon DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	449	700		94	(6,086)	(6,086)					35	1
2.1	Allied Lines	2,638	5,003		689		100	727		1	8	207	8
2.2	Multiple Peril Crop												
2.3	Federal Flood	1,205,041	1,187,865		664,479							165,741	5,692
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	12,200,975	12,355,453		6,281,049	8,043,719	6,897,385	2,215,106	121,890	55,888	176,341	1,171,350	78,400
5.1	Commercial Multiple Peril (Non-Liability Portion)	1,270,356	1,523,069		554,458	1,268,462	1,319,420	692,265	58,110	54,452	29,479	119,557	7,625
5.2	Commercial Multiple Peril (Liability Portion)	423,237	546,341		168,235	334,800	(603,463)	1,258,926	22,791	(136,209)	48,024	33,084	1,848
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.1	Inland Marine	244,418	272,536		115,787	24,206	17,964	10,974	35	(323)	245	23,819	1,690
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	2	12		1								
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation						176	2,738		12	186		
17.1	Other Liability - Occurrence	28,954	33,968		12,294		(61,259)	3,918,352	204,363	117,519	69,802	2,770	186
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	245	1,360		106		(791,262)	853,772	244,824	162,330	1,092	19	1
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)	1,048,427	1,076,448		244,697	511,554	345,659	(332,518)	21,840	(1,315)	110,622	104,963	7,560
19.2	Other Private Passenger Auto Liability	6,051,105	6,193,424		1,416,159	4,888,259	5,804,859	6,814,478	198,360	112,184	691,044	605,432	83,596
19.3	Commercial Auto No-Fault (Personal Injury Protection)	65,369	114,966		17,070	(261,623)	102,847	920,985	30,452	48,977	56,053	5,048	570
19.4	Other Commercial Auto Liability	1,672,085	2,890,718		448,962	4,922,211	(815,869)	11,301,902	471,911	(190,527)	640,142	128,181	23,184
21.1	Private Passenger Auto Physical Damage	11,236,298	11,333,659		2,670,594	2,436,588	2,310,459	289,437	10,100	14,626	12,852	1,120,954	81,518
21.2	Commercial Auto Physical Damage	439,166	716,783		116,261	667,015	544,399	194,431	1,922	2,766	4,627	33,915	3,854
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	22,502	36,363		6,546		(3,723)	14,669		(112)	337	1,770	66
28.	Credit												
29.	International												
30.	Warranty												
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business												
35.	Total (a)	35,911,266	38,288,668		12,717,481	22,829,105	15,061,607	28,156,243	1,386,597	240,270	1,840,855	3,516,847	295,798
	DETAILS OF WRITE-INS												
3401.													
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)												

(a) Finance and service charges not included in Lines 1 to 35 $ 328,863

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Pennsylvania DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire						41	41					
2.1	Allied Lines	972	992		387							76	22
2.2	Multiple Peril Crop												
2.3	Federal Flood	3,166,078	3,043,331		1,818,214	1,304,193	1,304,193					446,899	74,668
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	91,926,203	96,487,354		48,167,693	42,638,494	41,204,087	22,299,504	2,058,169	1,800,572	1,976,330	8,941,448	628,197
5.1	Commercial Multiple Peril (Non-Liability Portion)	1,822,203	2,132,393		824,920	675,136	295,567	600,569	40,556	18,534	17,095	170,010	41,777
5.2	Commercial Multiple Peril (Liability Portion)	613,020	826,657		246,287	267,589	772,961	633,356	16,376	(41,454)	68,662	48,433	12,544
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.1	Inland Marine	1,190,439	1,264,055		595,708	332,274	313,841	48,045	7,080	5,908	846	124,217	26,563
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	182	199		44				2,832	2,832		14	4
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation					18,504	(455,809)	437,402	959	(25,679)	25,607		
17.1	Other Liability - Occurrence	69,145	87,029		29,145	2,210	(64,179)	2,103,504	28,381	(28,885)	883,544	6,995	1,575
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	1,414	1,725		381	5,303,025	(1,989,790)	82,898,970	2,576,687	(1,400,094)	41,602,263	111	32
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)	258,228	265,948		61,023	4,576,094	818,702	86,429,539	146,334	23,605	(3,511,286)	27,191	1,997
19.2	Other Private Passenger Auto Liability	20,086,500	20,656,976		4,749,262	20,524,175	18,545,953	21,484,781	1,199,354	719,736	2,441,120	2,107,823	239,550
19.3	Commercial Auto No-Fault (Personal Injury Protection)	50,837	105,437		13,659	2,139,931	(2,258,903)	4,874,520	1,565	(213,061)	203,466	4,189	1,137
19.4	Other Commercial Auto Liability	2,210,879	4,277,345		601,949	2,812,442	3,223,567	9,289,424	87,161	3,955	462,200	179,014	61,871
21.1	Private Passenger Auto Physical Damage	44,023,716	44,494,352		10,720,530	12,006,717	11,979,313	(162,908)	9,738	33,650	57,074	4,588,800	447,850
21.2	Commercial Auto Physical Damage	814,779	1,552,314		217,069	714,271	276,205	110,194	9,036	8,349	4,059	66,316	18,737
22.	Aircraft (all perils)												
23.	Fidelity		183				37	89					
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	39,496	68,673		11,564		41	90,447		(155)	1,562	3,112	896
28.	Credit												
29.	International												
30.	Warranty												
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	160,062	167,639		81,067							15,757	1,189
35.	Total (a)	166,434,154	175,432,602		68,138,900	93,315,055	73,965,827	231,137,477	6,184,228	907,814	44,232,542	16,730,405	1,558,609
	DETAILS OF WRITE-INS												
3401.	Identity theft	160,062	167,639		81,067							15,757	1,189
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)	160,062	167,639		81,067							15,757	1,189

(a) Finance and service charges not included in Lines 1 to 35 $ 1,586,717

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Rhode Island DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire												
2.1	Allied Lines	3	34		1								
2.2	Multiple Peril Crop												
2.3	Federal Flood	611,585	596,371		351,702	252,928	252,928					85,265	12,092
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	15,740,483	15,971,298		7,946,906	4,929,665	4,938,191	4,721,266	148,755	164,051	402,074	1,318,456	418,189
5.1	Commercial Multiple Peril (Non-Liability Portion)	733,023	775,466		368,425	101,858	(9,427)	58,923	2,458	(8,826)	3,120	72,113	15,569
5.2	Commercial Multiple Peril (Liability Portion)	182,197	204,123		87,824	19,518	(70,396)	178,595	11,331	11,779	23,315	14,457	3,291
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.1	Inland Marine	530,481	519,114		248,750	177,616	95,175	7,291	35	(1,838)	955	53,983	11,344
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	12,291	12,278		6,948							977	308
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation					46,447	40,773	147,723		(241)	9,521		
17.1	Other Liability - Occurrence	59,583	61,542		27,784		(745)	284	78	33	40	6,052	1,291
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence					833,400	695,755	2,460	21,293	21,204	29		
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	2,471,058	2,539,498		556,910	3,173,586	3,259,984	5,296,257	213,551	33,021	907,333	241,668	68,542
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	937,283	1,575,229		282,210	899,005	775,935	1,071,542	21,374	3,007	62,911	78,582	17,662
21.1	Private Passenger Auto Physical Damage	4,350,630	4,370,167		997,281	1,033,043	967,983	69,966	3,715	4,124	3,773	425,213	98,226
21.2	Commercial Auto Physical Damage	212,594	388,941		64,938	376,572	292,784	(228)	15	(388)	1,164	17,693	3,976
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	1,795	2,980		652							132	46
28.	Credit												
29.	International												
30.	Warranty												
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	22,334	22,790		10,717							1,854	567
35.	Total (a)	25,865,340	27,039,834		10,951,050	11,843,637	11,238,940	11,554,078	422,606	225,925	1,414,235	2,316,446	651,104
	DETAILS OF WRITE-INS												
3401.	Identity theft	22,334	22,790		10,717							1,854	567
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)	22,334	22,790		10,717							1,854	567

(a) Finance and service charges not included in Lines 1 to 35 $ 285,939

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF South Carolina DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	917	914		176		204	1,114		2	12	75	(91)
2.1	Allied Lines	1,848	2,500		462							151	(184)
2.2	Multiple Peril Crop												
2.3	Federal Flood	5,494,891	5,254,437		3,197,385	1,122,086	676,896	226,810				805,349	(224,675)
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	37,954,739	39,135,582		19,362,786	39,989,954	47,662,824	14,653,645	488,632	680,677	580,140	3,795,313	(2,962,275)
5.1	Commercial Multiple Peril (Non-Liability Portion)	2,625,656	3,297,022		1,114,183	2,473,378	2,628,943	1,562,132	11,575	17,673	33,360	262,607	(162,227)
5.2	Commercial Multiple Peril (Liability Portion)	617,358	771,839		253,196	359,643	(3,183,873)	1,609,660	3,809	(51,875)	167,470	53,793	(37,026)
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.1	Inland Marine	497,023	542,981		229,152	119,088	87,857	40,369	6,907	5,650	948	55,403	(23,160)
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	55	74		10							4	(5)
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation						12,580	666,856		854	45,270		
17.1	Other Liability - Occurrence	67,886	85,562		26,767	163,285	133,395	26,808	32,611	34,792	2,939	7,254	(3,928)
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	3,086	4,479		1,133	1,700,000	17,205,235	15,557,161	1,214,892	1,768,509	611,225	252	(307)
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)					98,793	2,115,362	14,906,023	1,791	235,475	1,375,390		
19.2	Other Private Passenger Auto Liability	40,864,057	39,593,929		10,896,962	35,616,017	37,094,768	38,051,281	880,931	240,087	2,132,589	4,492,369	(975,506)
19.3	Commercial Auto No-Fault (Personal Injury Protection)								6	6			
19.4	Other Commercial Auto Liability	2,753,567	5,138,966		723,139	3,524,058	4,358,189	11,399,966	106,360	(8,584)	655,928	226,010	(111,163)
21.1	Private Passenger Auto Physical Damage	36,819,006	37,574,811		8,532,600	17,690,809	17,243,861	2,800,301	41,811	80,801	87,513	4,092,004	(967,441)
21.2	Commercial Auto Physical Damage	770,863	1,389,828		207,702	829,597	658,341	342,328	142	(322)	4,304	63,222	(31,207)
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	48,074	78,023		13,799							3,940	(4,796)
28.	Credit												
29.	International												
30.	Warranty												
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	26,195	26,936		13,394							2,603	(2,122)
35.	Total (a)	128,545,221	132,897,883		44,572,847	103,686,706	126,694,582	101,844,453	2,789,465	3,003,743	5,697,087	13,860,348	(5,506,112)
	DETAILS OF WRITE-INS												
3401.	Identity theft	26,195	26,936		13,394							2,603	(2,122)
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)	26,195	26,936		13,394							2,603	(2,122)

(a) Finance and service charges not included in Lines 1 to 35 $ 1,376,352

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF South Dakota DURING THE YEAR 2024 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied Lines		35										
2.2 Multiple Peril Crop												
2.3 Federal Flood	28,027	24,469		14,502							4,028	724
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	558,580	771,012		233,364	466,248	490,594	156,277	8,834	9,247	9,476	56,391	15,716
5.1 Commercial Multiple Peril (Non-Liability Portion)	10,018	33,946		1,628		(2,150)	14,748	2	(55)	301	1,217	70
5.2 Commercial Multiple Peril (Liability Portion)	4,264	13,157		712		(2,177)	7,144		(606)	1,990	441	3
6. Mortgage Guaranty												
8. Ocean Marine												
9.1 Inland Marine	137,437	139,471		60,879	56,560	46,051	7,925	685	301	380	24,779	3,949
9.2 Pet Insurance Plans												
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake												
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation						(150)	346		(10)	23		
17.1 Other Liability - Occurrence	25,209	25,984		11,486		(1,925)	266		(33)	10	4,592	730
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence					778,426	376,101	1,116,895	166,066	(19,962)	973,346		
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability	4,732,424	4,679,028		1,130,352	2,195,661	2,474,430	3,381,119	127,397	72,406	180,975	432,346	130,690
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability	28,943	89,305		3,721	20,128	3,548,671	3,581,227	2,065	146,786	149,987	3,458	789
21.1 Private Passenger Auto Physical Damage	4,981,044	5,117,159		1,138,892	2,715,209	2,684,807	380,614	656	6,515	11,144	460,754	137,449
21.2 Commercial Auto Physical Damage	27,830	87,784		3,436	106,409	119,119	30,696		(160)	244	3,347	764
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	197	833		24							15	(2)
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business												
35. Total (a)	10,533,973	10,982,183		2,598,995	6,338,641	9,733,372	8,677,258	305,705	214,429	1,327,877	991,369	290,883
DETAILS OF WRITE-INS												
3401.												
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)												

(a) Finance and service charges not included in Lines 1 to 35 $ 93,756

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Tennessee DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire						61	61		1	1		
2.1	Allied Lines	1,140	1,632		158							95	28
2.2	Multiple Peril Crop												
2.3	Federal Flood	1,105,791	1,062,565		635,842	607,878	607,878					154,986	29,556
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	23,587,192	24,594,571		11,945,623	11,759,773	9,243,925	3,862,367	243,532	157,270	220,148	2,716,285	653,934
5.1	Commercial Multiple Peril (Non-Liability Portion)	1,385,434	1,643,107		608,396	999,803	933,407	601,379	13,193	14,441	17,865	151,718	44,593
5.2	Commercial Multiple Peril (Liability Portion)	392,830	497,411		166,043	141,458	(512,081)	391,936	806	(50,599)	67,221	35,556	10,460
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.1	Inland Marine	315,789	350,136		135,468	45,061	40,046	21,266	70	(205)	291	38,537	10,120
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	251	261		28		(14,694)	2,498		(992)	173	21	6
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation					6,997	279	110,892	1,514	1,141	6,679		
17.1	Other Liability - Occurrence	519,606	595,038		227,313		392,529	1,234,057	59,863	55,502	14,144	64,293	6,064
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	1,352	2,423		498	125,000	55,049	2,855,303	644	(17,650)	2,163,792	112	33
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	14,783,148	14,385,020		3,519,198	11,658,425	9,904,843	15,504,004	505,109	114,232	1,823,764	1,778,221	460,279
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	1,290,307	2,156,668		398,073	6,634,663	(4,128,301)	12,116,254	674,467	(79,122)	608,077	106,532	34,256
21.1	Private Passenger Auto Physical Damage	26,231,049	26,253,582		6,413,222	8,931,859	8,415,977	264,913	8,057	17,892	32,059	3,139,336	741,943
21.2	Commercial Auto Physical Damage	588,116	968,930		187,448	525,077	73,849	195,820	10,803	9,436	4,539	48,559	15,303
22.	Aircraft (all perils)												
23.	Fidelity	341	341		99	5,000	5,059	148				28	8
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	26,600	39,321		7,329		4,107	70,985		73	1,589	2,213	654
28.	Credit												
29.	International												
30.	Warranty												
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	14,557	15,261		7,331							1,686	406
35.	Total (a)	70,243,504	72,566,265		24,252,068	41,440,993	25,021,933	37,231,883	1,518,057	221,420	4,960,342	8,238,177	2,007,643
	DETAILS OF WRITE-INS												
3401.	Identity theft	14,557	15,261		7,331							1,686	406
3402.													
3403.													
3498.	Summary of remaining write-ins for Line 34 from overflow page												
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	14,557	15,261		7,331							1,686	406

(a) Finance and service charges not included in Lines 1 to 35 $ 552,878

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Texas DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	834	3,081		61		1,396	1,617		15	17	71	13
2.1	Allied Lines	16,049	30,510		4,209	96,309	91,698	9,623		(82)	109	1,373	28,476
2.2	Multiple Peril Crop												
2.3	Federal Flood	52,871,170	50,363,499		31,098,570	11,309,688	11,309,688					8,151,427	840,430
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	1,925,330	2,041,943		969,610	424,519	303,103	142,143	12,121	(218)	15,906	224,198	(215,568)
5.1	Commercial Multiple Peril (Non-Liability Portion)	4,844,813	7,631,192		1,470,523	5,459,399	4,463,716	5,458,629	26,132	25,196	97,200	417,027	73,381
5.2	Commercial Multiple Peril (Liability Portion)	1,115,829	1,845,496		333,201	429,941	1,981,655	7,274,468	1,300	(29,715)	363,407	96,041	16,900
6.	Mortgage Guaranty												
8.	Ocean Marine	226,158	239,475		106,581	46,713	40,381	(13,852)	1,689	1,126	139	28,548	4,635
9.1	Inland Marine	193,404	312,658		60,076	205,429	198,438	34,769	105	63	322	17,326	2,941
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	807	1,369		183							69	12
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation					71,299	61,041	624,725	36,401	36,332	51,177		
17.1	Other Liability - Occurrence	1,798,653	1,930,031		866,636		805,272	12,850,762		(127,429)	2,524,751	216,122	29,598
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	27,554	38,011		11,149	1,989,323	1,967,619	12,971,978	53,105	(8,715)	379,645	2,363	416
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)	391,840	400,194		90,484	208,122	233,943	182,922	36,629	34,993	24,983	46,521	(34,037)
19.2	Other Private Passenger Auto Liability	12,464,637	12,679,770		2,878,861	9,460,120	10,069,318	11,436,202	301,315	130,323	944,078	1,477,741	(1,048,914)
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	5,131	8,507		1,485	110,097	155,673	236,863	51	1,127	5,866	9	112
21.1	Private Passenger Auto Physical Damage	11,481,706	11,587,963		2,718,414	5,169,540	5,039,115	400,174	2,204	9,852	16,836	1,361,365	(971,591)
21.2	Commercial Auto Physical Damage						28,033	28,033		508	508		
22.	Aircraft (all perils)												
23.	Fidelity	94	94				(3)	43				8	1
24.	Surety							32,022			1,239		
26.	Burglary and Theft												
27.	Boiler and Machinery	237,687	382,669		72,219	20,291	73,595	318,703		962	7,060	20,490	3,605
28.	Credit												
29.	International												
30.	Warranty												
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	7,428	8,116		3,651							872	(838)
35.	Total (a)	87,609,125	89,504,578		40,685,912	35,000,789	36,823,680	51,989,826	471,051	74,341	4,433,243	12,061,571	(1,270,429)
	DETAILS OF WRITE-INS												
3401.	Identity theft	7,428	8,116		3,651							872	(838)
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)	7,428	8,116		3,651							872	(838)

(a) Finance and service charges not included in Lines 1 to 35 $ 433,681

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Utah DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire						93	93		1	1		
2.1	Allied Lines	923	1,510		287							76	17
2.2	Multiple Peril Crop												
2.3	Federal Flood	174,828	217,078		94,151	715	715					22,966	3,761
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	8,159,302	8,255,112		4,191,861	3,999,681	4,346,433	1,722,115	43,206	50,584	142,231	848,027	177,022
5.1	Commercial Multiple Peril (Non-Liability Portion)	669,150	869,799		275,698	379,188	383,142	365,619	4,346	3,772	10,512	66,787	14,222
5.2	Commercial Multiple Peril (Liability Portion)	280,845	411,354		101,038		19,097	229,366		(12,488)	23,791	23,764	5,217
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.1	Inland Marine	203,765	242,915		89,089	93,071	106,770	28,209	97	(61)	325	22,262	4,583
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	193	294		16		11	11		1	1	16	4
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation						1,220	38,397		83	2,607		
17.1	Other Liability - Occurrence	42,872	50,048		18,077		(13,592)	956,086		(577)	35,335	4,829	997
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	349	1,323		41		(1,567)	2,590		(436)	721	29	7
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)	344,323	357,231		80,121	272,187	259,604	(78,783)	11,845	7,490	26,391	36,137	7,827
19.2	Other Private Passenger Auto Liability	5,011,570	5,200,905		1,159,030	2,519,088	3,887,934	4,308,456	78,997	104,535	368,914	526,110	161,227
19.3	Commercial Auto No-Fault (Personal Injury Protection)	22,979	43,953		6,434	35,423	71,694	215,971	1,033	754	15,372	1,901	495
19.4	Other Commercial Auto Liability	1,338,330	2,495,001		374,543	5,336,850	29,239	7,614,066	207,035	(313,172)	354,999	110,135	30,096
21.1	Private Passenger Auto Physical Damage	5,037,245	5,137,973		1,195,833	1,500,840	1,393,831	89,675	563	1,900	5,237	527,918	114,594
21.2	Commercial Auto Physical Damage	481,007	868,774		128,478	546,467	325,380	155,944	618	(756)	3,409	39,583	10,326
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	20,545	34,199		5,514	24,988	18,835	45,767		(151)	1,023	1,708	389
28.	Credit												
29.	International												
30.	Warranty												
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	7,295	7,806		3,657							757	159
35.	Total (a)	21,795,521	24,195,275		7,723,868	14,708,498	10,828,842	15,693,581	347,739	(158,521)	990,869	2,233,006	530,943
	DETAILS OF WRITE-INS												
3401.	Identity theft	7,295	7,806		3,657							757	159
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)	7,295	7,806		3,657							757	159

(a) Finance and service charges not included in Lines 1 to 35 $ 178,469

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Vermont DURING THE YEAR 2024 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied Lines		14										
2.2 Multiple Peril Crop												
2.3 Federal Flood	334,115	318,847		180,110	613,054	613,054					40,759	13,729
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	2,041,120	2,141,578		1,115,701	488,887	494,304	319,694	13,461	10,314	25,987	268,143	42,755
5.1 Commercial Multiple Peril (Non-Liability Portion)	22,190	57,266		5,285	15,331	13,208	23,111	131	(143)	398	2,795	442
5.2 Commercial Multiple Peril (Liability Portion)	5,094	16,817		1,443	6,871	23	97,778		478	6,300	663	105
6. Mortgage Guaranty												
8. Ocean Marine												
9.1 Inland Marine	239,638	248,955		113,351	140,940	140,048	23,077	3,709	3,281	741	31,056	6,393
9.2 Pet Insurance Plans												
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake												
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation												
17.1 Other Liability - Occurrence	114,297	128,698		53,505		59,284	169,299		(467)	1,734	14,588	1,469
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	248	868		10		(301)	1,009		(84)	281	31	5
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability	549,466	564,005		130,710	681,454	475,844	573,328	22,184	(12,981)	23,366	76,082	21,298
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability	95,977	205,919		30,107	42,129	202,608	709,087	306	12,652	43,201	9,403	1,768
21.1 Private Passenger Auto Physical Damage	1,632,099	1,639,641		391,853	592,944	558,215	31,388		100	1,231	225,969	35,400
21.2 Commercial Auto Physical Damage	54,569	104,572		17,078	84,807	20,745	(99)		(671)	305	5,365	1,010
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	705	1,547		153							90	14
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	2,455	2,721		1,242							329	52
35. Total (a)	5,091,973	5,431,448		2,040,548	2,666,416	2,577,032	1,947,672	39,791	12,480	103,543	675,272	124,441
DETAILS OF WRITE-INS												
3401. Identity theft	2,455	2,721		1,242							329	52
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)	2,455	2,721		1,242							329	52

(a) Finance and service charges not included in Lines 1 to 35 $ 61,539

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Virginia DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	746	1,081		189		183	1,717		2	18	57	19
2.1	Allied Lines	8,429	15,115		2,822							645	219
2.2	Multiple Peril Crop												
2.3	Federal Flood	4,577,291	4,431,278		2,703,351	176,101	176,101					656,981	121,816
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	47,057,988	48,942,679		24,609,111	19,668,792	16,844,060	8,837,731	326,383	170,798	569,462	4,522,978	1,360,861
5.1	Commercial Multiple Peril (Non-Liability Portion)	3,784,688	4,339,163		1,693,334	1,276,374	1,065,116	1,185,558	32,279	26,877	37,643	384,136	110,256
5.2	Commercial Multiple Peril (Liability Portion)	970,378	1,210,866		417,191	523,269	258,660	1,128,807	9,258	(31,932)	67,245	80,123	23,594
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.1	Inland Marine	843,265	889,927		400,429	287,862	187,821	43,336	5,840	(1,408)	838	91,135	24,077
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	29	49		8		(223)	21		(15)	1	2	1
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation					183,568	(8,910)	881,468	1,012	(9,713)	58,343		
17.1	Other Liability - Occurrence	1,311,714	1,383,122		614,604	3,575,652	933,252	4,153,078	8,868	(100,732)	40,217	138,346	36,666
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	1,622	4,268		269		(4,749)	8,344		(1,323)	2,324	130	44
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)	2,311,973	2,352,591		549,900	1,180,871	1,011,997	561,286	745	(14,891)	42,658	246,282	66,046
19.2	Other Private Passenger Auto Liability	40,593,024	41,161,818		9,677,160	33,676,983	41,373,602	50,913,480	1,380,339	1,283,461	5,014,304	4,305,380	1,211,252
19.3	Commercial Auto No-Fault (Personal Injury Protection)							4,552			42		
19.4	Other Commercial Auto Liability	3,512,697	6,426,636		943,684	3,826,348	3,368,538	10,177,528	88,506	(99,050)	541,372	312,711	101,346
21.1	Private Passenger Auto Physical Damage	73,473,791	73,139,919		18,019,982	22,923,046	21,874,201	2,257,178	26,606	67,559	124,883	7,788,077	2,147,051
21.2	Commercial Auto Physical Damage	869,605	1,594,401		232,066	1,298,694	984,708	258,079	926	406	6,572	77,448	24,999
22.	Aircraft (all perils)												
23.	Fidelity	144	144		18	(28)	(28)					11	4
24.	Surety												
26.	Burglary and Theft						63	63					
27.	Boiler and Machinery	50,618	81,142		13,849	9,115	28,316	79,721		(333)	1,020	3,918	1,330
28.	Credit												
29.	International												
30.	Warranty												
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	69,206	71,626		36,077		(4)	724			54	6,703	2,019
35.	Total (a)	179,437,209	186,045,825		59,914,044	88,606,648	88,092,704	80,492,671	1,880,762	1,289,705	6,506,997	18,615,063	5,231,599
	DETAILS OF WRITE-INS												
3401.	Identity theft	69,206	71,626		36,077		(4)	724			54	6,703	2,019
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)	69,206	71,626		36,077		(4)	724			54	6,703	2,019

(a) Finance and service charges not included in Lines 1 to 35 $ 1,603,528

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Washington DURING THE YEAR 2024 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire						(48)	380		(1)	4		
2.1 Allied Lines	14,382	33,916		3,026	(195)	(195)					1,191	285
2.2 Multiple Peril Crop												
2.3 Federal Flood	1,993,306	1,911,110		1,137,240	283,975	283,975					272,987	41,442
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	34,086,908	33,632,696		17,591,599	20,985,246	22,655,368	8,906,745	290,781	308,602	669,443	3,582,659	743,694
5.1 Commercial Multiple Peril (Non-Liability Portion)	3,836,529	5,107,047		1,637,294	9,349,135	8,987,534	6,099,706	117,432	96,183	118,328	389,946	82,654
5.2 Commercial Multiple Peril (Liability Portion)	1,026,251	1,430,448		420,628	411,447	(2,128,554)	15,510,104	40,133	22,577	1,194,341	85,266	18,386
6. Mortgage Guaranty												
8. Ocean Marine												
9.1 Inland Marine	805,752	878,827		387,634	322,849	295,357	42,189	7,312	5,835	1,399	87,731	17,564
9.2 Pet Insurance Plans												
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	(841)	1,831		1							(70)	(17)
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation												
17.1 Other Liability - Occurrence	91,995	118,159		38,287	4,146,293	1,386,871	11,305,216	2,468,370	1,875,111	1,311,828	9,496	1,985
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	2,489	5,264		309	159,900	(32,081)	3,725,241		(206,281)	1,083,257	206	49
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)	3,048,321	3,095,957		731,702	1,798,725	1,833,175	(453,451)	120,494	131,542	145,040	333,809	69,457
19.2 Other Private Passenger Auto Liability	24,866,390	24,940,885		6,109,106	31,078,272	33,128,033	32,960,318	1,602,629	929,930	2,735,978	2,710,355	644,349
19.3 Commercial Auto No-Fault (Personal Injury Protection)	18,637	39,943		3,860	35,252	6,742	20,058	2,163	415	2,363	1,601	441
19.4 Other Commercial Auto Liability	2,894,244	6,843,917		541,057	17,307,622	4,328,960	34,804,620	2,184,825	815,993	1,898,687	251,429	98,960
21.1 Private Passenger Auto Physical Damage	34,562,292	34,565,898		8,441,874	12,810,893	12,039,041	1,142,968	22,603	37,528	57,854	3,772,127	786,461
21.2 Commercial Auto Physical Damage	758,341	1,728,894		139,808	1,207,698	749,222	258,035	199,019	196,729	7,033	65,690	18,237
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	57,625	122,939		11,863		(15,333)	23,248		(173)	535	4,786	1,146
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business												
35. Total (a)	108,062,620	114,457,729		37,195,288	99,897,112	83,518,067	114,345,377	7,055,761	4,213,989	9,226,090	11,569,209	2,525,094
DETAILS OF WRITE-INS												
3401.												
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)												

(a) Finance and service charges not included in Lines 1 to 35 $ 866,753

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF West Virginia DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	293	707				117	965		1	10	30	11
2.1	Allied Lines	380	771		42							38	15
2.2	Multiple Peril Crop												
2.3	Federal Flood	803,070	800,683		426,149	319,906	319,906					118,859	33,191
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	5,748,829	6,165,763		2,982,769	2,076,617	1,608,267	925,343	70,462	45,123	56,703	570,043	243,535
5.1	Commercial Multiple Peril (Non-Liability Portion)	233,006	307,550		95,499	16,111	8,613	115,217	131	(113)	2,444	24,389	9,743
5.2	Commercial Multiple Peril (Liability Portion)	78,918	121,442		31,223	25,000	23,163	88,614		4,054	19,785	7,391	2,910
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.1	Inland Marine	247,766	249,586		111,970	51,204	47,916	3,397	6,014	5,733	298	26,591	10,774
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake												
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation												
17.1	Other Liability - Occurrence	31,914	34,323		13,499	2,675	1,603	14,807		(231)	5,147	3,409	1,396
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	948	948		277		(36,856)	1,556,121	2,306	(15,808)	1,105,035	96	37
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	4,126,688	4,244,362		977,019	2,762,052	2,031,240	5,046,809	91,423	(138,701)	147,513	429,449	192,521
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	351,718	463,871		103,410	99,578	355,912	957,770	417	(253)	42,441	32,346	14,234
21.1	Private Passenger Auto Physical Damage	7,840,590	7,899,924		1,898,365	2,076,132	1,919,624	220,170	5,478	9,287	10,158	813,468	335,377
21.2	Commercial Auto Physical Damage	131,380	183,253		39,548	54,266	82,536	31,002		497	630	12,148	5,281
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	4,802	9,277		1,431		(1,464)	6,196		(45)	142	486	186
28.	Credit												
29.	International												
30.	Warranty												
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	8,644	8,814		4,531							839	356
35.	Total (a)	19,608,947	20,491,274		6,685,733	7,483,541	6,360,576	8,966,410	176,231	(90,456)	1,390,307	2,039,583	849,569
	DETAILS OF WRITE-INS												
3401.	Identity theft	8,644	8,814		4,531							839	356
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)	8,644	8,814		4,531							839	356

(a) Finance and service charges not included in Lines 1 to 35 $ 200,555

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Wisconsin DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire												
2.1	Allied Lines	426	545		87							35	2
2.2	Multiple Peril Crop												
2.3	Federal Flood	314,161	298,416		174,250	4,041	4,041					41,062	4,410
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	6,899,557	7,071,031		3,646,087	5,123,232	5,110,612	2,185,053	94,695	141,467	196,455	719,958	115,738
5.1	Commercial Multiple Peril (Non-Liability Portion)	370,020	474,833		139,359	195,038	179,660	160,041	1,136	1,771	4,572	40,164	4,462
5.2	Commercial Multiple Peril (Liability Portion)	122,844	174,173		43,707		51,465	421,617		14,337	43,119	11,362	1,117
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.1	Inland Marine	8,342,439	8,366,701		461,168	1,509,723	1,504,834	166,272	35	(335)	428	4,340,991	177,095
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	2	2		1								
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation						1	133			9		
17.1	Other Liability - Occurrence	50,369	57,601		22,229	800,001	(4,243,791)	2,885,856	68,456	23,066	8,006	5,569	693
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	175	298		43	3,121,636	(4,095,165)	34,853,562	769,890	4,495,186	20,001,205	14	1
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability					(1,170)	13,498	54,828	3,024	3,985	2,597		
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	340,239	631,653		104,151	1,198,957	(1,826,590)	5,307,280	88,986	(297,531)	232,430	29,002	(6,242)
21.1	Private Passenger Auto Physical Damage					(280)	(280)						
21.2	Commercial Auto Physical Damage	145,908	276,589		45,488	37,794	(100,255)	96,411	4,265	3,742	1,758	12,529	(2,069)
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	4,455	7,452		1,134	4,882	925	5,675		(91)	127	369	22
28.	Credit												
29.	International												
30.	Warranty												
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	10,216	10,642		5,438							1,046	167
35.	Total (a)	16,600,811	17,369,934		4,643,142	11,993,855	(3,401,045)	46,136,729	1,030,487	4,385,597	20,490,705	5,202,100	295,396
	DETAILS OF WRITE-INS												
3401.	Identity theft	10,216	10,642		5,438							1,046	167
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)	10,216	10,642		5,438							1,046	167

(a) Finance and service charges not included in Lines 1 to 35 $ 84,834

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Wyoming DURING THE YEAR 2024 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire						15	15					
2.1 Allied Lines	103	229		35							10	1
2.2 Multiple Peril Crop												
2.3 Federal Flood	92,443	89,715		51,924							14,675	703
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	927,918	1,293,173		377,110	315,393	345,948	223,544	7,241	9,340	10,381	118,172	7,729
5.1 Commercial Multiple Peril (Non-Liability Portion)	53,049	126,064		17,388	30,331	30,807	42,344	53	(295)	816	6,047	413
5.2 Commercial Multiple Peril (Liability Portion)	18,998	33,380		5,403	115,000	26,806	20,048		(707)	3,502	2,078	137
6. Mortgage Guaranty												
8. Ocean Marine												
9.1 Inland Marine	111,718	116,506		50,741	7,941	4,324	3,370		(276)	194	14,208	1,078
9.2 Pet Insurance Plans												
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake												
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation												
17.1 Other Liability - Occurrence	25,214	28,226		10,759	4,679	257	2,471		(130)	101	3,219	244
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	135	352		28		(176)	422		(49)	118	13	1
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability	214,960	279,904		11,472	25,088	53,856	51,649	109	671	3,217	30,681	5,713
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability	173,426	243,633		48,773	13,104	(38,023)	77,131	91	(4,967)	7,164	17,668	1,147
21.1 Private Passenger Auto Physical Damage	522,655	691,220		23,618	159,970	104,127	17,172		(381)	484	74,615	7,166
21.2 Commercial Auto Physical Damage	116,730	161,182		31,182	99,565	99,158	32,181		323	880	12,296	794
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	1,506	3,415		466							148	9
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	823	1,053		379							103	7
35. Total (a)	2,259,678	3,068,052		629,278	771,072	627,100	470,346	7,493	3,529	26,856	293,934	25,141
DETAILS OF WRITE-INS												
3401. Identity theft	823	1,053		379							103	7
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)	823	1,053		379							103	7

(a) Finance and service charges not included in Lines 1 to 35 $ 27,665

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Puerto Rico DURING THE YEAR 2024 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied Lines												
2.2 Multiple Peril Crop												
2.3 Federal Flood												
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril												
5.1 Commercial Multiple Peril (Non-Liability Portion)												
5.2 Commercial Multiple Peril (Liability Portion)												
6. Mortgage Guaranty												
8. Ocean Marine												
9.1 Inland Marine												
9.2 Pet Insurance Plans												
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake												
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation												
17.1 Other Liability - Occurrence										27		
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence												
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability												
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability												
21.1 Private Passenger Auto Physical Damage												
21.2 Commercial Auto Physical Damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery												
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business												650
35. Total (a)										27		650
DETAILS OF WRITE-INS												
3401. Miscellaneous taxes unassigned												650
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)												650

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

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Canada DURING THE YEAR 2024 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied Lines												
2.2 Multiple Peril Crop												
2.3 Federal Flood												
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril												
5.1 Commercial Multiple Peril (Non-Liability Portion)												
5.2 Commercial Multiple Peril (Liability Portion)												
6. Mortgage Guaranty												
8. Ocean Marine												
9.1 Inland Marine												
9.2 Pet Insurance Plans												
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake												
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation												
17.1 Other Liability - Occurrence								156	(89,269)			
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence						(131)	2,231	10,748	4,825	953		
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability												
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability												
21.1 Private Passenger Auto Physical Damage												
21.2 Commercial Auto Physical Damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery												
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business												
35. Total (a)						(131)	2,231	10,903	(84,445)	953		
DETAILS OF WRITE-INS												
3401.												
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)												

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

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Other Alien DURING THE YEAR 2024 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied Lines												
2.2 Multiple Peril Crop												
2.3 Federal Flood												
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril												
5.1 Commercial Multiple Peril (Non-Liability Portion)												
5.2 Commercial Multiple Peril (Liability Portion)												
6. Mortgage Guaranty												
8. Ocean Marine												
9.1 Inland Marine												
9.2 Pet Insurance Plans												
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake												
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation												
17.1 Other Liability - Occurrence								7,454	1	53,227		
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence					34,134	(2,338)	79,764	157	(1,011)	95,639		
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability												
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability												
21.1 Private Passenger Auto Physical Damage												
21.2 Commercial Auto Physical Damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery												
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business												
35. Total (a)					34,134	(2,338)	79,764	7,611	(1,010)	148,866		
DETAILS OF WRITE-INS												
3401.												
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)												

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

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Other Aliens DURING THE YEAR 2024 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied Lines												
2.2 Multiple Peril Crop												
2.3 Federal Flood												
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril												
5.1 Commercial Multiple Peril (Non-Liability Portion)												
5.2 Commercial Multiple Peril (Liability Portion)												
6. Mortgage Guaranty												
8. Ocean Marine												
9.1 Inland Marine												
9.2 Pet Insurance Plans												
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake												
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation												
17.1 Other Liability - Occurrence								7,454	1	53,227		
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence					34,134	(2,338)	79,764	157	(1,011)	95,639		
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability												
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability												
21.1 Private Passenger Auto Physical Damage												
21.2 Commercial Auto Physical Damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery												
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business												
35. Total (a)					34,134	(2,338)	79,764	7,611	(1,010)	148,866		
DETAILS OF WRITE-INS												
3401.												
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)												

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

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2024 NAIC Company Code 19232

	Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	9,644	27,901		1,642	53,804	39,961	82,371	5,365	4,920	1,727	789	(526)
2.1	Allied Lines	97,243	266,084		26,515	125,213	62,982	437,588	7	(1,907)	11,068	8,246	29,623
2.2	Multiple Peril Crop												
2.3	Federal Flood	265,026,895	252,784,781		152,649,961	345,871,255	371,308,936	98,474,313				39,545,652	10,871,601
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	1,997,461,311	1,987,310,729		1,050,206,219	1,020,344,025	928,493,283	661,117,863	39,232,919	32,124,758	48,728,946	187,746,127	26,313,208
5.1	Commercial Multiple Peril (Non-Liability Portion)	93,745,414	110,937,201		42,854,826	64,831,540	51,508,552	51,363,184	1,069,519	560,207	1,578,248	9,743,507	603,640
5.2	Commercial Multiple Peril (Liability Portion)	24,716,996	31,233,721		10,974,363	15,753,501	13,885,657	98,968,671	2,984,433	1,998,244	8,360,115	2,103,201	120,952
6.	Mortgage Guaranty												
8.	Ocean Marine	226,158	239,475		106,581	46,713	40,381	(13,852)	1,689	1,126	139	28,548	4,635
9.1	Inland Marine	41,575,596	43,591,493		16,371,671	14,060,188	13,305,471	2,446,965	413,632	378,031	75,716	7,950,322	661,877
9.2	Pet Insurance Plans												
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	780,893	824,181		402,366	(4,014)	(23,403)	7,988	3,853	2,289	400	83,840	17,858
13.1	Comprehensive (hospital and medical) ind (b)												
13.2	Comprehensive (hospital and medical) group (b)												
14.	Credit A&H (Group and Individual)												
15.1	Vision Only (b)												
15.2	Dental Only (b)												
15.3	Disability Income (b)												
15.4	Medicare Supplement (b)												
15.5	Medicaid Title XIX (b)												
15.6	Medicare Title XVIII (b)												
15.7	Long-Term Care (b)												
15.8	Federal Employees Health Benefits Plan (b)												
15.9	Other Health (b)												
16.	Workers' Compensation					1,167,925	99,703	21,137,007	193,370	141,338	1,290,489		
17.1	Other Liability - Occurrence	73,066,114	76,254,506		36,135,577	87,063,059	105,530,191	433,228,931	8,360,757	3,789,364	48,758,495	7,552,163	779,320
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	72,339	132,092		22,881	35,637,957	3,682,504	551,706,218	19,281,285	23,963,494	305,042,146	6,019	(426)
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)	133,961,193	136,544,675		33,472,405	105,271,711	119,237,720	842,000,654	13,754,112	20,462,491	45,118,803	13,161,606	11,933,548
19.2	Other Private Passenger Auto Liability	903,953,245	904,612,036		236,256,405	735,684,508	804,726,913	1,153,860,106	31,654,181	15,026,126	95,655,928	94,282,935	63,746,977
19.3	Commercial Auto No-Fault (Personal Injury Protection)	459,912	2,069,537		163,934	12,471,128	(12,762,285)	59,445,539	6,779,373	4,765,928	2,368,038	68,810	11,498
19.4	Other Commercial Auto Liability	49,182,077	125,473,189		12,552,984	329,968,884	133,908,578	760,922,611	26,770,247	1,206,499	36,835,986	4,690,790	1,122,985
21.1	Private Passenger Auto Physical Damage	1,100,238,312	1,098,623,242		286,722,302	426,343,434	423,838,163	36,834,454	726,530	1,398,075	1,871,492	115,305,478	43,985,936
21.2	Commercial Auto Physical Damage	16,605,422	37,257,802		4,034,458	22,689,147	9,777,652	5,560,822	559,105	476,359	160,547	1,451,775	(24,207)
22.	Aircraft (all perils)												
23.	Fidelity	579	1,389		117	104,972	105,872	1,166				47	14
24.	Surety							33,775			1,307		
26.	Burglary and Theft						228	228					
27.	Boiler and Machinery	1,027,509	1,929,094		276,510	444,912	401,702	1,193,218		(2,944)	24,317	84,948	(6,209)
28.	Credit												
29.	International												
30.	Warranty	16,517,719	16,455,104		34,023,458								
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	1,204,349	1,249,432		594,733		(101)	744		(7)	56	114,614	15,918
35.	Total (a)	4,719,928,919	4,827,817,666		1,917,849,908	3,217,929,862	2,967,168,659	4,778,810,564	151,790,375	106,294,393	595,883,965	483,929,416	160,188,223
	DETAILS OF WRITE-INS												
3401.	Identity theft	1,204,349	1,249,432		594,733		(101)	744		(7)	56	114,614	15,268
3402.	Miscellaneous taxes unassigned												650
3403.													
3498.	Summary of remaining write-ins for Line 34 from overflow page												
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	1,204,349	1,249,432		594,733		(101)	744		(7)	56	114,614	15,918

(a) Finance and service charges not included in Lines 1 to 35 $ 41,800,015

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

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On 6	Reinsurance On 7	8	9	10	11	12	13	14	15
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
57-1162209	12583	ADIRONDACK INSURANCE EXCHANGE	NY	(360)	262	3,207	3,469							
36-6091380	29335	ALLSTATE COUNTY MUTUAL INSURANCE COMPANY	TX	160,252		124,924	124,924			38,817				
94-2199056	29688	ALLSTATE FIRE AND CASUALTY INSURANCE COMPANY	IL	14,032,816		6,309,721	6,309,721			3,469,060				
36-6115679	19240	ALLSTATE INDEMNITY COMPANY	IL	3,350,580		898,897	898,897			1,436,282				
36-4442776	11110	ALLSTATE NORTH AMERICAN INSURANCE COMPANY	IL	1,053,321		223,431	223,431			543,813				
36-2999368	36455	ALLSTATE NORTHBROOK INDEMNITY COMPANY	IL	3,111,437		1,604,928	1,604,928			744,657				
36-3341779	17230	ALLSTATE PROPERTY AND CASUALTY INSURANCE COMPANY	IL	6,201,358		2,218,452	2,218,452			1,808,252				
75-6378207	26530	ALLSTATE TEXAS LLOYDS	TX	261,344		19,288	19,288			149,082				
04-2680300	37907	ALLSTATE VEHICLE AND PROPERTY INSURANCE COMPANY	IL	8,368,116		869,511	869,511			4,678,901				
01-0657022	11252	ENCOMPASS HOME AND AUTO INSURANCE COMPANY	IL	281,201		66,274	66,274			147,834				
59-2366357	15130	ENCOMPASS INDEMNITY COMPANY	IL	269,410		63,422	63,422			130,417				
01-0657011	11251	ENCOMPASS INDEPENDENT INSURANCE COMPANY	IL	144,252		20,370	20,370			69,799				
52-1952957	10358	ENCOMPASS INSURANCE COMPANY	IL	567,216		85,265	85,265			295,146				
36-3976913	10071	ENCOMPASS INSURANCE COMPANY OF AMERICA	IL	137,032		22,466	22,466			71,764				
04-3345011	12154	ENCOMPASS INSURANCE COMPANY OF MASSACHUSETTS	MA			59	59							
36-3976911	10072	ENCOMPASS PROPERTY & CASUALTY COMPANY	IL	28,422		7,674	7,674			13,132				
73-0486465	25712	ESURANCE INSURANCE COMPANY	IL	224,272	40	74,394	74,434			66,222				
22-2853625	30210	ESURANCE PROPERTY AND CASUALTY INSURANCE COMPANY	IL	640,646		203,629	203,629			118,481				
13-4941245	29742	INTEGON NATIONAL INSURANCE COMPANY	NC	9,862,132	465,940	1,174,075	1,640,015	46,225	2,567,700	3,759,398				
26-2331872	13167	NORTH LIGHT SPECIALTY INSURANCE COMPANY	IL	25,153		177,274	177,274			330				
0399999. Affiliates - U.S. Non-Pool - Other				48,718,599	466,242	14,167,261	14,633,503	46,225	2,567,700	17,541,385				
0499999. Total - U.S. Non-Pool				48,718,599	466,242	14,167,261	14,633,503	46,225	2,567,700	17,541,385				
0799999. Total - Other (Non-U.S.)														
0899999. Total - Affiliates				48,718,599	466,242	14,167,261	14,633,503	46,225	2,567,700	17,541,385				
06-0237820	20699	ACE PROPERTY & CASUALTY INSURANCE COMPANY	PA	7		7,167	7,167							
36-6033855	22837	AGCS MARINE INSURANCE COMPANY	IL			1,989	1,989							
13-5303710	19399	AIU INSURANCE COMPANY	NY			895	895							
95-3187355	35300	ALLIANZ GLOBAL RISKS US INSURANCE COMPANY	IL			53	53							
95-3323939	36420	ALLIANZ UNDERWRITERS INSURANCE COMPANY	IL			175	175							
59-0593886	10111	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA	FL			1	1							
41-1719183	45934	AMERICAN COMPENSATION INSURANCE COMPANY	MN		42	65	107							
13-5124990	19380	AMERICAN HOME ASSURANCE COMPANY	NY			31	31							
22-0731810	21857	AMERICAN INSURANCE COMPANY	OH											
31-0715697	23469	AMERICAN MODERN HOME INSURANCE COMPANY	OH	(29,497)		2,626	2,626							
38-1869912	19488	AMERISURE INSURANCE COMPANY	MI		31	20	51							
38-0829210	23396	AMERISURE MUTUAL INSURANCE COMPANY	MI			604	604							
05-0284861	10316	APPALACHIAN INSURANCE COMPANY	RI			2,388	2,388							
94-1390273	19801	ARGONAUT INSURANCE COMPANY	IL			2,535	2,535							
13-5358230	24678	ARROWOOD INDEMNITY COMPANY	DE			169	169							
38-0315280	18988	AUTO-OWNERS INSURANCE COMPANY	MI			2,038	2,038							
23-1502700	21970	BEDIVERE INSURANCE COMPANY	PA		202	4,261	4,463							
63-0202590	22276	BERKSHIRE HATHAWAY SPECIALTY INS CO	NE			421	421							
57-0133332	10464	CANAL INSURANCE COMPANY	SC											
47-0436961	10561	CATHOLIC RELIEF INSURANCE COMPANY OF AMERICA	VT			2,134	2,134							
06-6105395	20710	CENTURY INDEMNITY COMPANY	PA			2,839	2,839							
36-6042949	22810	CHICAGO INSURANCE COMPANY	IL			321	321							
22-2405591	41386	CHUBB INSURANCE COMPANY OF NEW JERSEY	NJ			3,189	3,189							
13-6104559	10669	CHURCH INSURANCE COMPANY	NY		53	171	224							
23-2088429	90859	CIGNA WORLDWIDE INSURANCE COMPANY	DE		1	886	887							
47-0490411	31127	COLUMBIA CASUALTY COMPANY	IL			9,885	9,885							
31-0908652	22144	CONSTELLATION REIN COMPANY	NY											
36-2114545	20443	CONTINENTAL CASUALTY COMPANY	IL			7,601	7,601		14					
13-5010440	35289	CONTINENTAL INSURANCE COMPANY	PA			26,399	26,399							
22-2476313	42625	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY	NJ			13,516	13,516							

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7								
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
22-2464174	42471	CRUM & FORSTER INSURANCE COMPANY	NJ			1,519	1,519							
36-1508140	24287	EDISON INSURANCE COMPANY	IL			168	168							
13-1203170	21350	EMPIRE INSURANCE COMPANY	NY			115	115							
39-0264050	21458	EMPLOYERS INSURANCE COMPANY OF WAUSAU	WI			417	417							
42-0234980	21415	EMPLOYERS MUTUAL CASUALTY COMPANY	IA			27	27							
04-2672903	37915	ESSENTIA INSURANCE COMPANY	MO	17,366		8,630	8,630	3,017		8,957				
36-2950161	35378	EVANSTON INSURANCE COMPANY	IL			2,017	2,017		40					
94-1610280	21873	FIREMANS FUND INSURANCE COMPANY	CA			10,284	10,284							
04-2198460	21822	FIRST STATE INSURANCE COMPANY	CT			23,110	23,110		27					
03-0308973	10594	GENCON INSURANCE COMPANY OF VERMONT	VT		19	151	170							
13-2673100	22039	GENERAL REINSURANCE CORPORATION	DE			173	173							
13-1958482	11967	GENERAL STAR NATIONAL INSURANCE COMPANY	DE			94	94							
65-0235533	00000	GOVERNMENTAL RISK INSURANCE TRUST	FL		4	9	13							
02-0140690	23809	GRANITE STATE INSURANCE COMPANY	IL			1,888	1,888							
31-0501234	16691	GREAT AMERICAN INSURANCE COMPANY	OH			639	639							
13-5539046	22136	GREAT AMERICAN INSURANCE COMPANY OF NEW YORK	NY											
06-0383030	22357	HARTFORD ACCIDENT AND INDEMNITY COMPANY	CT			587	587							
06-0383750	19682	HARTFORD FIRE INSURANCE COMPANY	CT			138	138							
38-0829290	14176	HASTINGS INSURANCE COMPANY	MI			36	36							
74-1296673	22489	HIGHLANDS INSURANCE COMPANY	TX			3,821	3,821							
02-0308052	22527	HOME INSURANCE COMPANY	NH			192	192							
13-5150451	25054	HUDSON INSURANCE COMPANY	DE			122	122							
23-0723970	22713	INSURANCE COMPANY OF N AMER	PA			1,994	1,994		5					
13-5540698	19429	INSURANCE COMPANY OF THE STATE OF PA	PA			1,946	1,946							
36-2259886	22829	INTERSTATE FIRE & CASUALTY COMPANY	IL			994	994							
36-6077839	26077	LANCER INSURANCE COMPANY	IL			60	60							
22-2147221	35637	LANDMARK INSURANCE COMPANY	CA			7	7							
25-1149494	19437	LEXINGTON INSURANCE COMPANY	DE			4,570	4,570							
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	MA			7,927	7,927							
38-0828980	14508	MICHIGAN MILLERS MUTUAL INSURANCE COMPANY	MI		8	20	28							
46-0368854	41653	MILBANK INSURANCE COMPANY	IA			112	112							
37-0420520	14583	MILLERS FIRST INSURANCE COMPANY	IL						1					
38-0855585	22012	MOTORS INSURANCE CORPORATION	MI											
13-4924125	10227	MUNICH REINSURANCE AMERICA INC	DE			691	691							
91-0217580	14761	MUTUAL OF ENUMCLAW INSURANCE COMPANY	OR			184	184							
38-0865250	11991	NATIONAL CASUALTY COMPANY	OH			151	151							
43-6027380	15679	NATIONAL FIRE & IND EXCH	MO			114	114							
47-0355979	20087	NATIONAL INDEMNITY COMPANY	NE			472	472							
83-4075490	16660	NATIONAL LEGACY INSURANCE COMPANY	OK			42	42							
36-2704643	21881	NATIONAL SURETY CORPORATION	IL			75	75							
25-0687550	19445	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTS	PA			6	6							
31-4177100	23787	NATIONWIDE MUTUAL INSURANCE COMPANY	OH			761	761							
22-1964135	21105	NORTH RIVER INSURANCE COMPANY	NJ			1,046	1,046							
62-0929818	31208	OAKWOOD INSURANCE COMPANY	TN			1	1							
25-0410420	24147	OLD REPUBLIC INSURANCE COMPANY	PA			126	126		6					
95-1077060	22748	PACIFIC EMPLOYERS INSURANCE COMPANY	PA			138	138							
95-1078160	20346	PACIFIC INDEMNITY COMPANY	WI			1	1							
13-3031176	38636	PARTNER REINSURANCE COMPANY OF THE US	NY			43	43							
23-1642962	12262	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	PA			438	438							
23-0961349	14990	PENNSYLVANIA NATIONAL MUTUAL CASUALTY INSURANCE COMPANY	PA											
06-0303275	25623	PHOENIX INSURANCE COMPANY	CT			38	38							
15-0420080	15024	PREFERRED MUTUAL INSURANCE COMPANY	NY			217	217							
13-1188550	15059	PUBLIC SERVICE INSURANCE COMPANY	IL											
23-1740414	22705	R&Q REINSURANCE COMPANY	PA			32	32							

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7								
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
91-0742148	24740	SAFECO INSURANCE COMPANY OF AMERICA	NH			820	820							
31-1024978	41297	SCOTTSDALE INSURANCE COMPANY	OH			85	85							
56-1285899	39926	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST	IN			25	25							
41-0406690	24767	ST PAUL FIRE & MARINE INSURANCE COMPANY	CT			44	44							
36-2542404	19224	ST PAUL PROTECTIVE INSURANCE COMPANY	CT	3		1,400	1,400							
22-3590451	40045	STARNET INSURANCE COMPANY	IA											
75-1670124	38318	STARR INDEMNITY & LIABILITY COMPANY	TX			59	59							
31-4316080	25135	STATE AUTOMOBILE MUTUAL INSURANCE COMPANY	OH		44	104	148							
13-1675535	25364	SWISS REINSURANCE AMERICA CORPORATION	NY			192	192							
94-1517098	25534	TIG INSURANCE COMPANY	CA			3,750	3,750							
75-0784127	33014	TRANSPORT INSURANCE COMPANY	OH			55	55							
36-2999370	36463	TRAVCO PERSONAL INSURANCE COMPANY	CT	3		1,560	1,560							
06-6033504	19038	TRAVELERS CASUALTY & SURETY COMPANY	CT			1,200	1,200							
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT	4		3,387	3,387							
06-1184984	27120	TRUMBULL INSURANCE COMPANY	CT			5	5							
06-0732738	29459	TWIN CITY FIRE INSURANCE COMPANY CO	IN			63	63							
13-5459190	21113	UNITED STATES FIRE INSURANCE COMPANY	DE			1,305	1,305							
52-0515280	25887	US FIDELITY & GUARANTY COMPANY	CT			244	244							
15-0476880	25976	UTICA MUTUAL INSURANCE COMPANY	NY		71	1,795	1,865		3					
52-0903682	10815	VERLAN FIRE INSURANCE COMPANY MD	NH			21	21							
48-0921045	39845	WESTPORT INSURANCE CORPORATION	MO			13,743	13,743							
94-1590201	26220	YOSEMITE INSURANCE COMPANY	OK			2,276	2,276							
36-4233459	16535	ZURICH AMERICAN INSURANCE COMPANY	NY											
36-2781080	27855	ZURICH AMERICAN INSURANCE COMPANY OF ILLINOIS	IL			65	65							
0999999. Total Other U.S. Unaffiliated Insurers				(12,114)	475	200,922	201,397	3,017	97	8,957				
AA-9991100	00000	ALABAMA COMMERCIAL AUTOMOBILE INSURANCE PROCEDURE	AL	1										
AA-9991300	00000	ALABAMA INSURANCE UNDERWRITING ASSOCIATION	AL	306		24	24			312				
AA-9991101	00000	ALASKA COMMERCIAL AUTOMOBILE INSURANCE PROCEDURE	AK											
AA-9991102	00000	ARIZONA COMMERCIAL AUTO INSURANCE PROCEDURE	AZ	1		11	11							
AA-9991103	00000	ARKANSAS COMMERCIAL AUTO INSURANCE PROCEDURE	AR	(1)										
AA-9991105	00000	CALIFORNIA COMMERCIAL AUTO INSURANCE PROCEDURE	CA	135		315	315			46				
AA-9991201	00000	CALIFORNIA FAIR PLAN ASSOCIATION	CA	(4)		(1)	(1)			(3)				
AA-9991201	00000	CALIFORNIA FAIR PLAN DIVISION II	CA	4		1	1			3				
AA-9991107	00000	COLORADO COMMERCIAL AUTO INSURANCE PROCEDURE	CO	43		22	22			24				
AA-9991108	00000	CONNECTICUT COMMERCIAL AUTO INSURANCE PROCEDURE	CT	18		8	8			9				
AA-9991202	00000	CONNECTICUT LIABILITY FAIR PLAN	CT	11		27	27			6				
AA-9991202	00000	CONNECTICUT PROPERTY FAIR PLAN	CT	34		6	6			18				
AA-9991110	00000	DELAWARE COMMERCIAL AUTO INSURANCE PROCEDURE	DE	18		9	9			10				
AA-9991203	00000	DELAWARE FAIR PLAN	DE	9		1	1			4				
AA-9991167	00000	DISTRICT OF COLUMBIA COMMERCIAL AUTO INSURANCE PROCEDURE	DC	59		24	24			28				
AA-9991204	00000	DISTRICT OF COLUMBIA PROPERTY INSURANCE FACILITY	DC	3		1	1			1				
AA-9991111	00000	FLORIDA JOINT UNDERWRITING ASSOCIATION	FL	41		15	15			24				
AA-9991112	00000	GEORGIA COMMERCIAL AUTO INSURANCE PROCEDURE	GA	1		1	1							
AA-9991205	00000	GEORGIA UNDERWRITING COMMERCIAL ASSOCIATION	GA	28		16	16			15				
AA-9991205	00000	GEORGIA UNDERWRITING HABITATIONAL ASSOCIATION	GA	286		16	16			128				
AA-9991113	00000	HAWAII JOINT UNDERWRITING ASSOCIATION	HI	29		8	8			18				
AA-9991114	00000	IDAHO COMMERCIAL AUTO INSURANCE PROCEDURE	ID	2		1	1			1				
AA-9991115	00000	ILLINOIS COMMERCIAL AUTO INSURANCE PROCEDURE	IL	1,569		6,458	6,458			894				
AA-9991206	00000	ILLINOIS FAIR PLAN	IL	15		9	9			26				
AA-9991117	00000	INDIANA COMMERCIAL AUTO INSURANCE PROCEDURE	IN	29		26	26			19				
AA-9991118	00000	IOWA COMMERCIAL AUTO INSURANCE PROCEDURE	IA	6		11	11			2				
AA-9991209	00000	KANSAS ALL INDUSTRY COMMERCIAL PLACEMENT FACILITY	KS											
AA-9991209	00000	KANSAS ALL INDUSTRY HABITATIONAL PLACEMENT FACILITY	KS	57		6	6			29				
AA-9991119	00000	KANSAS COMMERCIAL AUTO INSURANCE PROCEDURE	KS	20		21	21			10				

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7								
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
AA-9991120	00000	KENTUCKY COMMERCIAL AUTO INSURANCE PROCEDURE	KY	4						2				
AA-9991121	00000	LOUISIANA COMMERCIAL AUTO INSURANCE PROCEDURE	LA	33		16	16			17				
AA-9991122	00000	MAINE COMMERCIAL AUTO INSURANCE PROCEDURE	ME	2		1	1			1				
AA-9991212	00000	MARYLAND JOINT INSURANCE ASSOCIATION	MD	29		16	16			12				
AA-9991213	00000	MASSACHUSETTS PROPERTY INSURANCE UNDERWRITING ASSOCIATION	MA	32		37	37			49				
AA-9991421	00000	MASSACHUSETTS WORKERS COMPENSATION ASSOCIATION	MA			126	126							
AA-9991422	00000	MICHIGAN WORKERS COMPENSATION ASSOCIATION	MI			312	312							
AA-9991125	00000	MINNESOTA COMMERCIAL AUTO INSURANCE PROCEDURE	MN	111		86	86			47				
AA-9991127	00000	MISSISSIPPI COMMERCIAL AUTO INSURANCE PROCEDURE	MS											
AA-9990014	00000	MISSOURI COMMERCIAL AUTOMOBILE INS PROCEDURE	MO	8		21	21			2				
AA-9991129	00000	MONTANA COMMERCIAL AUTO INSURANCE PROCEDURE	MT											
AA-9992118	00000	NATIONAL WORKERS COMPENSATION REINSURANCE ASSOCIATION	NY			4,580	4,580							
AA-9991130	00000	NEBRASKA COMMERCIAL AUTO INSURANCE PROCEDURE	NE	2		3	3			1				
AA-9991131	00000	NEVADA COMMERCIAL AUTO INSURANCE PROCEDURE	NV	29		410	410			11				
AA-9991133	00000	NEW HAMPSHIRE COMMERCIAL AUTO INSURANCE PROCEDURE	NH	8		8	8			4				
AA-9991132	00000	NEW HAMPSHIRE REINSURANCE FACILITY	NH											
AA-9991136	00000	NEW MEXICO COMMERCIAL AUTO INSURANCE PROCEDURE	NM	13		6	6			8				
AA-9991431	00000	NEW MEXICO WORKERS COMPENSATION ASSOCIATION	NM			63	63							
AA-9991220	00000	NEW YORK PROPERTY INSURANCE UNDRWRTNG ASSOCIATION	NY	153		72	72			76				
AA-9991138	00000	NEW YORK PUBLIC AUTO PROGRAM	NY	184										
AA-9991137	00000	NEW YORK SPECIAL RISK DISTRIBUTION PROGRAM	NY	827		2,274	2,274			411				
AA-9991221	00000	NORTH CAROLINA JOINT UNDERWRITING ASSOCIATION	NC	1,912		324	324			997				
AA-9991140	00000	NORTH DAKOTA COMMERCIAL AUTO INSURANCE PROCEDURE	ND											
AA-9991141	00000	OHIO COMMERCIAL AUTO INSURANCE PROCEDURE	OH	277		308	308			200				
AA-9991222	00000	OHIO FAIR PLAN UNDERWRITING ASSOCIATION	OH	126		16	16			69				
AA-9991142	00000	OKLAHOMA COMMERCIAL AUTO INSURANCE PROCEDURE	OK	1						1				
AA-9991143	00000	OREGON COMMERCIAL AUTO INSURANCE PROCEDURE	OR	3						2				
AA-9991144	00000	PENNSYLVANIA COMMERCIAL AUTO INSURANCE PROCEDURE	PA	(1)										
AA-9991224	00000	PENNSYLVANIA INSURANCE PLACEMENT FACILITY	PA	77		5	5			40				
AA-9991146	00000	RHODE ISLAND COMMERCIAL AUTO INSURANCE PROCEDURE	RI	70		62	62			35				
AA-9991225	00000	RHODE ISLAND JOINT REINSURANCE ASSOCIATION	RI	624		232	232			402				
AA-9991147	00000	SOUTH CAROLINA COMMERCIAL AUTO INSURANCE PROCEDURE	SC	1										
57-0629683	34134	SOUTH CAROLINA WIND & HAIL UNDERWRITING ASSOCIATION	SC	398		62	62			1,175				
AA-9991149	00000	SOUTH DAKOTA COMMERCIAL AUTO INSURANCE PROCEDURE	SD											
AA-9991150	00000	TENNESSEE COMMERCIAL AUTO INSURANCE PROCEDURE	TN	20		7	7			11				
AA-9991151	00000	UTAH COMMERCIAL AUTO INSURANCE PROCEDURE	UT	11		12	12			6				
AA-9991152	00000	VERMONT COMMERCIAL AUTO INSURANCE PROCEDURE	VT	2		1	1							
AA-9991153	00000	VIRGINIA COMMERCIAL AUTO INSURANCE PROCEDURE	VA	72		38	38			18				
AA-9991226	00000	VIRGINIA PROPERTY INSURANCE ASSOCIATION	VA	262		83	83			156				
AA-9991154	00000	WASHINGTON COMMERCIAL AUTO INSURANCE PROCEDURE	WA	51		21	21			25				
AA-9991227	00000	WASHINGTON FAIR PLAN ASSOCIATION	WA	4						3				
AA-9991156	00000	WEST VIRGINIA COMMERCIAL AUTO INSURANCE PROCEDURE	WV	4		9	9			1				
AA-9991228	00000	WEST VIRGINIA ESSENTIAL PROPERTY INSURANCE ASSOCIATION	WV	3						1				
AA-9991229	00000	WISCONSIN INSURANCE PLAN	WI	13		1	1			7				
AA-9991157	00000	WISCONSIN SPECIAL RISK	WI	18		12	12			10				
AA-9991158	00000	WYOMING COMMERCIAL AUTO INSURANCE PROCEDURE	WY	1						1				
1099999. Total Pools, Associations or Other Similar Facilities - Mandatory Pools				8,104		16,261	16,261			5,429				
AA-9995013	00000	ASSOCIATED AVIATION UNDERWRITERS	NJ		249	594	843							
AA-9995026	00000	CARPENTER MANAGEMENT CORPORATION	NY			903	903							
AA-9995063	00000	IAGM CORPORATION	NY			170	170							
AA-9995032	00000	MUTUAL MARINE OFFICE INC.	NY			822	822							
AA-9995037	00000	NEW YORK MARINE MANAGERS	NY			7	7							
AA-9995087	00000	RAILROAD INSURANCE UNDERWRITERS	NY			51	51							
AA-9995043	00000	UNITED STATES AIRCRAFT INSURANCE GROUP	NY			212	212							

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7								
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
1199999. Total Pools, Associations or Other Similar Facilities - Voluntary Pools					249	2,759	3,008							
1299999. Total - Pools and Associations				8,104	249	19,021	19,269			5,429				
AA-1120290	00000	BRITISH AVIATION INSURANCE COMPANY LIMITED	GBR		1	2	3							
AA-1120089	00000	CATALINA WORTHING INSURANCE LIMITED	GBR			44	44							
AA-1120810	00000	CHUBB EUROPEAN GROUP LIMITED	GBR			2,238	2,238							
AA-1121106	00000	CNA INSURANCE COMPANY LIMITED	GBR			115	115							
AA-1121274	00000	DIRECT LINES INSURANCE COMPANY PLC	GBR			399	399							
AA-1120495	00000	DOMINION INSURANCE COMPANY LIMITED	GBR			8	8							
AA-1120580	00000	EXCESS INSURANCE COMPANY LIMITED	GBR		5	13	18							
AA-1121401	00000	GUILDHALL INSURANCE COMPANY LIMITED	GBR			9	9							
00-0000000	00000	H. S. WEAVERS (UNDRWRTNG) AGENCIES LIMITED	GBR			1	1							
AA-1560480	00000	INTACT INSURANCE COMPANY	CAN			24	24		3					
AA-2991000	00000	LA SEGURIDAD,CIA ANMA.DE SEGUROS.	VEN											
AA-1120887	00000	LONDON AND EDINBURGH INSURANCE COMPANY LIMITED	GBR			39	39							
AA-1121425	00000	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED	GBR											
AA-0000000	00000	NATIONAL CASUALTY COMPANY OF AMERICA LIMITED	GBR			73	73							
AA-1560247	00000	NORTHBRIDGE GENERAL INSURANCE CORPORATION	CAN			147	147							
AA-1120481	00000	QBE INSURANCE (EUROPE) LIMITED	GBR			8	8							
AA-1810007	00000	R&Q INSURANCE (MALTA) LIMITED	MLT			1	1							
AA-1560735	00000	ROYAL & SUN ALLIANCE INSURANCE COMPANY OF CANADA	CAN			106	106							
AA-0000000	00000	RW GIBBON & SONS SYNDICATE	GBR			33	33							
AA-1569750	00000	SCOTTISH AND YORK HOLDINGS LIMITED	CAN			71	71							
AA-1580095	00000	THE TOA REINSURANCE COMPANY LIMITED	JPN											
AA-3190186	00000	WHITE ROCK INSURANCE (SAC) LIMITED	BMU	137,452		11,004	11,004			36,914				
1399999. Total Other Non-U.S. Insurers				137,452	6	14,336	14,342		3	36,914				
9999999 Totals				48,852,040	466,972	14,401,540	14,868,512	49,242	2,567,800	17,592,685				

SCHEDULE F - PART 2

Premium Portfolio Reinsurance Effected or (Canceled) during Current Year

1 ID Number	2 NAIC Company Code	3 Name of Company	4 Date of Contract	5 Original Premium	6 Reinsurance Premium

NONE

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commis-sions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
0499999. Total Authorized - Affiliates - U.S. Non-Pool																			
0799999. Total Authorized - Affiliates - Other (Non-U.S.)																			
0899999. Total Authorized - Affiliates																			
13-3333609	32220	21ST CENTURY NORTH AMERICA INSURANCE COMPANY	NY																
95-2371728	22667	ACE AMERICAN INSURANCE COMPANY	PA																
06-0237820	20699	ACE PROPERTY & CASUALTY INSURANCE COMPANY	PA			14	7	357	271	275	120			1,044				1,044	
25-1118791	19402	AIG PROPERTY CASUALTY COMPANY	IL			38	25	772	161	1,811	788			3,596				3,596	
94-6078058	21911	ALLIANZ REINSURANCE AMERICA INC	CA			3		123	324	107	46			604				604	
36-2661954	10103	AMERICAN AGRICULTURAL INSURANCE COMPANY	IN					3		1				5				5	
59-0593886	10111	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA	FL			13	9	336	225	356	155			1,095				1,095	
13-5124990	19380	AMERICAN HOME ASSURANCE COMPANY	NY			20	17	480	168	582	225			1,492				1,492	1
35-0145400	19704	AMERICAN STATES INSURANCE COMPANY	IN			4		38	55	72	29			199				199	
38-0829210	23396	AMERISURE MUTUAL INSURANCE COMPANY	MI																
94-1390273	19801	ARGONAUT INSURANCE COMPANY	IL			51	65	288	46	241	105			796				796	
38-0315280	18988	AUTO-OWNERS INSURANCE COMPANY	MI																
06-6105395	20710	CENTURY INDEMNITY COMPANY	PA			41	(7)	937	253	402	120			1,745				1,745	6
13-3531373	10006	CERITY INSURANCE COMPANY	NY			26	20	308	189	329	143			1,016				1,016	
31-0542366	10677	CINCINNATI INSURANCE COMPANY	OH		884	4	1	44	3	227	57			337		47		290	
52-0266645	20532	CLARENDON NATIONAL INSURANCE COMPANY	TX			2		14		17	7			39				39	
36-2114545	20443	CONTINENTAL CASUALTY COMPANY	IL			5	5	138	400	239	104			890				890	14
13-5010440	35289	CONTINENTAL INSURANCE COMPANY	PA			90	43	1,356	602	1,507	656			4,254				4,254	1
22-2464174	42471	CRUM & FORSTER INSURANCE COMPANY	NJ					44	1					46				46	
38-2145898	33499	DORINCO REINSURANCE COMPANY	MI			4	(1)	330	80	339	57			809				809	
39-0264050	21458	EMPLOYERS INSURANCE COMPANY OF WAUSAU	WI			209	163	3,817	2,086	3,152	1,213			10,640				10,640	2
42-0234980	21415	EMPLOYERS MUTUAL CASUALTY COMPANY	IA			27	21	146	95	185	69			543				543	
36-2950161	35378	EVANSTON INSURANCE COMPANY	IL			18	6	772	60	366	159			1,383				1,383	
22-2005057	26921	EVEREST REINSURANCE COMPANY	DE		4,228	262	110	2,288	829	3,274	850			7,614		333		7,281	
39-1092844	24961	EVERSPAN INSURANCE COMPANY	AZ					128		27	12			167				167	
05-0316605	21482	FACTORY MUTUAL INSURANCE COMPANY	RI			261	64	6,059	2,079	2,446	987			11,896				11,896	9
38-1316179	21555	FARM BUREAU MUTUAL INSURANCE COMPANY OF MI	MI																
13-2915260	34339	FARMERS GROUP PROPERTY AND CASUALTY INSURANCE COMPANY	RI			7		314	6	1,999	870			3,196				3,196	26
42-0245840	13897	FARMERS MUTUAL HAIL INSURANCE COMPANY OF IOWA	IA					2	1					3				3	1
13-2725441	26298	FARMERS PROPERTY & CASUALTY INS CO	RI			5	1	37	16	10	5			74				74	1
06-1325038	39136	FINIAL REINSURANCE COMPANY	CT			17	7	267	263	189	82			825				825	
75-1588101	35882	GEICO GENERAL INSURANCE COMPANY	NE			6	2	218	71	225	98			621				621	3
13-2673100	22039	GENERAL REINSURANCE CORPORATION	DE			13		1,284	1,232	130	56			2,715				2,715	2
13-1958482	11967	GENERAL STAR NATIONAL INSURANCE COMPANY	DE			17	7	330	284	162	70			871				871	1
13-5617450	11231	GENERALI US BRANCH	NY			10	3	123	50	6	3			195				195	29
13-5009848	21032	GLOBAL REINSURANCE CORPORATION OF AMERICA	NY			3			5	33	14			55				55	
31-0501234	16691	GREAT AMERICAN INSURANCE COMPANY	OH			36	15	433	427	384	144			1,438				1,438	
13-5117400	22187	GREATER NEW YORK MUTUAL INSURANCE COMPANY	NY			1		13	3	10	5			32				32	
13-5129825	22292	HANOVER INSURANCE COMPANY	NH			4	1	48	11	47	20			132				132	
06-0384680	11452	HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY	CT		1,841	13		3,099	6	17	7	493	552	4,188		(59)		4,247	
38-0829290	14176	HASTINGS INSURANCE COMPANY	MI					16	3	13	6			38				38	

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commis-sions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
39-1321384	36919	HAWKEYE SECURITY INSURANCE COMPANY	WI			6		1		1				9				9	
74-2195939	42374	HOUSTON CASUALTY COMPANY	TX		816	4	1	10		62	15			91		6		85	
23-0723970	22713	INSURANCE COMPANY OF N AMER	PA							25	11			35				35	
56-0473714	22772	INTEGON INDEMNITY CORPORATION	NC					14	3	13	6			36				36	
13-4941245	29742	INTEGON NATIONAL INSURANCE COMPANY	NC																
61-0392792	22993	KENTUCKY FARM BUREAU MUTUAL INSURANCE COMPANY	KY																
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	MA			17	4	159	43	125	54			403				403	15
22-2053189	32352	LM PROPERTY AND CASUALTY INSURANCE COMPANY	IN			95	2	74	29	3	1			203				203	
36-3347420	23876	MAPRE INSURANCE COMPANY	NJ																
62-0928337	31968	MERASTAR INSURANCE COMPANY	IL					2	1	1				5				5	
04-1614490	19798	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	MA			2	1	44	11	35	15			108				108	
36-1475332	20451	MIDSTATES REINSURANCE CORPORATION	IL					78	8	84	9			180				180	
22-3818012	20362	MITSUI SUMITOMO INSURANCE COMPANY OF AMERICA	NY							1				1				1	
13-3467153	22551	MITSUI SUMITOMO INSURANCE USA INC	NY																
04-2482364	16187	MOSAIC INSURANCE COMPANY	DE			1		11	5	3	1			21				21	
31-4259550	14621	MOTORISTS MUTUAL INSURANCE COMPANY	OH			1		22	6	17	8			54				54	
38-0855585	22012	MOTORS INSURANCE CORPORATION	MI					64						64				64	
13-4924125	10227	MUNICH REINSURANCE AMERICA INC	DE		2,477	28	8	2,820	66	1,712	488			5,121		162		4,959	
47-0247300	23663	NATIONAL AMERICAN INSURANCE COMPANY	OK																
38-0865250	11991	NATIONAL CASUALTY COMPANY	OH			20	7	361	159	530	230			1,307				1,307	
47-0355979	20087	NATIONAL INDEMNITY COMPANY	NE			45	26	1,120	446	1,923	407			3,966				3,966	1
36-2704643	21881	NATIONAL SURETY CORPORATION	IL							2	1			3				3	
25-0687550	19445	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTS	PA			30	21	531	428	546	238			1,794				1,794	
31-4425763	23760	NATIONWIDE GENERAL INSURANCE COMPANY	OH			6	3	73		4	2			88				88	
31-4177100	23787	NATIONWIDE MUTUAL INSURANCE COMPANY	OH			28	19	575	152	529	230			1,533				1,533	9
04-2177185	21830	NEW ENGLAND INSURANCE COMPANY	CT			28	1	44	5	47	5			129				129	
06-1053492	41629	NEW ENGLAND REINSURANCE CORPORATION	CT			270	138	5,433	2,215	4,481	1,880			14,418				14,418	14
22-1964135	21105	NORTH RIVER INSURANCE COMPANY	NJ							1	1			2				2	
62-0929818	31208	OAKWOOD INSURANCE COMPANY	TN							1				1				1	
47-0698507	23680	ODYSSEY REINSURANCE COMPANY	CT		674	6	1	57		412	99			576		68		507	
13-3031176	38636	PARTNER REINSURANCE COMPANY OF THE US	NY					30	3	32	4			70				70	
13-2919779	18333	PEERLESS INDEMNITY INSURANCE COMPANY	IL			3	1	66	12	62	12			155				155	
23-1642962	12262	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	PA			7	3	168	132	65	29			405				405	
06-0303275	25623	PHOENIX INSURANCE COMPANY	CT											1				1	
36-3030511	37257	PRAETORIAN INSURANCE COMPANY	PA			4	1	535	415	45	19			1,020				1,020	
13-1188550	15059	PUBLIC SERVICE INSURANCE COMPANY	IL																
22-2311816	39217	QBE INSURANCE CORPORATION	PA			2								2				2	
23-1641984	10219	QBE REINSURANCE CORPORATION	PA		540	33	2	52	46	122	32			286		20		266	
13-3028939	38512	RAMPART INSURANCE COMPANY	NY			1	1	3		4				10				10	
52-1952955	10357	RENAISSANCE REINSURANCE US INC	MD			58	5	157		204				424				424	
86-0274508	31089	REPWEST INSURANCE COMPANY	AZ					28	3	30	3			64				64	
37-0915434	13056	RLI INSURANCE COMPANY	IL			2		181		39	17			239				239	
91-0742148	24740	SAFECO INSURANCE COMPANY OF AMERICA	NH			4	1	42	11	34	15			108				108	1
75-1444207	30058	SCOR REINSURANCE COMPANY	NY		1,664	170	91	3,271	1,544	2,555	1,057			8,689		60		8,629	

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commis-sions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
56-1285899	39926	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST	IN			1	1	3		3				8				8	
39-0333950	24988	SENTRY INSURANCE COMPANY	WI			11	10	379	182	433	188			1,203				1,203	13
13-2997499	38776	SIRIUSPOINT AMERICA INSURANCE COMPANY	NY			32	21	836	343	811	352			2,395				2,395	4
13-2554270	11126	SOMPO AMERICA INSURANCE COMPANY	NY			4	2	119	50	115	50			340				340	
04-1027270	20613	SPARTA INSURANCE COMPANY	CT																
41-0406690	24767	ST PAUL FIRE & MARINE INSURANCE COMPANY	CT			1		133	126	3	1			266				266	
22-3590451	40045	STARNET INSURANCE COMPANY	IA					2		2				5				5	
75-1670124	38318	STARR INDEMNITY & LIABILITY COMPANY	TX			96	46	1,782	1,022	1,498	652			5,095				5,095	8
37-0533080	25143	STATE FARM FIRE AND CASUALTY COMPANY	IL			1		21	6	17	7			52				52	
13-3031274	39187	SUECIA INSURANCE COMPANY	NY																
13-1675535	25364	SWISS REINSURANCE AMERICA CORPORATION	NY		14,249	714	299	7,763	1,816	9,627	2,595			22,814		907		21,908	3
94-1517098	25534	TIG INSURANCE COMPANY	CA			515	258	14,092	8,084	8,195	3,356			34,500				34,500	1
13-2918573	42439	TOA-RE INSURANCE COMPANY OF AMERICA	DE			47	29	1,109	790	975	424			3,374				3,374	2
13-4032666	10945	TOKIO MARINE AMERICA INSURANCE COMPANY	NY				(6)	78	8	93	13			186				186	
31-4423946	10952	TRANSAMERICA CASUALTY INSURANCE COMPANY	IA					3		3				7				7	
13-5616275	19453	TRANSATLANTIC REINSURANCE COMPANY	NY		6,344	111	51	1,549	440	3,450	1,167			6,768		293		6,475	3
06-6033504	19038	TRAVELERS CASUALTY & SURETY COMPANY	CT			23	8	436	122	341	148			1,079				1,079	1
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT			39	27	1,061	585	631	220			2,563				2,563	1
06-1286274	36161	TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY	CT			16	4	168	48	130	57			423				423	4
47-0547953	25844	UNION INSURANCE COMPANY	IA			17	11	193	97	210	91			618				618	3
42-0644327	13021	UNITED FIRE & CASUALTY COMPANY	IA					1						1				1	
13-5459190	21113	UNITED STATES FIRE INSURANCE COMPANY	DE											1				1	
52-0515280	25887	US FIDELITY & GUARANTY COMPANY	CT			1		1	2					3				3	
13-3088732	40517	WCF NATIONAL INSURANCE COMPANY	UT			3	1	46	14	35	15			114				114	4
13-2668999	20931	WELLFLEET NEW YORK INSURANCE COMPANY	NY							5	2			8				8	
41-0430825	15377	WESTERN NATIONAL MUTUAL INSURANCE COMPANY	MN			1		8	3	6	3			20				20	
48-0921045	39845	WESTPORT INSURANCE CORPORATION	MO			626	92	47,639	2,880	18,663	2,663			72,562				72,562	5
56-1507441	13234	WILSHIRE INSURANCE COMPANY	NC																
13-1290712	20583	XL REINSURANCE AMERICA INC	NY			64	2	894	86	433	188			1,668				1,668	1
47-0619962	37931	YCI INCORPORATED	OK																
94-1590201	26220	YOSEMITE INSURANCE COMPANY	OK			7	2	23	10	11	5			57				57	53
36-4233459	16535	ZURICH AMERICAN INSURANCE COMPANY	NY			3	1	39	12	26	12			93				93	
0999999. Total Authorized - Other U.S. Unaffiliated Insurers					33,717	4,428	1,783	119,366	32,779	78,650	24,385	493	552	262,437		1,837		260,599	240
AA-9991161	00000	COMMONWEALTH AUTOMOTIVE REINSURERS	MA					37	1	126	25			190				190	
AA-9991500	00000	ILLINOIS MINE SUBSIDENCE FUND	IL		98	36	1	25				51		112		26		87	
AA-9991501	00000	INDIANA MINE SUBSIDENCE FUND	IN		30	537						17		554		8		546	
AA-9991502	00000	KENTUCKY MINE SUBSIDENCE FUND	KY		7							4		4		1		2	
AA-9991159	00000	MICHIGAN CATASTROPHIC CLAIM ASSOCIATION	MI		(1,478)	1,569	4	168,429		(54,440)				115,561		(3,958)		119,519	
AA-9991423	00000	MINNESOTA WORKERS COMPENSATION ASSOCIATION	MN			820		33						853				853	
AA-9992201	00000	NATIONAL FLOOD INSURANCE PROGRAM	DC		265,027			811		97,663		152,650		251,124				251,124	
AA-9991132	00000	NEW HAMPSHIRE REINSURANCE FACILITY	NH																
AA-9991160	00000	NEW JERSEY UNSATISFIED CLAIM AND JUDGMENT FUND	NJ			2,327	13	365,189						367,529				367,529	
AA-9991139	00000	NORTH CAROLINA REINSURANCE FACILITY	NC		556	58		832	21	217	17	125		1,270		71		1,200	
AA-9991503	00000	OHIO MINE SUBSIDENCE FUND	OH		6							3		3		2		2	
AA-9991506	00000	WEST VIRGINIA MINE SUBSIDENCE FUND	WV		20	154		50				10		214		4		210	
1099999. Total Authorized - Pools - Mandatory Pools					264,266	5,500	19	535,406	23	43,566	42	152,859		737,415		(3,846)		741,261	

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commis-sions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
AA-3194168	00000	ASPEN BERMUDA LIMITED	BMU			10	2	97		673	163			945		15		930	
AA-3194139	00000	AXIS SPECIALTY LIMITED	BMU			9	2	87		619	150			867				867	
AA-1340125	00000	HANNOVER RUECK SE	DEU			2	1	137	27	93	40			299				299	3
AA-3190871	00000	LANCASHIRE INSURANCE COMPANY LIMITED	BMU			4	1	35		251	61			352				352	
AA-1122000	00000	LLOYDS OF LONDON	GBR			8,523	1,001	50,677	31,737	49,572	21,302			162,813				162,813	13
AA-1127084	00000	LLOYDS SYNDICATE NUMBER 1084	GBR		489	1		9		55	14			78		15		64	
AA-1127183	00000	LLOYDS SYNDICATE NUMBER 1183	GBR		273	2		18		126	30			177		23		153	
AA-1120085	00000	LLOYDS SYNDICATE NUMBER 1274	GBR		50														
AA-1127301	00000	LLOYDS SYNDICATE NUMBER 1301	GBR		981	1		10		62	15			88		24		64	
AA-1120102	00000	LLOYDS SYNDICATE NUMBER 1458	GBR		796	4	1	37		249	61			351		49		301	
AA-1120083	00000	LLOYDS SYNDICATE NUMBER 1910	GBR		370	2		16		118	29			166		47		120	
AA-1120084	00000	LLOYDS SYNDICATE NUMBER 1955	GBR		511											12		(12)	
AA-1128001	00000	LLOYDS SYNDICATE NUMBER 2001	GBR		(15)	7	2	68		517	124			719		38		680	
AA-1128003	00000	LLOYDS SYNDICATE NUMBER 2003	GBR		(16)	6	1	61		444	107			619		64		555	
AA-1128010	00000	LLOYDS SYNDICATE NUMBER 2010	GBR		354	2		16		110	27			155		18		136	
AA-1120152	00000	LLOYDS SYNDICATE NUMBER 2357	GBR		325														
AA-1128987	00000	LLOYDS SYNDICATE NUMBER 2987	GBR		1,561	11	2	109		756	183			1,061		122		940	
AA-1129000	00000	LLOYDS SYNDICATE NUMBER 3000	GBR													34		(34)	
AA-1126033	00000	LLOYDS SYNDICATE NUMBER 33	GBR		382	4	1	36		251	61			353		31		322	
AA-1120075	00000	LLOYDS SYNDICATE NUMBER 4020	GBR		133														
AA-1126435	00000	LLOYDS SYNDICATE NUMBER 435	GBR		198	1		6		44	11			61		6		55	
AA-1126004	00000	LLOYDS SYNDICATE NUMBER 4444	GBR		121														
AA-3190829	00000	MARKEL BERMUDA LIMITED	BMU		3,595	19	4	194		1,414	341			1,971		216		1,755	
AA-1121425	00000	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED	GBR			152	115	4,124	2,802	2,647	1,116			10,955				10,955	
AA-3190686	00000	PARTNER REINSURANCE COMPANY LIMITED	BMU		6,705	50	11	277		1,930	468			2,736		130		2,605	
AA-3190339	00000	RENAISSANCE REINSURANCE LIMITED	BMU			22	5	227		1,663	401			2,318				2,318	
AA-1121270	00000	RIVER THAMES INSURANCE COMPANY LIMITED	GBR			3	3	59	9	64	26			165				165	64
AA-3190870	00000	VALIDUS REINSURANCE LIMITED	BMU			5	1	31		106	29			171				171	
1299999. Total Authorized - Other Non-U.S. Insurers					16,814	8,838	1,154	56,330	34,575	61,763	24,758			187,419		844		186,574	79
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)					314,796	18,766	2,955	711,103	67,377	183,979	49,185	153,352	552	1,187,270		(1,165)		1,188,435	320
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool																			
AA-3191533	00000	NATIONAL GENERAL RE LTD			2,234,989	13,670	(7,603)	220,265		441,057	45,227	934,245		1,646,860		107,915	58,597	1,480,348	
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other					2,234,989	13,670	(7,603)	220,265		441,057	45,227	934,245		1,646,860		107,915	58,597	1,480,348	
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)					2,234,989	13,670	(7,603)	220,265		441,057	45,227	934,245		1,646,860		107,915	58,597	1,480,348	
2299999. Total Unauthorized - Affiliates					2,234,989	13,670	(7,603)	220,265		441,057	45,227	934,245		1,646,860		107,915	58,597	1,480,348	
46-5173660	15876	ALEKA INSURANCE INC	HI			983	266	21,755		17,423				40,426				40,426	1,311
63-0255547	19143	ALFA MUTUAL FIRE INSURANCE COMPANY	AL	4		1		13	3	10	5			32				32	
13-5358230	24678	ARROWOOD INDEMNITY COMPANY	DE	4															
13-2963258	36579	AVIVA INSURANCE COMPANY OF CANADA (US BRANCH)	NY	4			1	24	3	26	3			56				56	2
23-1502700	21970	BEDIVERE INSURANCE COMPANY	PA	4		402								402				402	
22-2320779	38989	CHUBB CUSTOM INSURANCE COMPANY	NJ	4						1	1			2				2	
13-2781282	25070	CLEARWATER INSURANCE COMPANY	DE			1		261	6					268				268	
84-0401397	13641	COLORADO FARM BUREAU MUTUAL INSURANCE COMPANY	MS	4															
47-0490411	31127	COLUMBIA CASUALTY COMPANY	IL	4						16	7			22				22	
22-2476313	42625	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY	NJ	4		13	2	19	2	20	2			58				58	

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commis-sions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
61-0654823	10987	DELTA AMERICA RE INSURANCE COMPANY	KY	4															
23-2153760	39675	EXCALIBUR REINSURANCE CORPORATION	PA	4															
22-2222789	11398	GUARANTEE INSURANCE COMPANY	FL	4		322	(3)	123	13	97	11			562				562	
14-0727077	28630	GUILDERLAND REINSURANCE COMPANY	NY	4															
74-1296673	22489	HIGHLANDS INSURANCE COMPANY	TX	4		35								35				35	
13-3077651	40223	ICM INSURANCE COMPANY	NY	4															
36-2759195	27960	ILLINOIS UNION INSURANCE COMPANY	IL	4															
47-6025666	23264	INLAND INSURANCE COMPANY	NE	4		1		8	3	6	3			21				21	1
13-5339725	18341	INSURANCE CORP OF NEW YORK	NY	4															
23-0867770	14486	LIBERTY MUTUAL MID-ATLANTIC INSURANCE COMPANY	MA	4				1						1				1	
36-1410470	22977	LUMBERMENS MUTUAL CASUALTY COMPANY	IL	4		311								311				311	
83-4075490	16660	NATIONAL LEGACY INSURANCE COMPANY	OK	4		40	(3)	125	16	130	19			326				326	
42-0791985	21768	NORTHEASTERN INSURANCE COMPANY OF HARTFORD	CT	4															
39-0509630	23914	NORTHWESTERN NATIONAL INSURANCE COMPANY	WI	4															
46-3590210	15615	PACIFIC VALLEY INSURANCE COMPANY, INC	HI			3,433	338	40,471		33,074				77,316				77,316	
23-1740414	22705	R&Q REINSURANCE COMPANY	PA	4		2,637								2,637				2,637	
23-0580680	24457	RELIANCE INSURANCE COMPANY	PA	4															
AA-9993225	00000	SOUTH PLACE SYNDICATE	NY	4		7	4	1	15	28	12			66				66	
75-0784127	33014	TRANSPORT INSURANCE COMPANY	OH	4															
06-1117063	34894	TRENWICK AMERICA REINSURANCE CORPORATION	CT	4						2	1			2				2	
13-2838344	12971	UNION INDEMNITY INSURANCE COMPANY OF NEW YORK	NY	4		3,952								3,951				3,951	
63-0598629	11762	VESTA FIRE INSURANCE CORPORATION	TX	4		37								37				37	
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers						12,173	604	62,801	61	50,832	62			126,533				126,533	1,314
AA-9995026	00000	CARPENTER MANAGEMENT CORPORATION	NY	4				20		44	19			84				84	
AA-9995022	00000	EXCESS AND CASUALTY REINSURANCE ASSOCIATION (ECRA)	NY	4		59	56	476	486	959	417			2,453				2,453	15
AA-9995085	00000	FORTRESS REINSURANCE INC.	NC	4						8	3			11				11	
AA-9993217	00000	MAIDEN LANE SYNDICATE INC.	NY	4		7	4	1	15	28	12			66				66	
2599999. Total Unauthorized - Pools - Voluntary Pools						65	60	498	501	1,038	452			2,614				2,614	15
AA-3190906	00000	AEOLUS RE LIMITED	BMU		641														
AA-1240006	00000	AG INSURANCE	BEL	4		2	1	5	4	4	2			17				17	
AA-1120255	00000	AGEAS INSURANCE LIMITED	GBR	4		3	4	46	4	35	15			108				108	
AA-1120841	00000	AIG EUROPE LIMITED	GBR	4		1								1				1	
AA-1580076	00000	AIG GENERAL INSURANCE COMPANY LIMITED	JPN	4		31	14	1,003	373	608	170			2,198				2,198	
AA-1580015	00000	AIOI NISSAY DOWA INSURANCE COMPANY LIMITED	JPN	4		153	109	1,929	1,275	1,882	806			6,154				6,154	3
AA-1930610	00000	ALLIANZ AUSTRALIA LIMITED	AUS	4		5	4	113	84	110	48			364				364	
AA-1240011	00000	ALLIANZ BENELUX	BEL	4		23	13	905	412	425	146			1,925				1,925	1
AA-1840005	00000	ALLIANZ COMPANIA DE SEGUROS Y REASEGUROS SA	ESP	4		2	1	52	43	38	16			153				153	69
AA-1320029	00000	ALLIANZ FRANCE SA	FRA	4				1		1				1				1	
AA-1344102	00000	ALLIANZ GLOBAL CORPORATE & SPECIALTY AG (NEPHILA)	DEU		50	20	4	192		1,317	320			1,854		168		1,686	
AA-1320013	00000	ALLIANZ IARD	FRA	4		5	2	39	66	35	15			162				162	68
AA-1120445	00000	ALLIANZ INSURANCE PLC	GBR	4															
AA-3194128	00000	ALLIED WORLD ASSURANCE COMPANY LIMITED	BMU		1,361	5	1	53		361	88			508		71		437	
AA-1340035	00000	ALTE LEIPZIGER RUCKVERSICHERUNG AG	DEU	4															

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1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commis-sions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
AA-3190005	00000	AMERICAN INTERNATIONAL REINSURANCE COMPANY LIMITED	BMU	4		2	2	92	80	129	56			361				361	
AA-1930020	00000	AMP GENERAL INSURANCE LIMITED	AUS	4															
AA-1860050	00000	ANADOLU SIGORTA	TUR	4		3	2	54	43	61	27			189				189	92
AA-3191298	00000	ANTARES REINSURANCE COMPANY LIMITED	BMU		50														
AA-3194126	00000	ARCH REINS LIMITED	BMU			41	9	407		2,837	688			3,982				3,982	
AA-3190932	00000	ARGO RE	BMU		(17)	7	2	73		537	129			748		56		692	
AA-1360015	00000	ASSICURAZIONI GENERALI S.P.A.	ITA	4		2		56	83	38	16			195				195	
AA-1440035	00000	ATERFORSAKRINGS AB LUAP	SWE	4															
AA-1930040	00000	AUSTRALIAN REINSURANCE COMPANY LIMITED	AUS	4						1	1			2				2	37
AA-1380080	00000	AVERO SCHADEVERZEKERING BENELUX N.V.	NLD	4															
AA-1560390	00000	AVIVA INSURANCE COMPANY OF CANADA	CAN	4						3	1			5				5	
AA-1244102	00000	AXA BELGIUM	BEL	4		88	36	1,899	852	1,848	547			5,271				5,271	
AA-1121220	00000	AXA INSURANCE UK PLC	GBR	4															
AA-1460185	00000	AXA VERSICHERUNGEN AG	CHE	4		93	27	1,092	498	850	370			2,929				2,929	91
AA-3191454	00000	AXA XL REINSURANCE LTD	BMU		1,225											35		(35)	
AA-1320030	00000	AZUR ASSURANCES IARD	FRA	4															
AA-2980055	00000	B.S.E., BANCO DE SEGUROS DEL ESTADO	URY	4															
AA-1460025	00000	BALOISE INSURANCE COMPANY LIMITED	CHE	4															
AA-3191105	00000	BAYSIDE REINS COMPANY LIMITED	BMU	4						3	1			4				4	
AA-3191004	00000	BISON INSURANCE COMPANY	BMU	4		20	12	380	179	311	135			1,038				1,038	
AA-3190040	00000	BLUEWATER INSURANCE, LIMITED	BMU	4															
AA-1720007	00000	BOTHNIA INTERNATIONAL INSURANCE COMPANY LIMITED	FIN	4															
AA-1120300	00000	BRITISH RESERVE INSURANCE COMPANY LIMITED	GBR	4				25	8	15	7			54				54	55
AA-3190045	00000	BRITTANY INSURANCE COMPANY LIMITED	BMU	4				2		4	2			8				8	
AA-2131002	00000	CAJA NACIONAL DE AHORRO Y SEGURO	ARG	4															
00-0000000	00000	CARRICK REINSURANCE LIMITED	BMU	4						9	1			10				10	
AA-1120089	00000	CATALINA WORTHING INSURANCE LIMITED	GBR	4		137	110	4,186	3,075	4,279	1,821			13,608				13,608	
AA-1990110	00000	CENTRAL REINSURANCE CORPORATION LIMITED	ZAF	4										1				1	
AA-1121065	00000	CGU BONUS LIMITED	GBR	4															
AA-1930120	00000	CHAMBER OF MANUFACTURES INSURANCE LIMITED.	AUS	4		1	1	8	5	6	3			24				24	
AA-1780116	00000	CHAUCER INSURANCE COMPANY DESIGNATED ACTIVITY COMPANY	IRL		466			4		27	7			39		12		27	
AA-3190057	00000	CHEMICAL INSURANCE COMPANY, LIMITED	BMU	4				1		1				1				1	1
AA-9240012	00000	CHINA PROPERTY & CASUALTY REINSURANCE COMPANY LIMITED	CHN		509											10		(10)	
AA-9240012	00000	CHINA PROPERTY & CASUALTY REINSURANCE COMPANY LIMITED	CHN	4		(1)	(1)	78	8	84	9			178				178	60
AA-3190770	00000	CHUBB TEMPEST REINSURANCE LIMITED	BMU			21	4	210		1,462	355			2,052				2,052	
AA-2232002	00000	CIA. REAL BRASILEIRA DE SEGUROS	BRA	4															
AA-2231020	00000	CIA. UNIAO DE SEGUROS GERAIS	BRA	4		9	2	10	1	(47)	(5)			(30)	11			(30)	
AA-1320035	00000	COLISEE RE	FRA	4				1						1				1	2
AA-1120380	00000	COMMUNITY REINSURANCE CORPORATION LIMITED	GBR	4				21	44	19	8			92				92	58
00-0000000	00000	COMP. DASSUR. REUNIES RISQUES DIVERS	FRA	4		3	1			1	1			6				6	
AA-1460035	00000	CONTINENTALE ALLGEMEINE VERS. AG	CHE	4															
AA-1120495	00000	DOMINION INSURANCE COMPANY LIMITED	GBR	4		26	13	761	496	921	401			2,619				2,619	
AA-1340085	00000	E+S RUECKVERSICHERUNGS-AKTIENGESELLSCHAFT	DEU	4				2		2				5				5	4
AA-1120515	00000	EAGLE STAR INSURANCE COMPANY LIMITED	GBR	4		1		6	4	2	1			14				14	

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
AA-1120536	00000	EL PASO INSURANCE COMPANY LIMITED	GBR	4															
AA-1740230	00000	ETHNIKI HELLENIC GENERAL INSURANCE COMPANY S.A.	GRC	4															
AA-1240054	00000	EULER HERMES CREDIT INSURANCE BELGIUM SA	BEL	4		3	2	75	54	76	33			244				244	1
00-0000000	00000	EULER HERMES KREDITFORSIKRING	DNK	4															
AA-1120580	00000	EXCESS INSURANCE COMPANY LIMITED	GBR					43	1					44				44	
AA-1360065	00000	F.A.T.A. ASSICURAZIONI SPA.	ITA	4		2	2	64	43	43	19			173				173	12
AA-3191289	00000	FIDELIS INSURANCE BERMUDA LIMITED	BMU			12	3	123		815	199			1,153				1,153	
AA-1120175	00000	FIDELIS UNDERWRITING LTD	GBR			4	1	10		62	15			91				91	
AA-1440004	00000	FORSAKRINGSAKTIEBOLAGET AGRIA (PUBL)	SWE	4															
AA-1320135	00000	GAN ASSURANCES IARD	FRA	4															
AA-1220027	00000	GENERALI HOLDING VIENNA AG	AUT	4		2	1	37	24	44	19			128				128	
AA-1220035	00000	GENERALI RUECKVERSICHERUNG AKTIENGESELLSCHAFT	AUT	4		1		10	5	12	5			33				33	
AA-1420030	00000	GJENSIDIGE NOR FORSIKRING	NOR	4															
00-0000000	00000	GORDIAN RUNOFF LIMITED	AUS	4		4	3	25	17	18	8			74				74	
AA-1340100	00000	GOTHAER RUCKVERSICHERUNG AG.	DEU	4															
AA-1120700	00000	GREYFRIARS INSURANCE COMPANY LIMITED	GBR	4															
AA-3191437	00000	GROUP ARK INSURANCE LIMITED	BMU			1		9		28	8			46				46	
AA-1320032	00000	GROUPAMA SA	FRA	4															
AA-1860340	00000	GUNES SIGORTA A.S.	TUR	4		189	117	87	65	86	38			581	304			581	
AA-3191190	00000	HAMILTON RE LTD	BMU			1		10		62	15			88				88	
AA-3190060	00000	HANNOVER RE (BERMUDA) LIMITED	BMU		(7)	6	1	63		430	105			605		49		556	
AA-1440047	00000	HANSA SJO FORSAKRINGS A/B	SWE	4															
AA-1340129	00000	HANSEATICA RUCKVERSICHERUNGS AG	DEU	4															
AA-5420070	00000	HANWHA GENERAL INSURANCE COMPANY LIMITED	KOR	4		4	3	85	65	90	39			285				285	155
AA-3190080	00000	HEDDINGTON INSURANCE LIMITED	BMU	4															
AA-1740360	00000	HELLENIC SHIP & AIRCRAFT INSURANCE COMPANY	GRC	4															
AA-1340132	00000	HESSEN-NASSAUISCHE VERSICHERUNGSANSTALT	DEU	4															
AA-1120760	00000	HIGHLANDS INSURANCE COMPANY (UK) LIMITED	GBR	4															
AA-1340087	00000	HOCHRHEIN INTERNATIONALE RUECKERVERSICHERUNG AG	DEU	4															
00-0000000	00000	ICS ASSURANCES, S A	FRA	4										1				1	
00-0000000	00000	IND. CIE D ASS. TOUS RISQUES	FRA	4															
AA-0000000	00000	INSURANCE AUSTRALIA LIMITED	AUS	4		1	1	8	5	6	3			25				25	
AA-1780035	00000	INSURANCE CORPORATION OF IRELAND PLC	IRL	4															
AA-1560480	00000	INTACT INSURANCE COMPANY	CAN	4															
AA-2230425	00000	IRB BRASIL RESSEGUROS SA	BRA	4		38	1	88	10	86	9			233				233	
AA-5424101	00000	K B INSURANCE CO LIMITED	KOR	4		2	1	49	31	42	18			144				144	86
AA-1240026	00000	KBC ASSURANCES	BEL	4		28	14	946	495	273	119			1,875				1,875	5
AA-1120475	00000	KINGSCROFT INSURANCE COMPANY LIMITED	GBR	4															
AA-5420050	00000	KOREAN REINSURANCE COMPANY	KOR	4		53	30	1,450	591	529	230			2,883				2,883	
AA-1580050	00000	KYOEI FIRE AND MARINE INSURANCE COMPANY LIMITED	JPN	4		16	11	426	289	434	189			1,366				1,366	
AA-1240068	00000	L'ETOILE 1905 S.A.	BEL	4		1		3	2	4	2			11				11	2
AA-1360067	00000	LA FENICE RIASSICURAZIONI SPA	ITA	4				2		2				4				4	1
AA-1560034	00000	LA MUTUELLE DU MANS ASSURANCES I.A.R.D.	CAN	4				6	11	6	2			25				25	5
AA-1360165	00000	LA NATIONALE S.P.A.	ITA	4															
AA-1320245	00000	LA REASSURANCE INTERCONTINENTALE S.A.	FRA	4		1		104	222	95	41			462				462	18
AA-1320255	00000	LA REUNION FRANCAISE S.A.	FRA	4				5	11	5	2			23				23	

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commis-sions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
AA-3190349	00000	LAKEWOOD INSURANCE LIMITED	BMU	4		2	1	27	15	29	13			86				86	
AA-1440060	00000	LANSFORSAKRINGSBOLAGENS A/B	SWE	4															
AA-1370095	00000	LE FOYER CIE. LUXEMBOURGEOISE D'ASSUR. SA	LUX	4				5	2	6	3			16				16	4
AA-1860690	00000	LIBERTY SIGORTA A.S.	TUR	4															
AA-1120186	00000	LLOYDS SYNDICATE NUMBER 1947	GBR		55														
AA-3191239	00000	LUMEN RE LIMITED	BMU		(10)	5	1	48		330	80			464		41		423	
AA-1320171	00000	MAAF ASSURANCES	FRA	4															
AA-1840610	00000	MAPFRE INDUSTRIAL S.A.	ESP	4				18	14	59	26			116				116	8
AA-8310008	00000	MARCO RE LIMITED	GGY					1		11	2			14				14	
AA-1240125	00000	MERCATOR VERZEKERINGEN NV	BEL	4															
AA-5420060	00000	MERITZ FIRE & MARINE INSURANCE COMPANY LIMITED	KOR	4															
AA-1860620	00000	MILLI REASURANS T.A.S.	TUR	4		4	3	103	77	103	45			336				336	191
AA-1120980	00000	MINSTER INSURANCE COMPANY LIMITED	GBR	4															
AA-1121410	00000	MITSUI SUMITOMO INSURANCE COMPANY (EUROPE) LIMITED	GBR	4						1				1				1	
AA-1580085	00000	MITSUI SUMITOMO INSURANCE COMPANY LIMITED	JPN	4		62	41	1,630	1,145	1,541	576			4,995				4,995	2
AA-0051036	00000	MLC REINSURANCE LIMITED	TCA	4		2	1	38	27	40	17			125				125	
AA-1460019	00000	MS AMLIN AG	CHE			8	2	71		479	117			676				676	
AA-1340165	00000	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	DEU		1,059	19	4	192		1,326	322			1,863		1		1,861	
AA-1340165	00000	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	DEU	4		11	7	653	261	475	207			1,614				1,614	
AA-0000000	00000	NATIONAL CASUALTY COMPANY OF AMERICA LIMITED	GBR	4		19	25	188	7	63	26			328				328	9
AA-1360170	00000	NAVALE ASSICURAZIONI S.P.A.	ITA	4															
AA-1121075	00000	NIPPON INSURANCE COMPANY OF EUROPE LIMITED	GBR	4		1								1				1	
AA-1580070	00000	NISSHIN FIRE AND MARINE INSURANCE COMPANY LIMITED	JPN	4		5	4	151	101	148	64			473				473	228
AA-1560247	00000	NORTHBRIDGE GENERAL INSURANCE CORPORATION	CAN	4		94	62	2,000	800	898	363			4,217				4,217	17
AA-1340135	00000	NOVA ALLGEMEINE VERSICHERUNG AKTIENGESELLSCHAFT	DEU	4				1		2				3				3	2
AA-1121120	00000	NRG VICTORY REINSURANCE, LIMITED	GBR	4		151	4	150	70	121	52			547				547	29
AA-2990725	00000	ORINOCO SEGUROS C.A.	VEN	4															
AA-3190131	00000	OWENS INSURANCE LIMITED	BMU	4															
AA-1240163	00000	P & V ASSURANCES SC	BEL	4		2	1	40	28	41	18			130				130	76
AA-3190195	00000	PALLAS REINSURANCE COMPANY LTD	BMU	4		24	9	330	235	174	76			847				847	2
AA-1780078	00000	PARTNER REINSURANCE EUROPE SE	IRL	4		20	10	670	415	559	243			1,919				1,919	
AA-1340187	00000	PROVINZIAL NORD BRANDKASSE AKTIENGESELLSCHAFT	DEU	4															
AA-1340245	00000	PROVINZIAL NORDWEST HOLDING AG	DEU	4															
AA-1240051	00000	QBE EUROPE NV/SA	BEL		433	2		17		113	28			160		20		139	
AA-1120481	00000	QBE INSURANCE (EUROPE) LIMITED	GBR	4															5
AA-1780070	00000	QBE REINSURANCE (EUROPE) LIMITED	IRL	4				2		2				4				4	
AA-1810007	00000	R&Q INSURANCE (MALTA) LIMITED	MLT	4		12	13	298	115	17	7			461				461	467
AA-1340004	00000	R+V VERSICHERUNG AKTIENGESELLSCHAFT	DEU	4															
AA-3190137	00000	RAMUS INSURANCE COMPANY LIMITED	BMU	4															
AA-2990857	00000	REASEGURADORA DELTA CA	VEN	4															
AA-1280110	00000	REASSURANCEAFVIKLINGS-AKTIESELSKABET	DNK	4															
AA-5360041	00000	REASURANSI INDONESIA UTAMA (PERSERO)	IDN	4						1				1				1	
AA-1340201	00000	RHEINLAND VERS.-AG	DEU	4		1	1	8	7	3	1			20				20	
AA-1120465	00000	RIVERSTONE INSURANCE (UK) LIMITED	GBR	4				1		2				3				3	

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commis-sions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
AA-1720070	00000	SAMPO PLC	FIN	4															
AA-3191403	00000	SANDERS RE II LTD.	BMU		7,549	575	153	348		789	265			2,131		14		2,117	
AA-3191490	00000	SANDERS RE III LTD.	BMU		17,661											39		(39)	
AA-1344100	00000	SCOR DEUTSCHLAND RUCKVERSICHERUNGS AG	DEU	4															
AA-1340015	00000	SCOR RUCKVERSICHERUNG (DEUTSCHLAND)AG	DEU	4			(2)	109	12	118	13			249				249	
AA-1320158	00000	SCOR SE	FRA	4		34	7	953	104	1,031	113			2,241				2,241	
AA-1320158	00000	SCOR SE	FRA		(16)	4	1	34		269	64			373		49		324	
AA-1569750	00000	SCOTTISH AND YORK HOLDINGS LIMITED	CAN	4						14	6			21				21	
AA-1240175	00000	SECURA SOCIETE DE REASSURANCES	BEL	4		1	1	8	7	3	1			20				20	
AA-5760050	00000	SINGAPORE AVIATION & GENERAL INSURANCE COMPANY (PTE.) LTD	SGP	4				1		1				2				2	1
AA-5760055	00000	SINGAPORE REINSURANCE CORPORATION LIMITED	SGP	4		3	3	37	27	37	16			122				122	55
AA-1440075	00000	SIRIUS FORSAKRINGSAKTIEBOLAGET	SWE	4															
AA-3190146	00000	SOLAR INSURANCE COMPANY LIMITED	BMU	4		3	2	47	27	44	19			142				142	78
AA-1580110	00000	SOMPO JAPAN INSURANCE INC	JPN	4		177	84	4,854	2,181	3,787	1,466			12,548				12,548	34
AA-1420110	00000	SPAREBANK 1 SKADEFORSIKRING AS	NOR	4		17	5	128	90	109	47			395				395	217
AA-3190582	00000	ST JOHN'S INSURANCE COMPANY LIMITED	BMU	4		12	7	422	102	70	30			642				642	
AA-1440090	00000	STOCKHOLM ATERFORSAKRINGS AB	SWE	4		5	2	48	7	52	22			136				136	75
AA-1440100	00000	STOCKHOLM REINSURANCE COMPANY LIMITED	SWE	4															
AA-1930925	00000	SUNCORP-METWAY INSURANCE LIMITED	AUS	4		7	4	193	101	70	31			405				405	
AA-1340260	00000	SV VERMOGENSVERWALTUNGS-AKTIENGESELLSCHAFT	DEU	4		5	3	157	130	126	46			467				467	272
AA-1440105	00000	SWEDISH CLUB	SWE	4		2	1	51	37	42	18			153				153	
AA-1370021	00000	SWISS RE EUROPE SA	LUX	4		17	8	626	526	451	192			1,820				1,820	4
AA-1580080	00000	TAISEI FIRE AND MARINE INSURANCE COMPANY LIMITED	JPN	4															
AA-5280065	00000	TAIWAN FIRE AND MARINE INSURANCE COMPANY LIMITED	TWN	4															
AA-1580095	00000	THE TOA REINSURANCE COMPANY LIMITED	JPN	4		5	4	151	94	154	67			475				475	
AA-1580100	00000	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LIMITED	JPN	4		2	1	19	9	9	4			44				44	1
AA-1960655	00000	TOWER INSURANCE LIMITED	NZL	4															
AA-1340225	00000	TRANSATLANTISCHE BETEILIGUNGS - AG	DEU	4															
AA-1440043	00000	TRYGG HANSA INSURANCE COMPANY LIMITED	SWE	4				2		2				5				5	3
AA-1340006	00000	UNION REINSURANCE COMPANY	DEU	4															
AA-1780054	00000	UNIPOLRE LIMITED	IRL	4		1	1	30	6	1	1			40				40	
AA-1360195	00000	UNIPOLSAI ASSICURAZIONI SPA	ITA	4			1	70	43	53	12			179				179	104
AA-1220020	00000	UNIQA VERSICHERUNGEN AG	AUT	4				5	2	6	3			16				16	7
AA-1120590	00000	UNITED FRIENDLY GENERAL INSURANCE LIMITED	GBR	4															
AA-3191432	00000	VANTAGE RISK LTD.	BMU		285														
AA-1360265	00000	VITTORIA ASSICURAZIONI S.P.A.	ITA	4		2	1	88	85	66	29			270				270	
AA-1220070	00000	WIENER RUCKVERSICHERUNGS GESELLSCHAFT	AUT	4															
AA-1340265	00000	WUESTENROT VESICHERUNGS AG	DEU	4				2		2				4				4	2
AA-3191315	00000	XL BERMUDA LIMITED	BMU		211	129	13	443		1,307	218			2,110		113		1,997	
AA-1780072	00000	XL RE EUROPE SE	IRL			1		3		11	3			19				19	
AA-1460190	00000	ZURICH INSURANCE COMPANY LIMITED	CHE	4															
AA-1120018	00000	ZURICH INTERNATIONAL (UK) LIMITED	GBR	4		2	1	48	10	2	1			64				64	
2699999. Total Unauthorized - Other Non-U.S. Insurers					31,500	2,518	1,052	32,954	16,503	36,635	12,300			101,962	315	679		101,283	2,719
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)					2,266,489	28,427	(5,887)	316,519	17,065	529,562	58,040	934,245		1,877,969	315	108,595	58,597	1,710,778	4,048

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commis-sions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
3299999. Total Certified - Affiliates - U.S. Non-Pool																			
3599999. Total Certified - Affiliates - Other (Non-U.S.)																			
3699999. Total Certified - Affiliates																			
CR-3194122	00000	DAVINCI REINSURANCE LIMITED	BMU			39	8	381		2,651	643			3,722				3,722	
CR-3194130	00000	ENDURANCE SPECIALTY INSURANCE LIMITED	BMU		(61)	26	6	261		1,811	439			2,543		239		2,304	
CR-1340125	00000	HANNOVER RUECK SE	DEU			9	2	85		547	134			777				777	
CR-3190875	00000	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED	BMU			3	1	35		226	55			319				319	
CR-3190339	00000	RENAISSANCE REINSURANCE LIMITED	BMU			69	15	678		4,769	1,156			6,687				6,687	
CR-1460023	00000	RENAISSANCERE EUROPE AG	CHE							2	1			3				3	
4099999. Total Certified - Other Non-U.S. Insurers					(61)	146	31	1,440		10,006	2,428			14,051		239		13,812	
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)					(61)	146	31	1,440		10,006	2,428			14,051		239		13,812	
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool																			
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)																			
5099999. Total Reciprocal Jurisdiction - Affiliates																			
RJ-3194126	00000	ARCH REINS LIMITED	BMU		5,276											462		(462)	
RJ-3194168	00000	ASPEN BERMUDA LIMITED	BMU		1,350											99		(99)	
RJ-3194139	00000	AXIS SPECIALTY LIMITED	BMU		60											97		(97)	
RJ-3190770	00000	CHUBB TEMPEST REINSURANCE LIMITED	BMU		1,051											186		(186)	
RJ-3191435	00000	CONDUIT REINSURANCE LIMITED	BMU		402											6		(6)	
RJ-3194122	00000	DAVINCI REINSURANCE LIMITED	BMU		7,256											448		(448)	
RJ-3194130	00000	ENDURANCE SPECIALTY INSURANCE LIMITED	BMU		2,344											2		(2)	
RJ-3191289	00000	FIDELIS INSURANCE BERMUDA LIMITED	BMU		2,738											103		(103)	
RJ-1120175	00000	FIDELIS UNDERWRITING LTD	GBR		552											6		(6)	
RJ-3191437	00000	GROUP ARK INSURANCE LIMITED	BMU		2,200											70		(70)	
RJ-3191190	00000	HAMILTON RE LTD	BMU		1,205											30		(30)	
RJ-3190060	00000	HANNOVER RE (BERMUDA) LIMITED	BMU		1,758											24		(24)	
RJ-1340125	00000	HANNOVER RUECK SE	DEU		5,456											132		(132)	
RJ-3190875	00000	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED	BMU		483											33		(33)	
RJ-3190871	00000	LANCASHIRE INSURANCE COMPANY LIMITED	BMU		1,507											45		(45)	
RJ-3191239	00000	LUMEN RE LIMITED	BMU		414											5		(5)	
RJ-1840000	00000	MAPFRE RE COMPANIA DE REASEGUROS SA	ESP		694											12		(12)	
RJ-1460019	00000	MS AMLIN AG	CHE		779											56		(56)	
RJ-1340165	00000	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	DEU		(28)											160		(160)	
RJ-3190686	00000	PARTNER REINSURANCE COMPANY LIMITED	BMU		(65)											259		(259)	
RJ-3190339	00000	RENAISSANCE REINSURANCE LIMITED	BMU		16,451											889		(889)	
RJ-3190870	00000	VALIDUS REINSURANCE LIMITED	BMU		(48)											231		(231)	
RJ-3191388	00000	VERMEER REISNURANCE LTD	BMU		981														
RJ-1780072	00000	XL RE EUROPE SE	IRL		76														
5499999. Total Reciprocal Jurisdiction - Other Non-U.S. Insurers					52,890											3,354		(3,354)	
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)					52,890											3,354		(3,354)	
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)					2,634,115	47,339	(2,901)	1,029,062	84,442	723,547	109,653	1,087,596	552	3,079,290	315	111,022	58,597	2,909,671	4,368
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)																			
9999999 Totals					2,634,115	47,339	(2,901)	1,029,062	84,442	723,547	109,653	1,087,596	552	3,079,290	315	111,022	58,597	2,909,671	4,368

SCHEDULE F - PART 3 (Continued)

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

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number From Col. 1	Name of Reinsurer From Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
0499999. Total Authorized - Affiliates - U.S. Non-Pool				XXX					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0799999. Total Authorized - Affiliates - Other (Non-U.S.)				XXX											XXX		
0899999. Total Authorized - Affiliates				XXX											XXX		
13-3333609	21ST CENTURY NORTH AMERICA INSURANCE COMPANY														3		
95-2371728	ACE AMERICAN INSURANCE COMPANY														1		
06-0237820	ACE PROPERTY & CASUALTY INSURANCE COMPANY						1,044		1,044	1,253		1,253		1,253	1		20
25-1118791	AIG PROPERTY CASUALTY COMPANY						3,596	719	2,877	3,452		3,452		3,452	3		97
94-6078058	ALLIANZ REINSURANCE AMERICA INC						604		604	725		725		725	6		87
36-2661954	AMERICAN AGRICULTURAL INSURANCE COMPANY						5	1	4	5		5		5	3		
59-0593886	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA						1,095		1,094	1,313		1,313		1,313	2		28
13-5124990	AMERICAN HOME ASSURANCE COMPANY					1	1,490	2	1,490	1,788	1	1,787		1,787	3		50
35-0145400	AMERICAN STATES INSURANCE COMPANY						199	40	159	191		191		191	3		5
38-0829210	AMERISURE MUTUAL INSURANCE COMPANY														3		
94-1390273	ARGONAUT INSURANCE COMPANY						796	1	795	954		954		954	4		31
38-0315280	AUTO-OWNERS INSURANCE COMPANY														1		
06-6105395	CENTURY INDEMNITY COMPANY					6	1,739	5	1,740	2,088	6	2,082		2,082	6		250
13-3531373	CERITY INSURANCE COMPANY						1,016	1	1,016	1,219		1,219		1,219	4		40
31-0542366	CINCINNATI INSURANCE COMPANY					47	290		336	404	47	357		357	2		7
52-0266645	CLARENDON NATIONAL INSURANCE COMPANY						39	8	32	38		38		38	6		5
36-2114545	CONTINENTAL CASUALTY COMPANY					14	877	175	715	858	14	844		844	3		24
13-5010440	CONTINENTAL INSURANCE COMPANY					1	4,254	7	4,247	5,097	1	5,096		5,096	3		143
22-2464174	CRUM & FORSTER INSURANCE COMPANY						46	9	36	44		44		44	3		1
38-2145898	DORINCO REINSURANCE COMPANY						809		809	971		970		970	3		27
39-0264050	EMPLOYERS INSURANCE COMPANY OF WAUSAU					2	10,639	17	10,623	12,748	2	12,746		12,746	3		357
42-0234980	EMPLOYERS MUTUAL CASUALTY COMPANY						543	109	434	521		521		521	3		15
36-2950161	EVANSTON INSURANCE COMPANY						1,383	1	1,383	1,659		1,659		1,659	3		46
22-2005057	EVEREST REINSURANCE COMPANY					333	7,281	19	7,595	9,114	333	8,781		8,781	2		184
39-1092844	EVERSPAN INSURANCE COMPANY						167		167	200		200		200	4		7
05-0316605	FACTORY MUTUAL INSURANCE COMPANY					9	11,888	4	11,892	14,271	9	14,262		14,262	2		300
38-1316179	FARM BUREAU MUTUAL INSURANCE COMPANY OF MI														4		
13-2915260	FARMERS GROUP PROPERTY AND CASUALTY INSURANCE COMPANY					26	3,170	634	2,562	3,075	26	3,049		3,049	3		85
42-0245840	FARMERS MUTUAL HAIL INSURANCE COMPANY OF IOWA					1	2		3	3	1	2		2	4		
13-2725441	FARMERS PROPERTY & CASUALTY INS CO					1	73	15	60	72	1	71		71	3		2
06-1325038	FINIAL REINSURANCE COMPANY						825	1	824	989		989		989	4		33
75-1588101	GEICO GENERAL INSURANCE COMPANY					3	618	124	497	597	3	594		594	1		9
13-2673100	GENERAL REINSURANCE CORPORATION					2	2,713	1	2,714	3,257	2	3,255		3,255	1		52
13-1958482	GENERAL STAR NATIONAL INSURANCE COMPANY					1	870	1	870	1,044	1	1,043		1,043	1		17
13-5617450	GENERALI US BRANCH					29	165	33	161	194	29	165		165	3		5
13-5009848	GLOBAL REINSURANCE CORPORATION OF AMERICA						55	11	44	53		53		53	6		6
31-0501234	GREAT AMERICAN INSURANCE COMPANY						1,438	288	1,151	1,381		1,381		1,381	2		29
13-5117400	GREATER NEW YORK MUTUAL INSURANCE COMPANY						32	6	26	31		31		31	2		1
13-5129825	HANOVER INSURANCE COMPANY						132	26	106	127		127		127	3		4
06-0384680	HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY					(59)	4,247		4,188	5,025	(59)	5,084		5,084	1		81

SCHEDULE F - PART 3 (Continued)

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

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number From Col. 1	Name of Reinsurer From Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
38-0829290	HASTINGS INSURANCE COMPANY						38	8	30	36		36		36	3		1
39-1321384	HAWKEYE SECURITY INSURANCE COMPANY						9	2	7	9		9		9	3		
74-2195939	HOUSTON CASUALTY COMPANY					6	85		91	109	6	103		103	1		2
23-0723970	INSURANCE COMPANY OF N AMER						35		35	42		42		42	1		1
56-0473714	INTEGON INDEMNITY CORPORATION						36	7	29	35		35		35	2		1
13-4941245	INTEGON NATIONAL INSURANCE COMPANY														2		
61-0392792	KENTUCKY FARM BUREAU MUTUAL INSURANCE COMPANY														3		
04-1543470	LIBERTY MUTUAL INSURANCE COMPANY					15	388	78	325	390	15	375		375	3		11
22-2053189	LM PROPERTY AND CASUALTY INSURANCE COMPANY						203	41	163	195		195		195	3		5
36-3347420	MAPRE INSURANCE COMPANY														3		
62-0928337	MERASTAR INSURANCE COMPANY						5	1	4	5		5		5	4		
04-1614490	MERRIMACK MUTUAL FIRE INSURANCE COMPANY						108	22	86	104		103		103	3		3
36-1475332	MIDSTATES REINSURANCE CORPORATION						180		180	216		216		216	6		26
22-3818012	MITSUI SUMITOMO INSURANCE COMPANY OF AMERICA						1		1	1		1		1	2		
13-3467153	MITSUI SUMITOMO INSURANCE USA INC														2		
04-2482364	MOSAIC INSURANCE COMPANY						21	4	17	20		20		20	6		2
31-4259550	MOTORISTS MUTUAL INSURANCE COMPANY						53	11	43	51		51		51	3		1
38-0855585	MOTORS INSURANCE CORPORATION						64		64	77		77		77	3		2
13-4924125	MUNICH REINSURANCE AMERICA INC					162	4,959		5,121	6,146	162	5,984		5,984	2		126
47-0247300	NATIONAL AMERICAN INSURANCE COMPANY														3		
38-0865250	NATIONAL CASUALTY COMPANY						1,307	2	1,305	1,567		1,567		1,567	3		44
47-0355979	NATIONAL INDEMNITY COMPANY					1	3,965	1	3,965	4,758	1	4,757		4,757	1		76
36-2704643	NATIONAL SURETY CORPORATION						3		3	3		3		3	2		
25-0687550	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTS						1,793		1,793	2,152		2,152		2,152	3		60
31-4425763	NATIONWIDE GENERAL INSURANCE COMPANY						88	18	71	85		85		85	3		2
31-4177100	NATIONWIDE MUTUAL INSURANCE COMPANY					9	1,525	3	1,530	1,836	9	1,828		1,828	3		51
04-2177185	NEW ENGLAND INSURANCE COMPANY						129	26	104	124		124		124	5		6
06-1053492	NEW ENGLAND REINSURANCE CORPORATION					14	14,404	2,881	11,537	13,844	14	13,831		13,831	5		705
22-1964135	NORTH RIVER INSURANCE COMPANY						2		2	2		2		2	3		
62-0929818	OAKWOOD INSURANCE COMPANY						1		1	1		1		1	6		
47-0698507	ODYSSEY REINSURANCE COMPANY					68	507		576	691	68	622		622	2		13
13-3031176	PARTNER REINSURANCE COMPANY OF THE US						70		70	83		83		83	2		2
13-2919779	PEERLESS INDEMNITY INSURANCE COMPANY						155	31	124	149		149		149	3		4
23-1642962	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY						405	1	404	485		485		485	2		10
06-0303275	PHOENIX INSURANCE COMPANY						1		1	1		1		1	1		
36-3030511	PRAETORIAN INSURANCE COMPANY						1,020	204	816	979		979		979	3		27
13-1188550	PUBLIC SERVICE INSURANCE COMPANY														6		
22-2311816	QBE INSURANCE CORPORATION						2		2	2		2		2	3		
23-1641984	QBE REINSURANCE CORPORATION					21	266	53	233	280	21	259		259	3		7
13-3028939	RAMPART INSURANCE COMPANY						10	2	8	10		10		10	6		1
52-1952955	RENAISSANCE REINSURANCE US INC						424		424	509		509		509	2		11
86-0274508	REPWEST INSURANCE COMPANY						64		64	77		77		77	3		2
37-0915434	RLI INSURANCE COMPANY						239	48	191	230		230		230	2		5

SCHEDULE F - PART 3 (Continued)

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

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number From Col. 1	Name of Reinsurer From Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
91-0742148	SAFECO INSURANCE COMPANY OF AMERICA					1	107	21	86	104	1	103		103	3		3
75-1444207	SCOR REINSURANCE COMPANY					60	8,629	11	8,677	10,413	60	10,353		10,353	3		290
56-1285899	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST						8	2	7	8		8		8	2		
39-0333950	SENTRY INSURANCE COMPANY					13	1,191		1,203	1,444	13	1,431		1,431	2		30
13-2997499	SIRIUSPOINT AMERICA INSURANCE COMPANY					4	2,390	1	2,394	2,872	4	2,868		2,868	4		95
13-2554270	SOMPO AMERICA INSURANCE COMPANY						340		340	408		408		408	2		9
04-1027270	SPARTA INSURANCE COMPANY														6		
41-0406690	ST PAUL FIRE & MARINE INSURANCE COMPANY						265	53	213	255		255		255	1		4
22-3590451	STARNET INSURANCE COMPANY						5		5	6		6		6	2		
75-1670124	STARR INDEMNITY & LIABILITY COMPANY					8	5,086	1,017	4,078	4,893	8	4,885		4,885	3		137
37-0533080	STATE FARM FIRE AND CASUALTY COMPANY						52	10	42	50		50		50	1		1
13-3031274	SUECIA INSURANCE COMPANY														6		
13-1675535	SWISS REINSURANCE AMERICA CORPORATION					910	21,905	17	22,797	27,357	910	26,447		26,447	2		555
94-1517098	TIG INSURANCE COMPANY					1	34,499	39	34,460	41,353	1	41,352		41,352	6		4,962
13-2918573	TOA-RE INSURANCE COMPANY OF AMERICA					2	3,373		3,374	4,049	2	4,047		4,047	3		113
13-4032666	TOKIO MARINE AMERICA INSURANCE COMPANY						186		186	223		223		223	1		4
31-4423946	TRANSAMERICA CASUALTY INSURANCE COMPANY						7		7	8		8		8	6		1
13-5616275	TRANSATLANTIC REINSURANCE COMPANY					296	6,472	3	6,765	8,118	296	7,823		7,823	1		125
06-6033504	TRAVELERS CASUALTY & SURETY COMPANY					1	1,078	216	863	1,036	1	1,035		1,035	1		17
06-0566050	TRAVELERS INDEMNITY COMPANY					1	2,562		2,563	3,075	1	3,074		3,074	1		49
06-1286274	TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY					4	420	84	339	407	4	404		404	1		6
47-0547953	UNION INSURANCE COMPANY					3	616		618	742	3	739		739	2		16
42-0644327	UNITED FIRE & CASUALTY COMPANY						1		1	1		1		1	4		
13-5459190	UNITED STATES FIRE INSURANCE COMPANY						1		1	1		1		1	3		
52-0515280	US FIDELITY & GUARANTY COMPANY						3	1	3	3		3		3	1		
13-3088732	WCF NATIONAL INSURANCE COMPANY					4	110	22	92	110	4	106		106	3		3
13-2668999	WELLFLEET NEW YORK INSURANCE COMPANY						8		8	9		9		9	1		
41-0430825	WESTERN NATIONAL MUTUAL INSURANCE COMPANY						20	4	16	19		19		19	2		
48-0921045	WESTPORT INSURANCE CORPORATION					5	72,557	8	72,554	87,065	5	87,060		87,060	2		1,828
56-1507441	WILSHIRE INSURANCE COMPANY														4		
13-1290712	XL REINSURANCE AMERICA INC					1	1,667	333	1,334	1,601	1	1,600		1,600	2		34
47-0619962	YCI INCORPORATED														6		
94-1590201	YOSEMITE INSURANCE COMPANY					53	4	1	56	67	53	13		13	6		2
36-4233459	ZURICH AMERICAN INSURANCE COMPANY						92	18	74	89		89		89	2		2
0999999. Total Authorized - Other U.S. Unaffiliated Insurers				XXX		2,078	260,359	7,565	254,872	305,846	2,078	303,769		303,769	XXX		11,542
AA-9991161	COMMONWEALTH AUTOMOTIVE REINSURERS						190		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991500	ILLINOIS MINE SUBSIDENCE FUND					26	87		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991501	INDIANA MINE SUBSIDENCE FUND					8	546		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991502	KENTUCKY MINE SUBSIDENCE FUND					1	2		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991159	MICHIGAN CATASTROPHIC CLAIM ASSOCIATION					(3,958)	119,519		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991423	MINNESOTA WORKERS COMPENSATION ASSOCIATION						853		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9992201	NATIONAL FLOOD INSURANCE PROGRAM						251,124		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991132	NEW HAMPSHIRE REINSURANCE FACILITY								XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number From Col. 1	Name of Reinsurer From Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-9991160	NEW JERSEY UNSATISFIED CLAIM AND JUDGMENT FUND						367,529		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991139	NORTH CAROLINA REINSURANCE FACILITY					71	1,200		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991503	OHIO MINE SUBSIDENCE FUND					2	2		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991506	WEST VIRGINIA MINE SUBSIDENCE FUND					4	210		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1099999. Total Authorized - Pools - Mandatory Pools				XXX		(3,846)	741,261		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194168	ASPEN BERMUDA LIMITED					15	930		945	1,134	15	1,119		1,119	3		31
AA-3194139	AXIS SPECIALTY LIMITED						867		867	1,040		1,040		1,040	3		29
AA-1340125	HANNOVER RUECK SE		144	1027		147	152		299	359	3	356	144	212	2	3	4
AA-3190871	LANCASHIRE INSURANCE COMPANY LIMITED						352		352	422		422		422	3		12
AA-1122000	LLOYDS OF LONDON					13	162,800	32,560	130,253	156,304	13	156,291		156,291	2		3,282
AA-1127084	LLOYDS SYNDICATE NUMBER 1084					15	64		78	94	15	79		79	3		2
AA-1127183	LLOYDS SYNDICATE NUMBER 1183					23	153		177	212	23	189		189	3		5
AA-1120085	LLOYDS SYNDICATE NUMBER 1274														3		
AA-1127301	LLOYDS SYNDICATE NUMBER 1301					24	64		88	105	24	82		82	3		2
AA-1120102	LLOYDS SYNDICATE NUMBER 1458					49	301		351	421	49	371		371	3		10
AA-1120083	LLOYDS SYNDICATE NUMBER 1910					47	120		166	199	47	153		153	4		5
AA-1120084	LLOYDS SYNDICATE NUMBER 1955														3		
AA-1128001	LLOYDS SYNDICATE NUMBER 2001					38	680		719	862	38	824		824	3		23
AA-1128003	LLOYDS SYNDICATE NUMBER 2003					64	555		619	743	64	679		679	3		19
AA-1128010	LLOYDS SYNDICATE NUMBER 2010					18	136		155	185	18	167		167	3		5
AA-1120152	LLOYDS SYNDICATE NUMBER 2357														3		
AA-1128987	LLOYDS SYNDICATE NUMBER 2987					122	940		1,061	1,274	122	1,152		1,152	3		32
AA-1129000	LLOYDS SYNDICATE NUMBER 3000														3		
AA-1126033	LLOYDS SYNDICATE NUMBER 33					31	322		353	424	31	392		392	3		11
AA-1120075	LLOYDS SYNDICATE NUMBER 4020														3		
AA-1126435	LLOYDS SYNDICATE NUMBER 435					6	55		61	73	6	67		67	2		1
AA-1126004	LLOYDS SYNDICATE NUMBER 4444														3		
AA-3190829	MARKEL BERMUDA LIMITED					216	1,755		1,971	2,365	216	2,150		2,150	3		60
AA-1121425	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED		6,493	1045		6,493	4,462	4	10,951	13,142		13,142	6,493	6,649	6	195	798
AA-3190686	PARTNER REINSURANCE COMPANY LIMITED					130	2,605		2,736	3,283	130	3,152		3,152	2		66
AA-3190339	RENAISSANCE REINSURANCE LIMITED						2,318		2,318	2,782		2,782		2,782	2		58
AA-1121270	RIVER THAMES INSURANCE COMPANY LIMITED					64	101	20	145	174	64	110		110	6		13
AA-3190870	VALIDUS REINSURANCE LIMITED						171		171	206		206		206	3		6
1299999. Total Authorized - Other Non-U.S. Insurers			6,637	XXX		7,513	179,905	32,584	154,834	185,801	876	184,925	6,637	178,288	XXX	198	4,477
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)			6,637	XXX		5,745	1,181,525	40,149	409,706	491,648	2,954	488,694	6,637	482,056	XXX	198	16,019
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool				XXX					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191533	NATIONAL GENERAL RE LTD				1,524,272	1,646,860			1,646,860	1,976,232	166,512	1,809,720	1,524,272	285,448	2	32,010	5,994
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other				XXX	1,524,272	1,646,860			1,646,860	1,976,232	166,512	1,809,720	1,524,272	285,448	XXX	32,010	5,994
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)				XXX	1,524,272	1,646,860			1,646,860	1,976,232	166,512	1,809,720	1,524,272	285,448	XXX	32,010	5,994
2299999. Total Unauthorized - Affiliates				XXX	1,524,272	1,646,860			1,646,860	1,976,232	166,512	1,809,720	1,524,272	285,448	XXX	32,010	5,994
46-5173660	ALEKA INSURANCE INC				45,941	40,426			40,426	48,512	1,311	47,201	45,941	1,260	6	1,378	151

SCHEDULE F - PART 3 (Continued)

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

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number From Col. 1	Name of Reinsurer From Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
63-0255547	ALFA MUTUAL FIRE INSURANCE COMPANY						17	17	15	18		18		18	3		0
13-5358230	ARROWOOD INDEMNITY COMPANY														6		
13-2963258	AVIVA INSURANCE COMPANY OF CANADA (US BRANCH)		113	1054		27			56	67	2	66	66		6	2	
23-1502700	BEDIVERE INSURANCE COMPANY						402	402							6		
22-2320779	CHUBB CUSTOM INSURANCE COMPANY								2	2		2		2	1		
13-2781282	CLEARWATER INSURANCE COMPANY						268	268							6		
84-0401397	COLORADO FARM BUREAU MUTUAL INSURANCE COMPANY														3		
47-0490411	COLUMBIA CASUALTY COMPANY								22	27		27		27	3		1
22-2476313	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY						35	35	22	27		27		27	3		1
61-0654823	DELTA AMERICA RE INSURANCE COMPANY														6		
23-2153760	EXCALIBUR REINSURANCE CORPORATION														6		
22-2222789	GUARANTEE INSURANCE COMPANY						455	455	107	129		129		129	6		15
14-0727077	GUILDERLAND REINSURANCE COMPANY														4		
74-1296673	HIGHLANDS INSURANCE COMPANY						35	35							6		
13-3077651	ICM INSURANCE COMPANY														6		
36-2759195	ILLINOIS UNION INSURANCE COMPANY														1		
47-6025666	INLAND INSURANCE COMPANY					1	11	11	10	12	1	11		11	3		
13-5339725	INSURANCE CORP OF NEW YORK														6		
23-0867770	LIBERTY MUTUAL MID-ATLANTIC INSURANCE COMPANY						1	1							3		
36-1410470	LUMBERMENS MUTUAL CASUALTY COMPANY						311	311							6		
83-4075490	NATIONAL LEGACY INSURANCE COMPANY						178	178	148	178		178		178	6		21
42-0791985	NORTHEASTERN INSURANCE COMPANY OF HARTFORD														6		
39-0509630	NORTHWESTERN NATIONAL INSURANCE COMPANY														6		
46-3590210	PACIFIC VALLEY INSURANCE COMPANY, INC				85,575	77,316			77,316	92,780		92,780	85,575	7,205	6	2,567	865
23-1740414	R&Q REINSURANCE COMPANY						2,637	2,637							6		
23-0580680	RELIANCE INSURANCE COMPANY														6		
AA-9993225	SOUTH PLACE SYNDICATE						26	26	40	48		48		48	6		6
75-0784127	TRANSPORT INSURANCE COMPANY														6		
06-1117063	TRENWICK AMERICA REINSURANCE CORPORATION								2	3		3		3	6		
13-2838344	UNION INDEMNITY INSURANCE COMPANY OF NEW YORK						3,952	3,952							6		
63-0598629	VESTA FIRE INSURANCE CORPORATION						37	37							6		
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers			113	XXX	131,516	117,771	8,364	8,365	118,169	141,802	1,314	140,489	131,582	8,907	XXX	3,947	1,061
AA-9995026	CARPENTER MANAGEMENT CORPORATION						20	20	64	76		76		76	3		2
AA-9995022	EXCESS AND CASUALTY REINSURANCE ASSOCIATION (ECRA)					15	1,062	1,077	1,376	1,651	15	1,637		1,637	3		46
AA-9995085	FORTRESS REINSURANCE INC.								11	13		13		13	3		
AA-9993217	MAIDEN LANE SYNDICATE INC.						26	26	40	48		48		48	3		1
2599999. Total Unauthorized - Pools - Voluntary Pools				XXX		15	1,109	1,123	1,491	1,789	15	1,774		1,774	XXX		50
AA-3190906	AEOLUS RE LIMITED														6		
AA-1240006	AG INSURANCE						12	12	5	6		6		6	6		1
AA-1120255	AGEAS INSURANCE LIMITED						57	57	51	61		61		61	3		2
AA-1120841	AIG EUROPE LIMITED						1	1							6		
AA-1580076	AIG GENERAL INSURANCE COMPANY LIMITED		1,421	1057		1,420		1	2,197	2,637		2,637	1,421	1,215	6	43	146
AA-1580015	AIOI NISSAY DOWA INSURANCE COMPANY LIMITED		3,451	1022		3,455	12	18	6,137	7,364	3	7,361	3,451	3,909	2	72	82

SCHEDULE F - PART 3 (Continued)

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

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number From Col. 1	Name of Reinsurer From Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-1930610	ALLIANZ AUSTRALIA LIMITED		209	1032		207			364	436		436	209	227	6	6	27
AA-1240011	ALLIANZ BENELUX		1,687	1020		1,354			1,925	2,309	1	2,309	1,687	622	6	51	75
AA-1840005	ALLIANZ COMPANIA DE SEGUROS Y REASEGUROS SA		15	1026		84	14	14	138	166	69	97	15	82	6		10
AA-1320029	ALLIANZ FRANCE SA						1	1	1	1		1		1	6		
AA-1344102	ALLIANZ GLOBAL CORPORATE & SPECIALTY AG (NEPHILA)		6,591	1008		1,854			1,854	2,224	168	2,056	2,056		2	43	
AA-1320013	ALLIANZ IARD					68	44	44	118	142	68	74		74	6		9
AA-1120445	ALLIANZ INSURANCE PLC														2		
AA-3194128	ALLIED WORLD ASSURANCE COMPANY LIMITED		10,063	1001		508			508	610	71	539	539		3	15	
AA-1340035	ALTE LEIPZIGER RUCKVERSICHERUNG AG														6		
AA-3190005	AMERICAN INTERNATIONAL REINSURANCE COMPANY LIMITED						175	175	185	223		223		223	3		6
AA-1930020	AMP GENERAL INSURANCE LIMITED														6		
AA-1860050	ANADOLU SIGORTA					92	10	10	179	215	92	123		123	6		15
AA-3191298	ANTARES REINSURANCE COMPANY LIMITED														4		
AA-3194126	ARCH REINS LIMITED				3,982	3,982			3,982	4,779		4,779	3,982	796	2	84	17
AA-3190932	ARGO RE		692	1013		748			748	898	56	842	692	150	4	21	5
AA-1360015	ASSICURAZIONI GENERALI S.P.A.						141	141	54	65		65		65	3		2
AA-1440035	ATERFORSAKRINGS AB LUAP														6		
AA-1930040	AUSTRALIAN REINSURANCE COMPANY LIMITED								2	2	2				6		
AA-1380080	AVERO SCHADEVERZEKERING BENELUX N.V.														6		
AA-1560390	AVIVA INSURANCE COMPANY OF CANADA								4	5		5		5	6		1
AA-1244102	AXA BELGIUM		2,666	1040		2,666	210	214	5,058	6,069		6,069	2,666	3,404	6	80	408
AA-1121220	AXA INSURANCE UK PLC														6		
AA-1460185	AXA VERSICHERUNGEN AG		2,065	1048		1,709		13	2,916	3,499	91	3,408	2,065	1,342	6	62	161
AA-3191454	AXA XL REINSURANCE LTD														2		
AA-1320030	AZUR ASSURANCES IARD														6		
AA-2980055	B.S.E., BANCO DE SEGUROS DEL ESTADO														6		
AA-1460025	BALOISE INSURANCE COMPANY LIMITED														6		
AA-3191105	BAYSIDE REINS COMPANY LIMITED								4	4		4		4	6		1
AA-3191004	BISON INSURANCE COMPANY						591	591	447	536		536		536	6		64
AA-3190040	BLUEWATER INSURANCE, LIMITED														6		
AA-1720007	BOTHNIA INTERNATIONAL INSURANCE COMPANY LIMITED														6		
AA-1120300	BRITISH RESERVE INSURANCE COMPANY LIMITED					33			54	65	55	10		10	6		1
AA-3190045	BRITTANY INSURANCE COMPANY LIMITED						2	2	5	6		6		6	6		1
AA-2131002	CAJA NACIONAL DE AHORRO Y SEGURO														6		
00-0000000	CARRICK REINSURANCE LIMITED								10	12		12		12	6		1
AA-1120089	CATALINA WORTHING INSURANCE LIMITED		7,150	1063		7,150	358	369	13,238	15,886		15,886	7,150	8,736	6	215	1,048
AA-1990110	CENTRAL REINSURANCE CORPORATION LIMITED								1	1		1		1	6		
AA-1121065	CGU BONUS LIMITED														6		
AA-1930120	CHAMBER OF MANUFACTURES INSURANCE LIMITED.						15	15	9	11		11		11	6		1
AA-1780116	CHAUCER INSURANCE COMPANY DESIGNATED ACTIVITY COMPANY		562	1015		39			39	46	12	34	34		3	1	
AA-3190057	CHEMICAL INSURANCE COMPANY, LIMITED					1			1	2	1				6		
AA-9240012	CHINA PROPERTY & CASUALTY REINSURANCE COMPANY LIMITED														3		
AA-9240012	CHINA PROPERTY & CASUALTY REINSURANCE COMPANY LIMITED					60	24	24	153	184	60	124		124	3		3
AA-3190770	CHUBB TEMPEST REINSURANCE LIMITED		2,052	1002		2,052			2,052	2,462		2,462	2,052	410	1	33	7

SCHEDULE F - PART 3 (Continued)

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

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number From Col. 1	Name of Reinsurer From Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-2232002	CIA. REAL BRASILEIRA DE SEGUROS														6		
AA-2231020	CIA. UNIAO DE SEGUROS GERAIS						22	22							6		
AA-1320035	COLISEE RE					1			1	1	1				6		
AA-1120380	COMMUNITY REINSURANCE CORPORATION LIMITED					58	7	7	85	103	58	44		44	6		5
00-0000000	COMP. DASSUR. REUNIES RISQUES DIVERS						4	4	2	3		3		3	6		
AA-1460035	CONTINENTALE ALLGEMEINE VERS. AG														6		
AA-1120495	DOMINION INSURANCE COMPANY LIMITED		1,218	1023		1,218	78	80	2,538	3,046		3,046	1,218	1,828	6	37	219
AA-1340085	E+S RUECKVERSICHERUNGS-AKTIENGESELLSCHAFT					2			5	6	4	1		1	2		
AA-1120515	EAGLE STAR INSURANCE COMPANY LIMITED						12	12	2	3		3		3	6		
AA-1120536	EL PASO INSURANCE COMPANY LIMITED														6		
AA-1740230	ETHNIKI HELLENIC GENERAL INSURANCE COMPANY S.A.														6		
AA-1240054	EULER HERMES CREDIT INSURANCE BELGIUM SA		140	1021		135			244	293	1	292	140	152	6	4	18
00-0000000	EULER HERMES KREDITFORSIKRING														6		
AA-1120580	EXCESS INSURANCE COMPANY LIMITED						44	44							6		
AA-1360065	F.A.T.A. ASSICURAZIONI SPA.		99	1024		110			173	207	12	195	99	96	6	3	12
AA-3191289	FIDELIS INSURANCE BERMUDA LIMITED				1,153	1,153			1,153	1,383		1,383	1,153	231	3	32	6
AA-1120175	FIDELIS UNDERWRITING LTD				91	91			91	109		109	91	18	3	3	1
AA-1440004	FORSAKRINGSAKTIEBOLAGET AGRIA (PUBL)														6		
AA-1320135	GAN ASSURANCES IARD														6		
AA-1220027	GENERALI HOLDING VIENNA AG		67	1058		64			128	153		153	67	86	6	2	10
AA-1220035	GENERALI RUECKVERSICHERUNG AKTIENGESELLSCHAFT		17	1025		16			33	40		40	17	23	6	0	3
AA-1420030	GJENSIDIGE NOR FORSIKRING														6		
00-0000000	GORDIAN RUNOFF LIMITED		51	1060		49		1	74	88		88	51	37	6	2	4
AA-1340100	GOTHAER RUCKVERSICHERUNG AG.														6		
AA-1120700	GREYFRIARS INSURANCE COMPANY LIMITED														6		
AA-3191437	GROUP ARK INSURANCE LIMITED		996	1019		46			46	55		55	55		3	2	
AA-1320032	GROUPAMA SA														6		
AA-1860340	GUNES SIGORTA A.S.						458	458	124	149		149		149	6		18
AA-3191190	HAMILTON RE LTD		369	1016		88			88	105		105	105		3	3	
AA-3190060	HANNOVER RE (BERMUDA) LIMITED		9,586	1003		605			605	727	49	677	677		2	14	
AA-1440047	HANSA SJO FORSAKRINGS A/B														6		
AA-1340129	HANSEATICA RUCKVERSICHERUNGS AG														6		
AA-5420070	HANWHA GENERAL INSURANCE COMPANY LIMITED					155	2	2	284	340	155	185		185	3		5
AA-3190080	HEDDINGTON INSURANCE LIMITED														6		
AA-1740360	HELLENIC SHIP & AIRCRAFT INSURANCE COMPANY														6		
AA-1340132	HESSEN-NASSAUISCHE VERSICHERUNGSANSTALT														6		
AA-1120760	HIGHLANDS INSURANCE COMPANY (UK) LIMITED														6		
AA-1340087	HOCHRHEIN INTERNATIONALE RUECKERVERSICHERUNG AG														6		
00-0000000	ICS ASSURANCES, S A								1	1		1		1	6		
00-0000000	IND. CIE D ASS. TOUS RISQUES														6		
AA-0000000	INSURANCE AUSTRALIA LIMITED		14	1037		14	2	2	23	27		27	14	13	6		2
AA-1780035	INSURANCE CORPORATION OF IRELAND PLC														6		
AA-1560480	INTACT INSURANCE COMPANY														6		
AA-2230425	IRB BRASIL RESSEGUROS SA		165	1028		137		1	232	278		278	165	113	4	5	4

SCHEDULE F - PART 3 (Continued)

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

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number From Col. 1	Name of Reinsurer From Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-5424101	K B INSURANCE CO LIMITED					84			144	173	86	87		87	3		2
AA-1240026	KBC ASSURANCES		1,496	1062		1,483			1,874	2,249	5	2,245	1,496	749	6	45	90
AA-1120475	KINGSCROFT INSURANCE COMPANY LIMITED														6		
AA-5420050	KOREAN REINSURANCE COMPANY		2,517	1029		2,124		2	2,881	3,458		3,458	2,517	940	3	70	26
AA-1580050	KYOEI FIRE AND MARINE INSURANCE COMPANY LIMITED		781	1030		743			1,366	1,639		1,639	781	857	6	23	103
AA-1240068	L'ETOILE 1905 S.A.					2	4	4	7	9	2	7		7	6		1
AA-1360067	LA FENICE RIASSICURAZIONI SPA					1	1	1	3	4	1	3		3	6		
AA-1560034	LA MUTUELLE DU MANS ASSURANCES I.A.R.D.		15	1035		17			25	30	5	25	15	10	6		1
AA-1360165	LA NATIONALE S.P.A.														6		
AA-1320245	LA REASSURANCE INTERCONTINENTALE S.A.		301	1053		319	8	8	454	545	18	527	301	227	6	9	27
AA-1320255	LA REUNION FRANCAISE S.A.		15	1039		15	2	2	21	26		26	15	11	6		1
AA-3190349	LAKEWOOD INSURANCE LIMITED						44	44	42	50		50		50	6		6
AA-1440060	LANSFORSAKRINGSBOLAGENS A/B														6		
AA-1370095	LE FOYER CIE. LUXEMBOURGEOISE D'ASSUR. SA					4	4	4	12	15	4	11		11	6		1
AA-1860690	LIBERTY SIGORTA A.S.														6		
AA-1120186	LLOYDS SYNDICATE NUMBER 1947														3		
AA-3191239	LUMEN RE LIMITED		1,017	1014		464			464	557	41	516	516		3	14	
AA-1320171	MAAF ASSURANCES														6		
AA-1840610	MAPFRE INDUSTRIAL S.A.		68	1033		32			116	140	8	132	68	64	6	2	8
AA-8310008	MARCO RE LIMITED		228	1018		14			14	17		17	17		6	1	
AA-1240125	MERCATOR VERZEKERINGEN NV														6		
AA-5420060	MERITZ FIRE & MARINE INSURANCE COMPANY LIMITED									1		1		1	3		
AA-1860620	MILLI REASURANS T.A.S.					188			335	403	191	212		212	6		25
AA-1120980	MINSTER INSURANCE COMPANY LIMITED														6		
AA-1121410	MITSUI SUMITOMO INSURANCE COMPANY (EUROPE) LIMITED								1	1		1		1	6		
AA-1580085	MITSUI SUMITOMO INSURANCE COMPANY LIMITED		2,673	1044		2,675	204	213	4,782	5,739	2	5,737	2,673	3,064	2	56	64
AA-0051036	MLC REINSURANCE LIMITED		78	1031		68			125	151		151	78	73	6	2	9
AA-1460019	MS AMLIN AG		2,668	1010		676			676	811		811	811		2	17	
AA-1340165	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT		5,012	1009		1,863			1,863	2,235	1	2,234	2,234		2	47	
AA-1340165	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT		1,278	1009		932			1,614	1,936		1,936	1,278	658	2	27	14
AA-0000000	NATIONAL CASUALTY COMPANY OF AMERICA LIMITED					9	230	231	97	116	9	108		108	6		13
AA-1360170	NAVALE ASSICURAZIONI S.P.A.														6		
AA-1121075	NIPPON INSURANCE COMPANY OF EUROPE LIMITED						1	1							6		
AA-1580070	NISSHIN FIRE AND MARINE INSURANCE COMPANY LIMITED					228	33	33	439	527	228	300		300	6		36
AA-1560247	NORTHBRIDGE GENERAL INSURANCE CORPORATION		2,670	1064		2,686	270	276	3,941	4,730	17	4,713	2,670	2,043	3	75	57
AA-1340135	NOVA ALLGEMEINE VERSICHERUNG AKTIENGESELLSCHAFT					2			3	4	2	2		2	6		
AA-1121120	NRG VICTORY REINSURANCE, LIMITED		3,192	1051		374		29	518	622	29	593	593		6	18	
AA-2990725	ORINOCO SEGUROS C.A.														6		
AA-3190131	OWENS INSURANCE LIMITED														6		
AA-1240163	P & V ASSURANCES SC		72	1038		71			130	156	76	80	72	8	6	2	1
AA-3190195	PALLAS REINSURANCE COMPANY LTD					2	596	598	249	299	2	297		297	6		36
AA-1780078	PARTNER REINSURANCE EUROPE SE		1,303	1059		1,116			1,919	2,303		2,303	1,303	1,000	2	27	21
AA-1340187	PROVINZIAL NORD BRANDKASSE AKTIENGESELLSCHAFT														6		
AA-1340245	PROVINZIAL NORDWEST HOLDING AG														6		

SCHEDULE F - PART 3 (Continued)

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

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number From Col. 1	Name of Reinsurer From Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-1240051	QBE EUROPE NV/SA		139	1017		160			160	191	20	171	139	32	3	4	1
AA-1120481	QBE INSURANCE (EUROPE) LIMITED														3		
AA-1780070	QBE REINSURANCE (EUROPE) LIMITED		3	1050		2			4	5		5	3	2	6		
AA-1810007	R&Q INSURANCE (MALTA) LIMITED					438			461	554	467	86		86	6		10
AA-1340004	R+V VERSICHERUNG AKTIENGESELLSCHAFT														6		
AA-3190137	RAMUS INSURANCE COMPANY LIMITED														6		
AA-2990857	REASEGURADORA DELTA CA														5		
AA-1280110	REASSURANCEAFVIKLINGS-AKTIESELSKABET														6		
AA-5360041	REASURANSI INDONESIA UTAMA (PERSERO)								1	1		1		1	6		
AA-1340201	RHEINLAND VERS.-AG						16	16	4	5		5		5	6		1
AA-1120465	RIVERSTONE INSURANCE (UK) LIMITED						2	2	2	2		2		2	6		
AA-1720070	SAMPO PLC														6		
AA-3191403	SANDERS RE II LTD.				2,117	2,131			2,131	2,557	14	2,543	2,117	426	6	64	51
AA-3191490	SANDERS RE III LTD.														6		
AA-1344100	SCOR DEUTSCHLAND RUCKVERSICHERUNGS AG														6		
AA-1340015	SCOR RUCKVERSICHERUNG (DEUTSCHLAND)AG		351	1056		119			249	299		299	299		6	9	
AA-1320158	SCOR SE		1,038	1007		1,038	60	60	2,181	2,617		2,617	1,038	1,580	3	29	44
AA-1320158	SCOR SE		10,402	1007		373			373	447	49	398	398		3	11	
AA-1569750	SCOTTISH AND YORK HOLDINGS LIMITED			1041					21	25		25		25	6		3
AA-1240175	SECURA SOCIETE DE REASSURANCES						16	16	4	5		5		5	6		1
AA-5760050	SINGAPORE AVIATION & GENERAL INSURANCE COMPANY (PTE.) LTD					1			2	3	1	2		2	6		
AA-5760055	SINGAPORE REINSURANCE CORPORATION LIMITED					55	14	14	108	129	55	74		74	3		2
AA-1440075	SIRIUS FORSAKRINGSAKTIEBOLAGET														6		
AA-3190146	SOLAR INSURANCE COMPANY LIMITED					78	1	1	141	169	78	92		92	6		11
AA-1580110	SOMPO JAPAN INSURANCE INC		6,969	1049		7,003	292	302	12,246	14,695	34	14,661	6,969	7,692	2	146	162
AA-1420110	SPAREBANK 1 SKADEFORSIKRING AS					217	22	24	371	445	217	228		228	6		27
AA-3190582	ST JOHN'S INSURANCE COMPANY LIMITED						542	542	100	120		120		120	6		14
AA-1440090	STOCKHOLM ATERFORSAKRINGS AB					62			136	163	75	88		88	6		11
AA-1440100	STOCKHOLM REINSURANCE COMPANY LIMITED														6		
AA-1930925	SUNCORP-METWAY INSURANCE LIMITED		329	1043		304			405	486		486	329	157	6	10	19
AA-1340260	SV VERMOGENSVERWALTUNGS-AKTIENGESELLSCHAFT					272	23	24	443	532	272	260		260	6		31
AA-1440105	SWEDISH CLUB		125	1052		92			153	183		183	125	59	4	4	2
AA-1370021	SWISS RE EUROPE SA		1,182	1055		1,177		1	1,819	2,183	4	2,179	1,182	997	2	25	21
AA-1580080	TAISEI FIRE AND MARINE INSURANCE COMPANY LIMITED														6		
AA-5280065	TAIWAN FIRE AND MARINE INSURANCE COMPANY LIMITED														6		
AA-1580095	THE TOA REINSURANCE COMPANY LIMITED		268	1046		254			475	569		569	268	302	3	7	8
AA-1580100	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LIMITED					1	30	30	14	17	1	16		16	1		
AA-1960655	TOWER INSURANCE LIMITED														6		
AA-1340225	TRANSATLANTISCHE BETEILIGUNGS - AG														6		
AA-1440043	TRYGG HANSA INSURANCE COMPANY LIMITED					2			5	5	3	3		3	6		
AA-1340006	UNION REINSURANCE COMPANY														6		
AA-1780054	UNIPOLRE LIMITED						38	38	2	2		2		2	6		
AA-1360195	UNIPOLSAI ASSICURAZIONI SPA		29	1042		115			179	215	104	111	29	82	4	1	3

SCHEDULE F - PART 3 (Continued)

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

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number From Col. 1	Name of Reinsurer From Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-1220020	UNIQA VERSICHERUNGEN AG					7	1	1	16	19	7	12		12	6		1
AA-1120590	UNITED FRIENDLY GENERAL INSURANCE LIMITED														6		
AA-3191432	VANTAGE RISK LTD.														4		
AA-1360265	VITTORIA ASSICURAZIONI S.P.A.		175	1047		175	1	1	269	323		323	175	148	6	5	18
AA-1220070	WIENER RUCKVERSICHERUNGS GESELLSCHAFT														6		
AA-1340265	WUESTENROT VESICHERUNGS AG					2			4	5	2	3		3	6		
AA-3191315	XL BERMUDA LIMITED		24,592	1006		2,110			2,110	2,532	113	2,419	2,419		2	51	
AA-1780072	XL RE EUROPE SE		220	1019		19			19	23		23	23		2		
AA-1460190	ZURICH INSURANCE COMPANY LIMITED														6		
AA-1120018	ZURICH INTERNATIONAL (UK) LIMITED		57	1036		57	4	4	60	72		72	57	15	6	2	2
2699999. Total Unauthorized - Other Non-U.S. Insurers			122,607	XXX	7,343	63,878	4,753	4,857	97,158	116,589	3,273	113,316	64,881	48,435	XXX	1,637	3,390
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)			122,720	XXX	1,663,131	1,828,525	14,226	14,345	1,863,677	2,236,412	171,114	2,065,299	1,720,735	344,564	XXX	37,594	10,495
3299999. Total Certified - Affiliates - U.S. Non-Pool				XXX					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3599999. Total Certified - Affiliates - Other (Non-U.S.)				XXX											XXX		
3699999. Total Certified - Affiliates				XXX											XXX		
CR-3194122	DAVINCI REINSURANCE LIMITED	3,722				3,722			3,722	4,466		4,466	3,722	744	3	104	21
CR-3194130	ENDURANCE SPECIALTY INSURANCE LIMITED		7,490	1005		2,543			2,543	3,051	239	2,812	2,812		2	59	
CR-1340125	HANNOVER RUECK SE	777				777			777	933		933	777	155	2	16	3
CR-3190875	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED		673	1004		319			319	383		383	383		3	11	
CR-3190339	RENAISSANCE REINSURANCE LIMITED	6,687				6,687			6,687	8,024		8,024	6,687	1,337	2	140	28
CR-1460023	RENAISSANCERE EUROPE AG	3				3			3	4		4	3	1	6		
4099999. Total Certified - Other Non-U.S. Insurers		11,189	8,163	XXX		14,051			14,051	16,861	239	16,622	14,384	2,238	XXX	331	52
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		11,189	8,163	XXX		14,051			14,051	16,861	239	16,622	14,384	2,238	XXX	331	52
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool				XXX					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)				XXX											XXX		
5099999. Total Reciprocal Jurisdiction - Affiliates				XXX											XXX		
RJ-3194126	ARCH REINS LIMITED														2		
RJ-3194168	ASPEN BERMUDA LIMITED														3		
RJ-3194139	AXIS SPECIALTY LIMITED														3		
RJ-3190770	CHUBB TEMPEST REINSURANCE LIMITED														1		
RJ-3191435	CONDUIT REINSURANCE LIMITED														4		
RJ-3194122	DAVINCI REINSURANCE LIMITED														3		
RJ-3194130	ENDURANCE SPECIALTY INSURANCE LIMITED														2		
RJ-3191289	FIDELIS INSURANCE BERMUDA LIMITED														3		
RJ-1120175	FIDELIS UNDERWRITING LTD														3		
RJ-3191437	GROUP ARK INSURANCE LIMITED														3		
RJ-3191190	HAMILTON RE LTD														3		
RJ-3190060	HANNOVER RE (BERMUDA) LIMITED														2		
RJ-1340125	HANNOVER RUECK SE														2		
RJ-3190875	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED														3		

SCHEDULE F - PART 3 (Continued)

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

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number From Col. 1	Name of Reinsurer From Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
RJ-3190871	LANCASHIRE INSURANCE COMPANY LIMITED														3		
RJ-3191239	LUMEN RE LIMITED														3		
RJ-1840000	MAPFRE RE COMPANIA DE REASEGUROS SA														6		
RJ-1460019	MS AMLIN AG														2		
RJ-1340165	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT														2		
RJ-3190686	PARTNER REINSURANCE COMPANY LIMITED														2		
RJ-3190339	RENAISSANCE REINSURANCE LIMITED														2		
RJ-3190870	VALIDUS REINSURANCE LIMITED														3		
RJ-3191388	VERMEER REISNURANCE LTD														3		
RJ-1780072	XL RE EUROPE SE														2		
5499999. Total Reciprocal Jurisdiction - Other Non-U.S. Insurers				XXX											XXX		
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)				XXX											XXX		
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		11,189	137,520	XXX	1,663,131	1,848,320	1,195,751	54,494	2,287,434	2,744,921	174,307	2,570,614	1,741,756	828,858	XXX	38,123	26,567
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)				XXX					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9999999 Totals		11,189	137,520	XXX	1,663,131	1,848,320	1,195,751	54,494	2,287,434	2,744,921	174,307	2,570,614	1,741,756	828,858	XXX	38,123	26,567

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number From Col. 1	Name of Reinsurer From Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
0499999. Total Authorized - Affiliates - U.S. Non-Pool																	XXX	
0799999. Total Authorized - Affiliates - Other (Non-U.S.)																	XXX	
0899999. Total Authorized - Affiliates																	XXX	
13-3333609	21ST CENTURY NORTH AMERICA INSURANCE COMPANY																YES	
95-2371728	ACE AMERICAN INSURANCE COMPANY																YES	
06-0237820	ACE PROPERTY & CASUALTY INSURANCE COMPANY	15	1	6		(1)	6	21			21		36	28.9		(5.7)	YES	
25-1118791	AIG PROPERTY CASUALTY COMPANY	40		8		16	23	63			63	16		36.9	24.6	24.6	NO	
94-6078058	ALLIANZ REINSURANCE AMERICA INC	2	1	1			1	4			4		3	41.1			YES	
36-2661954	AMERICAN AGRICULTURAL INSURANCE COMPANY													100.0	100.0	100.0	NO	
59-0593886	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA	13	2	4	1	1	9	22			22	2	24	39.5	4.8	4.9	YES	2
13-5124990	AMERICAN HOME ASSURANCE COMPANY	8	2	19	1	7	29	37			37	8	16	77.3	15.0	19.4	YES	8
35-0145400	AMERICAN STATES INSURANCE COMPANY	1		1	0	2	4	4			4	3		87.1	63.5	51.7	NO	
38-0829210	AMERISURE MUTUAL INSURANCE COMPANY																YES	
94-1390273	ARGONAUT INSURANCE COMPANY	11		101	1	3	105	116			116	4	(1)	90.3	3.5	2.4	YES	4
38-0315280	AUTO-OWNERS INSURANCE COMPANY																YES	
06-6105395	CENTURY INDEMNITY COMPANY	12	3	(8)		26	21	33			33	26	292	63.8	8.0	78.2	YES	26
13-3531373	CERITY INSURANCE COMPANY	11	19	12	2	2	35	46			46	4	36	75.9	5.4	4.7	YES	4
31-0542366	CINCINNATI INSURANCE COMPANY	4				1	1	5			5	1	7	14.3	4.4	11.1	YES	1
52-0266645	CLARENDON NATIONAL INSURANCE COMPANY					2	2	2			2	2		100.0	100.0	100.0	NO	
36-2114545	CONTINENTAL CASUALTY COMPANY	1		1		8	9	10			10	8		91.5	76.5	76.6	NO	
13-5010440	CONTINENTAL INSURANCE COMPANY	56	20	22	3	33	78	134			134	36	83	58.1	16.7	24.5	YES	36
22-2464174	CRUM & FORSTER INSURANCE COMPANY													61.7	61.7		NO	
38-2145898	DORINCO REINSURANCE COMPANY	3		1		(3)	(1)	2			2		12	(49.8)		(128.0)	YES	
39-0264050	EMPLOYERS INSURANCE COMPANY OF WAUSAU	120	73	93	6	80	252	372			372	86	257	67.8	13.7	21.5	YES	86
42-0234980	EMPLOYERS MUTUAL CASUALTY COMPANY	4	2	6	5	31	45	49			49	36		91.5	74.0	63.8	NO	
36-2950161	EVANSTON INSURANCE COMPANY			22		3	25	25			25	3	11	100.0	7.0	10.1	YES	3
22-2005057	EVEREST REINSURANCE COMPANY	169	7	103	20	74	204	372			372	94	332	54.7	13.4	19.8	YES	94
39-1092844	EVERSPAN INSURANCE COMPANY																YES	
05-0316605	FACTORY MUTUAL INSURANCE COMPANY	170	103	32	10	11	156	325			325	21	120	47.8	4.7	3.4	YES	21
38-1316179	FARM BUREAU MUTUAL INSURANCE COMPANY OF MI																YES	
13-2915260	FARMERS GROUP PROPERTY AND CASUALTY INSURANCE COMPANY			1		6	7	7			7	6		99.9	89.3	89.3	NO	
42-0245840	FARMERS MUTUAL HAIL INSURANCE COMPANY OF IOWA													96.7	91.9	91.9	NO	
13-2725441	FARMERS PROPERTY & CASUALTY INS CO	1	1			3	4	6			6	3		75.3	55.3	54.0	NO	
06-1325038	FINIAL REINSURANCE COMPANY	15	1	2		5	8	23			23	6	12	34.7	16.3	22.9	YES	6
75-1588101	GEICO GENERAL INSURANCE COMPANY	3		2	1	1	4	8			8	3	2	55.2	25.3	14.3	NO	
13-2673100	GENERAL REINSURANCE CORPORATION	3	2	2		5	10	13			13	5	78	75.0	5.7	37.2	YES	5
13-1958482	GENERAL STAR NATIONAL INSURANCE COMPANY	12	1	6	2	3	12	24			24	5		48.7	19.9	11.8	YES	5
13-5617450	GENERALI US BRANCH	5		2	2	4	8	13			13	6		61.9	45.6	33.8	NO	
13-5009848	GLOBAL REINSURANCE CORPORATION OF AMERICA					3	3	3			3	3		100.0	100.0	100.0	NO	
31-0501234	GREAT AMERICAN INSURANCE COMPANY	22	3	9	1	15	28	50			50	16		56.4	32.3	29.3	NO	
13-5117400	GREATER NEW YORK MUTUAL INSURANCE COMPANY					1	1	1			1	1		76.2	60.2	59.4	NO	
13-5129825	HANOVER INSURANCE COMPANY	1	1			4	4	5			5	4		85.6	71.9	71.0	NO	
06-0384680	HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY	45		(8)	(11)	(13)	(32)	13			13		56	(239.5)		(94.2)	YES	

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number From Col. 1	Name of Reinsurer From Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
38-0829290	HASTINGS INSURANCE COMPANY							1			1			72.8	63.7	63.7	NO	
39-1321384	HAWKEYE SECURITY INSURANCE COMPANY					6	6	6			6	6		100.0	100.0	100.0	NO	
74-2195939	HOUSTON CASUALTY COMPANY	1	3				3	4			4		2	73.6			YES	
23-0723970	INSURANCE COMPANY OF N AMER																YES	
56-0473714	INTEGON INDEMNITY CORPORATION							1			1		1	71.8	23.2	62.7	NO	
13-4941245	INTEGON NATIONAL INSURANCE COMPANY																YES	
61-0392792	KENTUCKY FARM BUREAU MUTUAL INSURANCE COMPANY																YES	
04-1543470	LIBERTY MUTUAL INSURANCE COMPANY	2	1	1		16	18	21			21	16		88.3	78.0	77.6	NO	
22-2053189	LM PROPERTY AND CASUALTY INSURANCE COMPANY		1	(6)		101	97	97			97	101		99.9	104.5	104.5	NO	
36-3347420	MAPRE INSURANCE COMPANY																YES	
62-0928337	MERASTAR INSURANCE COMPANY													80.5	57.8	56.2	NO	
04-1614490	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	1				2	2	3			3	2		76.2	60.2	59.4	NO	
36-1475332	MIDSTATES REINSURANCE CORPORATION												11				YES	
22-3818012	MITSUI SUMITOMO INSURANCE COMPANY OF AMERICA																YES	
13-3467153	MITSUI SUMITOMO INSURANCE USA INC													103.7		103.7	YES	
04-2482364	MOSAIC INSURANCE COMPANY					1	1	1			1	1		80.7	58.2	56.6	NO	
31-4259550	MOTORISTS MUTUAL INSURANCE COMPANY					1	1	1			1	1		76.2	60.2	59.4	NO	
38-0855585	MOTORS INSURANCE CORPORATION																YES	
13-4924125	MUNICH REINSURANCE AMERICA INC	33	1	2			2	36			36		49	6.8	0.2		YES	
47-0247300	NATIONAL AMERICAN INSURANCE COMPANY																YES	
38-0865250	NATIONAL CASUALTY COMPANY	5	1	13		9	23	27			27	9	27	83.6	17.1	33.2	YES	9
47-0355979	NATIONAL INDEMNITY COMPANY	45	7	11	4	3	25	70			70	7	124	35.4	3.4	4.0	YES	7
36-2704643	NATIONAL SURETY CORPORATION																YES	
25-0687550	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTS	37	4	7	2		14	51			51	2	36	26.7	2.2	0.7	YES	2
31-4425763	NATIONWIDE GENERAL INSURANCE COMPANY	2		4		3	7	9			9	3		76.6	35.7	35.7	NO	
31-4177100	NATIONWIDE MUTUAL INSURANCE COMPANY	19	4	9	3	11	27	47			47	15	43	58.3	16.2	24.6	YES	15
04-2177185	NEW ENGLAND INSURANCE COMPANY				28		29	29			29	28		99.9	98.8	0.6	NO	
06-1053492	NEW ENGLAND REINSURANCE CORPORATION	118	1	114	6	169	290	408			408	176	62	71.1	37.4	41.5	NO	
22-1964135	NORTH RIVER INSURANCE COMPANY																YES	
62-0929818	OAKWOOD INSURANCE COMPANY																YES	
47-0698507	ODYSSEY REINSURANCE COMPANY	7						7			7		15				YES	
13-3031176	PARTNER REINSURANCE COMPANY OF THE US												20	100.0	2.0	100.0	YES	
13-2919779	PEERLESS INDEMNITY INSURANCE COMPANY	1				2	3	3			3	2		83.1	72.0	71.4	NO	
23-1642962	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	5	1	2	2	1	5	10			10	3	7	48.1	15.3	10.7	YES	3
06-0303275	PHOENIX INSURANCE COMPANY																YES	
36-3030511	PRAETORIAN INSURANCE COMPANY	2		1		2	3	5			5	2	4	64.5	22.5	35.9	NO	
13-1188550	PUBLIC SERVICE INSURANCE COMPANY																YES	
22-2311816	QBE INSURANCE CORPORATION					2	2	2			2	2		100.0	100.0	100.0	NO	
23-1641984	QBE REINSURANCE CORPORATION	3	1	3		28	32	35			35	28	4	92.4	72.5	80.7	NO	
13-3028939	RAMPART INSURANCE COMPANY					2	2	2			2	2		95.6	72.9	83.6	NO	
52-1952955	RENAISSANCE REINSURANCE US INC	63						63			63		78				YES	
86-0274508	REPWEST INSURANCE COMPANY																YES	
37-0915434	RLI INSURANCE COMPANY					2	2	2			2	2		100.0	100.0	100.0	NO	
91-0742148	SAFECO INSURANCE COMPANY OF AMERICA	1				4	4	5			5	4		86.7	77.8	77.3	NO	

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number From Col. 1	Name of Reinsurer From Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
75-1444207	SCOR REINSURANCE COMPANY	114	18	74	35	21	148	262			262	56	161	56.5	13.3	8.0	YES	56
56-1285899	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST					2	2	2			2	2		100.0	78.2	78.2	NO	
39-0333950	SENTRY INSURANCE COMPANY	15	2	4	1		6	21			21	1	88	28.3	0.6	0.7	YES	1
13-2997499	SIRIUSPOINT AMERICA INSURANCE COMPANY	30	4	14	1	3	22	53			53	5		42.7	8.6	5.8	YES	5
13-2554270	SOMPO AMERICA INSURANCE COMPANY	3		1	1	1	3	6			6	2	5	44.0	14.0	15.3	YES	2
04-1027270	SPARTA INSURANCE COMPANY																YES	
41-0406690	ST PAUL FIRE & MARINE INSURANCE COMPANY						1	1			1			69.7	29.4	25.4	NO	
22-3590451	STARNET INSURANCE COMPANY																YES	
75-1670124	STARR INDEMNITY & LIABILITY COMPANY	59	22	13	13	34	82	141			141	47	60	57.9	23.1	23.8	NO	
37-0533080	STATE FARM FIRE AND CASUALTY COMPANY					1	1	1			1	1		75.9	59.8	59.0	NO	
13-3031274	SUECIA INSURANCE COMPANY																YES	
13-1675535	SWISS REINSURANCE AMERICA CORPORATION	856	20	52	35	51	158	1,014			1,014	86	828	15.5	4.7	5.1	YES	86
94-1517098	TIG INSURANCE COMPANY	333	178	64	23	174	440	773			773	197	262	56.9	19.1	22.5	YES	197
13-2918573	TOA-RE INSURANCE COMPANY OF AMERICA	63	4	7	2		13	76			76	2	26	17.2	2.1	0.6	YES	2
13-4032666	TOKIO MARINE AMERICA INSURANCE COMPANY			(1)		(5)	(6)	(6)			(6)			105.3		85.6	YES	
31-4423946	TRANSAMERICA CASUALTY INSURANCE COMPANY																YES	
13-5616275	TRANSATLANTIC REINSURANCE COMPANY	139	1	8	1	13	23	162			162	14	123	14.4	4.9	8.1	YES	14
06-6033504	TRAVELERS CASUALTY & SURETY COMPANY	7	3	2		19	24	31			31	19		76.4	59.9	59.1	NO	
06-0566050	TRAVELERS INDEMNITY COMPANY	43	17	5	1	1	24	66			66	2	25	35.6	1.7	1.0	YES	2
06-1286274	TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY	3	1	1		16	18	21			21	16		85.9	75.7	75.1	NO	
47-0547953	UNION INSURANCE COMPANY	18	3	5	1	1	10	28			28	2		34.9	7.6	4.7	YES	2
42-0644327	UNITED FIRE & CASUALTY COMPANY													100.0	100.0	100.0	NO	
13-5459190	UNITED STATES FIRE INSURANCE COMPANY																YES	
52-0515280	US FIDELITY & GUARANTY COMPANY					1	1	1			1	1		100.4	87.1	87.1	NO	
13-3088732	WCF NATIONAL INSURANCE COMPANY	1				2	3	4			4	2		77.6	60.7	59.8	NO	
13-2668999	WELLFLEET NEW YORK INSURANCE COMPANY																YES	
41-0430825	WESTERN NATIONAL MUTUAL INSURANCE COMPANY						1	1			1			76.3	60.2	59.3	NO	
48-0921045	WESTPORT INSURANCE CORPORATION	594	31	54	6	33	123	717			717	39	954	17.2	2.3	4.6	YES	39
56-1507441	WILSHIRE INSURANCE COMPANY																YES	
13-1290712	XL REINSURANCE AMERICA INC	3		1	1	60	63	66			66	61	2	94.9	89.3	91.6	NO	
47-0619962	YCI INCORPORATED																YES	
94-1590201	YOSEMITE INSURANCE COMPANY					7	8	8			8	7		95.0	87.7	87.6	NO	
36-4233459	ZURICH AMERICAN INSURANCE COMPANY	1				2	3	4			4	2	1	75.7	42.7	57.5	NO	
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		3,381	575	905	212	1,137	2,830	6,211			6,211	1,383	4,394	45.6	13.0	18.3	XXX	741
AA-9991161	COMMONWEALTH AUTOMOTIVE REINSURERS																YES	
AA-9991500	ILLINOIS MINE SUBSIDENCE FUND	37						37			37						YES	
AA-9991501	INDIANA MINE SUBSIDENCE FUND	537						537			537						YES	
AA-9991502	KENTUCKY MINE SUBSIDENCE FUND																YES	
AA-9991159	MICHIGAN CATASTROPHIC CLAIM ASSOCIATION	1,573						1,573			1,573		1,582				YES	
AA-9991423	MINNESOTA WORKERS COMPENSATION ASSOCIATION	820						820			820						YES	
AA-9992201	NATIONAL FLOOD INSURANCE PROGRAM																YES	
AA-9991132	NEW HAMPSHIRE REINSURANCE FACILITY																YES	
AA-9991160	NEW JERSEY UNSATISFIED CLAIM AND JUDGMENT FUND	2,340						2,340			2,340		4,226				YES	

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number From Col. 1	Name of Reinsurer From Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-9991139	NORTH CAROLINA REINSURANCE FACILITY	58						58			58						YES	
AA-9991503	OHIO MINE SUBSIDENCE FUND																YES	
AA-9991506	WEST VIRGINIA MINE SUBSIDENCE FUND	154						154			154						YES	
1099999. Total Authorized - Pools - Mandatory Pools		5,519						5,519			5,519		5,808				XXX	
AA-3194168	ASPEN BERMUDA LIMITED	12						12			12		23				YES	
AA-3194139	AXIS SPECIALTY LIMITED	11						11			11		22				YES	
AA-1340125	HANNOVER RUECK SE	2						3			3			19.1	10.3	11.0	YES	
AA-3190871	LANCASHIRE INSURANCE COMPANY LIMITED	5						5			5		10				YES	
AA-1122000	LLOYDS OF LONDON	1,460	319	443	55	7,248	8,064	9,525			9,525	7,303	2,408	84.7	61.2	76.1	NO	
AA-1127084	LLOYDS SYNDICATE NUMBER 1084	1						1			1		2				YES	
AA-1127183	LLOYDS SYNDICATE NUMBER 1183	2						2			2		5				YES	
AA-1120085	LLOYDS SYNDICATE NUMBER 1274																YES	
AA-1127301	LLOYDS SYNDICATE NUMBER 1301	1						1			1		2				YES	
AA-1120102	LLOYDS SYNDICATE NUMBER 1458	5						5			5		9				YES	
AA-1120083	LLOYDS SYNDICATE NUMBER 1910	3						3			3		6				YES	
AA-1120084	LLOYDS SYNDICATE NUMBER 1955																YES	
AA-1128001	LLOYDS SYNDICATE NUMBER 2001	9						9			9		20				YES	
AA-1128003	LLOYDS SYNDICATE NUMBER 2003	7						7			7		15				YES	
AA-1128010	LLOYDS SYNDICATE NUMBER 2010	2						2			2		4				YES	
AA-1120152	LLOYDS SYNDICATE NUMBER 2357																YES	
AA-1128987	LLOYDS SYNDICATE NUMBER 2987	13						13			13		26				YES	
AA-1129000	LLOYDS SYNDICATE NUMBER 3000																YES	
AA-1126033	LLOYDS SYNDICATE NUMBER 33	4						4			4		9				YES	
AA-1120075	LLOYDS SYNDICATE NUMBER 4020																YES	
AA-1126435	LLOYDS SYNDICATE NUMBER 435	1						1			1		1				YES	
AA-1126004	LLOYDS SYNDICATE NUMBER 4444																YES	
AA-3190829	MARKEL BERMUDA LIMITED	23						23			23		48				YES	
AA-1121425	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED	169	49	31	11	8	98	267			267	18	267	36.7	3.4	2.9	YES	18
AA-3190686	PARTNER REINSURANCE COMPANY LIMITED	34	26				26	61			61		69	43.2			YES	
AA-3190339	RENAISSANCE REINSURANCE LIMITED	27						27			27		56				YES	
AA-1121270	RIVER THAMES INSURANCE COMPANY LIMITED	3	1	1		2	4	6			6	2	2	58.0	24.0	27.9	NO	
AA-3190870	VALIDUS REINSURANCE LIMITED	6						6			6		7				YES	
1299999. Total Authorized - Other Non-U.S. Insurers		1,799	394	475	66	7,258	8,192	9,991			9,991	7,323	3,010	82.0	56.3	72.6	XXX	19
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		10,699	969	1,380	278	8,395	11,022	21,721			21,721	8,706	13,212	50.7	24.9	38.7	XXX	759
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool																	XXX	
AA-3191533	NATIONAL GENERAL RE LTD	6,067						6,067			6,067						YES	
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other		6,067						6,067			6,067						XXX	
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)		6,067						6,067			6,067						XXX	
2299999. Total Unauthorized - Affiliates		6,067						6,067			6,067						XXX	
46-5173660	ALEKA INSURANCE INC	1,249						1,249			1,249						YES	
63-0255547	ALFA MUTUAL FIRE INSURANCE COMPANY					1	1	1			1	1		76.2	60.2	59.4	NO	

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number From Col. 1	Name of Reinsurer From Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
13-5358230	ARROWOOD INDEMNITY COMPANY																YES	
13-2963258	AVIVA INSURANCE COMPANY OF CANADA (US BRANCH)	1						1			1						YES	
23-1502700	BEDIVERE INSURANCE COMPANY		(37)			439	402	402			402	439		100.0	109.2	109.2	NO	
22-2320779	CHUBB CUSTOM INSURANCE COMPANY																YES	
13-2781282	CLEARWATER INSURANCE COMPANY	1						1			1		1				YES	
84-0401397	COLORADO FARM BUREAU MUTUAL INSURANCE COMPANY																YES	
47-0490411	COLUMBIA CASUALTY COMPANY																YES	
22-2476313	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY				4	10	15	15			15	15	1	100.0	96.4	70.2	NO	
61-0654823	DELTA AMERICA RE INSURANCE COMPANY													100.0	100.0	100.0	NO	
23-2153760	EXCALIBUR REINSURANCE CORPORATION													100.0		100.0	YES	
22-2222789	GUARANTEE INSURANCE COMPANY	(4)				322	323	319			319	322		101.1	101.0	101.0	NO	
14-0727077	GUILDERLAND REINSURANCE COMPANY																YES	
74-1296673	HIGHLANDS INSURANCE COMPANY					35	35	35			35	35	1	100.0	98.3	100.0	NO	
13-3077651	ICM INSURANCE COMPANY													100.0	100.0	100.0	NO	
36-2759195	ILLINOIS UNION INSURANCE COMPANY																YES	
47-6025666	INLAND INSURANCE COMPANY						1	1			1	1		76.5	49.1	59.6	NO	
13-5339725	INSURANCE CORP OF NEW YORK													100.0	100.0	100.0	NO	
23-0867770	LIBERTY MUTUAL MID-ATLANTIC INSURANCE COMPANY													100.0	100.0	100.0	NO	
36-1410470	LUMBERMENS MUTUAL CASUALTY COMPANY					311	311	311			311	311		100.0	100.0	100.0	NO	
83-4075490	NATIONAL LEGACY INSURANCE COMPANY	1		1		35	36	37			37	35	8	98.0	79.0	95.8	NO	
42-0791985	NORTHEASTERN INSURANCE COMPANY OF HARTFORD																YES	
39-0509630	NORTHWESTERN NATIONAL INSURANCE COMPANY																YES	
46-3590210	PACIFIC VALLEY INSURANCE COMPANY, INC	3,771						3,771			3,771						YES	
23-1740414	R&Q REINSURANCE COMPANY		210			2,427	2,637	2,637			2,637	2,427		100.0	92.0	92.0	NO	
23-0580680	RELIANCE INSURANCE COMPANY																YES	
AA-9993225	SOUTH PLACE SYNDICATE	10						10			10		1				YES	
75-0784127	TRANSPORT INSURANCE COMPANY																YES	
06-1117063	TRENWICK AMERICA REINSURANCE CORPORATION																YES	
13-2838344	UNION INDEMNITY INSURANCE COMPANY OF NEW YORK		1			3,950	3,952	3,952			3,952	3,950		100.0	100.0	100.0	NO	
63-0598629	VESTA FIRE INSURANCE CORPORATION		(11)			48	37	37			37	48		100.0	129.6	129.6	NO	
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers		5,030	164	1	4	7,578	7,748	12,777			12,777	7,582	12	60.6	59.3	59.3	XXX	
AA-9995026	CARPENTER MANAGEMENT CORPORATION																YES	
AA-9995022	EXCESS AND CASUALTY REINSURANCE ASSOCIATION (ECRA)	17	8	18	5	66	98	115			115	71		85.1	62.1	57.8	NO	
AA-9995085	FORTRESS REINSURANCE INC.																YES	
AA-9993217	MAIDEN LANE SYNDICATE INC.	10						10			10		1				YES	
2599999. Total Unauthorized - Pools - Voluntary Pools		28	8	18	5	66	98	125			125	71	1	78.0	56.4	53.0	XXX	
AA-3190906	AEOLUS RE LIMITED																YES	
AA-1240006	AG INSURANCE					2	2	3			3	2		80.6	78.0	78.0	NO	
AA-1120255	AGEAS INSURANCE LIMITED	3		4			4	7			7		28	61.7	1.0	5.1	YES	
AA-1120841	AIG EUROPE LIMITED					1	1	1			1	1		100.0	100.0	100.0	NO	
AA-1580076	AIG GENERAL INSURANCE COMPANY LIMITED	34	3	5	2	1	11	45			45	3	35	23.6	3.7	1.7	YES	3
AA-1580015	AIOI NISSAY DOWA INSURANCE COMPANY LIMITED	76	106	49	12	18	186	262			262	31	4	71.1	11.5	7.0	YES	31

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number From Col. 1	Name of Reinsurer From Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-1930610	ALLIANZ AUSTRALIA LIMITED	5	2	2		1	4	9			9	1	19	46.7	4.2	9.7	YES	1
AA-1240011	ALLIANZ BENELUX	24	4	6	2	1	12	37			37	2	44	34.0	2.7	1.8	YES	2
AA-1840005	ALLIANZ COMPANIA DE SEGUROS Y REASEGUROS SA	2					1	3			3		4	33.4	4.3	7.3	YES	
AA-1320029	ALLIANZ FRANCE SA																YES	
AA-1344102	ALLIANZ GLOBAL CORPORATE & SPECIALTY AG (NEPHILA)	24						24			24		46				YES	
AA-1320013	ALLIANZ IARD	3		2			3	6			6	1	3	47.4	7.3	6.1	YES	1
AA-1120445	ALLIANZ INSURANCE PLC																YES	
AA-3194128	ALLIED WORLD ASSURANCE COMPANY LIMITED	6						6			6		13				YES	
AA-1340035	ALTE LEIPZIGER RUCKVERSICHERUNG AG																YES	
AA-3190005	AMERICAN INTERNATIONAL REINSURANCE COMPANY LIMITED	2		1		1	2	4			4	1	13	48.7	3.8	13.6	YES	1
AA-1930020	AMP GENERAL INSURANCE LIMITED																YES	
AA-1860050	ANADOLU SIGORTA	3		1			2	4			4		5	38.0	3.1	3.5	YES	
AA-3191298	ANTARES REINSURANCE COMPANY LIMITED																YES	
AA-3194126	ARCH REINS LIMITED	49						49			49		98				YES	
AA-3190932	ARGO RE	9						9			9		18				YES	
AA-1360015	ASSICURAZIONI GENERALI S.P.A.				1	1	2	2			2	2		92.0	87.8	24.0	NO	
AA-1440035	ATERFORSAKRINGS AB LUAP													100.0	100.0	100.0	NO	
AA-1930040	AUSTRALIAN REINSURANCE COMPANY LIMITED																YES	
AA-1380080	AVERO SCHADEVERZEKERING BENELUX N.V.																YES	
AA-1560390	AVIVA INSURANCE COMPANY OF CANADA													101.6			YES	
AA-1244102	AXA BELGIUM	86	12	10	2	14	39	124			124	16	69	31.1	8.3	11.1	YES	16
AA-1121220	AXA INSURANCE UK PLC																YES	
AA-1460185	AXA VERSICHERUNGEN AG	41	4	8	1	65	78	119			119	66	28	65.4	45.1	54.3	NO	
AA-3191454	AXA XL REINSURANCE LTD																YES	
AA-1320030	AZUR ASSURANCES IARD																YES	
AA-2980055	B.S.E., BANCO DE SEGUROS DEL ESTADO																YES	
AA-1460025	BALOISE INSURANCE COMPANY LIMITED																YES	
AA-3191105	BAYSIDE REINS COMPANY LIMITED																YES	
AA-3191004	BISON INSURANCE COMPANY	14	8	5	2	2	17	32			32	5	16	54.5	9.7	7.8	YES	5
AA-3190040	BLUEWATER INSURANCE, LIMITED																YES	
AA-1720007	BOTHNIA INTERNATIONAL INSURANCE COMPANY LIMITED																YES	
AA-1120300	BRITISH RESERVE INSURANCE COMPANY LIMITED							1			1		1	14.7	0.9	(12.6)	YES	
AA-3190045	BRITTANY INSURANCE COMPANY LIMITED													99.7	99.0	98.5	NO	
AA-2131002	CAJA NACIONAL DE AHORRO Y SEGURO																YES	
00-0000000	CARRICK REINSURANCE LIMITED																YES	
AA-1120089	CATALINA WORTHING INSURANCE LIMITED	82	38	68	25	33	164	246			246	58	160	66.7	14.4	13.4	YES	58
AA-1990110	CENTRAL REINSURANCE CORPORATION LIMITED																YES	
AA-1121065	CGU BONUS LIMITED																YES	
AA-1930120	CHAMBER OF MANUFACTURES INSURANCE LIMITED.		1				1	2			2		1	83.2	20.9	25.4	NO	
AA-1780116	CHAUCER INSURANCE COMPANY DESIGNATED ACTIVITY COMPANY												1				YES	
AA-3190057	CHEMICAL INSURANCE COMPANY, LIMITED													100.0			YES	

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number From Col. 1	Name of Reinsurer From Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-9240012	CHINA PROPERTY & CASUALTY REINSURANCE COMPANY LIMITED																YES	
AA-9240012	CHINA PROPERTY & CASUALTY REINSURANCE COMPANY LIMITED	(2)						(2)			(2)		49				YES	
AA-3190770	CHUBB TEMPEST REINSURANCE LIMITED	26						26			26		50				YES	
AA-2232002	CIA. REAL BRASILEIRA DE SEGUROS																YES	
AA-2231020	CIA. UNIAO DE SEGUROS GERAIS	5	5				5	11	11					49.7			YES	
AA-1320035	COLISEE RE													99.7	98.2	98.2	NO	
AA-1120380	COMMUNITY REINSURANCE CORPORATION LIMITED													30.2			YES	
00-0000000	COMP. DASSUR. REUNIES RISQUES DIVERS					4	4	4			4	4		100.0	100.0	100.0	NO	
AA-1460035	CONTINENTALE ALLGEMEINE VERS. AG																YES	
AA-1120495	DOMINION INSURANCE COMPANY LIMITED	16	1	13	1	9	24	40			40	10	97	60.2	7.4	23.5	YES	10
AA-1340085	E+S RUECKVERSICHERUNGS-AKTIENGESELLSCHAFT													85.1			YES	
AA-1120515	EAGLE STAR INSURANCE COMPANY LIMITED					1	1	1			1	1		80.5	52.0	56.2	NO	
AA-1120536	EL PASO INSURANCE COMPANY LIMITED																YES	
AA-1740230	ETHNIKI HELLENIC GENERAL INSURANCE COMPANY S.A.																YES	
AA-1240054	EULER HERMES CREDIT INSURANCE BELGIUM SA	3	1	1			2	5			5		17	35.3	1.6	3.3	YES	
00-0000000	EULER HERMES KREDITFORSIKRING																YES	
AA-1120580	EXCESS INSURANCE COMPANY LIMITED																YES	
AA-1360065	F.A.T.A. ASSICURAZIONI SPA.	2	1	1			2	4			4		7	40.2	1.9	2.2	YES	
AA-3191289	FIDELIS INSURANCE BERMUDA LIMITED	15						15			15		28				YES	
AA-1120175	FIDELIS UNDERWRITING LTD	1	3				3	4			4		2	73.6			YES	
AA-1440004	FORSAKRINGSAKTIEBOLAGET AGRIA (PUBL)																YES	
AA-1320135	GAN ASSURANCES IARD																YES	
AA-1220027	GENERALI HOLDING VIENNA AG	2					1	3			3		2	26.6	2.7	1.7	YES	
AA-1220035	GENERALI RUECKVERSICHERUNG AKTIENGESELLSCHAFT	1						1			1			15.8	2.0	0.2	YES	
AA-1420030	GJENSIDIGE NOR FORSIKRING																YES	
00-0000000	GORDIAN RUNOFF LIMITED	1	2	1		2	5	6			6	3		82.3	41.1	38.6	NO	
AA-1340100	GOTHAER RUCKVERSICHERUNG AG.																YES	
AA-1120700	GREYFRIARS INSURANCE COMPANY LIMITED																YES	
AA-3191437	GROUP ARK INSURANCE LIMITED	2						2			2		2				YES	
AA-1320032	GROUPAMA SA																YES	
AA-1860340	GUNES SIGORTA A.S.	4	6	3	1	292	302	306	304	300	2			98.8		95.5	YES	
AA-3191190	HAMILTON RE LTD	1						1			1		2				YES	
AA-3190060	HANNOVER RE (BERMUDA) LIMITED	8						8			8		15				YES	
AA-1440047	HANSA SJO FORSAKRINGS A/B																YES	
AA-1340129	HANSEATICA RUCKVERSICHERUNGS AG																YES	
AA-5420070	HANWHA GENERAL INSURANCE COMPANY LIMITED	4	1	1			2	6			6		8	38.2	2.8	3.1	YES	
AA-3190080	HEDDINGTON INSURANCE LIMITED																YES	
AA-1740360	HELLENIC SHIP & AIRCRAFT INSURANCE COMPANY																YES	
AA-1340132	HESSEN-NASSAUISCHE VERSICHERUNGSANSTALT																YES	
AA-1120760	HIGHLANDS INSURANCE COMPANY (UK) LIMITED													100.0	100.0	100.0	NO	
AA-1340087	HOCHRHEIN INTERNATIONALE RUECKERVERSICHERUNG AG													100.0	100.0	100.0	NO	
00-0000000	ICS ASSURANCES, S A																YES	
00-0000000	IND. CIE D ASS. TOUS RISQUES																YES	

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number From Col. 1	Name of Reinsurer From Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-0000000	INSURANCE AUSTRALIA LIMITED		1			1	2	2			2	1		85.2	36.5	33.6	NO	
AA-1780035	INSURANCE CORPORATION OF IRELAND PLC																YES	
AA-1560480	INTACT INSURANCE COMPANY																YES	
AA-2230425	IRB BRASIL RESSEGUROS SA	35	1			4	5	40			40	4	36	12.0	5.4	10.4	YES	4
AA-5424101	K B INSURANCE CO LIMITED	2					1	3			3		4	27.6	3.5	4.3	YES	
AA-1240026	KBC ASSURANCES	31	4	6	1		11	42			42	1	19	25.5	1.9	0.1	YES	1
AA-1120475	KINGSCROFT INSURANCE COMPANY LIMITED																YES	
AA-5420050	KOREAN REINSURANCE COMPANY	56	6	13	7	1	27	83			83	8	35	32.3	6.4	0.9	YES	8
AA-1580050	KYOEI FIRE AND MARINE INSURANCE COMPANY LIMITED	17	3	5	1	1	11	28			28	2	34	37.9	4.0	4.2	YES	2
AA-1240068	L'ETOILE 1905 S.A.					1	1	1			1	1		70.1	56.9	62.9	NO	
AA-1360067	LA FENICE RIASSICURAZIONI SPA													100.0			YES	
AA-1560034	LA MUTUELLE DU MANS ASSURANCES I.A.R.D.													30.2			YES	
AA-1360165	LA NATIONALE S.P.A.																YES	
AA-1320245	LA REASSURANCE INTERCONTINENTALE S.A.							1			1			30.2			YES	
AA-1320255	LA REUNION FRANCAISE S.A.													30.2			YES	
AA-3190349	LAKEWOOD INSURANCE LIMITED	1	1				1	3			3		1	58.1	8.1	6.3	YES	
AA-1440060	LANSFORSAKRINGSBOLAGENS A/B																YES	
AA-1370095	LE FOYER CIE. LUXEMBOURGEOISE D'ASSUR. SA													15.8	2.0	0.2	YES	
AA-1860690	LIBERTY SIGORTA A.S.																YES	
AA-1120186	LLOYDS SYNDICATE NUMBER 1947																YES	
AA-3191239	LUMEN RE LIMITED	6						6			6		11				YES	
AA-1320171	MAAF ASSURANCES																YES	
AA-1840610	MAPFRE INDUSTRIAL S.A.							1			1			46.1			YES	
AA-8310008	MARCO RE LIMITED												1				YES	
AA-1240125	MERCATOR VERZEKERINGEN NV																YES	
AA-5420060	MERITZ FIRE & MARINE INSURANCE COMPANY LIMITED																YES	
AA-1860620	MILLI REASURANS T.A.S.	5	1	1			3	7			7	1	10	37.6	3.0	3.6	YES	1
AA-1120980	MINSTER INSURANCE COMPANY LIMITED																YES	
AA-1121410	MITSUI SUMITOMO INSURANCE COMPANY (EUROPE) LIMITED													85.6			YES	
AA-1580085	MITSUI SUMITOMO INSURANCE COMPANY LIMITED	43	8	7	2	44	61	103			103	45	91	58.7	23.4	42.3	NO	
AA-0051036	MLC REINSURANCE LIMITED	2					1	3			3		6	34.4	1.6	1.8	YES	
AA-1460019	MS AMLIN AG	9	1				1	9			9		16	7.5			YES	
AA-1340165	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	23						23			23		46				YES	
AA-1340165	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	15	1	2			4	18			18		15	19.9	0.9	0.7	YES	
AA-0000000	NATIONAL CASUALTY COMPANY OF AMERICA LIMITED	17		26		1	26	44			44	1	149	60.5	0.5	2.1	YES	1
AA-1360170	NAVALE ASSICURAZIONI S.P.A.																YES	
AA-1121075	NIPPON INSURANCE COMPANY OF EUROPE LIMITED					1	1	1			1	1		100.0	100.0	100.0	NO	
AA-1580070	NISSHIN FIRE AND MARINE INSURANCE COMPANY LIMITED	5	1	2	1	1	4	9			9	1	12	43.1	5.0	6.0	YES	1
AA-1560247	NORTHBRIDGE GENERAL INSURANCE CORPORATION	72	34	20	8	23	84	156			156	30	44	53.8	15.2	14.4	YES	30
AA-1340135	NOVA ALLGEMEINE VERSICHERUNG AKTIENGESELLSCHAFT													100.0			YES	
AA-1121120	NRG VICTORY REINSURANCE, LIMITED	5	1	4		145	150	155			155	145	8	96.9	88.9	93.3	NO	
AA-2990725	ORINOCO SEGUROS C.A.																YES	
AA-3190131	OWENS INSURANCE LIMITED																YES	

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number From Col. 1	Name of Reinsurer From Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-1240163	P & V ASSURANCES SC	2					1	3			3		3	33.8	2.8	3.0	YES	
AA-3190195	PALLAS REINSURANCE COMPANY LTD	12	1	6	2	11	20	33			33	13	30	62.4	20.9	33.5	NO	
AA-1780078	PARTNER REINSURANCE EUROPE SE	25	2	4			6	30			30		14	19.2	1.0	0.3	YES	
AA-1340187	PROVINZIAL NORD BRANDKASSE AKTIENGESELLSCHAFT																YES	
AA-1340245	PROVINZIAL NORDWEST HOLDING AG																YES	
AA-1240051	QBE EUROPE NV/SA	2						2			2		4				YES	
AA-1120481	QBE INSURANCE (EUROPE) LIMITED																YES	
AA-1780070	QBE REINSURANCE (EUROPE) LIMITED													73.3			YES	
AA-1810007	R&Q INSURANCE (MALTA) LIMITED	13	11				12	25			25		8	48.0	0.3	0.4	YES	
AA-1340004	R+V VERSICHERUNG AKTIENGESELLSCHAFT																YES	
AA-3190137	RAMUS INSURANCE COMPANY LIMITED																YES	
AA-2990857	REASEGURADORA DELTA CA																YES	
AA-1280110	REASSURANCEAFVIKLINGS-AKTIESELSKABET		(3)			3						3					YES	3
AA-5360041	REASURANSI INDONESIA UTAMA (PERSERO)																YES	
AA-1340201	RHEINLAND VERS.-AG	1						1			1		1	27.1	7.7	17.5	YES	
AA-1120465	RIVERSTONE INSURANCE (UK) LIMITED																YES	
AA-1720070	SAMPO PLC																YES	
AA-3191403	SANDERS RE II LTD.	728						728			728						YES	
AA-3191490	SANDERS RE III LTD.																YES	
AA-1344100	SCOR DEUTSCHLAND RUCKVERSICHERUNGS AG																YES	
AA-1340015	SCOR RUCKVERSICHERUNG (DEUTSCHLAND)AG	(3)						(2)			(2)			(10.8)			YES	
AA-1320158	SCOR SE	40						41			41		63	0.4			YES	
AA-1320158	SCOR SE	4	1				1	5			5		10	10.3			YES	
AA-1569750	SCOTTISH AND YORK HOLDINGS LIMITED																YES	
AA-1240175	SECURA SOCIETE DE REASSURANCES	1						1			1			27.1	17.5	17.5	YES	
AA-5760050	SINGAPORE AVIATION & GENERAL INSURANCE COMPANY (PTE.) LTD													87.0			YES	
AA-5760055	SINGAPORE REINSURANCE CORPORATION LIMITED	2	3	1			4	6			6	1		71.9	10.3	6.0	YES	1
AA-1440075	SIRIUS FORSAKRINGSAKTIEBOLAGET																YES	
AA-3190146	SOLAR INSURANCE COMPANY LIMITED	4					1	5			5		6	19.8	3.7	6.3	YES	
AA-1580110	SOMPO JAPAN INSURANCE INC	161	19	32	11	38	100	261			261	49	295	38.2	8.9	14.5	YES	49
AA-1420110	SPAREBANK 1 SKADEFORSIKRING AS	8	1	2		11	14	22			22	11	4	65.1	42.5	48.5	NO	
AA-3190582	ST JOHN'S INSURANCE COMPANY LIMITED	11	3	2	1	1	8	18			18	2	5	41.9	8.9	3.3	YES	2
AA-1440090	STOCKHOLM ATERFORSAKRINGS AB	3		1		2	4	7			7	2	3	53.9	22.1	30.8	NO	
AA-1440100	STOCKHOLM REINSURANCE COMPANY LIMITED																YES	
AA-1930925	SUNCORP-METWAY INSURANCE LIMITED	7	1	1	1		3	10			10	1	7	28.7	5.4	0.3	YES	1
AA-1340260	SV VERMOGENSVERWALTUNGS-AKTIENGESELLSCHAFT	1	2	1	1	4	8	8			8	4	47	89.8	7.9	45.3	YES	4
AA-1440105	SWEDISH CLUB	3		1			1	4			4		1	22.0	1.1	0.2	YES	
AA-1370021	SWISS RE EUROPE SA	11	7	4		3	14	25			25	4	46	57.3	5.0	13.7	YES	4
AA-1580080	TAISEI FIRE AND MARINE INSURANCE COMPANY LIMITED																YES	
AA-5280065	TAIWAN FIRE AND MARINE INSURANCE COMPANY LIMITED																YES	
AA-1580095	THE TOA REINSURANCE COMPANY LIMITED	5	1	2	1		4	9			9	1	10	40.7	5.4	5.5	YES	1
AA-1580100	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LIMITED	1				2	3	3			3	2		82.7	65.7	64.6	NO	
AA-1960655	TOWER INSURANCE LIMITED																YES	

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number From Col. 1	Name of Reinsurer From Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-1340225	TRANSATLANTISCHE BETEILIGUNGS - AG																YES	
AA-1440043	TRYGG HANSA INSURANCE COMPANY LIMITED													87.0			YES	
AA-1340006	UNION REINSURANCE COMPANY																YES	
AA-1780054	UNIPOLRE LIMITED	1					1	2			2		1	44.2	16.1	10.2	YES	
AA-1360195	UNIPOLSAI ASSICURAZIONI SPA						1	1			1		38	57.3	0.7	16.6	YES	
AA-1220020	UNIQA VERSICHERUNGEN AG													15.8	2.0	0.2	YES	
AA-1120590	UNITED FRIENDLY GENERAL INSURANCE LIMITED																YES	
AA-3191432	VANTAGE RISK LTD.																YES	
AA-1360265	VITTORIA ASSICURAZIONI S.P.A.		1	1			2	3			3		3	84.1	8.9	16.9	YES	
AA-1220070	WIENER RUCKVERSICHERUNGS GESELLSCHAFT													100.0	100.0	100.0	NO	
AA-1340265	WUESTENROT VESICHERUNGS AG													87.0			YES	
AA-3191315	XL BERMUDA LIMITED	141						141			141		187				YES	
AA-1780072	XL RE EUROPE SE	1						1			1		1	32.8			YES	
AA-1460190	ZURICH INSURANCE COMPANY LIMITED																YES	
AA-1120018	ZURICH INTERNATIONAL (UK) LIMITED	2		1			1	3			3	1	3	44.2	11.0	10.2	YES	1
2699999. Total Unauthorized - Other Non-U.S. Insurers		2,087	312	332	92	747	1,483	3,570	315	300	3,255	546	2,218	41.5	10.0	20.9	XXX	247
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		13,211	484	351	102	8,391	9,328	22,539	315	300	22,225	8,200	2,232	41.4	33.5	37.2	XXX	247
3299999. Total Certified - Affiliates - U.S. Non-Pool																	XXX	
3599999. Total Certified - Affiliates - Other (Non-U.S.)																	XXX	
3699999. Total Certified - Affiliates																	XXX	
CR-3194122	DAVINCI REINSURANCE LIMITED	47						47			47		93				YES	
CR-3194130	ENDURANCE SPECIALTY INSURANCE LIMITED	32						32			32		63				YES	
CR-1340125	HANNOVER RUECK SE	10						11			11		19	1.0			YES	
CR-3190875	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED	4						4			4		7				YES	
CR-3190339	RENAISSANCE REINSURANCE LIMITED	83						83			83		167				YES	
CR-1460023	RENAISSANCERE EUROPE AG																YES	
4099999. Total Certified - Other Non-U.S. Insurers		177						177			177		349	0.1			XXX	
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		177						177			177		349	0.1			XXX	
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool																	XXX	
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)																	XXX	
5099999. Total Reciprocal Jurisdiction - Affiliates																	XXX	
RJ-3194126	ARCH REINS LIMITED																YES	
RJ-3194168	ASPEN BERMUDA LIMITED																YES	
RJ-3194139	AXIS SPECIALTY LIMITED																YES	
RJ-3190770	CHUBB TEMPEST REINSURANCE LIMITED																YES	
RJ-3191435	CONDUIT REINSURANCE LIMITED																YES	
RJ-3194122	DAVINCI REINSURANCE LIMITED																YES	
RJ-3194130	ENDURANCE SPECIALTY INSURANCE LIMITED																YES	

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number From Col. 1	Name of Reinsurer From Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
RJ-3191289	FIDELIS INSURANCE BERMUDA LIMITED																YES	
RJ-1120175	FIDELIS UNDERWRITING LTD																YES	
RJ-3191437	GROUP ARK INSURANCE LIMITED																YES	
RJ-3191190	HAMILTON RE LTD																YES	
RJ-3190060	HANNOVER RE (BERMUDA) LIMITED																YES	
RJ-1340125	HANNOVER RUECK SE																YES	
RJ-3190875	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED																YES	
RJ-3190871	LANCASHIRE INSURANCE COMPANY LIMITED																YES	
RJ-3191239	LUMEN RE LIMITED																YES	
RJ-1840000	MAPFRE RE COMPANIA DE REASEGUROS SA																YES	
RJ-1460019	MS AMLIN AG																YES	
RJ-1340165	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT																YES	
RJ-3190686	PARTNER REINSURANCE COMPANY LIMITED																YES	
RJ-3190339	RENAISSANCE REINSURANCE LIMITED																YES	
RJ-3190870	VALIDUS REINSURANCE LIMITED																YES	
RJ-3191388	VERMEER REISNURANCE LTD																YES	
RJ-1780072	XL RE EUROPE SE																YES	
5499999. Total Reciprocal Jurisdiction - Other Non-U.S. Insurers																	XXX	
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)																	XXX	
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		24,087	1,454	1,731	380	16,786	20,350	44,437	315	300	44,122	16,906	15,793	45.8	28.2	37.8	XXX	1,006
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)																	XXX	
9999999 Totals		24,087	1,454	1,731	380	16,786	20,350	44,437	315	300	44,122	16,906	15,793	45.8	28.2	37.8	XXX	1,006

SCHEDULE F - PART 3 (Continued)

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

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number From Col. 1	Name of Reinsurer From Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
0499999. Total Authorized - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0799999. Total Authorized - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0899999. Total Authorized - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3333609	21ST CENTURY NORTH AMERICA INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
95-2371728	ACE AMERICAN INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0237820	ACE PROPERTY & CASUALTY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
25-1118791	AIG PROPERTY CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
94-6078058	ALLIANZ REINSURANCE AMERICA INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2661954	AMERICAN AGRICULTURAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
59-0593886	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5124990	AMERICAN HOME ASSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
35-0145400	AMERICAN STATES INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38-0829210	AMERISURE MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
94-1390273	ARGONAUT INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38-0315280	AUTO-OWNERS INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-6105395	CENTURY INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3531373	CERITY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-0542366	CINCINNATI INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
52-0266645	CLARENDON NATIONAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2114545	CONTINENTAL CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5010440	CONTINENTAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-2464174	CRUM & FORSTER INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38-2145898	DORINCO REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
39-0264050	EMPLOYERS INSURANCE COMPANY OF WAUSAU	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
42-0234980	EMPLOYERS MUTUAL CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2950161	EVANSTON INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-2005057	EVEREST REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
39-1092844	EVERSPAN INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
05-0316605	FACTORY MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38-1316179	FARM BUREAU MUTUAL INSURANCE COMPANY OF MI	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2915260	FARMERS GROUP PROPERTY AND CASUALTY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
42-0245840	FARMERS MUTUAL HAIL INSURANCE COMPANY OF IOWA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2725441	FARMERS PROPERTY & CASUALTY INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1325038	FINIAL REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
75-1588101	GEICO GENERAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2673100	GENERAL REINSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1958482	GENERAL STAR NATIONAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5617450	GENERALI US BRANCH	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5009848	GLOBAL REINSURANCE CORPORATION OF AMERICA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-0501234	GREAT AMERICAN INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5117400	GREATER NEW YORK MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5129825	HANOVER INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number From Col. 1	Name of Reinsurer From Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
06-0384680	HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38-0829290	HASTINGS INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
39-1321384	HAWKEYE SECURITY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
74-2195939	HOUSTON CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-0723970	INSURANCE COMPANY OF N AMER	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
56-0473714	INTEGON INDEMNITY CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-4941245	INTEGON NATIONAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
61-0392792	KENTUCKY FARM BUREAU MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
04-1543470	LIBERTY MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-2053189	LM PROPERTY AND CASUALTY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-3347420	MAPRE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
62-0928337	MERASTAR INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
04-1614490	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-1475332	MIDSTATES REINSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-3818012	MITSUI SUMITOMO INSURANCE COMPANY OF AMERICA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3467153	MITSUI SUMITOMO INSURANCE USA INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
04-2482364	MOSAIC INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-4259550	MOTORISTS MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38-0855585	MOTORS INSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-4924125	MUNICH REINSURANCE AMERICA INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0247300	NATIONAL AMERICAN INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38-0865250	NATIONAL CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0355979	NATIONAL INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2704643	NATIONAL SURETY CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
25-0687550	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-4425763	NATIONWIDE GENERAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-4177100	NATIONWIDE MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
04-2177185	NEW ENGLAND INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1053492	NEW ENGLAND REINSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-1964135	NORTH RIVER INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
62-0929818	OAKWOOD INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0698507	ODYSSEY REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3031176	PARTNER REINSURANCE COMPANY OF THE US	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2919779	PEERLESS INDEMNITY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-1642962	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0303275	PHOENIX INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-3030511	PRAETORIAN INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1188550	PUBLIC SERVICE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-2311816	QBE INSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-1641984	QBE REINSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3028939	RAMPART INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number From Col. 1	Name of Reinsurer From Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
52-1952955	RENAISSANCE REINSURANCE US INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
86-0274508	REPWEST INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
37-0915434	RLI INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
91-0742148	SAFECO INSURANCE COMPANY OF AMERICA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
75-1444207	SCOR REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
56-1285899	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
39-0333950	SENTRY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2997499	SIRIUSPOINT AMERICA INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2554270	SOMPO AMERICA INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
04-1027270	SPARTA INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-0406690	ST PAUL FIRE & MARINE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-3590451	STARNET INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
75-1670124	STARR INDEMNITY & LIABILITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
37-0533080	STATE FARM FIRE AND CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3031274	SUECIA INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1675535	SWISS REINSURANCE AMERICA CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
94-1517098	TIG INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2918573	TOA-RE INSURANCE COMPANY OF AMERICA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-4032666	TOKIO MARINE AMERICA INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-4423946	TRANSAMERICA CASUALTY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5616275	TRANSATLANTIC REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-6033504	TRAVELERS CASUALTY & SURETY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0566050	TRAVELERS INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1286274	TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0547953	UNION INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
42-0644327	UNITED FIRE & CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5459190	UNITED STATES FIRE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
52-0515280	US FIDELITY & GUARANTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3088732	WCF NATIONAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2668999	WELLFLEET NEW YORK INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-0430825	WESTERN NATIONAL MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
48-0921045	WESTPORT INSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
56-1507441	WILSHIRE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1290712	XL REINSURANCE AMERICA INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0619962	YCI INCORPORATED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
94-1590201	YOSEMITE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-4233459	ZURICH AMERICAN INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0999999. Total Authorized - Other U.S. Unaffiliated Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991161	COMMONWEALTH AUTOMOTIVE REINSURERS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991500	ILLINOIS MINE SUBSIDENCE FUND	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991501	INDIANA MINE SUBSIDENCE FUND	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991502	KENTUCKY MINE SUBSIDENCE FUND	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number From Col. 1	Name of Reinsurer From Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
AA-9991159	MICHIGAN CATASTROPHIC CLAIM ASSOCIATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991423	MINNESOTA WORKERS COMPENSATION ASSOCIATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9992201	NATIONAL FLOOD INSURANCE PROGRAM	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991132	NEW HAMPSHIRE REINSURANCE FACILITY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991160	NEW JERSEY UNSATISFIED CLAIM AND JUDGMENT FUND	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991139	NORTH CAROLINA REINSURANCE FACILITY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991503	OHIO MINE SUBSIDENCE FUND	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991506	WEST VIRGINIA MINE SUBSIDENCE FUND	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1099999. Total Authorized - Pools - Mandatory Pools				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194168	ASPEN BERMUDA LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194139	AXIS SPECIALTY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340125	HANNOVER RUECK SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190871	LANCASHIRE INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1122000	LLOYDS OF LONDON	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127084	LLOYDS SYNDICATE NUMBER 1084	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127183	LLOYDS SYNDICATE NUMBER 1183	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120085	LLOYDS SYNDICATE NUMBER 1274	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127301	LLOYDS SYNDICATE NUMBER 1301	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120102	LLOYDS SYNDICATE NUMBER 1458	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120083	LLOYDS SYNDICATE NUMBER 1910	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120084	LLOYDS SYNDICATE NUMBER 1955	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128001	LLOYDS SYNDICATE NUMBER 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128003	LLOYDS SYNDICATE NUMBER 2003	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128010	LLOYDS SYNDICATE NUMBER 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120152	LLOYDS SYNDICATE NUMBER 2357	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128987	LLOYDS SYNDICATE NUMBER 2987	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1129000	LLOYDS SYNDICATE NUMBER 3000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126033	LLOYDS SYNDICATE NUMBER 33	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120075	LLOYDS SYNDICATE NUMBER 4020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126435	LLOYDS SYNDICATE NUMBER 435	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126004	LLOYDS SYNDICATE NUMBER 4444	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190829	MARKEL BERMUDA LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121425	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190686	PARTNER REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190339	RENAISSANCE REINSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121270	RIVER THAMES INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190870	VALIDUS REINSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1299999. Total Authorized - Other Non-U.S. Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number From Col. 1	Name of Reinsurer From Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
AA-3191533	NATIONAL GENERAL RE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2299999. Total Unauthorized - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
46-5173660	ALEKA INSURANCE INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
63-0255547	ALFA MUTUAL FIRE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5358230	ARROWOOD INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2963258	AVIVA INSURANCE COMPANY OF CANADA (US BRANCH)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-1502700	BEDIVERE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-2320779	CHUBB CUSTOM INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2781282	CLEARWATER INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
84-0401397	COLORADO FARM BUREAU MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0490411	COLUMBIA CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-2476313	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
61-0654823	DELTA AMERICA RE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-2153760	EXCALIBUR REINSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-2222789	GUARANTEE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
14-0727077	GUILDERLAND REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
74-1296673	HIGHLANDS INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3077651	ICM INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2759195	ILLINOIS UNION INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-6025666	INLAND INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5339725	INSURANCE CORP OF NEW YORK	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-0867770	LIBERTY MUTUAL MID-ATLANTIC INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-1410470	LUMBERMENS MUTUAL CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
83-4075490	NATIONAL LEGACY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
42-0791985	NORTHEASTERN INSURANCE COMPANY OF HARTFORD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
39-0509630	NORTHWESTERN NATIONAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
46-3590210	PACIFIC VALLEY INSURANCE COMPANY, INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-1740414	R&Q REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-0580680	RELIANCE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9993225	SOUTH PLACE SYNDICATE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
75-0784127	TRANSPORT INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1117063	TRENWICK AMERICA REINSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2838344	UNION INDEMNITY INSURANCE COMPANY OF NEW YORK	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
63-0598629	VESTA FIRE INSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9995026	CARPENTER MANAGEMENT CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9995022	EXCESS AND CASUALTY REINSURANCE ASSOCIATION (ECRA)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9995085	FORTRESS REINSURANCE INC.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9993217	MAIDEN LANE SYNDICATE INC.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number From Col. 1	Name of Reinsurer From Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
2599999. Total Unauthorized - Pools - Voluntary Pools				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190906	AEOLUS RE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1240006	AG INSURANCE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120255	AGEAS INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120841	AIG EUROPE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580076	AIG GENERAL INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580015	AIOI NISSAY DOWA INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1930610	ALLIANZ AUSTRALIA LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1240011	ALLIANZ BENELUX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1840005	ALLIANZ COMPANIA DE SEGUROS Y REASEGUROS SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320029	ALLIANZ FRANCE SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1344102	ALLIANZ GLOBAL CORPORATE & SPECIALTY AG (NEPHILA)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320013	ALLIANZ IARD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120445	ALLIANZ INSURANCE PLC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194128	ALLIED WORLD ASSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340035	ALTE LEIPZIGER RUCKVERSICHERUNG AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190005	AMERICAN INTERNATIONAL REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1930020	AMP GENERAL INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1860050	ANADOLU SIGORTA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191298	ANTARES REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194126	ARCH REINS LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190932	ARGO RE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1360015	ASSICURAZIONI GENERALI S.P.A.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1440035	ATERFORSAKRINGS AB LUAP	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1930040	AUSTRALIAN REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1380080	AVERO SCHADEVERZEKERING BENELUX N.V.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1560390	AVIVA INSURANCE COMPANY OF CANADA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1244102	AXA BELGIUM	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121220	AXA INSURANCE UK PLC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460185	AXA VERSICHERUNGEN AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191454	AXA XL REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320030	AZUR ASSURANCES IARD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-2980055	B.S.E., BANCO DE SEGUROS DEL ESTADO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460025	BALOISE INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191105	BAYSIDE REINS COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191004	BISON INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190040	BLUEWATER INSURANCE, LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1720007	BOTHNIA INTERNATIONAL INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120300	BRITISH RESERVE INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190045	BRITTANY INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-2131002	CAJA NACIONAL DE AHORRO Y SEGURO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000	CARRICK REINSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number From Col. 1	Name of Reinsurer From Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
AA-1120089	CATALINA WORTHING INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1990110	CENTRAL REINSURANCE CORPORATION LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121065	CGU BONUS LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1930120	CHAMBER OF MANUFACTURES INSURANCE LIMITED.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780116	CHAUCER INSURANCE COMPANY DESIGNATED ACTIVITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190057	CHEMICAL INSURANCE COMPANY, LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9240012	CHINA PROPERTY & CASUALTY REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9240012	CHINA PROPERTY & CASUALTY REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190770	CHUBB TEMPEST REINSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-2232002	CIA. REAL BRASILEIRA DE SEGUROS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-2231020	CIA. UNIAO DE SEGUROS GERAIS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320035	COLISEE RE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120380	COMMUNITY REINSURANCE CORPORATION LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000	COMP. DASSUR. REUNIES RISQUES DIVERS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460035	CONTINENTALE ALLGEMEINE VERS. AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120495	DOMINION INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340085	E+S RUECKVERSICHERUNGS-AKTIENGESELLSCHAFT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120515	EAGLE STAR INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120536	EL PASO INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1740230	ETHNIKI HELLENIC GENERAL INSURANCE COMPANY S.A.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1240054	EULER HERMES CREDIT INSURANCE BELGIUM SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000	EULER HERMES KREDITFORSIKRING	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120580	EXCESS INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1360065	F.A.T.A. ASSICURAZIONI SPA.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191289	FIDELIS INSURANCE BERMUDA LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120175	FIDELIS UNDERWRITING LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1440004	FORSAKRINGSAKTIEBOLAGET AGRIA (PUBL)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320135	GAN ASSURANCES IARD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1220027	GENERALI HOLDING VIENNA AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1220035	GENERALI RUECKVERSICHERUNG AKTIENGESELLSCHAFT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1420030	GJENSIDIGE NOR FORSIKRING	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000	GORDIAN RUNOFF LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340100	GOTHAER RUCKVERSICHERUNG AG.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120700	GREYFRIARS INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191437	GROUP ARK INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320032	GROUPAMA SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1860340	GUNES SIGORTA A.S.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191190	HAMILTON RE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190060	HANNOVER RE (BERMUDA) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1440047	HANSA SJO FORSAKRINGS A/B	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340129	HANSEATICA RUCKVERSICHERUNGS AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5420070	HANWHA GENERAL INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number From Col. 1	Name of Reinsurer From Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
AA-3190080	HEDDINGTON INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1740360	HELLENIC SHIP & AIRCRAFT INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340132	HESSEN-NASSAUISCHE VERSICHERUNGSANSTALT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120760	HIGHLANDS INSURANCE COMPANY (UK) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340087	HOCHRHEIN INTERNATIONALE RUECKERVERSICHERUNG AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000	ICS ASSURANCES, S A	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000	IND. CIE D ASS. TOUS RISQUES	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-0000000	INSURANCE AUSTRALIA LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780035	INSURANCE CORPORATION OF IRELAND PLC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1560480	INTACT INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-2230425	IRB BRASIL RESSEGUROS SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5424101	K B INSURANCE CO LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1240026	KBC ASSURANCES	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120475	KINGSCROFT INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5420050	KOREAN REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580050	KYOEI FIRE AND MARINE INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1240068	L'ETOILE 1905 S.A.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1360067	LA FENICE RIASSICURAZIONI SPA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1560034	LA MUTUELLE DU MANS ASSURANCES I.A.R.D.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1360165	LA NATIONALE S.P.A.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320245	LA REASSURANCE INTERCONTINENTALE S.A.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320255	LA REUNION FRANCAISE S.A.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190349	LAKEWOOD INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1440060	LANSFORSAKRINGSBOLAGENS A/B	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1370095	LE FOYER CIE. LUXEMBOURGEOISE D'ASSUR. SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1860690	LIBERTY SIGORTA A.S.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120186	LLOYDS SYNDICATE NUMBER 1947	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191239	LUMEN RE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320171	MAAF ASSURANCES	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1840610	MAPFRE INDUSTRIAL S.A.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-8310008	MARCO RE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1240125	MERCATOR VERZEKERINGEN NV	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5420060	MERITZ FIRE & MARINE INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1860620	MILLI REASURANS T.A.S.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120980	MINSTER INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121410	MITSUI SUMITOMO INSURANCE COMPANY (EUROPE) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580085	MITSUI SUMITOMO INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-0051036	MLC REINSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460019	MS AMLIN AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340165	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340165	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-0000000	NATIONAL CASUALTY COMPANY OF AMERICA LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number From Col. 1	Name of Reinsurer From Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
AA-1360170	NAVALE ASSICURAZIONI S.P.A.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121075	NIPPON INSURANCE COMPANY OF EUROPE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580070	NISSHIN FIRE AND MARINE INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1560247	NORTHBRIDGE GENERAL INSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340135	NOVA ALLGEMEINE VERSICHERUNG AKTIENGESELLSCHAFT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121120	NRG VICTORY REINSURANCE, LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-2990725	ORINOCO SEGUROS C.A.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190131	OWENS INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1240163	P & V ASSURANCES SC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190195	PALLAS REINSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780078	PARTNER REINSURANCE EUROPE SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340187	PROVINZIAL NORD BRANDKASSE AKTIENGESELLSCHAFT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340245	PROVINZIAL NORDWEST HOLDING AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1240051	QBE EUROPE NV/SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120481	QBE INSURANCE (EUROPE) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780070	QBE REINSURANCE (EUROPE) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1810007	R&Q INSURANCE (MALTA) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340004	R+V VERSICHERUNG AKTIENGESELLSCHAFT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190137	RAMUS INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-2990857	REASEGURADORA DELTA CA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1280110	REASSURANCEAFVIKLINGS-AKTIESELSKABET	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5360041	REASURANSI INDONESIA UTAMA (PERSERO)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340201	RHEINLAND VERS.-AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120465	RIVERSTONE INSURANCE (UK) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1720070	SAMPO PLC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191403	SANDERS RE II LTD.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191490	SANDERS RE III LTD.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1344100	SCOR DEUTSCHLAND RUCKVERSICHERUNGS AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340015	SCOR RUCKVERSICHERUNG (DEUTSCHLAND)AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320158	SCOR SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320158	SCOR SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1569750	SCOTTISH AND YORK HOLDINGS LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1240175	SECURA SOCIETE DE REASSURANCES	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5760050	SINGAPORE AVIATION & GENERAL INSURANCE COMPANY (PTE.) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5760055	SINGAPORE REINSURANCE CORPORATION LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1440075	SIRIUS FORSAKRINGSAKTIEBOLAGET	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190146	SOLAR INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580110	SOMPO JAPAN INSURANCE INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1420110	SPAREBANK 1 SKADEFORSIKRING AS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190582	ST JOHN'S INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1440090	STOCKHOLM ATERFORSAKRINGS AB	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number From Col. 1	Name of Reinsurer From Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
AA-1440100	STOCKHOLM REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1930925	SUNCORP-METWAY INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340260	SV VERMOGENSVERWALTUNGS-AKTIENGESELLSCHAFT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1440105	SWEDISH CLUB	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1370021	SWISS RE EUROPE SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580080	TAISEI FIRE AND MARINE INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5280065	TAIWAN FIRE AND MARINE INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580095	THE TOA REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580100	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1960655	TOWER INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340225	TRANSATLANTISCHE BETEILIGUNGS - AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1440043	TRYGG HANSA INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340006	UNION REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780054	UNIPOLRE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1360195	UNIPOLSAI ASSICURAZIONI SPA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1220020	UNIQA VERSICHERUNGEN AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120590	UNITED FRIENDLY GENERAL INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191432	VANTAGE RISK LTD.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1360265	VITTORIA ASSICURAZIONI S.P.A.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1220070	WIENER RUCKVERSICHERUNGS GESELLSCHAFT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340265	WUESTENROT VESICHERUNGS AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191315	XL BERMUDA LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780072	XL RE EUROPE SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460190	ZURICH INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120018	ZURICH INTERNATIONAL (UK) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2699999. Total Unauthorized - Other Non-U.S. Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3299999. Total Certified - Affiliates - U.S. Non-Pool				XXX				XXX	XXX								
3599999. Total Certified - Affiliates - Other (Non-U.S.)				XXX				XXX	XXX								
3699999. Total Certified - Affiliates				XXX				XXX	XXX								
CR-3194122	DAVINCI REINSURANCE LIMITED	4	.01/01/2021	50.0		3,722	1,861	100.0	100.0		3,722						
CR-3194130	ENDURANCE SPECIALTY INSURANCE LIMITED	3	.01/01/2021	20.0		2,304	461	325.1	100.0		2,304						
CR-1340125	HANNOVER RUECK SE	2	.01/01/2021	10.0		777	78	100.0	100.0		777						
CR-3190875	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED	3	.01/01/2020	20.0		319	64	210.6	100.0		319						
CR-3190339	RENAISSANCE REINSURANCE LIMITED	3	.01/01/2021	20.0		6,687	1,337	100.0	100.0		6,687						
CR-1460023	RENAISSANCERE EUROPE AG	3	.01/01/2021	20.0		3	1	100.0	100.0		3						
4099999. Total Certified - Other Non-U.S. Insurers				XXX		13,812	3,801	XXX	XXX		13,812						
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)				XXX		13,812	3,801	XXX	XXX		13,812						
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number From Col. 1	Name of Reinsurer From Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5099999. Total Reciprocal Jurisdiction - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3194126	ARCH REINS LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3194168	ASPEN BERMUDA LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3194139	AXIS SPECIALTY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3190770	CHUBB TEMPEST REINSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3191435	CONDUIT REINSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3194122	DAVINCI REINSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3194130	ENDURANCE SPECIALTY INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3191289	FIDELIS INSURANCE BERMUDA LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1120175	FIDELIS UNDERWRITING LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3191437	GROUP ARK INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3191190	HAMILTON RE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3190060	HANNOVER RE (BERMUDA) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1340125	HANNOVER RUECK SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3190875	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3190871	LANCASHIRE INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3191239	LUMEN RE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1840000	MAPFRE RE COMPANIA DE REASEGUROS SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1460019	MS AMLIN AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1340165	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3190686	PARTNER REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3190339	RENAISSANCE REINSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3190870	VALIDUS REINSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3191388	VERMEER REISNURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1780072	XL RE EUROPE SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5499999. Total Reciprocal Jurisdiction - Other Non-U.S. Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)				XXX		13,812	3,801	XXX	XXX		13,812						
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)				XXX				XXX	XXX								
9999999 Totals				XXX		13,812	3,801	XXX	XXX		13,812						

SCHEDULE F - PART 3 (Continued)

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

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
0499999. Total Authorized - Affiliates - U.S. Non-Pool			XXX	XXX				XXX	XXX	
0799999. Total Authorized - Affiliates - Other (Non-U.S.)			XXX	XXX				XXX	XXX	
0899999. Total Authorized - Affiliates			XXX	XXX				XXX	XXX	
13-3333609	21ST CENTURY NORTH AMERICA INSURANCE COMPANY		XXX	XXX				XXX	XXX	
95-2371728	ACE AMERICAN INSURANCE COMPANY		XXX	XXX				XXX	XXX	
06-0237820	ACE PROPERTY & CASUALTY INSURANCE COMPANY		XXX	XXX				XXX	XXX	
25-1118791	AIG PROPERTY CASUALTY COMPANY	3	XXX	XXX		719	719	XXX	XXX	719
94-6078058	ALLIANZ REINSURANCE AMERICA INC		XXX	XXX				XXX	XXX	
36-2661954	AMERICAN AGRICULTURAL INSURANCE COMPANY		XXX	XXX		1	1	XXX	XXX	1
59-0593886	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA		XXX	XXX				XXX	XXX	
13-5124990	AMERICAN HOME ASSURANCE COMPANY	2	XXX	XXX	2		2	XXX	XXX	2
35-0145400	AMERICAN STATES INSURANCE COMPANY	1	XXX	XXX		40	40	XXX	XXX	40
38-0829210	AMERISURE MUTUAL INSURANCE COMPANY		XXX	XXX				XXX	XXX	
94-1390273	ARGONAUT INSURANCE COMPANY	1	XXX	XXX	1		1	XXX	XXX	1
38-0315280	AUTO-OWNERS INSURANCE COMPANY		XXX	XXX				XXX	XXX	
06-6105395	CENTURY INDEMNITY COMPANY	5	XXX	XXX	5		5	XXX	XXX	5
13-3531373	CERITY INSURANCE COMPANY	1	XXX	XXX	1		1	XXX	XXX	1
31-0542366	CINCINNATI INSURANCE COMPANY		XXX	XXX				XXX	XXX	
52-0266645	CLARENDON NATIONAL INSURANCE COMPANY		XXX	XXX		8	8	XXX	XXX	8
36-2114545	CONTINENTAL CASUALTY COMPANY	2	XXX	XXX		175	175	XXX	XXX	175
13-5010440	CONTINENTAL INSURANCE COMPANY	7	XXX	XXX	7		7	XXX	XXX	7
22-2464174	CRUM & FORSTER INSURANCE COMPANY		XXX	XXX		9	9	XXX	XXX	9
38-2145898	DORINCO REINSURANCE COMPANY		XXX	XXX				XXX	XXX	
39-0264050	EMPLOYERS INSURANCE COMPANY OF WAUSAU	17	XXX	XXX	17		17	XXX	XXX	17
42-0234980	EMPLOYERS MUTUAL CASUALTY COMPANY	7	XXX	XXX		109	109	XXX	XXX	109
36-2950161	EVANSTON INSURANCE COMPANY	1	XXX	XXX	1		1	XXX	XXX	1
22-2005057	EVEREST REINSURANCE COMPANY	19	XXX	XXX	19		19	XXX	XXX	19
39-1092844	EVERSPAN INSURANCE COMPANY		XXX	XXX				XXX	XXX	
05-0316605	FACTORY MUTUAL INSURANCE COMPANY	4	XXX	XXX	4		4	XXX	XXX	4
38-1316179	FARM BUREAU MUTUAL INSURANCE COMPANY OF MI		XXX	XXX				XXX	XXX	
13-2915260	FARMERS GROUP PROPERTY AND CASUALTY INSURANCE COMPANY	1	XXX	XXX		634	634	XXX	XXX	634
42-0245840	FARMERS MUTUAL HAIL INSURANCE COMPANY OF IOWA		XXX	XXX				XXX	XXX	
13-2725441	FARMERS PROPERTY & CASUALTY INS CO	1	XXX	XXX		15	15	XXX	XXX	15
06-1325038	FINIAL REINSURANCE COMPANY	1	XXX	XXX	1		1	XXX	XXX	1
75-1588101	GEICO GENERAL INSURANCE COMPANY	1	XXX	XXX		124	124	XXX	XXX	124
13-2673100	GENERAL REINSURANCE CORPORATION	1	XXX	XXX	1		1	XXX	XXX	1
13-1958482	GENERAL STAR NATIONAL INSURANCE COMPANY	1	XXX	XXX	1		1	XXX	XXX	1
13-5617450	GENERALI US BRANCH	1	XXX	XXX		33	33	XXX	XXX	33
13-5009848	GLOBAL REINSURANCE CORPORATION OF AMERICA	1	XXX	XXX		11	11	XXX	XXX	11
31-0501234	GREAT AMERICAN INSURANCE COMPANY	3	XXX	XXX		288	288	XXX	XXX	288

SCHEDULE F - PART 3 (Continued)

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

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
13-5117400	GREATER NEW YORK MUTUAL INSURANCE COMPANY		XXX	XXX		6	6	XXX	XXX	6
13-5129825	HANOVER INSURANCE COMPANY	1	XXX	XXX		26	26	XXX	XXX	26
06-0384680	HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY		XXX	XXX				XXX	XXX	
38-0829290	HASTINGS INSURANCE COMPANY		XXX	XXX		8	8	XXX	XXX	8
39-1321384	HAWKEYE SECURITY INSURANCE COMPANY	1	XXX	XXX		2	2	XXX	XXX	2
74-2195939	HOUSTON CASUALTY COMPANY		XXX	XXX				XXX	XXX	
23-0723970	INSURANCE COMPANY OF N AMER		XXX	XXX				XXX	XXX	
56-0473714	INTEGON INDEMNITY CORPORATION		XXX	XXX		7	7	XXX	XXX	7
13-4941245	INTEGON NATIONAL INSURANCE COMPANY		XXX	XXX				XXX	XXX	
61-0392792	KENTUCKY FARM BUREAU MUTUAL INSURANCE COMPANY		XXX	XXX				XXX	XXX	
04-1543470	LIBERTY MUTUAL INSURANCE COMPANY	3	XXX	XXX		78	78	XXX	XXX	78
22-2053189	LM PROPERTY AND CASUALTY INSURANCE COMPANY	20	XXX	XXX		41	41	XXX	XXX	41
36-3347420	MAPRE INSURANCE COMPANY		XXX	XXX				XXX	XXX	
62-0928337	MERASTAR INSURANCE COMPANY		XXX	XXX		1	1	XXX	XXX	1
04-1614490	MERRIMACK MUTUAL FIRE INSURANCE COMPANY		XXX	XXX		22	22	XXX	XXX	22
36-1475332	MIDSTATES REINSURANCE CORPORATION		XXX	XXX				XXX	XXX	
22-3818012	MITSUI SUMITOMO INSURANCE COMPANY OF AMERICA		XXX	XXX				XXX	XXX	
13-3467153	MITSUI SUMITOMO INSURANCE USA INC		XXX	XXX				XXX	XXX	
04-2482364	MOSAIC INSURANCE COMPANY		XXX	XXX		4	4	XXX	XXX	4
31-4259550	MOTORISTS MUTUAL INSURANCE COMPANY		XXX	XXX		11	11	XXX	XXX	11
38-0855585	MOTORS INSURANCE CORPORATION		XXX	XXX				XXX	XXX	
13-4924125	MUNICH REINSURANCE AMERICA INC		XXX	XXX				XXX	XXX	
47-0247300	NATIONAL AMERICAN INSURANCE COMPANY		XXX	XXX				XXX	XXX	
38-0865250	NATIONAL CASUALTY COMPANY	2	XXX	XXX	2		2	XXX	XXX	2
47-0355979	NATIONAL INDEMNITY COMPANY	1	XXX	XXX	1		1	XXX	XXX	1
36-2704643	NATIONAL SURETY CORPORATION		XXX	XXX				XXX	XXX	
25-0687550	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTS		XXX	XXX				XXX	XXX	
31-4425763	NATIONWIDE GENERAL INSURANCE COMPANY	1	XXX	XXX		18	18	XXX	XXX	18
31-4177100	NATIONWIDE MUTUAL INSURANCE COMPANY	3	XXX	XXX	3		3	XXX	XXX	3
04-2177185	NEW ENGLAND INSURANCE COMPANY	6	XXX	XXX		26	26	XXX	XXX	26
06-1053492	NEW ENGLAND REINSURANCE CORPORATION	35	XXX	XXX		2,881	2,881	XXX	XXX	2,881
22-1964135	NORTH RIVER INSURANCE COMPANY		XXX	XXX				XXX	XXX	
62-0929818	OAKWOOD INSURANCE COMPANY		XXX	XXX				XXX	XXX	
47-0698507	ODYSSEY REINSURANCE COMPANY		XXX	XXX				XXX	XXX	
13-3031176	PARTNER REINSURANCE COMPANY OF THE US		XXX	XXX				XXX	XXX	
13-2919779	PEERLESS INDEMNITY INSURANCE COMPANY		XXX	XXX		31	31	XXX	XXX	31
23-1642962	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	1	XXX	XXX	1		1	XXX	XXX	1
06-0303275	PHOENIX INSURANCE COMPANY		XXX	XXX				XXX	XXX	
36-3030511	PRAETORIAN INSURANCE COMPANY		XXX	XXX		204	204	XXX	XXX	204
13-1188550	PUBLIC SERVICE INSURANCE COMPANY		XXX	XXX				XXX	XXX	
22-2311816	QBE INSURANCE CORPORATION		XXX	XXX				XXX	XXX	

SCHEDULE F - PART 3 (Continued)

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

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
23-1641984	QBE REINSURANCE CORPORATION	6	XXX	XXX		53	53	XXX	XXX	53
13-3028939	RAMPART INSURANCE COMPANY		XXX	XXX		2	2	XXX	XXX	2
52-1952955	RENAISSANCE REINSURANCE US INC		XXX	XXX				XXX	XXX	
86-0274508	REPWEST INSURANCE COMPANY		XXX	XXX				XXX	XXX	
37-0915434	RLI INSURANCE COMPANY		XXX	XXX		48	48	XXX	XXX	48
91-0742148	SAFECO INSURANCE COMPANY OF AMERICA	1	XXX	XXX		21	21	XXX	XXX	21
75-1444207	SCOR REINSURANCE COMPANY	11	XXX	XXX	11		11	XXX	XXX	11
56-1285899	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST		XXX	XXX		2	2	XXX	XXX	2
39-0333950	SENTRY INSURANCE COMPANY		XXX	XXX				XXX	XXX	
13-2997499	SIRIUSPOINT AMERICA INSURANCE COMPANY	1	XXX	XXX	1		1	XXX	XXX	1
13-2554270	SOMPO AMERICA INSURANCE COMPANY		XXX	XXX				XXX	XXX	
04-1027270	SPARTA INSURANCE COMPANY		XXX	XXX				XXX	XXX	
41-0406690	ST PAUL FIRE & MARINE INSURANCE COMPANY		XXX	XXX		53	53	XXX	XXX	53
22-3590451	STARNET INSURANCE COMPANY		XXX	XXX				XXX	XXX	
75-1670124	STARR INDEMNITY & LIABILITY COMPANY	9	XXX	XXX		1,017	1,017	XXX	XXX	1,017
37-0533080	STATE FARM FIRE AND CASUALTY COMPANY		XXX	XXX		10	10	XXX	XXX	10
13-3031274	SUECIA INSURANCE COMPANY		XXX	XXX				XXX	XXX	
13-1675535	SWISS REINSURANCE AMERICA CORPORATION	17	XXX	XXX	17		17	XXX	XXX	17
94-1517098	TIG INSURANCE COMPANY	39	XXX	XXX	39		39	XXX	XXX	39
13-2918573	TOA-RE INSURANCE COMPANY OF AMERICA		XXX	XXX				XXX	XXX	
13-4032666	TOKIO MARINE AMERICA INSURANCE COMPANY		XXX	XXX				XXX	XXX	
31-4423946	TRANSAMERICA CASUALTY INSURANCE COMPANY		XXX	XXX				XXX	XXX	
13-5616275	TRANSATLANTIC REINSURANCE COMPANY	3	XXX	XXX	3		3	XXX	XXX	3
06-6033504	TRAVELERS CASUALTY & SURETY COMPANY	4	XXX	XXX		216	216	XXX	XXX	216
06-0566050	TRAVELERS INDEMNITY COMPANY		XXX	XXX				XXX	XXX	
06-1286274	TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY	3	XXX	XXX		84	84	XXX	XXX	84
47-0547953	UNION INSURANCE COMPANY		XXX	XXX				XXX	XXX	
42-0644327	UNITED FIRE & CASUALTY COMPANY		XXX	XXX				XXX	XXX	
13-5459190	UNITED STATES FIRE INSURANCE COMPANY		XXX	XXX				XXX	XXX	
52-0515280	US FIDELITY & GUARANTY COMPANY		XXX	XXX		1	1	XXX	XXX	1
13-3088732	WCF NATIONAL INSURANCE COMPANY		XXX	XXX		22	22	XXX	XXX	22
13-2668999	WELLFLEET NEW YORK INSURANCE COMPANY		XXX	XXX				XXX	XXX	
41-0430825	WESTERN NATIONAL MUTUAL INSURANCE COMPANY		XXX	XXX		4	4	XXX	XXX	4
48-0921045	WESTPORT INSURANCE CORPORATION	8	XXX	XXX	8		8	XXX	XXX	8
56-1507441	WILSHIRE INSURANCE COMPANY		XXX	XXX				XXX	XXX	
13-1290712	XL REINSURANCE AMERICA INC	12	XXX	XXX		333	333	XXX	XXX	333
47-0619962	YCI INCORPORATED		XXX	XXX				XXX	XXX	
94-1590201	YOSEMITE INSURANCE COMPANY	1	XXX	XXX		1	1	XXX	XXX	1
36-4233459	ZURICH AMERICAN INSURANCE COMPANY		XXX	XXX		18	18	XXX	XXX	18
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		277	XXX	XXX	148	7,417	7,565	XXX	XXX	7,565
AA-9991161	COMMONWEALTH AUTOMOTIVE REINSURERS		XXX	XXX				XXX	XXX	

SCHEDULE F - PART 3 (Continued)

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

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-9991500	ILLINOIS MINE SUBSIDENCE FUND		XXX	XXX				XXX	XXX	
AA-9991501	INDIANA MINE SUBSIDENCE FUND		XXX	XXX				XXX	XXX	
AA-9991502	KENTUCKY MINE SUBSIDENCE FUND		XXX	XXX				XXX	XXX	
AA-9991159	MICHIGAN CATASTROPHIC CLAIM ASSOCIATION		XXX	XXX				XXX	XXX	
AA-9991423	MINNESOTA WORKERS COMPENSATION ASSOCIATION		XXX	XXX				XXX	XXX	
AA-9992201	NATIONAL FLOOD INSURANCE PROGRAM		XXX	XXX				XXX	XXX	
AA-9991132	NEW HAMPSHIRE REINSURANCE FACILITY		XXX	XXX				XXX	XXX	
AA-9991160	NEW JERSEY UNSATISFIED CLAIM AND JUDGMENT FUND		XXX	XXX				XXX	XXX	
AA-9991139	NORTH CAROLINA REINSURANCE FACILITY		XXX	XXX				XXX	XXX	
AA-9991503	OHIO MINE SUBSIDENCE FUND		XXX	XXX				XXX	XXX	
AA-9991506	WEST VIRGINIA MINE SUBSIDENCE FUND		XXX	XXX				XXX	XXX	
1099999. Total Authorized - Pools - Mandatory Pools			XXX	XXX				XXX	XXX	
AA-3194168	ASPEN BERMUDA LIMITED		XXX	XXX				XXX	XXX	
AA-3194139	AXIS SPECIALTY LIMITED		XXX	XXX				XXX	XXX	
AA-1340125	HANNOVER RUECK SE		XXX	XXX				XXX	XXX	
AA-3190871	LANCASHIRE INSURANCE COMPANY LIMITED		XXX	XXX				XXX	XXX	
AA-1122000	LLOYDS OF LONDON	1,461	XXX	XXX		32,560	32,560	XXX	XXX	32,560
AA-1127084	LLOYDS SYNDICATE NUMBER 1084		XXX	XXX				XXX	XXX	
AA-1127183	LLOYDS SYNDICATE NUMBER 1183		XXX	XXX				XXX	XXX	
AA-1120085	LLOYDS SYNDICATE NUMBER 1274		XXX	XXX				XXX	XXX	
AA-1127301	LLOYDS SYNDICATE NUMBER 1301		XXX	XXX				XXX	XXX	
AA-1120102	LLOYDS SYNDICATE NUMBER 1458		XXX	XXX				XXX	XXX	
AA-1120083	LLOYDS SYNDICATE NUMBER 1910		XXX	XXX				XXX	XXX	
AA-1120084	LLOYDS SYNDICATE NUMBER 1955		XXX	XXX				XXX	XXX	
AA-1128001	LLOYDS SYNDICATE NUMBER 2001		XXX	XXX				XXX	XXX	
AA-1128003	LLOYDS SYNDICATE NUMBER 2003		XXX	XXX				XXX	XXX	
AA-1128010	LLOYDS SYNDICATE NUMBER 2010		XXX	XXX				XXX	XXX	
AA-1120152	LLOYDS SYNDICATE NUMBER 2357		XXX	XXX				XXX	XXX	
AA-1128987	LLOYDS SYNDICATE NUMBER 2987		XXX	XXX				XXX	XXX	
AA-1129000	LLOYDS SYNDICATE NUMBER 3000		XXX	XXX				XXX	XXX	
AA-1126033	LLOYDS SYNDICATE NUMBER 33		XXX	XXX				XXX	XXX	
AA-1120075	LLOYDS SYNDICATE NUMBER 4020		XXX	XXX				XXX	XXX	
AA-1126435	LLOYDS SYNDICATE NUMBER 435		XXX	XXX				XXX	XXX	
AA-1126004	LLOYDS SYNDICATE NUMBER 4444		XXX	XXX				XXX	XXX	
AA-3190829	MARKEL BERMUDA LIMITED		XXX	XXX				XXX	XXX	
AA-1121425	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED	4	XXX	XXX	4		4	XXX	XXX	4
AA-3190686	PARTNER REINSURANCE COMPANY LIMITED		XXX	XXX				XXX	XXX	
AA-3190339	RENAISSANCE REINSURANCE LIMITED		XXX	XXX				XXX	XXX	
AA-1121270	RIVER THAMES INSURANCE COMPANY LIMITED		XXX	XXX		20	20	XXX	XXX	20
AA-3190870	VALIDUS REINSURANCE LIMITED		XXX	XXX				XXX	XXX	

SCHEDULE F - PART 3 (Continued)

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

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
1299999. Total Authorized - Other Non-U.S. Insurers		1,465	XXX	XXX	4	32,580	32,584	XXX	XXX	32,584
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		1,741	XXX	XXX	152	39,997	40,149	XXX	XXX	40,149
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool					XXX	XXX	XXX		XXX	
AA-3191533	NATIONAL GENERAL RE LTD				XXX	XXX	XXX		XXX	
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other					XXX	XXX	XXX		XXX	
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)					XXX	XXX	XXX		XXX	
2299999. Total Unauthorized - Affiliates					XXX	XXX	XXX		XXX	
46-5173660	ALEKA INSURANCE INC				XXX	XXX	XXX		XXX	
63-0255547	ALFA MUTUAL FIRE INSURANCE COMPANY		17		XXX	XXX	XXX	17	XXX	17
13-5358230	ARROWOOD INDEMNITY COMPANY				XXX	XXX	XXX		XXX	
13-2963258	AVIVA INSURANCE COMPANY OF CANADA (US BRANCH)				XXX	XXX	XXX		XXX	
23-1502700	BEDIVERE INSURANCE COMPANY	88	402	88	XXX	XXX	XXX	402	XXX	402
22-2320779	CHUBB CUSTOM INSURANCE COMPANY				XXX	XXX	XXX		XXX	
13-2781282	CLEARWATER INSURANCE COMPANY		268		XXX	XXX	XXX	268	XXX	268
84-0401397	COLORADO FARM BUREAU MUTUAL INSURANCE COMPANY				XXX	XXX	XXX		XXX	
47-0490411	COLUMBIA CASUALTY COMPANY				XXX	XXX	XXX		XXX	
22-2476313	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY	3	35	3	XXX	XXX	XXX	35	XXX	35
61-0654823	DELTA AMERICA RE INSURANCE COMPANY				XXX	XXX	XXX		XXX	
23-2153760	EXCALIBUR REINSURANCE CORPORATION				XXX	XXX	XXX		XXX	
22-2222789	GUARANTEE INSURANCE COMPANY	64	455	64	XXX	XXX	XXX	455	XXX	455
14-0727077	GUILDERLAND REINSURANCE COMPANY				XXX	XXX	XXX		XXX	
74-1296673	HIGHLANDS INSURANCE COMPANY	7	35	7	XXX	XXX	XXX	35	XXX	35
13-3077651	ICM INSURANCE COMPANY				XXX	XXX	XXX		XXX	
36-2759195	ILLINOIS UNION INSURANCE COMPANY				XXX	XXX	XXX		XXX	
47-6025666	INLAND INSURANCE COMPANY		11		XXX	XXX	XXX	11	XXX	11
13-5339725	INSURANCE CORP OF NEW YORK				XXX	XXX	XXX		XXX	
23-0867770	LIBERTY MUTUAL MID-ATLANTIC INSURANCE COMPANY		1		XXX	XXX	XXX	1	XXX	1
36-1410470	LUMBERMENS MUTUAL CASUALTY COMPANY	62	311	62	XXX	XXX	XXX	311	XXX	311
83-4075490	NATIONAL LEGACY INSURANCE COMPANY	7	178	7	XXX	XXX	XXX	178	XXX	178
42-0791985	NORTHEASTERN INSURANCE COMPANY OF HARTFORD				XXX	XXX	XXX		XXX	
39-0509630	NORTHWESTERN NATIONAL INSURANCE COMPANY				XXX	XXX	XXX		XXX	
46-3590210	PACIFIC VALLEY INSURANCE COMPANY, INC				XXX	XXX	XXX		XXX	
23-1740414	R&Q REINSURANCE COMPANY	485	2,637	485	XXX	XXX	XXX	2,637	XXX	2,637
23-0580680	RELIANCE INSURANCE COMPANY				XXX	XXX	XXX		XXX	
AA-9993225	SOUTH PLACE SYNDICATE		26		XXX	XXX	XXX	26	XXX	26
75-0784127	TRANSPORT INSURANCE COMPANY				XXX	XXX	XXX		XXX	
06-1117063	TRENWICK AMERICA REINSURANCE CORPORATION				XXX	XXX	XXX		XXX	
13-2838344	UNION INDEMNITY INSURANCE COMPANY OF NEW YORK	790	3,952	790	XXX	XXX	XXX	3,952	XXX	3,952
63-0598629	VESTA FIRE INSURANCE CORPORATION	10	37	10	XXX	XXX	XXX	37	XXX	37

SCHEDULE F - PART 3 (Continued)

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

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers		1,516	8,364	1,516	XXX	XXX	XXX	8,365	XXX	8,365
AA-9995026	CARPENTER MANAGEMENT CORPORATION		20		XXX	XXX	XXX	20	XXX	20
AA-9995022	EXCESS AND CASUALTY REINSURANCE ASSOCIATION (ECRA)	14	1,062	14	XXX	XXX	XXX	1,077	XXX	1,077
AA-9995085	FORTRESS REINSURANCE INC.				XXX	XXX	XXX		XXX	
AA-9993217	MAIDEN LANE SYNDICATE INC.		26		XXX	XXX	XXX	26	XXX	26
2599999. Total Unauthorized - Pools - Voluntary Pools		14	1,109	14	XXX	XXX	XXX	1,123	XXX	1,123
AA-3190906	AEOLUS RE LIMITED				XXX	XXX	XXX		XXX	
AA-1240006	AG INSURANCE		12		XXX	XXX	XXX	12	XXX	12
AA-1120255	AGEAS INSURANCE LIMITED		57		XXX	XXX	XXX	57	XXX	57
AA-1120841	AIG EUROPE LIMITED		1		XXX	XXX	XXX	1	XXX	1
AA-1580076	AIG GENERAL INSURANCE COMPANY LIMITED	1		1	XXX	XXX	XXX	1	XXX	1
AA-1580015	AIOI NISSAY DOWA INSURANCE COMPANY LIMITED	6	12	6	XXX	XXX	XXX	18	XXX	18
AA-1930610	ALLIANZ AUSTRALIA LIMITED				XXX	XXX	XXX		XXX	
AA-1240011	ALLIANZ BENELUX				XXX	XXX	XXX		XXX	
AA-1840005	ALLIANZ COMPANIA DE SEGUROS Y REASEGUROS SA		14		XXX	XXX	XXX	14	XXX	14
AA-1320029	ALLIANZ FRANCE SA		1		XXX	XXX	XXX	1	XXX	1
AA-1344102	ALLIANZ GLOBAL CORPORATE & SPECIALTY AG (NEPHILA)				XXX	XXX	XXX		XXX	
AA-1320013	ALLIANZ IARD		44		XXX	XXX	XXX	44	XXX	44
AA-1120445	ALLIANZ INSURANCE PLC				XXX	XXX	XXX		XXX	
AA-3194128	ALLIED WORLD ASSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1340035	ALTE LEIPZIGER RUCKVERSICHERUNG AG				XXX	XXX	XXX		XXX	
AA-3190005	AMERICAN INTERNATIONAL REINSURANCE COMPANY LIMITED		175		XXX	XXX	XXX	175	XXX	175
AA-1930020	AMP GENERAL INSURANCE LIMITED				XXX	XXX	XXX		XXX	
AA-1860050	ANADOLU SIGORTA		10		XXX	XXX	XXX	10	XXX	10
AA-3191298	ANTARES REINSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-3194126	ARCH REINS LIMITED				XXX	XXX	XXX		XXX	
AA-3190932	ARGO RE				XXX	XXX	XXX		XXX	
AA-1360015	ASSICURAZIONI GENERALI S.P.A.		141		XXX	XXX	XXX	141	XXX	141
AA-1440035	ATERFORSAKRINGS AB LUAP				XXX	XXX	XXX		XXX	
AA-1930040	AUSTRALIAN REINSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1380080	AVERO SCHADEVERZEKERING BENELUX N.V.				XXX	XXX	XXX		XXX	
AA-1560390	AVIVA INSURANCE COMPANY OF CANADA				XXX	XXX	XXX		XXX	
AA-1244102	AXA BELGIUM	3	210	3	XXX	XXX	XXX	214	XXX	214
AA-1121220	AXA INSURANCE UK PLC				XXX	XXX	XXX		XXX	
AA-1460185	AXA VERSICHERUNGEN AG	13		13	XXX	XXX	XXX	13	XXX	13
AA-3191454	AXA XL REINSURANCE LTD				XXX	XXX	XXX		XXX	
AA-1320030	AZUR ASSURANCES IARD				XXX	XXX	XXX		XXX	
AA-2980055	B.S.E., BANCO DE SEGUROS DEL ESTADO				XXX	XXX	XXX		XXX	
AA-1460025	BALOISE INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-3191105	BAYSIDE REINS COMPANY LIMITED				XXX	XXX	XXX		XXX	

SCHEDULE F - PART 3 (Continued)

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

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-3191004	BISON INSURANCE COMPANY	1	591	1	XXX	XXX	XXX	591	XXX	591
AA-3190040	BLUEWATER INSURANCE, LIMITED				XXX	XXX	XXX		XXX	
AA-1720007	BOTHNIA INTERNATIONAL INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1120300	BRITISH RESERVE INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-3190045	BRITTANY INSURANCE COMPANY LIMITED		2		XXX	XXX	XXX	2	XXX	2
AA-2131002	CAJA NACIONAL DE AHORRO Y SEGURO				XXX	XXX	XXX		XXX	
00-0000000	CARRICK REINSURANCE LIMITED				XXX	XXX	XXX		XXX	
AA-1120089	CATALINA WORTHING INSURANCE LIMITED	12	358	12	XXX	XXX	XXX	369	XXX	369
AA-1990110	CENTRAL REINSURANCE CORPORATION LIMITED				XXX	XXX	XXX		XXX	
AA-1121065	CGU BONUS LIMITED				XXX	XXX	XXX		XXX	
AA-1930120	CHAMBER OF MANUFACTURES INSURANCE LIMITED.		15		XXX	XXX	XXX	15	XXX	15
AA-1780116	CHAUCER INSURANCE COMPANY DESIGNATED ACTIVITY COMPANY				XXX	XXX	XXX		XXX	
AA-3190057	CHEMICAL INSURANCE COMPANY, LIMITED				XXX	XXX	XXX		XXX	
AA-9240012	CHINA PROPERTY & CASUALTY REINSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-9240012	CHINA PROPERTY & CASUALTY REINSURANCE COMPANY LIMITED		24		XXX	XXX	XXX	24	XXX	24
AA-3190770	CHUBB TEMPEST REINSURANCE LIMITED				XXX	XXX	XXX		XXX	
AA-2232002	CIA. REAL BRASILEIRA DE SEGUROS				XXX	XXX	XXX		XXX	
AA-2231020	CIA. UNIAO DE SEGUROS GERAIS		22	2	XXX	XXX	XXX	22	XXX	22
AA-1320035	COLISEE RE				XXX	XXX	XXX		XXX	
AA-1120380	COMMUNITY REINSURANCE CORPORATION LIMITED		7		XXX	XXX	XXX	7	XXX	7
00-0000000	COMP. DASSUR. REUNIES RISQUES DIVERS	1	4	1	XXX	XXX	XXX	4	XXX	4
AA-1460035	CONTINENTALE ALLGEMEINE VERS. AG				XXX	XXX	XXX		XXX	
AA-1120495	DOMINION INSURANCE COMPANY LIMITED	2	78	2	XXX	XXX	XXX	80	XXX	80
AA-1340085	E+S RUECKVERSICHERUNGS-AKTIENGESELLSCHAFT				XXX	XXX	XXX		XXX	
AA-1120515	EAGLE STAR INSURANCE COMPANY LIMITED		12		XXX	XXX	XXX	12	XXX	12
AA-1120536	EL PASO INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1740230	ETHNIKI HELLENIC GENERAL INSURANCE COMPANY S.A.				XXX	XXX	XXX		XXX	
AA-1240054	EULER HERMES CREDIT INSURANCE BELGIUM SA				XXX	XXX	XXX		XXX	
00-0000000	EULER HERMES KREDITFORSIKRING				XXX	XXX	XXX		XXX	
AA-1120580	EXCESS INSURANCE COMPANY LIMITED		44		XXX	XXX	XXX	44	XXX	44
AA-1360065	F.A.T.A. ASSICURAZIONI SPA.				XXX	XXX	XXX		XXX	
AA-3191289	FIDELIS INSURANCE BERMUDA LIMITED				XXX	XXX	XXX		XXX	
AA-1120175	FIDELIS UNDERWRITING LTD				XXX	XXX	XXX		XXX	
AA-1440004	FORSAKRINGSAKTIEBOLAGET AGRIA (PUBL)				XXX	XXX	XXX		XXX	
AA-1320135	GAN ASSURANCES IARD				XXX	XXX	XXX		XXX	
AA-1220027	GENERALI HOLDING VIENNA AG				XXX	XXX	XXX		XXX	
AA-1220035	GENERALI RUECKVERSICHERUNG AKTIENGESELLSCHAFT				XXX	XXX	XXX		XXX	
AA-1420030	GJENSIDIGE NOR FORSIKRING				XXX	XXX	XXX		XXX	
00-0000000	GORDIAN RUNOFF LIMITED	1		1	XXX	XXX	XXX	1	XXX	1
AA-1340100	GOTHAER RUCKVERSICHERUNG AG.				XXX	XXX	XXX		XXX	
AA-1120700	GREYFRIARS INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	

SCHEDULE F - PART 3 (Continued)

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

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-3191437	GROUP ARK INSURANCE LIMITED				XXX	XXX	XXX		XXX	
AA-1320032	GROUPAMA SA				XXX	XXX	XXX		XXX	
AA-1860340	GUNES SIGORTA A.S.		458	61	XXX	XXX	XXX	458	XXX	458
AA-3191190	HAMILTON RE LTD				XXX	XXX	XXX		XXX	
AA-3190060	HANNOVER RE (BERMUDA) LIMITED				XXX	XXX	XXX		XXX	
AA-1440047	HANSA SJO FORSAKRINGS A/B				XXX	XXX	XXX		XXX	
AA-1340129	HANSEATICA RUCKVERSICHERUNGS AG				XXX	XXX	XXX		XXX	
AA-5420070	HANWHA GENERAL INSURANCE COMPANY LIMITED		2		XXX	XXX	XXX	2	XXX	2
AA-3190080	HEDDINGTON INSURANCE LIMITED				XXX	XXX	XXX		XXX	
AA-1740360	HELLENIC SHIP & AIRCRAFT INSURANCE COMPANY				XXX	XXX	XXX		XXX	
AA-1340132	HESSEN-NASSAUISCHE VERSICHERUNGSANSTALT				XXX	XXX	XXX		XXX	
AA-1120760	HIGHLANDS INSURANCE COMPANY (UK) LIMITED				XXX	XXX	XXX		XXX	
AA-1340087	HOCHRHEIN INTERNATIONALE RUECKERVERSICHERUNG AG				XXX	XXX	XXX		XXX	
00-0000000	ICS ASSURANCES, S A				XXX	XXX	XXX		XXX	
00-0000000	IND. CIE D ASS. TOUS RISQUES				XXX	XXX	XXX		XXX	
AA-0000000	INSURANCE AUSTRALIA LIMITED		2		XXX	XXX	XXX	2	XXX	2
AA-1780035	INSURANCE CORPORATION OF IRELAND PLC				XXX	XXX	XXX		XXX	
AA-1560480	INTACT INSURANCE COMPANY				XXX	XXX	XXX		XXX	
AA-2230425	IRB BRASIL RESSEGUROS SA	1		1	XXX	XXX	XXX	1	XXX	1
AA-5424101	K B INSURANCE CO LIMITED				XXX	XXX	XXX		XXX	
AA-1240026	KBC ASSURANCES				XXX	XXX	XXX		XXX	
AA-1120475	KINGSCROFT INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-5420050	KOREAN REINSURANCE COMPANY	2		2	XXX	XXX	XXX	2	XXX	2
AA-1580050	KYOEI FIRE AND MARINE INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1240068	L'ETOILE 1905 S.A.		4		XXX	XXX	XXX	4	XXX	4
AA-1360067	LA FENICE RIASSICURAZIONI SPA		1		XXX	XXX	XXX	1	XXX	1
AA-1560034	LA MUTUELLE DU MANS ASSURANCES I.A.R.D.				XXX	XXX	XXX		XXX	
AA-1360165	LA NATIONALE S.P.A.				XXX	XXX	XXX		XXX	
AA-1320245	LA REASSURANCE INTERCONTINENTALE S.A.		8		XXX	XXX	XXX	8	XXX	8
AA-1320255	LA REUNION FRANCAISE S.A.		2		XXX	XXX	XXX	2	XXX	2
AA-3190349	LAKEWOOD INSURANCE LIMITED		44		XXX	XXX	XXX	44	XXX	44
AA-1440060	LANSFORSAKRINGSBOLAGENS A/B				XXX	XXX	XXX		XXX	
AA-1370095	LE FOYER CIE. LUXEMBOURGEOISE D'ASSUR. SA		4		XXX	XXX	XXX	4	XXX	4
AA-1860690	LIBERTY SIGORTA A.S.				XXX	XXX	XXX		XXX	
AA-1120186	LLOYDS SYNDICATE NUMBER 1947				XXX	XXX	XXX		XXX	
AA-3191239	LUMEN RE LIMITED				XXX	XXX	XXX		XXX	
AA-1320171	MAAF ASSURANCES				XXX	XXX	XXX		XXX	
AA-1840610	MAPFRE INDUSTRIAL S.A.				XXX	XXX	XXX		XXX	
AA-8310008	MARCO RE LIMITED				XXX	XXX	XXX		XXX	
AA-1240125	MERCATOR VERZEKERINGEN NV				XXX	XXX	XXX		XXX	
AA-5420060	MERITZ FIRE & MARINE INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	

SCHEDULE F - PART 3 (Continued)

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

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-1860620	MILLI REASURANS T.A.S.				XXX	XXX	XXX		XXX	
AA-1120980	MINSTER INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1121410	MITSUI SUMITOMO INSURANCE COMPANY (EUROPE) LIMITED				XXX	XXX	XXX		XXX	
AA-1580085	MITSUI SUMITOMO INSURANCE COMPANY LIMITED	9	204	9	XXX	XXX	XXX	213	XXX	213
AA-0051036	MLC REINSURANCE LIMITED				XXX	XXX	XXX		XXX	
AA-1460019	MS AMLIN AG				XXX	XXX	XXX		XXX	
AA-1340165	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT				XXX	XXX	XXX		XXX	
AA-1340165	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT				XXX	XXX	XXX		XXX	
AA-0000000	NATIONAL CASUALTY COMPANY OF AMERICA LIMITED		230		XXX	XXX	XXX	231	XXX	231
AA-1360170	NAVALE ASSICURAZIONI S.P.A.				XXX	XXX	XXX		XXX	
AA-1121075	NIPPON INSURANCE COMPANY OF EUROPE LIMITED		1		XXX	XXX	XXX	1	XXX	1
AA-1580070	NISSHIN FIRE AND MARINE INSURANCE COMPANY LIMITED		33		XXX	XXX	XXX	33	XXX	33
AA-1560247	NORTHBRIDGE GENERAL INSURANCE CORPORATION	6	270	6	XXX	XXX	XXX	276	XXX	276
AA-1340135	NOVA ALLGEMEINE VERSICHERUNG AKTIENGESELLSCHAFT				XXX	XXX	XXX		XXX	
AA-1121120	NRG VICTORY REINSURANCE, LIMITED	29		29	XXX	XXX	XXX	29	XXX	29
AA-2990725	ORINOCO SEGUROS C.A.				XXX	XXX	XXX		XXX	
AA-3190131	OWENS INSURANCE LIMITED				XXX	XXX	XXX		XXX	
AA-1240163	P & V ASSURANCES SC				XXX	XXX	XXX		XXX	
AA-3190195	PALLAS REINSURANCE COMPANY LTD	3	596	3	XXX	XXX	XXX	598	XXX	598
AA-1780078	PARTNER REINSURANCE EUROPE SE				XXX	XXX	XXX		XXX	
AA-1340187	PROVINZIAL NORD BRANDKASSE AKTIENGESELLSCHAFT				XXX	XXX	XXX		XXX	
AA-1340245	PROVINZIAL NORDWEST HOLDING AG				XXX	XXX	XXX		XXX	
AA-1240051	QBE EUROPE NV/SA				XXX	XXX	XXX		XXX	
AA-1120481	QBE INSURANCE (EUROPE) LIMITED				XXX	XXX	XXX		XXX	
AA-1780070	QBE REINSURANCE (EUROPE) LIMITED				XXX	XXX	XXX		XXX	
AA-1810007	R&Q INSURANCE (MALTA) LIMITED				XXX	XXX	XXX		XXX	
AA-1340004	R+V VERSICHERUNG AKTIENGESELLSCHAFT				XXX	XXX	XXX		XXX	
AA-3190137	RAMUS INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-2990857	REASEGURADORA DELTA CA				XXX	XXX	XXX		XXX	
AA-1280110	REASSURANCEAFVIKLINGS-AKTIESELSKABET	1		1	XXX	XXX	XXX		XXX	
AA-5360041	REASURANSI INDONESIA UTAMA (PERSERO)				XXX	XXX	XXX		XXX	
AA-1340201	RHEINLAND VERS.-AG		16		XXX	XXX	XXX	16	XXX	16
AA-1120465	RIVERSTONE INSURANCE (UK) LIMITED		2		XXX	XXX	XXX	2	XXX	2
AA-1720070	SAMPO PLC				XXX	XXX	XXX		XXX	
AA-3191403	SANDERS RE II LTD.				XXX	XXX	XXX		XXX	
AA-3191490	SANDERS RE III LTD.				XXX	XXX	XXX		XXX	
AA-1344100	SCOR DEUTSCHLAND RUCKVERSICHERUNGS AG				XXX	XXX	XXX		XXX	
AA-1340015	SCOR RUCKVERSICHERUNG (DEUTSCHLAND)AG				XXX	XXX	XXX		XXX	
AA-1320158	SCOR SE		60		XXX	XXX	XXX	60	XXX	60
AA-1320158	SCOR SE				XXX	XXX	XXX		XXX	
AA-1569750	SCOTTISH AND YORK HOLDINGS LIMITED				XXX	XXX	XXX		XXX	

SCHEDULE F - PART 3 (Continued)

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

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-1240175	SECURA SOCIETE DE REASSURANCES		16		XXX	XXX	XXX	16	XXX	16
AA-5760050	SINGAPORE AVIATION & GENERAL INSURANCE COMPANY (PTE.) LTD				XXX	XXX	XXX		XXX	
AA-5760055	SINGAPORE REINSURANCE CORPORATION LIMITED		14		XXX	XXX	XXX	14	XXX	14
AA-1440075	SIRIUS FORSAKRINGSAKTIEBOLAGET				XXX	XXX	XXX		XXX	
AA-3190146	SOLAR INSURANCE COMPANY LIMITED		1		XXX	XXX	XXX	1	XXX	1
AA-1580110	SOMPO JAPAN INSURANCE INC	10	292	10	XXX	XXX	XXX	302	XXX	302
AA-1420110	SPAREBANK 1 SKADEFORSIKRING AS	2	22	2	XXX	XXX	XXX	24	XXX	24
AA-3190582	ST JOHN'S INSURANCE COMPANY LIMITED		542		XXX	XXX	XXX	542	XXX	542
AA-1440090	STOCKHOLM ATERFORSAKRINGS AB				XXX	XXX	XXX		XXX	
AA-1440100	STOCKHOLM REINSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1930925	SUNCORP-METWAY INSURANCE LIMITED				XXX	XXX	XXX		XXX	
AA-1340260	SV VERMOGENSVERWALTUNGS-AKTIENGESELLSCHAFT	1	23	1	XXX	XXX	XXX	24	XXX	24
AA-1440105	SWEDISH CLUB				XXX	XXX	XXX		XXX	
AA-1370021	SWISS RE EUROPE SA	1		1	XXX	XXX	XXX	1	XXX	1
AA-1580080	TAISEI FIRE AND MARINE INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-5280065	TAIWAN FIRE AND MARINE INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1580095	THE TOA REINSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1580100	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LIMITED		30		XXX	XXX	XXX	30	XXX	30
AA-1960655	TOWER INSURANCE LIMITED				XXX	XXX	XXX		XXX	
AA-1340225	TRANSATLANTISCHE BETEILIGUNGS - AG				XXX	XXX	XXX		XXX	
AA-1440043	TRYGG HANSA INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1340006	UNION REINSURANCE COMPANY				XXX	XXX	XXX		XXX	
AA-1780054	UNIPOLRE LIMITED		38		XXX	XXX	XXX	38	XXX	38
AA-1360195	UNIPOLSAI ASSICURAZIONI SPA				XXX	XXX	XXX		XXX	
AA-1220020	UNIQA VERSICHERUNGEN AG		1		XXX	XXX	XXX	1	XXX	1
AA-1120590	UNITED FRIENDLY GENERAL INSURANCE LIMITED				XXX	XXX	XXX		XXX	
AA-3191432	VANTAGE RISK LTD.				XXX	XXX	XXX		XXX	
AA-1360265	VITTORIA ASSICURAZIONI S.P.A.		1		XXX	XXX	XXX	1	XXX	1
AA-1220070	WIENER RUCKVERSICHERUNGS GESELLSCHAFT				XXX	XXX	XXX		XXX	
AA-1340265	WUESTENROT VESICHERUNGS AG				XXX	XXX	XXX		XXX	
AA-3191315	XL BERMUDA LIMITED				XXX	XXX	XXX		XXX	
AA-1780072	XL RE EUROPE SE				XXX	XXX	XXX		XXX	
AA-1460190	ZURICH INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1120018	ZURICH INTERNATIONAL (UK) LIMITED		4		XXX	XXX	XXX	4	XXX	4
2699999. Total Unauthorized - Other Non-U.S. Insurers		109	4,753	172	XXX	XXX	XXX	4,857	XXX	4,857
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		1,640	14,226	1,703	XXX	XXX	XXX	14,345	XXX	14,345
3299999. Total Certified - Affiliates - U.S. Non-Pool		XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3599999. Total Certified - Affiliates - Other (Non-U.S.)		XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3699999. Total Certified - Affiliates		XXX	XXX	XXX	XXX	XXX	XXX	XXX		

SCHEDULE F - PART 3 (Continued)

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

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
CR-3194122	DAVINCI REINSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
CR-3194130	ENDURANCE SPECIALTY INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
CR-1340125	HANNOVER RUECK SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
CR-3190875	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
CR-3190339	RENAISSANCE REINSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
CR-1460023	RENAISSANCERE EUROPE AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
4099999. Total Certified - Other Non-U.S. Insurers		XXX	XXX	XXX	XXX	XXX	XXX	XXX		
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		XXX	XXX	XXX	XXX	XXX	XXX	XXX		
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool			XXX	XXX				XXX	XXX	
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)			XXX	XXX				XXX	XXX	
5099999. Total Reciprocal Jurisdiction - Affiliates			XXX	XXX				XXX	XXX	
RJ-3194126	ARCH REINS LIMITED		XXX	XXX				XXX	XXX	
RJ-3194168	ASPEN BERMUDA LIMITED		XXX	XXX				XXX	XXX	
RJ-3194139	AXIS SPECIALTY LIMITED		XXX	XXX				XXX	XXX	
RJ-3190770	CHUBB TEMPEST REINSURANCE LIMITED		XXX	XXX				XXX	XXX	
RJ-3191435	CONDUIT REINSURANCE LIMITED		XXX	XXX				XXX	XXX	
RJ-3194122	DAVINCI REINSURANCE LIMITED		XXX	XXX				XXX	XXX	
RJ-3194130	ENDURANCE SPECIALTY INSURANCE LIMITED		XXX	XXX				XXX	XXX	
RJ-3191289	FIDELIS INSURANCE BERMUDA LIMITED		XXX	XXX				XXX	XXX	
RJ-1120175	FIDELIS UNDERWRITING LTD		XXX	XXX				XXX	XXX	
RJ-3191437	GROUP ARK INSURANCE LIMITED		XXX	XXX				XXX	XXX	
RJ-3191190	HAMILTON RE LTD		XXX	XXX				XXX	XXX	
RJ-3190060	HANNOVER RE (BERMUDA) LIMITED		XXX	XXX				XXX	XXX	
RJ-1340125	HANNOVER RUECK SE		XXX	XXX				XXX	XXX	
RJ-3190875	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED		XXX	XXX				XXX	XXX	
RJ-3190871	LANCASHIRE INSURANCE COMPANY LIMITED		XXX	XXX				XXX	XXX	
RJ-3191239	LUMEN RE LIMITED		XXX	XXX				XXX	XXX	
RJ-1840000	MAPFRE RE COMPANIA DE REASEGUROS SA		XXX	XXX				XXX	XXX	
RJ-1460019	MS AMLIN AG		XXX	XXX				XXX	XXX	
RJ-1340165	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT		XXX	XXX				XXX	XXX	
RJ-3190686	PARTNER REINSURANCE COMPANY LIMITED		XXX	XXX				XXX	XXX	
RJ-3190339	RENAISSANCE REINSURANCE LIMITED		XXX	XXX				XXX	XXX	
RJ-3190870	VALIDUS REINSURANCE LIMITED		XXX	XXX				XXX	XXX	
RJ-3191388	VERMEER REISNURANCE LTD		XXX	XXX				XXX	XXX	
RJ-1780072	XL RE EUROPE SE		XXX	XXX				XXX	XXX	
5499999. Total Reciprocal Jurisdiction - Other Non-U.S. Insurers			XXX	XXX				XXX	XXX	

SCHEDULE F - PART 3 (Continued)

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

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)			XXX	XXX				XXX	XXX	
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		3,381	14,226	1,703	152	39,997	40,149	14,345		54,494
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)										
9999999 Totals		3,381	14,226	1,703	152	39,997	40,149	14,345		54,494

SCHEDULE F - PART 4

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

1 Issuing or Confirming Bank Reference Number Used in Col. 23 of Sch F Part 3	2 Letters of Credit Code	3 American Bankers Association (ABA) Routing Number	4 Issuing or Confirming Bank Name	5 Letters of Credit Amount
1001	1	021000089	CITIBANK	10,063
1002	1	021000089	CITIBANK	2,052
1003	1	026008808	UNICREDIT	9,586
1004	1	026008044	COMMERZBANK	673
1005	1	026004307	MIZUHO BANK	7,490
1006	2	026009632	MUFG BANK LTD.	2,853
1006	2	026002574	BARCLAYS	2,853
1006	2	021000089	CITIBANK	2,853
1006	2	026009179	CREDIT SUISSE	1,721
1006	2	021001033	DEUTSCHE BANK	1,721
1006	2	021001088	HSBC	2,853
1006	2	026014601	GOLDMAN SACHS	1,721
1006	2	021000021	JPMORGAN CHASE	1,721
1006	2	026014630	MORGAN STANLEY	1,721
1006	2	021000018	BANK OF NY MELLON	1,721
1006	2	121000248	WELLS FARGO	2,853
1007	1	021000089	CITIBANK	10,402
1008	1	026007993	UBS	6,591
1009	1	026003036	SEB SKANDINAVISKA ENSKILDA BANKEN	5,012
1010	2	026002574	BARCLAYS	587
1010	2	981390502	LLOYDS BANK CORP MARKETS PLC	587
1010	2	026007728	NATIONAL AUSTRALIA BANK LTD	534
1010	2	026007689	BNP PARIBAS	480
1010	2	026008044	COMMERZBANK	480
1012	1	021000021	JPMORGAN CHASE	692
1013	1	026009179	CREDIT SUISSE	1,017
1014	1	026002574	BARCLAYS	562
1015	1	021000089	CITIBANK	369
1016	1	021000089	CITIBANK	139
1017	1	026002574	BARCLAYS	228
1018	1	981390502	LLOYDS BANK CORP MARKETS PLC	996
1019	2	026002574	BARCLAYS	25
1019	2	021000089	CITIBANK	25
1019	2	026009179	CREDIT SUISSE	15
1019	2	021001033	DEUTSCHE BANK	15
1019	2	021001088	HSBC	25
1019	2	026014601	GOLDMAN SACHS	15
1019	2	021000021	JPMORGAN CHASE	15
1019	2	026014630	MORGAN STANLEY	15
1019	2	021000018	BANK OF NY MELLON	15
1019	2	121000248	WELLS FARGO	25
1019	2	026009632	MUFG BANK LTD.	25
1020	1	026007689	BNP PARIBAS	933
1020	1	026007689	BNP PARIBAS	137
1020	1	026007689	BNP PARIBAS	265
1020	1	026007689	BNP PARIBAS	352
1021	1	071000288	HARRIS NA	140
1022	1	021000089	LLOYDS BANK	3,451

SCHEDULE F - PART 4

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

1 Issuing or Confirming Bank Reference Number Used in Col. 23 of Sch F Part 3	2 Letters of Credit Code	3 American Bankers Association (ABA) Routing Number	4 Issuing or Confirming Bank Name	5 Letters of Credit Amount
1023	1	021000089	BMO	1,218
1024	1	021000089	CITIBANK	99
1025	1	021000089	CITIBANK	17
1026	1	021000089	CITIBANK	15
1027	1	026008073	CREDIT AGRICOLE	144
1028	1	026007692	BANCO SANTANDER	165
1029	3	021000089	CITIBANK	647
1029	3	026001591	STANDARD CHARTERED	1,870
1030	1	021000089	CITIBANK	781
1031	1	021000089	CITIBANK	78
1032	1	021000021	WESTPAC BANKING CORPORATION	209
1033	1	021000089	CITIBANK	68
1034	1	021000089	CITIBANK	78
1034	1	021000089	CITIBANK	1,200
1035	1	021000089	CITIBANK	15
1036	1	021000018	ANZ	57
1037	1	026007728	NATIONAL AUSTRALIA BANK	14
1038	1	026008044	COMMERZBANK	72
1039	1	021000089	CITIBANK	15
1040	1	021000089	CITIBANK	1,793
1040	1	021000089	CITIBANK	207
1040	1	021000089	CIITIBANK	663
1040	1	021000089	CITIBANK	2
1041	1	026004093	ROYAL BANK OF CANADA	
1042	1	021000089	CITIBANK	29
1043	1	021000018	ANZ	329
1044	1	021000089	CITIBANK	2,673
1045	1	021000089	LLOYDS BANK	6,493
1046	1	026004307	MIZUHO BANK	268
1047	1	026007689	BNP PARIBAS	175
1048	1	021000089	CITIBANK	2,065
1049	1	021000089	CITIBANK	4,214
1049	1	021000089	CITIBANK	2,755
1050	1	021000089	CITIBANK	3
1051	1	026002655	LLOYDS BANK PLC	3,192
1052	1	026010841	SVENSKA HANDELSBANKEN AB	125
1053	1	026007689	BNP PARIBAS	301
1054	1	026004093	RBC BANK CANADA	113
1055	1	021000089	CITIBANK	36
1055	1	021000089	CITIBANK	1,134
1055	1	021000089	CITIBANK	11
1056	1	021000021	NATIXIS	351
1057	1	021000089	CITIBANK	747
1057	1	021000089	CITIBANK	333
1057	1	021000089	CITIBANK	341
1058	1	021000089	CITIBANK	64
1058	1	021000089	CITIBANK	4
1059	1	026009179	CREDIT SUISSE	1,303

SCHEDULE F - PART 4

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

1 Issuing or Confirming Bank Reference Number Used in Col. 23 of Sch F Part 3	2 Letters of Credit Code	3 American Bankers Association (ABA) Routing Number	4 Issuing or Confirming Bank Name	5 Letters of Credit Amount
1060	1	026007728	NATIONAL AUSTRALIA BANK	22
1060	1	026007728	NATIONAL AUSTRALIA BANK	7
1060	1	026007728	NATIONAL AUSTRALIA BANK	7
1060	1	026007728	NATIONAL AUSTRALIA BANK	15
1061	1	026007689	Landesbank Hessen	1,038
1062	1	026003780	DEUTSCHE BANK	1,496
1063	1	021000089	CITIBANK	6,843
1063	1	021000089	CITIBANK	308
1064	1	021000089	CITIBANK	2,670
Total				137,520

SCHEDULE F - PART 5

Interrogatories for Schedule F, Part 3 (000 Omitted)

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

	1 Name of Reinsurer	2 Commission Rate	3 Ceded Premium
1.	HARTFORD STEM BOIL INSPEC & INSURANCE COMPANY	30.000	1,841
2.			
3.			
4.			
5.			

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

	1 Name of Reinsurer	2 Total Recoverables	3 Ceded Premiums	4 Affiliated
6.	NATIONAL GENERAL RE LTD	1,646,860	2,234,989	Yes [X] No [ ]
7.	NEW JERSEY UNSATISFIED CLAIM AND JUDGMENT FUND	367,529		Yes [ ] No [X]
8.	NATIONAL FLOOD INSURANCE PROGRAM	251,124	265,027	Yes [ ] No [X]
9.	LLOYDS OF LONDON	162,813		Yes [ ] No [X]
10.	MICHIGAN CATASTROPHIC CLAIM ASSOCIATION	115,561	(1,478)	Yes [ ] No [X]

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

SCHEDULE F - PART 6

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

		1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	58,353,482,119		58,353,482,119
2.	Premiums and considerations (Line 15)	9,647,976,354	700,792,143	10,348,768,497
3.	Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)	44,437,241	(38,918,457)	5,518,784
4.	Funds held by or deposited with reinsured companies (Line 16.2)			
5.	Other assets	2,420,072,768	(11,798,843)	2,408,273,924
6.	Net amount recoverable from reinsurers		1,165,397,002	1,165,397,002
7.	Protected cell assets (Line 27)			
8.	Totals (Line 28)	70,465,968,481	1,815,471,845	72,281,440,326
	LIABILITIES (Page 3)			
9.	Losses and loss adjustment expenses (Lines 1 through 3)	29,031,929,270	1,367,666,847	30,399,596,117
10.	Taxes, expenses, and other obligations (Lines 4 through 8)	2,209,377,783	(58,596,685)	2,150,781,098
11.	Unearned premiums (Line 9)	18,422,938,026	934,737,522	19,357,675,547
12.	Advance premiums (Line 10)	383,084,564	(1,026)	383,083,538
13.	Dividends declared and unpaid (Line 11.1 and 11.2)			
14.	Ceded reinsurance premiums payable (net of ceding commissions (Line 12)	111,022,395	(114,868,678)	(3,846,283)
15.	Funds held by company under reinsurance treaties (Line 13)	4,367,635	(4,367,635)	
16.	Amounts withheld or retained by company for account of others (Line 14)	32,112,604	1,272,680	33,385,284
17.	Provision for reinsurance (Line 16)	54,493,832	(54,493,832)	
18.	Other liabilities	3,942,657,700	(255,877,347)	3,686,780,352
19.	Total liabilities excluding protected cell business (Line 26)	54,191,983,809	1,815,471,845	56,007,455,654
20.	Protected cell liabilities (Line 27)			
21.	Surplus as regards policyholders (Line 37)	16,273,984,672	XXX	16,273,984,672
22.	Totals (Line 38)	70,465,968,481	1,815,471,845	72,281,440,326

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

If yes, give full explanation:

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

	Total		Comprehensive (Hospital and Medical) Individual		Comprehensive (Hospital and Medical) Group		Medicare Supplement		Vision Only		Dental Only		Federal Employees Health Benefits Plan	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %
1. Premiums written	887,333,734	XXX		XXX	2,374,477	XXX	86,781,054	XXX	601,240	XXX	53,907,907	XXX		XXX
2. Premiums earned	884,823,700	XXX		XXX	2,374,477	XXX	82,754,385	XXX	601,240	XXX	53,681,782	XXX		XXX
3. Incurred claims	649,089,527	73.4			2,437,729	102.7	88,484,409	106.9	106,862	17.8	25,934,047	48.3		
4. Cost containment expenses	14,925,617	1.7			30,979	1.3	393,123	0.5	513	0.1	716,236	1.3		
5. Incurred claims and cost containment expenses (Lines 3 and 4)	664,015,143	75.0			2,468,708	104.0	88,877,531	107.4	107,375	17.9	26,650,283	49.6		
6. Increase in contract reserves														
7. Commissions (a)	247,202,445	27.9			160,902	6.8	20,651,697	25.0			13,647,857	25.4		
8. Other general insurance expenses	201,859,466	22.8			540,170	22.7	19,741,814	23.9	136,776	22.7	12,263,505	22.8		
9. Taxes, licenses and fees	21,278,120	2.4			56,940	2.4	2,080,996	2.5	14,418	2.4	1,292,703	2.4		
10. Total other expenses incurred	470,340,031	53.2			758,012	31.9	42,474,507	51.3	151,194	25.1	27,204,065	50.7		
11. Aggregate write-ins for deductions														
12. Gain from underwriting before dividends or refunds	(249,531,474)	(28.2)			(852,242)	(35.9)	(48,597,653)	(58.7)	342,671	57.0	(172,566)	(0.3)		
13. Dividends or refunds														
14. Gain from underwriting after dividends or refunds	(249,531,474)	(28.2)			(852,242)	(35.9)	(48,597,653)	(58.7)	342,671	57.0	(172,566)	(0.3)		
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)														

	Medicare Title XVIII		Medicaid Title XIX		Credit A&H		Disability Income		Long-Term Care		Other Health	
	15 Amount	16 %	17 Amount	18 %	19 Amount	20 %	21 Amount	22 %	23 Amount	24 %	25 Amount	26 %
1. Premiums written		XXX		XXX		XXX	160,837	XXX		XXX	743,508,219	XXX
2. Premiums earned		XXX		XXX		XXX	161,613	XXX		XXX	745,250,203	XXX
3. Incurred claims							22,430	13.9			532,104,050	71.4
4. Cost containment expenses							(543)	(0.3)			13,785,309	1.8
5. Incurred claims and cost containment expenses (Lines 3 and 4)							21,887	13.5			545,889,359	73.2
6. Increase in contract reserves												
7. Commissions (a)							11,012	6.8			212,730,976	28.5
8. Other general insurance expenses							36,589	22.6			169,140,613	22.7
9. Taxes, licenses and fees							3,857	2.4			17,829,208	2.4
10. Total other expenses incurred							51,458	31.8			399,700,797	53.6
11. Aggregate write-ins for deductions												
12. Gain from underwriting before dividends or refunds							88,269	54.6			(200,339,953)	(26.9)
13. Dividends or refunds												
14. Gain from underwriting after dividends or refunds							88,269	54.6			(200,339,953)	(26.9)
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)												

(a) Includes $ ..... reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

PART 2. - RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Premium Reserves:													
1. Unearned premiums	22,449,203			9,931,334		1,474,116					4,452		11,039,301
2. Advance premiums	1,582,050			1,544,102		11,365					633		25,950
3. Reserve for rate credits													
4. Total premium reserves, current year	24,031,253			11,475,436		1,485,480					5,086		11,065,251
5. Total premium reserves, prior year	22,107,683			6,060,266		1,357,859					5,972		14,683,586
6. Increase in total premium reserves	1,923,570			5,415,170		127,622					(887)		(3,618,335)
B. Contract Reserves:													
1. Additional reserves (a)													
2. Reserve for future contingent benefits													
3. Total contract reserves, current year													
4. Total contract reserves, prior year.													
5. Increase in contract reserves													
C. Claim Reserves and Liabilities:													
1. Total current year	227,503,211		530,711	10,556,304	37,554	7,172,815					235,974		208,969,853
2. Total prior year	211,057,427		409,623	7,837,446	24,722	5,593,999					256,840		196,934,796
3. Increase	16,445,785		121,088	2,718,858	12,832	1,578,815					(20,866)		12,035,057

PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
1. Claims paid during the year:													
1.1 On claims incurred prior to current year	159,886,741		277,124	8,300,190	10,274	2,757,595					3,281		148,538,277
1.2 On claims incurred during current year	472,757,001		2,039,516	77,465,361	83,757	21,597,637					40,015		371,530,716
2. Claim reserves and liabilities, December 31, current year:													
2.1 On claims incurred prior to current year	13,709,991		19,885	4,225	37,554	51,722					4,139		13,592,466
2.2 On claims incurred during current year	213,793,220		510,826	10,552,079		7,121,092					231,835		195,377,388
3. Test:													
3.1 Lines 1.1 and 2.1	173,596,732		297,009	8,304,415	47,828	2,809,317					7,420		162,130,743
3.2 Claim reserves and liabilities, December 31, prior year	211,057,427		409,623	7,837,446	24,722	5,593,999					256,840		196,934,796
3.3 Line 3.1 minus Line 3.2	(37,460,695)		(112,614)	466,969	23,106	(2,784,683)					(249,420)		(34,804,053)

PART 4. - REINSURANCE

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Reinsurance Assumed:													
1. Premiums written	887,333,734		2,374,477	86,781,054	601,240	53,907,907					160,837		743,508,219
2. Premiums earned	884,823,700		2,374,477	82,754,385	601,240	53,681,782					161,613		745,250,203
3. Incurred claims	649,089,527		2,437,729	88,484,409	106,862	25,934,047					22,430		532,104,050
4. Commissions	247,202,445		160,902	20,651,697		13,647,857					11,012		212,730,976
B. Reinsurance Ceded:													
1. Premiums written													
2. Premiums earned													
3. Incurred claims													
4. Commissions													

(a) Includes $ ..... premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Comprehensive (Hospital and Medical) Individual	2 Comprehensive (Hospital and Medical) Group	3 Medicare Supplement	4 Vision Only	5 Dental Only	6 Federal Employees Health Benefits Plan	7 Medicare Title XVIII	8 Medicaid Title XIX	9 Credit A&H	10 Disability Income	11 Long-Term Care	12 Other Health	13 Total
A. Direct:													
1. Incurred claims													
2. Beginning claim reserves and liabilities													
3. Ending claim reserves and liabilities													
4. Claims paid													
B. Assumed Reinsurance:													
1. Incurred claims		2,437,729	88,484,409	106,862	25,934,047					22,430		532,104,050	649,089,527
2. Beginning claim reserves and liabilities		409,623	7,837,446	24,722	5,593,999					256,840		196,934,796	211,057,427
3. Ending claim reserves and liabilities		530,711	10,556,304	37,554	7,172,815					235,974		208,969,853	227,503,211
4. Claims paid		2,316,641	85,765,551	94,030	24,355,231					43,296		520,068,993	632,643,742
C. Ceded Reinsurance:													
1. Incurred claims													
2. Beginning claim reserves and liabilities													
3. Ending claim reserves and liabilities													
4. Claims paid													
D. Net:													
1. Incurred claims		2,437,729	88,484,409	106,862	25,934,047					22,430		532,104,050	649,089,527
2. Beginning claim reserves and liabilities		409,623	7,837,446	24,722	5,593,999					256,840		196,934,796	211,057,427
3. Ending claim reserves and liabilities		530,711	10,556,304	37,554	7,172,815					235,974		208,969,853	227,503,211
4. Claims paid		2,316,641	85,765,551	94,030	24,355,231					43,296		520,068,993	632,643,742
E. Net Incurred Claims and Cost Containment Expenses:													
1. Incurred claims and cost containment expenses		2,468,708	88,877,531	107,375	26,650,283					21,887		545,889,359	664,015,143
2. Beginning reserves and liabilities		409,623	7,837,446	24,722	5,593,999					256,840		196,934,796	211,057,427
3. Ending reserves and liabilities		530,711	10,556,304	37,554	7,172,815					235,974		208,969,853	227,503,211
4. Paid claims and cost containment expenses		2,347,620	86,158,673	94,543	25,071,468					42,753		533,854,302	647,569,358

SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES

SCHEDULE P - PART 1 - SUMMARY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	142,395	38,582	40,883	8,953	19,277		2,898	155,020	XXX
2. 2015	27,860,252	416,738	27,443,514	16,121,340	93,414	741,492	1,910	2,231,840	8,665	1,473,997	18,990,683	XXX
3. 2016	28,750,107	384,365	28,365,742	17,406,556	510,788	796,140	5,860	2,402,910	28,189	1,544,840	20,060,769	XXX
4. 2017	29,390,944	353,967	29,036,977	18,074,472	1,142,973	814,404	3,553	2,522,023	68,980	1,899,534	20,195,393	XXX
5. 2018	30,789,333	404,723	30,384,610	17,584,057	97,920	893,848	9,589	2,390,470	12,257	2,195,889	20,748,609	XXX
6. 2019	32,613,035	458,687	32,154,348	19,139,551	241,472	852,133	12,910	2,407,139	19,446	1,853,290	22,124,996	XXX
7. 2020	32,443,442	439,299	32,004,143	17,560,382	236,762	635,880	9,872	2,273,457	57,138	1,682,264	20,165,947	XXX
8. 2021	38,289,050	2,452,117	35,836,933	24,536,757	1,681,502	647,303	51,442	2,521,271	73,504	2,424,394	25,898,882	XXX
9. 2022	41,680,917	2,422,899	39,258,018	26,840,911	1,732,263	544,218	42,919	2,675,432	38,066	2,698,828	28,247,313	XXX
10. 2023	45,884,759	2,471,883	43,412,876	26,975,509	1,331,570	391,818	26,935	2,756,670	29,656	2,579,393	28,735,836	XXX
11. 2024	51,370,255	2,451,169	48,919,086	19,336,957	1,068,978	193,008	4,169	2,611,737		1,597,808	21,068,554	XXX
12. Totals	XXX	XXX	XXX	203,718,888	8,176,224	6,551,126	178,113	24,812,226	335,901	19,953,137	226,392,001	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior	1,493,160	716,690	635,836	58,083	273,683	84,421	170,611	53,734	106,788	4		1,767,146	8,112
2. 2015	27,563	5,162	8,882	(14)	2,407	6	13,957		12,361	1	208	60,016	819
3. 2016	40,514	1,799	33,889	1,746	4,184		13,293		12,360		187	100,695	1,242
4. 2017	81,087	7,135	30,876	(30)	7,735		13,612	(1)	13,315		277	139,520	2,118
5. 2018	100,458	2,939	49,077	10,589	8,927		30,243		18,083		8,603	193,261	3,496
6. 2019	213,883	3,940	146,784	8,664	15,418		38,572		22,099		3,969	424,153	5,756
7. 2020	325,622	8,594	279,470	13,470	20,649	2	67,733	34	27,863	1,165	7,725	698,071	7,264
8. 2021	857,712	29,624	554,982	53,419	52,357		125,044	261	48,416	8,824	30,085	1,546,384	16,546
9. 2022	1,779,738	28,036	952,912	59,871	107,297		195,589	13	66,050	381	98,902	3,013,283	32,952
10. 2023	3,590,523	42,509	1,808,099	47,929	188,697		266,359	11,365	149,113		222,182	5,900,988	67,366
11. 2024	8,433,388	182,633	5,526,610	469,820	336,448	13	485,046	33,871	626,285		1,049,332	14,721,440	378,963
12. Totals	16,943,646	1,029,062	10,027,419	723,547	1,017,804	84,442	1,420,060	99,278	1,102,732	10,375	1,421,470	28,564,957	524,634

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	1,354,223	412,922
2. 2015	19,159,842	109,144	19,050,699	68.8	26.2	69.4				31,297	28,719
3. 2016	20,709,846	548,381	20,161,464	72.0	142.7	71.1				70,858	29,837
4. 2017	21,557,524	1,222,612	20,334,913	73.3	345.4	70.0				104,857	34,663
5. 2018	21,075,164	133,294	20,941,870	68.4	32.9	68.9				136,008	57,253
6. 2019	22,835,581	286,432	22,549,149	70.0	62.4	70.1				348,063	76,090
7. 2020	21,191,056	327,038	20,864,019	65.3	74.4	65.2				583,027	115,044
8. 2021	29,343,842	1,898,576	27,445,266	76.6	77.4	76.6				1,329,650	216,733
9. 2022	33,162,146	1,901,550	31,260,596	79.6	78.5	79.6				2,644,742	368,541
10. 2023	36,126,787	1,489,963	34,636,824	78.7	60.3	79.8				5,308,184	592,804
11. 2024	37,549,479	1,759,486	35,789,993	73.1	71.8	73.2				13,307,545	1,413,894
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	25,218,456	3,346,501

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

SCHEDULE P - PART 2 - SUMMARY

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	11 One Year	12 Two Year
1. Prior	7,801,926	7,726,529	7,636,945	7,577,174	7,587,272	7,712,823	7,959,289	8,062,445	8,164,240	8,172,664	8,424	110,219
2. 2015	16,817,274	16,908,582	16,811,779	16,761,778	16,720,421	16,704,684	16,771,481	16,794,108	16,817,507	16,815,164	(2,343)	21,056
3. 2016	XXX	17,937,560	17,714,852	17,597,607	17,549,211	17,559,722	17,643,203	17,692,450	17,768,820	17,774,383	5,564	81,933
4. 2017	XXX	XXX	17,943,553	17,937,222	17,845,202	17,603,276	17,738,400	17,778,283	17,843,825	17,868,555	24,730	90,271
5. 2018	XXX	XXX	XXX	18,617,120	18,665,799	18,296,183	18,235,859	18,353,364	18,500,150	18,545,573	45,423	192,209
6. 2019	XXX	XXX	XXX	XXX	19,620,622	19,551,280	19,696,219	19,953,459	20,069,709	20,139,356	69,647	185,897
7. 2020	XXX	XXX	XXX	XXX	XXX	18,235,055	18,230,391	18,499,397	18,495,326	18,621,001	125,676	121,604
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	23,418,351	24,322,043	24,633,687	24,957,908	324,220	635,865
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28,668,243	28,270,244	28,557,561	287,317	(110,682)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	32,940,699	31,760,697	(1,180,002)	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	32,551,972	XXX	XXX
										12. Totals	(291,344)	1,328,373

SCHEDULE P - PART 3 - SUMMARY

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024		
1. Prior	000	2,612,408	4,084,379	4,946,312	5,526,536	5,788,924	5,997,751	6,193,318	6,376,558	6,512,301	XXX	XXX
2. 2015	10,610,281	13,836,825	15,012,431	15,774,526	16,273,921	16,469,431	16,583,254	16,681,851	16,733,828	16,767,508	XXX	XXX
3. 2016	XXX	11,280,638	14,471,185	15,708,265	16,621,517	17,081,334	17,315,214	17,520,116	17,638,848	17,686,048	XXX	XXX
4. 2017	XXX	XXX	11,170,884	14,574,885	15,992,709	16,641,062	17,120,078	17,464,159	17,646,262	17,742,349	XXX	XXX
5. 2018	XXX	XXX	XXX	11,547,535	15,165,858	16,311,589	17,045,222	17,740,647	18,111,387	18,370,396	XXX	XXX
6. 2019	XXX	XXX	XXX	XXX	12,121,015	16,056,837	17,504,926	18,673,151	19,400,551	19,737,302	XXX	XXX
7. 2020	XXX	XXX	XXX	XXX	XXX	11,312,244	14,821,595	16,463,026	17,427,249	17,949,629	XXX	XXX
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	14,232,658	20,321,637	22,273,352	23,451,116	XXX	XXX
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,986,304	23,228,953	25,609,947	XXX	XXX
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,564,718	26,008,822	XXX	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,456,817	XXX	XXX

SCHEDULE P - PART 4 - SUMMARY

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior	2,463,829	1,619,620	1,300,348	831,070	628,297	574,003	746,377	906,926	770,855	694,630
2. 2015	1,225,207	611,876	334,028	150,608	92,616	47,843	41,720	34,988	38,335	22,853
3. 2016	XXX	1,456,995	685,776	283,284	140,391	73,042	50,976	30,541	36,453	45,437
4. 2017	XXX	XXX	1,579,424	654,965	312,773	108,810	97,389	38,425	34,701	44,519
5. 2018	XXX	XXX	XXX	1,781,525	765,836	326,449	239,705	95,017	161,018	68,732
6. 2019	XXX	XXX	XXX	XXX	1,904,898	715,112	425,343	226,376	197,828	176,692
7. 2020	XXX	XXX	XXX	XXX	XXX	2,242,346	979,918	508,583	373,034	333,699
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	2,847,231	773,180	595,473	626,347
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,436,545	1,436,113	1,088,616
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,738,788	2,015,164
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,507,965

SCHEDULE P - PART 1A - HOMEOWNERS/FARMOWNERS

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	5,591	109	801		173		205	6,456	XXX
2. 2015	7,214,041	106,581	7,107,460	3,431,892	1,647	113,352	90	507,645		86,250	4,051,153	787,941
3. 2016	7,304,003	90,675	7,213,328	3,803,408	(200)	113,332	110	546,164		81,962	4,462,995	873,146
4. 2017	7,325,272	73,184	7,252,088	4,140,865	(29)	143,176	198	573,224		369,324	4,857,096	947,825
5. 2018	7,499,944	90,662	7,409,282	4,241,290	30	181,096	5,081	592,452	(105)	571,936	5,009,833	862,659
6. 2019	7,909,320	86,401	7,822,918	4,417,904	(2,358)	162,472	246	599,394		89,645	5,181,882	851,052
7. 2020	8,264,035	76,257	8,187,778	5,247,359	79,175	200,654	(753)	599,191	30,768	92,531	5,938,014	971,522
8. 2021	8,906,463	382,034	8,524,429	6,266,152	433,578	144,157	4,374	695,160	61,809	83,471	6,605,708	997,485
9. 2022	10,024,835	301,836	9,723,000	5,851,077	145,398	122,541	1,608	615,268	1,083	77,661	6,440,797	795,453
10. 2023	11,297,356	347,653	10,949,703	7,361,391	168,798	126,383	1,235	857,542		42,287	8,175,283	1,025,518
11. 2024	12,935,965	319,252	12,616,712	5,372,105	89,032	83,522	468	726,613		10,440	6,092,740	991,245
12. Totals	XXX	XXX	XXX	50,139,035	915,181	1,391,486	12,656	6,312,827	93,555	1,505,713	56,821,957	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	9,065		5,188		464		195		2,927			17,840	219
2. 2015	5,747		1,697		329		306		2,605			10,682	51
3. 2016	5,608		1,887		210		389		2,698		(1)	10,791	81
4. 2017	9,572		3,390		390		430		2,829		(27)	16,611	109
5. 2018	11,481		7,922		747		1,030		3,171		3,038	24,351	195
6. 2019	21,728		18,608		1,215		1,234		3,039		154	45,824	273
7. 2020	45,758	576	26,491	4,348	2,089		2,980	30	2,214	1,029	822	73,549	454
8. 2021	77,393	5,090	94,633	35,461	4,658		11,789	247	9,357	8,380	6,583	148,653	1,296
9. 2022	122,573	342	92,880	1,101	7,312		15,082	9	6,472	297	27,584	242,569	1,818
10. 2023	294,765	2,653	402,433	(4,745)	16,309		29,264	412	38,063		66,628	782,514	5,787
11. 2024	928,392	16,953	1,623,316	9,313	55,476		88,808	755	173,924		99,725	2,842,896	39,023
12. Totals	1,532,082	25,613	2,278,445	45,479	89,200		151,508	1,452	247,297	9,707	204,504	4,216,279	49,306

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	14,253	3,586
2. 2015	4,063,572	1,737	4,061,835	56.3	1.6	57.1				7,443	3,239
3. 2016	4,473,695	(91)	4,473,786	61.2	(0.1)	62.0				7,495	3,297
4. 2017	4,873,876	169	4,873,707	66.5	0.2	67.2				12,963	3,648
5. 2018	5,039,189	5,006	5,034,183	67.2	5.5	67.9				19,403	4,948
6. 2019	5,225,595	(2,112)	5,227,706	66.1	(2.4)	66.8				40,336	5,488
7. 2020	6,126,737	115,173	6,011,563	74.1	151.0	73.4				67,325	6,224
8. 2021	7,303,299	548,938	6,754,361	82.0	143.7	79.2				131,475	17,178
9. 2022	6,833,205	149,839	6,683,366	68.2	49.6	68.7				214,009	28,560
10. 2023	9,126,151	168,354	8,957,797	80.8	48.4	81.8				699,290	83,224
11. 2024	9,052,157	116,521	8,935,636	70.0	36.5	70.8				2,525,442	317,454
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	3,739,434	476,846

SCHEDULE P - PART 1B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	48,400	19,507	3,534	128	9,664		604	41,964	XXX
2. 2015	10,758,419	6,858	10,751,561	7,330,829	4,378	563,869	1,511	988,531		170,753	8,877,341	2,230,206
3. 2016	11,342,235	5,247	11,336,988	7,472,757	1,319	622,075	4,504	1,038,363		165,970	9,127,372	2,245,155
4. 2017	11,842,467	4,843	11,837,624	7,209,289	(16,951)	621,922	3,314	1,052,770		160,920	8,897,617	2,071,017
5. 2018	12,385,865	4,066	12,381,799	7,571,472	1,615	636,582	1,921	991,642		169,588	9,196,159	2,041,529
6. 2019	12,831,551	3,981	12,827,570	8,213,036	26,910	585,076	3,466	983,398		191,127	9,751,133	2,072,057
7. 2020	12,339,622	2,767	12,336,855	6,590,011	23,716	348,561	1,546	898,007		175,489	7,811,318	1,488,884
8. 2021	14,266,003	816,039	13,449,965	9,279,109	517,634	420,472	32,492	1,073,208	921	193,119	10,221,742	1,729,838
9. 2022	15,529,041	909,398	14,619,643	10,190,069	593,596	346,380	30,753	1,274,702		198,718	11,186,802	1,843,965
10. 2023	17,624,789	964,395	16,660,394	9,308,480	613,811	208,588	21,432	1,113,897		188,561	9,995,721	1,749,346
11. 2024	19,972,476	978,803	18,993,672	4,942,573	295,030	73,500	1,493	1,220,478		112,955	5,940,028	1,495,251
12. Totals	XXX	XXX	XXX	78,156,026	2,080,566	4,430,559	102,561	10,644,660	921	1,727,804	91,047,197	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior	851,372	541,311	(83,418)	(83,498)	36,835	32	(4,999)	40	22,238	4		364,140	3,281
2. 2015	12,493		6,558	(12)	1,852		13,575		8,317		(1)	42,806	703
3. 2016	26,072	1,768	31,616	1,758	3,748		12,565		9,410		5	79,885	1,084
4. 2017	58,724	7,049	19,259	(8)	6,843		12,115		10,025		30	99,924	1,895
5. 2018	66,689	2,069	24,200	9,627	7,371		28,119		12,497		5,053	127,181	3,099
6. 2019	142,670	(63)	81,491	4,587	12,205		35,917		15,289		2,648	283,047	5,014
7. 2020	206,303	(129)	163,981	4,519	15,776	2	60,997		19,208	(1)	3,609	461,874	5,938
8. 2021	550,400		297,164	2,743	35,524		108,114		26,814		9,275	1,015,272	12,177
9. 2022	1,293,362	636	565,113	5,354	81,719		169,223		41,284		25,695	2,144,711	26,219
10. 2023	2,915,055	31,337	1,135,571	34,560	158,182		221,020	8,584	86,930		41,880	4,442,276	54,244
11. 2024	6,101,785	130,154	3,359,113	308,004	249,878	13	363,473	27,235	299,397		125,155	9,908,240	207,005
12. Totals	12,224,925	714,133	5,600,649	287,634	609,932	47	1,020,120	35,860	551,409	3	213,350	18,969,357	320,659

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	310,141	53,998
2. 2015	8,926,024	5,877	8,920,147	83.0	85.7	83.0				19,063	23,743
3. 2016	9,216,606	9,349	9,207,257	81.3	178.2	81.2				54,162	25,723
4. 2017	8,990,946	(6,595)	8,997,541	75.9	(136.2)	76.0				70,942	28,982
5. 2018	9,338,572	15,231	9,323,340	75.4	374.6	75.3				79,194	47,987
6. 2019	10,069,081	34,901	10,034,180	78.5	876.7	78.2				219,637	63,410
7. 2020	8,302,845	29,654	8,273,192	67.3	1,071.9	67.1				365,894	95,980
8. 2021	11,790,805	553,791	11,237,014	82.6	67.9	83.5				844,821	170,451
9. 2022	13,961,853	630,340	13,331,513	89.9	69.3	91.2				1,852,485	292,226
10. 2023	15,147,723	709,726	14,437,998	85.9	73.6	86.7				3,984,728	457,548
11. 2024	16,610,198	761,930	15,848,268	83.2	77.8	83.4				9,022,740	885,500
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	16,823,807	2,145,550

SCHEDULE P - PART 1C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	4,237	130	323		220		1	4,649	XXX
2. 2015	256,336	4,468	251,868	227,052	11,106	15,965	215	18,069		1,609	249,766	28,453
3. 2016	264,180	8,754	255,426	217,036	1,732	18,721	1,171	21,270		1,984	254,123	27,915
4. 2017	264,808	4,597	260,211	172,794	2,086	19,065	(65)	17,966		1,921	207,804	20,653
5. 2018	395,657	34,699	360,958	254,423	15,732	31,823	2,382	25,846	2,219	1,674	291,760	28,356
6. 2019	629,529	89,004	540,525	456,077	67,235	58,392	9,428	40,662	6,219	2,829	472,249	47,045
7. 2020	538,675	74,462	464,213	370,089	65,038	34,590	7,574	29,897	4,359	4,571	357,604	33,819
8. 2021	807,178	148,922	658,255	614,064	112,802	46,647	11,125	28,323	5,803	3,649	559,305	47,245
9. 2022	903,949	127,037	776,912	488,934	79,515	29,086	6,439	33,987	5,505	4,131	460,547	47,875
10. 2023	568,417	60,381	508,036	211,527	30,839	6,654	1,681	24,386	199	2,351	209,848	20,436
11. 2024	427,959	57,974	369,985	66,109	12,825	684	96	4,692		1,078	58,563	7,090
12. Totals	XXX	XXX	XXX	3,082,342	399,039	261,949	40,048	245,317	24,304	25,799	3,126,219	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	11,110	4,707	734		519		135		783			8,574	35
2. 2015	8,129	5,097	(2,406)	(2)	208	6	31		95	1		956	12
3. 2016	4,868		(1,294)	(12)	177		236		78		13	4,077	24
4. 2017	10,258		4,203	(22)	452		674	(1)	(292)		36	15,317	32
5. 2018	11,765	885	10,871	1,019	606		947		755		25	23,041	64
6. 2019	35,988	4,006	31,126	4,023	1,701		1,310		1,746		118	63,841	195
7. 2020	46,985	6,290	37,534	1,838	2,419		1,621		1,748		89	82,180	224
8. 2021	175,811	24,092	72,948	12,681	10,914		2,044		4,815		185	229,758	622
9. 2022	267,414	25,405	142,246	28,950	16,428		6,443	2	7,759		565	385,933	1,082
10. 2023	220,995	7,100	79,804	(331)	10,959		8,846	1,047	2,222		887	315,010	751
11. 2024	136,144	11,054	149,294	19,601	4,069		15,678	2,946	4,439		1,762	276,023	890
12. Totals	929,468	88,636	525,062	67,744	48,451	6	37,964	3,994	24,148	1	3,680	1,404,711	3,931

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	7,138	1,436
2. 2015	267,144	16,422	250,722	104.2	367.5	99.5				628	328
3. 2016	261,092	2,891	258,201	98.8	33.0	101.1				3,586	491
4. 2017	225,120	1,999	223,121	85.0	43.5	85.7				14,483	834
5. 2018	337,037	22,236	314,801	85.2	64.1	87.2				20,732	2,308
6. 2019	627,001	90,911	536,090	99.6	102.1	99.2				59,085	4,756
7. 2020	524,884	85,099	439,784	97.4	114.3	94.7				76,392	5,788
8. 2021	955,566	166,503	789,063	118.4	111.8	119.9				211,986	17,772
9. 2022	992,297	145,816	846,481	109.8	114.8	109.0				355,306	30,628
10. 2023	565,393	40,536	524,857	99.5	67.1	103.3				294,030	20,980
11. 2024	381,108	46,522	334,587	89.1	80.2	90.4				254,783	21,240
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	1,298,149	106,562

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	2,660	138	355	2	46		351	2,920	XXX
2. 2015	215		215									
3. 2016	(677)		(677)									2
4. 2017	127		127									
5. 2018	105		105									
6. 2019	264		264									
7. 2020	28		28	135		16					151	
8. 2021	33		33	(135)		(8)		49			(94)	
9. 2022	(261)		(261)									
10. 2023	(28)		(28)									
11. 2024	6		6									
12. Totals	XXX	XXX	XXX	2,660	138	363	2	95		351	2,977	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	22,569	1,012	22,592	115	1,176	35	1,115	12	4,331			50,609	495
2. 2015													
3. 2016													
4. 2017													
5. 2018													
6. 2019													
7. 2020													
8. 2021													
9. 2022													
10. 2023													
11. 2024													
12. Totals	22,569	1,012	22,592	115	1,176	35	1,115	12	4,331			50,609	495

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	44,035	6,574
2. 2015				0.0		0.0					
3. 2016				0.0		0.0					
4. 2017											
5. 2018											
6. 2019											
7. 2020	151		151	543.1		543.1					
8. 2021	(94)		(94)	(288.7)		(288.7)					
9. 2022											
10. 2023											
11. 2024											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	44,035	6,574

SCHEDULE P - PART 1E - COMMERCIAL MULTIPLE PERIL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	5,313		282		1,856		45	7,450	XXX
2. 2015	684,720	6,222	678,498	343,735	1,770	13,884	77	50,046		12,633	405,818	59,611
3. 2016	659,121	6,502	652,618	355,013	1,079	12,880	39	53,404		12,580	420,179	64,543
4. 2017	636,324	6,366	629,958	330,521	2,512	8,530	134	49,100		17,625	385,505	61,902
5. 2018	625,550	7,749	617,802	337,671	3,184	14,536	243	48,391		31,660	397,170	57,156
6. 2019	630,810	7,968	622,842	322,257	3,947	14,008	(4)	46,134	5	13,364	378,450	52,723
7. 2020	635,099	7,519	627,580	341,271	9,421	15,009	(55)	46,060	1,696	15,317	391,279	53,412
8. 2021	868,792	127,420	741,372	415,262	38,285	11,763	342	45,298	371	12,346	433,324	51,383
9. 2022	964,727	127,248	837,479	443,353	43,718	11,393	838	39,791	(2)	9,290	449,983	43,653
10. 2023	1,050,930	119,689	931,241	499,689	25,588	10,475	307	57,683		5,987	541,952	54,554
11. 2024	1,210,417	107,799	1,102,618	406,042	22,818	7,405	613	39,922		1,346	429,938	50,159
12. Totals	XXX	XXX	XXX	3,800,126	152,322	120,164	2,534	477,685	2,070	132,192	4,241,049	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	10,840		20,060		75		2,198		2,304			35,476	193
2. 2015	790	30	808		9		(6)		181			1,751	8
3. 2016	734	1	540		14		56		147			1,492	7
4. 2017	233	50	1,100		13		329		171			1,796	11
5. 2018	4,120	(15)	1,680		125		(13)		187		49	6,115	25
6. 2019	3,359	7	(117)		163		(359)		276		166	3,316	38
7. 2020	6,090	45	4,178	111	115		1,310	1	1,300	26	749	12,808	58
8. 2021	12,591	197	18,417	378	651		1,630	3	2,144	92	2,252	34,764	157
9. 2022	15,910	474	14,591	191	788		1,457	2	1,470	52	3,258	33,498	208
10. 2023	25,292	256	35,167	4,469	1,397		2,380	825	3,859		4,491	62,545	463
11. 2024	62,393	4,707	135,589	11,819	3,372		8,191	1,631	15,859		7,223	207,246	2,208
12. Totals	142,354	5,751	232,014	16,968	6,720		17,173	2,462	27,897	170	18,188	400,807	3,376

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	30,899	4,576
2. 2015	409,447	1,877	407,570	59.8	30.2	60.1				1,568	183
3. 2016	422,790	1,119	421,671	64.1	17.2	64.6				1,274	218
4. 2017	389,997	2,696	387,301	61.3	42.3	61.5				1,283	513
5. 2018	406,697	3,412	403,285	65.0	44.0	65.3				5,816	299
6. 2019	385,721	3,955	381,766	61.1	49.6	61.3				3,236	80
7. 2020	415,332	11,245	404,087	65.4	149.6	64.4				10,111	2,697
8. 2021	507,756	39,668	468,088	58.4	31.1	63.1				30,433	4,330
9. 2022	528,753	45,272	483,482	54.8	35.6	57.7				29,837	3,662
10. 2023	635,942	31,444	604,498	60.5	26.3	64.9				55,735	6,810
11. 2024	678,772	41,589	637,184	56.1	38.6	57.8				181,456	25,790
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	351,648	49,158

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	155				4			159	XXX
2. 2015												
3. 2016												
4. 2017												
5. 2018												
6. 2019												
7. 2020												
8. 2021												
9. 2022												
10. 2023												
11. 2024												
12. Totals	XXX	XXX	XXX	155				4			159	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	416		174	8	45		19	1	32			677	
2. 2015													
3. 2016													
4. 2017													
5. 2018													
6. 2019													
7. 2020													
8. 2021													
9. 2022													
10. 2023													
11. 2024													
12. Totals	416		174	8	45		19	1	32			677	

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	582	95
2. 2015											
3. 2016											
4. 2017											
5. 2018											
6. 2019											
7. 2020											
8. 2021											
9. 2022											
10. 2023											
11. 2024											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	582	95

SCHEDULE P - PART 1F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2015												
3. 2016												
4. 2017												
5. 2018												
6. 2019												
7. 2020												
8. 2021												
9. 2022												
10. 2023												
11. 2024												
12. Totals	XXX	XXX	XXX									XXX

NONE

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													
2. 2015													
3. 2016													
4. 2017													
5. 2018													
6. 2019													
7. 2020													
8. 2021													
9. 2022													
10. 2023													
11. 2024													
12. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2015											
3. 2016											
4. 2017											
5. 2018											
6. 2019											
7. 2020											
8. 2021											
9. 2022											
10. 2023											
11. 2024											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

NONE

SCHEDULE P - PART 1G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	78		39					116	XXX
2. 2015	9,796	4,511	5,285	3,837	1,734	22		898		2	3,023	XXX
3. 2016	9,894	4,523	5,372	4,260	1,951	21		706		54	3,036	XXX
4. 2017	9,361	3,943	5,419	7,503	1,457	44		1,653		47	7,742	XXX
5. 2018	9,658	3,996	5,662	5,698	847	82		1,065		21	5,998	XXX
6. 2019	10,111	3,902	6,209	4,457	937	61		796		33	4,376	XXX
7. 2020	10,992	3,775	7,217	5,132	841	20		759			5,070	XXX
8. 2021	11,594	3,592	8,002	5,638	775	45	1	785		52	5,693	XXX
9. 2022	11,603	3,233	8,370	5,825	1,752	49		557			4,679	XXX
10. 2023	11,071	2,932	8,138	4,231	835	21		542		55	3,960	XXX
11. 2024	9,771	1,928	7,843	4,750	418	81		692			5,105	XXX
12. Totals	XXX	XXX	XXX	51,409	11,548	486	1	8,454		263	48,800	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior	1,459		985	14	75		31	1	53			2,588	
2. 2015		35	(46)								46	(81)	
3. 2016			(13)								13	(13)	
4. 2017		36	(23)								23	(59)	
5. 2018			(8)								8	(7)	
6. 2019		(11)	1						1		10	12	
7. 2020		98	24				2		6		49	(66)	1
8. 2021	5	30	185				5		20		7	185	1
9. 2022		1,130	85				3		9		44	(1,033)	
10. 2023	8	562	402				10		37		22	(105)	1
11. 2024	253	296	642		12		20		103		56	734	34
12. Totals	1,725	2,177	2,234	14	88		71	1	230		279	2,156	37

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	2,430	158
2. 2015	4,712	1,769	2,942	48.1	39.2	55.7				(81)	
3. 2016	4,975	1,951	3,024	50.3	43.1	56.3				(13)	
4. 2017	9,177	1,493	7,683	98.0	37.9	141.8				(59)	
5. 2018	6,838	847	5,991	70.8	21.2	105.8				(8)	
6. 2019	5,316	927	4,389	52.6	23.8	70.7				11	1
7. 2020	5,943	939	5,004	54.1	24.9	69.3				(73)	7
8. 2021	6,683	806	5,878	57.6	22.4	73.5				160	25
9. 2022	6,529	2,882	3,646	56.3	89.1	43.6				(1,045)	12
10. 2023	5,252	1,398	3,855	47.4	47.7	47.4				(153)	48
11. 2024	6,553	714	5,839	67.1	37.0	74.5				599	135
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	1,768	388

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	19,614	3,444	14,610	1,916	837			29,701	XXX
2. 2015	294,242	31	294,211	208,076	22	3,726		18,710		133	230,490	1,869
3. 2016	301,457	28	301,429	194,146	290	3,210	16	19,283		44	216,332	1,886
4. 2017	316,353	28	316,325	193,867	824	3,656	27	15,683		1,624	212,355	1,825
5. 2018	340,681	34	340,647	190,689	834	3,654	25	11,205		588	204,690	1,816
6. 2019	363,861	97	363,764	237,569	208	2,738	48	12,081	5	393	252,125	1,909
7. 2020	420,302	10,259	410,043	261,821	14,169	8,453	1,613	18,330	646	395	272,176	6,255
8. 2021	443,046	37,113	405,933	181,131	5,679	3,557	251	14,419		527	193,177	1,861
9. 2022	467,548	9,195	458,352	199,631	4,188	2,266	239	18,731		933	216,201	1,942
10. 2023	482,013	18,259	463,754	156,843	4,290	1,908	119	23,782		734	178,125	1,708
11. 2024	524,793	13,859	510,935	60,181	8,062	1,192	246	10,235		297	63,301	1,273
12. Totals	XXX	XXX	XXX	1,903,568	42,011	48,970	4,499	163,296	652	5,668	2,068,672	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	158,912	39,380	186,639	27,529	14,562	3,185	48,096	10,153	20,176			348,138	1,767
2. 2015	20		1,290				43		334		28	1,687	1
3. 2016	2,152		1,498		20		14		(646)		18	3,038	13
4. 2017	1,781		3,255		18		17		(105)		29	4,965	15
5. 2018	5,188		4,591		46		55		560		15	10,439	17
6. 2019	7,599		16,751	95	71		215		720		27	25,261	30
7. 2020	16,885	1,570	49,295	1,948	128		457		1,662		40	64,910	95
8. 2021	30,101		76,970		344		1,102		1,882		27	110,399	116
9. 2022	52,673		141,736		449		1,725		3,058		48	199,641	176
10. 2023	64,930	145	208,753	2,955	634		2,215		5,385		85	278,818	240
11. 2024	64,889	618	366,962	5,936	741		3,953	461	8,198		1,283	437,728	243
12. Totals	405,129	41,713	1,057,740	38,462	17,012	3,185	57,892	10,613	41,224		1,601	1,485,024	2,713

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	278,642	69,496
2. 2015	232,199	22	232,177	78.9	70.7	78.9				1,310	377
3. 2016	219,677	307	219,370	72.9	1,078.7	72.8				3,649	(611)
4. 2017	218,171	851	217,321	69.0	2,999.8	68.7				5,036	(70)
5. 2018	215,987	859	215,129	63.4	2,492.3	63.2				9,779	660
6. 2019	277,743	356	277,387	76.3	366.7	76.3				24,256	1,006
7. 2020	357,031	19,946	337,086	84.9	194.4	82.2				62,663	2,247
8. 2021	309,505	5,930	303,575	69.9	16.0	74.8				107,071	3,328
9. 2022	420,268	4,427	415,841	89.9	48.1	90.7				194,409	5,231
10. 2023	464,451	7,509	456,943	96.4	41.1	98.5				270,584	8,234
11. 2024	516,351	15,323	501,028	98.4	110.6	98.1				425,296	12,432
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	1,382,693	102,331

SCHEDULE P - PART 1H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2015												
3. 2016												
4. 2017												
5. 2018												
6. 2019												
7. 2020												
8. 2021	258	100	158									
9. 2022	23	23	1									
10. 2023												
11. 2024												
12. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													
2. 2015													
3. 2016													
4. 2017													
5. 2018													
6. 2019													
7. 2020													
8. 2021													
9. 2022													
10. 2023													
11. 2024													
12. Totals													

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2015											
3. 2016											
4. 2017											
5. 2018											
6. 2019											
7. 2020											
8. 2021											
9. 2022											
10. 2023											
11. 2024											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY AND THEFT)

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	480	288	8		(1)		14	199	XXX
2. 2015	514,893	283,076	231,817	157,376	72,784	3,715	10	27,585	8,665	2,471	107,217	XXX
3. 2016	492,194	263,700	228,494	590,256	504,529	3,003		54,854	28,189	2,059	115,395	XXX
4. 2017	477,006	253,114	223,892	1,239,385	1,152,677	2,974	35	89,396	68,980	2,998	110,063	XXX
5. 2018	484,795	248,464	236,332	181,961	76,114	5,539	94	28,620	9,385	3,878	130,527	XXX
6. 2019	487,977	249,511	238,466	237,759	146,999	4,552	28	34,320	11,203	1,822	118,400	XXX
7. 2020	489,022	252,519	236,503	184,403	82,135	5,831	122	32,834	18,536	1,730	122,273	XXX
8. 2021	588,861	309,852	279,009	297,485	192,491	3,990	91	24,856	3,682	1,838	130,067	XXX
9. 2022	566,761	259,007	307,755	511,526	372,993	3,047	52	49,135	30,489	1,571	160,174	XXX
10. 2023	586,367	263,087	323,280	201,792	69,850	3,763	24	31,739	29,379	1,724	138,040	XXX
11. 2024	582,662	283,094	299,568	463,315	348,150	2,538	155	17,712		289	135,261	XXX
12. Totals	XXX	XXX	XXX	4,065,738	3,019,010	38,960	611	391,050	208,510	20,393	1,267,617	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	854	330	225	9	47		20	1	91			897	30
2. 2015	(5)		(129)						55		133	(80)	
3. 2016	381	30	(136)				(2)		55		138	267	1
4. 2017	(305)		(221)				19		49		171	(457)	10
5. 2018	55		16		3		37		58		71	170	2
6. 2019	6		(45)				73		56		164	91	1
7. 2020	183	22	545	384	3		200	2	68	84	191	505	6
8. 2021	666	29	1,415	596	6		279	1	321	47	164	2,015	20
9. 2022	1,116	17	24,252	23,296	13		478		1,792	14	(49)	4,324	29
10. 2023	6,780	299	5,535	4,000	31		509		458		524	9,014	46
11. 2024	34,246	6,532	87,669	70,021	352		693		21,996		839	68,403	784
12. Totals	43,978	7,259	119,126	98,306	456		2,306	5	24,998	145	2,345	85,148	929

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	741	156
2. 2015	188,597	81,459	107,137	36.6	28.8	46.2				(135)	55
3. 2016	648,410	532,748	115,662	131.7	202.0	50.6				214	53
4. 2017	1,331,298	1,221,692	109,606	279.1	482.7	49.0				(525)	68
5. 2018	216,290	85,593	130,697	44.6	34.4	55.3				71	99
6. 2019	276,721	158,230	118,491	56.7	63.4	49.7				(39)	129
7. 2020	224,065	101,287	122,778	45.8	40.1	51.9				321	183
8. 2021	329,020	196,937	132,082	55.9	63.6	47.3				1,456	559
9. 2022	591,360	426,862	164,498	104.3	164.8	53.5				2,056	2,268
10. 2023	250,607	103,553	147,054	42.7	39.4	45.5				8,016	998
11. 2024	628,521	424,857	203,664	107.9	150.1	68.0				45,362	23,041
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	57,539	27,609

SCHEDULE P - PART 1J - AUTO PHYSICAL DAMAGE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	(515)		112		49		1,678	(353)	XXX
2. 2015	8,126,324	4,990	8,121,334	4,418,783	(27)	26,917	6	620,303		1,200,142	5,066,023	4,243,241
3. 2016	8,377,107	4,935	8,372,172	4,769,491	88	22,849	19	668,823		1,280,116	5,461,056	4,285,953
4. 2017	8,517,898	7,890	8,510,007	4,780,263	403	15,029	(89)	722,217		1,344,994	5,517,195	4,093,353
5. 2018	9,040,321	15,052	9,025,269	4,800,275	(436)	20,037	(157)	683,932	758	1,416,488	5,504,080	4,161,520
6. 2019	9,709,070	17,822	9,691,248	5,232,434	(2,378)	20,896	(304)	690,311	2,013	1,553,625	5,944,310	4,334,917
7. 2020	9,661,792	11,741	9,650,051	4,497,415	(38,498)	14,088	(287)	645,248	1,132	1,391,040	5,194,403	3,527,459
8. 2021	11,508,674	614,376	10,894,298	6,968,765	377,019	6,715	2,514	639,170	920	2,128,112	7,234,198	4,011,464
9. 2022	12,296,758	670,905	11,625,853	8,622,346	485,361	18,592	2,563	643,261	991	2,404,165	8,795,285	4,287,225
10. 2023	13,295,838	681,760	12,614,078	8,600,737	415,057	19,293	1,931	647,099	78	2,335,221	8,850,064	4,033,204
11. 2024	14,639,624	677,210	13,962,414	7,441,566	288,746	7,938	834	591,392		1,470,482	7,751,315	3,463,744
12. Totals	XXX	XXX	XXX	60,131,560	1,525,335	172,465	7,030	6,551,805	5,891	16,526,063	65,317,574	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	2,835		815		61		1		1,398			5,110	175
2. 2015	390		352		9		9		774		2	1,535	44
3. 2016	597		(131)		15		32		617			1,129	31
4. 2017	819		(224)		19		26		637		15	1,278	45
5. 2018	1,156		(210)	(57)	29		66		842		344	1,941	94
6. 2019	2,544		(1,042)	(41)	64		178		971		683	2,756	205
7. 2020	3,441	122	(2,650)	322	119		148	1	1,647	26	2,176	2,235	488
8. 2021	9,683	187	(6,808)	1,561	261		70	9	3,051	305	11,592	4,196	2,157
9. 2022	25,307	32	(28,874)	978	588		1,151	1	4,120	18	41,757	1,264	3,420
10. 2023	59,781	156	(67,009)	7,021	1,186		2,094	497	11,670		107,648	48	5,834
11. 2024	1,057,562	12,319	(389,500)	45,125	22,548		3,841	844	92,358		811,571	728,520	128,776
12. Totals	1,164,116	12,816	(495,280)	54,909	24,899		7,616	1,351	118,085	349	975,788	750,012	141,269

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	3,650	1,460
2. 2015	5,067,538	(20)	5,067,558	62.4	(0.4)	62.4				742	793
3. 2016	5,462,292	107	5,462,185	65.2	2.2	65.2				465	664
4. 2017	5,518,786	314	5,518,472	64.8	4.0	64.8				595	683
5. 2018	5,506,129	108	5,506,020	60.9	0.7	61.0				1,003	938
6. 2019	5,946,356	(710)	5,947,065	61.2	(4.0)	61.4				1,543	1,212
7. 2020	5,159,455	(37,182)	5,196,638	53.4	(316.7)	53.9				348	1,887
8. 2021	7,620,907	382,513	7,238,394	66.2	62.3	66.4				1,128	3,068
9. 2022	9,286,492	489,943	8,796,550	75.5	73.0	75.7				(4,577)	5,841
10. 2023	9,274,851	424,739	8,850,112	69.8	62.3	70.2				(14,406)	14,454
11. 2024	8,827,704	347,868	8,479,835	60.3	51.4	60.7				610,618	117,902
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	601,110	148,901

SCHEDULE P - PART 1K - FIDELITY/SURETY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2015	20		20	10				1			11	XXX
3. 2016	17		17	15				1			16	XXX
4. 2017	13		13	10				2			12	XXX
5. 2018	12		11	1				2			3	XXX
6. 2019	6		6	20							20	XXX
7. 2020	5		5									XXX
8. 2021	90	35	55	100							100	XXX
9. 2022	65	24	40									XXX
10. 2023	32	12	21	5							5	XXX
11. 2024	1		1									XXX
12. Totals	XXX	XXX	XXX	161				7			168	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	34				1							35	4
2. 2015													
3. 2016													
4. 2017													
5. 2018													
6. 2019													
7. 2020													
8. 2021													
9. 2022													
10. 2023			1									1	
11. 2024													
12. Totals	34		1		1							36	4

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	34	1
2. 2015	11		11	56.0		56.1					
3. 2016	16		16	95.3		95.4					
4. 2017	12		12	87.5		87.5					
5. 2018	3		3	28.2		28.5					
6. 2019	20		20	323.4		323.6					
7. 2020											
8. 2021	100		100	111.1		182.6					
9. 2022											
10. 2023	6		6	19.2		30.1				1	
11. 2024				0.0		0.0					
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	35	1

SCHEDULE P - PART 1L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	7							7	XXX
2. 2015				(745)						5	(745)	XXX
3. 2016				(104)						72	(104)	XXX
4. 2017				(77)	(6)	8				80	(63)	XXX
5. 2018				(529)		5	1			57	(525)	XXX
6. 2019				(664)	(29)	67	2			452	(570)	XXX
7. 2020				4,102	765	(11)	112	1		1,191	3,215	XXX
8. 2021	794,552	12,633	781,919	453,486	3,238	755	252			1,279	450,752	XXX
9. 2022	816,158	14,993	801,165	472,409	5,743	1,224	426			2,360	467,463	XXX
10. 2023	856,328	13,714	842,615	556,950	2,500	1,422	206			2,474	555,666	XXX
11. 2024	930,214	11,250	918,964	488,359	3,898	1,240	264			920	485,437	XXX
12. Totals	XXX	XXX	XXX	1,973,193	16,108	4,710	1,263	1		8,891	1,960,533	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior			(746)									(746)	
2. 2015			746									746	
3. 2016			(83)									(83)	
4. 2017													
5. 2018	3											3	
6. 2019	(10)											(10)	
7. 2020	(25)											(25)	
8. 2021	1,063		20				1		6			1,090	
9. 2022	1,381		789						69			2,240	
10. 2023	2,916		7,377				1		478		16	10,772	
11. 2024	36,719	1	193,491				380		10,007		1,717	240,596	
12. Totals	42,046	1	201,594				382		10,561		1,734	254,582	

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	(746)	
2. 2015										746	
3. 2016	(187)		(187)							(83)	
4. 2017	(69)	(6)	(63)								
5. 2018	(521)	1	(522)							3	
6. 2019	(607)	(27)	(580)							(10)	
7. 2020	4,066	877	3,190							(25)	
8. 2021	455,331	3,489	451,842	57.3	27.6	57.8				1,083	7
9. 2022	475,872	6,169	469,703	58.3	41.1	58.6				2,170	70
10. 2023	569,145	2,706	566,439	66.5	19.7	67.2				10,293	479
11. 2024	730,196	4,163	726,033	78.5	37.0	79.0				230,210	10,386
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	243,640	10,942

Schedule P - Part 1M - International

N O N E

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

N O N E

SCHEDULE P - PART 1O - REINSURANCE - NONPROPORTIONAL ASSUMED LIABILITY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	22							22	XXX
2. 2015												XXX
3. 2016												XXX
4. 2017												XXX
5. 2018												XXX
6. 2019												XXX
7. 2020				1,553							1,553	XXX
8. 2021				(1,553)							(1,553)	XXX
9. 2022												XXX
10. 2023												XXX
11. 2024												XXX
12. Totals	XXX	XXX	XXX	22							22	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	1,029		600									1,629	XXX
2. 2015													XXX
3. 2016													XXX
4. 2017													XXX
5. 2018													XXX
6. 2019													XXX
7. 2020													XXX
8. 2021													XXX
9. 2022													XXX
10. 2023													XXX
11. 2024													XXX
12. Totals	1,029		600									1,629	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	1,629	
2. 2015											
3. 2016											
4. 2017											
5. 2018											
6. 2019											
7. 2020	1,553		1,553								
8. 2021	(1,553)		(1,553)								
9. 2022											
10. 2023											
11. 2024											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	1,629	

SCHEDULE P - PART 1P - REINSURANCE - NONPROPORTIONAL ASSUMED FINANCIAL LINES

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2015												XXX
3. 2016												XXX
4. 2017												XXX
5. 2018												XXX
6. 2019												XXX
7. 2020												XXX
8. 2021												XXX
9. 2022												XXX
10. 2023												XXX
11. 2024												XXX
12. Totals	XXX	XXX	XXX									XXX

NONE

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													XXX
2. 2015													XXX
3. 2016													XXX
4. 2017													XXX
5. 2018													XXX
6. 2019													XXX
7. 2020													XXX
8. 2021													XXX
9. 2022													XXX
10. 2023													XXX
11. 2024													XXX
12. Totals													XXX

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2015											
3. 2016											
4. 2017											
5. 2018											
6. 2019											
7. 2020											
8. 2021											
9. 2022											
10. 2023											
11. 2024											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

NONE

SCHEDULE P - PART 1R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	56,354	14,965	20,820	6,908	6,429			61,730	XXX
2. 2015	1,244		1,244	494		41		53			588	25
3. 2016	576		576	277		49		41			368	18
4. 2017	737		737	53				13			66	12
5. 2018	606		606	180				18			198	4
6. 2019	582		582	26				43			69	3
7. 2020	481		481	20				31			51	1
8. 2021	421		421					1			1	
9. 2022	357		357									
10. 2023	283		283	6							6	2
11. 2024	139		139									
12. Totals	XXX	XXX	XXX	57,409	14,965	20,910	6,908	6,630			63,076	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	422,665	129,950	481,988	113,907	219,824	81,169	123,800	43,525	52,455			932,180	1,913
2. 2015			11									12	
3. 2016	102		7				2		1			112	1
4. 2017	5		136				3		2			145	1
5. 2018			15				1		13			29	
6. 2019			10				4		2			16	
7. 2020			71				20		11			102	
8. 2021			36				10		6			52	
9. 2022			94				26		17			137	
10. 2023			66				18		10			94	
11. 2024			34				9		5			49	
12. Totals	422,772	129,950	482,469	113,907	219,824	81,169	123,894	43,525	52,520			932,927	1,915

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	660,795	271,384
2. 2015	599		599	48.2		48.2				11	
3. 2016	480		480	83.4		83.4				109	3
4. 2017	212		212	28.7		28.7				141	4
5. 2018	227		227	37.4		37.4				15	14
6. 2019	85		85	14.5		14.5				10	6
7. 2020	153		153	31.7		31.7				71	31
8. 2021	53		53	12.7		12.7				36	16
9. 2022	137		137	38.3		38.3				94	43
10. 2023	100		100	35.4		35.4				66	28
11. 2024	49		49	35.0		35.0				34	15
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	661,383	271,544

SCHEDULE P - PART 1R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2015												
3. 2016												
4. 2017												
5. 2018												
6. 2019												
7. 2020												
8. 2021												
9. 2022												
10. 2023												
11. 2024												
12. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													
2. 2015													
3. 2016													
4. 2017													
5. 2018													
6. 2019													
7. 2020													
8. 2021													
9. 2022													
10. 2023													
11. 2024													
12. Totals													

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2015											
3. 2016											
4. 2017											
5. 2018											
6. 2019											
7. 2020											
8. 2021											
9. 2022											
10. 2023											
11. 2024											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2015												XXX
3. 2016												XXX
4. 2017												XXX
5. 2018												XXX
6. 2019												XXX
7. 2020												XXX
8. 2021												XXX
9. 2022												XXX
10. 2023												XXX
11. 2024												XXX
12. Totals	XXX	XXX	XXX									XXX

NONE

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													
2. 2015													
3. 2016													
4. 2017													
5. 2018													
6. 2019													
7. 2020													
8. 2021													
9. 2022													
10. 2023													
11. 2024													
12. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2015											
3. 2016											
4. 2017											
5. 2018											
6. 2019											
7. 2020											
8. 2021											
9. 2022											
10. 2023											
11. 2024											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

NONE

SCHEDULE P - PART 1T - WARRANTY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2015												
3. 2016												
4. 2017	578		578									
5. 2018	6,138		6,138	924		495		7,297			8,716	
6. 2019	39,953		39,953	18,678		3,872					22,551	
7. 2020	83,390		83,390	57,072		8,669		3,099			68,840	
8. 2021	93,086		93,086	57,254		9,209					66,463	
9. 2022	99,352		99,352	55,740		9,641					65,380	
10. 2023	111,363		111,363	73,856		13,310					87,166	
11. 2024	136,228		136,228	91,959		14,907					106,866	
12. Totals	XXX	XXX	XXX	355,483		60,103		10,396			425,982	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													
2. 2015													
3. 2016													
4. 2017													
5. 2018													
6. 2019													
7. 2020													
8. 2021													
9. 2022													
10. 2023													
11. 2024	11,004											11,004	
12. Totals	11,004											11,004	

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2015											
3. 2016											
4. 2017											
5. 2018	8,716		8,716	142.0		142.0					
6. 2019	22,551		22,551	56.4		56.4					
7. 2020	68,840		68,840	82.6		82.6					
8. 2021	66,463		66,463	71.4		71.4					
9. 2022	65,380		65,380	65.8		65.8					
10. 2023	87,166		87,166	78.3		78.3					
11. 2024	117,870		117,870	86.5		86.5				11,004	
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	11,004	

SCHEDULE P - PART 1U - PET INSURANCE PLANS

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2015												XXX
3. 2016												XXX
4. 2017												XXX
5. 2018												XXX
6. 2019												XXX
7. 2020												XXX
8. 2021												XXX
9. 2022												XXX
10. 2023												XXX
11. 2024												XXX
12. Totals	XXX	XXX	XXX									XXX

NONE

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													
2. 2015													
3. 2016													
4. 2017													
5. 2018													
6. 2019													
7. 2020													
8. 2021													
9. 2022													
10. 2023													
11. 2024													
12. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2015											
3. 2016											
4. 2017											
5. 2018											
6. 2019											
7. 2020											
8. 2021											
9. 2022											
10. 2023											
11. 2024											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

NONE

SCHEDULE P - PART 2A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	11 One Year	12 Two Year
1. Prior	768,152	703,604	618,406	572,525	535,785	524,967	508,954	499,625	489,937	486,910	(3,027)	(12,715)
2. 2015	3,582,537	3,644,691	3,586,147	3,562,065	3,546,538	3,546,764	3,545,307	3,552,050	3,554,841	3,551,586	(3,255)	(464)
3. 2016	XXX	3,958,062	3,992,537	3,945,759	3,937,313	3,931,513	3,929,927	3,928,209	3,928,796	3,924,924	(3,872)	(3,286)
4. 2017	XXX	XXX	4,473,770	4,582,106	4,567,692	4,335,513	4,348,837	4,297,530	4,297,664	4,297,655	(9)	125
5. 2018	XXX	XXX	XXX	4,671,075	4,773,514	4,502,994	4,380,573	4,411,144	4,433,800	4,438,455	4,656	27,312
6. 2019	XXX	XXX	XXX	XXX	4,530,141	4,581,773	4,582,511	4,584,689	4,601,327	4,625,273	23,947	40,584
7. 2020	XXX	XXX	XXX	XXX	XXX	5,282,463	5,296,091	5,354,267	5,400,512	5,441,955	41,443	87,688
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	5,819,899	5,965,931	6,030,537	6,120,032	89,495	154,102
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,207,306	6,063,018	6,063,006	(12)	(144,299)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,445,984	8,062,192	(383,792)	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,035,099	XXX	XXX
										12. Totals	(234,426)	149,047

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

1. Prior	4,689,262	4,595,895	4,474,642	4,384,227	4,360,347	4,384,403	4,582,579	4,603,618	4,621,044	4,587,212	(33,832)	(16,406)
2. 2015	7,975,146	7,945,263	7,906,648	7,860,139	7,843,224	7,826,290	7,893,743	7,907,793	7,916,710	7,923,300	6,590	15,507
3. 2016	XXX	8,224,609	8,046,405	7,973,856	7,942,505	7,953,320	8,037,533	8,086,941	8,156,031	8,159,485	3,454	72,544
4. 2017	XXX	XXX	7,775,772	7,729,917	7,660,164	7,665,582	7,791,138	7,863,504	7,904,326	7,934,747	30,421	71,243
5. 2018	XXX	XXX	XXX	8,062,971	8,048,012	8,017,470	8,089,953	8,180,197	8,281,372	8,319,201	37,830	139,004
6. 2019	XXX	XXX	XXX	XXX	8,638,802	8,555,726	8,732,138	8,944,011	8,989,807	9,035,493	45,686	91,482
7. 2020	XXX	XXX	XXX	XXX	XXX	7,156,097	7,166,416	7,352,640	7,282,394	7,355,976	73,582	3,336
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	9,200,571	9,733,683	9,992,322	10,137,912	145,590	404,229
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,743,378	11,835,354	12,015,527	180,173	272,149
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,593,627	13,237,170	(356,457)	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,328,393	XXX	XXX
										12. Totals	133,036	1,053,088

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

1. Prior	191,735	226,143	238,150	252,900	242,691	249,265	250,700	252,356	260,876	253,730	(7,146)	1,375
2. 2015	174,317	185,857	191,861	224,493	225,349	227,164	231,194	232,731	239,158	232,559	(6,599)	(173)
3. 2016	XXX	196,502	194,922	219,865	218,898	225,576	230,138	229,712	236,884	236,853	(31)	7,142
4. 2017	XXX	XXX	171,157	182,319	192,080	189,717	184,743	193,662	211,508	205,448	(6,060)	11,786
5. 2018	XXX	XXX	XXX	246,848	264,186	265,543	260,434	271,752	291,792	290,418	(1,373)	18,666
6. 2019	XXX	XXX	XXX	XXX	400,615	420,521	440,611	480,403	512,803	499,900	(12,903)	19,497
7. 2020	XXX	XXX	XXX	XXX	XXX	319,515	365,753	424,800	428,344	412,498	(15,847)	(12,302)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	541,088	660,330	704,507	761,728	57,221	101,398
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	690,647	728,639	810,240	81,601	119,593
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	461,067	498,449	37,382	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	325,456	XXX	XXX
										12. Totals	126,245	266,981

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

1. Prior	87,813	81,134	81,204	80,099	81,252	85,746	83,318	75,219	75,365	78,083	2,718	2,864
2. 2015												
3. 2016	XXX						2					
4. 2017	XXX	XXX										
5. 2018	XXX	XXX	XXX				42					
6. 2019	XXX	XXX	XXX	XXX			21					
7. 2020	XXX	XXX	XXX	XXX	XXX		305	151	151	151		
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	592	(143)	(143)	(143)		
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals	2,718	2,864

SCHEDULE P - PART 2E - COMMERCIAL MULTIPLE PERIL

1. Prior	253,824	275,264	280,334	299,501	317,766	314,868	335,846	334,473	340,996	338,119	(2,877)	3,646
2. 2015	345,541	356,989	362,862	368,531	365,094	362,433	358,382	356,278	358,155	357,343	(812)	1,065
3. 2016	XXX	366,251	370,279	375,483	370,972	373,827	372,705	368,872	365,777	368,120	2,343	(753)
4. 2017	XXX	XXX	343,761	351,931	349,532	342,595	343,212	339,555	340,031	338,030	(2,001)	(1,525)
5. 2018	XXX	XXX	XXX	363,269	373,349	350,661	351,236	353,033	350,675	354,707	4,032	1,674
6. 2019	XXX	XXX	XXX	XXX	341,456	350,671	338,748	337,256	340,498	335,361	(5,136)	(1,894)
7. 2020	XXX	XXX	XXX	XXX	XXX	353,096	358,951	350,299	361,457	358,450	(3,007)	8,150
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	406,886	411,602	437,672	421,108	(16,564)	9,506
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	474,676	454,574	442,270	(12,304)	(32,406)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	589,343	542,955	(46,388)	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	581,402	XXX	XXX
										12. Totals	(82,714)	(12,537)

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

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	11 One Year	12 Two Year
1. Prior	55	301	430	473	469	482	432	452	459	1,225	767	774
2. 2015												
3. 2016	XXX											
4. 2017	XXX	XXX										
5. 2018	XXX	XXX	XXX									
6. 2019	XXX	XXX	XXX	XXX								
7. 2020	XXX	XXX	XXX	XXX	XXX							
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals	767	774

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

NONE

1. Prior												
2. 2015												
3. 2016	XXX											
4. 2017	XXX	XXX										
5. 2018	XXX	XXX	XXX									
6. 2019	XXX	XXX	XXX	XXX								
7. 2020	XXX	XXX	XXX	XXX	XXX							
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

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

1. Prior	3,762	3,545	4,030	3,949	3,246	3,725	3,746	3,924	3,749	3,966	217	42
2. 2015	2,333	2,287	2,269	2,306	2,230	2,180	2,162	2,064	2,064	2,044	(20)	(20)
3. 2016	XXX	2,963	2,397	2,447	2,444	2,389	2,366	2,317	2,317	2,317		
4. 2017	XXX	XXX	7,534	6,661	6,517	6,311	6,216	6,089	6,033	6,030	(3)	(60)
5. 2018	XXX	XXX	XXX	6,248	5,320	5,052	4,979	5,014	4,958	4,926	(32)	(89)
6. 2019	XXX	XXX	XXX	XXX	3,979	3,868	3,799	3,828	3,699	3,592	(107)	(236)
7. 2020	XXX	XXX	XXX	XXX	XXX	4,818	4,500	4,347	4,308	4,239	(68)	(108)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	5,653	5,157	5,117	5,072	(45)	(85)
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,729	3,311	3,080	(232)	(649)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,763	3,275	(488)	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,044	XXX	XXX
										12. Totals	(778)	(1,203)

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

1. Prior	771,916	779,555	793,145	791,059	812,433	843,814	816,248	888,259	904,520	921,757	17,237	33,498
2. 2015	205,028	208,031	210,532	201,326	199,304	203,216	204,511	208,911	211,477	213,133	1,656	4,223
3. 2016	XXX	192,122	184,079	182,040	183,564	184,672	185,798	193,861	196,311	200,733	4,421	6,871
4. 2017	XXX	XXX	188,935	181,247	177,660	177,323	177,574	191,819	198,809	201,743	2,934	9,924
5. 2018	XXX	XXX	XXX	210,960	215,242	207,365	208,371	194,219	201,771	203,364	1,593	9,144
6. 2019	XXX	XXX	XXX	XXX	208,068	207,684	207,234	221,960	241,485	264,592	23,107	42,631
7. 2020	XXX	XXX	XXX	XXX	XXX	254,713	258,849	262,263	282,176	317,740	35,564	55,476
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	242,185	233,540	220,931	287,275	66,344	53,734
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	340,848	327,757	394,053	66,296	53,205
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	396,970	427,775	30,805	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	482,596	XXX	XXX
										12. Totals	249,956	268,707

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

NONE

1. Prior												
2. 2015												
3. 2016	XXX											
4. 2017	XXX	XXX										
5. 2018	XXX	XXX	XXX									
6. 2019	XXX	XXX	XXX	XXX								
7. 2020	XXX	XXX	XXX	XXX	XXX							
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

SCHEDULE P - PART 2I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY, AND THEFT)

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	11 One Year	12 Two Year
1. Prior	8,511	6,859	7,922	7,183	7,139	7,074	6,778	6,718	6,948	7,087	140	369
2. 2015	91,948	90,387	88,294	88,061	87,948	88,060	88,270	88,087	88,370	88,162	(207)	76
3. 2016	XXX	96,359	92,859	90,056	90,137	89,639	88,918	88,905	88,994	88,942	(52)	37
4. 2017	XXX	XXX	94,846	94,111	92,283	90,558	89,326	88,863	89,408	89,142	(267)	278
5. 2018	XXX	XXX	XXX	120,430	114,910	112,183	112,133	111,862	111,766	111,404	(362)	(458)
6. 2019	XXX	XXX	XXX	XXX	95,759	96,966	97,928	96,647	95,889	95,318	(572)	(1,329)
7. 2020	XXX	XXX	XXX	XXX	XXX	117,892	113,059	109,796	108,354	108,497	143	(1,299)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	131,765	122,053	119,708	110,634	(9,074)	(11,419)
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	165,949	151,275	144,075	(7,200)	(21,874)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	154,518	144,237	(10,281)	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	163,956	XXX	XXX
										12. Totals	(27,733)	(35,620)

SCHEDULE P - PART 2J - AUTO PHYSICAL DAMAGE

1. Prior	34,552	1,676	6,823	2,898	(2,180)	(5,277)	(7,157)	(12,242)	(10,655)	(11,892)	(1,237)	350
2. 2015	4,439,652	4,474,219	4,462,227	4,453,966	4,449,929	4,447,964	4,447,301	4,445,936	4,446,144	4,446,481	337	545
3. 2016	XXX	4,900,025	4,830,764	4,807,521	4,802,903	4,798,340	4,795,450	4,793,289	4,793,423	4,792,745	(678)	(545)
4. 2017	XXX	XXX	4,887,367	4,808,610	4,798,939	4,795,491	4,797,126	4,797,028	4,795,793	4,795,618	(176)	(1,410)
5. 2018	XXX	XXX	XXX	4,933,050	4,869,185	4,832,949	4,826,255	4,825,012	4,822,848	4,822,004	(845)	(3,008)
6. 2019	XXX	XXX	XXX	XXX	5,377,513	5,311,275	5,270,462	5,261,698	5,262,056	5,257,797	(4,259)	(3,902)
7. 2020	XXX	XXX	XXX	XXX	XXX	4,677,244	4,598,983	4,566,250	4,555,517	4,550,901	(4,615)	(15,349)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	6,526,288	6,670,122	6,608,063	6,597,398	(10,666)	(72,724)
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,452,652	8,155,139	8,150,177	(4,962)	(302,475)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,615,373	8,191,420	(423,953)	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,796,086	XXX	XXX
										12. Totals	(451,053)	(398,518)

SCHEDULE P - PART 2K - FIDELITY/SURETY

1. Prior	88	89	142	104	80	47	47	47	46	46		
2. 2015	10	11	11	10	10	10	10	10	10	10		
3. 2016	XXX	10	15	15	15	15	15	15	15	15		
4. 2017	XXX	XXX	70	10	11	10	10	10	10	10		
5. 2018	XXX	XXX	XXX		1	1	1	1	1	1		
6. 2019	XXX	XXX	XXX	XXX		20	20	20	20	20		
7. 2020	XXX	XXX	XXX	XXX	XXX							
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				100	100	100
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		6	6	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals	106	99

SCHEDULE P - PART 2L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

1. Prior						(2)	(3)	319	(446)	(439)	7	(758)
2. 2015							1	(340)				340
3. 2016	XXX						(55)	(99)	(109)	(187)	(79)	(88)
4. 2017	XXX	XXX					(71)	(51)	(62)	(63)	(1)	(13)
5. 2018	XXX	XXX	XXX				(62)	(537)	(509)	(522)	(13)	15
6. 2019	XXX	XXX	XXX	XXX			16	264	(549)	(581)	(31)	(844)
7. 2020	XXX	XXX	XXX	XXX	XXX		37	7,093	4,719	3,189	(1,530)	(3,904)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	474,808	454,726	449,987	451,835	1,849	(2,891)
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	519,063	485,573	469,633	(15,940)	(49,429)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	586,223	565,961	(20,263)	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	716,027	XXX	XXX
										12. Totals	(36,001)	(57,572)

SCHEDULE P - PART 2M - INTERNATIONAL

1. Prior												
2. 2015												
3. 2016	XXX											
4. 2017	XXX	XXX										
5. 2018	XXX	XXX	XXX									
6. 2019	XXX	XXX	XXX	XXX								
7. 2020	XXX	XXX	XXX	XXX	XXX							
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

SCHEDULE P - PART 2N - REINSURANCE
NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	11 One Year	12 Two Year
1. Prior	100	110	177	173	172	17	17	17	17	17		
2. 2015												
3. 2016	XXX											
4. 2017	XXX	XXX										
5. 2018	XXX	XXX	XXX									
6. 2019	XXX	XXX	XXX	XXX								
7. 2020	XXX	XXX	XXX	XXX	XXX							
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

SCHEDULE P - PART 2O - REINSURANCE
NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	3,400	3,926	3,448	2,902	2,915	2,758	2,865	3,007	3,224	3,288	64	281
2. 2015												
3. 2016	XXX											
4. 2017	XXX	XXX										
5. 2018	XXX	XXX	XXX									
6. 2019	XXX	XXX	XXX	XXX								
7. 2020	XXX	XXX	XXX	XXX	XXX		1,553	1,553	1,553	1,553		
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	(1,553)	(1,553)	(1,553)	(1,553)		
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals	64	281

SCHEDULE P - PART 2P - REINSURANCE
NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior												
2. 2015												
3. 2016	XXX											
4. 2017	XXX	XXX										
5. 2018	XXX	XXX	XXX									
6. 2019	XXX	XXX	XXX	XXX								
7. 2020	XXX	XXX	XXX	XXX	XXX							
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

SCHEDULE P - PART 2R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	11 One Year	12 Two Year
1. Prior	988,754	1,048,428	1,128,092	1,179,180	1,225,157	1,300,936	1,374,919	1,406,655	1,468,159	1,503,554	35,395	96,899
2. 2015	762	847	928	882	794	602	599	588	578	546	(32)	(42)
3. 2016	XXX	656	593	565	460	433	407	427	380	437	57	10
4. 2017	XXX	XXX	341	309	325	176	289	274	305	197	(108)	(77)
5. 2018	XXX	XXX	XXX	244	661	547	526	248	258	196	(62)	(52)
6. 2019	XXX	XXX	XXX	XXX	250	225	180	133	124	40	(84)	(93)
7. 2020	XXX	XXX	XXX	XXX	XXX	201	150	195	99	111	12	(84)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	191	131	76	47	(30)	(85)
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	144	223	120	(103)	(24)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	123	90	(33)	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	44	XXX	XXX
										12. Totals	35,011	96,452

SCHEDULE P - PART 2R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

1. Prior												
2. 2015												
3. 2016	XXX											
4. 2017	XXX	XXX										
5. 2018	XXX	XXX	XXX									
6. 2019	XXX	XXX	XXX	XXX								
7. 2020	XXX	XXX	XXX	XXX	XXX							
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

SCHEDULE P - PART 2S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

NONE

1. Prior												
2. 2015												
3. 2016	XXX											
4. 2017	XXX	XXX										
5. 2018	XXX	XXX	XXX									
6. 2019	XXX	XXX	XXX	XXX								
7. 2020	XXX	XXX	XXX	XXX	XXX							
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

SCHEDULE P - PART 2T - WARRANTY

1. Prior												
2. 2015												
3. 2016	XXX											
4. 2017	XXX	XXX										
5. 2018	XXX	XXX	XXX	2,025	1,419	1,419	1,419	1,419	1,419	1,419		
6. 2019	XXX	XXX	XXX	XXX	24,039	22,551	22,551	22,551	22,551	22,551		
7. 2020	XXX	XXX	XXX	XXX	XXX	69,016	65,741	65,741	65,741	65,741		
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	69,977	66,463	66,463	66,463		
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	69,853	65,380	65,380		(4,472)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	93,707	87,166	(6,541)	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	117,870	XXX	XXX
										12. Totals	(6,541)	(4,472)

SCHEDULE P - PART 2U - PET INSURANCE PLANS

NONE

1. Prior												
2. 2015												
3. 2016	XXX											
4. 2017	XXX	XXX										
5. 2018	XXX	XXX	XXX									
6. 2019	XXX	XXX	XXX	XXX								
7. 2020	XXX	XXX	XXX	XXX	XXX							
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

SCHEDULE P - PART 3A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) 1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
1. Prior	000	232,186	338,541	396,776	424,618	438,228	450,002	457,655	465,714	471,997	8,561	9,475
2. 2015	2,616,141	3,325,328	3,426,511	3,479,685	3,504,630	3,518,286	3,525,471	3,532,910	3,539,969	3,543,508	480,886	307,004
3. 2016	XXX	2,951,212	3,670,988	3,794,087	3,854,258	3,883,309	3,896,012	3,908,156	3,913,496	3,916,830	556,522	316,543
4. 2017	XXX	XXX	3,226,384	4,211,001	4,388,324	4,273,926	4,292,278	4,273,151	4,279,105	4,283,872	561,477	386,239
5. 2018	XXX	XXX	XXX	3,426,752	4,441,598	4,328,525	4,303,357	4,375,282	4,401,207	4,417,276	517,042	345,422
6. 2019	XXX	XXX	XXX	XXX	3,320,519	4,280,049	4,431,447	4,511,769	4,558,654	4,582,488	508,495	342,284
7. 2020	XXX	XXX	XXX	XXX	XXX	3,926,387	5,033,659	5,244,109	5,326,099	5,369,591	573,912	397,156
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	4,114,365	5,629,081	5,841,364	5,972,356	558,881	437,308
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,697,440	5,580,955	5,826,612	434,711	358,924
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,418,523	7,317,741	573,086	446,645
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,366,128	477,838	474,384

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

1. Prior	000	1,897,511	2,927,002	3,526,227	3,861,335	3,982,864	4,060,429	4,143,664	4,213,006	4,245,306	90,111	46,213
2. 2015	3,305,005	5,495,980	6,488,736	7,102,786	7,515,651	7,672,212	7,761,534	7,831,975	7,864,753	7,888,810	1,227,794	1,001,709
3. 2016	XXX	3,264,857	5,433,994	6,461,154	7,223,215	7,605,404	7,801,006	7,959,361	8,054,272	8,089,009	1,192,395	1,051,676
4. 2017	XXX	XXX	2,946,641	5,035,056	6,187,092	6,898,103	7,322,015	7,620,624	7,765,462	7,844,848	1,081,806	987,316
5. 2018	XXX	XXX	XXX	3,011,834	5,292,216	6,493,718	7,197,833	7,725,378	7,995,706	8,204,517	1,065,383	973,047
6. 2019	XXX	XXX	XXX	XXX	3,252,576	5,858,754	7,074,694	7,993,295	8,535,303	8,767,735	1,075,223	991,820
7. 2020	XXX	XXX	XXX	XXX	XXX	2,530,357	4,561,663	5,817,607	6,546,020	6,913,311	768,178	714,768
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	3,144,511	6,726,531	8,287,997	9,149,454	859,147	858,514
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,903,265	8,028,546	9,912,100	889,079	928,667
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,417,124	8,881,824	815,474	879,628
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,719,549	565,390	722,856

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

1. Prior	000	85,873	147,007	187,508	211,533	220,905	227,089	234,470	241,510	245,940	2,614	892
2. 2015	51,435	89,289	127,280	173,349	199,547	212,599	217,998	225,191	227,998	231,697	16,347	12,094
3. 2016	XXX	43,817	90,782	132,929	173,070	197,804	204,865	219,835	229,766	232,854	15,056	12,835
4. 2017	XXX	XXX	34,518	73,053	110,453	138,828	138,536	165,484	184,344	189,838	11,924	8,697
5. 2018	XXX	XXX	XXX	43,606	86,853	136,292	153,061	202,979	248,862	268,133	13,250	15,042
6. 2019	XXX	XXX	XXX	XXX	53,008	148,679	195,587	318,695	394,866	437,806	18,563	28,287
7. 2020	XXX	XXX	XXX	XXX	XXX	48,589	71,639	184,101	266,074	332,066	14,444	19,151
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	84,209	235,497	388,765	536,784	17,663	28,960
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	82,710	246,637	432,066	16,913	29,880
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	67,015	185,661	8,594	11,091
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	53,872	3,059	3,141

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

1. Prior	000	5,109	9,946	12,656	17,116	20,377	23,014	26,252	28,931	31,805	50	636
2. 2015												
3. 2016	XXX											2
4. 2017	XXX	XXX										
5. 2018	XXX	XXX	XXX									
6. 2019	XXX	XXX	XXX	XXX								
7. 2020	XXX	XXX	XXX	XXX	XXX		151	151	151	151		
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	(143)	(143)	(143)	(143)		
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

1. Prior	000	93,137	155,772	198,965	247,458	263,123	277,078	287,411	299,352	304,947	1,728	1,713
2. 2015	233,444	303,434	324,544	341,666	348,848	351,868	354,399	355,105	355,685	355,772	33,075	26,528
3. 2016	XXX	255,368	323,634	340,385	351,417	358,226	361,624	365,663	366,643	366,775	38,485	26,051
4. 2017	XXX	XXX	241,992	304,111	320,831	323,868	329,010	332,568	335,999	336,405	35,013	26,878
5. 2018	XXX	XXX	XXX	257,438	326,099	322,182	331,557	343,800	347,389	348,779	32,363	24,768
6. 2019	XXX	XXX	XXX	XXX	236,768	303,136	314,374	321,988	327,667	332,322	29,852	22,833
7. 2020	XXX	XXX	XXX	XXX	XXX	255,306	306,348	327,446	338,580	346,915	29,871	23,483
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	261,278	365,476	389,427	388,397	27,726	23,500
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	270,438	395,251	410,190	22,730	20,715
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	366,641	484,269	29,831	24,260
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	390,015	25,090	22,861

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

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) 1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
1. Prior	000	251	309	313	313	387	394	424	425	580		3
2. 2015												
3. 2016	XXX											
4. 2017	XXX	XXX										
5. 2018	XXX	XXX	XXX									
6. 2019	XXX	XXX	XXX	XXX								
7. 2020	XXX	XXX	XXX	XXX	XXX							
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

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

NONE

1. Prior	000											
2. 2015												
3. 2016	XXX											
4. 2017	XXX	XXX										
5. 2018	XXX	XXX	XXX									
6. 2019	XXX	XXX	XXX	XXX								
7. 2020	XXX	XXX	XXX	XXX	XXX							
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

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

1. Prior	000	171	508	727	827	983	1,207	1,241	1,315	1,432	XXX	XXX
2. 2015	1,823	2,085	2,119	2,120	2,122	2,125	2,125	2,125	2,125	2,125	XXX	XXX
3. 2016	XXX	2,058	2,309	2,325	2,330	2,330	2,330	2,330	2,330	2,330	XXX	XXX
4. 2017	XXX	XXX	5,279	6,157	6,099	6,085	6,089	6,089	6,089	6,089	XXX	XXX
5. 2018	XXX	XXX	XXX	4,202	4,839	4,944	4,947	4,938	4,935	4,934	XXX	XXX
6. 2019	XXX	XXX	XXX	XXX	3,054	3,504	3,581	3,581	3,581	3,581	XXX	XXX
7. 2020	XXX	XXX	XXX	XXX	XXX	3,568	4,333	4,326	4,311	4,311	XXX	XXX
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	4,506	4,935	4,916	4,908	XXX	XXX
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,591	4,101	4,122	XXX	XXX
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,170	3,417	XXX	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,413	XXX	XXX

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

1. Prior	000	220,797	335,126	387,964	441,094	477,640	507,607	536,305	564,932	593,795	861	1,761
2. 2015	25,361	69,569	104,624	139,330	168,269	179,345	188,888	201,584	209,866	211,780	701	1,167
3. 2016	XXX	10,679	49,633	87,683	130,082	151,874	168,730	184,345	191,604	197,049	744	1,129
4. 2017	XXX	XXX	12,965	46,741	88,727	116,903	149,664	182,545	191,002	196,673	665	1,145
5. 2018	XXX	XXX	XXX	12,039	50,334	90,247	125,875	157,335	181,101	193,484	668	1,131
6. 2019	XXX	XXX	XXX	XXX	16,402	67,688	110,441	151,017	207,110	240,050	712	1,167
7. 2020	XXX	XXX	XXX	XXX	XXX	22,458	85,249	148,281	216,107	254,492	2,498	3,662
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	8,117	64,798	116,582	178,758	619	1,126
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,778	103,056	197,470	592	1,174
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	46,506	154,343	420	1,048
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	53,065	246	784

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

NONE

1. Prior	000											
2. 2015												
3. 2016	XXX											
4. 2017	XXX	XXX										
5. 2018	XXX	XXX	XXX									
6. 2019	XXX	XXX	XXX	XXX								
7. 2020	XXX	XXX	XXX	XXX	XXX							
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SCHEDULE P - PART 3I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY, AND THEFT)

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) 1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
1. Prior	000	3,261	4,321	5,062	5,408	5,551	5,670	5,715	6,081	6,281	XXX	XXX
2. 2015	73,272	86,199	86,651	87,279	87,400	87,824	87,997	88,114	88,309	88,297	XXX	XXX
3. 2016	XXX	74,712	86,644	87,920	89,107	89,234	88,659	88,657	88,767	88,730	XXX	XXX
4. 2017	XXX	XXX	73,335	89,603	90,517	89,863	89,615	89,479	89,713	89,647	XXX	XXX
5. 2018	XXX	XXX	XXX	91,101	109,901	110,168	110,050	110,400	111,268	111,292	XXX	XXX
6. 2019	XXX	XXX	XXX	XXX	76,973	92,001	93,701	94,817	95,116	95,283	XXX	XXX
7. 2020	XXX	XXX	XXX	XXX	XXX	92,334	105,227	106,670	107,574	107,976	XXX	XXX
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	89,644	114,520	116,252	108,893	XXX	XXX
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	121,384	145,684	141,529	XXX	XXX
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	106,879	135,681	XXX	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	117,549	XXX	XXX

SCHEDULE P - PART 3J - AUTO PHYSICAL DAMAGE

1. Prior	000	(7,274)	(10,732)	(11,675)	(10,739)	(11,997)	(13,922)	(14,427)	(15,202)	(15,604)	(3,360)	15,836
2. 2015	4,303,681	4,464,701	4,451,472	4,447,827	4,446,954	4,444,671	4,445,045	4,445,048	4,445,324	4,445,720	3,296,649	946,548
3. 2016	XXX	4,677,864	4,813,088	4,801,441	4,797,696	4,792,812	4,791,693	4,791,521	4,791,733	4,792,233	3,287,243	998,679
4. 2017	XXX	XXX	4,629,733	4,809,108	4,800,612	4,793,422	4,792,874	4,794,208	4,794,547	4,794,977	3,129,583	963,725
5. 2018	XXX	XXX	XXX	4,699,141	4,852,593	4,824,088	4,817,499	4,819,474	4,819,831	4,820,905	3,217,258	944,168
6. 2019	XXX	XXX	XXX	XXX	5,139,163	5,280,454	5,259,252	5,256,010	5,256,209	5,256,012	3,348,350	986,362
7. 2020	XXX	XXX	XXX	XXX	XXX	4,367,504	4,589,324	4,560,648	4,551,893	4,550,287	2,801,647	725,324
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	6,174,161	6,673,768	6,615,224	6,595,947	3,129,583	879,724
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,495,735	8,196,600	8,153,015	3,333,609	950,196
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,655,504	8,203,043	3,134,345	893,025
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,159,923	2,634,722	700,246

SCHEDULE P - PART 3K - FIDELITY/SURETY

1. Prior	000	19	71	34	13	12	12	12	11	11	XXX	XXX
2. 2015	10	10	10	10	10	10	10	10	10	10	XXX	XXX
3. 2016	XXX	10	15	15	15	15	15	15	15	15	XXX	XXX
4. 2017	XXX	XXX	10	10	10	10	10	10	10	10	XXX	XXX
5. 2018	XXX	XXX	XXX		1	1	1	1	1	1	XXX	XXX
6. 2019	XXX	XXX	XXX	XXX		20	20	20	20	20	XXX	XXX
7. 2020	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				100	XXX	XXX
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		5	XXX	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 3L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

1. Prior	000					(2)	324	306	300	307	XXX	XXX
2. 2015							(745)	(746)	(746)	(745)	XXX	XXX
3. 2016	XXX						(47)	(94)	(104)	(104)	XXX	XXX
4. 2017	XXX	XXX					(65)	(51)	(62)	(63)	XXX	XXX
5. 2018	XXX	XXX	XXX				(383)	(540)	(512)	(525)	XXX	XXX
6. 2019	XXX	XXX	XXX	XXX			(723)	(593)	(552)	(570)	XXX	XXX
7. 2020	XXX	XXX	XXX	XXX	XXX		(3,292)	2,393	3,126	3,214	XXX	XXX
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	287,099	442,264	448,057	450,752	XXX	XXX
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	327,582	462,742	467,463	XXX	XXX
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	396,184	555,666	XXX	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	485,437	XXX	XXX

SCHEDULE P - PART 3M - INTERNATIONAL

1. Prior	000										XXX	XXX
2. 2015											XXX	XXX
3. 2016	XXX										XXX	XXX
4. 2017	XXX	XXX									XXX	XXX
5. 2018	XXX	XXX	XXX								XXX	XXX
6. 2019	XXX	XXX	XXX	XXX							XXX	XXX
7. 2020	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

SCHEDULE P - PART 3N - REINSURANCE NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) 1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
1. Prior	000	9	14	16	16	16	17	17	17	17	XXX	XXX
2. 2015											XXX	XXX
3. 2016	XXX										XXX	XXX
4. 2017	XXX	XXX									XXX	XXX
5. 2018	XXX	XXX	XXX								XXX	XXX
6. 2019	XXX	XXX	XXX	XXX							XXX	XXX
7. 2020	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 3O - REINSURANCE NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	000	497	686	879	941	988	1,417	1,471	1,638	1,659	XXX	XXX
2. 2015											XXX	XXX
3. 2016	XXX										XXX	XXX
4. 2017	XXX	XXX									XXX	XXX
5. 2018	XXX	XXX	XXX								XXX	XXX
6. 2019	XXX	XXX	XXX	XXX							XXX	XXX
7. 2020	XXX	XXX	XXX	XXX	XXX		1,553	1,553	1,553	1,553	XXX	XXX
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	(1,553)	(1,553)	(1,553)	(1,553)	XXX	XXX
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 3P - REINSURANCE NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior	000										XXX	XXX
2. 2015											XXX	XXX
3. 2016	XXX										XXX	XXX
4. 2017	XXX	XXX									XXX	XXX
5. 2018	XXX	XXX	XXX								XXX	XXX
6. 2019	XXX	XXX	XXX	XXX							XXX	XXX
7. 2020	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

SCHEDULE P - PART 3R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) 1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
1. Prior	000	80,859	175,808	240,860	326,603	389,849	457,414	512,804	568,528	623,829	130	417
2. 2015	107	231	484	473	490	490	530	535	535	535	17	8
3. 2016	XXX	61	98	327	327	327	327	327	327	327	5	12
4. 2017	XXX	XXX	26	45	45	53	53	53	53	53	7	4
5. 2018	XXX	XXX	XXX	5	5	5	5	180	180	180	3	1
6. 2019	XXX	XXX	XXX	XXX	1	1	1	1	26	26	3	
7. 2020	XXX	XXX	XXX	XXX	XXX				20	20	1	
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6	6	2	
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SCHEDULE P - PART 3R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

1. Prior	000											
2. 2015												
3. 2016	XXX											
4. 2017	XXX	XXX										
5. 2018	XXX	XXX	XXX									
6. 2019	XXX	XXX	XXX	XXX								
7. 2020	XXX	XXX	XXX	XXX	XXX							
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SCHEDULE P - PART 3S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

NONE

1. Prior	000										XXX	XXX
2. 2015											XXX	XXX
3. 2016	XXX										XXX	XXX
4. 2017	XXX	XXX									XXX	XXX
5. 2018	XXX	XXX	XXX								XXX	XXX
6. 2019	XXX	XXX	XXX	XXX							XXX	XXX
7. 2020	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 3T - WARRANTY

1. Prior	000											
2. 2015												
3. 2016	XXX											
4. 2017	XXX	XXX										
5. 2018	XXX	XXX	XXX	1,419	1,419	1,419	1,419	1,419	1,419	1,419		
6. 2019	XXX	XXX	XXX	XXX	22,551	22,551	22,551	22,551	22,551	22,551		
7. 2020	XXX	XXX	XXX	XXX	XXX	65,741	65,741	65,741	65,741	65,741		
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	66,463	66,463	66,463	66,463		
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	65,380	65,380	65,380		
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	87,166	87,166		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	106,866		

SCHEDULE P - PART 3U - PET INSURANCE PLANS

NONE

1. Prior	000										XXX	XXX
2. 2015											XXX	XXX
3. 2016	XXX										XXX	XXX
4. 2017	XXX	XXX									XXX	XXX
5. 2018	XXX	XXX	XXX								XXX	XXX
6. 2019	XXX	XXX	XXX	XXX							XXX	XXX
7. 2020	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 4A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior	372,901	219,508	132,460	83,923	59,674	52,764	31,113	19,900	9,990	5,383
2. 2015	527,652	158,736	65,468	25,673	14,789	11,322	7,038	8,739	7,179	2,002
3. 2016	XXX	592,982	156,632	41,386	24,829	12,331	10,376	8,052	7,287	2,276
4. 2017	XXX	XXX	653,558	164,090	63,401	(7,610)	15,148	2,184	3,164	3,820
5. 2018	XXX	XXX	XXX	676,813	145,040	44,651	10,768	2,698	9,744	8,952
6. 2019	XXX	XXX	XXX	XXX	766,416	139,157	40,816	20,517	9,861	19,842
7. 2020	XXX	XXX	XXX	XXX	XXX	856,098	116,662	27,817	14,182	25,092
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	1,164,933	149,730	35,862	70,715
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,859,755	255,374	106,852
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,268,204	436,030
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,702,056

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

1. Prior	782,773	315,375	197,757	(129,268)	(209,836)	(250,376)	(36,598)	136,126	14,317	(4,958)
2. 2015	763,507	313,854	169,002	73,814	50,210	15,438	27,291	26,791	23,537	20,145
3. 2016	XXX	879,283	374,234	152,338	67,358	26,531	26,489	19,721	26,901	42,423
4. 2017	XXX	XXX	888,475	361,896	158,412	58,409	55,481	31,573	13,151	31,382
5. 2018	XXX	XXX	XXX	1,011,562	401,736	145,591	138,846	65,092	123,550	42,693
6. 2019	XXX	XXX	XXX	XXX	1,100,521	353,994	260,746	141,061	117,676	112,821
7. 2020	XXX	XXX	XXX	XXX	XXX	1,238,116	614,301	317,240	239,454	220,459
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	1,539,063	415,410	413,781	402,535
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,153,335	914,724	728,981
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,028,946	1,313,447
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,387,347

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

1. Prior	42,746	29,898	19,945	15,984	4,562	2,083	1,168	4,243	4,165	869
2. 2015	28,600	11,728	5,698	6,497	3,114	1,613	206	(1,010)	4,680	(2,372)
3. 2016	XXX	42,428	17,964	11,592	7,363	3,524	714	(1,791)	1,783	(1,046)
4. 2017	XXX	XXX	46,553	15,678	15,908	5,066	6,193	31	11,674	4,899
5. 2018	XXX	XXX	XXX	96,627	54,907	31,413	22,958	7,936	16,378	10,799
6. 2019	XXX	XXX	XXX	XXX	173,112	73,112	46,533	26,468	50,012	28,413
7. 2020	XXX	XXX	XXX	XXX	XXX	121,681	94,771	89,966	72,613	37,317
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	196,670	82,299	72,659	62,311
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	279,082	145,231	119,738
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	129,108	87,934
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	142,425

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

1. Prior	36,511	27,323	28,886	29,854	28,237	31,865	29,731	21,116	20,769	23,580
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX				42			
6. 2019	XXX	XXX	XXX	XXX			21			
7. 2020	XXX	XXX	XXX	XXX	XXX		155			
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	735			
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

1. Prior	134,256	97,578	66,497	58,323	49,923	38,310	48,685	36,912	32,221	22,258
2. 2015	60,278	23,711	12,508	12,622	8,754	6,559	1,496	(507)	1,564	802
3. 2016	XXX	66,047	26,121	17,117	8,996	7,916	6,148	1,716	(1,426)	597
4. 2017	XXX	XXX	65,947	28,178	16,732	10,948	8,646	3,076	3,377	1,430
5. 2018	XXX	XXX	XXX	67,640	30,891	13,534	4,932	1,510	(948)	1,667
6. 2019	XXX	XXX	XXX	XXX	68,150	32,955	12,346	7,596	5,796	(476)
7. 2020	XXX	XXX	XXX	XXX	XXX	62,001	32,237	13,344	12,745	5,375
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	105,113	24,917	33,206	19,667
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	158,031	39,323	15,856
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	171,661	32,253
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	130,329

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

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior	13	9	33	46	51	33	10	10	10	184
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

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

NONE

1. Prior										
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

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

1. Prior	1,845	1,544	1,694	1,486	1,106	1,230	1,085	1,127	959	1,001
2. 2015	420	153	115	149	68	27	6	(26)	(26)	(46)
3. 2016	XXX	701	89	123	114	59	36	(13)	(13)	(13)
4. 2017	XXX	XXX	1,602	466	421	231	129	37	(20)	(23)
5. 2018	XXX	XXX	XXX	1,675	477	107	32	77	22	(8)
6. 2019	XXX	XXX	XXX	XXX	742	352	208	237	108	1
7. 2020	XXX	XXX	XXX	XXX	XXX	906	265	121	96	26
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	932	251	231	189
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	874	305	88
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,015	412
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	662

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

1. Prior	505,621	384,386	346,733	303,536	264,202	253,773	198,441	219,454	210,039	197,053
2. 2015	140,007	102,820	72,259	28,819	15,387	12,057	6,069	1,395	526	1,333
3. 2016	XXX	147,391	95,460	59,904	30,839	20,132	7,561	4,487	1,308	1,512
4. 2017	XXX	XXX	146,252	93,524	63,570	43,724	12,194	2,788	2,977	3,271
5. 2018	XXX	XXX	XXX	166,265	130,260	91,050	61,065	18,081	11,018	4,646
6. 2019	XXX	XXX	XXX	XXX	154,125	104,870	64,740	35,935	12,086	16,872
7. 2020	XXX	XXX	XXX	XXX	XXX	183,130	122,977	66,567	35,202	47,804
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	202,142	125,816	59,509	78,072
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	260,661	167,659	143,460
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	284,165	208,013
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	364,518

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

NONE

1. Prior										
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY, AND THEFT)

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior	5,472	1,863	2,265	1,047	850	623	431	276	223	235
2. 2015	11,179	3,642	1,292	597	96	(43)	(125)	(202)	66	(129)
3. 2016	XXX	13,298	5,068	1,375	763	327	(21)	(178)	(123)	(138)
4. 2017	XXX	XXX	11,323	3,704	1,472	257	(232)	(384)	82	(201)
5. 2018	XXX	XXX	XXX	13,621	4,278	1,033	1,366	712	353	53
6. 2019	XXX	XXX	XXX	XXX	9,067	2,450	2,697	1,248	523	28
7. 2020	XXX	XXX	XXX	XXX	XXX	13,230	4,410	2,203	288	358
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	24,013	4,087	2,086	1,097
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,724	4,966	1,433
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,652	2,045
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,341

SCHEDULE P - PART 4J - AUTO PHYSICAL DAMAGE

1. Prior	(7,876)	(9,322)	6,206	3,958	1,354	1,131	895	(2,519)	1,303	816
2. 2015	(306,903)	(3,218)	7,300	2,120	(32)	832	(1,070)	(651)	17	361
3. 2016	XXX	(285,438)	9,947	(789)	(4)	2,116	(402)	(1,503)	732	(99)
4. 2017	XXX	XXX	(234,591)	(12,830)	(7,333)	(2,332)	(403)	(1,095)	47	(198)
5. 2018	XXX	XXX	XXX	(252,916)	(1,933)	(997)	(382)	(1,156)	821	(87)
6. 2019	XXX	XXX	XXX	XXX	(367,484)	8,021	(3,248)	(6,807)	1,668	(822)
7. 2020	XXX	XXX	XXX	XXX	XXX	(233,017)	(13,258)	(11,763)	(1,632)	(2,824)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	(538,488)	(38,777)	(22,332)	(8,307)
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(457,977)	(98,576)	(28,701)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(336,749)	(72,433)
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(431,628)

SCHEDULE P - PART 4K - FIDELITY/SURETY

1. Prior	8									
2. 2015		1	1							
3. 2016	XXX									
4. 2017	XXX	XXX			1					
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		1
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

1. Prior							(327)	13	(746)	(746)
2. 2015							746	406	746	746
3. 2016	XXX						(6)	(6)	(6)	(83)
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX				31			
6. 2019	XXX	XXX	XXX	XXX			328	13		
7. 2020	XXX	XXX	XXX	XXX	XXX		7,247	2,943	8	
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	151,926	9,315	393	21
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	159,916	6,884	790
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	168,669	7,378
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	193,871

SCHEDULE P - PART 4M - INTERNATIONAL

1. Prior										
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4N - REINSURANCE NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior	47	47	77	74	74					
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4O - REINSURANCE NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	782	908	787	576	558	491	522	522	522	600
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4P - REINSURANCE NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior										
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior	588,729	550,501	497,007	461,530	427,542	442,078	471,221	469,746	477,083	448,355
2. 2015	468	449	386	317	230	38	64	54	44	11
3. 2016	XXX	302	261	238	133	106	81	56	11	9
4. 2017	XXX	XXX	304	260	190	118	232	216	247	139
5. 2018	XXX	XXX	XXX	239	179	68	48	68	78	16
6. 2019	XXX	XXX	XXX	XXX	249	201	156	107	98	14
7. 2020	XXX	XXX	XXX	XXX	XXX	201	150	147	79	91
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	191	131	76	47
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	144	223	120
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	118	84
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	44

SCHEDULE P - PART 4R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

1. Prior										
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

1. Prior										
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4T - WARRANTY

1. Prior										
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4U - PET INSURANCE PLANS

1. Prior										
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 5A - HOMEOWNERS/FARMOWNERS

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior	50,116	5,262	1,713	855	420	163	56	62	16	14
2. 2015	420,968	476,072	478,968	479,992	480,500	480,701	480,789	480,836	480,869	480,886
3. 2016	XXX	500,868	550,841	554,546	555,726	556,198	556,359	556,457	556,490	556,522
4. 2017	XXX	XXX	497,818	555,528	559,657	560,833	561,362	561,511	561,578	561,477
5. 2018	XXX	XXX	XXX	449,187	511,265	515,072	516,129	516,670	516,922	517,042
6. 2019	XXX	XXX	XXX	XXX	439,742	501,788	506,556	507,858	508,328	508,495
7. 2020	XXX	XXX	XXX	XXX	XXX	486,587	565,243	571,653	573,267	573,912
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	465,996	550,785	557,241	558,881
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	330,735	429,174	434,711
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	478,915	573,086
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	477,838

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior	9,850	5,552	3,340	1,835	1,066	768	573	437	272	219
2. 2015	30,883	4,393	2,455	1,230	603	348	190	106	71	51
3. 2016	XXX	25,721	4,571	2,420	1,203	636	356	196	113	81
4. 2017	XXX	XXX	27,169	4,593	2,612	1,492	724	334	180	109
5. 2018	XXX	XXX	XXX	29,848	4,722	2,468	1,273	589	310	195
6. 2019	XXX	XXX	XXX	XXX	27,554	4,219	1,998	891	441	273
7. 2020	XXX	XXX	XXX	XXX	XXX	39,745	6,062	3,149	1,131	454
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	43,768	5,038	3,240	1,296
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	58,085	3,910	1,818
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34,733	5,787
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	39,023

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior	55,830	5,345	1,663	621	297	174	117	93	58	37
2. 2015	723,563	783,223	786,438	787,291	787,707	787,874	787,896	787,914	787,932	787,941
3. 2016	XXX	811,476	867,614	871,612	872,615	872,933	873,063	873,099	873,124	873,146
4. 2017	XXX	XXX	878,098	941,703	946,103	947,222	947,598	947,746	947,802	947,825
5. 2018	XXX	XXX	XXX	790,778	856,841	860,898	862,031	862,422	862,605	862,659
6. 2019	XXX	XXX	XXX	XXX	778,245	844,103	849,196	850,412	850,870	851,052
7. 2020	XXX	XXX	XXX	XXX	XXX	884,206	963,816	969,620	971,036	971,522
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	908,670	989,985	995,920	997,485
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	704,990	790,751	795,453
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	928,140	1,025,518
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	991,245

SCHEDULE P - PART 5B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior	263,688	50,074	20,501	9,450	5,238	1,811	1,167	716	513	641
2. 2015	940,849	1,166,141	1,199,485	1,213,865	1,221,812	1,223,645	1,225,166	1,226,198	1,226,656	1,227,794
3. 2016	XXX	909,046	1,124,874	1,159,654	1,176,976	1,183,526	1,187,209	1,189,664	1,190,837	1,192,395
4. 2017	XXX	XXX	798,316	1,010,451	1,048,223	1,063,762	1,072,463	1,077,297	1,079,576	1,081,806
5. 2018	XXX	XXX	XXX	773,655	992,373	1,031,694	1,048,781	1,058,070	1,062,397	1,065,383
6. 2019	XXX	XXX	XXX	XXX	772,264	1,003,104	1,043,761	1,061,760	1,070,607	1,075,223
7. 2020	XXX	XXX	XXX	XXX	XXX	542,718	715,339	747,866	761,869	768,178
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	560,708	799,135	843,013	859,147
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	594,008	845,048	889,079
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	599,675	815,474
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	565,390

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior	119,639	73,751	41,803	44,918	30,847	24,656	21,000	8,411	6,760	3,281
2. 2015	246,089	61,572	31,992	20,486	11,103	8,387	5,722	3,027	1,649	703
3. 2016	XXX	240,709	66,149	40,074	21,735	14,251	9,625	5,204	2,667	1,084
4. 2017	XXX	XXX	236,944	71,640	39,321	24,229	14,615	8,830	4,811	1,895
5. 2018	XXX	XXX	XXX	244,446	71,778	40,034	22,997	12,725	7,407	3,099
6. 2019	XXX	XXX	XXX	XXX	248,880	71,306	37,921	20,447	10,497	5,014
7. 2020	XXX	XXX	XXX	XXX	XXX	191,555	52,531	26,459	12,881	5,938
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	240,639	61,713	27,869	12,177
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	263,063	60,804	26,219
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	220,641	54,244
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	207,005

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior	89,640	11,552	3,443	1,285	693	583	285	261	528	167
2. 2015	2,130,825	2,217,469	2,226,306	2,228,784	2,229,633	2,229,967	2,230,067	2,230,134	2,230,191	2,230,206
3. 2016	XXX	2,149,862	2,232,506	2,241,156	2,243,861	2,244,606	2,244,868	2,244,998	2,245,117	2,245,155
4. 2017	XXX	XXX	1,973,493	2,057,800	2,066,928	2,069,341	2,070,230	2,070,597	2,070,932	2,071,017
5. 2018	XXX	XXX	XXX	1,941,844	2,027,882	2,037,034	2,039,647	2,040,520	2,041,298	2,041,529
6. 2019	XXX	XXX	XXX	XXX	1,968,698	2,056,591	2,066,912	2,070,045	2,071,468	2,072,057
7. 2020	XXX	XXX	XXX	XXX	XXX	1,406,382	1,475,213	1,484,481	1,487,832	1,488,884
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	1,608,276	1,711,654	1,726,091	1,729,838
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,716,957	1,831,059	1,843,965
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,657,212	1,749,346
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,495,251

SCHEDULE P - PART 5C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior	4,368	1,143	547	406	203	139	77	47	32	20
2. 2015	11,581	14,861	15,532	15,939	16,157	16,253	16,307	16,325	16,340	16,347
3. 2016	XXX	10,638	13,538	14,213	14,619	14,836	14,944	15,012	15,050	15,056
4. 2017	XXX	XXX	8,211	10,739	11,333	11,595	11,762	11,857	11,903	11,924
5. 2018	XXX	XXX	XXX	8,426	11,632	12,440	12,816	13,048	13,190	13,250
6. 2019	XXX	XXX	XXX	XXX	11,051	15,950	17,246	17,949	18,367	18,563
7. 2020	XXX	XXX	XXX	XXX	XXX	8,853	12,505	13,605	14,192	14,444
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	9,886	15,318	16,981	17,663
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,368	15,619	16,913
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,483	8,594
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,059

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior	2,812	1,763	1,132	659	362	251	187	90	64	35
2. 2015	4,003	1,393	854	508	263	174	103	56	28	12
3. 2016	XXX	3,877	1,429	906	538	326	206	107	42	24
4. 2017	XXX	XXX	3,130	1,106	630	416	240	122	74	32
5. 2018	XXX	XXX	XXX	4,147	1,466	883	561	319	148	64
6. 2019	XXX	XXX	XXX	XXX	6,158	2,452	1,519	842	411	195
7. 2020	XXX	XXX	XXX	XXX	XXX	4,911	1,930	1,049	490	224
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	7,001	2,362	1,252	622
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,256	2,089	1,082
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,295	751
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	890

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior	1,819	188	62	28	55	217	74	38	43	24
2. 2015	26,372	28,220	28,371	28,415	28,429	28,449	28,451	28,451	28,453	28,453
3. 2016	XXX	26,111	27,634	27,826	27,884	27,901	27,908	27,912	27,913	27,915
4. 2017	XXX	XXX	19,287	20,470	20,582	20,629	20,649	20,652	20,652	20,653
5. 2018	XXX	XXX	XXX	26,227	28,079	28,271	28,324	28,344	28,354	28,356
6. 2019	XXX	XXX	XXX	XXX	43,458	46,391	46,807	46,972	47,023	47,045
7. 2020	XXX	XXX	XXX	XXX	XXX	31,254	33,402	33,704	33,794	33,819
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	43,336	46,579	47,119	47,245
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	44,651	47,467	47,875
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,331	20,436
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,090

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

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior	6	8	5	6	6	5	3	9	5	3
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior	1,072	1,007	906	834	756	690	621	573	522	495
2. 2015										
3. 2016	XXX						3			
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior	23	28	13	2	21	13	13	2	4	13
2. 2015										
3. 2016	XXX						2	2	2	2
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 5E - COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior	4,353	793	421	217	143	55	42	22	20	15
2. 2015	27,800	32,392	32,726	32,913	33,000	33,030	33,051	33,063	33,072	33,075
3. 2016	XXX	33,820	37,789	38,167	38,327	38,405	38,453	38,475	38,482	38,485
4. 2017	XXX	XXX	30,733	34,440	34,751	34,864	34,922	34,976	35,008	35,013
5. 2018	XXX	XXX	XXX	27,838	31,774	32,068	32,205	32,303	32,349	32,363
6. 2019	XXX	XXX	XXX	XXX	25,709	29,310	29,590	29,718	29,815	29,852
7. 2020	XXX	XXX	XXX	XXX	XXX	25,665	29,336	29,671	29,809	29,871
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	23,496	27,350	27,618	27,726
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,517	22,492	22,730
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25,597	29,831
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25,090

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior	1,964	1,211	763	496	311	259	217	187	190	193
2. 2015	3,252	751	554	286	138	79	40	18	11	8
3. 2016	XXX	2,646	691	440	228	119	51	26	15	7
4. 2017	XXX	XXX	2,298	582	372	262	131	62	20	11
5. 2018	XXX	XXX	XXX	2,491	550	387	216	113	44	25
6. 2019	XXX	XXX	XXX	XXX	2,221	528	317	169	84	38
7. 2020	XXX	XXX	XXX	XXX	XXX	2,262	440	250	114	58
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	2,323	348	237	157
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,388	330	208
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,017	463
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,208

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior	5,215	807	359	174	116	53	56	29	44	32
2. 2015	53,555	58,999	59,418	59,542	59,589	59,598	59,602	59,606	59,608	59,611
3. 2016	XXX	59,043	63,862	64,332	64,458	64,509	64,532	64,537	64,541	64,543
4. 2017	XXX	XXX	56,781	61,381	61,761	61,839	61,877	61,893	61,900	61,902
5. 2018	XXX	XXX	XXX	52,126	56,583	56,979	57,098	57,134	57,152	57,156
6. 2019	XXX	XXX	XXX	XXX	48,027	52,177	52,579	52,666	52,717	52,723
7. 2020	XXX	XXX	XXX	XXX	XXX	48,621	52,843	53,251	53,368	53,412
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	46,639	50,902	51,258	51,383
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	38,629	43,339	43,653
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	49,516	54,554
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	50,159

SCHEDULE P - PART 5F - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior										
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior	1	1	1	3	3	2	1			
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior	34	34	34	36	36	36				
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 5F - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior										
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior										
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 3B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior										
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 5H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior	532	293	202	148	77	31	28	45	33	4
2. 2015	271	425	512	571	635	661	681	691	697	701
3. 2016	XXX	277	406	499	598	650	683	720	738	744
4. 2017	XXX	XXX	227	338	434	502	576	635	655	665
5. 2018	XXX	XXX	XXX	214	340	436	515	596	645	668
6. 2019	XXX	XXX	XXX	XXX	176	351	456	558	656	712
7. 2020	XXX	XXX	XXX	XXX	XXX	911	1,634	1,992	2,333	2,498
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	208	371	492	619
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	197	403	592
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	222	420
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	246

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior	2,576	2,428	2,170	1,993	1,902	1,836	1,706	1,719	1,708	1,767
2. 2015	275	208	175	114	61	40	20	11	6	1
3. 2016	XXX	237	218	182	118	70	44	27	18	13
4. 2017	XXX	XXX	230	197	155	114	70	35	27	15
5. 2018	XXX	XXX	XXX	223	185	162	109	78	38	17
6. 2019	XXX	XXX	XXX	XXX	236	201	174	129	82	30
7. 2020	XXX	XXX	XXX	XXX	XXX	1,538	459	331	174	95
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	216	206	177	116
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	250	216	176
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	241	240
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	243

SECTION 3A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior	821	582	237	218	112	89	93	256	102	124
2. 2015	1,178	1,536	1,694	1,779	1,830	1,852	1,857	1,862	1,866	1,869
3. 2016	XXX	1,147	1,507	1,671	1,768	1,818	1,845	1,874	1,883	1,886
4. 2017	XXX	XXX	1,128	1,463	1,619	1,709	1,772	1,801	1,823	1,825
5. 2018	XXX	XXX	XXX	1,108	1,454	1,614	1,697	1,775	1,805	1,816
6. 2019	XXX	XXX	XXX	XXX	1,149	1,535	1,689	1,804	1,880	1,909
7. 2020	XXX	XXX	XXX	XXX	XXX	4,948	5,841	6,074	6,195	6,255
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	1,164	1,546	1,732	1,861
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,280	1,699	1,942
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,234	1,708
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,273

SCHEDULE P - PART 5H - OTHER LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior										
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior										
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 3B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior										
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 5R - PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior	18	26	10	4	11	38	6	18	10	7
2. 2015	9	12	14	16	16	16	17	17	17	17
3. 2016	XXX	4	4	5	5	5	5	5	5	5
4. 2017	XXX	XXX	5	8	8	7	7	7	7	7
5. 2018	XXX	XXX	XXX	2	2	2	2	3	3	3
6. 2019	XXX	XXX	XXX	XXX	2	2	2	2	3	3
7. 2020	XXX	XXX	XXX	XXX	XXX				1	1
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	2
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior	1,629	1,620	1,642	1,676	1,686	1,685	1,697	1,696	1,764	1,913
2. 2015	7	4	3	3	3	3	1			
3. 2016	XXX	2	1					1	1	1
4. 2017	XXX	XXX	5	1	2	1	1	1	1	1
5. 2018	XXX	XXX	XXX	1	1	1	1			
6. 2019	XXX	XXX	XXX	XXX		1	1	1		
7. 2020	XXX	XXX	XXX	XXX	XXX			1		
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior	56	96	93	94	61	85	47	92	93	170
2. 2015	18	20	23	25	25	25	25	25	25	25
3. 2016	XXX	14	16	17	17	17	17	18	18	18
4. 2017	XXX	XXX	10	12	12	12	12	12	12	12
5. 2018	XXX	XXX	XXX	3	4	4	4	4	4	4
6. 2019	XXX	XXX	XXX	XXX	2	3	3	3	3	3
7. 2020	XXX	XXX	XXX	XXX	XXX			1	1	1
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	2
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

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

N O N E

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

N O N E

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

N O N E

Schedule P - Part 5T - Warranty - Section 1

N O N E

Schedule P - Part 5T - Warranty - Section 2

N O N E

Schedule P - Part 5T - Warranty - Section 3

N O N E

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

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	Current Year Premiums Earned
1. Prior	(1,454)	4	26	(180)	(12)	5	15	52			
2. 2015	257,790	256,433	256,379	256,189	256,162	256,162	256,161	256,174	256,173	256,173	
3. 2016	XXX	265,533	264,220	264,016	263,909	263,902	263,895	263,906	263,904	263,904	
4. 2017	XXX	XXX	266,149	264,840	264,585	264,555	264,542	264,557	264,552	264,550	(1)
5. 2018	XXX	XXX	XXX	397,540	396,447	396,400	396,353	396,363	396,354	396,348	(6)
6. 2019	XXX	XXX	XXX	XXX	631,023	629,573	629,513	629,455	629,437	629,426	(11)
7. 2020	XXX	XXX	XXX	XXX	XXX	540,204	542,046	542,227	542,166	542,150	(16)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	805,449	811,868	812,021	811,976	(46)
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	897,307	903,740	905,935	2,196
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	561,927	562,638	712
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	425,131	425,131
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	427,959
13. Earned Premiums (Sch P-Pt. 1)	256,336	264,180	264,808	395,657	629,529	538,675	807,178	903,949	568,417	427,959	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	Current Year Premiums Earned
1. Prior											
2. 2015	4,468	4,468	4,468	4,468	4,468	4,468	4,468	4,468	4,468	4,468	
3. 2016	XXX	8,754	8,754	8,754	8,754	8,754	8,754	8,754	8,754	8,754	
4. 2017	XXX	XXX	4,597	4,597	4,597	4,597	4,597	4,597	4,597	4,597	
5. 2018	XXX	XXX	XXX	34,699	34,699	34,699	34,699	34,699	34,699	34,699	
6. 2019	XXX	XXX	XXX	XXX	89,004	89,004	89,004	89,004	89,004	89,004	
7. 2020	XXX	XXX	XXX	XXX	XXX	74,462	74,462	74,462	74,462	74,462	
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	148,922	148,922	148,922	148,922	
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	127,037	127,037	127,037	
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	60,381	60,381	
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	57,974	57,974
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	57,974
13. Earned Premiums (Sch P-Pt. 1)	4,468	8,754	4,597	34,699	89,004	74,462	148,922	127,037	60,381	57,974	XXX

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

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	Current Year Premiums Earned
1. Prior	(58)	(630)									
2. 2015	273	273	273	273	273	273	273	273	273	273	
3. 2016	XXX	(47)	(47)	(47)	(47)	(47)	(47)	(47)	(47)	(47)	
4. 2017	XXX	XXX	127	127	127	127	127	127	127	127	
5. 2018	XXX	XXX	XXX	105	105	105	105	105	105	105	
6. 2019	XXX	XXX	XXX	XXX	264	264	264	264	264	264	
7. 2020	XXX	XXX	XXX	XXX	XXX	28	28	28	28	28	
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	33	33	33	33	
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(261)	(261)	(261)	
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(28)	(28)	
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6	6
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6
13. Earned Premiums (Sch P-Pt. 1)	215	(677)	127	105	264	28	33	(261)	(28)	6	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	Current Year Premiums Earned
1. Prior											
2. 2015											
3. 2016	XXX										
4. 2017	XXX	XXX									
5. 2018	XXX	XXX	XXX								
6. 2019	XXX	XXX	XXX	XXX							
7. 2020	XXX	XXX	XXX	XXX	XXX						
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SCHEDULE P - PART 6E - COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	Current Year Premiums Earned
1. Prior	(593)	(36)	(11)	(12)	(4)					(1)	(1)
2. 2015	685,313	684,663	684,617	684,609	684,604	684,604	684,604	684,604	684,604	684,592	(12)
3. 2016	XXX	659,807	658,974	658,946	658,914	658,912	658,913	658,912	658,911	658,902	(9)
4. 2017	XXX	XXX	637,214	636,670	636,611	636,600	636,601	636,598	636,595	636,587	(8)
5. 2018	XXX	XXX	XXX	626,142	625,559	625,519	625,522	625,515	625,507	625,497	(10)
6. 2019	XXX	XXX	XXX	XXX	631,493	630,987	630,975	630,964	630,953	630,938	(15)
7. 2020	XXX	XXX	XXX	XXX	XXX	635,659	635,128	635,103	635,085	635,069	(16)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	869,329	868,780	868,752	868,730	(22)
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	965,324	964,903	964,865	(38)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,051,419	1,051,040	(378)
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,210,927	1,210,927
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,210,417
13. Earned Premiums (Sch P-Pt. 1)	684,720	659,121	636,324	625,550	630,810	635,099	868,792	964,727	1,050,930	1,210,417	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	Current Year Premiums Earned
1. Prior											
2. 2015	6,222	6,222	6,222	6,222	6,222	6,222	6,222	6,222	6,222	6,222	
3. 2016	XXX	6,502	6,502	6,502	6,502	6,502	6,502	6,502	6,502	6,502	
4. 2017	XXX	XXX	6,366	6,366	6,366	6,366	6,366	6,366	6,366	6,366	
5. 2018	XXX	XXX	XXX	7,749	7,749	7,749	7,749	7,749	7,749	7,749	
6. 2019	XXX	XXX	XXX	XXX	7,968	7,968	7,968	7,968	7,968	7,968	
7. 2020	XXX	XXX	XXX	XXX	XXX	7,519	7,519	7,519	7,519	7,519	
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	127,420	127,420	127,420	127,420	
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	127,248	127,248	127,248	
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	119,689	119,689	
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	107,799	107,799
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	107,799
13. Earned Premiums (Sch P-Pt. 1)	6,222	6,502	6,366	7,749	7,968	7,519	127,420	127,248	119,689	107,799	XXX

SCHEDULE P - PART 6H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	Current Year Premiums Earned
1. Prior	(117)	(1,305)									
2. 2015	294,359	294,325	294,325	294,325	294,325	294,325	294,325	294,325	294,325	294,325	
3. 2016	XXX	302,796	302,796	302,795	302,795	302,795	302,795	302,795	302,795	302,795	
4. 2017	XXX	XXX	316,353	316,353	316,353	316,353	316,353	316,353	316,353	316,353	
5. 2018	XXX	XXX	XXX	340,682	340,676	340,676	340,676	340,676	340,676	340,676	
6. 2019	XXX	XXX	XXX	XXX	363,867	363,855	363,855	363,855	363,855	363,855	
7. 2020	XXX	XXX	XXX	XXX	XXX	420,314	420,281	420,281	420,281	420,281	
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	443,079	443,065	443,065	443,065	
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	467,562	467,559	467,558	
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	482,016	482,011	(5)
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	524,798	524,798
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	524,793
13. Earned Premiums (Sch P-Pt. 1)	294,242	301,457	316,353	340,681	363,861	420,302	443,046	467,548	482,013	524,793	XXX

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	Current Year Premiums Earned
1. Prior											
2. 2015	31	31	31	31	31	31	31	31	31	31	
3. 2016	XXX	28	28	28	28	28	28	28	28	28	
4. 2017	XXX	XXX	28	28	28	28	28	28	28	28	
5. 2018	XXX	XXX	XXX	34	34	34	34	34	34	34	
6. 2019	XXX	XXX	XXX	XXX	97	97	97	97	97	97	
7. 2020	XXX	XXX	XXX	XXX	XXX	10,259	10,259	10,259	10,259	10,259	
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	37,113	37,113	37,113	37,113	
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,195	9,195	9,195	
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,259	18,259	
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,859	13,859
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,859
13. Earned Premiums (Sch P-Pt. 1)	31	28	28	34	97	10,259	37,113	9,195	18,259	13,859	XXX

SCHEDULE P - PART 6H - OTHER LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	Current Year Premiums Earned
1. Prior											
2. 2015											
3. 2016	XXX										
4. 2017	XXX	XXX									
5. 2018	XXX	XXX	XXX								
6. 2019	XXX	XXX	XXX	XXX							
7. 2020	XXX	XXX	XXX	XXX	XXX						
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	258	258	258	258	
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23	23	23	
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)							258	23			XXX

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	Current Year Premiums Earned
1. Prior											
2. 2015											
3. 2016	XXX										
4. 2017	XXX	XXX									
5. 2018	XXX	XXX	XXX								
6. 2019	XXX	XXX	XXX	XXX							
7. 2020	XXX	XXX	XXX	XXX	XXX						
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	100	100	100	100	
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23	23	23	
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)							100	23			XXX

SCHEDULE P - PART 6M - INTERNATIONAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	Current Year Premiums Earned
1. Prior											
2. 2015											
3. 2016	XXX										
4. 2017	XXX	XXX									
5. 2018	XXX	XXX	XXX								
6. 2019	XXX	XXX	XXX	XXX							
7. 2020	XXX	XXX	XXX	XXX	XXX						
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	Current Year Premiums Earned
1. Prior											
2. 2015											
3. 2016	XXX										
4. 2017	XXX	XXX									
5. 2018	XXX	XXX	XXX								
6. 2019	XXX	XXX	XXX	XXX							
7. 2020	XXX	XXX	XXX	XXX	XXX						
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SCHEDULE P - PART 6N - REINSURANCE - NONPROPORTIONAL ASSUMED PROPERTY

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	Current Year Premiums Earned
1. Prior											
2. 2015											
3. 2016	XXX										
4. 2017	XXX	XXX									
5. 2018	XXX	XXX	XXX								
6. 2019	XXX	XXX	XXX	XXX							
7. 2020	XXX	XXX	XXX	XXX	XXX						
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	Current Year Premiums Earned
1. Prior											
2. 2015											
3. 2016	XXX										
4. 2017	XXX	XXX									
5. 2018	XXX	XXX	XXX								
6. 2019	XXX	XXX	XXX	XXX							
7. 2020	XXX	XXX	XXX	XXX	XXX						
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SCHEDULE P - PART 6O - REINSURANCE - NONPROPORTIONAL ASSUMED LIABILITY

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	Current Year Premiums Earned
1. Prior											
2. 2015											
3. 2016	XXX										
4. 2017	XXX	XXX									
5. 2018	XXX	XXX	XXX								
6. 2019	XXX	XXX	XXX	XXX							
7. 2020	XXX	XXX	XXX	XXX	XXX						
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	Current Year Premiums Earned
1. Prior											
2. 2015											
3. 2016	XXX										
4. 2017	XXX	XXX									
5. 2018	XXX	XXX	XXX								
6. 2019	XXX	XXX	XXX	XXX							
7. 2020	XXX	XXX	XXX	XXX	XXX						
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SCHEDULE P - PART 6R - PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11 Current Year Premiums Earned
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	
1. Prior	(11)										
2. 2015	1,255	1,247	1,247	1,247	1,247	1,247	1,247	1,247	1,247	1,247	
3. 2016	XXX	584	576	576	576	576	576	576	576	576	
4. 2017	XXX	XXX	745	742	742	742	742	742	742	742	
5. 2018	XXX	XXX	XXX	609	607	607	607	607	607	607	
6. 2019	XXX	XXX	XXX	XXX	584	580	580	580	580	580	
7. 2020	XXX	XXX	XXX	XXX	XXX	485	485	485	485	485	
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	421	421	421	421	
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	357	357	357	
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	283	283	
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	139	139
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	139
13. Earned Premiums (Sch P-Pt. 1)	1,244	576	737	606	582	481	421	357	283	139	XXX

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11 Current Year Premiums Earned
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	
1. Prior											
2. 2015											
3. 2016	XXX										
4. 2017	XXX	XXX									
5. 2018	XXX	XXX	XXX								
6. 2019	XXX	XXX	XXX	XXX							
7. 2020	XXX	XXX	XXX	XXX	XXX						
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SCHEDULE P - PART 6R - PRODUCTS LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11 Current Year Premiums Earned
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	
1. Prior											
2. 2015											
3. 2016	XXX										
4. 2017	XXX	XXX									
5. 2018	XXX	XXX	XXX								
6. 2019	XXX	XXX	XXX	XXX							
7. 2020	XXX	XXX	XXX	XXX	XXX						
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11 Current Year Premiums Earned
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	
1. Prior											
2. 2015											
3. 2016	XXX										
4. 2017	XXX	XXX									
5. 2018	XXX	XXX	XXX								
6. 2019	XXX	XXX	XXX	XXX							
7. 2020	XXX	XXX	XXX	XXX	XXX						
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

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

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/Farmowners	4,216,279			13,736,673		
2. Private Passenger Auto Liability/ Medical	18,969,357			19,521,981		
3. Commercial Auto/Truck Liability/ Medical	1,404,711			291,966		
4. Workers' Compensation	50,609			6		
5. Commercial Multiple Peril	400,807			1,232,124		
6. Medical Professional Liability - Occurrence	677					
7. Medical Professional Liability - Claims - Made						
8. Special Liability	2,156			7,709		
9. Other Liability - Occurrence	1,485,024			540,517		
10. Other Liability - Claims-Made						
11. Special Property	85,148			289,617		
12. Auto Physical Damage	750,012			14,242,497		
13. Fidelity/Surety	36			1		
14. Other	254,582			920,716		
15. International						
16. Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX	XXX	XXX
17. Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX	XXX	XXX
18. Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX	XXX	XXX
19. Products Liability - Occurrence	932,927			80		
20. Products Liability - Claims-Made						
21. Financial Guaranty/Mortgage Guaranty						
22. Warranty	11,004			153,969		
23. Pet Insurance Plans						
24. Totals	28,563,328			50,937,854		

SECTION 2

Years in Which Policies Were Issued	INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior										
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 3

Years in Which Policies Were Issued	BULK AND INCURRED BUT NOT REPORTED RESERVES FOR LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES AT YEAR END ($000 OMITTED)									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior										
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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

SECTION 4

Years in Which Policies Were Issued	NET EARNED PREMIUMS REPORTED AT YEAR END ($000 OMITTED)									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior										
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 5

Years in Which Policies Were Issued	NET RESERVE FOR PREMIUM ADJUSTMENTS AND ACCRUED RETROSPECTIVE PREMIUMS AT YEAR END ($000 OMITTED)									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior										
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/Farmowners	4,216,279			13,736,673		
2. Private Passenger Auto Liability/Medical	18,969,357			19,521,981		
3. Commercial Auto/Truck Liability/Medical	1,404,711			291,966		
4. Workers' Compensation	50,609			6		
5. Commercial Multiple Peril	400,807			1,232,124		
6. Medical Professional Liability - Occurrence	677					
7. Medical Professional Liability - Claims - Made						
8. Special Liability	2,156			7,709		
9. Other Liability - Occurrence	1,485,024			540,517		
10. Other Liability - Claims-Made						
11. Special Property	85,148			289,617		
12. Auto Physical Damage	750,012			14,242,497		
13. Fidelity/Surety	36			1		
14. Other	254,582			920,716		
15. International						
16. Reinsurance - Nonproportional Assumed Property						
17. Reinsurance - Nonproportional Assumed Liability	1,629					
18. Reinsurance - Nonproportional Assumed Financial Lines						
19. Products Liability - Occurrence	932,927			80		
20. Products Liability - Claims-Made						
21. Financial Guaranty/Mortgage Guaranty						
22. Warranty	11,004			153,969		
23. Pet Insurance Plans						
24. Totals	28,564,957			50,937,854		

SECTION 2

Years in Which Policies Were Issued	INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior										
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 3

Years in Which Policies Were Issued	BULK AND INCURRED BUT NOT REPORTED RESERVES FOR LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES AT YEAR END ($000 OMITTED)									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior										
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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

SECTION 4

Years in Which Policies Were Issued	NET EARNED PREMIUMS REPORTED AT YEAR END ($000 OMITTED)									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior										
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 5

Years in Which Policies Were Issued	NET RESERVE FOR PREMIUM ADJUSTMENTS AND ACCRUED RETROSPECTIVE PREMIUMS AT YEAR END ($000 OMITTED)									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior										
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 6

Years in Which Policies Were Issued	INCURRED ADJUSTABLE COMMISSIONS REPORTED AT YEAR END ($000 OMITTED)									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior										
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 7

Years in Which Policies Were Issued	RESERVES FOR COMMISSION ADJUSTMENTS AT YEAR END ($000 OMITTED)									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior										
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P INTERROGATORIES

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

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

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

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

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

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

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

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

Years in Which Premiums Were Earned and Losses Were Incurred	DDR Reserve Included in Schedule P, Part 1F, Medical Professional Liability Column 24: Total Net Losses and Expenses Unpaid	
	1 Section 1: Occurrence	2 Section 2: Claims-Made
1.601 Prior		
1.602 2015		
1.603 2016		
1.604 2017		
1.605 2018		
1.606 2019		
1.607 2020		
1.608 2021		
1.609 2022		
1.610 2023		
1.611 2024		
1.612 Totals		

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

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

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

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

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

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

(in thousands of dollars)

5.1 Fidelity ....

5.2 Surety ....

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

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

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

7.2 (An extended statement may be attached.)

The Coronavirus pandemic or COVID-19 resulted in governments worldwide enacting emergency measures to combat the spread of the virus. These measures, which included the implementation of travel restrictions, government-imposed shelter-in-place orders, quarantine periods, social distancing, and restrictions on large gatherings beginning in 2020, and the adjustments to these measures in 2021, caused material disruption to businesses globally. The user of Schedule P data should consider the impact of these measures and the subsequent reversal of these measures, including but not limited to, changes in auto accident frequency, premium refunds and/or rate reductions, and material cost increases in both auto and property. .....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.	1 Active Status (a)	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies Not Taken: 2 Direct Premiums Written	3 Direct Premiums Earned	4 Dividends Paid or Credited to Policyholders on Direct Business	5 Direct Losses Paid (Deducting Salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Finance and Service Charges Not Included in Premiums	9 Direct Premiums Written for Federal Purchasing Groups (Included in Column 2)
1. Alabama AL	L	65,323,252	68,874,966		32,805,165	28,038,393	27,551,359	676,541	
2. Alaska AK	L	30,149,994	31,308,898		16,708,639	19,413,059	15,232,792	257,867	
3. Arizona AZ	L	30,537,296	35,256,873		17,197,038	18,015,002	23,281,107	269,684	
4. Arkansas AR	L	24,408,253	26,154,815		14,184,323	12,046,617	11,991,284	243,760	
5. California CA	L	786,747,770	776,337,597		454,226,760	425,595,209	609,481,781	6,608,178	
6. Colorado CO	L	61,032,418	65,123,018		41,643,694	39,230,249	35,385,781	330,682	
7. Connecticut CT	L	116,262,876	118,492,210		51,563,994	51,465,153	57,892,376	1,020,764	
8. Delaware DE	L	13,422,657	14,739,332		14,214,906	(4,153,933)	52,604,466	165,043	
9. District of Columbia DC	L	9,446,206	9,911,250		3,983,336	4,084,891	3,331,140	163,309	
10. Florida FL	L	332,867,288	343,192,872		510,704,714	462,090,609	351,655,600	1,722,694	
11. Georgia GA	L	184,111,453	189,453,371		138,605,498	145,852,016	103,578,692	2,378,805	
12. Hawaii HI	L	149,451,547	141,010,325		92,819,095	86,219,275	131,431,028	1,360,974	
13. Idaho ID	L	9,629,458	10,231,270		6,184,813	6,616,050	5,052,901	86,329	
14. Illinois IL	L	155,061,046	157,427,604		110,633,354	65,154,295	247,354,363	1,079,142	
15. Indiana IN	L	39,849,728	42,805,105		24,437,829	26,466,362	39,425,469	740,531	
16. Iowa IA	L	4,493,825	4,880,303		2,040,655	1,609,448	1,738,072	42,299	
17. Kansas KS	L	12,935,507	13,872,311		5,341,122	5,923,783	5,129,011	303,359	
18. Kentucky KY	L	48,571,499	49,480,397		22,729,839	19,487,220	24,502,539	249,482	
19. Louisiana LA	L	227,448,627	230,379,729		117,047,735	76,933,235	130,811,538	1,502,885	
20. Maine ME	L	10,420,723	10,986,816		7,846,450	7,402,442	3,606,838	116,112	
21. Maryland MD	L	225,749,586	227,963,518		111,890,443	108,469,323	76,218,092	1,948,600	
22. Massachusetts MA	L	118,914,949	118,223,554		80,148,028	84,510,164	66,382,410	1,722,436	
23. Michigan MI	L	35,077,144	37,997,197		32,210,322	(19,178,102)	268,806,864	292,627	
24. Minnesota MN	L	18,741,253	19,996,011		15,008,312	6,588,671	27,842,122	131,804	
25. Mississippi MS	L	37,264,577	40,480,010		18,065,461	13,799,789	21,586,274	380,041	
26. Missouri MO	L	16,473,885	18,193,194		9,672,255	15,745,891	37,782,820	155,466	
27. Montana MT	L	3,878,844	4,649,898		2,580,316	1,749,454	5,907,297	33,364	
28. Nebraska NE	L	6,721,851	7,331,072		6,265,960	6,494,647	6,781,372	37,477	
29. Nevada NV	L	20,567,342	25,877,376		28,446,225	25,742,588	47,359,017	165,169	
30. New Hampshire NH	L	14,373,859	15,187,559		6,333,834	7,000,978	6,203,036	166,076	
31. New Jersey NJ	N				26,714,417	53,483,507	543,054,145		
32. New Mexico NM	L	19,971,049	21,826,564		12,342,636	6,670,300	19,275,688	178,125	
33. New York NY	L	782,252,653	792,056,028		514,629,400	553,299,665	895,295,820	6,651,419	
34. North Carolina NC	L	102,222,277	106,414,927		62,060,725	64,155,110	43,244,096	1,551,238	
35. North Dakota ND	L	12,429,901	13,092,969		5,837,608	5,019,942	2,711,817	129,918	
36. Ohio OH	L	89,240,117	92,979,303		46,551,152	41,045,354	83,518,761	1,028,958	
37. Oklahoma OK	L	25,878,868	27,857,872		13,637,603	7,941,259	7,076,798	227,326	
38. Oregon OR	L	35,911,266	38,288,668		22,829,105	15,061,607	28,156,243	328,863	
39. Pennsylvania PA	L	166,434,154	175,432,602		93,315,055	73,965,827	231,137,477	1,586,717	
40. Rhode Island RI	L	25,865,340	27,039,834		11,843,637	11,238,940	11,554,078	285,939	
41. South Carolina SC	L	128,545,221	132,897,883		103,686,706	126,694,582	101,844,453	1,376,352	
42. South Dakota SD	L	10,533,973	10,982,183		6,338,641	9,733,372	8,677,258	93,756	
43. Tennessee TN	L	70,243,504	72,566,265		41,440,993	25,021,933	37,231,883	552,878	
44. Texas TX	L	87,609,125	89,504,578		35,000,789	36,823,680	51,989,826	433,681	
45. Utah UT	L	21,795,521	24,195,275		14,708,498	10,828,842	15,693,581	178,469	
46. Vermont VT	L	5,091,973	5,431,448		2,666,416	2,577,032	1,947,672	61,539	
47. Virginia VA	L	179,437,209	186,045,825		88,606,648	88,092,704	80,492,671	1,603,528	
48. Washington WA	L	108,062,620	114,457,729		99,897,112	83,518,067	114,345,377	866,753	
49. West Virginia WV	L	19,608,947	20,491,274		7,483,541	6,360,576	8,966,410	200,555	
50. Wisconsin WI	L	16,600,811	17,369,934		11,993,855	(3,401,045)	46,136,729	84,834	
51. Wyoming WY	L	2,259,678	3,068,052		771,072	627,100	470,346	27,665	
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					(131)	2,231		
58. Aggregate other alien OT	XXX				34,134	(2,338)	79,764		
59. Totals	XXX	4,719,928,919	4,827,817,666		3,217,929,862	2,967,168,659	4,778,810,564	41,800,015	
DETAILS OF WRITE-INS									
58001. ZZZ Other Alien	XXX				34,134	(2,338)	79,764		
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	(2,338)	79,764		

(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

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

PERSONAL LINES-PREMIUMS ALLOCATED TO VARIOUS STATES, ETC., ACCORDING TO LOCATION OF PROPERTY INSURED.

SCHEDULE T - PART 2

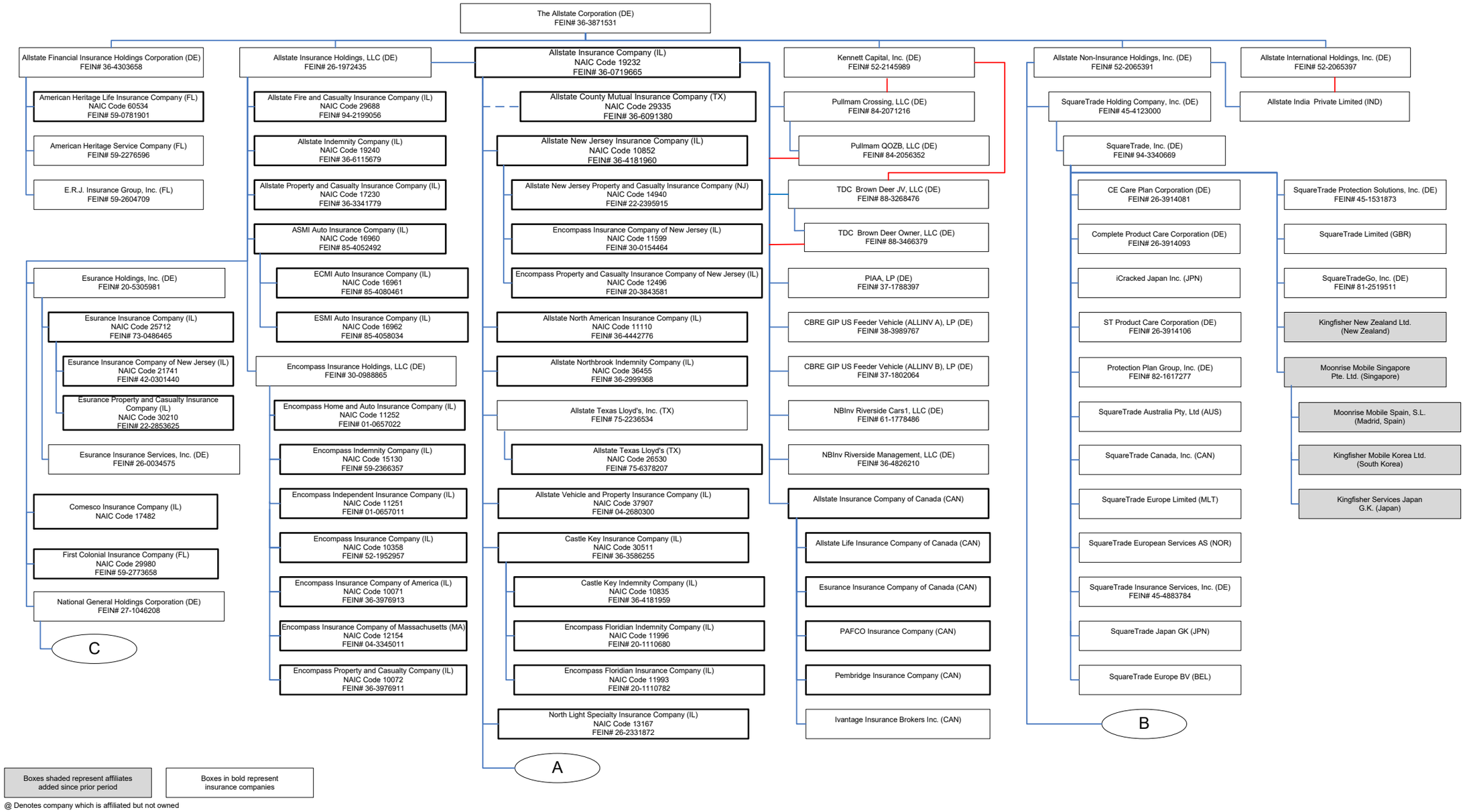
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL						
2. Alaska	AK						
3. Arizona	AZ						
4. Arkansas	AR						
5. California	CA						
6. Colorado	CO						
7. Connecticut	CT						
8. Delaware	DE						
9. District of Columbia	DC						
10. Florida	FL						
11. Georgia	GA						
12. Hawaii	HI						
13. Idaho	ID						
14. Illinois	IL						
15. Indiana	IN						
16. Iowa	IA						
17. Kansas	KS						
18. Kentucky	KY						
19. Louisiana	LA						
20. Maine	ME						
21. Maryland	MD						
22. Massachusetts	MA						
23. Michigan	MI						
24. Minnesota	MN						
25. Mississippi	MS						
26. Missouri	MO						
27. Montana	MT						
28. Nebraska	NE						
29. Nevada	NV						
30. New Hampshire	NH						
31. New Jersey	NJ						
32. New Mexico	NM						
33. New York	NY						
34. North Carolina	NC						
35. North Dakota	ND						
36. Ohio	OH						
37. Oklahoma	OK						
38. Oregon	OR						
39. Pennsylvania	PA						
40. Rhode Island	RI						
41. South Carolina	SC						
42. South Dakota	SD						
43. Tennessee	TN						
44. Texas	TX						
45. Utah	UT						
46. Vermont	VT						
47. Virginia	VA						
48. Washington	WA						
49. West Virginia	WV						
50. Wisconsin	WI						
51. Wyoming	WY						
52. American Samoa	AS						
53. Guam	GU						
54. Puerto Rico	PR						
55. U.S. Virgin Islands	VI						
56. Northern Mariana Islands	MP						
57. Canada	CAN						
58. Aggregate Other Alien	OT						
59. Total							

NONE

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

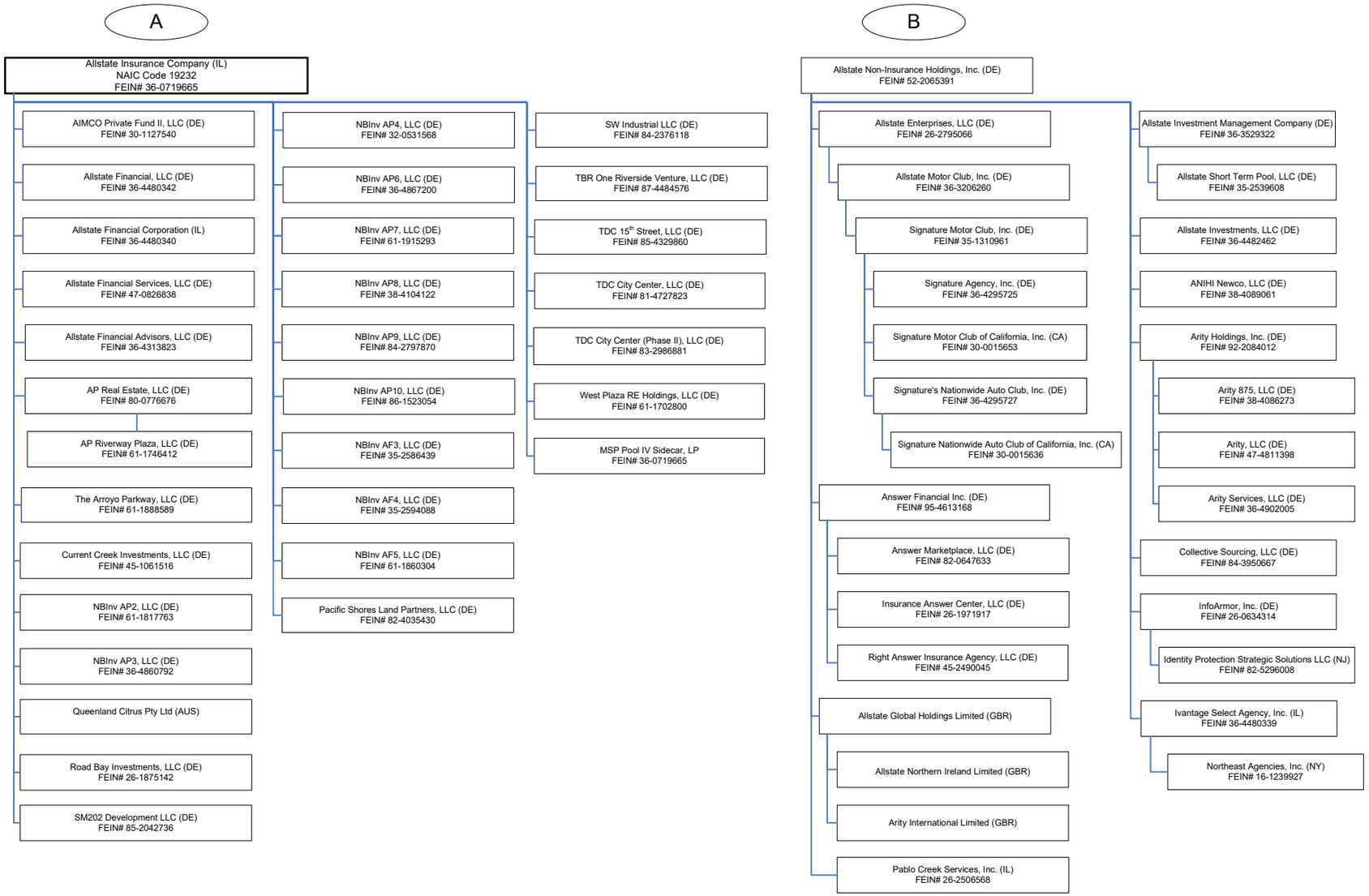


Boxes shaded represent affiliates added since prior period

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



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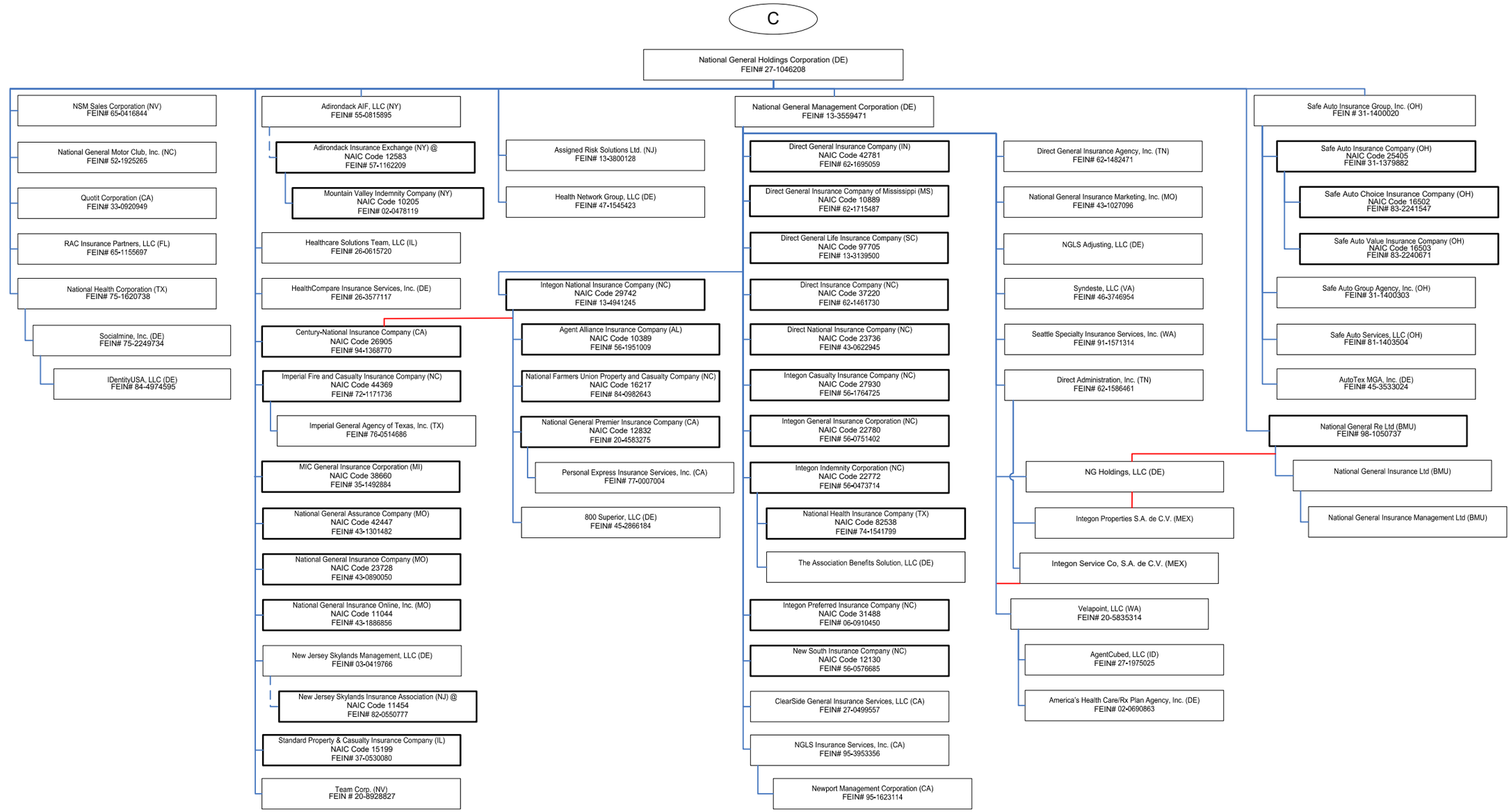
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART



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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	
			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	
			95-4613168				Answer Financial Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	

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			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	
0008	Allstate Insurance Group	16962	85-4058034				ESMI Auto Insurance Company	IL	IA	ASMI Auto Insurance Company	Ownership	100.000	The Allstate Corporation	NO	

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			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	
							Kingfisher Mobile Korea Ltd.	KOR	NIA	Moonrise Mobile Singapore Pte. Ltd.	Ownership	100.000	The Allstate Corporation	NO	
							Kingfisher New Zealand Ltd.	NZL	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							Kingfisher Services Japan G.K.	JPN	NIA	Moonrise Mobile Singapore Pte. Ltd.	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	
							Moonrise Mobile Singapore Pte. Ltd.	SGP	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							Moonrise Mobile Spain, S.L.	ESP	NIA	Moonrise Mobile Singapore Pte. Ltd.	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	

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			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	
			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	
			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	
			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	

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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	
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

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
		1100 Compton, LLC		(1,259,408)							(1,259,408)	
12583	57-1162209	Adirondack Insurance Exchange	10,750,000	8,750,000							19,500,000	3,474,000
10389	56-1951009	Agent Alliance Insurance Company										39,834,000
29335	36-6091380	Allstate County Mutual Insurance Company										194,487,256
	27-3159465	Allstate Finance Company, LLC										
	36-4313823	Allstate Financial Advisors, LLC										
	36-4303658	Allstate Financial Insurance Holdings Corporation	130,000,000								130,000,000	
	47-0826838	Allstate Financial Services, LLC	(7,500,000)								(7,500,000)	
29688	94-2199056	Allstate Fire and Casualty Insurance Company	(2,060,700)	(74,999,300)			(2,819,713,279)	(4,969,223,045)			(7,865,996,324)	11,829,151,211
19240	36-6115679	Allstate Indemnity Company	(1,529,872)	(64,990,128)			(629,295,578)	(1,026,548,857)			(1,722,364,435)	3,429,765,694
19232	36-0719665	Allstate Insurance Company	121,125,305	19,811,630			6,550,076,514	14,329,416,123			21,020,429,572	(40,517,722,852)
		Allstate Insurance Company of Canada	(32,234,957)								(32,234,957)	
	26-1972435	Allstate Insurance Holdings, LLC	6,218,044	224,271,956							230,490,000	
10852	36-4181960	Allstate New Jersey Insurance Company										(1,767,503,526)
12344	20-3560910	Allstate New Jersey Property and Casualty Insurance Company										1,612,107,672
11110	36-4442776	Allstate North American Insurance Company										807,896,956
36455	36-2999368	Allstate Northbrook Indemnity Company					(502,158,816)	(944,913,432)			(1,447,072,248)	2,795,522,820
17230	36-3341779	Allstate Property and Casualty Insurance Company	(1,912,838)	(69,997,162)			(1,298,519,393)	(2,371,533,442)			(3,741,962,835)	4,868,430,128
26530	75-6378207	Allstate Texas Lloyd's										209,514,852
16960	85-4052492	ASMI Auto Insurance Company										(4,559,920)
37907	04-2680300	Allstate Vehicle and Property Insurance Company	(1,540,000)				(1,300,389,448)	(2,877,025,021)			(4,178,954,469)	6,913,070,915
60534	59-0781901	American Heritage Life Insurance Company	(130,000,000)								(130,000,000)	
	80-0776676	AP Real Estate, LLC	(4,767,996)	(6,678,579)							(11,446,575)	
	90-0820194	AP Timber, LLC		(5,740,475)							(5,740,475)	
10835	36-4181959	Castle Key Indemnity Company										285,359,999
30511	36-3586255	Castle Key Insurance Company										(280,531,506)
26905	94-1368770	Century-National Insurance Company										208,356,000
	92-2414709	Comesco Insurance Company										
	45-1061516	Current Creek Investments, LLC										
42781	62-1695059	Direct General Insurance Company	(16,256,341)	(10,000,000)				(391,234,663)			(417,491,004)	1,058,349,000
10889	62-1715487	Direct General Insurance Company of Mississippi										66,086,000
37220	62-1461730	Direct Insurance Company										196,442,000
97705	13-3139500	Direct General Life Insurance Company		3,000,000							3,000,000	
23736	43-0622945	Direct National Insurance Company										21,118,000
11996	20-1110680	Encompass Floridian Indemnity Company										24
11993	20-1110782	Encompass Floridian Insurance Company										
11252	01-0657022	Encompass Home and Auto Insurance Company										392,996,880

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
15130	59-2366357	Encompass Indemnity Company										389,396,261
11251	01-0657011	Encompass Independent Insurance Company										170,804,634
10358	52-1952957	Encompass Insurance Company										547,648,883
10071	36-3976913	Encompass Insurance Company of America										160,622,063
12154	04-3345011	Encompass Insurance Company of Massachusetts										60,929
11599	30-0154464	Encompass Insurance Company of New Jersey										20,652,737
10072	36-3976911	Encompass Property and Casualty Company										47,890,439
12496	20-3843581	Encompass Property and Casualty Insurance Company of New Jersey										66,719,038
	20-5305981	Esurance Holdings, Inc.	8,830,000	80,000,000							88,830,000	
25712	73-0486465	Esurance Insurance Company	(5,960,000)	(80,000,000)							(85,960,000)	244,990,493
21741	42-0301440	Esurance Insurance Company of New Jersey										68,024,080
30210	22-2853625	Esurance Property and Casualty Insurance Company	(2,870,000)								(2,870,000)	602,182,280
16961	85-4080461	ECMI Auto Insurance Company										1,097,022
	30-0988865	Encompass Insurance Holdings, LLC										
16962	85-4058034	ESMI Auto Insurance Company										3,462,898
29980	59-2773658	First Colonial Insurance Company	(714,634)	(14,285,366)							(15,000,000)	273
29742	13-4941245	Integon National Insurance Company	8,682,392	29,259,408				(2,080,533,486)			(2,042,591,686)	2,511,860,652
27930	56-1764725	Integon Casualty Insurance Company										33,538,000
22780	56-0751402	Integon General Insurance Corporation										695,418,000
31488	06-0910450	Integon Preferred Insurance Company										467,513,000
22772	56-0473714	Integon Indemnity Corporation	(20,540,000)					(393,088,909)			(413,628,909)	1,064,885,000
44369	72-1171736	Imperial Fire and Casualty Insurance Company										258,557,000
38660	35-1492884	MIC General Insurance Corporation	(12,202,634)	(5,000,000)							(17,202,634)	248,544,000
10205	02-0478119	Mountain Valley Indemnity Company	(10,750,000)	(8,750,000)							(19,500,000)	
16217	84-0982643	National Farmers Union Property and Casualty Company	(8,682,392)	(28,000,000)							(36,682,392)	134,055,000
42447	43-1301482	National General Assurance Company	(1,800,000)								(1,800,000)	132,804,000
	13-3559471	National General Management Corp	36,796,341	7,000,000							43,796,341	
	27-1046208	National General Holdings Corp.	25,984,555	5,000,000							30,984,555	
23728	43-0890050	National General Insurance Company	(10,741,921)								(10,741,921)	337,762,000
11044	43-1886856	National General Insurance Online, Inc.	(1,240,000)								(1,240,000)	85,031,000
12832	20-4583275	National General Premier Insurance Company										55,672,000
	98-1050737	National General Re Ltd						724,684,732			724,684,732	(1,643,706,981)
82538	74-1541799	National Health Insurance Company										298,502,348
	61-1915293	NBInv AP7, LLC	(707,424)	(7,392,576)							(8,100,000)	
	84-2797870	NBInv AP9, LLC										
	61-1778486	NBInv Riverside Cars1, LLC	(2,500,000)								(2,500,000)	
	36-4826210	NBInv Riverside Management, LLC										

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

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11454	82-0550777	New Jersey Skylands Insurance Association										50,169,000
12130	56-0576685	New South Insurance Company										184,327,000
13167	26-2331872	North Light Specialty Insurance Company	(18,150,000)								(18,150,000)	294,602,348
		PAFCO Insurance Company	(17,908,309)								(17,908,309)	
		Pembridge Insurance Company	(35,816,619)								(35,816,619)	
25405	31-1379882	Safe Auto Insurance Company		(27,000,000)							(27,000,000)	94,923,000
	31-1400020	Safe Auto Insurance Group, Inc.		27,000,000							27,000,000	
16502	83-2241547	Safe Auto Choice Insurance Company										544,000
15199	37-0530080	Standard Property and Casualty Insurance Company										9,802,000
		The Assocation Benefits Solution, LLC										
	20-0476967	Tech-Cor, LLC										
9999999 Control Totals									XXX			

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No)
Adirondack Insurance Exchange	Adirondack AIF, LLC		NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Agent Alliance Insurance Company	Integon National Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Allstate County Mutual Insurance Company	Allstate Insurance Company		NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Allstate Fire and Casualty Insurance Company	Allstate Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Allstate Indemnity Company	Allstate Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Allstate Insurance Company	Allstate Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Allstate New Jersey Insurance Company	Allstate Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Allstate New Jersey Property and Casualty Insurance Company	Allstate New Jersey Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Allstate North American Insurance Company	Allstate Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Allstate Northbrook Indemnity Company	Allstate Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Allstate Property and Casualty Insurance Company	Allstate Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Allstate Texas Lloyd's	Allstate Texas Lloyd's, Inc.	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Allstate Vehicle and Property Insurance Company	Allstate Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
American Heritage Life Insurance Company	Allstate Financial Insurance Holdings Corporation	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
ASMI Auto Insurance Company	Allstate Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Castle Key Indemnity Company	Castle Key Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Castle Key Insurance Company	Allstate Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Century-National Insurance Company	National General Holdings Corp.	78.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Century-National Insurance Company	Integon National Insurance Company	22.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Comesco Insurance Company	Allstate Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Direct General Insurance Company	National General Management Corp	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Direct General Insurance Company of Mississippi	National General Management Corp	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Direct General Life Insurance Company	National General Management Corp	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Direct Insurance Company	National General Management Corp	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Direct National Insurance Company	National General Management Corp	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
ECMI Auto Insurance Company	Allstate Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Encompass Floridian Indemnity Company	Castle Key Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Encompass Floridian Insurance Company	Castle Key Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Encompass Home and Auto Insurance Company	Encompass Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Encompass Indemnity Company	Encompass Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Encompass Independent Insurance Company	Encompass Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Encompass Insurance Company	Encompass Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Encompass Insurance Company of America	Encompass Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Encompass Insurance Company of Massachusetts	Encompass Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Encompass Insurance Company of New Jersey	Allstate New Jersey Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Encompass Property and Casualty Company	Encompass Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Encompass Property and Casualty Insurance Company of New Jersey	Allstate New Jersey Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
ESMI Auto Insurance Company	Allstate Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Esurance Insurance Company	Esurance Holdings, Inc.	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Esurance Insurance Company of New Jersey	Esurance Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Esurance Property and Casualty Insurance Company	Esurance Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
First Colonial Insurance Company	Allstate Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Imperial Fire and Casualty Insurance Company	National General Holdings Corp.	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No)
Integon Casualty Insurance Company	National General Management Corp	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Integon General Insurance Corporation	National General Management Corp	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Integon Indemnity Corporation	National General Management Corp	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Integon National Insurance Company	National General Management Corp	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Integon Preferred Insurance Company	National General Management Corp	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
MIC General Insurance Corporation	National General Holdings Corp.	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Mountain Valley Indemnity Company	Adirondack Insurance Exchange	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
National Farmers Union Property and Casualty Company	Integon National Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
National General Assurance Company	National General Holdings Corp.	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
National General Insurance Company	National General Holdings Corp.	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
National General Insurance Online, Inc.	National General Holdings Corp.	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
National General Premier Insurance Company	Integon National Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
National Health Insurance Company	Integon Indemnity Corporation	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
New Jersey Skylands Insurance Association	New Jersey Skylands Management, LLC		NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
New South Insurance Company	National General Management Corp	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
North Light Specialty Insurance Company	Allstate Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Safe Auto Insurance Company	Safe Auto Insurance Group, Inc.	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Safe Auto Choice Insurance Company	Safe Auto Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Safe Auto Value Insurance Company	Safe Auto Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Standard Property & Casualty Insurance Company	National General Holdings Corp.	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

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

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

SUPPLEMENTAL FILINGS

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

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

Explanations:

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Bar Codes:

11. SIS Stockholder Information Supplement [Document Identifier 420]

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

12. Financial Guaranty Insurance Exhibit [Document Identifier 240]

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

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

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

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

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

15. Trusteed Surplus Statement [Document Identifier 490]

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

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

1 9 2 3 2 2 0 2 4 3 8 5 0 0 0 0 0

17. Reinsurance Summary Supplemental Filing [Document Identifier 401]

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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

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

22. Bail Bond Supplement [Document Identifier 500]

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

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

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

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

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

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

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

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

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

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

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

30. Credit Insurance Experience Exhibit [Document Identifier 230]

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

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

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

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

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

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

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

36. Private Flood Insurance Supplement [Document Identifier 560]

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

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

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year 1 Assets	Current Year 2 Nonadmitted Assets	Current Year 3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
2504.	Intangible asset	225,672,275	225,672,275		
2505.	Advances	112,670,588	112,670,588		
2506.	OPEB prepaid benefits	38,742,000	38,742,000		
2507.	Accounts receivable from sale of securities	243,068	243,068		
2597.	Summary of remaining write-ins for Line 25 from overflow page	377,327,931	377,327,931		

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Limited partnership distributions with clawback provisions	15,602,674	15,605,084
2505.	Deposit for assumed reinsurance from CNA	12,061,107	12,277,654
2506.	Securities lending	6,756,665	8,473,233
2507.	Retroactive reinsurance reserve ceded	(3,717,039)	(3,686,036)
2597.	Summary of remaining write-ins for Line 25 from overflow page	30,703,406	32,669,935

Additional Write-ins for Statement of Income Line 14

		1 Current Year	2 Prior Year
1404.	Fines and penalties	(12,763,693)	(3,081,794)
1405.	Allocated share of loss on sale of fixed assets	(6,848,489)	(6,924,173)
1406.	(Loss) on sale of subsidiary	(403,559)	(15,419,512)
1497.	Summary of remaining write-ins for Line 14 from overflow page	(20,015,741)	(25,425,480)

Additional Write-ins for Statement of Income Line 37

		1 Current Year	2 Prior Year
3704.	Transition obligation for postretirement benefits	(9,650,000)	(21,516,000)
3705.	Prior year investment correction	(6,533,065)	
3797.	Summary of remaining write-ins for Line 37 from overflow page	(16,183,065)	(21,516,000)

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

		1 Loss Adjustment Expenses	2 Other Underwriting Expenses	3 Investment Expenses	4 Total
2404.	Change in unallocated loss adjustment expense reserves	7,217,849			7,217,849
2405.	Servicing fees	(47,277,545)	(105,323,966)		(152,601,511)
2497.	Summary of remaining write-ins for Line 24 from overflow page	(40,059,695)	(105,323,966)		(145,383,662)

Additional Write-ins for Exhibit of Nonadmitted Assets Line 25

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
2504.	OPEB prepaid benefits	38,742,000	48,392,000	9,650,000
2505.	Accounts receivable	36,695,354	33,782,136	(2,913,218)
2506.	Accounts receivable from sale of securities	243,068	40,533	(202,536)
2597.	Summary of remaining write-ins for Line 25 from overflow page	75,680,422	82,214,669	6,534,246

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	8,409,613,454	14.403	8,408,938,558		8,408,938,558	14.410
1.02 All other governments	39,341,042	0.067	39,341,042		39,341,042	0.067
1.03 U.S. states, territories and possessions, etc. guaranteed	1,037,646,405	1.777	1,037,646,405		1,037,646,405	1.778
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	1,399,359,197	2.397	1,399,359,197		1,399,359,197	2.398
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	5,483,605,983	9.391	5,484,280,879		5,484,280,879	9.398
1.06 Industrial and miscellaneous	22,641,938,116	38.778	22,641,938,116		22,641,938,116	38.801
1.07 Hybrid securities	449,147,677	0.769	449,147,677		449,147,677	0.770
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds	347,892,009	0.596	347,892,009		347,892,009	0.596
1.10 Unaffiliated bank loans	215,917,419	0.370	215,917,419		215,917,419	0.370
1.11 Unaffiliated certificates of deposit		0.000				0.000
1.12 Total long-term bonds	40,024,461,303	68.548	40,024,461,303		40,024,461,303	68.590
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	106,779,672	0.183	106,779,672		106,779,672	0.183
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks	106,779,672	0.183	106,779,672		106,779,672	0.183
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	1,724,581,094	2.954	1,724,581,094		1,724,581,094	2.955
3.02 Industrial and miscellaneous Other (Unaffiliated)	292,612,014	0.501	292,612,014		292,612,014	0.501
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other	1,806,826,944	3.094	1,804,466,182		1,804,466,182	3.092
3.05 Mutual funds	593,654,498	1.017	593,654,498		593,654,498	1.017
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Exchange traded funds	31,961,408	0.055	31,961,408		31,961,408	0.055
3.09 Total common stocks	4,449,635,959	7.621	4,447,275,197		4,447,275,197	7.621
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages	61,597,489	0.105	61,597,489		61,597,489	0.106
4.03 Commercial mortgages	730,226,206	1.251	730,226,206		730,226,206	1.251
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans	791,823,695	1.356	791,823,695		791,823,695	1.357
5. Real estate (Schedule A):						
5.01 Properties occupied by company	61,362,636	0.105	61,362,636		61,362,636	0.105
5.02 Properties held for production of income	152,610,641	0.261	152,610,641		152,610,641	0.262
5.03 Properties held for sale	878,801	0.002	878,801		878,801	0.002
5.04 Total real estate	214,852,078	0.368	214,852,078		214,852,078	0.368
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(1,262,190,271)	(2.162)	(1,262,190,271)		(1,262,190,271)	(2.163)
6.02 Cash equivalents (Schedule E, Part 2)	2,597,000,474	4.448	2,597,000,474		2,597,000,474	4.450
6.03 Short-term investments (Schedule DA)	303,295,612	0.519	303,295,612	62,318,000	365,613,612	0.627
6.04 Total cash, cash equivalents and short-term investments	1,638,105,815	2.805	1,638,105,815	62,318,000	1,700,423,815	2.914
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)	20,789,378	0.036	20,789,378		20,789,378	0.036
9. Other invested assets (Schedule BA)	11,072,238,559	18.963	11,038,890,930		11,038,890,930	18.917
10. Receivables for securities	8,186,051	0.014	8,186,051		8,186,051	0.014
11. Securities Lending (Schedule DL, Part 1)	62,318,000	0.107	62,318,000	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	58,389,190,510	100.000	58,353,482,119	62,318,000	58,353,482,119	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		261,587,152
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	16,361,622	16,361,622
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	(7,726,970)	
	3.2 Totals, Part 3, Column 11		(7,726,970)
4.	Total gain (loss) on disposals, Part 3, Column 18		4,830,589
5.	Deduct amounts received on disposals, Part 3, Column 15		47,309,988
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	12,768,094	
	8.2 Totals, Part 3, Column 9	122,232	12,890,326
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		214,852,078
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		214,852,078

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		714,614,240
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	219,951,289	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	2,009,574	221,960,863
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		533,811
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		144,466,414
8.	Deduct amortization of premium and mortgage interest points and commitment fees		818,804
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		791,823,695
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		791,823,695
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		791,823,695

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		10,174,843,728
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	969,494,278	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	883,551,923	1,853,046,202
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		112,716
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	(86,679,185)	
	5.2 Totals, Part 3, Column 9	3,877,163	(82,802,022)
6.	Total gain (loss) on disposals, Part 3, Column 19		5,293,031
7.	Deduct amounts received on disposals, Part 3, Column 16		726,455,528
8.	Deduct amortization of premium and depreciation		204,988,191
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	74,681,687	
	9.2 Totals, Part 3, Column 14		74,681,687
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	21,493,063	
	10.2 Totals, Part 3, Column 11		21,493,063
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		11,072,238,559
12.	Deduct total nonadmitted amounts		33,347,629
13.	Statement value at end of current period (Line 11 minus Line 12)		11,038,890,930

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		36,645,816,520
2.	Cost of bonds and stocks acquired, Part 3, Column 7		41,908,215,280
3.	Accrual of discount		107,342,899
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	11,558,976	
	4.2. Part 2, Section 1, Column 15	9,847,790	
	4.3. Part 2, Section 2, Column 13	172,904,653	
	4.4. Part 4, Column 11	959,873	195,271,292
5.	Total gain (loss) on disposals, Part 4, Column 19		9,925,942
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		34,091,285,515
7.	Deduct amortization of premium		75,916,125
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(1,757,458)	
	8.2. Part 2, Section 1, Column 19	(586,043)	
	8.3. Part 2, Section 2, Column 16	(4,745,424)	
	8.4. Part 4, Column 15	(26,527)	(7,115,452)
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1. Part 1, Column 14	8,518,565	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	97,361,696	
	9.4. Part 4, Column 13	15,435,713	121,315,974
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		9,938,066
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		44,580,876,933
12.	Deduct total nonadmitted amounts		2,360,762
13.	Statement value at end of current period (Line 11 minus Line 12)		44,578,516,171

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	8,409,613,454	8,147,696,510	8,389,905,883	8,857,034,449
Governments	2. Canada				
(Including all obligations guaranteed by governments)	3. Other Countries	39,341,042	40,135,948	39,333,558	39,345,000
	4. Totals	8,448,954,496	8,187,832,458	8,429,239,441	8,896,379,449
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,037,646,405	1,012,094,752	1,052,316,956	959,100,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	1,399,359,197	1,369,478,956	1,413,733,301	1,312,690,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	5,483,605,983	5,417,035,497	5,551,689,189	5,058,949,484
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	19,155,676,847	18,984,275,811	19,207,079,068	19,304,304,832
	9. Canada	776,034,616	770,330,674	781,532,836	791,707,750
	10. Other Countries	3,723,183,758	3,689,916,938	3,733,371,011	3,800,455,260
	11. Totals	23,654,895,221	23,444,523,423	23,721,982,915	23,896,467,842
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	40,024,461,303	39,430,965,086	40,168,961,802	40,123,586,774
PREFERRED STOCKS	14. United States	91,690,254	91,690,254	32,193,660	
Industrial and Miscellaneous (unaffiliated)	15. Canada	4,545,455	4,545,455	4,545,455	
	16. Other Countries	10,543,962	10,543,962	8,534,895	
	17. Totals	106,779,672	106,779,672	45,274,011	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	106,779,672	106,779,672	45,274,011	
COMMON STOCKS	20. United States	2,439,435,345	2,439,435,345	2,318,784,845	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21. Canada	2,556,160	2,556,160	2,375,245	
	22. Other Countries	200,817,510	200,817,510	161,491,612	
	23. Totals	2,642,809,015	2,642,809,015	2,482,651,702	
Parent, Subsidiaries and Affiliates	24. Totals	1,806,826,944	1,806,826,944	1,870,384,137	
	25. Total Common Stocks	4,449,635,959	4,449,635,959	4,353,035,839	
	26. Total Stocks	4,556,415,631	4,556,415,631	4,398,309,850	
	27. Total Bonds and Stocks	44,580,876,934	43,987,380,717	44,567,271,652	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	287,249,294	2,763,664,040	3,438,647,760	778,232,916	1,419,805,686	XXX	8,687,599,696	21.1	5,771,921,134	16.3	8,658,007,709	29,591,987
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	287,249,294	2,763,664,040	3,438,647,760	778,232,916	1,419,805,686	XXX	8,687,599,696	21.1	5,771,921,134	16.3	8,658,007,709	29,591,987
2. All Other Governments												
2.1 NAIC 1		14,992,725	4,988,060			XXX	19,980,785	0.0	19,975,995	0.1		19,980,785
2.2 NAIC 2	10,774,000	8,586,257				XXX	19,360,257	0.0	37,683,684	0.1		19,360,257
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals	10,774,000	23,578,982	4,988,060			XXX	39,341,042	0.1	57,659,678	0.2		39,341,042
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	56,697,138	161,563,968	307,880,276	485,379,155	47,390,868	XXX	1,058,911,405	2.6	793,715,387	2.2	1,058,911,405	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	56,697,138	161,563,968	307,880,276	485,379,155	47,390,868	XXX	1,058,911,405	2.6	793,715,387	2.2	1,058,911,405	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	76,305,263	205,881,470	437,437,495	514,388,317	163,634,517	XXX	1,397,647,062	3.4	1,127,363,230	3.2	1,397,647,062	
4.2 NAIC 2		1,712,135				XXX	1,712,135	0.0	4,049,878	0.0	1,712,135	
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	76,305,263	207,593,605	437,437,495	514,388,317	163,634,517	XXX	1,399,359,197	3.4	1,131,413,108	3.2	1,399,359,197	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	176,703,708	898,840,793	1,884,730,782	1,915,023,515	511,012,095	XXX	5,386,310,893	13.1	3,000,894,219	8.5	5,361,372,004	24,938,889
5.2 NAIC 2	2,963,481	35,165,900	3,863,221	72,445,323	9,022,028	XXX	123,459,953	0.3	23,944,010	0.1	123,459,953	
5.3 NAIC 3						XXX			6,453,334	0.0		
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	179,667,189	934,006,693	1,888,594,003	1,987,468,839	520,034,122	XXX	5,509,770,846	13.4	3,031,291,563	8.6	5,484,831,957	24,938,889

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	479,416,687	2,402,657,870	1,836,572,434	1,109,104,011	412,251,973	XXX	6,240,002,976	15.1	6,763,033,562	19.1	3,824,648,908	2,415,354,068
6.2 NAIC 2	926,292,159	6,264,775,299	4,582,884,602	1,062,311,790	967,475,755	XXX	13,803,739,605	33.5	14,042,580,022	39.7	10,931,736,313	2,872,003,292
6.3 NAIC 3	27,910,422	1,132,266,890	1,045,244,466	45,358,874		XXX	2,250,780,652	5.5	1,879,697,099	5.3	309,787,380	1,940,993,272
6.4 NAIC 4	3,443,450	640,583,774	485,891,145	187,439		XXX	1,130,105,807	2.7	1,141,074,717	3.2	68,473,956	1,061,631,851
6.5 NAIC 5	7,569,755	81,554,422	21,733,171			XXX	110,857,348	0.3	103,374,813	0.3	4,247,377	106,609,971
6.6 NAIC 6				9,002	67,613	XXX	76,615	0.0	18,819,002	0.1	76,615	
6.7 Totals	1,444,632,473	10,521,838,255	7,972,325,817	2,216,971,117	1,379,795,340	XXX	23,535,563,003	57.1	23,948,579,216	67.7	15,138,970,549	8,396,592,454
7. Hybrid Securities												
7.1 NAIC 1					10,199,641	XXX	10,199,641	0.0			5,199,641	5,000,000
7.2 NAIC 2					246,182,606	XXX	246,182,606	0.6	27,577,030	0.1	246,182,606	
7.3 NAIC 3					174,665,430	XXX	174,665,430	0.4	88,830,363	0.3	139,632,456	35,032,975
7.4 NAIC 4					18,100,000	XXX	18,100,000	0.0	6,402,500	0.0		18,100,000
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals					449,147,677	XXX	449,147,677	1.1	122,809,893	0.3	391,014,702	58,132,975
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	144,168,010	144,168,010	0.3	119,143,783	0.3	144,168,010	
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	177,049,183	177,049,183	0.4	121,632,944	0.3	177,049,183	
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	26,674,816	26,674,816	0.1	25,244,395	0.1	26,674,816	
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX	347,892,009	347,892,009	0.8	266,021,122	0.8	347,892,009	
10. Unaffiliated Bank Loans												
10.1 NAIC 1		4,958,634	4,896,394		35,371,311	XXX	45,226,339	0.1			4,958,634	40,267,705
10.2 NAIC 2		5,161,007	787,888			XXX	5,948,895	0.0	9,345,996	0.0	4,863,236	1,085,659
10.3 NAIC 3		9,263,843	17,314,893			XXX	26,578,736	0.1	42,532,247	0.1		26,578,736
10.4 NAIC 4		73,094,198	30,222,605			XXX	103,316,804	0.3	138,092,352	0.4		103,316,804
10.5 NAIC 5	7,500,000	34,523,657	246,720			XXX	42,270,377	0.1	58,928,541	0.2	17,039,372	25,231,005
10.6 NAIC 6					76,267	XXX	76,267	0.0	1,064,043	0.0		76,267
10.7 Totals	7,500,000	127,001,340	53,468,501		35,447,578	XXX	223,417,419	0.5	249,963,178	0.7	26,861,241	196,556,178
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX						
11.2 NAIC 2						XXX						
11.3 NAIC 3						XXX						
11.4 NAIC 4						XXX						
11.5 NAIC 5						XXX						
11.6 NAIC 6						XXX						
11.7 Totals						XXX						

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 1,076,372,090	6,452,559,500	7,915,153,202	4,802,127,916	2,599,666,089	144,168,010	22,990,046,808	55.7	XXX	XXX	20,454,913,373	2,535,133,435
12.2 NAIC 2	(d) 940,029,640	6,315,400,597	4,587,535,711	1,134,757,114	1,222,680,389	177,049,183	14,377,452,632	34.9	XXX	XXX	11,485,003,424	2,892,449,208
12.3 NAIC 3	(d) 27,910,422	1,141,530,734	1,062,559,359	45,358,874	174,665,430		2,452,024,819	5.9	XXX	XXX	449,419,836	2,002,604,983
12.4 NAIC 4	(d) 3,443,450	713,677,972	516,113,750	187,439	18,100,000	26,674,816	1,278,197,427	3.1	XXX	XXX	95,148,773	1,183,048,655
12.5 NAIC 5	(d) 15,069,755	116,078,080	21,979,891				(c) 153,127,726	0.4	XXX	XXX	21,286,749	131,840,976
12.6 NAIC 6	(d)			9,002	143,880		(c) 152,882	0.0	XXX	XXX	76,615	76,267
12.7 Totals	2,062,825,357	14,739,246,882	14,103,341,913	5,982,440,344	4,015,255,788	347,892,009	(b) 41,251,002,294	100.0	XXX	XXX	32,505,848,770	8,745,153,524
12.8 Line 12.7 as a % of Col. 7	5.0	35.7	34.2	14.5	9.7	0.8	100.0	XXX	XXX	XXX	78.8	21.2
13. Total Bonds Prior Year												
13.1 NAIC 1	1,290,455,335	6,872,171,132	4,026,529,992	3,613,508,310	1,674,238,757	119,143,783	XXX	XXX	17,596,047,309	49.7	14,829,166,272	2,766,881,037
13.2 NAIC 2	1,718,724,524	6,727,230,643	4,032,628,470	910,631,553	755,965,430	121,632,944	XXX	XXX	14,266,813,564	40.3	11,533,082,541	2,733,731,023
13.3 NAIC 3	77,958,200	897,885,312	911,389,082	19,668,616	110,611,833		XXX	XXX	2,017,513,043	5.7	488,650,660	1,528,862,383
13.4 NAIC 4	22,958,677	641,628,512	607,021,723	7,558,157	6,402,500	25,244,395	XXX	XXX	1,310,813,964	3.7	109,177,998	1,201,635,966
13.5 NAIC 5	30,325,130	99,982,564	28,360,742		3,634,918		XXX	XXX	(c) 162,303,354	0.5		162,303,354
13.6 NAIC 6	2,853,505	15,403,447			1,626,093		XXX	XXX	(c) 19,883,045	0.1	67,613	19,815,432
13.7 Totals	3,143,275,371	15,254,301,610	9,605,930,010	4,551,366,636	2,552,479,530	266,021,122	XXX	XXX	(b) 35,373,374,278	100.0	26,960,145,083	8,413,229,195
13.8 Line 13.7 as a % of Col. 9	8.9	43.1	27.2	12.9	7.2	0.8	XXX	XXX	100.0	XXX	76.2	23.8
14. Total Publicly Traded Bonds												
14.1 NAIC 1	704,718,618	5,637,096,087	7,408,183,052	4,110,634,322	2,450,113,284	144,168,010	20,454,913,373	49.6	14,829,166,272	41.9	20,454,913,373	XXX
14.2 NAIC 2	402,796,747	5,038,288,308	3,893,682,771	950,279,784	1,022,906,630	177,049,183	11,485,003,424	27.8	11,533,082,541	32.6	11,485,003,424	XXX
14.3 NAIC 3	692,358	189,836,472	91,128,718	28,129,832	139,632,456		449,419,836	1.1	488,650,660	1.4	449,419,836	XXX
14.4 NAIC 4		61,163,384	7,310,572			26,674,816	95,148,773	0.2	109,177,998	0.3	95,148,773	XXX
14.5 NAIC 5		21,286,749					21,286,749	0.1			21,286,749	XXX
14.6 NAIC 6				9,002	67,613		76,615	0.0	67,613	0.0	76,615	XXX
14.7 Totals	1,108,207,723	10,947,671,000	11,400,305,114	5,089,052,941	3,612,719,982	347,892,009	32,505,848,770	78.8	26,960,145,083	76.2	32,505,848,770	XXX
14.8 Line 14.7 as a % of Col. 7	3.4	33.7	35.1	15.7	11.1	1.1	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	2.7	26.5	27.6	12.3	8.8	0.8	78.8	XXX	XXX	XXX	78.8	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	371,653,473	815,463,413	506,970,150	691,493,593	149,552,806		2,535,133,435	6.1	2,766,881,037	7.8	XXX	2,535,133,435
15.2 NAIC 2	537,232,892	1,277,112,289	693,852,939	184,477,329	199,773,758		2,892,449,208	7.0	2,733,731,023	7.7	XXX	2,892,449,208
15.3 NAIC 3	27,218,064	951,694,262	971,430,641	17,229,042	35,032,975		2,002,604,983	4.9	1,528,862,383	4.3	XXX	2,002,604,983
15.4 NAIC 4	3,443,450	652,514,588	508,803,178	187,439	18,100,000		1,183,048,655	2.9	1,201,635,966	3.4	XXX	1,183,048,655
15.5 NAIC 5	15,069,755	94,791,330	21,979,891				131,840,976	0.3	162,303,354	0.5	XXX	131,840,976
15.6 NAIC 6					76,267		76,267	0.0	19,815,432	0.1	XXX	76,267
15.7 Totals	954,617,634	3,791,575,882	2,703,036,799	893,387,403	402,535,806		8,745,153,524	21.2	8,413,229,195	23.8	XXX	8,745,153,524
15.8 Line 15.7 as a % of Col. 7	10.9	43.4	30.9	10.2	4.6		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	2.3	9.2	6.6	2.2	1.0		21.2	XXX	XXX	XXX	XXX	21.2

(a) Includes $ 8,313,997,164 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 253,025,430 current year of bonds with Z designations and $ 1,266,264,322 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 22,896,754 current year, $ prior year of bonds with 5GI designations and $ 143,880 current year, $ prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 685,529,049 ; NAIC 2 $ 540,912,247 ; NAIC 3 $ 99,696 ; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	287,247,975	2,763,657,506	3,438,647,760	777,558,021	1,419,805,686	XXX	8,686,916,948	21.1	5,771,890,507	16.3	8,657,324,961	29,591,987
1.02 Residential Mortgage-Backed Securities	1,319	6,534		674,896		XXX	682,748	0.0	30,627	0.0	682,748	
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	287,249,294	2,763,664,040	3,438,647,760	778,232,916	1,419,805,686	XXX	8,687,599,696	21.1	5,771,921,134	16.3	8,658,007,709	29,591,987
2. All Other Governments												
2.01 Issuer Obligations	10,774,000	23,578,982	4,988,060			XXX	39,341,042	0.1	57,659,678	0.2		39,341,042
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals	10,774,000	23,578,982	4,988,060			XXX	39,341,042	0.1	57,659,678	0.2		39,341,042
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	56,697,138	161,563,968	307,880,276	485,379,155	47,390,868	XXX	1,058,911,405	2.6	793,715,387	2.2	1,058,911,405	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals	56,697,138	161,563,968	307,880,276	485,379,155	47,390,868	XXX	1,058,911,405	2.6	793,715,387	2.2	1,058,911,405	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	76,305,263	207,593,605	437,437,495	514,388,317	163,634,517	XXX	1,399,359,197	3.4	1,131,413,108	3.2	1,399,359,197	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals	76,305,263	207,593,605	437,437,495	514,388,317	163,634,517	XXX	1,399,359,197	3.4	1,131,413,108	3.2	1,399,359,197	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	179,667,189	932,245,486	1,887,317,887	1,985,173,551	520,034,122	XXX	5,504,438,234	13.3	3,023,406,107	8.5	5,478,824,449	25,613,785
5.02 Residential Mortgage-Backed Securities		1,761,207	1,276,117	2,295,288		XXX	5,332,612	0.0	7,885,456	0.0	6,007,508	(674,896)
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	179,667,189	934,006,693	1,888,594,003	1,987,468,839	520,034,122	XXX	5,509,770,846	13.4	3,031,291,563	8.6	5,484,831,957	24,938,889
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,443,940,115	10,453,466,803	7,790,178,281	1,553,556,447	1,375,016,099	XXX	22,616,157,745	54.8	22,398,184,276	63.3	15,088,976,683	7,527,181,063
6.02 Residential Mortgage-Backed Securities				196,442		XXX	196,442	0.0	137,547	0.0	9,002	187,439
6.03 Commercial Mortgage-Backed Securities						XXX			57,433,253	0.2		
6.04 Other Loan-Backed and Structured Securities	692,358	68,371,452	182,147,536	663,218,228	4,779,241	XXX	919,208,816	2.2	1,492,824,140	4.2	49,984,864	869,223,952
6.05 Totals	1,444,632,473	10,521,838,255	7,972,325,817	2,216,971,117	1,379,795,340	XXX	23,535,563,003	57.1	23,948,579,216	67.7	15,138,970,549	8,396,592,454
7. Hybrid Securities												
7.01 Issuer Obligations					449,147,677	XXX	449,147,677	1.1	122,809,893	0.3	391,014,702	58,132,975
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals					449,147,677	XXX	449,147,677	1.1	122,809,893	0.3	391,014,702	58,132,975
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	347,892,009	347,892,009	0.8	266,021,122	0.8	347,892,009	
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	7,500,000	66,874,639			76,267	XXX	74,450,906	0.2	80,561,313	0.2	17,039,372	57,411,534
10.02 Unaffiliated Bank Loans - Acquired		60,126,701	53,468,501		35,371,311	XXX	148,966,513	0.4	169,401,865	0.5	9,821,869	139,144,644
10.03 Totals	7,500,000	127,001,340	53,468,501		35,447,578	XXX	223,417,419	0.5	249,963,178	0.7	26,861,241	196,556,178
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX						
12. Total Bonds Current Year												
12.01 Issuer Obligations	2,054,631,680	14,542,106,349	13,866,449,759	5,316,055,491	3,975,028,969	XXX	39,754,272,248	96.4	XXX	XXX	32,074,411,397	7,679,860,851
12.02 Residential Mortgage-Backed Securities	1,319	1,767,741	1,276,117	3,166,625		XXX	6,211,802	0.0	XXX	XXX	6,699,258	(487,456)
12.03 Commercial Mortgage-Backed Securities						XXX			XXX	XXX		
12.04 Other Loan-Backed and Structured Securities	692,358	68,371,452	182,147,536	663,218,228	4,779,241	XXX	919,208,816	2.2	XXX	XXX	49,984,864	869,223,952
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	347,892,009	347,892,009	0.8	XXX	XXX	347,892,009	
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans	7,500,000	127,001,340	53,468,501		35,447,578	XXX	223,417,419	0.5	XXX	XXX	26,861,241	196,556,178
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	2,062,825,357	14,739,246,882	14,103,341,913	5,982,440,345	4,015,255,788	347,892,009	41,251,002,294	100.0	XXX	XXX	32,505,848,770	8,745,153,524
12.10 Line 12.09 as a % of Col. 7	5.0	35.7	34.2	14.5	9.7	0.8	100.0	XXX	XXX	XXX	78.8	21.2
13. Total Bonds Prior Year												
13.01 Issuer Obligations	2,995,565,382	13,700,381,497	9,547,039,424	4,543,960,946	2,512,131,709	XXX	XXX	XXX	33,299,078,957	94.1	26,640,771,796	6,658,307,161
13.02 Residential Mortgage-Backed Securities	2,256,513	3,806,849	1,670,321	319,945		XXX	XXX	XXX	8,053,629	0.0	7,916,082	137,547
13.03 Commercial Mortgage-Backed Securities	7,269,824	10,879,650			39,283,779	XXX	XXX	XXX	57,433,253	0.2		57,433,253
13.04 Other Loan-Backed and Structured Securities	93,646,541	1,374,037,257	18,054,598	7,085,745		XXX	XXX	XXX	1,492,824,140	4.2	45,436,083	1,447,388,057
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	266,021,122	XXX	XXX	266,021,122	0.8	266,021,122	
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans	44,537,111	165,196,357	39,165,667		1,064,043	XXX	XXX	XXX	249,963,178	0.7		249,963,178
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09 Totals	3,143,275,371	15,254,301,610	9,605,930,010	4,551,366,636	2,552,479,530	266,021,122	XXX	XXX	35,373,374,278	100.0	26,960,145,083	8,413,229,195
13.10 Line 13.09 as a % of Col. 9	8.9	43.1	27.2	12.9	7.2	0.8	XXX	XXX	100.0	XXX	76.2	23.8
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	1,107,514,046	10,869,749,512	11,399,028,997	5,085,398,860	3,612,719,982	XXX	32,074,411,397	77.8	26,640,771,796	75.3	32,074,411,397	XXX
14.02 Residential Mortgage-Backed Securities	1,319	1,767,741	1,276,117	3,654,082		XXX	6,699,258	0.0	7,916,082	0.0	6,699,258	XXX
14.03 Commercial Mortgage-Backed Securities						XXX						XXX
14.04 Other Loan-Backed and Structured Securities	692,358	49,292,506				XXX	49,984,864	0.1	45,436,083	0.1	49,984,864	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	347,892,009	347,892,009	0.8	266,021,122	0.8	347,892,009	XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans		26,861,241				XXX	26,861,241	0.1			26,861,241	XXX
14.08 Unaffiliated Certificates of Deposit						XXX						XXX
14.09 Totals	1,108,207,723	10,947,671,000	11,400,305,114	5,089,052,941	3,612,719,982	347,892,009	32,505,848,770	78.8	26,960,145,083	76.2	32,505,848,770	XXX
14.10 Line 14.09 as a % of Col. 7	3.4	33.7	35.1	15.7	11.1	1.1	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	2.7	26.5	27.6	12.3	8.8	0.8	78.8	XXX	XXX	XXX	78.8	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	947,117,634	3,672,356,837	2,467,420,762	230,656,631	362,308,987	XXX	7,679,860,851	18.6	6,658,307,161	18.8	XXX	7,679,860,851
15.02 Residential Mortgage-Backed Securities				(487,456)		XXX	(487,456)	0.0	137,547	0.0	XXX	(487,456)
15.03 Commercial Mortgage-Backed Securities						XXX			57,433,253	0.2	XXX	
15.04 Other Loan-Backed and Structured Securities		19,078,947	182,147,536	663,218,228	4,779,241	XXX	869,223,952	2.1	1,447,388,057	4.1	XXX	869,223,952
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans	7,500,000	100,140,098	53,468,501		35,447,578	XXX	196,556,178	0.5	249,963,178	0.7	XXX	196,556,178
15.08 Unaffiliated Certificates of Deposit						XXX					XXX	
15.09 Totals	954,617,634	3,791,575,882	2,703,036,799	893,387,403	402,535,806		8,745,153,524	21.2	8,413,229,195	23.8	XXX	8,745,153,524
15.10 Line 15.09 as a % of Col. 7	10.9	43.4	30.9	10.2	4.6		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	2.3	9.2	6.6	2.2	1.0		21.2	XXX	XXX	XXX	XXX	21.2

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	100,563,759	100,563,759			
2. Cost of short-term investments acquired	453,411,927	453,411,927			
3. Accrual of discount	4,455,734	4,455,734			
4. Unrealized valuation increase/(decrease)	(171)	(171)			
5. Total gain (loss) on disposals	10,027	10,027			
6. Deduct consideration received on disposals	255,113,544	255,113,544			
7. Deduct amortization of premium	32,120	32,120			
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)	303,295,612	303,295,612			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	303,295,612	303,295,612			

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

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:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	4,573,181	4,573,181
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17		
	3.2 Section 2, Column 19	3,013,428	3,013,428
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		9,225,866
6.	Considerations received/(paid) on terminations, Section 2, Column 15		13,349,010
7.	Amortization:		
	7.1 Section 1, Column 19		
	7.2 Section 2, Column 21	(1,936,210)	(1,936,210)
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20		
	8.2 Section 2, Column 23		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18	21,663,283	
	9.2 Section 2, Column 20	3,685,462	25,348,745
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		20,263,049
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		20,263,049

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 minus		(9,289,985)		
	3.12 Section 1, Column 15, prior year		9,043,720	(18,333,705)	
	Change in variation margin on open contracts - All other:				
	3.13 Section 1, Column 18, current year minus		(1,038,432)		
	3.14 Section 1, Column 18, prior year		1,279,242	(2,317,675)	(20,651,379)
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		(10,328,417)		
	3.24 Section 1, Column 19, prior year plus		10,322,962		
	3.25 SSAP No. 108 Adjustments			(20,651,379)	(20,651,379)
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		(6,675,726)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)				
	4.22 Amount recognized (Section 2, Column 16)		(16,998,688)		
	4.23 SSAP No. 108 Adjustments			(16,998,688)	
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 December 31 of Current Year

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	3YR NOTES MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 3.125 02/15/42	1.A IF	2,400,000	2,007,221	1,924,778	11/21/2024	03/31/2025	3YR NOTES MAR25		(656)	912810-QU-5	US TREASURY 3.125 02/15/42	1.A	2,007,221	1,925,434
PENDING	5YR T NOTE MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 4.250 11/15/34	1.A IF	3,500,000	3,443,719	3,405,497	11/21/2024	03/31/2025	5YR T NOTE MAR25		(3,281)	91282C-LW-9	US TREASURY 4.250 11/15/34	1.A	3,443,719	3,408,778
PENDING	5YR T NOTE MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 4.250 11/15/34	1.A IF	1,200,000	1,180,704	1,167,599	11/21/2024	03/31/2025	5YR T NOTE MAR25		(1,125)	91282C-LW-9	US TREASURY 4.250 11/15/34	1.A	1,180,704	1,168,724
PENDING	5YR T NOTE MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 4.250 11/15/34	1.A IF	7,300,000	7,182,614	7,102,893	11/21/2024	03/31/2025	5YR T NOTE MAR25		(6,844)	91282C-LW-9	US TREASURY 4.250 11/15/34	1.A	7,182,614	7,109,737
PENDING	5YR T NOTE MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 4.250 11/15/34	1.A IF	1,500,000	1,475,880	1,459,499	11/21/2024	03/31/2025	5YR T NOTE MAR25		(1,406)	91282C-LW-9	US TREASURY 4.250 11/15/34	1.A	1,475,880	1,460,905
PENDING	5YR T NOTE MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 4.250 11/15/34	1.A IF	7,100,000	6,985,830	6,908,294	11/21/2024	03/31/2025	5YR T NOTE MAR25		(6,656)	91282C-LW-9	US TREASURY 4.250 11/15/34	1.A	6,985,830	6,914,950
PENDING	5YR T NOTE MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 4.250 11/15/34	1.A IF	3,100,000	3,050,151	3,016,297	11/21/2024	03/31/2025	5YR T NOTE MAR25		(2,906)	91282C-LW-9	US TREASURY 4.250 11/15/34	1.A	3,050,151	3,019,203
PENDING	5YR T NOTE MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 4.250 11/15/34	1.A IF	7,200,000	7,084,222	7,005,593	11/21/2024	03/31/2025	5YR T NOTE MAR25		(6,750)	91282C-LW-9	US TREASURY 4.250 11/15/34	1.A	7,084,222	7,012,343
PENDING	5YR T NOTE MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 4.250 11/15/34	1.A IF	9,000,000	8,855,278	8,756,992	11/21/2024	03/31/2025	5YR T NOTE MAR25		(8,438)	91282C-LW-9	US TREASURY 4.250 11/15/34	1.A	8,855,278	8,765,429
PENDING	5YR T NOTE MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 4.250 02/28/31	1.A IF	200,000,000	200,486,184	197,543,280	11/21/2024	03/31/2025	5YR T NOTE MAR25		(187,500)	91282C-KC-4	US TREASURY 4.250 02/28/31	1.A	200,486,184	197,730,780
PENDING	5YR T NOTE MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 3.875 10/15/27	1.A IF	200,000,000	198,714,938	197,710,438	11/21/2024	03/31/2025	5YR T NOTE MAR25		(187,500)	91282C-LQ-2	US TREASURY 3.875 10/15/27	1.A	198,714,938	197,897,938
PENDING	5YR T NOTE MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 4.250 08/15/54	1.A IF	11,400,000	11,021,902	10,399,802	11/21/2024	03/31/2025	5YR T NOTE MAR25		(10,688)	912810-UC-0	US TREASURY 4.250 08/15/54	1.A	11,021,902	10,410,489
PENDING	2YR T-NOTE MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 0.875 11/15/30	1.A IF	4,600,000	3,951,916	3,763,290	11/21/2024	03/31/2025	2YR T-NOTE MAR25		(359)	91282C-AV-3	US TREASURY 0.875 11/15/30	1.A	3,951,916	3,763,649
PENDING	2YR T-NOTE MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 0.875 11/15/30	1.A IF	8,000,000	6,872,897	6,544,852	11/21/2024	03/31/2025	2YR T-NOTE MAR25		(625)	91282C-AV-3	US TREASURY 0.875 11/15/30	1.A	6,872,897	6,545,476

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

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	2YR T-NOTE MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 4.125 10/31/29	1.A IF	125,000,000	124,042,509	123,550,690	11/21/2024	03/31/2025	2YR T-NOTE MAR25		(9,765)	91282C-LR-0	US TREASURY 4.125 10/31/29	1.A	124,042,509	123,560,455
PENDING	2YR T-NOTE MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 4.250 11/15/34	1.A IF	148,000,000	146,476,828	144,131,054	11/21/2024	03/31/2025	2YR T-NOTE MAR25		(11,562)	91282C-LW-9	US TREASURY 4.250 11/15/34	1.A	146,476,828	144,142,615
PENDING	2YR T-NOTE MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 3.500 02/15/33	1.A IF	37,000,000	36,017,822	34,417,956	11/21/2024	03/31/2025	2YR T-NOTE MAR25		(2,890)	91282C-GM-7	US TREASURY 3.500 02/15/33	1.A	36,017,822	34,420,846
PENDING	2YR T-NOTE MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 4.125 10/31/29	1.A IF	150,000,000	149,684,489	148,260,828	11/21/2024	03/31/2025	2YR T-NOTE MAR25		(11,718)	91282C-LR-0	US TREASURY 4.125 10/31/29	1.A	149,684,489	148,272,546
PENDING	2YR T-NOTE MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 4.250 11/15/34	1.A IF	70,000,000	70,247,945	68,170,093	11/21/2024	03/31/2025	2YR T-NOTE MAR25		(5,468)	91282C-LW-9	US TREASURY 4.250 11/15/34	1.A	70,247,945	68,175,561
PENDING	2YR T-NOTE MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 0.875 11/15/30	1.A IF	5,000,000	4,295,561	4,090,532	11/21/2024	03/31/2025	2YR T-NOTE MAR25		(391)	91282C-AV-3	US TREASURY 0.875 11/15/30	1.A	4,295,561	4,090,923
PENDING	2YR T-NOTE MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 0.875 11/15/30	1.A IF	7,000,000	6,013,785	5,726,745	11/21/2024	03/31/2025	2YR T-NOTE MAR25		(547)	91282C-AV-3	US TREASURY 0.875 11/15/30	1.A	6,013,785	5,727,292
PENDING	2YR T-NOTE MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 4.250 02/28/31	1.A IF	50,000,000	50,147,687	49,428,789	11/21/2024	03/31/2025	2YR T-NOTE MAR25		(3,906)	91282C-KC-4	US TREASURY 4.250 02/28/31	1.A	50,147,687	49,432,695
PENDING	2YR T-NOTE MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 4.125 07/31/31	1.A IF	50,000,000	50,362,920	48,999,908	11/21/2024	03/31/2025	2YR T-NOTE MAR25		(3,906)	91282C-LD-1	US TREASURY 4.125 07/31/31	1.A	50,362,920	49,003,814
PENDING	2YR T-NOTE MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 4.625 05/31/31	1.A IF	43,468,900	46,002,194	43,822,471	11/21/2024	03/31/2025	2YR T-NOTE MAR25		(3,396)	91282C-KU-4	US TREASURY 4.625 05/31/31	1.A	46,002,194	43,825,867
PENDING	2YR T-NOTE MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 4.125 10/31/29	1.A IF	50,000,000	49,964,048	49,420,276	11/21/2024	03/31/2025	2YR T-NOTE MAR25		(3,906)	91282C-LR-0	US TREASURY 4.125 10/31/29	1.A	49,964,048	49,424,182
PENDING	2YR T-NOTE MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 4.250 11/15/34	1.A IF	100,000,000	99,025,951	97,385,847	11/21/2024	03/31/2025	2YR T-NOTE MAR25		(7,812)	91282C-LW-9	US TREASURY 4.250 11/15/34	1.A	99,025,951	97,393,659
PENDING	2YR T-NOTE MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 4.250 08/15/54	1.A IF	75,000,000	70,209,140	68,484,203	11/21/2024	03/31/2025	2YR T-NOTE MAR25		(5,859)	912810-UC-0	US TREASURY 4.250 08/15/54	1.A	70,209,140	68,490,062
PENDING	2YR T-NOTE MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 4.250 11/15/34	1.A IF	50,000,000	50,293,082	48,692,924	11/21/2024	03/31/2025	2YR T-NOTE MAR25		(3,906)	91282C-LW-9	US TREASURY 4.250 11/15/34	1.A	50,293,082	48,696,830

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

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	2YR T-NOTE MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 3.875 08/15/33	1.A IF	39,788,400	39,721,090	37,864,280	11/21/2024	03/31/2025	2YR T-NOTE MAR25		(3,108)	91282C-HT-1	US TREASURY 3.875 08/15/33	1.A	39,721,090	37,867,388
PENDING	2YR T-NOTE MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 0.625 05/15/30	1.A IF	39,377,900	31,604,562	32,307,901	11/21/2024	03/31/2025	2YR T-NOTE MAR25		(3,076)	912828-ZQ-6	US TREASURY 0.625 05/15/30	1.A	31,604,562	32,310,977
PENDING	2YR T-NOTE MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 4.000 02/15/34	1.A IF	39,149,200	39,418,505	37,476,786	11/21/2024	03/31/2025	2YR T-NOTE MAR25		(3,058)	91282C-JZ-5	US TREASURY 4.000 02/15/34	1.A	39,418,505	37,479,844
PENDING	2YR T-NOTE MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 4.125 10/31/29	1.A IF	35,558,700	35,506,096	35,146,415	11/21/2024	03/31/2025	2YR T-NOTE MAR25		(2,778)	91282C-LR-0	US TREASURY 4.125 10/31/29	1.A	35,506,096	35,149,193
PENDING	2YR T-NOTE MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 3.875 08/15/33	1.A IF	35,000,000	34,959,342	33,307,441	11/21/2024	03/31/2025	2YR T-NOTE MAR25		(2,734)	91282C-HT-1	US TREASURY 3.875 08/15/33	1.A	34,959,342	33,310,175
PENDING	2YR T-NOTE MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 4.250 06/30/31	1.A IF	35,000,000	35,902,475	34,557,147	11/21/2024	03/31/2025	2YR T-NOTE MAR25		(2,734)	91282C-KW-0	US TREASURY 4.250 06/30/31	1.A	35,902,475	34,559,881
PENDING	2YR T-NOTE MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 4.000 10/31/29	1.A IF	35,000,000	35,370,801	34,408,242	11/21/2024	03/31/2025	2YR T-NOTE MAR25		(2,734)	91282C-FT-3	US TREASURY 4.000 10/31/29	1.A	35,370,801	34,410,977
PENDING	2YR T-NOTE MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 4.250 11/15/34	1.A IF	35,000,000	34,446,664	34,085,046	11/21/2024	03/31/2025	2YR T-NOTE MAR25		(2,734)	91282C-LW-9	US TREASURY 4.250 11/15/34	1.A	34,446,664	34,087,781
PENDING	2YR T-NOTE MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 4.000 02/15/34	1.A IF	35,000,000	35,252,711	33,504,836	11/21/2024	03/31/2025	2YR T-NOTE MAR25		(2,734)	91282C-JZ-5	US TREASURY 4.000 02/15/34	1.A	35,252,711	33,507,570
PENDING	2YR T-NOTE MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 3.500 02/15/33	1.A IF	35,000,000	34,092,077	32,557,526	11/21/2024	03/31/2025	2YR T-NOTE MAR25		(2,734)	91282C-GM-7	US TREASURY 3.500 02/15/33	1.A	34,092,077	32,560,260
PENDING	2YR T-NOTE MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 4.250 11/15/34	1.A IF	33,741,100	33,569,925	32,859,056	11/21/2024	03/31/2025	2YR T-NOTE MAR25		(2,636)	91282C-LW-9	US TREASURY 4.250 11/15/34	1.A	33,569,925	32,861,692
PENDING	2YR T-NOTE MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 0.875 11/15/30	1.A IF	33,538,400	28,803,203	27,437,981	11/21/2024	03/31/2025	2YR T-NOTE MAR25		(2,620)	91282C-AV-3	US TREASURY 0.875 11/15/30	1.A	28,803,203	27,440,601
PENDING	2YR T-NOTE MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 0.625 08/15/30	1.A IF	377,400	305,540	306,455	11/21/2024	03/31/2025	2YR T-NOTE MAR25		(29)	91282C-AE-1	US TREASURY 0.625 08/15/30	1.A	305,540	306,484
PENDING	10Y TNOTES MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 1.625 05/15/31	1.A IF	1,100,000	977,060	925,593	11/21/2024	03/20/2025	10Y TNOTES MAR25		(2,406)	91282C-CB-5	US TREASURY 1.625 05/15/31	1.A	977,060	927,999

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

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	10Y TNOTES MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 1.625 05/15/31	1.A IF	3,700,000	3,286,474	3,113,358	11/21/2024	03/20/2025	10Y TNOTES MAR25		(8,094)	91282C-CB-5	US TREASURY 1.625 05/15/31	1.A	3,286,474	3,121,451
PENDING	10YR UL TN MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 1.375 11/15/31	1.A IF	400,000	345,991	325,865	11/21/2024	03/20/2025	10YR UL TN MAR25		(1,000)	91282C-DJ-7	US TREASURY 1.375 11/15/31	1.A	345,991	326,865
PENDING	10YR UL TN MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 1.375 11/15/31	1.A IF	1,800,000	1,556,959	1,466,392	11/21/2024	03/20/2025	10YR UL TN MAR25		(4,500)	91282C-DJ-7	US TREASURY 1.375 11/15/31	1.A	1,556,959	1,470,892
PENDING	10YR UL TN MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 1.375 11/15/31	1.A IF	1,200,000	1,037,972	977,595	11/21/2024	03/20/2025	10YR UL TN MAR25		(3,000)	91282C-DJ-7	US TREASURY 1.375 11/15/31	1.A	1,037,972	980,595
PENDING	10YR UL TN MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 1.375 11/15/31	1.A IF	7,800,000	6,746,821	6,354,366	11/21/2024	03/20/2025	10YR UL TN MAR25		(19,500)	91282C-DJ-7	US TREASURY 1.375 11/15/31	1.A	6,746,821	6,373,866
PENDING	10YR UL TN MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 1.375 11/15/31	1.A IF	1,000,000	864,977	814,662	11/21/2024	03/20/2025	10YR UL TN MAR25		(2,500)	91282C-DJ-7	US TREASURY 1.375 11/15/31	1.A	864,977	817,162
PENDING	10YR UL TN MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 1.375 11/15/31	1.A IF	900,000	778,479	733,196	11/21/2024	03/20/2025	10YR UL TN MAR25		(2,250)	91282C-DJ-7	US TREASURY 1.375 11/15/31	1.A	778,479	735,446
PENDING	ULTRA BOND MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 3.125 08/31/29	1.A IF	1,200,000	1,168,105	1,131,382	11/21/2024	03/20/2025	ULTRA BOND MAR25		(5,250)	91282C-FJ-5	US TREASURY 3.125 08/31/29	1.A	1,168,105	1,136,632
PENDING	ULTRA BOND MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 3.125 08/31/29	1.A IF	5,300,000	5,159,132	4,996,938	11/21/2024	03/20/2025	ULTRA BOND MAR25		(23,188)	91282C-FJ-5	US TREASURY 3.125 08/31/29	1.A	5,159,132	5,020,126
PENDING	ULTRA BOND MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 3.125 08/31/29	1.A IF	2,000,000	1,946,842	1,885,637	11/21/2024	03/20/2025	ULTRA BOND MAR25		(8,750)	91282C-FJ-5	US TREASURY 3.125 08/31/29	1.A	1,946,842	1,894,387
PENDING	ULTRA BOND MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 3.125 08/31/29	1.A IF	400,000	389,368	377,127	11/21/2024	03/20/2025	ULTRA BOND MAR25		(1,750)	91282C-FJ-5	US TREASURY 3.125 08/31/29	1.A	389,368	378,877
PENDING	ULTRA BOND MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 3.125 08/31/29	1.A IF	1,100,000	1,070,763	1,037,100	11/21/2024	03/20/2025	ULTRA BOND MAR25		(4,813)	91282C-FJ-5	US TREASURY 3.125 08/31/29	1.A	1,070,763	1,041,913
PENDING	ULTRA BOND MAR25, effective 11/21/2024, attached to Cash Security-US TREASURY 3.125 08/31/29	1.A IF	100,000	97,342	94,282	11/21/2024	03/20/2025	ULTRA BOND MAR25		(438)	91282C-FJ-5	US TREASURY 3.125 08/31/29	1.A	97,342	94,719
PENDING	ULTRA BOND MAR25, effective 12/04/2024, attached to Cash Security-US TREASURY 3.875 09/30/29	1.A IF	15,000,000	15,203,666	14,608,119	12/04/2024	03/20/2025	ULTRA BOND MAR25		(65,625)	91282C-FL-0	US TREASURY 3.875 09/30/29	1.A	15,203,666	14,673,744

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

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	2YR T-NOTE MAR25, effective 12/05/2024, attached to Cash Security-US TREASURY 3.625 03/31/30	1.A IF	2,600,000	2,607,651	2,505,548	12/05/2024	03/31/2025	2YR T-NOTE MAR25		(203)	91282C-GS-4	US TREASURY 3.625 03/31/30	1.A	2,607,651	2,505,751
PENDING	ULTRA BOND MAR25, effective 12/05/2024, attached to Cash Security-US TREASURY 3.875 09/30/29	1.A IF	300,000	304,073	292,162	12/05/2024	03/20/2025	ULTRA BOND MAR25		(1,313)	91282C-FL-0	US TREASURY 3.875 09/30/29	1.A	304,073	293,475
PENDING	EMINI S&P MAR25, effective 12/13/2024, attached to Cash Security-US TREASURY 4.625 09/30/30	1.A IF	2,451,870	2,453,546	2,465,455	12/13/2024	03/21/2025	EMINI S&P MAR25		(9,200)	91282C-HZ-7	US TREASURY 4.625 09/30/30	1.A	2,453,546	2,474,655
PENDING	10YR UL TN MAR25, effective 12/16/2024, attached to Cash Security-US TREASURY 3.875 08/15/34	1.A IF	1,000,000	1,012,493	943,038	12/16/2024	03/20/2025	10YR UL TN MAR25		(2,500)	91282C-LF-6	US TREASURY 3.875 08/15/34	1.A	1,012,493	945,538
PENDING	ULTRA BOND MAR25, effective 12/18/2024, attached to Cash Security-US TREASURY 3.875 09/30/29	1.A IF	200,000	202,716	194,775	12/18/2024	03/20/2025	ULTRA BOND MAR25		(875)	91282C-FL-0	US TREASURY 3.875 09/30/29	1.A	202,716	195,650
PENDING	10YR UL TN MAR25, effective 12/20/2024, attached to Cash Security-US TREASURY 3.875 08/15/34	1.A IF	600,000	607,496	565,823	12/20/2024	03/20/2025	10YR UL TN MAR25		(1,500)	91282C-LF-6	US TREASURY 3.875 08/15/34	1.A	607,496	567,323
PENDING	ULTRA BOND MAR25, effective 12/30/2024, attached to Cash Security-US TREASURY 3.875 09/30/29	1.A IF	10,000,000	10,135,778	9,738,746	12/30/2024	03/20/2025	ULTRA BOND MAR25		(43,750)	91282C-FL-0	US TREASURY 3.875 09/30/29	1.A	10,135,778	9,782,496
PENDING	2YR T-NOTE MAR25, effective 12/31/2024, attached to Cash Security-US TREASURY 3.625 03/31/30	1.A IF	6,200,000	6,218,245	5,975,252	12/31/2024	03/31/2025	2YR T-NOTE MAR25			91282C-GS-4	US TREASURY 3.625 03/31/30	1.A	6,218,245	5,975,252
PENDING	3-MON SOFR DEC5, effective 12/31/2024, attached to Cash Security-US TREASURY 3.750 05/31/30	1.A IF	132,500	132,280	128,245	12/31/2024	03/18/2026	3-MON SOFR DEC5			91282C-HF-1	US TREASURY 3.750 05/31/30	1.A	132,280	128,245
PENDING	5YR T NOTE MAR25, effective 12/31/2024, attached to Cash Security-US TREASURY 4.625 04/30/31	1.A IF	700,000	705,785	705,916	12/31/2024	03/31/2025	5YR T NOTE MAR25			91282C-KN-0	US TREASURY 4.625 04/30/31	1.A	705,785	705,916
9999999999 - Totals				1,899,060,423	1,859,467,105	XXX	XXX	XXX		(745,880)	XXX	XXX	XXX	1,899,060,423	1,860,212,985

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	47	2,524,470,268	30	38,514,278
2. Add: Opened or Acquired Transactions	83	57,365,268	77	55,492,092	114	5,684,823,018	99	3,966,145,060	373	9,763,825,437
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	105	4,591,554,905	362	7,903,279,293
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	41	1,899,060,423	41	1,899,060,423

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	20,263,050	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(9,289,985)	
3.	Total (Line 1 plus Line 2)		10,973,065
4.	Part D, Section 1, Column 6	20,789,378	
5.	Part D, Section 1, Column 7	(9,816,313)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	20,263,050	
8.	Part B, Section 1, Column 13	(737,842)	
9.	Total (Line 7 plus Line 8)		19,525,208
10.	Part D, Section 1, Column 9	21,354,936	
11.	Part D, Section 1, Column 10	(1,829,729)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check
13.	Part A, Section 1, Column 21	2,538,602
14.	Part B, Section 1, Column 20	105,948,906
15.	Part D, Section 1, Column 12	108,487,509
16.	Total (Line 13 plus Line 14 minus Line 15)	

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	3,565,713,080	3,084,966,203	480,746,877	
2. Cost of cash equivalents acquired	89,930,950,783	78,212,513,819	11,718,436,964	
3. Accrual of discount	75,014,241	75,014,241		
4. Unrealized valuation increase/(decrease)	(72,610)		(72,610)	
5. Total gain (loss) on disposals	174,935	165,385	9,550	
6. Deduct consideration received on disposals	90,974,779,954	79,313,160,457	11,661,619,497	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other-than-temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,597,000,474	2,059,499,191	537,501,283	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	2,597,000,474	2,059,499,191	537,501,283	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
IPC @ Hudson (formerly GLDC)		Hudson	OH	01/01/1968	11/26/2008	78,962,680		22,373,188	37,500,000	3,273,876			(3,273,876)		10,451,220	7,994,532
Tech-Cor Training		Wheeling	IL	01/01/1973	11/26/2008	13,360,570		2,112,293	3,850,000	426,990			(426,990)		1,358,170	1,098,841
Rochelle/Greenfield Data Center		Rochelle	IL	11/29/2007	12/01/2009	58,110,543		36,877,155	51,599,876	1,669,571			(1,669,571)		8,330,659	7,087,092
0299999. Property occupied by the reporting entity - Administrative						150,433,793		61,362,636	92,949,876	5,370,437			(5,370,437)		20,140,050	16,180,466
0399999. Total Property occupied by the reporting entity						150,433,793		61,362,636	92,949,876	5,370,437			(5,370,437)		20,140,050	16,180,466
Home Office Vacant Land West of Sanders Rd		Northbrook	IL	05/01/1965	09/30/2021	1,542,586		1,542,586	7,061,386							163,311
Vacant Land (NEW 2014) R046		Northbrook	IL	01/22/2014	09/30/2021	530,558		530,558	530,558							11,177
Vacant Land (NEW 2014) R047		Northbrook	IL	01/22/2014	09/30/2021	1,026,733		1,026,733	1,026,733							14,547
Vacant Land (NEW 2014) R048		Northbrook	IL	10/01/2014	09/30/2021	306,245		306,245	306,245							4,462
Vacant Land (NEW 2015) R049		Northbrook	IL	08/17/2015	09/30/2021	464,408		464,408	464,408							7,456
Vacant Land (NEW 2014) R051		Northbrook	IL	04/04/2014	09/30/2021	610,670		610,670	610,670							5,957
Tribune Broadcasting Studios	!	Seattle	WA	07/07/2016	09/30/2024	21,011,380		18,156,170	26,300,000	185,699			(185,699)		1,608,963	463,619
Pescadero Ranch	!	Tracy	CA	10/09/2018	11/15/2024	49,709,170	21,026,408	25,658,459	26,173,592	1,012,828		(3,076,408)	(4,089,236)		4,833,137	6,178,945
Benchmark	!	Phoenix	AZ	06/26/2019	09/30/2024	16,551,369	8,931,917	5,249,535	15,668,083	376,094		68,083	(308,011)		996,498	362,599
Joseph Vineyard	!	Bradley	CA	09/10/2020	11/15/2024	13,142,340	770,000	11,571,228	11,830,000	215,127		80,219	(134,908)		(317,763)	1,561,721
Sandstone Ranch	!	Coalinga	CA	05/01/2021	11/15/2024	76,328,859	21,323,824	50,379,523	43,676,176	1,319,396		(3,968,864)	(5,288,260)		6,983,662	7,352,914
Rincon Vineyard	!	Gonzales	CA	05/01/2021	11/15/2024	15,768,775	1,455,130	13,816,228	12,444,870	155,019		(830,000)	(985,019)		549,179	12,905
West Plaza Building	!	Northbrook	IL	05/01/1986	01/31/2024	118,382,385		23,298,298	40,500,000	4,133,494			(4,133,494)		10,264,743	4,903,218
0499999. Properties held for the production of income						315,375,478	53,507,279	152,610,641	186,592,721	7,397,657		(7,726,970)	(15,124,627)		24,918,418	21,042,830
South Barrington		South Barrington	IL	01/01/1979	12/31/2024	878,801		878,801	17,000,000							28,231
0599999. Properties held for sale						878,801		878,801	17,000,000							28,231
0699999 - Totals						466,688,072	53,507,279	214,852,078	296,542,597	12,768,094		(7,726,970)	(20,495,064)		45,058,468	37,251,527

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
IPC @ Hudson (formerly GLDC)	Hudson	OH	01/01/1968	VARIOUS				8,158,084
Tech-Cor Training	Wheeling	IL	01/01/1973	VARIOUS				6,250
Rochelle/Greenfield Data Center	Rochelle	IL	11/29/2007	VARIOUS				2,264,391
29 N Wacker	Chicago	IL	01/18/2022	VARIOUS				73,631
West Plaza Building	Northbrook	IL	05/01/1986	VARIOUS				2,266,983
Pescadero Ranch	Tracy	CA	10/09/2018	VARIOUS				(60,416)
Joseph Vineyard	Bradley	CA	09/10/2020	VARIOUS				303,913
Pooler Retail	Pooler	GA	04/01/2021	VARIOUS				107,056
Sandstone Ranch	Coalinga	CA	05/01/2021	VARIOUS				2,532,357
Rincon Vineyard	Gonzales	CA	05/01/2021	VARIOUS				709,372
0199999. Acquired by Purchase								16,361,622
0399999 - Totals								16,361,622

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						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														31	3,582
Courthouse Apartments	Wheaton	IL	01/26/2023	JVM Courthouse Apartments, LLC														2	
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	1,821,700	454,220
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	36,138,823		2,662,878	2,662,878	2,744,499	869,220
0199999. Property Disposed					54,803,940	180,686	42,420,945	122,232			(122,232)		42,479,399	47,309,988		4,830,589	4,830,589	4,566,231	1,327,021
0399999 - Totals					54,803,940	180,686	42,420,945	122,232			(122,232)		42,479,399	47,309,988		4,830,589	4,830,589	4,566,231	1,327,021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
000465578		CAMDEN	NJ		12/10/2024	7.236	148,521		(1)				195,000	11/06/2024
000465466		TARRYTOWN	NY		12/10/2024	6.778	495,387		(4)				815,000	09/21/2024
000465491		THE BRONX	NY		12/10/2024	7.278	970,832						1,291,000	10/15/2024
000465461		MONTGOMERY	AL		12/10/2024	7.010	362,549		(9)				578,000	10/14/2024
000465531		CLEVELAND	OH		12/10/2024	7.519	98,442						130,000	10/23/2024
000465588		CHESTER	NY		12/10/2024	7.289	278,684		2				352,000	11/18/2024
000465486		SHELBYVILLE	IN		12/10/2024	6.764	257,371						366,000	10/23/2024
000465511		TOLEDO	OH		12/10/2024	6.900	86,755		(1)				155,000	10/22/2024
000465493		PORTSMOUTH	VA		12/10/2024	7.667	153,088		(4)				194,000	10/18/2024
000465501		LAWRENCE	NY		12/10/2024	7.103	1,036,460		4				1,440,000	10/16/2024
000465478		PARK FOREST	IL		12/10/2024	6.985	121,011		(1)				170,000	10/05/2024
000465407		JACKSON	MS		12/10/2024	7.214	97,995		(1)				128,000	10/18/2024
000465432		DES PLAINES	IL		12/10/2024	7.310	208,500		(1)				275,000	09/20/2024
000465453		ENFIELD	CT		12/10/2024	6.836	256,879		(1)				364,000	10/01/2024
000465449		HOPEWELL	VA		12/10/2024	6.757	130,221						185,000	09/25/2024
000465459		ELKHART	IN		12/10/2024	7.528	110,752		(2)				146,500	10/03/2024
000465369		TALLAHASSEE	FL		12/10/2024	7.398	220,992		(6)				285,000	11/01/2024
000465438		MONROE	NY		12/10/2024	6.686	275,149		(6)				800,000	10/02/2024
000465389		VARIOUS	PA		12/10/2024	7.079	747,085		(5)				996,000	08/18/2024
000465373		MEMPHIS	TN		12/10/2024	7.418	112,557		(3)				150,000	08/23/2024
000465447		CEDAR HILL	TX		12/10/2024	7.564	154,954		(3)				201,000	09/27/2024
000465434		BROOKLYN	NY		12/10/2024	6.765	656,453		(4)				999,000	09/25/2024
000465430		JACKSON TOWNSHIP	NJ		12/10/2024	7.207	487,566						675,000	09/30/2024
000465405		TRENTON	NJ		12/10/2024	7.455	194,698		(4)				237,000	10/31/2024
000465436		VINELAND	NJ		12/10/2024	7.229	283,686		(1)				375,000	09/30/2024
000465415		TRENTON	NJ		12/10/2024	7.015	306,229		(2)				404,000	09/03/2024
000465418		JERSEY CITY	NJ		12/10/2024	7.549	562,301		(4)				740,000	08/04/2024
000465422		YONKERS	NY		12/10/2024	6.802	697,170		5				1,000,000	09/27/2024
000465426		MIAMI	FL		12/10/2024	7.175	562,875						750,000	09/27/2024
000465592		CLEVELAND	OH		12/10/2024	7.359	110,334						138,000	11/08/2024
000465497		MEMPHIS	TN		12/10/2024	7.029	90,444		(1)				126,500	10/23/2024
000465403		OLATHE	KS		12/10/2024	7.317	449,743		(7)				550,000	09/05/2024
000465535		WICHITA FALLS	TX		12/10/2024	7.131	163,633		(3)				204,000	11/04/2024
000465455		COLUMBUS	OH		12/10/2024	8.135	156,505		(3)				250,000	10/01/2024
000465527		ST. LOUIS	MO		12/10/2024	7.367	201,288		(4)				245,500	10/30/2024
000465489		BALTIMORE	MD		12/10/2024	6.951	154,314						205,000	10/22/2024
000465499		TRENTON	NJ		12/10/2024	6.853	220,328		2				295,000	09/11/2024
000465517		CALUMET CITY	IL		12/10/2024	7.264	125,490		(1)				155,000	11/07/2024
000465482		MOUNT VERNON	NY		12/10/2024	7.217	391,861		(2)				840,000	09/19/2024
000465484		REISTERSTOWN	MD		12/10/2024	6.848	263,031		(2)				405,000	10/09/2024
000465539		DAYTON	OH		12/10/2024	6.998	173,099		2				232,500	10/28/2024
000465543		HICKSVILLE	NY		12/10/2024	7.051	476,260		(9)				715,000	11/04/2024
000465519		STREAMWOOD	IL		12/10/2024	7.047	177,627		(3)				315,000	10/30/2024
000465590		MORRISTOWN	NJ		12/10/2024	7.046	480,787		(7)				724,000	10/29/2024
000465574		RIDGEWAY	VA		12/10/2024	6.821	234,429		(1)				320,000	11/12/2024
000465580		SPRINGFIELD	MA		12/10/2024	7.289	197,618		(4)				252,000	11/12/2024
000465529		JACKSONVILLE	FL		12/10/2024	7.134	122,747		(2)				150,000	10/25/2024
000465545		MORGANTOWN	WV		12/10/2024	7.276	232,473		(2)				305,000	11/01/2024
000465566		EWING TOWNSHIP	NJ		12/10/2024	6.818	204,080						310,000	10/31/2024
000465541		HAMMOND	IN		12/10/2024	6.958	170,938						227,000	11/02/2024
000465568		CLYDE	OH		12/10/2024	7.335	82,545						109,000	10/17/2024
000465551		CLEVELAND	OH		12/10/2024	7.417	83,676		(1)				110,000	11/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
000465558		PHILADELPHIA	PA		12/10/2024	7.820	228,656		(3)				299,000	08/28/2024
000465641		MILWAUKEE	WI		12/16/2024	6.380	176,456		1				355,000	10/07/2024
000466086		BALTIMORE	MD		12/16/2024	7.503	372,679		(2)				458,000	09/16/2024
000465807		KINGSVILLE	TX		12/16/2024	7.332	77,607		(1)				101,000	10/07/2024
000465647		MONTGOMERY	AL		12/16/2024	6.918	142,456		(1)				175,000	10/05/2024
000466114		BALTIMORE	MD		12/16/2024	7.618	218,331		(2)				285,000	11/07/2024
000465759		BILLINGS	MT		12/16/2024	7.215	157,979		(2)				193,900	09/27/2024
000465859		DUNDALK	MD		12/16/2024	7.333	125,466		(1)				155,000	10/24/2024
000465955		HANOVER TOWNSHIP	PA		12/16/2024	7.675	241,552		(3)				315,000	10/24/2024
000465598		PALM BAY	FL		12/16/2024	6.882	229,148		(1)				303,000	08/21/2024
000465789		DAYTON	OH		12/16/2024	7.904	81,543		(1)				101,500	10/10/2024
000465945		VARIOUS	PA		12/16/2024	7.678	1,491,338		(28)				1,950,000	10/28/2024
000465606		MONTGOMERY	AL		12/16/2024	7.164	600,380		(6)				786,000	08/24/2024
000465879		CARBONDALE	PA		12/16/2024	7.656	344,217		(10)				465,000	08/15/2024
000465618		KANSAS CITY	KS		12/16/2024	6.894	204,673		2				278,000	08/26/2024
000466066		BALTIMORE	MD		12/16/2024	7.589	391,883		(4)				480,000	11/09/2024
000466112		BALTIMORE	MD		12/16/2024	7.375	176,788		(3)				215,000	11/13/2024
000465903		BALTIMORE	MD		12/16/2024	7.438	161,773		(1)				202,000	10/22/2024
000465931		KNOXVILLE	TN		12/16/2024	7.434	396,617		(3)				520,000	10/28/2024
000466060		LOUISVILLE	KY		12/16/2024	7.449	101,966		(2)				123,000	11/07/2024
000466064		TOLEDO	OH		12/16/2024	7.584	84,585		(1)				109,000	09/18/2024
000466080		NEW BRITAIN	CT		12/16/2024	7.666	366,640		(5)				475,000	11/12/2024
000465921		PHILADELPHIA	PA		12/16/2024	7.499	144,376		(1)				190,000	10/25/2024
000465765		HARRISBURG	PA		12/16/2024	7.972	90,591		(1)				118,500	09/12/2024
000465632		HOBART	IN		12/16/2024	6.944	103,819						148,000	10/14/2024
000465825		VARIOUS	PA		12/16/2024	7.458	533,542		(11)				684,000	10/13/2024
000465787		SELBYVILLE	DE		12/16/2024	6.670	111,282		(1)				430,000	10/20/2024
000465861		SYRACUSE	NY		12/16/2024	7.578	101,542		(1)				142,000	10/15/2024
000465961		DETROIT	MI		12/16/2024	7.360	94,116		(1)				125,000	11/05/2024
000465612		SAN ANTONIO	TX		12/16/2024	7.107	468,305		(5)				650,000	09/20/2024
000465654		DAYTON	OH		12/16/2024	6.655	70,797						190,000	10/17/2024
000465660		LENIOR	NC		12/16/2024	6.842	262,197		(2)				370,000	10/10/2024
000465604		CINCINNATI	OH		12/16/2024	6.781	294,153		(1)				450,000	08/26/2024
000465797		PITCAIRN	PA		12/16/2024	7.819	128,431		(1)				168,000	10/14/2024
000466049		NEW HAVEN	CT		12/16/2024	7.087	485,237		(3)				605,000	10/23/2024
000465831		NEW HAVEN	CT		12/16/2024	7.246	351,167		(3)				460,000	10/01/2024
000466001		KANSAS CITY	MO		12/16/2024	7.300	159,446		(3)				220,000	11/06/2024
000465837		BARNEGAT	NJ		12/16/2024	7.482	892,174		(18)				1,320,000	10/14/2024
000465959		DETROIT	MI		12/16/2024	7.360	98,208		(1)				125,000	11/05/2024
000465991		BALTIMORE	MD		12/16/2024	7.394	169,885		(2)				234,000	11/08/2024
000465967		COLUMBUS	OH		12/16/2024	7.428	250,616		(2)				330,000	09/26/2024
000466029		SAINT LOUIS	MO		12/16/2024	7.113	93,875		(1)				120,000	11/06/2024
000465985		YORK	PA		12/16/2024	8.150	93,652		(1)				126,000	10/29/2024
000467767		BALTIMORE	MD		12/20/2024	7.813	171,451						222,500	10/01/2024
000467994		BATON ROUGE	LA		12/20/2024	7.441	126,107						165,000	11/14/2024
000467603		DETROIT	MI		12/20/2024	6.606	79,941		45				124,000	10/16/2024
000468073		HARTVILLE	OH		12/20/2024	7.683	140,504						193,000	11/07/2024
000467984		MEMPHIS	TN		12/20/2024	7.222	113,698						152,000	11/14/2024
000468020		JACKSON	MS		12/20/2024	7.522	119,493						145,000	11/20/2024
000467856		BALTIMORE	MD		12/20/2024	7.025	128,116						222,000	11/08/2024
000468085		DREXEL HILL	PA		12/20/2024	7.809	284,172						398,000	11/22/2024
000467988		INWOOD	WV		12/20/2024	7.360	205,188						260,000	11/06/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
000467956		GRANDVIEW	MO		12/20/2024	7.528	207,375						272,000	11/05/2024
000467815		GLEN BURNIE	MD		12/20/2024	7.741	318,019						430,000	10/16/2024
000467966		CLEVELAND	OH		12/20/2024	6.861	76,965		46				107,000	11/10/2024
000467822		EFFINGHAM	SC		12/20/2024	7.546	139,799						172,000	10/15/2024
000467924		COLUMBUS	OH		12/20/2024	7.018	142,014		85				190,000	11/04/2024
000467785		BALTIMORE	MD		12/20/2024	7.439	164,801						205,000	10/28/2024
000467896		NORTH LITTLE ROCK	AR		12/20/2024	7.160	95,960						119,000	11/05/2024
000467763		CLEVELAND	OH		12/20/2024	7.347	174,382						230,500	10/28/2024
000468034		BROOKLYN CENTER	MN		12/20/2024	7.408	214,223						300,000	10/30/2024
000467801		ROCHESTER	NY		12/20/2024	7.664	712,187						916,000	10/23/2024
000467986		ELYRIA	OH		12/20/2024	7.691	97,510						120,000	11/10/2024
000467712		VARIOUS	OK		12/20/2024	7.621	457,233						772,500	12/09/2023
000467884		MIDDLETOWN	NY		12/20/2024	7.443	302,038						400,000	10/26/2024
000465708		CAMBRIDGE	MD		12/20/2024	6.293	141,866		77				245,000	09/26/2024
000468030		LINDENWOLD	NJ		12/20/2024	7.575	266,138						328,000	11/13/2024
000467894		LITTLE ROCK	AR		12/20/2024	6.967	109,038						138,000	11/05/2024
000467769		CHICAGO	IL		12/20/2024	7.388	164,088						200,000	11/04/2024
000467892		WILMINGTON	DE		12/20/2024	7.140	115,953						153,000	10/28/2024
000465713		AKRON	OH		12/20/2024	6.965	87,428		44				125,000	09/30/2024
000468062		PLYMOUTH MEETING	PA		12/20/2024	7.778	134,640						165,000	11/18/2024
000467888		WILMINGTON	DE		12/20/2024	6.559	164,107		93				230,000	11/12/2024
000468058		HALETHORPE	MD		12/20/2024	7.015	159,535						225,000	10/11/2024
000467902		PITTSBURGH	PA		12/20/2024	7.827	84,150						110,000	11/13/2024
000465715		RICHTON PARK	IL		12/20/2024	7.279	157,652						210,000	10/01/2024
000468052		SAINT ANN	MO		12/20/2024	7.263	128,860						170,000	11/15/2024
000465711		CLEVELAND	OH		12/20/2024	7.373	96,019						120,000	09/24/2024
000465693		VARIOUS	TX		12/20/2024	7.101	1,498,387		904				2,060,500	09/28/2024
000468060		BALTIMORE	MD		12/20/2024	7.688	183,197						250,000	11/07/2024
000467904		NEW KENSINGTON	PA		12/20/2024	8.097	83,003						108,500	11/01/2024
000468289		PHILADELPHIA	PA		12/23/2024	7.004	138,579		48				198,000	11/20/2024
000468285		PHILADELPHIA	PA		12/23/2024	7.296	238,737		87				320,000	11/11/2024
000468181		ALBUQUERQUE	NM		12/23/2024	6.703	261,462		89				390,250	09/17/2024
000468220		FORT WALTON BEACH	FL		12/23/2024	7.234	121,313						159,000	10/09/2024
000468246		BALTIMORE	MD		12/23/2024	6.917	180,604		62				228,000	11/09/2024
000468248		AKRON	OH		12/23/2024	7.144	87,828		31				110,000	10/29/2024
000468252		GRANITEVILLE	SC		12/23/2024	6.648	103,018		34				150,000	10/28/2024
000468179		JACKSONVILLE	FL		12/23/2024	6.846	124,105						165,000	09/11/2024
000468228		VARIOUS	MO		12/23/2024	6.949	1,427,131		496				1,985,000	10/16/2024
000468210		CINCINNATI	OH		12/23/2024	6.927	347,543		120				500,000	10/03/2024
000468201		COUNCIL BLUFFS	IA		12/23/2024	6.788	703,139		238				1,009,000	10/09/2024
000468269		PHOENIX	AZ		12/23/2024	6.725	355,127						590,000	11/06/2024
000468215		HICKORY	NC		12/23/2024	6.967	140,808		49				187,000	10/09/2024
000468794		CHICAGO	IL		12/27/2024	7.657	127,290						165,000	12/03/2024
000469013		BRADENTON	FL		12/27/2024	7.650	306,229						425,000	11/06/2024
000468964		PETERSBURG	VA		12/27/2024	7.138	136,541						180,000	10/28/2024
000468599		TROY	NY		12/27/2024	7.590	209,492						271,000	10/28/2024
000468902		JACKSONVILLE	FL		12/27/2024	7.304	209,070						290,000	10/14/2024
000469090		OAK LAWN	IL		12/27/2024	7.252	273,217						360,000	11/08/2024
000468737		BALTIMORE	MD		12/27/2024	7.858	144,252						200,000	11/27/2024
000468577		VARIOUS	NC		12/27/2024	7.661	1,887,610						2,519,000	10/07/2024
000468669		AKRON	OH		12/27/2024	7.341	297,807						376,000	10/31/2024
000469055		DOLOMITE	AL		12/27/2024	6.997	104,915		11				140,000	11/06/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
000468944		MUNCIE	IN		12/27/2024	7.557	77,545						108,000	11/05/2024
000468879		THE BRONX	NY		12/27/2024	7.502	763,246						1,000,000	11/15/2024
000468966		LANSING	MI		12/27/2024	7.335	192,583						252,000	11/11/2024
000468705		MEMPHIS	TN		12/27/2024	7.401	132,799						190,000	11/20/2024
000468715		PHILADELPHIA	PA		12/27/2024	8.004	286,701						375,000	12/02/2024
000468834		BROOKLYN	NY		12/27/2024	6.999	764,183						1,250,000	08/14/2024
000469130		MANCHESTER	CT		12/27/2024	7.335	277,449						340,000	11/26/2024
000469011		KENDALLVILLE	IN		12/27/2024	7.135	87,036						129,000	11/08/2024
000469035		TRENTON	NJ		12/27/2024	7.360	147,712						180,000	11/11/2024
000468719		BALTIMORE	MD		12/27/2024	7.162	165,245						216,000	11/15/2024
000469025		INDIANAPOLIS	IN		12/27/2024	7.085	269,588						380,000	11/10/2024
000468972		CLEVELAND	OH		12/27/2024	7.636	76,528						115,500	11/03/2024
000469021		TUSCALOOSA	AL		12/27/2024	7.278	104,726						138,000	11/07/2024
000468840		ST. LOUIS	MO		12/27/2024	7.437	104,075						135,000	11/15/2024
000468842		ST. LOUIS	MO		12/27/2024	7.495	77,116						100,000	11/22/2024
000468982		CHICAGO	IL		12/27/2024	6.625	120,707		13				190,000	10/24/2024
000468998		VARIOUS	TX		12/27/2024	6.828	1,902,338						2,900,000	11/22/2024
000468522		KANKAKEE	IL		12/27/2024	7.702	158,037						206,000	10/22/2024
000468765		PHILADELPHIA	PA		12/27/2024	6.965	415,693						687,000	11/14/2024
000469019		EAST ORANGE	NJ		12/27/2024	7.154	309,483						470,000	12/02/2024
000469124		CHATTANOOGA	TN		12/27/2024	7.244	184,927						245,000	11/15/2024
000469096		MILWAUKEE	WI		12/27/2024	7.570	115,384						160,000	11/14/2024
000469134		PLAINFIELD	IL		12/27/2024	7.389	265,187						340,000	11/20/2024
000469114		BROOKFIELD	IL		12/27/2024	7.291	215,073						300,000	11/16/2024
000468990		POMPANO BEACH	FL		12/27/2024	6.938	331,142						439,000	10/16/2024
000469039		NEWARK	NJ		12/27/2024	7.542	312,939						380,000	11/06/2024
000468741		PHILADELPHIA	PA		12/27/2024	7.783	277,272						340,000	11/21/2024
000468743		VERNON	CT		12/27/2024	7.537	197,352						245,000	11/14/2024
000468663		PHILADELPHIA	PA		12/27/2024	8.202	202,602						265,000	11/11/2024
000469136		NEWARK	NJ		12/27/2024	7.407	566,446						746,000	11/20/2024
000468733		DAYTON	OH		12/27/2024	7.395	117,715						155,000	11/16/2024
000468681		DETROIT	MI		12/27/2024	6.808	84,057		9				115,000	11/18/2024
000468858		BALTIMORE	MD		12/27/2024	7.507	126,679						156,000	09/16/2024
000468701		TEHACHAPI	CA		12/27/2024	7.006	234,133						460,000	11/12/2024
000468838		THE BRONX	NY		12/27/2024	7.116	636,326		70				850,000	09/15/2024
000468695		PITTSBURGH	PA		12/27/2024	7.783	84,813						125,000	11/13/2024
000468711		BAYTOWN	TX		12/27/2024	7.356	96,718						126,000	10/01/2024
000468558		WILMINGTON	DE		12/27/2024	7.522	188,831						248,000	11/04/2024
000468978		THE BRONX	NY		12/27/2024	7.500	571,362						710,000	10/30/2024
000468850		CHICAGO	IL		12/27/2024	7.522	314,391						410,000	11/19/2024
000469047		PHILADELPHIA	PA		12/27/2024	7.636	162,841						213,000	10/29/2024
000469041		POUGHKEEPSIE	NY		12/27/2024	7.536	336,447						440,000	11/12/2024
000468623		CHATTANOOGA	TN		12/27/2024	7.481	160,684						210,000	11/06/2024
000468892		RAYTOWN	MO		12/27/2024	7.180	186,450						243,000	11/05/2024
000469106		WEST HAVEN	CT		12/27/2024	7.138	332,021						465,000	11/12/2024
000469110		BARBERTON	OH		12/27/2024	7.761	83,332						109,000	11/21/2024
000469037		THE BRONX	NY		12/27/2024	7.355	276,377						412,000	11/11/2024
000468950		WINDHAM	CT		12/27/2024	7.385	244,374						322,000	10/23/2024
000469116		BRIDGEPORT	CT		12/27/2024	7.241	892,693						1,239,000	11/18/2024
000468940		BRONX	NY		12/27/2024	7.293	784,753						1,100,000	11/12/2024
000469122		IRVINGTON	NJ		12/27/2024	7.043	244,228						440,000	11/22/2024
000468609		MARKHAM	IL		12/27/2024	7.769	159,821						194,000	11/08/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
000469126		BRONX	NY		12/27/2024	7.763	725,529						950,000	11/22/2024
000469112		SHAKER HEIGHTS	OH		12/27/2024	7.526	267,639						354,000	11/15/2024
000468625		NORTH HAVEN	CT		12/27/2024	6.685	374,924		39				580,000	11/02/2024
000469053		KENOSHA	WI		12/27/2024	7.683	154,499						200,000	11/20/2024
000468653		READING	PA		12/27/2024	8.029	108,462						152,000	11/21/2024
000469059		EUCLID	OH		12/27/2024	7.332	92,030						122,000	08/28/2024
000468890		TRENTON	NJ		12/27/2024	7.258	198,371						260,000	12/09/2024
000468591		ELIZABETH	PA		12/27/2024	7.386	100,667						140,000	10/24/2024
000469092		HUNTINGTON STATION	NY		12/27/2024	7.319	543,199						685,000	11/05/2024
000468639		BALTIMORE	MD		12/27/2024	7.551	246,741						367,000	11/06/2024
000468928		CHICAGO HEIGHTS	IL		12/27/2024	6.764	119,629						215,000	10/22/2024
000468621		BRUNSWICK	GA		12/27/2024	6.470	230,379		24				395,000	11/05/2024
000468916		BAY SHORE	NY		12/27/2024	7.035	513,195						730,500	10/02/2024
000468629		EVANSVILE	IN		12/27/2024	8.015	122,455						156,000	12/05/2024
0399999. Mortgages in good standing - Residential mortgages-all other							61,597,489		2,478				85,870,650	XXX
123525		EDINA	MN		04/10/2015	3.000	575,045						23,813,943	02/25/2015
123548		ENCINO	CA		11/01/2024	5.790	3,631,436		11,146				15,819,907	09/25/2015
123547		BALTIMORE	MD		11/01/2024	5.440	2,993,510		5,427				8,048,546	09/24/2015
123607		LAS VEGAS	NV		11/01/2024	5.350	4,064,012		7,698				10,802,577	08/07/2017
123614		NATIONAL CITY	CA		11/01/2024	5.440	4,154,878		7,912				8,553,928	10/04/2017
123627		SUGAR LAND	TX		04/27/2018	2.940	23,357,140		(243,346)				24,338,505	03/09/2018
123639		TEMPE	AZ		11/01/2024	7.790	4,009,226		13,787				4,740,958	06/15/2018
123647		STUDIO CITY	CA		11/20/2018	3.220	37,955,266		(492,505)				42,542,452	09/22/2018
123673		LINTHICUM	MD		11/01/2024	6.840	3,444,229		8,919				4,527,799	08/16/2019
123667		SACRAMENTO	CA		10/04/2019	3.950	16,029,302						19,853,826	07/31/2019
123677		DAYTON	OH		10/23/2019	3.700	11,175,539						16,920,119	09/13/2019
123669		OLATHE	KS		10/31/2019	3.750	21,665,303						29,135,670	08/28/2019
123674		CLEVELAND	OH		11/01/2019	3.850	28,450,498						29,337,977	08/21/2019
123681		LAS VEGAS	NV		12/17/2019	3.500	21,100,000						30,967,031	05/11/2021
123687		ST. PETERSBURG	FL		12/19/2019	3.450	21,500,000						31,101,830	11/07/2019
123682		GALLATIN	TN		12/19/2019	4.480	24,111,909		13,147				30,987,105	11/06/2019
123686		SARASOTA	FL		01/21/2020	3.350	23,000,000						39,424,764	11/12/2019
123691		PFLUGERVILLE	TX		03/25/2020	3.400	18,810,000						29,539,047	01/23/2020
123692		NASHVILLE	TN		04/15/2020	3.700	9,640,567						13,108,143	03/04/2020
123699		HENDERSON	NV		07/07/2021	4.370	1,130,413						1,659,029	05/11/2021
123695		NORTH HILLS	CA		07/15/2021	3.970	11,872,462		5,158				22,517,282	05/09/2021
123707		ROCKLIN	CA		09/29/2021	3.400	7,597,726		7,354				15,085,031	07/14/2021
123697		LAKEWOOD	CA		10/01/2021	3.310	9,014,030		9,310				30,763,997	05/15/2021
123700		GAINESVILLE	FL		07/30/2021	3.250	4,543,365						6,632,667	06/29/2021
123698		LINTHICUM	MD		10/27/2021	3.900	14,144,299		8,620				27,625,082	05/18/2021
123703		WOODLAND HILLS	CA		09/24/2021	3.910	34,300,528		14,828				53,679,659	07/26/2021
123710		SOMMERVILLE	MA		08/26/2021	3.200	19,818,986		17,556				24,085,964	07/26/2021
123706		PARK CITY	UT		10/07/2021	3.080	19,035,703		12,541				27,987,605	08/06/2021
123713		SALT LAKE CITY	UT		01/14/2022	4.230	6,316,486		5,860				8,646,940	11/17/2021
123714		SENECA	SC		11/30/2021	3.450	29,000,886		19,536				47,443,101	11/02/2021
123716		SPRING HILL	TN		12/15/2021	3.690	11,344,874		10,019				19,578,715	11/12/2021
123708		MIDDLETOWN	PA		01/26/2022	3.660	28,582,115		18,515				39,686,763	12/10/2021
400017		FEDERAL WAY	WA		06/30/2022	5.020	23,701,118		11,238				24,819,526	05/10/2022
123720		SAN RAFEAL	CA		05/27/2022	5.840	17,949,166		6,226				18,814,496	04/28/2022
123719		HOUSTON	TX		07/29/2022	5.750	11,968,587		9,147				12,341,823	06/15/2022
123732		DETROIT	MI		02/23/2023	6.170	17,000,000						26,330,184	01/18/2023
123730		COMMACK	NY		03/21/2023	9.420	9,467,411						14,031,450	01/10/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
123734		COMMACK	NY		03/21/2023	9.420	170,415						252,569	01/10/2023
123737		VARIOUS	TX		06/27/2023	6.340	24,921,173		(3,009)				32,617,060	05/01/2023
123738		LORTON	VA		06/21/2023	5.410	9,643,516		1,956				15,003,420	05/10/2023
123735		COCONUT CREEK	FL		05/23/2023	6.100	13,308,005		(3,945)				22,108,659	03/20/2023
123736		CANTON	GA		05/23/2023	6.000	10,921,903		(3,927)				19,009,951	03/27/2023
123739		DENVER	CO		07/12/2023	5.800	19,983,391		691				30,826,496	06/14/2023
123740		CARSON	CA		07/26/2023	6.440	10,000,000						16,523,784	06/09/2023
123741		HOUSTON	TX		11/01/2024	8.040	1,837,681						2,676,444	06/14/2023
123742		BROOKLYN	NY		11/17/2023	6.870	6,900,000						9,747,702	06/18/2023
123743		LINDEN	NJ		11/01/2024	5.050	5,211,044		(7,215)				7,689,591	07/19/2023
125002		VARIOUS	US		12/12/2024	7.534	9,762,999						17,017,603	10/15/2024
125003		VARIOUS	US		12/12/2024	7.340	25,000,000						43,576,782	10/15/2024
125001		VARIOUS	US		09/04/2024	7.480	14,660,061						45,812,691	09/01/2024
0599999. Mortgages in good standing - Commercial mortgages-all other							708,776,206		(527,355)				1,098,156,194	XXX
0899999. Total Mortgages in good standing							770,373,695		(524,878)				1,184,026,844	XXX
123612		IRVING	TX		11/30/2017	7.250	21,450,000							09/08/2023
1399999. Restructured mortgages - Commercial mortgages-all other							21,450,000							XXX
1699999. Total - Restructured Mortgages							21,450,000							XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							791,823,695		(524,878)				1,184,026,844	XXX

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ ..... interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.

SCHEDULE B - PART 2

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

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
000465578	CAMDEN	NJ		12/10/2024	7.236	148,522		195,000
000465466	TARRYTOWN	NY		12/10/2024	6.778	495,391		815,000
000465491	THE BRONX	NY		12/10/2024	7.278	970,832		1,291,000
000465461	MONTGOMERY	AL		12/10/2024	7.010	362,558		578,000
000465531	CLEVELAND	OH		12/10/2024	7.519	98,442		130,000
000465588	CHESTER	NY		12/10/2024	7.289	278,682		352,000
000465486	SHELBYVILLE	IN		12/10/2024	6.764	257,371		366,000
000465511	TOLEDO	OH		12/10/2024	6.900	86,756		155,000
000465493	PORTSMOUTH	VA		12/10/2024	7.667	153,092		194,000
000465501	LAWRENCE	NY		12/10/2024	7.103	1,036,455		1,440,000
000465478	PARK FOREST	IL		12/10/2024	6.985	121,013		170,000
000465407	JACKSON	MS		12/10/2024	7.214	97,996		128,000
000465432	DES PLAINES	IL		12/10/2024	7.310	208,501		275,000
000465453	ENFIELD	CT		12/10/2024	6.836	256,880		364,000
000465449	HOPEWELL	VA		12/10/2024	6.757	130,222		185,000
000465459	ELKHART	IN		12/10/2024	7.528	110,754		146,500
000465369	TALLAHASSEE	FL		12/10/2024	7.398	220,997		285,000
000465438	MONROE	NY		12/10/2024	6.686	275,156		800,000
000465389	VARIOUS	PA		12/10/2024	7.079	747,090		996,000
000465373	MEMPHIS	TN		12/10/2024	7.418	112,560		150,000
000465447	CEDAR HILL	TX		12/10/2024	7.564	154,957		201,000
000465434	BROOKLYN	NY		12/10/2024	6.765	656,457		999,000
000465430	JACKSON TOWNSHIP	NJ		12/10/2024	7.207	487,566		675,000
000465405	TRENTON	NJ		12/10/2024	7.455	194,702		237,000
000465436	VINELAND	NJ		12/10/2024	7.229	283,687		375,000
000465415	TRENTON	NJ		12/10/2024	7.015	306,231		404,000
000465418	JERSEY CITY	NJ		12/10/2024	7.549	562,306		740,000
000465422	YONKERS	NY		12/10/2024	6.802	697,165		1,000,000
000465426	MIAMI	FL		12/10/2024	7.175	562,875		750,000
000465592	CLEVELAND	OH		12/10/2024	7.359	110,334		138,000
000465497	MEMPHIS	TN		12/10/2024	7.029	90,446		126,500
000465403	OLATHE	KS		12/10/2024	7.317	449,750		550,000
000465535	WICHITA FALLS	TX		12/10/2024	7.131	163,636		204,000
000465455	COLUMBUS	OH		12/10/2024	8.135	156,508		250,000
000465527	ST. LOUIS	MO		12/10/2024	7.367	201,292		245,500
000465489	BALTIMORE	MD		12/10/2024	6.951	154,314		205,000
000465499	TRENTON	NJ		12/10/2024	6.853	220,326		295,000
000465517	CALUMET CITY	IL		12/10/2024	7.264	125,491		155,000
000465482	MOUNT VERNON	NY		12/10/2024	7.217	391,863		840,000
000465484	REISTERSTOWN	MD		12/10/2024	6.848	263,033		405,000
000465539	DAYTON	OH		12/10/2024	6.998	173,097		232,500
000465543	HICKSVILLE	NY		12/10/2024	7.051	476,269		715,000
000465519	STREAMWOOD	IL		12/10/2024	7.047	177,630		315,000
000465590	MORRISTOWN	NJ		12/10/2024	7.046	480,793		724,000
000465574	RIDGEWAY	VA		12/10/2024	6.821	234,430		320,000
000465580	SPRINGFIELD	MA		12/10/2024	7.289	197,622		252,000
000465529	JACKSONVILLE	FL		12/10/2024	7.134	122,749		150,000
000465545	MORGANTOWN	WV		12/10/2024	7.276	232,476		305,000
000465566	EWING TOWNSHIP	NJ		12/10/2024	6.818	204,080		310,000
000465541	HAMMOND	IN		12/10/2024	6.958	170,938		227,000
000465568	CLYDE	OH		12/10/2024	7.335	82,545		109,000
000465551	CLEVELAND	OH		12/10/2024	7.417	83,677		110,000
000465558	PHILADELPHIA	PA		12/10/2024	7.820	228,659		299,000
000465641	MILWAUKEE	WI		12/16/2024	6.428	176,455		355,000
000466086	BALTIMORE	MD		12/16/2024	7.542	372,682		458,000

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000465807	KINGSVILLE	TX		12/16/2024	7.385	77,608		101,000
000465647	MONTGOMERY	AL		12/16/2024	6.974	142,457		175,000
000466114	BALTIMORE	MD		12/16/2024	7.662	218,334		285,000
000465759	BILLINGS	MT		12/16/2024	7.256	157,981		193,900
000465859	DUNDALK	MD		12/16/2024	7.386	125,467		155,000
000465955	HANOVER TOWNSHIP	PA		12/16/2024	7.725	241,555		315,000
000465598	PALM BAY	FL		12/16/2024	6.956	229,149		303,000
000465789	DAYTON	OH		12/16/2024	7.968	81,544		101,500
000465945	VARIOUS	PA		12/16/2024	7.726	1,491,365		1,950,000
000465606	MONTGOMERY	AL		12/16/2024	7.219	600,386		786,000
000465879	CARBONDALE	PA		12/16/2024	7.706	344,227		465,000
000465618	KANSAS CITY	KS		12/16/2024	6.956	204,671		278,000
000466066	BALTIMORE	MD		12/16/2024	7.638	391,887		480,000
000466112	BALTIMORE	MD		12/16/2024	7.419	176,791		215,000
000465903	BALTIMORE	MD		12/16/2024	7.492	161,774		202,000
000465931	KNOXVILLE	TN		12/16/2024	7.479	396,620		520,000
000466060	LOUISVILLE	KY		12/16/2024	7.503	101,968		123,000
000466064	TOLEDO	OH		12/16/2024	7.628	84,587		109,000
000466080	NEW BRITAIN	CT		12/16/2024	7.713	366,645		475,000
000465921	PHILADELPHIA	PA		12/16/2024	7.544	144,377		190,000
000465765	HARRISBURG	PA		12/16/2024	8.064	90,592		118,500
000465632	HOBART	IN		12/16/2024	7.020	103,819		148,000
000465825	VARIOUS	PA		12/16/2024	7.504	533,553		684,000
000465787	SELBYVILLE	DE		12/16/2024	6.710	111,283		430,000
000465861	SYRACUSE	NY		12/16/2024	7.637	101,543		142,000
000465961	DETROIT	MI		12/16/2024	7.413	94,117		125,000
000465612	SAN ANTONIO	TX		12/16/2024	7.156	468,311		650,000
000465654	DAYTON	OH		12/16/2024	6.719	70,798		190,000
000465660	LENIOR	NC		12/16/2024	6.895	262,199		370,000
000465604	CINCINNATI	OH		12/16/2024	6.846	294,154		450,000
000465797	PITCAIRN	PA		12/16/2024	7.867	128,432		168,000
000466049	NEW HAVEN	CT		12/16/2024	7.136	485,240		605,000
000465831	NEW HAVEN	CT		12/16/2024	7.288	351,171		460,000
000466001	KANSAS CITY	MO		12/16/2024	7.346	159,449		220,000
000465837	BARNEGAT	NJ		12/16/2024	7.528	892,192		1,320,000
000465959	DETROIT	MI		12/16/2024	7.413	98,209		125,000
000465991	BALTIMORE	MD		12/16/2024	7.437	169,887		234,000
000465967	COLUMBUS	OH		12/16/2024	7.481	250,617		330,000
000466029	SAINT LOUIS	MO		12/16/2024	7.165	93,876		120,000
000465985	YORK	PA		12/16/2024	8.204	93,652		126,000
000467767	BALTIMORE	MD		12/20/2024	7.813	171,451		222,500
000467994	BATON ROUGE	LA		12/20/2024	7.441	126,107		165,000
000467603	DETROIT	MI		12/20/2024	6.606	79,896		124,000
000468073	HARTVILLE	OH		12/20/2024	7.683	140,504		193,000
000467984	MEMPHIS	TN		12/20/2024	7.222	113,698		152,000
000468020	JACKSON	MS		12/20/2024	7.522	119,493		145,000
000467856	BALTIMORE	MD		12/20/2024	7.025	128,116		222,000
000468085	DREXEL HILL	PA		12/20/2024	7.809	284,172		398,000
000467988	INWOOD	WV		12/20/2024	7.360	205,188		260,000
000467956	GRANDVIEW	MO		12/20/2024	7.528	207,375		272,000
000467815	GLEN BURNIE	MD		12/20/2024	7.741	318,019		430,000
000467966	CLEVELAND	OH		12/20/2024	6.861	76,920		107,000
000467822	EFFINGHAM	SC		12/20/2024	7.546	139,799		172,000
000467924	COLUMBUS	OH		12/20/2024	7.018	141,929		190,000
000467785	BALTIMORE	MD		12/20/2024	7.439	164,801		205,000

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000467896	NORTH LITTLE ROCK	AR		12/20/2024	7.160	95,960		119,000
000467763	CLEVELAND	OH		12/20/2024	7.347	174,382		230,500
000468034	BROOKLYN CENTER	MN		12/20/2024	7.408	214,223		300,000
000467801	ROCHESTER	NY		12/20/2024	7.664	712,187		916,000
000467986	ELYRIA	OH		12/20/2024	7.691	97,510		120,000
000467712	VARIOUS	OK		12/20/2024	7.621	457,233		772,500
000467884	MIDDLETOWN	NY		12/20/2024	7.443	302,038		400,000
000465708	CAMBRIDGE	MD		12/20/2024	6.293	141,788		245,000
000468030	LINDENWOLD	NJ		12/20/2024	7.575	266,138		328,000
000467894	LITTLE ROCK	AR		12/20/2024	6.967	109,038		138,000
000467769	CHICAGO	IL		12/20/2024	7.388	164,088		200,000
000467892	WILMINGTON	DE		12/20/2024	7.140	115,953		153,000
000465713	AKRON	OH		12/20/2024	6.965	87,383		125,000
000468062	PLYMOUTH MEETING	PA		12/20/2024	7.778	134,640		165,000
000467888	WILMINGTON	DE		12/20/2024	6.559	164,014		230,000
000468058	HALETHORPE	MD		12/20/2024	7.015	159,535		225,000
000467902	PITTSBURGH	PA		12/20/2024	7.827	84,150		110,000
000465715	RICHTON PARK	IL		12/20/2024	7.279	157,652		210,000
000468052	SAINT ANN	MO		12/20/2024	7.263	128,860		170,000
000465711	CLEVELAND	OH		12/20/2024	7.373	96,019		120,000
000465693	VARIOUS	TX		12/20/2024	7.101	1,497,482		2,060,500
000468060	BALTIMORE	MD		12/20/2024	7.688	183,197		250,000
000467904	NEW KENSINGTON	PA		12/20/2024	8.097	83,003		108,500
000468289	PHILADELPHIA	PA		12/23/2024	7.004	138,530		198,000
000468285	PHILADELPHIA	PA		12/23/2024	7.296	238,650		320,000
000468181	ALBUQUERQUE	NM		12/23/2024	6.703	261,372		390,250
000468220	FORT WALTON BEACH	FL		12/23/2024	7.234	121,313		159,000
000468246	BALTIMORE	MD		12/23/2024	6.917	180,542		228,000
000468248	AKRON	OH		12/23/2024	7.144	87,796		110,000
000468252	GRANITEVILLE	SC		12/23/2024	6.648	102,983		150,000
000468179	JACKSONVILLE	FL		12/23/2024	6.846	124,105		165,000
000468228	VARIOUS	MO		12/23/2024	6.949	1,426,635		1,985,000
000468210	CINCINNATI	OH		12/23/2024	6.927	347,423		500,000
000468201	COUNCIL BLUFFS	IA		12/23/2024	6.788	702,901		1,009,000
000468269	PHOENIX	AZ		12/23/2024	6.725	355,127		590,000
000468215	HICKORY	NC		12/23/2024	6.967	140,759		187,000
000468794	CHICAGO	IL		12/27/2024	7.657	127,290		165,000
000469013	BRADENTON	FL		12/27/2024	7.650	306,229		425,000
000468964	PETERSBURG	VA		12/27/2024	7.138	136,541		180,000
000468599	TROY	NY		12/27/2024	7.590	209,492		271,000
000468902	JACKSONVILLE	FL		12/27/2024	7.304	209,070		290,000
000469090	OAK LAWN	IL		12/27/2024	7.252	273,217		360,000
000468737	BALTIMORE	MD		12/27/2024	7.858	144,252		200,000
000468577	VARIOUS	NC		12/27/2024	7.661	1,887,610		2,519,000
000468669	AKRON	OH		12/27/2024	7.341	297,807		376,000
000469055	DOLOMITE	AL		12/27/2024	6.997	104,903		140,000
000468944	MUNCIE	IN		12/27/2024	7.557	77,545		108,000
000468879	THE BRONX	NY		12/27/2024	7.502	763,246		1,000,000
000468966	LANSING	MI		12/27/2024	7.335	192,583		252,000
000468705	MEMPHIS	TN		12/27/2024	7.401	132,799		190,000
000468715	PHILADELPHIA	PA		12/27/2024	8.004	286,701		375,000
000468834	BROOKLYN	NY		12/27/2024	6.999	764,183		1,250,000
000469130	MANCHESTER	CT		12/27/2024	7.335	277,449		340,000
000469011	KENDALLVILLE	IN		12/27/2024	7.135	87,036		129,000
000469035	TRENTON	NJ		12/27/2024	7.360	147,712		180,000

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000468719	BALTIMORE	MD		12/27/2024	7.162	165,245		216,000
000469025	INDIANAPOLIS	IN		12/27/2024	7.085	269,588		380,000
000468972	CLEVELAND	OH		12/27/2024	7.636	76,528		115,500
000469021	TUSCALOOSA	AL		12/27/2024	7.278	104,726		138,000
000468840	ST. LOUIS	MO		12/27/2024	7.437	104,075		135,000
000468842	ST. LOUIS	MO		12/27/2024	7.495	77,116		100,000
000468982	CHICAGO	IL		12/27/2024	6.625	120,694		190,000
000468998	VARIOUS	TX		12/27/2024	6.828	1,902,338		2,900,000
000468522	KANKAKEE	IL		12/27/2024	7.702	158,037		206,000
000468765	PHILADELPHIA	PA		12/27/2024	6.965	415,693		687,000
000469019	EAST ORANGE	NJ		12/27/2024	7.154	309,483		470,000
000469124	CHATTANOOGA	TN		12/27/2024	7.244	184,927		245,000
000469096	MILWAUKEE	WI		12/27/2024	7.570	115,384		160,000
000469134	PLAINFIELD	IL		12/27/2024	7.389	265,187		340,000
000469114	BROOKFIELD	IL		12/27/2024	7.291	215,073		300,000
000468990	POMPANO BEACH	FL		12/27/2024	6.938	331,142		439,000
000469039	NEWARK	NJ		12/27/2024	7.542	312,939		380,000
000468741	PHILADELPHIA	PA		12/27/2024	7.783	277,272		340,000
000468743	VERNON	CT		12/27/2024	7.537	197,352		245,000
000468663	PHILADELPHIA	PA		12/27/2024	8.202	202,602		265,000
000469136	NEWARK	NJ		12/27/2024	7.407	566,446		746,000
000468733	DAYTON	OH		12/27/2024	7.395	117,715		155,000
000468681	DETROIT	MI		12/27/2024	6.808	84,047		115,000
000468858	BALTIMORE	MD		12/27/2024	7.507	126,679		156,000
000468701	TEHACHAPI	CA		12/27/2024	7.006	234,133		460,000
000468838	THE BRONX	NY		12/27/2024	7.116	636,256		850,000
000468695	PITTSBURGH	PA		12/27/2024	7.783	84,813		125,000
000468711	BAYTOWN	TX		12/27/2024	7.356	96,718		126,000
000468558	WILMINGTON	DE		12/27/2024	7.522	188,831		248,000
000468978	THE BRONX	NY		12/27/2024	7.500	571,362		710,000
000468850	CHICAGO	IL		12/27/2024	7.522	314,391		410,000
000469047	PHILADELPHIA	PA		12/27/2024	7.636	162,841		213,000
000469041	POUGHKEEPSIE	NY		12/27/2024	7.536	336,447		440,000
000468623	CHATTANOOGA	TN		12/27/2024	7.481	160,684		210,000
000468892	RAYTOWN	MO		12/27/2024	7.180	186,450		243,000
000469106	WEST HAVEN	CT		12/27/2024	7.138	332,021		465,000
000469110	BARBERTON	OH		12/27/2024	7.761	83,332		109,000
000469037	THE BRONX	NY		12/27/2024	7.355	276,377		412,000
000468950	WINDHAM	CT		12/27/2024	7.385	244,374		322,000
000469116	BRIDGEPORT	CT		12/27/2024	7.241	892,693		1,239,000
000468940	BRONX	NY		12/27/2024	7.293	784,753		1,100,000
000469122	IRVINGTON	NJ		12/27/2024	7.043	244,228		440,000
000468609	MARKHAM	IL		12/27/2024	7.769	159,821		194,000
000469126	BRONX	NY		12/27/2024	7.763	725,529		950,000
000469112	SHAKER HEIGHTS	OH		12/27/2024	7.526	267,639		354,000
000468625	NORTH HAVEN	CT		12/27/2024	6.685	374,886		580,000
000469053	KENOSHA	WI		12/27/2024	7.683	154,499		200,000
000468653	READING	PA		12/27/2024	8.029	108,462		152,000
000469059	EUCLID	OH		12/27/2024	7.332	92,030		122,000
000468890	TRENTON	NJ		12/27/2024	7.258	198,371		260,000
000468591	ELIZABETH	PA		12/27/2024	7.386	100,667		140,000
000469092	HUNTINGTON STATION	NY		12/27/2024	7.319	543,199		685,000
000468639	BALTIMORE	MD		12/27/2024	7.551	246,741		367,000
000468928	CHICAGO HEIGHTS	IL		12/27/2024	6.764	119,629		215,000
000468621	BRUNSWICK	GA		12/27/2024	6.470	230,356		395,000

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000468916	BAY SHORE	NY		12/27/2024	7.035	513,195		730,500
000468629	EVANSVILE	IN		12/27/2024	8.015	122,455		156,000
0399999. Mortgages in good standing - Residential mortgages-all other						61,595,011		85,870,650
123548	ENCINO	CA		11/01/2024	5.794	3,633,778		15,819,907
123547	BALTIMORE	MD		11/01/2024	5.437	3,009,599		8,048,546
123607	LAS VEGAS	NV		11/01/2024	5.345	4,074,330		10,802,577
123614	NATIONAL CITY	CA		11/01/2024	5.445	4,165,167		8,553,928
123639	TEMPE	AZ		11/01/2024	7.791	4,015,535		4,740,958
123647	STUDIO CITY	CA		11/01/2024	7.441	4,705,450		42,542,452
123673	LINTHICUM	MD		11/01/2024	6.832	3,454,391		4,527,799
123682	GALLATIN	TN		11/01/2024	6.537	4,433,273		30,987,105
123695	NORTH HILLS	CA		11/01/2024	5.500	2,537,117		22,517,282
123707	ROCKLIN	CA		11/01/2024	5.443	2,031,660		15,085,031
123697	LAKEWOOD	CA		11/01/2024	5.343	2,531,378		30,763,997
123698	LINTHICUM	MD		11/01/2024	5.497	4,082,239		27,625,082
123703	WOODLAND HILLS	CA		11/01/2024	6.129	4,285,700		53,679,659
123705	SEATTLE	WA		11/01/2024	5.874	2,222,153		25,326,251
123710	SOMMERVILLE	MA		11/01/2024	6.489	2,801,430		24,085,964
123706	PARK CITY	UT		11/01/2024	5.874	2,523,162		27,987,605
123713	SALT LAKE CITY	UT		11/01/2024	7.019	1,607,600		8,646,940
123714	SENECA	SC		11/01/2024	5.873	4,481,350		47,443,101
123716	SPRING HILL	TN		11/01/2024	5.942	2,649,752		19,578,715
123708	MIDDLETOWN	PA		11/01/2024	6.440	4,063,600		39,686,763
400016	SAN PEDRO	CA		07/01/2024	9.306		378,115	
400017	FEDERAL WAY	WA		11/01/2024	6.369	3,873,758	319,927	24,819,526
123720	SAN RAFEAL	CA		11/01/2024	6.902	2,942,940		18,814,496
123719	HOUSTON	TX		11/01/2024	8.086	1,959,440		12,341,823
123730	COMMACK	NY		09/25/2024	9.420		1,135,426	14,031,450
123737	VARIOUS	TX		11/01/2024	5.991	5,026,220		32,617,060
123738	LORTON	VA		11/01/2024	5.693	2,941,560		15,003,420
123735	COCONUT CREEK	FL		11/01/2024	5.678	5,111,950		22,108,659
123736	CANTON	GA		11/01/2024	5.645	4,895,330		19,009,951
123739	DENVER	CO		11/01/2024	5.873	4,982,700		30,826,496
123740	CARSON	CA		11/01/2024	6.653	3,000,000		16,523,784
123741	HOUSTON	TX		11/01/2024	8.253	1,837,681		2,676,444
123743	LINDEN	NJ		11/01/2024	5.053	5,229,080		7,689,591
125002	VARIOUS	US		12/12/2024	7.534	9,762,999		17,017,603
125003	VARIOUS	US		12/12/2024	7.340	25,000,000		43,576,782
125001	VARIOUS	US		09/30/2024	7.949	14,483,955	176,106	45,812,691
0599999. Mortgages in good standing - Commercial mortgages-all other						158,356,278	2,009,574	791,319,439
0899999. Total Mortgages in good standing						219,951,289	2,009,574	877,190,089
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						219,951,289	2,009,574	877,190,089

SCHEDULE B - PART 3

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

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
123678	HOUSTON	TX		10/10/2019	11/01/2024	20,000,000							20,000,000	20,000,000			
123600	SEATTLE	WA		06/30/2017	10/03/2024	7,355,304							7,355,304	7,355,304			
400008	HOUSTON	TX		06/11/2019	07/31/2024	11,536,936		(36,936)			(36,936)		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			
123679	CEDAR PARK	TX		11/07/2019	11/04/2024	16,120,000							16,120,000	16,120,000			
123705	SEATTLE	WA		10/31/2024	11/27/2024	15,000,000		287,847			287,847		17,510,000	17,510,000			
400016	SAN PEDRO	CA		07/01/2024	07/29/2024	13,079,750							13,457,865	13,457,865			
123731	SANTA ANA	CA		02/17/2023	10/21/2024	15,000,000							15,000,000	15,000,000			
0199999. Mortgages closed by repayment						134,671,990		250,911			250,911		137,523,169	137,523,169			
123707	ROCKLIN	CA		09/29/2021		140,574		868			868		150,049	150,049			
123673	LINTHICUM	MD		11/01/2024				3,012			3,012		22,092	22,092			
123700	GAINESVILLE	FL		07/30/2021		142,183		30			30		142,214	142,214			
123669	OLATHE	KS		10/31/2019		669,986							669,986	669,986			
123667	SACRAMENTO	CA		10/04/2019		327,842							327,842	327,842			
123674	CLEVELAND	OH		11/01/2019		759,253							759,253	759,253			
123677	DAYTON	OH		10/23/2019		916,067							916,067	916,067			
123682	GALLATIN	TN		12/19/2019		321,196		1,505			1,505		336,016	336,016			
123699	HENDERSON	NV		07/07/2021		21,947							21,947	21,947			
123697	LAKEWOOD	CA		10/01/2021		167,299		1,124			1,124		179,375	179,375			
123716	SPRING HILL	TN		12/15/2021		185,397		1,069			1,069		195,966	195,966			
123698	LINTHICUM	MD		10/27/2021		310,343		2,697			2,697		334,173	334,173			
123713	SALT LAKE CITY	UT		01/14/2022		105,766		1,428			1,428		113,271	113,271			
123695	NORTH HILLS	CA		07/15/2021		206,388		1,025			1,025		216,861	216,861			
123692	NASHVILLE	TN		04/15/2020		205,309							205,309	205,309			
123627	SUGAR LAND	TX		04/27/2018		551,768		(26,985)			(26,985)		524,783	524,783			
123548	ENCINO	CA		11/01/2024				270			270		13,758	13,758			
123614	NATIONAL CITY	CA		11/01/2024				698			698		18,898	18,898			
123547	BALTIMORE	MD		11/01/2024				273			273		21,789	21,789			
123525	EDINA	MN		04/10/2015		1,351,166							1,351,166	1,351,166			
123639	TEMPE	AZ		11/01/2024				1,954			1,954		22,049	22,049			
123607	LAS VEGAS	NV		11/01/2024				687			687		18,703	18,703			
123736	CANTON	GA		05/23/2023		269,500							269,500	269,500			
123737	VARIOUS	TX		06/27/2023		92,626		(75)			(75)		101,962	101,962			
123743	LINDEN	NJ		11/01/2024				(606)			(606)		10,215	10,215			
0299999. Mortgages with partial repayments						6,744,610		(11,026)			(11,026)		6,943,245	6,943,245			
0599999 - Totals						141,416,599		239,885			239,885		144,466,414	144,466,414			

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	ANTHELION PRODIGY CO-INVESTMENT LP		NEW YORK	NY	ANTHELION CAPITAL PARTNERS LLC		08/04/2020					2,421,397					(4,657,388)		100.000
05069@-10-5	AUDAX MEZZANINE FUND III, L.P.		Boston	MA	Audax Group		02/14/2011	2	1,232,140	1,232,140	1,232,140	(2,684)							2.250
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									1,232,140	1,232,140	1,232,140	2,418,713					(4,657,388)		XXX
000000-00-0	AFFINITY ASIA PACIFIC FUND III		Singapore	SGP	AFFINITY EQUITY PARTNERS		01/29/2007	3	1,668,025	1,668,025	1,668,025	(136,187)						1,333,414	1.120
000000-00-0	AFFINITY ASIA PACIFIC FUND V LP		SINGAPORE	SGP	AFFINITY EQUITY PARTNERS		12/11/2018	3	26,461,958	26,461,958	26,461,958	647,158					3,373,087	12,900,571	1.050
000000-00-0	ACTIS AFRICA IV		London	GBR	ACTIS CAPITAL		07/19/2013	3	11,686,000	11,686,000	11,686,000	(2,450,411)						2,498,934	20.820
000000-00-0	ACTIS EMERGING MARKETS 3 LP		London	GBR	Actis Capital		01/02/2008	3	144,000	144,000	144,000	(3,000)							1.100
000000-00-0	ACTIS ENERGY 4 CO-INVESTMENT ATLAS LP		Edinburgh	GBR	ACTIS CAPITAL		03/13/2018		104,000	104,000	104,000	(53,000)							40.000
000000-00-0	ACTIS ENERGY 4 LP		LONDON	GBR	ACTIS CAPITAL		02/02/2017		2,460,614	2,460,614	2,460,614	(977,245)					1,116,565	9,756,505	0.950
000000-00-0	AFFINITY ASIA PACIFIC FUND IV		Singapore	SGP	AFFINITY EQUITY PARTNERS		08/16/2013	3	43,266,313	43,266,313	43,266,313	3,554,272					12,098,982	5,680,346	3.870
000000-00-0	AMBER CO-INVESTMENT PARTNERS, LLC		SANTA MONICA	CA	CLEARLAKE CAPITAL GROUP, L.P.		09/06/2018	3	20,553,183	20,553,183	20,553,183	1,362,239						1,781,199	8.060
000000-00-0	AMERRA-ANDROMEDA CO-INVEST II, LP		NEW YORK	NY	AMERRA CAPITAL MANAGEMENT LLC		11/19/2019					20,913,951					(21,348,053)		63.170
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS III LP		LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		01/23/2017		39,348,869	39,348,869	39,348,869	1,076,004					3,115,249	364,188	4,625,119	0.990
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS IV-A SCSP		LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		12/20/2019		15,288,770	15,288,770	15,288,770	(78,615)					937,386		2,533,608	0.220
000000-00-0	APOLLO INVESTMENT FUND VI		New York	NY	Apollo Management		09/30/2008	3	420,513	420,513	420,513	(18,098)							0.410
000000-00-0	APOLLO INVESTMENT FUND VII LP		New York	NY	Apollo Management		01/28/2008	3				(88,585)					96,079		0.110
000000-00-0	ARCLINE CAPITAL PARTNERS LP		SAN FRANCISCO	CA	ARCLINE INVESTMENT MANAGEMENT		11/04/2019	3	90,753,088	90,753,088	90,753,088	39,373,086					3,915,802	7,128,400	1.800
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP		Boston	MA	ArcLight Partners		12/01/2011												4.540
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP		BOSTON	MA	ARCLIGHT PARTNERS		08/14/2015		11,241,286	11,241,286	11,241,286	21,691						549,209	4,623,153	0.590
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV		Los Angeles	CA	Ares Management LLC		11/05/2012	3	4,968,183	4,968,183	4,968,183	(1,038,235)						690,654	532,997	0.700
000000-00-0	ARSENAL IO CO-INVEST 2 LP		NEW YORK	NY	ARSENAL CAPITAL PARTNERS		09/19/2019	3	4,328,347	4,328,347	4,328,347	(2,961,423)								15.280
000000-00-0	ASTERION INDUSTRIAL INFRA FUND I, FCR		MADRID	ESP	ASTERION INDUSTRIAL PARTNERS		11/22/2019		21,201,493	21,201,493	21,201,493	378,563					1,986,216	555,465	2,426,732	1.560
000000-00-0	ASTORG IV		Paris	FRA	Astorg Partners		03/20/2008	3	305	305	305	(1,953)					(118)			2.290
000000-00-0	ASTORG V		Paris	FRA	Astorg Partners		12/28/2011	3	34,101	34,101	34,101	(40,585)					852			1.070
000000-00-0	ATLAS CAPITAL RESOURCES I		Greenwich	CT	Atlas Holdings		05/07/2010		1,421,494	1,421,494	1,421,494	128,921							5,012,632	7.030
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.		GREENWICH	CT	ATLAS HOLDINGS		06/13/2014		9,806,131	9,806,131	9,806,131	(13,465,895)					15,242,042		7,765,463	3.110
000000-00-0	AURORA EQUITY PARTNERS V LP		LOS ANGELES	CA	AURORA CAPITAL GROUP		06/10/2016	3	24,986,647	24,986,647	24,986,647	(6,330,261)					6,720,868		2,762,454	2.600
000000-00-0	RESURGENCE PE INVESTMENTS LIMITED		Mumbai	IND	SIGULER GUFF		06/30/2010	3	5,790,613	5,790,613	5,790,613	(255,847)							6,556,000	10.000
000000-00-0	AXA SECONDARY FUND V		SAINT HELIER	GGY	ARDIAN		12/14/2011		38,690	38,690	38,690	(112,124)						100,750		4.580
000000-00-0	AXIOM ASIA PRIVATE CAPITAL FUND II		Singapore	SGP	AXIOM ASIA PRIVATE CAPITAL		12/22/2011	3	2,617,586	2,617,586	2,617,586	(749,129)						662,735	1,030,000	1.080
000000-00-0	BRAZIL CAPITAL GROWTH PARTNERS II A, LP		Rio de Janeiro	BRA	Fornax Assessoria		12/22/2011	3	4,391,222	4,391,222	4,391,222	(1,165,037)								26.090
000000-00-0	BACH CO-INVESTMENT LP 2		ST PETER PORT	GGY	EQT		08/22/2017	3	94,882,773	94,882,773	94,882,773	9,854,916								13.020
000000-00-0	BPEA Private Equity Fund V LP		ST PETER PORT	GGY	EQT		12/01/2010	3	1,681,103	1,681,103	1,681,103	(1,235,037)						264,053	381,735	1.020
000000-00-0	BASALT INFRASTRUCTURE PARTNERS II LP		ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS		03/02/2017		54,644,724	54,644,724	54,644,724	2,689,364							21,974,709	18.720
000000-00-0	BASALT INFRASTRUCTURE PARTNERS LP		St Peter Port	GGY	BASALT INFRASTRUCTURE PARTNERS		03/14/2013		5,151,476	5,151,476	5,151,476	(555,094)							2,239,613	8.100
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP		New York	NY	Blackstone Group		01/30/2006	3	51,560	51,560	51,560	4,779							632,454	0.040
000000-00-0	ABGMS, LP		NORTH ANDOVER	MA	HOUSE HANOVER, LLC		12/04/2015													31.100
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC		NEW YORK	NY	BLACKROCK		07/21/2016		66,637,774	66,637,774	66,637,774	1,538,947						2,782,767	9,565,201	66.500
000000-00-0	BLUE ROAD CAPITAL LP		NEW YORK	NY	Blue Road Capital		11/05/2015		33,802,728	33,802,728	33,802,728	(322,307)						2,625,222	2,782,343	4.620
000000-00-0	BRC NATIONAL PECAN CO-INVEST LP		NEW YORK	NY	Blue Road Capital		11/06/2015		16,854,033	16,854,033	16,854,033	(8,996,475)					1,662	2,765,183		20.760
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV-B LP		NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		09/13/2019		24,511,779	24,511,779	24,511,779	1,031,226					1,443,693	3,753,520		0.110
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP		NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		07/07/2016		50,578,062	50,578,062	50,578,062	371,186					5,877,886	4,523,576		0.330
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP		NEW YORK	NY	BLACKSTONE GROUP		02/08/2019		50,302,635	50,302,635	50,302,635	(848,350)					4,390,830	23,504,274		1.340
000000-00-0	CA ENERGY INVESTMENT PARTNERS LP		HOUSTON	TX	JACO OIL CO		11/12/2019		18,997,560	18,997,560	18,997,560	1,668,643					3,567,153			17.690
13138@-10-6	CALTIUS PARTNERS III		Los Angeles	CA	Caltius Capital		09/03/2004	2	40,559	40,559	40,559	(81,819)						275,508		1.300
000000-00-0	COMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP		Edinburgh	GBR	ARDIAN		01/09/2014	3				(15,765)								42.590

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	CCMP CAPITAL INVESTORS III LP		New York	NY	CCMP Capital Advisors		01/17/2014	3	33,796	33,796	33,796	(40,284)						1,500,489	0.410
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP		NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT		11/14/2013	3	62,541,001	62,541,001	62,541,001	(10,238,898)					8,046,599	16,100,068	99.010
000000-00-0	GPC PARTNERS CO-INVESTMENT (CHICO) LP		GREENWICH	CT	GALLATIN POINT CAPITAL LLC		06/04/2018		1,499,878	1,499,878	1,499,878	(2,264,949)					2,478,539		50.960
000000-00-0	CMP GERMAN OPPORTUNITY FUND III		LUXEMBOURG	LUX	CMP CAPITAL MANAGEMENT-PARTNERS		06/12/2017		12,067,658	12,067,658	12,067,658	168,746				(611,364)		7,772,364	9.320
000000-00-0	CROSS OCEAN AVIATION FUND I DEL FEEDER LP		GREENWICH	CT	CROSS OCEAN PARTNERS		11/14/2017		13,308,408	13,308,408	13,308,408	196,514					2,289,153	5,802,917	22.350
000000-00-0	COBIA HOLDINGS LLC		LEXINGTON	KY	MIDDLEGROUND CAPITAL		08/02/2019	3	30,237,008	30,237,008	30,237,008	(25,108,977)					21,324,650		25.030
000000-00-0	CONCESSION INVESTMENT HOLDINGS LLC, PROJECT LONGHAUL		NEW YORK	NY	IFM INVESTORS		05/03/2016		44,374,524	201,100,000	44,374,524	(15,421,450)							1.860
000000-00-0	CPP II SOUTHEAST GEN COINVESTMENT LP		WASHINGTON	DC	THE CARLYLE GROUP		02/20/2015		1,781,460	1,781,460	1,781,460	(4,024,131)					2,831,479		24.600
000000-00-0	CARLYLE POWER PARTNERS II, L.P.		WASHINGTON	DC	THE CARLYLE GROUP		02/20/2015		15,446,538	15,446,538	15,446,538	(5,599,337)					4,509,254	2,507,141	1.360
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND I LP		ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS		04/27/2018	3	30,551,674	30,551,674	30,551,674	(12,601,782)					10,630,206	12,238,821	8.460
23280*-10-3	CYPRIUM INVESTORS IV LP		Cleveland	OH	Cyprium Partners		12/30/2013	2	5,786,560	5,786,560	5,786,560	513,114					61,610	1,580,352	5.920
000000-00-0	DANIELE HOLDCO LLC		CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP		09/03/2019	3				29,619,943					(45,297,385)		16.240
000000-00-0	DATA BRIDGE HOLDINGS, LLC		BOCA RATON	FL	DIGITAL BRIDGE		07/11/2016	3									18,761,698		7.040
000000-00-0	DIGITAL BRIDGE SMALL CELLS HOLDINGS, LLC		BOCA RATON	FL	DIGITAL BRIDGE		11/06/2015	3	8,915,294	34,650,000	8,915,294	(20,780,160)							15.840
000000-00-0	ENTREPRENEURIAL EQUITY PARTNERS FUND I LP		CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP		07/15/2019	3	32,656,890	32,656,890	32,656,890	(6,692,308)					6,605,312	1,102,850	4.150
000000-00-0	MPGC EAGLERIDER CO-INVESTMENT, LP		SAN FRANCISCO	CA	Main Post Partners		02/10/2016	3	21,648,478	21,648,478	21,648,478	(2,420,739)							76.870
000000-00-0	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES FUND I		BEIJING	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES		11/16/2015	3	3,296,032	3,296,032	3,296,032	8,573,843					(8,573,843)	14,789	16.760
29269@-10-3	EIG ENERGY FUND XV		HOUSTON	TX	EIG Global Energy Partners		03/07/2011		2,517,184	2,517,184	2,517,184	(1,337,616)						6,358,228	2.910
000000-00-0	EIG ENERGY FUND XVI		HOUSTON	TX	EIG Global Energy Partners		12/13/2013		15,389,640	15,389,640	15,389,640	(4,011,774)					774,158	9,074,669	0.970
000000-00-0	EPIRIS FUND II B LP		LONDON	GBR	EPIRIS GROUP		03/12/2018	3	55,478,072	55,478,072	55,478,072	(6,313,789)				5,623,658	1,306,584	4,169,163	6.480
000000-00-0	EPIRIS FUND II CO-INVESTMENT A LP		LONDON	GBR	EPIRIS GROUP		11/23/2018	3	35,940	35,940	35,940	(16,350,954)				546,333		1,655,146	41.920
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV		London	GBR	Equistone Partners Europe		02/20/2012	3	3,101,809	3,101,809	3,101,809	(774,154)				497,895		657,113	2.250
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V		LONDON	GBR	Equistone Partners Europe		06/26/2015	3	10,101,369	10,101,369	10,101,369	(2,694,217)				764,412	1,308,198	1,440,253	1.240
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND VI		LONDON	GBR	EQUISTONE PARTNERS EUROPE		07/09/2018	3	17,062,487	17,062,487	17,062,487	(11,099,689)				1,428,330	13,749,716	4,452,706	13.520
000000-00-0	ENERGY SPECTRUM PARTNERS VII		DALLAS	TX	ENERGY SPECTRUM PARTNERS		12/04/2014		6,374,534	6,374,534	6,374,534	275,030					125,463	458,745	0.980
000000-00-0	ENERGY SPECTRUM PARTNERS VIII LP		DALLAS	TX	ENERGY SPECTRUM PARTNERS		01/25/2019		17,198,155	17,198,155	17,198,155	(5,576,115)					7,384,003	5,269,761	2.790
000000-00-0	EASTERN GENERATION HOLDINGS, LLC		BOSTON	MA	ARCLIGHT PARTNERS		12/28/2015		(932,340)	5,895,532	(932,340)	(596,804)						932,340	3.230
000000-00-0	ETHOS PE FUND V		Johannesburg	ZAF	Ethos Equity Ltd.		09/30/2008	3	141,734	141,734	141,734	1,877,102					(1,819,001)		9.100
000000-00-0	EVERSTONE CAPITAL PARTNERS II LLC		Mumbai	IND	Everstone Capital		12/22/2011	3	461,812	461,812	461,812	(2,888,235)					1,583,407	166,552	5.170
000000-00-0	EVERSTONE CAPITAL PARTNERS III		MUMBAI	IND	EVERSTONE CAPITAL		08/14/2015	3	48,372,178	48,372,178	48,372,178	6,627,554					181,838	357,404	6.500
29276@-10-4	ENERVEST ENERGY INSTITUTIONAL FUND XI		HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS		06/22/2007					(49,692)					60,653		7.020
000000-00-0	EXCELLERE CAPITAL FUND III		DENVER	CO	EXCELLERE PARTNERS LLC		10/03/2016	3	21,280,183	21,280,183	21,280,183	(4,985,635)					10,860,838	172,136	4.130
000000-00-0	EXCELLERE CAPITAL FUND II		Denver	CO	EXCELLERE PARTNERS LLC		10/03/2011	3	3,522,279	3,522,279	3,522,279	(5,242,089)					787,302	3,721,221	3.600
000000-00-0	FIMI OPPORTUNITY FUND II		Tel-Aviv	ISR	FIMI Opportunity LTD		10/11/2005	3	368,296	368,296	368,296	66,296					284,704	1,698,918	14.050
000000-00-0	FIMI OPPORTUNITY FUND IV		Tel-Aviv	ISR	FIMI Opportunity LTD		01/07/2008	3	81,560	81,560	81,560	118,000						2,365,153	7.850
000000-00-0	FIMI OPPORTUNITY FUND V		Tel-Aviv	ISR	FIMI Opportunity LTD		08/15/2012	3	11,288,100	11,288,100	11,288,100	(3,667,490)					8,224,328	3,773,843	10.780
000000-00-0	FLIGHT CO-INVEST LP		LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		09/13/2018		25,071,997	25,071,997	25,071,997	3,674,860						53,990	6.670
000000-00-0	FORTELUS SPECIAL SITUATIONS FUND LTD		London	GBR	FORTELUS CAPITAL MANAGEMENT		04/01/2013	11	2,056	2,056	2,056	(659)							
000000-00-0	FRANCISCO PARTNERS II, LP		San Francisco	CA	Francisco Partners		07/10/2006	3	51,086	51,086	51,086	2,622							0.870
000000-00-0	FRANCISCO PARTNERS III, LP		San Francisco	CA	Francisco Partners		12/22/2011	3	9,031,442	9,031,442	9,031,442	(182,950)						1,903,000	1.110
000000-00-0	FRAZIER HEALTHCARE GROWTH BUYOUT FUND IX LP		SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS		02/27/2019	3	21,999,562	21,999,562	21,999,562	(2,944,565)					7,059,988	615,125	2.790
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP		GREENWICH	CT	GALLATIN POINT CAPITAL LLC		03/02/2018		30,888,082	30,888,082	30,888,082	(3,114,125)					8,693,217	4,911,260	14.370
000000-00-0	GAMUT INVESTMENT FUND I, L.P.		NEW YORK	NY	Gamut Capital		02/29/2016		38,912,805	38,912,805	38,912,805	(3,929,614)						6,046,754	3.230
000000-00-0	GLENDOWER CAPITAL KLEIN CO-INVEST LP		LONDON	GBR	GLENDOWER CAPITAL		07/11/2019	3	21,323,910	21,323,910	21,323,910	(4,558,318)				2,051,345		208,232	18.020
000000-00-0	ADVENT INTERNATIONAL GPE IX LP		BOSTON	MA	ADVENT INTERNATIONAL		10/21/2019	3	45,851,115	45,851,115	45,851,115	2,127,117					5,961,199	1,620,085	0.510
G0115*-10-5	ADVENT INTERNATIONAL GPE VI-A LP		Boston	MA	ADVENT INTERNATIONAL		07/07/2008	3	1,056,596	1,056,596	1,056,596	34,225							0.510

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	ADVENT INTERNATIONAL GPE VIII-B LP		BOSTON	MA	ADVENT INTERNATIONAL		09/26/2016	3	21,614,891	21,614,891	21,614,891	(4,981,122)					5,392,514		0.980
000000-00-0	CHINA EVERBRIGHT REINFORE GRAIN CO-INVESTMENT FUND LP		Beijing	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES		02/12/2015	3	3,478,868	3,478,868	3,478,868	18,456,806					(18,456,806)	503,393	39.880
000000-00-0	GRIDIRON ENERGY, LLC		NEW YORK	NY	LS POWER		05/10/2017		14,669,389	31,069,679	14,669,389	1,886,363							2.780
000000-00-0	GTCR AP INVESTORS LP		CHICAGO	IL	GTCR		05/10/2019	3	11,489,340	11,489,340	11,489,340	2,486,573						637,500	0.360
000000-00-0	GTCR CP-1 INVESTORS LP		CHICAGO	IL	GTCR		11/01/2019	3	2,298,314	2,298,314	2,298,314	(389,464)						22,811	2.570
000000-00-0	GTCR FUND XI LP		CHICAGO	IL	GTCR		09/02/2014	3	50,880,425	50,880,425	50,880,425	(5,584,470)					5,384,597	6,287,813	2.110
000000-00-0	GTCR FUND XII LP		CHICAGO	IL	GTCR		05/04/2018	3	98,652,274	98,652,274	98,652,274	2,855,891					6,734,416	11,984,797	1.870
000000-00-0	HIGHSTAR CAPITAL IV		New York	NY	Highstar Capital		10/03/2011		2,202,921	2,202,921	2,202,921	(61,238)						4,707,003	9.140
000000-00-0	HKW CAPITAL PARTNERS V LP		NEW YORK	NY	HKW MANAGEMENT		07/26/2018	3	24,750,345	24,750,345	24,750,345	1,508,001					596,451	629,816	5.180
000000-00-0	HURON FUND III LP		Detroit	MI	HURON CAPITAL PARTNERS		05/31/2009	3	1,258,893	1,258,893	1,258,893	94,608						425,157	2.230
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.		Boston	MA	HarbourVest Partners		12/31/2012		92,536	92,536	92,536	3,267							0.840
000000-00-0	HARBOURVEST VENTURE FUND VII		Boston	MA	HarbourVest Partners		11/12/2003		30,906	30,906	30,906	(4,002)						70,000	0.200
000000-00-0	PROJECT HYPERION LP		NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS		11/10/2016		1,097,127	1,097,127	1,097,127	3,340,550					(4,748,555)		42.860
000000-00-0	IA AVIATION PIPELINES HOLDING LP		TORONTO	CAN	INSTARAGF ASSET MANAGEMENT INC.		04/12/2019		33,377,545	33,377,545	33,377,545	3,548,850					2,103,676		14.430
45254@-10-6	IMPACT COMMUNITY CAPITAL LLC CLASS A		San Francisco	CA	IMPACT COMMUNITY CAPITAL		03/17/1998		4,534,186	4,534,186	4,534,186	398,534							14.330
000000-00-0	ICG MXV CO-INVESTMENT II SCSP		LONDON	GBR	ICG (INTERMEDIATE CAPITAL GROUP)		09/19/2018	3	120,230,764	120,230,764	120,230,764	3,311,386				9,775,454		297,097	27.160
000000-00-0	IMM ROSEGOLD IV ALPHA-2 PRIVATE EQUITY FUND		SEOUL	KOR	IMM PRIVATE EQUITY, INC.		09/27/2019	3	18,057,050	18,057,050	18,057,050	(1,043,059)					4,717,070	2,841,786	30.420
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP		New York	NY	INSIGHT VENTURE PARTNERS		07/10/2013	3	27,660,821	27,660,821	27,660,821	2,418,794					1,953,664	1,428,984	0.940
000000-00-0	INSTARAGF ESSENTIAL INFRASTRUCTURE FUND II		TORONTO	CAN	INSTARAGF ASSET MANAGEMENT INC.		10/21/2019		16,925,338	16,925,338	16,925,338	869,410					128,313	226,190	1.360
000000-00-0	INVESTCORP INTERLACHEN MULTI-STRATEGY FUND LIMITED	R	Minneapolis	MN	INTERLACHEN CAPITAL GROUP LP		04/01/2013	11	2,094,098	2,094,098	2,094,098	(3,295,560)							
000000-00-0	INVISION HOSPITALITY LP (PROJECT MILES)		ST HELIER	JEY	Invision Capital Partners Hospitality Limited		11/12/2015	3											9.090
000000-00-0	JADE CHINA VALUE PARTNERS II, LP		Shanghai	CHN	Jade Invest		07/12/2012	3	18,188,016	18,188,016	18,188,016	206,838					731,101	555,000	20.010
000000-00-0	KUNWU CHINA GROWTH FUND II LP		Grand Cayman Islands	CYM	Jiuding Dingfeng Capital		05/01/2014	3	19,841,822	19,841,822	19,841,822							2,795,035	23.490
000000-00-0	KAINOS CAPITAL PARTNERS II LP		DALLAS	TX	KAINOS CAPITAL		12/19/2016	3	7,847,045	7,847,045	7,847,045	(10,529,137)						1,828,327	5.620
000000-00-0	KKR ASIAN FUND III LP		NEW YORK	NY	KOHLBERG KRAVIS & ROBERTS		02/12/2018	3	44,294,992	44,294,992	44,294,992	44,352					7,346,560	5,335,591	0.490
G5319*-10-8	KREOS CAPITAL IV		London	GBR	Kreos Capital		04/26/2012	2	1,294,361	1,294,361	1,294,361	(1,228,437)				(12,819)		425,871	9.910
000000-00-0	LEXINGTON V, LP		New York	NY	Lexington Partners		06/27/2003		151,653	151,653	151,653	(6,154)						194,690	2.000
000000-00-0	LIVINGBRIDGE 6 LP		LONDON	GBR	LIVINGBRIDGE EP LLP		11/16/2016	3	26,194,372	26,194,372	26,194,372	(4,592,574)				2,620,331	5,044,322	1,370,833	2.740
000000-00-0	LITTLEJOHN FUND IV		Greenwich	CT	Littlejohn & Co.		06/18/2010		1,404,713	1,404,713	1,404,713	(3,639,156)					4,449,074	1,473,890	2.610
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS LP		New York	NY	Lexington Partners		06/25/2004		24,477	24,477	24,477	202						109,519	2.160
000000-00-0	LS POWER FUND IV FEEDER 1 LP		NEW YORK	NY	LS POWER		11/27/2018		18,089,192	18,089,192	18,089,192	(1,264,888)					6,869,975	3,563,222	0.700
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP		NEW YORK	NY	LGK ADVISORS, LP		06/28/2017		12,766,653	12,766,653	12,766,653	(929,618)					2,374,267	1,848,744	25.350
000000-00-0	LTRI HOLDINGS, LP		MIDLAND	TX	CLAIRVEST EQUITY PARTNERS		06/29/2017	3	2	2	2								6.290
000000-00-0	LYRIC CAPITAL ROYALTY FUND I LP		NEW YORK	NY	LYRIC CAPITAL MANAGEMENT		01/18/2019		1,679,203	1,679,203	1,679,203	273,951						1,929,744	16.790
000000-00-0	MBK PARTNERS FUND III		CENTRAL	HKG	MBK Partners		04/17/2013	3	8,729,216	8,729,216	8,729,216	(920,617)						3,673,301	2.070
58988@-10-2	MERIT MEZZANINE FUND V		Chicago	IL	MERIT CAPITAL PARTNERS		09/14/2010	2	5,539,418	5,539,418	5,539,418	2,630,191						1,221,225	8.450
000000-00-0	MIDDLEGROUND PARTNERS I LP		LEXINGTON	KY	MIDDLEGROUND CAPITAL		08/09/2019	3	31,283,280	31,283,280	31,283,280	(180,072)						5,009,499	5.870
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP		NEW YORK	NY	Macquarie Infrastructure Partners		02/13/2015		34,161,298	34,161,298	34,161,298	(3,382,513)					6,211,799	4,061,760	1.230
000000-00-0	MIP CLECO PARTNERS LP		NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		04/12/2016		107,008,361	107,008,361	107,008,361	4,917,864					5,011,521		6.410
000000-00-0	MIP III US ENERGY HOLDINGS II LP		NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		06/09/2017		145,921	145,921	145,921	(5,704,485)							100.000
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP		NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		05/17/2018		32,203,207	32,203,207	32,203,207	1,480,804					21,424	921,105	0.490
000000-00-0	MAIN POST GROWTH CAPITAL LP		SAN FRANCISCO	CA	Main Post Partners		03/15/2016	3	49,569,069	49,569,069	49,569,069	(2,071,130)					1,326,093	9,017,195	11.890
000000-00-0	MAIN POST GROWTH CAPITAL II LP		SAN FRANCISCO	CA	MAIN POST PARTNERS		06/25/2019	3	45,306,433	45,306,433	45,306,433	(3,306,686)					9,643,083	3,806,109	4.740
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP		New York	NY	Morgan Stanley Private Equity Asia		03/18/2013	3	16,547,318	16,547,318	16,547,318	(5,980,863)						2,345,114	1.610
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV VISION INVESTORS LP		NEW YORK	NY	Morgan Stanley Private Equity Asia		08/06/2014	3				(799,340)					34,799		24.070

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	MOUNTAINGATE CAPITAL FUND I LP		DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP		09/15/2017	3	15,839,481	15,839,481	15,839,481	2,057,852					615,483	1,707,913	7.390
000000-00-0	NG CAPITAL PARTNERS II LP		Lima	PER	NEXUS GROUP		07/22/2013	3	41,141,986	41,141,986	41,141,986	(6,837,809)					4,161,609	1,950,987	5.370
000000-00-0	NGP CAMINO FOLLOW-ON LLC		IRVING	TX	NATURAL GAS PARTNERS		04/09/2018		34,582,063	34,582,063	34,582,063	823,809					3,021,384		9.770
000000-00-0	NGP BRAVO CO-INVEST LLC		IRVING	TX	NATURAL GAS PARTNERS		05/27/2015		6,534,270	6,534,270	6,534,270	436,246							25.000
000000-00-0	NATURAL GAS PARTNERS IX		Irving	TX	Natural Gas Partners		12/22/2011		(542)	(542)	(542)	(26,963)						73,462	0.460
000000-00-0	NGP Natural Resources X LP		Irving	TX	Natural Gas Partners		06/04/2012		4,347,830	4,347,830	4,347,830	292,940						82,094	1.400
000000-00-0	NGP Natural Resources XI LP		IRVING	TX	NATURAL GAS PARTNERS		11/05/2014		17,388,230	17,388,230	17,388,230	(7,377,179)					5,773,902	1,421,083	0.840
000000-00-0	NGP NATURAL RESOURCES XII LP		IRVING	TX	NATURAL GAS PARTNERS		11/20/2017		21,918,376	21,918,376	21,918,376	(2,378,470)					4,242,113	6,167,788	0.880
000000-00-0	NGP XI MIDSTREAM COINVEST LLC		IRVING	TX	NATURAL GAS PARTNERS		10/27/2016		10,871,423	10,871,423	10,871,423	(3,314,215)					6,593,101	1,633,180	10.000
000000-00-0	NORDIC CAPITAL IX BETA LP		SAINT HELIER	JEY	NORDIC CAPITAL		12/31/2018	3	34,765,456	34,765,456	34,765,456	(3,012,030)				2,920,671	4,101,533	3,645,628	0.510
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND I LP		RALEIGH	NC	QHP CAPITAL LP		11/05/2019	3	18,914,385	18,914,385	18,914,385	359,755					2,421,786	2,525,987	3.650
000000-00-0	NQ PE PROJECT KIT, LP		RALEIGH	NC	QHP CAPITAL LP		06/28/2018	3	233,108,887	233,108,887	233,108,887	19,692,118							28.550
000000-00-0	NSA INTERNATIONAL LLC PREFERRED		NEWARK	NJ	PGIM PRIVATE CAPITAL		11/20/2018	2											3.570
000000-00-0	NEW VERNON INDIA FUND, LP		Jersey City	NJ	NEW VERNON MGMT		10/26/2007	5	628	628	628	(5,842)					5,823		0.050
000000-00-0	OAK HILL CAPITAL PARTNERS IV ONSHORE LP		STAMFORD	CT	OAK HILL PARTNERS		07/28/2017	3	6,305,594	6,305,594	6,305,594	(12,036,628)					12,368,471	731,912	1.210
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP		New York	NY	Odyssey Partners		12/10/2008	3	305,545	305,545	305,545	47,717						340,000	0.680
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND V LP		NEW YORK	NY	ODYSSEY PARTNERS		07/07/2014	3	8,058,396	8,058,396	8,058,396	(835,198)					3,139,232	2,601,174	0.820
000000-00-0	MIP IV OLIVIA PARTNERS LP		NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		10/29/2019		13,461,076	13,461,076	13,461,076	832,036					142,188		0.790
000000-00-0	ONCAP III		Toronto	CAN	ONCAP		07/08/2011	3	3,022,892	3,022,892	3,022,892	(587,638)				167,782	730,246	430,710	5.050
000000-00-0	ONCAP IV LP		TORONTO	CAN	ONCAP		12/19/2016	3	17,455,488	17,455,488	17,455,488	(11,957)					597,303	410,633	1.090
000000-00-0	ORCHID ASIA VII LP		CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT		09/05/2018	3	32,837,302	32,837,302	32,837,302	(7,452,425)						3,578,036	3.650
000000-00-0	ORCHID ASIA V		CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT		12/22/2011	3	5,577,625	5,577,625	5,577,625	(910,335)					814,046	5,042,900	5.220
000000-00-0	ORCHID ASIA VI LP		CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT		10/30/2014	3	19,725,286	19,725,286	19,725,286	(279,118)						670,884	3.580
000000-00-0	TCP ORTHOLITE INVESTMENTS LP		NEW YORK	NY	TRILANTIC CAPITAL PARTNERS		08/23/2017	3	27,001,754	27,001,754	27,001,754	2,022,151						4,000,000	23.670
000000-00-0	PAG ASIA III LP		Central	HKG	PAG ASIA CAPITAL LIMITED		09/27/2019	3	42,894,681	42,894,681	42,894,681	1,915,700					2,298,338	2,290,549	0.670
000000-00-0	PBPE FUND IV (ONTARIO) LP		Sao Paulo	BRA	Patria Investimentos		08/29/2011	3	37,415,368	37,415,368	37,415,368	(8,605,204)						3,245,177	3.720
000000-00-0	PBPE Fund III (Ontario) LP		Sao Paulo	BRA	Patria Investimentos		10/16/2008	3	57,446	57,446	57,446	(350,802)						981,036	3.130
000000-00-0	PCP MASTER HAMBURGER HOLDING COMPANY, LLC		NEWARK	NJ	PGIM PRIVATE CAPITAL		10/02/2017	2				(11,375,892)					23,256,233		12.910
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.		Beverly Hills	CA	Platinum Equity Partners		08/05/2013	3	3,438,898	3,438,898	3,438,898	(1,832,544)					1,566,811	8,298,023	0.990
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP		BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		11/28/2016	3	27,425,150	27,425,150	27,425,150	(6,911,623)					6,337,638	2,106,464	0.550
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS V LP		BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		12/27/2019	3	23,734,027	23,734,027	23,734,027	(663,212)					255,496	1,544,591	0.180
70714@-10-8	PENINSULA FUND V		Detroit	MI	Peninsula Partners		12/22/2011	2	3,860,322	3,860,322	3,860,322	(593,510)					1,459,726	1,184,769	5.140
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC/DYNACAST		ST PETER PORT	GGY	PARTNERS GROUP		01/26/2015	3	31,888	31,888	31,888	31,553,693					(31,567,693)		18.940
000000-00-0	PIKE PETROLEUM HOLDINGS, LLC		BOSTON	MA	ARCLIGHT PARTNERS		09/30/2015		3,788,840	22,846,000	3,788,840	(8,671,188)							2.530
000000-00-0	VP INSULATE MANAGEMENT, LLC		NEW YORK	NY	VICTOR CAPITAL PARTNERS		10/05/2017	3									1,872,887		92.580
000000-00-0	PROVIDENCE EQUITY PARTNERS VI		Providence	RI	PROVIDENCE EQUITY PARTNERS		09/30/2008	3	57,567	57,567	57,567	(84,979)					10,111	549,738	0.120
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP		NEWARK	NJ	PGIM PRIVATE CAPITAL		04/28/2005	2	52,286	52,286	52,286	(6,784)						1,104,906	1.290
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP		NEWARK	NJ	PGIM PRIVATE CAPITAL		12/20/2012	2	1,517,536	1,517,536	1,517,536	(893,102)					1,907,965	552,268	2.500
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP		NEWARK	NJ	PGIM PRIVATE CAPITAL		04/21/2017	2	8,443,984	8,443,984	8,443,984	(633,162)						640,011	1.000
000000-00-0	PSC MARLIN LP		ST PETER PORT	GGY	POLLEN STREET CAPITAL LIMITED		08/15/2017	3	95,947,499	95,947,499	95,947,499	15,330,203				8,815,502			7.250
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP LAVIEN		New York	NY	Quadrangle Group		02/28/2006	3	144,444	144,444	144,444	(35,918)					15,235	410,249	23.570
000000-00-0	QUANTUM ENERGY PARTNERS VII CO-INVESTMENT FUND LP		HOUSTON	TX	QUANTUM ENERGY PARTNERS		12/01/2017		3,526,609	3,526,609	3,526,609	(139,205)					430,986	2,390,492	1.670
000000-00-0	QUANTUM ENERGY PARTNERS VII LP		HOUSTON	TX	QUANTUM ENERGY PARTNERS		08/22/2017		22,345,191	22,345,191	22,345,191	(7,886,890)					8,273,953	2,966,172	0.970
000000-00-0	ROCKCLIFF CO-INVESTMENT PARTNERS, LP		HOUSTON	TX	Quantum Energy Partners		04/25/2016		342,487	342,487	342,487	(41,501,626)					39,193,056		11.420
000000-00-0	ROCKCLIFF-MESA CO-INVESTMENT PARTNERS LP		HOUSTON	TX	QUANTUM ENERGY PARTNERS		02/25/2019		42,037	42,037	42,037	(11,568)							10.900
000000-00-0	ROSE DS INVESTMENT LP		EDINBURGH	GBR	DUKE STREET CAPITAL		04/20/2016	3	57,859	57,859	57,859	(3,023)				2,437			29.170

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	SPT CAPITAL INTERNATIONAL, LTD.		Stamford	CT	PWC CORPORATE FINANCE & RECOVERY		05/01/2013	5	5,694	5,694	5,694	40							0.030
000000-00-0	SAIF PARTNERS IV		CENTRAL	HKG	SAIF Partners		08/27/2010	3	8,106,914	8,106,914	8,106,914	(9,214,835)					1,099,597		1.570
000000-00-0	BAIN CAPITAL DISTRESSED AND SPECIAL SITUATIONS 2013		Boston	MA	BAIN CAPITAL		10/17/2012	2	1,997,541	1,997,541	1,997,541	(391,635)							1.260
000000-00-0	SEGULAH IV, LP		Stockholm	SWE	Segulah Advisor		04/28/2008	3	4,950	4,950	4,950	(108,036)				106,297	106,270		1.000
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.		MINNEAPOLIS	MN	SHOREVIEW CAPITAL		05/29/2014	3	10,387,553	10,387,553	10,387,553	(4,351,034)					4,810,185	1,241,162	7.180
000000-00-0	SILVER LAKE PARTNERS IV, LP		MENLO PARK	CA	SILVER LAKE PARTNERS		10/22/2013	3	50,519,030	50,519,030	50,519,030	1,062,037					6,379,252	1,025,744	0.350
000000-00-0	SILVER LAKE PARTNERS V LP		MENLO PARK	CA	SILVER LAKE PARTNERS		06/12/2018	3	48,666,111	48,666,111	48,666,111	1,771,940					3,953,911	6,057,471	0.310
000000-00-0	SK CAPITAL PARTNERS III LP		New York	NY	SK Capital Partners		08/26/2011	3	8,552,509	8,552,509	8,552,509	(5,367,089)						683,107	4.580
000000-00-0	SK CAPITAL PARTNERS IV-A LP		NEW YORK	NY	SK CAPITAL PARTNERS		02/16/2015	3	15,889,585	15,889,585	15,889,585	(8,238,442)					9,522,662	392,420	2.560
000000-00-0	SK CAPITAL PARTNERS V-A LP		NEW YORK	NY	SK CAPITAL PARTNERS		10/09/2018	3	19,854,483	19,854,483	19,854,483	(2,595,799)					3,217,399	3,318,707	1.340
000000-00-0	SILVER LAKE III, LP		Menlo Park	CA	Silver Lake Partners		10/22/2007	3	583,501	583,501	583,501	(65,064)					19,632	1,067,190	0.120
000000-00-0	SL SPV-1 LP		MENLO PARK	CA	SILVER LAKE PARTNERS		08/15/2017	3	2,299,981	2,299,981	2,299,981	629,512					12,675		0.710
000000-00-0	SL SPV-2 LP		MENLO PARK	CA	SILVER LAKE PARTNERS		02/22/2019	3	1,666,482	1,666,482	1,666,482	522,410					747,184		0.070
000000-00-0	SP ARCH INVESTORS LLC		NEW YORK	NY	SYCAMORE PARTNERS		09/12/2017	3	30,474,305	30,474,305	30,474,305	6,450,450							2.410
000000-00-0	SP CSO LP		NEW YORK	NY	SYCAMORE PARTNERS		09/12/2017	3	8,603,494	8,603,494	8,603,494	1,288,193							2.410
000000-00-0	SP USR INVESTORS LLC		NEW YORK	NY	SYCAMORE PARTNERS		09/12/2017	3	1,426,259	1,426,259	1,426,259	(263,124)							2.410
000000-00-0	STERLING CAPITAL PARTNERS II, LP		Westport	CT	Sterling Partners		09/30/2008	3	319,929	319,929	319,929	3,440,817					(3,477,277)		2.390
000000-00-0	STERLING CAPITAL PARTNERS III		Westport	CT	Sterling Partners		09/30/2008	3	43,063	43,063	43,063								1.010
000000-00-0	SYCAMORE PARTNERS, LP		New York	NY	SYCAMORE PARTNERS		07/10/2012	3	16,277,345	16,277,345	16,277,345	1,947,931					530,100	944,244	2.430
000000-00-0	SYCAMORE PARTNERS III, LP		NEW YORK	NY	SYCAMORE PARTNERS		04/10/2018	3	21,483,934	21,483,934	21,483,934	878,492					2,344,793	9,086,059	0.430
000000-00-0	SUNSTONE PARTNERS CO-INVEST (TC GROWTH)		SAN MATEO	CA	SUNSTONE PARTNERS		07/03/2018	3	3,715,781	3,715,781	3,715,781	1,035,080					286,366	262,767	50.000
000000-00-0	SUNSTONE PARTNERS I LP, TC GROWTH		SAN MATEO	CA	SUNSTONE PARTNERS		01/13/2016	3	35,122,959	35,122,959	35,122,959	(2,610,510)					17,345,811	2,575,139	7.370
000000-00-0	TEAYS RIVER INVESTMENTS LLC		ZIONSVILLE	IN	TEAYS RIVER MANAGEMENT		07/01/2015		127,988,170	227,434,328	127,988,170	(8,239,920)							5.540
000000-00-0	THOMA BRAVO FUND XII LP		CHICAGO	IL	THOMA BRAVO PARTNERS		05/31/2016	3	53,642,735	53,642,735	53,642,735	1,901,463					5,521,003	11,394,197	1.160
000000-00-0	THOMA BRAVO FUND XIII LP		CHICAGO	IL	THOMA BRAVO PARTNERS		02/14/2019	3	29,409,636	29,409,636	29,409,636	(4,282,597)					6,887,672	1,730,397	0.190
000000-00-0	TILLRIDGE GLOBAL AGRIBUSINESS PARTNERS II LP		IRVING	TX	TILLRIDGE CAPITAL PARTNERS LLC		05/11/2017		14,859,881	14,859,881	14,859,881	(839,632)						8,604,559	7.600
000000-00-0	TPG V		Fort Worth	TX	TPG Capital		06/27/2006	3	(1,425)	(1,425)	(1,425)	292							0.100
000000-00-0	TPG VI		Fort Worth	TX	TPG Capital		12/22/2011	3	176,306	176,306	176,306	(37,048)						272,674	0.090
000000-00-0	TRIDENT V		Greenwich	CT	Stone Point Capital		12/20/2010	3	9,484,838	9,484,838	9,484,838	(3,290,752)					5,031,590	1,363,527	1.280
000000-00-0	TRIDENT VI LP		GREENWICH	CT	STONE POINT CAPITAL		09/12/2014	3	10,052,885	10,052,885	10,052,885	(10,021,847)					12,038,855	1,606,011	1.000
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP		New York	NY	TRILANTIC CAPITAL PARTNERS		10/22/2007	3	366,186	366,186	366,186	102,787					11,717	1,325,385	0.470
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP		New York	NY	TRILANTIC CAPITAL PARTNERS		05/01/2013	3	2,261,509	2,261,509	2,261,509	64,159						200,315	0.320
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE		ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS EUROPE		02/13/2015	3	9,175,116	9,175,116	9,175,116	(1,694,302)				513,047	35,321	2,878,640	2.000
000000-00-0	UNICO CO-INVEST LP		LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		07/23/2018		12,768,526	12,768,526	12,768,526	(883,850)				1,399,508		1,043,961	21.680
000000-00-0	BRC VANGUARD CO-INVEST LP		NEW YORK	NY	BLUE ROAD CAPITAL		12/29/2016		54,534,220	54,534,220	54,534,220	20,095,642					1,468	620,754	78.480
000000-00-0	VISTA EQUITY PARTNERS FUND III LP		San Francisco	CA	VISTA EQUITY PARTNERS		11/04/2008	3	688,383	688,383	688,383	64,733						1,073,960	1.220
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP		San Francisco	CA	VISTA EQUITY PARTNERS		10/14/2011	3	33,135,756	33,135,756	33,135,756	(526,692)						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	4,401,418	4,401,418	4,401,418	(78,765)						821,633	0.910
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP		Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS		03/28/2012	3	4,562,448	4,562,448	4,562,448	(3,080,845)						913,188	2.800
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP		New York	NY	Warburg Pincus		10/24/2007		433,827	433,827	433,827	23,194					86,307		0.150
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP		Wayzata	MN	Wayzata Partners		05/24/2013										3,612,223	656,000	1.270
000000-00-0	WCAS XI		New York	NY	WELSH CARSON ANDERSON & STOWE		02/13/2009	3	30,729	30,729	30,729	(1,088,039)					745,016		0.450
000000-00-0	KWC HOLDINGS LP		DALLAS	TX	KAINOS CAPITAL		04/18/2019	3				3,306,255					(18,222,533)		10.740
000000-00-0	Dawson Portfolio Finance 3 LP		TORONTO	CAN	DAWSON PARTNERS		10/30/2019		7,819,312	7,819,312	7,819,312	(1,559,896)					1,513,562	2,342,308	0.990
000000-00-0	WINDROSE HEALTH INVESTORS V LP		NEW YORK	NY	WINDROSE HEALTH INVESTORS		04/08/2019	3	30,997,041	30,997,041	30,997,041	3,801,397						226,668	2.870
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP		New York	NY	Warburg Pincus		07/26/2005		19,011	19,011	19,011	(312)							0.210
000000-00-0	WINDROSE SHEARWATER INVESTOR HOLDINGS, LLC		NEW YORK	NY	WINDROSE HEALTH INVESTORS		09/27/2019	3	12,580,735	12,580,735	12,580,735	218,125							3.480

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	ASCENDENT CAPITAL PARTNERS III LP		CENTRAL	HKG	ASCENDENT CAPITAL PARTNERS LIMITED		01/21/2020	3	28,510,649	28,510,649	28,510,649	5,267,695						4,060,402	3.070
000000-00-0	ANTHELION FUND I LP		NEW YORK	NY	ANTHELION CAPITAL PARTNERS LLC		02/11/2020		46,889,903	46,889,903	46,889,903	8,146,595					563,977	709,433	10.500
000000-00-0	DC FRONT RANGE HOLDINGS I LP		BOCA RATON	FL	DIGITAL BRIDGE		03/05/2020	3	27,495,065	27,495,065	27,495,065	(157,691)							1.140
000000-00-0	SUMMIT PARTNERS GROWTH EQUITY FUND X-A LP		BOSTON	MA	SUMMIT PARTNERS LP		03/17/2020	3	21,788,740	21,788,740	21,788,740	670,377					857,424	6,041,364	0.410
000000-00-0	BIF IV SIDE-CAR LP		NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		01/16/2020		37,366,968	37,366,968	37,366,968	514,446					4,160,727		1.430
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND II LP		NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP		03/16/2020		17,402,008	17,402,008	17,402,008	135,339					797,080	2,431,902	3.230
000000-00-0	EMERALD LAKE PD ACQUISITION LP		LOS ANGELES	CA	EMERALD LAKE CAPITAL MANAGEMENT		01/14/2020	3	27,535,816	27,535,816	27,535,816	3,604,529							54.780
000000-00-0	CHRYSCAPITAL VIII LLC		EBENE	MUS	CHRYSCAPITAL LLP		03/30/2020	3	26,005,638	26,005,638	26,005,638	3,081,118							2.080
000000-00-0	SHOREVIEW CAPITAL PARTNERS IV LP		MINNEAPOLIS	MN	SHOREVIEW CAPITAL		04/08/2020	3	13,969,980	13,969,980	13,969,980	(2,054,300)					10,842,571	8,742,569	5.300
000000-00-0	AMERICAN PACIFIC GROUP FUND I LP		LARKSPUR	CA	AMERICAN PACIFIC GROUP		04/17/2020	3	25,239,164	25,239,164	25,239,164	(86,213)					1,432,597	2,544,160	5.280
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND VI LP		NEW YORK	NY	ODYSSEY PARTNERS		04/20/2020	3	26,932,863	26,932,863	26,932,863	349,318					3,833,589	7,229,361	0.800
000000-00-0	RRG SUSTAINABLE WATER IMPACT FUND LP		LOS ANGELES	CA	RRG CAPITAL MANAGEMENT		07/27/2020		34,635,365	34,635,365	34,635,365	3,393,196					891,620	2,767,908	4.140
000000-00-0	AVES SPECIAL OPPORTUNITIES FUND I LP		CHICAGO	IL	AVES CAPITAL MANAGEMENT		09/23/2020					6,497,390					(31,660,733)	2,989,162	81.700
000000-00-0	PROVIDENCE EQUITY PARTNERS (JUDITH) LP		PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS		09/01/2020	3	137,493	137,493	137,493	1,296				12,178		5,921	0.250
000000-00-0	STRATEGIC VALUE CAPITAL SOLUTIONS FUND LP		GREENWICH	CT	STRATEGIC VALUE PARTNERS		09/16/2020		67,020,661	67,020,661	67,020,661	(3,748,641)					16,539,563	6,370,000	16.170
000000-00-0	CREST ROCK FUND I-A LP		DENVER	CO	CREST ROCK PARTNERS		10/23/2020	3	21,714,273	21,714,273	21,714,273	1,383,690					2,662,385	7,382,290	5.540
000000-00-0	EPIC FUND II, SLP		LUXEMBOURG	LUX	CASTIK CAPITAL		12/03/2020	3	51,455,617	51,455,617	51,455,617	(652,113)				4,014,779	3,432,981	5,568,927	3.290
000000-00-0	KKR RAINBOW CO-INVEST (ASSET) LP		NEW YORK	NY	KOHLBERG KRAVIS & ROBERTS		11/23/2020	3	26,286,146	26,286,146	26,286,146	1,970,661							2.740
000000-00-0	Dawson Portfolio Finance 4 LP		TORONTO	CAN	DAWSON PARTNERS		11/25/2020		23,583,592	23,583,592	23,583,592	(3,686,572)					3,902,383	7,152,758	0.990
000000-00-0	JLC GREENSKIES CO-INVEST LP		CHICAGO	IL	JLC INFRASTRUCTURE		12/31/2020		25,306,896	25,306,896	25,306,896	1,089,491							100.000
000000-00-0	KAINOS NS HOLDINGS FEEDER LP		DALLAS	TX	KAINOS CAPITAL		12/09/2020	3	17,238	17,238	17,238	(15,899,038)							8.410
000000-00-0	KLAR PARTNERS I SCSP		LONDON	GBR	KLAR PARTNERS		12/04/2020	3	39,277,073	39,277,073	39,277,073	(5,271,631)				2,476,117		3,537,578	5.410
000000-00-0	MIDDLEGROUND PISTON CO-INVEST LP		LEXINGTON	KY	MIDDLEGROUND CAPITAL		11/25/2020	3	19,676,725	19,676,725	19,676,725	1,939,970							13.760
000000-00-0	MONARCH CAPITAL PARTNERS V LP		NEW YORK	NY	MONARCH ALTERNATIVE CAPITAL		11/02/2020		60,541,673	60,541,673	60,541,673	(4,152,132)					15,237,600	19,690,128	2.100
000000-00-0	PROAMPAC PPC INVESTOR II LLC		CHICAGO	IL	PRITZKER GROUP PRIVATE CAPITAL		12/15/2020	3	13,494,016	13,494,016	13,494,016	(34,491)							1.150
000000-00-0	VP SAFETY MANAGEMENT I, LLC		NEW YORK	NY	VICTOR CAPITAL PARTNERS		12/18/2020	3	35,711,636	35,711,636	35,711,636	7,682,146					302,885		90.150
BAS153-LL-4	GOLDENTREE SELECT PARTNERS LP		NEW YORK	NY	GOLDEN TREE CAPITAL PARTNERS LLC		11/02/2020	11	29,426,459	29,426,459	29,426,459	4,076,984							1.840
BAS153-LM-2	SILVER POINT CAPITAL FUND LP		GREENWICH	CT	SILVER POINT CAPITAL LP		11/02/2020	11	26,768,013	26,768,013	26,768,013	3,465,791							0.930
000000-00-0	SUNSTONE PARTNERS II LP		SAN MATEO	CA	SUNSTONE PARTNERS		03/26/2021	3	16,362,044	16,362,044	16,362,044	(1,442,379)					8,614,119	607,375	3.460
000000-00-0	MONTAGU VI LP		LONDON	GBR	MONTAGU PRIVATE EQUITY LLP		04/01/2021	3	12,467,769	12,467,769	12,467,769	(389,894)				656,640	1,405	4,179,075	0.430
000000-00-0	STRIPES V LP		NEW YORK	NY	STRIPES GROUP		01/19/2021	3	35,945,219	35,945,219	35,945,219	(523,051)					2,244,530	1,882,844	2.660
000000-00-0	GAUSS CO-INVEST SCSP		LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		01/27/2021		12,686,260	12,686,260	12,686,260	57,627				888,844		200,034	0.580
000000-00-0	PIONEER INFRASTRUCTURE PARTNERS SCSP		LONDON	GBR	PIONEER POINT PARTNERS		01/26/2021		21,381,996	21,381,996	21,381,996	747,920				1,168,452		3,701,050	3.700
000000-00-0	SIXTH STREET FUNDAMENTAL STRATEGIES PARTNERS LP		DALLAS	TX	SIXTH STREET		01/27/2021		24,636,347	24,636,347	24,636,347	1,731,175					543,867	15,305,637	1.770
000000-00-0	BTOF TICONDEROGA CO-INVEST DE LP		NEW YORK	NY	BLACKSTONE GROUP		03/17/2021		4,805,871	4,805,871	4,805,871	(70,302)					1,175,627	27,651,891	10.780
000000-00-0	ENCAP ENERGY TRANSITION CO-INVESTMENT FUND I		HOUSTON	TX	ENCAP INVESTMENTS		03/10/2021		1,723,289	1,723,289	1,723,289	(651,557)					683,706	2,768,946	5.270
000000-00-0	ENCAP ENERGY TRANSITION FUND I		HOUSTON	TX	ENCAP INVESTMENTS		03/10/2021		4,157,575	4,157,575	4,157,575	(931,676)					973,447	7,592,278	4.090
000000-00-0	FH CSF HOLDINGS LLC		SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS		01/08/2021	3	10,480,384	10,480,384	10,480,384	489,133							1.630
000000-00-0	NQ PE PROJECT STINGRAY CO-INVEST LP		RALEIGH	NC	QHP CAPITAL LP		01/08/2021	3	29,969,124	29,969,124	29,969,124	9,709,850							33.390
000000-00-0	TVG-EP SCA HOLDINGS LLC		DENVER	CO	EXCELLERE PARTNERS LLC		01/19/2021	3	2,722,954	2,913,957	2,722,954	(1,455,006)							2.560
000000-00-0	EMK CAPITAL PARTNERS II LP		LONDON	GBR	EMK CAPITAL		02/01/2021	3	39,078,447	39,078,447	39,078,447	3,845,572				2,388,384	59,580	6,413,424	2.170
000000-00-0	TPG AAF PARTNERS RNI-A LP		FORT WORTH	TX	TPG CAPITAL		06/28/2021	3	9,663	9,663	9,663	(2,867)							0.090
000000-00-0	PORTFOLIO PRENDI LP		NEW YORK	NY	LYRIC CAPITAL MANAGEMENT		06/11/2021		3,684,215	3,684,215	3,684,215	1,821,718					6,456,946		22.540
000000-00-0	BASALT INFRASTRUCTURE PARTNERS III LP		ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS		04/22/2021		22,176,113	22,176,113	22,176,113	942,914					657,531	3,169,204	1.440
000000-00-0	THOMA BRAVO FUND XIV LP		CHICAGO	IL	THOMA BRAVO PARTNERS		04/15/2021	3	55,522,903	55,522,903	55,522,903	1,757,514				5,013,573		7,948,118	0.290
000000-00-0	FRAZIER HEALTHCARE GROWTH BUYOUT FUND X, LP		SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS		06/14/2021	3	20,949,318	20,949,318	20,949,318	2,395,933						3,612,500	2.880
000000-00-0	PROVIDENCE STRATEGIC GROWTH EUROPE LP		PROVIDENCE	RI	PROVIDENCE STRATEGIC GROWTH		05/10/2021	3	28,260,484	28,260,484	28,260,484	(2,114,536)				1,793,402	4,081,379	2,264,644	1.560

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	SECONDARY OPPORTUNITIES FUND II LP		London	GBR	DEUTSCHE BANK PRIVATE EQUITY		07/01/2021		3,408,619	3,408,619	3,408,619	(65,480)						4,745,931	4.880
000000-00-0	HURON FUND IV		Detroit	MI	HURON CAPITAL PARTNERS		07/01/2021	3	638,769	638,769	638,769	(64,340)					18,772	131,086	0.310
000000-00-0	LEXINGTON CAPITAL PARTNERS VII		New York	NY	Lexington Partners		07/01/2021		1,231,438	1,231,438	1,231,438	(458,391)						4,600,597	0.490
000000-00-0	LEXINGTON PRIVATE EQUITY II LP		New York	NY	Lexington Partners		07/01/2021		153,553	153,553	153,553	(13,676)					27,900	1,680,101	2.370
000000-00-0	SOUTHERN BASIN FARMS LLC		BOSTON	MA	MANULIFE		07/01/2021		18,454,751	18,454,751	18,454,751	1,933,993							30.000
000000-00-0	Dawson Partners Associates 1 LP		TORONTO	CAN	DAWSON PARTNERS		07/01/2021												0.200
000000-00-0	Dawson Partners Associates 2 LP		TORONTO	CAN	DAWSON PARTNERS		07/01/2021		246,151	246,151	246,151	(277,984)						1	2.000
000000-00-0	ARCLINE CAPITAL PARTNERS II LP		SAN FRANCISCO	CA	ARCLINE INVESTMENT MANAGEMENT		07/20/2021	3	48,735,591	48,735,591	48,735,591	8,495,023						6,203,499	10,793,715	1.370
000000-00-0	ASTERION INDUSTRIAL INFRA FUND II FCR		MADRID	ESP	ASTERION INDUSTRIAL PARTNERS		07/28/2021		28,482,194	28,482,194	28,482,194	175,482				1,311,787		2,084,325	5,680,812	1.570
000000-00-0	BCP SPECIAL OPPORTUNITIES ONSHORE FEEDER II LP		NEW YORK	NY	BC PARTNERS		07/12/2021		16,553,905	16,553,905	16,553,905	406,597					928,810	7,700,854	1.710
000000-00-0	GTCR FUND XIII LP		CHICAGO	IL	GTCR		09/07/2021	3	58,936,706	58,936,706	58,936,706	6,569,024						1,523,543	12,284,224	0.810
000000-00-0	LEEDS EQUITY PARTNERS VII LP		NEW YORK	NY	LEEDS EQUITY PARTNERS		09/08/2021	3	33,949,783	33,949,783	33,949,783	320,075							5,778,861	2.410
000000-00-0	MOUNTAINGATE CAPITAL FUND II LP		DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP		08/25/2021	3	23,071,194	23,071,194	23,071,194	(2,191,844)					7,957,165		13,123,634	7.140
000000-00-0	PLATINUM EQUITY IMOLA CO-INVESTORS HOLDINGS LP		BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		07/01/2021	3	27,389,124	27,389,124	27,389,124	(1,996,504)					1,025,684			1.280
000000-00-0	PGIM CAPITAL PARTNERS VI LP		NEWARK	NJ	PGIM PRIVATE CAPITAL		09/22/2021	2	25,885,863	25,885,863	25,885,863	689,921					1,506,672		11,213,158	2.110
000000-00-0	STG VI LP		PALO ALTO	CA	SYMPHONY TECHNOLOGY GROUP		07/23/2021	3	30,777,704	30,777,704	30,777,704	(988,881)					4,122,773		3,183,475	1.480
000000-00-0	EMBER INFRASTRUCTURE FUND I-A LP		NEW YORK	NY	EMBER INFRASTRUCTURE		09/16/2021		20,848,846	20,848,846	20,848,846	2,835,856					43,490		2,915,062	6.230
000000-00-0	KOHLBERG INVESTORS VII CV LP		MOUNT KISCO	NY	KOHLBERG & CO		07/15/2021	3	19,851,721	19,851,721	19,851,721	(282,108)							17,307	2.690
000000-00-0	PACIFIC AVENUE EMERALD CONTINUATION FUND LP		MANHATTAN BEACH	CA	PACIFIC AVENUE CAPITAL PARTNERS		07/30/2021	3	18,296,822	18,296,822	18,296,822	1,082,413							1,621,675	6.910
000000-00-0	PLATINUM EQUITY OLYMPUS CO-INVESTORS CAYMAN LP		BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		09/27/2021	3	50,050,926	50,050,926	50,050,926	11,778,331								2.780
000000-00-0	ACTIS ENERGY 5 LP		LONDON	GBR	ACTIS CAPITAL		07/01/2021		19,808,082	19,808,082	19,808,082	1,635,107							20,308,051	0.930
000000-00-0	MIDDLEGROUND PARTNERS II LP		LEXINGTON	KY	MIDDLEGROUND CAPITAL		11/15/2021	3	42,659,046	42,659,046	42,659,046	1,176,455					1,834,389		339,394	4.760
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND II LP		RALEIGH	NC	QHP CAPITAL LP		10/15/2021	3	18,988,312	18,988,312	18,988,312	(946,491)					397,763		7,231,235	5.010
000000-00-0	COMVEST SPECIAL OPPORTUNITIES FUND LP		WEST PALM BEACH	FL	COMVEST PARTNERS		10/08/2021		20,555,258	20,555,258	20,555,258	(543,936)					2,633,215		8,160,729	9.930
000000-00-0	GALLATIN POINT CAPITAL PARTNERS II LP		GREENWICH	CT	GALLATIN POINT CAPITAL LLC		12/29/2021		18,437,202	18,437,202	18,437,202	612,723					934,825		7,774,254	4.360
000000-00-0	SKCP V SIRONA CO-INVEST LP		NEW YORK	NY	SK CAPITAL PARTNERS		12/10/2021	3	7,321,855	7,321,855	7,321,855	(1,366,772)								4.850
000000-00-0	APOLLO INFRASTRUCTURE OPPORTUNITIES FUND II LP		NEW YORK	NY	APOLLO MANAGEMENT		12/06/2021		17,635,908	17,635,908	17,635,908	79,223					782,834		8,945,094	1.000
000000-00-0	CARLYLE CREDIT OPPORTUNITIES FUND II LP		WASHINGTON	DC	THE CARLYLE GROUP		12/14/2021		17,556,180	17,556,180	17,556,180	159,286					1,870,589		7,037,749	0.450
000000-00-0	CORELOGIC HOLDINGS LP		GREENWICH	CT	STONE POINT CAPITAL		12/06/2021	3	6,015,296	16,062,982	6,015,296	(3,389,414)								0.380
000000-00-0	INVESTCORP FORTUNE AS LP		GRAND CAYMAN	CYM	INVESTCORP		12/08/2021	3	19,670,871	19,670,871	19,670,871	(8,919,627)								100.000
000000-00-0	MONTAGU+ SCSP		LONDON	GBR	MONTAGU PRIVATE EQUITY LLP		12/02/2021	3	22,790,566	22,790,566	22,790,566	5,270,207				1,581,168	3,939		1,636,022	0.990
000000-00-0	OHCP IV BC R, LP		STAMFORD	CT	OAK HILL PARTNERS		11/17/2021	3	8,255,156	8,255,156	8,255,156	(663,390)							1,151,885	5.360
000000-00-0	ORION OPPORTUNITY LP		SAN FRANCISCO	CA	GI PARTNERS		12/27/2021		15,469,483	15,469,483	15,469,483	1,192,481								2.730
000000-00-0	PLATINUM EQUITY CONTINUATION FUND LP		BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		12/17/2021	3	1,427,184	1,427,184	1,427,184	(2,781,995)							1,358,560	0.860
BAS1AS-RC-7	TENOR OPPORTUNITY FUND LP		NEW YORK	NY	Tenor Capital Management Company LP		11/30/2021	13	42,261,052	42,261,052	42,261,052	3,428,772								4.400
000000-00-0	CALERA XXIV LLC		SAN FRANCISCO	CA	CALERA CAPITAL		02/11/2022	3	19,454,531	19,454,531	19,454,531	(59,607)								9.960
000000-00-0	ANTERIAD HOLDINGS LP		DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP		01/31/2022	3	4,974,518	8,457,502	4,974,518	(1,887,927)								4.960
000000-00-0	WINDROSE HEALTH INVESTORS VI LP		NEW YORK	NY	WINDROSE HEALTH INVESTORS		03/09/2022	3	14,132,667	14,132,667	14,132,667	745,835					691,955		9,128,751	1.540
000000-00-0	5TH CENTURY PARTNERS FUND I LP		CHICAGO	IL	5TH CENTURY PARTNERS		03/28/2022	3	10,061,507	10,061,507	10,061,507	957,774					516,394		1,919,309	7.070
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND SONGS CO-INVEST LP		NEW YORK	NY	BLACKSTONE GROUP		03/30/2022		10,641,733	10,641,733	10,641,733	(297,797)					327,720			10.190
000000-00-0	VACA MORADA PARTNERS LP		AUSTIN	TX	AMHERST RESIDENTIAL ASSET MANAGEMENT LLC		02/25/2022		19,817,000	19,817,000	19,817,000	(9,766,000)								11.880
000000-00-0	COMP CAPITAL INVESTORS III CV L.P.		NEW YORK	NY	COMP CAPITAL ADVISORS		03/25/2022	3	4,441,553	4,441,553	4,441,553	766,584						277,740		0.330
000000-00-0	KAINOS CAPITAL PARTNERS III LP		DALLAS	TX	KAINOS CAPITAL		03/28/2022	3	19,324,048	19,324,048	19,324,048	2,470,988							18,237,763	3.350

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	ORCHID ASIA VIII LP		CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT		02/14/2022	3	11,001,196	11,001,196	11,001,196	(9,216)						12,619,102	1.760
000000-00-0	APOLLO HYBRID VALUE FUND II LP		NEW YORK	NY	APOLLO MANAGEMENT		01/31/2022		17,522,394	17,522,394	17,522,394	1,065,557					507,632	3,979,833	0.830
000000-00-0	LYRIC CAPITAL ROYALTY FUND II LP		NEW YORK	NY	LYRIC CAPITAL MANAGEMENT		03/25/2022		14,856,030	14,856,030	14,856,030	1,372,919						11,935,784	9.690
000000-00-0	CORAL TREE PARTNERS LP		LOS ANGELES	CA	CORAL TREE PARTNERS		05/06/2022	3	9,556,730	9,556,730	9,556,730	2,572,954					258,769	20,795,694	6.350
000000-00-0	TPG RISE CLIMATE LP		FORT WORTH	TX	TPG CAPITAL		06/14/2022	3	137,974,397	137,974,397	137,974,397	(6,280,967)					21,131,959	80,162,247	2.750
000000-00-0	EQUISTONE SP I SCSP		LONDON	GBR	EQUISTONE PARTNERS EUROPE		06/27/2022	3	4,494,333	4,494,333	4,494,333	330,304				284,636		418,423	1.140
000000-00-0	GSP ARB CO-INVEST FUND LP		NEW YORK	NY	GARNETT STATION PARTNERS		05/27/2022	3	38,030,432	38,030,432	38,030,432	13,860,292							28.940
000000-00-0	ACTIVATE CAPITAL PARTNERS II LP		SAN FRANCISCO	CA	ACTIVATE CAPITAL		06/14/2022	3	26,060,793	26,060,793	26,060,793	2,357,070					2,354,189		5.080
000000-00-0	AERO CAPITAL SOLUTIONS FUND III LP		AUSTIN	TX	AERO CAPITAL SOLUTIONS		05/27/2022		37,955,406	37,955,406	37,955,406	4,848,273					1,379,206		8.560
000000-00-0	AIOF II POMODORO CO-INVEST LP		NEW YORK	NY	APOLLO MANAGEMENT		06/28/2022		18,651,925	18,651,925	18,651,925	2,847,243						158,097	4.810
000000-00-0	ADVENT INTERNATIONAL GPE X LP		BOSTON	MA	ADVENT INTERNATIONAL		09/26/2022	3	21,400,127	21,400,127	21,400,127	4,531,873						16,401,403	0.370
000000-00-0	GTCR STRATEGIC GROWTH FUND I		CHICAGO	IL	GTCR		09/29/2022	3	6,234,680	6,234,680	6,234,680	412,299					185,667	6,781,725	0.570
000000-00-0	SUMMIT PARTNERS GROWTH EQUITY FUND XI LP		BOSTON	MA	SUMMIT PARTNERS LP		09/29/2022	3	9,977,652	9,977,652	9,977,652	292,789					103,894	16,440,065	0.320
000000-00-0	HULL STREET ENERGY PARTNERS II LP		BETHESDA	MD	HULL STREET ENERGY		07/15/2022		15,498,659	15,498,659	15,498,659	571,224					2,308,580	3,809,922	1.720
000000-00-0	QHP MILKY WAY SPV LP		RALEIGH	NC	QHP CAPITAL LP		09/12/2022	3	1,260,629	1,260,629	1,260,629	312,402						266,235	0.570
000000-00-0	CCOF CINEMA CO-INVESTMENT LP		WASHINGTON	DC	THE CARLYLE GROUP		07/21/2022		52,302,362	52,302,362	52,302,362	10,717,399							100.000
000000-00-0	STORY3 RECOVER III LP		LOS ANGELES	CA	STORY3 CAPITAL		08/17/2022		24,416,072	24,416,072	24,416,072	1,271,536							79.990
000000-00-0	BIP III RIDE CO-INVESTMENT LP		ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS		08/01/2022		10,550,878	10,550,878	10,550,878	302,585				958,538	398,426	821,478	2.240
BAS1E4-E4-8	GENERATION IM GLOBAL EQUITY FUND		SAN FRANCISCO	CA	Generation IM		07/01/2022		29,719,224	29,719,224	29,719,224	7,712,623							0.290
000000-00-0	ERA Fiber Coinvest LP		SAN FRANCISCO	CA	ERA Partners LLC		12/01/2022		21,335,479	21,335,479	21,335,479	3,607,997						502,449	32.890
000000-00-0	GREYWOLF CONTAINERSHIP OPPORTUNITIES MASTER FUND II LP		PURCHASE	NY	GREYWOLF CAPITAL		12/21/2022		17,511,811	17,511,811	17,511,811	(1,133,721)					6,287,218		22.750
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND II LP		ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS		12/21/2022	3	10,086,596	10,086,596	10,086,596	(517,675)						22,288,950	4.960
000000-00-0	ENCAP ENERGY TRANSITION FUND II LP		HOUSTON	TX	ENCAP INVESTMENTS		12/14/2022		15,353,243	15,353,243	15,353,243	(855,598)						28,247,991	11.970
000000-00-0	EPIRIS FUND III B LP		LONDON	GBR	EPIRIS GROUP		11/25/2022	3	17,085,175	17,085,175	17,085,175	(187,719)				1,350,387	2,239,887	31,663,451	4.800
000000-00-0	EPIRIS FUND III CO-INVESTMENT A LP		LONDON	GBR	EPIRIS GROUP		11/25/2022	3	31,987,571	31,987,571	31,987,571	(4,253,430)				3,279,599	7,887,382	4,502,582	20.250
000000-00-0	LITTLE LEAF HOLDINGS LLC		SHIRLEY	MA	LITTLE LEAF FARMS		10/19/2022	3	50,000,000	50,000,000	50,000,000								8.290
000000-00-0	RELEVATE HOLDINGS LP		DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP		12/23/2022	3	12,126,047	15,200,640	12,126,047	(1,423,361)							7.580
000000-00-0	SELECT SAPPHIRE LLC		GLENVIEW	IL	SELECT REHAB INC		10/19/2022		8,239,969	8,239,969	8,239,969	(12,228,412)		5,322,002					12.230
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS VI LP		BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		12/12/2022	3	18,202,714	18,202,714	18,202,714	455,150					627,359	16,836,165	0.270
000000-00-0	ICON INFRASTRUCTURE PARTNERS VI LP		LONDON	GBR	ICON INFRASTRUCTURE PARTNERS		12/19/2022		21,157,152	21,157,152	21,157,152	904,678					1,149,376	14,020,190	0.950
000000-00-0	ENTREPRENEURIAL EQUITY PARTNERS FUND II LP		CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP		12/13/2022	3	18,265,978	18,265,978	18,265,978	(9,369,449)					8,690,767	14,654,321	7.150
BAS1G5-PM-1	ACADIAN EM EQUITY FUND		BOSTON	MA	Acadian Asset Management LLC		11/01/2022		6,589,008	6,589,008	6,589,008	735,719							4.560
000000-00-0	STRATEGIC INVESTORS FUND VII LP		MENLO PARK	CA	SVB CAPITAL		10/01/2022		7,520,194	7,520,194	7,520,194	900,048						450,000	1.210
000000-00-0	NQ PE PROJECT COLOSSEUM CO-INVEST LP		RALEIGH	NC	QHP CAPITAL LP		10/05/2022	3	7,190,572	7,190,572	7,190,572	(6,227,758)						281,512	7.450
000000-00-0	MONARCH CAPITAL PARTNERS VI LP		NEW YORK	NY	MONARCH ALTERNATIVE CAPITAL		02/13/2023		29,188,746	29,188,746	29,188,746	3,527,368					591,009	10,150,000	1.000
000000-00-0	CAPVEST EQUITY PARTNERS V SCSP		LONDON	GBR	CAPVEST PARTNERS		03/27/2023	3	9,938,888	9,938,888	9,938,888	2,661,949				397,730		27,392,752	1.050
000000-00-0	SK CAPITAL PARTNERS VI LP		NEW YORK	NY	SK CAPITAL PARTNERS		01/19/2023	3	26,635,696	26,635,696	26,635,696	(10,852,542)					19,368,712	29,990,940	1.430
000000-00-0	GENERATION IM SUSTAINABLE SOLUTIONS FUND IV (A) ILP		LONDON	GBR	GENERATION INVESTMENT MANAGEMENT		02/03/2023	3	11,663,414	11,663,414	11,663,414	790,958						13,025,641	4.390
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND V LP		NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		05/25/2023		9,261,289	9,261,289	9,261,289	754,852					333,946	16,501,011	0.090
000000-00-0	GSP 4.0 FUND LP		NEW YORK	NY	GARNETT STATION PARTNERS		02/06/2023	3	14,044,604	14,044,604	14,044,604	1,159,741						5,333,551	2.180
000000-00-0	SKCP VI ARTEMIS CO-INVEST LP		NEW YORK	NY	SK CAPITAL PARTNERS		03/24/2023	3	26,523,164	26,523,164	26,523,164	9,648,884					7,589,547		4.570
000000-00-0	ARCLINE CAPITAL PARTNERS III LP		SAN FRANCISCO	CA	ARCLINE INVESTMENT MANAGEMENT		04/28/2023	3	35,348,106	35,348,106	35,348,106	11,015,667						16,845,699	0.930
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND IV LP		NEW YORK	NY	BLACKSTONE GROUP		06/28/2023		19,097,155	19,097,155	19,097,155	775,979					341,562	16,246,454	0.670
000000-00-0	GTCR EVERGREEN FUND I/B LP CV		CHICAGO	IL	GTCR		04/04/2023	3	16,318,178	16,318,178	16,318,178	3,710,383					762,092	2,143,657	3.780
000000-00-0	MED PLATFORM II SLP		LYON	FRA	ARCHIMED		06/16/2023	3	11,489,562	11,489,562	11,489,562	(811,032)				203,467		18,068,690	1.020
000000-00-0	NEOS PARTNERS I LP		SAN DIEGO	CA	NEOS PARTNERS		05/26/2023	3	19,693,400	19,693,400	19,693,400	782,416						9,053,415	3.430

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	PLATINUM EQUITY DIAMOND CO-INVESTORS (CAYMAN) LP		BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		06/28/2023	3	17,768,488	17,768,488	17,768,488	4,104,041							1.910
000000-00-0	SUNSTONE PARTNERS III LP		SAN MATEO	CA	SUNSTONE PARTNERS		06/12/2023	3	8,437,797	8,437,797	8,437,797	(664,719)						19,866,045	3.150
000000-00-0	SUNRAYCER HOLDINGS LLC		NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP		05/02/2023		13,386,285	20,863,644	13,386,285	(739,881)							15.000
000000-00-0	CHARLESBANK CREDIT OPPORTUNITY FUND III LP		NEW YORK	NY	CHARLESBANK CAPITAL PARTNERS		09/06/2023		13,329,475	13,329,475	13,329,475	(1,176,418)					2,148,588	12,850,391	2.690
000000-00-0	PX3 PARTNERS CLEAN LP		LONDON	GBR	PX3 PARTNERS		09/27/2023	3	24,407,621	24,407,621	24,407,621	(163,990)				1,044,992			48.040
000000-00-0	SANDBROOK CLIMATE INFRASTRUCTURE FUND I LP		STAMFORD	CT	SANDBROOK CAPITAL		08/25/2023		17,131,715	17,131,715	17,131,715	2,650,649						32,551,236	3.180
000000-00-0	BASALT INFRASTRUCTURE PARTNERS IV LP		ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS		10/13/2023		11,019,310	11,019,310	11,019,310	264,417						16,638,202	2.060
000000-00-0	KLAR PARTNERS II SCSP		LONDON	GBR	KLAR PARTNERS		10/30/2023	3	2,954,872	2,954,872	2,954,872	(1,143,932)				(19,727)		24,786,047	3.280
000000-00-0	LS POWER EQUITY PARTNERS V LP		NEW YORK	NY	LS POWER		12/04/2023		1,164,497	1,164,497	1,164,497	(347,815)						31,734,392	1.330
000000-00-0	MAIN POST GROWTH CAPITAL III LP		SAN FRANCISCO	CA	MAIN POST PARTNERS		10/25/2023	3	1,701,343	1,701,343	1,701,343	(868,490)						31,358,550	6.210
000000-00-0	PSG EUROPE II LP		LONDON	GBR	PROVIDENCE STRATEGIC GROWTH		12/13/2023	3	8,784,313	8,784,313	8,784,313	1,042,956				295,766	522,184	25,789,972	1.200
000000-00-0	SER ENVIRONMENTAL COINVEST I LP		REDWOOD CITY	CA	SER CAPITAL PARTNERS		11/30/2023	3	24,539,488	24,539,488	24,539,488	4,477,241							80.000
000000-00-0	THANOS SIDECAR LP		NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		10/20/2023		15,846,618	15,846,618	15,846,618	1,701,146					1,357,097		1.170
000000-00-0	VICTOR CAPITAL PARTNERS FUND II LP		NEW YORK	NY	VICTOR CAPITAL PARTNERS		12/19/2023	3	3,844,890	3,844,890	3,844,890	(1,062,954)						27,382,544	10.440
000000-00-0	DECARBONIZATION PARTNERS I DELAWARE FEEDER A LP		NEW YORK	NY	BLACKROCK		10/31/2023	3	12,804,233	12,804,233	12,804,233	(2,191,521)						30,393,263	3.210
000000-00-0	HARK IV SERIES FUND LLC		NEW YORK	NY	HARK CAPITAL ADVISORS		12/29/2023		1,510,333	1,510,333	1,510,333	847,130						836,797	13.640
000000-00-0	MIDDLEGROUND CARBON CV LP		LEXINGTON	KY	MIDDLEGROUND CAPITAL		11/15/2023	3	4,702,086	4,702,086	4,702,086	799,469						513,674	1.120
000000-00-0	CARLYLE CREDIT OPPORTUNITIES FUND III LP		WASHINGTON	DC	THE CARLYLE GROUP		12/31/2023		4,882,002	4,882,002	4,882,002	228,699				225,279		20,669,816	0.880
000000-00-0	DIGITALBRIDGE ZEUS PARTNERS LP		BOCA RATON	FL	DIGITAL BRIDGE		11/01/2023	3	21,448,203	21,448,203	21,448,203	3,563,911							1.590
000000-00-0	PIRTEK PEP CO-INVEST I LP		PRINCETON	NJ	PRINCETON EQUITY GROUP		12/15/2023	3	12,771,934	12,771,934	12,771,934	738,928						2,375,000	10.110
000000-00-0	RM INVESTCO II LLC		NASHVILLE	TN	SEVEN HILLS CAPITAL		11/30/2023	3	23,225,422	23,225,422	23,225,422	5,146,916						1,921,494	59.700
000000-00-0	AMERICAN PACIFIC GROUP FUND II LP		LARKSPUR	CA	AMERICAN PACIFIC GROUP		01/29/2024	3	5,780,694	5,780,694	5,780,694	(1,006,066)						30,213,240	5.290
000000-00-0	PACIFIC AVENUE FUND I LP		MANHATTAN BEACH	CA	PACIFIC AVENUE CAPITAL PARTNERS		01/10/2024	3	4,496,458	4,496,458	4,496,458	(146,129)						16,732,413	4.260
000000-00-0	GI DATA INFRASTRUCTURE FUND II LP		SAN FRANCISCO	CA	GI PARTNERS		01/17/2024		5,666,877	5,666,877	5,666,877	16,339						17,474,462	2.910
000000-00-0	BBMA CO-INVEST LP		NEW YORK	NY	LEEDS EQUITY PARTNERS		01/02/2024	3	7,591,293	7,591,293	7,591,293	(31,350)						1,919,116	10.440
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND III LP		NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP		01/17/2024		16,560,018	16,560,018	16,560,018					214,803		13,381,341	6.550
000000-00-0	VCP FUND II HERON CO-INVEST LP		NEW YORK	NY	VICTOR CAPITAL PARTNERS		01/04/2024	3	3,733,165	3,733,165	3,733,165	(114,929)							32.900
000000-00-0	STG VII LP		PALO ALTO	CA	SYMPHONY TECHNOLOGY GROUP		03/25/2024	3	1,947,905	1,947,905	1,947,905	(646,335)						18,780,760	0.500
000000-00-0	BD-CAPITAL FUND 2 LP		LONDON	GBR	BD-CAPITAL		05/13/2024	3	5,037,783	5,037,783	5,037,783	(681,344)				131,290		19,237,597	6.790
000000-00-0	BD-CAPITAL FUND 2 CO-INVEST I LP		LONDON	GBR	BD-CAPITAL		05/03/2024	3	16,258,232	16,258,232	16,258,232	(464,985)				554,939			36.070
000000-00-0	CW OPPORTUNITY 2 LP		EVANSTON	IL	MAGNETAR CAPITAL		05/15/2024		11,794,670	11,794,670	11,794,670	1,794,670							4.080
000000-00-0	DB DINO HOLDINGS I LP		BOCA RATON	FL	DIGITAL BRIDGE		06/11/2024		10,103,409	10,103,409	10,103,409	(57,367)						9,885,974	0.770
000000-00-0	HERCULES CV LP		HOUSTON	TX	QUANTUM ENERGY PARTNERS		05/15/2024		2,199,973	2,199,973	2,199,973	(8,223)						216,755	0.150
000000-00-0	NEXT HORIZON CAPITAL TIRECO SPV LP		SAN FRANCISCO	CA	NEXT HORIZON CAPITAL		04/12/2024	3	18,843,907	18,843,907	18,843,907	(11,052)							32.230
000000-00-0	NORTHLEAF THOR CO-INVESTMENT II LP		TORONTO	CAN	NORTHLEAF CAPITAL PARTNERS		05/28/2024	3	24,851,545	24,851,545	24,851,545	1,330,590							6.890
000000-00-0	OCIENT HOLDINGS LLC		CHICAGO	IL	OCIENT		04/08/2024		372,547	372,547	372,547	(81,994)							1.860
000000-00-0	PLATINUM EQUITY DISCOVERY CO-INVESTORS (CAYMAN) LP		BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		05/09/2024	3	13,318,141	13,318,141	13,318,141	3,818,141							3.560
000000-00-0	GIP PEGASUS FUND LP		NEW YORK	NY	GLOBAL INFRASTRUCTURE PARTNERS		05/29/2024		21,650,831	21,650,831	21,650,831	318,242				696,089	33,931		1.750
000000-00-0	M/C PARTNERS IX LP		BOSTON	MA	MC PARTNERS		04/17/2024		4,090,802	4,090,802	4,090,802	(853,437)						18,805,761	5.280
000000-00-0	EMK CAPITAL PARTNERS III LP		LONDON	GBR	EMK CAPITAL		06/17/2024	3	2,970,087	2,970,087	2,970,087	(1,351,718)				(6,604)		38,995,248	1.370
000000-00-0	GTCR FUND XIV LP		CHICAGO	IL	GTCR		06/30/2024	3	4,267,784	4,267,784	4,267,784	390,184						33,122,400	0.320
000000-00-0	ASTIRA CAPITAL PARTNERS FUND I LP		BOSTON	MA	ASTIRA CAPITAL PARTNERS		04/26/2024	3	(406,202)	(406,202)	(406,202)	(973,245)						32,932,957	4.770
000000-00-0	PACP CARTA CO-INVEST LP		MANHATTAN BEACH	CA	PACIFIC AVENUE CAPITAL PARTNERS		05/24/2024	3	7,119,893	7,119,893	7,119,893	513,648						2,893,755	6.560
000000-00-0	ARCTOS SPORTS PARTNERS FUND II LP		DALLAS	TX	ARCTOS PARTNERS		04/23/2024		10,670,580	10,670,580	10,670,580	841,136				545,772		20,942,768	0.870
000000-00-0	PEPPERTREE CAPITAL FUND X QP LP		CHAGRIN FALLS	OH	PEPPERTREE CAPITAL MANAGEMENT		06/30/2024		8,097,447	8,097,447	8,097,447	739,187					20,039	22,800,000	1.970

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	SDC DIGITAL INFRASTRUCTURE OPPORTUNITY FUND IV LP		NEW YORK	NY	SDC CAPITAL PARTNERS		04/02/2024		72,020	72,020	72,020	(414,244)						24,513,736	1.190
000000-00-0	CRCP II CO-INVEST (WAM) LP		ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS		08/30/2024	3	15,140,000	15,140,000	15,140,000	(130,000)							50.000
000000-00-0	KAINOS GF HOLDINGS FEEDER LP		DALLAS	TX	KAINOS CAPITAL		08/27/2024	3	19,900,151	19,900,151	19,900,151	647,215							19.000
000000-00-0	NB CAPITAL SOLUTIONS CO-INVEST (AQUILA) LP		NEW YORK	NY	NEUBERGER BERMAN		08/28/2024		23,281,443	23,281,443	23,281,443	2,775,671							6.510
000000-00-0	PARTNERS GROUP CLIENT ACCESS 44A LP		ST PETER PORT	GGY	PARTNERS GROUP		08/16/2024		5,906,565	5,906,565	5,906,565	(5,972)						34,087,463	16.890
000000-00-0	BLACKFIN FINANCIAL SERVICES FUND IV		PARIS	FRA	Blackfin Capital Partners		12/11/2024	3	3,200,399	3,200,399	3,200,399					210,892		26,560,576	1.570
000000-00-0	EPIC FUND III, SLP		LUXEMBOURG	LUX	CASTIK CAPITAL		12/19/2024	3	4,082,646	4,082,646	4,082,646	(526,616)				284,662		38,788,089	2.380
000000-00-0	BOWMARK CAPITAL PARTNERS VII LP		LONDON	GBR	BOWMARK CAPITAL		12/31/2024	3	(471,230)	(471,230)	(471,230)	(439,981)				(31,249)		35,693,397	3.140
000000-00-0	COPENHAGEN INFRASTRUCTURE V SCSP		COPENHAGEN	DNK	COPENHAGEN INFRASTRUCTURE PARTNERS		12/16/2024		11,369,190	11,369,190	11,369,190					665,720		30,871,374	0.340
000000-00-0	SUSTAINABLE ASSET FUND IV LP		BOULDER	CO	VISION RIDGE		12/10/2024		741,265	741,265	741,265	(241,521)						49,017,214	4.320
000000-00-0	ZENYTH PARTNERS II-A LP		NEW YORK	NY	ZENYTH PARTNERS		11/13/2024	3	4,566,092	4,566,092	4,566,092							28,683,908	25.620
000000-00-0	ASTERION INDUSTRIAL INFRA PARTNERS III FCR		MADRID	ESP	ASTERION INDUSTRIAL PARTNERS		10/31/2024		3,682,833	3,682,833	3,682,833	(172,412)				163,252		33,167,947	1.720
000000-00-0	EIP FLAGSHIP FUND III LP		NEW YORK	NY	ENERGY IMPACT PARTNERS		10/29/2024	3	3,370,320	3,370,320	3,370,320	(1,129,680)						40,500,000	5.860
000000-00-0	SKY ISLAND CAPITAL II LP		DALLAS	TX	SKY ISLAND CAPITAL		12/03/2024	3	4,173,168	4,173,168	4,173,168	(657,077)						23,669,755	9.500
000000-00-0	RHUMBLINE LARGE CAP CORE INDEX FUND LLC		BOSTON	MA	RHUMBLINE ADVISERS		12/30/2024		123,140,939	123,140,939	123,140,939	(1,859,061)							24.900
000000-00-0	OFFSEC CO-INVEST LP		NEW YORK	NY	Leeds Equity Partners		10/10/2024	3	10,687,500	10,687,500	10,687,500							3,562,500	6.950
000000-00-0	FH DMI PARENT LP		SEATTLE	WA	Frazier Healthcare Partners		10/10/2024	3	8,550,000	8,550,000	8,550,000								4.320
000000-00-0	Aero Capital Solutions Fund IV LP		AUSTIN	TX	Aero Capital Solutions		11/14/2024		25,121,490	25,121,490	25,121,490							6,034,261	6.000
000000-00-0	Vendis Capital Investment Pool IV A		BRUSSELS	BEL	Vendis Capital		11/28/2024	3	9,364,360	9,364,360	9,364,360					573,905		25,240,314	7.220
000000-00-0	Invictus Growth Fund II LP		SAN MATEO	CA	Invictus Growth Partners		12/16/2024	3	4,592,432	4,592,432	4,592,432							12,950,000	5.170
000000-00-0	SKY Fund VI Onshore LP		SAN FRACISCO	CA	Sky Leasing		12/11/2024		10,633,172	10,633,172	10,633,172							14,457,976	1.670
000000-00-0	NAVITAS CAPITAL CO-INVEST III-A LP		CULVER CITY	CA	Navitas Capital		12/24/2024		3,000,036	3,000,036	3,000,036								100.000
000000-00-0	FALCONPOINT PARTNERS II LP		NEW YORK	NY	FalconPoint Partners		12/19/2024	3	3,318,911	3,318,911	3,318,911							1,370,553	1.880
000000-00-0	PCP MASTER CHEESEBURGER HOLDING COMPANY LLC		NEWARK	NJ	PGIM Private Capital		12/12/2024		20,000,000	20,000,000	20,000,000								13.330
000000-00-0	CORELOGIC HOLDINGS GP LLC		GREENWICH	CT	STONE POINT CAPITAL		12/31/2024	3											0.380
000000-00-0	LEEDS EQUITY PARTNERS VIII LP		NEW YORK	NY	LEEDS EQUITY PARTNERS		12/31/2024	3										42,775,000	2.380
000000-00-0	COVE HILL PARTNERS FUND III LP		BOSTON	MA	COVE HILL PARTNERS		12/31/2024	3										28,500,000	1.900
000000-00-0	FRAZIER HEALTHCARE GROWTH BUYOUT FUND XI LP		SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS		12/31/2024	3										28,500,000	1.430
000000-00-0	TPG RISE CLIMATE II LP		FORT WORTH	TX	TPG CAPITAL		12/31/2024	3										100,000,000	1.000
000000-00-0	NEOS PARTNERS II LP		SAN DIEGO	CA	Neos Partners		12/31/2024	3										38,000,000	3.450
000000-00-0	Crest Rock Fund II LP		DENVER	CO	Crest Rock Partners		12/31/2024	3										38,000,000	8.940
000000-00-0	PSG SEQUEL CO-INVEST EUROPE I LP		LONDON	GBR	Providence Strategic Growth		12/31/2024	3										1,905,320	0.570
000000-00-0	Invictus Growth Fund II Alpha Co-Invest Partners LP		SAN MATEO	CA	Invictus Growth Partners		12/31/2024	3										7,500,000	100.000
000000-00-0	GTCR STRATEGIC GROWTH FUND II LP		CHICAGO	IL	GTCR		12/31/2024	3										19,000,000	0.690
000000-00-0	ADELIS EQUITY PARTNERS FUND IV AB		STOCKHOLM	SWE	Adelis Equity Partners		12/31/2024	3										19,674,501	1.520
000000-00-0	NATIONAL DATA CENTER FUND LLC		WASHINGTON DC	DC	National Real Estate Advisors		12/31/2024											20,000,000	2.440
000000-00-0	NORTHAMPTON CAPITAL PARTNERS LP		NEW YORK	NY	Northampton Capital Partners		12/31/2024											30,000,000	3.000
000000-00-0	HPS ASSET VALUE PLATFORM LP		NEW YORK	NY	HPS Investment Partners		12/31/2024											30,000,000	6.000
000000-00-0	GSP 5.0 FUND LP		NEW YORK	NY	Garnett Station Partners		12/31/2024	3										33,250,000	2.770
000000-00-0	MARLIN HERITAGE EUROPE III SCSP		LONDON	GBR	Marlin Equity Partners		12/31/2024	3										37,381,552	4.510
000000-00-0	MOUNTAINGATE CAPITAL FUND III LP		DENVER	CO	Mountaingate Capital Management LP		12/31/2024	3										38,000,000	6.910
000000-00-0	IMPACT HUNTINGTON		San Francisco	CA	IMPACT COMMUNITY		01/01/2009		485,897	485,897	485,897		90,473						
1999999. Joint Venture Interests - Common Stock - Unaffiliated									7,622,415,596	7,970,880,881	7,622,415,596	(56,978,742)	90,473	5,322,002		69,978,442	543,230,993	2,827,407,866	XXX
000000-00-0	PIAA, LP		NORTH ANDOVER	MA	HOUSE HANOVER, LLC		10/29/2014					(1,462,478)				(68,572)		791,622	95.000
000000-00-0	ALLSTATE FINANCIAL ADVISORS LLC		Dover	DE	DIRECT		05/01/2021		471,087	471,087	471,087	178,821							100.000
000000-00-0	ALLSTATE FINANCIAL SERVICES LLC		Dover	DE	DIRECT		01/01/2007		31,309,653	31,309,653	31,309,653	15,657,702					8,759,284		100.000

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	ROAD BAY INVESTMENTS, LLC		Dover	DE	DIRECT		05/01/2021		59,052	59,052	59,052	1,575							100.000
2099999. Joint Venture Interests - Common Stock - Affiliated									31,839,791	31,839,791	31,839,791	14,375,620				(68,572)	8,759,284	791,622	XXX
000000-00-0	AMHERST SINGLE FAMILY RESIDENTIAL PARTNERS VI LP		AUSTIN	TX	AMHERST RESIDENTIAL ASSET MANAGEMENT LLC		02/01/2019		35,204,152	35,204,152	35,204,152	953,161						10,783,089	2.570
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS VI		Boston	MA	BEACON CAPITAL PARTNERS		02/15/2011		115,105	115,105	115,105	(10,188)							0.810
000000-00-0	BLACKCHAMBER REAL ESTATE OPPORTUNITY FUND LP		WASHINGTON	DC	BLACKCHAMBER PARTNERS		12/24/2019		55,933,818	55,933,818	55,933,818	9,765,784						3,370,439	7.220
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V		New York	NY	Blackstone Group		09/30/2007		38,799	38,799	38,799	(1,341)							0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP		New York	NY	Blackstone Group		09/30/2008		11,581	11,581	11,581	(247,247)					315,376	220,856	0.280
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV		New York	NY	Blackstone Group		10/22/2003					(95,122)					181,776		0.880
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP		NEW YORK	NY	BLACKSTONE GROUP		12/17/2015		12,533	12,533	12,533	(24,977)							4.940
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III		New York	NY	Blackstone Group		03/31/2009		1,068,847	1,068,847	1,068,847	(103,965)				19,707		2,077,359	0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP		NEW YORK	NY	BLACKSTONE GROUP		06/15/2017		11,329,830	11,329,830	11,329,830	(1,122,912)					164,607	2,388,937	0.250
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII		New York	NY	Blackstone Group		12/12/2011		6,472,476	6,472,476	6,472,476	(2,947,249)					1,178,179	3,809,434	0.380
000000-00-0	CB RICHARD ELLIS ASIA ALPHA PLUS FUND II FCP-SIF		Luxembourg	LUX	CBRE GLOBAL INVESTORS		07/15/2011		677	677	677								19.250
000000-00-0	CBRE STRATEGIC PTR US OPP V LP		Los Angeles	CA	CBRE GLOBAL INVESTORS		12/11/2007		55,661	55,661	55,661	(86,364)					77,756		3.530
000000-00-0	CENTRAL PARK NORTH OZ INVESTORS LP		NEW YORK	NY	SUGAR HILL CAPITAL PARTNERS		12/04/2018		1	1	1							1,500,000	39.870
000000-00-0	CONREX RESIDENTIAL SMA I LLC		CHARLESTON	SC	CONNOREX LUCINDA LLC		09/04/2018		36,002,908	36,002,908	36,002,908	1,930,894							82.640
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND II LP		RENO	NV	DERMODY PROPERTIES		12/27/2018		8,034,958	8,034,958	8,034,958	(7,063,072)					5,584,612	4,788,854	12.110
000000-00-0	FOCUS SENIOR HOUSING FUND I LP		CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC		06/08/2017		61,905,022	61,905,022	61,905,022	599,455							14.420
000000-00-0	HARRISON STREET EUROPEAN PROPERTY PARTNERS II		CHICAGO	IL	HARRISON STREET ADVISORS LLC		05/14/2019		64,917,646	64,917,646	64,917,646	5,725,901				3,978,939		1,375,653	10.000
000000-00-0	HIGH STREET REAL ESTATE FUND VI LP		BOSTON	MA	HIGH STREET REALTY COMPANY LLC		11/15/2019		48,804,164	48,804,164	48,804,164	(1,365,786)					3,205,558		7.690
000000-00-0	HEMISFERIO SUL INVESTIMENTOS FUND IV LP		Sao Paulo	BRA	HEMISFERIO SUL INVESTIMENTOS		04/27/2012		3,001,336	3,001,336	3,001,336	(472,153)						571,767	4.660
000000-00-0	HSRE BRIGHTVIEW CO-INVESTMENT LP		CHICAGO	IL	HARRISON STREET ADVISORS LLC		12/05/2019		25,740,027	25,740,027	25,740,027	(996,412)							12.870
000000-00-0	LANDMARK REAL ESTATE FUND V, LP		Simsbury	CT	ARES SECONDARIES		07/27/2005		10,356	10,356	10,356	(4,737)							4.410
000000-00-0	LANDMARK REAL ESTATE PARTNERS FUND VI		Simsbury	CT	ARES SECONDARIES		12/22/2011		115,894	115,894	115,894	(4,598)						70,225	6.610
000000-00-0	LONE STAR REAL ESTATE FUND III LP		DALLAS	TX	LONE STAR FUNDS		05/20/2014		160,865	160,865	160,865	28,715							1.010
000000-00-0	ML-AI VENTURE 2, LLC		WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC		10/07/2014		63,340	63,340	63,340	6,833					(63,245)		50.000
000000-00-0	ML-AI VENTURE 3, LLC		WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC		07/22/2016		22,503,396	41,500,000	22,503,396	(148,696)							49.000
000000-00-0	NORTH HAVEN REAL ESTATE FUND VII GLOBAL		New York	NY	MORGAN STANLEY REAL ESTATE GROUP		07/22/2009		129,513	129,513	129,513	3,139,288					(3,205,771)		0.540
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP		New York	NY	O'Connor Group		09/30/2008					(1,912)					1,300		2.650
000000-00-0	PATRIA BRAZIL REAL ESTATE FUND II		Sao Paulo	BRA	PATRIA INVESTIMENTOS		12/22/2011		132,552	132,552	132,552	(57,997)							9.850
000000-00-0	PROSPERITAS REAL ESTATE PARTNERS III		Sao Paulo	BRA	HEMISFERIO SUL INVESTIMENTOS		12/22/2011											214,392	1.960
000000-00-0	RANCHO PRESIDIO LAND PARTNERS LLC		LOS ANGELES	CA	TRUAMERICA MULTIFAMILY		12/20/2019		16,593,897	32,763,379	16,593,897	(600,125)						1,673,598	65.000
000000-00-0	RED FORT INDIA REAL ESTATE FUND II		New Delhi	IND	RED FORT CAPITAL ADVISORS		10/04/2011		1,213,267	1,213,267	1,213,267	28,318						295,711	12.000
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP		Boston	MA	Rockpoint Group		09/30/2008		549,226	549,226	549,226	22,087						1,017,880	0.950
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II		Greenwich	CT	STARWOOD CAPITAL GROUP		12/22/2011		1,428,734	1,428,734	1,428,734	(807,885)					901,202	687,801	2.650
000000-00-0	STARWOOD HOSPITALITY I		Greenwich	CT	STARWOOD CAPITAL GROUP		01/10/2006		1,864,615	1,864,615	1,864,615	69,456							2.330
000000-00-0	WALTON STREET REAL ESTATE FUND VI		Chicago	IL	Walton Street		05/11/2009		8,471,187	8,471,187	8,471,187	(861,750)					324,238	585,276	1.240
000000-00-0	WB SJC CO-INVESTMENT PARTNERSHIP, LP		NEW YORK	NY	WESTBROOK PARTNERS		03/30/2016												21.360
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI		New York	NY	Westbrook Partners		05/04/2006		83,014	83,014	83,014	189							2.260
000000-00-0	WESTBROOK REAL ESTATE FUND VII		New York	NY	Westbrook Partners		12/03/2007		2,546,332	2,546,332	2,546,332	39,108							1.540
000000-00-0	WESTBROOK REAL ESTATE FUND VIII		New York	NY	Westbrook Partners		12/22/2011		2,246,581	2,246,581	2,246,581	(741,693)						2,069,069	1.120
000000-00-0	WESTBROOK REAL ESTATE FUND X LP		NEW YORK	NY	WESTBROOK PARTNERS		07/18/2016		11,648,093	11,648,093	11,648,093	(6,661,429)						4,951,689	1.750
000000-00-0	DERMODY PROPERTIES INDUSTRIAL CO-INVEST FUND II LP		RENO	NV	DERMODY PROPERTIES		08/17/2020		967,261	967,261	967,261	(11,802,309)					7,919,259		26.980
000000-00-0	BREG SAVANNAH INDUSTRIAL FUND, LP		DENVER	CO	BROE REAL ESTATE GROUP		03/29/2021		8,998,269	8,998,269	8,998,269	(2,022,116)					3,539,683	22,100,000	15.870

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	ML-AI VENTURE 4, LLC		WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC		05/01/2021		20,930,684	63,019,920	20,930,684	(7,381,071)					1,558,939		50.000
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND III LP		RENO	NV	DERMODY PROPERTIES		05/07/2021		47,968,773	47,968,773	47,968,773	983,201					563,342	3,946,791	4.760
000000-00-0	ML-AI VENTURE 5 LLC		WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC		07/01/2021					1,982,854					9,417,531		50.000
000000-00-0	TRUAMERICA PROPERTIES II LLC		Los Angeles	CA	TruAmerica Multifamily		08/01/2021		4,010,233	4,984,463	4,010,233	(4,074,639)							45.000
000000-00-0	BC CO-INVEST CTP-I LP		WASHINGTON	DC	BLACKCHAMBER PARTNERS		12/21/2021		28,712,789	28,712,789	28,712,789	181,073							20.680
000000-00-0	CAPROCK LOGISTICS DEVELOPMENT VENTURE LP		NEWPORT BEACH	CA	CAPROCK PARTNERS		11/19/2021		66,390,375	66,390,375	66,390,375	(7,526,339)					2,114,407	26,333,283	32.190
000000-00-0	DERMODY PROPERTIES INDUSTRIAL ONTARIO RANCH CO-INVEST FUND LP		RENO	NV	DERMODY PROPERTIES		11/08/2021		12,518,131	12,518,131	12,518,131	(677,759)					1,756,088		7.020
000000-00-0	ELMTREE U.S. NET LEASE FUND IV LP		ST. LOUIS	MO	ELMTREE FUNDS		10/28/2021					(2,644,886)					1,014,820		3.940
000000-00-0	RRG SWIF GARDEN CO-INVESTMENT PARTNERS LP		LOS ANGELES	CA	RRG CAPITAL MANAGEMENT		11/15/2021		31,134,774	31,134,774	31,134,774	1,554,069					4,557,781		53.940
000000-00-0	ALTERRA IOS VENTURE II LP		BRYN MAWR	PA	ALTERRA PROPERTY GROUP		03/09/2022		31,372,498	31,372,498	31,372,498	3,767,561						3,658,397	5.770
000000-00-0	BC CO-INVEST PARAGON PARK LOT 3B LP		WASHINGTON	DC	BLACKCHAMBER PARTNERS		01/26/2022		41,571,400	41,571,400	41,571,400	6,112,871							21.410
000000-00-0	FOCUS SENIOR HOUSING FUND II LP		CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC		06/09/2022		27,845,805	27,845,805	27,845,805	926,767						47,098,393	20.180
000000-00-0	ROCKBRIDGE HOSPITALITY FUND VI LP		COLUMBUS	OH	ROCKBRIDGE CAPITAL		07/01/2022		3,409,856	3,409,856	3,409,856	(23,804)					93,721	203,921	1.140
000000-00-0	ROCKBRIDGE HOSPITALITY FUND VII LP		COLUMBUS	OH	ROCKBRIDGE CAPITAL		07/01/2022		9,015,405	9,015,405	9,015,405	703,806						1,868,275	2.400
000000-00-0	ROCKBRIDGE HOSPITALITY FUND VIII LP		COLUMBUS	OH	ROCKBRIDGE CAPITAL		07/01/2022		4,881,608	4,881,608	4,881,608	619,548						1,608,255	1.160
000000-00-0	IQHQ HOLDINGS LP		BOSTON	MA	IQHQ		06/30/2022		18,375,000	18,375,000	18,375,000			15,925,000					1.190
000000-00-0	MSP GP FUND III LP		DALLAS	TX	MONTGOMERY STREET PARTNERS		09/30/2022		16,455,933	16,455,933	16,455,933	(1,568,719)						5,763,857	11.840
000000-00-0	DP AIC HOLDINGS LP		RENO	NV	DERMODY PROPERTIES		10/18/2022		41,536,189	41,536,189	41,536,189	(1,896,600)						1,871,389	19.700
000000-00-0	MSP POOL IV SIDECAR LP		DALLAS	TX	MONTGOMERY STREET PARTNERS		10/20/2022		23,290,293	23,290,293	23,290,293	(2,498,553)					648,500		100.000
000000-00-0	BC CO-INVEST BRAMBLETON TECH PARK LP		WASHINGTON	DC	BLACKCHAMBER PARTNERS		11/01/2022		70,119,699	70,119,699	70,119,699	2,967,096						23,126,491	27.930
000000-00-0	BLACKSTONE PROPERTY PARTNERS LP		NEW YORK	NY	BLACKSTONE GROUP		03/31/2023		28,732,999	28,732,999	28,732,999	(2,847,016)							0.370
000000-00-0	BLACKCHAMBER REAL ESTATE OPPORTUNITY FUND II LP		WASHINGTON	DC	BLACKCHAMBER PARTNERS		03/31/2023		28,459,446	28,459,446	28,459,446	(760,632)					2,467,060		27.620
000000-00-0	CRP HIGHLANDER VENTURE LP		NEWPORT BEACH	CA	CAPROCK PARTNERS		08/15/2023		12,195,970	12,195,970	12,195,970	(77,071)					1,035,000		45.000
000000-00-0	BC FUND II CO-INVEST INDUSTRY LP		WASHINGTON	DC	BLACKCHAMBER PARTNERS		02/23/2024		7,899,248	7,899,248	7,899,248	(32,650)					2,091,761		10.440
000000-00-0	BC FUND II CO-INVEST TUSK II LP		WASHINGTON	DC	BLACKCHAMBER PARTNERS		02/23/2024		13,567,400	13,567,400	13,567,400	(44,947)						16,033,332	47.950
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND IV LP		RENO	NV	DERMODY PROPERTIES		03/08/2024		14,454,077	14,454,077	14,454,077	(1,503,689)						34,427,122	6.090
000000-00-0	DP AIC RENO ALP HOLDINGS LP		RENO	NV	DERMODY PROPERTIES		04/04/2024		16,891,359	16,891,359	16,891,359	(108,641)							71.450
000000-00-0	HS DIGITAL I LP		CHICAGO	IL	HARRISON STREET ADVISORS LLC		08/30/2024		18,418,316	18,418,316	18,418,316	(1,435,337)						40,146,347	22.060
2199999. Joint Venture Interests - Real Estate - Unaffiliated									1,078,534,191	1,156,763,743	1,078,534,191	(31,246,353)		15,925,000		3,998,646	41,849,659	276,231,704	XXX
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV A LP		LONDON	GBR	CBRE Global Investors		03/22/2016		824,647	824,647	824,647	(430,246)					210,662	2,075,274	51.000
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV B LP		LONDON	GBR	CBRE Global Investors		03/22/2016		824,647	824,647	824,647	(430,246)					210,662	2,075,274	51.000
000000-00-0	AP REAL ESTATE LLC		Dover	DE	DIRECT		03/26/2012		755,883		755,883	252,091					4,752,893		100.000
000000-00-0	CURRENT CREEK INVESTMENTS LLC		Dover	DE	DIRECT		04/29/2011		4,003,909	4,003,909	4,003,909	79,822							100.000
000000-00-0	NBInv AP7 LLC		CHELAN	WA	DIRECT		03/10/2020		2,052,157	2,220,094	2,052,157	(1,083,580)					1,641,412		99.290
000000-00-0	PACIFIC SHORES LAND PARTNERS LLC		HUNTINGTON BEACH	CA	DIRECT		02/13/2018										180,871		90.000
000000-00-0	PULLMAN QOZB		CHICAGO	IL	CBRE Global Investors		07/13/2019		31,207,080	44,100,000	31,207,080	(698,079)					1,599,979		100.000
000000-00-0	SM202		PHOENIX	AZ	CBRE Global Investors		10/30/2020		4,627,080	4,627,080	4,627,080	2,079,827					27,967,226		95.000
000000-00-0	SW INDUSTRIAL LLC		SPARKS	NV	The Bendetti Company		08/01/2019		10,315,673	53,123,973	10,315,673	287,786					1,881,000		95.000
000000-00-0	TBR ONE RIVERSIDE		Jacksonville	FL	TriBridge Residential		02/04/2022		42,234,504	30,036,832	42,234,504	(6,096)						659,400	90.000
000000-00-0	TDC Brown Deer	R	Milwaukee	WI	Transwestern Development Company		10/20/2022		13,827,132	14,187,845	13,827,132	(458,905)							90.010
000000-00-0	TDC 15TH STREET LLC		WASHINGTON	DC	Transwestern Development Company		06/21/2021		16,030,255	31,379,776	16,030,255	(5,599,154)						2,100,000	85.000
000000-00-0	TDC CITY CENTER LLC		PHOENIX	AZ	Transwestern Development Company		07/01/2021		249,056	249,056	249,056	241,469					(258,554)		90.000
000000-00-0	TDC CITY CENTER PHASE II LLC		PHOENIX	AZ	Transwestern Development Company		07/01/2021		1,450,583	1,450,583	1,450,583						(8,729)		90.000
000000-00-0	THE ARROYO PARKWAY LLC		PASADENA	CA	Edgewood Realty Partners		04/25/2019		51,918,441	55,544,169	51,918,441	(1,109,506)							90.000
2299999. Joint Venture Interests - Real Estate - Affiliated									180,321,049	242,572,612	180,321,049	(6,874,816)					38,177,421	6,909,948	XXX
000000-00-0	AGRICULTURE FUND II LP		NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		10/13/2017					(52,000)					46,055		5.690

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			4	5								13	14	15	16	17			
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000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP		NEW YORK	NY	BLACKSTONE GROUP		03/22/2018		10,265,214	10,265,214	10,265,214	(4,634,755)				773,171	4,826,547		6.790
000000-00-0	CIT NORTHBRIDGE CREDIT LLC		NEW YORK	NY	CIT ASSET MANAGEMENT LLC		07/10/2017		147,106,369	147,106,369	147,106,369	3,386,182					24,000,000	60,040,346	80.000
40473@-AA-0	CRAYHILL CO-INVEST FUND II LP		NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP		08/20/2018					261,986					(288,657)		33.910
000000-00-0	FOLIUM TIMBER FUND I LP		BOSTON	MA	FOLIUM CAPITAL LP		12/29/2016		33,319,233	33,319,233	33,319,233	896,466					69,606		8.690
000000-00-0	IMPACT C.I.L. PARENT LLC		San Francisco	CA	IMPACT COMMUNITY CAPITAL		12/23/2009		1,196,596	1,196,596	1,196,596	(422,305)							14.250
000000-00-0	IMPACT PCCP IV LLC		San Francisco	CA	IMPACT COMMUNITY CAPITAL		10/18/2006		20,492	20,492	20,492	(5,842)						2,005	7.160
000000-00-0	PARTNERS GROUP REAL ESTATE SECONDARY 2009 USD A, LP		St Peter Port	GGY	Partners Group		07/15/2011		270,916	270,916	270,916	(4,458,797)					6,468,126	3,192,214	11.770
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VII LP		BOSTON	MA	ARCLIGHT PARTNERS		02/21/2020		19,593,519	19,593,519	19,593,519	(632,812)					5,157,973	6,613,211	0.670
000000-00-0	CENTERLINE RE SPEC SIT MTG FUND		New York	NY	C III CAPITAL PARTNERS		07/01/2021		7,132	7,132	7,132	(1,396)							7.000
000000-00-0	CONREX- AS CI LLC		CHARLESTON	SC	CONNOREX LUCINDA LLC		07/01/2021		1	1	1							1	44.440
000000-00-0	SROA CARDINAL CO-INVEST 2 LP		WEST PALM BEACH	FL	SROA CAPITAL		11/26/2021		22,555,354	22,555,354	22,555,354	(684,471)					963,000		100.000
000000-00-0	SROA CAPITAL FUND VIII LP		WEST PALM BEACH	FL	SROA CAPITAL		11/23/2021		26,767,885	26,767,885	26,767,885	(1,606,523)					2,112,461	1,525,398	9.620
000000-00-0	CRAYHILL CO-INVEST FUND III LP		NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP		05/24/2022		19,542,204	19,542,204	19,542,204	912,576					1,666,497	84,522	96.760
000000-00-0	MONTECITO MEDICAL OFFICE FUND IV (INSTITUTIONAL) LP		NASHVILLE	TN	MONTECITO MEDICAL		02/15/2024		19,444,147	19,511,873	19,444,147	(1,087,306)						24,468,547	27.110
000000-00-0	MATRIX HOLDINGS II DE LP		NEW YORK	NY	BLACKSTONE GROUP		06/28/2024		7,725,644	7,725,644	7,725,644	194,791						7,520,231	6.960
000000-00-0	TPG AG ESSENTIAL HOUSING FUND III LP		FORT WORTH	TX	TPG CAPITAL		05/21/2024		6,556,392	6,556,392	6,556,392	(193,608)						23,250,000	2.170
000000-00-0	WCP NEWCOLD III LP		STAMFORD	CT	WESTPORT CAPITAL PARTNERS		09/27/2024		47,628,541	47,628,541	47,628,541						2,753,927	30,187,500	3.180
000000-00-0	SIT TOTAL RETURN BOND FUND LLC		MINNEAPOLIS	MN	SIT Fixed Income Advisors II LLC		12/02/2024		24,581,943	24,581,943	24,581,943	(418,058)							26.700
000000-00-0	ELMTREE U.S. NET LEASE FUND V LP		ST. LOUIS	MO	ElmTree Funds		12/31/2024											60,000,000	12.450
2599999. Joint Venture Interests - Other - Unaffiliated									386,581,582	386,649,307	386,581,582	(8,545,871)				773,171	47,775,535	216,883,975	XXX
000000-00-0	NBINV RIVERSIDE CARS1, LLC		DOVER	DE	DIRECT		02/29/2016		600,881	600,881	600,881	(116,287)					656,603		100.000
000000-00-0	NBINV AP9 LLC		Dover	DE	DIRECT		10/15/2021		50,517,795	46,555,930	50,517,795	289,249							100.000
2699999. Joint Venture Interests - Other - Affiliated									51,118,676	47,156,811	51,118,676	172,962					656,603		XXX
02000#-AB-8	ALLSTATE COUNTY MUTUAL INS SURPLUS NOTE		Dallas	TX	ALLSTATE COUNTY MUTUAL		12/31/2005		12,450,000	12,450,000	12,450,000						637,316		100.000
02004@-AA-8	ALLSTATE TEXAS LLOYDS INC SURPLUS NOTE		IRVING	TX	ALLSTATE TEXAS LLOYD		12/31/2005		12,600,000	12,600,000	12,600,000						644,994		100.000
BAS1LQ-S5-3	CASTLE KEY INSURANCE COMPANY SURPLUS NOTE		Chicago	IL	CASTLE KEY INSURANCE COMPANY		09/30/2023		4,000,000	4,000,000	4,000,000								100.000
2899999. Surplus Debentures, etc - Affiliated									29,050,000	29,050,000	29,050,000						1,282,310		XXX
000000-00-0	AIC COLLATERAL LOAN (AIMCO)		Dover	DE	DIRECT		02/17/2022		17,734,603	17,762,238	17,734,603						1,300,230		100.000
000000-00-0	AIC COLLATERAL LOAN (AIMCO) REFI		Dover	DE	DIRECT		04/20/2021		18,661,030	18,679,246	18,661,030						1,375,632		100.000
000000-00-0	AIC COLLATERAL LOAN (AIMCO CLO 15)		Dover	DE	DIRECT		08/30/2021		18,400,000	18,419,760	18,400,000						1,341,849		100.000
000000-00-0	AIC COLLATERAL LOAN (CLO 16 REFI)		Dover	DE	DIRECT		07/10/2024		23,000,000	23,100,215	23,000,000						443,899		100.000
000000-00-0	AIC COLLATERAL LOAN (CLO 17 REFI)		Dover	DE	DIRECT		07/22/2024		18,647,475	18,701,525	18,647,475						328,755		100.000
000000-00-0	AIC COLLATERAL LOAN (CLO 18 REFI)		Dover	DE	DIRECT		07/22/2024		23,242,500	23,330,024	23,242,500						413,227		100.000
000000-00-0	AIC COLLATERAL LOAN (CLO 19)		Dover	DE	DIRECT		11/20/2024		18,400,000	18,460,298	18,400,000								100.000
000000-00-0	AIC COLLATERAL LOAN (AIMCO CLO 20)		Dover	DE	DIRECT		11/20/2023		21,707,500	21,844,992	21,707,500						1,487,824		100.000
3099999. Collateral Loans - Affiliated									159,793,107	160,298,299	159,793,107						6,691,415		XXX
000000-00-0	AEGON LIHTC FUND 58 LLC		CEDAR RAPIDS	IA	AEGON USA REALTY ADVISORS		07/15/2019		23,308,037	23,308,037	23,308,037		(3,245,854)					4,514,137	23.160
000000-00-0	ALLIANT TAX CREDIT FUND 65 LP		WOODLAND HILLS	CA	Alliant Capital		12/21/2011		1,072,567	1,072,567	1,072,567		(293,460)						24.000
000000-00-0	ALLIANT TAX CREDIT FUND 66, LTD		WOODLAND HILLS	CA	Alliant Capital		06/12/2012		1,015,234	1,015,234	1,015,234		(344,030)						9.660
000000-00-0	ALLIANT TAX CREDIT FUND 66, LTD - ALIC		WOODLAND HILLS	CA	ALLIANT CAPITAL		08/01/2021		655,537	655,537	655,537		(339,286)						10.410
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XXXV LP		Boston	MA	Boston Financial		12/22/2011		81,492	81,492	81,492		(260,426)						24.710
000000-00-0	BF GARDEN CORPORATE TAX CREDIT FUND XXXIII		Boston	MA	BOSTON FINANCIAL		10/01/2010		1,016,785	1,016,785	1,016,785		431,585						16.000
000000-00-0	BF GARDEN CORPORATE TAX CREDIT FUND XXXIV		Boston	MA	BOSTON FINANCIAL		04/29/2011		436,867	436,867	436,867		(77,749)						10.000
000000-00-0	BF GARDEN CORPORATE TAX CREDIT FUND XXXV		Boston	MA	BOSTON FINANCIAL		12/22/2011		1,068,467	1,068,467	1,068,467		232,392						13.920
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XLIX		BOSTON	MA	BOSTON FINANCIAL		10/18/2018		14,120,196	14,120,196	14,120,196		(2,180,664)					855,794	17.080

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	CREA CORPORATE TAX CREDIT FUND XXVI, LLC		Indianapolis	IN	CREA		04/11/2012		409,840	409,840	409,840		(180,906)					4,584	24.800
000000-00-0	CREA CORPORATE TAX CREDIT FUND 57 LLC		INDIANAPOLIS	IN	CREA		12/22/2017		16,416,221	16,416,221	16,416,221		(3,836,994)					379,551	27.720
000000-00-0	CREA CORPORATE TAX CREDIT FUND 61, LLC		INDIANAPOLIS	IN	CREA		06/27/2018		16,383,561	16,383,561	16,383,561		(3,157,741)					276,593	22.340
000000-00-0	CREA CORPORATE TAX CREDIT FUND 66, LLC		INDIANAPOLIS	IN	CREA		01/03/2019		12,764,859	12,764,859	12,764,859		(2,244,648)					167,641	9.860
000000-00-0	ENTERPRISE HOUSING PARTNERS XX		Columbia	MD	ENTERPRISE COMMUNITY INVESTMENT		12/21/2010		453,158	453,158	453,158		(379,761)					1	18.680
000000-00-0	ENTERPRISE HOUSING PARTNERS XXI LP		Columbia	MD	ENTERPRISE COMMUNITY INVESTMENT		08/12/2011		343,607	343,607	343,607		(189,727)					148,324	25.000
000000-00-0	NATIONAL EQUITY FUND 2007 LP		Chicago	IL	NATIONAL EQUITY FUND		08/29/2007						(34,374)						4.150
000000-00-0	NATIONAL EQUITY FUND 2011 LP		Chicago	IL	NATIONAL EQUITY FUND		12/20/2011		2,003,836	2,003,836	2,003,836		(356,107)					6	19.780
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 45		Portland	OR	PNC TAX CREDIT CAPITAL		11/23/2010		172,887	172,887	172,887		(14,581)						11.720
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 46		Portland	OR	PNC TAX CREDIT CAPITAL		06/15/2011		132,120	132,120	132,120		91,998						12.980
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 65		PORTLAND	OR	PNC TAX CREDIT CAPITAL		08/14/2017		11,366,139	11,366,139	11,366,139		(2,331,838)					795,031	21.980
000000-00-0	PNC LIHTC FUND 71 LLC		PORTLAND	OR	PNC TAX CREDIT CAPITAL		06/03/2019		12,784,297	12,784,297	12,784,297		(3,099,578)					1,817,622	21.660
000000-00-0	PNC MULTIFAMILY CAPITAL INSTITUTIONAL FUND XXXVI LP		PORTLAND	OR	PNC TAX CREDIT CAPITAL		11/30/2007												9.460
000000-00-0	R4 HOUSING PARTNERS X LP		NEW YORK	NY	R4 CAPITAL		12/14/2018		15,838,479	15,838,479	15,838,479		(3,329,466)					1,076,154	22.720
000000-00-0	R4 HOUSING PARTNERS XII LP		NEW YORK	NY	R4 CAPITAL		12/18/2019		20,386,871	20,386,871	20,386,871		(3,606,035)					1,047,148	23.100
000000-00-0	R4 HOUSING PARTNERS XI LP		NEW YORK	NY	R4 CAPITAL		07/18/2019		19,670,677	19,670,677	19,670,677		(2,769,775)					1,519,383	17.460
000000-00-0	RAH CORPORATE PARTNERS FUND 55 LLC		GREAT NECK	NY	REGIONS BANK		04/15/2019		12,440,434	12,440,434	12,440,434		(2,595,873)					1,119,866	24.800
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 13 LP		Cleveland	OH	RBC Capital Markets		11/04/2010		306,919	306,919	306,919		(380,628)						22.160
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 14 LP		Cleveland	OH	RBC Capital Markets		08/15/2011		469,272	469,272	469,272		(234,217)						16.560
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 26 LP		CLEVELAND	OH	RBC Capital Markets		10/25/2017		10,343,748	10,343,748	10,343,748		(2,158,620)						17.260
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 28 LP		CLEVELAND	OH	RBC CAPITAL MARKETS		10/12/2018		12,531,464	12,531,464	12,531,464		(2,352,338)					43,229	14.960
000000-00-0	RED STONE EQUITY - 2011 NATIONAL FUND L.P.		Cleveland	OH	RED STONE EQUITY PARTNERS		08/15/2011		502,591	502,591	502,591		(172,838)					42,844	23.800
000000-00-0	RED STONE EQUITY - 2017 NATIONAL FUND L.P.		CLEVELAND	OH	RED STONE EQUITY PARTNERS		10/02/2017		15,480,215	15,480,215	15,480,215		(3,108,806)					347,464	18.620
000000-00-0	RED STONE EQUITY - 2018 NATIONAL FUND L.P.		CLEVELAND	OH	RED STONE EQUITY PARTNERS		07/27/2018		17,914,688	17,914,688	17,914,688		(3,206,062)					577,793	24.680
000000-00-0	RED STONE EQUITY - 2019 NATIONAL FUND L.P.		CLEVELAND	OH	RED STONE EQUITY PARTNERS		04/26/2019		18,959,827	18,959,827	18,959,827		(3,417,746)					648,784	20.340
000000-00-0	RED STONE EQUITY FUND 75 LP		CLEVELAND	OH	RED STONE EQUITY PARTNERS		12/18/2019		18,700,750	18,700,750	18,700,750		(2,858,535)					705,549	24.400
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND CXI LP		GREENWICH	CT	RICHMAN GROUP		10/31/2017		12,513,793	12,513,793	12,513,793		(2,767,196)					446,851	18.460
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND CXIX LP		GREENWICH	CT	RICHMAN GROUP		11/29/2018		15,583,397	15,583,397	15,583,397		(2,618,314)					1,114,703	23.440
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND LXXX LP		Greenwich	CT	Richman Group		07/30/2010		1,506,139	1,506,139	1,506,139		(520,830)						20.520
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND LXXXIV LP		Greenwich	CT	Richman Group		04/15/2011		1,579,758	1,579,758	1,579,758		(591,348)					129,600	23.580
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 36 LLC		St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		08/23/2010		322,147	322,147	322,147		(211,491)					(4)	17.500
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 42 LLC		ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		09/27/2016		6,035,197	6,035,197	6,035,197		(1,704,638)					155,265	9.340
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 43 LLC		ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		05/17/2018		14,516,777	14,516,777	14,516,777		(2,762,169)					796,263	17.680
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 44, LLC		ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		08/28/2017		15,349,620	15,349,620	15,349,620		(3,070,974)					1,367,306	23.340
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 37, LLC		St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		06/09/2011		560,871	560,871	560,871		(372,842)					8,435	16.860
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 38, LLC		St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		02/29/2012		697,094	697,094	697,094		(339,730)						19.520
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 35 LP	R	Irvine	CA	WNC & Associates		02/29/2012		312,051	312,051	312,051		(144,875)						24.980
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 44 LP		IRVINE	CA	WNC & ASSOCIATES		03/29/2018		12,901,026	12,901,026	12,901,026		(2,719,467)					973,932	22.220
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 47 LP		IRVINE	CA	WNC & ASSOCIATES		08/14/2019		13,480,770	13,480,770	13,480,770		(2,176,616)					825,228	18.580
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP		BOSTON	MA	BOSTON FINANCIAL		03/16/2020		22,130,272	22,130,272	22,130,272		(3,198,785)					1,820,356	17.960
000000-00-0	CREA CORPORATE TAX CREDIT FUND 74 LLC		INDIANAPOLIS	IN	CREA		01/06/2020		21,360,372	21,360,372	21,360,372		(3,047,991)					2,864,992	9.820
000000-00-0	PNC LIHTC FUND 76 LLC		PORTLAND	OR	PNC TAX CREDIT CAPITAL		06/05/2020		18,884,485	18,884,485	18,884,485		(3,268,535)					1,991,253	22.040
000000-00-0	RAH CORPORATE PARTNERS FUND 56 LLC		GREAT NECK	NY	REGIONS BANK		04/24/2020		15,640,479	15,640,479	15,640,479		(2,381,905)					422,619	22.860
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND CXXX LP		GREENWICH	CT	RICHMAN GROUP		06/30/2020		23,824,103	23,824,103	23,824,103		(3,093,254)					932,237	28.860

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	R4 HOUSING PARTNERS XIV LP		NEW YORK	NY	R4 CAPITAL		07/01/2020		23,749,505	23,749,505	23,749,505		(2,624,118)					6,843,078	13.740
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUNDS 49 LP		IRVINE	CA	WNC & ASSOCIATES		08/17/2020		16,213,499	16,213,499	16,213,499		(2,267,713)					2,530,933	17.320
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 53 LP		BOSTON	MA	BOSTON FINANCIAL		10/29/2020		21,605,984	21,605,984	21,605,984		(2,800,163)					2,855,090	21.530
000000-00-0	ALLIANT TAX CREDIT FUND 104 LP		WOODLAND HILLS	CA	ALLIANT CAPITAL		03/31/2021		25,936,066	25,936,066	25,936,066		(3,219,854)					6,017,754	21.200
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 54 LP		BOSTON	MA	BOSTON FINANCIAL		03/15/2021		26,948,864	26,948,864	26,948,864		(3,042,612)					2,886,113	21.080
000000-00-0	AEGON LIHTC FUND 62 LLC		CEDAR RAPIDS	IA	AEGON USA REALTY ADVISORS		04/15/2021		21,411,742	21,411,742	21,411,742		(2,326,886)					2,429,362	20.480
000000-00-0	CREA CORPORATE TAX CREDIT FUND 85 LP		INDIANAPOLIS	IN	CREA		06/21/2021		22,672,494	22,672,494	22,672,494		(2,742,817)					2,773,044	8.390
000000-00-0	PNC LIHTC FUND 80 LLC		PORTLAND	OR	PNC TAX CREDIT CAPITAL		06/23/2021		26,989,052	26,989,052	26,989,052		(3,200,449)					3,040,208	23.610
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND CXXXV LP		GREENWICH	CT	RICHMAN GROUP		06/30/2021		27,803,255	27,803,255	27,803,255		(3,004,523)					10,770,575	17.370
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 50 LP		IRVINE	CA	WNC & ASSOCIATES		04/12/2021		22,064,861	22,064,861	22,064,861		(2,926,438)					1,602,110	17.050
000000-00-0	R4 HOUSING PARTNERS XVI LP		NEW YORK	NY	R4 CAPITAL		07/01/2021		28,299,604	28,299,604	28,299,604		(2,049,869)					6,156,586	10.970
000000-00-0	RAH CORPORATE PARTNERS FUND 57 LLC		GREAT NECK	NY	REGIONS BANK		08/11/2021		22,172,882	22,172,882	22,172,882		(2,476,119)					4,410,832	23.890
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 48 LLC		ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		09/23/2021		24,806,305	24,806,305	24,806,305		(2,273,675)					6,790,991	18.760
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 51 LP		IRVINE	CA	WNC & ASSOCIATES		08/20/2021		20,805,939	20,805,939	20,805,939		(1,700,628)					3,926,434	18.730
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 56 LP		BOSTON	MA	BOSTON FINANCIAL		03/25/2022		29,985,236	29,985,236	29,985,236		(2,553,217)					8,804,468	12.460
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 52 LP		IRVINE	CA	WNC & ASSOCIATES		03/17/2022		29,878,431	29,878,431	29,878,431		(2,234,188)					17,228,196	18.900
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 50 LLC		ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		06/01/2022		27,321,277	27,321,277	27,321,277		(2,021,778)					19,409,821	22.530
000000-00-0	RED STONE EQUITY FUND 95 LP		CLEVELAND	OH	RED STONE EQUITY PARTNERS		06/13/2022		29,356,458	29,356,458	29,356,458		(3,410,273)					15,960,568	15.070
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 53 LP		IRVINE	CA	WNC & ASSOCIATES		08/24/2022		31,992,496	31,992,496	31,992,496		(1,645,163)					28,158,957	25.680
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 57 LP		BOSTON	MA	BOSTON FINANCIAL		10/26/2022		27,690,143	27,690,143	27,690,143		(1,360,939)					24,625,751	19.690
000000-00-0	ALLIANT TAX CREDIT FUND 117 LP		WOODLAND HILLS	CA	ALLIANT CAPITAL		06/23/2023		32,834,315	32,834,315	32,834,315		(1,571,334)					29,610,649	24.400
000000-00-0	PNC LIHTC FUND 87 LLC		PORTLAND	OR	PNC TAX CREDIT CAPITAL		06/30/2023		32,734,552	32,734,552	32,734,552		(1,552,689)					26,747,087	23.430
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 55 LP		IRVINE	CA	WNC & ASSOCIATES		08/29/2023		33,912,395	33,912,395	33,912,395		(966,095)					29,800,319	16.400
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 52 LLC		ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		11/17/2023		33,921,595	33,921,595	33,921,595		(1,071,642)					26,111,114	20.490
000000-00-0	R4 HOUSING PARTNERS XXI LP		NEW YORK	NY	R4 CAPITAL		03/15/2024		33,686,431	33,686,431	33,686,431		(1,313,569)					26,543,020	15.660
000000-00-0	CREA CORPORATE TAX CREDIT FUND 107 LP		INDIANAPOLIS	IN	CREA		06/20/2024		39,711,544	39,711,544	39,711,544		(288,456)					39,499,602	14.970
000000-00-0	PNC LIHTC FUND 95 LLC		PORTLAND	OR	PNC TAX CREDIT CAPITAL		06/27/2024		34,123,412	34,123,412	34,123,412		(876,588)					35,000,000	21.210
000000-00-0	RED STONE EQUITY FUND 111 LP		NEW YORK	NY	RED STONE EQUITY PARTNERS		06/27/2024		39,998,632	39,998,632	39,998,632		(1,368)					35,804,314	15.830
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 54 LLC		ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		09/27/2024		39,974,882	39,974,882	39,974,882		(25,118)					38,077,329	21.040
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND CLV LP		GREENWICH	CT	Richman Group		10/17/2024		39,994,185	39,994,185	39,994,185		(5,815)					36,157,386	26.450
000000-00-0	RAH CORPORATE PARTNERS FUND 80 LLC		GREAT NECK	NY	Regions Bank		12/19/2024		34,879,506	34,879,506	34,879,506		(120,494)					28,257,944	24.940
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									1,380,225,535	1,380,225,535	1,380,225,535		(144,668,234)					558,766,168	XXX
000000-00-0	AEP INVESTMENT FUND LLC		COLUMBIA	MO	AFFORDABLE EQUITY PARTNERS		11/01/2019		20,209,747	20,209,747	20,209,747		(4,078,540)						99.940
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XLIX STATE		BOSTON	MA	BOSTON FINANCIAL		10/18/2018		7,019,538	7,019,538	7,019,538		(1,412,942)					340,074	67.460
000000-00-0	CREA STATE KENOLIO APARTMENTS, LLC		INDIANAPOLIS	IN	CREA		12/14/2018		2,437,893	2,437,893	2,437,893		(2,831,471)					387,138	100.000
000000-00-0	PNC LIHTC FUND 71 LLC STATE		PORTLAND	OR	PNC TAX CREDIT CAPITAL		06/03/2019											1	21.660
000000-00-0	R4 HRGA ACQUISITION LLC		NEW YORK	NY	R4 CAPITAL		12/18/2019		7,851,759	7,851,759	7,851,759		(1,075,978)					392,539	40.520
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 28 LP STATE		CLEVELAND	OH	RBC CAPITAL MARKETS		03/12/2019		4,989	4,989	4,989		(555)						14.960
000000-00-0	RJTCF-43 STATE TAX CREDIT FUND LLC		ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		09/18/2018		1,245,257	1,245,257	1,245,257		(250,451)					22,552	50.000
000000-00-0	WNC 47 MASON SQUARE APARTMENTS II LP		IRVINE	CA	WNC & ASSOCIATES		08/26/2019		804,533	804,533	804,533		(804,533)					1	
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP CA STATE		BOSTON	MA	BOSTON FINANCIAL		03/16/2020		3,966	3,966	3,966		(32,905)						17.960
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP HI STATE		BOSTON	MA	BOSTON FINANCIAL		03/16/2020		140,573	140,573	140,573		(138,823)						17.960

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	R4 PMGA ACQUISITION LLC STATE		NEW YORK	NY	R4 CAPITAL		07/01/2020		3,350,918	3,350,918	3,350,918		(613,819)						39.190
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUNDS 49 LP CALIFORNIA		IRVINE	CA	WNC & ASSOCIATES		08/17/2020						(273,832)						17.320
000000-00-0	BFIM 52 HERKIMER EG ASSOCIATES LLC(EASTERN GARDENS APARTMENTS)		BOSTON	MA	BOSTON FINANCIAL		09/30/2020		2,176,360	2,176,360	2,176,360		(368,927)						
000000-00-0	RSE BROOKMONT LOFTS LLC		CLEVELAND	OH	RED STONE EQUITY PARTNERS		09/30/2020		18,086	18,086	18,086		(10,990)						12.370
000000-00-0	BFIM 53 - 370 ESSEX LLC (ESSEX STREET APARTMENTS)		BOSTON	MA	BOSTON FINANCIAL		10/29/2020		666,667	666,667	666,667		(333,333)						
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 53 LP CA STATE		BOSTON	MA	BOSTON FINANCIAL		10/29/2020		5,060	5,060	5,060		(163,682)						21.520
000000-00-0	MPC GA 2020 AHI ICF 6, LLC		ATLANTA	GA	MONARCH PRIVATE CAPITAL		12/15/2020												0.010
000000-00-0	SUGAR CREEK HOUSING TAX CREDIT FUND LLC - GA		ST LOUIS	MO	SUGAR CREEK		12/15/2020						(18,000,000)						
000000-00-0	R4 CLIIGA ACQUISTION LLC		NEW YORK	NY	R4 CAPITAL		10/30/2020		4,661,520	4,661,520	4,661,520		(627,560)					178,533	38.350
000000-00-0	ALLIANT TAX CREDIT FUND 104 LP- CA STATE CREDITS		WOODLAND HILLS	CA	ALLIANT CAPITAL		03/31/2021						(951,681)						21.200
000000-00-0	RBC COMMUNITY INVESTMENTS STATE TAX CREDIT FUND 114 LP		CLEVELAND	OH	RBC CAPITAL MARKETS		06/11/2021		1,539,968	1,539,968	1,539,968		(889,013)					592,762	100.000
000000-00-0	RBC COMMUNITY INVESTMENTS STATE TAX CREDIT FUND 113 LP		CLEVELAND	OH	RBC CAPITAL MARKETS		06/11/2021		10,046,003	10,046,003	10,046,003		(912,587)					152,323	98.000
000000-00-0	R4 ACC ACQUISITION LLC		NEW YORK	NY	R4 CAPITAL		08/19/2021		857,109	857,109	857,109		(19,382)					590,900	1.010
000000-00-0	R4 REGA ACQUISITION LLC		NEW YORK	NY	R4 CAPITAL		07/01/2021		9,235,444	9,235,444	9,235,444		(100,221)					6,907,125	1.010
000000-00-0	RAH CORPORATE PARTNERS FUND 57 LLC - SC STATE		GREAT NECK	NY	REGIONS BANK		09/30/2021		2,605,726	2,605,726	2,605,726		(386,463)					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		6,583,983	6,583,983	6,583,983		(862,421)					161,825	48.000
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 51 LP STATE CA		IRVINE	CA	WNC & ASSOCIATES		08/20/2021		1,698,641	1,698,641	1,698,641		179,628					1,568,091	18.730
000000-00-0	MONARCH MSS GA 2021 ASIC ICF, LLC		ATLANTA	GA	MONARCH PRIVATE CAPITAL		12/30/2021												100.000
000000-00-0	MONARCH MSS MO 2021 ICF 1, LLC		ATLANTA	GA	MONARCH PRIVATE CAPITAL		12/30/2021												43.500
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 56 LP MO STATE		BOSTON	MA	BOSTON FINANCIAL		03/25/2022		1,265,871	1,265,871	1,265,871		(120,459)					3,423	12.460
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 52 LP CA STATE		IRVINE	CA	WNC & ASSOCIATES		03/17/2022		955,920	955,920	955,920		(532,174)					1,294,164	18.900
000000-00-0	CREA CORPORATE TAX CREDIT FUND 89 LP		INDIANAPOLIS	IN	CREA		01/04/2022		1,987,779	1,987,779	1,987,779		(137,870)					806,919	15.500
000000-00-0	KNOX RESIDENCES I LIMITED PARTNERSHIP		IRVINE	CA	WNC & ASSOCIATES		04/12/2022		1,230,000	1,230,000	1,230,000		(410,000)						
000000-00-0	RJTCF-50-SC STATE TAX CREDIT FUND LLC		ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		06/16/2022		6,381,193	6,381,193	6,381,193		(4,585)					4,844,259	99.000
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 53 LP CA STATE		IRVINE	CA	WNC & ASSOCIATES		08/24/2022		2,747,746	2,747,746	2,747,746							2,040,913	25.680
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 57 LP CA STATE		BOSTON	MA	BOSTON FINANCIAL		10/26/2022		3,881,021	3,881,021	3,881,021		(1,122,687)					3,850,347	19.690
000000-00-0	MONARCH MSS GA 2022 ASIC ICF LLC		ATLANTA	GA	MONARCH PRIVATE CAPITAL		12/23/2022												100.000
000000-00-0	MPC SC 2022 LIHTC ICF LLC		ATLANTA	GA	MONARCH PRIVATE CAPITAL		12/23/2022												100.000
000000-00-0	SUGAR CREEK HOUSING TAX CREDIT FUND LLC - SC		ST.LOUIS	MO	SUGAR CREEK		12/15/2022						(3,569,000)					2,361,359	
000000-00-0	ALLIANT TAX CREDIT FUND 117 LP CA STATE		WOODLAND HILLS	CA	ALLIANT CAPITAL		06/23/2023		1,989,694	1,989,694	1,989,694		(1,457,759)					3,237,477	24.400
000000-00-0	PNC LIHTC FUND 87 LLC CA STATE		PORTLAND	OR	PNC TAX CREDIT CAPITAL		06/30/2023		2,092,102	2,092,102	2,092,102							1,552,041	23.430
000000-00-0	PNC LIHTC FUND 87 LLC SC STATE		PORTLAND	OR	PNC TAX CREDIT CAPITAL		06/30/2023		1,500,992	1,500,992	1,500,992							1,261,991	23.430
000000-00-0	MISSOURI AFFORDABLE HOUSING FUND XXVII LP		COLUMBIA	MO	AFFORDABLE EQUITY PARTNERS		11/21/2023		12,098,214	12,098,214	12,098,214		(371,455)					535,538	42.100
000000-00-0	MISSOURI TAX CREDIT FUND, LP		ST.LOUIS	MO	SUGAR CREEK		12/07/2023						(3,290,000)						0.010
000000-00-0	MPC GA 2023 ASIC ICF LLC		ATLANTA	GA	MONARCH PRIVATE CAPITAL		12/14/2023												0.010
000000-00-0	MPC SC 2023 ASIC ICF LLC		ATLANTA	GA	MONARCH PRIVATE CAPITAL		12/14/2023												0.010
000000-00-0	RBC COMMUNITY INVESTMENT STATE TAX CREDIT FUND SC 124		CLEVELAND	OH	RBC CAPITAL MARKETS		10/27/2023		9,489,215	9,489,215	9,489,215		(1,119,154)					116,023	97.990
000000-00-0	MPC SC 2024 ASIC ICF, LLC		ATLANTA	GA	Monarch Private Capital		12/12/2024						(2,579,980)						0.010

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	MPC GA 2024 ASIC ICF, LLC		ATLANTA	GA	Monarch Private Capital		12/12/2024						(5,399,980)						0.010
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									128,783,485	128,783,485	128,783,485		(55,075,584)					33,210,226	XXX
00140M-AB-8	AIMCO 12 SUB			CYM	Aimco Clo 12 Ltd.	6.	01/01/2022		606,958	940,695	606,958		(132,191)				252,637		
00140P-AC-9	AIMCO 11 SUB			CYM	Aimco Clo 11 Ltd.	6.	01/01/2022		1,889,324	2,420,927	1,889,324		(123,140)				340,755		
00144F-AC-7	AIMCO 14 SUB			CYM	Aimco CLO 14 Ltd.	6.	01/01/2022		1,038,798	1,312,748	1,038,798		(110,651)				283,352		
00140J-AB-5	AIMCO CLO 19 LTD.			JEY	Aimco CLO 19 Ltd.	6.	09/30/2024		1,577,275	1,800,394	1,577,275		22,244						
00889F-AE-2	AIMCO 18 SUB			JEY	Aimco Clo 18 Ltd	6.	07/26/2022		739,053	1,694,990	739,053		(434,605)				559,280		
00900D-AE-2	AIMCO 2017-A SUB			US	Aimco CLO, Series 2017-A	6.	01/01/2022			791,208			(191,706)				191,706		
00900H-AC-7	AIMCO 2018-A SUB			CYM	Aimco Clo Series 2018-A	6.	01/01/2022		740,401	2,200,249	740,401		(80,131)				259,682		
00900K-AC-0	AIMCO 2018-B SUB			CYM	Aimco CLO, Series 2018-B	6.	01/01/2022		2,627,004	3,324,569	2,627,004		(261,157)	21,509			674,662		
00900M-AC-6	AIMCO 2015-A SN			CYM	Aimco CLO Series 2015-A	6.	01/01/2022		600,181	1,545,358	600,181		(123,979)	7,894			351,919		
00900U-AC-8	AIMCO 10 SUB			CYM	AIMCO CLO 10, Ltd.	6.	01/01/2022		2,151,722	3,856,268	2,151,722		(241,754)	15,817			751,457		
00901V-AC-5	AIMCO 22 SUB			JEY	Aimco Clo 22 Ltd.	6.	03/08/2024		2,079,858	2,200,275	2,079,858		(12,642)				118,598		
00901X-AE-7	AIMCO 21 SUB			JEY	Aimco CLO 21 Ltd.	6.	04/09/2024		1,516,488	1,653,223	1,516,488		(11,863)				46,172		
12549M-AA-2	CIFC 2014 IN			CYM	CIFC Funding 2014, Ltd.	6.	01/01/2022			439,300							442,147		
55953A-AE-8	MAGNE 8 SN			CYM	MAGNETITE CLO LTD MAGNE_14-8A	6.	01/01/2022		89,574	261,532	89,574		(1,285,321)				1,467,865		
64129V-AB-9	NEUB XVII SN			CYM	Neuberger Berman CLO XVII, Ltd.	6.	01/01/2022		2,391,584	2,266,163	2,391,584		(252,808)	200,841			993,201		
64131R-AE-8	NEUB XVI-S SN			CYM	Neuberger Berman Clo XVI-S, Ltd.	6.	01/01/2022		56,260	2,420,849	56,260		(561,671)				602,195		
75888C-AE-2	REG19 XIX SUB			CYM	Regatta XIX Funding Ltd.	6.	02/17/2022		2,894,237	4,234,200	2,894,237		(949,886)				1,991,123		
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									20,998,717	33,362,946	20,998,717		(4,751,262)	246,061			9,326,752		XXX
000000-00-0	INVESTEC AFRICA CRDT OPPORT FD 1A		ST PETER PORT	GGY	INVESTEC ASSET MANAGEMENT GUERNSEY LIMITED		12/31/2019		1,344,690	1,344,690	1,344,690	(697)							0.080
5899999. Any Other Class of Assets - Unaffiliated									1,344,690	1,344,690	1,344,690	(697)							XXX
6099999. Total - Unaffiliated									10,620,115,936	11,059,242,728	10,620,115,936	(94,352,951)	(204,404,608)	21,493,063		74,750,259	637,525,550	3,912,499,939	XXX
6199999. Total - Affiliated									452,122,623	510,917,512	452,122,623	7,673,766				(68,572)	55,567,033	7,701,570	XXX
6299999 - Totals									11,072,238,559	11,570,160,240	11,072,238,559	(86,679,185)	(204,404,608)	21,493,063		74,681,687	693,092,583	3,920,201,509	XXX

1.

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

1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$ 20,998,717						

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
050698-10-5	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	Audax Group	02/14/2011	2		62,631		2.250
000000-00-0	ANTHELION PRODIGY CO-INVESTMENT LP	NEW YORK	NY	ANTHELION CAPITAL PARTNERS LLC	08/04/2020			50,000		100.000
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								112,631		XXX
000000-00-0	AFFINITY ASIA PACIFIC FUND V LP	SINGAPORE	SGP	AFFINITY EQUITY PARTNERS	12/11/2018	3		4,753,794		1.050
000000-00-0	ACTIS ENERGY 4 LP	LONDON	GBR	ACTIS CAPITAL	02/02/2017			61,736		0.950
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS	08/16/2013	3		2,354,502		3.870
000000-00-0	AMBER CO-INVESTMENT PARTNERS, LLC	SANTA MONICA	CA	CLEARLAKE CAPITAL GROUP, L.P.	09/06/2018	3		866,993		8.060
000000-00-0	AMERRA-ANDROMEDA CO-INVEST II, LP	NEW YORK	NY	AMERRA CAPITAL MANAGEMENT LLC	11/19/2019			300,000		63.170
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS IV-A SCSP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS	12/20/2019			301,469		0.220
000000-00-0	ARCLINE CAPITAL PARTNERS LP	SAN FRANCISCO	CA	ARCLINE INVESTMENT MANAGEMENT	11/04/2019	3		1,225,668		1.800
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC	11/05/2012	3		130,013		0.700
000000-00-0	ASTERION INDUSTRIAL INFRA FUND I, FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS	11/22/2019			650,952		1.560
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS	06/13/2014			361,681		3.110
000000-00-0	AURORA EQUITY PARTNERS V LP	LOS ANGELES	CA	AURORA CAPITAL GROUP	06/10/2016	3		1,182,764		2.600
000000-00-0	BRAZIL CAPITAL GROWTH PARTNERS II A, LP	Rio de Janeiro	BRA	Fornax Assessoria	12/22/2011	3		21,962		26.090
000000-00-0	BACH CO-INVESTMENT LP 2	ST PETER PORT	GGY	EQT	08/22/2017	3		300,000		13.020
000000-00-0	BPEA Private Equity Fund V LP	ST PETER PORT	GGY	EQT	12/01/2010	3		30,488		1.020
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK	07/21/2016			1,406,405		66.500
000000-00-0	BLUE ROAD CAPITAL LP	NEW YORK	NY	Blue Road Capital	11/05/2015			350,323		4.620
000000-00-0	BRC NATIONAL PECAN CO-INVEST LP	NEW YORK	NY	Blue Road Capital	11/06/2015			28,814		20.760
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	09/13/2019			1,254,688		0.110
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	07/07/2016			1,006,461		0.330
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	NEW YORK	NY	BLACKSTONE GROUP	02/08/2019			2,205,360		1.340
000000-00-0	CA ENERGY INVESTMENT PARTNERS LP	HOUSTON	TX	JACO OIL CO	11/12/2019			166,015		17.690
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT	11/14/2013	3		2,289,392		99.010
000000-00-0	GPC PARTNERS CO-INVESTMENT (CHICO) LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC	06/04/2018			131,541		50.960
000000-00-0	CMP GERMAN OPPORTUNITY FUND III	LUXEMBOURG	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	06/12/2017			651,120		9.320
000000-00-0	COBIA HOLDINGS LLC	LEXINGTON	KY	MIDDLEGROUND CAPITAL	08/02/2019	3		48,645		25.030
000000-00-0	CPP II SOUTHEAST GEN COINVESTMENT LP	WASHINGTON	DC	THE CARLYLE GROUP	02/20/2015			41,822		24.600
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	WASHINGTON	DC	THE CARLYLE GROUP	02/20/2015			1,001,020		1.360
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND I LP	ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS	04/27/2018	3		1,103,434		8.460
23280*-10-3	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners	12/30/2013	2		227,726		5.920
000000-00-0	DIGITAL BRIDGE SMALL CELLS HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE	11/06/2015	3		210,109		15.840
000000-00-0	ENTREPRENEURIAL EQUITY PARTNERS FUND I LP	CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP	07/15/2019	3		1,270,143		4.150
000000-00-0	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES FUND I	BEIJING	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES	11/16/2015	3		169,150		16.760
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG Global Energy Partners	12/13/2013			72,349		0.970
000000-00-0	EPIRIS FUND II B LP	LONDON	GBR	EPIRIS GROUP	03/12/2018	3		85,859		6.480
000000-00-0	EPIRIS FUND II CO-INVESTMENT A LP	LONDON	GBR	EPIRIS GROUP	11/23/2018	3		26,643		41.920
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V	LONDON	GBR	Equistone Partners Europe	06/26/2015	3		886,078		1.240
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND VI	LONDON	GBR	EQUISTONE PARTNERS EUROPE	07/09/2018	3		2,982,906		13.520
000000-00-0	ENERGY SPECTRUM PARTNERS VII	DALLAS	TX	ENERGY SPECTRUM PARTNERS	12/04/2014			53,223		0.980
000000-00-0	ENERGY SPECTRUM PARTNERS VIII LP	DALLAS	TX	ENERGY SPECTRUM PARTNERS	01/25/2019			5,184,011		2.790
000000-00-0	EVERSTONE CAPITAL PARTNERS III	MUMBAI	IND	EVERSTONE CAPITAL	08/14/2015	3		260,096		6.500
000000-00-0	EXCELLERE CAPITAL FUND III	DENVER	CO	EXCELLERE PARTNERS LLC	10/03/2016	3		530,273		4.130
000000-00-0	EXCELLERE CAPITAL FUND II	Denver	CO	EXCELLERE PARTNERS LLC	10/03/2011	3		99,854		3.600
000000-00-0	FRAZIER HEALTHCARE GROWTH BUYOUT FUND IX LP	SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS	02/27/2019	3		149,625		2.790
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC	03/02/2018			654,081		14.370
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital	02/29/2016			402,316		3.230
000000-00-0	GLENDOWER CAPITAL KLEIN CO-INVEST LP	LONDON	GBR	GLENDOWER CAPITAL	07/11/2019	3		682,931		18.020
000000-00-0	ADVENT INTERNATIONAL GPE IX LP	BOSTON	MA	ADVENT INTERNATIONAL	10/21/2019	3		717,661		0.510
000000-00-0	CHINA EVERBRIGHT REINFORE GRAIN CO-INVESTMENT FUND LP	Beijing	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES	02/12/2015	3		19,939		39.880
000000-00-0	GTCR CP-1 INVESTORS LP	CHICAGO	IL	GTCR	11/01/2019	3		66,498		2.570
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR	09/02/2014	3		381,792		2.110
000000-00-0	GTCR FUND XII LP	CHICAGO	IL	GTCR	05/04/2018	3		3,364,797		1.870
000000-00-0	HKW CAPITAL PARTNERS V LP	NEW YORK	NY	HKW MANAGEMENT	07/26/2018	3		583,276		5.180
000000-00-0	IA AVIATION PIPELINES HOLDING LP	TORONTO	CAN	INSTARAGF ASSET MANAGEMENT INC.	04/12/2019			13,554		14.430
000000-00-0	IMM ROSEGOLD IV ALPHA-2 PRIVATE EQUITY FUND	SEOUL	KOR	IMM PRIVATE EQUITY, INC.	09/27/2019	3		229,623		30.420
000000-00-0	INSTARAGF ESSENTIAL INFRASTRUCTURE FUND II	TORONTO	CAN	INSTARAGF ASSET MANAGEMENT INC.	10/21/2019			548,460		1.360
000000-00-0	KAINOS CAPITAL PARTNERS II LP	DALLAS	TX	KAINOS CAPITAL	12/19/2016	3		5,555,034		5.620

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1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	KKR ASIAN FUND III LP	NEW YORK	NY	KOHLBERG KRAVIS & ROBERTS	02/12/2018	3		528,644		0.490
000000-00-0	LIVINGBRIDGE 6 LP	LONDON	GBR	LIVINGBRIDGE EP LLP	11/16/2016	3		863,193		2.740
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	Littlejohn & Co.	06/18/2010			31,852		2.610
000000-00-0	LS POWER FUND IV FEEDER 1 LP	NEW YORK	NY	LS POWER	11/27/2018			429,998		0.700
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP	NEW YORK	NY	LGK ADVISORS, LP	06/28/2017			155,790		25.350
000000-00-0	MBK PARTNERS FUND III	CENTRAL	HKG	MBK Partners	04/17/2013	3		41,370		2.070
000000-00-0	MIDDLEGROUND PARTNERS I LP	LEXINGTON	KY	MIDDLEGROUND CAPITAL	08/09/2019	3		8,207,717		5.870
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP	NEW YORK	NY	Macquarie Infrastructure Partners	02/13/2015			197,655		1.230
000000-00-0	MIP CLECO PARTNERS LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	04/12/2016			62,911		6.410
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	05/17/2018			485,149		0.490
000000-00-0	MAIN POST GROWTH CAPITAL LP	SAN FRANCISCO	CA	Main Post Partners	03/15/2016	3		1,280,589		11.890
000000-00-0	MAIN POST GROWTH CAPITAL II LP	SAN FRANCISCO	CA	MAIN POST PARTNERS	06/25/2019	3		2,065,138		4.740
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP	07/22/2013	3		476,342		5.370
000000-00-0	NGP CAMINO FOLLOW-ON LLC	IRVING	TX	NATURAL GAS PARTNERS	04/09/2018			29,308		9.770
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	12/22/2011			2,455		0.460
000000-00-0	NGP Natural Resources X LP	Irving	TX	Natural Gas Partners	06/04/2012			18,609		1.400
000000-00-0	NGP Natural Resources XI LP	IRVING	TX	NATURAL GAS PARTNERS	11/05/2014			362,384		0.840
000000-00-0	NGP NATURAL RESOURCES XII LP	IRVING	TX	NATURAL GAS PARTNERS	11/20/2017			2,713,486		0.880
000000-00-0	NGP XI MIDSTREAM COINVEST LLC	IRVING	TX	NATURAL GAS PARTNERS	10/27/2016			12,138		10.000
000000-00-0	NORDIC CAPITAL IX BETA LP	SAINT HELIER	JEY	NORDIC CAPITAL	12/31/2018	3		990,846		0.510
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND I LP	RALEIGH	NC	QHP CAPITAL LP	11/05/2019	3		226,168		3.650
000000-00-0	NQ PE PROJECT KIT, LP	RALEIGH	NC	QHP CAPITAL LP	06/28/2018	3		44,309		28.550
000000-00-0	OAK HILL CAPITAL PARTNERS IV ONSHORE LP	STAMFORD	CT	OAK HILL PARTNERS	07/28/2017	3		270,997		1.210
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND V LP	NEW YORK	NY	ODYSSEY PARTNERS	07/07/2014	3		344,450		0.820
000000-00-0	MIP IV OLIVIA PARTNERS LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	10/29/2019			72,558		0.790
000000-00-0	ONCAP III	Toronto	CAN	ONCAP	07/08/2011	3		971,394		5.050
000000-00-0	ONCAP IV LP	TORONTO	CAN	ONCAP	12/19/2016	3		855,618		1.090
000000-00-0	ORCHID ASIA VII LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT	09/05/2018	3		2,269,275		3.650
000000-00-0	ORCHID ASIA V	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT	12/22/2011	3		140,845		5.220
000000-00-0	ORCHID ASIA VI LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT	10/30/2014	3		751,324		3.580
000000-00-0	PAG ASIA III LP	Central	HKG	PAG ASIA CAPITAL LIMITED	09/27/2019	3		3,615,067		0.670
000000-00-0	PBPE FUND IV (ONTARIO) LP	Sao Paulo	BRA	Patria Investimentos	08/29/2011	3		635,423		3.720
000000-00-0	PCP MASTER HAMBURGER HOLDING COMPANY, LLC	NEWARK	NJ	PGIM PRIVATE CAPITAL	10/02/2017	2		35,134		12.910
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	Platinum Equity Partners	08/05/2013	3		10,018		0.990
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	11/28/2016	3		133,176		0.550
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS V LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	12/27/2019	3		220,859		0.180
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC/DYNACAST	ST PETER PORT	GGY	PARTNERS GROUP	01/26/2015	3		137,019		18.940
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	NEWARK	NJ	PGIM PRIVATE CAPITAL	12/20/2012	2		1,440,346		2.500
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	NEWARK	NJ	PGIM PRIVATE CAPITAL	04/21/2017	2		415,084		1.000
000000-00-0	QUANTUM ENERGY PARTNERS VII CO-INVESTMENT FUND LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	12/01/2017			395,810		1.670
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	08/22/2017			3,583,158		0.970
000000-00-0	SAIF PARTNERS IV	CENTRAL	HKG	SAIF Partners	08/27/2010	3		30,000		1.570
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	MINNEAPOLIS	MN	SHOREVIEW CAPITAL	05/29/2014	3		271,861		7.180
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS	10/22/2013	3		274,127		0.350
000000-00-0	SILVER LAKE PARTNERS V LP	MENLO PARK	CA	SILVER LAKE PARTNERS	06/12/2018	3		509,473		0.310
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners	08/26/2011	3		94,135		4.580
000000-00-0	SK CAPITAL PARTNERS IV-A LP	NEW YORK	NY	SK CAPITAL PARTNERS	02/16/2015	3		281,110		2.560
000000-00-0	SK CAPITAL PARTNERS V-A LP	NEW YORK	NY	SK CAPITAL PARTNERS	10/09/2018	3		1,446,595		1.340
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	10/22/2007	3		1,791		0.120
000000-00-0	SL SPV-1 LP	MENLO PARK	CA	SILVER LAKE PARTNERS	08/15/2017	3		15,101		0.710
000000-00-0	SL SPV-2 LP	MENLO PARK	CA	SILVER LAKE PARTNERS	02/22/2019	3		2,428		0.070
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS	07/10/2012	3		90,488		2.430
000000-00-0	SYCAMORE PARTNERS III, LP	NEW YORK	NY	SYCAMORE PARTNERS	04/10/2018	3		4,082,501		0.430
000000-00-0	SUNSTONE PARTNERS CO-INVEST (TC GROWTH)	SAN MATEO	CA	SUNSTONE PARTNERS	07/03/2018	3		145,187		50.000
000000-00-0	SUNSTONE PARTNERS I LP, TC GROWTH	SAN MATEO	CA	SUNSTONE PARTNERS	01/13/2016	3		635,565		7.370
000000-00-0	THOMA BRAVO FUND XIII LP	CHICAGO	IL	THOMA BRAVO PARTNERS	02/14/2019	3		234,473		0.190
000000-00-0	TILLRIDGE GLOBAL AGRIBUSINESS PARTNERS II LP	IRVING	TX	TILLRIDGE CAPITAL PARTNERS LLC	05/11/2017			1,770,945		7.600
000000-00-0	TRIDENT V	Greenwich	CT	Stone Point Capital	12/20/2010	3		409,938		1.280
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL	09/12/2014	3		294,734		1.000
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS	05/01/2013	3		71,055		0.320
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE	ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS EUROPE	02/13/2015	3		554,904		2.000

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000000-00-0	BRC VANGUARD CO-INVEST LP	NEW YORK	NY	BLUE ROAD CAPITAL	12/29/2016			79,178		78.480
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNERS	11/04/2008	3		726		1.220
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS	10/14/2011	3		312,156		1.710
000000-00-0	VISTA EQUITY PARTNERS FUND IV PARALLEL LP	SAN FRANCISCO	CA	VISTA EQUITY PARTNERS	12/30/2016	3		48,017		0.910
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS	03/28/2012	3		100,707		2.800
000000-00-0	Dawson Portfolio Finance 3 LP	TORONTO	CAN	DAWSON PARTNERS	10/30/2019			238,576		0.990
000000-00-0	WINDROSE HEALTH INVESTORS V LP	NEW YORK	NY	WINDROSE HEALTH INVESTORS	04/08/2019	3		411,369		2.870
000000-00-0	ASCENDENT CAPITAL PARTNERS III LP	CENTRAL	HKG	ASCENDENT CAPITAL PARTNERS LIMITED	01/21/2020	3		1,094,957		3.070
000000-00-0	ANTHELION FUND I LP	NEW YORK	NY	ANTHELION CAPITAL PARTNERS LLC	02/11/2020			1,527,183		10.500
000000-00-0	DC FRONT RANGE HOLDINGS I LP	BOCA RATON	FL	DIGITAL BRIDGE	03/05/2020	3		114,716		1.140
000000-00-0	SUMMIT PARTNERS GROWTH EQUITY FUND X-A LP	BOSTON	MA	SUMMIT PARTNERS LP	03/17/2020	3		111,472		0.410
000000-00-0	BIF IV SIDE-CAR LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	01/16/2020			1,562		1.430
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP	03/16/2020			2,361,149		3.230
000000-00-0	EMERALD LAKE PD ACQUISITION LP	LOS ANGELES	CA	EMERALD LAKE CAPITAL MANAGEMENT	01/14/2020	3		161,883		54.780
000000-00-0	SHOREVIEW CAPITAL PARTNERS IV LP	MINNEAPOLIS	MN	SHOREVIEW CAPITAL	04/08/2020	3		1,035,250		5.300
000000-00-0	AMERICAN PACIFIC GROUP FUND I LP	LARKSPUR	CA	AMERICAN PACIFIC GROUP	04/17/2020	3		6,803,776		5.280
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND VI LP	NEW YORK	NY	ODYSSEY PARTNERS	04/20/2020	3		1,162,072		0.800
000000-00-0	RRG SUSTAINABLE WATER IMPACT FUND LP	LOS ANGELES	CA	RRG CAPITAL MANAGEMENT	07/27/2020			5,683,371		4.140
000000-00-0	AVES SPECIAL OPPORTUNITIES FUND I LP	CHICAGO	IL	AVES CAPITAL MANAGEMENT	09/23/2020			763,343		81.700
000000-00-0	PROVIDENCE EQUITY PARTNERS (JUDITH) LP	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS	09/01/2020	3		815		0.250
000000-00-0	CREST ROCK FUND I-A LP	DENVER	CO	CREST ROCK PARTNERS	10/23/2020	3		4,114,787		5.540
000000-00-0	EPIC FUND II, SLP	LUXEMBOURG	LUX	CASTIK CAPITAL	12/03/2020	3		6,776,959		3.290
000000-00-0	Dawson Portfolio Finance 4 LP	TORONTO	CAN	DAWSON PARTNERS	11/25/2020			2,732,623		0.990
000000-00-0	JLC GREENSKIES CO-INVEST LP	CHICAGO	IL	JLC INFRASTRUCTURE	12/31/2020			309,092		100.000
000000-00-0	KLAR PARTNERS I SCSP	LONDON	GBR	KLAR PARTNERS	12/04/2020	3		3,339,699		5.410
000000-00-0	MIDDLEGROUND PISTON CO-INVEST LP	LEXINGTON	KY	MIDDLEGROUND CAPITAL	11/25/2020	3		15,173		13.760
000000-00-0	SUNSTONE PARTNERS II LP	SAN MATEO	CA	SUNSTONE PARTNERS	03/26/2021	3		869,895		3.460
000000-00-0	MONTAGU VI LP	LONDON	GBR	MONTAGU PRIVATE EQUITY LLP	04/01/2021	3		2,032,769		0.430
000000-00-0	STRIPES V LP	NEW YORK	NY	STRIPES GROUP	01/19/2021	3		1,414,077		2.660
000000-00-0	GAUSS CO-INVEST SCSP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS	01/27/2021			152,068		0.580
000000-00-0	PIONEER INFRASTRUCTURE PARTNERS SCSP	LONDON	GBR	PIONEER POINT PARTNERS	01/26/2021			3,107,683		3.700
000000-00-0	SIXTH STREET FUNDAMENTAL STRATEGIES PARTNERS LP	DALLAS	TX	SIXTH STREET	01/27/2021			7,712,933		1.770
000000-00-0	BTOF TICONDEROGA CO-INVEST DE LP	NEW YORK	NY	BLACKSTONE GROUP	03/17/2021			34,249		10.780
000000-00-0	ENCAP ENERGY TRANSITION CO-INVESTMENT FUND I	HOUSTON	TX	ENCAP INVESTMENTS	03/10/2021			140,370		5.270
000000-00-0	ENCAP ENERGY TRANSITION FUND I	HOUSTON	TX	ENCAP INVESTMENTS	03/10/2021			497,980		4.090
000000-00-0	FH CSF HOLDINGS LLC	SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS	01/08/2021	3		198,657		1.630
000000-00-0	TVG-EP SCA HOLDINGS LLC	DENVER	CO	EXCELLERE PARTNERS LLC	01/19/2021	3		186,202		2.560
000000-00-0	EMK CAPITAL PARTNERS II LP	LONDON	GBR	EMK CAPITAL	02/01/2021	3		1,414,531		2.170
000000-00-0	TPG AAF PARTNERS RNI-A LP	FORT WORTH	TX	TPG CAPITAL	06/28/2021	3		5,585		0.090
000000-00-0	BASALT INFRASTRUCTURE PARTNERS III LP	ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS	04/22/2021			1,254,184		1.440
000000-00-0	THOMA BRAVO FUND XIV LP	CHICAGO	IL	THOMA BRAVO PARTNERS	04/15/2021	3		4,469,133		0.290
000000-00-0	FRAZIER HEALTHCARE GROWTH BUYOUT FUND X, LP	SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS	06/14/2021	3		7,171,875		2.880
000000-00-0	PROVIDENCE STRATEGIC GROWTH EUROPE LP	PROVIDENCE	RI	PROVIDENCE STRATEGIC GROWTH	05/10/2021	3		4,437,276		1.560
000000-00-0	ARCLINE CAPITAL PARTNERS II LP	SAN FRANCISCO	CA	ARCLINE INVESTMENT MANAGEMENT	07/20/2021	3		1,827,071		1.370
000000-00-0	ASTERION INDUSTRIAL INFRA FUND II FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS	07/28/2021			7,812,243		1.570
000000-00-0	BCP SPECIAL OPPORTUNITIES ONSHORE FEEDER II LP	NEW YORK	NY	BC PARTNERS	07/12/2021			1,712,083		1.710
000000-00-0	GTCR FUND XIII LP	CHICAGO	IL	GTCR	09/07/2021	3		18,838,829		0.810
000000-00-0	LEEDS EQUITY PARTNERS VII LP	NEW YORK	NY	LEEDS EQUITY PARTNERS	09/08/2021	3		9,667,710		2.410
000000-00-0	MOUNTAINGATE CAPITAL FUND II LP	DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP	08/25/2021	3		965,536		7.140
000000-00-0	PLATINUM EQUITY IMOLA CO-INVESTORS HOLDINGS LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	07/01/2021	3		10,596		1.280
000000-00-0	PGIM CAPITAL PARTNERS VI LP	NEWARK	NJ	PGIM PRIVATE CAPITAL	09/22/2021	2		8,606,397		2.110
000000-00-0	STG VI LP	PALO ALTO	CA	SYMPHONY TECHNOLOGY GROUP	07/23/2021	3		3,916,291		1.480
000000-00-0	EMBER INFRASTRUCTURE FUND I-A LP	NEW YORK	NY	EMBER INFRASTRUCTURE	09/16/2021			2,666,018		6.230
000000-00-0	ACTIS ENERGY 5 LP	LONDON	GBR	ACTIS CAPITAL	07/01/2021			8,669,709		0.930
000000-00-0	MIDDLEGROUND PARTNERS II LP	LEXINGTON	KY	MIDDLEGROUND CAPITAL	11/15/2021	3		5,965,469		4.760
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND II LP	RALEIGH	NC	QHP CAPITAL LP	10/15/2021	3		3,861,969		5.010
000000-00-0	COMVEST SPECIAL OPPORTUNITIES FUND LP	WEST PALM BEACH	FL	COMVEST PARTNERS	10/08/2021			5,193,092		9.930
000000-00-0	GALLATIN POINT CAPITAL PARTNERS II LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC	12/29/2021			5,473,547		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

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	APOLLO INFRASTRUCTURE OPPORTUNITIES FUND II LP	NEW YORK	NY	APOLLO MANAGEMENT	12/06/2021			3,339,068		1.000
000000-00-0	CARLYLE CREDIT OPPORTUNITIES FUND II LP	WASHINGTON	DC	THE CARLYLE GROUP	12/14/2021			930,530		0.450
000000-00-0	MONTAGU+ SCSP	LONDON	GBR	MONTAGU PRIVATE EQUITY LLP	12/02/2021	3		1,643,919		0.990
000000-00-0	OHCP IV BC R, LP	STAMFORD	CT	OAK HILL PARTNERS	11/17/2021	3		102,145		5.360
000000-00-0	ORION OPPORTUNITY LP	SAN FRANCISCO	CA	GI PARTNERS	12/27/2021			1,636		2.730
BAS1AS-RC-7	TENOR OPPORTUNITY FUND LP	NEW YORK	NY	Tenor Capital Management Company LP	11/30/2021	13		17,500,000		4.400
000000-00-0	WINDROSE HEALTH INVESTORS VI LP	NEW YORK	NY	WINDROSE HEALTH INVESTORS	03/09/2022	3		3,211,554		1.540
000000-00-0	5TH CENTURY PARTNERS FUND I LP	CHICAGO	IL	5TH CENTURY PARTNERS	03/28/2022	3		1,117,277		7.070
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND SONGS CO-INVEST LP	NEW YORK	NY	BLACKSTONE GROUP	03/30/2022			3,295,861		10.190
000000-00-0	CCMP CAPITAL INVESTORS III CV L.P.	NEW YORK	NY	CCMP CAPITAL ADVISORS	03/25/2022	3		16,946		0.330
000000-00-0	KAINOS CAPITAL PARTNERS III LP	DALLAS	TX	KAINOS CAPITAL	03/28/2022	3		5,885,605		3.350
000000-00-0	ORCHID ASIA VIII LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT	02/14/2022	3		6,897,389		1.760
000000-00-0	APOLLO HYBRID VALUE FUND II LP	NEW YORK	NY	APOLLO MANAGEMENT	01/31/2022			4,776,286		0.830
000000-00-0	LYRIC CAPITAL ROYALTY FUND II LP	NEW YORK	NY	LYRIC CAPITAL MANAGEMENT	03/25/2022			6,477,346		9.690
000000-00-0	CORAL TREE PARTNERS LP	LOS ANGELES	CA	CORAL TREE PARTNERS	05/06/2022	3		799,074		6.350
000000-00-0	TPG RISE CLIMATE LP	FORT WORTH	TX	TPG CAPITAL	06/14/2022	3		40,457,667		2.750
000000-00-0	EQUISTONE SP I SCSP	LONDON	GBR	EQUISTONE PARTNERS EUROPE	06/27/2022	3		32,955		1.140
000000-00-0	GSP ARB CO-INVEST FUND LP	NEW YORK	NY	GARNETT STATION PARTNERS	05/27/2022	3		2,875,098		28.940
000000-00-0	ACTIVATE CAPITAL PARTNERS II LP	SAN FRANCISCO	CA	ACTIVATE CAPITAL	06/14/2022	3		4,785,811		5.080
000000-00-0	AIOF II POMODORO CO-INVEST LP	NEW YORK	NY	APOLLO MANAGEMENT	06/28/2022			19,224		4.810
000000-00-0	ADVENT INTERNATIONAL GPE X LP	BOSTON	MA	ADVENT INTERNATIONAL	09/26/2022	3		5,354,394		0.370
000000-00-0	GTCR STRATEGIC GROWTH FUND I	CHICAGO	IL	GTCR	09/29/2022	3		2,289,900		0.570
000000-00-0	SUMMIT PARTNERS GROWTH EQUITY FUND XI LP	BOSTON	MA	SUMMIT PARTNERS LP	09/29/2022	3		2,616,944		0.320
000000-00-0	HULL STREET ENERGY PARTNERS II LP	BETHESDA	MD	HULL STREET ENERGY	07/15/2022			3,853,196		1.720
000000-00-0	QHP MILKY WAY SPV LP	RALEIGH	NC	QHP CAPITAL LP	09/12/2022	3		856		0.570
000000-00-0	CCOF CINEMA CO-INVESTMENT LP	WASHINGTON	DC	THE CARLYLE GROUP	07/21/2022			323,211		100.000
000000-00-0	STORY3 RECOVER III LP	LOS ANGELES	CA	STORY3 CAPITAL	08/17/2022			236,879		79.990
000000-00-0	ERA Fiber Coinvest LP	SAN FRANCISCO	CA	ERA Partners LLC	12/01/2022			2,987,989		32.890
000000-00-0	GREYWOLF CONTAINERSHIP OPPORTUNITIES MASTER FUND II LP	PURCHASE	NY	GREYWOLF CAPITAL	12/21/2022			4,044,419		22.750
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND II LP	ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS	12/21/2022	3		11,828,465		4.960
000000-00-0	ENCAP ENERGY TRANSITION FUND II LP	HOUSTON	TX	ENCAP INVESTMENTS	12/14/2022			6,135,516		11.970
000000-00-0	EPIRIS FUND III B LP	LONDON	GBR	EPIRIS GROUP	11/25/2022	3		4,221,093		4.800
000000-00-0	EPIRIS FUND III CO-INVESTMENT A LP	LONDON	GBR	EPIRIS GROUP	11/25/2022	3		23,783		20.250
000000-00-0	RELEVATE HOLDINGS LP	DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP	12/23/2022	3		4,200,640		7.580
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS VI LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	12/12/2022	3		9,159,154		0.270
000000-00-0	ICON INFRASTRUCTURE PARTNERS VI LP	LONDON	GBR	ICON INFRASTRUCTURE PARTNERS	12/19/2022			13,504,414		0.950
000000-00-0	ENTREPRENEURIAL EQUITY PARTNERS FUND II LP	CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP	12/13/2022	3		4,613,352		7.150
000000-00-0	NQ PE PROJECT COLOSSEUM CO-INVEST LP	RALEIGH	NC	QHP CAPITAL LP	10/05/2022	3		9,146		7.450
000000-00-0	MONARCH CAPITAL PARTNERS VI LP	NEW YORK	NY	MONARCH ALTERNATIVE CAPITAL	02/13/2023			9,100,000		1.000
000000-00-0	CAPVEST EQUITY PARTNERS V SCSP	LONDON	GBR	CAPVEST PARTNERS	03/27/2023	3		6,693,102		1.050
000000-00-0	SK CAPITAL PARTNERS VI LP	NEW YORK	NY	SK CAPITAL PARTNERS	01/19/2023	3		10,030,902		1.430
000000-00-0	GENERATION IM SUSTAINABLE SOLUTIONS FUND IV (A) ILP	LONDON	GBR	GENERATION INVESTMENT MANAGEMENT	02/03/2023	3		6,349,359		4.390
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND V LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	05/25/2023			2,097,269		0.090
000000-00-0	GSP 4.0 FUND LP	NEW YORK	NY	GARNETT STATION PARTNERS	02/06/2023	3		8,115,625		2.180
000000-00-0	ARCLINE CAPITAL PARTNERS III LP	SAN FRANCISCO	CA	ARCLINE INVESTMENT MANAGEMENT	04/28/2023	3		19,489,720		0.930
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND IV LP	NEW YORK	NY	BLACKSTONE GROUP	06/28/2023			16,850,981		0.670
000000-00-0	GTCR EVERGREEN FUND I/B LP CV	CHICAGO	IL	GTCR	04/04/2023	3		88,346		3.780
000000-00-0	MED PLATFORM II SLP	LYON	FRA	ARCHIMED	06/16/2023	3		7,026,787		1.020
000000-00-0	NEOS PARTNERS I LP	SAN DIEGO	CA	NEOS PARTNERS	05/26/2023	3		10,132,697		3.430
000000-00-0	SUNSTONE PARTNERS III LP	SAN MATEO	CA	SUNSTONE PARTNERS	06/12/2023	3		6,059,385		3.150
000000-00-0	SUNRAYCER HOLDINGS LLC	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP	05/02/2023			1,500,000		15.000
000000-00-0	CHARLESBANK CREDIT OPPORTUNITY FUND III LP	NEW YORK	NY	CHARLESBANK CAPITAL PARTNERS	09/06/2023			12,014,125		2.690
000000-00-0	PX3 PARTNERS CLEAN LP	LONDON	GBR	PX3 PARTNERS	09/27/2023	3		6,203,730		48.040
000000-00-0	SANDBROOK CLIMATE INFRASTRUCTURE FUND I LP	STAMFORD	CT	SANDBROOK CAPITAL	08/25/2023			14,091,217		3.180
000000-00-0	BASALT INFRASTRUCTURE PARTNERS IV LP	ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS	10/13/2023			9,302,686		2.060
000000-00-0	KLAR PARTNERS II SCSP	LONDON	GBR	KLAR PARTNERS	10/30/2023	3		3,552,000		3.280
000000-00-0	LS POWER EQUITY PARTNERS V LP	NEW YORK	NY	LS POWER	12/04/2023			3,875,270		1.330
000000-00-0	MAIN POST GROWTH CAPITAL III LP	SAN FRANCISCO	CA	MAIN POST PARTNERS	10/25/2023	3		2,559,157		6.210
000000-00-0	PSG EUROPE II LP	LONDON	GBR	PROVIDENCE STRATEGIC GROWTH	12/13/2023	3		6,067,261		1.200
000000-00-0	SER ENVIRONMENTAL COINVEST I LP	REDWOOD CITY	CA	SER CAPITAL PARTNERS	11/30/2023	3		11,280,000		80.000

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1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	THANOS SIDECAR LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	10/20/2023			167,711		1.170
000000-00-0	VICTOR CAPITAL PARTNERS FUND II LP	NEW YORK	NY	VICTOR CAPITAL PARTNERS	12/19/2023	3		3,075,113		10.440
000000-00-0	DECARBONIZATION PARTNERS I DELAWARE FEEDER A LP	NEW YORK	NY	BLACKROCK	10/31/2023	3		5,082,177		3.210
000000-00-0	MIDDLEGROUND CARBON CV LP	LEXINGTON	KY	MIDDLEGROUND CAPITAL	11/15/2023	3		2,242		1.120
000000-00-0	CARLYLE CREDIT OPPORTUNITIES FUND III LP	WASHINGTON	DC	THE CARLYLE GROUP	12/31/2023			5,469,989		0.880
000000-00-0	DIGITALBRIDGE ZEUS PARTNERS LP	BOCA RATON	FL	DIGITAL BRIDGE	11/01/2023	3		17,884,292		1.590
000000-00-0	PIRTEK PEP CO-INVEST I LP	PRINCETON	NJ	PRINCETON EQUITY GROUP	12/15/2023	3		25,266		10.110
000000-00-0	RM INVESTCO II LLC	NASHVILLE	TN	SEVEN HILLS CAPITAL	11/30/2023	3		1,078,506		59.700
000000-00-0	AMERICAN PACIFIC GROUP FUND II LP	LARKSPUR	CA	AMERICAN PACIFIC GROUP	01/29/2024	3	3,142,728	3,644,032		5.290
000000-00-0	PACIFIC AVENUE FUND I LP	MANHATTAN BEACH	CA	PACIFIC AVENUE CAPITAL PARTNERS	01/10/2024	3	1,712,300	2,930,287		4.260
000000-00-0	GI DATA INFRASTRUCTURE FUND II LP	SAN FRANCISCO	CA	GI PARTNERS	01/17/2024		3,285,864	2,364,674		2.910
000000-00-0	BBMA CO-INVEST LP	NEW YORK	NY	LEEDS EQUITY PARTNERS	01/02/2024	3	6,799,499	823,144		10.440
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND III LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP	01/17/2024		3,960,501	15,075,196		6.550
000000-00-0	VCP FUND II HERON CO-INVEST LP	NEW YORK	NY	VICTOR CAPITAL PARTNERS	01/04/2024	3	3,848,094			32.900
000000-00-0	STG VII LP	PALO ALTO	CA	SYMPHONY TECHNOLOGY GROUP	03/25/2024	3	2,594,240			0.500
000000-00-0	BD-CAPITAL FUND 2 LP	LONDON	GBR	BD-CAPITAL	05/13/2024	3	1,835,185	3,752,652		6.790
000000-00-0	BD-CAPITAL FUND 2 CO-INVEST I LP	LONDON	GBR	BD-CAPITAL	05/03/2024	3	15,858,212	310,066		36.070
000000-00-0	CW OPPORTUNITY 2 LP	EVANSTON	IL	MAGNETAR CAPITAL	05/15/2024		10,000,000			4.080
000000-00-0	DB DINO HOLDINGS I LP	BOCA RATON	FL	DIGITAL BRIDGE	06/11/2024		7,427,950	5,401,061		0.770
000000-00-0	HERCULES CV LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	05/15/2024		2,204,502	3,695		0.150
000000-00-0	NEXT HORIZON CAPITAL TIRECO SPV LP	SAN FRANCISCO	CA	NEXT HORIZON CAPITAL	04/12/2024	3	17,100,000	1,754,959		32.230
000000-00-0	NORTHLEAF THOR CO-INVESTMENT II LP	TORONTO	CAN	NORTHLEAF CAPITAL PARTNERS	05/28/2024	3	24,285,492			6.890
000000-00-0	OCIENT HOLDINGS LLC	CHICAGO	IL	OCIENT	04/08/2024		454,541			1.860
000000-00-0	PLATINUM EQUITY DISCOVERY CO-INVESTORS (CAYMAN) LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	05/09/2024	3	9,500,000			3.560
000000-00-0	GIP PEGASUS FUND LP	NEW YORK	NY	GLOBAL INFRASTRUCTURE PARTNERS	05/29/2024		21,823,252	96,244		1.750
000000-00-0	M/C PARTNERS IX LP	BOSTON	MA	MC PARTNERS	04/17/2024		1,412,640	3,531,599		5.280
000000-00-0	EMK CAPITAL PARTNERS III LP	LONDON	GBR	EMK CAPITAL	06/17/2024	3	1,673,478	2,654,931		1.370
000000-00-0	GTCR FUND XIV LP	CHICAGO	IL	GTCR	06/30/2024	3	3,877,600			0.320
000000-00-0	ASTIRA CAPITAL PARTNERS FUND I LP	BOSTON	MA	ASTIRA CAPITAL PARTNERS	04/26/2024	3	567,043			4.770
000000-00-0	PACP CARTA CO-INVEST LP	MANHATTAN BEACH	CA	PACIFIC AVENUE CAPITAL PARTNERS	05/24/2024	3	8,197,636	14,755		6.560
000000-00-0	ARCTOS SPORTS PARTNERS FUND II LP	DALLAS	TX	ARCTOS PARTNERS	04/23/2024		4,998,883	4,830,561		0.870
000000-00-0	PEPPERTREE CAPITAL FUND X QP LP	CHAGRIN FALLS	OH	PEPPERTREE CAPITAL MANAGEMENT	06/30/2024		5,258,260	2,100,000		1.970
000000-00-0	SDC DIGITAL INFRASTRUCTURE OPPORTUNITY FUND IV LP	NEW YORK	NY	SDC CAPITAL PARTNERS	04/02/2024		236,264	250,000		1.190
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	3,209,663		16.890
000000-00-0	CHUSA II, INC, MBK - PROJECT TRANSFORMERS	SEOUL	KOR	MBK PARTNERS	04/27/2016	3		641		0.000
000000-00-0	BLACKFIN FINANCIAL SERVICES FUND IV	PARIS	FRA	Blackfin Capital Partners	12/11/2024	3	2,989,508			1.570
000000-00-0	EPIC FUND III, SLP	LUXEMBOURG	LUX	CASTIK CAPITAL	12/19/2024	3	4,324,600			2.380
000000-00-0	COPENHAGEN INFRASTRUCTURE V SCSP	COPENHAGEN	DNK	COPENHAGEN INFRASTRUCTURE PARTNERS	12/16/2024		10,703,470			0.340
000000-00-0	SUSTAINABLE ASSET FUND IV LP	BOULDER	CO	VISION RIDGE	12/10/2024		982,786			4.320
000000-00-0	ZENYTH PARTNERS II-A LP	NEW YORK	NY	ZENYTH PARTNERS	11/13/2024	3	4,566,092			25.620
000000-00-0	ASTERION INDUSTRIAL INFRA PARTNERS III FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS	10/31/2024		1,355,074	2,336,919		1.720
000000-00-0	EIP FLAGSHIP FUND III LP	NEW YORK	NY	ENERGY IMPACT PARTNERS	10/29/2024	3	4,500,000			5.860
000000-00-0	SKY ISLAND CAPITAL II LP	DALLAS	TX	SKY ISLAND CAPITAL	12/03/2024	3	4,830,245			9.500
000000-00-0	RHUMBLINE LARGE CAP CORE INDEX FUND LLC	BOSTON	MA	RHUMBLINE ADVISERS	12/30/2024		125,000,000			24.900
000000-00-0	OFFSEC CO-INVEST LP	NEW YORK	NY	Leeds Equity Partners	10/10/2024	3	10,687,500			6.950
000000-00-0	FH DMI PARENT LP	SEATTLE	WA	Frazier Healthcare Partners	10/10/2024	3	8,550,000			4.320
000000-00-0	Aero Capital Solutions Fund IV LP	AUSTIN	TX	Aero Capital Solutions	11/14/2024		25,166,852	1,661,864		6.000
000000-00-0	Vendis Capital Investment Pool IV A	BRUSSELS	BEL	Vendis Capital	11/28/2024	3	280,330	8,510,125		7.220
000000-00-0	Invictus Growth Fund II LP	SAN MATEO	CA	Invictus Growth Partners	12/16/2024	3	4,592,432			5.170
000000-00-0	SKY Fund VI Onshore LP	SAN FRACISCO	CA	Sky Leasing	12/11/2024		10,633,172			1.670
000000-00-0	NAVITAS CAPITAL CO-INVEST III-A LP	CULVER CITY	CA	Navitas Capital	12/24/2024		3,000,036			100.000
000000-00-0	FALCONPOINT PARTNERS II LP	NEW YORK	NY	FalconPoint Partners	12/19/2024	3	3,682,072			1.880
000000-00-0	PCP MASTER CHEESEBURGER HOLDING COMPANY LLC	NEWARK	NJ	PGIM Private Capital	12/12/2024		20,000,000			13.330
000000-00-0	CORELOGIC HOLDINGS GP LLC	GREENWICH	CT	STONE POINT CAPITAL	12/31/2024	3				0.380
000000-00-0	LEEDS EQUITY PARTNERS VIII LP	NEW YORK	NY	LEEDS EQUITY PARTNERS	12/31/2024	3				2.380
000000-00-0	COVE HILL PARTNERS FUND III LP	BOSTON	MA	COVE HILL PARTNERS	12/31/2024	3				1.900
000000-00-0	FRAZIER HEALTHCARE GROWTH BUYOUT FUND XI LP	SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS	12/31/2024	3				1.430

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1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	TPG RISE CLIMATE II LP	FORT WORTH	TX	TPG CAPITAL	12/31/2024	3				1.000
000000-00-0	NEOS PARTNERS II LP	SAN DIEGO	CA	Neos Partners	12/31/2024	3				3.450
000000-00-0	Crest Rock Fund II LP	DENVER	CO	Crest Rock Partners	12/31/2024	3				8.940
000000-00-0	PSG SEQUEL CO-INVEST EUROPE I LP	LONDON	GBR	Providence Strategic Growth	12/31/2024	3				0.570
000000-00-0	Invictus Growth Fund II Alpha Co-Invest Partners LP	SAN MATEO	CA	Invictus Growth Partners	12/31/2024	3				100.000
000000-00-0	GTCR STRATEGIC GROWTH FUND II LP	CHICAGO	IL	GTCR	12/31/2024	3				0.690
000000-00-0	ADELIS EQUITY PARTNERS FUND IV AB	STOCKHOLM	SWE	Adelis Equity Partners	12/31/2024	3				1.520
000000-00-0	NATIONAL DATA CENTER FUND LLC	WASHINGTON DC	DC	National Real Estate Advisors	12/31/2024					2.440
000000-00-0	NORTHAMPTON CAPITAL PARTNERS LP	NEW YORK	NY	Northampton Capital Partners	12/31/2024					3.000
000000-00-0	HPS ASSET VALUE PLATFORM LP	NEW YORK	NY	HPS Investment Partners	12/31/2024					6.000
000000-00-0	GSP 5.0 FUND LP	NEW YORK	NY	Garnett Station Partners	12/31/2024	3				2.770
000000-00-0	MARLIN HERITAGE EUROPE III SCSP	LONDON	GBR	Marlin Equity Partners	12/31/2024	3				4.510
000000-00-0	MOUNTAINGATE CAPITAL FUND III LP	DENVER	CO	Mountaingate Capital Management LP	12/31/2024	3				6.910
1999999. Joint Venture Interests - Common Stock - Unaffiliated							465,629,913	706,081,556		XXX
000000-00-0	BLACKCHAMBER REAL ESTATE OPPORTUNITY FUND LP	WASHINGTON	DC	BLACKCHAMBER PARTNERS	12/24/2019			4,405,817		7.220
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	New York	NY	Blackstone Group	10/22/2003			29,668		0.880
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP	12/17/2015			39,920		4.940
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	NEW YORK	NY	BLACKSTONE GROUP	06/15/2017			795,384		0.250
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group	12/12/2011			961,725		0.380
000000-00-0	HARRISON STREET EUROPEAN PROPERTY PARTNERS II	CHICAGO	IL	HARRISON STREET ADVISORS LLC	05/14/2019			237,820		10.000
000000-00-0	HEMISFERIO SUL INVESTIMENTOS FUND IV LP	Sao Paulo	BRA	HEMISFERIO SUL INVESTIMENTOS	04/27/2012			23,248		4.660
000000-00-0	HSRE BRIGHTVIEW CO-INVESTMENT LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC	12/05/2019			127,430		12.870
000000-00-0	ML-AI VENTURE 3, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	07/22/2016			1,818,751		49.000
000000-00-0	NORTH HAVEN REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	07/22/2009			49,508		0.540
000000-00-0	PATRIA BRAZIL REAL ESTATE FUND II	Sao Paulo	BRA	PATRIA INVESTIMENTOS	12/22/2011			43,655		9.850
000000-00-0	RANCHO PRESIDIO LAND PARTNERS LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	12/20/2019			243,750		65.000
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners	12/03/2007			12,211		1.540
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners	12/22/2011			10,494		1.120
000000-00-0	WESTBROOK REAL ESTATE FUND X LP	NEW YORK	NY	WESTBROOK PARTNERS	07/18/2016			3,018,851		1.750
000000-00-0	BREG SAVANNAH INDUSTRIAL FUND, LP	DENVER	CO	BROE REAL ESTATE GROUP	03/29/2021			3,496,825		15.870
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND III LP	RENO	NV	DERMODY PROPERTIES	05/07/2021			2,112,532		4.760
000000-00-0	ML-AI VENTURE 5 LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	07/01/2021			1,819,741		50.000
000000-00-0	BC CO-INVEST CTP-I LP	WASHINGTON	DC	BLACKCHAMBER PARTNERS	12/21/2021			11,443,856		20.680
000000-00-0	CAPROCK LOGISTICS DEVELOPMENT VENTURE LP	NEWPORT BEACH	CA	CAPROCK PARTNERS	11/19/2021			12,242,000		32.190
000000-00-0	ELMTREE U.S. NET LEASE FUND IV LP	ST. LOUIS	MO	ELMTREE FUNDS	10/28/2021			34,569		3.940
000000-00-0	RRG SWIF GARDEN CO-INVESTMENT PARTNERS LP	LOS ANGELES	CA	RRG CAPITAL MANAGEMENT	11/15/2021			103,548		53.940
000000-00-0	ALTERRA IOS VENTURE II LP	BRYN MAWR	PA	ALTERRA PROPERTY GROUP	03/09/2022			1,494,275		5.770
000000-00-0	FOCUS SENIOR HOUSING FUND II LP	CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC	06/09/2022			24,531,367		20.180
000000-00-0	ROCKBRIDGE HOSPITALITY FUND VIII LP	COLUMBUS	OH	ROCKBRIDGE CAPITAL	07/01/2022			1,113,689		1.160
000000-00-0	MSP GP FUND III LP	DALLAS	TX	MONTGOMERY STREET PARTNERS	09/30/2022			3,922,577		11.840
000000-00-0	DP AIC HOLDINGS LP	RENO	NV	DERMODY PROPERTIES	10/18/2022			3,631,096		19.700
000000-00-0	BC CO-INVEST BRAMBLETON TECH PARK LP	WASHINGTON	DC	BLACKCHAMBER PARTNERS	11/01/2022			6,125,514		27.930
000000-00-0	BLACKCHAMBER REAL ESTATE OPPORTUNITY FUND II LP	WASHINGTON	DC	BLACKCHAMBER PARTNERS	03/31/2023			311,339		27.620
000000-00-0	CRP HIGHLANDER VENTURE LP	NEWPORT BEACH	CA	CAPROCK PARTNERS	08/15/2023			450,000		45.000
000000-00-0	BC FUND II CO-INVEST INDUSTRY LP	WASHINGTON	DC	BLACKCHAMBER PARTNERS	02/23/2024		7,903,017	28,881		10.440
000000-00-0	BC FUND II CO-INVEST TUSK II LP	WASHINGTON	DC	BLACKCHAMBER PARTNERS	02/23/2024		6,751,961	6,860,385		47.950
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND IV LP	RENO	NV	DERMODY PROPERTIES	03/08/2024		13,952,651	4,852,560		6.090
000000-00-0	DP AIC RENO ALP HOLDINGS LP	RENO	NV	DERMODY PROPERTIES	04/04/2024		6,801,156	10,198,844		71.450
000000-00-0	HS DIGITAL I LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC	08/30/2024		16,464,005	3,389,648		22.060
2199999. Joint Venture Interests - Real Estate - Unaffiliated							51,872,790	109,981,479		XXX
000000-00-0	SM202	PHOENIX	AZ	CBRE Global Investors	10/30/2020			245,428		95.000
000000-00-0	TBR ONE RIVERSIDE	Jacksonville	FL	TriBridge Residential	02/04/2022			2,610,000		90.000
000000-00-0	TDC Brown Deer	Milwaukee	WI	Transwestern Development Company	10/20/2022			145,884		90.010
000000-00-0	TDC 15TH STREET LLC	WASHINGTON	DC	Transwestern Development Company	06/21/2021			2,452,624		85.000
000000-00-0	THE ARROYO PARKWAY LLC	PASADENA	CA	Edgewood Realty Partners	04/25/2019			1,620,000		90.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
2299999. Joint Venture Interests - Real Estate - Affiliated								7,073,937		XXX
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP	03/22/2018			137,637		6.790
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VII LP	BOSTON	MA	ARCLIGHT PARTNERS	02/21/2020			4,838,351		0.670
000000-00-0	SROA CARDINAL CO-INVEST 2 LP	WEST PALM BEACH	FL	SROA CAPITAL	11/26/2021			1,311,778		100.000
000000-00-0	SROA CAPITAL FUND VIII LP	WEST PALM BEACH	FL	SROA CAPITAL	11/23/2021			1,762,887		9.620
000000-00-0	CRAYHILL CO-INVEST FUND III LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP	05/24/2022			1,437,535		96.760
000000-00-0	MONTECITO MEDICAL OFFICE FUND IV (INSTITUTIONAL) LP	NASHVILLE	TN	MONTECITO MEDICAL	02/15/2024		13,099,723	7,431,730		27.110
000000-00-0	MATRIX HOLDINGS II DE LP	NEW YORK	NY	BLACKSTONE GROUP	06/28/2024		986,756	6,544,097		6.960
000000-00-0	TPG AG ESSENTIAL HOUSING FUND III LP	FORT WORTH	TX	TPG CAPITAL	05/21/2024		1,800,000	4,950,000		2.170
000000-00-0	WCP NEWCOLD III LP	STAMFORD	CT	WESTPORT CAPITAL PARTNERS	09/27/2024		49,659,279			3.180
000000-00-0	SIT TOTAL RETURN BOND FUND LLC	MINNEAPOLIS	MN	SIT Fixed Income Advisors II LLC	12/02/2024		25,000,000			26.700
000000-00-0	ELMTREE U.S. NET LEASE FUND V LP	ST. LOUIS	MO	ElmTree Funds	12/31/2024					12.450
2599999. Joint Venture Interests - Other - Unaffiliated							90,545,759	28,414,015		XXX
000000-00-0	AFCO Agent Loans	Dover	DE	ALLSTATE INSURANCE COMPANY	11/20/2024					0.000
2699999. Joint Venture Interests - Other - Affiliated										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
000000-00-0	AIC COLLATERAL LOAN (CLO 19)	Dover	DE	ALLSTATE INSURANCE COMPANY	11/20/2024		18,400,000			100.000
3099999. Collateral Loans - Affiliated							83,289,975			XXX
000000-00-0	AEGON LIHTC FUND 58 LLC	CEDAR RAPIDS	IA	AEGON USA REALTY ADVISORS	07/15/2019			(59,814)		23.160
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XLIX	BOSTON	MA	BOSTON FINANCIAL	10/18/2018			66,593		17.080
000000-00-0	CREA CORPORATE TAX CREDIT FUND XXVI, LLC	Indianapolis	IN	CREA	04/11/2012			(1,248)		24.800
000000-00-0	CREA CORPORATE TAX CREDIT FUND 57 LLC	INDIANAPOLIS	IN	CREA	12/22/2017			45,117		27.720
000000-00-0	CREA CORPORATE TAX CREDIT FUND 61, LLC	INDIANAPOLIS	IN	CREA	06/27/2018			34,783		22.340
000000-00-0	CREA CORPORATE TAX CREDIT FUND 66, LLC	INDIANAPOLIS	IN	CREA	01/03/2019			12,670		9.860
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 28 LP	CLEVELAND	OH	RBC CAPITAL MARKETS	10/12/2018			(1,782)		14.960
000000-00-0	RED STONE EQUITY - 2017 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS	10/02/2017			285		18.620
000000-00-0	RED STONE EQUITY - 2018 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS	07/27/2018			289,619		24.680
000000-00-0	RED STONE EQUITY - 2019 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS	04/26/2019			339,263		20.340
000000-00-0	RED STONE EQUITY FUND 75 LP	CLEVELAND	OH	RED STONE EQUITY PARTNERS	12/18/2019			235,018		24.400
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND LXXXIV LP	Greenwich	CT	Richman Group	04/15/2011			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)		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		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		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		16.860
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 38, LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	02/29/2012			277		19.520
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP	BOSTON	MA	BOSTON FINANCIAL	03/16/2020			96,881		17.960
000000-00-0	CREA CORPORATE TAX CREDIT FUND 74 LLC	INDIANAPOLIS	IN	CREA	01/06/2020			(6,698)		9.820
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 53 LP	BOSTON	MA	BOSTON FINANCIAL	10/29/2020			87,732		21.530
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 54 LP	BOSTON	MA	BOSTON FINANCIAL	03/15/2021			56,217		21.080
000000-00-0	AEGON LIHTC FUND 62 LLC	CEDAR RAPIDS	IA	AEGON USA REALTY ADVISORS	04/15/2021			120,624		20.480
000000-00-0	CREA CORPORATE TAX CREDIT FUND 85 LP	INDIANAPOLIS	IN	CREA	06/21/2021			1,469		8.390
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 56 LP	BOSTON	MA	BOSTON FINANCIAL	03/25/2022			(2,098)		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		22.530
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 57 LP	BOSTON	MA	BOSTON FINANCIAL	10/26/2022			(228,815)		19.690
000000-00-0	R4 HOUSING PARTNERS XXI LP	NEW YORK	NY	R4 CAPITAL	03/15/2024		35,000,000			15.660
000000-00-0	CREA CORPORATE TAX CREDIT FUND 107 LP	INDIANAPOLIS	IN	CREA	06/20/2024		40,000,000			14.970
000000-00-0	PNC LIHTC FUND 95 LLC	PORTLAND	OR	PNC TAX CREDIT CAPITAL	06/27/2024		35,000,000			21.210
000000-00-0	RED STONE EQUITY FUND 111 LP	NEW YORK	NY	RED STONE EQUITY PARTNERS	06/27/2024		40,000,000			15.830
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 54 LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	09/27/2024		40,000,000			21.040
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND CLV LP	GREENWICH	CT	Richman Group	10/17/2024		40,000,000			26.450
000000-00-0	RAH CORPORATE PARTNERS FUND 80 LLC	GREAT NECK	NY	Regions Bank	12/19/2024		35,000,000			24.940

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							265,000,000	1,224,772		XXX
000000-00-0	CREA STATE KENOLIO APARTMENTS, LLC	INDIANAPOLIS	IN	CREA	12/14/2018			(4,893)		100.000
000000-00-0	SUGAR CREEK HOUSING TAX CREDIT FUND LLC - GA	ST LOUIS	MO	SUGAR CREEK	12/15/2020			18,000,000		0.000
000000-00-0	R4 CLIIGA ACQUISTION LLC	NEW YORK	NY	R4 CAPITAL	10/30/2020			14,000		38.350
000000-00-0	ALLIANT TAX CREDIT FUND 104 LP- CA STATE CREDITS	WOODLAND HILLS	CA	ALLIANT CAPITAL	03/31/2021			385		21.200
000000-00-0	RBC COMMUNITY INVESTMENTS STATE TAX CREDIT FUND 114 LP	CLEVELAND	OH	RBC CAPITAL MARKETS	06/11/2021			(10,082)		100.000
000000-00-0	RBC COMMUNITY INVESTMENTS STATE TAX CREDIT FUND 113 LP	CLEVELAND	OH	RBC CAPITAL MARKETS	06/11/2021			(220,845)		98.000
000000-00-0	R4 REGA ACQUISITION LLC	NEW YORK	NY	R4 CAPITAL	07/01/2021			1,471,350		1.010
000000-00-0	RAH CORPORATE PARTNERS FUND 57 LLC - SC STATE	GREAT NECK	NY	REGIONS BANK	09/30/2021			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		48.000
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 51 LP STATE CA	IRVINE	CA	WNC & ASSOCIATES	08/20/2021			(881,867)		18.730
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 56 LP MO STATE	BOSTON	MA	BOSTON FINANCIAL	03/25/2022			(21,976)		12.460
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 52 LP CA STATE	IRVINE	CA	WNC & ASSOCIATES	03/17/2022			(315,262)		18.900
000000-00-0	CREA CORPORATE TAX CREDIT FUND 89 LP	INDIANAPOLIS	IN	CREA	01/04/2022			(29,119)		15.500
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 57 LP CA STATE	BOSTON	MA	BOSTON FINANCIAL	10/26/2022			(3,108)		19.690
000000-00-0	SUGAR CREEK HOUSING TAX CREDIT FUND LLC - SC	ST.LOUIS	MO	SUGAR CREEK	12/15/2022			3,569,000		0.000
000000-00-0	ALLIANT TAX CREDIT FUND 117 LP CA STATE	WOODLAND HILLS	CA	ALLIANT CAPITAL	06/23/2023			119,845		24.400
000000-00-0	MISSOURI TAX CREDIT FUND, LP	ST.LOUIS	MO	SUGAR CREEK	12/07/2023			3,290,000		0.010
000000-00-0	RBC COMMUNITY INVESTMENT STATE TAX CREDIT FUND SC 124	CLEVELAND	OH	RBC CAPITAL MARKETS	10/27/2023			(1,349)		97.990
000000-00-0	MPC SC 2024 ASIC ICF, LLC	ATLANTA	GA	Monarch Private Capital	12/12/2024		2,579,980			0.010
000000-00-0	MPC GA 2024 ASIC ICF, LLC	ATLANTA	GA	Monarch Private Capital	12/12/2024		5,399,980			0.010
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							7,979,960	25,082,813		XXX
00140P-AC-9	AIMCO 11 SUB		CYM	Aimco Clo 11 Ltd.	01/01/2022			187,766		0.000
00140J-AB-5	AIMCO CLO 19 LTD.		JEY	Aimco CLO 19 Ltd.	09/30/2024		1,555,031			0.000
00900H-AC-7	AIMCO 2018-A SUB		CYM	Aimco Clo Series 2018-A	01/01/2022			325,117		0.000
00900K-AC-0	AIMCO 2018-B SUB		CYM	Aimco CLO, Series 2018-B	01/01/2022			1,177,000		0.000
00900U-AC-8	AIMCO 10 SUB		CYM	AIMCO CLO 10, Ltd.	01/01/2022			1,078,338		0.000
00901V-AC-5	AIMCO 22 SUB		JEY	Aimco Clo 22 Ltd.	03/08/2024		2,092,500			0.000
00901X-AE-7	AIMCO 21 SUB		JEY	Aimco CLO 21 Ltd.	04/09/2024		1,528,351			0.000
64129V-AB-9	NEUB XVII SN		CYM	Neuberger Berman CLO XVII, Ltd.	01/01/2022			2,812,500		0.000
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							5,175,882	5,580,721		XXX
6099999. Total - Unaffiliated							886,204,303	876,477,987		XXX
6199999. Total - Affiliated							83,289,975	7,073,937		XXX
6299999 - Totals							969,494,278	883,551,923		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	ANTHELION PRODIGY CO-INVESTMENT LP	NEW YORK	NY	ANTHELION CAPITAL PARTNERS LLC	08/04/2020	12/30/2024	35,560,818							35,560,818	35,560,818				
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							35,560,818							35,560,818	35,560,818				
000000-00-0	AMERRA-ANDROMEDA CO-INVEST II, LP	NEW YORK	NY	AMERRA CAPITAL MANAGEMENT LLC	11/19/2019	09/30/2024	21,348,053							21,348,053	21,348,053				
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS III LP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS	01/23/2017	12/30/2024									(9,328)	(9,328)		(9,328)	
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC	11/05/2012	11/13/2024	273,220							273,220	273,220				
000000-00-0	ASTERION INDUSTRIAL INFRA FUND I, FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS	11/22/2019	12/19/2024									(27,285)	(27,285)		(27,285)	
000000-00-0	ATLAS CAPITAL RESOURCES I	Greenwich	CT	Atlas Holdings	05/07/2010	12/23/2024	829,044							829,044	829,044				
000000-00-0	BRAZIL CAPITAL GROWTH PARTNERS II A, LP	Rio de Janeiro	BRA	Fornax Assessoria	12/22/2011	12/05/2024	1,613,262							1,613,262	1,613,262				
000000-00-0	BASALT INFRASTRUCTURE PARTNERS LP	St Peter Port	GGY	BASALT INFRASTRUCTURE PARTNERS	03/14/2013	08/14/2024	2,956,961							2,956,961	2,956,961				
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	01/30/2006	02/26/2024	8,030							8,030	8,030				
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK	07/21/2016	12/09/2024	10,676,639							10,676,639	10,676,639				
000000-00-0	CA ENERGY INVESTMENT PARTNERS LP	HOUSTON	TX	JACO OIL CO	11/12/2019	12/26/2024	1,428,426							1,428,426	1,428,426				
000000-00-0	CCMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP	Edinburgh	GBR	ARDIAN	01/09/2014	12/30/2024	4,387							4,387	4,387				
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Advisors	01/17/2014	12/18/2024	70,359							70,359	70,359				
000000-00-0	GPC PARTNERS CO-INVESTMENT (CHICO) LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC	06/04/2018	10/24/2024	501,069							501,069	501,069				
000000-00-0	CMP GERMAN OPPORTUNITY FUND III	LUXEMBOURG	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	06/12/2017	12/05/2024	815,503							815,503	791,713	(23,790)		(23,790)	
000000-00-0	CROSS OCEAN AVIATION FUND I DEL FEEDER LP	GREENWICH	CT	CROSS OCEAN PARTNERS	11/14/2017	09/26/2024	5,301,820							5,301,820	5,301,820				
000000-00-0	CONCESSION INVESTMENT HOLDINGS LLC, PROJECT LONGHAUL	NEW YORK	NY	IFM INVESTORS	05/03/2016	08/14/2024	10,159,435							10,159,435	10,159,435				
000000-00-0	CPP II SOUTHEAST GEN COINVESTMENT LP	WASHINGTON	DC	THE CARLYLE GROUP	02/20/2015	07/22/2024	13,762,300							13,762,300	13,762,300				
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	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES FUND I	BEIJING	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES	11/16/2015	11/28/2024	8,752,995							8,752,995	8,752,995				
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG Global Energy Partners	12/13/2013	06/28/2024	207,944							207,944	207,944				
000000-00-0	EPIRIS FUND II B LP	LONDON	GBR	EPIRIS GROUP	03/12/2018	09/26/2024									(55,235)	(55,235)		(55,235)	
000000-00-0	EPIRIS FUND II CO-INVESTMENT A LP	LONDON	GBR	EPIRIS GROUP	11/23/2018	11/29/2024	794							794	788	(6)		(6)	
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	GBR	Equistone Partners Europe	02/20/2012	12/19/2024	2,500,586							2,500,586	2,078,971	(421,616)		(421,616)	
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V	LONDON	GBR	Equistone Partners Europe	06/26/2015	07/11/2024	2,984,982							2,984,982	2,874,259	(110,722)		(110,722)	
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND VI	LONDON	GBR	EQUISTONE PARTNERS EUROPE	07/09/2018	12/06/2024									(1,167,002)	(1,167,002)		(1,167,002)	
000000-00-0	ENERGY SPECTRUM PARTNERS VIII LP	DALLAS	TX	ENERGY SPECTRUM PARTNERS	01/25/2019	11/22/2024	2,226,806							2,226,806	2,226,806				
000000-00-0	EASTERN GENERATION HOLDINGS, LLC	BOSTON	MA	ARCLIGHT PARTNERS	12/28/2015	10/11/2024	335,536							335,536	335,536				
000000-00-0	ETHOS PE FUND V	Johannesburg	ZAF	Ethos Equity Ltd.	09/30/2008	12/30/2024	2,402,776							2,402,776	2,402,776				
29276@-10-4	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	06/22/2007	05/30/2024	403,523							403,523	403,523				
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	ISR	FIMI Opportunity LTD	01/07/2008	12/26/2024	279,440							279,440	279,440				
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	ISR	FIMI Opportunity LTD	08/15/2012	12/12/2024	2,035,410							2,035,410	2,035,410				
000000-00-0	CHINA EVERBRIGHT REINFORE GRAIN CO-INVESTMENT FUND LP	Beijing	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES	02/12/2015	12/05/2024	19,740,158							19,740,158	19,740,158				
000000-00-0	GRIDIRON ENERGY, LLC	NEW YORK	NY	LS POWER	05/10/2017	12/30/2024	4,554,759							4,554,759	4,554,759				
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR	09/02/2014	09/18/2024	11,075,129							11,075,129	11,075,129				
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	11/26/2024	29,635							29,635	29,635				
000000-00-0	PROJECT HYPERION LP	NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS	11/10/2016	09/30/2024	4,748,555							4,748,555	4,748,555				
000000-00-0	IMM ROSEGOLD IV ALPHA-2 PRIVATE EQUITY FUND	SEOUL	KOR	IMM PRIVATE EQUITY, INC.	09/27/2019	12/20/2024	1,966,683							1,966,683	1,966,683				
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest	07/12/2012	12/27/2024	431,168							431,168	431,168				
G5319*-10-8	KREOS CAPITAL IV	London	GBR	Kreos Capital	04/26/2012	09/25/2024	206,381							206,381	174,212	(32,170)		(32,170)	
000000-00-0	LIVINGBRIDGE 6 LP	LONDON	GBR	LIVINGBRIDGE EP LLP	11/16/2016	12/17/2024									278,618	278,618		278,618	
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	Littlejohn & Co.	06/18/2010	10/10/2024	1,220,252							1,220,252	1,220,252				
000000-00-0	MBK PARTNERS FUND III	CENTRAL	HKG	MBK Partners	04/17/2013	12/02/2024	10,143,457							10,143,457	10,143,457				
589888-10-2	MERIT MEZZANINE FUND V	Chicago	IL	MERIT CAPITAL PARTNERS	09/14/2010	02/21/2024	2,460,852							2,460,852	2,460,852				
000000-00-0	MIDDLEGROUND PARTNERS I LP	LEXINGTON	KY	MIDDLEGROUND CAPITAL	08/09/2019	07/24/2024	1,328,347							1,328,347	1,328,347				
000000-00-0	MIP III US ENERGY HOLDINGS II LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	06/09/2017	12/06/2024	12,143,716							12,143,716	12,143,716				
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV VISION INVESTORS LP	NEW YORK	NY	Morgan Stanley Private Equity Asia	08/06/2014	09/30/2024	3,832,841							3,832,841	3,832,841				
000000-00-0	NGP BRAVO CO-INVEST LLC	IRVING	TX	NATURAL GAS PARTNERS	05/27/2015	09/30/2024	395,155							395,155	395,155				
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	12/22/2011	12/30/2024	4,592							4,592	4,592				

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	NGP Natural Resources X LP	Irving	TX	Natural Gas Partners	06/04/2012	10/23/2024	296,557							296,557	296,557				
000000-00-0	NGP Natural Resources XI LP	IRVING	TX	NATURAL GAS PARTNERS	11/05/2014	12/06/2024	3,104,624							3,104,624	3,104,624				
000000-00-0	NORDIC CAPITAL IX BETA LP	SAINT HELIER	JEY	NORDIC CAPITAL	12/31/2018	05/03/2024									(238,238)	(238,238)		(238,238)	
000000-00-0	NEW VERNON INDIA FUND, LP	Jersey City	NJ	NEW VERNON MGMT	10/26/2007	11/20/2024	2,298							2,298	2,298				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND V LP	NEW YORK	NY	ODYSSEY PARTNERS	07/07/2014	11/22/2024	770,816							770,816	770,816				
000000-00-0	ONCAP III	Toronto	CAN	ONCAP	07/08/2011	12/02/2024									(229,320)	(229,320)		(229,320)	
000000-00-0	ORCHID ASIA VII LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT	09/05/2018	06/21/2024	3,315,852							3,315,852	3,315,852				
000000-00-0	ORCHID ASIA VI LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT	10/30/2014	05/24/2024	1,415,600							1,415,600	1,415,600				
000000-00-0	PBPE FUND IV (ONTARIO) LP	Sao Paulo	BRA	Patria Investimentos	08/29/2011	04/30/2024	635,423							635,423	635,423				
000000-00-0	PCP MASTER HAMBURGER HOLDING COMPANY, LLC	NEWARK	NJ	PGIM PRIVATE CAPITAL	10/02/2017	12/13/2024	42,231,432							42,231,432	42,231,432				
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC/DYNACAST	ST PETER PORT	GGY	PARTNERS GROUP	01/26/2015	12/31/2024	31,660,756							31,660,756	31,660,756				
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	NEWARK	NJ	PGIM PRIVATE CAPITAL	12/20/2012	12/17/2024	5,366,770							5,366,770	5,366,770				
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	NEWARK	NJ	PGIM PRIVATE CAPITAL	04/21/2017	11/01/2024	991,582							991,582	991,582				
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP LAVIEN	New York	NY	Quadrangle Group	02/28/2006	06/21/2024	596,568							596,568	596,568				
000000-00-0	QUANTUM ENERGY PARTNERS VII CO-INVESTMENT FUND LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	12/01/2017	12/24/2024	56,737							56,737	56,737				
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	08/22/2017	12/23/2024	583,445							583,445	583,445				
000000-00-0	ROCKCLIFF CO-INVESTMENT PARTNERS, LP	HOUSTON	TX	Quantum Energy Partners	04/25/2016	08/28/2024	13,384,467							13,384,467	13,384,467				
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	BAIN CAPITAL DISTRESSED AND SPECIAL SITUATIONS 2013	Boston	MA	BAIN CAPITAL	10/17/2012	07/10/2024	222,957							222,957	222,957				
000000-00-0	SEGULAH IV, LP	Stockholm	SWE	Segulah Advisor	04/28/2008	12/03/2024	218,124							218,124	72,609	(145,515)		(145,515)	
000000-00-0	SL SPV-1 LP	MENLO PARK	CA	SILVER LAKE PARTNERS	08/15/2017	12/13/2024	37,622							37,622	37,622				
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	Sterling Partners	09/30/2008	12/30/2024	3,561,037							3,561,037	3,561,037				
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	12/12/2024	2,191,281							2,191,281	2,191,281				
000000-00-0	TILLRIDGE GLOBAL AGRIBUSINESS PARTNERS II LP	IRVING	TX	TILLRIDGE CAPITAL PARTNERS LLC	05/11/2017	12/23/2024	385,169							385,169	385,169				
000000-00-0	TPG V	Fort Worth	TX	TPG Capital	06/27/2006	12/31/2024	16,871							16,871	16,871				
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	12/22/2011	06/21/2024	19,333							19,333	19,333				
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	TRILANTIC CAPITAL PARTNERS	10/22/2007	12/05/2024	202,755							202,755	202,755				
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS	05/01/2013	12/09/2024	15,436							15,436	15,436				
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE	ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS EUROPE	02/13/2015	09/19/2024									(822)	(822)		(822)	
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS	03/28/2012	10/28/2024	2,558,558							2,558,558	2,558,558				
000000-00-0	KWC HOLDINGS LP	DALLAS	TX	KAINOS CAPITAL	04/18/2019	09/30/2024	18,222,533							18,222,533	18,222,533				
000000-00-0	ASCENDENT CAPITAL PARTNERS III LP	CENTRAL	HKG	ASCENDENT CAPITAL PARTNERS LIMITED	01/21/2020	04/29/2024	250,066							250,066	250,066				
000000-00-0	ANTHELION FUND I LP	NEW YORK	NY	ANTHELION CAPITAL PARTNERS LLC	02/11/2020	10/11/2024	163,818							163,818	163,818				
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP	03/16/2020	10/22/2024	1,296,103							1,296,103	1,296,103				
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	EPIC FUND II, SLP	LUXEMBOURG	LUX	CASTIK CAPITAL	12/03/2020	12/17/2024									(468,929)	(468,929)		(468,929)	
BA5153-LN-0	DAVIDSON KEMPNER DIST OPP FUND LP	NEW YORK	NY	DK MANAGEMENT PARTNERS LP	11/02/2020	06/28/2024	9,498,120	42,682				42,682		9,540,802	9,540,802				876,658
000000-00-0	SUNSTONE PARTNERS II LP	SAN MATEO	CA	SUNSTONE PARTNERS	03/26/2021	10/04/2024	1,337,799							1,337,799	1,337,799				
000000-00-0	MONTAGU VI LP	LONDON	GBR	MONTAGU PRIVATE EQUITY LLP	04/01/2021	12/17/2024									(143)	(143)		(143)	
000000-00-0	SIXTH STREET FUNDAMENTAL STRATEGIES PARTNERS LP	DALLAS	TX	SIXTH STREET	01/27/2021	06/30/2024	8,506,276							8,506,276	8,506,276				
000000-00-0	BTOF TICONDEROGA CO-INVEST DE LP	NEW YORK	NY	BLACKSTONE GROUP	03/17/2021	12/11/2024	377,553							377,553	377,553				
000000-00-0	ENCAP ENERGY TRANSITION CO-INVESTMENT FUND I	HOUSTON	TX	ENCAP INVESTMENTS	03/10/2021	12/20/2024	634,667							634,667	634,667				
000000-00-0	ENCAP ENERGY TRANSITION FUND I	HOUSTON	TX	ENCAP INVESTMENTS	03/10/2021	12/20/2024	2,400,037							2,400,037	2,400,037				
000000-00-0	EMK CAPITAL PARTNERS II LP	LONDON	GBR	EMK CAPITAL	02/01/2021	04/17/2024									(7,130)	(7,130)		(7,130)	
000000-00-0	PORTFOLIO PRENDI LP	NEW YORK	NY	LYRIC CAPITAL MANAGEMENT	06/11/2021	12/24/2024	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	12/06/2024									(439,236)	(439,236)		(439,236)	
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners	07/01/2021	12/20/2024	1,386,962							1,386,962	1,386,962				
000000-00-0	LEXINGTON PRIVATE EQUITY II LP	New York	NY	Lexington Partners	07/01/2021	11/06/2024	143,015							143,015	143,015				

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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	ASTERION INDUSTRIAL INFRA FUND II FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS	07/28/2021	12/19/2024									(216,561)	(216,561)		(216,561)	
000000-00-0	BCP SPECIAL OPPORTUNITIES ONSHORE FEEDER II LP	NEW YORK	NY	BC PARTNERS	07/12/2021	11/29/2024	1,475,607							1,475,607	1,475,607				
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	ACTIS ENERGY 5 LP	LONDON	GBR	ACTIS CAPITAL	07/01/2021	10/24/2024	2,493,097							2,493,097	2,493,097				
000000-00-0	APOLLO INFRASTRUCTURE OPPORTUNITIES FUND II LP	NEW YORK	NY	APOLLO MANAGEMENT	12/06/2021	12/23/2024	687,967							687,967	687,967				
000000-00-0	CARLYLE CREDIT OPPORTUNITIES FUND II LP	WASHINGTON	DC	THE CARLYLE GROUP	12/14/2021	12/19/2024	1,654,570							1,654,570	1,654,570				
000000-00-0	MONTAGU+ SCSP	LONDON	GBR	MONTAGU PRIVATE EQUITY LLP	12/02/2021	09/25/2024									(197)	(197)		(197)	
000000-00-0	ORCHID ASIA VIII LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT	02/14/2022	10/04/2024	1,038,490							1,038,490	1,038,490				
000000-00-0	HULL STREET ENERGY PARTNERS II LP	BETHESDA	MD	HULL STREET ENERGY	07/15/2022	12/30/2024	22,988							22,988	22,988				
000000-00-0	BIP III RIDE CO-INVESTMENT LP	ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS	08/01/2022	07/09/2024									(18,216)	(18,216)		(18,216)	
000000-00-0	GREYWOLF CONTAINERSHIP OPPORTUNITIES MASTER FUND II LP	PURCHASE	NY	GREYWOLF CAPITAL	12/21/2022	12/27/2024	2,586,572							2,586,572	2,586,572				
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND II LP	ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS	12/21/2022	04/01/2024	8,318,006							8,318,006	8,318,006				
000000-00-0	ENCAP ENERGY TRANSITION FUND II LP	HOUSTON	TX	ENCAP INVESTMENTS	12/14/2022	10/04/2024	284,271							284,271	284,271				
000000-00-0	EPIRIS FUND III B LP	LONDON	GBR	EPIRIS GROUP	11/25/2022	11/01/2024									149,007	149,007		149,007	
000000-00-0	EPIRIS FUND III CO-INVESTMENT A LP	LONDON	GBR	EPIRIS GROUP	11/25/2022	09/26/2024									850,434	850,434		850,434	
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS VI LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	12/12/2022	10/16/2024	2,061,627							2,061,627	2,061,627				
000000-00-0	ENTREPRENEURIAL EQUITY PARTNERS FUND II LP	CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP	12/13/2022	12/09/2024	7,692,085							7,692,085	7,692,085				
000000-00-0	STRATEGIC INVESTORS FUND VII LP	MENLO PARK	CA	SVB CAPITAL	10/01/2022	12/23/2024	1,054,565							1,054,565	1,054,565				
000000-00-0	SK CAPITAL PARTNERS VI LP	NEW YORK	NY	SK CAPITAL PARTNERS	01/19/2023	07/17/2024	21,698							21,698	21,698				
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND V LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	05/25/2023	12/27/2024	786,619							786,619	786,619				
000000-00-0	GSP 4.0 FUND LP	NEW YORK	NY	GARNETT STATION PARTNERS	02/06/2023	01/23/2024	54,323							54,323	54,323				
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND IV LP	NEW YORK	NY	BLACKSTONE GROUP	06/28/2023	12/24/2024	2,104,907							2,104,907	2,104,907				
000000-00-0	CHARLESBANK CREDIT OPPORTUNITY FUND III LP	NEW YORK	NY	CHARLESBANK CAPITAL PARTNERS	09/06/2023	11/22/2024	1,773,368							1,773,368	1,773,368				
000000-00-0	PX3 PARTNERS CLEAN LP	LONDON	GBR	PX3 PARTNERS	09/27/2023	09/19/2024	37,691							37,691	39,905	2,214		2,214	
000000-00-0	SANDBROOK CLIMATE INFRASTRUCTURE FUND I LP	STAMFORD	CT	SANDBROOK CAPITAL	08/25/2023	05/21/2024	6,415,143							6,415,143	6,415,143				
000000-00-0	BASALT INFRASTRUCTURE PARTNERS IV LP	ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS	10/13/2023	12/13/2024	1,400,993							1,400,993	1,400,993				
000000-00-0	KLAR PARTNERS II SCSP	LONDON	GBR	KLAR PARTNERS	10/30/2023	08/07/2024	1,529,137							1,529,137	1,570,738	41,602		41,602	
000000-00-0	LS POWER EQUITY PARTNERS V LP	NEW YORK	NY	LS POWER	12/04/2023	11/12/2024	2,974,870							2,974,870	2,974,870				
000000-00-0	PSG EUROPE II LP	LONDON	GBR	PROVIDENCE STRATEGIC GROWTH	12/13/2023	10/08/2024									39,348	39,348		39,348	
000000-00-0	THANOS SIDECAR LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	10/20/2023	12/05/2024	347,197							347,197	347,197				
000000-00-0	VICTOR CAPITAL PARTNERS FUND II LP	NEW YORK	NY	VICTOR CAPITAL PARTNERS	12/19/2023	11/27/2024	1,774,581							1,774,581	1,774,581				
000000-00-0	DECARBONIZATION PARTNERS I DELAWARE FEEDER A LP	NEW YORK	NY	BLACKROCK	10/31/2023	05/13/2024	54,144							54,144	54,144				
000000-00-0	CARLYLE CREDIT OPPORTUNITIES FUND III LP	WASHINGTON	DC	THE CARLYLE GROUP	12/31/2023	08/23/2024	931,975							931,975	931,975				
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND III LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP	01/17/2024	11/20/2024								2,475,679	2,475,679				
000000-00-0	DB DINO HOLDINGS I LP	BOCA RATON	FL	DIGITAL BRIDGE	06/11/2024	12/19/2024								2,668,235	2,668,235				
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								1,282,997	1,287,719	4,722		4,722	
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	CHUSA II, INC, MBK - PROJECT TRANSFORMERS	SEOUL	KOR	MBK PARTNERS	04/27/2016	09/01/2024	641							641	(562,031)	(562,673)		(562,673)	3,450,865
552770-05-9	JP MORGAN GLOBAL EME MARKETS FUND LLC	NEW YORK	NY	JP MORGAN INVESTMENT MANAGEMENT INC	10/01/2014	10/31/2024	6,413,819	3,638,813				3,638,813		10,052,632	10,052,632				(3,318,147)
000000-00-0	EQT V FUND	St Peter Port	GGY	EQT	12/01/2006	09/30/2024													
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC	07/30/2007	06/17/2024		2,091				2,091		2,091			(2,091)	(2,091)	
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	MERIT CAPITAL PARTNERS	01/13/2005	04/30/2024	288	(288)				(288)							
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners	02/15/2006	04/25/2024	24,134	(24,134)				(24,134)							17,311
000000-00-0	Alohomora As Holdings LP Prounlimited	GRAND CAYMAN	CYM	Investcorp	06/08/2018	12/05/2024													153,149
BAS134-RN-4	ACADIAN INTL SMALL CAP FUND	BOSTON	MA	ACADIAN ASSET MANAGEMENT LLC	07/01/2020	09/27/2024	6,394,166	236,308				236,308		6,630,473	6,630,467		(7)	(7)	1,041,381
000000-00-0	Aero Capital Solutions Fund IV LP	AUSTIN	TX	Aero Capital Solutions	11/14/2024	12/18/2024								1,707,226	1,707,226				
000000-00-0	FALCONPOINT PARTNERS II LP	NEW YORK	NY	FalconPoint Partners	12/19/2024	12/19/2024								363,161	363,161				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							474,977,724	3,895,471				3,895,471		489,741,176	486,930,891	(2,808,188)	(2,097)	(2,810,285)	2,221,217
000000-00-0	PIAA, LP	NORTH ANDOVER	MA	HOUSE HANOVER, LLC	10/29/2014	05/31/2024	586,450							586,450	500,000	(86,450)		(86,450)	
000000-00-0	ALLSTATE FINANCIAL SERVICES LLC	Dover	DE	DIRECT	01/01/2007	04/29/2024	(1,259,284)							(1,259,284)	(1,259,284)				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
2099999. Joint Venture Interests - Common Stock - Affiliated							(672,834)							(672,834)	(759,284)	(86,450)		(86,450)	
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	New York	NY	Blackstone Group	10/22/2003	12/23/2024	29,668							29,668	29,668				
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP	12/17/2015	03/18/2024	2,410							2,410	2,410				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009	11/27/2024	273,573							273,573	218,262	(55,311)		(55,311)	
000000-00-0	HEMISFERIO SUL INVESTIMENTOS FUND IV LP	Sao Paulo	BRA	HEMISFERIO SUL INVESTIMENTOS	04/27/2012	10/10/2024	353,495							353,495	353,495				
000000-00-0	HSRE BRIGHTVIEW CO-INVESTMENT LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC	12/05/2019	10/25/2024	1,110,743							1,110,743	1,110,743				
000000-00-0	ML-AI VENTURE 2, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	10/07/2014	09/30/2024	63,245							63,245	63,245				
000000-00-0	ML-AI VENTURE 3, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	07/22/2016	11/19/2024	4,466,836							4,466,836	4,466,836				
000000-00-0	NORTH HAVEN REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	07/22/2009	12/30/2024	3,318,804							3,318,804	3,318,804				
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP	New York	NY	O'Connor Group	09/30/2008	11/04/2024	195,450							195,450	195,450				
000000-00-0	PATRIA BRAZIL REAL ESTATE FUND II	Sao Paulo	BRA	PATRIA INVESTIMENTOS	12/22/2011	01/17/2024	373,762							373,762	373,762				
000000-00-0	RANCHO PRESIDIO LAND PARTNERS LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	12/20/2019	12/19/2024	499,030							499,030	499,030				
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II	Greenwich	CT	STARWOOD CAPITAL GROUP	12/22/2011	08/01/2024	675,267							675,267	675,267				
000000-00-0	WALTON STREET REAL ESTATE FUND VI	Chicago	IL	Walton Street	05/11/2009	12/13/2024	944,264							944,264	944,264				
000000-00-0	LONE STAR FUND VII	Dallas	TX	Lone Star Funds	12/22/2011	02/13/2024	6,443							6,443			(6,443)	(6,443)	
000000-00-0	ML-AI VENTURE 5 LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	07/01/2021	11/06/2024	37,247,849							37,247,849	37,247,849				
000000-00-0	ML-AI VENTURE 1 LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	07/01/2021	12/31/2024		9,288				9,288		9,288	9,288				(9,288)
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	DENVER	CO	REDPEAK PROPERTIES	05/01/2021	09/27/2024													6,667
000000-00-0	TRUAMERICA PROPERTIES II LLC	Los Angeles	CA	TruAmerica Multifamily	08/01/2021	12/19/2024	371,006							371,006	371,006				
000000-00-0	ELMTREE U.S. NET LEASE FUND IV LP	ST. LOUIS	MO	ELMTREE FUNDS	10/28/2021	12/20/2024	1,961,495							1,961,495	1,961,495				
000000-00-0	MSP GP FUND III LP	DALLAS	TX	MONTGOMERY STREET PARTNERS	09/30/2022	07/03/2024	48,169							48,169	48,169				
000000-00-0	BLACKSTONE PROPERTY PARTNERS LP	NEW YORK	NY	BLACKSTONE GROUP	03/31/2023	12/31/2024	294,600							294,600	294,600				
000000-00-0	BLACKCHAMBER REAL ESTATE OPPORTUNITY FUND II LP	WASHINGTON	DC	BLACKCHAMBER PARTNERS	03/31/2023	03/06/2024	2,898,713							2,898,713	2,898,713				
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND IV LP	RENO	NV	DERMODY PROPERTIES	03/08/2024	08/15/2024								2,847,445	2,847,445				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							55,134,822	9,288				9,288		57,991,554	57,929,800	(55,311)	(6,443)	(61,754)	(2,620)
000000-00-0	AP REAL ESTATE LLC	Dover	DE	DIRECT	03/26/2012	12/13/2024	6,693,682							6,693,682	6,693,682				
000000-00-0	AP Timber LLC	Dover	DE	DIRECT	05/22/2012	03/31/2024	7,849,949							7,849,949	7,849,949				528,305
000000-00-0	NBInv AP7 LLC	CHELAN	WA	DIRECT	03/10/2020	06/27/2024	6,458,588							6,458,588	6,458,588				
000000-00-0	SM202	PHOENIX	AZ	CBRE Global Investors	10/30/2020	12/31/2024	11,885,434							11,885,434	11,885,434				
000000-00-0	TDC CITY CENTER LLC	PHOENIX	AZ	Transwestern Development Company	07/01/2021	12/31/2024	258,554							258,554	258,554				
000000-00-0	TDC CITY CENTER PHASE II LLC	PHOENIX	AZ	Transwestern Development Company	07/01/2021	12/31/2024	8,729							8,729	8,729				
000000-00-0	White Oak Real Estate 2017-2, LP	Westerville	OH	White Oak GP	11/07/2017	10/01/2024	1,476	260,767				260,767		262,243	262,243				(238,618)
2299999. Joint Venture Interests - Real Estate - Affiliated							33,156,412	260,767				260,767		33,417,179	33,417,179				289,687
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP	03/22/2018	12/27/2024	430,100							430,100	(212,776)	(642,876)		(642,876)	
404738-AA-0	CRAYHILL CO-INVEST FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP	08/20/2018	12/30/2024	450,839							450,839	450,839				
000000-00-0	AEP I HOLDCO LLC	NEW YORK	NY	ANVIL ENERGY PARTNERS	12/21/2018	06/13/2024	1							1			(1)	(1)	
000000-00-0	CENTERLINE RE SPEC SIT MTG FUND	New York	NY	C III CAPITAL PARTNERS	07/01/2021	06/27/2024	1,235							1,235	1,235				
000000-00-0	WCP NEWCOLD III LP	STAMFORD	CT	WESTPORT CAPITAL PARTNERS	09/27/2024	12/31/2024								2,030,738	2,030,738				
2599999. Joint Venture Interests - Other - Unaffiliated							882,175							2,912,913	2,270,036	(642,876)	(1)	(642,877)	
000000-00-0	NBINV RIVERSIDE CARS1, LLC	DOVER	DE	DIRECT	02/29/2016	12/13/2024	1,843,397							1,843,397	1,843,397				
000000-00-0	NBINV RIVERSIDE MANAGEMENT LLC	DOVER	DE	DIRECT	02/29/2016	03/31/2024		(288,363)				(288,363)		(288,363)			288,363	288,363	
000000-00-0	AFCO Agent Loans	Dover	DE	DIRECT	11/20/2024	11/20/2024									6,167,760		6,167,760	6,167,760	
2699999. Joint Venture Interests - Other - Affiliated							1,843,397	(288,363)				(288,363)		1,555,034	8,011,157		6,456,123	6,456,123	
000000-00-0	AIC COLLATERAL LOAN (AIMCO)	Dover	DE	DIRECT	02/17/2022	10/17/2024	815,397							815,397	815,397				
000000-00-0	AIC COLLATERAL LOAN (AIMCO) REFI	Dover	DE	DIRECT	04/20/2021	10/21/2024	66,667							66,667	66,667				
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				1,698,062
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				1,222,950
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				1,058,414
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				1,395,581
3099999. Collateral Loans - Affiliated							92,477,564							92,477,564	92,477,564				5,375,007
000000-00-0	CREA CORPORATE TAX CREDIT FUND XXVI, LLC	Indianapolis	IN	CREA	04/11/2012	10/10/2024	12,054							12,054	12,054				
000000-00-0	CREA CORPORATE TAX CREDIT FUND 57 LLC	INDIANAPOLIS	IN	CREA	12/22/2017	10/16/2024	24,960							24,960	24,960				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	CREA CORPORATE TAX CREDIT FUND 61, LLC	INDIANAPOLIS	IN	CREA	06/27/2018	10/11/2024	2,919							2,919	2,919				
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 45	Portland	OR	PNC TAX CREDIT CAPITAL	11/23/2010	06/14/2024	66,814							66,814	66,814				
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 46	Portland	OR	PNC TAX CREDIT CAPITAL	06/15/2011	09/19/2024	206,562							206,562	206,562				
000000-00-0	PNC LIHTC FUND 71 LLC	PORTLAND	OR	PNC TAX CREDIT CAPITAL	06/03/2019	06/14/2024	16,931							16,931	16,931				
000000-00-0	RED STONE EQUITY - 2017 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS	10/02/2017	12/19/2024	13,634							13,634	13,634				
000000-00-0	RED STONE EQUITY - 2018 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS	07/27/2018	12/19/2024	2,133							2,133	2,133				
000000-00-0	RED STONE EQUITY - 2019 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS	04/26/2019	12/19/2024	1,387							1,387	1,387				
000000-00-0	RED STONE EQUITY FUND 75 LP	CLEVELAND	OH	RED STONE EQUITY PARTNERS	12/18/2019	12/19/2024	335							335	335				
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							350,928							350,928	350,928				
64129V-AB-9	NEUB XVII SN		CYM	Neuberger Berman CLO XVII, Ltd.	01/01/2022	08/22/2024	2,274,667							2,274,667	2,546,125		271,458	271,458	
75888C-AE-2	REG19 XIX SUB		CYM	Regatta XIX Funding Ltd.	02/17/2022	09/06/2024	2,981,096							2,981,096	4,113,550		1,132,454	1,132,454	
00140P-AC-9	AIMCO 11 SUB		CYM	Aimco Clo 11 Ltd.	01/01/2022	10/17/2024	(17,372)							(17,372)			17,372	17,372	
00900D-AE-2	AIMCO 2017-A SUB		US	Aimco CLO, Series 2017-A	01/01/2022	10/21/2024	(191,706)							(191,706)			191,706	191,706	
05363W-AA-7	AVERY IV IN		CYM	Avery Point IV Investor Ltd.	01/01/2022	11/25/2024													
64131R-AE-8	NEUB XVI-S SN		CYM	Neuberger Berman Clo XVI-S, Ltd.	01/01/2022	10/15/2024	(547,432)							(547,432)			547,432	547,432	
000000-00-0	STCLO VI PS		CYM	STONE TOWER CLO VI LTD	01/01/2022	02/01/2024													12,742
000000-00-0	STCLO VI SUB		CYM	STONE TOWER CLO LTD STCLO_07-6A	01/01/2022	02/01/2024													1,711
82671W-AC-9	SPEAK 10 SUB		CYM	Signal Peak CLO 10 Ltd.	01/01/2022	08/22/2024	3,315,274		(470,867)			(470,867)		2,844,407	3,116,490		272,083	272,083	795,477
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							7,814,527		(470,867)			(470,867)		7,343,659	9,776,165		2,432,506	2,432,506	809,929
000000-00-0	INVESTEC AFRICA CRDT OPPORT FD 1A	ST PETER PORT	GGY	INVESTEC ASSET MANAGEMENT GUERNSEY LIMITED	12/31/2019	04/30/2024	484,506							484,506	490,274		5,768	5,768	
5899999. Any Other Class of Assets - Unaffiliated							484,506							484,506	490,274		5,768	5,768	
6099999. Total - Unaffiliated							575,205,499	3,904,759	(470,867)			3,433,891		594,385,554	593,308,912	(3,506,375)	2,429,733	(1,076,642)	3,028,525
6199999. Total - Affiliated							126,804,539	(27,596)				(27,596)		126,776,943	133,146,616	(86,450)	6,456,123	6,369,673	5,664,694
6299999 - Totals							702,010,038	3,877,163	(470,867)			3,406,296		721,162,497	726,455,528	(3,592,825)	8,885,855	5,293,031	8,693,219

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-ET-1	UNITED STATES TREASURY				1.A	191,103	100.3866	170,657	170,000	170,197		(1,558)			7.625	6.644	FA	4,896	12,963	09/18/1995	02/15/2025
912810-ET-1	UNITED STATES TREASURY		SD		1.A	202,344	100.3866	180,696	180,000	180,209		(1,649)			7.625	6.644	FA	5,184	13,725	09/18/1995	02/15/2025
912810-PT-9	UNITED STATES TREASURY				1.A	38,617,931	101.4189	35,516,609	35,019,700	38,547,265		(70,666)			4.750	3.711	FA	628,309		09/06/2024	02/15/2037
912810-QA-9	UNITED STATES TREASURY				1.A	1,162,664	87.6512	1,105,457	1,261,200	1,164,655		1,991			3.500	4.224	FA	16,673	16,734	10/31/2024	02/15/2039
912810-QB-7	UNITED STATES TREASURY				1.A	6,671,133	94.8484	6,165,147	6,500,000	6,662,836		(7,986)			4.250	4.019	MN	35,867	276,250	12/15/2023	05/15/2039
912810-QC-5	UNITED STATES TREASURY				1.A	6,858,008	97.3368	6,326,894	6,500,000	6,840,798		(16,585)			4.500	4.022	FA	110,482	292,500	12/15/2023	08/15/2039
912810-QD-3	UNITED STATES TREASURY				1.A	9,665,887	95.8432	9,751,277	10,174,200	9,691,057		22,346			4.375	4.826	MN	57,792	445,121	11/10/2023	11/15/2039
912810-QE-1	UNITED STATES TREASURY				1.A	9,866,948	98.4451	9,990,209	10,148,000	9,881,557		12,230			4.625	4.872	FA	177,280	469,345	10/13/2023	02/15/2040
912810-QH-4	UNITED STATES TREASURY				1.A	14,801,985	95.6601	14,976,444	15,655,900	14,842,998		35,764			4.375	4.858	MN	88,929	684,946	11/03/2023	05/15/2040
912810-QK-7	UNITED STATES TREASURY				1.A	5,835,469	89.9863	5,399,179	6,000,000	5,843,008		7,277			3.875	4.104	FA	87,819	232,500	12/15/2023	08/15/2040
912810-QL-5	UNITED STATES TREASURY				1.A	6,089,766	93.9862	5,639,169	6,000,000	6,086,088		(3,535)			4.250	4.126	MN	33,108	255,000	12/15/2023	11/15/2040
912810-QN-1	UNITED STATES TREASURY				1.A	24,654,224	99.5283	21,373,504	21,474,800	24,406,396		(131,124)			4.750	3.624	FA	385,292	1,020,053	01/31/2023	02/15/2041
912810-QQ-4	UNITED STATES TREASURY				1.A	19,901,376	95.2296	17,952,021	18,851,300	19,888,202		(13,174)			4.375	3.917	MN	107,080	412,372	09/06/2024	05/15/2041
912810-QS-0	UNITED STATES TREASURY				1.A	14,988,518	87.9681	15,981,963	18,167,900	15,122,411		113,222			3.750	5.277	FA	257,337	681,296	10/20/2023	08/15/2041
912810-QT-8	UNITED STATES TREASURY				1.A	5,827,227	80.4687	5,632,811	7,000,000	5,873,865		44,151			3.125	4.496	MN	28,401	218,750	12/08/2023	11/15/2041
912810-QU-5	UNITED STATES TREASURY				1.A	5,808,086	80.2264	5,615,849	7,000,000	5,854,395		43,888			3.125	4.507	FA	82,626	218,750	12/08/2023	02/15/2042
912810-QW-1	UNITED STATES TREASURY				1.A	5,500,625	78.4815	5,101,296	6,500,000	5,539,206		37,183			3.000	4.208	MN	25,318	195,000	12/15/2023	05/15/2042
912810-QX-9	UNITED STATES TREASURY				1.A	5,440,859	75.1284	5,258,986	7,000,000	5,498,863		54,968			2.750	4.530	FA	72,711	192,500	12/08/2023	08/15/2042
912810-QY-7	UNITED STATES TREASURY				1.A	10,781,634	74.7342	10,553,072	14,120,800	10,905,883		113,377			2.750	4.631	MN	50,418	388,322	12/15/2023	11/15/2042
912810-QZ-4	UNITED STATES TREASURY				1.A	9,765,731	78.9931	9,973,987	12,626,400	9,870,044		92,662			3.125	4.966	FA	149,038	394,575	11/10/2023	02/15/2043
912810-RB-6	UNITED STATES TREASURY				1.A	14,849,035	75.7415	13,431,625	17,733,500	14,995,674		99,210			2.875	4.077	MN	66,194	509,838	06/30/2023	05/15/2043
912810-RC-4	UNITED STATES TREASURY				1.A	14,680,175	84.7082	13,244,462	15,635,400	14,728,226		32,604			3.625	4.073	FA	214,084	566,783	06/30/2023	08/15/2043
912810-RD-2	UNITED STATES TREASURY				1.A	14,857,158	86.1058	15,640,949	18,164,800	14,972,043		98,493			3.750	5.226	MN	88,441	681,180	10/27/2023	11/15/2043
912810-RE-0	UNITED STATES TREASURY				1.A	14,706,631	84.3765	15,435,593	18,293,700	14,831,857		104,735			3.625	5.199	FA	250,482	663,147	10/17/2023	02/15/2044
912810-RG-5	UNITED STATES TREASURY				1.A	14,820,297	81.0467	15,110,835	18,644,600	14,949,292		112,278			3.375	4.982	MN	81,699	629,255	11/03/2023	05/15/2044
912810-RH-3	UNITED STATES TREASURY				1.A	12,271,509	77.6623	12,552,398	16,162,800	12,402,011		108,700			3.125	5.000	FA	190,780	488,050	11/13/2024	08/15/2044
912810-RJ-9	UNITED STATES TREASURY				1.A	14,831,215	75.8939	15,923,752	20,981,600	15,028,512		166,497			3.000	5.333	MN	81,724	629,448	10/20/2023	11/15/2044
912810-RK-6	UNITED STATES TREASURY				1.A	19,860,387	69.3823	18,235,756	26,283,000	20,129,003		191,451			2.500	4.242	FA	248,189	657,075	07/31/2023	02/15/2045
912810-RM-2	UNITED STATES TREASURY				1.A	6,323,125	75.5570	6,044,559	8,000,000	6,373,913		48,080			3.000	4.540	MN	31,160	240,000	12/08/2023	05/15/2045
912810-RN-0	UNITED STATES TREASURY				1.A	8,111,211	73.7568	8,113,243	11,000,000	8,198,088		78,258			2.875	4.842	FA	119,453	316,250	11/17/2023	08/15/2045
912810-RP-5	UNITED STATES TREASURY				1.A	8,694,755	75.1964	7,775,911	10,340,800	8,710,496		15,741			3.000	4.135	MN	40,278	155,112	09/06/2024	11/15/2045
912810-RQ-3	UNITED STATES TREASURY				1.A	14,100,391	68.3839	13,676,786	20,000,000	14,197,979		88,475			2.500	4.675	FA	188,859	250,000	12/04/2024	02/15/2046
912810-RS-9	UNITED STATES TREASURY				1.A	10,506,563	68.0938	9,533,131	14,000,000	10,606,847		96,645			2.500	4.235	MN	45,442	350,000	12/15/2023	05/15/2046
912810-RT-7	UNITED STATES TREASURY				1.A	11,735,835	64.5560	11,564,634	17,914,100	11,905,896		157,250			2.250	4.748	FA	152,246	403,067	11/30/2023	08/15/2046
912810-RU-4	UNITED STATES TREASURY				1.A	19,645,700	72.6500	18,054,979	24,852,000	19,693,024		47,324			2.875	4.357	MN	92,766	357,248	08/30/2024	11/15/2046
912810-RV-2	UNITED STATES TREASURY				1.A	14,627,545	74.1003	14,829,773	20,013,100	14,772,610		128,870			3.000	4.963	FA	226,779	600,393	11/10/2023	02/15/2047
912810-RX-8	UNITED STATES TREASURY				1.A	11,831,915	73.8995	11,580,487	15,670,600	11,932,703		93,060			3.000	4.741	MN	61,037	470,118	11/30/2023	05/15/2047
912810-RY-6	UNITED STATES TREASURY				1.A	15,917,837	70.3263	14,542,633	20,678,800	15,939,735		21,898			2.750	4.351	FA	214,795		12/04/2024	08/15/2047
912810-RZ-3	UNITED STATES TREASURY				1.A	11,827,000	70.1683	11,553,072	16,464,800	11,944,711		108,677			2.750	4.727	MN	58,787	452,782	11/30/2023	11/15/2047
912810-SA-7	UNITED STATES TREASURY				1.A	14,714,695	73.3551	12,780,444	17,422,700	14,815,393		68,119			3.000	3.998	FA	197,426	522,681	06/30/2023	02/15/2048
912810-SC-3	UNITED STATES TREASURY				1.A	14,786,163	74.9065	15,744,377	21,018,700	14,940,706		130,445			3.125	5.297	MN	85,280	656,834	10/20/2023	05/15/2048
912810-SD-1	UNITED STATES TREASURY				1.A	20,014,117	73.0351	17,245,993	23,613,300	20,151,572		87,991			3.000	3.961	FA	267,575	708,399	05/31/2023	08/15/2048
912810-SE-9	UNITED STATES TREASURY				1.A	21,796,138	78.1027	18,053,350	23,114,900	21,857,588		32,994			3.375	3.721	MN	101,287	780,128	01/31/2023	11/15/2048
912810-SF-6	UNITED STATES TREASURY				1.A	29,673,405	72.7542	24,497,273	33,671,300	29,856,064		97,357			3.000	3.715	FA	381,547	1,010,139	01/31/2023	02/15/2049
912810-SH-2	UNITED STATES TREASURY				1.A	29,666,981	70.8871	28,870,600	40,727,600	29,830,946		134,419			2.875	4.737	MN	152,025	595,919	11/26/2024	05/15/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-SJ-8	UNITED STATES TREASURY				1.A	19,311,273	61.9136	17,898,425	28,908,700	19,345,028		33,755			2.250	4.479	FA	245,685		11/26/2024	08/15/2049
912810-SK-5	UNITED STATES TREASURY				1.A	11,873,948	63.5433	11,868,165	18,677,300	12,027,814		136,326			2.375	4.856	MN	57,593	443,586	11/10/2023	11/15/2049
912810-SL-3	UNITED STATES TREASURY				1.A	15,062,093	58.0670	15,809,311	27,226,000	15,330,519		230,370			2.000	5.106	FA	205,675	544,520	10/27/2023	02/15/2050
912810-SN-9	UNITED STATES TREASURY				1.A	14,946,398	47.4085	15,168,726	31,995,800	15,326,326		330,445			1.250	4.837	MN	51,927	399,948	11/03/2023	05/15/2050
912810-SP-4	UNITED STATES TREASURY				1.A	20,914,998	48.7620	17,746,057	36,393,200	21,365,201		334,801			1.375	3.952	FA	189,012	500,407	12/15/2023	08/15/2050
912810-SQ-2	UNITED STATES TREASURY				1.A	13,375,740	59.6266	13,883,880	23,284,700	13,843,669		396,916			1.125	4.859	FA	98,944	261,953	11/17/2023	08/15/2040
912810-SR-0	UNITED STATES TREASURY				1.A	11,033,047	60.1430	11,427,179	19,000,000	11,408,498		325,820			1.125	4.827	MN	27,752	213,750	12/15/2023	05/15/2040
912810-SS-8	UNITED STATES TREASURY				1.A	23,740,016	52.1405	22,093,286	42,372,600	24,184,525		371,082			1.625	4.427	MN	89,398	688,555	11/30/2023	11/15/2050
912810-ST-6	UNITED STATES TREASURY				1.A	14,828,593	61.8936	13,710,421	22,151,600	15,279,501		304,655			1.375	4.043	MN	39,546	304,585	06/30/2023	11/15/2040
912810-SU-3	UNITED STATES TREASURY				1.A	27,122,102	55.6088	22,992,940	41,347,700	27,547,309		299,426			1.875	3.930	FA	292,833	775,269	12/15/2023	02/15/2051
912810-SW-9	UNITED STATES TREASURY				1.A	18,228,158	66.9911	17,780,974	26,542,300	18,412,461		166,259			1.875	4.581	FA	187,978	216,418	12/04/2024	02/15/2041
912810-SX-7	UNITED STATES TREASURY				1.A	29,662,655	62.8815	27,304,160	43,421,600	29,999,425		265,171			2.375	4.346	MN	133,893	1,031,263	11/10/2023	05/15/2051
912810-SY-5	UNITED STATES TREASURY				1.A	14,582,149	70.9644	14,665,441	20,665,900	14,719,695		119,632			2.250	4.804	MN	60,371	194,983	11/26/2024	05/15/2041
912810-SZ-2	UNITED STATES TREASURY				1.A	24,210,695	57.1410	21,174,389	37,056,400	24,553,001		256,491			2.000	4.091	FA	279,937	741,128	12/08/2023	08/15/2051
912810-TA-6	UNITED STATES TREASURY				1.A	20,003,374	64.7533	18,348,437	28,335,900	20,512,618		325,387			1.750	4.048	FA	187,302	495,878	05/31/2023	08/15/2041
912810-TB-4	UNITED STATES TREASURY				1.A	37,574,531	55.1542	33,529,387	60,792,100	37,925,841		295,884			1.875	4.229	MN	147,992	845,868	09/06/2024	11/15/2051
912810-TC-2	UNITED STATES TREASURY				1.A	21,695,403	67.1420	20,537,186	30,587,700	22,144,697		334,032			2.000	4.315	MN	79,427	611,754	11/17/2023	11/15/2041
912810-TD-0	UNITED STATES TREASURY				1.A	24,626,704	60.6240	23,006,756	37,949,900	24,954,067		242,407			2.250	4.421	FA	322,523	853,873	11/10/2023	02/15/2052
912810-TF-5	UNITED STATES TREASURY				1.A	19,838,675	71.1859	18,525,836	26,024,600	20,161,511		230,046			2.375	4.239	FA	233,461	618,084	07/31/2023	02/15/2042
912810-TG-3	UNITED STATES TREASURY				1.A	24,242,202	69.9332	23,065,009	32,981,500	24,439,337		150,140			2.875	4.511	MN	123,111	948,218	10/27/2023	05/15/2052
912810-TH-1	UNITED STATES TREASURY				1.A	24,891,596	81.3390	21,849,765	26,862,600	25,030,616		74,309			3.250	3.790	MN	113,350	873,035	01/31/2023	05/15/2042
912810-TJ-7	UNITED STATES TREASURY				1.A	26,558,434	71.7466	22,612,891	31,517,700	26,694,867		96,510			3.000	3.911	FA	357,144	945,531	12/15/2023	08/15/2052
912810-TK-4	UNITED STATES TREASURY				1.A	24,680,953	82.5452	21,569,146	26,130,100	24,781,710		53,846			3.375	3.779	FA	333,106	881,891	01/31/2023	08/15/2042
912810-TL-2	UNITED STATES TREASURY				1.A	30,920,044	87.1109	25,593,172	29,380,000	30,863,216		(29,445)			4.000	3.706	MN	152,581	1,175,200	12/15/2023	11/15/2052
912810-TM-0	UNITED STATES TREASURY				1.A	24,879,006	89.9776	21,679,911	24,094,800	24,826,639		(27,468)			4.000	3.765	MN	125,133	963,792	01/31/2023	11/15/2042
912810-TN-8	UNITED STATES TREASURY				1.A	26,470,276	81.2491	24,872,285	30,612,400	26,552,029		67,708			3.625	4.439	FA	419,153	1,109,700	12/15/2023	02/15/2053
912810-TQ-1	UNITED STATES TREASURY				1.A	23,143,110	88.2328	21,488,560	24,354,400	23,196,420		42,289			3.875	4.252	FA	356,464	943,733	12/15/2023	02/15/2043
912810-TR-9	UNITED STATES TREASURY				1.A	27,161,096	81.2902	24,586,715	30,245,600	27,223,200		53,823			3.625	4.227	MN	142,351	1,096,403	11/30/2023	05/15/2053
912810-TS-7	UNITED STATES TREASURY				1.A	14,823,643	88.0104	13,365,876	15,186,700	14,842,634		13,005			3.875	4.051	MN	76,405	588,485	06/30/2023	05/15/2043
912810-TT-5	UNITED STATES TREASURY				1.A	28,786,425	89.0644	29,311,620	32,910,600	28,863,267		64,736			4.125	4.930	FA	512,775	1,357,562	10/20/2023	08/15/2053
912810-TU-2	UNITED STATES TREASURY				1.A	36,977,397	94.0922	34,903,330	37,094,800	36,975,289		(2,108)			4.375	4.398	FA	612,997		11/26/2024	08/15/2043
912810-TV-0	UNITED STATES TREASURY				1.A	39,773,110	98.9294	36,843,193	37,241,900	39,762,334		(10,776)			4.750	4.336	MN	229,676	504,495	11/26/2024	11/15/2053
912810-TW-8	UNITED STATES TREASURY				1.A	29,753,848	98.7376	27,006,707	27,352,000	29,729,261		(24,586)			4.750	4.085	MN	168,683	649,610	09/06/2024	11/15/2043
912810-TW-8	UNITED STATES TREASURY	LS			1.A	8,270,625	98.7376	7,899,008	8,000,000	8,261,851		(8,283)			4.750	4.491	MN	49,337	380,000	12/08/2023	11/15/2043
912810-TX-6	UNITED STATES TREASURY				1.A	46,027,214	91.2250	42,448,008	46,531,100	46,028,914		1,700			4.250	4.314	FA	746,963	29,510	11/26/2024	02/15/2054
912810-TZ-1	UNITED STATES TREASURY				1.A	19,981,132	95.4469	19,367,139	20,291,000	19,988,574		7,442			4.500	4.618	FA	344,892	456,548	05/15/2024	02/15/2044
912810-UA-4	UNITED STATES TREASURY				1.A	38,505,538	97.1598	35,001,031	36,024,200	38,494,283		(11,255)			4.625	4.213	MN	216,319	486,185	11/26/2024	05/15/2054
912810-UB-2	UNITED STATES TREASURY				1.A	29,763,485	96.9457	26,976,606	27,826,500	29,744,755		(18,730)			4.625	4.106	MN	167,094	643,488	09/06/2024	05/15/2044
912810-UC-0	UNITED STATES TREASURY				1.A	265,699,590	91.3201	251,563,539	275,474,500	265,727,907		28,317			4.250	4.465	FA	4,422,189		11/26/2024	08/15/2054
912810-UD-8	UNITED STATES TREASURY				1.A	22,370,919	90.4970	21,269,052	23,502,500	22,376,123		5,204			4.125	4.494	FA	366,189		11/26/2024	08/15/2044
912810-UE-6	UNITED STATES TREASURY				1.A	326,743,984	95.3428	311,770,956	327,000,000	326,740,000		(3,984)			4.500	4.503	MN	1,914,365		12/31/2024	11/15/2054
912810-UF-3	UNITED STATES TREASURY				1.A	58,344,837	96.9610	55,580,947	57,323,000	58,342,941		(1,896)			4.625	4.488	MN	344,512		12/31/2024	11/15/2044
912828-4F-4	UNITED STATES TREASURY	0			1.A	1,191,996	99.6055	1,095,661	1,100,000	1,104,524		(18,442)			2.625	0.935	MS	7,377	28,875	02/28/2020	03/31/2025
912828-6B-1	UNITED STATES TREASURY				1.A	1,430,090	93.4931	1,420,908	1,519,800	1,433,100		3,011			2.625	4.144	FA	15,069		12/18/2024	02/15/2029
912828-R3-6	UNITED STATES TREASURY	SD			1.A	16,559,084	96.5190	14,912,184	15,450,000	15,721,067		(197,187)			1.625	0.340	MN	32,597	251,063	09/22/2020	05/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-U2-4	UNITED STATES TREASURY				1.A	9,440,622	95.9757	9,597,567	10,000,000	9,748,889		128,329			2.000	3.398	MN	25,967	200,000	06/16/2022	11/15/2026
912828-U2-4	UNITED STATES TREASURY	0			1.A	6,136,404	95.9757	6,238,418	6,500,000	6,343,160		80,131			2.000	3.342	MN	16,878	130,000	06/16/2022	11/15/2026
912828-V9-8	UNITED STATES TREASURY				1.A	2,569,374	95.9655	2,568,614	2,676,600	2,580,727		11,352			2.250	4.027	FA	22,747	4,466	12/18/2024	02/15/2027
912828-X8-8	UNITED STATES TREASURY	SD			1.A	476,348	95.7673	478,837	500,000	488,108		4,755			2.375	3.429	MN	1,542	11,875	06/15/2022	05/15/2027
912828-Y7-9	UNITED STATES TREASURY	SD			1.A	1,631,189	99.2216	1,587,546	1,600,000	1,603,031		(5,095)			2.875	2.545	JJ	19,250	46,000	02/19/2019	07/31/2025
912828-Y9-5	UNITED STATES TREASURY				1.A	739,742	96.4149	741,430	769,000	740,365		623			1.875	4.336	JJ	6,034		12/18/2024	07/31/2026
912828-YS-3	UNITED STATES TREASURY				1.A	29,989,751	88.6835	30,114,704	33,957,500	30,348,215		358,464			1.750	4.186	MN	77,155	297,128	06/14/2024	11/15/2029
912828-Z9-4	UNITED STATES TREASURY				1.A	20,095,442	86.8315	21,248,107	24,470,500	20,814,257		616,546			1.500	4.828	FA	138,644	367,058	10/27/2023	02/15/2030
912828-ZQ-6	UNITED STATES TREASURY				1.A	30,153,319	82.0536	32,310,977	39,377,900	31,604,562		1,242,354			0.625	4.845	MN	31,954	246,112	10/27/2023	05/15/2030
91282C-AE-1	UNITED STATES TREASURY				1.A	55,009,004	81.2094	55,571,781	68,430,200	57,237,100		1,549,578			0.625	3.890	FA	161,545	368,476	05/13/2024	08/15/2030
91282C-AV-3	UNITED STATES TREASURY				1.A	84,797,646	81.8185	82,263,385	100,543,800	85,781,072		932,631			0.875	3.677	MN	114,223	494,451	09/06/2024	11/15/2030
91282C-BL-4	UNITED STATES TREASURY				1.A	47,578,165	82.5248	47,136,327	57,117,800	48,971,649		1,141,862			1.125	3.754	FA	242,712	630,718	12/11/2024	02/15/2031
91282C-CB-5	UNITED STATES TREASURY				1.A	31,953,308	84.3636	30,505,186	36,159,200	32,129,198		175,890			1.625	3.599	MN	76,289	293,794	09/06/2024	05/15/2031
91282C-CS-8	UNITED STATES TREASURY				1.A	44,904,974	81.6082	46,563,371	57,057,200	46,502,236		1,339,985			1.250	4.509	FA	269,394	713,215	11/30/2023	08/15/2031
91282C-DJ-7	UNITED STATES TREASURY				1.A	53,092,179	81.7162	50,506,925	61,807,700	53,425,600		333,421			1.375	3.623	MN	110,340	424,928	11/06/2024	11/15/2031
91282C-DY-4	UNITED STATES TREASURY				1.A	38,817,613	84.1091	38,456,700	45,722,400	39,302,297		456,181			1.875	4.174	FA	323,815	482,295	12/04/2024	02/15/2032
91282C-EN-7	UNITED STATES TREASURY				1.A	996,240	96.6774	966,774	1,000,000	997,861		900			2.750	2.846	AO	4,710	27,500	05/19/2022	04/30/2027
91282C-EP-2	UNITED STATES TREASURY				1.A	73,779,672	89.8102	69,717,523	77,627,600	73,918,741		139,069			2.875	3.619	MN	289,763	1,115,897	09/06/2024	05/15/2032
91282C-FF-3	UNITED STATES TREASURY				1.A	70,620,471	88.6829	66,674,301	75,182,800	70,788,416		159,878			2.750	3.635	FA	780,941	40,425	09/06/2024	08/15/2032
91282C-FJ-5	UNITED STATES TREASURY				1.A	47,971,674	94.7194	46,759,060	49,365,900	48,072,699		89,278			3.125	3.743	FA	524,172	78,125	08/30/2024	08/31/2029
91282C-FL-0	UNITED STATES TREASURY				1.A	60,095,051	97.8250	57,843,607	59,129,700	60,039,459		(54,180)			3.875	3.520	MS	585,408	1,165,013	09/10/2024	09/30/2029
91282C-FT-3	UNITED STATES TREASURY				1.A	67,840,767	98.3171	65,970,561	67,099,800	67,800,055		(40,711)			4.000	3.762	AO	459,689	1,341,996	08/30/2024	10/31/2029
91282C-FU-0	UNITED STATES TREASURY	SD			1.A	4,967	99.6054	4,980	5,000	4,979		7			4.125	4.286	AO	35	206	11/09/2022	10/31/2027
91282C-FV-8	UNITED STATES TREASURY				1.A	73,624,761	97.5319	69,179,362	70,930,000	73,190,613		(243,056)			4.125	3.654	MN	379,877	2,925,863	12/29/2023	11/15/2032
91282C-FY-2	UNITED STATES TREASURY				1.A	55,861,570	97.7544	53,757,796	54,992,700	55,635,234		(116,683)			3.875	3.613	MN	187,338	2,130,967	09/27/2023	11/30/2029
91282C-GB-1	UNITED STATES TREASURY				1.A	74,986,625	97.6957	71,953,660	73,650,800	74,648,864		(179,345)			3.875	3.576	JD	7,884	2,853,969	01/31/2023	12/31/2029
91282C-GJ-4	UNITED STATES TREASURY				1.A	69,914,675	95.9377	67,640,954	70,505,100	69,987,919		45,414			3.500	3.659	JJ	1,032,670	1,767,679	10/16/2024	01/31/2030
91282C-GL-9	UNITED STATES TREASURY				1.A	633,416	99.7365	634,224	635,900	633,496		80			4.000	4.345	FA	9,608		12/18/2024	02/15/2026
91282C-GM-7	UNITED STATES TREASURY				1.A	117,198,456	93.0293	113,425,247	121,924,200	117,561,595		305,221			3.500	4.017	FA	1,611,851	1,581,444	08/30/2024	02/15/2033
91282C-GQ-8	UNITED STATES TREASURY				1.A	24,642,125	98.1487	24,072,146	24,526,200	24,625,980		(16,145)			4.000	3.912	FA	333,340	981,048	12/29/2023	02/28/2030
91282C-GS-4	UNITED STATES TREASURY				1.A	63,115,069	96.3750	60,515,911	62,792,100	63,096,331		(16,982)			3.625	3.523	MS	581,560	1,209,247	09/10/2024	03/31/2030
91282C-GZ-8	UNITED STATES TREASURY				1.A	9,857,215	95.6952	10,075,174	10,528,400	9,970,253		91,086			3.500	4.634	AO	63,112	368,494	09/29/2023	04/30/2030
91282C-HC-8	UNITED STATES TREASURY				1.A	128,034,812	91.8977	122,717,578	133,537,100	128,412,369		329,832			3.375	3.913	MN	585,147	2,850,294	09/06/2024	05/15/2033
91282C-HD-6	UNITED STATES TREASURY				1.A	2,904,591	99.9747	2,929,258	2,930,000	2,924,413		13,263			4.250	4.724	MN	10,947	124,525	06/26/2023	05/31/2025
91282C-HF-1	UNITED STATES TREASURY				1.A	59,338,902	96.7889	57,525,719	59,434,200	59,346,299		7,397			3.750	3.780	MN	195,937	1,114,391	08/30/2024	05/31/2030
91282C-HJ-3	UNITED STATES TREASURY				1.A	50,023,838	96.7380	49,027,990	50,681,200	50,149,652		85,012			3.750	3.964	JD	5,250	1,900,545	06/30/2023	06/30/2030
91282C-HL-8	UNITED STATES TREASURY				1.A	1,280,176	100.2406	1,288,794	1,285,700	1,284,272		2,773			4.625	4.854	JD	59,464		06/30/2023	06/30/2025
91282C-HR-5	UNITED STATES TREASURY				1.A	14,734,491	97.9020	14,740,326	15,056,200	14,781,115		43,128			4.000	4.372	JJ	252,028	602,248	11/30/2023	07/31/2030
91282C-HT-1	UNITED STATES TREASURY				1.A	123,526,189	95.1719	119,900,642	125,983,200	123,766,041		202,256			3.875	4.117	FA	1,843,959	1,983,799	08/30/2024	08/15/2033
91282C-HV-6	UNITED STATES TREASURY				1.A	1,992,367	100.4828	2,006,139	1,996,500	1,995,087		2,201			5.000	5.111	FA	33,918	99,825	09/29/2023	08/31/2025
91282C-HW-4	UNITED STATES TREASURY				1.A	36,590,099	98.4605	36,153,127	36,718,400	36,631,543		34,542			4.125	4.170	FA	514,641	998,970	08/01/2024	08/31/2030
91282C-HZ-7	UNITED STATES TREASURY				1.A	50,018,313	100.9293	50,812,249	50,344,400	50,069,646		43,975			4.625	4.734	MS	594,901	2,328,429	10/20/2023	09/30/2030
91282C-JG-7	UNITED STATES TREASURY				1.A	14,873,759	102.2066	14,757,504	14,438,900	14,814,402		(54,728)			4.875	4.365	AO	120,557	703,896	11/30/2023	10/31/2030
91282C-JJ-1	UNITED STATES TREASURY				1.A	83,578,919	99.5473	79,981,505	80,345,200	83,430,993		(147,925)			4.500	3.981	MN	469,420	2,556,320	08/30/2024	11/15/2033
91282C-JM-4	UNITED STATES TREASURY				1.A	20,120,313	99.6359	19,927,186	20,000,000	20,104,818		(14,635)			4.375	4.274	MN	76,923	875,000	12/08/2023	11/30/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91282C-JQ-5	UNITED STATES TREASURY				1.A	29,953,693	96.3465	28,929,958	30,027,000	29,958,527		4,834			3.750	3.793	JD	3,111	563,006	08/12/2024	12/31/2030
91282C-JW-2	UNITED STATES TREASURY				1.A	14,976,563	98.6302	14,794,529	15,000,000	14,980,554		3,992			4.000	4.035	JJ	251,087	300,000	02/07/2024	01/31/2029
91282C-JX-0	UNITED STATES TREASURY				1.A	50,546,170	97.5649	48,985,289	50,207,900	50,527,130		(19,040)			4.000	3.882	JJ	840,437		08/01/2024	01/31/2031
91282C-JZ-5	UNITED STATES TREASURY				1.A	82,901,815	95.7359	79,083,896	82,606,300	82,900,900		(915)			4.000	3.952	FA	1,248,073	169,142	08/30/2024	02/15/2034
91282C-KC-4	UNITED STATES TREASURY				1.A	275,447,610	98.8654	271,367,403	274,481,700	275,373,382		(74,227)			4.250	4.190	FA	3,963,683	5,832,736	07/31/2024	02/28/2031
91282C-KF-7	UNITED STATES TREASURY				1.A	29,722,247	98.1618	30,148,628	30,713,200	29,810,091		87,843			4.125	4.673	MS	323,691	633,460	04/16/2024	03/31/2031
91282C-KN-0	UNITED STATES TREASURY				1.A	55,503,662	100.8451	55,715,408	55,248,500	55,483,950		(19,712)			4.625	4.547	AO	437,638	1,277,622	05/29/2024	04/30/2031
91282C-KQ-3	UNITED STATES TREASURY				1.A	92,663,779	98.4629	88,157,178	89,533,400	92,571,672		(92,106)			4.375	3.938	MN	508,572	1,958,543	10/03/2024	05/15/2034
91282C-KT-7	UNITED STATES TREASURY				1.A	12,217,217	100.4778	12,013,733	11,956,600	12,197,069		(20,147)			4.500	3.998	MN	47,301	269,024	07/31/2024	05/31/2029
91282C-KU-4	UNITED STATES TREASURY				1.A	63,894,164	100.8212	60,725,012	60,230,400	63,745,539		(148,626)			4.625	3.598	MN	244,893	1,392,828	09/06/2024	05/31/2031
91282C-KW-0	UNITED STATES TREASURY				1.A	43,556,124	98.7425	41,884,206	42,417,600	43,509,951		(46,173)			4.250	3.799	JD	4,980	901,374	08/30/2024	06/30/2031
91282C-KX-8	UNITED STATES TREASURY				1.A	25,467,987	99.4464	25,133,598	25,273,500	25,452,059		(15,929)			4.250	4.076	JD	2,967	550,948	07/16/2024	06/30/2029
91282C-LC-3	UNITED STATES TREASURY				1.A	28,883,972	98.4150	28,069,938	28,522,000	28,862,284		(21,688)			4.000	3.714	JJ	477,433		08/30/2024	07/31/2029
91282C-LD-1	UNITED STATES TREASURY				1.A	50,382,813	98.0076	49,003,814	50,000,000	50,362,920		(19,893)			4.125	3.998	JJ	863,111		07/31/2024	07/31/2031
91282C-LF-6	UNITED STATES TREASURY				1.A	78,753,257	94.5538	74,049,451	78,314,600	78,735,706		(17,551)			3.875	3.806	FA	1,146,255		12/04/2024	08/15/2034
91282C-LK-5	UNITED STATES TREASURY				1.A	74,085,794	96.8250	71,245,271	73,581,500	74,057,592		(28,202)			3.625	3.473	FA	906,303		09/13/2024	08/31/2029
91282C-LL-3	UNITED STATES TREASURY				1.A	6,965,000	97.7220	6,840,538	7,000,000	6,967,918		2,918			3.375	3.554	MS	70,483		09/30/2024	09/15/2027
91282C-LN-9	UNITED STATES TREASURY				1.A	53,819,991	96.2194	52,723,983	54,795,600	53,860,199		40,208			3.500	3.898	MS	489,999		10/11/2024	09/30/2029
91282C-LQ-2	UNITED STATES TREASURY				1.A	198,640,625	98.9490	197,897,938	200,000,000	198,714,938		74,313			3.875	4.121	AO	1,660,714		10/31/2024	10/15/2027
91282C-LR-0	UNITED STATES TREASURY				1.A	367,141,404	98.8484	364,314,245	368,558,700	367,170,716		29,312			4.125	4.212	AO	2,603,837		11/25/2024	10/31/2029
91282C-LW-9	UNITED STATES TREASURY				1.A	895,629,576	97.3937	876,120,437	899,566,200	895,669,606		40,030			4.250	4.304	MN	4,964,048		12/31/2024	11/15/2034
91282C-LY-5	UNITED STATES TREASURY				1.A	201,801,753	99.9801	201,957,133	201,997,300	201,805,483		3,729			4.250	4.301	MN	754,948		12/31/2024	11/30/2026
91282C-LZ-2	UNITED STATES TREASURY				1.A	181,352,865	97.8650	177,959,439	181,841,800	181,355,823		2,959			4.125	4.170	MN	659,658		12/31/2024	11/30/2031
91282C-MA-6	UNITED STATES TREASURY				1.A	4,997,341	98.8639	4,996,976	5,054,400	4,997,341					4.125	4.382	MN	18,902		12/31/2024	11/30/2029
91282C-MB-4	UNITED STATES TREASURY				1.A	399,695,714	99.2309	399,627,422	402,724,600	399,729,888		34,173			4.000	4.271	JD	752,642		12/31/2024	12/15/2027
91282C-MD-0	UNITED STATES TREASURY				1.A	999,625,001	99.9498	999,497,640	1,000,000,000	999,625,189		188			4.375	4.383	JD	120,856		12/30/2024	12/31/2029
912833-XZ-8	UNITED STATES TREASURY	@			1.A	8,181,972	75.2647	8,128,593	10,800,000	8,227,867		45,895			0.000	4.500	N/A			11/14/2024	02/15/2031
93878Y-CN-7	WASHINGTON D C MET AREA TRAN AUTH DEDICA			2	1.C FE	4,238,291	109.3630	4,183,135	3,825,000	4,177,315		(34,432)			5.000	3.730	JJ	88,188	191,250	03/02/2023	07/15/2040
93878Y-CP-2	WASHINGTON D C MET AREA TRAN AUTH DEDICA			2	1.C FE	5,628,003	108.9940	5,558,694	5,100,000	5,550,283		(43,894)			5.000	3.780	JJ	117,583	255,000	03/02/2023	07/15/2041
93878Y-CQ-0	WASHINGTON D C MET AREA TRAN AUTH DEDICA			2	1.C FE	8,944,244	108.6040	8,824,075	8,125,000	8,823,821		(68,017)			5.000	3.810	JJ	187,326	406,250	03/02/2023	07/15/2042
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						8,389,224,734	XXX	8,147,012,756	8,856,333,800	8,408,930,706		16,766,903			XXX	XXX	XXX	58,276,930	96,366,962	XXX	XXX
36202F-JC-1	G2 004759 - RMBS			4	1.A	703	99.5540	707	710	704		11	7		4.000	5.805	MON	2	28	10/07/2011	08/20/2025
36202F-N4-4	G2 004911 - RMBS			4	1.A	6,534	99.4138	6,534	6,572	6,534		110	39		4.000	4.739	MON	22	263	10/07/2011	01/20/2026
36241L-KS-4	GN 783005 - RMBS			4	1.A	614	99.8283	614	615	614		13	1		5.000	4.710	MON	3	31	10/07/2011	06/15/2025
38375D-F2-9	GNR 2008-094 JB - CMO/RMBS			4	1.A	53,683	100.0475	55,272	55,246	55,246		1,555			5.000	4.999	MON	230	2,762	10/07/2011	12/20/2038
38376X-SK-0	GNR 2010-029 AG - CMO/RMBS			4	1.A	84,066	97.6446	84,066	86,094	84,066		4,165	2,028		4.000	4.560	MON	287	3,444	10/07/2011	10/20/2039
38377F-Z3-8	GNR 2010-073 LA - CMO/RMBS			4	1.A	77,787	99.3491	78,800	79,316	77,822		89	101		4.250	4.901	MON	281	3,371	10/07/2011	03/20/2038
38377V-HF-6	GNR 2011-052 NK - CMO/RMBS			4	1.A	457,761	96.9639	457,761	472,094	457,761		22,511	14,333		3.500	4.705	MON	1,377	16,523	10/07/2011	04/16/2041
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						681,149	XXX	683,755	700,649	682,748		28,454	16,508		XXX	XXX	XXX	2,202	26,422	XXX	XXX
0109999999. Total - U.S. Government Bonds						8,389,905,883	XXX	8,147,696,510	8,857,034,449	8,409,613,454		16,795,358	16,508		XXX	XXX	XXX	58,279,132	96,393,384	XXX	XXX
05401A-AG-6	AVOLON HOLDINGS FUNDING LTD		C	1,2	2.C FE	1,563,538	98.9038	1,553,779	1,571,000	1,569,457		1,189			4.375	4.452	MN	11,455	68,731	04/11/2019	05/01/2026
05401A-AS-0	AVOLON HOLDINGS FUNDING LTD		C	1,2	2.C FE	7,020,720	102.7843	7,194,904	7,000,000	7,016,800		(3,656)			6.375	6.294	MN	70,656	446,250	12/05/2023	05/04/2028
62878U-2F-8	NBN CO LTD		C	1,2	1.D FE	14,989,050	102.6737	15,401,060	15,000,000	14,992,725		3,222			5.750	5.765	AO	203,646	862,500	09/27/2023	10/06/2028
62878U-2G-6	NBN CO LTD		C	1,2	1.D FE	4,986,250	104.4819	5,224,097	5,000,000	4,988,060		1,569			6.000	6.036	AO	70,833	300,000	09/27/2023	10/06/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87164K-AG-9	SYNGENTA FINANCE NV		C	1,2	2.B FE	10,774,000	99.8896	10,762,108	10,774,000	10,774,000					4.892	4.887	AO	98,092	527,064	04/17/2018	04/24/2025
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						39,333,558	XXX	40,135,948	39,345,000	39,341,042		2,323			XXX	XXX	XXX	454,683	2,204,545	XXX	XXX
0309999999. Total - All Other Government Bonds						39,333,558	XXX	40,135,948	39,345,000	39,341,042		2,323			XXX	XXX	XXX	454,683	2,204,545	XXX	XXX
014464-ZD-6	ALEDO TEX INDPT SCH DIST			2	1.A FE	1,092,170	108.3970	1,083,970	1,000,000	1,079,472		(9,528)			5.000	3.719	FA	18,889	47,917	08/10/2023	02/15/2040
014464-ZE-4	ALEDO TEX INDPT SCH DIST			2	1.A FE	2,178,260	108.0730	2,161,460	2,000,000	2,153,742		(18,396)			5.000	3.760	FA	37,778	95,833	08/10/2023	02/15/2041
014464-ZF-1	ALEDO TEX INDPT SCH DIST			2	1.A FE	1,085,360	107.7010	1,077,010	1,000,000	1,073,644		(8,791)			5.000	3.810	FA	18,889	47,917	08/10/2023	02/15/2042
014464-ZG-9	ALEDO TEX INDPT SCH DIST			2	1.A FE	1,081,600	107.3030	1,073,030	1,000,000	1,070,424		(8,385)			5.000	3.860	FA	18,889	47,917	08/10/2023	02/15/2043
016249-UG-7	ALIEF TEX INDPT SCH DIST			2	1.A FE	1,406,352	110.4480	1,325,376	1,200,000	1,371,041		(21,410)			5.000	2.780	FA	22,667	60,000	04/04/2023	02/15/2036
016249-UJ-1	ALIEF TEX INDPT SCH DIST			2	1.A FE	2,070,144	109.6210	1,973,178	1,800,000	2,024,368		(27,774)			5.000	3.040	FA	34,000	90,000	04/04/2023	02/15/2038
081077-S8-3	BELTON TEX INDPT SCH DIST			2	1.A FE	1,654,848	100.7660	1,612,256	1,600,000	1,641,101		(5,869)			4.000	3.530	FA	24,178	64,000	07/29/2022	02/15/2039
081077-S9-1	BELTON TEX INDPT SCH DIST			2	1.A FE	1,337,817	100.3630	1,304,719	1,300,000	1,328,366		(4,033)			4.000	3.600	FA	19,644	52,000	07/29/2022	02/15/2040
081077-T2-5	BELTON TEX INDPT SCH DIST			2	1.A FE	1,024,660	100.0950	1,000,950	1,000,000	1,018,514		(2,621)			4.000	3.660	FA	15,111	40,000	07/29/2022	02/15/2041
081077-T3-3	BELTON TEX INDPT SCH DIST			2	1.A FE	1,149,435	99.3040	1,117,170	1,125,000	1,143,357		(2,590)			4.000	3.700	FA	17,000	45,000	07/29/2022	02/15/2042
081077-U5-6	BELTON TEX INDPT SCH DIST			2	1.A FE	1,255,363	95.0760	1,188,450	1,250,000	1,254,071		(533)			4.000	3.940	FA	18,889	50,000	07/29/2022	02/15/2052
094226-DE-4	BLOOMFIELD TWP N J BRD ED				1.C FE	985,000	95.0720	936,459	985,000	985,000					1.373	1.373	MS	4,508	13,524	08/12/2020	09/01/2026
124511-PG-5	BYRON CENTER MICH PUB SCHS			2	1.C FE	1,163,868	102.3520	1,003,050	980,000	1,083,871		(18,367)			4.000	1.900	MN	6,533	39,200	06/11/2020	05/01/2036
124511-PL-4	BYRON CENTER MICH PUB SCHS			2	1.C FE	1,012,059	100.3360	867,906	865,000	948,396		(14,660)			4.000	2.080	MN	5,767	34,600	06/11/2020	05/01/2040
124511-PM-2	BYRON CENTER MICH PUB SCHS			2	1.C FE	1,679,242	100.3720	1,445,357	1,440,000	1,575,788		(23,839)			4.000	2.120	MN	9,600	57,600	06/11/2020	05/01/2041
124511-PN-0	BYRON CENTER MICH PUB SCHS			2	1.C FE	1,179,714	99.7850	1,012,818	1,015,000	1,108,568		(16,405)			4.000	2.160	MN	6,767	40,600	06/11/2020	05/01/2042
13063D-RD-2	CALIFORNIA STATE				1.C FE	30,198,600	96.7320	29,019,600	30,000,000	30,054,802		(30,021)			2.375	2.268	AO	178,125	712,500	01/07/2020	10/01/2026
13063E-CL-8	CALIFORNIA STATE				1.C FE	16,275,509	114.8590	16,040,059	13,965,000	16,201,630		(73,880)			5.000	2.881	FA	224,992		08/28/2024	08/01/2033
13063E-DE-3	CALIFORNIA STATE				1.C FE	10,367,640	113.5210	10,216,890	9,000,000	10,317,575		(50,065)			5.000	2.841	FA	145,000		08/28/2024	08/01/2032
13063E-DF-0	CALIFORNIA STATE				1.C FE	29,136,250	114.8590	28,714,750	25,000,000	29,003,991		(132,259)			5.000	2.881	FA	402,778		08/28/2024	08/01/2033
151537-JX-6	CENTER LINE MICH PUB SCHS			2	1.C FE	869,554	102.3660	777,982	760,000	821,704		(10,743)			4.000	2.370	MN	5,067	30,400	04/16/2020	05/01/2037
151537-KA-4	CENTER LINE MICH PUB SCHS			2	1.C FE	719,533	100.0480	640,307	640,000	685,001		(7,779)			4.000	2.580	MN	4,267	25,600	04/16/2020	05/01/2043
160879-MJ-8	CHARLOTTE MICH PUB SCH DIST			2	1.B FE	356,836	102.4430	297,085	290,000	332,687		(6,378)			4.000	1.550	MN	1,933	11,600	01/20/2021	05/01/2036
160879-MN-9	CHARLOTTE MICH PUB SCH DIST			2	1.B FE	716,048	100.8770	595,174	590,000	670,742		(11,992)			4.000	1.710	MN	3,933	23,600	01/20/2021	05/01/2040
160879-MP-4	CHARLOTTE MICH PUB SCH DIST			2	1.B FE	714,207	100.5080	592,997	590,000	669,607		(11,811)			4.000	1.740	MN	3,933	23,600	01/20/2021	05/01/2041
160879-MQ-2	CHARLOTTE MICH PUB SCH DIST			2	1.B FE	1,380,196	98.9910	1,138,397	1,150,000	1,297,808		(21,846)			4.000	1.840	MN	7,667	46,000	01/20/2021	05/01/2044
160879-MS-8	CHARLOTTE MICH PUB SCH DIST			2	1.B FE	1,489,950	96.0900	1,201,125	1,250,000	1,404,298		(22,737)			4.000	1.920	MN	8,333	50,000	01/20/2021	05/01/2050
178882-NB-8	CLACKAMAS & WASHINGTON CNTYS ORE SCH DIS	@		3	1.B FE	817,515	44.1510	662,265	1,500,000	932,517		25,051			0.000	2.742	N/A			02/13/2020	06/15/2042
178882-NC-6	CLACKAMAS & WASHINGTON CNTYS ORE SCH DIS	@		3	1.B FE	919,660	41.7260	730,205	1,750,000	1,051,037		28,638			0.000	2.782	N/A			02/13/2020	06/15/2043
178882-ND-4	CLACKAMAS & WASHINGTON CNTYS ORE SCH DIS	@		3	1.B FE	886,078	39.4740	690,795	1,750,000	1,023,959		37,401			0.000	2.822	N/A			02/13/2020	06/15/2044
178882-NE-2	CLACKAMAS & WASHINGTON CNTYS ORE SCH DIS	@		3	1.B FE	733,020	37.3460	560,190	1,500,000	840,533		23,465			0.000	2.852	N/A			02/13/2020	06/15/2045
181144-VG-8	CLARK CNTY WASH SCH DIST NO 037 VANCOUVE			2	1.A FE	1,520,213	101.7300	1,271,625	1,250,000	1,432,537		(29,432)			4.000	1.417	JD	4,167	50,000	12/22/2021	12/01/2038
181144-VH-6	CLARK CNTY WASH SCH DIST NO 037 VANCOUVE			2	1.A FE	1,717,343	101.6030	1,437,682	1,415,000	1,619,322		(32,913)			4.000	1.444	JD	4,717	56,600	12/22/2021	12/01/2039
20772K-JX-8	CONNECTICUT ST			1	1.D FE	2,500,000	98.8700	2,471,750	2,500,000	2,500,000					2.098	2.098	JJ	26,225	52,450	05/29/2020	07/01/2025
20772K-JY-6	CONNECTICUT ST			1	1.D FE	4,500,000	97.0650	4,367,925	4,500,000	4,500,000					2.350	2.350	JJ	52,875	105,750	05/29/2020	07/01/2026
20772K-LA-5	CONNECTICUT ST			2	1.D FE	710,443	102.6440	626,128	610,000	667,390		(9,904)			4.000	2.150	JD	2,033	24,400	06/12/2020	06/01/2036
20772K-NW-5	CONNECTICUT ST			1	1.D FE	4,000,000	98.5690	3,942,760	4,000,000	4,000,000					0.923	0.923	JD	3,077	36,920	05/20/2021	06/01/2025
20772K-NX-3	CONNECTICUT ST			1	1.D FE	5,600,000	95.5700	5,351,920	5,600,000	5,600,000					1.123	1.123	JD	5,241	62,888	05/20/2021	06/01/2026
20772K-RE-1	CONNECTICUT ST			2	1.D FE	399,284	110.8580	388,003	350,000	388,299		(4,464)			5.000	3.330	JD	778	17,500	05/26/2022	06/15/2036
20772K-SP-5	CONNECTICUT ST			2	1.D FE	1,128,340	111.2460	1,112,460	1,000,000	1,105,305		(11,451)			5.000	3.460	MN	6,389	50,000	12/02/2022	11/15/2036
20772K-UD-9	CONNECTICUT ST			2	1.D FE	1,001,289	112.2020	981,768	875,000	984,376		(11,185)			5.000	3.280	MN	5,590	43,750	06/01/2023	05/15/2036
20772K-UH-0	CONNECTICUT ST			2	1.D FE	2,775,950	110.3390	2,758,475	2,500,000	2,739,633		(24,029)			5.000	3.660	MN	15,972	125,000	06/01/2023	05/15/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
224381-UU-5	CRANDALL TEX INDPT SCH DIST			2	1.A FE	1,026,200	100.5410	1,005,410	1,000,000	1,020,532		(2,449)			4.000	3.670	FA	15,111	40,000	07/29/2022	08/15/2040
224381-UW-1	CRANDALL TEX INDPT SCH DIST			2	1.A FE	564,646	99.9730	554,850	555,000	562,574		(892)			4.000	3.780	FA	8,387	22,200	07/29/2022	08/15/2042
224381-VB-6	CRANDALL TEX INDPT SCH DIST			2	1.A FE	3,119,437	95.3850	2,956,935	3,100,000	3,115,349		(1,725)			4.000	3.920	FA	46,844	124,000	07/29/2022	08/15/2047
224381-VG-5	CRANDALL TEX INDPT SCH DIST			2	1.A FE	2,104,914	95.1190	1,997,499	2,100,000	2,103,926		(392)			4.000	3.970	FA	31,733	84,000	07/29/2022	08/15/2052
227183-DL-1	CROOK CNTY ORE SCH DIST				1.B FE	1,430,000	96.5580	1,380,779	1,430,000	1,430,000					1.928	1.928	JD	1,225	27,570	04/24/2020	06/15/2026
227183-DM-9	CROOK CNTY ORE SCH DIST				1.B FE	525,000	94.2630	494,881	525,000	525,000					2.028	2.028	JD	473	10,647	04/24/2020	06/15/2027
239163-JQ-2	DAVISON MICH CMNTY SCH DIST			2	1.B FE	2,612,254	102.8050	2,251,430	2,190,000	2,429,161		(42,373)			4.000	1.840	MN	14,600	87,600	06/17/2020	05/01/2034
239163-JU-3	DAVISON MICH CMNTY SCH DIST			2	1.B FE	1,585,170	101.8170	1,374,530	1,350,000	1,483,735		(23,548)			4.000	2.030	MN	9,000	54,000	06/17/2020	05/01/2038
239163-JX-7	DAVISON MICH CMNTY SCH DIST			2	1.B FE	2,358,138	100.9480	2,054,292	2,035,000	2,219,381		(32,295)			4.000	2.190	MN	13,567	81,400	06/17/2020	05/01/2041
239163-JY-5	DAVISON MICH CMNTY SCH DIST			2	1.B FE	2,496,787	100.5350	2,171,556	2,160,000	2,352,291		(33,646)			4.000	2.220	MN	14,400	86,400	06/17/2020	05/01/2042
239163-JZ-2	DAVISON MICH CMNTY SCH DIST			2	1.B FE	1,781,493	100.2860	1,549,419	1,545,000	1,680,112		(23,618)			4.000	2.250	MN	10,300	61,800	06/17/2020	05/01/2043
239163-KA-5	DAVISON MICH CMNTY SCH DIST			2	1.B FE	770,647	98.1590	657,665	670,000	727,538		(10,048)			4.000	2.280	MN	4,467	26,800	06/17/2020	05/01/2044
25476F-A2-4	DISTRICT COLUMBIA			2	1.B FE	7,499,712	109.3010	7,213,866	6,600,000	7,358,545		(81,414)			5.000	3.350	JJ	165,000	330,000	03/24/2023	01/01/2042
25476F-XS-2	DISTRICT COLUMBIA			2	1.B FE	3,053,294	99.9630	2,898,927	2,900,000	2,971,204		(15,142)			4.000	3.380	AO	24,489	116,000	02/14/2019	10/15/2039
25476F-ZU-5	DISTRICT COLUMBIA			2	1.B FE	3,366,639	112.4580	3,261,282	2,900,000	3,292,054		(42,604)			5.000	3.080	JJ	72,500	145,000	03/10/2023	01/01/2036
25476F-ZY-7	DISTRICT COLUMBIA			2	1.B FE	4,454,200	110.0880	4,403,520	4,000,000	4,383,201		(40,639)			5.000	3.611	JJ	100,000	200,000	03/10/2023	01/01/2040
25476F-ZZ-4	DISTRICT COLUMBIA			2	1.B FE	5,541,650	109.6520	5,482,600	5,000,000	5,457,196		(48,353)			5.000	3.671	JJ	125,000	250,000	03/10/2023	01/01/2041
259507-CB-5	DOUGLAS CNTY ORE SCH DIST NO 116 WINSTON	@		3	1.B FE	269,852	61.0080	265,385	435,000	314,131		8,801			0.000	2.862	N/A			08/09/2019	06/15/2036
266381-LG-5	DURAND MICH AREA SCHS			2	1.C FE	584,990	102.1570	510,785	500,000	550,064		(8,821)			4.000	2.010	MN	3,333	20,000	10/30/2020	05/01/2036
266381-LJ-9	DURAND MICH AREA SCHS			2	1.C FE	1,441,600	100.2890	1,253,613	1,250,000	1,363,257		(19,837)			4.000	2.190	MN	8,333	50,000	10/30/2020	05/01/2040
266381-LK-6	DURAND MICH AREA SCHS			2	1.C FE	4,608,344	97.6860	3,966,052	4,060,000	4,385,384		(56,613)			4.000	2.390	MN	27,067	162,400	10/30/2020	05/01/2045
346843-NG-6	FORT BEND TEX INDPT SCH DIST			2	1.A FE	2,110,300	101.3570	2,027,140	2,000,000	2,034,896		(12,490)			4.000	3.300	FA	30,222	80,000	05/02/2018	08/15/2034
351280-PL-0	FOWLERVILLE MICH CMNTY SCHS SCH DIST			2	1.C FE	1,402,888	102.6160	1,323,746	1,290,000	1,342,029		(11,077)			4.000	3.000	MN	8,600	51,600	01/11/2019	05/01/2032
364496-RD-3	GALVESTON TEX INDPT SCH DIST			2	1.A FE	1,165,320	109.8820	1,098,820	1,000,000	1,137,014		(17,192)			5.000	2.850	FA	20,833	50,000	04/05/2023	02/01/2036
365136-NU-0	GARDEN CITY MICH SCH DIST			2	1.C FE	565,106	105.6120	475,254	450,000	515,249		(11,462)			5.000	2.110	MN	3,750	22,500	06/05/2020	05/01/2040
365136-NV-8	GARDEN CITY MICH SCH DIST			2	1.C FE	1,777,760	98.9820	1,544,119	1,560,000	1,684,208		(21,603)			4.000	2.400	MN	10,400	62,400	06/05/2020	05/01/2043
380302-HX-0	GODFREY-LEE MICH PUB SCH DIST			2	1.C FE	451,219	100.5080	376,905	375,000	427,836		(7,866)			4.000	1.647	MN	2,500	15,000	12/22/2021	05/01/2041
380302-HY-8	GODFREY-LEE MICH PUB SCH DIST			2	1.C FE	418,184	98.8550	345,993	350,000	397,326		(7,023)			4.000	1.735	MN	2,333	14,000	12/22/2021	05/01/2043
380302-HZ-5	GODFREY-LEE MICH PUB SCH DIST			2	1.C FE	1,353,545	96.8770	1,104,398	1,140,000	1,288,390		(21,954)			4.000	1.814	MN	7,600	45,600	12/22/2021	05/01/2046
380302-JA-8	GODFREY-LEE MICH PUB SCH DIST			2	1.C FE	1,476,888	95.9400	1,199,250	1,250,000	1,407,802		(23,292)			4.000	1.876	MN	8,333	50,000	12/22/2021	05/01/2050
415306-GV-5	HARRISON MICH CMNTY SCHS			2	1.C FE	1,605,523	100.1810	1,422,570	1,420,000	1,524,967		(18,189)			4.000	2.510	MN	9,467	56,800	04/15/2020	05/01/2041
419792-P4-2	HAWAII ST			1	1.C FE	7,930,000	99.8830	7,920,722	7,930,000	7,930,000					4.208	4.211	AO	12,050		12/05/2024	10/01/2026
419792-P8-3	HAWAII ST			1	1.C FE	3,879,905	101.7140	3,844,789	3,780,000	3,879,286		(620)			5.000	4.478	AO	6,825		12/05/2024	10/01/2030
419792-P9-1	HAWAII ST			1	1.C FE	7,342,139	102.8980	7,259,454	7,055,000	7,340,671		(1,468)			5.250	4.547	AO	13,375		12/05/2024	10/01/2031
419792-YC-4	HAWAII ST			2	1.C FE	2,794,387	101.2980	2,674,267	2,640,000	2,708,685		(15,811)			4.000	3.300	JJ	52,800	105,600	02/07/2019	01/01/2037
419792-YH-3	HAWAII ST			2	1.C FE	3,605,670	100.6720	3,463,117	3,440,000	3,513,941		(16,970)			4.000	3.420	JJ	68,800	137,600	02/07/2019	01/01/2039
448492-3S-5	HUTTO TEX INDPT SCH DIST			2	1.A FE	690,775	100.5930	668,943	665,000	685,187		(2,266)			4.000	3.540	FA	11,083	26,600	05/27/2022	08/01/2040
448492-3T-3	HUTTO TEX INDPT SCH DIST			2	1.A FE	745,430	100.0790	720,569	720,000	739,927		(2,231)			4.000	3.580	FA	12,000	28,800	05/27/2022	08/01/2041
448492-3U-0	HUTTO TEX INDPT SCH DIST			2	1.A FE	465,120	99.3750	447,188	450,000	461,851		(1,325)			4.000	3.600	FA	7,500	18,000	05/27/2022	08/01/2042
448492-3V-8	HUTTO TEX INDPT SCH DIST			2	1.A FE	2,002,202	96.1080	1,874,106	1,950,000	1,990,961		(4,554)			4.000	3.680	FA	32,500	78,000	05/27/2022	08/01/2047
448492-3W-6	HUTTO TEX INDPT SCH DIST			2	1.A FE	2,571,638	95.1290	2,392,494	2,515,000	2,559,476		(4,923)			4.000	3.730	FA	41,917	100,600	05/27/2022	08/01/2052
452152-2K-6	ILLINOIS ST				1.G FE	4,204,280	104.5080	4,180,320	4,000,000	4,127,282		(43,135)			5.000	3.769	AO	50,000	200,000	03/07/2023	10/01/2027
452152-4T-5	ILLINOIS ST				1.G FE	12,739,821	104.3470	12,297,294	11,785,000	12,282,487		(176,118)			5.000	3.330	MS	196,417	589,250	04/27/2022	09/01/2027
452152-G9-6	ILLINOIS ST			2	1.G FE	7,043,104	103.2160	6,838,060	6,625,000	6,823,019		(89,843)			5.000	3.500	FA	138,021	331,250	06/23/2022	02/01/2028
452153-BZ-1	ILLINOIS ST			2	1.G FE	23,855,000	99.3540	19,870,800	20,000,000	22,751,724		(369,995)			4.000	1.870	JD	66,667	800,000	12/07/2021	12/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
452153-CA-5	ILLINOIS ST			2	1.G FE	23,815,000	98.7800	19,756,000	20,000,000	22,724,065		(365,981)			4.000	1.889	JD	66,667	800,000	12/07/2021	12/01/2036
452153-CB-3	ILLINOIS ST			2	1.G FE	11,847,700	98.7040	9,870,400	10,000,000	11,320,515		(176,982)			4.000	1.949	JD	33,333	400,000	12/07/2021	12/01/2037
452153-CC-1	ILLINOIS ST			2	1.G FE	15,363,270	98.6310	12,822,030	13,000,000	14,689,761		(226,195)			4.000	1.979	JD	43,333	520,000	12/07/2021	12/01/2038
452153-DV-8	ILLINOIS ST				1.G FE	25,000,000	101.6370	25,409,250	25,000,000	25,000,000					5.680	5.676	AO	355,000	1,420,000	09/29/2022	10/01/2026
452153-EV-7	ILLINOIS ST				1.G FE	10,864,100	106.4600	10,646,000	10,000,000	10,643,620		(135,680)			5.000	3.389	MN	83,333	500,000	04/20/2023	05/01/2029
452153-GV-5	ILLINOIS ST				1.G Z	14,988,450	100.9400	15,141,000	15,000,000	14,994,354		5,715			5.650	5.693	JD	70,625	805,125	11/29/2023	12/01/2025
452153-HX-0	ILLINOIS ST			1	1.G FE	10,000,000	100.7920	10,079,200	10,000,000	10,000,000					5.256	5.258	MN	87,600	233,600	05/08/2024	05/01/2026
452153-JJ-9	ILLINOIS ST				1.G FE	1,047,020	103.7840	1,037,840	1,000,000	1,037,573		(9,447)			5.000	3.312	MN	8,333	22,222	05/08/2024	05/01/2027
452153-JK-6	ILLINOIS ST				1.G FE	531,185	105.2250	526,125	500,000	526,584		(4,601)			5.000	3.301	MN	4,167	11,111	05/08/2024	05/01/2028
452153-JL-4	ILLINOIS ST				1.G FE	538,475	106.4600	532,300	500,000	534,021		(4,454)			5.000	3.301	MN	4,167	11,111	05/08/2024	05/01/2029
452153-JM-2	ILLINOIS ST				1.G FE	240,033	107.7740	237,103	220,000	238,136		(1,897)			5.000	3.301	MN	1,833	4,889	05/08/2024	05/01/2030
452153-JN-0	ILLINOIS ST				1.G FE	552,355	108.9730	544,865	500,000	548,182		(4,173)			5.000	3.301	MN	4,167	11,111	05/08/2024	05/01/2031
452153-JQ-3	ILLINOIS ST				1.G FE	947,722	110.7480	930,283	840,000	941,286		(6,436)			5.000	3.331	MN	7,000	18,667	05/08/2024	05/01/2033
452153-JR-1	ILLINOIS ST				1.G FE	569,730	110.8060	554,030	500,000	566,049		(3,681)			5.000	3.340	MN	4,167	11,111	05/08/2024	05/01/2034
452153-JS-9	ILLINOIS ST			2	1.G FE	2,360,679	110.3070	2,299,901	2,085,000	2,346,178		(14,500)			5.000	3.421	MN	17,375	46,333	05/08/2024	05/01/2035
452153-JT-7	ILLINOIS ST			2	1.G FE	5,634,150	109.8730	5,493,650	5,000,000	5,600,885		(33,265)			5.000	3.480	MN	41,667	111,111	05/08/2024	05/01/2036
452153-JU-4	ILLINOIS ST			2	1.G FE	3,353,730	109.4560	3,283,680	3,000,000	3,335,258		(18,472)			5.000	3.581	MN	25,000	66,667	05/08/2024	05/01/2037
452153-JW-0	ILLINOIS ST			2	1.G FE	2,211,120	108.2800	2,165,600	2,000,000	2,200,163		(10,957)			5.000	3.721	MN	16,667	44,444	05/08/2024	05/01/2039
452153-JX-8	ILLINOIS ST			2	1.G FE	2,737,775	107.6350	2,690,875	2,500,000	2,725,499		(12,276)			5.000	3.841	MN	20,833	55,556	05/08/2024	05/01/2040
452153-JY-6	ILLINOIS ST			2	1.G FE	3,262,050	107.2130	3,216,390	3,000,000	3,248,572		(13,478)			5.000	3.931	MN	25,000	66,667	05/08/2024	05/01/2041
452153-JZ-3	ILLINOIS ST			2	1.G FE	3,323,280	108.7670	3,263,010	3,000,000	3,306,666		(16,614)			5.250	3.931	MN	26,250	70,000	05/08/2024	05/01/2042
452153-KA-6	ILLINOIS ST			2	1.G FE	2,749,950	108.3470	2,708,675	2,500,000	2,737,154		(12,796)			5.250	4.021	MN	21,875	58,333	05/08/2024	05/01/2043
452153-KB-4	ILLINOIS ST			2	1.G FE	2,732,800	107.9510	2,698,775	2,500,000	2,720,923		(11,877)			5.250	4.101	MN	21,875	58,333	05/08/2024	05/01/2044
452153-KC-2	ILLINOIS ST			2	1.G FE	2,176,000	107.6220	2,152,440	2,000,000	2,167,043		(8,957)			5.250	4.161	MN	17,500	46,667	05/08/2024	05/01/2045
463813-L8-6	IRVING TEX INDPT SCH DIST			2	1.A FE	7,181,946	108.7010	7,011,215	6,450,000	7,083,380		(71,085)			5.000	3.520	FA	121,833	322,500	07/14/2023	02/15/2040
463813-L9-4	IRVING TEX INDPT SCH DIST			2	1.A FE	6,097,245	108.2890	5,955,895	5,500,000	6,017,021		(57,860)			5.000	3.580	FA	103,889	275,000	07/14/2023	02/15/2041
463813-M2-8	IRVING TEX INDPT SCH DIST			2	1.A FE	5,526,750	107.9630	5,398,150	5,000,000	5,456,114		(50,946)			5.000	3.620	FA	94,444	250,000	07/14/2023	02/15/2042
463813-M3-6	IRVING TEX INDPT SCH DIST			2	1.A FE	4,414,920	107.5410	4,301,640	4,000,000	4,359,327		(40,097)			5.000	3.640	FA	75,556	200,000	07/14/2023	02/15/2043
465468-DS-2	ITASCA CNTY MINN INDPT SCH DIST NO 318			2	1.A FE	3,750,824	101.6310	3,607,901	3,550,000	3,603,962		(24,554)			4.000	3.240	FA	59,167	142,000	06/05/2018	02/01/2034
465468-DT-0	ITASCA CNTY MINN INDPT SCH DIST NO 318			2	1.A FE	5,472,933	101.4690	5,271,315	5,195,000	5,269,776		(33,997)			4.000	3.280	FA	86,583	207,800	06/05/2018	02/01/2035
467754-HR-1	JACKSON CNTY ORE SCH DIST NO 006 CENTRAL			2	1.B FE	1,182,564	101.5430	1,061,124	1,045,000	1,111,117		(13,896)			4.000	2.490	JD	1,858	41,800	06/28/2019	06/15/2036
467754-HX-8	JACKSON CNTY ORE SCH DIST NO 006 CENTRAL	@		3	1.B FE	185,923	44.0760	178,508	405,000	223,602		7,481			0.000	3.432	N/A			06/28/2019	06/15/2042
467754-JA-6	JACKSON CNTY ORE SCH DIST NO 006 CENTRAL	@		3	1.B FE	402,136	37.2710	367,119	985,000	485,180		16,508			0.000	3.492	N/A			06/28/2019	06/15/2045
467754-JB-4	JACKSON CNTY ORE SCH DIST NO 006 CENTRAL	@		3	1.B FE	462,423	35.3340	418,708	1,185,000	559,106		19,236			0.000	3.532	N/A			06/28/2019	06/15/2046
467754-JC-2	JACKSON CNTY ORE SCH DIST NO 006 CENTRAL	@		3	1.B FE	439,663	33.5490	392,523	1,170,000	531,870		18,349			0.000	3.542	N/A			06/28/2019	06/15/2047
467754-JD-0	JACKSON CNTY ORE SCH DIST NO 006 CENTRAL	@		3	1.B FE	441,384	31.8700	388,814	1,220,000	531,684		18,497			0.000	3.573	N/A			06/28/2019	06/15/2048
467754-JE-8	JACKSON CNTY ORE SCH DIST NO 006 CENTRAL	@		3	1.B FE	407,464	30.2970	354,475	1,170,000	493,445		17,116			0.000	3.562	N/A			06/28/2019	06/15/2049
476034-TC-7	JENISON MICH PUB SCHS			2	1.B FE	1,376,494	101.1850	1,168,687	1,155,000	1,283,618		(22,818)			4.000	1.800	MN	7,700	46,200	09/30/2020	11/01/2039
476034-TD-5	JENISON MICH PUB SCHS			2	1.B FE	2,506,511	101.1530	2,134,328	2,110,000	2,340,431		(40,827)			4.000	1.840	MN	14,067	84,400	09/30/2020	11/01/2040
476034-TE-3	JENISON MICH PUB SCHS			2	1.B FE	1,787,961	100.9960	1,525,040	1,510,000	1,671,665		(28,606)			4.000	1.880	MN	10,067	60,400	09/30/2020	05/01/2041
490170-JF-5	KENT CITY MICH CMNTY SCHS			2	1.C FE	1,239,060	104.4310	1,044,310	1,000,000	1,132,049		(23,015)			5.000	2.350	MN	8,333	50,000	01/30/2020	05/01/2049
494619-DV-8	KING & PIERCE CNTY WASH SCH DIST NO 408			2	1.A FE	3,025,872	100.8260	2,878,582	2,855,000	2,889,111		(23,223)			4.000	3.130	JD	9,517	114,200	08/06/2018	12/01/2032
494619-EQ-8	KING & PIERCE CNTY WASH SCH DIST NO 408			2	1.A FE	3,790,944	101.3200	3,647,520	3,600,000	3,666,466		(21,341)			4.000	3.330	JD	12,000	144,000	08/08/2018	12/01/2034
494656-X8-9	KING & SNOHOMISH CNTYS WASH SCH DIST NO			2	1.A FE	5,163,000	100.4170	5,020,850	5,000,000	5,129,035		(14,847)			4.000	3.600	JD	16,667	200,000	08/10/2022	12/01/2040
495242-P7-8	KING CNTY WASH SCH DIST NO 412 SHORELINE			2	1.B FE	1,517,088	101.3370	1,266,713	1,250,000	1,430,496		(29,075)			4.000	1.444	JD	4,167	50,000	12/22/2021	12/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
515390-NQ-1	LANE CNTY ORE SCH DIST NO 052 BETHEL	@		3	1.B FE	601,440	44.3780	443,780	1,000,000	659,296		15,548			0.000	2.401	N/A			02/10/2021	06/15/2042
515390-NR-9	LANE CNTY ORE SCH DIST NO 052 BETHEL	@		3	1.B FE	670,899	41.9520	482,448	1,150,000	740,917		22,218			0.000	2.431	N/A			02/10/2021	06/15/2043
515390-NS-7	LANE CNTY ORE SCH DIST NO 052 BETHEL	@		3	1.B FE	706,938	39.7000	496,250	1,250,000	776,710		18,766			0.000	2.461	N/A			02/10/2021	06/15/2044
515390-NT-5	LANE CNTY ORE SCH DIST NO 052 BETHEL	@		3	1.B FE	728,734	37.5700	499,681	1,330,000	801,574		19,599			0.000	2.491	N/A			02/10/2021	06/15/2045
515390-NU-2	LANE CNTY ORE SCH DIST NO 052 BETHEL	@		3	1.B FE	831,792	35.5570	554,689	1,560,000	915,276		22,466			0.000	2.501	N/A			02/10/2021	06/15/2046
530574-SC-7	LIBERTY HILL TEX INDPT SCH DIST			2	1.A FE	1,237,368	109.1010	1,205,566	1,105,000	1,220,013		(12,072)			5.000	3.510	FA	23,021	55,250	06/29/2023	02/01/2040
530574-SD-5	LIBERTY HILL TEX INDPT SCH DIST			2	1.A FE	1,315,287	108.6670	1,282,271	1,180,000	1,297,596		(12,306)			5.000	3.570	FA	24,583	59,000	06/29/2023	02/01/2041
534655-FX-8	LINCOLN PK MICH SCH DIST			2	1.C FE	1,512,404	100.1190	1,376,636	1,375,000	1,440,146		(13,942)			4.000	2.830	MN	9,167	55,000	06/07/2019	05/01/2037
534655-FY-6	LINCOLN PK MICH SCH DIST			2	1.C FE	1,507,440	99.4700	1,367,713	1,375,000	1,437,858		(13,436)			4.000	2.870	MN	9,167	55,000	06/07/2019	05/01/2038
574193-WK-0	MARYLAND ST				1.A FE	92,774,818	112.2160	92,404,265	82,345,000	92,040,041		(734,777)			5.000	2.970	JD	343,104	1,864,199	06/05/2024	06/01/2031
574193-WL-8	MARYLAND ST				1.A FE	28,589,750	113.5890	28,397,250	25,000,000	28,371,913		(217,837)			5.000	2.961	JD	104,167	565,972	06/05/2024	06/01/2032
574193-WQ-7	MARYLAND ST			2	1.A FE	44,918,409	114.6180	43,967,465	38,360,000	44,610,542		(307,867)			5.000	3.000	JD	159,833	868,428	06/06/2024	06/01/2036
574193-WR-5	MARYLAND ST			2	1.A FE	58,174,500	114.1670	57,083,500	50,000,000	57,792,199		(382,301)			5.000	3.080	JD	208,333	1,131,944	06/06/2024	06/01/2037
575141-LC-8	MASON CNTY WASH SCH DIST NO 309 SHELTON			2	1.A FE	1,842,240	101.2480	1,619,968	1,600,000	1,709,268		(44,470)			4.000	1.125	JD	5,333	64,000	12/21/2021	12/01/2032
575181-GY-2	MASON & KITSAP CNTYS WASH SCH DIST NO 40				1.A FE	1,110,000	96.9370	1,076,001	1,110,000	1,110,000					0.881	0.881	JD	815	9,779	05/12/2021	12/01/2025
575181-HA-3	MASON & KITSAP CNTYS WASH SCH DIST NO 40				1.A FE	1,000,000	91.4080	914,080	1,000,000	1,000,000					1.393	1.393	JD	1,161	13,930	05/12/2021	12/01/2027
57582R-3J-3	MASSACHUSETTS COMMONWEALTH			2	1.B FE	1,125,250	110.3850	1,103,850	1,000,000	1,109,102		(11,095)			5.000	3.480	MN	8,333	50,000	06/29/2023	05/01/2041
57582R-5X-0	MASSACHUSETTS COMMONWEALTH				1.B FE	15,179,033	113.4540	15,061,019	13,275,000	15,057,043		(121,990)			5.000	2.910	MS	221,250	331,875	06/13/2024	03/01/2032
57582T-AJ-1	MASSACHUSETTS COMMONWEALTH			2	1.B FE	17,135,550	111.7000	16,755,000	15,000,000	17,079,581		(55,969)			5.000	3.301	FA	227,083		09/05/2024	08/01/2041
57582T-AK-8	MASSACHUSETTS COMMONWEALTH			2	1.B FE	30,527,550	110.4610	29,824,470	27,000,000	30,435,599		(91,951)			5.000	3.431	FA	408,750		09/05/2024	08/01/2043
611305-MT-7	MONROE TWP MIDDLESEX CNTY N J BRD ED				1.D FE	2,000,000	96.3060	1,926,120	2,000,000	2,000,000					2.071	2.071	FA	17,258	41,420	02/07/2020	08/01/2026
611305-MV-2	MONROE TWP MIDDLESEX CNTY N J BRD ED				1.D FE	2,000,000	91.9520	1,839,040	2,000,000	2,000,000					2.249	2.249	FA	18,742	44,980	02/07/2020	08/01/2028
625482-HR-8	MULTNOMAH-CLACKAMAS CNTYS ORE SCH DIST N	@		3	1.B FE	142,935	64.3620	160,905	250,000	174,092		5,922			0.000	3.491	N/A			04/10/2019	06/15/2035
625482-HS-6	MULTNOMAH-CLACKAMAS CNTYS ORE SCH DIST N	@		3	1.B FE	273,830	61.3510	306,755	500,000	334,454		11,536			0.000	3.541	N/A			04/10/2019	06/15/2036
625485-DK-0	MULTNOMAH-CLACKAMAS CNTYS ORE CENTENNIAL			2	1.B FE	1,309,480	100.5950	1,111,575	1,105,000	1,224,056		(20,566)			4.000	1.910	JD	1,964	44,200	09/03/2020	06/15/2040
641462-SL-1	NEVADA ST			2	1.B FE	13,110,650	109.3960	13,674,500	12,500,000	13,075,172		(30,808)			5.000	4.362	MN	104,167	500,000	11/22/2024	05/01/2042
643154-JW-8	NEW CANEY TEX INDPT SCH DIST			2	1.A FE	1,463,293	110.5080	1,436,604	1,300,000	1,444,088		(14,052)			5.000	3.500	FA	24,556	63,556	07/13/2023	02/15/2039
643154-JX-6	NEW CANEY TEX INDPT SCH DIST			2	1.A FE	1,494,319	109.6590	1,463,948	1,335,000	1,475,644		(13,664)			5.000	3.570	FA	25,217	65,267	07/13/2023	02/15/2040
643154-JY-4	NEW CANEY TEX INDPT SCH DIST			2	1.A FE	1,501,511	109.2090	1,474,322	1,350,000	1,483,819		(12,945)			5.000	3.650	FA	25,500	66,000	07/13/2023	02/15/2041
643154-JZ-1	NEW CANEY TEX INDPT SCH DIST			2	1.A FE	2,213,860	108.8150	2,176,300	2,000,000	2,188,961		(18,219)			5.000	3.710	FA	37,778	97,778	07/13/2023	02/15/2042
650367-PQ-2	NEWARK N J				1.E FE	965,865	106.7300	800,475	750,000	852,638		(26,661)			5.000	1.250	AO	9,375	37,500	08/14/2020	10/01/2028
677523-FQ-0	OHIO ST			2	1.B Z	988,671	113.1140	989,748	875,000	978,414		(9,611)			5.000	3.437	MN	7,292	39,375	11/15/2023	05/01/2036
68609T-R5-9	OREGON			1	1.B FE	4,995,000	94.9180	4,741,154	4,995,000	4,995,000					1.053	1.053	FA	21,916	52,597	04/30/2021	08/01/2026
68609T-R6-7	OREGON			1	1.B FE	1,000,000	92.6720	926,720	1,000,000	1,000,000					1.354	1.354	FA	5,642	13,540	04/30/2021	08/01/2027
68609U-CD-5	OREGON			2	1.B FE	1,468,888	112.7010	1,408,763	1,250,000	1,435,064		(19,303)			5.000	2.980	MN	10,417	62,500	03/16/2023	05/01/2036
68609U-DC-6	OREGON			2	1.B FE	1,764,510	112.7830	1,691,745	1,500,000	1,724,022		(23,120)			5.000	2.980	JD	6,250	75,000	03/16/2023	06/01/2036
68609U-DK-8	OREGON			2	1.B FE	13,000,198	109.4460	12,690,264	11,595,000	12,790,762		(119,804)			5.000	3.570	JD	48,313	579,750	03/16/2023	06/01/2043
68609U-JN-6	OREGON			1	1.B FE	6,000,000	100.2580	6,015,480	6,000,000	6,000,000					5.201	5.203	MN	52,010	144,761	04/25/2024	05/01/2025
68609U-JP-1	OREGON			1	1.B FE	5,000,000	101.0100	5,050,500	5,000,000	5,000,000					5.001	5.002	MN	41,675	115,995	04/25/2024	05/01/2026
68609U-JQ-9	OREGON			1	1.B FE	3,500,000	101.2530	3,543,855	3,500,000	3,500,000					4.890	4.891	MN	28,525	79,395	04/25/2024	05/01/2027
68609U-JR-7	OREGON			1	1.B FE	4,000,000	101.6990	4,067,960	4,000,000	4,000,000					4.862	4.863	MN	32,413	90,217	04/25/2024	05/01/2028
68609U-JS-5	OREGON			1	1.B FE	2,000,000	102.0300	2,040,600	2,000,000	2,000,000					4.912	4.912	MN	16,373	45,572	04/25/2024	05/01/2029
68609U-KY-0	OREGON			2	1.B FE	4,886,141	111.3520	4,866,082	4,370,000	4,858,420		(27,721)			5.000	3.580	MN	36,417	101,360	04/25/2024	05/01/2041
68609U-KZ-7	OREGON			2	1.B FE	2,586,478	113.1420	2,579,638	2,280,000	2,570,059		(16,419)			5.250	3.630	MN	19,950	55,528	04/25/2024	05/01/2042
68609U-LA-1	OREGON			2	1.B FE	1,716,171	112.6050	1,711,596	1,520,000	1,705,691		(10,480)			5.250	3.690	MN	13,300	37,018	04/25/2024	05/01/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68609U-LB-9	OREGON			2	1.B FE	2,888,012	112.2460	2,884,722	2,570,000	2,871,069		(16,942)			5.250	3.750	MN	22,488	62,590	04/25/2024	05/01/2044
715144-DP-3	PERRYTON TEX INDPT SCH DIST			2	1.A FE	1,091,190	109.5880	1,095,880	1,000,000	1,079,470		(8,808)			5.000	3.790	FA	18,889	47,917	08/10/2023	08/15/2039
715144-DQ-1	PERRYTON TEX INDPT SCH DIST			2	1.A FE	1,086,440	109.1200	1,091,200	1,000,000	1,075,360		(8,328)			5.000	3.850	FA	18,889	47,917	08/10/2023	08/15/2040
715144-DS-7	PERRYTON TEX INDPT SCH DIST			2	1.A FE	566,664	108.2010	568,055	525,000	561,345		(3,998)			5.000	3.940	FA	9,917	25,156	08/10/2023	08/15/2042
720424-C3-2	PIERCE CNTY WASH SCH DIST NO 010 TACOMA			2	1.B FE	703,749	101.7770	595,395	585,000	657,250		(11,498)			4.000	1.790	JD	1,950	23,400	10/22/2020	12/01/2036
720577-YE-9	PIERCE CNTY WASH SCH DIST NO 401 PENINSU			2	1.A FE	3,224,788	101.8030	2,799,583	2,750,000	3,017,572		(46,267)			4.000	2.090	JD	9,167	110,000	04/16/2020	12/01/2037
76222R-F6-4	RHODE ISLAND ST & PROVIDENCE PLANTATIONS			1	1.C FE	6,886,353	97.5340	6,646,942	6,815,000	6,827,784		(16,204)			1.000	0.760	AO	14,387	68,150	04/20/2021	10/15/2025
76222R-F7-2	RHODE ISLAND ST & PROVIDENCE PLANTATIONS			1	1.C FE	6,315,000	94.4500	5,964,518	6,315,000	6,315,000					1.010	1.010	AO	13,465	63,782	04/20/2021	10/15/2026
786743-QC-1	SAGINAW MICH CITY SCH DIST			2	1.C FE	1,353,751	99.7840	1,127,559	1,130,000	1,273,794		(21,237)			4.000	1.860	MN	7,533	45,200	01/22/2021	05/01/2041
796269-ZQ-4	SAN ANTONIO TEX INDPT SCH DIST			2	1.A FE	4,281,402	100.7890	3,769,509	3,740,000	3,792,000		(81,759)			5.000	2.729	FA	70,644	187,000	06/27/2018	08/15/2032
796269-ZS-0	SAN ANTONIO TEX INDPT SCH DIST			2	1.A FE	4,776,240	100.7160	4,230,072	4,200,000	4,255,534		(87,233)			5.000	2.839	FA	79,333	210,000	06/27/2018	08/15/2034
807892-JC-9	SCHOOLCRAFT MICH CMNTY SCH DIST			2	1.C FE	833,115	100.2760	737,029	735,000	790,851		(9,691)			4.000	2.470	MN	4,900	29,400	05/12/2020	05/01/2041
807892-JD-7	SCHOOLCRAFT MICH CMNTY SCH DIST			2	1.C FE	1,129,740	99.9090	999,090	1,000,000	1,073,917		(12,809)			4.000	2.510	MN	6,667	40,000	05/12/2020	05/01/2042
844215-RR-6	SOUTHFIELD MICH PUB SCHS			2	1.C FE	808,897	108.4970	786,603	725,000	796,968		(7,269)			5.000	3.610	MN	6,042	36,250	04/06/2023	05/01/2041
882724-C4-7	TEXAS ST				1.A FE	3,323,640	103.6210	3,082,725	2,975,000	3,158,449		(67,778)			5.000	2.520	FA	61,979	148,750	07/06/2022	08/01/2027
882724-C6-2	TEXAS ST				1.A FE	2,605,698	105.7840	2,411,875	2,280,000	2,498,494		(44,055)			5.000	2.760	FA	47,500	114,000	07/06/2022	08/01/2029
882724-RY-5	TEXAS ST			2	1.A FE	2,431,276	99.7680	2,030,279	2,035,000	2,253,660		(40,690)			4.000	1.780	FA	33,917	81,400	06/10/2020	08/01/2034
924214-S7-5	VERMONT BOND BANK			2	1.C FE	1,202,440	101.0140	1,090,951	1,080,000	1,113,989		(17,189)			4.000	2.310	JD	3,600	43,200	07/12/2019	12/01/2034
935341-M6-1	WARREN MICH CONS SCH DIST			2	1.C FE	1,764,833	106.4100	1,590,830	1,495,000	1,621,930		(27,139)			5.000	2.900	MN	12,458	74,750	04/25/2019	05/01/2036
93974E-2L-9	WASHINGTON ST				1.B FE	27,183,879	111.8330	26,940,570	24,090,000	26,994,756		(189,123)			5.000	2.970	FA	575,483		06/26/2024	08/01/2031
93974E-2M-7	WASHINGTON ST				1.B FE	28,927,228	113.1590	28,657,517	25,325,000	28,737,526		(189,702)			5.000	3.000	FA	604,986		06/26/2024	08/01/2032
93974E-2Y-1	WASHINGTON ST			2	1.B FE	27,546,845	110.0330	27,194,656	24,715,000	27,434,877		(111,967)			5.000	3.630	FA	590,414		06/27/2024	08/01/2043
93974E-3B-0	WASHINGTON ST			2	1.B FE	8,378,865	108.8150	8,123,040	7,465,000	8,357,261		(21,605)			5.000	3.520	FA	178,331		09/18/2024	08/01/2046
93974E-5H-5	WASHINGTON ST				1.B FE	11,281,900	113.0570	11,305,700	10,000,000	11,262,039		(19,861)			5.000	3.101	JJ	65,278		10/31/2024	07/01/2032
93974E-5J-1	WASHINGTON ST				1.B FE	5,174,215	114.2070	5,196,419	4,550,000	5,165,810		(8,405)			5.000	3.171	JJ	29,701		10/31/2024	07/01/2033
93974E-5K-8	WASHINGTON ST				1.B FE	1,877,078	115.1380	1,888,263	1,640,000	1,874,268		(2,810)			5.000	3.241	JJ	10,706		10/31/2024	07/01/2034
93974E-5L-6	WASHINGTON ST			2	1.B FE	2,290,680	114.9850	2,299,700	2,000,000	2,287,436		(3,244)			5.000	3.301	JJ	13,056		10/31/2024	07/01/2035
93974E-5M-4	WASHINGTON ST			2	1.B FE	3,998,960	114.5160	4,008,060	3,500,000	3,993,397		(5,563)			5.000	3.331	JJ	22,847		10/31/2024	07/01/2036
944097-ZC-1	WAXAHACHIE TEX INDPT SCH DIST			2	1.A FE	1,406,138	110.5080	1,381,350	1,250,000	1,387,549		(13,405)			5.000	3.510	FA	23,611	62,500	07/13/2023	02/15/2039
944097-ZD-9	WAXAHACHIE TEX INDPT SCH DIST			2	1.A FE	1,116,850	109.6590	1,096,590	1,000,000	1,102,998		(9,990)			5.000	3.600	FA	18,889	50,000	07/13/2023	02/15/2040
946498-HP-0	WAYNE-WESTLAND CMNTY SCHS MICH			2	1.C FE	1,690,198	100.5310	1,568,284	1,560,000	1,621,646		(13,116)			4.000	3.020	MN	10,400	62,400	05/08/2019	11/01/2036
946498-HQ-8	WAYNE-WESTLAND CMNTY SCHS MICH			2	1.C FE	1,052,893	100.2200	977,145	975,000	1,011,920		(7,845)			4.000	3.060	MN	6,500	39,000	05/08/2019	11/01/2037
970599-HR-0	WILLINGBORO TWP N J SCH DIST				1.C FE	1,245,000	93.5410	1,164,585	1,245,000	1,245,000					2.942	2.941	MS	12,209	36,628	12/18/2019	03/01/2029
970599-HW-9	WILLINGBORO TWP N J SCH DIST			2	1.C FE	250,000	87.0020	217,505	250,000	250,000					3.292	3.292	MS	2,743	8,230	12/18/2019	03/01/2034
984645-DX-6	YAMHILL & POLK CNTYS ORE SCH DIST NO 4J			2	1.B FE	11,351,600	106.6210	10,662,100	10,000,000	11,066,189		(124,046)			5.000	3.370	JD	22,222	500,000	08/05/2022	06/15/2047
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						1,052,316,956	XXX	1,012,094,752	959,100,000	1,037,646,405		(6,931,458)			XXX	XXX	XXX	9,525,884	24,594,747	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						1,052,316,956	XXX	1,012,094,752	959,100,000	1,037,646,405		(6,931,458)			XXX	XXX	XXX	9,525,884	24,594,747	XXX	XXX
010878-BD-7	ALAMEDA CNTY CALIF			1	1.A FE	1,500,000	99.5600	1,493,400	1,500,000	1,500,000					3.399	3.398	FA	21,244	50,985	08/10/2022	08/01/2025
01179R-L3-5	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			1	1.D FE	5,250,000	97.0720	5,096,280	5,250,000	5,250,000					1.032	1.032	JD	4,515	54,180	05/27/2021	12/01/2025
01179R-L4-3	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			1	1.D FE	5,390,000	94.0460	5,069,079	5,390,000	5,390,000					1.182	1.182	JD	5,309	63,710	05/27/2021	12/01/2026
01179R-L5-0	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			1	1.D FE	5,440,000	91.7840	4,993,050	5,440,000	5,440,000					1.531	1.531	JD	6,941	83,286	05/27/2021	12/01/2027
022555-WW-2	ALVORD CALIF UNI SCH DIST				1.C FE	1,870,000	91.3000	1,707,310	1,870,000	1,870,000					1.877	1.877	FA	14,625	35,100	08/28/2020	08/01/2028
055022-AF-4	AZUSA CALIF PENSION OBLIG			1	1.D FE	700,000	96.1710	673,197	700,000	700,000					2.068	2.068	FA	6,032	14,476	09/18/2020	08/01/2026
055022-AG-2	AZUSA CALIF PENSION OBLIG			1	1.D FE	1,530,000	94.1110	1,439,898	1,530,000	1,530,000					2.268	2.268	FA	14,459	34,700	09/18/2020	08/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
055022-AM-9	AZUSA CALIF PENSION OBLIG			1,2	1.D FE	750,000	85.8970	644,228	750,000	750,000					2.885	2.885	FA	9,016	21,638	09/18/2020	08/01/2032
055033-SE-5	AZUSA CALIF UNI SCH DIST			2	1.D FE	1,003,760	101.6770	1,016,770	1,000,000	1,002,861		(346)			4.000	3.950	FA	16,667	40,000	05/27/2022	08/01/2040
05914G-FL-7	BALTIMORE CNTY MD				1.A FE	7,460,843	109.9770	7,423,448	6,750,000	7,408,760		(52,083)			5.000	2.920	FA	147,188		07/10/2024	02/01/2030
05914G-FM-5	BALTIMORE CNTY MD				1.A FE	14,473,592	111.5260	14,370,125	12,885,000	14,376,482		(97,110)			5.000	2.910	FA	280,965		07/10/2024	02/01/2031
05914G-FN-3	BALTIMORE CNTY MD				1.A FE	14,714,668	112.9970	14,582,263	12,905,000	14,620,180		(94,488)			5.000	2.910	FA	281,401		07/10/2024	02/01/2032
05914G-HD-3	BALTIMORE CNTY MD				1.A FE	4,900,959	110.7120	4,876,864	4,405,000	4,867,274		(33,685)			5.000	2.921	JJ	96,053		07/10/2024	07/01/2030
05914G-HE-1	BALTIMORE CNTY MD				1.A FE	5,233,706	112.1570	5,192,869	4,630,000	5,199,121		(34,585)			5.000	2.911	JJ	100,960		07/10/2024	07/01/2031
05914G-HF-8	BALTIMORE CNTY MD				1.A FE	5,586,523	113.5590	5,530,323	4,870,000	5,551,177		(35,346)			5.000	2.911	JJ	106,193		07/10/2024	07/01/2032
072887-4J-8	BAYONNE N J				1.F FE	925,000	95.5580	883,912	925,000	925,000					1.189	1.189	JJ	5,499	10,998	07/09/2021	07/01/2026
072887-4L-3	BAYONNE N J				1.F FE	500,000	90.9140	454,570	500,000	500,000					1.658	1.658	JJ	4,145	8,290	07/09/2021	07/01/2028
072887-5B-4	BAYONNE N J				1.F FE	680,000	92.8550	631,414	680,000	680,000					1.458	1.458	FA	4,131	9,914	07/09/2021	08/01/2027
07539P-DE-6	BEAVERCREEK OHIO CITY SCH DIST		@		1.B FE	206,235	96.1340	211,495	220,000	217,528		2,665			0.000	1.236	N/A			08/13/2020	12/01/2025
07539P-DF-3	BEAVERCREEK OHIO CITY SCH DIST		@		1.B FE	137,223	91.8970	137,846	150,000	145,956		2,066			0.000	1.431	N/A			08/13/2020	12/01/2026
07539P-DH-9	BEAVERCREEK OHIO CITY SCH DIST				1.B FE	440,000	91.2470	401,487	440,000	440,000					1.230	1.230	JD	451	5,412	08/13/2020	12/01/2027
079365-4E-9	BELLEVUE WASH				1.A FE	1,750,000	97.4100	1,704,675	1,750,000	1,750,000					1.247	1.247	JD	1,819	21,823	11/17/2021	12/01/2025
079365-4F-6	BELLEVUE WASH				1.A FE	1,000,000	94.8860	948,860	1,000,000	1,000,000					1.437	1.437	JD	1,198	14,370	11/17/2021	12/01/2026
079365-4G-4	BELLEVUE WASH				1.A FE	1,400,000	92.6040	1,296,456	1,400,000	1,400,000					1.620	1.620	JD	1,890	22,680	11/17/2021	12/01/2027
083473-FJ-2	BENZIE CNTY MICH CENT SCHS			2	1.C FE	913,757	100.6530	749,865	745,000	852,727		(16,073)			4.000	1.590	MN	4,967	29,800	01/28/2021	05/01/2040
083473-FL-7	BENZIE CNTY MICH CENT SCHS			2	1.C FE	1,514,775	97.1960	1,214,950	1,250,000	1,419,458		(25,150)			4.000	1.730	MN	8,333	50,000	01/28/2021	05/01/2045
088281-5H-9	BEXAR CNTY TEX			2	1.A Z	1,194,984	109.9680	1,154,664	1,050,000	1,181,535		(13,340)			5.000	3.290	JD	2,333	50,604	12/08/2023	06/15/2039
088281-5J-5	BEXAR CNTY TEX			2	1.A Z	2,264,888	109.2840	2,196,608	2,010,000	2,241,376		(23,321)			5.000	3.420	JD	4,467	96,871	12/08/2023	06/15/2040
088281-5K-2	BEXAR CNTY TEX			2	1.A Z	2,359,284	108.6920	2,287,967	2,105,000	2,335,898		(23,196)			5.000	3.490	JD	4,678	101,449	12/08/2023	06/15/2041
088365-GJ-4	BEXAR CNTY TEX HOSP DIST			2	1.B FE	1,760,509	100.1910	1,557,970	1,555,000	1,559,033		(32,607)			5.000	2.849	FA	29,372	77,750	04/05/2018	02/15/2032
088365-GK-1	BEXAR CNTY TEX HOSP DIST			2	1.B FE	1,857,554	102.9300	1,657,173	1,610,000	1,675,721		(29,530)			5.000	3.000	FA	30,411	80,500	04/05/2018	02/15/2033
088365-GL-9	BEXAR CNTY TEX HOSP DIST			2	1.B FE	2,506,084	102.7770	2,240,539	2,180,000	2,266,707		(38,926)			5.000	3.050	FA	41,178	109,000	04/05/2018	02/15/2034
116405-WN-7	BROWNSVILLE TEX				1.D FE	593,360	101.4800	507,400	500,000	522,835		(20,155)			5.000	0.900	FA	9,444	25,000	05/27/2021	02/15/2026
118565-YM-6	BUCKS CNTY PA				1.B FE	495,000	98.7610	488,867	495,000	495,000					1.099	1.099	JD	453	5,440	06/12/2020	06/01/2025
118565-YN-4	BUCKS CNTY PA				1.B FE	1,345,000	96.0180	1,291,442	1,345,000	1,345,000					1.305	1.305	JD	1,463	17,552	06/12/2020	06/01/2026
123425-HN-3	BUTLER CNTY KANS UNI SCH DIST NO 375 TOW				1.C FE	1,120,000	97.8400	1,095,808	1,120,000	1,120,000					1.000	1.000	MS	3,733	11,200	05/20/2021	09/01/2025
123425-HP-8	BUTLER CNTY KANS UNI SCH DIST NO 375 TOW				1.C FE	1,675,000	94.9070	1,589,692	1,675,000	1,675,000					1.220	1.220	MS	6,812	20,435	05/20/2021	09/01/2026
123425-HQ-6	BUTLER CNTY KANS UNI SCH DIST NO 375 TOW				1.C FE	1,455,000	92.4310	1,344,871	1,455,000	1,455,000					1.500	1.500	MS	7,275	21,825	05/20/2021	09/01/2027
141195-ML-8	CARBONDALE ILL				1.C FE	1,695,000	98.0610	1,662,134	1,695,000	1,695,000					2.593	2.592	JD	3,663	43,951	02/16/2022	12/01/2025
141195-MM-6	CARBONDALE ILL				1.C FE	1,850,000	96.0560	1,777,036	1,850,000	1,850,000					2.730	2.730	JD	4,209	50,505	02/16/2022	12/01/2026
141195-MN-4	CARBONDALE ILL				1.C FE	1,700,000	94.3820	1,604,494	1,700,000	1,700,000					2.930	2.930	JD	4,151	49,810	02/16/2022	12/01/2027
152339-RN-9	CENTINELA VALLEY CALIF UN HIGH SCH DIST				1.C FE	645,000	95.4770	615,827	645,000	645,000					1.365	1.365	FA	3,668	8,804	08/12/2020	08/01/2026
152339-RP-4	CENTINELA VALLEY CALIF UN HIGH SCH DIST				1.C FE	375,000	92.9970	348,739	375,000	375,000					1.565	1.565	FA	2,445	5,869	08/12/2020	08/01/2027
152339-RT-6	CENTINELA VALLEY CALIF UN HIGH SCH DIST			2	1.C FE	555,000	84.2500	467,588	555,000	555,000					2.006	2.006	FA	4,639	11,133	08/12/2020	08/01/2031
157411-SB-6	CHAFFEY CALIF JT UN HIGH SCH DIST		@	3	1.D FE	524,826	63.5840	572,256	900,000	624,547		19,392			0.000	3.179	N/A			06/05/2019	08/01/2036
157411-SD-2	CHAFFEY CALIF JT UN HIGH SCH DIST		@	3	1.D FE	671,600	57.9310	724,138	1,250,000	803,556		25,718			0.000	3.279	N/A			06/05/2019	08/01/2038
157411-SE-0	CHAFFEY CALIF JT UN HIGH SCH DIST		@	3	1.D FE	2,063,960	55.0670	2,202,680	4,000,000	2,474,833		80,151			0.000	3.320	N/A			06/05/2019	08/01/2039
157411-SG-5	CHAFFEY CALIF JT UN HIGH SCH DIST		@	3	1.D FE	1,267,663	49.5790	1,323,759	2,670,000	1,526,613		50,605			0.000	3.400	N/A			06/05/2019	08/01/2041
157411-SH-3	CHAFFEY CALIF JT UN HIGH SCH DIST		@	3	1.D FE	1,185,392	47.5090	1,235,234	2,600,000	1,429,859		47,806			0.000	3.430	N/A			06/05/2019	08/01/2042
157411-SJ-9	CHAFFEY CALIF JT UN HIGH SCH DIST		@	3	1.D FE	677,622	45.1270	697,212	1,545,000	818,255		27,514			0.000	3.450	N/A			06/05/2019	08/01/2043
158843-YM-8	CHANDLER ARIZ			1	1.A FE	4,250,000	95.8020	4,071,585	4,250,000	4,250,000					1.375	1.375	JJ	29,219	58,438	11/17/2021	07/01/2026
164555-EA-8	CHERRY CREEK COLO SCH DIST NO 005 ARAPAH			2	1.C FE	5,856,850	114.2480	5,712,400	5,000,000	5,853,828		(3,022)			5.250	3.230	JD	10,208		12/04/2024	12/15/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
164555-EB-6	CHERRY CREEK COLO SCH DIST NO 005 ARAPAH			2	1.C FE	7,000,260	113.5180	6,811,080	6,000,000	6,996,741		(3,519)			5.250	3.280	JD	12,250		12/04/2024	12/15/2042
164555-EC-4	CHERRY CREEK COLO SCH DIST NO 005 ARAPAH			2	1.C FE	8,141,070	113.1290	7,919,030	7,000,000	8,137,064		(4,006)			5.250	3.320	JD	14,292		12/04/2024	12/15/2043
164555-ED-2	CHERRY CREEK COLO SCH DIST NO 005 ARAPAH			2	1.C FE	8,102,360	112.4830	7,873,810	7,000,000	8,098,501		(3,859)			5.250	3.380	JD	14,292		12/04/2024	12/15/2044
168520-NX-8	CHICO CALIF UNI SCH DIST			2	1.D FE	2,417,528	100.5940	2,197,979	2,185,000	2,264,298		(29,277)			4.000	2.540	FA	36,417	87,400	06/07/2019	08/01/2038
168520-NY-6	CHICO CALIF UNI SCH DIST			2	1.D FE	1,268,830	100.3130	1,153,600	1,150,000	1,190,567		(14,966)			4.000	2.580	FA	19,167	46,000	06/07/2019	08/01/2039
168520-NZ-3	CHICO CALIF UNI SCH DIST			2	1.D FE	1,405,376	100.1920	1,282,458	1,280,000	1,322,881		(15,798)			4.000	2.650	FA	21,333	51,200	06/07/2019	08/01/2040
169583-HH-7	CHINO VY UNI SCH DIST CALIF				1.D FE	4,695,000	98.6140	4,629,927	4,695,000	4,695,000					1.850	1.850	FA	36,191	86,858	04/07/2020	08/01/2025
169583-HJ-3	CHINO VY UNI SCH DIST CALIF				1.D FE	4,390,000	96.3610	4,230,248	4,390,000	4,390,000					1.950	1.950	FA	35,669	85,605	04/07/2020	08/01/2026
181059-3G-9	CLARK CNTY NEV SCH DIST			2	1.E FE	7,091,696	111.4200	6,919,182	6,210,000	6,978,280		(77,676)			5.000	3.310	JD	13,800	310,500	06/28/2023	06/15/2036
181059-3H-7	CLARK CNTY NEV SCH DIST			2	1.E FE	6,765,240	111.0160	6,660,960	6,000,000	6,667,512		(66,953)			5.000	3.470	JD	13,333	300,000	06/28/2023	06/15/2037
181070-FU-2	CLARK CNTY NEV WTR RECLAMATION DIST			2	1.B FE	13,427,542	109.0990	13,113,700	12,020,000	13,251,863		(121,929)			5.000	3.590	JJ	300,500	572,619	07/13/2023	07/01/2042
181070-FV-0	CLARK CNTY NEV WTR RECLAMATION DIST			2	1.B FE	8,851,369	108.6930	8,646,528	7,955,000	8,739,740		(77,484)			5.000	3.640	JJ	198,875	378,967	07/13/2023	07/01/2043
181070-FW-8	CLARK CNTY NEV WTR RECLAMATION DIST			2	1.B FE	15,082,652	108.3700	14,759,994	13,620,000	14,900,989		(126,113)			5.000	3.700	JJ	340,500	648,842	07/13/2023	07/01/2044
190335-JY-6	COAST CMNTY COLLEGE DIST CALIF	@		3	1.B FE	1,761,359	52.6290	1,744,651	3,315,000	2,056,122		62,065			0.000	3.089	N/A			11/21/2019	08/01/2040
190335-JZ-3	COAST CMNTY COLLEGE DIST CALIF	@		3	1.B FE	1,484,829	49.9840	1,449,536	2,900,000	1,735,879		52,897			0.000	3.119	N/A			11/21/2019	08/01/2041
190335-KA-6	COAST CMNTY COLLEGE DIST CALIF	@		3	1.B FE	1,259,845	47.5090	1,213,855	2,555,000	1,475,043		45,373			0.000	3.149	N/A			11/21/2019	08/01/2042
190335-KB-4	COAST CMNTY COLLEGE DIST CALIF	@		3	1.B FE	1,091,580	45.1270	1,037,921	2,300,000	1,279,928		39,738			0.000	3.179	N/A			11/21/2019	08/01/2043
194740-SK-3	COLLIN CNTY TEX			2	1.A FE	3,590,015	109.8280	3,569,410	3,250,000	3,586,212		(3,803)			5.000	3.524	FA	61,389		11/22/2024	02/15/2039
194740-SL-1	COLLIN CNTY TEX			2	1.A FE	7,831,608	109.2030	7,595,069	6,955,000	7,718,218		(79,896)			5.000	3.440	FA	131,372	365,138	06/28/2023	02/15/2040
199492-7F-0	COLUMBUS OHIO			2	1.A FE	7,261,717	114.6160	7,146,308	6,235,000	7,213,521		(48,196)			5.000	3.101	FA	117,772	59,752	06/11/2024	08/15/2036
204736-FG-2	COMPTON CALIF UNI SCH DIST	@		3	1.D FE	261,616	67.1130	278,519	415,000	305,903		8,827			0.000	2.950	N/A			08/08/2019	06/01/2035
204736-FH-0	COMPTON CALIF UNI SCH DIST	@		3	1.D FE	608,180	64.2060	642,060	1,000,000	712,630		20,837			0.000	2.990	N/A			08/08/2019	06/01/2036
204736-FJ-6	COMPTON CALIF UNI SCH DIST	@		3	1.D FE	469,016	61.3670	490,936	800,000	550,725		16,314			0.000	3.030	N/A			08/08/2019	06/01/2037
204736-FK-3	COMPTON CALIF UNI SCH DIST	@		3	1.D FE	618,368	58.5550	641,177	1,095,000	727,621		21,832			0.000	3.070	N/A			08/08/2019	06/01/2038
204736-FL-1	COMPTON CALIF UNI SCH DIST	@		3	1.D FE	611,471	55.7070	626,704	1,125,000	721,019		21,910			0.000	3.110	N/A			08/08/2019	06/01/2039
204736-FM-9	COMPTON CALIF UNI SCH DIST	@		3	1.D FE	507,038	52.8540	512,684	970,000	599,135		18,435			0.000	3.150	N/A			08/08/2019	06/01/2040
204736-FN-7	COMPTON CALIF UNI SCH DIST	@		3	1.D FE	753,465	50.1650	752,475	1,500,000	892,196		27,793			0.000	3.190	N/A			08/08/2019	06/01/2041
204736-FP-2	COMPTON CALIF UNI SCH DIST	@		3	1.D FE	723,480	47.6690	715,035	1,500,000	858,492		27,071			0.000	3.230	N/A			08/08/2019	06/01/2042
204736-FQ-0	COMPTON CALIF UNI SCH DIST	@		3	1.D FE	765,353	45.2730	747,005	1,650,000	909,608		28,942			0.000	3.260	N/A			08/08/2019	06/01/2043
204736-FR-8	COMPTON CALIF UNI SCH DIST	@		3	1.D FE	336,000	42.9550	322,163	750,000	399,539		12,751			0.000	3.270	N/A			08/08/2019	06/01/2044
204736-FS-6	COMPTON CALIF UNI SCH DIST			2	1.D FE	7,459,560	98.2590	6,632,483	6,750,000	6,985,796		(93,689)			4.000	2.500	JD	22,500	270,000	08/08/2019	06/01/2049
234667-KT-9	DALLAS CNTY TEX HOSP DIST			2	1.C FE	2,617,440	100.8630	2,299,676	2,280,000	2,426,217		(38,387)			4.000	2.150	FA	34,453	91,200	10/04/2019	08/15/2033
234839-PJ-1	DALLAS CNTY TEX UTIL & RECLAMATION DIST				1.E FE	612,881	101.9550	525,068	515,000	528,714		(11,890)			5.000	2.576	FA	9,728	25,750	05/02/2017	02/15/2026
235219-VC-3	DALLAS TEX			2	1.D FE	3,804,905	110.9930	3,607,273	3,250,000	3,725,489		(51,004)			5.000	2.960	FA	61,389	162,500	05/10/2023	02/15/2036
235219-VD-1	DALLAS TEX			2	1.D FE	2,888,100	110.6240	2,765,600	2,500,000	2,832,965		(35,423)			5.000	3.130	FA	47,222	125,000	05/10/2023	02/15/2037
235219-VE-9	DALLAS TEX			2	1.D FE	2,577,015	110.2050	2,479,613	2,250,000	2,530,781		(29,711)			5.000	3.240	FA	42,500	112,500	05/10/2023	02/15/2038
236092-LR-1	DANE CNTY WIS				1.A FE	4,761,552	103.1730	4,704,689	4,560,000	4,669,202		(42,250)			5.000	3.950	JD	19,000	228,000	09/27/2022	06/01/2027
236092-LS-9	DANE CNTY WIS				1.A FE	3,577,412	104.2290	3,543,786	3,400,000	3,511,860		(29,986)			5.000	3.960	JD	14,167	170,000	09/27/2022	06/01/2028
236092-LT-7	DANE CNTY WIS				1.A FE	2,900,920	105.2170	2,893,468	2,750,000	2,854,603		(21,191)			5.000	4.050	JD	11,458	137,500	09/28/2022	06/01/2029
248867-GL-1	DENTON TEX				1.B FE	10,809,700	107.4520	10,745,200	10,000,000	10,733,784		(75,916)			5.000	3.090	FA	229,167		06/14/2024	02/15/2029
248867-GM-9	DENTON TEX				1.B FE	10,197,912	109.0500	10,130,745	9,290,000	10,129,125		(68,787)			5.000	3.080	FA	212,896		06/14/2024	02/15/2030
248867-GN-7	DENTON TEX				1.B FE	10,868,248	110.5800	10,792,608	9,760,000	10,798,167		(70,081)			5.000	3.080	FA	223,667		06/14/2024	02/15/2031
248867-GP-2	DENTON TEX				1.B FE	11,591,947	111.8900	11,496,698	10,275,000	11,520,830		(71,117)			5.000	3.090	FA	235,469		06/14/2024	02/15/2032
249164-TY-0	DENVER COLO CITY & CNTY			2	1.A FE	5,086,004	114.9390	5,057,316	4,400,000	5,052,891		(33,113)			5.000	3.191	FA	91,667	58,667	06/04/2024	08/01/2036
250375-LQ-3	DESERT CALIF CMNTY COLLEGE DIST				1.C FE	550,000	98.3600	540,980	550,000	550,000					1.352	1.352	FA	3,098	7,436	11/24/2021	08/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
250375-LR-1	DESERT CALIF CMNTY COLLEGE DIST				1.C FE	1,580,000	95.8330	1,514,161	1,580,000	1,580,000					1.552	1.552	FA	10,217	24,522	11/24/2021	08/01/2026
25476F-E9-5	DISTRICT COLUMBIA			2	1.B FE	10,106,280	109.3550	9,841,950	9,000,000	10,082,561		(23,719)			5.000	3.511	FA	111,250		09/11/2024	08/01/2045
25476F-F2-9	DISTRICT COLUMBIA			2	1.B FE	13,981,375	109.1500	13,643,750	12,500,000	13,949,670		(31,705)			5.000	3.561	FA	154,514		09/11/2024	08/01/2046
25476F-J2-5	DISTRICT COLUMBIA				1.B FE	10,554,107	113.8650	10,486,967	9,210,000	10,526,563		(27,544)			5.000	2.961	JD	38,375	75,471	10/24/2024	12/01/2032
25476F-J3-3	DISTRICT COLUMBIA				1.B FE	27,652,018	114.8770	27,461,347	23,905,000	27,584,842		(67,176)			5.000	3.018	JD	99,604	195,888	10/24/2024	12/01/2033
258147-WZ-6	DORCHESTER CNTY S C			2	1.B FE	4,637,410	113.2380	4,620,110	4,080,000	4,629,594		(7,816)			5.000	3.310	MN	31,167		10/24/2024	05/01/2037
259327-R3-0	DOUGLAS CNTY NEB SCH DIST NO 017 MILLARD				1.C FE	360,000	98.6300	355,068	360,000	360,000					1.229	1.229	JD	197	4,424	06/18/2020	06/15/2025
259327-R4-8	DOUGLAS CNTY NEB SCH DIST NO 017 MILLARD				1.C FE	180,000	95.9590	172,726	180,000	180,000					1.462	1.462	JD	117	2,632	06/18/2020	06/15/2026
283299-AF-2	EL MONTE CALIF				1.E FE	405,000	96.9170	392,514	405,000	405,000					2.465	2.465	FA	4,160	9,983	06/10/2020	08/01/2026
283371-PU-0	EL PASO CNTY COLO SCH DIST NO 2 HARRISON			2	1.C FE	3,051,149	105.8050	2,745,640	2,595,000	2,792,288		(46,944)			5.000	2.930	JD	10,813	129,750	01/16/2019	12/01/2036
283734-6H-9	EL PASO TEX			2	1.C FE	2,019,952	111.1580	1,956,381	1,760,000	1,985,740		(22,267)			5.000	3.280	FA	33,244	88,000	06/01/2023	08/15/2036
283734-6J-5	EL PASO TEX			2	1.C FE	1,980,104	110.7320	1,932,273	1,745,000	1,949,368		(20,012)			5.000	3.420	FA	32,961	87,250	06/01/2023	08/15/2037
283734-6K-2	EL PASO TEX			2	1.C FE	1,338,345	110.0800	1,309,952	1,190,000	1,319,054		(12,564)			5.000	3.530	FA	22,478	59,500	06/01/2023	08/15/2038
283734-6X-4	EL PASO TEX			2	1.C FE	4,794,234	110.7320	4,678,427	4,225,000	4,719,816		(48,452)			5.000	3.420	FA	79,806	211,250	06/01/2023	08/15/2037
296809-TF-3	ESSEX CNTY N J IMPT AUTH REV			2	1.B FE	1,392,338	100.6880	1,258,600	1,250,000	1,289,487		(20,920)			4.000	2.230	MN	8,333	50,000	10/24/2019	11/01/2036
34440P-BR-1	FOLSOM CORDOVA CALIF UNI SCH DIST			2	1.D FE	9,473,804	100.3120	8,661,941	8,635,000	8,853,568		(121,080)			4.000	2.510	AO	86,350	345,400	07/12/2019	10/01/2037
349426-JM-9	FORT WORTH TEX			2	1.C FE	6,191,513	112.3930	6,153,517	5,475,000	6,152,381		(39,132)			5.000	3.261	MS	91,250	55,510	06/04/2024	03/01/2036
358232-5G-7	FRESNO CALIF UNI SCH DIST			2	1.D FE	1,124,870	100.7480	1,007,480	1,000,000	1,030,084		(18,473)			4.000	2.060	FA	16,667	40,000	08/09/2019	08/01/2036
358232-6X-9	FRESNO CALIF UNI SCH DIST				1.D FE	1,110,000	87.7330	973,836	1,110,000	1,110,000					1.687	1.687	FA	7,802	18,726	09/17/2020	08/01/2029
362668-LQ-6	GAHANNA-JEFFERSON CITY SCH DIST OHIO			2	1.D FE	2,370,521	98.3110	1,936,727	1,970,000	2,241,108		(43,501)			4.000	1.556	JD	6,567	78,800	12/22/2021	12/01/2043
368347-DC-1	GEARY CNTY KANS UNI SCH DIST NO 475				1.D FE	650,000	94.7740	616,031	650,000	650,000					1.000	1.000	MS	2,167	6,500	07/21/2021	09/01/2026
368347-DE-7	GEARY CNTY KANS UNI SCH DIST NO 475				1.D FE	1,000,000	89.3500	893,500	1,000,000	1,000,000					1.300	1.300	MS	4,333	13,000	07/21/2021	09/01/2028
373046-D9-9	GEORGETOWN TEX INDPT SCH DIST			2	1.A FE	2,473,876	113.1350	2,432,403	2,150,000	2,463,190		(10,686)			5.000	3.150	FA	38,819		08/02/2024	02/15/2036
373046-E2-3	GEORGETOWN TEX INDPT SCH DIST			2	1.A FE	2,867,750	112.3970	2,809,925	2,500,000	2,855,639		(12,111)			5.000	3.190	FA	45,139		08/02/2024	02/15/2037
373046-E3-1	GEORGETOWN TEX INDPT SCH DIST			2	1.A FE	2,287,160	111.9170	2,238,340	2,000,000	2,277,720		(9,440)			5.000	3.230	FA	36,111		08/02/2024	02/15/2038
373046-E4-9	GEORGETOWN TEX INDPT SCH DIST			2	1.A FE	1,993,600	111.1070	1,944,373	1,750,000	1,985,610		(7,990)			5.000	3.280	FA	31,597		08/02/2024	02/15/2039
373046-E5-6	GEORGETOWN TEX INDPT SCH DIST			2	1.A FE	1,811,568	110.5400	1,768,640	1,600,000	1,804,654		(6,914)			5.000	3.360	FA	28,889		08/02/2024	02/15/2040
373046-F4-8	GEORGETOWN TEX INDPT SCH DIST			2	1.A FE	6,484,380	106.6140	6,396,840	6,000,000	6,468,980		(15,400)			5.000	3.970	FA	108,333		08/02/2024	02/15/2054
378394-JG-6	GLENDALE CALIF CMNTY COLLEGE DIST				1.D FE	2,950,000	98.2960	2,899,732	2,950,000	2,950,000					1.289	1.289	FA	15,844	38,026	06/18/2020	08/01/2025
386280-SP-7	GRAND RAPIDS MICH PUB SCHS			2	1.C FE	1,555,103	108.0500	1,523,505	1,410,000	1,545,408		(9,695)			5.000	3.770	MN	11,750	46,021	02/09/2024	05/01/2044
386280-SQ-5	GRAND RAPIDS MICH PUB SCHS			2	1.C FE	4,277,208	108.0690	4,214,691	3,900,000	4,252,118		(25,090)			5.000	3.840	MN	32,500	127,292	02/09/2024	05/01/2046
386280-SR-3	GRAND RAPIDS MICH PUB SCHS			2	1.C FE	4,449,812	107.0270	4,388,107	4,100,000	4,426,746		(23,066)			5.000	3.970	MN	34,167	133,819	02/09/2024	05/01/2049
386694-EG-4	GRANDVIEW HEIGHTS OHIO CITY SCH DIST			2	1.B FE	1,554,887	98.4730	1,393,393	1,415,000	1,482,057		(14,066)			4.000	2.850	JD	4,717	56,600	06/06/2019	12/01/2044
402892-DK-6	GUNNISON WATERSHED COLO SCH DIST NO RE 0				1.C FE	1,170,000	93.9930	1,099,718	1,170,000	1,170,000					1.107	1.107	JD	1,079	12,952	03/12/2021	12/01/2026
402892-DL-4	GUNNISON WATERSHED COLO SCH DIST NO RE 0				1.C FE	630,000	91.5540	576,790	630,000	630,000					1.399	1.399	JD	734	8,814	03/12/2021	12/01/2027
402892-DM-2	GUNNISON WATERSHED COLO SCH DIST NO RE 0				1.C FE	900,000	89.1770	802,593	900,000	900,000					1.549	1.549	JD	1,162	13,941	03/12/2021	12/01/2028
402892-DP-5	GUNNISON WATERSHED COLO SCH DIST NO RE 0				1.C FE	990,000	85.4130	845,589	990,000	990,000					1.930	1.930	JD	1,592	19,107	03/12/2021	12/01/2030
402892-DQ-3	GUNNISON WATERSHED COLO SCH DIST NO RE 0				1.C FE	630,000	83.2330	524,368	630,000	630,000					1.990	1.990	JD	1,045	12,537	03/12/2021	12/01/2031
414005-2T-4	HARRIS CNTY TEX				1.A FE	5,047,290	111.6160	5,022,720	4,500,000	5,019,438		(27,852)			5.000	3.080	MS	89,375		07/11/2024	09/15/2031
414005-2U-1	HARRIS CNTY TEX				1.A FE	4,827,788	112.8680	4,796,890	4,250,000	4,802,434		(25,353)			5.000	3.090	MS	84,410		07/11/2024	09/15/2032
414005-3Q-9	HARRIS CNTY TEX				1.A FE	7,686,617	111.6160	7,612,211	6,820,000	7,642,377		(44,240)			5.000	2.999	MS	135,453		07/18/2024	09/15/2031
414005-3R-7	HARRIS CNTY TEX				1.A FE	4,543,800	112.8680	4,514,720	4,000,000	4,519,938		(23,862)			5.000	3.090	MS	79,444		07/11/2024	09/15/2032
421290-5W-3	HAYWARD CALIF UNI SCH DIST				1.E FE	1,198,922	99.8320	1,048,236	1,050,000	1,068,175		(30,838)			4.000	1.020	FA	17,500	42,000	08/27/2020	08/01/2025
421290-5X-1	HAYWARD CALIF UNI SCH DIST				1.E FE	1,154,610	99.4580	994,580	1,000,000	1,042,710		(26,499)			4.000	1.268	FA	16,667	40,000	08/27/2020	08/01/2026
421290-5Z-6	HAYWARD CALIF UNI SCH DIST				1.E FE	1,238,292	98.1780	1,040,687	1,060,000	1,143,957		(22,499)			4.000	1.712	FA	17,667	42,400	08/27/2020	08/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
421290-6A-0	HAYWARD CALIF UNI SCH DIST				1.E FE	3,884,541	97.3660	3,208,210	3,295,000	3,610,749		(65,401)			4.000	1.812	FA	54,917	131,800	08/27/2020	08/01/2029
425200-7W-6	HENDERSON NEV				1.C FE	1,040,000	98.9230	1,028,799	1,040,000	1,040,000					1.719	1.719	JD	1,490	17,878	06/03/2020	06/01/2025
425200-7X-4	HENDERSON NEV				1.C FE	1,665,000	96.8060	1,611,820	1,665,000	1,665,000					1.966	1.966	JD	2,728	32,734	06/03/2020	06/01/2026
425200-7Y-2	HENDERSON NEV				1.C FE	1,800,000	94.7570	1,705,626	1,800,000	1,800,000					2.116	2.116	JD	3,174	38,088	06/03/2020	06/01/2027
442332-DC-3	HOUSTON CITY			2	1.D FE	2,148,080	111.6750	2,233,500	2,000,000	2,132,361		(13,342)			5.250	4.281	MS	35,000	89,250	10/12/2023	03/01/2039
442332-DD-1	HOUSTON CITY			2	1.D Z	1,928,970	111.1870	2,001,366	1,800,000	1,915,298		(11,605)			5.250	4.311	MS	31,500	80,325	10/12/2023	03/01/2040
442332-DE-9	HOUSTON CITY			2	1.D Z	1,067,680	110.5220	1,105,220	1,000,000	1,060,521		(6,077)			5.250	4.361	MS	17,500	44,625	10/12/2023	03/01/2041
442332-DF-6	HOUSTON CITY			2	1.D Z	2,685,918	110.1610	2,781,565	2,525,000	2,668,934		(14,417)			5.250	4.411	MS	44,188	112,678	10/12/2023	03/01/2042
442332-DG-4	HOUSTON CITY			2	1.D Z	3,290,247	109.7930	3,403,583	3,100,000	3,270,194		(17,023)			5.250	4.441	MS	54,250	138,338	10/12/2023	03/01/2043
45204E-Q6-8	ILLINOIS FIN AUTH REV			2	1.C FE	560,362	101.2640	556,952	550,000	553,768		(1,191)			4.000	3.750	JD	1,833	22,000	11/30/2018	12/01/2034
463777-8D-7	IRVING				1.A FE	500,000	97.9720	489,860	500,000	500,000					1.265	1.265	MS	1,862	6,325	11/17/2021	09/15/2025
463777-8E-5	IRVING				1.A FE	1,000,000	95.3890	953,890	1,000,000	1,000,000					1.465	1.465	MS	4,314	14,650	11/17/2021	09/15/2026
482124-SG-0	JURUPA CALIF UNI SCH DIST			2	1.D FE	1,664,645	100.8970	1,629,487	1,615,000	1,637,511		(4,985)			4.000	3.630	FA	26,917	64,600	01/16/2019	08/01/2040
503462-WK-5	LA JOYA TEX INDPT SCH DIST			2	1.C FE	650,444	100.5850	588,422	585,000	605,234		(9,190)			4.000	2.320	FA	8,840	23,400	10/10/2019	02/15/2036
503462-WL-3	LA JOYA TEX INDPT SCH DIST			2	1.C FE	604,432	100.4290	547,338	545,000	563,393		(8,349)			4.000	2.360	FA	8,236	21,800	10/10/2019	02/15/2037
539243-WM-3	LIVONIA MICH PUB SCHS SCH DIST			2	1.C FE	452,158	110.6160	431,402	390,000	443,125		(5,500)			5.000	3.130	MN	3,250	19,500	03/29/2023	05/01/2036
539243-WQ-4	LIVONIA MICH PUB SCHS SCH DIST			2	1.C FE	1,543,378	107.8110	1,487,792	1,380,000	1,520,116		(14,174)			5.000	3.580	MN	11,500	69,000	03/29/2023	05/01/2039
539243-WR-2	LIVONIA MICH PUB SCHS SCH DIST			2	1.C FE	4,157,464	107.4490	4,045,455	3,765,000	4,102,000		(33,802)			5.000	3.740	MN	31,375	188,250	03/29/2023	05/01/2040
539243-WS-0	LIVONIA MICH PUB SCHS SCH DIST			2	1.C FE	4,668,756	107.0220	4,553,786	4,255,000	4,610,506		(35,503)			5.000	3.820	MN	35,458	212,750	03/29/2023	05/01/2041
544647-JK-7	LOS ANGELES CALIF UNI SCH DIST			2	1.A FE	13,213,328	112.1650	13,011,140	11,600,000	13,182,144		(31,184)			5.000	3.381	JJ	133,722		09/26/2024	07/01/2045
54589T-PA-4	LOUDOUN CNTY VA			2	1.A FE	10,981,916	114.3120	10,836,778	9,480,000	10,905,181		(76,736)			5.000	3.060	JD	39,500	222,517	06/04/2024	12/01/2035
54589T-PB-2	LOUDOUN CNTY VA			2	1.A FE	10,341,861	113.9190	10,201,446	8,955,000	10,271,130		(70,731)			5.000	3.100	JD	37,313	210,194	06/04/2024	12/01/2036
55539C-AQ-0	MACOMB INTERMEDIATE SCHOOL DISTRICT			2	1.C FE	1,353,438	109.2070	1,392,389	1,275,000	1,345,230		(6,820)			5.000	4.209	MN	10,625	66,229	09/28/2023	05/01/2038
55539C-AR-8	MACOMB INTERMEDIATE SCHOOL DISTRICT			2	1.C FE	1,577,820	107.8850	1,618,275	1,500,000	1,569,741		(6,710)			5.000	4.329	MN	12,500	77,917	09/28/2023	05/01/2039
55539C-AS-6	MACOMB INTERMEDIATE SCHOOL DISTRICT			2	1.C FE	1,567,080	107.3020	1,609,530	1,500,000	1,560,163		(5,742)			5.000	4.419	MN	12,500	77,917	09/28/2023	05/01/2040
55539C-AT-4	MACOMB INTERMEDIATE SCHOOL DISTRICT			2	1.C FE	3,006,836	106.5840	3,090,936	2,900,000	2,995,914		(9,059)			5.000	4.519	MN	24,167	150,639	09/28/2023	05/01/2041
55539C-AU-1	MACOMB INTERMEDIATE SCHOOL DISTRICT			2	1.C FE	3,689,901	106.2120	3,797,079	3,575,000	3,678,227		(9,676)			5.000	4.579	MN	29,792	185,701	09/28/2023	05/01/2042
55658F-AU-9	MADISON ALA BRD ED SPL TAX SCH WTS			2	1.D FE	1,104,140	99.9940	999,940	1,000,000	1,052,602		(10,597)			4.000	2.770	FA	16,667	40,000	10/30/2019	02/01/2039
573428-MN-6	MARTINEZ CALIF UNI SCH DIST				1.D FE	955,000	92.2640	881,121	955,000	955,000					1.261	1.261	FA	5,018	12,043	08/05/2020	08/01/2027
573428-MP-1	MARTINEZ CALIF UNI SCH DIST				1.D FE	2,050,000	89.7210	1,839,281	2,050,000	2,050,000					1.413	1.413	FA	12,069	28,967	08/05/2020	08/01/2028
573428-MQ-9	MARTINEZ CALIF UNI SCH DIST				1.D FE	2,200,000	87.2120	1,918,664	2,200,000	2,200,000					1.513	1.513	FA	13,869	33,286	08/05/2020	08/01/2029
576544-Z9-4	MATANUSKA-SUSITNA BORO ALASKA				1.B FE	1,000,000	95.9780	959,780	1,000,000	1,000,000					2.473	2.472	MS	8,243	24,730	12/11/2019	03/01/2027
592090-HS-6	METROPOLITAN GOVT NASHVILLE & DAVIDSON C				1.D FE	500,000	98.0640	490,320	500,000	500,000					0.969	0.969	FA	2,019	4,845	05/19/2021	08/01/2025
592090-HT-4	METROPOLITAN GOVT NASHVILLE & DAVIDSON C				1.D FE	760,000	95.2610	723,984	760,000	760,000					1.309	1.309	FA	4,145	9,948	05/19/2021	08/01/2026
592090-HU-1	METROPOLITAN GOVT NASHVILLE & DAVIDSON C				1.D FE	900,000	92.9820	836,838	900,000	900,000					1.645	1.645	FA	6,169	14,805	05/19/2021	08/01/2027
592090-HV-9	METROPOLITAN GOVT NASHVILLE & DAVIDSON C				1.D FE	600,000	90.9210	545,526	600,000	600,000					1.865	1.865	FA	4,663	11,190	05/19/2021	08/01/2028
592090-HW-7	METROPOLITAN GOVT NASHVILLE & DAVIDSON C				1.D FE	500,000	89.3210	446,605	500,000	500,000					2.114	2.114	FA	4,404	10,570	05/19/2021	08/01/2029
592090-HX-5	METROPOLITAN GOVT NASHVILLE & DAVIDSON C				1.D FE	790,000	87.3860	690,349	790,000	790,000					2.224	2.224	FA	7,321	17,570	05/19/2021	08/01/2030
592090-HY-3	METROPOLITAN GOVT NASHVILLE & DAVIDSON C				1.D FE	1,550,000	85.6760	1,327,978	1,550,000	1,550,000					2.344	2.344	FA	15,138	36,332	05/19/2021	08/01/2031
592112-WU-6	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1.B FE	16,394,843	102.2320	16,157,768	15,805,000	16,261,850		(56,600)			4.000	3.530	JJ	316,100	632,200	07/22/2022	01/01/2038
593561-BE-2	MIAMI GARDENS FLA			1	1.D FE	100,000	98.4710	98,471	100,000	100,000					1.339	1.339	JJ	670	1,339	08/05/2020	07/01/2025
60412A-L7-6	MINNESOTA ST				1.A FE	48,858,228	110.9100	47,968,575	43,250,000	48,539,303		(318,924)			5.000	2.631	FA	786,910		08/09/2024	08/01/2030
60412A-L8-4	MINNESOTA ST				1.A FE	50,389,133	112.5320	49,238,377	43,755,000	50,070,159		(318,974)			5.000	2.601	FA	796,098		08/07/2024	08/01/2031
60412A-P9-8	MINNESOTA ST			2	1.A FE	20,460,674	114.8600	19,910,981	17,335,000	20,361,249		(99,425)			5.000	2.900	FA	315,401		08/16/2024	08/01/2036
60412A-T4-5	MINNESOTA ST				1.A FE	21,938,643	115.2680	21,462,902	18,620,000	21,818,709		(119,934)			5.000	2.740	FA	338,781		08/09/2024	08/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
608557-B3-7	MOLINE ILL				1.E FE	920,000	97.1280	893,578	920,000	920,000					1.439	1.439	JD	1,103	13,239	11/18/2021	12/01/2025
611305-MS-9	MONROE TWP MIDDLESEX CNTY N J BRD ED				1.D FE	1,000,000	98.5550	985,550	1,000,000	1,000,000					1.946	1.946	FA	8,108	19,460	02/07/2020	08/01/2025
612285-AG-1	MONTEBELLO CALIF PENSION OBLIG				1.C FE	1,800,000	96.5360	1,737,648	1,800,000	1,800,000					2.980	2.980	JD	4,470	53,640	05/28/2020	06/01/2027
612285-AJ-5	MONTEBELLO CALIF PENSION OBLIG				1.C FE	900,000	94.0970	846,873	900,000	900,000					3.193	3.193	JD	2,395	28,737	05/28/2020	06/01/2029
61320A-AC-6	MONTGOMERY CNTY ALA CMNTY COOP DIST REV				1.C FE	325,000	97.2580	316,089	325,000	325,000					0.947	0.947	MN	513	3,078	08/20/2020	11/01/2025
61320A-AD-4	MONTGOMERY CNTY ALA CMNTY COOP DIST REV				1.C FE	180,000	94.3390	169,810	180,000	180,000					1.183	1.183	MN	355	2,129	08/20/2020	11/01/2026
61320A-AE-2	MONTGOMERY CNTY ALA CMNTY COOP DIST REV				1.C FE	225,000	91.6560	206,226	225,000	225,000					1.373	1.373	MN	515	3,089	08/20/2020	11/01/2027
61320A-AJ-1	MONTGOMERY CNTY ALA CMNTY COOP DIST REV			2	1.C FE	205,000	82.6160	169,363	205,000	205,000					1.875	1.875	MN	641	3,844	08/20/2020	11/01/2031
61320A-AK-8	MONTGOMERY CNTY ALA CMNTY COOP DIST REV			2	1.C FE	200,000	80.7320	161,464	200,000	200,000					1.975	1.975	MN	658	3,950	08/20/2020	11/01/2032
61334P-HC-0	MONTGOMERY CNTY MD				1.A FE	27,965,715	113.0300	27,794,077	24,590,000	27,885,268		(80,447)			5.000	2.851	JD	102,458	174,179	10/24/2024	12/01/2031
623040-KN-1	MOUNT SAN ANTONIO CALIF CMNTY COLLEGE DI				1.C FE	655,000	95.0260	622,420	655,000	655,000					2.329	2.329	FA	6,356	15,255	01/09/2020	08/01/2027
63165T-4T-9	NASSAU CNTY N Y			2	1.C FE	1,688,025	110.8070	1,662,105	1,500,000	1,661,101		(16,575)			5.000	3.490	AO	18,750	75,000	04/26/2023	04/01/2040
63165T-4U-6	NASSAU CNTY N Y			2	1.C FE	1,344,024	110.2920	1,323,504	1,200,000	1,323,457		(12,662)			5.000	3.550	AO	15,000	60,000	04/26/2023	04/01/2041
63165T-4V-4	NASSAU CNTY N Y			2	1.C FE	1,337,664	109.7580	1,317,096	1,200,000	1,318,060		(12,070)			5.000	3.610	AO	15,000	60,000	04/26/2023	04/01/2042
63165T-4W-2	NASSAU CNTY N Y			2	1.C FE	1,110,330	109.2090	1,092,090	1,000,000	1,094,655		(9,651)			5.000	3.660	AO	12,500	50,000	04/26/2023	04/01/2043
63877N-MP-9	NATOMAS UNI SCH DIST CALIF			2	1.D FE	1,150,000	92.7190	1,066,269	1,150,000	1,150,000					1.450	1.450	FA	6,948	16,675	09/16/2020	08/01/2027
63877N-MQ-7	NATOMAS UNI SCH DIST CALIF			2	1.D FE	1,450,000	90.3330	1,309,829	1,450,000	1,450,000					1.600	1.600	FA	9,667	23,200	09/16/2020	08/01/2028
642714-DL-0	NEW BRITAIN CONN			2	1.F FE	180,000	97.8080	176,054	180,000	180,000					1.522	1.522	MS	913	2,740	08/20/2020	09/01/2025
642714-DM-8	NEW BRITAIN CONN				1.F FE	750,000	95.7360	718,020	750,000	750,000					1.664	1.664	MS	4,160	12,480	08/20/2020	09/01/2026
645020-8M-3	NEW HAVEN CONN				1.E FE	250,000	95.4750	238,688	250,000	250,000					2.857	2.857	FA	2,976	7,143	12/05/2019	08/01/2027
645020-8R-2	NEW HAVEN CONN				1.E FE	410,000	89.2550	365,946	410,000	410,000					3.157	3.157	FA	5,393	12,944	12/05/2019	08/01/2031
645021-CA-2	NEW HAVEN CONN				1.E FE	1,895,000	93.6240	1,774,175	1,895,000	1,895,000					1.990	1.990	FA	15,713	37,711	10/22/2021	08/01/2027
645021-CB-0	NEW HAVEN CONN				1.E FE	1,995,000	91.8920	1,833,245	1,995,000	1,995,000					2.240	2.240	FA	18,620	44,688	10/22/2021	08/01/2028
645021-CC-8	NEW HAVEN CONN				1.E FE	4,595,000	90.2230	4,145,747	4,595,000	4,595,000					2.412	2.412	FA	46,180	110,831	10/22/2021	08/01/2029
645021-CD-6	NEW HAVEN CONN				1.E FE	2,000,000	88.6550	1,773,100	2,000,000	2,000,000					2.562	2.562	FA	21,350	51,240	10/22/2021	08/01/2030
64704C-AJ-7	NEW MEMPHIS ARENA BLDG AUTH MEMPHIS & SH	@		3	1.C FE	978,750	48.1580	722,370	1,500,000	1,059,944		23,863			0.000	2.290	N/A			06/11/2021	04/01/2040
64704C-AL-2	NEW MEMPHIS ARENA BLDG AUTH MEMPHIS & SH	@		3	1.C FE	921,840	42.9570	644,355	1,500,000	1,000,735		23,207			0.000	2.360	N/A			06/11/2021	04/01/2042
64704C-AN-8	NEW MEMPHIS ARENA BLDG AUTH MEMPHIS & SH	@		3	1.C FE	723,175	38.2500	478,125	1,250,000	786,695		18,698			0.000	2.420	N/A			06/11/2021	04/01/2044
64763F-D4-8	NEW ORLEANS LA				1.F FE	6,567,669	108.4890	6,682,922	6,160,000	6,457,669		(53,869)			5.000	3.910	JD	25,667	308,000	10/26/2022	12/01/2029
64763F-D5-5	NEW ORLEANS LA				1.F FE	5,041,750	109.8330	5,178,626	4,715,000	4,966,337		(36,935)			5.000	3.980	JD	19,646	235,750	10/26/2022	12/01/2030
64763F-D6-3	NEW ORLEANS LA				1.F FE	5,616,124	110.3270	5,797,684	5,255,000	5,543,854		(35,399)			5.000	4.080	JD	21,896	262,750	10/26/2022	12/01/2031
64763F-D7-1	NEW ORLEANS LA				1.F FE	4,673,113	111.2630	4,867,756	4,375,000	4,620,758		(25,644)			5.000	4.160	JD	18,229	218,750	10/26/2022	12/01/2032
64763F-D8-9	NEW ORLEANS LA			2	1.F FE	2,543,376	111.6340	2,679,216	2,400,000	2,518,313		(12,276)			5.000	4.260	JD	10,000	120,000	10/26/2022	12/01/2033
64763F-ZT-9	NEW ORLEANS LA				1.F FE	2,000,000	98.0780	1,961,560	2,000,000	2,000,000					1.369	1.369	MS	9,127	27,380	10/08/2021	09/01/2025
64763F-ZU-6	NEW ORLEANS LA				1.F FE	3,000,000	95.6140	2,868,420	3,000,000	3,000,000					1.569	1.569	MS	15,690	47,070	10/08/2021	09/01/2026
64763F-ZV-4	NEW ORLEANS LA				1.F FE	2,920,000	93.3570	2,726,024	2,920,000	2,920,000					1.854	1.854	MS	18,046	54,137	10/08/2021	09/01/2027
649660-6E-5	NEW YORK CITY			2	1.C FE	2,214,840	110.5610	2,211,220	2,000,000	2,189,722		(18,412)			5.000	3.700	FA	41,667	95,556	08/10/2023	08/01/2039
649660-6F-2	NEW YORK CITY			2	1.C FE	1,928,780	109.9420	1,923,985	1,750,000	1,907,937		(15,279)			5.000	3.760	FA	36,458	83,611	08/10/2023	08/01/2040
649660-6G-0	NEW YORK CITY			2	1.C FE	2,744,525	109.2620	2,731,550	2,500,000	2,716,085		(20,849)			5.000	3.810	FA	52,083	119,444	08/10/2023	08/01/2041
649660-6H-8	NEW YORK CITY			2	1.C FE	1,912,050	108.9460	1,906,555	1,750,000	1,893,256		(13,778)			5.000	3.870	FA	36,458	83,611	08/10/2023	08/01/2042
649660-CB-4	NEW YORK CITY			1	1.C FE	11,340,871	98.8290	11,617,349	11,755,000	11,588,374		247,503			2.280	4.772	FA	111,673	134,007	02/06/2024	08/01/2025
649660-JH-4	NEW YORK CITY			1	1.C FE	30,115,000	93.9330	28,287,923	30,115,000	30,115,000					1.500	1.500	MS	150,575	451,725	03/04/2020	03/01/2027
64971X-MH-8	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	12,493,100	92.5840	10,670,306	11,525,000	12,011,716		(122,997)			2.530	1.394	MN	48,597	291,583	01/01/2021	11/01/2028
64990G-BD-3	NEW YORK STATE DORMITORY AUTHORITY			2	1.D FE	4,391,850	102.5880	3,898,344	3,800,000	3,936,292		(75,133)			5.000	2.879	AO	47,500	190,000	05/10/2018	10/01/2032
64990G-BF-8	NEW YORK STATE DORMITORY AUTHORITY			2	1.D FE	3,423,103	102.5360	3,045,319	2,970,000	3,074,471		(57,557)			5.000	2.919	AO	37,125	148,500	05/10/2018	10/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
659154-8H-4	NORTH EAST INDPT SCH DIST TEX			1	1.B FE	5,632,760	101.5530	5,686,968	5,600,000	5,622,714		(7,777)			5.240	5.071	FA	122,267	293,440	09/13/2023	08/01/2027
663532-KR-9	NORTHAMPTON CNTY PA			2	1.B FE	500,000	89.6220	448,110	500,000	500,000					2.691	2.691	AO	3,364	13,455	10/23/2019	10/01/2030
675383-TE-3	OCEANSIDE CALIF UNI SCH DIST	@		3	1.D FE	285,373	44.1530	234,011	530,000	320,505		8,558			0.000	2.725	N/A			08/19/2020	08/01/2043
680616-K2-4	OLENTANGY LOC SCH DIST OHIO			2	1.B FE	845,144	100.8970	807,176	800,000	815,219		(4,889)			4.000	3.310	JD	2,667	32,000	03/21/2018	12/01/2036
692020-T5-9	OXNARD CALIF SCH DIST				1.C FE	350,000	98.1270	343,445	350,000	350,000					0.990	0.990	FA	1,444	3,465	08/05/2020	08/01/2025
692020-T6-7	OXNARD CALIF SCH DIST				1.C FE	600,000	95.3160	571,896	600,000	600,000					1.239	1.239	FA	3,098	7,434	08/05/2020	08/01/2026
692020-T7-5	OXNARD CALIF SCH DIST				1.C FE	1,250,000	92.7390	1,159,238	1,250,000	1,250,000					1.439	1.439	FA	7,495	17,988	08/05/2020	08/01/2027
692020-T8-3	OXNARD CALIF SCH DIST				1.C FE	800,000	90.4890	723,912	800,000	800,000					1.629	1.629	FA	5,430	13,032	08/05/2020	08/01/2028
692020-T9-1	OXNARD CALIF SCH DIST				1.C FE	1,250,000	88.1690	1,102,113	1,250,000	1,250,000					1.729	1.729	FA	9,005	21,613	08/05/2020	08/01/2029
700387-GY-3	PARK CREEK MET DIST COLO REV			2	1.F FE	835,041	100.5300	738,896	735,000	787,447		(9,935)			4.000	2.450	JD	2,450	29,400	12/13/2019	12/01/2036
700387-GZ-0	PARK CREEK MET DIST COLO REV			2	1.F FE	3,281,060	100.2690	2,907,801	2,900,000	3,100,007		(37,828)			4.000	2.500	JD	9,667	116,000	12/13/2019	12/01/2037
700387-HB-2	PARK CREEK MET DIST COLO REV			2	1.F FE	1,124,830	99.8290	998,290	1,000,000	1,065,627		(12,385)			4.000	2.570	JD	3,333	40,000	12/13/2019	12/01/2039
700387-HJ-5	PARK CREEK MET DIST COLO REV				1.F FE	440,000	98.4700	433,268	440,000	440,000					2.681	2.680	JD	983	11,796	12/13/2019	12/01/2025
700387-HK-2	PARK CREEK MET DIST COLO REV				1.F FE	975,000	96.8200	943,995	975,000	975,000					2.781	2.781	JD	2,260	27,115	12/13/2019	12/01/2026
700387-HL-0	PARK CREEK MET DIST COLO REV				1.F FE	660,000	95.2740	628,808	660,000	660,000					2.894	2.894	JD	1,592	19,100	12/13/2019	12/01/2027
701383-XW-6	PARKLAND PA SCH DIST			2	1.C FE	1,410,831	101.5690	1,330,554	1,310,000	1,338,676		(13,129)			4.000	2.910	FA	21,833	52,400	01/16/2019	02/01/2031
701383-XY-2	PARKLAND PA SCH DIST			2	1.C FE	2,554,848	101.1970	2,428,728	2,400,000	2,444,252		(20,199)			4.000	3.080	FA	40,000	96,000	01/16/2019	02/01/2033
701383-XZ-9	PARKLAND PA SCH DIST			2	1.C FE	3,641,684	101.0500	3,471,068	3,435,000	3,494,167		(26,976)			4.000	3.140	FA	57,250	137,400	01/16/2019	02/01/2034
701383-YA-3	PARKLAND PA SCH DIST			2	1.C FE	3,769,444	100.9480	3,608,891	3,575,000	3,630,791		(25,397)			4.000	3.220	FA	59,583	143,000	01/16/2019	02/01/2035
701383-YB-1	PARKLAND PA SCH DIST			2	1.C FE	2,331,200	100.9200	2,240,424	2,220,000	2,251,961		(14,531)			4.000	3.280	FA	37,000	88,800	01/16/2019	02/01/2036
707546-SW-8	PENN MANOR SCH DIST PA			2	1.C FE	2,807,752	100.9910	2,590,419	2,565,000	2,650,118		(30,491)			4.000	2.700	MS	34,200	102,600	06/13/2019	03/01/2036
707546-SX-6	PENN MANOR SCH DIST PA			2	1.C FE	3,283,338	100.9990	3,040,070	3,010,000	3,105,970		(34,342)			4.000	2.750	MS	40,133	120,400	06/13/2019	03/01/2037
707546-SY-4	PENN MANOR SCH DIST PA			2	1.C FE	4,521,920	100.5550	4,183,088	4,160,000	4,287,239		(45,484)			4.000	2.800	MS	55,467	166,400	06/13/2019	03/01/2038
707546-SZ-1	PENN MANOR SCH DIST PA			2	1.C FE	3,742,456	100.2540	3,463,776	3,455,000	3,556,194		(36,135)			4.000	2.850	MS	46,067	138,200	06/13/2019	03/01/2039
717813-XV-6	PHILADELPHIA PA				1.E FE	3,496,509	98.8160	3,443,738	3,485,000	3,486,186		(2,167)			2.156	2.092	JJ	34,646	75,137	01/15/2020	07/15/2025
719189-C5-9	PHOENIXVILLE PA AREA SCH DIST				1.C FE	4,155,000	97.9100	4,068,161	4,155,000	4,155,000					1.770	1.770	MN	9,397	73,544	05/07/2020	11/15/2025
720424-F9-6	PIERCE CNTY WASH SCH DIST NO 010 TACOMA			2	1.B FE	3,055,050	110.3540	2,979,558	2,700,000	3,048,768		(6,282)			5.000	3.450	JD	28,500		09/25/2024	12/01/2042
720424-G2-0	PIERCE CNTY WASH SCH DIST NO 010 TACOMA			2	1.B FE	3,282,377	109.8880	3,203,235	2,915,000	3,275,901		(6,477)			5.000	3.510	JD	30,769		09/25/2024	12/01/2043
720424-G3-8	PIERCE CNTY WASH SCH DIST NO 010 TACOMA			2	1.B FE	3,202,313	109.5180	3,132,215	2,860,000	3,196,304		(6,009)			5.000	3.580	JD	30,189		09/25/2024	12/01/2044
720424-G4-6	PIERCE CNTY WASH SCH DIST NO 010 TACOMA			2	1.B FE	4,697,823	108.3210	4,603,643	4,250,000	4,690,040		(7,783)			5.000	3.740	JD	44,861		09/25/2024	12/01/2048
72178J-AE-3	PIMA CNTY ARIZ PLEDGED REV OBLIGS			1	1.B FE	5,790,000	95.9430	5,555,100	5,790,000	5,790,000					1.130	1.130	MN	10,905	65,427	04/22/2021	05/01/2026
721799-H9-8	PIMA CNTY ARIZ UNI SCH DIST NO 1 TUCSON			2	1.D FE	1,997,058	111.8410	1,957,218	1,750,000	1,981,106		(15,952)			5.000	3.212	JJ	60,278		04/11/2024	07/01/2036
721799-J5-4	PIMA CNTY ARIZ UNI SCH DIST NO 1 TUCSON			2	1.D FE	1,884,210	109.5530	1,862,401	1,700,000	1,872,578		(11,632)			5.000	3.603	JJ	58,556		04/11/2024	07/01/2040
721799-J6-2	PIMA CNTY ARIZ UNI SCH DIST NO 1 TUCSON			2	1.D FE	1,874,421	109.1090	1,854,853	1,700,000	1,863,455		(10,966)			5.000	3.673	JJ	58,556		04/11/2024	07/01/2041
721799-J7-0	PIMA CNTY ARIZ UNI SCH DIST NO 1 TUCSON			2	1.D FE	1,926,778	108.7200	1,902,600	1,750,000	1,915,677		(11,101)			5.000	3.692	JJ	60,278		04/11/2024	07/01/2042
721799-J8-8	PIMA CNTY ARIZ UNI SCH DIST NO 1 TUCSON			2	1.D FE	2,191,070	108.3150	2,166,300	2,000,000	2,179,124		(11,946)			5.000	3.759	JJ	68,889		04/11/2024	07/01/2043
725209-PA-2	PITTSBURGH PA			1	1.D FE	3,500,000	94.8610	3,320,135	3,500,000	3,500,000					1.189	1.189	MS	13,872	41,615	08/06/2020	09/01/2026
729429-SA-9	PLYMOUTH-CANTON MICH CMNTY SCH DIST			2	1.C FE	5,697,846	109.5250	5,421,488	4,950,000	5,589,454		(65,899)			5.000	3.220	MN	41,250	247,500	04/06/2023	05/01/2039
73208P-BG-5	POMONA CALIF PENSION OBLIG				1.D FE	990,000	96.8270	958,587	990,000	990,000					2.474	2.474	FA	10,205	24,493	08/14/2020	08/01/2026
73208P-BH-3	POMONA CALIF PENSION OBLIG				1.D FE	1,125,000	95.1560	1,070,505	1,125,000	1,125,000					2.674	2.674	FA	12,534	30,083	08/14/2020	08/01/2027
73208P-BK-6	POMONA CALIF PENSION OBLIG				1.D FE	900,000	92.2340	830,106	900,000	900,000					2.953	2.953	FA	11,074	26,577	08/14/2020	08/01/2029
73208P-BM-2	POMONA CALIF PENSION OBLIG			2	1.D FE	1,125,000	89.4980	1,006,853	1,125,000	1,125,000					3.153	3.153	FA	14,780	35,471	08/14/2020	08/01/2031
73208P-BN-0	POMONA CALIF PENSION OBLIG			2	1.D FE	1,350,000	88.3550	1,192,793	1,350,000	1,350,000					3.253	3.253	FA	18,298	43,916	08/14/2020	08/01/2032
734260-5H-1	PORT HOUSTON AUTH TEX HARRIS CNTY			2	1.B FE	7,047,720	104.4630	6,267,780	6,000,000	6,422,301		(105,085)			5.000	3.000	AO	75,000	300,000	06/20/2018	10/01/2030
734260-5J-7	PORT HOUSTON AUTH TEX HARRIS CNTY			2	1.B FE	6,849,063	104.3260	6,103,071	5,850,000	6,253,172		(100,222)			5.000	3.040	AO	73,125	292,500	06/20/2018	10/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
734260-5L-2	PORT HOUSTON AUTH TEX HARRIS CNTY			2	1.B FE	4,652,600	103.8670	4,154,680	4,000,000	4,263,988		(65,487)			5.000	3.120	AO	50,000	200,000	06/20/2018	10/01/2033
734260-5M-0	PORT HOUSTON AUTH TEX HARRIS CNTY			2	1.B FE	3,359,389	103.6560	3,006,024	2,900,000	3,086,109		(46,108)			5.000	3.170	AO	36,250	145,000	06/20/2018	10/01/2034
734260-5N-8	PORT HOUSTON AUTH TEX HARRIS CNTY			2	1.B FE	3,059,796	103.4540	2,741,531	2,650,000	2,816,216		(41,136)			5.000	3.210	AO	33,125	132,500	06/20/2018	10/01/2035
735371-QS-8	PORT SEATTLE WASH				1.C FE	8,220,000	97.5140	8,015,651	8,220,000	8,220,000					1.450	1.450	JD	9,933	119,190	01/14/2022	12/01/2025
735371-QT-6	PORT SEATTLE WASH				1.C FE	3,260,000	94.9950	3,096,837	3,260,000	3,260,000					1.600	1.600	JD	4,347	52,160	01/14/2022	12/01/2026
735371-QU-3	PORT SEATTLE WASH				1.C FE	1,415,000	92.6810	1,311,436	1,415,000	1,415,000					1.750	1.750	JD	2,064	24,763	01/14/2022	12/01/2027
736688-NA-6	PORTLAND ORE CMNTY COLLEGE DIST			2	1.B FE	4,601,960	112.5840	4,503,360	4,000,000	4,510,517		(51,743)			5.000	3.260	JD	8,889	200,000	03/03/2023	06/15/2036
741701-7J-9	PRINCE GEORGE'S COUNTY				1.A FE	1,900,000	94.9690	1,804,411	1,900,000	1,900,000					1.186	1.186	MS	6,635	22,534	06/10/2020	09/15/2026
741701-7K-6	PRINCE GEORGE'S COUNTY				1.A FE	750,000	92.4330	693,248	750,000	750,000					1.386	1.386	MS	3,061	10,395	06/10/2020	09/15/2027
741701-7M-2	PRINCE GEORGE'S COUNTY				1.A FE	495,000	87.9090	435,150	495,000	495,000					1.672	1.672	MS	2,437	8,276	06/10/2020	09/15/2029
741702-CC-6	PRINCE GEORGE'S COUNTY			2	1.A FE	13,709,808	115.3080	13,560,221	11,760,000	13,621,507		(88,301)			5.000	3.080	FA	315,233		06/05/2024	08/01/2035
741702-CD-4	PRINCE GEORGE'S COUNTY			2	1.A FE	12,054,184	114.5930	11,877,564	10,365,000	11,977,812		(76,372)			5.000	3.110	FA	277,840		06/05/2024	08/01/2036
741702-CE-2	PRINCE GEORGE'S COUNTY			2	1.A FE	13,278,413	114.0290	13,136,141	11,520,000	13,199,396		(79,016)			5.000	3.220	FA	308,800		06/05/2024	08/01/2037
741702-CU-6	PRINCE GEORGE'S COUNTY				1.A FE	8,668,611	112.5270	8,568,931	7,615,000	8,597,131		(71,480)			5.000	2.859	MS	204,124		06/13/2024	09/01/2031
741702-CV-4	PRINCE GEORGE'S COUNTY				1.A FE	6,868,006	114.0680	6,775,639	5,940,000	6,813,523		(54,484)			5.000	2.849	MS	159,225		06/13/2024	09/01/2032
746690-CX-2	PUTNAM CNTY W VA BRD ED				1.D FE	250,000	98.9840	247,460	250,000	250,000					1.253	1.253	MN	522	3,133	11/12/2020	05/01/2025
748508-ZZ-4	QUINCY MASS				1.C FE	11,000,000	97.2920	10,702,120	11,000,000	11,000,000					1.380	1.380	JD	6,747	151,800	12/15/2021	12/15/2025
762196-YZ-0	RHODE ISLAND HEALTH AND EDUCATIONAL BUIL				1.B FE	1,000,000	98.8590	988,590	1,000,000	1,000,000					1.101	1.101	MN	1,407	11,010	04/30/2021	05/15/2025
762196-ZA-4	RHODE ISLAND HEALTH AND EDUCATIONAL BUIL				1.B FE	1,000,000	96.0200	960,200	1,000,000	1,000,000					1.251	1.251	MN	1,599	12,510	04/30/2021	05/15/2026
762196-ZB-2	RHODE ISLAND HEALTH AND EDUCATIONAL BUIL				1.B FE	1,655,000	93.8330	1,552,936	1,655,000	1,655,000					1.617	1.617	MN	3,420	26,761	04/30/2021	05/15/2027
762196-ZC-0	RHODE ISLAND HEALTH AND EDUCATIONAL BUIL				1.B FE	1,625,000	91.7540	1,491,003	1,625,000	1,625,000					1.817	1.817	MN	3,773	29,526	04/30/2021	05/15/2028
762196-ZD-8	RHODE ISLAND HEALTH AND EDUCATIONAL BUIL				1.B FE	1,585,000	89.8730	1,424,487	1,585,000	1,585,000					1.982	1.982	MN	4,014	31,415	04/30/2021	05/15/2029
763227-W6-8	RICHARDSON TEX			2	1.A FE	1,341,445	107.7100	1,330,219	1,235,000	1,340,072		(1,373)			5.000	3.633	FA	23,328		11/22/2024	02/15/2042
763227-W7-6	RICHARDSON TEX			2	1.A FE	1,658,828	107.1840	1,645,274	1,535,000	1,657,240		(1,588)			5.000	3.717	FA	28,994		11/22/2024	02/15/2043
769036-BN-3	RIVERSIDE CALIF PENSION OBLIG			1	1.C FE	1,620,000	97.4240	1,578,269	1,620,000	1,620,000					2.490	2.490	JD	3,362	40,338	06/05/2020	06/01/2026
769036-BQ-6	RIVERSIDE CALIF PENSION OBLIG			1	1.C FE	1,125,000	94.3050	1,060,931	1,125,000	1,125,000					2.773	2.773	JD	2,600	31,196	06/05/2020	06/01/2028
77016C-AV-5	ROARING FORK TRANSN AUTH COLO PPTY TAX R			2	1.B FE	1,211,390	100.5230	1,005,230	1,000,000	1,143,831		(19,410)			4.000	1.780	JD	3,333	40,000	05/26/2021	12/01/2041
791621-VS-1	ST LOUIS MO			2	1.C FE	2,443,791	104.9200	2,292,502	2,185,000	2,281,793		(28,796)			5.000	3.490	FA	41,272	109,250	10/31/2018	02/15/2032
791621-VT-9	ST LOUIS MO			2	1.C FE	1,933,224	104.7870	1,818,054	1,735,000	1,809,246		(22,062)			5.000	3.540	FA	32,772	86,750	10/31/2018	02/15/2033
794879-GG-5	SALINAS CALIF CITY ELEM SCH DIST	@		3	1.C FE	721,807	49.4710	685,173	1,385,000	829,504		25,375			0.000	3.131	N/A			05/29/2020	07/01/2041
794879-GH-3	SALINAS CALIF CITY ELEM SCH DIST	@		3	1.C FE	240,418	46.9810	225,509	480,000	276,777		8,572			0.000	3.171	N/A			05/29/2020	07/01/2042
794879-GJ-9	SALINAS CALIF CITY ELEM SCH DIST	@		3	1.C FE	799,029	44.5900	735,735	1,650,000	920,278		28,590			0.000	3.181	N/A			05/29/2020	07/01/2043
794879-GK-6	SALINAS CALIF CITY ELEM SCH DIST	@		3	1.C FE	931,820	42.2790	845,580	2,000,000	1,074,639		33,693			0.000	3.211	N/A			05/29/2020	07/01/2044
794879-GL-4	SALINAS CALIF CITY ELEM SCH DIST	@		3	1.C FE	1,071,080	40.0490	955,169	2,385,000	1,236,333		38,998			0.000	3.231	N/A			05/29/2020	07/01/2045
797272-RM-5	SAN DIEGO CALIF CMNTY COLLEGE DIST				1.B FE	1,730,000	98.2990	1,700,573	1,730,000	1,730,000					1.245	1.245	FA	8,974	21,539	12/08/2021	08/01/2025
79758U-AK-7	SAN FERNANDO CALIF PENSION OBLIG				1.C FE	1,130,000	84.6900	956,997	1,130,000	1,130,000					1.995	1.995	JJ	11,272	22,544	08/06/2021	01/01/2031
798755-GB-4	SAN MARCOS CALIF UNI SCH DIST				1.D FE	790,000	96.7590	764,396	790,000	790,000					2.213	2.213	FA	7,284	17,483	01/15/2020	08/01/2026
798755-GC-2	SAN MARCOS CALIF UNI SCH DIST				1.D FE	325,000	94.8000	308,100	325,000	325,000					2.313	2.313	FA	3,132	7,517	01/15/2020	08/01/2027
798755-GE-8	SAN MARCOS CALIF UNI SCH DIST				1.D FE	400,000	91.3070	365,228	400,000	400,000					2.516	2.516	FA	4,193	10,064	01/15/2020	08/01/2029
798765-EV-1	SAN MARCOS TEX			2	1.C FE	1,217,870	103.6450	1,036,450	1,000,000	1,102,676		(38,437)			5.000	1.021	FA	18,889	50,000	12/21/2021	08/15/2033
799306-QE-8	SAN RAFAEL CALIF ELEM SCH DIST			2	1.C FE	1,596,284	99.2050	1,468,234	1,480,000	1,519,876		(14,617)			4.000	2.910	FA	24,667	59,200	05/23/2019	08/01/2047
800851-RJ-8	SANGER CALIF UNI SCH DIST			2	1.C FE	2,968,635	100.0490	2,746,345	2,745,000	2,854,576		(21,879)			4.000	3.060	FA	45,750	109,800	05/24/2019	08/01/2048
815628-JF-0	SEDGWICK CNTY KANS UNI SCH DIST NO 260			2	1.D FE	1,141,910	101.3270	1,013,270	1,000,000	1,052,643		(29,821)			4.000	0.954	AO	10,000	40,000	12/21/2021	10/01/2033
815628-JG-8	SEDGWICK CNTY KANS UNI SCH DIST NO 260			2	1.D FE	4,934,422	101.0890	4,821,945	4,770,000	4,808,532		(20,904)			4.000	3.519	AO	47,700	190,800	04/27/2018	10/01/2034
815832-ZS-2	SEGUIN TEX			2	1.C FE	549,715	109.0890	545,445	500,000	549,189		(526)			5.000	3.664	MS	8,333		11/22/2024	09/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
815832-ZT-0	SEGUIN TEX			2	1.C FE	1,094,380	108.6290	1,086,290	1,000,000	1,093,385		(995)			5.000	3.728	MS	16,667		11/22/2024	09/01/2040
815832-ZX-1	SEGUIN TEX			2	1.C FE	808,628	107.0600	802,950	750,000	808,019		(608)			5.000	3.937	MS	12,500		11/22/2024	09/01/2044
815832-ZY-9	SEGUIN TEX			2	1.C FE	3,709,300	105.8030	3,703,105	3,500,000	3,696,259		(13,041)			5.000	4.220	MS	58,333	80,694	04/04/2024	09/01/2049
818461-KC-8	SEWARD CNTY KANS UNI SCH DIST NO 480				1.E FE	625,000	94.3050	589,406	625,000	625,000					0.889	0.889	MS	1,852	5,556	02/12/2021	09/01/2026
820174-HF-0	SHASTA CALIF UN HIGH SCH DIST			2	1.D FE	1,028,143	99.2470	922,997	930,000	964,694		(12,819)			4.000	2.499	FA	15,500	37,200	10/03/2019	08/01/2044
820174-HG-8	SHASTA CALIF UN HIGH SCH DIST			2	1.D FE	8,576,724	98.0990	7,651,722	7,800,000	8,075,127		(101,500)			4.000	2.579	FA	130,000	312,000	10/03/2019	08/01/2050
825434-5B-5	SHREVEPORT LA				2.B FE	1,905,845	104.1510	1,697,661	1,630,000	1,712,135		(30,099)			5.000	2.960	FA	33,958	81,500	12/20/2017	08/01/2027
830728-UK-5	SKOKIE ILL				1.C FE	1,275,000	97.4730	1,242,781	1,275,000	1,275,000					1.609	1.609	JD	1,710	20,515	01/21/2022	12/01/2025
830728-UL-3	SKOKIE ILL				1.C FE	1,150,000	95.2500	1,095,375	1,150,000	1,150,000					1.877	1.877	JD	1,799	21,586	01/21/2022	12/01/2026
833086-CZ-2	SNOHOMISH CNTY WASH				1.B FE	3,760,000	97.1850	3,654,156	3,760,000	3,760,000					1.000	1.000	JD	3,133	37,600	11/10/2021	12/01/2025
83412P-FT-4	SOLANO CALIF CMNTY COLLEGE DIST			1	1.C FE	100,000	89.6830	89,683	100,000	100,000					2.867	2.867	FA	1,195	2,867	11/14/2019	08/01/2031
83412P-FW-7	SOLANO CALIF CMNTY COLLEGE DIST			1	1.C FE	180,000	85.4500	153,810	180,000	180,000					3.017	3.017	FA	2,263	5,431	11/14/2019	08/01/2034
850001-AW-8	SPRING INDEPENDENT SCHOOL DISTRICT HARRI			2	1.D FE	9,218,341	107.9380	8,888,694	8,235,000	9,076,737		(81,596)			5.000	3.610	FA	155,550	411,750	03/24/2023	08/15/2044
86735P-AJ-4	SUNFLOWER COUNTY SCHOOL DISTRICT				1.C FE	1,138,990	110.4200	1,104,200	1,000,000	1,103,638		(14,346)			5.000	3.200	JD	4,167	50,000	05/24/2022	06/01/2031
876387-EU-1	TARRANT CNTY TEX HOSP DIST			2	1.B FE	1,145,750	111.1920	1,111,920	1,000,000	1,121,866		(13,746)			5.250	3.420	FA	19,833	52,500	03/01/2023	08/15/2036
876387-EV-9	TARRANT CNTY TEX HOSP DIST			2	1.B FE	1,133,730	110.6260	1,106,260	1,000,000	1,111,942		(12,544)			5.250	3.560	FA	19,833	52,500	03/01/2023	08/15/2037
876387-EW-7	TARRANT CNTY TEX HOSP DIST			2	1.B FE	1,345,224	110.0160	1,320,192	1,200,000	1,321,710		(13,542)			5.250	3.710	FA	23,800	63,000	03/01/2023	08/15/2038
876387-EX-5	TARRANT CNTY TEX HOSP DIST			2	1.B FE	1,952,965	109.5360	1,916,880	1,750,000	1,920,185		(18,882)			5.250	3.770	FA	34,708	91,875	03/01/2023	08/15/2039
876387-EY-3	TARRANT CNTY TEX HOSP DIST			2	1.B FE	3,330,420	109.0680	3,272,040	3,000,000	3,277,213		(30,652)			5.250	3.840	FA	59,500	157,500	03/01/2023	08/15/2040
876387-FA-4	TARRANT CNTY TEX HOSP DIST			2	1.B FE	8,737,299	107.2270	8,604,967	8,025,000	8,623,873		(65,370)			5.250	4.100	FA	159,163	421,313	03/01/2023	08/15/2048
876387-FD-8	TARRANT CNTY TEX HOSP DIST			2	1.B FE	7,564,620	106.9080	7,483,560	7,000,000	7,475,107		(51,592)			5.250	4.200	FA	138,833	367,500	03/01/2023	08/15/2053
886100-WL-6	THURSTON CNTY WASH			2	1.B FE	3,011,725	107.6970	2,934,743	2,725,000	2,963,881		(27,583)			5.000	3.640	JD	11,354	136,250	03/24/2023	12/01/2043
886100-WM-4	THURSTON CNTY WASH			2	1.B FE	3,126,325	107.0780	3,035,661	2,835,000	3,077,815		(27,999)			5.000	3.670	JD	11,813	141,750	03/24/2023	12/01/2044
924214-S9-1	VERMONT BOND BANK			2	1.C FE	442,220	100.7280	402,912	400,000	411,754		(5,934)			4.000	2.420	JD	1,333	16,000	07/12/2019	12/01/2036
927734-W5-8	VIRGINIA BEACH VA				1.A FE	6,764,173	113.0620	6,670,658	5,900,000	6,708,632		(55,541)			5.000	2.849	FA	169,625		06/13/2024	02/01/2032
927734-W8-2	VIRGINIA BEACH VA			2	1.A FE	6,861,051	114.9390	6,781,401	5,900,000	6,811,966		(49,085)			5.000	3.040	FA	169,625		06/04/2024	02/01/2035
928346-PQ-2	VISTA CALIF UNI SCH DIST			2	1.D FE	9,610,889	100.0140	8,821,235	8,820,000	9,206,613		(77,413)			4.000	2.970	FA	147,000	352,800	05/24/2019	08/01/2044
928346-PR-0	VISTA CALIF UNI SCH DIST			2	1.D FE	9,486,385	98.7070	8,622,056	8,735,000	9,102,683		(73,531)			4.000	3.010	FA	145,583	349,400	05/24/2019	08/01/2048
93974E-2A-3	WASHINGTON ST			2	1.B FE	11,676,324	114.4080	11,475,122	10,030,000	11,599,243		(77,081)			5.000	3.100	FA	208,958	167,167	06/11/2024	08/01/2035
93974E-3M-6	WASHINGTON ST				1.B FE	6,489,092	111.5960	6,455,829	5,785,000	6,444,479		(44,613)			5.000	3.031	JD	24,104	114,093	06/27/2024	06/01/2031
93974E-3N-4	WASHINGTON ST				1.B FE	6,595,405	112.9490	6,545,395	5,795,000	6,551,778		(43,628)			5.000	3.021	JD	24,146	114,290	06/27/2024	06/01/2032
93974E-3Y-0	WASHINGTON ST			2	1.B FE	10,953,553	110.3350	10,807,313	9,795,000	10,905,851		(47,702)			5.000	3.571	JD	40,813	193,179	06/27/2024	06/01/2042
93974E-3Z-7	WASHINGTON ST			2	1.B FE	8,670,192	109.8870	8,560,197	7,790,000	8,634,040		(36,153)			5.000	3.631	JD	32,458	153,636	06/27/2024	06/01/2043
93974E-4C-7	WASHINGTON ST			2	1.B FE	13,246,981	108.6880	13,069,732	12,025,000	13,197,047		(49,934)			5.000	3.761	JD	50,104	237,160	06/27/2024	06/01/2046
93974E-5Y-8	WASHINGTON ST				1.B FE	11,281,900	113.0570	11,305,700	10,000,000	11,262,039		(19,861)			5.000	3.101	JJ	65,278		10/31/2024	07/01/2032
93974E-Z6-6	WASHINGTON ST				1.B FE	6,249,347	111.8330	6,189,957	5,535,000	6,205,845		(43,502)			5.000	2.960	FA	115,313	92,250	07/09/2024	08/01/2031
940859-BH-3	WASHOE CNTY NEV SCH DIST			2	1.D FE	5,434,905	101.5220	5,284,220	5,205,000	5,279,535		(25,322)			4.000	3.449	AO	52,050	208,200	04/04/2018	10/01/2033
940859-BJ-9	WASHOE CNTY NEV SCH DIST			2	1.D FE	1,671,945	101.3720	1,627,021	1,605,000	1,626,721		(7,371)			4.000	3.479	AO	16,050	64,200	04/03/2018	10/01/2034
941247-6L-7	WATERBURY CONN				1.D FE	1,000,000	93.9740	939,740	1,000,000	1,000,000					2.190	2.190	MS	7,300	21,900	01/30/2020	09/01/2027
941247-6M-5	WATERBURY CONN				1.D FE	1,500,000	92.0650	1,380,975	1,500,000	1,500,000					2.322	2.322	MS	11,610	34,830	01/30/2020	09/01/2028
941367-BL-7	WATERFORD CALIF UNI SCH DIST			2	1.E FE	796,672	100.5570	804,456	800,000	797,025		137			4.000	4.030	FA	13,333	32,000	05/27/2022	08/01/2042
941367-BM-5	WATERFORD CALIF UNI SCH DIST			2	1.E FE	1,260,136	106.7430	1,227,545	1,150,000	1,236,252		(9,583)			5.000	3.850	FA	23,958	57,500	05/27/2022	08/01/2049
96023P-QB-4	WESTFIELD-WASHINGTON IND MULTI-SCH BLDG			2	1.B FE	2,833,725	112.0290	2,800,725	2,500,000	2,832,093		(1,632)			5.000	3.360	JJ	6,597		12/04/2024	07/15/2035
96023P-QC-2	WESTFIELD-WASHINGTON IND MULTI-SCH BLDG			2	1.B FE	2,779,775	111.5950	2,745,237	2,460,000	2,778,215		(1,560)			5.000	3.400	JJ	6,492		12/04/2024	07/15/2036
96023P-QD-0	WESTFIELD-WASHINGTON IND MULTI-SCH BLDG			2	1.B FE	1,776,130	113.2280	1,755,034	1,550,000	1,775,029		(1,101)			5.250	3.450	JJ	4,295		12/04/2024	07/15/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
96023P-QE-8	WESTFIELD-WASHINGTON IND MULTI-SCH BLDG			2	1.B FE	2,168,869	112.9330	2,145,727	1,900,000	2,167,563		(1,306)			5.250	3.500	JJ	5,265		12/04/2024	07/15/2038
96023P-QF-5	WESTFIELD-WASHINGTON IND MULTI-SCH BLDG			2	1.B FE	2,393,496	112.3550	2,359,455	2,100,000	2,392,072		(1,424)			5.250	3.520	JJ	5,819		12/04/2024	07/15/2039
96023P-QG-3	WESTFIELD-WASHINGTON IND MULTI-SCH BLDG			2	1.B FE	2,439,240	111.7610	2,402,862	2,150,000	2,437,841		(1,399)			5.250	3.580	JJ	5,957		12/04/2024	07/15/2040
96023P-QH-1	WESTFIELD-WASHINGTON IND MULTI-SCH BLDG			2	1.B FE	2,570,928	111.1820	2,534,950	2,280,000	2,569,527		(1,401)			5.250	3.660	JJ	6,318		12/04/2024	07/15/2041
96023P-QJ-7	WESTFIELD-WASHINGTON IND MULTI-SCH BLDG			2	1.B FE	4,469,240	110.0510	4,402,040	4,000,000	4,466,996		(2,244)			5.250	3.780	JJ	11,083		12/04/2024	07/15/2043
982038-TF-8	WORTHINGTON OHIO CITY SCH DIST			2	1.B FE	1,216,237	109.5280	1,204,808	1,100,000	1,198,105		(10,487)			5.000	3.690	JD	4,583	55,000	02/24/2023	12/01/2040
982038-TH-4	WORTHINGTON OHIO CITY SCH DIST			2	1.B FE	1,153,782	108.6000	1,140,300	1,050,000	1,137,650		(9,332)			5.000	3.770	JD	4,375	52,500	02/24/2023	12/01/2042
982038-TJ-0	WORTHINGTON OHIO CITY SCH DIST			2	1.B FE	2,718,799	108.2850	2,685,468	2,480,000	2,681,728		(21,446)			5.000	3.800	JD	10,333	124,000	02/24/2023	12/01/2043
982038-TK-7	WORTHINGTON OHIO CITY SCH DIST			2	1.B FE	21,573,000	106.9810	21,396,200	20,000,000	21,331,074		(140,002)			5.000	4.010	JD	83,333	1,000,000	02/24/2023	12/01/2048
982038-TL-5	WORTHINGTON OHIO CITY SCH DIST			2	1.B FE	20,161,800	109.7320	19,751,760	18,000,000	19,828,797		(192,796)			5.500	3.990	JD	82,500	990,000	02/24/2023	12/01/2054
984521-UF-9	YAKIMA WASH				1.E FE	835,000	98.3360	821,106	835,000	835,000					2.707	2.706	JD	1,884	22,603	04/08/2020	12/01/2025
984521-UG-7	YAKIMA WASH				1.E FE	850,000	96.5770	820,905	850,000	850,000					2.823	2.823	JD	2,000	23,996	04/08/2020	12/01/2026
984521-UH-5	YAKIMA WASH				1.E FE	875,000	94.8820	830,218	875,000	875,000					2.923	2.923	JD	2,131	25,576	04/08/2020	12/01/2027
986082-F2-6	YONKERS N Y				1.F FE	745,000	95.6480	712,578	745,000	745,000					2.768	2.767	MN	3,437	20,622	11/07/2019	05/01/2027
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						1,413,733,301	XXX	1,369,478,956	1,312,690,000	1,399,359,197		(6,713,054)			XXX	XXX	XXX	15,597,376	26,881,637	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						1,413,733,301	XXX	1,369,478,956	1,312,690,000	1,399,359,197		(6,713,054)			XXX	XXX	XXX	15,597,376	26,881,637	XXX	XXX
006395-BD-8	ADAMS ST UNIV COLO INSTL ENTERPRISE REV			2	1.C FE	1,342,800	100.6430	1,258,038	1,250,000	1,294,114		(9,270)			4.000	3.130	MN	6,389	50,000	04/24/2019	05/15/2042
010268-CM-0	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R			1	1.C FE	5,000,000	97.9300	4,896,500	5,000,000	5,000,000					1.038	1.038	MS	17,300	51,900	10/07/2021	09/01/2025
010595-EV-4	ALABAMA ST MUN ELEC AUTH PWR SUPPLY REV				1.D FE	1,156,748	96.3030	1,112,300	1,155,000	1,155,469		(272)			2.158	2.133	MS	8,308	24,925	01/29/2020	09/01/2026
010595-FB-7	ALABAMA ST MUN ELEC AUTH PWR SUPPLY REV			2	1.D FE	1,000,000	85.4300	854,300	1,000,000	1,000,000					2.719	2.719	MS	9,063	27,190	01/22/2020	09/01/2032
010595-FC-5	ALABAMA ST MUN ELEC AUTH PWR SUPPLY REV			2	1.D FE	1,000,000	83.7940	837,940	1,000,000	1,000,000					2.769	2.769	MS	9,230	27,690	01/22/2020	09/01/2033
010604-BX-3	ALABAMA ST PORT AUTH DOCKS FACS REV				2.A FE	1,766,225	100.8150	1,562,633	1,550,000	1,571,235		(27,720)			5.000	3.128	AO	19,375	77,500	02/24/2017	10/01/2025
01728R-MW-6	ALLEGHENY CNTY PA HIGHER ED BLDG AUTH UN			2	1.F FE	1,990,013	104.5550	1,829,713	1,750,000	1,836,509		(25,560)			5.000	3.340	MS	29,167	87,500	05/17/2018	03/01/2034
02765U-MU-5	AMERICAN MUN PWR OHIO INC REV				1.F FE	240,084	100.2000	200,400	200,000	200,727		(5,896)			5.000	1.999	FA	3,778	10,000	11/02/2017	02/15/2025
032556-EZ-1	ANAHEIM CALIF HSG & PUB IMPT AUTH REV			1	1.B FE	640,000	98.0880	627,763	640,000	640,000					1.725	1.724	AO	2,760	11,040	02/05/2020	10/01/2025
040654-XW-0	ARIZONA ST TRANSN BRD HWY REV			1	1.B FE	19,900,000	96.8830	19,279,717	19,900,000	19,900,000					2.174	2.174	JJ	216,313	432,626	01/10/2020	07/01/2026
040664-AQ-7	ARIZONA ST UNIV REVS			2	1.C FE	1,387,908	100.9310	1,211,172	1,200,000	1,306,760		(18,027)			4.000	2.270	JJ	24,000	48,000	04/15/2020	07/01/2040
040664-AS-3	ARIZONA ST UNIV REVS			2	1.C FE	891,785	100.7150	780,541	775,000	841,438		(11,196)			4.000	2.330	JJ	15,500	31,000	04/15/2020	07/01/2042
04084D-AT-9	ARKANSAS DEV FIN AUTH PUB SAFETY CHARGES			2	1.D FE	1,152,410	98.5530	985,530	1,000,000	1,066,309		(22,060)			4.000	1.660	JD	3,333	40,000	12/03/2020	06/01/2039
04084D-AV-4	ARKANSAS DEV FIN AUTH PUB SAFETY CHARGES			2	1.D FE	1,477,177	96.8470	1,259,011	1,300,000	1,377,428		(25,641)			4.000	1.890	JD	4,333	52,000	12/03/2020	06/01/2045
04108K-T6-5	ARKANSAS ST DEV FIN AUTH REV			2	1.A FE	1,114,230	109.9960	1,099,960	1,000,000	1,100,836		(10,087)			5.000	3.600	JD	4,167	50,000	08/09/2023	06/01/2039
04108K-T7-3	ARKANSAS ST DEV FIN AUTH REV			2	1.A FE	1,138,519	109.2430	1,119,741	1,025,000	1,125,233		(10,006)			5.000	3.640	JD	4,271	51,250	08/09/2023	06/01/2040
04108K-T8-1	ARKANSAS ST DEV FIN AUTH REV			2	1.A FE	1,217,062	108.5780	1,194,358	1,100,000	1,203,393		(10,295)			5.000	3.690	JD	4,583	55,000	08/09/2023	06/01/2041
04780M-VL-0	ATLANTA GA ARPT REV			2	1.D FE	3,388,317	105.3870	3,177,418	3,015,000	3,257,769		(49,575)			5.000	3.071	JJ	75,375	150,750	04/13/2022	07/01/2030
04780M-XK-0	ATLANTA GA ARPT REV				1.D FE	1,491,542	106.8800	1,218,432	1,140,000	1,345,260		(35,460)			5.000	1.570	JJ	28,500	57,000	09/30/2020	07/01/2030
04780M-ZM-4	ATLANTA GA ARPT REV				1.D FE	1,459,037	104.6330	1,386,387	1,325,000	1,406,080		(21,587)			5.000	3.140	JJ	33,125	66,250	06/23/2022	07/01/2028
04780M-ZN-2	ATLANTA GA ARPT REV				1.D FE	1,162,980	105.7830	1,110,722	1,050,000	1,125,434		(15,320)			5.000	3.270	JJ	26,250	52,500	06/23/2022	07/01/2029
04780M-ZP-7	ATLANTA GA ARPT REV				1.D FE	1,185,984	106.8800	1,138,272	1,065,000	1,151,485		(14,087)			5.000	3.370	JJ	26,625	53,250	06/23/2022	07/01/2030
047870-RG-7	ATLANTA GA WTR & WASTEWTR REV			2	1.D FE	1,464,179	105.7280	1,369,178	1,295,000	1,353,702		(19,463)			5.000	3.309	MN	10,792	64,750	10/24/2018	11/01/2035
050589-QG-8	AUBURN UNIV ALA GEN FEE REV			1	1.D FE	2,000,000	98.9330	1,978,660	2,000,000	2,000,000					1.664	1.664	JD	2,773	33,280	02/21/2020	06/01/2025
050589-QH-6	AUBURN UNIV ALA GEN FEE REV			1	1.D FE	1,865,884	96.4960	1,809,300	1,875,000	1,872,802		1,520			1.747	1.831	JD	2,730	32,756	03/27/2020	06/01/2026
051589-BH-1	AURORA COLO SWR IMPT REV			2	1.B FE	797,056	100.3800	652,470	650,000	752,981		(14,776)			4.000	1.467	FA	10,833	26,000	12/22/2021	08/01/2040
051589-BJ-7	AURORA COLO SWR IMPT REV			2	1.B FE	758,372	100.1330	620,825	620,000	716,942		(13,893)			4.000	1.497	FA	10,333	24,800	12/22/2021	08/01/2041
052398-GR-9	AUSTIN TEX ARPT SYS REV			2	1.E FE	1,885,516	104.4420	1,796,402	1,720,000	1,831,430		(20,608)			5.000	3.540	MN	10,989	86,000	04/13/2022	11/15/2033
052398-HC-1	AUSTIN TEX ARPT SYS REV				1.E FE	2,196,880	103.8580	2,077,160	2,000,000	2,106,969		(35,181)			5.000	3.039	MN	12,778	100,000	04/27/2022	11/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
052398-HD-9	AUSTIN TEX ARPT SYS REV				1.E FE	1,118,292	105.0640	1,061,146	1,010,000	1,077,204		(16,089)			5.000	3.160	MN	6,453	50,500	04/27/2022	11/15/2028
052398-HE-7	AUSTIN TEX ARPT SYS REV				1.E FE	2,226,840	106.1900	2,123,800	2,000,000	2,153,693		(28,663)			5.000	3.280	MN	12,778	100,000	04/27/2022	11/15/2029
052398-HG-2	AUSTIN TEX ARPT SYS REV				1.E FE	2,522,498	107.8540	2,426,715	2,250,000	2,455,989		(26,092)			5.000	3.490	MN	14,375	112,500	04/27/2022	11/15/2031
052414-WG-0	AUSTIN TEX ELEC UTIL SYS REV			2	1.D FE	1,126,400	110.9990	1,109,990	1,000,000	1,126,011		(389)			5.000	3.481	MN	1,667		11/20/2024	11/15/2040
052414-WJ-4	AUSTIN TEX ELEC UTIL SYS REV			2	1.D FE	1,782,288	109.7000	1,760,685	1,605,000	1,781,746		(542)			5.000	3.661	MN	2,675		11/20/2024	11/15/2042
052414-WK-1	AUSTIN TEX ELEC UTIL SYS REV			2	1.D FE	2,070,619	109.0670	2,045,006	1,875,000	2,070,022		(597)			5.000	3.731	MN	3,125		11/20/2024	11/15/2043
052414-WL-9	AUSTIN TEX ELEC UTIL SYS REV			2	1.D FE	1,484,973	108.6170	1,466,330	1,350,000	1,484,562		(411)			5.000	3.781	MN	2,250		11/20/2024	11/15/2044
052414-WM-7	AUSTIN TEX ELEC UTIL SYS REV			2	1.D FE	2,749,071	108.2110	2,721,507	2,515,000	2,748,361		(710)			5.000	3.861	MN	4,192		11/20/2024	11/15/2045
052414-WN-5	AUSTIN TEX ELEC UTIL SYS REV			2	1.D FE	5,443,850	107.8350	5,391,750	5,000,000	5,442,506		(1,344)			5.000	3.911	MN	8,333		11/20/2024	11/15/2046
052654-BK-5	AUTAUGA COUNTY BOARD OF EDUCATION			2	1.D FE	471,631	100.5120	391,997	390,000	447,752		(8,040)			4.000	1.670	AO	3,900	15,600	12/10/2021	04/01/2036
052654-BQ-2	AUTAUGA COUNTY BOARD OF EDUCATION			2	1.D FE	912,194	98.2540	751,643	765,000	869,390		(14,434)			4.000	1.840	AO	7,650	30,600	12/10/2021	04/01/2041
058508-JZ-6	BALL ST UNIV IND UNIV REVS			2	1.D FE	580,895	101.0600	505,300	500,000	544,288		(12,262)			4.000	1.398	JJ	10,000	20,000	12/21/2021	07/01/2033
058508-LA-8	BALL ST UNIV IND UNIV REVS			2	1.D FE	1,760,576	100.3140	1,605,024	1,600,000	1,677,182		(15,857)			4.000	2.850	JJ	32,000	64,000	05/09/2019	07/01/2038
059231-X4-7	BALTIMORE MD REV			1	1.E FE	1,972,938	95.3410	2,097,502	2,200,000	2,074,048		78,783			1.138	5.153	JJ	12,518	25,036	09/13/2023	07/01/2026
075554-AE-5	BEAVERTON ORE SPL REV			1	1.B FE	225,000	98.7210	222,122	225,000	225,000					1.367	1.367	JD	256	3,076	06/11/2020	06/01/2025
075554-AF-2	BEAVERTON ORE SPL REV			1	1.B FE	135,000	96.3190	130,031	135,000	135,000					1.646	1.646	JD	185	2,222	06/11/2020	06/01/2026
075554-AG-0	BEAVERTON ORE SPL REV			1	1.B FE	315,000	93.8320	295,571	315,000	315,000					1.746	1.746	JD	458	5,500	06/11/2020	06/01/2027
075554-AJ-4	BEAVERTON ORE SPL REV			1	1.B FE	400,000	89.8390	359,356	400,000	400,000					2.076	2.076	JD	692	8,304	06/11/2020	06/01/2029
075554-AN-5	BEAVERTON ORE SPL REV			1,2	1.B FE	200,000	82.9120	165,824	200,000	200,000					2.476	2.476	JD	413	4,952	06/11/2020	06/01/2033
075554-BP-9	BEAVERTON ORE SPL REV			2	1.B FE	882,533	100.9470	757,103	750,000	825,419		(13,067)			4.000	2.029	JD	2,500	30,000	06/11/2020	06/01/2040
087032-EE-4	BETHEL PARK PA MUN AUTH SWR REV				1.C FE	1,170,000	97.8890	1,145,301	1,170,000	1,170,000					1.212	1.212	MS	4,727	14,180	06/17/2020	09/01/2025
087032-EG-9	BETHEL PARK PA MUN AUTH SWR REV				1.C FE	1,395,000	92.6660	1,292,691	1,395,000	1,395,000					1.710	1.710	MS	7,952	23,855	06/17/2020	09/01/2027
087032-EL-8	BETHEL PARK PA MUN AUTH SWR REV			2	1.C FE	500,000	83.4660	417,330	500,000	500,000					2.076	2.076	MS	3,460	10,380	06/17/2020	09/01/2031
103627-AA-3	VILLAGE OF BOYS TOWN				1.B FE	1,498,865	98.7540	1,431,933	1,450,000	1,468,118		(4,641)			3.000	2.640	MS	14,500	43,500	10/25/2017	09/01/2028
114894-XE-3	BROWARD CNTY FLA ARPT SYS REV				1.E FE	604,150	101.0880	505,440	500,000	510,650		(14,037)			5.000	2.109	AO	6,250	25,000	11/08/2017	10/01/2025
114894-XG-8	BROWARD CNTY FLA ARPT SYS REV				1.E FE	925,493	103.6940	777,705	750,000	802,984		(18,506)			5.000	2.330	AO	9,375	37,500	11/08/2017	10/01/2027
114894-ZM-3	BROWARD CNTY FLA ARPT SYS REV			1	1.E FE	11,050,998	96.4660	11,508,394	11,930,000	11,414,673		277,386			2.384	4.999	AO	71,103	284,411	08/31/2023	10/01/2026
116475-3A-0	BROWNSVILLE TEX UTIL SYS REV			1	1.G FE	1,000,000	92.3740	923,740	1,000,000	1,000,000					1.477	1.477	MS	4,923	14,770	07/30/2020	09/01/2027
116475-3C-6	BROWNSVILLE TEX UTIL SYS REV			1	1.G FE	1,000,000	87.4370	874,370	1,000,000	1,000,000					1.682	1.682	MS	5,607	16,820	07/30/2020	09/01/2029
120226-AD-5	BULLHEAD CITY ARIZ FIRE DIST CTFS PARTN				1.F FE	450,000	98.4080	442,836	450,000	450,000					1.211	1.211	JJ	2,725	5,450	07/22/2021	07/01/2025
120226-AE-3	BULLHEAD CITY ARIZ FIRE DIST CTFS PARTN				1.F FE	400,000	95.4560	381,824	400,000	400,000					1.381	1.381	JJ	2,762	5,524	07/22/2021	07/01/2026
120280-C8-3	BULLITT CNTY KY SCH DIST FIN CORP SCH BL			2	1.D FE	2,304,340	109.9420	2,198,840	2,000,000	2,250,604		(30,931)			5.000	3.040	MS	33,333	100,000	03/24/2023	03/01/2034
120280-C9-1	BULLITT CNTY KY SCH DIST FIN CORP SCH BL			2	1.D FE	1,278,211	109.2050	1,223,096	1,120,000	1,250,415		(16,005)			5.000	3.170	MS	18,667	56,000	03/24/2023	03/01/2035
120280-D2-5	BULLITT CNTY KY SCH DIST FIN CORP SCH BL			2	1.D FE	1,324,425	108.7050	1,277,284	1,175,000	1,298,345		(15,024)			5.000	3.340	MS	19,583	58,750	03/24/2023	03/01/2036
120827-DP-2	BURBANK GLENDALE PASADENA ARPT AUTH CALI				1.F FE	2,902,986	107.5580	2,904,066	2,700,000	2,888,280		(14,706)			5.000	3.780	JJ	79,125		05/23/2024	07/01/2031
120827-DQ-0	BURBANK GLENDALE PASADENA ARPT AUTH CALI				1.F FE	4,876,020	108.3120	4,874,040	4,500,000	4,852,631		(23,389)			5.000	3.790	JJ	131,875		05/23/2024	07/01/2032
120827-DR-8	BURBANK GLENDALE PASADENA ARPT AUTH CALI				1.F FE	4,362,560	108.8990	4,355,960	4,000,000	4,342,912		(19,648)			5.000	3.810	JJ	117,222		05/23/2024	07/01/2033
120827-DS-6	BURBANK GLENDALE PASADENA ARPT AUTH CALI				1.F FE	3,870,344	109.2930	3,852,578	3,525,000	3,853,836		(16,509)			5.000	3.820	JJ	103,302		05/23/2024	07/01/2034
120827-DT-4	BURBANK GLENDALE PASADENA ARPT AUTH CALI			2	1.F FE	4,388,360	108.8040	4,352,160	4,000,000	4,369,807		(18,553)			5.000	3.830	JJ	117,222		05/23/2024	07/01/2035
120827-DU-1	BURBANK GLENDALE PASADENA ARPT AUTH CALI			2	1.F FE	3,827,530	108.3830	3,793,405	3,500,000	3,811,921		(15,609)			5.000	3.870	JJ	102,569		05/23/2024	07/01/2036
120827-DV-9	BURBANK GLENDALE PASADENA ARPT AUTH CALI			2	1.F FE	5,976,410	107.9490	5,937,195	5,500,000	5,953,821		(22,589)			5.000	3.950	JJ	161,181		05/23/2024	07/01/2037
120827-DW-7	BURBANK GLENDALE PASADENA ARPT AUTH CALI			2	1.F FE	2,931,525	107.5020	2,902,554	2,700,000	2,920,554		(10,971)			5.000	3.960	JJ	79,125		05/23/2024	07/01/2038
120827-EH-9	BURBANK GLENDALE PASADENA ARPT AUTH CALI				1.F FE	2,000,000	101.5010	2,030,020	2,000,000	2,000,000					5.120	5.118	JJ	60,018		05/23/2024	07/01/2028
120827-EJ-5	BURBANK GLENDALE PASADENA ARPT AUTH CALI				1.F FE	2,400,000	101.7380	2,441,712	2,400,000	2,400,000					5.170	5.169	JJ	72,725		05/23/2024	07/01/2029
120827-EK-2	BURBANK GLENDALE PASADENA ARPT AUTH CALI				1.F FE	2,000,000	101.7620	2,035,240	2,000,000	2,000,000					5.200	5.199	JJ	60,956		05/23/2024	07/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12677R-EB-9	CABARRUS CNTY N C LTD OBLIG				1.B FE	4,645,240	114.4520	4,578,080	4,000,000	4,633,927		(11,313)			5.000	2.901	FA	34,444		10/11/2024	08/01/2033
12677R-EC-7	CABARRUS CNTY N C LTD OBLIG				1.B FE	1,171,710	115.3810	1,153,810	1,000,000	1,169,054		(2,656)			5.000	2.961	FA	8,611		10/11/2024	08/01/2034
12677R-ED-5	CABARRUS CNTY N C LTD OBLIG			2	1.B FE	2,910,850	114.8610	2,871,525	2,500,000	2,904,513		(6,337)			5.000	3.041	FA	21,528		10/11/2024	08/01/2035
12677R-EE-3	CABARRUS CNTY N C LTD OBLIG			2	1.B FE	5,794,250	114.4150	5,720,750	5,000,000	5,782,028		(12,222)			5.000	3.101	FA	43,056		10/11/2024	08/01/2036
12677R-EJ-2	CABARRUS CNTY N C LTD OBLIG			2	1.B FE	4,409,782	111.8580	4,351,276	3,890,000	4,401,861		(7,921)			5.000	3.381	FA	33,497		10/11/2024	08/01/2040
12677R-EK-9	CABARRUS CNTY N C LTD OBLIG			2	1.B FE	6,151,677	110.5870	6,043,580	5,465,000	6,141,243		(10,434)			5.000	3.471	FA	47,060		10/11/2024	08/01/2041
12677R-EL-7	CABARRUS CNTY N C LTD OBLIG			2	1.B FE	4,757,875	110.1520	4,681,460	4,250,000	4,750,173		(7,702)			5.000	3.541	FA	36,597		10/11/2024	08/01/2042
12677R-EM-5	CABARRUS CNTY N C LTD OBLIG			2	1.B FE	1,953,000	109.7000	1,919,750	1,750,000	1,949,925		(3,075)			5.000	3.581	FA	15,069		10/11/2024	08/01/2043
12677R-FB-8	CABARRUS CNTY N C LTD OBLIG			2	1.B FE	1,141,590	113.9400	1,139,400	1,000,000	1,140,389		(1,201)			5.000	3.281	FA	4,722		11/21/2024	08/01/2037
12677R-FF-9	CABARRUS CNTY N C LTD OBLIG			2	1.B FE	1,117,830	110.5870	1,105,870	1,000,000	1,116,837		(993)			5.000	3.551	FA	4,722		11/21/2024	08/01/2041
12677R-FG-7	CABARRUS CNTY N C LTD OBLIG			2	1.B FE	1,265,446	110.1520	1,255,733	1,140,000	1,264,391		(1,055)			5.000	3.641	FA	5,383		11/21/2024	08/01/2042
12953C-AY-1	CALEXICO CALIF CMNTY REDEV AGY SUCCESSOR				1.C FE	1,000,000	96.9760	969,760	1,000,000	1,000,000					2.651	2.651	FA	11,046	26,510	01/09/2020	08/01/2026
12953C-AZ-8	CALEXICO CALIF CMNTY REDEV AGY SUCCESSOR				1.C FE	650,000	95.3220	619,593	650,000	650,000					2.821	2.821	FA	7,640	18,337	01/09/2020	08/01/2027
13032U-T4-0	CALIFORNIA HEALTH FACS FING AUTH REV				2.A FE	25,883,352	106.3920	25,746,864	24,200,000	25,671,599		(211,753)			5.000	3.330	JD	100,833	631,889	05/15/2024	12/01/2028
13032U-T8-1	CALIFORNIA HEALTH FACS FING AUTH REV			2	2.A FE	14,404,260	107.6160	13,990,080	13,000,000	14,333,098		(71,162)			5.000	3.700	JD	54,167	339,444	05/15/2024	12/01/2037
13032U-T9-9	CALIFORNIA HEALTH FACS FING AUTH REV			2	2.A FE	10,674,933	107.2030	10,398,691	9,700,000	10,635,313		(39,620)			5.000	3.773	JD	40,417	253,278	10/30/2024	12/01/2038
13032U-U2-2	CALIFORNIA HEALTH FACS FING AUTH REV			2	2.A FE	7,486,664	106.7320	7,257,776	6,800,000	7,452,009		(34,655)			5.000	3.780	JD	28,333	177,556	05/15/2024	12/01/2039
13032U-U3-0	CALIFORNIA HEALTH FACS FING AUTH REV			2	2.A FE	3,351,750	109.4020	3,282,060	3,000,000	3,334,038		(17,712)			5.250	3.830	JD	13,125	82,250	05/15/2024	12/01/2040
13032U-U4-8	CALIFORNIA HEALTH FACS FING AUTH REV			2	2.A FE	5,390,462	108.6810	5,309,067	4,885,000	5,372,315		(18,147)			5.250	3.969	JD	21,372	133,930	10/30/2024	12/01/2041
13032U-U5-5	CALIFORNIA HEALTH FACS FING AUTH REV			2	2.A FE	5,494,220	108.1040	5,405,200	5,000,000	5,475,761		(18,459)			5.250	4.025	JD	21,875	137,083	10/30/2024	12/01/2042
13068L-5T-8	CALIFORNIA ST PUB WKS BRD LEASE REV			2	1.D FE	454,748	101.1570	404,628	400,000	430,328		(5,463)			4.000	2.428	MS	5,333	16,000	04/20/2020	03/01/2040
13068X-LH-0	CALIFORNIA ST PUB WKS BRD LEASE REV				1.D FE	4,000,000	100.6240	4,024,960	4,000,000	4,000,000					4.995	4.996	AO	49,950	94,350	04/05/2024	04/01/2026
13068X-LJ-6	CALIFORNIA ST PUB WKS BRD LEASE REV				1.D FE	4,000,000	100.7030	4,028,120	4,000,000	4,000,000					4.917	4.918	AO	49,170	92,877	04/05/2024	04/01/2027
13068X-LK-3	CALIFORNIA ST PUB WKS BRD LEASE REV				1.D FE	6,000,000	100.5240	6,031,440	6,000,000	6,000,000					4.859	4.859	AO	72,885	137,672	04/05/2024	04/01/2028
13068X-LL-1	CALIFORNIA ST PUB WKS BRD LEASE REV				1.D FE	3,300,000	100.4370	3,314,421	3,300,000	3,300,000					4.879	4.879	AO	40,252	76,031	04/05/2024	04/01/2029
13068X-LM-9	CALIFORNIA ST PUB WKS BRD LEASE REV				1.D FE	4,500,000	100.3820	4,517,190	4,500,000	4,500,000					4.942	4.942	AO	55,598	105,018	04/05/2024	04/01/2030
14574A-AE-4	CARSON CALIF PENSION OBLIG				1.C FE	2,297,121	95.7510	2,192,698	2,290,000	2,293,022		(1,429)			2.398	2.331	JJ	25,322	54,914	01/25/2022	01/15/2027
14574A-AG-9	CARSON CALIF PENSION OBLIG				1.C FE	1,125,000	91.9860	1,034,843	1,125,000	1,125,000					2.585	2.585	JJ	13,410	29,081	06/11/2020	01/15/2029
14574A-AH-7	CARSON CALIF PENSION OBLIG				1.C FE	1,555,000	90.0530	1,400,324	1,555,000	1,555,000					2.635	2.635	JJ	18,894	40,974	06/11/2020	01/15/2030
153476-EJ-1	CENTRAL FLA EXPWY AUTH SR LIEN REV			2	1.E FE	10,350,300	102.8390	10,283,900	10,000,000	10,238,022		(61,800)			5.000	4.261	JJ	250,000	500,000	02/22/2023	07/01/2048
153476-JJ-6	CENTRAL FLA EXPWY AUTH SR LIEN REV				1.E FE	2,185,020	108.3720	2,167,440	2,000,000	2,171,464		(13,556)			5.000	2.952	JJ	38,056		07/31/2024	07/01/2029
153476-JK-3	CENTRAL FLA EXPWY AUTH SR LIEN REV				1.E FE	2,214,100	109.8560	2,197,120	2,000,000	2,201,288		(12,812)			5.000	3.001	JJ	38,056		07/31/2024	07/01/2030
153476-JL-1	CENTRAL FLA EXPWY AUTH SR LIEN REV				1.E FE	11,356,500	112.3410	11,234,100	10,000,000	11,297,837		(58,663)			5.000	3.051	JJ	190,278		07/31/2024	07/01/2032
153476-JM-9	CENTRAL FLA EXPWY AUTH SR LIEN REV				1.E FE	34,319,100	113.4070	34,022,100	30,000,000	34,156,411		(162,689)			5.000	3.131	JJ	570,833		07/31/2024	07/01/2033
155498-JB-5	CENTRAL TEX REGL MOBILITY AUTH REV				1.G FE	600,000	100.0000	600,000	600,000	600,000					1.445	1.445	JJ	4,335	8,670	08/26/2020	01/01/2025
155498-JC-3	CENTRAL TEX REGL MOBILITY AUTH REV				1.G FE	750,000	97.4440	730,830	750,000	750,000					1.737	1.737	JJ	6,514	13,028	08/26/2020	01/01/2026
155498-JD-1	CENTRAL TEX REGL MOBILITY AUTH REV				1.G FE	1,250,000	94.9220	1,186,525	1,250,000	1,250,000					1.837	1.837	JJ	11,481	22,963	08/26/2020	01/01/2027
155498-JT-6	CENTRAL TEX REGL MOBILITY AUTH REV				2.A FE	3,155,000	97.6390	3,080,510	3,155,000	3,155,000					2.087	2.087	JJ	32,922	65,845	08/26/2020	01/01/2026
155498-JU-3	CENTRAL TEX REGL MOBILITY AUTH REV				2.A FE	3,250,000	95.3080	3,097,510	3,250,000	3,250,000					2.187	2.187	JJ	35,539	71,078	08/26/2020	01/01/2027
161036-TX-6	CHARLOTTE N C ARPT REV				1.D FE	1,172,567	103.6070	1,118,956	1,080,000	1,127,397		(17,943)			5.000	3.160	JJ	27,000	54,000	05/12/2022	07/01/2027
161036-TY-4	CHARLOTTE N C ARPT REV				1.D FE	820,568	104.9690	787,268	750,000	792,318		(11,232)			5.000	3.280	JJ	18,750	37,500	05/12/2022	07/01/2028
161036-TZ-1	CHARLOTTE N C ARPT REV				1.D FE	845,907	106.2100	817,817	770,000	820,331		(10,179)			5.000	3.420	JJ	19,250	38,500	05/12/2022	07/01/2029
161036-UA-4	CHARLOTTE N C ARPT REV				1.D FE	661,518	107.3950	644,370	600,000	643,731		(7,086)			5.000	3.530	JJ	15,000	30,000	05/12/2022	07/01/2030
16104P-HN-8	CHARLOTTE N C STORM WTR FEE REV			2	1.A FE	1,778,715	115.7750	1,736,625	1,500,000	1,771,120		(7,595)			5.000	2.889	JD	24,167		08/23/2024	12/01/2035
16104P-HP-3	CHARLOTTE N C STORM WTR FEE REV			2	1.A FE	6,173,732	115.2490	6,044,810	5,245,000	6,148,559		(25,174)			5.000	2.979	JD	84,503		08/23/2024	12/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
16104P-HU-2	CHARLOTTE N C STORM WTR FEE REV			2	1.A FE	1,151,330	112.5750	1,125,750	1,000,000	1,147,295		(4,035)			5.000	3.249	JD	16,111		08/23/2024	12/01/2041
16104P-HV-0	CHARLOTTE N C STORM WTR FEE REV			2	1.A FE	1,637,007	112.1180	1,603,287	1,430,000	1,631,513		(5,494)			5.000	3.319	JD	23,039		08/23/2024	12/01/2042
16104P-HW-8	CHARLOTTE N C STORM WTR FEE REV			2	1.A FE	1,707,360	111.2020	1,668,030	1,500,000	1,701,882		(5,478)			5.000	3.389	JD	24,167		08/23/2024	12/01/2043
16104P-HX-6	CHARLOTTE N C STORM WTR FEE REV			2	1.A FE	1,133,610	110.7400	1,107,400	1,000,000	1,130,092		(3,518)			5.000	3.439	JD	16,111		08/23/2024	12/01/2044
16415T-BX-8	CHEROKEE COLO MET DIST WTR & WASTEWTR EN			2	1.C FE	658,698	100.0120	570,068	570,000	623,006		(8,809)			4.000	2.220	FA	9,500	22,800	10/15/2020	08/01/2040
16415T-BY-6	CHEROKEE COLO MET DIST WTR & WASTEWTR EN			2	1.C FE	568,385	96.4790	482,395	500,000	541,028		(6,772)			4.000	2.420	FA	8,333	20,000	10/15/2020	08/01/2045
16639E-BF-0	CHESTERFIELD CNTY VA ECONOMIC DEV AUTH R				1.B FE	1,375,050	110.1140	1,376,425	1,250,000	1,364,698		(10,352)			5.000	3.092	AO	15,625	16,319	06/06/2024	04/01/2030
16639E-BG-8	CHESTERFIELD CNTY VA ECONOMIC DEV AUTH R				1.B FE	1,671,585	111.6530	1,674,795	1,500,000	1,659,675		(11,910)			5.000	3.112	AO	18,750	19,583	06/06/2024	04/01/2031
16639E-BH-6	CHESTERFIELD CNTY VA ECONOMIC DEV AUTH R				1.B FE	1,412,650	113.0090	1,412,613	1,250,000	1,402,966		(9,684)			5.000	3.101	AO	15,625	16,319	06/06/2024	04/01/2032
16639E-BJ-2	CHESTERFIELD CNTY VA ECONOMIC DEV AUTH R				1.B FE	2,284,540	114.0940	2,281,880	2,000,000	2,269,784		(14,756)			5.000	3.131	AO	25,000	26,111	06/06/2024	04/01/2033
16639E-BK-9	CHESTERFIELD CNTY VA ECONOMIC DEV AUTH R				1.B FE	2,310,560	114.9230	2,298,460	2,000,000	2,296,340		(14,220)			5.000	3.141	AO	25,000	26,111	06/06/2024	04/01/2034
16639E-BL-7	CHESTERFIELD CNTY VA ECONOMIC DEV AUTH R			2	1.B FE	4,913,740	114.2290	4,866,155	4,260,000	4,883,832		(29,908)			5.000	3.161	AO	53,250	55,617	06/06/2024	04/01/2035
167593-5M-0	CHICAGO ILL O HARE INTL ARPT REV				1.E FE	4,683,685	104.7980	4,621,592	4,410,000	4,673,096		(10,589)			5.000	3.392	JJ	37,363		10/18/2024	01/01/2029
167593-5P-3	CHICAGO ILL O HARE INTL ARPT REV				1.E FE	10,762,100	106.6890	10,668,900	10,000,000	10,742,853		(19,247)			5.000	3.612	JJ	84,722		10/18/2024	01/01/2031
167593-5Q-1	CHICAGO ILL O HARE INTL ARPT REV				1.E FE	35,721,438	107.4480	35,543,798	33,080,000	35,665,067		(56,371)			5.000	3.722	JJ	280,261		10/18/2024	01/01/2032
167593-5R-9	CHICAGO ILL O HARE INTL ARPT REV				1.E FE	9,771,660	107.9230	9,713,070	9,000,000	9,757,471		(14,189)			5.000	3.771	JJ	76,250		10/18/2024	01/01/2033
167593-5S-7	CHICAGO ILL O HARE INTL ARPT REV				1.E FE	10,905,000	108.0210	10,802,100	10,000,000	10,890,448		(14,552)			5.000	3.821	JJ	84,722		10/18/2024	01/01/2034
167593-7H-9	CHICAGO ILL O HARE INTL ARPT REV				1.E FE	13,360,715	104.7980	13,183,588	12,580,000	13,330,509		(30,206)			5.000	3.392	JJ	106,581		10/18/2024	01/01/2029
167593-7K-2	CHICAGO ILL O HARE INTL ARPT REV				1.E FE	25,317,840	106.6890	25,098,587	23,525,000	25,272,561		(45,279)			5.000	3.612	JJ	199,309		10/18/2024	01/01/2031
167593-7L-0	CHICAGO ILL O HARE INTL ARPT REV				1.E FE	26,693,892	107.4480	26,561,146	24,720,000	26,651,767		(42,125)			5.000	3.722	JJ	209,433		10/18/2024	01/01/2032
167593-S8-6	CHICAGO ILL O HARE INTL ARPT REV			1	1.E FE	2,000,000	97.4510	1,949,020	2,000,000	2,000,000					1.704	1.704	JJ	17,040	34,080	09/25/2020	01/01/2026
167593-TG-7	CHICAGO ILL O HARE INTL ARPT REV				1.E FE	267,784	101.3190	227,968	225,000	230,229		(5,094)			5.000	2.630	JJ	5,625	11,250	11/04/2016	01/01/2026
167727-G6-7	CHICAGO ILL WASTEWATER TRANSMISSION REV				1.E FE	513,285	101.7330	508,665	500,000	507,866		(5,419)			5.000	3.387	JJ	12,500	5,139	04/05/2024	01/01/2026
167727-G8-3	CHICAGO ILL WASTEWATER TRANSMISSION REV				1.E FE	639,588	105.3330	631,998	600,000	632,372		(7,217)			5.000	3.103	JJ	15,000	6,167	04/05/2024	01/01/2028
167727-G9-1	CHICAGO ILL WASTEWATER TRANSMISSION REV				1.D FE	734,731	107.1290	723,121	675,000	726,269		(8,462)			5.000	2.972	JJ	16,875	6,938	04/05/2024	01/01/2029
167727-H2-5	CHICAGO ILL WASTEWATER TRANSMISSION REV				1.D FE	1,104,670	108.5580	1,085,580	1,000,000	1,092,627		(12,043)			5.000	2.992	JJ	25,000	10,278	04/05/2024	01/01/2030
167727-H3-3	CHICAGO ILL WASTEWATER TRANSMISSION REV				1.D FE	1,121,260	109.9410	1,099,410	1,000,000	1,109,567		(11,693)			5.000	2.992	JJ	25,000	10,278	04/05/2024	01/01/2031
167727-H4-1	CHICAGO ILL WASTEWATER TRANSMISSION REV				1.D FE	1,699,440	110.9320	1,663,980	1,500,000	1,682,989		(16,451)			5.000	3.051	JJ	37,500	15,417	04/05/2024	01/01/2032
167727-H5-8	CHICAGO ILL WASTEWATER TRANSMISSION REV				1.D FE	1,718,385	111.9230	1,678,845	1,500,000	1,702,705		(15,680)			5.000	3.081	JJ	37,500	15,417	04/05/2024	01/01/2033
167727-H6-6	CHICAGO ILL WASTEWATER TRANSMISSION REV				1.D FE	3,182,410	112.4360	3,091,990	2,750,000	3,155,035		(27,375)			5.000	3.111	JJ	68,750	28,264	04/05/2024	01/01/2034
167727-H7-4	CHICAGO ILL WASTEWATER TRANSMISSION REV			2	1.D FE	2,589,548	112.1730	2,523,893	2,250,000	2,568,115		(21,433)			5.000	3.181	JJ	56,250	23,125	04/05/2024	01/01/2035
167727-H8-2	CHICAGO ILL WASTEWATER TRANSMISSION REV			2	1.D FE	1,716,930	111.5530	1,673,295	1,500,000	1,703,277		(13,653)			5.000	3.251	JJ	37,500	15,417	04/05/2024	01/01/2036
167727-H9-0	CHICAGO ILL WASTEWATER TRANSMISSION REV			2	1.D FE	1,421,850	111.2550	1,390,688	1,250,000	1,411,071		(10,779)			5.000	3.331	JJ	31,250	12,847	04/05/2024	01/01/2037
167727-J2-3	CHICAGO ILL WASTEWATER TRANSMISSION REV			2	1.D FE	1,521,261	110.4530	1,491,116	1,350,000	1,510,571		(10,690)			5.000	3.451	JJ	33,750	13,875	04/05/2024	01/01/2038
167727-J3-1	CHICAGO ILL WASTEWATER TRANSMISSION REV			2	1.D FE	1,399,825	109.8870	1,373,588	1,250,000	1,390,503		(9,322)			5.000	3.531	JJ	31,250	12,847	04/05/2024	01/01/2039
167727-J4-9	CHICAGO ILL WASTEWATER TRANSMISSION REV			2	1.D FE	1,106,860	109.3760	1,093,760	1,000,000	1,100,250		(6,610)			5.000	3.681	JJ	25,000	10,278	04/05/2024	01/01/2040
167727-J5-6	CHICAGO ILL WASTEWATER TRANSMISSION REV			2	1.D FE	1,480,383	108.8210	1,469,084	1,350,000	1,472,355		(8,028)			5.000	3.801	JJ	33,750	13,875	04/05/2024	01/01/2041
167727-J6-4	CHICAGO ILL WASTEWATER TRANSMISSION REV			2	1.D FE	1,638,510	108.4380	1,626,570	1,500,000	1,629,997		(8,513)			5.000	3.851	JJ	37,500	15,417	04/05/2024	01/01/2042
167727-J7-2	CHICAGO ILL WASTEWATER TRANSMISSION REV			2	1.D FE	1,929,904	108.0340	1,917,604	1,775,000	1,920,403		(9,501)			5.000	3.911	JJ	44,375	18,243	04/05/2024	01/01/2043
167727-J8-0	CHICAGO ILL WASTEWATER TRANSMISSION REV			2	1.D FE	1,516,298	107.5350	1,505,490	1,400,000	1,509,177		(7,121)			5.000	3.961	JJ	35,000	14,389	04/05/2024	01/01/2044
167727-K5-4	CHICAGO ILL WASTEWATER TRANSMISSION REV				1.C FE	2,215,900	109.9410	2,198,820	2,000,000	2,213,392		(2,508)			5.000	3.040	JJ	7,500		11/20/2024	01/01/2031
167727-K6-2	CHICAGO ILL WASTEWATER TRANSMISSION REV				1.C FE	2,794,575	110.9320	2,773,300	2,500,000	2,791,692		(2,883)			5.000	3.130	JJ	9,375		11/20/2024	01/01/2032
167727-K7-0	CHICAGO ILL WASTEWATER TRANSMISSION REV				1.C FE	1,691,895	111.9230	1,678,845	1,500,000	1,690,280		(1,615)			5.000	3.190	JJ	5,625		11/20/2024	01/01/2033
167727-K8-8	CHICAGO ILL WASTEWATER TRANSMISSION REV				1.C FE	2,276,510	112.4360	2,248,720	2,000,000	2,274,477		(2,033)			5.000	3.230	JJ	7,500		12/03/2024	01/01/2034
167727-K9-6	CHICAGO ILL WASTEWATER TRANSMISSION REV			2	1.C FE	1,691,010	112.1730	1,682,595	1,500,000	1,689,615		(1,395)			5.000	3.360	JJ	5,625		11/20/2024	01/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
167727-L2-0	CHICAGO ILL WASTEWATER TRANSMISSION REV			2	1.C FE	3,140,256	111.5530	3,123,484	2,800,000	3,137,779		(2,477)			5.000	3.430	JJ	10,500		11/20/2024	01/01/2036
167727-L3-8	CHICAGO ILL WASTEWATER TRANSMISSION REV			2	1.C FE	1,958,303	111.2550	1,946,963	1,750,000	1,956,788		(1,514)			5.000	3.460	JJ	6,563		11/20/2024	01/01/2037
167727-L4-6	CHICAGO ILL WASTEWATER TRANSMISSION REV			2	1.C FE	3,890,670	110.4530	3,865,855	3,500,000	3,887,843		(2,827)			5.000	3.550	JJ	13,125		11/20/2024	01/01/2038
167727-L5-3	CHICAGO ILL WASTEWATER TRANSMISSION REV			2	1.C FE	6,086,960	109.8870	6,043,785	5,500,000	6,082,725		(4,235)			5.000	3.610	JJ	20,625		11/20/2024	01/01/2039
167736-P2-7	CHICAGO ILL WTR REV			2	1.C FE	3,083,589	104.6170	2,688,657	2,570,000	2,731,521		(54,255)			5.000	2.680	MN	21,417	128,500	12/08/2017	11/01/2030
181012-CK-9	CLARK CNTY NEV SALES & EXCISE TAX REV RE			2	1.B FE	8,614,922	111.0050	8,391,978	7,560,000	8,476,010		(91,732)			5.000	3.350	JJ	189,000	388,500	06/01/2023	07/01/2038
181012-CL-7	CLARK CNTY NEV SALES & EXCISE TAX REV RE			2	1.B FE	9,006,066	110.3910	8,759,526	7,935,000	8,865,342		(92,941)			5.000	3.400	JJ	198,375	407,771	06/01/2023	07/01/2039
181012-CM-5	CLARK CNTY NEV SALES & EXCISE TAX REV RE			2	1.B FE	9,422,217	109.9360	9,163,166	8,335,000	9,279,689		(94,145)			5.000	3.450	JJ	208,375	428,326	06/01/2023	07/01/2040
183628-BC-9	CLAY JACKSON & PLATTE CNTYS MO CONS PUB			2	1.D FE	1,026,790	100.1530	1,001,530	1,000,000	1,004,524		(3,723)			4.000	3.599	MS	13,333	40,000	05/17/2018	03/01/2035
18610P-AX-6	CLEVELAND-CUYAHOGA CNTY OHIO PORT AUTH C				1.G FE	312,202	100.7850	267,080	265,000	270,610		(11,157)			5.000	0.750	JJ	6,625	13,250	03/12/2021	07/01/2025
18610P-BH-0	CLEVELAND-CUYAHOGA CNTY OHIO PORT AUTH C			2	1.G FE	639,110	108.4760	542,380	500,000	591,330		(13,036)			5.000	1.990	JJ	12,500	25,000	03/12/2021	07/01/2035
18610P-BK-3	CLEVELAND-CUYAHOGA CNTY OHIO PORT AUTH C			2	1.G FE	581,290	100.8690	504,345	500,000	553,586		(7,583)			4.000	2.220	JJ	10,000	20,000	03/12/2021	07/01/2037
18610P-BM-9	CLEVELAND-CUYAHOGA CNTY OHIO PORT AUTH C			2	1.G FE	519,588	99.5180	447,831	450,000	495,936		(6,480)			4.000	2.300	JJ	9,000	18,000	03/12/2021	07/01/2039
18610P-BQ-0	CLEVELAND-CUYAHOGA CNTY OHIO PORT AUTH C			2	1.G FE	843,444	92.5390	689,416	745,000	810,245		(9,125)			4.000	2.530	JJ	14,900	29,800	03/12/2021	07/01/2046
18610P-BR-8	CLEVELAND-CUYAHOGA CNTY OHIO PORT AUTH C			2	1.G FE	789,124	90.1370	630,959	700,000	759,119		(8,252)			4.000	2.580	JJ	14,000	28,000	03/12/2021	07/01/2051
186352-SK-7	CLEVELAND OHIO ARPT SYS REV			1	1.F FE	2,671,511	96.7250	2,490,669	2,575,000	2,608,475		(16,238)			2.692	2.025	JJ	34,660	69,319	01/01/2021	01/01/2027
194522-ES-3	COLLEGE WILLIAM & MARY VA COLLEGE REVS			2	1.A Z	115,000	91.7310	105,491	115,000	115,000					1.842	1.842	FA	800	2,118	07/26/2023	02/15/2028
194522-ET-1	COLLEGE WILLIAM & MARY VA COLLEGE REVS			2	1.A Z	115,000	89.2240	102,608	115,000	115,000					1.942	1.942	FA	844	2,233	07/26/2023	02/15/2029
194522-FF-0	COLLEGE WILLIAM & MARY VA COLLEGE REVS				1.C FE	1,135,000	91.7910	1,041,828	1,135,000	1,135,000					1.842	1.842	FA	7,898	20,907	07/26/2023	02/15/2028
194522-FG-8	COLLEGE WILLIAM & MARY VA COLLEGE REVS				1.C FE	1,485,000	89.4970	1,329,030	1,485,000	1,485,000					1.942	1.942	FA	10,895	28,839	07/26/2023	02/15/2029
194641-BF-2	COLLIER CNTY FLA INDL DEV AUTH HEALTH CA			1,2	1.G FE	10,000,000	100.5920	10,059,200	10,000,000	10,000,000					5.249	5.248	AO	131,225	278,489	03/07/2024	10/01/2026
19648F-NP-5	COLORADO HEALTH FACS AUTH REV			1	1.E FE	4,000,000	97.2180	3,888,720	4,000,000	4,000,000					2.798	2.797	MN	18,653	111,920	11/07/2019	11/01/2026
19648F-NQ-3	COLORADO HEALTH FACS AUTH REV			1	1.E FE	4,825,000	95.8730	4,625,872	4,825,000	4,825,000					2.938	2.937	MN	23,626	141,759	11/07/2019	11/01/2027
19648F-PP-3	COLORADO HEALTH FACS AUTH REV			2	1.E FE	3,868,795	97.4330	3,410,155	3,500,000	3,691,819		(36,599)			4.000	2.780	MN	23,333	140,000	11/07/2019	11/01/2039
19648F-WA-8	COLORADO HEALTH FACS AUTH REV				1.G FE	417,264	103.0670	412,268	400,000	408,205		(4,239)			5.000	3.829	MN	3,333	20,000	10/19/2022	11/01/2026
19648F-WC-4	COLORADO HEALTH FACS AUTH REV				1.G FE	527,045	106.3310	531,655	500,000	517,969		(4,247)			5.000	3.979	MN	4,167	25,000	10/19/2022	11/01/2028
19648F-WD-2	COLORADO HEALTH FACS AUTH REV				1.G FE	842,016	107.5530	860,424	800,000	830,225		(5,517)			5.000	4.129	MN	6,667	40,000	10/19/2022	11/01/2029
19648F-WE-0	COLORADO HEALTH FACS AUTH REV				1.G FE	1,053,960	108.9110	1,089,110	1,000,000	1,041,024		(6,051)			5.000	4.199	MN	8,333	50,000	10/19/2022	11/01/2030
19648F-WF-7	COLORADO HEALTH FACS AUTH REV				1.G FE	1,369,394	110.0810	1,431,053	1,300,000	1,354,978		(6,740)			5.000	4.279	MN	10,833	65,000	10/19/2022	11/01/2031
19648F-WG-5	COLORADO HEALTH FACS AUTH REV				1.G FE	1,577,220	111.0830	1,666,245	1,500,000	1,563,164		(6,567)			5.000	4.359	MN	12,500	75,000	10/19/2022	11/01/2032
19648F-XW-9	COLORADO HEALTH FACS AUTH REV				1.B FE	9,565,273	109.5390	9,584,663	8,750,000	9,499,448		(65,824)			5.000	3.249	MN	55,903	168,924	06/11/2024	05/15/2030
19648F-XX-7	COLORADO HEALTH FACS AUTH REV				1.B FE	3,305,910	110.9710	3,329,130	3,000,000	3,285,191		(20,719)			5.000	3.331	MN	19,167	57,917	06/05/2024	05/15/2031
19648F-XY-5	COLORADO HEALTH FACS AUTH REV				1.B FE	7,040,630	112.1090	7,006,813	6,250,000	6,997,377		(43,253)			5.000	3.167	MN	39,931	120,660	07/17/2024	05/15/2032
19648F-XZ-2	COLORADO HEALTH FACS AUTH REV			2	1.B FE	19,243,475	112.0200	19,323,450	17,250,000	19,127,520		(115,955)			5.000	3.323	MN	110,208	333,021	06/11/2024	05/15/2033
19648F-YC-2	COLORADO HEALTH FACS AUTH REV			2	1.B FE	12,544,023	110.3560	12,497,817	11,325,000	12,473,369		(70,654)			5.000	3.431	MN	72,354	218,635	06/05/2024	05/15/2036
19668Q-LZ-6	COLORADO ST BLDG EXCELLENT SCHS TODAY CT			2	1.D FE	1,121,730	100.6830	1,006,830	1,000,000	1,058,652		(13,106)			4.000	2.520	MS	11,778	40,000	11/21/2019	03/15/2038
19668Q-MB-8	COLORADO ST BLDG EXCELLENT SCHS TODAY CT			2	1.D FE	1,705,522	100.1970	1,533,014	1,530,000	1,614,733		(18,890)			4.000	2.600	MS	18,020	61,200	11/21/2019	03/15/2040
196707-J3-8	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS			2	1.C FE	1,161,331	97.6330	995,857	1,020,000	1,095,209		(13,529)			4.000	2.470	MS	13,600	40,800	10/04/2019	03/01/2044
196711-RF-4	COLORADO ST CTFS PARTN			2	1.D FE	5,135,000	102.1610	5,108,050	5,000,000	5,058,314		(13,429)			4.000	3.680	JD	8,889	200,000	09/21/2018	12/15/2033
196711-RJ-6	COLORADO ST CTFS PARTN			2	1.D FE	3,558,660	101.2480	3,543,680	3,500,000	3,525,441		(5,820)			4.000	3.800	JD	6,222	140,000	09/21/2018	12/15/2035
19923P-BW-7	COLUMBUS IND MULTI-HIGH SCH BLDG CORP				1.B FE	615,100	107.8650	539,325	500,000	549,479		(10,131)			5.000	2.670	JJ	11,528	25,000	12/15/2017	07/15/2029
199520-CG-0	COLUMBUS OHIO MET LIBR SPL OBLIG			2	1.B FE	1,659,670	99.1530	1,447,634	1,460,000	1,563,481		(19,596)			4.000	2.460	JD	4,867	58,400	10/17/2019	12/01/2039
199520-CJ-4	COLUMBUS OHIO MET LIBR SPL OBLIG			2	1.B FE	872,875	98.3770	762,422	775,000	825,859		(9,598)			4.000	2.570	JD	2,583	31,000	10/17/2019	12/01/2041
20281P-MK-5	COMMONWEALTH FING AUTH PA REV				1.D FE	500,000	97.2720	486,360	500,000	500,000					2.319	2.319	JD	966	11,595	01/10/2020	06/01/2026
20281P-ML-3	COMMONWEALTH FING AUTH PA REV				1.D FE	2,070,000	95.4210	1,975,215	2,070,000	2,070,000					2.419	2.419	JD	4,173	50,073	01/10/2020	06/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20774Y-4D-6	CONNECTICUT ST HEALTH & EDL FACS AUTH RE				2.C FE	589,103	100.2700	521,404	520,000	525,303		(10,377)			5.000	2.930	JJ	13,000	26,000	04/12/2018	07/01/2025
207758-A4-5	CONNECTICUT ST SPL TAX OBLIG REV			2	1.C FE	2,462,018	101.1440	2,275,740	2,250,000	2,371,448		(20,761)			4.000	2.900	MN	15,000	90,000	05/20/2020	05/01/2039
207758-ZZ-9	CONNECTICUT ST SPL TAX OBLIG REV			2	1.C FE	3,307,200	102.6240	3,078,720	3,000,000	3,175,630		(30,120)			4.000	2.810	MN	20,000	120,000	05/20/2020	05/01/2036
20775C-NN-0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	2,526,007	96.6640	2,261,938	2,340,000	2,388,870		(35,107)			3.050	1.504	MN	9,120	71,370	01/01/2021	11/15/2031
20775D-YA-4	CONNECTICUT ST HEALTH & EDL FACS AUTH R				1.A FE	8,257,200	117.5470	8,228,290	7,000,000	8,211,466		(45,734)			5.000	3.060	JJ	164,306		06/05/2024	07/01/2035
20775D-YE-6	CONNECTICUT ST HEALTH & EDL FACS AUTH R				1.E FE	4,037,272	106.3530	4,041,414	3,800,000	4,009,294		(27,978)			5.000	3.320	JJ	95,000		06/12/2024	07/01/2028
20775D-YF-3	CONNECTICUT ST HEALTH & EDL FACS AUTH R				1.E FE	3,984,197	107.8870	3,991,819	3,700,000	3,957,836		(26,361)			5.000	3.320	JJ	92,500		06/12/2024	07/01/2029
20775D-YG-1	CONNECTICUT ST HEALTH & EDL FACS AUTH R				1.E FE	3,272,130	109.4270	3,282,810	3,000,000	3,251,449		(20,681)			5.000	3.320	JJ	75,000		06/12/2024	07/01/2030
20775D-YH-9	CONNECTICUT ST HEALTH & EDL FACS AUTH R				1.E FE	3,312,480	110.5890	3,317,670	3,000,000	3,292,469		(20,011)			5.000	3.320	JJ	75,000		06/12/2024	07/01/2031
20775D-YJ-5	CONNECTICUT ST HEALTH & EDL FACS AUTH R				1.E FE	2,645,963	111.6260	2,645,536	2,370,000	2,630,768		(15,195)			5.000	3.330	JJ	59,250		06/12/2024	07/01/2032
20775D-YK-2	CONNECTICUT ST HEALTH & EDL FACS AUTH R				1.E FE	1,655,128	112.4480	1,647,363	1,465,000	1,645,978		(9,150)			5.000	3.320	JJ	36,625		06/12/2024	07/01/2033
20775D-YL-0	CONNECTICUT ST HEALTH & EDL FACS AUTH R				1.E FE	857,160	113.1970	848,978	750,000	852,596		(4,564)			5.000	3.310	JJ	18,750		06/12/2024	07/01/2034
213248-DC-8	COOK CNTY ILL SALES TAX REV			2	1.D FE	12,248,234	107.2380	11,758,647	10,965,000	11,993,076		(110,915)			5.000	3.620	MN	70,054	548,250	08/10/2022	11/15/2041
213248-DQ-7	COOK CNTY ILL SALES TAX REV				1.D FE	958,003	112.0070	907,257	810,000	927,687		(13,130)			5.000	2.920	MN	5,175	40,500	08/10/2022	11/15/2032
213248-DR-5	COOK CNTY ILL SALES TAX REV			2	1.D FE	349,905	111.8710	335,613	300,000	339,755		(4,400)			5.000	3.090	MN	1,917	15,000	08/10/2022	11/15/2033
213248-DT-1	COOK CNTY ILL SALES TAX REV			2	1.D FE	1,339,217	110.5660	1,293,622	1,170,000	1,305,135		(14,794)			5.000	3.320	MN	7,475	58,500	08/10/2022	11/15/2035
213248-DU-8	COOK CNTY ILL SALES TAX REV			2	1.D FE	2,693,853	110.1410	2,604,835	2,365,000	2,627,787		(28,686)			5.000	3.380	MN	15,110	118,250	08/10/2022	11/15/2036
213248-DV-6	COOK CNTY ILL SALES TAX REV			2	1.D FE	2,113,462	109.7360	2,041,090	1,860,000	2,062,607		(22,085)			5.000	3.410	MN	11,883	93,000	08/10/2022	11/15/2037
220245-K6-0	CORPUS CHRISTI TEX UTIL SYS REV			2	1.D FE	1,250,000	95.6250	1,195,313	1,250,000	1,250,000					1.389	1.389	JJ	8,006	17,363	07/01/2020	07/15/2026
220245-K7-8	CORPUS CHRISTI TEX UTIL SYS REV			2	1.D FE	2,000,000	92.8550	1,857,100	2,000,000	2,000,000					1.489	1.489	JJ	13,732	29,780	07/01/2020	07/15/2027
220245-K8-6	CORPUS CHRISTI TEX UTIL SYS REV			2	1.D FE	2,250,000	90.8460	2,044,035	2,250,000	2,250,000					1.706	1.706	JJ	17,700	38,385	07/01/2020	07/15/2028
220245-K9-4	CORPUS CHRISTI TEX UTIL SYS REV			2	1.D FE	1,225,000	88.5750	1,085,044	1,225,000	1,225,000					1.806	1.806	JJ	10,201	22,124	07/01/2020	07/15/2029
221821-BK-6	COTTONWOOD ARIZ PLEDGED REV				1.C FE	650,000	95.0270	617,676	650,000	650,000					1.141	1.141	JJ	3,708	7,417	06/04/2021	07/01/2026
221821-BL-4	COTTONWOOD ARIZ PLEDGED REV				1.C FE	550,000	92.4760	508,618	550,000	550,000					1.499	1.499	JJ	4,122	8,245	06/04/2021	07/01/2027
221821-BN-0	COTTONWOOD ARIZ PLEDGED REV				1.C FE	500,000	87.8190	439,095	500,000	500,000					1.855	1.855	JJ	4,638	9,275	06/04/2021	07/01/2029
235036-6M-7	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	3,250,000	97.5720	3,171,090	3,250,000	3,250,000					1.329	1.329	MN	7,199	43,193	07/31/2020	11/01/2025
235036-6N-5	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	2,000,000	95.1230	1,902,460	2,000,000	2,000,000					1.649	1.649	MN	5,497	32,980	07/31/2020	11/01/2026
235036-6P-0	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	2,000,000	92.5950	1,851,900	2,000,000	2,000,000					1.749	1.749	MN	5,830	34,980	07/31/2020	11/01/2027
235036-7Z-7	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	2,000,000	97.5450	1,950,900	2,000,000	2,000,000					1.295	1.295	MN	4,317	25,900	10/28/2021	11/01/2025
235036-8A-1	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	5,000,000	94.9080	4,745,400	5,000,000	5,000,000					1.525	1.525	MN	12,708	76,250	10/28/2021	11/01/2026
235036-8B-9	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	2,000,000	92.5500	1,851,000	2,000,000	2,000,000					1.732	1.732	MN	5,773	34,640	10/28/2021	11/01/2027
23503C-BT-3	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	750,000	100.5330	753,998	750,000	750,000					5.053	5.049	MN	6,316	37,898	07/20/2023	11/01/2025
23503C-BU-0	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	1,125,000	100.5800	1,131,525	1,125,000	1,125,000					4.738	4.736	MN	8,884	53,303	07/20/2023	11/01/2026
23503C-BV-8	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	1,250,000	100.4000	1,255,000	1,250,000	1,250,000					4.671	4.669	MN	9,731	58,388	07/20/2023	11/01/2027
23503C-BW-6	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	1,000,000	100.4550	1,004,550	1,000,000	1,000,000					4.721	4.720	MN	7,868	47,210	07/20/2023	11/01/2028
23503C-BX-4	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	1,000,000	100.1410	1,001,410	1,000,000	1,000,000					4.714	4.713	MN	7,857	47,140	07/20/2023	11/01/2029
23503C-DK-0	DALLAS FORT WORTH TEX INTL ARPT REV				1.E FE	7,443,590	106.1470	7,430,290	7,000,000	7,358,095		(66,103)			5.000	3.830	MN	58,333	350,000	08/17/2023	11/01/2029
23542J-QP-3	DALLAS TEX WTRWKS & SWR SYS REV				1.C FE	1,500,000	97.6220	1,464,330	1,500,000	1,500,000					1.007	1.007	AO	3,776	15,105	06/10/2020	10/01/2025
23542J-QR-9	DALLAS TEX WTRWKS & SWR SYS REV				1.C FE	1,000,000	92.5370	925,370	1,000,000	1,000,000					1.497	1.497	AO	3,743	14,970	06/10/2020	10/01/2027
235586-BW-3	DALTON GA UTILS REV				2.A FE	303,123	101.7050	254,263	250,000	258,050		(6,786)			5.000	2.180	MS	4,167	12,500	11/07/2017	03/01/2026
238676-FF-2	DAVIE FLA WTR & SWR REV				1.D FE	385,000	93.3160	359,267	385,000	385,000					1.972	1.972	AO	1,898	7,592	06/10/2020	10/01/2027
246387-SG-0	DELAWARE ST ECONOMIC DEV AUTH REV				1.C FE	1,162,780	101.1840	1,011,840	1,000,000	1,015,926		(20,852)			5.000	2.829	AO	12,500	50,000	03/03/2017	10/01/2025
247888-DK-3	DELTONA FLA UTIL SYS REV			1	1.E FE	1,500,000	94.2170	1,413,255	1,500,000	1,500,000					0.964	0.964	AO	3,615	14,460	02/12/2021	10/01/2026
247888-DL-1	DELTONA FLA UTIL SYS REV			1	1.E FE	500,000	91.1900	455,950	500,000	500,000					1.110	1.110	AO	1,388	5,550	02/12/2021	10/01/2027
24916P-MD-6	DENVER COLO CITY & CNTY BRD WTR COMMRS W			2	1.A FE	3,173,473	111.9060	3,077,415	2,750,000	3,164,869		(8,603)			5.000	3.181	MS	31,701		09/25/2024	09/15/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
24916P-ME-4	DENVER COLO CITY & CNTY BRD WTR COMMRS W			2	1.A FE	1,778,765	111.0280	1,726,485	1,555,000	1,774,241		(4,523)			5.000	3.291	MS	17,926		09/25/2024	09/15/2042
24916P-MF-1	DENVER COLO CITY & CNTY BRD WTR COMMRS W			2	1.A FE	1,932,288	110.5660	1,879,622	1,700,000	1,927,609		(4,679)			5.000	3.371	MS	19,597		09/25/2024	09/15/2043
24916P-MG-9	DENVER COLO CITY & CNTY BRD WTR COMMRS W			2	1.A FE	1,360,716	110.2000	1,322,400	1,200,000	1,357,483		(3,233)			5.000	3.401	MS	13,833		09/25/2024	09/15/2044
24916P-MH-7	DENVER COLO CITY & CNTY BRD WTR COMMRS W			2	1.A FE	6,192,120	109.8760	6,043,180	5,500,000	6,178,255		(13,865)			5.000	3.491	MS	63,403		09/25/2024	09/15/2045
24916P-MJ-3	DENVER COLO CITY & CNTY BRD WTR COMMRS W			2	1.A FE	4,769,648	109.5830	4,657,278	4,250,000	4,759,256		(10,392)			5.000	3.531	MS	48,993		09/25/2024	09/15/2046
24916P-MK-0	DENVER COLO CITY & CNTY BRD WTR COMMRS W			2	1.A FE	5,803,460	108.7800	5,656,560	5,200,000	5,791,429		(12,031)			5.000	3.601	MS	59,944		09/25/2024	09/15/2049
24917D-BS-1	DENVER COLO CITY & CNTY DEDICATED TAX RE	@		3	1.D FE	250,370	64.9300	324,650	500,000	324,427		12,992			0.000	4.129	N/A			08/22/2018	08/01/2035
249182-KQ-8	DENVER COLO CITY & CNTY ARPT REV			2	1.D FE	6,410,736	103.3310	6,153,361	5,955,000	6,208,432		(82,664)			5.000	3.430	MN	38,046	297,750	06/23/2022	11/15/2030
249182-KZ-8	DENVER COLO CITY & CNTY ARPT REV				1.E FE	4,307,000	102.8600	4,114,400	4,000,000	4,133,422		(66,597)			5.000	3.190	JD	16,667	200,000	04/25/2022	12/01/2026
249182-LA-2	DENVER COLO CITY & CNTY ARPT REV				1.E FE	11,225,800	103.9180	10,391,800	10,000,000	10,654,907		(213,641)			5.000	2.650	JD	41,667	500,000	04/04/2022	12/01/2027
249182-SP-2	DENVER COLO CITY & CNTY ARPT REV			2	1.D FE	1,082,123	110.6410	1,134,070	1,025,000	1,072,152		(4,841)			5.250	4.548	MN	6,876	53,813	11/04/2022	11/15/2042
249182-SQ-0	DENVER COLO CITY & CNTY ARPT REV			2	1.D FE	2,602,625	109.0410	2,726,025	2,500,000	2,584,906		(8,604)			5.250	4.728	MN	16,771	131,250	11/04/2022	11/15/2047
249182-SV-9	DENVER COLO CITY & CNTY ARPT REV				1.D FE	4,711,095	104.6730	4,710,285	4,500,000	4,626,611		(40,587)			5.250	4.199	MN	30,188	236,250	11/04/2022	11/15/2027
25483V-XB-5	DISTRICT COLUMBIA REV			1	1.F FE	720,000	96.8340	697,205	720,000	720,000					2.136	2.135	AO	3,845	15,379	06/25/2020	04/01/2026
25483V-XC-3	DISTRICT COLUMBIA REV			1	1.F FE	800,000	94.2290	753,832	800,000	800,000					2.246	2.245	AO	4,492	17,968	06/25/2020	04/01/2027
258864-AH-0	DOUGLAS ARIZ PLEDGED REV OBLIGS				1.E FE	885,000	88.8270	786,119	885,000	885,000					1.796	1.796	JJ	7,947	15,895	06/11/2021	01/01/2029
266780-ES-0	DURHAM N C CAP FING CORP LTD OBLIG			1	1.B FE	4,141,102	95.7240	4,020,408	4,200,000	4,161,687		18,621			2.206	2.690	JD	7,721	92,652	11/20/2023	12/01/2026
270618-FK-2	EAST BATON ROUGE LA SEW COMMN REV			2	1.D FE	1,461,546	100.8680	1,296,154	1,285,000	1,367,616		(19,031)			4.000	2.340	FA	21,417	51,400	10/17/2019	02/01/2036
270618-FL-0	EAST BATON ROUGE LA SEW COMMN REV			2	1.D FE	2,381,043	100.4300	2,109,030	2,100,000	2,231,644		(30,294)			4.000	2.380	FA	35,000	84,000	10/17/2019	02/01/2037
270618-FM-8	EAST BATON ROUGE LA SEW COMMN REV			2	1.D FE	2,597,620	99.9800	2,299,540	2,300,000	2,439,579		(32,077)			4.000	2.430	FA	38,333	92,000	10/17/2019	02/01/2038
270618-FN-6	EAST BATON ROUGE LA SEW COMMN REV			2	1.D FE	1,294,739	98.3940	1,131,531	1,150,000	1,217,947		(15,598)			4.000	2.470	FA	19,167	46,000	10/17/2019	02/01/2039
270618-GL-9	EAST BATON ROUGE LA SEW COMMN REV			1	1.D FE	655,000	99.7190	653,159	655,000	655,000					0.979	0.979	FA	2,672	6,412	07/31/2020	02/01/2025
270618-GN-5	EAST BATON ROUGE LA SEW COMMN REV			1	1.D FE	1,255,000	93.8330	1,177,604	1,255,000	1,255,000					1.347	1.347	FA	7,044	16,905	07/31/2020	02/01/2027
270773-AS-3	EAST BATON ROUGE PARISH LA CAP IMPTS DIS			2	1.B FE	431,111	101.7530	391,749	385,000	408,320		(4,723)			4.000	2.590	FA	6,417	15,400	11/14/2019	08/01/2036
270773-AU-8	EAST BATON ROUGE PARISH LA CAP IMPTS DIS			2	1.B FE	1,417,341	101.0540	1,288,439	1,275,000	1,347,140		(14,572)			4.000	2.680	FA	21,250	51,000	11/14/2019	08/01/2038
27149T-BA-8	EAST CENT REGL WASTEWATER TREATMENT FACS			2	1.B FE	2,988,644	101.8400	2,739,496	2,690,000	2,781,990		(31,870)			4.000	2.700	AO	26,900	107,600	12/08/2017	10/01/2033
282659-AY-7	EL CAJON CALIF			1	1.C FE	500,000	96.2910	481,455	500,000	500,000					1.429	1.429	AO	1,786	7,145	01/14/2021	04/01/2026
282659-AZ-4	EL CAJON CALIF			1	1.C FE	550,000	93.8010	515,906	550,000	550,000					1.696	1.696	AO	2,332	9,328	01/14/2021	04/01/2027
283062-DP-9	EL DORADO CALIF IRR DIST REV			1	1.D FE	1,000,000	96.7720	967,720	1,000,000	1,000,000					1.487	1.487	MS	4,957	14,870	06/16/2020	03/01/2026
283062-DS-3	EL DORADO CALIF IRR DIST REV			1	1.D FE	2,975,000	90.2610	2,685,265	2,975,000	2,975,000					2.055	2.055	MS	20,379	61,136	06/16/2020	03/01/2029
29270C-5H-4	ENERGY NORTHWEST WASH ELEC REV			2	1.C FE	1,782,315	112.2340	1,683,510	1,500,000	1,743,131		(24,958)			5.000	2.840	JJ	37,500	81,458	05/10/2023	07/01/2036
29270C-5S-0	ENERGY NORTHWEST WASH ELEC REV			2	1.C FE	6,118,996	113.9060	6,025,627	5,290,000	6,078,926		(40,070)			5.000	3.170	JJ	160,904		06/04/2024	07/01/2035
29270C-5T-8	ENERGY NORTHWEST WASH ELEC REV			2	1.C FE	17,079,300	112.5300	16,879,500	15,000,000	16,973,807		(105,493)			5.000	3.370	JJ	456,250		04/24/2024	07/01/2038
29270C-5U-5	ENERGY NORTHWEST WASH ELEC REV			2	1.C FE	16,969,350	111.8490	16,777,350	15,000,000	16,869,892		(99,458)			5.000	3.450	JJ	456,250		04/24/2024	07/01/2039
29270C-5V-3	ENERGY NORTHWEST WASH ELEC REV			2	1.C FE	22,426,200	111.3430	22,268,600	20,000,000	22,304,454		(121,746)			5.000	3.560	JJ	608,333		04/24/2024	07/01/2040
298191-T5-6	EUGENE ORE ELEC UTIL REV				1.D FE	380,000	95.9780	364,716	380,000	380,000					1.716	1.716	FA	2,717	6,521	05/28/2020	08/01/2026
30382V-AX-4	FAIRFAX CNTY VA INDL DEV AUTH HEALTH CAR				1.C FE	90,402,000	112.1790	89,743,200	80,000,000	89,921,377		(480,623)			5.000	3.104	MN	511,111	1,077,778	08/05/2024	05/15/2032
34061U-EG-9	FLORIDA DEV FIN CORP EDL FACS REV			1	1.G FE	3,145,000	99.3990	3,126,099	3,145,000	3,145,000					2.291	2.290	AO	18,013	72,052	06/18/2020	04/01/2025
340765-HQ-2	FLORIDA KEYS AQUEDUCT AUTH WTR REV			2	1.D FE	9,468,821	100.3450	8,373,790	8,345,000	8,474,047		(191,199)			5.000	2.629	MS	139,083	417,250	05/22/2019	09/01/2049
34710R-CC-2	FORT COLLINS COLO ELEC UTIL ENTERPRISE R			2	1.D FE	2,749,428	109.5490	2,842,797	2,595,000	2,734,469		(12,239)			5.000	4.269	JD	10,813	147,771	09/27/2023	12/01/2040
34710R-CE-8	FORT COLLINS COLO ELEC UTIL ENTERPRISE R			2	1.D FE	2,998,967	108.6830	3,108,334	2,860,000	2,985,678		(10,858)			5.000	4.399	JD	11,917	162,861	09/27/2023	12/01/2042
34710R-CF-5	FORT COLLINS COLO ELEC UTIL ENTERPRISE R			2	1.D FE	5,677,184	107.8710	5,868,182	5,440,000	5,654,663		(18,384)			5.000	4.459	JD	22,667	309,778	09/27/2023	12/01/2043
34710R-CG-3	FORT COLLINS COLO ELEC UTIL ENTERPRISE R			2	1.D FE	6,694,337	107.1510	6,889,809	6,430,000	6,669,337		(20,397)			5.000	4.489	JD	26,792	366,153	09/27/2023	12/01/2044
347658-YW-0	FORT LAUDERDALE FLA WTR & SWR REV			2	1.B Z	5,714,602	109.9580	6,031,196	5,485,000	5,691,690		(19,180)			5.000	4.471	MS	91,417	237,683	10/06/2023	09/01/2041
347658-YX-8	FORT LAUDERDALE FLA WTR & SWR REV			2	1.B Z	3,111,000	109.5590	3,286,770	3,000,000	3,099,958		(9,243)			5.000	4.531	MS	50,000	130,000	10/06/2023	09/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
347658-ZU-3	FORT LAUDERDALE FLA WTR & SWR REV			2	1.B Z	1,562,790	109.9580	1,649,370	1,500,000	1,556,524		(5,245)			5.000	4.471	MS	25,000	65,000	10/06/2023	09/01/2041
348430-PM-5	FORT PIERCE FLA UTILS AUTH REV			2	1.F FE	533,416	109.1360	518,396	475,000	520,952		(5,061)			5.000	3.560	AO	5,938	23,750	05/26/2022	10/01/2036
348430-PS-2	FORT PIERCE FLA UTILS AUTH REV			2	1.F FE	613,124	106.9330	588,132	550,000	599,707		(5,450)			5.000	3.650	AO	6,875	27,500	05/26/2022	10/01/2041
348430-PV-5	FORT PIERCE FLA UTILS AUTH REV			2	1.F FE	3,937,600	96.0410	3,841,640	4,000,000	3,941,075		1,334			4.000	4.089	AO	40,000	176,000	05/26/2022	10/01/2052
349515-S2-3	FORT WORTH TEX WTR & SWR REV			2	1.C FE	5,172,621	97.8480	4,907,077	5,015,000	5,132,691		(16,766)			4.000	3.570	FA	75,782	200,600	07/22/2022	02/15/2040
350686-AS-0	FOUNTAIN COLO ELEC WTR & WASTEWATER UTIL			2	1.C FE	380,870	100.8570	353,000	350,000	358,632		(4,341)			4.000	2.670	JD	1,167	14,000	07/12/2019	12/01/2036
359430-BD-6	FRUITA COLO SALES & USE TAX REV			2	1.D FE	1,142,979	100.3950	1,049,128	1,045,000	1,080,176		(12,182)			4.000	2.720	AO	10,450	41,800	06/27/2019	10/01/2039
36005F-GE-9	FULTON CNTY GA DEV AUTH REV			2	1.E FE	4,708,097	94.3060	4,069,304	4,315,000	4,511,982		(40,403)			4.000	2.910	JJ	86,300	172,600	10/17/2019	07/01/2049
362762-QZ-2	GAINESVILLE & HALL CNTY GA HOSP AUTH REV				1.F FE	18,638,800	108.8510	18,504,670	17,000,000	18,537,062		(101,738)			5.000	3.271	AO	356,528		07/17/2024	10/15/2030
362762-RA-6	GAINESVILLE & HALL CNTY GA HOSP AUTH REV				1.F FE	19,438,480	112.2020	19,074,340	17,000,000	19,352,697		(85,783)			5.000	3.331	AO	356,528		07/17/2024	10/15/2034
373064-P2-4	GEORGETOWN TEX UTIL SYS REV				1.D FE	1,520,874	110.3550	1,500,828	1,360,000	1,480,470		(15,869)			5.000	3.490	FA	25,689	68,000	05/13/2022	08/15/2031
373064-P5-7	GEORGETOWN TEX UTIL SYS REV			2	1.D FE	1,100,860	109.4870	1,094,870	1,000,000	1,075,720		(9,886)			5.000	3.700	FA	18,889	50,000	05/13/2022	08/15/2034
373064-R9-7	GEORGETOWN TEX UTIL SYS REV			2	1.D FE	1,527,413	110.3890	1,512,329	1,370,000	1,504,542		(15,055)			5.000	3.520	FA	25,878	78,965	05/25/2023	08/15/2035
373064-S2-1	GEORGETOWN TEX UTIL SYS REV			2	1.D FE	1,247,735	110.0120	1,243,136	1,130,000	1,230,726		(11,196)			5.000	3.650	FA	21,344	65,132	05/25/2023	08/15/2036
373539-4G-7	GEORGIA ST HSG & FIN AUTH REV - RMBS			2	1.A FE	2,184,486	96.5300	1,983,692	2,055,000	2,079,942		(26,858)			3.100	1.758	JD	5,309	63,705	01/01/2021	12/01/2031
373586-HT-6	GEORGIA ST PORTS AUTH REV			2	1.C FE	5,044,500	97.7650	4,888,250	5,000,000	5,035,301		(3,982)			4.000	3.891	JJ	100,000	200,000	08/03/2022	07/01/2047
373586-HV-1	GEORGIA ST PORTS AUTH REV			2	1.C FE	6,290,375	96.6630	6,041,438	6,250,000	6,282,038		(3,609)			4.000	3.920	JJ	125,000	250,000	08/03/2022	07/01/2052
387883-ZB-0	GRANT CNTY WASH PUB UTIL DIST NO 2 PRIES			1	1.C FE	3,549,184	97.4810	3,460,576	3,550,000	3,549,852		145			1.752	1.756	JJ	31,098	62,196	03/30/2020	01/01/2026
39081H-CK-6	GREAT LAKES WTR AUTH MICH SEW DISP SYS R			1	1.D FE	225,000	94.1560	211,851	225,000	225,000					1.883	1.883	JJ	2,118	4,237	06/05/2020	07/01/2027
39081H-CL-4	GREAT LAKES WTR AUTH MICH SEW DISP SYS R			1	1.D FE	570,000	92.4530	526,982	570,000	570,000					2.115	2.115	JJ	6,028	12,056	06/05/2020	07/01/2028
39081H-CM-2	GREAT LAKES WTR AUTH MICH SEW DISP SYS R			1	1.D FE	900,000	90.3740	813,366	900,000	900,000					2.165	2.165	JJ	9,743	19,485	06/05/2020	07/01/2029
39081H-ES-7	GREAT LAKES WTR AUTH MICH SEW DISP SYS R			2	1.D Z	1,062,580	110.1010	1,101,010	1,000,000	1,057,174		(5,048)			5.000	4.230	JJ	25,000	28,611	11/15/2023	07/01/2040
39081H-FB-3	GREAT LAKES WTR AUTH MICH SEW DISP SYS R			2	1.D Z	1,221,967	110.2620	1,268,013	1,150,000	1,215,750		(5,806)			5.000	4.230	JJ	28,750	32,903	11/15/2023	07/01/2040
39081H-FC-1	GREAT LAKES WTR AUTH MICH SEW DISP SYS R			2	1.D Z	1,202,723	109.7130	1,250,728	1,140,000	1,197,339		(5,027)			5.000	4.320	JJ	28,500	32,617	11/15/2023	07/01/2041
39081H-FD-9	GREAT LAKES WTR AUTH MICH SEW DISP SYS R			2	1.D Z	1,260,024	109.3030	1,311,636	1,200,000	1,254,895		(4,788)			5.000	4.380	JJ	30,000	34,333	11/15/2023	07/01/2042
39081H-FE-7	GREAT LAKES WTR AUTH MICH SEW DISP SYS R			2	1.D Z	915,136	108.8770	952,674	875,000	911,721		(3,188)			5.000	4.430	JJ	21,875	25,035	11/15/2023	07/01/2043
39081H-FF-4	GREAT LAKES WTR AUTH MICH SEW DISP SYS R			2	1.D FE	1,456,579	109.1580	1,500,923	1,375,000	1,449,642		(6,477)			5.250	4.509	JJ	36,094	41,307	11/15/2023	07/01/2048
39081J-DP-0	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS			1	1.D FE	870,000	98.9400	860,778	870,000	870,000					2.034	2.034	JJ	8,848	17,696	05/01/2020	07/01/2025
39081J-DQ-8	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS			1	1.D FE	1,385,000	96.9420	1,342,647	1,385,000	1,385,000					2.137	2.137	JJ	14,799	29,597	05/01/2020	07/01/2026
39081J-DR-6	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS			1	1.D FE	4,000,000	94.9140	3,796,560	4,000,000	4,000,000					2.187	2.187	JJ	43,740	87,480	05/01/2020	07/01/2027
39081J-GF-9	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS			2	1.D Z	630,764	111.9360	643,632	575,000	625,827		(4,610)			5.000	3.830	JJ	14,375	16,451	11/15/2023	07/01/2036
39081J-GK-8	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS			2	1.D Z	1,253,844	110.1010	1,299,192	1,180,000	1,247,465		(5,957)			5.000	4.230	JJ	29,500	33,761	11/15/2023	07/01/2040
39081J-GL-6	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS			2	1.D Z	685,763	109.7130	713,135	650,000	682,693		(2,866)			5.000	4.320	JJ	16,250	18,597	11/15/2023	07/01/2041
39081J-GM-4	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS			2	1.D FE	1,050,020	109.3030	1,093,030	1,000,000	1,045,746		(3,990)			5.000	4.380	JJ	25,000	28,611	11/15/2023	07/01/2042
39081J-GN-2	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS			2	1.D Z	836,696	108.8770	871,016	800,000	833,573		(2,915)			5.000	4.430	JJ	20,000	22,889	11/15/2023	07/01/2043
39081J-GP-7	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS			2	1.D FE	2,118,660	109.1580	2,183,160	2,000,000	2,108,570		(9,421)			5.250	4.509	JJ	52,500	60,083	11/15/2023	07/01/2048
392274-4T-0	GREATER ORLANDO AVIATION AUTH ORLANDO FL				1.D FE	310,448	102.4910	281,850	275,000	287,932		(7,196)			5.000	2.239	AO	3,438	13,750	10/15/2021	10/01/2026
392274-4U-7	GREATER ORLANDO AVIATION AUTH ORLANDO FL				1.D FE	263,030	103.8270	238,802	230,000	245,806		(5,513)			5.000	2.399	AO	2,875	11,500	10/15/2021	10/01/2027
392274-Y9-1	GREATER ORLANDO AVIATION AUTH ORLANDO FL				1.C FE	5,376,356	103.8270	5,238,072	5,045,000	5,233,597		(64,229)			5.000	3.559	AO	63,063	252,250	09/21/2022	10/01/2027
392275-BR-3	GREATER ORLANDO AVIATION AUTH ORLANDO FL				1.C FE	1,832,008	103.8270	1,614,510	1,555,000	1,693,896		(49,141)			5.000	1.660	AO	19,438	77,750	02/09/2022	10/01/2027
392275-ES-8	GREATER ORLANDO AVIATION AUTH ORLANDO FL				1.D FE	5,416,550	107.1420	5,357,100	5,000,000	5,414,175		(2,375)			5.000	3.402	AO	8,333		12/06/2024	10/01/2030
392275-ET-6	GREATER ORLANDO AVIATION AUTH ORLANDO FL				1.D FE	5,471,200	107.7560	5,387,800	5,000,000	5,468,949		(2,251)			5.000	3.432	AO	8,333		12/06/2024	10/01/2031
392275-EU-3	GREATER ORLANDO AVIATION AUTH ORLANDO FL				1.D FE	3,312,720	108.2640	3,247,920	3,000,000	3,311,441		(1,279)			5.000	3.462	AO	5,000		12/06/2024	10/01/2032
392275-EV-1	GREATER ORLANDO AVIATION AUTH ORLANDO FL				1.D FE	4,721,453	108.7790	4,623,108	4,250,000	4,719,776		(1,676)			5.000	3.521	AO	7,083		12/06/2024	10/01/2033
392275-EW-9	GREATER ORLANDO AVIATION AUTH ORLANDO FL				1.D FE	3,910,025	109.1030	3,818,605	3,500,000	3,908,741		(1,284)			5.000	3.571	AO	5,833		12/06/2024	10/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
392275-EX-7	GREATER ORLANDO AVIATION AUTH ORLANDO FL			2	1.D FE	4,114,067	108.7030	4,022,011	3,700,000	4,112,773		(1,294)			5.000	3.631	AO	6,167		12/06/2024	10/01/2035
392275-EY-5	GREATER ORLANDO AVIATION AUTH ORLANDO FL			2	1.D FE	4,430,280	108.4600	4,338,400	4,000,000	4,428,937		(1,343)			5.000	3.681	AO	6,667		12/06/2024	10/01/2036
392275-EZ-2	GREATER ORLANDO AVIATION AUTH ORLANDO FL			2	1.D FE	4,419,880	107.9910	4,319,640	4,000,000	4,418,571		(1,309)			5.000	3.711	AO	6,667		12/06/2024	10/01/2037
39239H-5J-8	GREATER TEXOMA UTILITY AUTHORITY			2	1.C FE	3,963,039	110.2820	3,766,130	3,415,000	3,876,444		(52,142)			5.000	3.030	AO	42,688	170,750	03/31/2023	10/01/2034
39239H-5K-5	GREATER TEXOMA UTILITY AUTHORITY			2	1.C FE	1,294,583	109.9100	1,236,488	1,125,000	1,267,909		(16,065)			5.000	3.140	AO	14,063	56,250	03/31/2023	10/01/2035
39239H-5L-3	GREATER TEXOMA UTILITY AUTHORITY			2	1.C FE	2,208,219	109.5460	2,136,147	1,950,000	2,167,962		(24,256)			5.000	3.350	AO	24,375	97,500	03/31/2023	10/01/2036
39239H-5M-1	GREATER TEXOMA UTILITY AUTHORITY			2	1.C FE	1,122,100	109.0990	1,090,990	1,000,000	1,103,161		(11,414)			5.000	3.470	AO	12,500	50,000	03/31/2023	10/01/2037
39239H-5N-9	GREATER TEXOMA UTILITY AUTHORITY			2	1.C FE	1,417,673	108.5020	1,383,401	1,275,000	1,395,657		(13,270)			5.000	3.590	AO	15,938	63,750	03/31/2023	10/01/2038
39239H-5P-4	GREATER TEXOMA UTILITY AUTHORITY			2	1.C FE	1,104,320	107.7980	1,077,980	1,000,000	1,088,286		(9,666)			5.000	3.680	AO	12,500	50,000	03/31/2023	10/01/2039
395226-5Y-5	GREENFIELD WIS			2	1.C FE	1,640,000	100.1770	1,642,903	1,640,000	1,640,000					4.960	4.961	FA	33,893	34,571	02/07/2024	02/01/2029
40219R-AK-9	GULF COAST AUTH TEX BAYPORT AREA SYS REV			2	1.D FE	1,306,461	103.9120	1,174,206	1,130,000	1,186,735		(19,521)			5.000	3.079	AO	14,125	56,500	03/28/2018	10/01/2032
414009-NX-4	HARRIS CNTY TEX CULTURAL ED FACS FIN COR			2	1.E FE	775,000	89.2460	691,657	775,000	775,000					3.029	3.029	MN	3,000	23,475	11/21/2019	05/15/2031
41422E-KK-8	HARRIS CNTY TEX MET TRAN AUTH SALES & US			1	1.A FE	500,000	98.0580	490,290	500,000	500,000					1.791	1.791	MN	1,493	8,955	02/06/2020	11/01/2025
41422E-KN-2	HARRIS CNTY TEX MET TRAN AUTH SALES & US			1	1.A FE	1,000,000	91.8110	918,110	1,000,000	1,000,000					2.099	2.099	MN	3,498	20,990	02/06/2020	11/01/2028
422503-BW-1	HEBER SPRINGS ARK SALES & USE TAX REV				1.G FE	260,000	92.9350	241,631	260,000	260,000					1.810	1.810	JD	392	4,706	05/21/2021	06/01/2027
428061-EF-8	HESPERIA CALIF UNI SCH DIST CTFS PARTN				1.C FE	1,120,000	94.1780	1,054,794	1,120,000	1,120,000					1.887	1.887	FA	8,806	21,134	07/10/2020	02/01/2027
432308-M7-6	HILLSBOROUGH CNTY FLA AVIATION AUTH REV				1.D FE	6,610,073	103.8270	5,907,756	5,690,000	6,156,722		(164,306)			5.000	1.920	AO	71,125	284,500	02/24/2022	10/01/2027
432308-M8-4	HILLSBOROUGH CNTY FLA AVIATION AUTH REV				1.D FE	2,004,096	104.9210	1,783,657	1,700,000	1,878,691		(45,506)			5.000	2.070	AO	21,250	85,000	02/24/2022	10/01/2028
432308-S9-6	HILLSBOROUGH CNTY FLA AVIATION AUTH REV			1	1.D FE	2,996,151	98.4370	2,967,876	3,015,000	3,010,050		6,402			2.238	2.460	AO	16,869	67,476	10/03/2022	10/01/2025
432308-T2-0	HILLSBOROUGH CNTY FLA AVIATION AUTH REV			1	1.D FE	7,490,000	96.7600	7,247,324	7,490,000	7,490,000					2.463	2.462	AO	46,120	184,479	02/24/2022	10/01/2026
43233K-AG-9	HILLSBOROUGH CNTY FLA INDL DEV AUTH HEAL				1.C FE	49,615,650	108.6010	48,870,450	45,000,000	49,346,566		(269,084)			5.000	2.859	MN	725,000		08/21/2024	11/15/2029
43233K-AH-7	HILLSBOROUGH CNTY FLA INDL DEV AUTH HEAL				1.C FE	60,909,975	113.7810	59,735,025	52,500,000	60,682,094		(227,881)			5.000	3.149	MN	845,833		08/21/2024	11/15/2034
438689-NA-5	HONOLULU HAWAII CITY & CNTY BRD WTR SUP			1	1.A FE	1,600,000	93.1320	1,490,112	1,600,000	1,600,000					1.450	1.450	JJ	11,600	23,200	03/10/2021	07/01/2027
438701-Z6-4	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS			1,2	1.C FE	425,000	81.1720	344,981	425,000	425,000					1.753	1.753	JJ	3,725	7,450	12/16/2020	07/01/2032
441182-MQ-2	HOT SPRINGS ARK WTR REV				1.C FE	1,544,213	102.4570	1,280,713	1,250,000	1,421,447		(28,425)			4.000	1.500	AO	12,500	50,000	06/17/2020	10/01/2030
441182-MR-0	HOT SPRINGS ARK WTR REV			2	1.C FE	3,092,595	103.0300	2,601,508	2,525,000	2,856,457		(54,765)			4.000	1.600	AO	25,250	101,000	06/17/2020	10/01/2031
441182-MS-8	HOT SPRINGS ARK WTR REV			2	1.C FE	3,199,707	102.7030	2,706,224	2,635,000	2,965,469		(54,414)			4.000	1.700	AO	26,350	105,400	06/17/2020	10/01/2032
441182-MT-6	HOT SPRINGS ARK WTR REV			2	1.C FE	2,534,294	102.6260	2,160,277	2,105,000	2,356,755		(41,309)			4.000	1.800	AO	21,050	84,200	06/17/2020	10/01/2033
441182-MU-3	HOT SPRINGS ARK WTR REV			2	1.C FE	2,877,096	102.1830	2,452,392	2,400,000	2,680,083		(45,877)			4.000	1.850	AO	24,000	96,000	06/17/2020	10/01/2034
441182-MW-9	HOT SPRINGS ARK WTR REV			2	1.C FE	1,185,530	101.5280	1,015,280	1,000,000	1,109,214		(17,808)			4.000	1.980	AO	10,000	40,000	06/17/2020	10/01/2036
441182-MX-7	HOT SPRINGS ARK WTR REV			2	1.C FE	1,204,079	101.2010	1,032,250	1,020,000	1,128,474		(17,657)			4.000	2.030	AO	10,200	40,800	06/17/2020	10/01/2037
441182-MY-5	HOT SPRINGS ARK WTR REV			2	1.C FE	1,451,668	100.6740	1,243,324	1,235,000	1,362,812		(20,768)			4.000	2.080	AO	12,350	49,400	06/17/2020	10/01/2038
441182-NN-8	HOT SPRINGS ARK WTR REV				1.C FE	917,144	106.8130	881,207	825,000	892,559		(13,015)			5.000	3.130	AO	10,313	41,250	12/21/2022	10/01/2029
441182-NP-3	HOT SPRINGS ARK WTR REV				1.C FE	1,507,621	107.9960	1,447,146	1,340,000	1,469,379		(20,245)			5.000	3.150	AO	16,750	67,000	12/21/2022	10/01/2030
441182-NQ-1	HOT SPRINGS ARK WTR REV			2	1.C FE	797,784	108.0720	767,311	710,000	777,769		(10,597)			5.000	3.170	AO	8,875	35,500	12/21/2022	10/01/2031
441182-NR-9	HOT SPRINGS ARK WTR REV			2	1.C FE	824,280	107.9520	793,447	735,000	803,943		(10,768)			5.000	3.200	AO	9,188	36,750	12/21/2022	10/01/2032
441182-NS-7	HOT SPRINGS ARK WTR REV			2	1.C FE	630,783	107.7110	608,567	565,000	615,831		(7,919)			5.000	3.270	AO	7,063	28,250	12/21/2022	10/01/2033
441182-NT-5	HOT SPRINGS ARK WTR REV			2	1.C FE	565,004	107.4040	547,760	510,000	552,548		(6,599)			5.000	3.390	AO	6,375	25,500	12/21/2022	10/01/2034
441182-NU-2	HOT SPRINGS ARK WTR REV			2	1.C FE	1,096,530	106.9620	1,069,620	1,000,000	1,074,781		(11,527)			5.000	3.550	AO	12,500	50,000	12/21/2022	10/01/2035
441182-NX-6	HOT SPRINGS ARK WTR REV			2	1.C FE	1,074,980	104.6410	1,046,410	1,000,000	1,058,257		(8,869)			5.000	3.860	AO	12,500	50,000	12/21/2022	10/01/2038
442349-EN-2	HOUSTON TEX ARPT SYS REV				1.E FE	11,500,000	95.9910	11,038,965	11,500,000	11,500,000					1.716	1.716	JJ	98,670	197,340	09/18/2020	07/01/2026
442349-FL-5	HOUSTON TEX ARPT SYS REV				1.E FE	2,446,683	107.5580	2,301,741	2,140,000	2,365,700		(30,784)			5.000	3.191	JJ	53,500	107,000	04/13/2022	07/01/2031
442349-FP-6	HOUSTON TEX ARPT SYS REV			2	1.E FE	901,496	106.1780	722,010	680,000	827,343		(21,433)			5.000	1.490	JJ	17,000	34,000	06/09/2021	07/01/2034
442349-FQ-4	HOUSTON TEX ARPT SYS REV			2	1.E FE	1,347,437	99.3840	1,098,193	1,105,000	1,266,625		(23,395)			4.000	1.620	JJ	22,100	44,200	06/09/2021	07/01/2035
442349-FR-2	HOUSTON TEX ARPT SYS REV			2	1.E FE	1,216,310	99.1480	991,480	1,000,000	1,144,279		(20,861)			4.000	1.650	JJ	20,000	40,000	06/09/2021	07/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
442349-FS-0	HOUSTON TEX ARPT SYS REV			2	1.E FE	1,453,404	98.7760	1,185,312	1,200,000	1,369,162		(24,412)			4.000	1.700	JJ	24,000	48,000	06/09/2021	07/01/2037
442349-FT-8	HOUSTON TEX ARPT SYS REV			2	1.E FE	1,810,605	98.1480	1,472,220	1,500,000	1,707,485		(29,897)			4.000	1.740	JJ	30,000	60,000	06/09/2021	07/01/2038
442349-FV-3	HOUSTON TEX ARPT SYS REV			2	1.E FE	2,401,920	96.8510	1,937,020	2,000,000	2,268,752		(38,638)			4.000	1.800	JJ	40,000	80,000	06/09/2021	07/01/2040
442349-FW-1	HOUSTON TEX ARPT SYS REV			2	1.E FE	1,796,880	96.0420	1,440,630	1,500,000	1,698,614		(28,522)			4.000	1.830	JJ	30,000	60,000	06/09/2021	07/01/2041
44244C-M3-8	HOUSTON TEX UTIL SYS REV			1	1.C FE	1,933,589	94.0650	1,951,849	2,075,000	1,941,207		7,619			1.011	4.653	MN	2,681		11/22/2024	11/15/2026
44244C-M5-3	HOUSTON TEX UTIL SYS REV			1	1.C FE	1,105,000	89.3770	987,616	1,105,000	1,105,000					1.516	1.516	MN	2,141	16,752	05/27/2021	11/15/2028
451446-AG-3	IDAHO STATE BUILDING AUTHORITY				1.B FE	14,303,625	111.5960	13,949,500	12,500,000	14,245,448		(58,177)			5.000	2.620	JD	144,097		09/20/2024	06/01/2031
451446-AH-1	IDAHO STATE BUILDING AUTHORITY				1.B FE	13,886,040	112.9490	13,553,880	12,000,000	13,834,060		(51,980)			5.000	2.710	JD	138,333		09/20/2024	06/01/2032
45201Y-M7-9	ILLINOIS HSG DEV AUTH REV			2	1.C FE	4,083,695	93.7480	3,581,174	3,820,000	3,877,917		(52,550)			2.900	1.485	FA	46,158	110,780	01/01/2021	08/01/2031
45203N-AP-4	ILLINOIS FINANCE AUTHORITY LEASE REVENUE			2	1.C FE	2,194,932	107.6020	2,173,560	2,020,000	2,193,117		(1,815)			5.000	3.837	AO	25,250		11/22/2024	10/01/2039
45203N-AQ-2	ILLINOIS FINANCE AUTHORITY LEASE REVENUE			2	1.C FE	2,315,239	107.3020	2,242,612	2,090,000	2,284,935		(18,476)			5.000	3.740	AO	26,125	104,500	04/26/2023	10/01/2040
45203N-AR-0	ILLINOIS FINANCE AUTHORITY LEASE REVENUE			2	1.C FE	2,454,687	106.6310	2,372,540	2,225,000	2,423,862		(18,794)			5.000	3.790	AO	27,813	111,250	04/26/2023	10/01/2041
45203N-AS-8	ILLINOIS FINANCE AUTHORITY LEASE REVENUE			2	1.C FE	2,543,537	106.1680	2,457,789	2,315,000	2,512,944		(18,653)			5.000	3.840	AO	28,938	115,750	04/26/2023	10/01/2042
45203N-AT-6	ILLINOIS FINANCE AUTHORITY LEASE REVENUE			2	1.C FE	1,592,090	105.4650	1,534,516	1,455,000	1,573,785		(11,160)			5.000	3.890	AO	18,188	72,750	04/26/2023	10/01/2043
452252-NQ-8	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R			2	1.D FE	4,328,160	95.5720	3,822,880	4,000,000	4,160,348		(32,772)			4.000	3.040	JJ	80,000	160,000	06/26/2019	01/01/2044
45506D-8H-1	INDIANA ST FIN AUTH REV				1.G FE	2,738,688	102.2020	2,452,848	2,400,000	2,484,244		(57,907)			5.000	2.460	JD	10,000	120,000	05/15/2020	06/01/2026
455168-FX-7	INDIANA UNIV REVS			1	1.A FE	1,220,000	94.8020	1,156,584	1,220,000	1,220,000					2.083	2.083	JD	2,118	25,413	01/23/2020	06/01/2027
45528U-5A-5	INDIANAPOLIS IND LOC PUB IMPT BD BK			2	1.F FE	802,664	107.0590	786,884	735,000	789,218		(6,647)			5.000	3.790	JJ	18,375	36,750	12/01/2022	01/01/2033
45528U-5B-3	INDIANAPOLIS IND LOC PUB IMPT BD BK			2	1.F FE	676,056	106.7240	667,025	625,000	665,959		(4,995)			5.000	3.920	JJ	15,625	31,250	12/01/2022	01/01/2034
45528U-5C-1	INDIANAPOLIS IND LOC PUB IMPT BD BK			2	1.F FE	642,396	106.3340	638,004	600,000	634,055		(4,129)			5.000	4.060	JJ	15,000	30,000	12/01/2022	01/01/2035
45528U-5D-9	INDIANAPOLIS IND LOC PUB IMPT BD BK			2	1.F FE	605,679	108.5130	607,673	560,000	596,725		(4,435)			5.250	4.160	JJ	14,700	29,400	12/01/2022	01/01/2036
45528U-5G-2	INDIANAPOLIS IND LOC PUB IMPT BD BK			2	1.F FE	2,421,669	107.1830	2,438,413	2,275,000	2,393,152		(14,140)			5.250	4.380	JJ	59,719	119,438	12/01/2022	01/01/2039
45528U-5H-0	INDIANAPOLIS IND LOC PUB IMPT BD BK			2	1.F FE	1,781,858	106.8080	1,794,374	1,680,000	1,762,091		(9,804)			5.250	4.430	JJ	44,100	88,200	12/01/2022	01/01/2040
45528U-5J-6	INDIANAPOLIS IND LOC PUB IMPT BD BK			2	1.F FE	2,376,113	106.5690	2,397,803	2,250,000	2,351,692		(12,115)			5.250	4.490	JJ	59,063	118,125	12/01/2022	01/01/2041
45528U-ZC-8	INDIANAPOLIS IND LOC PUB IMPT BD BK			2	1.B FE	3,600,450	105.7090	3,171,270	3,000,000	3,268,747		(61,394)			5.000	2.670	FA	62,500	150,000	03/22/2019	02/01/2036
45528U-ZD-6	INDIANAPOLIS IND LOC PUB IMPT BD BK			2	1.B FE	2,988,450	105.4920	2,637,300	2,500,000	2,718,910		(49,943)			5.000	2.720	FA	52,083	125,000	03/22/2019	02/01/2037
45528U-ZE-4	INDIANAPOLIS IND LOC PUB IMPT BD BK			2	1.B FE	2,144,360	100.7410	2,014,820	2,000,000	2,065,439		(14,746)			4.000	3.140	FA	33,333	80,000	03/22/2019	02/01/2038
45528U-ZG-9	INDIANAPOLIS IND LOC PUB IMPT BD BK			2	1.B FE	2,349,404	99.1160	2,200,375	2,220,000	2,278,915		(13,211)			4.000	3.300	FA	37,000	88,800	03/22/2019	02/01/2044
46247S-EB-6	IOWA FIN AUTH REV				1.A FE	1,500,000	100.1690	1,502,535	1,500,000	1,500,000					4.440	4.438	FA	27,750	75,110	06/02/2023	08/01/2026
46247S-EC-4	IOWA FIN AUTH REV				1.A FE	2,450,000	99.7510	2,443,900	2,450,000	2,450,000					4.340	4.338	FA	44,304	119,917	06/02/2023	08/01/2027
46247S-ED-2	IOWA FIN AUTH REV				1.A FE	1,250,000	99.4850	1,243,563	1,250,000	1,250,000					4.370	4.369	FA	22,760	61,605	06/02/2023	08/01/2028
46247S-FP-4	IOWA FIN AUTH REV				1.A FE	8,345,083	113.4370	8,201,495	7,230,000	8,278,368		(66,714)			5.000	2.859	FA	208,867		06/13/2024	08/01/2032
462590-LX-6	IOWA STUDENT LN LIQUIDITY CORP STUDENT L				1.F FE	664,650	102.1970	613,182	600,000	616,307		(8,097)			5.000	3.519	JD	2,500	30,000	05/24/2018	12/01/2026
462590-MN-7	IASSTD 19 19B26				1.C FE	1,333,772	102.1970	1,124,167	1,100,000	1,165,953		(33,614)			5.000	1.800	JD	4,583	55,000	10/09/2019	12/01/2026
462590-MP-2	IASSTD 19 19B27				1.C FE	1,381,554	103.1030	1,154,754	1,120,000	1,218,655		(32,681)			5.000	1.880	JD	4,667	56,000	10/09/2019	12/01/2027
462590-MR-8	IASSTD 19 19B29				1.C FE	699,127	104.3560	573,958	550,000	626,313		(14,649)			5.000	2.020	JD	2,292	27,500	10/09/2019	12/01/2029
462590-MY-3	IOWA STUDENT LN LIQUIDITY CORP STUDENT L				1.C FE	3,450,000	99.3690	3,428,231	3,450,000	3,450,000					4.021	4.019	JD	11,560	138,725	06/09/2022	12/01/2025
462590-NR-7	IOWA STUDENT LN LIQUIDITY CORP STUDENT L				1.C FE	617,466	102.1970	613,182	600,000	610,500		(5,166)			5.000	4.041	JD	2,500	30,000	08/09/2023	12/01/2026
462590-NS-5	IOWA STUDENT LN LIQUIDITY CORP STUDENT L				1.C FE	934,983	103.1030	927,927	900,000	924,509		(7,768)			5.000	4.001	JD	3,750	45,000	08/09/2023	12/01/2027
462590-NT-3	IOWA STUDENT LN LIQUIDITY CORP STUDENT L				1.C FE	1,506,384	104.1840	1,500,250	1,440,000	1,490,613		(11,694)			5.000	4.021	JD	6,000	72,000	08/09/2023	12/01/2028
462590-NU-0	IOWA STUDENT LN LIQUIDITY CORP STUDENT L				1.C FE	3,682,385	104.3560	3,652,460	3,500,000	3,646,745		(26,426)			5.000	4.050	JD	14,583	175,000	08/09/2023	12/01/2029
462590-NV-8	IOWA STUDENT LN LIQUIDITY CORP STUDENT L				1.C FE	4,229,360	104.8720	4,194,880	4,000,000	4,191,551		(28,033)			5.000	4.080	JD	16,667	200,000	08/09/2023	12/01/2030
462590-NW-6	IOWA STUDENT LN LIQUIDITY CORP STUDENT L				1.C FE	4,241,560	105.0200	4,200,800	4,000,000	4,207,366		(25,351)			5.000	4.130	JD	16,667	200,000	08/09/2023	12/01/2031
46263R-SB-2	IPS MULTI-SCH BLDG CORP IND			2	1.B FE	1,864,695	108.8110	1,904,193	1,750,000	1,848,677		(12,973)			5.000	4.011	JJ	40,347	68,299	09/14/2023	07/15/2039
46263R-SC-0	IPS MULTI-SCH BLDG CORP IND			2	1.B FE	1,079,340	110.0940	1,100,940	1,000,000	1,068,275		(8,963)			5.250	4.051	JJ	24,208	40,979	09/14/2023	07/15/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46263R-SD-8	IPS MULTI-SCH BLDG CORP IND			2	1.B FE	2,150,380	109.1840	2,183,680	2,000,000	2,129,450		(16,954)			5.250	4.111	JJ	48,417	81,958	09/14/2023	07/15/2041
46360W-AR-7	IRVINE FACILITIES FINANCING AUTHORITY			2	1.D FE	4,613,400	111.2930	4,451,720	4,000,000	4,527,991		(52,077)			5.000	3.240	MS	66,667	200,000	04/13/2023	09/01/2041
46360W-AS-5	IRVINE FACILITIES FINANCING AUTHORITY			2	1.D FE	5,257,757	110.8890	5,084,261	4,585,000	5,164,392		(56,936)			5.000	3.310	MS	76,417	229,250	04/13/2023	09/01/2042
46360W-AT-3	IRVINE FACILITIES FINANCING AUTHORITY			2	1.D FE	5,985,840	110.4680	5,799,570	5,250,000	5,884,057		(62,077)			5.000	3.380	MS	87,500	262,500	04/13/2023	09/01/2043
464637-AK-3	ECONOMIC DEVELOPMENT AUTHORITY OF ISLE W			2	1.C Z	441,168	109.9880	439,952	400,000	437,334		(3,656)			5.000	3.710	JJ	10,000	11,000	11/30/2023	07/01/2035
464637-AL-1	ECONOMIC DEVELOPMENT AUTHORITY OF ISLE W			2	1.C Z	273,833	109.5970	273,993	250,000	271,623		(2,107)			5.000	3.800	JJ	6,250	6,875	11/30/2023	07/01/2036
464637-AP-2	ECONOMIC DEVELOPMENT AUTHORITY OF ISLE W			2	1.C Z	810,180	109.8590	823,943	750,000	804,715		(5,211)			5.250	4.220	JJ	19,688	21,656	11/30/2023	07/01/2043
464637-AQ-0	ECONOMIC DEVELOPMENT AUTHORITY OF ISLE W			2	1.C FE	1,062,460	107.8100	1,078,100	1,000,000	1,056,857		(5,342)			5.250	4.440	JJ	26,250	28,875	11/30/2023	07/01/2048
464637-AR-8	ECONOMIC DEVELOPMENT AUTHORITY OF ISLE W			2	1.C FE	5,980,920	103.2460	6,194,760	6,000,000	5,981,568		632			4.750	4.770	JJ	142,500	156,750	11/30/2023	07/01/2053
464637-AS-6	ECONOMIC DEVELOPMENT AUTHORITY OF ISLE W			2	1.C FE	1,318,113	106.4080	1,330,100	1,250,000	1,312,040		(5,789)			5.250	4.540	JJ	32,813	36,094	11/30/2023	07/01/2053
46613S-RW-2	JEA FLA ELEC SYS REV				1.C FE	4,467,240	108.6900	4,347,600	4,000,000	4,444,920		(22,320)			5.000	2.500	AO	50,000		09/18/2024	10/01/2029
46613S-RX-0	JEA FLA ELEC SYS REV				1.C FE	4,367,094	110.1370	4,240,275	3,850,000	4,346,808		(20,285)			5.000	2.570	AO	48,125		09/18/2024	10/01/2030
46613S-RY-8	JEA FLA ELEC SYS REV				1.C FE	8,312,053	111.6730	8,096,293	7,250,000	8,276,946		(35,107)			5.000	2.690	AO	90,625		09/18/2024	10/01/2031
46613S-RZ-5	JEA FLA ELEC SYS REV				1.C FE	5,215,635	113.1380	5,091,210	4,500,000	5,195,283		(20,352)			5.000	2.770	AO	56,250		09/18/2024	10/01/2032
46613S-SA-9	JEA FLA ELEC SYS REV				1.C FE	4,325,235	114.2100	4,225,770	3,700,000	4,309,713		(15,522)			5.000	2.857	AO	46,250		09/19/2024	10/01/2033
46613S-SB-7	JEA FLA ELEC SYS REV				1.C FE	2,756,740	114.9710	2,684,573	2,335,000	2,747,478		(9,262)			5.000	2.906	AO	29,188		09/19/2024	10/01/2034
46613S-SC-5	JEA FLA ELEC SYS REV			2	1.C FE	2,367,746	114.0510	2,298,128	2,015,000	2,360,474		(7,272)			5.000	3.040	AO	25,188		09/18/2024	10/01/2035
46613S-SD-3	JEA FLA ELEC SYS REV			2	1.C FE	1,937,216	113.8770	1,878,971	1,650,000	1,931,298		(5,918)			5.000	3.050	AO	20,625		09/18/2024	10/01/2036
46613S-SL-5	JEA FLA ELEC SYS REV				1.F FE	4,842,972	114.2500	4,729,950	4,140,000	4,827,620		(15,352)			5.000	3.020	AO	51,750		09/18/2024	10/01/2034
46613S-SM-3	JEA FLA ELEC SYS REV			2	1.F FE	2,039,471	114.6110	1,994,231	1,740,000	2,033,308		(6,164)			5.000	3.070	AO	21,750		09/18/2024	10/01/2035
46613S-SN-1	JEA FLA ELEC SYS REV			2	1.F FE	1,750,830	114.3430	1,715,145	1,500,000	1,745,681		(5,149)			5.000	3.120	AO	18,750		09/18/2024	10/01/2036
469487-VP-4	JACKSONVILLE FLA SPL REV				1.C FE	3,689,140	111.2220	3,614,715	3,250,000	3,669,619		(19,521)			5.000	2.880	AO	55,972		08/14/2024	10/01/2031
469487-VQ-2	JACKSONVILLE FLA SPL REV				1.C FE	3,614,310	112.3320	3,538,458	3,150,000	3,596,534		(17,776)			5.000	2.940	AO	54,250		08/14/2024	10/01/2032
469487-VR-0	JACKSONVILLE FLA SPL REV				1.C FE	5,099,556	113.1470	4,978,468	4,400,000	5,076,137		(23,419)			5.000	2.990	AO	75,778		08/14/2024	10/01/2033
469487-VS-8	JACKSONVILLE FLA SPL REV				1.C FE	3,164,643	113.8030	3,072,681	2,700,000	3,150,862		(13,781)			5.000	3.010	AO	46,500		08/14/2024	10/01/2034
469487-VT-6	JACKSONVILLE FLA SPL REV			2	1.C FE	2,187,000	113.2050	2,122,594	1,875,000	2,177,776		(9,224)			5.000	3.070	AO	32,292		08/14/2024	10/01/2035
469487-VU-3	JACKSONVILLE FLA SPL REV			2	1.C FE	3,482,250	112.9500	3,388,500	3,000,000	3,468,039		(14,211)			5.000	3.130	AO	51,667		08/14/2024	10/01/2036
469487-VV-1	JACKSONVILLE FLA SPL REV			2	1.C FE	2,605,365	112.3700	2,528,325	2,250,000	2,594,910		(10,455)			5.000	3.160	AO	38,750		08/14/2024	10/01/2037
469487-VW-9	JACKSONVILLE FLA SPL REV			2	1.C FE	4,897,403	111.9100	4,756,175	4,250,000	4,878,418		(18,985)			5.000	3.220	AO	73,194		08/14/2024	10/01/2038
469487-VX-7	JACKSONVILLE FLA SPL REV			2	1.C FE	5,442,693	111.2410	5,283,948	4,750,000	5,422,458		(20,235)			5.000	3.290	AO	81,806		08/14/2024	10/01/2039
469487-VY-5	JACKSONVILLE FLA SPL REV			2	1.C FE	1,424,225	110.7230	1,384,038	1,250,000	1,419,155		(5,070)			5.000	3.360	AO	21,528		08/14/2024	10/01/2040
469487-VZ-2	JACKSONVILLE FLA SPL REV			2	1.C FE	1,808,368	109.7920	1,756,672	1,600,000	1,802,339		(6,029)			5.000	3.460	AO	27,556		08/14/2024	10/01/2041
469487-WA-6	JACKSONVILLE FLA SPL REV			2	1.C FE	2,856,967	109.3550	2,777,617	2,540,000	2,847,827		(9,140)			5.000	3.520	AO	43,744		08/14/2024	10/01/2042
469487-WB-4	JACKSONVILLE FLA SPL REV			2	1.C FE	2,014,866	108.8160	1,958,688	1,800,000	2,008,692		(6,174)			5.000	3.580	AO	31,000		08/14/2024	10/01/2043
469487-WC-2	JACKSONVILLE FLA SPL REV			2	1.C FE	2,450,778	108.4550	2,386,010	2,200,000	2,443,597		(7,181)			5.000	3.640	AO	37,889		08/14/2024	10/01/2044
469487-WD-0	JACKSONVILLE FLA SPL REV			2	1.C FE	5,534,300	108.0490	5,402,450	5,000,000	5,519,073		(15,227)			5.000	3.720	AO	86,111		08/14/2024	10/01/2045
469487-WE-8	JACKSONVILLE FLA SPL REV			2	1.C FE	6,184,688	107.7600	6,045,336	5,610,000	6,168,360		(16,329)			5.000	3.770	AO	96,617		08/14/2024	10/01/2046
469487-WF-5	JACKSONVILLE FLA SPL REV			2	1.C FE	7,985,349	106.8880	7,829,546	7,325,000	7,966,751		(18,598)			5.000	3.910	AO	126,153		08/14/2024	10/01/2049
472682-ZL-0	JEFFERSON CNTY ALA SWR REV			2	2.A FE	2,203,740	109.6200	2,192,400	2,000,000	2,187,444		(16,296)			5.250	3.971	AO	26,250	70,292	01/11/2024	10/01/2041
472682-ZM-8	JEFFERSON CNTY ALA SWR REV			2	2.A FE	5,475,700	109.2240	5,461,200	5,000,000	5,437,790		(37,910)			5.250	4.051	AO	65,625	175,729	01/11/2024	10/01/2042
472682-ZN-6	JEFFERSON CNTY ALA SWR REV			2	2.A FE	5,442,300	108.7340	5,436,700	5,000,000	5,407,181		(35,119)			5.250	4.131	AO	65,625	175,729	01/11/2024	10/01/2043
476623-CS-0	JERSEY CITY N J MUN UTILS AUTH SWR REV				1.D FE	1,355,000	95.6120	1,295,543	1,355,000	1,355,000					1.782	1.782	AO	5,098	24,146	06/19/2020	10/15/2026
476623-CV-3	JERSEY CITY N J MUN UTILS AUTH SWR REV				1.D FE	730,000	89.5420	653,657	730,000	730,000					2.184	2.184	AO	3,366	15,943	06/19/2020	10/15/2029
478271-KN-8	JOHNSON CITY TENN HEALTH & EDL FACS BRD				1.G FE	15,020,734	108.7400	14,473,294	13,310,000	14,713,801		(191,467)			5.000	3.190	JJ	332,750	665,500	05/05/2023	07/01/2031
478271-KP-3	JOHNSON CITY TENN HEALTH & EDL FACS BRD				1.G FE	17,407,568	109.5200	16,789,416	15,330,000	17,082,634		(203,148)			5.000	3.269	JJ	383,250	766,500	05/18/2023	07/01/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
478271-KQ-1	JOHNSON CITY TENN HEALTH & EDL FACS BRD				1.G FE	15,099,348	110.0970	14,499,775	13,170,000	14,850,211		(162,882)			5.000	3.269	JJ	329,250	608,500	03/21/2024	07/01/2033
478271-KR-9	JOHNSON CITY TENN HEALTH & EDL FACS BRD			2	1.G FE	8,681,753	108.7050	8,343,109	7,675,000	8,565,227		(79,995)			5.000	3.416	JJ	191,875	316,875	04/22/2024	07/01/2034
478271-KS-7	JOHNSON CITY TENN HEALTH & EDL FACS BRD				1.G FE	19,503,898	110.0970	18,799,063	17,075,000	19,193,559		(202,230)			5.000	3.313	JJ	426,875	776,875	04/19/2024	07/01/2033
48504N-AW-9	KANSAS CITY MO INDL DEV AUTH ARPT SPL OB			2	1.F FE	2,419,720	103.7050	2,074,100	2,000,000	2,193,184		(43,584)			5.000	2.540	MS	33,333	100,000	06/13/2019	03/01/2034
48504N-AX-7	KANSAS CITY MO INDL DEV AUTH ARPT SPL OB			2	1.F FE	3,497,516	103.5470	3,002,863	2,900,000	3,175,302		(62,044)			5.000	2.580	MS	48,333	145,000	06/13/2019	03/01/2035
48504N-AY-5	KANSAS CITY MO INDL DEV AUTH ARPT SPL OB			2	1.F FE	3,642,818	103.3370	3,131,111	3,030,000	3,312,643		(63,630)			5.000	2.620	MS	50,500	151,500	06/13/2019	03/01/2036
48504N-BB-4	KANSAS CITY MO INDL DEV AUTH ARPT SPL OB			2	1.F FE	4,937,670	102.5590	4,230,559	4,125,000	4,502,703		(84,947)			5.000	2.661	MS	68,750	206,250	09/24/2019	03/01/2039
485106-TH-1	KANSAS CITY MO SPL OBLIG				1.F FE	350,000	96.5950	338,083	350,000	350,000					3.090	3.089	AO	2,704	10,815	04/09/2020	04/01/2027
485106-TJ-7	KANSAS CITY MO SPL OBLIG				1.F FE	245,000	95.2100	233,265	245,000	245,000					3.190	3.189	AO	1,954	7,816	04/09/2020	04/01/2028
485106-TK-4	KANSAS CITY MO SPL OBLIG				1.F FE	675,000	93.9850	634,399	675,000	675,000					3.290	3.289	AO	5,552	22,208	04/09/2020	04/01/2029
485106-UE-6	KANSAS CITY MO SPL OBLIG				1.E FE	654,327	101.3260	572,492	565,000	598,301		(9,826)			4.000	2.112	AO	5,650	22,600	04/09/2020	04/01/2028
485106-ZV-3	KANSAS CITY MO SPL OBLIG			2	1.E FE	516,036	110.6360	486,798	440,000	504,567		(6,817)			5.000	2.980	AO	5,500	22,000	04/06/2023	04/01/2036
490580-EW-3	KENT HOSP FIN AUTH MICH REV			1	1.D FE	660,000	83.6670	552,202	660,000	660,000					3.121	3.121	JJ	9,498	20,599	10/23/2019	07/15/2034
490728-B3-5	KENT ST UNIV OHIO UNIV REVS			1	1.D FE	1,375,000	93.2210	1,281,789	1,375,000	1,375,000					2.447	2.447	MN	5,608	33,646	01/16/2020	05/01/2028
490728-B4-3	KENT ST UNIV OHIO UNIV REVS			1	1.D FE	1,825,000	91.2700	1,665,678	1,825,000	1,825,000					2.497	2.497	MN	7,595	45,570	01/16/2020	05/01/2029
490728-F6-4	KENT ST UNIV OHIO UNIV REVS			2	1.D FE	2,834,560	110.2420	2,838,732	2,575,000	2,777,913		(23,564)			5.000	3.760	MN	21,458	128,750	06/23/2022	05/01/2036
49151F-3T-5	KENTUCKY ST PPTY & BLDGS COMMN REVS				1.D FE	1,670,880	108.3630	1,625,445	1,500,000	1,664,682		(6,198)			5.000	2.531	AO	13,958		10/03/2024	10/01/2029
49151F-3U-2	KENTUCKY ST PPTY & BLDGS COMMN REVS				1.D FE	1,357,452	109.6340	1,315,608	1,200,000	1,352,772		(4,680)			5.000	2.601	AO	11,167		10/03/2024	10/01/2030
49151F-3V-0	KENTUCKY ST PPTY & BLDGS COMMN REVS				1.D FE	2,287,780	111.0230	2,220,460	2,000,000	2,280,581		(7,199)			5.000	2.711	AO	18,611		10/03/2024	10/01/2031
49151F-3W-8	KENTUCKY ST PPTY & BLDGS COMMN REVS				1.D FE	1,735,650	112.1050	1,681,575	1,500,000	1,730,581		(5,069)			5.000	2.781	AO	13,958		10/03/2024	10/01/2032
49151F-3X-6	KENTUCKY ST PPTY & BLDGS COMMN REVS				1.D FE	2,104,920	113.0580	2,035,044	1,800,000	2,099,192		(5,728)			5.000	2.840	AO	16,750		10/03/2024	10/01/2033
49151F-3Y-4	KENTUCKY ST PPTY & BLDGS COMMN REVS				1.D FE	3,543,240	113.5270	3,405,810	3,000,000	3,534,217		(9,023)			5.000	2.891	AO	27,917		10/03/2024	10/01/2034
49151F-3Z-1	KENTUCKY ST PPTY & BLDGS COMMN REVS			2	1.D FE	2,585,924	113.1960	2,490,312	2,200,000	2,579,532		(6,392)			5.000	2.950	AO	20,472		10/03/2024	10/01/2035
49151F-4A-5	KENTUCKY ST PPTY & BLDGS COMMN REVS			2	1.D FE	3,506,520	112.5880	3,377,640	3,000,000	3,498,158		(8,362)			5.000	3.021	AO	27,917		10/03/2024	10/01/2036
49151F-4B-3	KENTUCKY ST PPTY & BLDGS COMMN REVS			2	1.D FE	6,097,298	111.9230	5,875,958	5,250,000	6,083,361		(13,937)			5.000	3.100	AO	48,854		10/03/2024	10/01/2037
49151F-4C-1	KENTUCKY ST PPTY & BLDGS COMMN REVS			2	1.D FE	8,386,510	111.4650	8,081,213	7,250,000	8,367,859		(18,651)			5.000	3.150	AO	67,465		10/03/2024	10/01/2038
49151F-4E-7	KENTUCKY ST PPTY & BLDGS COMMN REVS			2	1.D FE	9,884,754	110.8860	9,536,196	8,600,000	9,863,748		(21,006)			5.000	3.231	AO	80,028		10/03/2024	10/01/2039
49151F-4F-4	KENTUCKY ST PPTY & BLDGS COMMN REVS			2	1.D FE	6,013,966	110.2890	5,812,230	5,270,000	6,001,851		(12,115)			5.000	3.321	AO	49,040		10/03/2024	10/01/2040
49151F-4G-2	KENTUCKY ST PPTY & BLDGS COMMN REVS			2	1.D FE	4,762,506	109.7890	4,611,138	4,200,000	4,753,379		(9,127)			5.000	3.401	AO	39,083		10/03/2024	10/01/2041
49151F-4H-0	KENTUCKY ST PPTY & BLDGS COMMN REVS			2	1.D FE	6,201,965	109.1810	6,004,955	5,500,000	6,190,611		(11,354)			5.000	3.471	AO	51,181		10/03/2024	10/01/2042
49151F-4J-6	KENTUCKY ST PPTY & BLDGS COMMN REVS			2	1.D FE	4,773,430	108.8960	4,628,080	4,250,000	4,764,983		(8,447)			5.000	3.521	AO	39,549		10/03/2024	10/01/2043
49151F-4K-3	KENTUCKY ST PPTY & BLDGS COMMN REVS			2	1.D FE	3,350,820	108.5360	3,256,080	3,000,000	3,345,176		(5,644)			5.000	3.591	AO	27,917		10/03/2024	10/01/2044
49151F-C8-1	KENTUCKY ST PPTY & BLDGS COMMN REVS			2	1.D FE	2,149,823	105.7140	1,849,995	1,750,000	1,929,776		(44,566)			5.000	2.190	MN	14,583	87,500	10/09/2019	11/01/2033
49151F-ZG-8	KENTUCKY ST PPTY & BLDGS COMMN REVS			2	1.D FE	1,115,350	104.8080	1,048,080	1,000,000	1,043,586		(12,092)			5.000	3.600	MN	8,333	50,000	06/06/2018	05/01/2035
495290-FF-0	KING CNTY WASH SWR REV			2	1.B FE	55,399,948	114.5890	54,555,823	47,610,000	55,129,040		(270,908)			5.000	3.071	JJ	945,588		07/25/2024	01/01/2035
495731-AU-5	KINGMAN ARIZ EXCISE TAX REV				1.C FE	350,000	98.1070	343,375	350,000	350,000					0.946	0.946	JJ	1,527	3,311	06/03/2021	07/15/2025
495731-AV-3	KINGMAN ARIZ EXCISE TAX REV				1.C FE	550,000	94.9020	521,961	550,000	550,000					1.146	1.146	JJ	2,906	6,303	06/03/2021	07/15/2026
495731-AW-1	KINGMAN ARIZ EXCISE TAX REV				1.C FE	525,000	92.2560	484,344	525,000	525,000					1.457	1.457	JJ	3,527	7,649	06/03/2021	07/15/2027
51771F-BL-9	LAS VEGAS NEV CONVENTION & VISITORS AUTH				1.D FE	2,245,000	99.8120	2,240,779	2,245,000	2,245,000					4.125	4.125	JJ	46,303	92,606	09/01/2022	07/01/2025
51771F-BM-7	LAS VEGAS NEV CONVENTION & VISITORS AUTH				1.D FE	1,250,000	99.5460	1,244,325	1,250,000	1,250,000					4.250	4.250	JJ	26,563	53,125	09/01/2022	07/01/2026
523470-GE-6	LEE CNTY FLA ARPT REV				1.F FE	13,072,511	102.3200	12,682,564	12,395,000	12,701,204		(167,071)			5.000	3.529	AO	154,938	619,750	09/21/2022	10/01/2026
523470-GG-1	LEE CNTY FLA ARPT REV				1.F FE	3,888,920	104.4930	3,657,255	3,500,000	3,734,841		(58,302)			5.000	3.090	AO	43,750	175,000	04/12/2022	10/01/2028
523494-RB-0	LEE CNTY FLA SCH BRD CTFS PARTN			2	1.D FE	1,151,820	111.0220	1,110,220	1,000,000	1,130,977		(12,981)			5.000	3.240	FA	20,833	60,139	05/05/2023	08/01/2037
523494-RC-8	LEE CNTY FLA SCH BRD CTFS PARTN			2	1.D FE	1,567,074	110.2900	1,516,488	1,375,000	1,540,867		(16,325)			5.000	3.370	FA	28,646	82,691	05/05/2023	08/01/2038
523494-RE-4	LEE CNTY FLA SCH BRD CTFS PARTN			2	1.D FE	3,934,210	108.6370	3,802,295	3,500,000	3,875,448		(36,612)			5.000	3.540	FA	72,917	210,486	05/05/2023	08/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
523494-RF-1	LEE CNTY FLA SCH BRD CTFS PARTN			2	1.D FE	5,583,950	108.1170	5,405,850	5,000,000	5,505,231		(49,050)			5.000	3.620	FA	104,167	300,694	05/05/2023	08/01/2041
537532-FQ-1	LITTLE THOMPSON WTR DIST COLO WTR REV			2	1.D FE	241,398	102.6340	205,268	200,000	225,059		(3,992)			4.000	1.760	JD	667	8,000	09/30/2020	12/01/2036
537532-FU-2	LITTLE THOMPSON WTR DIST COLO WTR REV			2	1.D FE	452,443	100.3460	381,315	380,000	423,992		(6,969)			4.000	1.920	JD	1,267	15,200	09/30/2020	12/01/2040
537532-FV-0	LITTLE THOMPSON WTR DIST COLO WTR REV			2	1.D FE	704,124	97.6140	585,684	600,000	663,444		(9,990)			4.000	2.090	JD	2,000	24,000	09/30/2020	12/01/2045
537532-FW-8	LITTLE THOMPSON WTR DIST COLO WTR REV			2	1.D FE	1,248,774	95.6230	1,027,947	1,075,000	1,181,134		(16,641)			4.000	2.210	JD	3,583	43,000	09/30/2020	12/01/2050
543573-DS-5	LORAIN CNTY OHIO CMNTY COLLEGE DIST GEN				1.C FE	500,000	95.3490	476,745	500,000	500,000					1.950	1.950	JD	813	9,750	01/31/2020	12/01/2026
543573-DZ-9	LORAIN CNTY OHIO CMNTY COLLEGE DIST GEN			2	1.C FE	700,000	80.4860	563,402	700,000	700,000					2.538	2.538	JD	1,481	17,766	01/31/2020	12/01/2033
544445-CK-3	LOS ANGELES CALIF DEPT ARPTS ARPT REV				1.D FE	1,202,090	100.6330	1,006,330	1,000,000	1,010,365		(27,675)			5.000	2.169	MN	6,389	50,000	07/13/2017	05/15/2025
544445-FA-2	LOS ANGELES CALIF DEPT ARPTS ARPT REV			1,2	1.C FE	16,811,141	104.4080	14,987,768	14,355,000	15,259,235		(251,433)			5.000	3.020	MN	91,713	717,750	03/22/2018	05/15/2030
544445-FB-0	LOS ANGELES CALIF DEPT ARPTS ARPT REV			1,2	1.C FE	5,831,850	104.1520	5,207,600	5,000,000	5,306,725		(85,189)			5.000	3.070	MN	31,944	250,000	03/22/2018	05/15/2031
544445-FC-8	LOS ANGELES CALIF DEPT ARPTS ARPT REV			2	1.C FE	8,726,550	103.8730	7,790,475	7,500,000	7,952,683		(125,639)			5.000	3.100	MN	47,917	375,000	03/22/2018	05/15/2032
544445-FE-4	LOS ANGELES CALIF DEPT ARPTS ARPT REV			2	1.C FE	6,941,760	103.4820	6,208,920	6,000,000	6,348,335		(96,519)			5.000	3.170	MN	38,333	300,000	03/22/2018	05/15/2034
544445-FT-1	LOS ANGELES CALIF DEPT ARPTS ARPT REV			2	1.D FE	3,500,760	103.4290	3,102,870	3,000,000	3,169,738		(55,950)			5.000	2.930	MN	19,167	150,000	07/13/2018	05/15/2031
544445-FU-8	LOS ANGELES CALIF DEPT ARPTS ARPT REV			2	1.D FE	5,638,174	103.3280	5,011,408	4,850,000	5,117,560		(88,105)			5.000	2.980	MN	30,986	242,500	07/13/2018	05/15/2032
544445-FV-6	LOS ANGELES CALIF DEPT ARPTS ARPT REV			2	1.D FE	5,794,950	103.1470	5,157,350	5,000,000	5,270,185		(88,895)			5.000	3.020	MN	31,944	250,000	07/13/2018	05/15/2033
544445-NL-9	LOS ANGELES CALIF DEPT ARPTS ARPT REV			2	1.D FE	835,853	105.4270	790,703	750,000	805,282		(11,620)			5.000	3.180	MN	4,792	37,500	04/13/2022	05/15/2032
544445-SJ-9	LOS ANGELES CALIF DEPT ARPTS ARPT REV				1.D FE	1,791,310	105.8430	1,682,904	1,590,000	1,719,328		(27,324)			5.000	3.000	MN	10,158	79,500	04/13/2022	05/15/2029
544445-WB-1	LOS ANGELES CALIF DEPT ARPTS ARPT REV				1.D FE	2,816,525	105.8430	2,646,075	2,500,000	2,703,346		(42,963)			5.000	3.000	MN	15,972	125,000	04/13/2022	05/15/2029
544445-XQ-7	LOS ANGELES CALIF DEPT ARPTS ARPT REV				1.D FE	4,841,288	103.4670	4,319,747	4,175,000	4,483,577		(126,558)			5.000	1.800	MN	26,674	208,750	02/02/2022	05/15/2027
544445-XR-5	LOS ANGELES CALIF DEPT ARPTS ARPT REV				1.D FE	3,098,061	104.6390	2,752,006	2,630,000	2,889,476		(73,902)			5.000	1.960	MN	16,803	131,500	02/02/2022	05/15/2028
545667-AA-5	LOST RABBIT URBAN RENEWAL DIST MISS INFR				5.A Z	160,450	54.0000	2,133,000	3,950,000						7.875	0.000	MS			08/22/2014	09/01/2039
54628C-NR-9	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &				1.B FE	360,000	98.2050	353,538	360,000	360,000					1.150	1.150	FA	1,725	4,140	08/20/2020	08/01/2025
546399-TG-1	LOUISIANA PUB FACS AUTH REV				1.C FE	1,456,143	109.6120	1,424,956	1,300,000	1,448,256		(7,887)			5.000	2.781	FA	20,944		08/23/2024	08/01/2030
546399-TK-2	LOUISIANA PUB FACS AUTH REV				1.C FE	1,381,248	112.2870	1,347,444	1,200,000	1,375,492		(5,756)			5.000	3.051	FA	19,333		08/23/2024	08/01/2033
546399-TL-0	LOUISIANA PUB FACS AUTH REV				1.C FE	1,334,035	112.7340	1,296,441	1,150,000	1,328,875		(5,159)			5.000	3.111	FA	18,528		08/23/2024	08/01/2034
546399-TM-8	LOUISIANA PUB FACS AUTH REV			2	1.C FE	1,267,926	111.8820	1,230,702	1,100,000	1,263,235		(4,691)			5.000	3.191	FA	17,722		08/23/2024	08/01/2035
546399-TN-6	LOUISIANA PUB FACS AUTH REV			2	1.C FE	2,433,848	111.2780	2,364,658	2,125,000	2,425,250		(8,597)			5.000	3.271	FA	34,236		08/23/2024	08/01/2036
546399-TP-1	LOUISIANA PUB FACS AUTH REV			2	1.C FE	5,414,478	110.6480	5,255,780	4,750,000	5,396,029		(18,448)			5.000	3.331	FA	76,528		08/23/2024	08/01/2037
546399-TQ-9	LOUISIANA PUB FACS AUTH REV			2	1.C FE	2,533,882	110.4450	2,462,924	2,230,000	2,525,460		(8,422)			5.000	3.371	FA	35,928		08/23/2024	08/01/2038
546399-TR-7	LOUISIANA PUB FACS AUTH REV			2	1.C FE	3,725,964	109.7240	3,620,892	3,300,000	3,714,198		(11,766)			5.000	3.451	FA	53,167		08/23/2024	08/01/2039
546399-TS-5	LOUISIANA PUB FACS AUTH REV			2	1.C FE	2,074,905	109.4730	2,019,777	1,845,000	2,068,569		(6,337)			5.000	3.501	FA	29,725		08/23/2024	08/01/2040
546399-TT-3	LOUISIANA PUB FACS AUTH REV			2	1.C FE	1,976,435	108.8170	1,926,061	1,770,000	1,970,766		(5,669)			5.000	3.591	FA	28,517		08/23/2024	08/01/2041
546399-TU-0	LOUISIANA PUB FACS AUTH REV			2	1.C FE	2,033,752	108.3910	1,983,555	1,830,000	2,028,171		(5,582)			5.000	3.651	FA	29,483		08/23/2024	08/01/2042
546399-TV-8	LOUISIANA PUB FACS AUTH REV			2	1.C FE	2,433,376	107.8640	2,373,008	2,200,000	2,426,998		(6,378)			5.000	3.711	FA	35,444		08/23/2024	08/01/2043
546399-TW-6	LOUISIANA PUB FACS AUTH REV			2	1.C FE	1,905,976	107.5120	1,859,958	1,730,000	1,901,176		(4,800)			5.000	3.761	FA	27,872		08/23/2024	08/01/2044
54651R-CU-1	LOUISIANA ST UNCLAIMED PPTY SPL REV			1	1.D FE	876,170	87.9930	879,930	1,000,000	878,770		2,600			1.779	4.704	MS	5,930		11/22/2024	09/01/2029
54651R-DF-3	LOUISIANA ST UNCLAIMED PPTY SPL REV			1	1.D FE	914,890	92.1590	921,590	1,000,000	918,112		3,222			1.343	4.647	MS	4,477		11/22/2024	09/01/2027
54651R-DH-9	LOUISIANA ST UNCLAIMED PPTY SPL REV			1	1.D FE	876,170	87.9930	879,930	1,000,000	878,770		2,600			1.779	4.704	MS	5,930		11/22/2024	09/01/2029
546540-RX-5	LOUISIANA ST UNIV & AGRIC & MECHANICAL C				1.E FE	3,750,000	98.5210	3,694,538	3,750,000	3,750,000					1.315	1.315	JJ	24,656	49,313	12/02/2021	07/01/2025
54659L-CH-5	LOUISVILLE & JEFFERSON CNTY KY METRO GOV				1.F FE	361,704	101.1250	353,938	350,000	354,145		(5,396)			5.000	3.380	AO	4,375	17,500	07/12/2023	10/01/2025
54659L-CJ-1	LOUISVILLE & JEFFERSON CNTY KY METRO GOV				1.F FE	630,906	102.7480	616,488	600,000	617,482		(9,579)			5.000	3.270	AO	7,500	30,000	07/12/2023	10/01/2026
54659L-CL-6	LOUISVILLE & JEFFERSON CNTY KY METRO GOV				1.F FE	2,596,776	105.9160	2,541,984	2,400,000	2,546,148		(36,122)			5.000	3.260	AO	30,000	120,000	07/12/2023	10/01/2028
54659L-CM-4	LOUISVILLE & JEFFERSON CNTY KY METRO GOV				1.F FE	1,310,040	107.1660	1,285,992	1,200,000	1,286,768		(16,605)			5.000	3.340	AO	15,000	60,000	07/12/2023	10/01/2029
54659L-CN-2	LOUISVILLE & JEFFERSON CNTY KY METRO GOV				1.F FE	1,547,798	108.3100	1,516,340	1,400,000	1,521,359		(18,864)			5.000	3.330	AO	17,500	70,000	07/12/2023	10/01/2030
54659L-CP-7	LOUISVILLE & JEFFERSON CNTY KY METRO GOV				1.F FE	2,580,085	109.2310	2,523,236	2,310,000	2,538,450		(29,705)			5.000	3.350	AO	28,875	115,500	07/12/2023	10/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
54659L-CQ-5	LOUISVILLE & JEFFERSON CNTY KY METRO GOV				1.F FE	2,939,352	108.8840	2,836,428	2,605,000	2,894,253		(32,174)			5.000	3.360	AO	32,563	130,250	07/12/2023	10/01/2032
54659L-CS-1	LOUISVILLE & JEFFERSON CNTY KY METRO GOV			2	1.F FE	1,707,933	111.9330	1,701,382	1,520,000	1,685,675		(15,880)			5.000	3.540	AO	19,000	76,000	07/12/2023	10/01/2034
54659L-CU-6	LOUISVILLE & JEFFERSON CNTY KY METRO GOV			2	1.F FE	2,097,353	110.3540	2,096,726	1,900,000	2,074,236		(16,495)			5.000	3.760	AO	23,750	95,000	07/12/2023	10/01/2036
54659L-CW-2	LOUISVILLE & JEFFERSON CNTY KY METRO GOV			2	1.F FE	1,299,324	109.1910	1,310,292	1,200,000	1,287,834		(8,197)			5.000	4.000	AO	15,000	60,000	07/12/2023	10/01/2038
54659L-CX-0	LOUISVILLE & JEFFERSON CNTY KY METRO GOV			2	1.F FE	1,075,840	108.5450	1,085,450	1,000,000	1,067,105		(6,231)			5.000	4.080	AO	12,500	50,000	07/12/2023	10/01/2039
54659L-CY-8	LOUISVILLE & JEFFERSON CNTY KY METRO GOV			2	1.F FE	3,660,814	107.8870	3,668,158	3,400,000	3,630,758		(21,441)			5.000	4.070	AO	42,500	170,000	07/12/2023	10/01/2040
54659L-CZ-5	LOUISVILLE & JEFFERSON CNTY KY METRO GOV			2	1.F FE	3,214,620	107.1130	3,213,390	3,000,000	3,189,970		(17,583)			5.000	4.130	AO	37,500	150,000	07/12/2023	10/01/2041
54659L-DA-9	LOUISVILLE & JEFFERSON CNTY KY METRO GOV			2	1.F FE	1,600,890	106.5020	1,597,530	1,500,000	1,589,336		(8,241)			5.000	4.180	AO	18,750	75,000	07/12/2023	10/01/2042
54811B-A9-2	LOWER COLO RIV AUTH TEX TRANSMISSION SVC			2	1.E FE	1,401,588	108.7530	1,359,413	1,250,000	1,375,116		(14,666)			5.000	3.450	MN	7,986	62,500	02/16/2023	05/15/2037
54811B-B2-6	LOWER COLO RIV AUTH TEX TRANSMISSION SVC			2	1.E FE	1,500,215	108.2020	1,460,727	1,350,000	1,474,109		(14,468)			5.000	3.570	MN	8,625	67,500	02/16/2023	05/15/2038
54811B-B3-4	LOWER COLO RIV AUTH TEX TRANSMISSION SVC			2	1.E FE	1,934,608	107.6980	1,884,715	1,750,000	1,902,616		(17,733)			5.000	3.640	MN	11,181	87,500	02/16/2023	05/15/2039
54811B-B4-2	LOWER COLO RIV AUTH TEX TRANSMISSION SVC			2	1.E FE	2,751,400	107.3270	2,683,175	2,500,000	2,707,941		(24,093)			5.000	3.700	MN	15,972	125,000	02/16/2023	05/15/2040
54811B-B5-9	LOWER COLO RIV AUTH TEX TRANSMISSION SVC			2	1.E FE	2,194,560	106.9350	2,138,700	2,000,000	2,160,982		(18,616)			5.000	3.740	MN	12,778	100,000	02/16/2023	05/15/2041
54811B-G4-7	LOWER COLO RIV AUTH TEX TRANSMISSION SVC			2	1.E FE	1,991,142	110.4160	1,877,072	1,700,000	1,950,020		(25,928)			5.000	3.000	MN	10,861	85,000	05/10/2023	05/15/2036
54811B-G5-4	LOWER COLO RIV AUTH TEX TRANSMISSION SVC			2	1.E FE	1,850,128	109.8000	1,756,800	1,600,000	1,815,051		(22,124)			5.000	3.160	MN	10,222	80,000	05/10/2023	05/15/2037
54811B-G6-2	LOWER COLO RIV AUTH TEX TRANSMISSION SVC			2	1.E FE	1,719,285	109.2290	1,638,435	1,500,000	1,688,686		(19,304)			5.000	3.270	MN	9,583	75,000	05/10/2023	05/15/2038
54811B-SV-4	LOWER COLO RIV AUTH TEX TRANSMISSION SVC			2	1.F FE	2,655,608	105.5680	2,375,280	2,250,000	2,439,730		(40,166)			5.000	2.930	MN	14,375	112,500	03/15/2019	05/15/2036
54811B-TA-9	LOWER COLO RIV AUTH TEX TRANSMISSION SVC			2	1.F FE	1,132,886	101.7040	1,017,040	1,000,000	1,042,318		(16,958)			5.000	3.133	MN	6,389	50,000	05/15/2019	05/15/2044
54811B-TY-7	LOWER COLO RIV AUTH TEX TRANSMISSION SVC			2	1.F FE	2,467,580	104.1010	2,082,020	2,000,000	2,225,920		(48,715)			5.000	2.270	MN	12,778	100,000	10/03/2019	05/15/2041
54811B-TZ-4	LOWER COLO RIV AUTH TEX TRANSMISSION SVC			2	1.F FE	1,287,374	103.4230	1,085,942	1,050,000	1,164,916		(24,725)			5.000	2.350	MN	6,708	52,500	10/03/2019	05/15/2044
54811B-UA-7	LOWER COLO RIV AUTH TEX TRANSMISSION SVC			2	1.F FE	659,352	91.0030	546,018	600,000	624,964		(6,988)			4.000	2.700	MN	3,067	24,000	10/03/2019	05/15/2049
54811B-ZK-0	LOWER COLO RIV AUTH TEX TRANSMISSION SVC			2	1.F FE	862,984	110.5930	884,744	800,000	852,838		(5,979)			5.250	4.199	MN	5,367	42,000	09/30/2022	05/15/2036
550802-KM-3	LYCOMING CNTY PA AUTH COLLEGE REV				1.C FE	726,444	102.0620	612,372	600,000	636,941		(24,365)			5.000	0.860	JJ	15,000	30,000	04/01/2021	07/01/2026
550802-KP-6	LYCOMING CNTY PA AUTH COLLEGE REV				1.C FE	2,268,612	104.5540	1,881,972	1,800,000	2,032,422		(64,609)			5.000	1.220	JJ	45,000	90,000	04/01/2021	07/01/2028
550802-KQ-4	LYCOMING CNTY PA AUTH COLLEGE REV				1.C FE	3,087,596	105.6830	2,546,960	2,410,000	2,790,512		(81,430)			5.000	1.370	JJ	60,250	120,500	04/01/2021	07/01/2029
550802-KY-7	LYCOMING CNTY PA AUTH COLLEGE REV				1.C FE	630,000	93.5140	589,138	630,000	630,000					1.936	1.936	JJ	6,098	12,197	04/01/2021	07/01/2027
550802-KZ-4	LYCOMING CNTY PA AUTH COLLEGE REV				1.C FE	415,000	91.4990	379,721	415,000	415,000					2.136	2.136	JJ	4,432	8,864	04/01/2021	07/01/2028
550802-LF-7	LYCOMING CNTY PA AUTH COLLEGE REV			2	1.C FE	900,000	82.0040	738,036	900,000	900,000					2.864	2.864	JJ	12,888	25,776	04/01/2021	07/01/2034
56185N-GH-5	MANATEE CNTY FLA SCH BRD CTFS PARTN			2	1.F FE	6,658,558	110.9140	6,377,555	5,750,000	6,533,138		(79,153)			5.000	3.160	JJ	143,750	316,250	05/11/2023	07/01/2036
56185N-GJ-1	MANATEE CNTY FLA SCH BRD CTFS PARTN			2	1.F FE	8,025,511	110.5060	7,751,996	7,015,000	7,886,946		(87,489)			5.000	3.310	JJ	175,375	385,825	05/11/2023	07/01/2037
562361-AK-1	MANCHESTER			2	1.D FE	1,496,122	99.5650	1,234,606	1,240,000	1,418,299		(26,202)			4.000	1.630	JD	4,133	49,600	12/10/2021	06/01/2040
56453R-BB-9	MANTECA CALIF REDEV AGY SUCCESSOR AGY TA				1.C FE	1,190,000	93.5040	1,112,698	1,190,000	1,190,000					2.140	2.140	AO	6,367	25,466	02/20/2020	10/01/2027
56453R-BD-5	MANTECA CALIF REDEV AGY SUCCESSOR AGY TA				1.C FE	1,500,000	89.3130	1,339,695	1,500,000	1,500,000					2.313	2.313	AO	8,674	34,695	02/20/2020	10/01/2029
56453R-BE-3	MANTECA CALIF REDEV AGY SUCCESSOR AGY TA			2	1.C FE	200,000	87.3170	174,634	200,000	200,000					2.393	2.393	AO	1,197	4,786	02/20/2020	10/01/2030
56678P-AM-9	MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE			2	1.F FE	1,116,800	104.9800	1,049,800	1,000,000	1,049,046		(12,335)			5.000	3.560	MS	16,667	50,000	12/06/2018	09/01/2034
56678P-AN-7	MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE			2	1.F FE	1,111,610	104.7190	1,047,190	1,000,000	1,046,946		(11,788)			5.000	3.620	MS	16,667	50,000	12/06/2018	09/01/2035
56678P-BU-0	MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE				1.F FE	2,235,912	106.5700	2,237,970	2,100,000	2,225,913		(9,999)			5.000	3.353	JD	8,750	25,667	04/12/2024	12/01/2028
56678P-CD-7	MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE			2	1.F FE	2,851,940	111.2270	2,891,902	2,600,000	2,844,681		(7,259)			5.000	3.801	JD	10,833	31,778	04/12/2024	12/01/2037
56678P-CE-5	MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE			2	1.F FE	4,110,188	110.8810	4,158,038	3,750,000	4,099,812		(10,376)			5.000	3.811	JD	15,625	45,833	04/12/2024	12/01/2038
56678P-CF-2	MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE			2	1.F FE	4,057,456	110.4280	4,113,443	3,725,000	4,047,896		(9,560)			5.000	3.891	JD	15,521	45,528	04/12/2024	12/01/2039
56678P-CG-0	MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE			2	1.F FE	6,200,225	109.6950	6,307,463	5,750,000	6,187,306		(12,919)			5.000	4.022	JD	23,958	70,278	04/12/2024	12/01/2040
56678P-CH-8	MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE			2	1.F FE	4,707,868	109.2040	4,804,976	4,400,000	4,699,041		(8,827)			5.000	4.122	JD	18,333	53,778	04/12/2024	12/01/2041
56678P-CJ-4	MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE			2	1.F FE	4,515,795	108.7010	4,619,793	4,250,000	4,508,174		(7,621)			5.000	4.212	JD	17,708	51,944	04/12/2024	12/01/2042
56678P-CK-1	MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE			2	1.F FE	2,251,005	108.1060	2,302,658	2,130,000	2,247,533		(3,473)			5.000	4.282	JD	8,875	26,033	04/12/2024	12/01/2043
56678P-CL-9	MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE			2	1.F FE	2,861,222	107.5760	2,926,067	2,720,000	2,857,164		(4,059)			5.000	4.342	JD	11,333	33,244	04/12/2024	12/01/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
56678P-CM-7	MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE			2	1.F FE	2,305,314	107.1060	2,356,332	2,200,000	2,302,282		(3,032)			5.000	4.392	JD	9,167	26,889	04/12/2024	12/01/2045
572716-JZ-2	MARSHALL UNIV W VA UNIV REVS				1.E FE	1,045,000	99.3970	1,038,699	1,045,000	1,045,000					2.723	2.721	MN	4,743	28,455	04/09/2020	05/01/2025
572716-KA-5	MARSHALL UNIV W VA UNIV REVS				1.E FE	1,180,000	97.8400	1,154,512	1,180,000	1,180,000					2.912	2.911	MN	5,727	34,362	04/09/2020	05/01/2026
575625-AW-8	MASSACHUSETTS CLEAN ENERGY COOP CORP REV				1.E FE	1,950,000	98.4030	1,918,859	1,950,000	1,950,000					1.368	1.368	JJ	13,338	26,676	11/19/2021	07/01/2025
57563R-QR-3	MASSACHUSETTS EDL FING AUTH				1.C FE	1,192,510	102.7590	1,027,590	1,000,000	1,063,724		(24,461)			5.000	2.360	JJ	25,000	50,000	05/03/2019	07/01/2027
57563R-QT-9	MASSACHUSETTS EDL FING AUTH				1.C FE	1,763,171	104.0080	1,508,116	1,450,000	1,600,121		(31,099)			5.000	2.550	JJ	36,250	72,500	05/03/2019	07/01/2029
57563R-SY-6	MASSACHUSETTS EDL FING AUTH				1.C FE	2,581,381	102.7590	2,414,837	2,350,000	2,469,334		(45,396)			5.000	2.880	JJ	58,750	117,500	06/03/2022	07/01/2027
57563R-SZ-3	MASSACHUSETTS EDL FING AUTH				1.C FE	1,967,179	103.7950	1,842,361	1,775,000	1,890,893		(30,939)			5.000	3.020	JJ	44,375	88,750	06/03/2022	07/01/2028
57563R-TA-7	MASSACHUSETTS EDL FING AUTH				1.C FE	2,142,641	104.0080	2,002,154	1,925,000	2,069,975		(29,508)			5.000	3.190	JJ	48,125	96,250	06/03/2022	07/01/2029
57563R-TC-3	MASSACHUSETTS EDL FING AUTH				1.C FE	1,798,768	105.8350	1,693,360	1,600,000	1,749,130		(20,186)			5.000	3.390	JJ	40,000	80,000	06/03/2022	07/01/2031
57584Y-XR-5	MASSACHUSETTS ST DEV FIN AGY REV				1.F FE	265,000	92.9960	246,439	265,000	265,000					1.902	1.902	AO	1,260	5,040	02/27/2020	10/01/2027
57587A-LY-2	MASSACHUSETTS ST HSG FIN AGY HSG REV			2	1.C FE	2,350,761	98.9980	2,148,257	2,170,000	2,187,481		(41,791)			3.450	1.494	JD	6,239	74,865	01/01/2021	12/01/2030
575896-YM-1	MASSACHUSETTS ST PORT AUTH REV				1.C FE	2,010,047	106.2030	1,890,413	1,780,000	1,934,265		(31,624)			5.000	2.930	JJ	44,500	89,000	07/13/2022	07/01/2029
575896-YN-9	MASSACHUSETTS ST PORT AUTH REV				1.C FE	1,309,793	107.3870	1,234,951	1,150,000	1,264,582		(18,879)			5.000	3.020	JJ	28,750	57,500	07/13/2022	07/01/2030
575898-DL-2	MASSACHUSETTS ST PORT AUTH SPL FACS REV			2	1.E FE	1,021,305	104.0260	868,617	835,000	926,318		(18,985)			5.000	2.420	JJ	20,875	41,750	09/19/2019	07/01/2035
575898-DM-0	MASSACHUSETTS ST PORT AUTH SPL FACS REV			2	1.E FE	975,384	103.8130	830,504	800,000	886,050		(17,870)			5.000	2.460	JJ	20,000	40,000	09/19/2019	07/01/2036
575898-DR-9	MASSACHUSETTS ST PORT AUTH SPL FACS REV			2	1.E FE	1,089,360	95.1040	951,040	1,000,000	1,044,358		(9,091)			4.000	2.940	JJ	20,000	40,000	09/19/2019	07/01/2044
576051-VG-8	MASSACHUSETTS ST WTR RES AUTH				1.B FE	1,767,781	96.6530	1,846,072	1,910,000	1,829,877		47,530			2.163	4.950	FA	17,214	41,313	09/05/2023	08/01/2026
58612H-AC-4	MEMPHIS-SHELBY CNTY TENN INDL DEV BRD EC			1	1.D FE	580,000	96.9560	562,345	580,000	580,000					0.919	0.919	JD	444	5,330	06/09/2021	12/01/2025
58612H-AD-2	MEMPHIS-SHELBY CNTY TENN INDL DEV BRD EC			1	1.D FE	610,000	93.9430	573,052	610,000	610,000					1.119	1.119	JD	569	6,826	06/09/2021	12/01/2026
58612H-AE-0	MEMPHIS-SHELBY CNTY TENN INDL DEV BRD EC			1	1.D FE	465,000	91.5930	425,907	465,000	465,000					1.453	1.453	JD	563	6,756	06/09/2021	12/01/2027
58612H-AF-7	MEMPHIS-SHELBY CNTY TENN INDL DEV BRD EC			1	1.D FE	1,900,000	89.4090	1,698,771	1,900,000	1,900,000					1.653	1.653	JD	2,617	31,407	06/09/2021	12/01/2028
58612H-AM-2	MEMPHIS-SHELBY CNTY TENN INDL DEV BRD EC			1,2	1.D FE	755,000	79.0700	596,979	755,000	755,000					2.430	2.430	JD	1,529	18,347	06/09/2021	12/01/2034
592029-BV-3	METROPOLITAN GOVT NASHVILLE & DAVIDSON C				1.F FE	721,242	106.2780	712,063	670,000	710,059		(8,417)			5.000	3.500	MN	5,583	33,500	08/24/2023	05/01/2029
592029-BW-1	METROPOLITAN GOVT NASHVILLE & DAVIDSON C				1.F FE	918,718	107.3310	906,947	845,000	905,297		(10,102)			5.000	3.520	MN	7,042	42,250	08/24/2023	05/01/2030
592029-BX-9	METROPOLITAN GOVT NASHVILLE & DAVIDSON C				1.F FE	1,428,271	108.3360	1,408,368	1,300,000	1,408,332		(15,007)			5.000	3.520	MN	10,833	65,000	08/24/2023	05/01/2031
592029-BY-7	METROPOLITAN GOVT NASHVILLE & DAVIDSON C				1.F FE	1,105,770	109.1120	1,091,120	1,000,000	1,091,520		(10,725)			5.000	3.570	MN	8,333	50,000	08/24/2023	05/01/2032
592029-BZ-4	METROPOLITAN GOVT NASHVILLE & DAVIDSON C				1.F FE	1,108,240	109.3140	1,093,140	1,000,000	1,095,463		(9,616)			5.000	3.660	MN	8,333	50,000	08/24/2023	05/01/2033
592029-CA-8	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1.F FE	1,306,166	109.5460	1,298,120	1,185,000	1,291,911		(10,729)			5.000	3.730	MN	9,875	59,250	08/24/2023	05/01/2034
592029-CD-2	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1.F FE	1,072,020	108.5040	1,085,040	1,000,000	1,063,697		(6,263)			5.000	4.090	MN	8,333	50,000	08/24/2023	05/01/2037
592029-CH-3	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1.F FE	2,090,340	107.3880	2,147,760	2,000,000	2,080,097		(7,701)			5.000	4.420	MN	16,667	100,000	08/24/2023	05/01/2041
592029-CK-6	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1.F FE	1,036,400	106.6220	1,066,220	1,000,000	1,032,305		(3,076)			5.000	4.530	MN	8,333	50,000	08/24/2023	05/01/2043
592041-A2-3	MET GOVT NASHVILLE & DAVIDSON CNTY TENN				1.F FE	54,623,500	106.9670	53,483,500	50,000,000	54,461,851		(161,649)			5.000	2.872	JJ	430,556		10/11/2024	07/01/2029
592041-A3-1	MET GOVT NASHVILLE & DAVIDSON CNTY TENN				1.F FE	51,368,400	111.1180	50,003,100	45,000,000	51,269,624		(98,776)			5.000	3.281	JJ	387,500		10/11/2024	07/01/2034
592190-QD-7	METROPOLITAN NASHVILLE ARPT AUTH TENN AR			2	1.E FE	1,630,170	108.4060	1,626,090	1,500,000	1,628,638		(1,532)			5.250	3.919	JJ	39,375		11/22/2024	07/01/2047
59260X-CP-1	METROPOLITAN TRANSN AUTH N Y DEDICATED T			2	1.C FE	22,406,600	108.3430	21,668,600	20,000,000	22,359,995		(46,605)			5.000	3.571	MN	127,778	100,000	10/01/2024	11/15/2046
592643-DU-1	METROPOLITAN WASH D C ARPTS AUTH DULLES			1	1.E FE	750,000	98.0310	735,233	750,000	750,000					1.737	1.736	AO	3,257	13,028	01/21/2022	10/01/2025
592643-DV-9	METROPOLITAN WASH D C ARPTS AUTH DULLES			1	1.E FE	1,600,000	95.8150	1,533,040	1,600,000	1,600,000					2.010	2.010	AO	8,040	32,160	01/21/2022	10/01/2026
592647-FA-4	METROPOLITAN WASH D C ARPTS AUTH ARPT SY				1.D FE	1,543,970	103.8270	1,438,004	1,385,000	1,471,805		(30,146)			5.000	2.620	AO	17,313	69,250	07/20/2022	10/01/2027
592647-JW-2	METROPOLITAN WASH D C ARPTS AUTH ARPT SY				1.D FE	4,442,398	103.8270	4,137,506	3,985,000	4,234,760		(86,738)			5.000	2.620	AO	49,813	199,250	07/20/2022	10/01/2027
592647-JZ-5	METROPOLITAN WASH D C ARPTS AUTH ARPT SY				1.D FE	8,358,826	107.1420	7,982,079	7,450,000	8,095,944		(100,405)			5.000	3.330	AO	93,125	372,500	04/20/2022	10/01/2030
592647-KY-6	METROPOLITAN WASH D C ARPTS AUTH ARPT SY				1.D FE	2,732,775	103.8270	2,595,675	2,500,000	2,626,838		(43,660)			5.000	3.060	AO	31,250	125,000	05/25/2022	10/01/2027
592647-LK-5	METROPOLITAN WASH D C ARPTS AUTH ARPT SY				1.D FE	6,074,899	103.8270	6,016,775	5,795,000	5,982,352		(63,522)			5.000	3.750	AO	72,438	289,750	05/25/2023	10/01/2027
592647-LL-3	METROPOLITAN WASH D C ARPTS AUTH ARPT SY				1.D FE	14,117,765	104.9210	13,991,215	13,335,000	13,912,563		(140,828)			5.000	3.750	AO	166,688	666,750	05/25/2023	10/01/2028
592647-LM-1	METROPOLITAN WASH D C ARPTS AUTH ARPT SY				1.D FE	12,249,045	106.0550	12,175,114	11,480,000	12,083,263		(113,765)			5.000	3.780	AO	143,500	574,000	05/31/2023	10/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
592647-LP-4	METROPOLITAN WASH D C ARPTS AUTH ARPT SY				1.D FE	2,370,091	107.7560	2,354,469	2,185,000	2,341,084		(19,902)			5.000	3.790	AO	27,313	109,250	05/31/2023	10/01/2031
59333P-5D-6	MIAMI-DADE CNTY FLA AVIATION REV				1.E FE	12,008,989	94.2350	10,789,908	11,450,000	11,684,755		(83,107)			2.349	1.583	AO	67,240	268,961	01/01/2021	10/01/2027
59334D-MJ-0	MIAMI-DADE CNTY FLA WTR & SWR REV			2	1.D FE	1,208,500	101.2120	1,012,120	1,000,000	1,143,708		(21,775)			4.000	1.575	AO	10,000	40,000	12/21/2021	10/01/2039
59334D-ML-5	MIAMI-DADE CNTY FLA WTR & SWR REV			2	1.D FE	1,082,196	99.4030	894,627	900,000	1,025,693		(19,001)			4.000	1.639	AO	9,000	36,000	12/21/2021	10/01/2041
59447T-3H-4	MICHIGAN FIN AUTH REV				1.D FE	7,659,621	105.9960	7,313,724	6,900,000	7,337,593		(125,239)			5.000	2.960	AO	72,833	345,000	04/29/2022	04/15/2028
59447T-3J-0	MICHIGAN FIN AUTH REV				1.D FE	11,188,900	107.5500	10,755,000	10,000,000	10,765,336		(164,849)			5.000	3.080	AO	105,556	500,000	04/29/2022	04/15/2029
59447T-XT-5	MICHIGAN FIN AUTH REV			1	1.D FE	1,300,000	94.3480	1,226,524	1,300,000	1,300,000					2.834	2.834	JD	3,070	36,842	12/05/2019	12/01/2028
59447T-XU-2	MICHIGAN FIN AUTH REV			1	1.D FE	1,200,000	92.8760	1,114,512	1,200,000	1,200,000					2.884	2.884	JD	2,884	34,608	12/05/2019	12/01/2029
594615-KN-5	MICHIGAN ST BLDG AUTH REV			2	1.C FE	4,016,400	94.3060	3,772,240	4,000,000	4,013,316		(1,250)			4.000	3.950	AO	33,778	160,000	08/03/2022	10/15/2052
594615-KP-0	MICHIGAN ST BLDG AUTH REV			2	1.C FE	7,451,990	106.8920	6,947,980	6,500,000	7,259,919		(83,479)			5.250	3.520	AO	72,042	341,250	08/03/2022	10/15/2057
594712-VC-2	MICHIGAN ST UNIV REVS			2	1.C FE	1,405,274	100.3120	1,364,243	1,360,000	1,380,695		(4,537)			4.000	3.599	FA	20,551	54,400	02/08/2019	02/15/2039
594712-XZ-9	MICHIGAN ST UNIV REVS			2	1.C FE	527,477	111.3490	501,071	450,000	516,203		(7,087)			5.000	2.950	FA	8,500	27,563	05/10/2023	02/15/2036
594712-YA-3	MICHIGAN ST UNIV REVS			2	1.C FE	937,000	111.1760	889,408	800,000	917,075		(12,526)			5.000	2.960	FA	15,111	49,000	05/10/2023	08/15/2036
594712-YC-9	MICHIGAN ST UNIV REVS			2	1.C FE	1,434,450	110.0780	1,375,975	1,250,000	1,407,936		(16,674)			5.000	3.220	FA	23,611	76,563	05/10/2023	08/15/2038
594712-YD-7	MICHIGAN ST UNIV REVS			2	1.C FE	2,273,640	109.5680	2,191,360	2,000,000	2,234,521		(24,604)			5.000	3.340	FA	37,778	122,500	05/10/2023	08/15/2039
60164F-AX-0	MILPITAS CALIF MUN FING AUTH WTR REV			2	1.B FE	1,113,230	98.2590	982,590	1,000,000	1,055,896		(11,794)			4.000	2.650	JD	3,333	40,000	10/25/2019	06/01/2049
603827-N8-5	MINNEAPOLIS & ST PAUL MINN MET ARPTS COM				1.E FE	3,035,628	104.7980	3,007,703	2,870,000	3,021,522		(14,106)			5.000	3.572	JJ	57,400		07/25/2024	01/01/2029
603827-N9-3	MINNEAPOLIS & ST PAUL MINN MET ARPTS COM				1.E FE	3,733,065	105.4440	3,690,540	3,500,000	3,717,195		(15,870)			5.000	3.632	JJ	70,000		07/25/2024	01/01/2030
603827-P2-6	MINNEAPOLIS & ST PAUL MINN MET ARPTS COM				1.E FE	10,746,200	106.6890	10,668,900	10,000,000	10,704,151		(42,049)			5.000	3.681	JJ	200,000		07/25/2024	01/01/2031
603827-P3-4	MINNEAPOLIS & ST PAUL MINN MET ARPTS COM				1.E FE	15,904,899	107.4480	15,773,366	14,680,000	15,846,336		(58,563)			5.000	3.701	JJ	293,600		07/25/2024	01/01/2032
603827-P4-2	MINNEAPOLIS & ST PAUL MINN MET ARPTS COM				1.E FE	11,360,890	107.9230	11,240,180	10,415,000	11,321,830		(39,060)			5.000	3.731	JJ	208,300		07/25/2024	01/01/2033
603827-P5-9	MINNEAPOLIS & ST PAUL MINN MET ARPTS COM				1.E FE	10,998,800	108.0210	10,802,100	10,000,000	10,962,639		(36,161)			5.000	3.731	JJ	200,000		07/25/2024	01/01/2034
603827-P6-7	MINNEAPOLIS & ST PAUL MINN MET ARPTS COM			2	1.E FE	12,074,929	107.5350	11,823,473	10,995,000	12,035,859		(39,070)			5.000	3.751	JJ	219,900		07/25/2024	01/01/2035
604140-XX-6	MINNESOTA ST CTFS PARTN			2	1.B FE	13,041,350	108.8220	13,602,750	12,500,000	13,011,826		(26,079)			5.000	4.430	MN	104,167	490,278	11/22/2024	11/01/2043
60416H-4H-4	MINNESOTA ST HIGHER ED FACS AUTH REV				1.G FE	630,063	101.1250	525,850	520,000	530,998		(14,493)			5.000	2.129	AO	6,500	26,000	08/16/2017	10/01/2025
60416H-4J-0	MINNESOTA ST HIGHER ED FACS AUTH REV				1.G FE	1,116,117	102.7480	940,144	915,000	957,063		(23,386)			5.000	2.300	AO	11,438	45,750	08/16/2017	10/01/2026
60416H-5Z-3	MINNESOTA ST HIGHER ED FACS AUTH REV				1.D FE	183,791	101.9800	152,970	150,000	155,076		(4,285)			5.000	2.040	MS	2,500	7,500	10/20/2017	03/01/2026
60416J-AU-4	MINNESOTA ST HIGHER ED FACS AUTH REV				2.B FE	725,495	101.1250	637,088	630,000	640,970		(14,390)			5.000	2.629	AO	7,875	31,500	08/23/2018	10/01/2025
604920-2W-7	MINNESOTA AGRIC & ECONOMIC DEV BRD REV			2	1.F FE	1,692,465	110.4430	1,656,645	1,500,000	1,677,252		(15,214)			5.000	3.461	JJ	37,500	31,250	01/11/2024	01/01/2039
604920-2X-5	MINNESOTA AGRIC & ECONOMIC DEV BRD REV			2	1.F FE	2,019,708	109.8490	1,977,282	1,800,000	2,002,395		(17,313)			5.000	3.531	JJ	45,000	37,500	01/11/2024	01/01/2040
604920-2Y-3	MINNESOTA AGRIC & ECONOMIC DEV BRD REV			2	1.F FE	3,342,270	109.4510	3,283,530	3,000,000	3,315,405		(26,865)			5.000	3.621	JJ	75,000	62,500	01/11/2024	01/01/2041
604920-2Z-0	MINNESOTA AGRIC & ECONOMIC DEV BRD REV			2	1.F FE	3,880,835	108.9060	3,811,710	3,500,000	3,851,020		(29,815)			5.000	3.681	JJ	87,500	72,917	01/11/2024	01/01/2042
604920-3A-4	MINNESOTA AGRIC & ECONOMIC DEV BRD REV			2	1.F FE	6,869,759	108.1840	6,739,863	6,230,000	6,819,825		(49,934)			5.000	3.751	JJ	155,750	129,792	01/11/2024	01/01/2043
604920-3B-2	MINNESOTA AGRIC & ECONOMIC DEV BRD REV			2	1.F FE	5,496,050	107.4500	5,372,500	5,000,000	5,457,399		(38,651)			5.000	3.791	JJ	125,000	104,167	01/11/2024	01/01/2044
605871-BA-9	MISSOULA MONT WTR SYS REV			2	1.E FE	5,532,483	98.0790	5,070,684	5,170,000	5,320,794		(40,245)			4.000	3.113	JJ	103,400	206,800	05/21/2019	07/01/2044
60636S-LB-8	MISSOURI ST DEV FIN BRD INFRASTRUCTURE F				1.C FE	2,091,707	108.5710	2,041,135	1,880,000	2,028,587		(24,610)			5.000	3.390	JD	7,833	94,000	04/28/2022	06/01/2030
60636S-LC-6	MISSOURI ST DEV FIN BRD INFRASTRUCTURE F				1.C FE	1,827,881	109.6300	1,792,451	1,635,000	1,777,760		(19,551)			5.000	3.470	JD	6,813	81,750	04/28/2022	06/01/2031
60636S-LD-4	MISSOURI ST DEV FIN BRD INFRASTRUCTURE F				1.C FE	2,054,303	110.3540	2,019,478	1,830,000	2,002,905		(20,057)			5.000	3.540	JD	7,625	91,500	04/28/2022	06/01/2032
60637A-VY-5	MISSOURI ST HEALTH & EDL FACS AUTH HEALT				1.C FE	23,433,600	112.6880	22,537,600	20,000,000	22,929,610		(305,264)			5.000	3.000	MN	166,667	1,000,000	04/21/2023	05/01/2033
60637A-WB-4	MISSOURI ST HEALTH & EDL FACS AUTH HEALT				1.C FE	23,846,760	109.2200	22,936,200	21,000,000	23,218,630		(380,356)			5.000	2.850	MN	175,000	1,050,000	04/21/2023	05/01/2030
60637A-WE-8	MISSOURI ST HEALTH & EDL FACS AUTH HEALT			2	1.E FE	1,332,013	112.9360	1,411,700	1,250,000	1,323,981		(6,515)			5.500	4.680	JD	5,729	68,750	09/27/2023	12/01/2040
60637A-WF-5	MISSOURI ST HEALTH & EDL FACS AUTH HEALT			2	1.E FE	2,225,580	112.4590	2,361,639	2,100,000	2,213,331		(9,934)			5.500	4.750	JD	9,625	115,500	09/27/2023	12/01/2041
60637A-WG-3	MISSOURI ST HEALTH & EDL FACS AUTH HEALT			2	1.E FE	2,109,700	111.9700	2,239,400	2,000,000	2,099,039		(8,646)			5.500	4.810	JD	9,167	110,000	09/27/2023	12/01/2042
60637A-WH-1	MISSOURI ST HEALTH & EDL FACS AUTH HEALT			2	1.E FE	3,530,520	111.3910	3,742,738	3,360,000	3,513,999		(13,396)			5.500	4.860	JD	15,400	184,800	09/27/2023	12/01/2043
60637A-WJ-7	MISSOURI ST HEALTH & EDL FACS AUTH HEALT			2	1.E FE	4,788,470	111.0330	5,079,760	4,575,000	4,767,854		(16,714)			5.500	4.910	JD	20,969	251,625	09/27/2023	12/01/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
60637A-WK-4	MISSOURI ST HEALTH & EDL FACS AUTH HEALT			2	1.E FE	12,443,280	110.1660	13,219,920	12,000,000	12,400,836		(34,394)			5.500	5.030	JD	55,000	660,000	09/27/2023	12/01/2048
60637A-WL-2	MISSOURI ST HEALTH & EDL FACS AUTH HEALT			2	1.E FE	18,609,886	105.5370	20,094,245	19,040,000	18,619,151		7,512			5.000	5.150	JD	79,333	952,000	09/27/2023	12/01/2052
611089-AG-8	MONROE LA WTR REV				1.C FE	169,079	101.3580	152,037	150,000	152,494		(2,925)			5.000	2.959	MN	1,250	7,500	10/24/2018	11/01/2025
611530-DW-3	MONROEVILLE PA FIN AUTH UPMC REV				1.F FE	563,400	107.1820	535,910	500,000	546,669		(9,938)			5.000	2.720	MN	3,194	25,000	04/05/2023	05/15/2029
611530-DY-9	MONROEVILLE PA FIN AUTH UPMC REV				1.F FE	839,040	109.5270	799,547	730,000	818,125		(12,430)			5.000	2.910	MN	4,664	36,500	04/05/2023	05/15/2031
611530-DZ-6	MONROEVILLE PA FIN AUTH UPMC REV				1.F FE	771,653	110.3890	734,087	665,000	753,765		(10,632)			5.000	2.970	MN	4,249	33,250	04/05/2023	05/15/2032
611530-EA-0	MONROEVILLE PA FIN AUTH UPMC REV				1.F FE	585,885	111.0290	555,145	500,000	573,133		(7,580)			5.000	3.010	MN	3,194	25,000	04/05/2023	05/15/2033
611530-EB-8	MONROEVILLE PA FIN AUTH UPMC REV			2	1.F FE	743,290	111.0290	710,586	640,000	728,029		(9,074)			5.000	3.120	MN	4,089	32,000	04/05/2023	05/15/2034
61204K-PA-3	MONTANA FAC FIN AUTH REV			1	1.F FE	645,000	98.1480	633,055	645,000	645,000					1.398	1.398	FA	3,406	9,017	11/03/2021	08/15/2025
61204K-PC-9	MONTANA FAC FIN AUTH REV			1	1.F FE	1,100,000	93.1530	1,024,683	1,100,000	1,100,000					1.837	1.837	FA	7,634	20,207	11/03/2021	08/15/2027
61212L-TN-9	MONTANA ST BRD REGENTS HIGHER ED REV			2	1.D FE	5,653,978	107.5690	5,378,450	5,000,000	5,526,580		(56,523)			5.250	3.695	MN	33,542	262,500	02/01/2024	11/15/2052
61255Q-AF-3	MONTEREY PK CALIF PENSION OBLIG			1	1.C FE	500,000	92.8850	464,425	500,000	500,000					1.430	1.430	JD	596	7,150	02/03/2021	06/01/2027
61255Q-AG-1	MONTEREY PK CALIF PENSION OBLIG			1	1.C FE	250,000	90.3530	225,883	250,000	250,000					1.630	1.630	JD	340	4,075	02/03/2021	06/01/2028
61255Q-AH-9	MONTEREY PK CALIF PENSION OBLIG			1	1.C FE	500,000	88.2850	441,425	500,000	500,000					1.793	1.793	JD	747	8,965	02/03/2021	06/01/2029
61255Q-AJ-5	MONTEREY PK CALIF PENSION OBLIG			1	1.C FE	250,000	86.0180	215,045	250,000	250,000					1.893	1.893	JD	394	4,733	02/03/2021	06/01/2030
61255Q-AK-2	MONTEREY PK CALIF PENSION OBLIG			1	1.C FE	775,000	83.9110	650,310	775,000	775,000					1.993	1.993	JD	1,287	15,446	02/03/2021	06/01/2031
61255Q-AM-8	MONTEREY PK CALIF PENSION OBLIG			1,2	1.C FE	500,000	80.2950	401,475	500,000	500,000					2.193	2.193	JD	914	10,965	02/03/2021	06/01/2033
61255Q-AN-6	MONTEREY PK CALIF PENSION OBLIG			1,2	1.C FE	500,000	78.2750	391,375	500,000	500,000					2.293	2.293	JD	955	11,465	02/03/2021	06/01/2034
613603-A4-1	MONTGOMERY CNTY PA HIGHER ED & HEALTH AU			2	1.F FE	893,290	105.5680	775,925	735,000	812,666		(15,524)			5.000	2.580	MS	12,250	36,750	06/21/2019	09/01/2033
613603-A5-8	MONTGOMERY CNTY PA HIGHER ED & HEALTH AU			2	1.F FE	2,357,067	99.8040	2,145,786	2,150,000	2,252,453		(20,261)			4.000	2.900	MS	28,667	86,000	06/21/2019	09/01/2034
613603-A6-6	MONTGOMERY CNTY PA HIGHER ED & HEALTH AU			2	1.F FE	1,413,243	99.1800	1,289,340	1,300,000	1,356,176		(11,073)			4.000	3.000	MS	17,333	52,000	06/21/2019	09/01/2035
613603-B3-2	MONTGOMERY CNTY PA HIGHER ED & HEALTH AU			2	1.F FE	2,525,177	93.8800	2,243,732	2,390,000	2,460,223		(13,697)			4.000	3.314	MS	31,867	95,600	09/19/2019	09/01/2044
613603-YN-3	MONTGOMERY CNTY PA HIGHER ED & HEALTH AU			2	1.F FE	1,381,788	104.3620	1,252,344	1,200,000	1,271,541		(18,135)			5.000	3.260	MS	20,000	60,000	04/18/2018	09/01/2031
613603-YP-8	MONTGOMERY CNTY PA HIGHER ED & HEALTH AU			2	1.F FE	2,297,300	104.2380	2,084,760	2,000,000	2,117,107		(29,662)			5.000	3.290	MS	33,333	100,000	04/18/2018	09/01/2032
613741-LG-0	MONTGOMERY CNTY VA ECONOMIC DEV AUTH REV			1	1.C FE	1,170,000	98.7160	1,154,977	1,170,000	1,170,000					1.177	1.177	JD	1,148	13,771	06/26/2020	06/01/2025
613741-LH-8	MONTGOMERY CNTY VA ECONOMIC DEV AUTH REV			1	1.C FE	2,205,000	96.1140	2,119,314	2,205,000	2,205,000					1.514	1.514	JD	2,782	33,384	06/26/2020	06/01/2026
631060-CL-2	NARRAGANSETT R I BAY COMMN WASTEWATER SY			1	1.D FE	2,350,000	98.2600	2,309,110	2,350,000	2,350,000					1.597	1.597	MS	12,510	37,530	02/27/2020	09/01/2025
631060-CM-0	NARRAGANSETT R I BAY COMMN WASTEWATER SY			1	1.D FE	4,400,000	95.8810	4,218,764	4,400,000	4,400,000					1.764	1.764	MS	25,872	77,616	02/27/2020	09/01/2026
64577X-EQ-5	NEW JERSEY ECONOMIC DEV AUTH REV				1.F FE	16,272,150	105.6710	15,850,650	15,000,000	15,852,160		(253,172)			5.000	3.100	MS	250,000	750,000	04/21/2023	03/01/2028
645790-TE-6	NEW JERSEY HEALTH CARE FACS FING AUTH RE			2	1.E FE	3,876,765	111.5670	3,849,062	3,450,000	3,853,045		(23,720)			5.000	3.541	JJ	86,250	28,750	04/25/2024	07/01/2039
645790-TF-3	NEW JERSEY HEALTH CARE FACS FING AUTH RE			2	1.E FE	7,783,720	111.0430	7,773,010	7,000,000	7,740,396		(43,324)			5.000	3.671	JJ	175,000	58,333	04/25/2024	07/01/2040
645790-TH-9	NEW JERSEY HEALTH CARE FACS FING AUTH RE			2	1.E FE	23,066,448	109.9100	23,207,497	21,115,000	22,959,505		(106,943)			5.000	3.891	JJ	527,875	175,958	04/25/2024	07/01/2042
646067-HQ-4	NEW JERSEY ST EDL FACS AUTH REV			2	1.A FE	4,553,640	112.6830	4,507,320	4,000,000	4,548,005		(5,635)			5.000	3.258	MS	66,667		11/22/2024	03/01/2041
646080-WB-3	NEW JERSEY ST HIGHER ED ASSISTANCE AUTH				1.B FE	753,795	102.3650	716,555	700,000	723,481		(11,722)			5.000	3.180	JD	2,917	35,000	04/22/2022	12/01/2026
646080-WJ-6	NJSHGR 19 BA3				1.B FE	7,699,478	102.3650	7,319,098	7,150,000	7,389,844		(119,736)			5.000	3.180	JD	29,792	357,500	04/22/2022	12/01/2026
646080-XU-0	NEW JERSEY ST HIGHER ED ASSISTANCE AUTH				1.C FE	3,623,725	103.3540	3,617,390	3,500,000	3,604,093		(19,632)			5.000	3.910	JD	14,583	87,986	05/03/2024	12/01/2027
646080-XV-8	NEW JERSEY ST HIGHER ED ASSISTANCE AUTH				1.C FE	5,492,970	104.4050	5,481,263	5,250,000	5,463,545		(29,425)			5.000	3.870	JD	21,875	131,979	05/03/2024	12/01/2028
646080-XW-6	NEW JERSEY ST HIGHER ED ASSISTANCE AUTH				1.C FE	7,923,975	104.6280	7,847,100	7,500,000	7,882,764		(41,211)			5.000	3.850	JD	31,250	188,542	05/03/2024	12/01/2029
646080-XX-4	NEW JERSEY ST HIGHER ED ASSISTANCE AUTH				1.C FE	5,002,727	105.6250	4,964,375	4,700,000	4,978,329		(24,398)			5.000	3.870	JD	19,583	118,153	05/03/2024	12/01/2030
646080-XY-2	NEW JERSEY ST HIGHER ED ASSISTANCE AUTH				1.C FE	3,940,703	105.9440	3,893,442	3,675,000	3,922,518		(18,185)			5.000	3.880	JD	15,313	92,385	05/03/2024	12/01/2031
646080-XZ-9	NEW JERSEY ST HIGHER ED ASSISTANCE AUTH				1.C FE	3,018,960	105.9070	2,965,396	2,800,000	3,006,017		(12,943)			5.000	3.910	JD	11,667	70,389	05/03/2024	12/01/2032
64613C-BW-7	NEW JERSEY ST TRANSN TR FD AUTH			2	1.F FE	1,114,200	111.8470	1,118,470	1,000,000	1,093,905		(10,026)			5.000	3.630	JD	2,222	50,000	11/30/2022	06/15/2033
64613C-BX-5	NEW JERSEY ST TRANSN TR FD AUTH			2	1.F FE	1,098,330	111.2030	1,112,030	1,000,000	1,080,990		(8,572)			5.000	3.810	JD	2,222	50,000	11/30/2022	06/15/2034
64613C-BY-3	NEW JERSEY ST TRANSN TR FD AUTH			2	1.F FE	1,354,488	110.4760	1,380,950	1,250,000	1,336,197		(9,048)			5.000	3.980	JD	2,778	62,500	11/30/2022	06/15/2035
64613C-BZ-0	NEW JERSEY ST TRANSN TR FD AUTH			2	1.F FE	1,094,560	111.8940	1,118,940	1,000,000	1,078,083		(8,156)			5.250	4.090	JD	2,333	52,500	11/30/2022	06/15/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64613C-CB-2	NEW JERSEY ST TRANSN TR FD AUTH			2	1.F FE	2,903,038	109.0360	2,998,490	2,750,000	2,876,639		(13,070)			5.000	4.310	JD	6,111	137,500	11/30/2022	06/15/2038
64613C-CC-0	NEW JERSEY ST TRANSN TR FD AUTH			2	1.F FE	2,586,629	110.5180	2,663,484	2,410,000	2,556,187		(15,081)			5.250	4.340	JD	5,623	126,525	11/30/2022	06/15/2039
64613C-CD-8	NEW JERSEY ST TRANSN TR FD AUTH			2	1.F FE	4,176,240	108.0250	4,321,000	4,000,000	4,146,037		(14,955)			5.000	4.450	JD	8,889	200,000	11/30/2022	06/15/2040
64613C-CQ-9	NEW JERSEY ST TRANSN TR FD AUTH			2	1.F FE	1,103,750	111.4310	1,114,310	1,000,000	1,089,836		(8,885)			5.000	3.750	JD	2,222	50,000	05/26/2023	06/15/2035
64613C-CR-7	NEW JERSEY ST TRANSN TR FD AUTH			2	1.F FE	1,086,300	110.7240	1,107,240	1,000,000	1,074,833		(7,325)			5.000	3.950	JD	2,222	50,000	05/26/2023	06/15/2036
64613C-CS-5	NEW JERSEY ST TRANSN TR FD AUTH			2	1.F FE	2,681,450	110.2460	2,756,150	2,500,000	2,657,520		(15,290)			5.000	4.110	JD	5,556	125,000	05/26/2023	06/15/2037
64613C-CV-8	NEW JERSEY ST TRANSN TR FD AUTH			2	1.F FE	1,081,010	110.1060	1,101,060	1,000,000	1,070,392		(6,787)			5.250	4.250	JD	2,333	52,500	05/26/2023	06/15/2041
64613C-DB-1	NEW JERSEY ST TRANSN TR FD AUTH				1.F FE	1,069,200	106.1460	1,061,460	1,000,000	1,048,719		(13,072)			5.000	3.490	JD	2,222	50,000	05/26/2023	06/15/2028
64613C-DC-9	NEW JERSEY ST TRANSN TR FD AUTH				1.F FE	1,083,830	107.6470	1,076,470	1,000,000	1,063,476		(12,990)			5.000	3.450	JD	2,222	50,000	05/26/2023	06/15/2029
64613C-DJ-4	NEW JERSEY ST TRANSN TR FD AUTH			2	1.F FE	4,415,000	111.4310	4,457,240	4,000,000	4,359,346		(35,539)			5.000	3.750	JD	8,889	200,000	05/26/2023	06/15/2035
64613C-DK-1	NEW JERSEY ST TRANSN TR FD AUTH			2	1.F FE	2,172,600	110.7240	2,214,480	2,000,000	2,149,666		(14,650)			5.000	3.950	JD	4,444	100,000	05/26/2023	06/15/2036
64613C-EJ-3	NEW JERSEY ST TRANSN TR FD AUTH				1.F FE	8,408,400	111.5120	8,363,400	7,500,000	8,388,226		(20,174)			5.000	3.201	JD	16,667	53,125	10/18/2024	06/15/2032
64613C-EK-0	NEW JERSEY ST TRANSN TR FD AUTH				1.F FE	5,634,350	112.4940	5,624,700	5,000,000	5,622,125		(12,225)			5.000	3.301	JD	11,111	35,417	10/18/2024	06/15/2033
64613C-EL-8	NEW JERSEY ST TRANSN TR FD AUTH				1.F FE	9,058,480	113.1740	9,053,920	8,000,000	9,040,542		(17,938)			5.000	3.381	JD	17,778	56,667	10/18/2024	06/15/2034
64613C-EM-6	NEW JERSEY ST TRANSN TR FD AUTH			2	1.F FE	11,325,600	113.1380	11,313,800	10,000,000	11,304,463		(21,137)			5.000	3.441	JD	22,222	70,833	10/18/2024	06/15/2035
64613C-EN-4	NEW JERSEY ST TRANSN TR FD AUTH			2	1.F FE	9,016,640	112.5860	9,006,880	8,000,000	9,000,458		(16,182)			5.000	3.501	JD	17,778	56,667	10/18/2024	06/15/2036
64613C-EP-9	NEW JERSEY ST TRANSN TR FD AUTH			2	1.F FE	56,172,500	112.1200	56,060,000	50,000,000	56,074,365		(98,135)			5.000	3.541	JD	111,111	354,167	10/18/2024	06/15/2037
64613C-EQ-7	NEW JERSEY ST TRANSN TR FD AUTH			2	1.F FE	11,207,300	111.6320	11,163,200	10,000,000	11,188,121		(19,179)			5.000	3.571	JD	22,222	70,833	10/18/2024	06/15/2038
64613C-ER-5	NEW JERSEY ST TRANSN TR FD AUTH			2	1.F FE	9,127,440	112.9800	9,038,400	8,000,000	9,109,579		(17,861)			5.250	3.581	JD	18,667	59,500	10/18/2024	06/15/2039
64613C-ES-3	NEW JERSEY ST TRANSN TR FD AUTH			2	1.F FE	8,079,545	110.9130	8,041,193	7,250,000	8,066,390		(13,155)			5.000	3.641	JD	16,111	51,354	10/18/2024	06/15/2039
64613C-EU-8	NEW JERSEY ST TRANSN TR FD AUTH			2	1.F FE	2,772,625	110.3880	2,759,700	2,500,000	2,768,308		(4,317)			5.000	3.701	JD	5,556	17,708	10/18/2024	06/15/2040
64613C-EV-6	NEW JERSEY ST TRANSN TR FD AUTH			2	1.F FE	1,690,980	111.9360	1,679,040	1,500,000	1,687,968		(3,012)			5.250	3.731	JD	3,500	11,156	10/18/2024	06/15/2041
64763H-MA-0	NEW ORLEANS LA AVIATION BRD REV				1.F FE	9,753,893	104.8360	9,734,023	9,285,000	9,739,732		(14,160)			5.000	3.672	JJ	60,610		10/31/2024	01/01/2029
64763H-MB-8	NEW ORLEANS LA AVIATION BRD REV				1.F FE	6,066,483	105.6300	6,057,881	5,735,000	6,058,559		(7,924)			5.000	3.752	JJ	37,437		10/31/2024	01/01/2030
64763H-MC-6	NEW ORLEANS LA AVIATION BRD REV				1.F FE	6,366,600	106.5780	6,394,680	6,000,000	6,359,387		(7,213)			5.000	3.872	JJ	39,167		10/31/2024	01/01/2031
64763H-MD-4	NEW ORLEANS LA AVIATION BRD REV				1.F FE	7,452,550	107.0040	7,490,280	7,000,000	7,445,025		(7,525)			5.000	3.952	JJ	45,694		10/31/2024	01/01/2032
64763H-ME-2	NEW ORLEANS LA AVIATION BRD REV				1.F FE	4,533,178	107.5660	4,571,555	4,250,000	4,529,118		(4,060)			5.000	4.031	JJ	27,743		10/31/2024	01/01/2033
64763H-MF-9	NEW ORLEANS LA AVIATION BRD REV				1.F FE	4,016,513	107.9420	4,047,825	3,750,000	4,013,172		(3,341)			5.000	4.061	JJ	24,479		10/31/2024	01/01/2034
64763H-MG-7	NEW ORLEANS LA AVIATION BRD REV			2	1.F FE	7,235,200	107.4560	7,307,008	6,800,000	7,229,727		(5,473)			5.000	4.151	JJ	44,389		10/31/2024	01/01/2035
64763H-MH-5	NEW ORLEANS LA AVIATION BRD REV			2	1.F FE	7,420,700	107.0220	7,491,540	7,000,000	7,415,396		(5,304)			5.000	4.201	JJ	45,694		10/31/2024	01/01/2036
64763H-MJ-1	NEW ORLEANS LA AVIATION BRD REV			2	1.F FE	13,466,678	106.6620	13,599,405	12,750,000	13,457,615		(9,063)			5.000	4.251	JJ	83,229		10/31/2024	01/01/2037
64763H-MV-4	NEW ORLEANS LA AVIATION BRD REV				1.F FE	1,914,618	105.6300	1,911,903	1,810,000	1,912,117		(2,501)			5.000	3.752	JJ	11,815		10/31/2024	01/01/2030
64763H-MW-2	NEW ORLEANS LA AVIATION BRD REV				1.F FE	2,016,090	106.5780	2,024,982	1,900,000	2,013,806		(2,284)			5.000	3.872	JJ	12,403		10/31/2024	01/01/2031
64763H-MX-0	NEW ORLEANS LA AVIATION BRD REV				1.F FE	2,123,977	107.0040	2,134,730	1,995,000	2,121,832		(2,145)			5.000	3.952	JJ	13,023		10/31/2024	01/01/2032
64763H-MY-8	NEW ORLEANS LA AVIATION BRD REV				1.F FE	2,234,590	107.5660	2,253,508	2,095,000	2,232,589		(2,001)			5.000	4.031	JJ	13,676		10/31/2024	01/01/2033
64763H-MZ-5	NEW ORLEANS LA AVIATION BRD REV				1.F FE	2,350,999	107.9420	2,369,327	2,195,000	2,349,043		(1,955)			5.000	4.061	JJ	14,328		10/31/2024	01/01/2034
64763H-NA-9	NEW ORLEANS LA AVIATION BRD REV			2	1.F FE	2,452,520	107.4560	2,476,861	2,305,000	2,450,665		(1,855)			5.000	4.151	JJ	15,047		10/31/2024	01/01/2035
64763H-NB-7	NEW ORLEANS LA AVIATION BRD REV			2	1.F FE	2,570,743	107.0220	2,595,284	2,425,000	2,568,905		(1,837)			5.000	4.201	JJ	15,830		10/31/2024	01/01/2036
647719-QF-3	NEW ORLEANS LA SEW SVC REV			1	2.A FE	638,261	83.2370	541,041	650,000	641,779		1,192			1.891	2.103	JD	1,024	12,292	12/22/2021	06/01/2031
64972C-CL-5	NEW YORK CITY HOUSING DEVELOPMENT CORPOR			2	1.C FE	3,548,052	99.1280	3,320,788	3,350,000	3,350,000					3.375	3.374	MN	18,844	113,063	01/01/2021	11/01/2029
64972G-E6-7	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			1,2	1.B FE	10,814,900	107.6410	10,764,100	10,000,000	10,696,100		(67,889)			5.000	4.020	JD	22,222	500,000	03/09/2023	06/15/2046
64972J-DH-8	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1,2	1.B Z	1,138,320	111.8450	1,118,450	1,000,000	1,126,922		(11,398)			5.000	3.401	MN	8,333	41,389	12/08/2023	11/01/2039
64972J-DK-1	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1,2	1.B Z	1,126,250	110.2700	1,102,700	1,000,000	1,115,907		(10,343)			5.000	3.531	MN	8,333	41,389	12/08/2023	11/01/2041
64972J-DL-9	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1,2	1.B Z	1,005,850	99.3700	993,700	1,000,000	1,005,342		(508)			4.000	3.931	MN	6,667	33,111	12/08/2023	11/01/2042
64972J-DW-5	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1,2	1.B Z	2,276,640	111.8450	2,236,900	2,000,000	2,253,844		(22,796)			5.000	3.401	MN	16,667	82,778	12/08/2023	05/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64972J-DX-3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1,2	1.B Z	4,023,549	111.1740	3,952,236	3,555,000	3,985,060		(38,489)			5.000	3.471	MN	29,625	147,138	12/08/2023	05/01/2040
64972J-JM-1	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	23,301,390	110.8860	23,286,060	21,000,000	23,158,475		(142,915)			5.000	3.062	MN	175,000	265,417	07/18/2024	11/01/2030
64972J-JN-9	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	22,477,800	111.9810	22,396,200	20,000,000	22,347,251		(130,549)			5.000	3.082	MN	166,667	252,778	07/18/2024	11/01/2031
64972J-JX-7	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			2	1.A FE	5,687,350	111.6750	5,583,750	5,000,000	5,663,234		(24,116)			5.000	3.401	MN	41,667	63,194	07/18/2024	11/01/2040
64972J-KK-3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	44,215,000	100.4780	44,426,348	44,215,000	44,215,000					5.000	5.006	MN	368,458	558,828	07/18/2024	11/01/2025
64972J-KN-7	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	4,875,000	100.3730	4,893,184	4,875,000	4,875,000					4.682	4.685	MN	38,041	57,696	07/18/2024	11/01/2026
64985T-FV-8	NEW YORK ST URBAN EEV CORP ST SALES TAX			2	1.B FE	9,815,465	110.1720	9,480,301	8,605,000	9,787,735		(27,731)			5.000	3.330	MS	113,538		09/19/2024	03/15/2042
64985T-FW-6	NEW YORK ST URBAN EEV CORP ST SALES TAX			2	1.B FE	11,534,614	109.6290	11,165,714	10,185,000	11,503,827		(30,787)			5.000	3.420	MS	134,385		09/19/2024	03/15/2043
649883-K8-7	NEW YORK ST MTG AGY HOMEOWNER MTG REV			2	1.B FE	1,924,536	99.2590	1,766,810	1,780,000	1,780,000		(29,570)			3.800	3.800	AO	16,910	67,640	01/01/2021	04/01/2028
64988R-GM-8	NEW YORK ST MTG AGY REV			2	1.A FE	1,105,440	98.9070	1,038,524	1,050,000	1,059,890		(1,513)			3.400	3.219	AO	8,925	35,700	01/01/2021	10/01/2030
64990A-RH-0	NEW YORK STATE DORMITORY AUTHORITY			1,2	1.B FE	4,857,098	98.7660	4,977,806	5,040,000	4,950,297		71,390			3.500	5.047	MS	51,940	176,400	09/05/2023	03/15/2026
64990A-TK-1	NEW YORK STATE DORMITORY AUTHORITY				1.B FE	12,606,910	111.6470	12,532,376	11,225,000	12,520,024		(86,886)			5.000	2.949	MS	255,681		07/11/2024	03/15/2031
64990A-TL-9	NEW YORK STATE DORMITORY AUTHORITY				1.B FE	13,701,305	113.0190	13,579,233	12,015,000	13,610,494		(90,811)			5.000	2.940	MS	273,675		07/11/2024	03/15/2032
64990F-6H-2	NEW YORK ST DORM AUTH ST PERS INCOME TAX			1,2	1.B FE	11,620,600	112.1590	11,215,900	10,000,000	11,510,698		(109,902)			5.000	3.100	MS	147,222	241,667	03/14/2024	03/15/2038
64990F-6J-8	NEW YORK ST DORM AUTH ST PERS INCOME TAX			1,2	1.B FE	8,666,625	111.2910	8,346,825	7,500,000	8,587,769		(78,856)			5.000	3.170	MS	110,417	181,250	03/14/2024	03/15/2039
64990F-6K-5	NEW YORK ST DORM AUTH ST PERS INCOME TAX			1,2	1.B FE	6,008,625	110.5490	5,803,823	5,250,000	5,957,635		(50,990)			5.000	3.290	MS	77,292	126,875	03/14/2024	03/15/2040
64990F-6L-3	NEW YORK ST DORM AUTH ST PERS INCOME TAX			1,2	1.B FE	20,937,560	109.9060	20,332,610	18,500,000	20,774,795		(162,765)			5.000	3.430	MS	272,361	447,083	03/14/2024	03/15/2041
64990F-S7-0	NEW YORK ST DORM AUTH ST PERS INCOME TAX			2	1.B FE	4,995,000	97.8970	4,889,955	4,995,000	4,995,000					2.438	2.437	FA	46,005	121,778	01/13/2022	02/15/2026
64990G-X6-4	NEW YORK STATE DORMITORY AUTHORITY			1	1.E FE	1,000,000	93.8350	938,350	1,000,000	1,000,000					1.861	1.861	JJ	9,305	18,610	07/15/2020	07/01/2027
64990G-X7-2	NEW YORK STATE DORMITORY AUTHORITY			1	1.E FE	1,000,000	91.7570	917,570	1,000,000	1,000,000					2.012	2.012	JJ	10,060	20,120	07/15/2020	07/01/2028
65000B-GT-9	NEW YORK STATE DORMITORY AUTHORITY			1	1.E FE	2,160,000	98.5570	2,128,831	2,160,000	2,160,000					1.366	1.366	JJ	14,753	29,506	11/19/2021	07/01/2025
65944R-KU-5	NORTH FT BEND WTR AUTH TEX WTR SYS REV			2	1.F FE	725,647	100.1400	630,882	630,000	679,250		(9,296)			4.000	2.320	JD	1,120	25,200	09/05/2019	12/15/2040
660043-DJ-6	NORTH HUDSON SEW AUTH N J GROSS REV LEAS				1.F FE	1,800,000	97.4780	1,754,604	1,800,000	1,800,000					2.721	2.720	JD	4,082	48,978	11/12/2019	06/01/2026
661046-BW-1	NORTH MIAMI BEACH FLA WTR REV			1	1.E FE	1,200,000	98.7820	1,185,384	1,200,000	1,200,000					2.071	2.071	FA	10,355	24,852	01/17/2020	08/01/2025
661046-BX-9	NORTH MIAMI BEACH FLA WTR REV			1	1.E FE	920,000	96.8000	890,560	920,000	920,000					2.211	2.211	FA	8,476	20,341	01/17/2020	08/01/2026
66285W-Q5-8	NORTH TEX TWY AUTH REV				1.D FE	5,673,250	111.3290	5,566,450	5,000,000	5,653,673		(19,577)			5.000	2.921	JJ	57,639		09/06/2024	01/01/2032
66285W-Q6-6	NORTH TEX TWY AUTH REV				1.D FE	1,003,809	112.4460	983,903	875,000	1,000,571		(3,238)			5.000	2.971	JJ	10,087		09/06/2024	01/01/2033
66285W-Q7-4	NORTH TEX TWY AUTH REV				1.D FE	7,529,730	113.3490	7,367,685	6,500,000	7,507,034		(22,696)			5.000	3.021	JJ	74,931		09/06/2024	01/01/2034
66285W-R2-4	NORTH TEX TWY AUTH REV			2	1.D FE	500,229	109.8600	488,877	445,000	499,027		(1,202)			5.000	3.421	JJ	5,130		09/06/2024	01/01/2040
66285W-R3-2	NORTH TEX TWY AUTH REV			2	1.D FE	14,536,990	109.3930	14,221,090	13,000,000	14,503,598		(33,392)			5.000	3.491	JJ	149,861		09/06/2024	01/01/2041
66285W-R4-0	NORTH TEX TWY AUTH REV			2	1.D FE	5,684,800	111.2770	5,563,850	5,000,000	5,669,957		(14,843)			5.250	3.501	JJ	60,521		09/06/2024	01/01/2042
66285W-R5-7	NORTH TEX TWY AUTH REV			2	1.D FE	969,710	108.5590	949,891	875,000	967,658		(2,052)			5.000	3.611	JJ	10,087		09/06/2024	01/01/2043
66285W-R6-5	NORTH TEX TWY AUTH REV			2	1.D FE	3,388,170	110.6630	3,319,890	3,000,000	3,379,778		(8,392)			5.250	3.591	JJ	36,313		09/06/2024	01/01/2044
66285W-R7-3	NORTH TEX TWY AUTH REV			2	1.D FE	4,123,163	108.0830	4,042,304	3,740,000	4,114,874		(8,289)			5.000	3.681	JJ	43,114		09/06/2024	01/01/2045
66285W-S5-6	NORTH TEX TWY AUTH REV				1.E FE	29,551,379	111.2630	29,156,469	26,205,000	29,454,317		(97,061)			5.000	3.021	JJ	302,085		09/06/2024	01/01/2032
66285W-S6-4	NORTH TEX TWY AUTH REV				1.E FE	15,929,480	112.1470	15,700,580	14,000,000	15,881,153		(48,327)			5.000	3.091	JJ	161,389		09/06/2024	01/01/2033
66528P-CB-2	NORTHERN IND COMMUTER TRANSN DIST IND RE			2	1.E FE	1,950,873	111.0880	1,860,724	1,675,000	1,932,032		(18,841)			5.000	3.121	JJ	41,875	26,521	02/15/2024	01/01/2036
66528P-CF-3	NORTHERN IND COMMUTER TRANSN DIST IND RE			2	1.E FE	560,765	108.9920	544,960	500,000	556,700		(4,065)			5.000	3.581	JJ	12,500	7,917	02/15/2024	01/01/2040
66528P-CG-1	NORTHERN IND COMMUTER TRANSN DIST IND RE			2	1.E FE	807,157	108.5920	787,292	725,000	801,682		(5,475)			5.000	3.671	JJ	18,125	11,479	02/15/2024	01/01/2041
66528P-CH-9	NORTHERN IND COMMUTER TRANSN DIST IND RE			2	1.E FE	1,106,070	108.2510	1,082,510	1,000,000	1,099,025		(7,045)			5.000	3.751	JJ	25,000	15,833	02/15/2024	01/01/2042
66528P-CJ-5	NORTHERN IND COMMUTER TRANSN DIST IND RE			2	1.E FE	826,178	107.8930	809,198	750,000	821,128		(5,049)			5.000	3.801	JJ	18,750	11,875	02/15/2024	01/01/2043
66528P-CK-2	NORTHERN IND COMMUTER TRANSN DIST IND RE			2	1.E FE	1,593,676	107.4620	1,563,572	1,455,000	1,584,510		(9,166)			5.000	3.871	JJ	36,375	23,038	02/15/2024	01/01/2044
66528P-CL-0	NORTHERN IND COMMUTER TRANSN DIST IND RE			2	1.E FE	2,207,720	108.1250	2,162,500	2,000,000	2,194,086		(13,634)			5.250	4.011	JJ	52,500	33,250	02/15/2024	01/01/2049
66528P-CM-8	NORTHERN IND COMMUTER TRANSN DIST IND RE			2	1.E FE	2,458,585	105.0830	2,416,909	2,300,000	2,448,217		(10,368)			5.000	4.171	JJ	57,500	36,417	02/15/2024	01/01/2054
665304-HT-1	NORTHERN KY UNIV GEN RCPTS			1	1.D FE	750,000	92.4550	693,413	750,000	750,000					1.862	1.862	MS	4,655	13,965	04/07/2021	09/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
665304-HZ-7	NORTHERN KY UNIV GEN RCPTS			1,2	1.D FE	1,300,000	81.7210	1,062,373	1,300,000	1,300,000					2.638	2.638	MS	11,431	34,294	04/07/2021	09/01/2033
66645H-AV-6	NORTHGLENN COLO WASTEWATER REV			2	1.C FE	474,871	100.7670	387,953	385,000	440,688		(8,972)			4.000	1.440	JD	1,283	15,400	01/28/2021	12/01/2040
67756C-GC-6	OHIO ST HOSP REV				1.C FE	96,336,506	112.0690	95,987,099	85,650,000	95,705,406		(631,099)			5.000	3.120	JJ	2,188,833		07/09/2024	01/01/2032
67756D-Q6-6	OHIO ST HIGHER EDL FAC COMMN REV				2.A FE	272,227	102.0000	270,300	265,000	271,328		(899)			5.000	3.151	MN	2,503		10/10/2024	05/01/2026
67756D-Q7-4	OHIO ST HIGHER EDL FAC COMMN REV				2.A FE	298,461	103.6730	295,468	285,000	297,465		(995)			5.000	3.040	MN	2,692		10/10/2024	05/01/2027
67756D-Q8-2	OHIO ST HIGHER EDL FAC COMMN REV				2.A FE	372,022	104.8670	367,035	350,000	370,875		(1,147)			5.000	3.100	MN	3,306		10/10/2024	05/01/2028
67756D-Q9-0	OHIO ST HIGHER EDL FAC COMMN REV				2.A FE	333,994	106.1120	328,947	310,000	333,037		(957)			5.000	3.150	MN	2,928		10/10/2024	05/01/2029
67756D-R2-4	OHIO ST HIGHER EDL FAC COMMN REV				2.A FE	293,990	107.2300	289,521	270,000	293,220		(770)			5.000	3.230	MN	2,550		10/10/2024	05/01/2030
67756D-R3-2	OHIO ST HIGHER EDL FAC COMMN REV				2.A FE	307,034	108.1590	302,845	280,000	306,314		(720)			5.000	3.340	MN	2,644		10/10/2024	05/01/2031
67756D-R5-7	OHIO ST HIGHER EDL FAC COMMN REV				2.A FE	1,427,501	109.4640	1,412,086	1,290,000	1,424,818		(2,683)			5.000	3.540	MN	12,183		10/10/2024	05/01/2033
67756D-R6-5	OHIO ST HIGHER EDL FAC COMMN REV				2.A FE	1,199,124	109.9570	1,187,536	1,080,000	1,197,090		(2,034)			5.000	3.620	MN	10,200		10/10/2024	05/01/2034
67756D-R7-3	OHIO ST HIGHER EDL FAC COMMN REV			2	2.A FE	1,243,361	108.5610	1,221,311	1,125,000	1,241,346		(2,015)			5.000	3.680	MN	10,625		10/10/2024	05/01/2035
67756D-R8-1	OHIO ST HIGHER EDL FAC COMMN REV			2	2.A FE	1,278,123	108.2980	1,256,257	1,160,000	1,276,116		(2,007)			5.000	3.720	MN	10,956		10/10/2024	05/01/2036
67756D-R9-9	OHIO ST HIGHER EDL FAC COMMN REV			2	2.A FE	1,324,669	107.8900	1,300,075	1,205,000	1,322,638		(2,031)			5.000	3.750	MN	11,381		10/10/2024	05/01/2037
67756D-S2-3	OHIO ST HIGHER EDL FAC COMMN REV			2	2.A FE	1,117,869	107.4390	1,095,878	1,020,000	1,116,212		(1,657)			5.000	3.790	MN	9,633		10/10/2024	05/01/2038
67756D-S4-9	OHIO ST HIGHER EDL FAC COMMN REV			2	2.A FE	1,696,930	106.5130	1,666,928	1,565,000	1,694,711		(2,219)			5.000	3.930	MN	14,781		10/10/2024	05/01/2040
67756D-S6-4	OHIO ST HIGHER EDL FAC COMMN REV			2	2.A FE	1,800,926	105.6440	1,774,819	1,680,000	1,798,908		(2,018)			5.000	4.080	MN	15,867		10/10/2024	05/01/2042
67756D-S7-2	OHIO ST HIGHER EDL FAC COMMN REV			2	2.A FE	4,019,850	105.7080	3,964,050	3,750,000	4,015,399		(4,451)			5.250	4.320	MN	37,188		10/10/2024	05/01/2049
67756D-S8-0	OHIO ST HIGHER EDL FAC COMMN REV			2	2.A FE	5,011,751	105.2580	4,947,126	4,700,000	5,006,628		(5,123)			5.250	4.390	MN	46,608		10/10/2024	05/01/2054
67756D-S9-8	OHIO ST HIGHER EDL FAC COMMN REV			2	2.A FE	2,508,992	104.5260	2,524,303	2,415,000	2,508,992					5.000	4.482	MN			10/25/2024	05/01/2043
67756D-T2-2	OHIO ST HIGHER EDL FAC COMMN REV			2	2.A FE	1,851,451	104.0660	1,862,781	1,790,000	1,851,451					5.000	4.542	MN			10/25/2024	05/01/2044
677581-JW-1	OHIO ST MAJOR NEW ST INFRASTRUCTURE PROJ				1.B FE	2,916,027	112.1410	2,859,596	2,550,000	2,900,401		(15,626)			5.000	2.808	JD	43,563		08/14/2024	12/15/2031
677581-JX-9	OHIO ST MAJOR NEW ST INFRASTRUCTURE PROJ				1.B FE	2,541,946	113.3770	2,494,294	2,200,000	2,529,340		(12,606)			5.000	2.878	JD	37,583		08/14/2024	12/15/2032
677581-JY-7	OHIO ST MAJOR NEW ST INFRASTRUCTURE PROJ				1.B FE	2,733,682	114.1510	2,671,133	2,340,000	2,720,955		(12,726)			5.000	2.919	JD	39,975		08/14/2024	12/15/2033
677581-JZ-4	OHIO ST MAJOR NEW ST INFRASTRUCTURE PROJ				1.B FE	2,952,150	114.7480	2,868,700	2,500,000	2,939,182		(12,968)			5.000	2.949	JD	42,708		08/14/2024	12/15/2034
677581-KA-7	OHIO ST MAJOR NEW ST INFRASTRUCTURE PROJ			2	1.B FE	3,525,090	113.7820	3,413,460	3,000,000	3,510,086		(15,004)			5.000	3.009	JD	51,250		08/14/2024	12/15/2035
677581-KB-5	OHIO ST MAJOR NEW ST INFRASTRUCTURE PROJ			2	1.B FE	2,342,320	113.0880	2,261,760	2,000,000	2,332,563		(9,757)			5.000	3.049	JD	34,167		08/14/2024	12/15/2036
67759H-MM-3	OHIO ST SPL OBLIG			2	1.B FE	1,446,441	106.3960	1,228,874	1,155,000	1,316,886		(28,897)			5.000	2.160	AO	14,438	57,750	04/16/2020	04/01/2040
67759H-NY-6	OHIO ST SPL OBLIG			2	1.B FE	1,319,940	107.7460	1,077,460	1,000,000	1,207,962		(31,602)			5.000	1.500	AO	12,500	50,000	05/06/2021	04/01/2039
67759H-NZ-3	OHIO ST SPL OBLIG			2	1.B FE	1,460,372	107.4260	1,192,429	1,110,000	1,337,900		(34,581)			5.000	1.540	AO	13,875	55,500	05/06/2021	04/01/2040
67759H-PA-6	OHIO ST SPL OBLIG			2	1.B FE	760,600	106.7970	619,423	580,000	697,553		(17,811)			5.000	1.580	AO	7,250	29,000	05/06/2021	04/01/2041
67765Q-PT-7	OHIO ST WTR DEV AUTH REV				1.A FE	17,259,300	111.9680	16,795,200	15,000,000	17,180,423		(78,877)			5.000	2.529	JD	187,500		09/18/2024	06/01/2031
67766W-Q5-4	OHIO ST WTR DEV AUTH WTR POLLUTN CTL REV				1.A FE	6,766,800	109.4910	6,569,460	6,000,000	6,736,556		(30,244)			5.000	2.340	JD	63,333		10/02/2024	12/01/2029
67766W-Q7-0	OHIO ST WTR DEV AUTH WTR POLLUTN CTL REV				1.A FE	2,862,150	111.2000	2,780,000	2,500,000	2,850,376		(11,774)			5.000	2.440	JD	26,389		10/02/2024	12/01/2030
67766W-Q9-6	OHIO ST WTR DEV AUTH WTR POLLUTN CTL REV				1.A FE	6,616,788	112.6960	6,423,672	5,700,000	6,591,556		(25,232)			5.000	2.520	JD	60,167		10/02/2024	12/01/2031
67766W-R3-8	OHIO ST WTR DEV AUTH WTR POLLUTN CTL REV				1.A FE	3,644,298	114.0200	3,534,620	3,100,000	3,631,369		(12,929)			5.000	2.590	JD	32,722		10/02/2024	12/01/2032
67766W-S9-4	OHIO ST WTR DEV AUTH WTR POLLUTN CTL REV			2	1.A FE	4,869,102	111.9480	4,701,816	4,200,000	4,857,058		(12,044)			5.000	3.150	JD	44,333		10/02/2024	12/01/2041
67766W-T2-8	OHIO ST WTR DEV AUTH WTR POLLUTN CTL REV			2	1.A FE	2,884,200	111.4940	2,787,350	2,500,000	2,877,308		(6,892)			5.000	3.210	JD	26,389		10/02/2024	12/01/2042
67766W-T3-6	OHIO ST WTR DEV AUTH WTR POLLUTN CTL REV			2	1.A FE	2,930,001	111.0220	2,831,061	2,550,000	2,923,203		(6,798)			5.000	3.260	JD	26,917		10/02/2024	12/01/2043
67766W-T4-4	OHIO ST WTR DEV AUTH WTR POLLUTN CTL REV			2	1.A FE	4,005,330	110.6480	3,872,680	3,500,000	3,996,316		(9,014)			5.000	3.310	JD	36,944		10/02/2024	12/01/2044
678535-3U-7	OKLAHOMA CITY OKLA ARPT TRUST			2	1.E FE	2,014,795	104.0230	1,893,219	1,820,000	1,898,799		(20,732)			5.000	3.671	JJ	45,500	91,000	11/07/2018	07/01/2031
678535-4L-6	OKLAHOMA CITY OKLA ARPT TRUST				1.E FE	1,053,957	98.9000	1,073,065	1,085,000	1,081,757		6,337			2.125	2.731	JJ	11,528	23,056	05/08/2020	07/01/2025
678535-4N-2	OKLAHOMA CITY OKLA ARPT TRUST				1.E FE	525,000	94.7610	497,495	525,000	525,000					2.336	2.336	JJ	6,132	12,264	01/15/2020	07/01/2027
67868U-JN-4	OKLAHOMA CNTY OKLA FIN AUTH EDL FACS LEA			2	1.E FE	1,302,847	109.5110	1,259,377	1,150,000	1,292,441		(10,406)			5.000	3.490	AO	14,375	35,139	02/09/2024	10/01/2039
67868U-JP-9	OKLAHOMA CNTY OKLA FIN AUTH EDL FACS LEA			2	1.E FE	1,637,521	108.8380	1,589,035	1,460,000	1,625,519		(12,002)			5.000	3.610	AO	18,250	44,611	02/09/2024	10/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67868U-JQ-7	OKLAHOMA CNTY OKLA FIN AUTH EDL FACS LEA			2	1.E FE	2,220,820	108.1780	2,163,560	2,000,000	2,205,996		(14,824)			5.000	3.730	AO	25,000	61,111	02/09/2024	10/01/2041
67868U-JR-5	OKLAHOMA CNTY OKLA FIN AUTH EDL FACS LEA			2	1.E FE	3,309,090	107.4980	3,224,940	3,000,000	3,288,440		(20,650)			5.000	3.810	AO	37,500	91,667	02/09/2024	10/01/2042
67868U-JS-3	OKLAHOMA CNTY OKLA FIN AUTH EDL FACS LEA			2	1.E FE	2,743,825	107.0520	2,676,300	2,500,000	2,727,595		(16,230)			5.000	3.870	AO	31,250	76,389	02/09/2024	10/01/2043
67868U-JT-1	OKLAHOMA CNTY OKLA FIN AUTH EDL FACS LEA			2	1.E FE	2,025,362	106.6990	1,973,932	1,850,000	2,013,711		(11,651)			5.000	3.900	AO	23,125	56,528	02/09/2024	10/01/2044
67908P-BD-7	OKLAHOMA ST CAPITOL IMPT AUTH REV				1.D FE	1,255,000	98.5000	1,236,175	1,255,000	1,255,000					1.279	1.279	JJ	8,026	16,051	11/12/2021	07/01/2025
67908P-BE-5	OKLAHOMA ST CAPITOL IMPT AUTH REV				1.D FE	1,030,000	95.9300	988,079	1,030,000	1,030,000					1.529	1.529	JJ	7,874	15,749	11/12/2021	07/01/2026
67908P-BF-2	OKLAHOMA ST CAPITOL IMPT AUTH REV				1.D FE	1,000,000	93.6180	936,180	1,000,000	1,000,000					1.749	1.749	JJ	8,745	17,490	11/12/2021	07/01/2027
67910F-AD-6	INDUSTRIES AUTHORITY OKLAHOMA				1.D FE	22,191,750	105.7720	22,212,120	21,000,000	22,035,678		(156,072)			5.000	3.383	AO	262,500	277,083	06/12/2024	04/01/2028
67910F-AG-9	INDUSTRIES AUTHORITY OKLAHOMA				1.D FE	21,956,000	109.9690	21,993,800	20,000,000	21,820,464		(135,536)			5.000	3.372	AO	250,000	263,889	06/12/2024	04/01/2031
679111-ZE-7	OKLAHOMA ST TPK AUTH TPK REV			2	1.D FE	1,562,722	103.2680	1,445,752	1,400,000	1,444,039		(20,943)			5.000	3.361	JJ	35,000	70,000	10/18/2018	01/01/2035
68304F-AF-3	ONTARIO CALIF PENSION OBLIG			1	1.C FE	3,800,000	97.7480	3,714,424	3,800,000	3,800,000					2.877	2.876	JD	9,111	109,326	05/13/2020	06/01/2026
68304R-DJ-6	ONTARIO CALIF PUB FING AUTH LEASE REV			2	1.C FE	1,376,837	109.3300	1,344,759	1,230,000	1,345,727		(12,553)			5.000	3.610	MN	10,250	61,500	05/27/2022	11/01/2042
68304R-DL-1	ONTARIO CALIF PUB FING AUTH LEASE REV			2	1.C FE	6,623,280	106.6980	6,401,880	6,000,000	6,492,198		(52,930)			5.000	3.780	MN	50,000	300,000	05/27/2022	11/01/2052
68442C-DA-1	ORANGE CNTY CALIF WTR DIST REV			1	1.C FE	910,000	94.8290	862,944	910,000	910,000					2.311	2.311	FA	7,945	21,030	12/04/2019	08/15/2027
690477-EC-4	OVIEDO FLA UTIL REV			2	1.D FE	715,656	100.8680	605,208	600,000	670,020		(11,469)			4.000	1.850	AO	6,000	24,000	11/13/2020	10/01/2039
690477-ED-2	OVIEDO FLA UTIL REV			2	1.D FE	725,168	100.5160	613,148	610,000	679,779		(11,414)			4.000	1.890	AO	6,100	24,400	11/13/2020	10/01/2040
70869P-NS-2	PENNSYLVANIA ECONOMIC DEV FING AUTH REV			1	1.F FE	365,000	97.7710	356,864	365,000	365,000					1.940	1.940	JD	590	7,081	11/19/2021	12/01/2025
70869P-NT-0	PENNSYLVANIA ECONOMIC DEV FING AUTH REV			1	1.F FE	410,000	95.6610	392,210	410,000	410,000					2.190	2.190	JD	748	8,979	11/19/2021	12/01/2026
70870J-EQ-7	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC			2	1.F FE	7,761,300	110.0180	7,481,224	6,800,000	7,585,609		(108,022)			5.000	2.925	MN	43,444	320,000	08/12/2024	05/15/2031
70870J-EY-0	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC				1.F FE	1,264,307	110.2890	1,213,179	1,100,000	1,232,792		(18,730)			5.000	2.910	MN	7,028	55,000	04/05/2023	05/15/2031
70870J-FA-1	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC				1.F FE	644,474	112.0850	616,468	550,000	630,446		(8,338)			5.000	3.010	MN	3,514	27,500	04/05/2023	05/15/2033
70870J-FB-9	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC			2	1.F FE	812,973	111.6970	781,879	700,000	796,281		(9,925)			5.000	3.120	MN	4,472	35,000	04/05/2023	05/15/2034
70870J-FC-7	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC			2	1.F FE	516,339	111.1130	500,009	450,000	506,603		(5,791)			5.000	3.270	MN	2,875	22,500	04/05/2023	05/15/2035
70870J-FD-5	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC			2	1.F FE	452,000	110.6370	442,548	400,000	444,434		(4,502)			5.000	3.460	MN	2,556	20,000	04/05/2023	05/15/2036
70870J-FH-6	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC			2	1.F FE	1,633,527	97.4690	1,627,732	1,670,000	1,636,184		1,613			4.000	4.180	MN	8,536	66,800	04/05/2023	05/15/2040
70870J-FJ-2	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC			2	1.F FE	1,265,654	96.6030	1,255,839	1,300,000	1,267,952		1,393			4.000	4.210	MN	6,644	52,000	04/05/2023	05/15/2041
70870J-FK-9	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC			2	1.F FE	971,340	96.0850	960,850	1,000,000	973,113		1,075			4.000	4.220	MN	5,111	40,000	04/05/2023	05/15/2042
70870J-FL-7	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC			2	1.F FE	966,440	94.9360	949,360	1,000,000	968,358		1,162			4.000	4.250	MN	5,111	40,000	04/05/2023	05/15/2043
70870J-FM-5	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC			2	1.F FE	2,853,780	95.1210	2,853,630	3,000,000	2,859,960		3,549			4.000	4.319	MN	15,333	120,000	04/05/2023	05/15/2048
70870J-FN-3	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC			2	1.F FE	4,683,900	91.2690	4,563,450	5,000,000	4,693,578		5,595			4.000	4.379	MN	25,556	200,000	04/05/2023	05/15/2053
70870J-FR-4	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC				1.F FE	347,383	102.4260	332,885	325,000	335,206		(7,232)			5.000	2.650	MN	2,076	16,250	04/05/2023	05/15/2026
70870J-FW-3	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC				1.F FE	1,149,370	110.2890	1,102,890	1,000,000	1,120,720		(17,027)			5.000	2.910	MN	6,389	50,000	04/05/2023	05/15/2031
70870J-FY-9	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC				1.F FE	585,885	112.0850	560,425	500,000	573,133		(7,580)			5.000	3.010	MN	3,194	25,000	04/05/2023	05/15/2033
70870J-FZ-6	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC			2	1.F FE	842,008	111.8520	810,927	725,000	824,720		(10,280)			5.000	3.120	MN	4,632	36,250	04/05/2023	05/15/2034
70870J-GA-0	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC			2	1.F FE	573,710	111.1130	555,565	500,000	562,893		(6,435)			5.000	3.270	MN	3,194	25,000	04/05/2023	05/15/2035
70870J-GB-8	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC			2	1.F FE	480,250	110.6370	470,207	425,000	472,211		(4,784)			5.000	3.460	MN	2,715	21,250	04/05/2023	05/15/2036
70870J-GF-9	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC			2	1.F FE	978,160	97.4690	974,690	1,000,000	979,751		966			4.000	4.180	MN	5,111	40,000	04/05/2023	05/15/2040
70870J-GG-7	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC			2	1.F FE	973,580	96.6030	966,030	1,000,000	975,348		1,071			4.000	4.210	MN	5,111	40,000	04/05/2023	05/15/2041
70870J-GH-5	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC			2	1.F FE	743,075	96.0850	735,050	765,000	744,432		822			4.000	4.220	MN	3,910	30,600	04/05/2023	05/15/2042
70870J-GJ-1	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC			2	1.F FE	676,508	94.9360	664,552	700,000	677,851		813			4.000	4.250	MN	3,578	28,000	04/05/2023	05/15/2043
709144-NU-9	PENNSYLVANIA (COMMONWEALTH OF)			2	1.F FE	828,578	104.8510	786,383	750,000	777,586		(8,294)			5.000	3.726	JJ	18,750	37,500	04/19/2018	07/01/2035
70917T-NJ-6	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			2	1.A Z	1,339,782	106.7730	1,420,081	1,330,000	1,335,735		(3,675)			4.000	3.692	JD	2,364	53,200	11/08/2023	06/15/2035
70917T-NK-3	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			2	1.A Z	1,429,389	106.7980	1,516,532	1,420,000	1,425,515		(3,521)			4.000	3.723	JD	2,524	56,800	11/08/2023	06/15/2036
70917T-NW-7	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			2	1.E FE	7,464,501	100.3670	7,437,195	7,410,000	7,441,903		(4,648)			4.000	3.693	JD	13,173	148,200	11/08/2023	06/15/2035
70917T-NX-5	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			2	1.E FE	7,957,268	100.3020	7,928,873	7,905,000	7,935,652		(4,428)			4.000	3.723	JD	14,053	158,100	11/08/2023	06/15/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
70917T-RL-7	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			2	1.F FE	5,333,667	112.0660	5,356,755	4,780,000	5,327,410		(6,257)			5.250	3.840	MN	33,460		10/31/2024	11/01/2037
70917T-RM-5	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			2	1.F FE	16,345,689	111.6160	16,401,971	14,695,000	16,327,069		(18,620)			5.250	3.880	MN	102,865		10/31/2024	11/01/2038
70917T-RN-3	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			2	1.F FE	9,356,637	110.8060	9,335,406	8,425,000	9,346,137		(10,499)			5.250	3.900	MN	58,975		10/31/2024	11/01/2039
70917T-RP-8	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			2	1.F FE	6,074,695	109.9780	6,048,790	5,500,000	6,068,239		(6,456)			5.250	3.970	MN	38,500		10/31/2024	11/01/2040
70917T-RQ-6	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			2	1.F FE	10,224,051	109.2970	10,181,016	9,315,000	10,213,876		(10,175)			5.250	4.050	MN	65,205		10/31/2024	11/01/2041
70917T-RS-2	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			2	1.F FE	7,617,190	108.3500	7,584,500	7,000,000	7,610,315		(6,875)			5.250	4.160	MN	49,000		10/31/2024	11/01/2043
70917T-RT-0	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			2	1.F FE	5,419,600	107.7010	5,385,050	5,000,000	5,414,936		(4,664)			5.250	4.211	MN	35,000		10/31/2024	11/01/2044
70917T-RU-7	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			2	1.E FE	32,422,817	106.7000	32,116,700	30,100,000	32,397,089		(25,728)			5.250	4.290	MN	210,700		10/31/2024	11/01/2048
70917T-SB-8	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			1	1.E FE	1,890,000	100.2980	1,895,632	1,890,000	1,890,000					4.961	4.963	MN	12,502		10/31/2024	11/01/2025
70917T-SC-6	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			1	1.E FE	2,885,000	100.2730	2,892,876	2,885,000	2,885,000					4.861	4.862	MN	18,699		10/31/2024	11/01/2026
70917T-SD-4	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			1	1.E FE	5,155,000	99.9850	5,154,227	5,155,000	5,155,000					4.812	4.813	MN	33,074		10/31/2024	11/01/2027
70917T-SE-2	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			1	1.E FE	3,645,000	99.9450	3,642,995	3,645,000	3,645,000					4.873	4.874	MN	23,683		10/31/2024	11/01/2028
70917T-SF-9	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			1	1.E FE	2,750,000	99.9710	2,749,203	2,750,000	2,750,000					4.973	4.973	MN	18,234		10/31/2024	11/01/2029
70917T-SG-7	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			1	1.E FE	3,130,000	99.8320	3,124,742	3,130,000	3,130,000					5.041	5.041	MN	21,038		10/31/2024	11/01/2030
70917T-SH-5	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			1	1.E FE	1,295,000	99.8880	1,293,550	1,295,000	1,295,000					5.141	5.141	MN	8,877		10/31/2024	11/01/2031
70917T-SJ-1	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			1	1.E FE	2,500,000	99.7990	2,494,975	2,500,000	2,500,000					5.212	5.212	MN	17,373		10/31/2024	11/01/2032
709225-DU-7	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.F FE	1,837,125	100.6830	1,510,245	1,500,000	1,731,573		(31,440)			4.000	1.630	JD	5,000	60,000	07/21/2021	12/01/2039
709225-DV-5	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.F FE	1,679,631	100.3210	1,379,414	1,375,000	1,584,355		(28,389)			4.000	1.660	JD	4,583	55,000	07/21/2021	12/01/2040
709225-DW-3	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.F FE	2,432,500	100.0250	2,000,500	2,000,000	2,297,473		(40,257)			4.000	1.710	JD	6,667	80,000	07/21/2021	12/01/2041
709225-DX-1	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.F FE	2,426,160	99.2850	1,985,700	2,000,000	2,293,255		(39,638)			4.000	1.740	JD	6,667	80,000	07/21/2021	12/01/2042
709225-GF-7	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.D FE	1,120,560	111.1050	1,111,050	1,000,000	1,119,125		(1,435)			5.250	3.513	JD	4,375	26,250	11/22/2024	12/01/2041
717817-TZ-3	PHILADELPHIA PA ARPT REV				1.E FE	2,891,876	103.3650	2,558,284	2,475,000	2,597,746		(46,850)			5.000	2.924	JJ	61,875	123,750	10/25/2022	07/01/2027
717817-UA-6	PHILADELPHIA PA ARPT REV			2	1.E FE	2,968,750	102.8850	2,572,125	2,500,000	2,634,998		(51,471)			5.000	2.750	JJ	62,500	125,000	12/15/2017	07/01/2028
717817-UB-4	PHILADELPHIA PA ARPT REV			2	1.E FE	5,019,026	102.7230	4,766,347	4,640,000	4,791,908		(57,271)			5.000	3.616	JJ	116,000	232,000	09/20/2023	07/01/2029
717817-XK-1	PHILADELPHIA PA ARPT REV				1.E FE	2,243,520	105.7830	2,115,660	2,000,000	2,158,421		(32,324)			5.000	3.101	JJ	50,000	100,000	04/13/2022	07/01/2029
71783D-BQ-7	PHILADELPHIA PA AUTH FOR INDL DEV CITY S			2	1.E FE	2,535,215	105.0820	2,390,616	2,275,000	2,377,075		(28,347)			5.000	3.559	MN	18,958	113,750	11/21/2018	05/01/2031
71783D-BT-1	PHILADELPHIA PA AUTH FOR INDL DEV CITY S			2	1.E FE	550,460	104.5010	522,505	500,000	519,885		(5,499)			5.000	3.719	MN	4,167	25,000	11/21/2018	05/01/2034
717868-JT-1	PHILADELPHIA PA REDEV AUTH REV			1	1.E FE	1,425,000	100.0360	1,425,513	1,425,000	1,425,000					4.503	4.507	MS	2,139		12/11/2024	09/01/2026
717868-JU-8	PHILADELPHIA PA REDEV AUTH REV			1	1.E FE	1,250,000	99.7990	1,247,488	1,250,000	1,250,000					4.518	4.520	MS	1,883		12/11/2024	09/01/2027
717868-JV-6	PHILADELPHIA PA REDEV AUTH REV			1	1.E FE	1,125,000	99.5820	1,120,298	1,125,000	1,125,000					4.552	4.554	MS	1,707		12/11/2024	09/01/2028
717868-JW-4	PHILADELPHIA PA REDEV AUTH REV			1	1.E FE	1,130,000	99.3310	1,122,440	1,130,000	1,130,000					4.602	4.603	MS	1,733		12/11/2024	09/01/2029
717868-JX-2	PHILADELPHIA PA REDEV AUTH REV			1	1.E FE	1,250,000	99.2770	1,240,963	1,250,000	1,250,000					4.711	4.712	MS	1,963		12/11/2024	09/01/2030
717868-JY-0	PHILADELPHIA PA REDEV AUTH REV			1	1.E FE	2,880,000	98.9570	2,849,962	2,880,000	2,880,000					4.761	4.762	MS	4,571		12/11/2024	09/01/2031
717868-JZ-7	PHILADELPHIA PA REDEV AUTH REV			1	1.E FE	1,750,000	98.7190	1,727,583	1,750,000	1,750,000					4.826	4.827	MS	2,815		12/11/2024	09/01/2032
717868-KA-0	PHILADELPHIA PA REDEV AUTH REV			1	1.E FE	1,000,000	98.4550	984,550	1,000,000	1,000,000					4.876	4.877	MS	1,625		12/11/2024	09/01/2033
717868-KB-8	PHILADELPHIA PA REDEV AUTH REV			2	1.E FE	1,150,000	98.1370	1,128,576	1,150,000	1,150,000					4.926	4.927	MS	1,888		12/11/2024	09/01/2034
717893-2S-9	PHILADELPHIA PA WTR & WASTEWTR REV			2	1.E FE	3,243,660	110.9460	3,328,380	3,000,000	3,217,778		(20,669)			5.000	4.000	MS	50,000	138,750	09/20/2023	09/01/2039
717893-2T-7	PHILADELPHIA PA WTR & WASTEWTR REV			2	1.E FE	3,763,480	110.4380	3,865,330	3,500,000	3,735,590		(22,272)			5.000	4.070	MS	58,333	161,875	09/20/2023	09/01/2040
717893-2U-4	PHILADELPHIA PA WTR & WASTEWTR REV			2	1.E FE	3,210,660	109.9520	3,298,560	3,000,000	3,188,429		(17,753)			5.000	4.130	MS	50,000	138,750	09/20/2023	09/01/2041
717893-2V-2	PHILADELPHIA PA WTR & WASTEWTR REV			2	1.E FE	3,193,050	109.5610	3,286,830	3,000,000	3,172,751		(16,210)			5.000	4.200	MS	50,000	138,750	09/20/2023	09/01/2042
717893-Z3-8	PHILADELPHIA PA WTR & WASTEWTR REV			2	1.E FE	2,109,555	109.4530	2,024,881	1,850,000	2,054,035		(23,915)			5.000	3.310	JD	7,708	92,500	08/10/2022	06/01/2039
717893-Z4-6	PHILADELPHIA PA WTR & WASTEWTR REV			2	1.E FE	3,410,160	109.0390	3,271,170	3,000,000	3,322,565		(37,740)			5.000	3.350	JD	12,500	150,000	08/10/2022	06/01/2040
717893-Z5-3	PHILADELPHIA PA WTR & WASTEWTR REV			2	1.E FE	2,939,248	108.5980	2,823,548	2,600,000	2,866,998		(31,141)			5.000	3.420	JD	10,833	130,000	08/10/2022	06/01/2041
717893-Z6-1	PHILADELPHIA PA WTR & WASTEWTR REV			2	1.E FE	4,232,625	108.2640	4,059,900	3,750,000	4,129,923		(44,271)			5.000	3.440	JD	15,625	187,500	08/10/2022	06/01/2042
717893-Z7-9	PHILADELPHIA PA WTR & WASTEWTR REV			2	1.E FE	5,782,250	109.3140	5,465,700	5,000,000	5,616,750		(71,419)			5.500	3.590	JD	22,917	275,000	08/10/2022	06/01/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
717893-Z8-7	PHILADELPHIA PA WTR & WASTEWTR REV			2	1.E FE	5,516,736	108.7950	5,222,160	4,800,000	5,365,579		(65,258)			5.500	3.670	JD	22,000	264,000	08/10/2022	06/01/2052
71883M-NL-4	PHOENIX ARIZ CIVIC IMPT CORP ARPT REV			2	1.D FE	3,273,840	104.0230	3,011,466	2,895,000	3,047,579		(40,397)			5.000	3.390	JJ	72,375	144,750	10/26/2018	07/01/2031
71883M-NM-2	PHOENIX ARIZ CIVIC IMPT CORP ARPT REV			2	1.D FE	3,576,521	103.6650	3,286,181	3,170,000	3,333,864		(43,355)			5.000	3.420	JJ	79,250	158,500	10/26/2018	07/01/2032
71883M-PW-8	PHOENIX ARIZ CIVIC IMPT CORP ARPT REV			2	1.E FE	2,198,200	98.1480	1,962,960	2,000,000	2,099,933		(20,554)			4.000	2.810	JJ	40,000	80,000	11/07/2019	07/01/2038
71883M-PX-6	PHOENIX ARIZ CIVIC IMPT CORP ARPT REV			2	1.E FE	2,192,920	97.6290	1,952,580	2,000,000	2,097,339		(20,004)			4.000	2.840	JJ	40,000	80,000	11/07/2019	07/01/2039
71883M-PZ-1	PHOENIX ARIZ CIVIC IMPT CORP ARPT REV			2	1.E FE	2,177,200	94.7260	1,894,520	2,000,000	2,089,594		(18,367)			4.000	2.930	JJ	40,000	80,000	11/07/2019	07/01/2044
71883M-QE-7	PHOENIX ARIZ CIVIC IMPT CORP ARPT REV			1	1.E FE	3,715,000	99.0440	3,679,485	3,715,000	3,715,000					2.370	2.370	JJ	44,023	88,046	11/07/2019	07/01/2025
71884A-E4-7	PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX			2	1.B FE	364,758	100.8310	302,493	300,000	337,447		(6,459)			4.000	1.619	JJ	6,000	12,000	08/05/2020	07/01/2040
71884A-G9-4	PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX			1	1.B FE	1,000,000	98.3440	983,440	1,000,000	1,000,000					0.959	0.959	JJ	4,795	9,590	08/05/2020	07/01/2025
721664-JJ-0	PIMA CNTY ARIZ CTFS PARTN				1.D FE	8,000,000	100.7440	8,059,520	8,000,000	8,000,000					5.285	5.282	JD	35,233	422,800	10/21/2022	12/01/2025
73358X-FB-3	PORT AUTH N Y & N J				1.D FE	13,414,606	105.0360	12,935,183	12,315,000	12,978,666		(170,950)			5.000	3.390	FA	256,563	615,750	05/13/2022	08/01/2028
73358X-FC-1	PORT AUTH N Y & N J				1.D FE	9,847,170	107.1730	9,645,570	9,000,000	9,603,965		(95,525)			5.000	3.660	FA	187,500	450,000	05/13/2022	08/01/2030
73358X-LZ-3	PORT AUTH N Y & N J			2	1.D FE	6,672,780	111.8280	6,709,680	6,000,000	6,636,681		(36,099)			5.000	3.671	JJ	138,333	55,833	05/01/2024	07/15/2041
73358X-MA-7	PORT AUTH N Y & N J			2	1.D FE	7,741,020	111.1320	7,779,240	7,000,000	7,701,370		(39,650)			5.000	3.741	JJ	161,389	65,139	05/01/2024	07/15/2042
73358X-MY-5	PORT AUTH N Y & N J			2	1.D FE	1,720,905	111.9570	1,679,355	1,500,000	1,716,100		(4,805)			5.000	3.251	MS	18,542		09/26/2024	09/01/2041
73358X-MZ-2	PORT AUTH N Y & N J			2	1.D FE	2,278,180	111.2540	2,225,080	2,000,000	2,272,153		(6,027)			5.000	3.341	MS	24,722		09/26/2024	09/01/2042
73358X-NA-6	PORT AUTH N Y & N J			2	1.D FE	3,840,090	110.5350	3,747,137	3,390,000	3,830,369		(9,722)			5.000	3.411	MS	41,904		09/26/2024	09/01/2043
73358X-NB-4	PORT AUTH N Y & N J			2	1.D FE	2,816,225	110.2560	2,756,400	2,500,000	2,809,415		(6,810)			5.000	3.481	MS	30,903		09/26/2024	09/01/2044
73358X-NC-2	PORT AUTH N Y & N J			2	1.D FE	24,335,520	107.9990	23,759,780	22,000,000	24,285,703		(49,817)			5.000	3.711	MS	271,944		09/26/2024	09/01/2049
73358X-NJ-7	PORT AUTH N Y & N J				1.D FE	20,742,240	107.2630	20,337,065	18,960,000	20,672,771		(69,469)			5.000	3.241	MS	234,367		09/26/2024	09/01/2030
73358X-NK-4	PORT AUTH N Y & N J				1.D FE	24,916,544	108.1770	24,437,184	22,590,000	24,840,415		(76,129)			5.000	3.321	MS	279,238		09/26/2024	09/01/2031
73358X-NL-2	PORT AUTH N Y & N J				1.D FE	18,799,053	108.8330	18,392,777	16,900,000	18,745,765		(53,288)			5.000	3.371	MS	208,903		09/26/2024	09/01/2032
734262-GM-4	PORT HOUSTON AUTH TEX HARRIS CNTY REV			2	1.D FE	3,980,970	111.0750	3,887,625	3,500,000	3,926,291		(41,220)			5.000	3.380	AO	43,750	175,000	08/09/2023	10/01/2036
734262-GN-2	PORT HOUSTON AUTH TEX HARRIS CNTY REV			2	1.D FE	2,482,260	110.5530	2,432,166	2,200,000	2,450,327		(24,074)			5.000	3.480	AO	27,500	110,000	08/09/2023	10/01/2037
734262-GP-7	PORT HOUSTON AUTH TEX HARRIS CNTY REV			2	1.D FE	3,133,956	109.9030	3,077,284	2,800,000	3,096,361		(28,344)			5.000	3.580	AO	35,000	140,000	08/09/2023	10/01/2038
734262-GQ-5	PORT HOUSTON AUTH TEX HARRIS CNTY REV			2	1.D FE	6,561,695	109.1470	6,445,130	5,905,000	6,488,098		(55,487)			5.000	3.670	AO	73,813	295,250	08/09/2023	10/01/2039
734262-GR-3	PORT HOUSTON AUTH TEX HARRIS CNTY REV			2	1.D FE	4,552,706	108.4550	4,479,192	4,130,000	4,505,572		(35,536)			5.000	3.770	AO	51,625	206,500	08/09/2023	10/01/2040
734262-GT-9	PORT HOUSTON AUTH TEX HARRIS CNTY REV			2	1.D FE	5,223,984	107.2300	5,147,040	4,800,000	5,177,100		(35,345)			5.000	3.930	AO	60,000	240,000	08/09/2023	10/01/2042
735240-T8-6	PORT PORTLAND ORE ARPT REV			2	1.D FE	269,288	98.7470	246,868	250,000	261,171		(1,835)			4.000	3.110	JJ	5,000	10,000	04/22/2020	07/01/2040
735240-U8-4	PORT PORTLAND ORE ARPT REV			2	1.D FE	207,883	106.4130	186,223	175,000	193,943		(3,138)			5.000	2.859	JJ	4,375	8,750	04/22/2020	07/01/2040
735240-V7-5	PORT PORTLAND ORE ARPT REV				1.D FE	1,002,414	103.2690	877,787	850,000	905,867		(21,475)			5.000	2.280	JJ	21,250	42,500	04/22/2020	07/01/2027
735240-V8-3	PORT PORTLAND ORE ARPT REV				1.D FE	1,316,788	104.3660	1,148,026	1,100,000	1,197,768		(26,502)			5.000	2.340	JJ	27,500	55,000	04/22/2020	07/01/2028
735240-Y6-4	PORT PORTLAND ORE ARPT REV			1	1.D FE	1,000,000	98.4040	984,040	1,000,000	1,000,000					1.300	1.300	JJ	6,500	13,000	09/24/2020	07/01/2025
735240-Z9-7	PORT PORTLAND ORE ARPT REV				1.D FE	5,120,847	103.2690	4,533,509	4,390,000	4,738,601		(135,267)			5.000	1.740	JJ	109,750	219,500	02/09/2022	07/01/2027
735389-2A-5	PORT SEATTLE WASH REV				1.D FE	11,990,527	105.3560	11,884,157	11,280,000	11,939,361		(51,166)			5.000	3.582	JJ	213,067		08/02/2024	07/01/2029
735389-2B-3	PORT SEATTLE WASH REV				1.D FE	5,555,187	106.3640	5,509,655	5,180,000	5,533,180		(22,007)			5.000	3.622	JJ	97,844		08/02/2024	07/01/2030
735389-2C-1	PORT SEATTLE WASH REV				1.D FE	8,641,200	107.2560	8,580,480	8,000,000	8,609,674		(31,526)			5.000	3.671	JJ	151,111		08/02/2024	07/01/2031
735389-2D-9	PORT SEATTLE WASH REV				1.D FE	11,169,244	107.6310	11,048,322	10,265,000	11,131,172		(38,072)			5.000	3.701	JJ	193,894		08/02/2024	07/01/2032
735389-2E-7	PORT SEATTLE WASH REV				1.D FE	11,086,272	107.7670	10,916,797	10,130,000	11,051,254		(35,018)			5.000	3.741	JJ	191,344		08/02/2024	07/01/2033
735389-2F-4	PORT SEATTLE WASH REV				1.D FE	6,867,728	108.0510	6,736,980	6,235,000	6,847,312		(20,416)			5.000	3.761	JJ	117,772		08/02/2024	07/01/2034
735389-D2-1	PORT SEATTLE WASH REV			2	1.D FE	4,480,796	102.5050	4,013,071	3,915,000	4,079,258		(66,935)			5.000	3.120	MN	32,625	195,750	06/06/2018	05/01/2031
735389-D3-9	PORT SEATTLE WASH REV			2	1.D FE	5,359,739	102.2810	4,807,207	4,700,000	4,891,825		(78,097)			5.000	3.169	MN	39,167	235,000	06/06/2018	05/01/2032
735389-D4-7	PORT SEATTLE WASH REV			2	1.D FE	5,681,150	102.1910	5,109,550	5,000,000	5,198,356		(80,681)			5.000	3.219	MN	41,667	250,000	06/06/2018	05/01/2033
735389-H5-0	PORT SEATTLE WASH REV			2	1.D FE	6,094,450	103.7900	5,189,500	5,000,000	5,513,401		(113,604)			5.000	2.440	AO	62,500	250,000	07/19/2019	04/01/2035
735389-P5-1	PORT SEATTLE WASH REV				1.D FE	9,559,377	105.4390	9,104,658	8,635,000	9,243,225		(120,608)			5.000	3.330	FA	179,896	431,750	04/20/2022	08/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
735389-W6-1	PORT SEATTLE WASH REV			1	1.D FE	825,000	99.5200	821,040	825,000	825,000					3.568	3.567	FA	12,265	29,436	08/03/2022	08/01/2025
735389-W7-9	PORT SEATTLE WASH REV			1	1.D FE	800,000	98.7010	789,608	800,000	800,000					3.618	3.617	FA	12,060	28,944	08/03/2022	08/01/2026
735389-X9-4	PORT SEATTLE WASH REV				1.D FE	1,739,693	105.9180	1,721,168	1,625,000	1,727,867		(11,825)			5.000	2.890	MS	30,694		08/02/2024	03/01/2028
735389-Y2-8	PORT SEATTLE WASH REV				1.D FE	1,362,663	107.6040	1,345,050	1,250,000	1,353,731		(8,931)			5.000	2.870	MS	23,611		08/02/2024	03/01/2029
735389-Y3-6	PORT SEATTLE WASH REV				1.D FE	1,384,200	108.9680	1,362,100	1,250,000	1,375,612		(8,588)			5.000	2.890	MS	23,611		08/02/2024	03/01/2030
735389-Y4-4	PORT SEATTLE WASH REV				1.D FE	2,383,846	110.4610	2,347,296	2,125,000	2,370,041		(13,805)			5.000	2.940	MS	40,139		08/02/2024	03/01/2031
735389-Y5-1	PORT SEATTLE WASH REV				1.D FE	3,400,200	111.3970	3,341,910	3,000,000	3,382,012		(18,188)			5.000	3.010	MS	56,667		08/02/2024	03/01/2032
735389-Y6-9	PORT SEATTLE WASH REV				1.D FE	2,292,980	112.4640	2,249,280	2,000,000	2,281,420		(11,560)			5.000	3.040	MS	37,778		08/02/2024	03/01/2033
735389-Y7-7	PORT SEATTLE WASH REV				1.D FE	1,450,500	113.3170	1,416,463	1,250,000	1,443,533		(6,967)			5.000	3.050	MS	23,611		08/02/2024	03/01/2034
735389-Y8-5	PORT SEATTLE WASH REV			2	1.D FE	2,885,325	112.3840	2,809,600	2,500,000	2,871,981		(13,344)			5.000	3.120	MS	47,222		08/02/2024	03/01/2035
735389-Y9-3	PORT SEATTLE WASH REV			2	1.D FE	1,149,680	111.9320	1,119,320	1,000,000	1,144,509		(5,171)			5.000	3.170	MS	18,889		08/02/2024	03/01/2036
735389-Z3-5	PORT SEATTLE WASH REV			2	1.D FE	713,025	111.0530	694,081	625,000	709,999		(3,026)			5.000	3.270	MS	11,806		08/02/2024	03/01/2038
735389-Z4-3	PORT SEATTLE WASH REV			2	1.D FE	567,785	110.2630	551,315	500,000	565,462		(2,323)			5.000	3.330	MS	9,444		08/02/2024	03/01/2039
735389-Z5-0	PORT SEATTLE WASH REV			2	1.D FE	705,913	110.1840	688,650	625,000	703,149		(2,764)			5.000	3.400	MS	11,806		08/02/2024	03/01/2040
735389-Z9-2	PORT SEATTLE WASH REV				1.D FE	7,359,170	104.6320	7,324,240	7,000,000	7,326,050		(33,120)			5.000	3.572	JJ	132,222		08/02/2024	07/01/2028
736398-AV-0	PORTERVILLE CALIF WTR REV CTFS PARTN			2	1.C FE	267,599	101.8540	229,172	225,000	250,972		(4,345)			4.000	1.830	FA	3,400	9,000	01/14/2021	08/15/2040
736398-AW-8	PORTERVILLE CALIF WTR REV CTFS PARTN			2	1.C FE	706,122	100.0430	600,258	600,000	664,856		(10,803)			4.000	1.960	FA	9,067	24,000	01/14/2021	08/15/2045
736398-AX-6	PORTERVILLE CALIF WTR REV CTFS PARTN			2	1.C FE	586,060	98.3400	491,700	500,000	552,644		(8,754)			4.000	2.010	FA	7,556	20,000	01/14/2021	08/15/2050
74265L-2D-9	PRIVATE COLLEGES & UNIVS AUTH GA REV				1.G FE	248,135	102.7480	231,183	225,000	234,830		(5,455)			5.000	2.430	AO	2,813	11,250	06/08/2022	10/01/2026
74265L-2E-7	PRIVATE COLLEGES & UNIVS AUTH GA REV				1.G FE	218,168	104.2160	203,221	195,000	207,541		(4,361)			5.000	2.560	AO	2,438	9,750	06/08/2022	10/01/2027
74265L-2F-4	PRIVATE COLLEGES & UNIVS AUTH GA REV				1.G FE	225,862	105.4470	210,894	200,000	216,064		(4,025)			5.000	2.730	AO	2,500	10,000	06/08/2022	10/01/2028
74265L-2G-2	PRIVATE COLLEGES & UNIVS AUTH GA REV				1.G FE	312,246	106.7140	293,464	275,000	300,309		(4,909)			5.000	2.910	AO	3,438	13,750	06/08/2022	10/01/2029
74265L-2H-0	PRIVATE COLLEGES & UNIVS AUTH GA REV				1.G FE	325,860	107.6630	306,840	285,000	314,565		(4,648)			5.000	3.020	AO	3,563	14,250	06/08/2022	10/01/2030
74265L-W4-6	PRIVATE COLLEGES & UNIVS AUTH GA REV				1.G FE	757,906	102.7480	642,175	625,000	669,996		(25,530)			5.000	0.840	AO	7,813	31,250	06/23/2021	10/01/2026
74265L-W6-1	PRIVATE COLLEGES & UNIVS AUTH GA REV				1.G FE	590,796	105.4470	490,329	465,000	531,389		(17,307)			5.000	1.100	AO	5,813	23,250	06/23/2021	10/01/2028
74265L-W7-9	PRIVATE COLLEGES & UNIVS AUTH GA REV				1.G FE	226,839	106.7140	186,750	175,000	205,506		(6,223)			5.000	1.210	AO	2,188	8,750	06/23/2021	10/01/2029
74265L-X2-9	PRIVATE COLLEGES & UNIVS AUTH GA REV			2	1.G FE	165,670	108.7520	135,940	125,000	152,524		(3,850)			5.000	1.550	AO	1,563	6,250	06/23/2021	10/01/2032
744434-FA-4	PUBLIC PWR GENERATION AGY NEB REV				1.F FE	3,286,560	106.9780	3,209,340	3,000,000	3,271,624		(14,936)			5.000	2.602	JJ	34,583		09/18/2024	01/01/2029
744434-FB-2	PUBLIC PWR GENERATION AGY NEB REV				1.F FE	3,123,624	108.5630	3,039,764	2,800,000	3,110,161		(13,463)			5.000	2.622	JJ	32,278		09/18/2024	01/01/2030
744434-FC-0	PUBLIC PWR GENERATION AGY NEB REV				1.F FE	3,077,070	109.8900	2,994,503	2,725,000	3,064,964		(12,106)			5.000	2.732	JJ	31,413		09/18/2024	01/01/2031
744434-FD-8	PUBLIC PWR GENERATION AGY NEB REV				1.F FE	2,277,680	110.6750	2,213,500	2,000,000	2,269,593		(8,087)			5.000	2.861	JJ	23,056		09/18/2024	01/01/2032
744434-FE-6	PUBLIC PWR GENERATION AGY NEB REV				1.F FE	1,318,067	111.5580	1,277,339	1,145,000	1,313,710		(4,357)			5.000	2.921	JJ	13,199		09/18/2024	01/01/2033
744434-FF-3	PUBLIC PWR GENERATION AGY NEB REV				1.F FE	2,904,775	112.1150	2,802,875	2,500,000	2,895,841		(8,934)			5.000	2.981	JJ	28,819		09/18/2024	01/01/2034
744434-FG-1	PUBLIC PWR GENERATION AGY NEB REV				1.F FE	1,752,450	112.2390	1,683,585	1,500,000	1,747,516		(4,934)			5.000	3.071	JJ	17,292		09/18/2024	01/01/2035
744434-FH-9	PUBLIC PWR GENERATION AGY NEB REV			2	1.F FE	1,402,124	111.8310	1,353,155	1,210,000	1,398,383		(3,741)			5.000	3.171	JJ	13,949		09/18/2024	01/01/2036
744434-FJ-5	PUBLIC PWR GENERATION AGY NEB REV			2	1.F FE	2,780,036	111.6850	2,686,024	2,405,000	2,772,741		(7,295)			5.000	3.201	JJ	27,724		09/18/2024	01/01/2037
744829-DV-1	PUEBLO CNTY COLO CTFS PARTN				1.D FE	600,000	91.6850	550,110	600,000	600,000					1.343	1.343	MS	2,373	8,058	01/29/2021	09/15/2027
744829-DX-7	PUEBLO CNTY COLO CTFS PARTN				1.D FE	475,000	87.0130	413,312	475,000	475,000					1.707	1.707	MS	2,387	8,108	01/29/2021	09/15/2029
744829-DY-5	PUEBLO CNTY COLO CTFS PARTN				1.D FE	350,000	84.6250	296,188	350,000	350,000					1.797	1.797	MS	1,852	6,290	01/29/2021	09/15/2030
744829-DZ-2	PUEBLO CNTY COLO CTFS PARTN				1.D FE	550,000	82.6350	454,493	550,000	550,000					1.927	1.927	MS	3,121	10,599	01/29/2021	09/15/2031
744829-EC-2	PUEBLO CNTY COLO CTFS PARTN			2	1.D FE	900,000	76.6120	689,508	900,000	900,000					2.137	2.137	MS	5,663	19,233	01/29/2021	09/15/2034
746189-C7-2	PURDUE UNIV IND UNIV REVS			2	1.A FE	1,596,784	113.0120	1,514,361	1,340,000	1,558,281		(22,418)			5.000	2.830	JJ	33,500	82,819	03/29/2023	07/01/2036
74823Y-EE-1	QUEEN CREEK ARIZ EXCISE TAX & ST SHARED			2	1.B FE	525,774	102.0440	448,994	440,000	489,472		(8,319)			4.000	1.870	FA	7,333	17,600	06/12/2020	08/01/2036
74823Y-EF-8	QUEEN CREEK ARIZ EXCISE TAX & ST SHARED			2	1.B FE	1,188,880	101.5480	1,015,480	1,000,000	1,109,080		(18,306)			4.000	1.930	FA	16,667	40,000	06/12/2020	08/01/2037
74823Y-EJ-0	QUEEN CREEK ARIZ EXCISE TAX & ST SHARED			2	1.B FE	942,272	100.1090	800,872	800,000	882,356		(13,770)			4.000	2.040	FA	13,333	32,000	06/12/2020	08/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74823Y-EL-5	QUEEN CREEK ARIZ EXCISE TAX & ST SHARED			2	1.B FE	2,030,070	95.4650	1,670,638	1,750,000	1,912,740		(27,044)			4.000	2.220	FA	29,167	70,000	06/12/2020	08/01/2050
756872-KU-0	RED RIV ED FIN CORP TEX ED REV			1	1.D FE	1,200,000	97.3650	1,168,380	1,200,000	1,200,000					2.164	2.163	MS	7,646	25,968	01/16/2020	03/15/2026
756872-KV-8	RED RIV ED FIN CORP TEX ED REV			1	1.D FE	850,000	95.4020	810,917	850,000	850,000					2.264	2.263	MS	5,666	19,244	01/16/2020	03/15/2027
762196-SG-9	RHODE ISLAND HEALTH AND EDUCATIONAL BUIL			2	1.D FE	439,178	104.0030	390,011	375,000	405,184		(6,374)			5.000	3.020	MN	2,396	18,750	03/22/2019	05/15/2042
762196-SZ-7	RHODE ISLAND HEALTH AND EDUCATIONAL BUIL			2	1.D FE	775,250	100.7430	705,201	700,000	735,796		(7,611)			4.000	2.750	MN	3,578	28,000	06/05/2019	05/15/2036
76221R-XN-8	RHODE ISLAND HSG & MTG FIN CORP - RMBS			2	1.B FE	4,264,280	95.6990	3,827,960	4,000,000	4,042,984		(56,839)			3.150	1.696	AO	31,500	126,000	01/01/2021	10/01/2031
76222F-CV-8	RHODE IS INFRASTRUCTURE BK SAFE DRINKING			2	1.A FE	2,943,316	102.5270	2,645,197	2,580,000	2,759,374		(35,272)			4.000	2.440	AO	25,800	103,200	06/13/2019	10/01/2036
76222F-CW-6	RHODE IS INFRASTRUCTURE BK SAFE DRINKING			2	1.A FE	3,444,898	102.1490	3,095,115	3,030,000	3,235,053		(40,272)			4.000	2.480	AO	30,300	121,200	06/13/2019	10/01/2037
76222F-CX-4	RHODE IS INFRASTRUCTURE BK SAFE DRINKING			2	1.A FE	2,860,951	101.6670	2,567,092	2,525,000	2,691,208		(32,602)			4.000	2.520	AO	25,250	101,000	06/13/2019	10/01/2038
762323-BQ-5	RHODE IS ST STUDENT LN AUTH ED LN REV				1.C FE	1,555,000	97.2900	1,512,860	1,555,000	1,555,000					1.648	1.648	JD	2,136	25,626	11/12/2021	12/01/2025
762323-BR-3	RHODE IS ST STUDENT LN AUTH ED LN REV				1.C FE	900,000	94.5530	850,977	900,000	900,000					1.898	1.898	JD	1,424	17,082	11/12/2021	12/01/2026
762323-BS-1	RHODE IS ST STUDENT LN AUTH ED LN REV				1.C FE	750,000	91.9650	689,738	750,000	750,000					2.084	2.084	JD	1,303	15,630	11/12/2021	12/01/2027
762326-AF-3	RHODE IS ST TPK & BRDG AUTH TOLL REV				1.E FE	550,000	98.1630	539,897	550,000	550,000					2.423	2.422	JD	1,111	13,327	11/21/2019	12/01/2025
762326-AG-1	RHODE IS ST TPK & BRDG AUTH TOLL REV				1.E FE	1,075,000	96.1750	1,033,881	1,075,000	1,075,000					2.523	2.523	JD	2,260	27,122	11/21/2019	12/01/2026
762326-AH-9	RHODE IS ST TPK & BRDG AUTH TOLL REV				1.E FE	905,000	94.1720	852,257	905,000	905,000					2.591	2.591	JD	1,954	23,449	11/21/2019	12/01/2027
773008-BH-9	ROCKDALE CNTY GA DEV AUTH REV			2	1.E FE	1,811,475	100.1760	1,612,834	1,610,000	1,710,050		(20,738)			4.000	2.530	JJ	32,200	64,400	10/17/2019	07/01/2036
775080-FY-5	ROGERS ARK SALES & USE TAX REV			2	1.D FE	1,122,630	103.1600	1,031,600	1,000,000	1,031,232		(16,303)			5.000	3.229	MN	8,333	50,000	10/24/2018	11/01/2031
775080-FZ-2	ROGERS ARK SALES & USE TAX REV			2	1.D FE	1,903,422	103.0700	1,752,190	1,700,000	1,751,869		(27,057)			5.000	3.269	MN	14,167	85,000	10/24/2018	11/01/2032
775080-GA-6	ROGERS ARK SALES & USE TAX REV			2	1.D FE	1,885,989	102.9980	1,740,666	1,690,000	1,740,046		(26,085)			5.000	3.319	MN	14,083	84,500	10/24/2018	11/01/2033
782816-CG-5	RUSSELLVILLE ARK WTR & SWR REV				1.C FE	635,000	98.4210	624,973	635,000	635,000					0.992	0.992	JJ	3,150	6,299	09/30/2020	07/01/2025
782816-CH-3	RUSSELLVILLE ARK WTR & SWR REV				1.C FE	710,000	95.5860	678,661	710,000	710,000					1.229	1.229	JJ	4,363	8,726	09/30/2020	07/01/2026
782816-CJ-9	RUSSELLVILLE ARK WTR & SWR REV				1.C FE	330,000	92.9560	306,755	330,000	330,000					1.419	1.419	JJ	2,341	4,683	09/30/2020	07/01/2027
782816-CK-6	RUSSELLVILLE ARK WTR & SWR REV			2	1.C FE	425,000	90.7440	385,662	425,000	425,000					1.625	1.625	JJ	3,453	6,906	09/30/2020	07/01/2028
783186-UK-3	RUTGERS ST UNIV N J			1	1.E FE	1,250,000	93.4770	1,168,463	1,250,000	1,250,000					1.464	1.464	MN	3,050	18,300	08/05/2020	05/01/2027
786107-RQ-7	SACRAMENTO CNTY CALIF ARPT SYS REV			2	1.F FE	8,070,603	104.1560	7,212,803	6,925,000	7,360,515		(116,085)			5.000	3.090	JJ	173,125	346,250	04/20/2018	07/01/2031
786107-RR-5	SACRAMENTO CNTY CALIF ARPT SYS REV			2	1.F FE	6,836,251	103.9970	6,120,223	5,885,000	6,247,071		(96,422)			5.000	3.130	JJ	147,125	294,250	04/20/2018	07/01/2032
786107-RS-3	SACRAMENTO CNTY CALIF ARPT SYS REV			2	1.F FE	7,080,412	103.7080	6,346,930	6,120,000	6,486,115		(97,390)			5.000	3.180	JJ	153,000	306,000	04/20/2018	07/01/2033
786107-RU-8	SACRAMENTO CNTY CALIF ARPT SYS REV			2	1.F FE	4,720,335	103.1260	4,238,479	4,110,000	4,343,301		(61,935)			5.000	3.270	JJ	102,750	205,500	04/20/2018	07/01/2035
78764Y-ET-0	ST CHARLES CNTY MO PUB WTR SUPPLY DIST N			2	1.C FE	3,708,285	99.2080	3,472,280	3,500,000	3,532,295		(34,348)			4.000	2.970	JD	11,667	140,000	06/28/2019	12/01/2041
791638-F7-9	ST LOUIS MO ARPT REV				1.E FE	3,052,850	103.2690	2,581,725	2,500,000	2,651,180		(57,901)			5.000	2.490	JJ	62,500	125,000	06/09/2017	07/01/2027
79467B-CB-9	SALES TAX SECURITIZATION CORP ILL			2	1.A FE	14,419,697	107.7420	13,246,879	12,295,000	13,311,959		(236,552)			5.500	3.265	JJ	338,113	676,225	12/21/2021	01/01/2033
79467B-JB-2	SALES TAX SECURITIZATION CORP ILL			2	1.D FE	55,389,952	111.1430	54,237,784	48,800,000	55,370,907		(19,045)			5.000	3.400	JJ	81,333		12/06/2024	01/01/2037
79467B-JE-6	SALES TAX SECURITIZATION CORP ILL			2	1.D FE	17,719,860	108.1760	17,243,254	15,940,000	17,714,732		(5,129)			5.000	3.660	JJ	26,567		12/06/2024	01/01/2041
79467B-JG-1	SALES TAX SECURITIZATION CORP ILL			1	1.D FE	1,745,000	99.7430	1,740,515	1,745,000	1,745,000					4.557	4.558	JJ	2,651		12/06/2024	01/01/2027
79467B-JH-9	SALES TAX SECURITIZATION CORP ILL			1	1.D FE	2,500,000	99.6110	2,490,275	2,500,000	2,500,000					4.531	4.532	JJ	3,776		12/06/2024	01/01/2028
79467B-JJ-5	SALES TAX SECURITIZATION CORP ILL			1	1.B FE	9,000,000	99.5410	8,958,690	9,000,000	9,000,000					4.581	4.581	JJ	13,743		12/06/2024	01/01/2029
79467B-JK-2	SALES TAX SECURITIZATION CORP ILL			1	1.D FE	5,600,000	99.6790	5,582,024	5,600,000	5,600,000					4.730	4.730	JJ	8,829		12/06/2024	01/01/2030
795576-HB-6	SALT LAKE CITY UTAH ARPT REV			2	1.E FE	2,125,321	103.7910	1,972,029	1,900,000	1,990,535		(23,889)			5.000	3.540	JJ	47,500	95,000	10/18/2018	07/01/2031
795576-HC-4	SALT LAKE CITY UTAH ARPT REV			2	1.E FE	2,783,475	103.6650	2,591,625	2,500,000	2,614,093		(30,065)			5.000	3.601	JJ	62,500	125,000	10/18/2018	07/01/2032
795576-HD-2	SALT LAKE CITY UTAH ARPT REV			2	1.E FE	1,663,620	103.4100	1,551,150	1,500,000	1,565,946		(17,358)			5.000	3.651	JJ	37,500	75,000	10/18/2018	07/01/2033
795576-HE-0	SALT LAKE CITY UTAH ARPT REV			2	1.E FE	2,858,055	103.1550	2,676,872	2,595,000	2,701,289		(27,921)			5.000	3.741	JJ	64,875	129,750	10/18/2018	07/01/2034
795576-HF-7	SALT LAKE CITY UTAH ARPT REV			2	1.E FE	3,502,583	102.9610	3,289,604	3,195,000	3,319,488		(32,657)			5.000	3.801	JJ	79,875	159,750	10/18/2018	07/01/2035
795576-LS-4	SALT LAKE CITY UTAH ARPT REV			2	1.E FE	4,445,680	106.9750	4,279,000	4,000,000	4,391,483		(38,635)			5.000	3.650	JJ	100,000	182,778	07/20/2023	07/01/2035
795576-LT-2	SALT LAKE CITY UTAH ARPT REV			2	1.E FE	1,132,060	109.8090	1,098,090	1,000,000	1,116,001		(11,448)			5.250	3.650	JJ	26,250	47,979	07/20/2023	07/01/2036
795576-LW-5	SALT LAKE CITY UTAH ARPT REV			2	1.E FE	1,110,080	108.4030	1,084,030	1,000,000	1,096,843		(9,441)			5.250	3.900	JJ	26,250	47,979	07/20/2023	07/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
795576-LX-3	SALT LAKE CITY UTAH ARPT REV			2	1.E FE	1,104,020	107.9570	1,079,570	1,000,000	1,091,551		(8,895)			5.250	3.970	JJ	26,250	47,979	07/20/2023	07/01/2040
795576-LY-1	SALT LAKE CITY UTAH ARPT REV			2	1.E FE	1,650,870	107.5250	1,612,875	1,500,000	1,632,817		(12,879)			5.250	4.010	JJ	39,375	71,969	07/20/2023	07/01/2041
79574C-FN-8	SALT RIV PROJ AGRIC IMPT & PWR DIST ARIZ			2	1.B Z	4,001,288	109.5220	4,107,075	3,750,000	3,978,935		(20,141)			5.000	4.179	JJ	93,750	114,583	11/08/2023	01/01/2043
79574C-FP-3	SALT RIV PROJ AGRIC IMPT & PWR DIST ARIZ			2	1.B Z	5,309,600	109.1810	5,459,050	5,000,000	5,282,188		(24,697)			5.000	4.239	JJ	125,000	152,778	11/08/2023	01/01/2044
79574C-FQ-1	SALT RIV PROJ AGRIC IMPT & PWR DIST ARIZ			2	1.B FE	26,087,750	107.6840	26,921,000	25,000,000	25,993,388		(84,934)			5.000	4.459	JJ	625,000	763,889	11/08/2023	01/01/2048
79574C-GF-4	SALT RIV PROJ AGRIC IMPT & PWR DIST ARIZ			2	1.B FE	9,699,390	110.8690	9,379,517	8,460,000	9,675,647		(23,743)			5.000	3.301	JJ	96,350		09/26/2024	01/01/2042
79574C-GG-2	SALT RIV PROJ AGRIC IMPT & PWR DIST ARIZ			2	1.B FE	4,571,080	110.3970	4,415,880	4,000,000	4,560,155		(10,925)			5.000	3.341	JJ	45,556		09/26/2024	01/01/2043
79574C-GH-0	SALT RIV PROJ AGRIC IMPT & PWR DIST ARIZ			2	1.B FE	4,978,466	110.0230	4,824,509	4,385,000	4,967,142		(11,324)			5.000	3.421	JJ	49,940		09/26/2024	01/01/2044
79574C-GJ-6	SALT RIV PROJ AGRIC IMPT & PWR DIST ARIZ			2	1.B FE	27,322,890	108.1440	26,495,280	24,500,000	27,269,364		(53,526)			5.000	3.641	JJ	279,028		09/26/2024	01/01/2049
79574C-GN-7	SALT RIV PROJ AGRIC IMPT & PWR DIST ARIZ			2	1.B FE	7,725,443	110.7130	7,473,128	6,750,000	7,706,427		(19,016)			5.000	3.300	MN	76,875		09/26/2024	05/01/2042
79625G-GJ-6	SAN ANTONIO TEX ELEC & GAS REV			2	1.D FE	3,106,043	111.7680	3,073,620	2,750,000	3,060,054		(30,388)			5.000	3.470	FA	57,292	152,396	05/24/2023	02/01/2036
79625G-GK-3	SAN ANTONIO TEX ELEC & GAS REV			2	1.D FE	2,008,638	111.3940	2,005,092	1,800,000	1,981,882		(17,683)			5.000	3.620	FA	37,500	99,750	05/24/2023	02/01/2037
79625G-LG-6	SAN ANTONIO TEX ELEC & GAS REV				1.D FE	8,614,650	112.6750	8,450,625	7,500,000	8,580,792		(33,858)			5.000	2.981	FA	107,292		08/29/2024	02/01/2033
79625G-MA-8	SAN ANTONIO TEX ELEC & GAS REV			2	1.D FE	6,799,080	110.5730	6,634,380	6,000,000	6,780,478		(18,602)			5.000	3.461	FA	85,833		08/29/2024	02/01/2040
79625G-MB-6	SAN ANTONIO TEX ELEC & GAS REV			2	1.D FE	6,186,565	110.0590	6,053,245	5,500,000	6,170,642		(15,923)			5.000	3.551	FA	78,681		08/29/2024	02/01/2041
79625G-MC-4	SAN ANTONIO TEX ELEC & GAS REV			2	1.D FE	12,834,028	109.6090	12,588,594	11,485,000	12,802,841		(31,188)			5.000	3.631	FA	164,299		08/29/2024	02/01/2042
79625G-MD-2	SAN ANTONIO TEX ELEC & GAS REV			2	1.D FE	15,968,033	109.1400	15,672,504	14,360,000	15,930,943		(37,089)			5.000	3.691	FA	205,428		08/29/2024	02/01/2043
79625G-ME-0	SAN ANTONIO TEX ELEC & GAS REV			2	1.D FE	11,083,400	108.7690	10,876,900	10,000,000	11,058,449		(24,951)			5.000	3.731	FA	143,056		08/29/2024	02/01/2044
79642G-RA-2	SAN ANTONIO				1.B FE	1,939,196	113.0280	1,864,962	1,650,000	1,933,863		(5,333)			5.000	2.690	MN	14,208		10/04/2024	05/15/2033
79642G-RB-0	SAN ANTONIO				1.B FE	1,870,675	113.8770	1,793,563	1,575,000	1,865,875		(4,800)			5.000	2.750	MN	13,563		10/04/2024	05/15/2034
79642G-RC-8	SAN ANTONIO			2	1.B FE	2,197,042	113.9660	2,108,371	1,850,000	2,191,751		(5,291)			5.000	2.840	MN	15,931		10/04/2024	05/15/2035
79642G-RD-6	SAN ANTONIO			2	1.B FE	2,602,138	113.4060	2,494,932	2,200,000	2,596,023		(6,115)			5.000	2.890	MN	18,944		10/04/2024	05/15/2036
79642G-RJ-3	SAN ANTONIO			2	1.B FE	3,279,723	110.1430	3,139,076	2,850,000	3,273,302		(6,421)			5.000	3.230	MN	24,542		10/04/2024	05/15/2041
79642G-RK-0	SAN ANTONIO			2	1.B FE	5,864,640	109.5270	5,613,259	5,125,000	5,853,628		(11,012)			5.000	3.300	MN	44,132		10/04/2024	05/15/2042
79642G-RL-8	SAN ANTONIO			2	1.B FE	2,275,800	108.8100	2,176,200	2,000,000	2,271,709		(4,091)			5.000	3.370	MN	17,222		10/04/2024	05/15/2043
79642G-RM-6	SAN ANTONIO			2	1.B FE	3,960,320	108.4470	3,795,645	3,500,000	3,953,517		(6,803)			5.000	3.440	MN	30,139		10/04/2024	05/15/2044
79642G-RN-4	SAN ANTONIO			2	1.B FE	5,911,973	108.1260	5,676,615	5,250,000	5,902,220		(9,753)			5.000	3.500	MN	45,208		10/04/2024	05/15/2045
79642G-RP-9	SAN ANTONIO			2	1.B FE	18,389,122	107.8350	17,722,682	16,435,000	18,360,454		(28,667)			5.000	3.580	MN	141,524		10/04/2024	05/15/2046
79642G-RQ-7	SAN ANTONIO			2	1.B FE	10,339,219	107.5370	9,984,810	9,285,000	10,323,803		(15,416)			5.000	3.640	MN	79,954		10/04/2024	05/15/2047
79768H-JN-9	SAN FRANCISCO (CITY & COUNTY) PUBLIC UTI			1,2	1.C FE	43,500,000	100.1640	43,571,340	43,500,000	43,500,000					4.655	4.661	AO	506,231	343,112	07/18/2024	10/01/2027
798736-AB-0	SAN LUIS UNIT/WESTLANDS WTR DIST FING AU			1	1.E FE	1,855,000	96.0450	1,781,635	1,855,000	1,855,000					1.828	1.828	MS	11,303	33,909	06/05/2020	09/01/2026
798736-AC-8	SAN LUIS UNIT/WESTLANDS WTR DIST FING AU			1	1.E FE	2,215,000	94.0310	2,082,787	2,215,000	2,215,000					2.028	2.028	MS	14,973	44,920	06/05/2020	09/01/2027
798736-AD-6	SAN LUIS UNIT/WESTLANDS WTR DIST FING AU			1	1.E FE	2,070,000	92.4740	1,914,212	2,070,000	2,070,000					2.262	2.262	MS	15,608	46,823	06/05/2020	09/01/2028
798736-AE-4	SAN LUIS UNIT/WESTLANDS WTR DIST FING AU			1	1.E FE	960,000	90.8970	872,611	960,000	960,000					2.412	2.412	MS	7,718	23,155	06/05/2020	09/01/2029
79905V-AW-1	SAN MATEO FOSTER CITY CALIF PUB FING AUT			2	1.D FE	3,816,942	100.2220	3,457,659	3,450,000	3,628,454		(35,929)			4.000	2.790	FA	57,500	138,000	05/15/2019	08/01/2044
80168N-HW-2	SANTA CLARA VY CALIF TRANSN AUTH SALES T			1	1.C FE	2,400,000	90.9470	2,182,728	2,400,000	2,400,000					1.502	1.502	AO	9,012	36,048	09/17/2020	04/01/2028
801747-AD-8	SANTA CRUZ METROPOLITAN TRANSIT DISTRICT				1.C FE	400,000	98.7960	395,184	400,000	400,000					2.172	2.171	FA	3,620	8,688	02/17/2022	08/01/2025
801747-AE-6	SANTA CRUZ METROPOLITAN TRANSIT DISTRICT				1.C FE	450,000	96.9960	436,482	450,000	450,000					2.370	2.370	FA	4,444	10,665	02/17/2022	08/01/2026
80330Q-DA-0	SARASOTA CNTY FLA SCH BRD CTFS PARTN			2	1.C FE	1,136,020	110.9140	1,109,140	1,000,000	1,113,337		(11,295)			5.000	3.450	JJ	25,000	50,000	11/30/2022	07/01/2036
81684L-DN-3	SEMITROPIC IMPT DIST SEMITROPIC WTR STOR				1.D FE	3,245,000	93.7500	3,042,188	3,245,000	3,245,000					2.743	2.743	JD	7,418	89,010	10/17/2019	12/01/2028
825485-WG-6	SHREVEPORT LA WTR & SWR REV				2.C FE	1,737,015	103.1410	1,547,115	1,500,000	1,558,546		(29,359)			5.000	2.890	JD	6,250	75,000	05/17/2018	12/01/2026
837032-BJ-9	SOUTH CAROLINA JOBS-ECONOMIC DEV AUTH HE				1.E FE	42,056,880	110.8680	42,129,840	38,000,000	41,750,081		(306,799)			5.000	3.370	MN	316,667	881,389	05/01/2024	11/01/2031
837032-BS-9	SOUTH CAROLINA JOBS-ECONOMIC DEV AUTH HE			2	1.E FE	17,468,960	109.8320	17,573,120	16,000,000	17,391,130		(77,830)			5.000	3.880	MN	133,333	371,111	05/01/2024	11/01/2039
837032-BT-7	SOUTH CAROLINA JOBS-ECONOMIC DEV AUTH HE			2	1.E FE	11,079,400	111.4580	11,145,800	10,000,000	11,022,365		(57,035)			5.250	3.930	MN	87,500	243,542	05/01/2024	11/01/2040
837032-BU-4	SOUTH CAROLINA JOBS-ECONOMIC DEV AUTH HE			2	1.E FE	8,251,125	110.9740	8,323,050	7,500,000	8,211,597		(39,528)			5.250	4.020	MN	65,625	182,656	05/01/2024	11/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
83703F-LH-3	SOUTH CAROLINA JOBS-ECONOMIC DEV AUTH HO			2	1.G FE	2,387,132	103.7580	2,293,052	2,210,000	2,280,408		(19,339)			5.000	3.969	MN	18,417	110,500	11/15/2018	05/01/2034
837123-KB-3	SOUTH CAROLINA ST PORTS AUTH PORTS REV			2	1.E FE	1,646,544	99.4590	1,471,993	1,480,000	1,562,276		(16,983)			4.000	2.680	JJ	29,600	59,200	09/18/2019	07/01/2035
837151-3Z-0	SOUTH CAROLINA ST PUB SVC AUTH REV			2	1.G FE	1,987,974	109.1410	1,964,538	1,800,000	1,981,549		(6,425)			5.000	3.771	JD	7,500	30,250	07/24/2024	12/01/2040
837151-4A-4	SOUTH CAROLINA ST PUB SVC AUTH REV			2	1.G FE	2,872,437	108.6410	2,846,394	2,620,000	2,863,835		(8,602)			5.000	3.861	JD	10,917	44,031	07/24/2024	12/01/2041
837151-4B-2	SOUTH CAROLINA ST PUB SVC AUTH REV			2	1.G FE	2,990,515	108.2030	2,975,583	2,750,000	2,982,344		(8,171)			5.000	3.961	JD	11,458	46,215	07/24/2024	12/01/2042
837151-4C-0	SOUTH CAROLINA ST PUB SVC AUTH REV			2	1.G FE	3,246,480	107.7480	3,232,440	3,000,000	3,238,120		(8,360)			5.000	4.021	JD	12,500	50,417	07/24/2024	12/01/2043
837151-4D-8	SOUTH CAROLINA ST PUB SVC AUTH REV			2	1.G FE	2,584,560	107.3870	2,577,288	2,400,000	2,578,310		(6,250)			5.000	4.081	JD	10,000	40,333	07/24/2024	12/01/2044
837151-4R-7	SOUTH CAROLINA ST PUB SVC AUTH REV			2	1.G FE	4,626,597	108.6410	4,584,650	4,220,000	4,612,741		(13,856)			5.000	3.861	JD	17,583	70,919	07/24/2024	12/01/2041
837151-4T-3	SOUTH CAROLINA ST PUB SVC AUTH REV			2	1.G FE	10,821,600	107.7480	10,774,800	10,000,000	10,793,734		(27,866)			5.000	4.021	JD	41,667	168,056	07/24/2024	12/01/2043
837151-07-7	SOUTH CAROLINA ST PUB SVC AUTH REV			2	1.E FE	2,312,134	111.0460	2,443,012	2,200,000	2,292,644		(9,437)			5.250	4.609	JD	9,625	115,500	11/09/2022	12/01/2037
837151-Q8-5	SOUTH CAROLINA ST PUB SVC AUTH REV			2	1.E FE	2,415,957	110.6770	2,562,173	2,315,000	2,398,505		(8,456)			5.250	4.699	JD	10,128	121,538	11/09/2022	12/01/2038
837151-S9-1	SOUTH CAROLINA ST PUB SVC AUTH REV			2	1.E FE	6,757,820	111.4660	7,117,104	6,385,000	6,692,675		(31,515)			5.250	4.519	JD	27,934	335,213	11/09/2022	12/01/2036
837151-T2-5	SOUTH CAROLINA ST PUB SVC AUTH REV			2	1.E FE	3,152,910	111.0460	3,331,380	3,000,000	3,126,333		(12,869)			5.250	4.609	JD	13,125	157,500	11/09/2022	12/01/2037
837151-T3-3	SOUTH CAROLINA ST PUB SVC AUTH REV			2	1.E FE	7,305,270	110.6770	7,747,390	7,000,000	7,252,499		(25,568)			5.250	4.699	JD	30,625	367,500	11/09/2022	12/01/2038
837545-QR-6	SOUTH DAKOTA CONSERVANCY DIST REV			2	1.A FE	5,520,180	108.9730	5,617,558	5,155,000	5,451,245		(32,489)			5.000	4.110	FA	107,396	257,750	10/28/2022	08/01/2041
837545-QS-4	SOUTH DAKOTA CONSERVANCY DIST REV			2	1.A FE	5,677,346	108.5990	5,766,607	5,310,000	5,608,062		(32,654)			5.000	4.130	FA	110,625	265,500	10/28/2022	08/01/2042
837545-QT-2	SOUTH DAKOTA CONSERVANCY DIST REV			2	1.A FE	5,837,247	108.5120	5,951,883	5,485,000	5,770,986		(31,232)			5.000	4.190	FA	114,271	274,250	10/28/2022	08/01/2043
837545-QU-9	SOUTH DAKOTA CONSERVANCY DIST REV			2	1.A FE	6,089,136	107.9140	6,188,868	5,735,000	6,022,609		(31,358)			5.000	4.220	FA	119,479	286,750	10/28/2022	08/01/2044
837545-QV-7	SOUTH DAKOTA CONSERVANCY DIST REV			2	1.A FE	6,641,589	107.3030	6,722,533	6,265,000	6,570,907		(33,317)			5.000	4.240	FA	130,521	313,250	10/28/2022	08/01/2045
837545-QW-5	SOUTH DAKOTA CONSERVANCY DIST REV			2	1.A FE	6,953,941	107.0580	7,044,416	6,580,000	6,883,884		(33,023)			5.000	4.280	FA	137,083	329,000	10/28/2022	08/01/2046
837545-QX-3	SOUTH DAKOTA CONSERVANCY DIST REV			2	1.A FE	7,180,636	106.8220	7,269,237	6,805,000	7,110,325		(33,142)			5.000	4.300	FA	141,771	340,250	10/28/2022	08/01/2047
83755V-Q4-9	SOUTH DAKOTA ST HEALTH & EDL FACS AUTH R			1	1.E FE	1,695,000	97.6890	1,655,829	1,695,000	1,695,000					1.568	1.568	MN	4,430	26,578	11/19/2021	11/01/2025
83755V-Q5-6	SOUTH DAKOTA ST HEALTH & EDL FACS AUTH R			1	1.E FE	1,150,000	95.0330	1,092,880	1,150,000	1,150,000					1.668	1.668	MN	3,197	19,182	11/19/2021	11/01/2026
838536-KA-7	SOUTH JERSEY TRANSN AUTH N J TRANSN SYS				1.E FE	254,206	106.0800	212,160	200,000	224,064		(6,032)			5.000	1.740	MN	1,667	10,000	10/11/2019	11/01/2028
838536-KB-5	SOUTH JERSEY TRANSN AUTH N J TRANSN SYS				1.E FE	515,596	107.3330	429,332	400,000	458,375		(11,472)			5.000	1.830	MN	3,333	20,000	10/11/2019	11/01/2029
838536-KC-3	SOUTH JERSEY TRANSN AUTH N J TRANSN SYS			2	1.E FE	1,919,265	107.2820	1,609,230	1,500,000	1,712,194		(41,588)			5.000	1.920	MN	12,500	75,000	10/11/2019	11/01/2030
84129N-LZ-0	SOUTHCENTRAL PA GEN AUTH REV			2	1.D FE	4,062,450	103.9570	3,638,495	3,500,000	3,766,400		(55,462)			5.000	3.140	JD	14,583	175,000	03/15/2019	06/01/2038
84129N-MA-4	SOUTHCENTRAL PA GEN AUTH REV			2	1.D FE	5,206,185	103.6210	4,662,945	4,500,000	4,834,832		(69,630)			5.000	3.180	JD	18,750	225,000	03/15/2019	06/01/2039
847771-BH-4	SPEEDWAY IND SEW WKS REV				1.C FE	1,222,502	99.0490	1,084,587	1,095,000	1,132,129		(22,131)			3.000	0.940	MS	10,950	32,850	10/16/2020	09/01/2026
850269-EH-0	SPRINGDALE ARK SALES & USE TAX REV			2	1.C FE	1,208,382	97.7110	1,260,472	1,290,000	1,262,506		31,945			1.754	4.396	MN	3,771	22,627	04/06/2023	11/01/2025
850269-EJ-6	SPRINGDALE ARK SALES & USE TAX REV			2	1.C FE	2,824,637	97.7600	3,011,008	3,080,000	2,990,805		102,712			1.854	5.470	MN	9,517	57,103	04/06/2023	11/01/2026
850269-EK-3	SPRINGDALE ARK SALES & USE TAX REV			2	1.C FE	2,143,071	97.8750	2,329,425	2,380,000	2,295,357		96,671			1.997	6.468	MN	7,921	47,529	04/06/2023	11/01/2027
850269-EL-1	SPRINGDALE ARK SALES & USE TAX REV			2	1.C FE	1,444,213	97.9480	1,596,552	1,630,000	1,562,579		76,460			2.097	7.327	MN	5,697	34,181	04/06/2023	11/01/2028
85732M-V8-7	STATE PUBLIC SCHOOL BUILDING AUTHORITY			2	1.G FE	528,645	101.0610	505,305	500,000	505,707		(3,781)			4.000	3.190	JD	889	20,000	04/12/2018	06/15/2031
875124-HS-1	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH			2	1.B FE	2,822,950	110.1800	2,754,500	2,500,000	2,816,193		(6,757)			5.000	3.460	AO	30,556		09/11/2024	10/01/2043
875124-HT-9	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH			2	1.B FE	2,811,700	109.8140	2,745,350	2,500,000	2,805,194		(6,506)			5.000	3.510	AO	30,556		09/11/2024	10/01/2044
875124-HU-6	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH			2	1.B FE	11,202,100	109.4870	10,948,700	10,000,000	11,177,072		(25,028)			5.000	3.560	AO	122,222		09/11/2024	10/01/2045
875124-HV-4	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH			2	1.B FE	7,816,480	109.1930	7,643,510	7,000,000	7,799,514		(16,966)			5.000	3.600	AO	85,556		09/11/2024	10/01/2046
875124-JG-5	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH			2	1.B FE	2,280,140	111.3450	2,226,900	2,000,000	2,274,244		(5,896)			5.000	3.340	AO	24,444		09/11/2024	10/01/2041
875124-JH-3	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH			2	1.B FE	10,466,777	110.6410	10,206,632	9,225,000	10,440,719		(26,058)			5.000	3.400	AO	112,750		09/11/2024	10/01/2042
875124-JJ-9	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH			2	1.B FE	3,952,130	110.1800	3,856,300	3,500,000	3,942,670		(9,460)			5.000	3.460	AO	42,778		09/11/2024	10/01/2043
875124-JK-6	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH			2	1.B FE	5,285,996	109.8140	5,161,258	4,700,000	5,273,765		(12,231)			5.000	3.510	AO	57,444		09/11/2024	10/01/2044
875291-CJ-3	TAMPA FLA WTR & WASTEWATER SYS REV			2	1.A FE	2,306,660	111.6060	2,232,120	2,000,000	2,301,141		(5,519)			5.000	3.190	AO	20,556		10/02/2024	10/01/2041
875291-CK-0	TAMPA FLA WTR & WASTEWATER SYS REV			2	1.A FE	2,291,960	111.2470	2,224,940	2,000,000	2,286,725		(5,235)			5.000	3.270	AO	20,556		10/02/2024	10/01/2042
875291-CL-8	TAMPA FLA WTR & WASTEWATER SYS REV			2	1.A FE	2,735,016	110.6960	2,656,704	2,400,000	2,729,029		(5,987)			5.000	3.340	AO	24,667		10/02/2024	10/01/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
875291-CM-6	TAMPA FLA WTR & WASTEWATER SYS REV			2	1.A FE	1,983,188	110.3290	1,930,758	1,750,000	1,979,034		(4,154)			5.000	3.410	AO	17,986		10/02/2024	10/01/2044
875291-CN-4	TAMPA FLA WTR & WASTEWATER SYS REV			2	1.A FE	6,724,140	109.4890	6,569,340	6,000,000	6,711,401		(12,739)			5.000	3.550	AO	61,667		10/02/2024	10/01/2047
87638Q-QW-2	TARRANT CNTY TEX CULTURAL ED FACS FIN CO			1	1.E FE	500,000	97.9810	489,905	500,000	500,000					1.386	1.386	MS	2,310	6,930	12/11/2020	09/01/2025
87638Q-QX-0	TARRANT CNTY TEX CULTURAL ED FACS FIN CO			1	1.E FE	525,000	95.3020	500,336	525,000	525,000					1.634	1.634	MS	2,860	8,579	12/11/2020	09/01/2026
87638Q-QY-8	TARRANT CNTY TEX CULTURAL ED FACS FIN CO			1	1.E FE	700,000	92.8320	649,824	700,000	700,000					1.824	1.824	MS	4,256	12,768	12/11/2020	09/01/2027
87638Q-QZ-5	TARRANT CNTY TEX CULTURAL ED FACS FIN CO			1	1.E FE	500,000	90.9700	454,850	500,000	500,000					2.081	2.081	MS	3,468	10,405	12/11/2020	09/01/2028
87638Q-RA-9	TARRANT CNTY TEX CULTURAL ED FACS FIN CO			1	1.E FE	250,000	89.2580	223,145	250,000	250,000					2.281	2.281	MS	1,901	5,703	12/11/2020	09/01/2029
87638Q-RC-5	TARRANT CNTY TEX CULTURAL ED FACS FIN CO			1,2	1.E FE	650,000	85.1350	553,378	650,000	650,000					2.411	2.411	MS	5,224	15,672	12/11/2020	09/01/2031
87638Q-RD-3	TARRANT CNTY TEX CULTURAL ED FACS FIN CO			1,2	1.E FE	425,000	83.8370	356,307	425,000	425,000					2.571	2.571	MS	3,642	10,927	12/11/2020	09/01/2032
87638T-GV-9	TARRANT CNTY TEX CULTURAL ED FACS FIN CO			2	1.E FE	6,232,590	94.9900	6,174,350	6,500,000	6,264,912		25,741			4.000	4.575	JJ	130,000	260,000	08/05/2022	07/01/2053
87638T-GW-7	TARRANT CNTY TEX CULTURAL ED FACS FIN CO			2	1.E FE	5,420,450	104.2710	5,213,550	5,000,000	5,334,393		(37,607)			5.000	3.961	JJ	125,000	250,000	08/05/2022	07/01/2053
87638T-GX-5	TARRANT CNTY TEX CULTURAL ED FACS FIN CO				1.E FE	551,975	102.4740	512,370	500,000	520,768		(13,476)			5.000	2.171	JJ	12,500	25,000	08/05/2022	07/01/2026
87638T-GZ-0	TARRANT CNTY TEX CULTURAL ED FACS FIN CO				1.E FE	307,460	105.8010	285,663	270,000	293,050		(6,234)			5.000	2.440	JJ	6,750	13,500	08/05/2022	07/01/2028
87638T-HA-4	TARRANT CNTY TEX CULTURAL ED FACS FIN CO				1.E FE	339,952	107.2700	316,447	295,000	325,408		(6,297)			5.000	2.560	JJ	7,375	14,750	08/05/2022	07/01/2029
87638T-HB-2	TARRANT CNTY TEX CULTURAL ED FACS FIN CO				1.E FE	1,166,300	108.6780	1,086,780	1,000,000	1,120,064		(20,029)			5.000	2.640	JJ	25,000	50,000	08/05/2022	07/01/2030
87638T-HF-3	TARRANT CNTY TEX CULTURAL ED FACS FIN CO			2	1.E FE	30,426,825	111.2180	30,584,950	27,500,000	30,220,814		(206,011)			5.000	3.400	JJ	836,458		04/25/2024	07/01/2032
880178-BU-1	TEMPLE UNIV OF THE COMLTH SYS OF HIGHER			1	1.E FE	1,800,000	99.2730	1,786,914	1,800,000	1,800,000					1.292	1.292	AO	5,814	23,256	06/18/2020	04/01/2025
880178-BV-9	TEMPLE UNIV OF THE COMLTH SYS OF HIGHER			1	1.E FE	1,800,000	96.8460	1,743,228	1,800,000	1,800,000					1.657	1.657	AO	7,457	29,826	06/18/2020	04/01/2026
880178-BW-7	TEMPLE UNIV OF THE COMLTH SYS OF HIGHER			1	1.E FE	2,700,000	94.6310	2,555,037	2,700,000	2,700,000					1.857	1.857	AO	12,535	50,139	06/18/2020	04/01/2027
880178-BY-3	TEMPLE UNIV OF THE COMLTH SYS OF HIGHER			1	1.E FE	2,700,000	90.5240	2,444,148	2,700,000	2,700,000					2.093	2.093	AO	14,128	56,511	06/18/2020	04/01/2029
880178-BZ-0	TEMPLE UNIV OF THE COMLTH SYS OF HIGHER			1	1.E FE	2,700,000	88.3690	2,385,963	2,700,000	2,700,000					2.143	2.143	AO	14,465	57,861	06/18/2020	04/01/2030
882669-BL-7	TEXAS PUBLIC FINANCE AUTHORITY			2	1.B FE	2,999,103	101.5790	2,717,238	2,675,000	2,822,402		(33,749)			4.000	2.570	FA	44,583	107,000	06/06/2019	02/01/2036
882669-BM-5	TEXAS PUBLIC FINANCE AUTHORITY			2	1.B FE	4,023,144	101.3270	3,647,772	3,600,000	3,792,645		(44,060)			4.000	2.610	FA	60,000	144,000	06/06/2019	02/01/2037
882669-BN-3	TEXAS PUBLIC FINANCE AUTHORITY			2	1.B FE	3,341,820	100.9210	3,027,630	3,000,000	3,155,782		(35,591)			4.000	2.650	FA	50,000	120,000	06/06/2019	02/01/2038
88283K-BR-8	TEXAS TRANSN COMMN CENT TEX TPK SYS REV				1.F FE	9,577,930	111.5310	9,480,135	8,500,000	9,530,410		(47,520)			5.000	3.195	FA	170,000		07/25/2024	08/15/2032
88283K-BW-7	TEXAS TRANSN COMMN CENT TEX TPK SYS REV				1.G FE	15,453,060	110.2920	15,440,880	14,000,000	15,379,007		(74,053)			5.000	3.330	FA	280,000		07/24/2024	08/15/2031
88283K-BX-5	TEXAS TRANSN COMMN CENT TEX TPK SYS REV				1.G FE	33,486,500	111.3170	33,395,100	30,000,000	33,333,662		(152,838)			5.000	3.337	FA	600,000		07/25/2024	08/15/2032
88283K-BY-3	TEXAS TRANSN COMMN CENT TEX TPK SYS REV				1.G FE	16,875,900	112.2200	16,833,000	15,000,000	16,804,183		(71,717)			5.000	3.380	FA	300,000		07/24/2024	08/15/2033
88283K-CF-3	TEXAS TRANSN COMMN CENT TEX TPK SYS REV			2	1.G FE	5,535,700	109.7460	5,487,300	5,000,000	5,517,892		(17,808)			5.000	3.710	FA	100,000		07/24/2024	08/15/2040
88283K-CG-1	TEXAS TRANSN COMMN CENT TEX TPK SYS REV			2	1.G FE	4,410,960	109.2540	4,370,160	4,000,000	4,397,334		(13,626)			5.000	3.760	FA	80,000		07/24/2024	08/15/2041
88283K-CH-9	TEXAS TRANSN COMMN CENT TEX TPK SYS REV			2	1.G FE	3,832,010	108.8240	3,808,840	3,500,000	3,821,054		(10,956)			5.000	3.850	FA	70,000		07/24/2024	08/15/2042
882854-H8-8	TEXAS WATER DEVELOPMENT BOARD			2	1.A FE	2,647,125	101.1950	2,529,875	2,500,000	2,554,099		(15,311)			4.000	3.299	AO	21,111	100,000	04/25/2018	10/15/2033
882854-H9-6	TEXAS WATER DEVELOPMENT BOARD			2	1.A FE	6,111,170	100.9230	5,853,534	5,800,000	5,914,646		(32,383)			4.000	3.359	AO	48,978	232,000	04/25/2018	10/15/2034
882854-J2-9	TEXAS WATER DEVELOPMENT BOARD			2	1.A FE	6,610,842	100.6240	6,339,312	6,300,000	6,414,716		(32,344)			4.000	3.409	AO	53,200	252,000	04/25/2018	10/15/2035
882854-P6-3	TEXAS WATER DEVELOPMENT BOARD			2	1.A FE	5,239,750	101.3650	5,068,250	5,000,000	5,100,491		(24,356)			4.000	3.429	AO	42,222	200,000	09/19/2018	10/15/2033
882854-P7-1	TEXAS WATER DEVELOPMENT BOARD			2	1.A FE	4,164,200	101.0540	4,042,160	4,000,000	4,069,001		(16,665)			4.000	3.509	AO	33,778	160,000	09/19/2018	10/15/2034
882854-P8-9	TEXAS WATER DEVELOPMENT BOARD			2	1.A FE	2,999,238	100.7130	2,920,677	2,900,000	2,941,814		(10,057)			4.000	3.589	AO	24,489	116,000	09/19/2018	10/15/2035
882854-Z2-1	TEXAS WATER DEVELOPMENT BOARD			2	1.A FE	1,452,438	101.3310	1,266,638	1,250,000	1,352,262		(20,101)			4.000	2.190	AO	10,556	50,000	09/25/2019	10/15/2036
882854-Z4-7	TEXAS WATER DEVELOPMENT BOARD			2	1.A FE	1,558,143	100.6050	1,358,168	1,350,000	1,455,352		(20,658)			4.000	2.270	AO	11,400	54,000	09/25/2019	10/15/2038
88285A-FW-3	TEXAS WATER DEVELOPMENT BOARD			2	1.A FE	35,852,800	108.9140	34,852,480	32,000,000	35,779,054		(73,746)			5.000	3.560	AO	360,000		09/27/2024	10/15/2045
88285A-FY-9	TEXAS WATER DEVELOPMENT BOARD			2	1.A FE	46,275,180	107.6550	45,215,100	42,000,000	46,194,222		(80,958)			5.000	3.770	AO	472,500		09/27/2024	10/15/2049
89546R-RT-3	TRI-CNTY MET TRANSN DIST ORE REV			2	1.A FE	1,871,732	100.7440	1,632,053	1,620,000	1,745,565		(25,342)			4.000	2.240	MS	21,600	64,800	09/25/2019	09/01/2039
89602H-GE-1	TRIBOROUGH BRDG & TUNL AUTH N Y PAYROLL			2	1.B Z	5,304,500	112.2410	5,612,050	5,000,000	5,275,015		(24,600)			5.000	4.249	MN	31,944	268,056	10/12/2023	11/15/2038
89602H-GH-4	TRIBOROUGH BRDG & TUNL AUTH N Y PAYROLL			2	1.B FE	7,850,250	109.8410	8,238,075	7,500,000	7,816,806		(27,874)			5.000	4.419	MN	47,917	402,083	10/12/2023	11/15/2041
89602R-KN-4	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			2	1.D FE	1,100,980	110.7050	1,107,050	1,000,000	1,089,621		(8,333)			5.000	3.800	MN	6,389	50,000	08/09/2023	11/15/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
896035-BT-8	TRIBOROUGH BRIDGE AND TUNNEL AUTHORITY			2	1.B FE	831,300	110.6440	829,830	750,000	819,060		(6,907)			5.000	3.710	MN	4,792	37,500	03/10/2023	05/15/2040
899124-MG-3	TULARE CALIF SWR REV				1.C FE	350,000	95.3130	333,596	350,000	350,000					1.800	1.800	MN	805	6,300	10/29/2020	11/15/2026
902354-QZ-5	TYLER TEX WTR & SWR SYS REV			2	1.B Z	2,473,833	105.9660	2,495,499	2,355,000	2,461,418		(11,636)			5.000	4.301	MS	39,250	86,677	11/08/2023	09/01/2043
902354-RA-9	TYLER TEX WTR & SWR SYS REV			2	1.B Z	2,585,473	105.6790	2,610,271	2,470,000	2,573,425		(11,291)			5.000	4.351	MS	41,167	90,910	11/08/2023	09/01/2044
902354-RB-7	TYLER TEX WTR & SWR SYS REV			2	1.B Z	2,711,956	105.4250	2,741,050	2,600,000	2,700,292		(10,933)			5.000	4.401	MS	43,333	95,694	11/08/2023	09/01/2045
902562-DB-0	UAB MEDICINE FIN AUTH ALA REV			2	1.D FE	1,226,590	105.4740	1,054,740	1,000,000	1,110,311		(22,115)			5.000	2.480	MS	16,667	50,000	05/23/2019	09/01/2035
902562-DD-6	UAB MEDICINE FIN AUTH ALA REV			2	1.D FE	1,094,950	100.3870	1,003,870	1,000,000	1,046,763		(9,242)			4.000	2.920	MS	13,333	40,000	05/23/2019	09/01/2037
902562-DE-4	UAB MEDICINE FIN AUTH ALA REV			2	1.D FE	1,489,543	100.1060	1,366,447	1,365,000	1,426,402		(12,119)			4.000	2.960	MS	18,200	54,600	05/23/2019	09/01/2038
902562-DG-9	UAB MEDICINE FIN AUTH ALA REV			2	1.D FE	714,129	100.7190	654,674	650,000	681,551		(6,243)			4.000	2.880	MS	8,667	26,000	05/23/2019	09/01/2036
902562-DH-7	UAB MEDICINE FIN AUTH ALA REV			2	1.D FE	2,644,263	99.4460	2,411,566	2,425,000	2,533,120		(21,335)			4.000	2.969	MS	32,333	97,000	05/30/2019	09/01/2039
902562-DL-8	UAB MEDICINE FIN AUTH ALA REV			2	1.D FE	4,306,320	96.7870	3,871,480	4,000,000	4,151,658		(29,771)			4.000	3.120	MS	53,333	160,000	05/23/2019	09/01/2044
902562-DQ-7	UAB MEDICINE FIN AUTH ALA REV			2	1.D FE	5,386,209	93.8910	4,713,328	5,020,000	5,201,501		(35,578)			4.000	3.160	MS	66,933	200,800	05/23/2019	09/01/2048
914073-AE-1	UNIVERSITY ARK UNIV REV			1	1.C FE	450,000	97.6240	439,308	450,000	450,000					1.048	1.048	AO	1,179	4,716	10/07/2020	10/01/2025
914073-JT-9	UNIVERSITY ARK UNIV REV			2	1.C FE	3,427,747	109.1970	3,352,348	3,070,000	3,417,806		(9,941)			5.000	3.620	MN	25,583	26,863	08/15/2024	11/01/2044
914073-KA-8	UNIVERSITY ARK UNIV REV				1.C FE	2,253,880	110.1960	2,203,920	2,000,000	2,240,752		(13,128)			5.000	2.751	MN	16,667	17,500	08/15/2024	11/01/2030
914073-KB-6	UNIVERSITY ARK UNIV REV				1.C FE	1,427,575	111.5730	1,394,663	1,250,000	1,419,792		(7,783)			5.000	2.801	MN	10,417	10,938	08/15/2024	11/01/2031
914073-KC-4	UNIVERSITY ARK UNIV REV				1.C FE	5,767,000	112.7020	5,635,100	5,000,000	5,737,990		(29,010)			5.000	2.881	MN	41,667	43,750	08/15/2024	11/01/2032
914073-KD-2	UNIVERSITY ARK UNIV REV				1.C FE	4,085,165	113.6910	3,979,185	3,500,000	4,065,754		(19,411)			5.000	2.911	MN	29,167	30,625	08/15/2024	11/01/2033
914073-KL-4	UNIVERSITY ARK UNIV REV			2	1.C FE	1,371,696	111.1470	1,333,764	1,200,000	1,366,724		(4,972)			5.000	3.331	MN	10,000	10,500	08/15/2024	11/01/2040
914073-KM-2	UNIVERSITY ARK UNIV REV			2	1.C FE	3,174,752	110.6390	3,097,892	2,800,000	3,163,942		(10,810)			5.000	3.431	MN	23,333	24,500	08/15/2024	11/01/2041
914073-KP-5	UNIVERSITY ARK UNIV REV			2	1.C FE	4,209,318	109.1970	4,116,727	3,770,000	4,196,732		(12,586)			5.000	3.621	MN	31,417	32,988	08/15/2024	11/01/2044
914073-KQ-3	UNIVERSITY ARK UNIV REV			2	1.C FE	3,297,169	108.8700	3,227,996	2,965,000	3,287,669		(9,500)			5.000	3.671	MN	24,708	25,944	08/15/2024	11/01/2045
914115-H6-0	UNIVERSITY CENT ARK REV				1.F FE	332,934	101.3000	278,575	275,000	280,849		(6,895)			5.000	2.399	MN	2,292	13,750	08/24/2017	11/01/2025
914302-KE-3	UNIVERSITY HOUSTON TEX UNIV REVS TAX EXE			2	1.C FE	1,912,590	109.9130	1,797,078	1,635,000	1,847,759		(26,428)			5.000	2.960	FA	30,883	81,750	06/02/2022	02/15/2036
914367-GR-2	UNIVERSITY KANS HOSP AUTH HEALTH FACS RE			2	1.D FE	1,684,875	100.3990	1,505,985	1,500,000	1,599,344		(17,782)			4.000	2.620	MS	20,000	60,000	10/23/2019	03/01/2037
914378-QS-6	UNIVERSITY KY GEN RCPTS				1.C FE	5,110,000	100.0350	5,111,789	5,110,000	5,110,000					4.800	4.794	AO	61,320	145,805	02/07/2024	04/01/2025
914455-UC-2	UNIVERSITY MICH UNIV REVS			1,2	1.A FE	4,500,000	99.2230	4,465,035	4,500,000	4,500,000					1.004	1.004	AO	11,295	45,180	06/10/2020	04/01/2025
914455-UD-0	UNIVERSITY MICH UNIV REVS			1,2	1.A FE	3,000,000	93.7740	2,813,220	3,000,000	3,000,000					1.372	1.372	AO	10,290	41,160	06/10/2020	04/01/2027
914713-T3-6	UNIVERSITY N C CHAPEL HILL REV			1	1.A FE	2,080,000	96.9380	2,016,310	2,080,000	2,080,000					0.819	0.819	JD	1,420	17,035	06/09/2021	12/01/2025
914713-T4-4	UNIVERSITY N C CHAPEL HILL REV			1	1.A FE	905,000	93.9050	849,840	905,000	905,000					1.019	1.019	JD	769	9,222	06/09/2021	12/01/2026
914716-R5-6	UNIVERSITY N C CHARLOTTE REV				1.D FE	150,000	94.9530	142,430	150,000	150,000					2.300	2.299	AO	863	3,450	01/15/2020	04/01/2027
914716-R6-4	UNIVERSITY N C CHARLOTTE REV				1.D FE	325,000	92.8110	301,636	325,000	325,000					2.375	2.375	AO	1,930	7,719	01/15/2020	04/01/2028
914716-R8-0	UNIVERSITY N C CHARLOTTE REV				1.D FE	175,000	89.1790	156,063	175,000	175,000					2.600	2.600	AO	1,138	4,550	01/15/2020	04/01/2030
915183-3P-0	STATE BOARD OF REGENTS OF THE STATE OF U			2	1.B FE	1,403,250	109.7220	1,371,525	1,250,000	1,384,093		(13,103)			5.000	3.540	FA	26,042	65,972	06/02/2023	08/01/2041
915183-3Q-8	STATE BOARD OF REGENTS OF THE STATE OF U			2	1.B FE	1,567,860	109.1740	1,528,436	1,400,000	1,546,906		(14,332)			5.000	3.570	FA	29,167	73,889	06/02/2023	08/01/2042
915183-3R-6	STATE BOARD OF REGENTS OF THE STATE OF U			2	1.B FE	2,483,812	108.7640	2,419,999	2,225,000	2,451,566		(22,057)			5.000	3.610	FA	46,354	117,431	06/02/2023	08/01/2043
91523N-ZJ-8	UNIVERSITY WASH UNIV REVS IAM COML PAPER			2	1.B FE	3,445,890	110.6760	3,320,280	3,000,000	3,412,445		(33,445)			5.000	3.228	JJ	131,667		02/09/2024	07/01/2040
91523N-ZK-5	UNIVERSITY WASH UNIV REVS IAM COML PAPER			2	1.B FE	8,278,831	110.2050	8,006,393	7,265,000	8,203,307		(75,523)			5.000	3.328	JJ	318,853		02/09/2024	07/01/2041
917328-SW-7	UTAH ASSD MUN PWR SYS REV			1	1.C FE	1,385,000	99.5200	1,378,352	1,385,000	1,385,000					2.500	2.498	AO	8,656	34,625	10/24/2019	04/01/2025
917567-HD-4	UTAH TRAN AUTH SALES TAX REV				1.C FE	1,128,800	110.4740	1,104,740	1,000,000	1,121,749		(7,051)			5.000	2.591	JD	2,222	14,583	08/29/2024	06/15/2030
917567-HE-2	UTAH TRAN AUTH SALES TAX REV				1.C FE	858,855	112.0880	840,660	750,000	853,848		(5,007)			5.000	2.651	JD	1,667	10,938	08/29/2024	06/15/2031
917567-HF-9	UTAH TRAN AUTH SALES TAX REV				1.C FE	1,156,790	113.1410	1,131,410	1,000,000	1,150,607		(6,183)			5.000	2.751	JD	2,222	14,583	08/29/2024	06/15/2032
91756S-AE-3	UTAH TELECOMMUNICATION OPEN INFRASTRUCTU				1.D FE	912,169	104.1920	885,632	850,000	884,481		(13,525)			5.000	3.240	JD	3,542	42,500	11/23/2022	06/01/2027
91756S-AL-7	UTAH TELECOMMUNICATION OPEN INFRASTRUCTU			2	1.D FE	568,900	112.7180	563,590	500,000	555,682		(6,464)			5.250	3.530	JD	2,188	26,250	11/23/2022	06/01/2033
91756S-AM-5	UTAH TELECOMMUNICATION OPEN INFRASTRUCTU			2	1.D FE	561,600	112.4100	562,050	500,000	549,862		(5,744)			5.250	3.700	JD	2,188	26,250	11/23/2022	06/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91756S-AN-3	UTAH TELECOMMUNICATION OPEN INFRASTRUCTU			2	1.D FE	583,018	111.7300	586,583	525,000	572,029		(5,380)			5.250	3.850	JD	2,297	27,563	11/23/2022	06/01/2035
91756S-AQ-6	UTAH TELECOMMUNICATION OPEN INFRASTRUCTU			2	1.D FE	1,547,140	111.0270	1,554,378	1,400,000	1,519,603		(13,500)			5.500	4.150	JD	6,417	77,000	11/23/2022	06/01/2040
92555F-CF-7	VIA MET TRAN ADVANCED TRANSN DIST TEX SA				1.A FE	570,000	88.2530	503,042	570,000	570,000					1.736	1.736	FA	4,123	9,895	12/10/2020	08/01/2029
92555F-CG-5	VIA MET TRAN ADVANCED TRANSN DIST TEX SA				1.A FE	405,000	86.0320	348,430	405,000	405,000					1.836	1.836	FA	3,098	7,436	12/10/2020	08/01/2030
92555F-CH-3	VIA MET TRAN ADVANCED TRANSN DIST TEX SA			2	1.A FE	300,000	84.2890	252,867	300,000	300,000					1.986	1.986	FA	2,483	5,958	12/10/2020	08/01/2031
92555F-CJ-9	VIA MET TRAN ADVANCED TRANSN DIST TEX SA			2	1.A FE	675,000	82.5100	556,943	675,000	675,000					2.086	2.086	FA	5,867	14,081	12/10/2020	08/01/2032
92555F-DG-4	VIA MET TRAN ADVANCED TRANSN DIST TEX SA			2	1.A FE	5,303,040	107.4430	5,232,474	4,870,000	5,290,620		(12,420)			5.000	3.911	FA	83,196		08/14/2024	08/01/2049
928172-6L-4	VIRGINIA ST PUB BLDG AUTH PUB FACS REV			1	1.B FE	1,250,000	98.6780	1,233,475	1,250,000	1,250,000					2.063	2.063	FA	10,745	25,788	04/09/2020	08/01/2025
928173-CN-1	VIRGINIA ST PUB BLDG AUTH PUB FACS REV			2	1.B FE	7,721,269	114.7720	7,649,554	6,665,000	7,672,292		(48,978)			5.000	3.160	FA	184,213		06/04/2024	08/01/2035
928173-CQ-4	VIRGINIA ST PUB BLDG AUTH PUB FACS REV			2	1.B FE	12,426,217	113.7640	12,332,018	10,840,000	12,353,211		(73,006)			5.000	3.290	FA	299,606		06/04/2024	08/01/2037
928173-DD-2	VIRGINIA ST PUB BLDG AUTH PUB FACS REV				1.B FE	8,487,159	110.4180	8,419,373	7,625,000	8,416,132		(71,027)			5.000	2.970	FA	210,747		06/06/2024	08/01/2030
928173-DE-0	VIRGINIA ST PUB BLDG AUTH PUB FACS REV				1.B FE	9,065,166	111.9570	8,978,951	8,020,000	8,992,238		(72,929)			5.000	2.960	FA	221,664		06/06/2024	08/01/2031
928173-DF-7	VIRGINIA ST PUB BLDG AUTH PUB FACS REV				1.B FE	9,697,113	113.3000	9,551,190	8,430,000	9,621,322		(75,791)			5.000	2.910	FA	232,996		06/13/2024	08/01/2032
92817T-PK-6	VIRGINIA ST PUB SCH AUTH SPL OBLIG PRINC				1.A FE	7,612,846	113.6550	7,450,085	6,555,000	7,591,956		(20,890)			5.000	2.722	AO	55,535		10/15/2024	10/01/2032
929833-BN-0	WACO TEX ED FIN CORP REV			1	1.E FE	1,225,000	96.4940	1,182,052	1,225,000	1,225,000					1.384	1.384	MS	5,651	16,954	08/07/2020	03/01/2026
93340L-DN-4	WALTON CNTY FLA SCH BRD CTFS PARTN			2	1.C FE	1,403,313	110.4500	1,380,625	1,250,000	1,401,686		(1,626)			5.000	3.348	JJ	31,250		11/22/2024	07/01/2036
93340L-DP-9	WALTON CNTY FLA SCH BRD CTFS PARTN			2	1.C FE	1,948,713	110.0440	1,925,770	1,750,000	1,946,622		(2,090)			5.000	3.463	JJ	43,750		11/22/2024	07/01/2037
93340L-DQ-7	WALTON CNTY FLA SCH BRD CTFS PARTN			2	1.C FE	4,755,566	108.9400	4,640,844	4,260,000	4,673,701		(40,808)			5.000	3.660	JJ	106,500	213,000	12/01/2022	07/01/2038
93340L-DR-5	WALTON CNTY FLA SCH BRD CTFS PARTN			2	1.C FE	10,860,242	107.9640	10,499,499	9,725,000	10,672,665		(93,502)			5.000	3.656	JJ	243,125	486,250	12/01/2022	07/01/2039
93340L-DS-3	WALTON CNTY FLA SCH BRD CTFS PARTN			2	1.C FE	9,141,919	107.8160	8,851,694	8,210,000	8,988,178		(76,649)			5.000	3.691	JJ	205,250	410,500	12/01/2022	07/01/2040
946303-C9-3	WAYNE ST UNIV MICH UNIV REVS			1	1.E FE	1,390,000	97.5610	1,356,098	1,390,000	1,390,000					1.572	1.572	MN	2,792	21,851	07/17/2020	11/15/2025
946303-D3-5	WAYNE ST UNIV MICH UNIV REVS			1	1.E FE	1,290,000	92.7810	1,196,875	1,290,000	1,290,000					1.954	1.954	MN	3,221	25,207	07/17/2020	11/15/2027
946303-D4-3	WAYNE ST UNIV MICH UNIV REVS			1	1.E FE	2,430,000	90.9450	2,209,964	2,430,000	2,430,000					2.160	2.160	MN	6,707	52,488	07/17/2020	11/15/2028
946303-D5-0	WAYNE ST UNIV MICH UNIV REVS			1	1.E FE	3,015,000	88.8740	2,679,551	3,015,000	3,015,000					2.260	2.260	MN	8,707	68,139	07/17/2020	11/15/2029
95236P-GE-4	WEST COVINA CALIF PUB FING AUTH LEASE RE				1.E FE	4,500,000	95.5200	4,298,400	4,500,000	4,500,000					2.738	2.738	FA	51,338	123,210	07/24/2020	08/01/2027
95662M-3C-2	WEST VIRGINIA ST HSG DEV FD			2	1.A FE	1,078,830	98.6100	986,100	1,000,000	1,000,000		(17,547)			3.750	3.750	MN	6,250	37,500	01/01/2021	11/01/2028
956704-C4-0	WEST VIRGINIA UNIV REVS			1	1.D FE	5,220,000	95.7510	4,998,202	5,220,000	5,220,000					1.746	1.746	AO	22,785	91,141	02/27/2020	10/01/2026
958638-ZB-7	WESTERN MICH UNIV REVS				1.D FE	500,000	97.0970	485,485	500,000	500,000					0.897	0.897	MN	573	4,485	01/22/2021	11/15/2025
958638-ZC-5	WESTERN MICH UNIV REVS				1.D FE	550,000	93.9460	516,703	550,000	550,000					1.047	1.047	MN	736	5,759	01/22/2021	11/15/2026
958638-ZD-3	WESTERN MICH UNIV REVS				1.D FE	1,115,000	91.2410	1,017,337	1,115,000	1,115,000					1.280	1.280	MN	1,824	14,272	01/22/2021	11/15/2027
96023P-NZ-4	WESTFIELD-WASHINGTON IND MULTI-SCH BLDG			2	1.B FE	1,983,608	112.0290	1,960,508	1,750,000	1,982,465		(1,142)			5.000	3.360	JJ	4,618		12/04/2024	07/15/2035
96023P-PA-7	WESTFIELD-WASHINGTON IND MULTI-SCH BLDG			2	1.B FE	2,937,974	111.5950	2,901,470	2,600,000	2,936,325		(1,649)			5.000	3.400	JJ	6,861		12/04/2024	07/15/2036
96023P-PB-5	WESTFIELD-WASHINGTON IND MULTI-SCH BLDG			2	1.B FE	3,151,198	113.2280	3,113,770	2,750,000	3,149,244		(1,953)			5.250	3.450	JJ	7,620		12/04/2024	07/15/2037
96023P-PC-3	WESTFIELD-WASHINGTON IND MULTI-SCH BLDG			2	1.B FE	3,709,908	112.9330	3,670,323	3,250,000	3,707,674		(2,233)			5.250	3.500	JJ	9,005		12/04/2024	07/15/2038
96023P-PD-1	WESTFIELD-WASHINGTON IND MULTI-SCH BLDG			2	1.B FE	4,274,100	112.3550	4,213,313	3,750,000	4,271,558		(2,542)			5.250	3.520	JJ	10,391		12/04/2024	07/15/2039
96023P-PE-9	WESTFIELD-WASHINGTON IND MULTI-SCH BLDG			2	1.B FE	1,701,795	111.7610	1,676,415	1,500,000	1,700,819		(976)			5.250	3.580	JJ	4,156		12/04/2024	07/15/2040
96023P-PF-6	WESTFIELD-WASHINGTON IND MULTI-SCH BLDG			2	1.B FE	1,916,920	111.1820	1,890,094	1,700,000	1,915,876		(1,044)			5.250	3.660	JJ	4,710		12/04/2024	07/15/2041
96023P-PG-4	WESTFIELD-WASHINGTON IND MULTI-SCH BLDG			2	1.B FE	3,072,603	110.0510	3,026,403	2,750,000	3,071,059		(1,543)			5.250	3.780	JJ	7,620		12/04/2024	07/15/2043
971697-KW-6	WILMINGTON N C LTD OBLIG REV			2	1.B FE	1,128,850	110.1140	1,101,140	1,000,000	1,112,835		(10,988)			5.000	3.480	MS	16,667	50,000	06/29/2023	09/01/2041
971697-KX-4	WILMINGTON N C LTD OBLIG REV			2	1.B FE	1,126,120	109.7150	1,097,150	1,000,000	1,110,467		(10,740)			5.000	3.510	MS	16,667	50,000	06/29/2023	09/01/2042
975680-GD-5	WINSTON-SALEM N C LTD OBLIG				1.B FE	2,410,000	98.8740	2,382,863	2,410,000	2,410,000					1.550	1.550	JD	3,113	37,355	01/28/2022	06/01/2025
975680-GE-3	WINSTON-SALEM N C LTD OBLIG				1.B FE	1,715,000	96.4310	1,653,792	1,715,000	1,715,000					1.730	1.730	JD	2,472	29,670	01/28/2022	06/01/2026
982674-NE-9	WYANDOTTE CNTY KANS CITY KANS UNI GOVT U				1.F FE	1,000,000	97.9500	979,500	1,000,000	1,000,000					1.249	1.249	MS	4,163	12,490	08/20/2020	09/01/2025
98851W-AH-6	YUMA ARIZ PLEDGED REV				1.D FE	800,000	91.0270	728,216	800,000	800,000					1.749	1.749	JJ	6,452	13,992	01/13/2021	07/15/2028
98851W-AJ-2	YUMA ARIZ PLEDGED REV				1.D FE	1,000,000	89.2300	892,300	1,000,000	1,000,000					1.952	1.952	JJ	9,001	19,520	01/13/2021	07/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
98851W-AK-9	YUMA ARIZ PLEDGED REV				1.D FE	650,000	87.4410	568,367	650,000	650,000					2.102	2.102	JJ	6,300	13,663	01/13/2021	07/15/2030
988636-AG-1	YUMA CNTY ARIZ PLEDGED REV				1.D FE	900,000	95.4220	858,798	900,000	900,000					1.326	1.326	JJ	5,503	11,934	12/10/2020	07/15/2026
988636-AH-9	YUMA CNTY ARIZ PLEDGED REV				1.D FE	135,000	92.9440	125,474	135,000	135,000					1.576	1.576	JJ	981	2,128	12/10/2020	07/15/2027
988636-AN-6	YUMA CNTY ARIZ PLEDGED REV			2	1.D FE	450,000	83.8250	377,213	450,000	450,000					2.391	2.391	JJ	4,961	10,760	12/10/2020	07/15/2032
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						5,546,357,951	XXX	5,411,693,312	5,053,525,000	5,478,273,371		(28,829,166)			XXX	XXX	XXX	62,877,481	94,432,070	XXX	XXX
31283G-3H-8	FGOLD 30YR GIANT - RMBS			4	1.A	219	103.7322	229	220	220					7.000	6.812	MON	1	15	11/06/1998	11/01/2026
31283G-5H-6	FH G00848 - RMBS			4	1.A	6	103.7322	6	6	6					7.000	6.574	MON			02/05/2002	12/01/2026
31283G-Z3-4	FH G00762 - RMBS			4	1.A	11	103.7322	11	11	11					7.000	6.482	MON		1	02/05/2002	09/01/2027
31283H-4V-4	FH G01736 - RMBS			4	1.A	135	102.1592	136	133	135					6.500	5.577	MON	1	9	07/15/2005	09/01/2034
31283H-Q3-2	FH G01374 - RMBS			4	1.A	173	103.7322	174	168	173					7.000	4.987	MON	1	12	05/01/2002	03/01/2032
31283H-RA-5	FH G01381 - RMBS			4	1.A	4,813	103.7322	4,848	4,674	4,807		(3)			7.000	4.809	MON	27	327	05/01/2002	04/01/2032
31283H-RL-1	FH G01391 - RMBS			4	1.A	1,356	103.7322	1,372	1,323	1,344		(10)	1		7.000	5.664	MON	8	93	05/01/2002	04/01/2032
31283H-S8-9	FH G01443 - RMBS			4	1.A	896	102.6367	906	883	891		(5)			6.500	5.861	MON	5	57	07/15/2005	08/01/2032
31283H-X2-6	FGOLD 30YR GIANT - RMBS			4	1.A	165	103.0613	171	166	166		2			6.000	5.977	MON	1	10	05/10/2005	07/01/2033
31283Y-5N-4	FH P20054 - RMBS			4	1.A	5,531	99.8592	5,654	5,662	5,600		2			6.000	6.626	MON	28	340	02/19/1999	08/01/2028
31287M-T6-7	FH C62373 - RMBS			4	1.A	70	103.7317	72	69	70					6.500	5.982	MON		5	07/15/2005	01/01/2032
31287Q-FH-9	FH C64668 - RMBS			4	1.A	179	103.8241	184	177	179					6.500	5.976	MON	1	12	07/15/2005	03/01/2032
31287T-FX-8	FH C67382 - RMBS			4	1.A	1,697	103.7322	1,776	1,712	1,712		15			7.000	6.905	MON	10	120	05/01/2002	05/01/2032
31287V-UZ-1	FGOLD 30YR - RMBS			4	1.A	7,774	102.9259	7,951	7,725	7,773		(1)			6.500	6.116	MON	42	502	07/15/2005	08/01/2032
31287W-BW-7	FH C69953 - RMBS			4	1.A	312	103.0731	322	313	312		1			6.500	6.589	MON	2	20	02/05/2002	08/01/2032
31287X-2K-1	FH C70778 - RMBS			4	1.A	3,930	102.4259	4,048	3,952	3,934		7			6.500	6.693	MON	21	257	02/05/2002	09/01/2032
31288D-ZS-1	FH C75253 - RMBS			4	1.A	451	103.4159	463	448	451					6.500	6.136	MON	2	29	07/15/2005	01/01/2033
31288G-6U-1	FH C78083 - RMBS			4	1.A	10,239	103.3762	10,519	10,176	10,236		(1)			6.500	6.126	MON	55	661	07/15/2005	03/01/2033
3128E6-DM-6	FH D99108 - RMBS			4	1.A	362,919	95.0890	362,919	381,662	362,919		36,962	18,744		3.000	5.671	MON	954	11,450	05/24/2012	04/01/2032
3128FV-DU-2	FGOLD 30YR - RMBS			4	1.A	1,153	102.3951	1,173	1,145	1,151		(1)			6.500	5.928	MON	6	74	07/15/2005	01/01/2028
3128KW-SK-0	FH A65922 - RMBS			4	1.A	464	104.3847	479	459	462		(2)			6.500	6.113	MON	2	30	05/09/2007	09/01/2037
3128M4-BB-8	FGOLD 30YR GIANT - RMBS			4	1.A	203	102.6375	205	200	202		(1)			6.500	6.074	MON	1	13	08/09/2006	10/01/2036
3128P7-K3-6	FH C91214 - RMBS			4	1.A	1,358	99.9289	1,358	1,359	1,358		38	1		5.000	4.968	MON	6	68	02/26/2009	08/01/2028
3128PY-K2-9	FH J18413 - RMBS			4	1.A	236,876	98.2758	240,528	244,748	237,512		1,245	(109)		3.000	6.196	MON	612	7,342	05/24/2012	03/01/2027
3128Q0-CY-1	FGOLD 15YR - RMBS			4	1.A	328,836	98.3950	328,836	334,200	328,836		11,731	5,364		3.000	4.659	MON	836	10,026	05/24/2012	05/01/2027
3128Q0-GE-1	FH J19197 - RMBS			4	1.A	250,581	98.3952	250,581	254,668	250,581		8,711	4,087		3.000	4.658	MON	637	7,640	05/22/2012	05/01/2027
31292G-U5-3	FH C00604 - RMBS			4	1.A	537	102.2762	549	537	537		(3)			6.000	5.812	MON	3	32	06/02/2004	04/01/2028
31292G-VA-1	FH C00609 - RMBS			4	1.A	11	103.7322	11	10	11					7.000	5.703	MON		1	02/05/2002	05/01/2028
31292G-W2-8	FH C00665 - RMBS			4	1.A	34	101.9524	34	34	34					6.000	5.372	MON		2	09/22/2003	10/01/2028
31292G-WK-8	FGOLD 30YR - RMBS			4	1.A	2,848	103.7322	2,919	2,814	2,845		(2)			7.000	5.801	MON	16	289	02/05/2002	09/01/2028
31292G-Y3-4	FH C00730 - RMBS			4	1.A	1,344	102.2255	1,359	1,330	1,339					6.000	5.447	MON	7	80	09/22/2003	03/01/2029
31292G-ZM-1	FH C00748 - RMBS			4	1.A	1,572	102.3665	1,596	1,559	1,569		(2)			6.000	5.518	MON	8	94	06/02/2004	04/01/2029
31292H-AV-6	FH C00920 - RMBS			4	1.A	55	103.7322	58	56	56					7.000	6.852	MON		4	02/05/2002	02/01/2030
31292H-J9-6	FH C01188 - RMBS			4	1.A	21	103.7322	21	20	21					7.000	5.216	MON		1	02/05/2002	06/01/2031
31292H-M2-7	FH C01277 - RMBS			4	1.A	1,228	103.7322	1,249	1,204	1,224		20			7.000	5.689	MON	7	84	02/08/2002	11/01/2031
31292H-N4-2	FH C01311 - RMBS			4	1.A	566	103.7322	571	550	563		(3)	1		7.000	5.223	MON	3	39	05/01/2002	02/01/2032
31292H-P6-5	FH C01345 - RMBS			4	1.A	697	103.7322	706	680	697					7.000	5.138	MON	4	48	04/12/2002	04/01/2032
31292H-Q4-9	FH C01375 - RMBS			4	1.A	660	102.7596	667	649	656		(4)			6.500	5.819	MON	4	42	07/15/2005	07/01/2032
31292H-QC-1	FH C01351 - RMBS			4	1.A	251	102.7033	253	246	249		(1)			6.500	5.770	MON	1	16	07/15/2005	05/01/2032
31292Y-3V-7	FH C14412 - RMBS			4	1.A	1,690	101.7859	1,740	1,709	1,709		18			6.000	5.890	MON	9	103	09/22/2003	09/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31293E-4T-4	FH C18934 - RMBS			4	1.A	1,020	101.8078	1,050	1,031	1,031		11			6.000	5.919	MON	5	62	06/02/2004	12/01/2028
31293L-HQ-0	FH C22939 - RMBS			4	1.A	706	100.5939	718	714	714		8			6.000	5.834	MON	4	43	09/22/2003	03/01/2029
31294B-5X-9	FH C35362 - RMBS			4	1.A	532	103.7322	539	520	520		58			7.000	6.860	MON	3	36	02/05/2002	01/01/2030
31294E-G3-7	FH C37418 - RMBS			4	1.A	2,386	103.7322	2,561	2,469	2,409		37			7.000	8.804	MON	14	173	07/24/2000	04/01/2030
31294E-YK-9	FH C37914 - RMBS			4	1.A	2,636	103.7322	2,760	2,660	2,660		24			7.000	6.852	MON	16	186	02/05/2002	05/01/2030
31296K-7L-1	FH A11799 - RMBS			4	1.A	3,229	102.1592	3,275	3,206	3,223		(6)			6.500	6.151	MON	17	208	07/15/2005	08/01/2033
31296S-A9-7	FH A17232 - RMBS			4	1.A	25,318	100.5939	25,760	25,608	25,608		287			6.000	5.978	MON	128	1,536	05/10/2005	12/01/2033
31296S-KM-7	FH A17500 - RMBS			4	1.A	295	102.8021	297	289	293		(4)			6.500	5.761	MON	2	19	07/15/2005	01/01/2034
31297A-ZM-9	FH A23448 - RMBS			4	1.A	97	102.3555	98	96	97					6.500	5.780	MON	1	6	07/15/2005	06/01/2034
31297C-ZT-0	FH A25254 - RMBS			4	1.A	22,731	103.2547	23,318	22,583	22,728		(2)			6.500	6.143	MON	122	1,468	07/15/2005	08/01/2034
31297E-KV-7	FH A26608 - RMBS			4	1.A	1,518	104.2532	1,557	1,493	1,505		(13)			6.500	6.071	MON	8	97	07/15/2005	09/01/2034
31297E-W3-6	FGOLD 30YR - RMBS			4	1.A	579	103.1846	589	571	577					6.500	5.942	MON	3	37	07/15/2005	09/01/2034
31297P-UZ-2	FH A34200 - RMBS			4	1.A	265	103.7219	273	263	265					6.500	6.081	MON	1	17	07/15/2005	04/01/2035
31298E-YB-5	FGOLD 30YR - RMBS			4	1.A	3,089	102.8506	3,191	3,103	3,103		13			6.000	5.924	MON	16	186	09/22/2003	11/01/2029
31298G-XT-2	FH C47890 - RMBS			4	1.A	465	101.7299	485	477	461		2			6.000	7.475	MON	2	29	04/05/2001	02/01/2031
31298Q-CA-4	FH C53665 - RMBS			4	1.A	882	104.2125	923	886	882		3			6.500	6.704	MON	5	58	02/05/2002	06/01/2031
31298S-RN-6	FH C55893 - RMBS			4	1.A	6,389	103.7322	6,684	6,443	6,443		52			7.000	6.675	MON	38	451	02/05/2002	03/01/2031
31298S-VJ-0	FH C56017 - RMBS			4	1.A	1,584	102.1592	1,627	1,593	1,585		6			6.500	6.753	MON	9	104	02/05/2002	03/01/2031
31371J-7C-2	FN 253891 - RMBS			4	1.A	3,585	101.8616	3,622	3,556	3,569		(17)	16		7.500	6.587	MON	22	267	02/07/2002	07/01/2031
31371J-DS-0	FN 253113 - RMBS			4	1.A	2,783	102.8772	2,815	2,736	2,768		(12)	8		7.500	5.591	MON	17	205	02/07/2002	03/01/2030
31371J-SC-9	FN 253515 - RMBS			4	1.A	2,945	102.7958	2,968	2,887	2,913		10	16		7.500	5.926	MON	18	217	02/07/2002	11/01/2030
31371J-WC-4	FN 253643 - RMBS			4	1.A	2,896	103.2088	2,910	2,820	2,886		17			7.500	4.306	MON	18	211	02/07/2002	02/01/2031
31371J-XA-7	FNMA 30YR - RMBS			4	1.A	221	103.1270	222	216	219		(2)			7.500	5.216	MON	1	16	07/30/2001	03/01/2031
31371J-XB-5	FN 253674 - RMBS			4	1.A	34	103.6124	35	34	34					8.000	6.510	MON		3	07/06/2001	03/01/2031
31371K-DV-0	FN 254016 - RMBS			4	1.A	1,346	99.7662	1,346	1,349	1,345		(1)			8.500	8.476	MON	10	115	10/02/2001	09/01/2031
31371M-SB-4	FN 256214 - RMBS			4	1.A	7,539	96.5852	7,932	8,212	7,859		147			4.500	5.820	MON	31	370	04/07/2006	03/01/2036
31376C-BM-5	FN 351144 - RMBS			4	1.A	26	99.8474	26	26	26					8.000	7.054	MON		2	11/20/1998	06/01/2026
31379H-VS-6	FN 420125 - RMBS			4	1.A	1,016	99.8863	1,018	1,019	1,016					8.000	7.254	MON	7	82	11/20/1998	05/01/2026
31379J-G6-7	FN 420621 - RMBS			4	1.A	20	99.8071	20	20	20					7.500	7.882	MON		1	10/29/1998	12/01/2027
31382W-5U-2	FN 495059 - RMBS			4	1.A	499	99.6789	499	501	499					8.000	7.954	MON	3	40	08/08/2001	05/01/2029
31383L-CG-8	FN 505971 - RMBS			4	1.A	829	99.6854	835	838	832		2			7.500	7.860	MON	5	63	04/11/2000	07/01/2029
31383S-FY-1	FN 511483 - RMBS			4	1.A	1,985	102.8251	2,020	1,964	1,984		(1)			8.000	6.707	MON	13	157	08/08/2001	09/01/2029
31383T-KR-8	FN 512504 - RMBS			4	1.A	437	100.0313	438	438	438		1			8.000	6.923	MON	3	35	08/08/2001	10/01/2029
31384A-G8-5	FN 517823 - RMBS			4	1.A	268	100.4529	269	268	268					8.000	7.636	MON	2	21	08/08/2001	02/01/2030
31384K-GS-9	FN 525909 - RMBS			4	1.A	106	100.3563	106	105	105					7.500	6.980	MON	1	8	02/07/2002	12/01/2029
31384M-G2-2	FN 527717 - RMBS			4	1.A	82	100.0219	82	82	82					7.500	7.233	MON	1	6	02/07/2002	01/01/2030
31384U-NK-6	FN 534194 - RMBS			4	1.A	588	100.1761	590	589	589		2			8.000	7.552	MON	4	47	08/08/2001	04/01/2030
31384V-BT-8	FN 534750 - RMBS			4	1.A	3,764	99.6659	3,764	3,777	3,762		(2)	2		8.000	8.017	MON	25	302	08/08/2001	03/01/2030
31384V-QG-0	FN 535155 - RMBS			4	1.A	728	103.5487	743	717	728		(1)			8.000	6.297	MON	5	57	07/06/2001	02/01/2030
31384V-UY-6	FN 535299 - RMBS			4	1.A	160	101.9379	161	158	159		(1)			7.500	6.324	MON	1	12	02/07/2002	05/01/2030
31384V-YW-6	FN 535425 - RMBS			4	1.A	1,391	99.6820	1,391	1,395	1,391		164	4		7.500	7.389	MON	9	105	01/11/2002	08/01/2030
31384W-E6-3	FN 535757 - RMBS			4	1.A	578	102.8025	586	570	577					8.000	6.394	MON	4	46	08/08/2001	01/01/2031
31384W-KQ-2	FN 535903 - RMBS			4	1.A	32	102.1465	32	31	32					7.500	5.566	MON		2	07/30/2001	03/01/2031
31384W-LB-4	FNMA 30YR - RMBS			4	1.A	281	101.5190	280	276	280					8.000	6.403	MON	2	22	08/08/2001	03/01/2031
31384W-LX-6	FN 535942 - RMBS			4	1.A	216	103.7456	220	212	216					8.000	5.952	MON	1	17	07/06/2001	04/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31384W-S8-4	FN 536143 - RMBS			4	1.A	394	101.1566	398	393	394					8.000	7.478	MON	3	31	08/08/2001	04/01/2030
31384W-XN-5	FN 536285 - RMBS			4	1.A	1,812	100.3351	1,816	1,810	1,810		(3)	13		8.500	8.173	MON	13	154	10/02/2001	08/01/2030
31384W-Y3-8	FN 536330 - RMBS			4	1.A	968	102.2395	981	959	967					8.000	6.986	MON	6	77	08/08/2001	04/01/2030
31385A-RX-7	FN 538802 - RMBS			4	1.A	626	100.1336	629	628	628		1			8.000	7.675	MON	4	50	08/08/2001	06/01/2030
31385C-WQ-2	FN 540755 - RMBS			4	1.A	664	100.3317	666	664	664					8.000	7.560	MON	4	53	08/08/2001	05/01/2030
31385E-WH-8	FN 542548 - RMBS			4	1.A	1,018	100.2777	1,023	1,020	1,020		2			8.000	7.675	MON	7	82	08/08/2001	07/01/2030
31385F-QZ-2	FN 543272 - RMBS			4	1.A	1,099	100.9919	1,109	1,098	1,099					8.000	7.493	MON	7	88	08/08/2001	07/01/2030
31385G-ZH-0	FNMA 30YR - RMBS			4	1.A	37	100.2315	37	37	37					8.000	7.680	MON		3	07/06/2001	09/01/2030
31385H-S2-9	FN 545137 - RMBS			4	1.A	1,843	101.6880	1,851	1,821	1,835		(9)	1		7.500	6.066	MON	11	137	07/30/2001	08/01/2031
31385K-3Y-9	FN 547215 - RMBS			4	1.A	1,122	100.1583	1,126	1,124	1,124		2			8.000	7.673	MON	7	90	08/08/2001	07/01/2030
31385N-GV-5	FN 547512 - RMBS			4	1.A	197	101.5904	199	195	196					8.000	7.361	MON	1	16	07/06/2001	08/01/2030
31385S-K5-6	FN 551216 - RMBS			4	1.A	3,605	100.7963	3,651	3,622	3,622		18			7.500	6.999	MON	23	272	02/07/2002	09/01/2030
31386B-UH-5	FN 558684 - RMBS			4	1.A	246	102.2031	248	243	244		(2)			7.500	6.356	MON	2	18	02/07/2002	01/01/2031
31386D-TN-0	FN 560457 - RMBS			4	1.A	854	100.6058	859	854	852		(1)			7.500	7.274	MON	5	64	02/07/2002	12/01/2030
31386H-4A-6	FN 564317 - RMBS			4	1.A	339	102.5670	344	335	339					8.500	7.355	MON	2	28	10/02/2001	11/01/2030
31386H-MR-9	FN 563868 - RMBS			4	1.A	3,167	99.6666	3,167	3,178	3,165		(2)	1		7.500	7.509	MON	20	238	01/11/2002	01/01/2031
31386J-FQ-5	FN 564575 - RMBS			4	1.A	8,307	100.1416	8,322	8,310	8,293		(15)	(17)		7.500	7.259	MON	52	623	02/07/2002	03/01/2031
31386N-XE-3	FN 568677 - RMBS			4	1.A	3,079	100.0562	3,090	3,088	3,088		9			7.500	6.992	MON	19	232	01/11/2002	01/01/2031
31386X-TB-2	FN 576646 - RMBS			4	1.A	171	99.9065	172	172	171					7.500	7.509	MON	1	13	02/07/2002	02/01/2031
31388D-Y7-7	FN 602034 - RMBS			4	1.A	551	100.2475	552	551	551					8.000	7.367	MON	4	44	08/08/2001	08/01/2031
31388T-WE-9	FN 614545 - RMBS			4	1.A	3,726	100.1402	3,741	3,735	3,735		10			8.500	8.162	MON	26	318	10/02/2001	07/01/2031
31389E-AK-1	FN 622910 - RMBS			4	1.A	48,104	102.6089	49,359	48,104	48,104					6.000	5.879	MON	241	2,886	01/18/2002	10/01/2031
31389F-SU-7	FN 624331 - RMBS			4	1.A	2,495	99.9082	2,499	2,502	2,493		(2)			7.500	7.443	MON	16	188	02/07/2002	02/01/2032
31389Q-MM-7	FN 632264 - RMBS			4	1.A	664	99.6323	664	666	664					7.500	7.503	MON	4	50	02/07/2002	03/01/2032
31389S-DD-3	FN 633800 - RMBS			4	1.A	21,663	100.6580	21,805	21,663	21,663					6.000	5.890	MON	108	1,300	02/20/2002	12/01/2031
31389X-JK-0	FN 638466 - RMBS			4	1.A	2,979	99.7764	2,975	2,982	2,973		(6)	(7)		7.500	7.068	MON	19	224	02/07/2002	03/01/2032
3138LT-YP-7	FN A03417 - RMBS			4	1.A	345,161	98.2220	345,161	351,410	345,161		12,896	6,248		3.000	4.666	MON	879	10,542	05/24/2012	05/01/2027
3138LT-Z8-4	FN A03466 - RMBS			4	1.A	311,703	98.2228	311,703	317,343	311,703		11,716	5,640		3.000	4.664	MON	793	9,520	05/24/2012	06/01/2027
31391M-GG-2	FN 670799 - RMBS			4	1.A	7,127	102.6691	7,446	7,252	7,166		37			6.400	6.952	MON	39	464	10/09/2002	11/01/2032
31392F-ES-2	FNR 0271G AP - CMO/RMBS			4	1.A	83,104	98.6821	83,104	84,214	83,104		2,312	1,110		5.000	5.619	MON	351	4,211	11/21/2003	11/25/2032
31397Q-ZP-6	FNR 2011-17 KA - CMO/RMBS			4	1.A	239,777	96.2069	239,777	249,231	239,777		16,704	9,454		4.000	5.028	MON	831	9,969	10/07/2011	03/25/2041
31403G-XW-7	FN 748693 - RMBS			4	1.A	58,323	103.1056	59,846	58,043	58,313		(7)			6.500	6.119	MON	314	3,773	10/23/2003	10/01/2033
31406T-MF-5	FN 819458 - RMBS			4	1.A	219,181	99.4883	219,181	220,308	219,181			1,127		5.000	5.118	MON	918	11,015	01/10/2005	03/01/2034
31406Y-SP-6	FN 824126 - RMBS			4	1.A	187,529	99.1832	187,529	189,073	187,529			1,544		5.000	5.234	MON	788	9,454	01/10/2005	03/01/2035
31407F-VJ-6	FN 829617 - RMBS			4	1.A	44,275	100.3586	44,433	44,275	44,275					5.000	4.860	MON	184	2,214	01/10/2005	06/01/2035
31407Q-4E-3	FN 837921 - RMBS			4	1.A	300,487	99.2540	300,487	302,745	300,487			2,258		5.000	5.189	MON	1,261	15,137	01/10/2005	07/01/2035
31407T-7E-4	FN 840693 - RMBS			4	1.A	56,905	99.1829	56,905	57,373	56,905			469		5.000	5.228	MON	239	2,869	01/10/2005	08/01/2035
31407T-UQ-1	FN 840391 - RMBS			4	1.A	319,820	99.1702	319,820	322,496	319,820			2,676		5.000	5.227	MON	1,344	16,125	01/10/2005	07/01/2035
31409Y-L5-4	FN 882448 - RMBS			4	1.A	502,060	99.2747	502,060	505,728	502,060			3,668		5.000	5.181	MON	2,107	25,286	04/10/2006	02/01/2036
31410R-7C-7	FN 895591 - RMBS			4	1.A	191,013	98.2778	191,013	194,361	191,013			3,347		5.000	5.526	MON	810	9,718	04/10/2006	04/01/2036
31410S-TH-0	FN 896152 - RMBS			4	1.A	153,365	99.1721	153,365	154,645	153,365			1,280		5.000	5.220	MON	644	7,732	04/10/2006	03/01/2036
31410T-7H-2	FN 897396 - RMBS			4	1.A	213,970	99.3978	213,970	215,266	213,970			1,296		5.000	5.138	MON	897	10,763	04/10/2006	08/01/2036
31410V-SA-9	FN 898813 - RMBS			4	1.A	984	98.9946	1,018	1,028	1,012		28			5.000	5.471	MON	4	51	12/08/2006	11/01/2036
31412C-B3-3	FN 920858 - RMBS			4	1.A	54,301	99.6440	54,301	54,495	54,301			194		5.000	5.057	MON	227	2,725	04/10/2006	10/01/2036
31415L-S3-2	FN 983538 - RMBS			4	1.A	21,986	99.6440	21,986	22,065	21,986		699	79		5.000	5.057	MON	92	1,103	02/23/2009	04/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31417B-ZA-8	FN AB5236 - RMBS			4	1.A	261,258	98.2758	261,258	265,842	261,258		9,706	4,584		3.000	4.655	MON	665	7,975	05/22/2012	05/01/2027
31418A-F2-9	FN MA1084 - RMBS			4	1.A	309,246	96.3160	309,246	321,074	309,246		24,772	11,828		3.500	5.505	MON	936	11,238	05/29/2012	06/01/2032
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						5,331,238	XXX	5,342,184	5,424,484	5,332,612		138,358	84,929		XXX	XXX	XXX	18,847	226,255	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						5,551,689,189	XXX	5,417,035,497	5,058,949,484	5,483,605,983		(28,690,808)	84,929		XXX	XXX	XXX	62,896,327	94,658,325	XXX	XXX
000000-00-0	AIC to Allstate Foundation Donation						0.0000		1						0.000	0.000	N/A		(35,000,000)	03/02/2024	
00033Y-AA-4	GLOBAL AUTO HOLDINGS PLC		C	1,2	4.C FE	7,942,000	101.7658	8,039,500	7,900,000	7,941,589		(411)			11.500	11.326	FA	80,756		11/20/2024	08/15/2029
00084D-AU-4	ABN AMRO BANK NV		C	2	2.A FE	17,000,000	95.1921	16,182,659	17,000,000	17,000,000					1.542	1.542	JD	10,923	262,140	06/09/2021	06/16/2027
00108W-AM-2	AEP TEXAS INC			1,2	2.A FE	6,722,798	85.6741	5,783,000	6,750,000	6,734,324		2,658			2.100	2.145	JJ	70,875	141,750	06/29/2020	07/01/2030
00108W-AN-0	AEP TEXAS INC			1,2	2.A FE	1,356,905	66.2956	1,375,634	2,075,000	1,370,493		10,841			3.450	6.040	MN	9,147	71,588	09/21/2023	05/15/2051
00108W-AP-5	AEP TEXAS INC			1,2	2.A FE	997,160	95.6772	956,772	1,000,000	997,829		294			4.700	4.735	MN	6,006	47,000	05/16/2022	05/15/2032
00108W-AS-9	AEP TEXAS INC			1,2	2.A FE	5,629,526	101.2870	5,672,074	5,600,000	5,628,912		(615)			5.450	5.313	MN	38,998	104,761	11/22/2024	05/15/2029
00108W-AT-7	AEP TEXAS INC			1,2	2.A FE	9,974,600	100.6175	10,061,754	10,000,000	9,975,639		1,039			5.700	5.734	MN	72,833	273,917	05/20/2024	05/15/2034
001192-AL-7	SOUTHERN COMPANY GAS CAPITAL CORP			1,2	2.A FE	7,493,250	99.0796	7,430,972	7,500,000	7,499,430		900			3.875	3.884	MN	37,135	290,625	11/13/2015	11/15/2025
00119L-AA-9	AG ISSUER LLC			2	4.A FE	5,179,739	99.1337	5,254,087	5,300,000	5,186,632		6,893			6.250	7.014	MS	110,417		11/22/2024	03/01/2028
00130H-CB-9	AES CORP			1,2	2.C FE	7,874,251	99.0385	7,937,937	8,015,000	7,989,015		45,308			3.300	3.896	JJ	121,962	264,495	04/21/2022	07/15/2025
00130H-CC-7	AES CORP			1,2	2.C FE	4,481,865	92.1804	4,148,117	4,500,000	4,489,251		1,767			3.950	3.999	JJ	81,963	177,750	05/15/2020	07/15/2030
00130H-CG-8	AES CORP			1,2	2.C FE	2,896,784	83.3307	2,994,073	3,593,000	3,029,674		76,783			2.450	5.541	JJ	40,591	88,029	03/22/2023	01/15/2031
00130H-CH-6	AES CORP			1,2	2.C FE	4,205,676	100.5415	4,317,253	4,294,000	4,228,158		17,396			5.450	5.952	JD	19,502	224,676	11/22/2024	06/01/2028
00175P-AC-7	AMN HEALTHCARE INC			1,2	3.C FE	2,585,600	89.7232	2,296,915	2,560,000	2,296,915	(9,632)	(2,352)			4.000	3.883	AO	21,618	102,400	12/14/2021	04/15/2029
001877-AA-7	API GROUP DE INC			1,2	4.A FE	450,470	91.3942	456,971	500,000	456,525		6,055			4.125	6.361	JJ	9,510	10,313	04/02/2024	07/15/2029
00206R-BH-4	AT&T INC			1,2	2.B FE	17,473,756	83.2013	16,854,086	20,257,000	17,613,044		84,086			4.300	5.448	JD	38,713	862,451	11/22/2024	12/15/2042
00206R-BK-7	AT&T INC	LS		1,2	2.B FE	3,030,479	81.9588	2,935,764	3,582,000	3,053,136		13,745			4.350	5.568	JD	6,925	155,817	04/20/2023	06/15/2045
00206R-CP-5	AT&T INC			1,2	2.B FE	20,042,409	92.4875	19,915,330	21,533,000	20,188,568		95,387			4.500	5.284	MN	123,815	968,985	08/17/2023	05/15/2035
00206R-DR-0	AT&T INC			1,2	2.B FE	3,930,813	97.7305	3,789,010	3,877,000	3,926,002		(2,740)			5.250	5.105	MS	67,848	203,543	04/06/2023	03/01/2037
00206R-FW-7	AT&T INC			1,2	2.B FE	4,786,950	94.2989	4,714,944	5,000,000	4,805,148		10,901			4.900	5.328	FA	93,236	245,000	04/10/2023	08/15/2037
00206R-GQ-9	AT&T INC			1,2	2.B FE	14,193,312	96.8475	13,688,422	14,134,000	14,164,929		(4,871)			4.300	4.251	FA	229,599	607,762	11/27/2018	02/15/2030
00206R-HJ-4	AT&T INC			1,2	2.B FE	12,681,993	97.8340	12,149,999	12,419,000	12,568,892		(36,666)			4.350	3.999	MS	180,076	540,227	12/22/2021	03/01/2029
00206R-HK-1	AT&T INC			1,2	2.B FE	16,653,527	92.5630	16,242,023	17,547,000	16,702,086		40,547			4.850	5.339	MS	283,677	851,030	12/21/2023	03/01/2039
00206R-HT-2	AT&T INC			1,2	2.B FE	1,132,152	99.1200	985,253	994,000	1,019,093		(31,674)			3.875	0.659	JJ	17,761	38,518	01/01/2021	01/15/2026
00206R-JY-9	AT&T INC			1,2	2.B FE	2,838,416	86.9870	2,945,381	3,386,000	2,881,498		43,081			2.750	5.542	JD	7,760	93,115	04/30/2024	06/01/2031
00206R-JZ-6	AT&T INC			1,2	2.B FE	32,004,000	76.6265	32,219,165	42,047,000	32,478,146		348,248			3.500	5.642	JD	122,637	1,471,645	12/06/2023	06/01/2041
00206R-KG-6	AT&T INC			1,2	2.B FE	9,935,730	90.9322	9,111,410	10,020,000	9,948,760		7,961			1.650	1.882	FA	68,888	150,975	09/05/2024	02/01/2028
00206R-KH-4	AT&T INC.			1,2	2.B FE	4,010,150	82.6715	4,133,575	5,000,000	4,096,563		86,413			2.250	5.348	FA	46,875	56,250	02/27/2024	02/01/2032
00206R-LV-2	AT&T INC			1,2	2.B FE	7,140,504	66.2366	6,888,605	10,400,000	7,171,167		28,927			3.650	5.717	MS	111,771	365,000	11/22/2024	09/15/2059
00206R-MM-1	AT&T INC			1,2	2.B FE	1,464,768	80.5534	1,409,684	1,750,000	1,472,838		8,070			2.550	4.750	JD	3,719	22,313	09/05/2024	12/01/2033
00206R-MN-9	AT&T INC			1,2	2.B FE	3,364,000	68.9904	3,449,519	5,000,000	3,374,583		10,583			3.800	6.102	JD	15,833	190,000	04/25/2024	12/01/2057
00206R-MT-6	AT&T INC			1,2	2.B FE	5,311,666	100.4004	5,407,566	5,386,000	5,316,362		4,428			5.400	5.582	FA	109,874	199,422	04/30/2024	02/15/2034
00218Q-AA-8	AS MILEAGE PLAN IP LTD			1,2	2.C FE	10,000,000	97.4072	9,740,723	10,000,000	10,000,000					5.021	5.021	JAJO	105,999		10/01/2024	10/20/2029
00218Q-AB-6	AS MILEAGE PLAN IP LTD			1,2	2.C FE	5,000,000	97.6350	4,881,750	5,000,000	5,000,000					5.308	5.308	JAJO	56,029		10/01/2024	10/20/2031
00253P-AA-6	AAR ESCROW ISSUER LLC			1,2	3.B FE	6,487,800	101.4108	6,540,994	6,450,000	6,482,728		(5,072)			6.750	6.609	MS	128,194	234,619	05/01/2024	03/15/2029
00253X-AA-9	AADVANTAGE LOYALTY IP LTD			1	3.A FE	17,978,837	99.6767	17,442,527	17,499,093	17,421,680	132,403	(59,283)			5.500	4.472	JAJO	189,817	951,299	12/18/2024	04/20/2026
00253X-AB-7	AADVANTAGE LOYALTY IP LTD			1	3.A FE	6,422,926	99.1687	6,376,549	6,430,000	6,376,507	82,459	338			5.750	5.777	JAJO	71,891	310,997	11/22/2024	04/20/2029
00287Y-CA-5	ABBVIE INC			1,2	1.G FE	4,001,550	85.4330	4,271,648	5,000,000	4,048,239		39,105			4.050	6.002	MN	22,500	202,500	10/16/2023	11/21/2039
00287Y-CZ-0	ABBVIE INC			1,2	1.G FE	2,693,400	88.4799	2,654,398	3,000,000	2,710,733		9,729			4.625	5.482	AO	34,688	138,750	02/23/2023	10/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00287Y-DT-3	ABBVIE INC			1,2	1.G FE	5,151,050	99.9798	4,998,988	5,000,000	5,142,981		(8,069)			4.950	4.406	MS	72,875	136,813	08/05/2024	03/15/2031
00489L-AK-9	ACRISURE LLC			1,2	5.B FE	1,524,375	103.5501	1,553,252	1,500,000	1,523,672		(703)			8.250	7.790	FA	51,563		10/24/2024	02/01/2029
00489L-AL-7	ACRISURE LLC			1,2	4.B FE	8,450,000	102.9715	8,701,092	8,450,000	8,450,000					7.500	7.503	MN	80,979	255,260	06/05/2024	11/06/2030
00489L-AM-5	ACRISURE LLC			1,2	5.B FE	4,603,761	104.2094	4,793,632	4,600,000	4,603,691		(69)			8.500	8.478	JD	17,378	190,069	11/22/2024	06/15/2029
00510R-AD-5	ACUITY BRANDS LIGHTING INC			1,2	2.B FE	4,102,183	85.1435	3,501,953	4,113,000	4,106,355		1,056			2.150	2.179	JD	3,930	88,430	10/27/2020	12/15/2030
00653V-AA-9	ADAPTHEALTH LLC			1,2	4.A FE	11,555,250	97.9030	10,832,962	11,065,000	10,832,962	1,350,504	(66,416)			6.125	5.307	FA	282,388	677,731	06/02/2021	08/01/2028
00653V-AE-1	ADAPTHEALTH LLC			1,2	4.A FE	171,372	90.6159	169,452	187,000	169,452	(2,203)	283			5.125	7.047	MS	3,195		11/22/2024	03/01/2030
00653V-AE-1	ADAPTHEALTH LLC	LS		1,2	4.A FE	910,000	90.6159	824,605	910,000	824,605	114,738				5.125	5.124	MS	15,546	46,638	08/12/2021	03/01/2030
00687Y-AB-1	ADIENT GLOBAL HOLDINGS LTD		C	1,2	3.B FE	9,268,750	101.1879	9,359,882	9,250,000	9,262,821		(2,662)			7.000	6.950	AO	136,694	647,500	03/01/2023	04/15/2028
00687Y-AC-9	ADIENT GLOBAL HOLDINGS LTD		C	1,2	4.B FE	4,488,125	101.9724	4,384,813	4,300,000	4,384,813	(99,451)	(3,861)			8.250	7.795	AO	74,892	354,750	01/17/2024	04/15/2031
00737W-AA-7	ADTALEM GLOBAL EDUCATION INC			1,2	3.C FE	501,529	97.6913	498,226	510,000	498,226	(3,399)	96			5.500	6.076	MS	9,350		12/18/2024	03/01/2028
00751Y-AF-3	ADVANCE AUTO PARTS INC			1,2	3.A FE	1,922,035	89.2806	1,811,503	2,029,000	1,811,503	(114,716)	2,668			1.750	3.664	AO	8,877	18,008	12/06/2024	10/01/2027
00774C-AB-3	AECOM			1,2	3.B FE	6,066,186	99.0402	5,938,452	5,996,000	5,938,452	(4,231)	(10,139)			5.125	4.925	MS	90,481	307,295	06/26/2019	03/15/2027
00774M-AC-9	AERCAP IRELAND CAPITAL DAC		C	1	2.A FE	637,094	99.9438	599,663	600,000	600,000		(9,813)			3.500	3.500	JJ	9,683	21,000	01/01/2021	01/15/2025
00774M-AV-7	AERCAP IRELAND CAPITAL DAC		C	1,2	2.A FE	9,983,200	95.7293	9,572,928	10,000,000	9,993,744		3,498			2.450	2.485	AO	42,194	245,000	10/21/2021	10/29/2026
00774M-AX-3	AERCAP IRELAND CAPITAL DAC		C	1,2	2.A FE	26,240,662	87.1319	27,260,096	31,286,000	26,726,762		408,112			3.300	5.830	JJ	433,050	722,238	11/22/2024	01/30/2032
00774M-AY-1	AERCAP IRELAND CAPITAL DAC		C	1,2	2.A FE	7,740,833	85.1622	7,141,700	8,386,000	7,779,346		35,243			3.400	4.352	AO	49,105	227,562	04/30/2024	10/29/2033
00774M-AZ-8	AERCAP IRELAND CAPITAL DAC		C	1,2	2.A FE	19,064,870	78.2650	18,783,591	24,000,000	19,266,708		156,451			3.850	5.634	AO	159,133	924,000	08/10/2023	10/29/2041
00774M-BC-8	AERCAP IRELAND CAPITAL DAC		C	1,2	2.A FE	23,438,136	101.8914	23,634,734	23,196,000	23,409,677		(28,459)			5.750	5.445	JD	92,623	1,190,020	08/05/2024	06/06/2028
00774M-BL-8	AERCAP IRELAND CAPITAL DAC		C	1,2	2.A FE	29,824,200	97.7989	29,339,685	30,000,000	29,834,051		9,851			4.625	4.758	MS	427,813		09/03/2024	09/10/2029
00774M-BM-6	AERCAP IRELAND CAPITAL DAC		C	1,2	2.A FE	14,765,550	95.2072	14,281,081	15,000,000	14,771,236		5,686			4.950	5.152	MS	228,938		09/03/2024	09/10/2034
007944-AF-8	ADVENTIST HEALTH SYSTEM/WEST			1,2	2.A FE	12,152,195	91.0601	10,802,454	11,863,000	12,081,935		(68,263)			2.952	2.435	MS	116,732	327,790	11/22/2024	03/01/2029
00817Y-AJ-7	AETNA INC			1,2	2.B FE	10,799,703	81.1588	9,570,242	11,792,000	10,855,535		33,313			4.500	5.200	MN	67,804	530,640	04/06/2023	05/15/2042
00846U-AK-7	AGILENT TECHNOLOGIES INC			1,2	2.A FE	487,351	97.2767	496,111	510,000	495,454		7,995			3.050	4.798	MS	4,278	15,555	12/21/2023	09/22/2026
00846U-AN-1	AGILENT TECHNOLOGIES INC			1,2	2.A FE	511,601	84.7717	517,107	610,000	520,840		9,239			2.300	5.081	MS	4,248	7,015	03/25/2024	03/12/2031
00846U-AQ-4	AGILENT TECHNOLOGIES INC			1,2	2.A FE	17,975,880	98.7693	17,778,471	18,000,000	17,978,281		2,401			4.200	4.248	MS	235,200		09/04/2024	09/09/2027
00846U-AR-2	AGILENT TECHNOLOGIES INC			1,2	2.A FE	9,963,800	94.9505	9,495,047	10,000,000	9,964,702		902			4.750	4.796	MS	147,778		09/04/2024	09/09/2034
008911-BK-4	AIR CANADA			1,2	3.A FE	8,150,360	97.1610	7,838,949	8,068,000	7,838,949	150,869	(20,005)			3.875	3.607	FA	118,107	312,635	12/21/2021	08/15/2026
00912X-BF-0	AIR LEASE CORP			1,2	2.B FE	8,462,081	98.2943	7,318,007	7,445,000	7,950,213		(138,701)			4.625	2.576	AO	86,083	318,385	11/22/2024	10/01/2028
00914A-AK-8	AIR LEASE CORP			1,2	2.B FE	6,200,700	88.6220	5,317,322	6,000,000	6,132,878		(21,369)			3.125	2.701	JD	15,625	187,500	08/18/2021	12/01/2030
00914A-AM-4	AIR LEASE CORP			1,2	2.B FE	2,976,810	95.3201	2,859,602	3,000,000	2,992,555		4,498			1.875	2.031	FA	21,250	56,250	05/17/2021	08/15/2026
00914A-AQ-5	AIR LEASE CORP	LS		1,2	2.B FE	2,949,690	90.1739	2,705,217	3,000,000	2,972,814		7,097			2.100	2.360	MS	21,000	63,000	08/11/2021	09/01/2028
00914A-AR-3	AIR LEASE CORP	LS		1,2	2.B FE	5,434,000	94.9276	5,221,016	5,500,000	5,472,188		13,190			2.200	2.456	JJ	55,794	121,000	01/05/2022	01/15/2027
010392-FY-9	ALABAMA POWER CO			1,2	1.E FE	9,991,600	97.8043	9,780,432	10,000,000	9,995,666		1,916			3.750	3.767	MS	125,000	375,000	08/09/2022	09/01/2027
010392-GB-8	ALABAMA POWER CO			1,2	1.E FE	9,992,405	103.6266	10,362,659	10,000,000	9,993,996		1,514			5.850	5.859	MN	74,750	594,750	11/06/2023	11/15/2033
012653-AD-3	ALBEMARLE CORP			1,2	2.C FE	7,096,466	99.1641	7,043,629	7,103,000	7,099,877		1,462			4.650	4.669	JD	27,524	330,290	05/10/2022	06/01/2027
013092-AA-9	ALBERTSONS COMPANIES INC			1,2	3.B FE	934,232	100.3532	933,285	930,000	933,285	(307)	(640)			7.500	5.441	MS	20,538		12/18/2024	03/15/2026
013092-AB-7	ALBERTSONS COMPANIES INC			1,2	3.B FE	4,074,963	99.5875	3,968,561	3,985,000	3,968,561	(6,619)	(12,494)			5.875	5.248	FA	88,445	234,119	10/03/2019	02/15/2028
013092-AC-5	ALBERTSONS COMPANIES INC			1,2	3.B FE	11,603,580	97.9013	11,454,457	11,700,000	11,402,211	75,107	36,003			4.625	5.017	JJ	249,519	541,125	10/14/2022	01/15/2027
013092-AG-6	ALBERTSONS COMPANIES INC			1,2	3.B FE	6,294,412	91.0160	6,762,491	7,430,000	6,615,001	(1,699)	164,766			3.500	6.521	MS	76,570	260,050	04/04/2023	03/15/2029
013716-AQ-8	RIO TINTO ALCAN INC			1	1.F FE	952,366	110.5063	895,101	810,000	923,170		(15,426)			7.250	4.632	MS	17,291	58,725	01/23/2023	03/15/2031
013822-AC-5	ALCOA NEDERLAND HOLDING BV		C	1,2	3.A FE	1,565,104	99.9123	1,639,560	1,641,000	1,592,051		12,654			6.125	7.137	MN	12,843	100,511	10/03/2022	05/15/2028
01400E-AA-1	ALCON FINANCE CORP			1,2	2.A FE	5,572,448	96.6458	5,412,167	5,600,000	5,592,796		4,178			2.750	2.827	MS	41,922	154,000	09/16/2019	09/23/2026
01400E-AB-9	ALCON FINANCE CORP			1,2	2.A FE	7,746,351	91.6791	6,890,600	7,516,000	7,635,529		(24,998)			3.000	2.619	MS	61,381	225,480	02/27/2020	09/23/2029
014916-AA-8	ALEXANDER FUNDING TRUST II			1,2	2.C FE	12,634,913	105.5700	13,301,817	12,600,000	12,634,006		(907)			7.467	7.380	JJ	394,631	826,349	11/22/2024	07/31/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
01609W-AX-0	ALIBABA GROUP HOLDING LTD		C	1,2	1.E FE	1,187,955	84.2531	1,145,842	1,360,000	1,193,948		5,993			2.125	4.429	FA	11,399		10/02/2024	02/09/2031
01609W-BH-4	ALIBABA GROUP HOLDING LTD		C	1,2	1.E FE	1,996,760	99.0993	1,981,985	2,000,000	1,996,812		52			4.875	4.909	MN	9,479		11/19/2024	05/26/2030
01609W-BK-7	ALIBABA GROUP HOLDING LTD		C	1,2	1.E FE	14,947,350	97.9308	14,689,616	15,000,000	14,947,729		379			5.250	5.294	MN	76,563		11/19/2024	05/26/2035
01626P-AU-0	ALIMENTATION COUCHE-TARD INC			1,2	2.A FE	13,000,000	97.5645	12,683,382	13,000,000	13,000,000					5.267	5.267	FA	264,374	342,355	02/06/2024	02/12/2034
01748N-AE-4	ALLEGION US HOLDING COMPANY INC			1,2	2.B FE	8,442,380	96.4332	8,206,464	8,510,000	8,467,414		14,453			3.550	3.741	AO	75,526	302,105	01/03/2024	10/01/2027
01748T-AB-7	ALLEGION PLC		C	1,2	2.B FE	7,997,280	93.4458	7,475,667	8,000,000	7,998,848		524			3.500	3.503	AO	70,000	280,000	09/19/2019	10/01/2029
018581-AP-3	BREAD FINANCIAL HOLDINGS INC			1,2	3.C FE	249,193	107.4740	268,685	250,000	249,294		101			9.750	9.834	MS	7,177	17,807	02/05/2024	03/15/2029
01882Y-AD-8	ALLIANT ENERGY FINANCE LLC			1,2	2.B FE	4,991,650	88.8798	4,443,991	5,000,000	4,993,889		918			3.600	3.620	MS	60,000	180,000	02/23/2022	03/01/2032
01882Y-AE-6	ALLIANT ENERGY FINANCE LLC			1,2	2.B FE	9,984,800	102.3449	10,234,487	10,000,000	9,987,762		2,620			5.950	5.983	MS	150,403	528,889	11/07/2023	03/30/2029
01882Y-AF-3	ALLIANT ENERGY FINANCE LLC			1,2	2.B FE	11,202,844	100.6391	11,271,577	11,200,000	11,203,528		684			5.400	5.385	JD	42,000	302,400	11/22/2024	06/06/2027
01883L-AA-1	ALLIANT HOLDINGS INTERMEDIATE LLC			1,2	5.B FE	4,887,750	99.1730	4,859,477	4,900,000	4,859,477	(29,011)	738			6.750	6.843	AO	69,825		10/25/2024	10/15/2027
01883L-AG-8	ALLIANT HOLDINGS INTERMEDIATE LLC			1,2	4.B FE	9,044,505	99.0123	8,960,617	9,050,000	8,960,617	(84,052)	164			6.500	6.510	AO	166,671		11/22/2024	10/01/2031
01883L-AH-6	ALLIANT HOLDINGS INTERMEDIATE LLC			1,2	5.B FE	4,446,200	100.9202	4,440,489	4,400,000	4,440,489	(5,579)	(132)			7.375	7.194	AO	91,942		12/05/2024	10/01/2032
019576-AD-9	ALLIED UNIVERSAL HOLDCO LLC			1,2	4.C FE	15,032,238	102.2085	15,310,837	14,980,000	15,032,721		483			7.875	7.801	FA	445,655	493,760	11/21/2024	02/15/2031
019736-AG-2	ALLISON TRANSMISSION INC			1,2	3.B FE	336,404	88.4747	327,357	370,000	327,357	(2,928)	3,372			3.750	5.021	JJ	5,820	13,875	02/14/2022	01/30/2031
02156L-AA-9	ALTICE FRANCE SA		C	1,2	5.B FE	1,350,133	81.0701	1,459,262	1,800,000	1,420,795		77,173	384,378		8.125	21.160	FA	60,938	73,125	03/15/2024	02/01/2027
02156L-AC-5	ALTICE FRANCE SA		C	1,2	5.B FE	2,636,330	73.7155	2,839,522	3,852,000	2,770,103	705,353	115,664	1,223,326		5.500	17.919	AO	44,726	211,860	11/03/2021	01/15/2028
02156L-AE-1	ALTICE FRANCE SA		C	1,2	5.B FE	4,954,634	75.2862	5,700,670	7,572,000	5,166,540	1,145,736	254,333	2,122,634		5.125	16.158	MS	114,264	388,065	07/14/2022	01/15/2029
02156L-AH-4	ALTICE FRANCE SA		C	1,2	5.B FE	988,886	74.9027	1,123,541	1,500,000	1,023,059	101,446	49,564	304,138		5.500	15.068	AO	17,417	82,500	09/12/2022	10/15/2029
02209S-BD-4	ALTRIA GROUP INC			1,2	2.B FE	5,214,285	98.8077	4,542,192	4,597,000	4,896,860		(71,884)			4.800	3.003	FA	83,972	220,656	02/12/2020	02/14/2029
02209S-BJ-1	ALTRIA GROUP INC			1,2	2.B FE	2,492,225	91.7441	2,293,602	2,500,000	2,495,583		820			3.400	3.436	MN	12,986	85,000	05/04/2020	05/06/2030
02209S-BL-6	ALTRIA GROUP INC			1,2	2.B FE	1,714,300	82.2883	1,785,656	2,170,000	1,765,445		39,702			2.450	5.679	FA	21,709	38,465	03/25/2024	02/04/2032
02209S-BM-4	ALTRIA GROUP INC			1,2	2.B FE	5,368,194	72.2035	3,898,989	5,400,000	5,372,943		1,358			3.400	3.441	FA	74,970	183,600	02/01/2021	02/04/2041
022249-AU-0	HOWMET AEROSPACE INC			1	2.B FE	12,595,083	104.5478	12,417,137	11,877,000	12,518,654		(76,430)			6.750	4.817	JJ	369,672		08/08/2024	01/15/2028
023135-CE-4	AMAZON.COM INC			1	1.D FE	4,998,000	99.5937	4,979,686	5,000,000	4,999,830		736			3.000	3.012	AO	32,500	150,000	05/17/2022	04/13/2025
02342T-AE-9	AMDOCS LTD			1,2	2.B FE	25,299,415	86.9103	22,049,133	25,370,000	25,316,953		8,131			2.538	2.577	JD	28,617	643,891	10/04/2022	06/15/2030
02343J-AA-8	AMCOR FLEXIBLES NORTH AMERICA INC			1,2	2.B FE	4,998,750	99.6288	4,981,439	5,000,000	4,999,886		479			4.000	4.006	MN	24,444	200,000	05/10/2022	05/17/2025
02343U-AG-0	AMCOR FINANCE (USA) INC			1,2	2.B FE	911,140	98.3077	914,262	930,000	923,287		4,908			3.625	4.193	AO	5,900	33,713	06/02/2022	04/28/2026
02352N-AA-7	AMER SPORTS CO			1,2	3.C FE	13,255,866	101.3128	13,423,942	13,250,000	13,256,226	(654)	1,014			6.750	6.740	MS	298,125	480,797	11/22/2024	02/16/2031
023608-AL-6	AMEREN CORP			1,2	2.A FE	6,047,825	93.9935	5,714,802	6,080,000	6,050,697		1,896			1.950	2.171	MS	34,909	109,200	11/22/2024	03/15/2027
023608-AP-7	AMEREN CORP			1,2	2.B FE	13,981,940	101.6293	14,228,101	14,000,000	13,989,151		6,583			5.700	5.743	JD	66,500	822,383	11/15/2023	12/01/2026
023608-AQ-5	AMEREN CORP			1,2	2.B FE	14,966,100	100.1535	15,023,029	15,000,000	14,973,077		6,815			5.000	5.050	JJ	345,833	425,000	12/18/2023	01/15/2029
02360F-AB-2	UNION ELECTRIC CO			1	1.F FE	4,044,447	99.1002	4,288,066	4,327,000	4,061,754		14,027			5.300	6.001	FA	95,555	229,331	09/28/2023	08/01/2037
02361D-BA-7	AMEREN ILLINOIS CO			1,2	1.F FE	13,957,440	98.1460	13,740,437	14,000,000	13,963,416		4,024			4.950	4.988	JD	57,750	693,000	05/23/2023	06/01/2033
02364W-BH-7	AMERICA MOVIL SAB DE CV		C	1,2	1.G FE	1,905,111	94.0405	1,803,696	1,918,000	1,911,933		1,359			3.625	3.705	AO	13,326	69,528	04/15/2019	04/22/2029
02364W-BJ-3	AMERICA MOVIL SAB DE CV		C	1,2	1.G FE	8,986,770	89.1865	8,026,781	9,000,000	8,992,623		1,456			2.875	2.892	MN	38,813	258,750	05/04/2020	05/07/2030
024747-AF-4	AMERICAN BUILDERS & CONTRACTORS SUPPLY C			1,2	3.B FE	5,896,611	95.8275	5,609,744	5,854,000	5,609,744	73,538	(3,299)			4.000	3.933	JJ	107,974	234,160	11/30/2021	01/15/2028
024747-AG-2	AMERICAN BUILDERS & CONTRACTORS SUPPLY C			2	3.C FE	6,388,500	90.7105	6,304,377	6,950,000	6,280,645	32,773	74,043			3.875	5.408	MN	34,412	269,313	03/01/2024	11/15/2029
025537-AP-6	AMERICAN ELECTRIC POWER COMPANY INC			1,2	2.B FE	5,033,763	64.1980	5,081,272	7,915,000	5,097,571		47,783			3.250	6.012	MS	85,746	257,238	08/22/2023	03/01/2050
025537-AR-2	AMERICAN ELECTRIC POWER COMPANY INC			1,2	2.B FE	8,979,210	96.9198	8,722,780	9,000,000	8,996,444		4,273			1.000	1.048	MN	15,000	90,000	11/18/2020	11/01/2025
025537-AV-3	AMERICAN ELECTRIC POWER COMPANY INC			1,2	2.B FE	9,973,500	102.4780	10,247,798	10,000,000	9,984,768		5,748			5.750	5.809	MN	95,833	575,000	10/31/2022	11/01/2027
025537-AW-1	AMERICAN ELECTRIC POWER COMPANY INC			1,2	2.B FE	9,931,700	103.0642	10,306,417	10,000,000	9,944,169		6,435			5.950	6.041	MN	99,167	595,000	10/31/2022	11/01/2032
025537-AX-9	AMERICAN ELECTRIC POWER COMPANY INC			1,2	2.B FE	9,963,000	101.0205	10,102,053	10,000,000	9,969,150		3,791			5.625	5.673	MS	187,500	562,500	02/27/2023	03/01/2033
02557T-AD-1	AMERICAN ELECTRIC POWER COMPANY INC				2.C FE	16,426,356	100.4310	16,571,115	16,500,000	16,478,473		34,381			5.699	5.903	FA	355,238	940,335	09/27/2023	08/15/2025
025816-CF-4	AMERICAN EXPRESS CO			2	1.F FE	3,989,280	97.9557	3,918,230	4,000,000	3,997,742		1,663			3.125	3.167	MN	14,236	125,000	05/15/2019	05/20/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
025816-CP-2	AMERICAN EXPRESS CO			2	1.F FE	1,109,965	97.0409	970,409	1,000,000	1,051,337		(22,484)			3.300	0.988	MN	5,317	33,000	04/27/2022	05/03/2027
025816-DA-4	AMERICAN EXPRESS CO			2,5	1.F FE	3,148,946	94.9145	3,213,805	3,386,000	3,162,613		13,667			4.420	5.391	FA	61,527	74,831	04/30/2024	08/03/2033
025816-DL-0	AMERICAN EXPRESS CO			2,5	1.F FE	10,000,000	101.2384	10,123,842	10,000,000	10,000,000					6.338	6.342	AO	107,394	633,800	10/24/2023	10/30/2026
025816-DP-1	AMERICAN EXPRESS CO			2,5	1.F FE	15,000,000	100.5768	15,086,523	15,000,000	15,000,000					5.098	5.102	FA	286,763	382,350	02/12/2024	02/16/2028
025816-DR-7	AMERICAN EXPRESS CO			1,2,5	1.G FE	6,233,853	102.1721	6,334,669	6,200,000	6,233,552		(301)			5.915	5.838	AO	67,234	147,875	11/22/2024	04/25/2035
025816-DT-3	AMERICAN EXPRESS CO			1,2,5	1.F FE	12,020,151	101.0722	12,128,666	12,000,000	12,018,639		(1,512)			5.645	5.525	AO	127,953	279,114	11/22/2024	04/23/2027
025816-DU-0	AMERICAN EXPRESS CO			1,2,5	1.F FE	3,000,000	101.8202	3,054,607	3,000,000	3,000,000					5.532	5.535	AO	30,426	82,980	04/22/2024	04/25/2030
025816-DV-8	AMERICAN EXPRESS CO			1,2,5	1.F FE	11,051,400	100.5236	11,057,598	11,000,000	11,044,866		(6,534)			5.043	4.874	JJ	238,842		08/05/2024	07/26/2028
025816-DW-6	AMERICAN EXPRESS CO			1,2,5	1.F FE	15,011,650	98.8972	14,834,586	15,000,000	15,011,650					5.284	5.274	JJ	341,258		11/12/2024	07/26/2035
02608A-AA-7	OSMOSIS SUB I LLC			1,2	3.A FE	11,677,417	91.5528	11,197,827	12,231,000	11,075,319	719,651	87,502			4.500	5.468	MS	139,128	536,895	11/22/2024	09/30/2028
02665W-FN-6	AMERICAN HONDA FINANCE CORP				1.G FE	10,000,000	100.3040	10,030,401	10,000,000	10,000,000					5.530	5.600	JAJO	181,510		09/03/2024	10/05/2026
02665W-FU-0	AMERICAN HONDA FINANCE CORP			1	1.G FE	14,984,100	97.8403	14,676,050	15,000,000	14,984,472		372			4.850	4.868	AO	137,417		10/21/2024	10/23/2031
03027X-AK-6	AMERICAN TOWER CORP			1,2	2.B FE	7,484,120	97.6768	6,837,379	7,000,000	7,129,922		(82,438)			3.375	2.141	AO	49,875	236,250	02/26/2020	10/15/2026
03027X-AU-4	AMERICAN TOWER CORP			1,2	2.B FE	4,945,850	95.8151	4,790,754	5,000,000	4,974,773		5,669			3.950	4.082	MS	58,153	197,500	03/12/2019	03/15/2029
03027X-AW-0	AMERICAN TOWER CORP			1,2	2.B FE	14,878,429	94.6670	14,565,458	15,386,000	14,938,258		48,605			3.800	4.496	FA	220,875	425,334	08/05/2024	08/15/2029
03027X-BC-3	AMERICAN TOWER CORP			1,2	2.B FE	9,241,554	85.6939	7,965,246	9,295,000	9,264,563		5,260			2.100	2.164	JD	8,675	195,195	06/01/2020	06/15/2030
03027X-BG-4	AMERICAN TOWER CORP			1,2	2.B FE	8,383,683	83.7975	7,597,084	9,066,000	8,564,914		72,665			1.875	2.861	AO	35,886	169,988	06/14/2022	10/15/2030
03027X-BJ-8	AMERICAN TOWER CORP			1,2	2.B FE	9,697,187	90.2412	8,753,394	9,700,000	9,698,786		419			1.500	1.504	JJ	61,029	145,500	11/17/2020	01/31/2028
03027X-BL-3	AMERICAN TOWER CORP			1,2	2.B FE	4,247,747	96.0332	4,110,223	4,280,000	4,257,218		4,171			1.600	2.017	AO	14,457	60,800	11/22/2024	04/15/2026
03027X-BR-0	AMERICAN TOWER CORP			1,2	2.B FE	6,408,997	94.5380	6,144,972	6,500,000	6,466,635		19,268			1.450	1.757	MS	27,751	94,250	12/21/2021	09/15/2026
03027X-BV-1	AMERICAN TOWER CORP			1,2	2.B FE	14,927,550	97.6378	14,645,667	15,000,000	14,966,614		14,979			3.650	3.756	MS	161,208	547,500	03/29/2022	03/15/2027
03027X-BW-9	AMERICAN TOWER CORP			1,2	2.B FE	1,989,820	92.7547	1,855,093	2,000,000	1,992,328		1,003			4.050	4.112	MS	23,850	81,000	03/29/2022	03/15/2032
03027X-BY-5	AMERICAN TOWER CORP			1,2	2.B FE	10,984,828	101.4782	11,162,598	11,000,000	10,995,262		5,957			5.500	5.513	MS	178,139	550,000	11/22/2024	03/15/2028
03027X-BZ-2	AMERICAN TOWER CORP			1,2	2.B FE	19,908,800	101.2839	20,256,782	20,000,000	19,923,631		9,091			5.650	5.709	MS	332,722	1,130,000	02/28/2023	03/15/2033
03027X-CC-2	AMERICAN TOWER CORP			1,2	2.B FE	9,971,200	100.6184	10,061,841	10,000,000	9,979,671		5,498			5.250	5.314	JJ	242,083	597,917	05/22/2023	07/15/2028
03027X-CD-0	AMERICAN TOWER CORP			1,2	2.B FE	9,965,000	100.7435	10,074,351	10,000,000	9,969,715		3,146			5.550	5.595	JJ	255,917	632,083	05/22/2023	07/15/2033
03027X-CE-8	AMERICAN TOWER CORP			1,2	2.B FE	19,965,600	102.6591	20,531,816	20,000,000	19,977,937		10,640			5.800	5.832	MN	148,222	1,353,333	09/12/2023	11/15/2028
03027X-CF-5	AMERICAN TOWER CORP	LS		1,2	2.B FE	14,947,350	103.0161	15,452,410	15,000,000	14,956,528		8,053			5.900	5.943	MN	113,083	1,032,500	09/12/2023	11/15/2033
03027X-CM-0	AMERICAN TOWER CORP			1,2	2.B FE	9,945,500	98.9084	9,890,836	10,000,000	9,946,026		526			5.400	5.470	JJ	60,000		11/18/2024	01/31/2035
030981-AJ-3	AMERIGAS PARTNERS LP			1,2	4.B FE	271,110	96.3652	269,823	280,000	269,823	(3,537)	2,250			5.875	7.443	FA	5,986	8,225	05/28/2024	08/20/2026
030981-AL-8	AMERIGAS PARTNERS LP			1,2	4.B FE	2,400,000	92.8397	2,228,152	2,400,000	2,228,152	(105,901)				5.750	5.748	MN	15,717	138,000	02/06/2017	05/20/2027
031162-CR-9	AMGEN INC			1,2	2.A FE	301,498	74.5240	298,096	400,000	301,959		461			3.150	5.567	FA	4,550		11/22/2024	02/21/2040
031162-DB-3	AMGEN INC			1,2	2.A FE	866,977	89.3783	875,907	980,000	878,139		11,162			1.650	4.812	FA	6,109	8,085	07/23/2024	08/15/2028
031162-DB-3	AMGEN INC	LS		1,2	2.A FE	1,409,117	89.3783	1,474,742	1,650,000	1,499,997		37,492			1.650	4.393	FA	10,285	27,225	06/27/2022	08/15/2028
031162-DH-0	AMGEN INC			1,2	2.A FE	8,899,833	96.2850	8,601,137	8,933,000	8,903,987		2,223			4.050	4.127	FA	133,660	337,487	11/22/2024	08/18/2029
031162-DP-2	AMGEN INC			1,2	2.A FE	14,973,900	100.7275	15,109,122	15,000,000	14,983,584		5,791			5.150	5.188	MS	255,354	772,500	02/15/2023	03/02/2028
031162-DQ-0	AMGEN INC			1,2	2.A FE	2,562,772	100.9331	2,586,915	2,563,000	2,563,975		701			5.250	5.240	MS	44,479	113,558	11/22/2024	03/02/2030
031162-DS-6	AMGEN INC			1,2	2.A FE	21,703,593	97.2126	21,629,802	22,250,000	21,726,820		17,767			5.600	5.810	MS	411,872	1,246,000	12/01/2023	03/02/2043
032095-AL-5	AMPHENOL CORP			1,2	2.A FE	1,015,673	83.7965	1,030,697	1,230,000	1,037,211		21,539			2.200	4.980	MS	7,968	27,060	02/05/2024	09/15/2031
032095-AM-3	AMPHENOL CORP			1	1.G FE	399,531	100.0575	400,230	400,000	399,574		43			4.750	4.836	MS	4,803		11/22/2024	03/30/2026
032095-AN-1	AMPHENOL CORP			1,2	2.A FE	1,997,740	100.8691	2,017,382	2,000,000	1,998,269		529			5.050	5.091	AO	24,128	50,500	04/02/2024	04/05/2027
032095-AP-6	AMPHENOL CORP			1,2	2.A FE	6,993,000	100.5942	7,041,591	7,000,000	6,993,933		933			5.050	5.073	AO	84,447	176,750	04/02/2024	04/05/2029
032177-AH-0	AMSTED INDUSTRIES INC			1,2	3.C FE	8,500,476	99.0369	8,460,718	8,543,000	8,430,132	(33,213)	14,573			5.625	5.894	JJ	240,272	480,544	12/08/2023	07/01/2027
032177-AJ-6	AMSTED INDUSTRIES INC			1,2	3.C FE	9,957,401	94.0616	9,617,803	10,225,000	9,502,462	193,302	32,021			4.625	5.132	MN	60,427	440,531	11/22/2024	05/15/2030
034863-AZ-3	ANGLO AMERICAN CAPITAL PLC		C	1,2	2.B FE	8,743,780	91.4636	8,048,801	8,800,000	8,772,647		8,295			2.250	2.351	MS	57,200	198,000	12/22/2021	03/17/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
034863-BE-9	ANGLO AMERICAN CAPITAL PLC		C	1,2	2.B FE	9,964,700	100.6140	10,061,402	10,000,000	9,966,688		1,988			5.750	5.797	AO	137,361	287,500	04/03/2024	04/05/2034
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC			1,2	1.G FE	2,111,302	90.9367	1,973,326	2,170,000	2,114,137		1,544			4.900	5.101	FA	44,304	106,330	01/23/2023	02/01/2046
03523T-BU-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	1.G FE	1,988,948	100.2143	1,954,178	1,950,000	1,985,406		(1,682)			5.450	5.261	JJ	46,643	106,275	06/23/2022	01/23/2039
03674X-AN-6	ANTERO RESOURCES CORP			1,2	2.C FE	2,384,000	102.1250	2,434,660	2,384,000	2,384,000					8.375	8.372	JJ	92,065	199,660	12/17/2020	07/15/2026
036752-AG-8	ELEVANCE HEALTH INC			1,2	2.A FE	17,769,000	97.7249	17,364,737	17,769,000	17,769,000					4.101	4.100	MS	242,902	728,707	02/27/2018	03/01/2028
036752-AW-3	ELEVANCE HEALTH INC			1,2	2.A FE	4,500,108	100.9695	4,571,897	4,528,000	4,505,328		2,699			5.500	5.580	AO	52,575	249,040	10/26/2022	10/15/2032
036752-AY-9	ELEVANCE HEALTH INC			1,2	2.A FE	1,208,553	100.5461	1,206,554	1,200,000	1,208,413		(140)			5.150	4.970	JD	2,747	33,475	11/22/2024	06/15/2029
036752-BB-8	ELEVANCE HEALTH INC			1,2	2.A FE	1,995,880	98.8033	1,976,067	2,000,000	1,995,880					4.750	4.799	FA	16,097		10/22/2024	02/15/2030
036752-BC-6	ELEVANCE HEALTH INC			1,2	2.A FE	6,983,200	98.3431	6,884,019	7,000,000	6,983,246		46			4.950	4.993	MN	58,713		10/22/2024	11/01/2031
03690A-AD-8	ANTERO MIDSTREAM PARTNERS LP			1,2	3.C FE	9,407,714	99.5338	9,107,347	9,150,000	9,107,347	42,711	(14,331)			5.750	4.883	MS	175,375	526,125	02/09/2022	03/01/2027
03690A-AH-9	ANTERO MIDSTREAM PARTNERS LP			1,2	3.C FE	859,338	97.3824	831,645	854,000	831,645	11,136	(500)			5.375	5.295	JD	2,040	45,903	02/23/2022	06/15/2029
03690A-AK-2	ANTERO MIDSTREAM PARTNERS LP			1,2	3.C FE	8,250,000	100.7283	8,310,085	8,250,000	8,250,000					6.625	6.624	FA	227,734	296,055	01/11/2024	02/01/2032
037411-BC-8	APACHE CORP			1,2	2.C FE	1,840,000	72.3451	1,446,901	2,000,000	1,857,262		4,536			4.250	4.827	JJ	39,194	85,000	11/13/2020	01/15/2044
03831W-AC-2	APPLOVIN CORP			1,2	2.C FE	14,981,100	100.0260	15,003,898	15,000,000	14,981,251		151			5.375	5.397	JD	58,229		11/20/2024	12/01/2031
03831W-AE-8	APPLOVIN CORP			1,2	2.C FE	11,940,240	98.4949	11,819,391	12,000,000	11,940,278		38			5.950	5.986	JD	51,567		11/20/2024	12/01/2054
03835V-AG-1	APTIV IRISH HOLDINGS LTD		C	1,2	2.B FE	5,419,435	97.0312	5,264,911	5,426,000	5,423,150		917			4.350	4.364	MS	69,498	236,031	02/28/2019	03/15/2029
03836W-AB-9	ESSENTIAL UTILITIES INC			1,2	2.B FE	12,606,521	94.0871	13,022,602	13,841,000	12,939,535		182,180			3.566	5.268	MN	82,262	493,570	02/14/2023	05/01/2029
038522-AQ-1	ARAMARK SERVICES INC			1,2	4.A FE	97,871	97.1762	97,176	100,000	97,176	(765)	71			5.000	5.737	FA	2,083		11/22/2024	02/01/2028
038522-AQ-1	ARAMARK SERVICES INC	LS		1,2	4.A FE	4,042,429	97.1762	3,866,641	3,979,000	3,866,641	13,356	(6,504)			5.000	4.910	FA	82,896	198,950	01/20/2022	02/01/2028
039524-AA-1	ARCHES BUYER INC			1,2	4.B FE	4,383,695	91.8435	4,087,037	4,450,000	4,087,037	46,895	10,067			4.250	4.518	JD	15,760	189,125	12/14/2021	06/01/2028
03959K-AC-4	ARCHROCK PARTNERS LP			1,2	3.C FE	6,917,128	99.4669	7,129,789	7,168,000	6,960,159	10,273	53,213			6.250	7.088	AO	112,000	448,000	07/26/2023	04/01/2028
03959K-AD-2	ARCHROCK PARTNERS LP			1,2	3.C FE	6,102,722	99.8756	6,092,410	6,100,000	6,092,410	(10,292)	(19)			6.625	6.617	MS	140,321		11/22/2024	09/01/2032
039653-AA-8	ARCOSA INC			1,2	4.A FE	870,541	93.1778	857,236	920,000	857,236	(14,421)	1,117			4.375	5.776	AO	8,497		11/21/2024	04/15/2029
039653-AC-4	ARCOSA INC			1,2	4.A FE	4,600,000	101.6095	4,674,036	4,600,000	4,600,000					6.875	6.876	FA	109,809		08/12/2024	08/15/2032
040555-CW-2	ARIZONA PUBLIC SERVICE CO			1,2	2.A FE	6,683,880	95.2317	6,666,216	7,000,000	6,707,526		23,646			2.950	4.613	MS	60,803		10/08/2024	09/15/2027
040555-DE-1	ARIZONA PUBLIC SERVICE CO			1,2	2.A FE	11,484,245	105.5994	12,143,928	11,500,000	11,487,238		1,665			6.350	6.368	JD	32,456	730,250	11/04/2022	12/15/2032
040555-DG-6	ARIZONA PUBLIC SERVICE CO			1,2	2.A FE	24,995,550	100.0060	25,001,501	25,000,000	25,000,297		3,650			5.550	5.549	FA	578,125	1,205,583	12/20/2024	08/01/2033
040555-DH-4	ARIZONA PUBLIC SERVICE CO			1,2	2.A FE	6,980,820	101.1107	7,077,750	7,000,000	6,981,067		247			5.700	5.737	FA	150,733	106,400	05/06/2024	08/15/2034
041242-AA-6	ARKO CORP.			1,2	4.C FE	7,815,000	90.9718	7,109,446	7,815,000	7,109,446	347,482				5.125	5.124	MN	51,177	400,519	10/14/2021	11/15/2029
04302X-AA-2	ARTERA SERVICES LLC			1,2	4.C FE	9,627,500	96.3872	9,156,783	9,500,000	9,156,783	(458,581)	(12,136)			8.500	8.243	FA	305,056	417,208	02/12/2024	02/15/2031
04316J-AK-5	ARTHUR J. GALLAGHER & CO.			1,2	2.B FE	2,997,540	99.5994	2,987,981	3,000,000	2,997,567		27			4.600	4.630	JD	4,600		12/10/2024	12/15/2027
04316J-AL-3	ARTHUR J. GALLAGHER & CO.			1,2	2.B FE	2,997,660	99.5412	2,986,236	3,000,000	2,997,674		14			4.850	4.868	JD	4,850		12/10/2024	12/15/2029
04316J-AM-1	ARTHUR J. GALLAGHER & CO.			1,2	2.B FE	2,998,020	98.6975	2,960,925	3,000,000	2,998,047		27			5.000	5.009	FA	5,000		12/10/2024	02/15/2032
04316J-AN-9	ARTHUR J. GALLAGHER & CO.			1,2	2.B FE	6,973,890	97.4955	6,824,684	7,000,000	6,974,008		118			5.150	5.196	FA	12,017		12/10/2024	02/15/2035
04316J-AP-4	ARTHUR J. GALLAGHER & CO.			1,2	2.B FE	2,981,280	96.0132	2,880,395	3,000,000	2,981,313		33			5.550	5.592	FA	5,550		12/10/2024	02/15/2055
043436-AW-4	ASBURY AUTOMOTIVE GROUP INC	LS		1,2	3.B FE	4,487,188	93.0674	4,141,498	4,450,000	4,141,498	25,841	(3,266)			4.625	4.525	MN	26,298	205,813	11/30/2021	11/15/2029
04364V-AU-7	ASCENT RESOURCES UTICA HOLDINGS LLC			1,2	3.C FE	4,605,700	97.3871	4,616,146	4,740,000	4,609,912		4,212			5.875	6.591	MS	92,825		11/06/2024	06/30/2029
04364V-AX-1	ASCENT RESOURCES UTICA HOLDINGS LLC			1,2	3.C FE	3,993,598	99.3989	3,966,016	3,990,000	3,965,909	(27,828)	140			6.625	6.608	AO	55,805		12/12/2024	10/15/2032
044209-AM-6	ASHLAND INC			1,2	3.A FE	3,011,250	104.0321	3,120,963	3,000,000	3,009,781	69,079				6.875	6.844	MN	26,354	206,250	04/28/2016	05/15/2043
045054-AJ-2	ASHTEAD CAPITAL INC			1,2	2.C FE	8,000,000	96.0508	7,684,065	8,000,000	8,000,000					4.000	3.999	MN	53,333	320,000	10/28/2019	05/01/2028
04625H-AJ-8	ASTON MARTIN CAPITAL HOLDINGS LTD		C	1,2	4.C FE	7,478,000	97.6207	7,223,931	7,400,000	7,223,931	(245,543)	(8,526)			10.000	9.724	MN	123,333	452,222	03/14/2024	03/31/2029
046353-AT-5	ASTRAZENECA PLC		C	1,2	1.F FE	4,935,200	97.2899	4,864,495	5,000,000	4,940,673		5,473			4.000	4.323	JJ	91,111		08/05/2024	01/17/2029
04636N-AE-3	ASTRAZENECA FINANCE LLC			1,2	1.F FE	971,395	90.7343	961,784	1,060,000	979,056		7,661			1.750	4.179	MN	1,700	9,275	08/26/2024	05/28/2028
049362-AA-4	ATLAS LUXCO 4 SARL			1,2	4.C FE	3,276,357	94.1765	3,098,405	3,290,000	3,098,405	89,682	2,107			4.625	4.698	JD	12,680	152,163	11/01/2021	06/01/2028
052528-AL-0	AUSTRALIA AND NEW ZEALAND BANKING GROUP		C	2	1.G FE	6,946,000	98.6361	6,851,264	6,946,000	6,946,000					2.950	2.950	JJ	90,501	204,907	01/14/2020	07/22/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
052528-AT-3	AUSTRALIA AND NEW ZEALAND BANKING GROUP		C		1.G FE	10,000,000	95.7297	9,572,967	10,000,000	10,000,000					5.204	5.203	MS	131,546		09/23/2024	09/30/2035
05329R-AA-1	AUTONATION INC	LS		1,2	2.C FE	2,671,585	89.6293	2,398,480	2,676,000	2,672,772		496			3.850	3.869	MS	34,342	103,026	02/23/2022	03/01/2032
053332-AW-2	AUTOZONE INC			1,2	2.B FE	5,983,620	95.3006	5,718,038	6,000,000	5,992,423		1,858			3.750	3.782	AO	45,625	225,000	04/04/2019	04/18/2029
053332-AZ-5	AUTOZONE INC			1,2	2.B FE	3,372,739	95.2006	3,213,020	3,375,000	3,373,838		358			4.000	4.007	AO	28,500	135,000	03/26/2020	04/15/2030
053332-BJ-0	AUTOZONE INC			1,2	2.B FE	13,194,427	100.5815	13,276,760	13,200,000	13,195,841		1,414			5.100	5.108	JJ	342,210		11/22/2024	07/15/2029
053332-BK-7	AUTOZONE INC			1,2	2.B FE	4,991,000	99.4218	4,971,090	5,000,000	4,991,512		512			5.400	5.423	JJ	137,250		06/24/2024	07/15/2034
05368V-AB-2	AVIENT CORP			1,2	3.C FE	4,000,000	98.6389	3,945,556	4,000,000	3,945,556	(54,444)				6.250	6.248	MN	70,833		09/05/2024	11/01/2031
05369A-AD-3	AVIATION CAPITAL GROUP LLC			1,2	2.C FE	14,230,795	99.4146	14,332,609	14,417,000	14,394,853		37,115			4.125	4.395	FA	247,792	594,701	04/06/2022	08/01/2025
05369A-AL-5	AVIATION CAPITAL GROUP LLC			1,2	2.C FE	4,766,092	94.9262	4,556,456	4,800,000	4,787,516		7,137			1.950	2.105	MS	26,260	93,600	12/22/2021	09/20/2026
05369A-AN-1	AVIATION CAPITAL GROUP LLC			1,2	2.C FE	6,943,930	103.1851	7,222,958	7,000,000	6,962,107		10,953			6.250	6.436	AO	92,361	437,500	03/29/2023	04/15/2028
05369A-AP-6	AVIATION CAPITAL GROUP LLC			1,2	2.B Z	4,956,150	105.0154	5,250,770	5,000,000	4,966,463		8,555			6.750	6.953	AO	61,875	356,250	10/02/2023	10/25/2028
053773-BF-3	AVIS BUDGET CAR RENTAL LLC			1,2	4.A FE	11,714,050	93.5352	11,458,062	12,250,000	11,419,076	71,387	76,143			5.375	6.218	MS	219,479	658,438	04/21/2023	03/01/2029
053773-BJ-5	AVIS BUDGET CAR RENTAL LLC			1,2	4.A FE	854,591	103.1274	869,364	843,000	853,968		(624)			8.250	7.932	JJ	20,864		09/16/2024	01/15/2030
05401A-AP-6	AVOLON HOLDINGS FUNDING LTD		C	1,2	2.C FE	17,243,601	92.6669	17,995,909	19,420,000	17,706,708		463,108			2.750	5.870	FA	192,851	534,050	01/16/2024	02/21/2028
05401A-AV-3	AVOLON HOLDINGS FUNDING LTD		C	1,2	2.C FE	19,838,600	101.2204	20,244,072	20,000,000	19,854,602		16,002			5.750	5.924	MN	146,944	575,000	05/08/2024	11/15/2029
05401A-AW-1	AVOLON HOLDINGS FUNDING LTD		C	1,2	2.C FE	9,956,700	99.0918	9,909,177	10,000,000	9,957,326		626			4.950	5.101	JJ	26,125		12/13/2024	01/15/2028
05401A-AX-9	AVOLON HOLDINGS FUNDING LTD		C	1,2	2.C FE	19,958,800	98.0108	19,602,162	20,000,000	19,959,312		512			5.150	5.195	JJ	54,361		12/03/2024	01/15/2030
054561-AJ-4	EQUITABLE HOLDINGS INC			1,2	2.A FE	3,993,058	97.9762	3,919,047	4,000,000	3,997,375		953			4.350	4.372	AO	34,317	174,000	01/24/2019	04/20/2028
054989-AB-4	BAT CAPITAL CORP			1,2	2.A FE	5,000,000	105.6937	5,284,686	5,000,000	5,000,000					6.421	6.420	FA	132,879	321,050	07/31/2023	08/02/2033
054989-AC-2	BAT CAPITAL CORP			1,2	2.A FE	24,885,947	108.0395	24,957,130	23,100,000	24,864,911		(21,036)			7.079	6.359	FA	676,811	601,715	11/22/2024	08/02/2043
05523R-AD-9	BAE SYSTEMS PLC		C	1,2	2.A FE	18,662,593	92.2391	19,277,962	20,900,000	18,957,244		243,277			3.400	5.446	AO	150,016	491,300	05/14/2024	04/15/2030
05523R-AF-4	BAE SYSTEMS PLC		C	1,2	2.A FE	24,345,102	82.7148	23,646,520	28,588,000	24,664,484		291,945			1.900	4.449	FA	205,198	327,646	06/20/2024	02/15/2031
05523R-AH-0	BAE SYSTEMS PLC		C	1	2.A FE	9,047,390	100.4254	9,038,290	9,000,000	9,043,131		(4,259)			5.000	4.761	MS	118,750	225,000	08/27/2024	03/26/2027
05523R-AJ-6	BAE SYSTEMS PLC		C	1,2	2.A FE	21,255,930	100.2218	21,247,016	21,200,000	21,254,802		(1,128)			5.125	5.054	MS	286,715	512,500	11/22/2024	03/26/2029
05523R-AK-3	BAE SYSTEMS PLC		C	1,2	2.A FE	19,143,481	100.1898	19,269,505	19,233,000	19,151,810		8,330			5.250	5.330	MS	266,457	482,633	11/22/2024	03/26/2031
05523R-AL-1	BAE SYSTEMS PLC		C	1,2	2.A FE	6,370,721	99.7126	6,381,608	6,400,000	6,372,597		1,876			5.300	5.359	MS	89,511	159,000	11/22/2024	03/26/2034
05523U-AL-4	BAE SYSTEMS HOLDINGS INC			1	2.A FE	843,110	89.0614	890,614	1,000,000	848,098		4,003			4.750	6.081	AO	11,083	47,500	09/25/2023	10/07/2044
05523U-AP-5	BAE SYSTEMS HOLDINGS INC			1,2	2.A FE	14,843,886	99.0742	14,554,984	14,691,000	14,654,183		7,246			3.850	3.928	JD	25,138	565,604	09/21/2022	12/15/2025
05526D-BJ-3	BAT CAPITAL CORP			1,2	2.A FE	13,200,000	97.4701	12,866,058	13,200,000	13,200,000					3.215	3.214	MS	135,566	424,380	09/03/2019	09/06/2026
05526D-BN-4	BAT CAPITAL CORP			1,2	2.A FE	19,000,000	98.7511	18,762,717	19,000,000	19,000,000					4.906	4.905	AO	230,446	932,140	03/30/2020	04/02/2030
05526D-BP-9	BAT CAPITAL CORP			1,2	2.A FE	12,492,326	99.5814	12,467,589	12,520,000	12,505,253		6,022			4.700	4.753	AO	145,475	588,440	10/04/2022	04/02/2027
05526D-BR-5	BAT CAPITAL CORP			1,2	2.A FE	19,500,000	91.8703	17,914,705	19,500,000	19,500,000					2.259	2.259	MS	117,468	440,505	09/22/2020	03/25/2028
05526D-BS-3	BAT CAPITAL CORP			1,2	2.A FE	1,086,101	86.2950	1,190,871	1,380,000	1,127,147		32,476			2.726	6.332	MS	10,032	37,619	09/20/2023	03/25/2031
05526D-BT-1	BAT CAPITAL CORP			1,2	2.A FE	4,800,000	75.5111	3,624,535	4,800,000	4,800,000					3.734	3.734	MS	47,795	179,232	09/22/2020	09/25/2040
05526D-BY-0	BAT CAPITAL CORP			1,2	2.A FE	11,000,000	102.2264	11,244,902	11,000,000	11,000,000					5.834	5.834	FA	233,522	320,870	02/15/2024	02/20/2031
05526D-BZ-7	BAT CAPITAL CORP			1,2	2.A FE	10,341,448	102.7387	10,684,827	10,400,000	10,345,247		3,799			6.000	6.076	FA	227,067	312,000	02/15/2024	02/20/2034
05530Q-AN-0	BAT INTERNATIONAL FINANCE PLC		C	1,2	2.A FE	469,280	96.2046	481,023	500,000	477,892		8,612			1.668	5.440	MS	2,224	4,170	07/02/2024	03/25/2026
05530Q-AP-5	BAT INTERNATIONAL FINANCE PLC		C	1,2	2.A FE	10,336,277	98.3885	10,183,205	10,350,000	10,342,013		2,271			4.448	4.472	MS	134,274	460,368	05/03/2022	03/16/2028
05530Q-AQ-3	BAT INTERNATIONAL FINANCE PLC		C	1,2	2.A FE	5,000,000	102.9585	5,147,923	5,000,000	5,000,000					5.931	5.930	FA	122,739	296,550	07/31/2023	02/02/2029
05552B-AA-4	LBM ACQUISITION LLC			1,2	5.B FE	8,060,625	91.9821	7,817,562	8,499,000	7,817,562	69,643	67,214			6.250	7.507	JJ	244,936	376,500	03/08/2024	01/15/2029
05565E-CJ-2	BMW US CAPITAL LLC			1,2	1.F FE	2,995,800	99.2478	2,977,433	3,000,000	2,996,368		568			4.900	4.932	AO	36,342	73,500	03/25/2024	04/02/2029
05565E-CL-7	BMW US CAPITAL LLC				1.F FE	7,000,000	100.0729	7,005,104	7,000,000	7,000,000					5.263	5.322	JAJO	93,172	209,379	03/25/2024	04/02/2026
05565E-CN-3	BMW US CAPITAL LLC			1	1.F FE	10,000,000	100.3598	10,035,976	10,000,000	10,000,000					5.365	5.427	FMAN	73,049	150,662	08/07/2024	08/13/2026
05565E-CP-8	BMW US CAPITAL LLC			1	1.F FE	12,798,407	100.0377	12,804,822	12,800,000	12,798,556		149			4.650	4.657	FA	228,160		11/22/2024	08/13/2026
05565E-CQ-6	BMW US CAPITAL LLC			1	1.F FE	1,999,840	99.5005	1,990,011	2,000,000	1,999,859		19			4.600	4.603	FA	35,267		08/07/2024	08/13/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05565E-CR-4	BMW US CAPITAL LLC			1,2	1.F FE	9,984,100	98.1544	9,815,444	10,000,000	9,985,195		1,095			4.650	4.686	FA	178,250		08/07/2024	08/13/2029
05565E-CS-2	BMW US CAPITAL LLC			1,2	1.F FE	9,972,400	97.9534	9,795,340	10,000,000	9,973,685		1,285			4.850	4.897	FA	185,917		08/07/2024	08/13/2031
05571A-AT-2	BPCE SA		C		1.E FE	10,000,000	100.4914	10,049,136	10,000,000	10,000,000					5.203	5.203	JJ	235,580	260,150	01/08/2024	01/18/2027
05571A-AY-1	BPCE SA		C	2,5	2.A FE	10,809,110	99.1018	10,702,996	10,800,000	10,809,043		(66)			5.936	5.926	MN	55,205	320,544	11/22/2024	05/30/2035
05581K-AH-4	BNP PARIBAS SA		C	2,5	1.E FE	5,000,000	99.6690	4,983,449	5,000,000	5,000,000					5.176	5.178	JJ	123,649	129,400	01/02/2024	01/09/2030
05602X-JC-3	BNP PARIBAS SA		C	2	2.C FE	7,000,000	99.2782	6,949,472	7,000,000	7,000,000					7.375	7.374	MS	159,177		09/03/2024	12/31/2049
05605H-AB-6	BWX TECHNOLOGIES INC	LS		1,2	3.C FE	457,553	93.6271	486,861	520,000	471,928		11,750			4.125	7.162	JD	60	21,450	10/04/2023	06/30/2028
05635J-AA-8	BACARDI LTD		C	1,2	2.C FE	9,997,600	99.8713	9,987,134	10,000,000	9,998,454		654			5.250	5.254	JJ	242,083	561,458	06/06/2023	01/15/2029
05635J-AB-6	BACARDI LTD		C	1,2	2.C FE	29,888,100	98.0210	29,406,301	30,000,000	29,902,439		9,780			5.400	5.449	JD	72,000	1,620,000	06/06/2023	06/15/2033
05635J-AC-4	BACARDI LTD		C	1,2	2.C FE	23,184,424	96.9144	22,751,625	23,476,000	23,194,682		8,877			5.900	6.008	JD	61,559	1,385,084	11/29/2023	06/15/2043
05825X-AA-7	BALDWIN INSURANCE GROUP HOLDINGS LLC			1,2	4.C FE	4,000,000	102.0577	4,082,308	4,000,000	4,000,000					7.125	7.126	MN	36,417	135,375	05/10/2024	05/15/2031
059165-EC-0	BALTIMORE GAS AND ELECTRIC CO			1	1.G FE	5,146,650	107.3635	5,368,177	5,000,000	5,137,406		(7,304)			6.350	6.020	AO	79,375	317,500	09/27/2023	10/01/2036
059165-EQ-9	BALTIMORE GAS AND ELECTRIC CO			1,2	1.G FE	16,991,672	95.1729	16,179,399	17,000,000	16,992,697		954			5.400	5.403	JD	76,500	918,000	05/08/2023	06/01/2053
05964H-AL-9	BANCO SANTANDER SA		C		1.G FE	2,595,730	96.1842	2,500,790	2,600,000	2,598,736		1,020			1.849	1.889	MS	12,820	48,074	12/22/2021	03/25/2026
05971K-AL-3	BANCO SANTANDER SA		C	2	2.B FE	11,000,000	85.1361	9,364,966	11,000,000	11,000,000					3.225	3.225	MN	38,431	354,750	11/15/2021	11/22/2032
06051G-GF-0	BANK OF AMERICA CORP			1,2,5	1.G FE	3,044,911	97.9837	2,597,547	2,651,000	2,787,901		(65,528)			3.824	1.266	JJ	45,337	101,374	01/01/2021	01/20/2028
06051G-HD-4	BANK OF AMERICA CORP			1,2,5	1.E FE	5,004,007	95.8766	4,271,305	4,455,000	4,697,836		(79,625)			3.419	1.532	JD	4,654	152,316	12/22/2021	12/20/2028
06051G-HG-7	BANK OF AMERICA CORP			1,2,5	1.E FE	3,645,504	96.9827	3,072,411	3,168,000	3,390,269		(67,917)			3.970	1.689	MS	40,526	125,770	12/22/2021	03/05/2029
06051G-HQ-5	BANK OF AMERICA CORP			1,2,5	1.G FE	1,651,355	95.8330	1,435,579	1,498,000	1,589,441		(20,947)			3.974	2.402	FA	23,812	59,531	12/22/2021	02/07/2030
06051G-JZ-3	BANK OF AMERICA CORP			1,2,5	1.G FE	7,670,854	90.7568	6,970,123	7,680,000	7,674,660		1,479			2.087	2.105	JD	7,569	160,282	12/22/2021	06/14/2029
06051G-KJ-7	BANK OF AMERICA CORP			1,2,5	1.G FE	13,000,000	95.3455	12,394,917	13,000,000	13,000,000					2.551	2.552	FA	135,416	331,630	02/01/2022	02/04/2028
06051G-KM-0	BANK OF AMERICA CORP			1,2,5	1.G FE	3,000,000	99.6127	2,988,382	3,000,000	3,000,000					3.384	3.385	AO	25,098	101,520	03/17/2022	04/02/2026
06051G-KP-3	BANK OF AMERICA CORP			1,2,5	1.G FE	5,593,555	98.9381	5,540,533	5,600,000	5,593,838		283			4.376	4.414	AO	43,566	218,800	11/22/2024	04/27/2028
06051G-LG-2	BANK OF AMERICA CORP			1,2,5	1.E FE	20,083,000	100.4669	20,093,371	20,000,000	20,074,924		(8,076)			5.202	5.078	AO	190,740	910,350	08/05/2024	04/25/2029
06051G-LU-1	BANK OF AMERICA CORP			1,2,5	1.E FE	15,000,000	102.7044	15,405,658	15,000,000	15,000,000					5.872	5.872	MS	259,347	880,800	09/12/2023	09/15/2034
06051G-LV-9	BANK OF AMERICA CORP			1,2,5	1.E FE	20,000,000	101.7871	20,357,416	20,000,000	20,000,000					5.933	5.935	MS	349,388	1,186,600	09/12/2023	09/15/2027
06051G-MB-2	BANK OF AMERICA CORP			1,2,5	1.G FE	40,000,000	97.3316	38,932,636	40,000,000	40,000,000					5.425	5.426	FA	819,778		08/12/2024	08/15/2035
06051G-MD-8	BANK OF AMERICA CORP			1,2,5	1.G FE	15,000,000	97.7720	14,665,807	15,000,000	15,000,000					5.518	5.519	AO	151,745		10/22/2024	10/25/2035
06368L-8K-5	BANK OF MONTREAL			1,2,5	1.F FE	2,000,000	99.6898	1,993,796	2,000,000	2,000,000					4.567	4.571	MS	28,163		09/03/2024	09/10/2027
06368L-8L-3	BANK OF MONTREAL			1,2,5	1.F FE	20,000,000	98.0466	19,609,313	20,000,000	20,000,000					4.640	4.642	MS	286,133		09/03/2024	09/10/2030
06405L-AE-1	BANK OF NEW YORK MELLON			2	1.C FE	15,000,000	100.0360	15,005,404	15,000,000	15,000,000					4.910	4.966	MJSD	39,058	643,024	03/07/2024	03/13/2026
06406R-BJ-5	BANK OF NEW YORK MELLON CORP			2,5	1.F FE	10,000,000	99.7342	9,973,424	10,000,000	10,000,000					4.414	4.417	JJ	192,499	441,400	07/19/2022	07/24/2026
06406R-BK-2	BANK OF NEW YORK MELLON CORP			2,5	1.F FE	1,000,000	98.7712	987,712	1,000,000	1,000,000					4.596	4.597	JJ	19,788	45,960	07/19/2022	07/26/2030
06406R-BM-8	BANK OF NEW YORK MELLON CORP			2,5	1.F FE	3,447,795	103.5619	3,506,604	3,386,000	3,443,942		(3,852)			5.834	5.561	AO	36,216	98,770	04/30/2024	10/25/2033
06406R-BN-6	BANK OF NEW YORK MELLON CORP			2,5	1.D FE	10,000,000	99.2429	9,924,293	10,000,000	10,000,000					4.543	4.544	FA	189,292	454,300	01/24/2023	02/01/2029
06406R-BQ-9	BANK OF NEW YORK MELLON CORP			2,5	1.D FE	10,505,945	100.4171	10,543,800	10,500,000	10,504,970		(975)			4.947	4.911	AO	93,787	507,067	09/24/2024	04/26/2027
06406R-BR-7	BANK OF NEW YORK MELLON CORP			2,5	1.D FE	20,000,000	98.0026	19,600,520	20,000,000	20,000,000					4.967	4.967	AO	179,364	993,400	04/19/2023	04/26/2034
06406R-BU-0	BANK OF NEW YORK MELLON CORP			1,2,5	1.F FE	3,580,695	107.9784	3,656,150	3,386,000	3,570,139		(10,556)			6.474	5.681	AO	40,188	109,605	04/30/2024	10/25/2034
06406R-BV-8	BANK OF NEW YORK MELLON CORP			1,2,5	1.D FE	1,000,000	100.1371	1,001,371	1,000,000	1,000,000					4.975	4.977	MS	14,787	24,875	03/07/2024	03/14/2030
06406R-BW-6	BANK OF NEW YORK MELLON CORP			1,2,5	1.D FE	7,000,000	98.9876	6,929,131	7,000,000	7,000,000					5.188	5.189	MS	107,939	181,580	03/07/2024	03/14/2035
06406R-BX-4	BANK OF NEW YORK MELLON CORP			1,2,5	1.D FE	18,000,000	100.4037	18,072,661	18,000,000	18,000,000					4.890	4.893	JJ	388,755		07/15/2024	07/21/2028
06406R-BZ-9	BANK OF NEW YORK MELLON CORP			1,2,5	1.D FE	5,400,165	99.7459	5,386,281	5,400,000	5,400,165					5.060	5.061	JJ	120,681		11/22/2024	07/22/2032
06428C-AA-2	BANK OF AMERICA NA			1,2	1.C FE	608,779	101.3198	607,919	600,000	608,242		(537)			5.526	4.596	FA	12,249		11/22/2024	08/18/2026
067316-AD-1	BACARDI LTD		C	1,2	2.C FE	5,505,140	96.5404	5,792,426	6,000,000	5,800,072		122,289			2.750	5.029	JJ	76,083	165,000	06/28/2022	07/15/2026
067316-AE-9	BACARDI LTD		C	1,2	2.C FE	4,926,200	99.8179	4,990,897	5,000,000	4,990,081		26,335			4.450	4.999	MN	28,431	222,500	06/17/2022	05/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
067316-AF-6	BACARDI LTD		C	1,2	2.C FE	44,498,141	98.5996	44,397,425	45,028,000	44,608,332		67,913			4.700	5.004	MN	270,418	1,220,966	08/27/2024	05/15/2028
067316-AH-2	BACARDI LTD		C	1,2	2.C FE	10,419,750	89.6121	9,857,330	11,000,000	10,423,416		3,666			5.300	5.709	MN	74,494	291,500	10/02/2024	05/15/2048
06738E-BL-8	BARCLAYS PLC		C	1,2,5	2.A FE	4,000,000	99.2297	3,969,188	4,000,000	4,000,000					2.852	2.853	MN	17,112	114,080	04/30/2020	05/07/2026
06738E-BM-6	BARCLAYS PLC		C	1,2	2.A FE	19,500,000	86.8484	16,935,431	19,500,000	19,500,000					2.645	2.645	JD	10,029	515,775	06/17/2020	06/24/2031
06738E-BR-5	BARCLAYS PLC		C	1,2	2.A FE	2,750,448	84.7451	2,869,470	3,386,000	2,801,831		51,383			2.667	5.615	MS	27,844	45,152	04/30/2024	03/10/2032
06738E-BU-8	BARCLAYS PLC		C	1,2	2.A FE	15,000,000	95.1173	14,267,596	15,000,000	15,000,000					2.279	2.279	MN	35,135	341,850	11/17/2021	11/24/2027
06738E-CC-7	BARCLAYS PLC		C	1,2	2.A FE	10,000,000	101.7972	10,179,723	10,000,000	10,000,000					7.325	7.316	MN	120,049	732,500	10/27/2022	11/02/2026
06738E-CD-5	BARCLAYS PLC		C	1,2	2.A FE	25,000,000	105.9963	26,499,067	25,000,000	25,000,000					7.385	7.381	MN	302,580	1,846,250	10/27/2022	11/02/2028
06738E-CP-8	BARCLAYS PLC		C	1,2,5	2.A FE	10,000,000	101.2469	10,124,690	10,000,000	10,000,000					5.674	5.679	MS	171,796	283,700	03/05/2024	03/12/2028
06738E-CR-4	BARCLAYS PLC		C	1,2,5	2.A FE	15,000,000	100.9690	15,145,354	15,000,000	15,000,000					5.690	5.693	MS	258,421	426,750	03/05/2024	03/12/2030
06738E-CU-7	BARCLAYS PLC		C	1,2,5	2.A FE	10,000,000	98.0382	9,803,820	10,000,000	10,000,000					4.942	4.944	MS	152,378		09/03/2024	09/10/2030
06738E-CV-5	BARCLAYS PLC		C	1,2,5	2.A FE	10,000,000	96.0479	9,604,793	10,000,000	10,000,000					5.335	5.336	MS	164,496		09/03/2024	09/10/2035
06759L-AC-7	BARINGS BDC INC			1,2	2.C	466,787	95.9477	508,523	530,000	489,098		19,464			3.300	7.768	MN	1,846	17,490	11/02/2023	11/23/2026
071705-AA-5	BAUSCH + LOMB CORP			1,2	4.A FE	11,667,000	103.5000	12,075,345	11,667,000	11,667,000					8.375	8.369	AO	244,278	982,540	09/27/2023	10/01/2028
071813-CL-1	BAXTER INTERNATIONAL INC			1,2	2.B FE	8,929,100	94.2639	9,426,395	10,000,000	9,486,034		230,291			1.915	4.528	FA	79,792	191,500	06/29/2022	02/01/2027
071813-CP-2	BAXTER INTERNATIONAL INC			1,2	2.B FE	3,488,691	90.1420	3,630,919	4,028,000	3,680,439		79,375			2.272	4.712	JD	7,626	91,516	06/27/2022	12/01/2028
07274E-AH-6	BAYER US FINANCE LLC			1,2	2.B FE	6,996,430	101.9266	7,134,863	7,000,000	6,998,058		1,506			6.125	6.141	MN	47,639	428,750	11/16/2023	11/21/2026
07274N-AJ-2	BAYER US FINANCE II LLC			1,2	2.B FE	18,174,071	99.3260	16,904,285	17,019,000	17,282,482		(328,814)			4.250	2.256	JD	32,147	723,308	02/11/2022	12/15/2025
07274N-AL-7	BAYER US FINANCE II LLC			1,2	2.B FE	24,420,188	96.1682	23,880,477	24,832,000	24,541,063		54,943			4.375	4.702	JD	48,284	1,055,775	11/22/2024	12/15/2028
07274N-AN-3	BAYER US FINANCE II LLC			1,2	2.B FE	796,348	83.3308	721,644	866,000	801,713		3,190			4.625	5.408	JD	668	40,053	04/10/2023	06/25/2038
07274N-AX-1	BAYER US FINANCE II LLC			1,2	2.B FE	1,993,524	99.1515	1,943,369	1,960,000	1,960,494		(12,844)			2.850	2.184	AO	11,793	55,860	12/22/2021	04/15/2025
07274N-AZ-6	BAYER US FINANCE II LLC			1,2	2.B FE	8,932,990	86.0281	7,742,525	9,000,000	8,979,044		(693)			4.200	4.203	JJ	174,300	378,000	12/21/2021	07/15/2034
073096-AA-7	BAYPORT POLYMERS LLC			1,2	2.A FE	30,000,000	98.4292	29,528,764	30,000,000	30,000,000					4.743	4.741	AO	304,343	1,422,900	04/11/2022	04/14/2027
075887-BX-6	BECTON DICKINSON AND CO			1,2	2.B FE	6,646,560	85.5898	6,847,187	8,000,000	6,680,768		27,722			4.669	6.018	JD	25,939	373,520	09/28/2023	06/06/2047
075887-CL-1	BECTON DICKINSON AND CO			1,2	2.B FE	11,618,943	83.3076	11,767,192	14,125,000	12,136,493		276,154			1.957	4.628	FA	107,499	276,426	01/31/2023	02/11/2031
075887-CQ-0	BECTON DICKINSON AND CO			1,2	2.B FE	10,000,000	99.5072	9,950,718	10,000,000	10,000,000					4.693	4.692	FA	179,898	469,300	02/06/2023	02/13/2028
075887-CR-8	BECTON DICKINSON AND CO			1,2	2.B FE	5,000,000	99.7279	4,986,394	5,000,000	5,000,000					4.874	4.874	FA	96,803	121,850	02/05/2024	02/08/2029
075887-CS-6	BECTON DICKINSON AND CO			1,2	2.B FE	10,000,000	98.5287	9,852,866	10,000,000	10,000,000					5.110	5.110	FA	202,981	255,500	02/05/2024	02/08/2034
0778FP-AA-7	BELL TELEPHONE COMPANY OF CANADA OR BELL			1,2	2.B FE	3,959,350	80.7799	4,038,996	5,000,000	3,984,314		19,944			4.464	6.112	AO	55,800	223,200	09/21/2023	04/01/2048
0778FP-AJ-8	BELL TELEPHONE COMPANY OF CANADA OR BELL		A	1,2	2.B FE	3,383,200	68.8586	3,442,930	5,000,000	3,411,012		22,326			3.650	6.026	FA	68,944	182,500	09/26/2023	08/15/2052
0778FP-AN-9	BELL TELEPHONE COMPANY OF CANADA OR BELL			1,2	2.B FE	3,745,088	93.7709	3,516,408	3,750,000	3,745,146		58			5.550	5.559	FA	78,625	104,063	02/12/2024	02/15/2054
080782-AA-3	BELRON UK FINANCE PLC		C	1,2	3.C FE	24,699,490	98.9709	24,445,816	24,700,000	24,445,816	(253,688)	13			5.750	5.751	AO	295,885		11/22/2024	10/15/2029
081437-AT-2	AMCOR FLEXIBLES NORTH AMERICA INC			1,2	2.B FE	3,000,000	87.6497	2,629,491	3,000,000	3,000,000					2.630	2.630	JD	2,630	78,900	06/12/2020	06/19/2030
084659-AF-8	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	1,133,868	86.6288	1,059,470	1,223,000	1,138,464		2,435			4.500	5.052	FA	22,931	55,035	01/17/2023	02/01/2045
084659-AM-3	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	4,373,129	95.1929	4,348,409	4,568,000	4,450,811		33,016			3.250	4.093	AO	31,342	148,460	07/21/2022	04/15/2028
084659-AT-8	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	5,096,850	99.8277	4,991,384	5,000,000	5,007,488		(36,603)			4.050	3.296	AO	42,750	202,500	05/17/2022	04/15/2025
084664-CX-7	BERKSHIRE HATHAWAY FINANCE CORP			1,2	1.C FE	346,420	57.7240	288,620	500,000	353,553		2,970			2.500	4.401	JJ	5,764	12,500	07/05/2022	01/15/2051
08576P-AF-8	BERRY GLOBAL INC			1,2	2.C FE	9,991,003	93.6348	9,363,480	10,000,000	9,996,413		1,743			1.650	1.668	JJ	76,083	165,000	10/25/2021	01/15/2027
08576P-AH-4	BERRY GLOBAL INC			1,2	2.C FE	12,818,663	96.5040	12,506,915	12,960,000	12,923,755		34,315			1.570	1.843	JJ	93,823	203,472	12/22/2021	01/15/2026
088929-AB-0	BGC GROUP INC			1,2	2.C FE	6,294,611	99.0604	6,240,804	6,300,000	6,297,653		2,488			4.375	4.415	JD	12,250	275,625	10/06/2023	12/15/2025
088929-AC-8	BGC GROUP INC			1,2	2.C FE	622,869	106.1609	626,349	590,000	616,632		(6,237)			8.000	6.467	MN	4,720	47,200	02/05/2024	05/25/2028
09031W-AC-7	BIMBO BAKERIES USA INC			1,2	2.A FE	27,889,467	102.0719	27,919,727	27,353,000	27,805,307		(84,267)			6.050	5.577	JJ	763,073	1,162,996	02/13/2024	01/15/2029
09031W-AD-5	BIMBO BAKERIES USA INC			1,2	2.A FE	9,975,800	104.2512	10,425,120	10,000,000	9,981,478		5,402			6.400	6.427	JJ	295,111	449,778	10/30/2023	01/15/2034
09031W-AE-3	BIMBO BAKERIES USA INC			1,2	2.A FE	1,171,821	96.4565	1,157,478	1,200,000	1,172,092		271			5.375	5.661	JJ	30,817		11/22/2024	01/09/2036
092113-AR-0	BLACK HILLS CORP			1,2	2.A FE	5,408,918	91.4368	4,946,731	5,410,000	5,409,561		237			3.050	3.052	AO	34,834	165,005	12/17/2019	10/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
092113-AV-1	BLACK HILLS CORP			1,2	2.A FE	3,403,217	102.9714	3,501,026	3,400,000	3,406,255		1,650			5.950	5.881	MS	59,566	178,500	11/22/2024	03/15/2028
092113-AW-9	BLACK HILLS CORP			1,2	2.A FE	9,922,500	103.9365	10,393,646	10,000,000	9,932,433		8,407			6.150	6.246	MN	78,583	717,500	09/06/2023	05/15/2034
092113-AX-7	BLACK HILLS CORP			1,2	2.A FE	4,989,350	103.1164	5,155,822	5,000,000	4,990,652		1,302			6.000	6.025	JJ	187,500		05/13/2024	01/15/2035
09247X-AS-0	BLACKROCK FINANCE INC			1,2	1.D FE	432,985	82.3501	411,750	500,000	447,701		6,281			2.100	3.784	FA	3,675	10,500	08/02/2022	02/25/2032
09257W-AD-2	BLACKSTONE MORTGAGE TRUST INC	LS		1,2	4.A FE	258,101	94.9443	256,350	270,000	256,350	13,811	2,435			3.750	4.776	JJ	4,669	10,125	03/02/2022	01/15/2027
09261X-AJ-1	BLACKSTONE SECURED LENDING FUND			1,2	2.B FE	16,981,810	99.7359	16,955,106	17,000,000	16,982,191		381			5.350	5.383	AO	192,006		12/11/2024	04/13/2028
09290D-AJ-0	BLACKROCK INC			1,2	1.D FE	691,252	97.9773	656,448	670,000	690,862		(390)			4.900	4.503	JJ	14,135		10/02/2024	01/08/2035
093662-AH-7	BLOCK FINANCIAL LLC			1,2	2.C FE	13,108,841	92.2637	12,132,671	13,150,000	13,125,364		4,307			3.875	3.912	FA	192,501	509,563	08/04/2020	08/15/2030
093662-AJ-3	BLOCK FINANCIAL LLC			1,2	2.C FE	3,785,193	90.9448	3,455,901	3,800,000	3,792,227		2,097			2.500	2.561	JJ	43,806	95,000	12/22/2021	07/15/2028
09659T-2D-2	BNP PARIBAS SA		C	2,5	2.A FE	10,000,000	96.9955	9,699,548	10,000,000	10,000,000					5.906	5.907	MN	68,903		11/12/2024	11/19/2035
09659W-2L-7	BNP PARIBAS SA		C	2,5	1.G FE	8,575,152	98.7072	8,449,338	8,560,000	8,561,968		(4,448)			2.219	2.167	JD	11,608	189,946	12/22/2021	06/09/2026
09659W-2M-5	BNP PARIBAS SA		C	2,5	1.G FE	4,500,000	91.6616	4,124,771	4,500,000	4,500,000					1.904	1.904	MS	21,658	85,680	09/23/2020	09/30/2028
09659W-2N-3	BNP PARIBAS SA		C	2,5	1.G FE	11,700,000	96.2638	11,262,861	11,700,000	11,700,000					1.323	1.323	JJ	72,236	154,791	01/06/2021	01/13/2027
09659W-2R-4	BNP PARIBAS SA		C	2,5	1.G FE	6,000,000	89.5390	5,372,338	6,000,000	6,000,000					2.159	2.159	MS	38,142	129,540	09/08/2021	09/15/2029
09659W-2W-3	BNP PARIBAS SA		C	2,5	1.G FE	10,000,000	100.1261	10,012,611	10,000,000	10,000,000					5.497	5.501	MN	62,605	412,275	02/12/2024	05/20/2030
09659W-2Z-6	BNP PARIBAS SA		C	2,5	1.G FE	10,000,000	98.9642	9,896,422	10,000,000	10,000,000					5.283	5.285	MN	61,635		11/12/2024	11/19/2030
097023-CE-3	BOEING CO			1,2	2.C FE	1,868,676	74.2207	1,509,650	2,034,000	1,898,255		7,049			3.500	4.127	MS	23,730	71,190	06/05/2020	03/01/2039
097023-CV-5	BOEING CO			1,2	2.C FE	57,837,701	95.1380	58,007,517	60,972,000	57,916,261		69,823			5.705	6.215	MN	579,742	2,437,290	10/23/2024	05/01/2040
097023-CW-3	BOEING CO			1,2	2.C FE	2,194,875	93.0153	2,325,384	2,500,000	2,197,889		3,014			5.805	6.813	MN	24,188	145,125	04/25/2024	05/01/2050
097023-DB-8	BOEING CO			1,2	2.C FE	18,620,903	94.1506	17,535,541	18,625,000	18,623,400		825			3.250	3.253	FA	252,214	605,313	10/29/2020	02/01/2028
097023-DC-6	BOEING CO			1,2	2.C FE	10,992,960	90.7815	9,985,965	11,000,000	10,995,730		866			3.625	3.632	FA	166,146	398,750	10/29/2020	02/01/2031
097023-DQ-5	BOEING CO			1,2	2.C FE	27,225,300	103.6567	27,987,315	27,000,000	27,199,353		(25,947)			6.298	6.097	MN	283,410	850,230	05/02/2024	05/01/2029
097023-DR-3	BOEING CO			1,2	2.C FE	27,788,500	104.5521	28,229,061	27,000,000	27,748,311		(40,189)			6.388	5.845	MN	287,460	862,380	07/25/2024	05/01/2031
097023-DT-9	BOEING CO			1,2	2.C FE	24,191,280	106.2847	25,508,318	24,000,000	24,190,561		(719)			6.858	6.794	MN	274,320	822,960	07/01/2024	05/01/2054
097023-DU-6	BOEING CO			1,2	2.C FE	27,628,300	106.1127	28,650,417	27,000,000	27,627,991		(309)			7.008	6.835	MN	315,360	770,880	11/26/2024	05/01/2064
09739D-AD-2	BOISE CASCADE CO			1,2	3.B FE	466,400	94.9979	474,990	500,000	470,529		4,129			4.875	6.155	JJ	12,188	12,188	01/22/2024	07/01/2030
097751-BT-7	BOMBARDIER INC			1,2	4.A FE	603,987	100.1515	602,912	602,000	602,000		(1,987)			7.875	7.875	AO	14,859	23,704	06/04/2024	04/15/2027
097751-BX-8	BOMBARDIER INC			1,2	4.A FE	1,878,625	99.5948	1,892,302	1,900,000	1,881,417		2,792			6.000	6.350	FA	43,067	57,000	07/02/2024	02/15/2028
097751-CC-3	BOMBARDIER INC			1,2	4.A FE	6,441,374	101.7261	6,551,161	6,440,000	6,441,208	(152)	(14)			7.000	6.996	JD	37,567	220,391	11/22/2024	06/01/2032
100743-AL-7	BOSTON GAS CO			1,2	2.A FE	3,076,000	90.7457	2,791,337	3,076,000	3,076,000					3.001	3.001	FA	38,463	92,311	07/24/2019	08/01/2029
100743-AM-5	BOSTON GAS CO			1,2	2.A FE	3,382,640	89.0337	3,561,347	4,000,000	3,456,506		59,084			3.757	6.118	MS	43,832	150,280	09/25/2023	03/16/2032
100743-AN-3	BOSTON GAS CO			1,2	2.A FE	7,242,009	98.5396	7,291,929	7,400,000	7,244,931		2,236			6.119	6.278	JJ	202,505	428,330	11/22/2024	07/20/2053
101137-AE-7	BOSTON SCIENTIFIC CORP			1	2.A FE	4,440,095	110.0280	4,693,795	4,266,000	4,427,691		(9,930)			6.500	6.019	MN	35,432	277,290	09/27/2023	11/15/2035
103304-BV-2	BOYD GAMING CORP			1,2	4.A FE	4,409,628	92.5179	4,530,600	4,897,000	4,446,431		36,804			4.750	6.521	MS	68,490	116,304	05/06/2024	06/15/2031
10373Q-BU-3	BP CAPITAL MARKETS AMERICA INC			1,2	1.E FE	4,998,550	96.6679	4,833,397	5,000,000	4,998,658		108			4.812	4.816	FA	92,230	120,300	08/05/2024	02/13/2033
10373Q-BV-1	BP CAPITAL MARKETS AMERICA INC			1,2	1.E FE	8,259,399	96.7337	8,112,087	8,386,000	8,266,812		7,409			4.893	5.095	MS	125,378	327,489	04/30/2024	09/11/2033
10373Q-BZ-2	BP CAPITAL MARKETS AMERICA INC			1,2	1.E FE	9,998,100	100.4708	10,047,077	10,000,000	9,998,100					4.970	4.975	AO	102,161	207,083	05/15/2024	10/17/2029
10373Q-CA-6	BP CAPITAL MARKETS AMERICA INC			1,2	1.E FE	10,000,000	98.4884	9,848,838	10,000,000	10,000,000					5.227	5.227	MN	63,886	261,350	05/15/2024	11/17/2034
105340-AP-8	BRANDYWINE OPERATING PARTNERSHIP LP			1,2	3.A FE	923,520	90.2664	902,664	1,000,000	902,664	(21,743)	886			4.550	6.421	AO	11,375		12/06/2024	10/01/2029
10921U-2C-1	BRIGHTHOUSE FINANCIAL GLOBAL FUNDING				1.G FE	3,448,641	95.3946	3,319,731	3,480,000	3,455,224		3,135			1.550	2.065	MN	5,544	50,220	11/22/2024	05/24/2026
10921U-2E-7	BRIGHTHOUSE FINANCIAL GLOBAL FUNDING				1.G FE	8,989,470	89.3338	8,040,041	9,000,000	8,994,573		1,498			2.000	2.018	JD	1,500	180,000	06/21/2021	06/28/2028
109696-AC-8	BRINKS CO			1,2	3.B FE	6,350,000	101.3415	6,435,183	6,350,000	6,350,000					6.500	6.500	JD	18,344	209,815	06/05/2024	06/15/2029
109696-AD-6	BRINKS CO			1,2	3.B FE	6,350,000	100.7344	6,396,634	6,350,000	6,350,000					6.750	6.750	JD	19,050	217,884	06/05/2024	06/15/2032
110122-CP-1	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	1,783,830	94.3887	1,765,068	1,870,000	1,785,053		1,223			3.400	4.511	JJ	27,375		12/05/2024	07/26/2029
110122-DU-9	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	1,079,913	87.0778	1,053,641	1,210,000	1,081,018		1,105			2.950	4.712	MS	10,510		12/05/2024	03/15/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
110122-DV-7	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	9,475,570	77.2995	10,048,936	13,000,000	9,612,417		111,653			3.550	6.000	MS	135,886	461,500	10/04/2023	03/15/2042
11133T-AC-7	BROADRIDGE FINANCIAL SOLUTIONS INC			1,2	2.B FE	956,469	98.0907	971,098	990,000	976,253		8,793			3.400	4.375	JD	374	33,660	09/01/2022	06/27/2026
11133T-AD-5	BROADRIDGE FINANCIAL SOLUTIONS INC			1,2	2.B FE	5,317,908	90.4058	4,821,344	5,333,000	5,325,086		1,558			2.900	2.933	JD	12,888	154,657	12/04/2019	12/01/2029
11135F-AL-5	BROADCOM INC			1,2	2.B FE	48,052,847	97.6822	49,947,824	51,133,000	49,573,238		379,708			4.110	5.024	MS	618,795	2,101,566	08/12/2020	09/15/2028
11135F-AN-1	BROADCOM INC			1,2	2.B FE	15,494,737	98.0329	15,821,529	16,139,000	15,942,945		110,235			3.459	4.207	MS	164,373	558,248	08/12/2020	09/15/2026
11135F-AQ-4	BROADCOM INC			1,2	2.B FE	3,533,153	95.6866	3,384,434	3,537,000	3,534,728		480			4.150	4.162	MN	18,756	146,786	08/12/2020	11/15/2030
11135F-BA-8	BROADCOM INC			1,2	2.B FE	21,635,200	99.3281	19,865,618	20,000,000	21,014,829		(230,675)			4.750	3.395	AO	200,556	950,000	02/15/2022	04/15/2029
11135F-BF-7	BROADCOM INC			1,2	2.B FE	3,990,880	82.6597	3,306,386	4,000,000	3,993,612		760			2.600	2.622	FA	39,289	104,000	01/04/2021	02/15/2033
11135F-BH-3	BROADCOM INC			1,2	2.B FE	3,192,288	86.2364	2,759,566	3,200,000	3,195,123		774			2.450	2.477	FA	29,618	78,400	01/20/2021	02/15/2031
11135F-BL-4	BROADCOM INC			1,2	2.B FE	19,293,169	86.6660	20,267,716	23,386,000	19,743,021		279,617			3.469	5.648	AO	171,266	752,530	04/30/2024	04/15/2034
11135F-BP-5	BROADCOM INC			1,2	2.B FE	9,783,673	81.6672	8,717,154	10,674,000	9,366,135		65,520			3.137	4.552	MN	42,786	311,755	11/22/2024	11/15/2035
11135F-BR-1	BROADCOM INC			1,2	2.B FE	4,997,550	96.2054	4,810,269	5,000,000	4,998,621		533			4.000	4.007	AO	42,222	200,000	03/31/2022	04/15/2029
11135F-BT-7	BROADCOM INC			1,2	2.B FE	6,984,670	93.7729	6,564,105	7,000,000	6,988,560		1,690			4.150	4.176	AO	61,328	290,500	03/31/2022	04/15/2032
11135F-BV-2	BROADCOM INC			1,2	2.B FE	13,340,150	95.1148	14,267,218	15,000,000	13,462,939		82,511			4.926	6.119	MN	94,415	738,900	07/10/2023	05/15/2037
11135F-BX-8	BROADCOM INC			1,2	2.B FE	14,980,350	100.3800	15,056,998	15,000,000	14,981,996		1,646			5.050	5.080	JJ	355,604		07/08/2024	07/12/2029
11135F-BY-6	BROADCOM INC			1,2	2.B FE	23,277,140	100.6475	23,148,920	23,000,000	23,262,877		(14,263)			5.150	4.947	MN	151,353	404,704	08/05/2024	11/15/2031
11135F-BZ-3	BROADCOM INC			1,2	2.B FE	14,997,450	100.9262	15,138,926	15,000,000	14,997,825		375			5.050	5.056	JJ	355,604		07/08/2024	07/12/2027
11135F-CB-5	BROADCOM INC			1,2	2.B FE	10,760,028	97.2994	10,508,337	10,800,000	10,760,882		854			4.350	4.430	FA	116,145		11/22/2024	02/15/2030
11135F-CC-3	BROADCOM INC			1,2	2.B FE	5,760,725	96.7027	5,608,758	5,800,000	5,761,269		544			4.550	4.661	FA	65,242		11/22/2024	02/15/2032
11135F-CD-1	BROADCOM INC			1,2	2.B FE	19,958,600	96.4986	19,299,722	20,000,000	19,959,609		1,009			4.800	4.826	AO	237,333		09/26/2024	10/15/2034
114259-AT-1	BROOKLYN UNION GAS CO			1,2	2.A FE	9,154,500	94.6802	9,468,020	10,000,000	9,401,732		125,717			3.865	5.490	MS	125,613	386,500	12/16/2022	03/04/2029
114259-AX-2	BROOKLYN UNION GAS CO			1,2	2.A FE	22,232,400	104.4334	22,975,349	22,000,000	22,223,860		(8,540)			6.388	6.229	MS	413,800	1,181,780	07/15/2024	09/15/2033
114259-AY-0	BROOKLYN UNION GAS CO			1,2	2.A FE	5,000,000	103.6469	5,182,346	5,000,000	5,000,000					6.415	6.415	JJ	145,228		07/15/2024	07/18/2054
117043-AT-6	BRUNSWICK CORP			1,2	2.B FE	8,270,084	81.9228	7,015,864	8,564,000	8,357,278		28,125			2.400	2.801	FA	75,934	205,536	12/22/2021	08/18/2031
117043-AV-1	BRUNSWICK CORP			1,2	2.B FE	15,696,668	77.7468	12,283,990	15,800,000	15,702,259		2,905			5.100	5.142	AO	201,450	805,800	03/22/2022	04/01/2052
118230-AT-8	BUCKEYE PARTNERS LP			1,2	3.C FE	1,006,000	99.7321	1,003,305	1,006,000	1,003,305	28,147				4.125	4.121	MS	13,833	70,563	02/11/2020	03/01/2025
118230-AV-3	BUCKEYE PARTNERS LP			1,2	3.C FE	6,503,839	101.2115	6,578,748	6,500,000	6,502,423	(1,357)	(59)			6.875	6.859	JJ	230,885		11/22/2024	07/01/2029
12008R-AP-2	BUILDERS FIRSTSOURCE INC			1,2	3.C FE	16,986,931	88.3113	15,163,042	17,170,000	15,051,820	(294,373)	17,975			4.250	4.434	FA	304,052	706,775	09/24/2024	02/01/2032
12008R-AR-8	BUILDERS FIRSTSOURCE INC			1,2	3.C FE	311,945	99.4193	306,212	308,000	306,212	(5,704)	(29)			6.375	6.160	JD	873	9,818	11/22/2024	06/15/2032
12008R-AS-6	BUILDERS FIRSTSOURCE INC			1,2	3.C FE	10,317,000	98.6936	10,182,219	10,317,000	10,182,219	(134,781)				6.375	6.373	MS	219,236	332,508	02/26/2024	03/01/2034
120568-AZ-3	BUNGE LIMITED FINANCE CORP			1,2	2.A FE	4,288,648	97.3510	4,186,093	4,300,000	4,296,611		1,352			3.750	3.781	MS	43,000	161,250	09/18/2017	09/25/2027
120568-BD-1	BUNGE LIMITED FINANCE CORP			1,2	2.A FE	7,997,200	97.9554	7,836,429	8,000,000	7,997,419		219			4.100	4.113	JJ	94,756		09/10/2024	01/07/2028
120568-BE-9	BUNGE LIMITED FINANCE CORP			1,2	2.A FE	14,983,200	97.0569	14,558,529	15,000,000	14,984,094		894			4.200	4.225	MS	182,000		09/10/2024	09/17/2029
120568-BF-6	BUNGE LIMITED FINANCE CORP			1	2.A FE	4,984,200	94.3972	4,719,861	5,000,000	4,984,568		368			4.650	4.690	MS	67,167		09/10/2024	09/17/2034
12189L-AA-9	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.D FE	5,871,161	102.6728	6,190,146	6,029,000	5,878,927		6,428			5.750	6.001	MN	57,778	346,668	10/04/2023	05/01/2040
12189L-AE-1	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.D FE	16,099,738	98.2926	17,110,770	17,408,000	16,154,310		44,583			5.400	6.101	JD	78,336	940,032	10/03/2023	06/01/2041
12189L-BL-4	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.F FE	7,957,600	98.2329	7,858,628	8,000,000	7,959,700		2,100			5.500	5.534	MS	249,333		06/03/2024	03/15/2055
12467A-AF-5	C&S GROUP ENTERPRISES LLC			1,2	4.C FE	2,344,414	84.6811	2,423,573	2,862,000	2,354,470	39,092	67,725			5.000	8.800	JD	6,360	140,300	11/22/2024	12/15/2028
124857-AT-0	PARAMOUNT GLOBAL			1,2	2.C FE	4,707,922	94.1039	4,187,624	4,450,000	4,548,608		(32,563)			3.375	2.570	FA	56,738	150,188	02/26/2020	02/15/2028
124857-AX-1	PARAMOUNT GLOBAL			1,2	2.C FE	6,736,843	94.1445	5,885,916	6,252,000	6,461,053		(62,580)			3.700	2.593	JD	19,277	231,324	02/14/2020	06/01/2028
1248EP-BT-9	CCO HOLDINGS LLC			1,2	3.C FE	534,206	98.2620	530,615	540,000	530,615	(3,759)	168			5.125	5.606	MN	4,613		12/05/2024	05/01/2027
1248EP-CB-7	CCO HOLDINGS LLC			1,2	3.C FE	1,002,663	95.5431	1,060,528	1,110,000	1,013,080		10,417			5.375	7.749	JD	4,972	29,831	06/04/2024	06/01/2029
1248EP-CE-1	CCO HOLDINGS LLC			1,2	3.C FE	5,182,386	89.7596	4,972,682	5,540,000	4,972,682	(26,365)	5,763			4.500	5.885	FA	94,180	68,895	11/07/2024	08/15/2030
1248EP-CK-7	CCO HOLDINGS LLC			1,2	3.C FE	15,019,085	87.1525	14,476,037	16,610,000	14,192,699	(46,418)	151,119			4.250	5.852	FA	294,135	578,425	03/01/2024	02/01/2031
1248EP-CP-6	CCO HOLDINGS LLC			1,2	3.C FE	6,862,757	81.1290	5,585,732	6,885,000	5,585,732	(10,924)	494			4.250	4.289	JJ	134,927	288,363	11/22/2024	01/15/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12505B-AH-3	CBRE SERVICES INC			1,2	2.A FE	11,980,440	101.8006	12,216,068	12,000,000	11,984,319		3,879			5.500	5.535	AO	165,000	399,667	02/20/2024	04/01/2029
12513G-BG-3	CDW LLC			1,2	2.C FE	19,084,422	95.9066	18,414,072	19,200,000	19,127,804		34,705			2.670	2.869	JD	42,720	512,640	09/27/2023	12/01/2026
12513G-BH-1	CDW LLC			1,2	2.C FE	8,000,000	93.0256	7,442,045	8,000,000	8,000,000					3.276	3.276	JD	21,840	262,080	11/23/2021	12/01/2028
12513G-BK-4	CDW LLC			1,2	2.C FE	5,782,410	98.4889	5,712,354	5,800,000	5,783,036		626			5.100	5.165	MS	105,995		11/22/2024	03/01/2030
12513G-BL-2	CDW LLC			1,2	2.C FE	6,981,940	98.5635	6,899,443	7,000,000	6,982,432		492			5.550	5.584	FA	139,213		08/12/2024	08/22/2034
12527G-AE-3	CF INDUSTRIES INC			1	2.B FE	13,363,485	92.9521	13,060,693	14,051,000	13,399,423		19,576			5.375	5.778	MS	222,377	755,241	01/17/2023	03/15/2044
12527G-AF-0	CF INDUSTRIES INC			1	2.B FE	12,052,870	97.0449	12,615,831	13,000,000	12,145,803		69,095			5.150	6.094	MS	197,131	669,500	08/17/2023	03/15/2034
12527G-AH-6	CF INDUSTRIES INC			1	2.B FE	24,375,813	99.0248	24,063,029	24,300,000	24,336,431		(17,296)			4.500	4.417	JD	91,125	1,093,500	06/24/2022	12/01/2026
12532H-AC-8	CGI INC			1,2	2.A FE	651,729	94.6012	690,589	730,000	696,594		18,692			1.450	4.273	MS	3,146	10,585	07/05/2022	09/14/2026
12543D-BG-4	CHS/COMMUNITY HEALTH SYSTEMS INC			1,2	4.C FE	1,062,188	95.9717	1,319,612	1,375,000	1,199,757		66,340			5.625	12.429	MS	22,773	77,344	10/03/2022	03/15/2027
12543D-BK-5	CHS/COMMUNITY HEALTH SYSTEMS INC			1,2	4.C FE	6,845,368	77.5956	6,650,720	8,571,000	6,650,720		(253,484)			4.750	8.070	FA	153,802	407,123	09/09/2022	02/15/2031
12543D-BM-1	CHS/COMMUNITY HEALTH SYSTEMS INC			1,2	4.C FE	5,528,079	82.1328	5,350,129	6,514,000	5,350,129		(338,841)			5.250	8.171	MN	43,698	264,390	10/09/2024	05/15/2030
12543D-BN-9	CHS/COMMUNITY HEALTH SYSTEMS INC			1,2	4.C FE	918,000	103.1728	928,555	900,000	917,635		(365)			10.875	10.476	FA	36,975	63,347	05/21/2024	01/15/2032
125523-AJ-9	CIGNA GROUP			1,2	2.A FE	1,112,216	90.6549	1,157,663	1,277,000	1,121,131		7,249			4.800	6.135	FA	23,156	61,296	10/02/2023	08/15/2038
125523-AK-6	CIGNA GROUP			1,2	2.A FE	12,125,040	85.1369	12,132,005	14,250,000	12,172,680		38,382			4.900	6.061	JD	31,033	698,250	10/02/2023	12/15/2048
125523-CL-2	CIGNA GROUP			1,2	2.A FE	23,830,962	87.5132	24,196,535	27,649,000	24,727,669		488,318			2.400	4.714	MS	195,386	810,272	08/03/2023	03/15/2030
125523-CM-0	CIGNA GROUP			1,2	2.A FE	493,045	84.6781	499,601	590,000	501,892		8,847			2.375	5.226	MS	4,126	7,006	04/02/2024	03/15/2031
125523-CP-3	CIGNA GROUP			1,2	2.A FE	490,077	95.9050	478,566	499,000	496,404		2,134			1.250	1.689	MS	1,837	16,572	12/22/2021	03/15/2026
125523-CS-7	CIGNA GROUP			1,2	2.A FE	29,971,800	99.8494	29,954,821	30,000,000	29,978,267		4,688			5.400	5.411	MS	477,000	1,620,000	02/28/2023	03/15/2033
125523-CT-5	CIGNA GROUP			1,2	2.A FE	6,992,230	99.9192	6,994,346	7,000,000	6,992,948		718			5.000	5.026	MN	44,722	264,444	02/05/2024	05/15/2029
125523-CU-2	CIGNA GROUP			1,2	2.A FE	29,831,600	99.5145	29,854,364	30,000,000	29,846,669		15,069			5.125	5.220	MN	196,458	1,161,667	02/13/2024	05/15/2031
125523-CW-8	CIGNA GROUP			1,2	2.A FE	4,992,750	93.6561	4,682,804	5,000,000	4,992,856		106			5.600	5.610	FA	105,778	141,556	02/05/2024	02/15/2054
12592B-AL-8	CNH INDUSTRIAL CAPITAL LLC			1,2	2.A FE	16,461,759	96.9412	16,020,498	16,526,000	16,494,196		9,797			1.875	2.062	JJ	142,881	295,313	11/22/2024	01/15/2026
12592B-AQ-7	CNH INDUSTRIAL CAPITAL LLC			1,2	2.A FE	7,908,560	98.6327	7,890,618	8,000,000	7,938,202		17,667			4.550	4.808	AO	81,900	364,000	04/04/2023	04/10/2028
12592B-AT-1	CNH INDUSTRIAL CAPITAL LLC			1,2	2.A FE	4,990,450	99.0878	4,954,391	5,000,000	4,991,142		692			4.500	4.569	AO	51,250		10/07/2024	10/08/2027
12594K-AB-8	CNH INDUSTRIAL NV		C	1,2	2.B FE	2,135,820	97.6757	1,953,513	2,000,000	2,052,765		(19,127)			3.850	2.800	MN	9,839	77,000	02/26/2020	11/15/2027
126149-AD-5	CONOPCO INC			1	1.E FE	568,693	105.2063	547,073	520,000	547,278		(13,111)			7.250	4.417	JD	1,676	37,700	05/02/2023	12/15/2026
126307-BH-9	CSC HOLDINGS LLC			1,2	5.A FE	4,993,109	72.0031	3,597,995	4,997,000	3,597,995		(181,192)			4.500	4.529	MN	28,733	224,865	12/22/2021	11/15/2031
12636Y-AE-2	CRH AMERICA FINANCE INC			1,2	2.A FE	20,921,460	100.1909	21,040,096	21,000,000	20,925,165		3,705			5.400	5.449	MN	126,000	567,000	05/14/2024	05/21/2034
126408-GS-6	CSX CORP			1	1.G FE	12,608,110	106.9680	12,830,808	11,995,000	12,577,191		(22,268)			6.220	5.739	AO	126,421	746,089	10/05/2023	04/30/2040
126408-GU-1	CSX CORP			1,2	1.G FE	1,986,715	99.4165	1,887,919	1,899,000	1,981,232		(3,182)			5.500	5.097	AO	22,050	104,445	04/06/2023	04/15/2041
126408-HF-3	CSX CORP			1,2	1.G FE	1,168,022	76.8848	1,240,151	1,613,000	1,179,754		9,536			3.800	6.029	MN	10,216	61,294	10/02/2023	11/01/2046
126408-HJ-5	CSX CORP			1,2	1.G FE	3,125,273	97.1910	2,733,012	2,812,000	2,942,022		(42,899)			3.800	2.154	MS	35,619	106,856	04/20/2020	03/01/2028
126408-HM-8	CSX CORP			1,2	1.G FE	14,562,758	97.9138	14,127,975	14,429,000	14,468,020		(10,838)			4.250	4.167	MS	180,563	506,983	08/05/2024	03/15/2029
126408-HU-0	CSX CORP			1,2	1.G FE	4,952,848	93.5922	4,693,649	5,015,000	4,894,243		12,807			4.100	4.466	MN	26,273	205,615	08/31/2022	11/15/2032
12661P-AA-7	CSL FINANCE PLC		C	2	1.G FE	14,985,150	97.6632	14,649,474	15,000,000	14,993,215		3,393			3.850	3.871	AO	102,667	577,500	04/20/2022	04/27/2027
12663Q-AC-9	CVR PARTNERS LP			1,2	4.A FE	256,204	97.3065	252,997	260,000	252,997	9,861	577			6.125	6.408	JD	708	15,925	02/14/2022	06/15/2028
126650-CN-8	CVS HEALTH CORP			1,2	2.B FE	19,292,600	84.0163	18,483,589	22,000,000	19,358,375		50,800			5.125	6.162	JJ	504,243	871,250	11/14/2024	07/20/2045
126650-CW-8	CVS HEALTH CORP			1,2	2.B FE	660	99.7559	665	667	667		1			4.100	4.258	MS	7	27	03/06/2018	03/25/2025
126650-CX-6	CVS HEALTH CORP			1,2	2.B FE	15,922,182	96.8907	15,644,940	16,147,000	16,014,067		38,553			4.300	4.577	MS	185,152	694,321	06/30/2022	03/25/2028
126650-DK-3	CVS HEALTH CORP			1,2	2.B FE	5,632,200	78.1101	5,467,705	7,000,000	5,702,139		51,705			4.125	5.998	AO	72,188	288,750	08/15/2023	04/01/2040
126650-DM-9	CVS HEALTH CORP			1,2	2.B FE	12,517,630	90.6102	13,256,267	14,630,000	13,487,339		400,319			1.300	4.472	FA	68,680	190,190	06/27/2022	08/21/2027
126650-DP-2	CVS HEALTH CORP			1,2	2.B FE	4,472,650	65.8495	4,609,467	7,000,000	4,584,949		90,201			2.700	6.171	FA	68,250	189,000	09/27/2023	08/21/2040
126650-DT-4	CVS HEALTH CORP			1,2	2.B FE	13,530,797	97.8949	13,313,706	13,600,000	13,538,930		8,133			5.125	5.226	FA	251,694	666,250	11/22/2024	02/21/2030
126650-DU-1	CVS HEALTH CORP			1,2	2.B FE	3,275,684	95.8655	3,246,006	3,386,000	3,282,528		6,844			5.250	5.725	FA	64,193	88,883	04/30/2024	02/21/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126650-DW-7	CVS HEALTH CORP			1,2	2.B FE	9,964,100	98.6568	9,865,684	10,000,000	9,973,751		6,422			5.000	5.072	JJ	209,722	580,556	05/30/2023	01/30/2029
126650-DX-5	CVS HEALTH CORP			1,2	2.B FE	9,964,300	97.6642	9,766,417	10,000,000	9,971,274		4,743			5.250	5.306	JJ	220,208	609,583	05/30/2023	01/30/2031
126650-DY-3	CVS HEALTH CORP			1,2	2.B FE	8,960,091	95.8643	8,715,982	9,092,000	8,968,626		7,811			5.300	5.503	JD	40,156	470,031	11/22/2024	06/01/2033
126650-DZ-0	CVS HEALTH CORP			1,2	2.B FE	6,144,070	91.7340	5,665,490	6,176,000	6,145,082		780			5.875	5.912	JD	30,237	362,840	05/30/2023	06/01/2053
126650-EB-2	CVS HEALTH CORP			1,2	2.B FE	8,991,270	100.0419	9,003,770	9,000,000	8,992,645		1,375			5.400	5.421	JD	40,500	272,700	05/07/2024	06/01/2029
126650-EC-0	CVS HEALTH CORP			1,2	2.B FE	14,988,900	99.2678	14,890,177	15,000,000	14,990,453		1,553			5.550	5.562	JD	69,375	467,125	05/07/2024	06/01/2031
12685J-AC-9	CABLE ONE INC	LS		1,2	4.B FE	2,527,033	83.5578	2,482,502	2,971,000	2,467,126	26,205	45,551			4.000	6.333	MN	15,185	118,840	09/26/2022	11/15/2030
12704P-AA-6	CRH SMW FINANCE DAC		C	1,2	2.A FE	34,990,150	100.6960	35,243,591	35,000,000	34,991,271		1,121			5.200	5.207	MN	202,222	910,000	05/15/2024	05/21/2029
127097-AG-8	COTERRA ENERGY INC			1,2	2.B FE	3,661,640	97.7519	3,586,517	3,669,000	3,664,971		1,729			3.900	3.949	MN	18,284	143,091	12/23/2022	05/15/2027
127387-AN-8	CADENCE DESIGN SYSTEMS INC			1,2	1.G FE	1,997,160	98.0341	1,960,681	2,000,000	1,997,321		161			4.300	4.332	MS	26,517		09/04/2024	09/10/2029
12769G-AB-6	CAESARS ENTERTAINMENT INC			1,2	3.C FE	5,061,875	101.8550	5,092,748	5,000,000	5,045,647		(6,764)			7.000	6.786	FA	132,222	350,000	02/13/2023	02/15/2030
12769G-AC-4	CAESARS ENTERTAINMENT INC			1,2	3.C FE	16,014,050	100.4514	15,991,856	15,920,000	15,962,066	(43,804)	(8,180)			6.500	6.404	FA	390,924	543,270	01/30/2024	02/15/2032
12769G-AD-2	CAESARS ENTERTAINMENT INC			1,2	4.C FE	12,000,000	96.4168	11,570,019	12,000,000	11,570,019	(429,981)				6.000	6.000	AO	148,000		10/02/2024	10/15/2032
133434-AA-8	CAMERON LNG LLC			1,2	1.F FE	10,204,443	87.0750	8,468,042	9,725,000	10,015,077		(42,224)			2.902	2.389	JJ	130,135	282,220	02/28/2020	07/15/2031
134429-BL-2	CAMPBELL'S CO			1	2.B FE	1,206,396	100.6671	1,208,005	1,200,000	1,205,895		(500)			5.300	4.875	MS	17,843		11/22/2024	03/20/2026
134429-BM-0	CAMPBELL'S CO			1	2.B FE	14,989,350	100.9260	15,138,895	15,000,000	14,991,938		2,588			5.200	5.226	MS	221,000	385,667	03/19/2024	03/19/2027
134429-BN-8	CAMPBELL'S CO			1,2	2.B FE	1,807,041	100.9830	1,817,693	1,800,000	1,806,913		(129)			5.200	5.095	MS	26,000	26,000	11/22/2024	03/21/2029
134429-BP-3	CAMPBELL'S CO			1,2	2.B FE	401,198	99.4991	397,996	400,000	401,197		(1)			5.400	5.358	MS	6,000		11/22/2024	03/21/2034
134429-BQ-1	CAMPBELL'S CO			1,2	2.B FE	9,962,600	94.2951	9,429,511	10,000,000	9,963,234		634			4.750	4.796	MS	117,431		09/30/2024	03/23/2035
13607L-8C-0	CANADIAN IMPERIAL BANK OF COMMERCE			1	1.F FE	10,000,000	101.0711	10,107,105	10,000,000	10,000,000					5.237	5.237	JD	4,364	261,850	06/24/2024	06/28/2027
13607L-WW-9	CANADIAN IMPERIAL BANK OF COMMERCE			1,2	1.F FE	3,450,977	104.5145	3,538,860	3,386,000	3,447,516		(3,461)			6.092	5.819	AO	50,423	103,138	04/30/2024	10/03/2033
13608J-AA-5	CANADIAN IMPERIAL BANK OF COMMERCE			1,2	1.F FE	22,005,400	100.7964	22,175,218	22,000,000	22,005,400					5.260	5.254	AO	266,799	578,600	06/24/2024	04/08/2029
13648T-AC-1	CANADIAN PACIFIC RAILWAY CO			1,2	2.B FE	32,279,713	91.3510	30,469,201	33,354,000	32,497,581		148,149			2.875	3.422	MN	122,530	958,928	04/19/2023	11/15/2029
13648T-AF-4	CANADIAN PACIFIC RAILWAY CO			1,2	2.B FE	1,334,080	86.7529	1,388,046	1,600,000	1,340,483		5,153			4.700	6.001	MN	12,533	75,200	09/26/2023	05/01/2048
14040H-CY-9	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	3,284,217	100.4325	3,400,644	3,386,000	3,290,524		6,307			5.817	6.233	FA	82,068	98,482	04/30/2024	02/01/2034
14040H-DF-9	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	3,335,752	101.6051	3,440,350	3,386,000	3,338,676		2,924			6.051	6.243	FA	85,370	102,443	04/30/2024	02/01/2035
14149Y-BN-7	CARDINAL HEALTH INC			1,2	2.B FE	4,996,150	100.2128	5,010,642	5,000,000	4,996,714		564			5.125	5.143	FA	96,806	124,566	02/14/2024	02/15/2029
142339-AH-3	CARLISLE COMPANIES INC			1,2	2.B FE	13,096,392	97.3538	12,845,832	13,195,000	13,132,371		13,604			3.750	3.918	JD	41,234	494,813	05/28/2024	12/01/2027
143658-BL-5	CARNIVAL CORP			1,2	3.B FE	635,034	100.1461	630,921	630,000	630,921	(1,640)	(2,473)			7.625	5.015	MS	16,013		11/04/2024	03/01/2026
143658-BN-1	CARNIVAL CORP			1,2	3.B FE	7,385,320	99.7794	8,196,880	8,215,000	7,689,017		211,159			5.750	9.061	MS	157,454	472,363	12/13/2023	03/01/2027
143658-BR-2	CARNIVAL CORP			1,2	3.B FE	30,661,878	99.7634	33,771,913	33,852,000	31,263,966	(13,405)	467,166			6.000	8.084	MN	338,520	1,861,140	07/15/2024	05/01/2029
143658-BW-1	CARNIVAL CORP			1,2	2.C FE	8,880,756	104.0205	9,205,814	8,850,000	8,878,809		(1,272)			7.000	6.926	FA	234,033	599,433	11/22/2024	08/15/2029
14366R-AA-7	CARNIVAL HOLDINGS (BERMUDA) LTD		C	1,2	3.B FE	1,161,385	106.5387	1,150,618	1,080,000	1,150,618	(2,330)	(8,437)			10.375	5.251	MN	18,675	26,456	11/04/2024	05/01/2028
144285-AL-7	CARPENTER TECHNOLOGY CORP			1,2	3.B FE	9,550,362	100.0152	9,131,388	9,130,000	9,131,388	116,698	(82,002)			6.375	5.055	JJ	268,384	575,663	11/22/2024	07/15/2028
14448C-AN-4	CARRIER GLOBAL CORP			1,2	2.B FE	703,495	99.6000	693,216	696,000	696,077		(1,997)			2.242	1.951	FA	5,895	15,604	12/11/2020	02/15/2025
14448C-AQ-7	CARRIER GLOBAL CORP			1,2	2.B FE	7,488,047	89.4546	7,501,663	8,386,000	7,562,482		74,435			2.722	4.910	FA	86,234	114,133	08/05/2024	02/15/2030
14913R-2V-8	CATERPILLAR FINANCIAL SERVICES CORP			1	1.F FE	5,002,100	99.5993	4,979,966	5,000,000	5,000,305		(683)			3.400	3.383	MN	22,667	170,000	05/17/2022	05/13/2025
14913U-AK-6	CATERPILLAR FINANCIAL SERVICES CORP				1.F FE	5,000,000	100.1297	5,006,487	5,000,000	5,000,000					5.424	5.503	FMAN	24,324	217,941	02/22/2024	02/27/2026
15089Q-AK-0	CELANESE US HOLDINGS LLC			1,2	2.C FE	15,060,256	93.5263	14,421,759	15,420,000	15,231,564		85,408			1.400	2.173	FA	87,551	204,680	11/22/2024	08/05/2026
15135B-AR-2	CENTENE CORP			1,2	2.C FE	16,064,164	96.8704	14,918,039	15,400,000	15,503,984		(109,423)			4.250	3.523	JD	29,089	654,500	01/19/2022	12/15/2027
15135B-AT-8	CENTENE CORP			1,2	2.C FE	21,818,811	94.5760	21,563,330	22,800,000	21,902,425		128,407			4.625	5.510	JD	46,867	1,036,000	11/22/2024	12/15/2029
15135B-AV-3	CENTENE CORP			1,2	2.C FE	19,211,852	89.0680	18,303,469	20,550,000	19,397,186		135,843			3.375	4.587	FA	262,013	541,688	04/24/2024	02/15/2030
15135B-AW-1	CENTENE CORP			1,2	2.C FE	38,880,084	86.2897	36,989,799	42,867,000	39,678,548		445,850			3.000	4.431	AO	271,491	1,268,010	11/22/2024	10/15/2030
15135B-AY-7	CENTENE CORP			1,2	2.C FE	10,988,800	89.9908	10,159,961	11,290,000	11,046,717		42,628			2.450	3.073	JJ	127,546	257,005	11/22/2024	07/15/2028
15135B-AZ-4	CENTENE CORP			1,2	2.C FE	335,219	82.3476	348,330	423,000	351,133		8,763			2.625	5.763	FA	4,627	11,104	02/16/2023	08/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
15189T-AX-5	CENTERPOINT ENERGY INC			1,2	2.B FE	4,007,840	89.9128	3,596,513	4,000,000	4,004,347		(700)			2.950	2.927	MS	39,333	118,000	01/15/2020	03/01/2030
15189T-BA-4	CENTERPOINT ENERGY INC			1,2	2.B FE	9,442,664	95.5136	9,626,820	10,079,000	9,841,593		160,567			1.450	3.160	JD	12,179	146,146	06/09/2022	06/01/2026
15189T-BF-3	CENTERPOINT ENERGY INC			1	2.B FE	19,963,200	100.7797	20,155,941	20,000,000	19,980,311		12,616			5.250	5.315	FA	411,250	1,050,000	08/08/2023	08/10/2026
15189T-BG-1	CENTERPOINT ENERGY INC			1,2	2.B FE	9,979,000	101.1457	10,114,573	10,000,000	9,981,778		2,778			5.400	5.447	JD	45,000	301,500	05/08/2024	06/01/2029
15189X-BB-3	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1,2	1.F FE	1,392,573	97.8194	1,369,472	1,400,000	1,393,053		332			4.950	5.024	AO	17,325	49,500	11/22/2024	04/01/2033
15189X-BD-9	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1,2	1.F FE	17,979,840	101.2145	18,218,610	18,000,000	17,986,091		5,236			5.200	5.223	AO	234,000	969,800	09/13/2023	10/01/2028
15189Y-AG-1	CENTERPOINT ENERGY RESOURCES CORP			1,2	1.G FE	19,464,743	100.9592	19,586,089	19,400,000	19,447,252		(11,503)			5.250	5.161	MS	339,500	997,500	11/22/2024	03/01/2028
15189Y-AH-9	CENTERPOINT ENERGY RESOURCES CORP			1,2	1.G FE	11,997,000	100.3925	12,047,104	12,000,000	11,998,320		1,122			5.400	5.402	MS	216,000	648,000	02/21/2023	03/01/2033
156504-AL-6	CENTURY COMMUNITIES INC			1,2	3.B FE	6,303,334	100.0575	6,120,515	6,117,000	6,120,515	(25,284)	(17,341)			6.750	5.954	JD	34,408	412,898	04/13/2022	06/01/2027
156504-AM-4	CENTURY COMMUNITIES INC			1,2	3.B FE	7,023,546	89.5820	6,324,487	7,060,000	6,308,969	(59,735)	4,892			3.875	3.965	FA	103,351	273,575	02/22/2023	08/15/2029
15679G-AC-6	CERDIA FINANZ GMBH		C	1,2	4.B FE	15,337,500	104.0670	15,688,100	15,075,000	15,330,181	(2,472)	(4,848)			9.375	9.029	AO	345,469		11/21/2024	10/03/2031
159864-AE-7	CHARLES RIVER LABORATORIES INTERNATIONAL			1,2	3.B FE	10,397,883	94.8745	9,469,419	9,981,000	9,469,419	(9,345)	(21,826)			4.250	3.498	MN	70,699	424,193	06/17/2021	05/01/2028
159864-AJ-6	CHARLES RIVER LABORATORIES INTERNATIONAL			1,2	3.B FE	1,070,000	88.9576	951,846	1,070,000	951,846	(14,774)				4.000	3.999	MS	12,602	42,800	03/08/2021	03/15/2031
16115Q-AF-7	CHART INDUSTRIES INC			1,2	3.C FE	18,867,438	103.9677	19,514,746	18,770,000	18,838,860		(11,303)			7.500	7.410	JJ	703,875	1,407,750	05/03/2023	01/01/2030
16115Q-AG-5	CHART INDUSTRIES INC			1,2	4.C FE	13,730,611	107.1649	14,250,788	13,298,000	13,626,374		(44,935)			9.500	8.921	JJ	631,655	1,263,310	07/14/2023	01/01/2031
161175-BJ-2	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	3,147,300	95.2509	2,857,527	3,000,000	3,060,345		(19,726)			3.750	3.015	FA	42,500	112,500	01/31/2020	02/15/2028
161175-BL-7	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	5,743,277	82.0772	4,625,868	5,636,000	5,729,960		(1,838)			5.375	5.246	MN	50,489	302,935	11/29/2017	05/01/2047
161175-BM-5	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	13,941,497	88.9517	14,528,476	16,333,000	14,067,059		103,171			5.375	6.996	AO	219,475	877,899	12/13/2023	04/01/2038
161175-BR-4	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	2,498,375	97.8490	2,446,225	2,500,000	2,499,386		324			5.050	5.057	MS	31,913	126,250	01/14/2019	03/30/2029
161175-BU-7	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	4,480,245	84.3300	3,794,852	4,500,000	4,488,092		1,836			2.800	2.847	AO	31,500	126,000	04/14/2020	04/01/2031
161175-BZ-6	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	32,661,373	68.5251	33,131,876	48,350,000	33,156,740		310,291			3.500	6.679	JD	141,021	1,079,750	12/12/2024	06/01/2041
161175-CA-0	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	1,756,463	64.3310	1,157,958	1,800,000	1,759,138		844			3.900	4.037	JD	5,850	70,200	12/22/2021	06/01/2052
161175-CC-6	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	1,998,120	66.5633	1,331,267	2,000,000	1,998,251		85			4.400	4.405	JD	7,333	88,000	05/18/2021	12/01/2061
161175-CD-4	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	4,014,538	88.1730	3,877,849	4,398,000	4,160,334		53,713			2.250	3.703	JJ	45,629	98,955	03/08/2022	01/15/2029
161175-CM-4	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	11,989,320	101.9050	12,228,596	12,000,000	11,993,932		4,146			6.150	6.179	MN	104,550	738,000	11/07/2023	11/10/2026
161175-CQ-5	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	408,427	101.9327	407,731	400,000	408,250		(177)			6.100	5.559	JD	2,033	13,352	11/22/2024	06/01/2029
161175-CR-3	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	8,479,175	102.2907	8,694,712	8,500,000	8,480,558		1,383			6.550	6.583	JD	46,396	304,666	05/09/2024	06/01/2034
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP			1,2	2.C FE	6,677,539	96.8179	6,818,885	7,043,000	6,731,088		53,550			4.500	5.575	AO	79,234	316,935	01/18/2024	10/01/2029
16411Q-AK-7	CHENIERE ENERGY PARTNERS LP			1,2	2.C FE	7,193,510	92.4707	7,397,656	8,000,000	7,283,483		89,973			4.000	5.747	MS	106,667	320,000	01/18/2024	03/01/2031
16411Q-AQ-4	CHENIERE ENERGY PARTNERS LP			1,2	2.C FE	30,695,622	102.3690	31,105,840	30,386,000	30,683,105		(13,580)			5.950	5.793	JD	5,022	1,659,217	08/05/2024	06/30/2033
16411Q-AR-2	CHENIERE ENERGY PARTNERS LP			1,2	2.C FE	9,982,000	100.6639	10,066,390	10,000,000	9,984,907		2,907			5.750	5.770	FA	349,792		05/08/2024	08/15/2034
16411R-AK-5	CHENIERE ENERGY INC			1,2	2.C FE	28,550,000	97.8309	29,349,272	30,000,000	28,990,589		236,657			4.625	5.625	AO	292,917	1,387,500	01/31/2023	10/15/2028
16411R-AN-9	CHENIERE ENERGY INC			1,2	2.C FE	14,968,350	100.5744	15,086,160	15,000,000	14,971,422		3,072			5.650	5.677	AO	178,917	484,958	03/05/2024	04/15/2034
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS LLC			1,2	2.B FE	12,420,840	100.5365	12,064,385	12,000,000	12,193,580		(90,795)			5.125	4.275	JD	1,708	615,000	05/26/2022	06/30/2027
16412X-AJ-4	CHENIERE CORPUS CHRISTI HOLDINGS LLC			1,2	2.B FE	10,463,505	93.8827	9,617,343	10,244,000	10,364,272		(24,868)			3.700	3.409	MN	48,431	379,028	10/28/2020	11/15/2029
166754-AP-6	CHEVRON PHILLIPS CHEMICAL COMPANY LLC			1,2	1.G FE	3,989,520	97.5954	3,903,818	4,000,000	3,997,767		1,193			3.400	3.430	JD	11,333	136,000	11/17/2016	12/01/2026
169905-AF-3	CHOICE HOTELS INTERNATIONAL INC			1,2	2.C FE	5,964,240	92.8462	5,570,771	6,000,000	5,980,901		3,628			3.700	3.772	JD	18,500	222,000	11/13/2019	12/01/2029
171484-AE-8	CHURCHILL DOWNS INC			1,2	4.A FE	3,998,328	96.4634	4,126,703	4,278,000	4,061,896	(754)	61,559			4.750	6.606	JJ	93,700	198,455	11/22/2024	01/15/2028
171484-AG-3	CHURCHILL DOWNS INC			1,2	4.A FE	1,184,820	98.8717	1,195,359	1,209,000	1,192,091		6,976			5.500	6.177	AO	16,624	66,495	12/13/2023	04/01/2027
17252M-AP-5	CINTAS NO 2 CORP			1,2	1.G FE	631,707	99.5292	629,025	632,000	631,989		53			3.450	3.455	MN	3,634	31,328	04/26/2022	05/01/2025
17287H-AA-8	CITADEL FINANCE LLC			1,2	2.C FE	4,976,550	97.6209	4,881,045	5,000,000	4,994,176		4,930			3.375	3.476	MS	52,500	168,750	03/03/2021	03/09/2026
172967-LD-1	CITIGROUP INC			1,2,5	1.G FE	5,000,000	98.0241	4,901,205	5,000,000	5,000,000					3.887	3.889	JJ	92,316	194,350	01/04/2017	01/10/2028
172967-LP-4	CITIGROUP INC			1,2,5	1.G FE	19,085,884	96.8663	18,019,068	18,602,000	18,644,390		(31,515)			3.668	3.369	JJ	297,568	658,553	11/22/2024	07/24/2028
172967-MP-3	CITIGROUP INC			1,2,5	1.G FE	3,162,795	96.1166	3,254,507	3,386,000	3,184,591		21,797			4.412	5.575	MS	37,763	74,695	04/30/2024	03/31/2031
172967-PA-3	CITIGROUP INC			1,2,5	1.G FE	15,156,450	104.8601	15,729,021	15,000,000	15,140,715		(12,293)			6.270	6.118	MN	114,950	940,500	09/21/2023	11/17/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
172967-PF-2	CITIGROUP INC			1,2,5	1.G FE	8,882,140	99.9239	8,993,152	9,000,000	8,898,306		16,166			5.174	5.440	FA	178,503	232,830	04/10/2024	02/13/2030
172967-PG-0	CITIGROUP INC			2,5	2.B FE	9,994,800	99.5106	9,951,059	10,000,000	9,995,149		349			5.827	5.835	FA	223,368	291,350	02/06/2024	02/13/2035
17325F-BB-3	CITIBANK NA			1,2	1.E FE	3,001,290	103.1219	3,093,656	3,000,000	3,001,232					5.803	5.791	MS	44,490	174,090	09/26/2023	09/29/2028
17325F-BG-2	CITIBANK NA			1,2	1.E FE	38,534,117	101.1700	38,950,431	38,500,000	38,532,406		(1,712)			5.570	5.559	AO	363,365	1,072,225	04/24/2024	04/30/2034
17325F-BK-3	CITIBANK NA			1,2	1.E FE	5,046,500	99.5731	4,978,655	5,000,000	5,043,083		(3,417)			4.838	4.625	FA	97,432		08/05/2024	08/06/2029
17327C-AQ-6	CITIGROUP INC			1,2,5	1.G FE	8,549,500	85.9043	8,590,426	10,000,000	8,701,633		148,661			3.057	5.068	JJ	132,470	305,700	12/19/2023	01/25/2033
17327C-AR-4	CITIGROUP INC			2,5	2.B FE	13,342,149	101.8734	13,636,779	13,386,000	13,345,646		3,497			6.174	6.219	MN	82,645	826,452	04/30/2024	05/25/2034
17888H-AA-1	CIVITAS RESOURCES INC			1,2	3.C FE	10,192,750	103.8568	10,541,470	10,150,000	10,181,017		(7,439)			8.375	8.272	JJ	425,031	854,785	07/13/2023	07/01/2028
17888H-AB-9	CIVITAS RESOURCES INC			1,2	3.C FE	12,405,000	104.2534	12,875,289	12,350,000	12,395,382		(5,046)			8.750	8.675	JJ	540,313	1,086,628	06/27/2023	07/01/2031
17888H-AC-7	CIVITAS RESOURCES INC			1,2	3.C FE	9,415,000	104.7246	9,844,109	9,400,000	9,413,515		(1,157)			8.625	8.589	MN	135,125	842,279	10/10/2023	11/01/2030
184496-AN-7	CLEAN HARBORS INC			1,2	3.A FE	532,774	97.9659	538,812	550,000	535,817		3,043			4.875	5.985	JJ	12,364	13,406	05/28/2024	07/15/2027
184496-AP-2	CLEAN HARBORS INC			1,2	3.A FE	1,722,240	95.9907	1,722,074	1,794,000	1,722,074		(10,634)	10,467		5.125	5.996	JJ	42,396	45,971	02/01/2024	07/15/2029
184496-AQ-0	CLEAN HARBORS INC	LS		1,2	3.C FE	954,000	100.6780	960,468	954,000	954,000					6.375	6.374	FA	25,341	60,818	01/17/2023	02/01/2031
18551P-AE-9	CLECO CORPORATE HOLDINGS LLC			1,2	2.C FE	8,229,769	89.9093	7,397,734	8,228,000	8,229,154		12			3.375	3.371	MS	81,766	277,695	07/15/2020	09/15/2029
185899-AH-4	CLEVELAND-CLIFFS INC			1,2	3.C FE	3,362,225	99.4331	3,633,286	3,654,000	3,490,020		59,681			5.875	7.952	JD	17,889	214,673	09/29/2022	06/01/2027
185899-AP-6	CLEVELAND-CLIFFS INC			1,2	3.C FE	4,044,438	98.2111	4,002,101	4,075,000	4,002,101	(43,829)	1,493			7.000	7.128	MS	83,990	140,248	08/13/2024	03/15/2032
185899-AQ-4	CLEVELAND-CLIFFS INC			1,2	3.C FE	6,450,000	98.9300	6,380,988	6,450,000	6,380,988	(69,012)				6.875	6.874	MN	84,992		10/08/2024	11/01/2029
185899-AR-2	CLEVELAND-CLIFFS INC			1,2	3.C FE	9,700,000	98.2202	9,527,360	9,700,000	9,527,360	(172,640)				7.375	7.374	MN	137,114		10/08/2024	05/01/2033
18972E-AA-3	CLYDESDALE ACQUISITION HOLDINGS INC			1,2	4.B FE	1,575,000	100.6629	1,585,440	1,575,000	1,575,000					6.625	6.623	AO	22,028	104,344	03/13/2024	04/15/2029
18972E-AC-9	CLYDESDALE ACQUISITION HOLDINGS INC			1,2	4.B FE	5,819,500	100.6767	5,879,518	5,840,000	5,820,723		1,223			6.875	6.954	JJ	167,292		08/05/2024	01/15/2030
19123M-AF-0	COCA-COLA EUROPACIFIC PARTNERS PLC		C	1,2	2.A FE	3,781,309	93.2654	3,544,085	3,800,000	3,792,449		3,617			1.500	1.599	JJ	26,283	57,000	12/22/2021	01/15/2027
191241-AH-1	COCA-COLA FEMSA SAB DE CV		C	1,2	1.G FE	1,341,071	89.5480	1,213,375	1,355,000	1,331,738		4,206			2.750	3.120	JJ	16,458	37,263	01/08/2020	01/22/2030
19240C-AC-7	COGENT COMMUNICATIONS GROUP LLC			1,2	3.B FE	3,072,000	96.8238	3,098,361	3,200,000	3,098,361	(23,876)	50,236			3.500	5.418	MN	18,667	112,000	02/01/2024	05/01/2026
19240C-AE-3	COGENT COMMUNICATIONS GROUP LLC			1,2	4.C FE	9,189,221	100.4811	9,231,199	9,187,000	9,187,900	(1,244)	(78)			7.000	6.988	JD	28,582	636,545	11/22/2024	06/15/2027
19240W-AA-7	COGENT COMMUNICATIONS GROUP LLC			1,2	4.C FE	4,186,250	100.0322	4,251,369	4,250,000	4,197,076		10,826			7.000	7.566	JD	13,222	152,056	06/06/2024	06/15/2027
19260Q-AC-1	COINBASE GLOBAL INC			1,2	4.A FE	292,100	89.9900	314,965	350,000	299,883		7,783			3.375	7.863	AO	2,953	5,906	04/22/2024	10/01/2028
19416M-AB-5	PERMIAN RESOURCES OPERATING LLC			1,2	3.B FE	2,750,250	98.1197	2,796,412	2,850,000	2,761,946		11,696			5.875	6.681	JJ	83,719	83,719	04/18/2024	07/01/2029
19565C-AA-8	COLONIAL ENTERPRISES INC			1,2	1.G FE	27,715,699	90.4060	27,460,834	30,375,000	27,945,157		228,896			3.250	4.958	MN	126,141	824,688	11/05/2024	05/15/2030
1976 77-AG-2	HCA INC				2.C FE	1,663,750	101.1715	1,517,573	1,500,000	1,509,865		(20,863)			7.690	6.194	JD	5,127	115,350	09/23/2015	06/15/2025
19828A-AA-5	COLUMBIA PIPELINES HOLDING COMPANY LLC			1,2	2.B FE	2,999,940	101.4108	3,042,325	3,000,000	3,000,000		53			6.055	6.052	FA	68,623	185,182	08/02/2023	08/15/2026
19828A-AD-9	COLUMBIA PIPELINES HOLDING COMPANY LLC			1,2	2.B FE	11,999,520	97.5726	11,708,711	12,000,000	11,999,807		287			5.097	5.097	AO	190,288		09/03/2024	10/01/2031
19828T-AA-4	COLUMBIA PIPELINES OPERATING COMPANY LLC			1,2	2.A FE	6,999,860	102.9312	7,205,187	7,000,000	7,000,000		133			5.927	5.926	FA	156,736	422,957	08/02/2023	08/15/2030
19828T-AB-2	COLUMBIA PIPELINES OPERATING COMPANY LLC			1,2	2.A FE	9,996,400	102.5801	10,258,011	10,000,000	10,000,000		3,498			6.036	6.035	MN	77,127	766,237	08/02/2023	11/15/2033
19828T-AC-0	COLUMBIA PIPELINES OPERATING COMPANY LLC			1,2	2.A FE	9,423,930	104.7973	9,850,949	9,400,000	9,427,670		3,724			6.544	6.520	MN	78,601	747,652	11/22/2024	11/15/2053
19828T-AD-8	COLUMBIA PIPELINES OPERATING COMPANY LLC			1,2	2.A FE	3,999,920	106.1625	4,246,500	4,000,000	4,000,000		80			6.714	6.713	FA	101,456	273,782	08/02/2023	08/15/2063
19828T-AE-6	COLUMBIA PIPELINES OPERATING COMPANY LLC			1,2	2.A FE	10,420,227	103.7639	10,791,442	10,400,000	10,420,382		153			6.497	6.477	FA	255,260	662,333	11/22/2024	08/15/2043
19828T-AF-3	COLUMBIA PIPELINES HOLDING COMPANY LLC			1,2	2.A FE	3,999,800	94.0333	3,761,333	4,000,000	3,999,919		119			5.695	5.695	AO	70,871		09/03/2024	10/01/2054
20030N-AY-7	COMCAST CORP			1	1.G FE	4,148,285	108.0309	4,249,934	3,934,000	4,137,639		(8,610)			6.550	6.010	JJ	128,839	257,677	09/28/2023	07/01/2039
20030N-BE-0	COMCAST CORP			1	1.G FE	4,128,900	87.7044	4,385,219	5,000,000	4,160,718		25,983			4.650	6.238	JJ	107,208	232,500	10/04/2023	07/15/2042
20030N-CY-5	COMCAST CORP			1,2	1.G FE	1,261,802	75.7755	1,227,563	1,620,000	1,264,290		2,488			3.250	5.424	MN	8,775		11/04/2024	11/01/2039
20030N-EF-4	COMCAST CORP			1,2	1.G FE	9,082,800	92.5634	9,256,336	10,000,000	9,098,285		12,657			5.350	6.017	MN	68,361	535,000	09/28/2023	05/15/2053
201723-AQ-6	COMMERCIAL METALS CO			1,2	3.A FE	7,000,000	91.9109	6,433,761	7,000,000	6,433,761	19,757				4.125	4.125	JJ	133,146	288,750	01/13/2022	01/15/2030
201723-AR-4	COMMERCIAL METALS CO			1,2	3.A FE	5,000,000	89.5564	4,477,819	5,000,000	4,477,819	(9,460)				4.375	4.374	MS	64,410	218,750	01/13/2022	03/15/2032
20268J-AF-0	COMMONSPIRIT HEALTH			1,2	1.G FE	2,250,000	88.5186	1,991,670	2,250,000	2,250,000					2.782	2.782	AO	15,649	62,595	10/21/2020	10/01/2030
20268J-AR-4	COMMONSPIRIT HEALTH			1,2	1.G FE	55,000,000	99.6164	54,789,005	55,000,000	55,000,000					5.205	5.206	JD	238,563	1,995,973	03/13/2024	12/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
202712-BN-4	COMMONWEALTH BANK OF AUSTRALIA		C		1.G FE	3,942,276	85.2163	3,408,653	4,000,000	3,959,681		5,991			2.688	2.867	MS	32,853	107,520	12/22/2021	03/11/2031
202795-JX-9	COMMONWEALTH EDISON CO			1,2	1.F FE	9,966,600	97.8939	9,789,389	10,000,000	9,972,312		3,143			4.900	4.942	FA	204,167	490,000	01/03/2023	02/01/2033
205768-AT-1	COMSTOCK RESOURCES INC			1,2	4.B FE	356,353	93.2620	354,395	380,000	354,395	(2,909)	952			5.875	7.313	JJ	10,294		10/02/2024	01/15/2030
205887-CF-7	CONAGRA BRANDS INC			1,2	2.C FE	3,392,294	90.7861	3,177,512	3,500,000	3,413,664		7,246			1.375	2.259	MN	8,021	37,125	11/22/2024	11/01/2027
20752T-AB-0	CONNECT FINCO SARL		C	1,2	4.A FE	5,283,012	91.0804	4,827,263	5,300,000	4,827,263	(456,065)	316			9.000	9.082	MS	127,200		11/22/2024	09/15/2029
207597-EJ-0	CONNECTICUT LIGHT AND POWER CO			1,2	1.E FE	4,983,000	97.0190	4,850,948	5,000,000	4,995,891		1,937			3.200	3.239	MS	47,111	160,000	03/02/2017	03/15/2027
207597-EQ-4	CONNECTICUT LIGHT AND POWER CO			1,2	1.E FE	9,980,500	97.7145	9,771,454	10,000,000	9,982,837		1,591			4.900	4.925	JJ	245,000	483,194	06/26/2023	07/01/2033
207597-ES-0	CONNECTICUT LIGHT AND POWER CO			1,2	1.E FE	6,968,850	97.5188	6,826,319	7,000,000	6,969,801		951			4.950	5.007	FA	132,825		08/06/2024	08/15/2034
20826F-AG-1	CONOCOPHILLIPS CO			1,2	1.F FE	727,436	99.3712	658,831	663,000	665,246		(18,299)			3.350	0.576	MN	2,838	22,211	01/01/2021	05/15/2025
20903X-AF-0	CONSOLIDATED COMMUNICATIONS INC			1,2	4.C FE	11,728,868	96.2118	11,477,109	11,929,000	11,477,109	1,128,451	30,073			6.500	6.816	AO	193,846	775,385	03/04/2022	10/01/2028
20903X-AH-6	CONSOLIDATED COMMUNICATIONS INC			1,2	4.C FE	3,590,000	93.0356	3,339,978	3,590,000	3,339,978	396,178				5.000	4.998	AO	44,875	179,500	03/05/2021	10/01/2028
209111-FJ-7	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	4,493,835	96.6385	4,145,790	4,290,000	4,348,956		(34,451)			2.900	2.057	JD	10,368	124,410	04/16/2020	12/01/2026
209111-FK-4	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	8,270,299	77.8749	8,731,336	11,212,000	8,306,777		29,375			4.300	6.167	JD	40,176	482,116	09/27/2023	12/01/2056
209111-GG-2	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	11,890,200	101.3012	12,156,147	12,000,000	11,892,419		2,072			5.900	5.965	MN	90,467	694,233	11/20/2023	11/15/2053
209111-GH-0	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	6,988,660	101.1101	7,077,707	7,000,000	6,989,305		645			5.375	5.396	MN	48,076	194,396	05/06/2024	05/15/2034
21036P-AS-7	CONSTELLATION BRANDS INC			1,2	2.B FE	7,785,080	97.1883	7,775,065	8,000,000	7,892,275		42,947			3.500	4.105	MN	40,444	280,000	06/23/2022	05/09/2027
21036P-AY-4	CONSTELLATION BRANDS INC			1,2	2.B FE	7,505,486	96.0703	7,224,489	7,520,000	7,515,082		1,688			3.600	3.622	FA	102,272	270,720	01/29/2018	02/15/2028
21036P-BE-7	CONSTELLATION BRANDS INC			1,2	2.C FE	443,514	92.0798	441,983	480,000	444,276		762			3.150	4.986	FA	6,300		11/22/2024	08/01/2029
21036P-BF-4	CONSTELLATION BRANDS INC			1,2	2.C FE	15,815,475	89.3535	15,715,501	17,588,000	16,088,413		224,086			2.875	4.694	MN	84,276	486,996	11/22/2024	05/01/2030
21036P-BH-0	CONSTELLATION BRANDS INC			1,2	2.C FE	4,260,400	83.2141	4,160,707	5,000,000	4,296,764		36,364			2.250	4.764	FA	46,875		08/05/2024	08/01/2031
21036P-BK-3	CONSTELLATION BRANDS INC			1,2	2.C FE	13,388,328	98.9984	13,265,791	13,400,000	13,392,745		2,112			4.350	4.374	MN	84,197	565,500	11/22/2024	05/09/2027
21036P-BP-2	CONSTELLATION BRANDS INC			1,2	2.C FE	9,930,600	96.5575	9,655,753	10,000,000	9,940,565		6,318			4.900	4.988	MN	81,667	490,000	04/27/2023	05/01/2033
21036P-BQ-0	CONSTELLATION BRANDS INC			1,2	2.C FE	998,890	99.3993	993,993	1,000,000	999,091		201			4.800	4.825	JJ	22,133	24,533	01/09/2024	01/15/2029
210385-AD-2	CONSTELLATION ENERGY GENERATION LLC			1,2	2.A FE	12,988,690	104.6763	13,607,917	13,000,000	12,989,769		876			6.125	6.136	JJ	367,160	632,576	09/26/2023	01/15/2034
210385-AE-0	CONSTELLATION ENERGY GENERATION LLC			1,2	2.A FE	9,996,000	105.9262	10,592,619	10,000,000	9,997,399		1,388			6.500	6.502	AO	162,500	653,611	09/26/2023	10/01/2053
21039C-AD-6	CONSTELLIUM SE		C	1,2	3.C FE	3,902,813	96.7890	3,774,772	3,900,000	3,774,772	(127,964)	(77)			6.375	6.363	FA	98,759		07/26/2024	08/15/2032
210518-DS-2	CONSUMERS ENERGY CO			1,2	1.E FE	16,542,620	99.6972	16,549,728	16,600,000	16,560,983		12,037			4.650	4.731	MS	257,300	753,300	11/22/2024	03/01/2028
210518-DV-5	CONSUMERS ENERGY CO			1,2	1.E FE	1,483,191	100.2569	1,503,853	1,500,000	1,487,317		3,295			4.900	5.127	FA	27,767	45,448	11/22/2024	02/15/2029
210518-DW-3	CONSUMERS ENERGY CO			1,2	1.E FE	4,988,400	99.0726	4,953,632	5,000,000	4,990,118		1,718			4.600	4.650	MN	19,806	205,083	01/02/2024	05/30/2029
212015-AV-3	CONTINENTAL RESOURCES INC			1,2	2.C FE	5,022,773	82.0852	4,137,095	5,040,000	5,027,419		1,657			2.875	2.913	AO	36,225	144,900	12/22/2021	04/01/2032
21925D-AB-5	CORNERSTONE BUILDING BRANDS INC			1,2	4.B FE	3,000,000	96.9774	2,909,321	3,000,000	2,909,321	(90,680)				9.500	9.499	FA	114,000		07/31/2024	08/15/2029
222070-AG-9	COTY INC			1,2	2.C FE	1,788,375	95.2955	1,810,614	1,900,000	1,803,472		15,097			4.750	6.191	JJ	41,615	45,125	04/09/2024	01/15/2029
22207A-AA-0	COTY INC			1,2	2.C FE	8,048,543	101.3626	8,153,608	8,044,000	8,048,096		(261)			6.625	6.613	JJ	245,733	510,209	11/22/2024	07/15/2030
224044-BY-2	COX COMMUNICATIONS INC			1	2.B FE	8,306,100	80.2629	8,026,289	10,000,000	8,331,074		24,974			4.700	6.261	JD	20,889	235,000	07/03/2024	12/15/2042
224044-CG-0	COX COMMUNICATIONS INC			1,2	2.B FE	7,495,194	97.5933	6,919,366	7,090,000	7,194,512		(70,063)			3.350	2.313	MS	69,935	237,515	02/18/2020	09/15/2026
224044-CJ-4	COX COMMUNICATIONS INC			1,2	2.B FE	4,842,850	96.6799	4,833,996	5,000,000	4,862,632		19,782			3.500	4.625	FA	66,111	87,500	08/05/2024	08/15/2027
224044-CR-6	COX COMMUNICATIONS INC			1,2	2.B FE	20,183,900	101.0358	20,207,159	20,000,000	20,150,224		(33,756)			5.450	5.219	MS	320,944	1,090,000	01/16/2024	09/15/2028
224044-CS-4	COX COMMUNICATIONS INC			1,2	2.B FE	11,261,470	99.3461	10,928,066	11,000,000	11,240,451		(21,019)			5.700	5.368	JD	27,867	627,000	01/16/2024	06/15/2033
224044-CU-9	COX COMMUNICATIONS INC			1,2	2.B FE	19,668,700	96.8395	19,367,892	20,000,000	19,673,873		5,173			5.450	5.670	MS	396,639		11/06/2024	09/01/2034
224044-CV-7	COX COMMUNICATIONS INC			1,2	2.B FE	4,993,600	92.6125	4,630,624	5,000,000	4,993,724		124			5.950	5.959	MS	108,257		08/15/2024	09/01/2054
225310-AM-3	CREDIT ACCEPTANCE CORP			1,2	3.C FE	7,117,769	99.9954	7,278,668	7,279,000	7,204,590	(5)	58,497			6.625	7.532	MS	141,991	475,609	11/22/2024	03/15/2026
22535W-AH-0	CREDIT AGRICOLE SA		C	2,5	1.G FE	13,897,724	96.0303	13,444,248	14,000,000	13,956,821		39,682			1.247	1.445	JJ	75,166	174,580	12/21/2021	01/26/2027
225401-AF-5	UBS GROUP AG		C	1,2,5	1.G FE	18,946,500	96.2915	18,295,389	19,000,000	18,654,191		4,410			3.869	4.230	JJ	345,093	502,970	05/08/2024	01/12/2029
225401-AT-5	UBS GROUP AG		C	1,2,5	1.G FE	949,439	96.0926	943,245	981,600	971,170		9,374			1.305	1.983	FA	5,302	12,810	12/22/2021	02/02/2027
225401-BC-1	UBS GROUP AG		C	2	1.G FE	25,000,000	102.6045	25,651,123	25,000,000	25,000,000					6.327	6.326	JD	39,544	1,581,750	09/18/2023	12/22/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
225401-BE-7	UBS GROUP AG		C	2	1.G FE	20,000,000	103.5882	20,717,641	20,000,000	20,000,000					6.246	6.243	MS	343,530	1,249,200	09/18/2023	09/22/2029
225401-BG-2	UBS GROUP AG		C	2	1.G FE	18,000,000	104.6014	18,828,246	18,000,000	18,000,000					6.301	6.299	MS	311,900	1,134,180	09/18/2023	09/22/2034
227046-AA-7	CROCS INC			1,2	4.B FE	464,758	92.4405	471,446	510,000	470,868		6,110			4.250	6.361	MS	6,382	10,838	03/25/2024	03/15/2029
22822V-AC-5	CROWN CASTLE INC			1,2	2.B FE	784,859	98.3669	786,935	800,000	785,915		1,057			3.700	4.971	JD	1,316	14,800	11/22/2024	06/15/2026
22822V-AH-4	CROWN CASTLE INC			1,2	2.B FE	3,705,182	96.9747	3,374,719	3,480,000	3,552,511		(34,177)			3.650	2.729	MS	42,340	109,500	11/22/2024	09/01/2027
22822V-AK-7	CROWN CASTLE INC			1,2	2.B FE	23,976,500	96.2240	24,056,010	25,000,000	24,141,052		153,458			3.800	4.999	FA	358,889	665,000	07/03/2024	02/15/2028
22822V-AL-5	CROWN CASTLE INC			1,2	2.B FE	12,684,258	96.7592	12,808,983	13,238,000	12,789,302		91,317			4.300	5.220	FA	215,044	505,078	02/16/2024	02/15/2029
22822V-AR-2	CROWN CASTLE INC			1,2	2.B FE	2,492,368	90.8592	2,283,293	2,513,000	2,501,043		1,946			3.300	3.396	JJ	41,465	82,929	03/31/2020	07/01/2030
22822V-AT-8	CROWN CASTLE INC			1,2	2.B FE	2,727,254	84.0348	2,845,417	3,386,000	2,782,069		54,815			2.250	5.793	JJ	35,130	38,093	04/30/2024	01/15/2031
22822V-AV-3	CROWN CASTLE INC			1,2	2.B FE	14,572,555	94.4839	14,172,580	15,000,000	14,835,496		102,074			1.050	1.769	JJ	72,625	157,500	06/02/2022	07/15/2026
22822V-AX-9	CROWN CASTLE INC			1,2	2.B FE	27,537,913	69.5556	27,398,646	39,391,000	28,176,879		417,468			2.900	5.585	AO	285,585	1,142,339	09/06/2023	04/01/2041
22822V-AZ-4	CROWN CASTLE INC			1,2	2.B FE	5,985,480	96.0091	5,760,547	6,000,000	5,993,493		2,989			2.900	2.951	MS	51,233	174,000	03/02/2022	03/15/2027
22822V-BA-8	CROWN CASTLE INC			1,2	2.B FE	12,045,710	99.9110	11,989,319	12,000,000	12,042,445		(4,396)			5.000	4.869	JJ	283,333	350,000	08/05/2024	01/11/2028
22822V-BB-6	CROWN CASTLE INC			1,2	2.B FE	20,812,022	98.8670	20,663,205	20,900,000	20,835,991		16,846			4.800	4.892	MS	334,400	1,003,200	09/27/2023	09/01/2028
22822V-BC-4	CROWN CASTLE INC			1,2	2.B FE	15,638,539	97.3929	15,243,930	15,652,000	15,641,377		2,121			5.100	5.110	MN	133,042	798,252	04/24/2023	05/01/2033
22822V-BF-7	CROWN CASTLE INC			1,2	2.B FE	1,188,108	98.8894	1,186,673	1,200,000	1,188,406		298			4.900	5.134	MS	22,703		11/22/2024	09/01/2029
22822V-BG-5	CROWN CASTLE INC			1,2	2.B FE	9,933,200	97.4070	9,740,700	10,000,000	9,935,464		2,264			5.200	5.286	MS	200,778		08/01/2024	09/01/2034
23166M-AA-1	CUSHMAN & WAKEFIELD US BORROWER LLC			1,2	3.C FE	3,963,125	100.0908	4,253,861	4,250,000	4,034,836		53,865			6.750	8.510	MN	36,656	286,875	08/21/2023	05/15/2028
23166M-AC-7	CUSHMAN & WAKEFIELD US BORROWER LLC			1,2	3.C FE	3,894,813	107.6582	3,929,524	3,650,000	3,878,838		(15,975)			8.875	7.354	MS	107,979	161,969	08/21/2024	09/01/2031
23166M-AC-7	CUSHMAN & WAKEFIELD US BORROWER LLC	LS		1,2	3.C FE	4,597,142	107.6582	4,952,276	4,600,000	4,598,233		1,282			8.875	8.883	MS	136,083	416,188	08/11/2023	09/01/2031
23311V-AH-0	DCP MIDSTREAM OPERATING LP			1,2	2.C FE	6,892,130	100.1575	7,011,027	7,000,000	6,916,299		17,064			5.125	5.436	MN	45,840	358,750	07/19/2023	05/15/2029
23311V-AJ-6	DCP MIDSTREAM OPERATING LP			1,2	2.C FE	22,385,463	101.3682	22,676,066	22,370,000	22,378,933		(2,744)			5.625	5.608	JJ	580,222	1,258,313	09/06/2022	07/15/2027
23311V-AK-3	DCP MIDSTREAM OPERATING LP			1,2	2.C FE	2,399,610	86.0916	2,582,748	3,000,000	2,510,792		53,612			3.250	6.108	FA	36,833	97,500	11/03/2022	02/15/2032
233293-AQ-2	DPL INC			1,2	3.B FE	3,678,867	93.1418	3,431,345	3,684,000	3,431,345	2,138	738			4.350	4.368	AO	33,831	160,254	04/24/2020	04/15/2029
233331-AY-3	DTE ENERGY CO			1,2	2.B FE	9,240,473	96.8804	8,961,435	9,250,000	9,248,285		1,182			2.850	2.861	AO	65,906	263,625	09/29/2016	10/01/2026
233331-BC-0	DTE ENERGY CO			1,2	2.B FE	6,507,358	93.5406	6,109,134	6,531,000	6,519,541		2,425			3.400	3.443	JD	9,869	222,054	06/10/2019	06/15/2029
233331-BF-3	DTE ENERGY CO			1,2	2.B FE	5,149,260	89.8024	5,388,146	6,000,000	5,313,123		112,969			2.950	5.530	MS	59,000	177,000	07/07/2023	03/01/2030
233331-BJ-5	DTE ENERGY CO			1,2	2.B FE	19,989,600	99.6498	19,929,951	20,000,000	19,993,345		2,570			4.875	4.886	JD	81,250	975,000	05/08/2023	06/01/2028
233331-BL-0	DTE ENERGY CO			1,2	2.B FE	6,994,750	102.6564	7,185,949	7,000,000	6,995,501		751			5.850	5.859	JD	34,125	236,600	04/29/2024	06/01/2034
233331-BM-8	DTE ENERGY CO			1,2	2.B FE	2,004,875	100.3750	2,007,501	2,000,000	2,004,735		(140)			4.950	4.847	JJ	40,975		11/22/2024	07/01/2027
23338V-AD-8	DTE ELECTRIC CO			1,2	1.E FE	1,991,750	84.2433	2,106,083	2,500,000	2,007,745		12,993			4.300	6.031	JJ	53,750	107,500	10/02/2023	07/01/2044
23338V-AS-5	DTE ELECTRIC CO			1,2	1.E FE	9,979,200	99.8827	9,988,268	10,000,000	9,982,991		2,458			5.200	5.226	AO	130,000	520,000	02/27/2023	04/01/2033
23338V-AV-8	DTE ELECTRIC CO			1,2	1.E FE	6,996,710	99.6226	6,973,582	7,000,000	6,997,871		1,161			5.200	5.204	MS	121,333	184,022	02/20/2024	03/01/2034
23345M-AA-5	DT MIDSTREAM INC			1,2	3.A FE	496,692	93.3878	504,294	540,000	501,027		4,335			4.125	5.996	JD	990	22,275	06/04/2024	06/15/2029
23345M-AD-9	DT MIDSTREAM INC			1,2	2.C FE	1,998,900	100.7039	2,014,078	2,000,000	1,998,911		11			5.800	5.807	JD	8,056		11/21/2024	12/15/2034
23355L-AL-0	DXC TECHNOLOGY CO			1,2	2.B FE	15,772,539	94.6980	14,962,285	15,800,000	15,790,235		5,772			1.800	1.837	MS	83,740	284,400	12/22/2021	09/15/2026
23355L-AM-8	DXC TECHNOLOGY CO			1,2	2.B FE	16,908,390	90.1004	15,317,070	17,000,000	16,948,146		13,538			2.375	2.462	MS	118,882	403,750	12/21/2021	09/15/2028
235822-AB-9	DANA FINANCING LUXEMBOURG SARL		C	1,2	3.C FE	1,987,500	99.6964	1,993,927	2,000,000	1,993,927	(2,659)	6,493			5.750	6.083	AO	24,278	115,000	04/24/2023	04/15/2025
235825-AF-3	DANA INC			1,2	3.C FE	2,104,840	98.5620	1,990,952	2,020,000	1,990,952	3,969	(19,089)			5.375	5.375	MN	13,873	108,575	09/21/2020	11/15/2027
235825-AJ-5	DANA INC			1,2	3.C FE	3,230,843	91.7180	3,563,244	3,885,000	3,350,857	4,507	55,727			4.500	6.942	FA	66,045	174,825	08/03/2022	02/15/2032
237194-AQ-8	DARDEN RESTAURANTS INC			1,2	2.B FE	9,981,100	97.5528	9,755,277	10,000,000	9,982,013		913			4.550	4.592	AO	111,222		09/30/2024	10/15/2029
237266-AH-4	DARLING INGREDIENTS INC			1,2	3.A FE	17,375,883	98.4042	16,444,318	16,711,000	16,434,584	43,372	(37,108)			5.250	5.322	AO	185,214	877,328	10/11/2022	04/15/2027
237266-AJ-0	DARLING INGREDIENTS INC			1,2	3.A FE	199,127	98.6480	197,296	200,000	197,296	(1,856)	25			6.000	6.093	JD	533	6,000	11/22/2024	06/15/2030
23918K-AS-7	DAVITA INC			1,2	3.C FE	11,207,479	91.9325	11,329,763	12,324,000	10,879,644	303,677	126,052			4.625	6.149	JD	47,499	569,985	09/27/2023	06/01/2030
23918K-AT-5	DAVITA INC			1,2	3.C FE	13,760,078	86.5260	12,416,482	14,350,000	12,299,704	514,050	63,055			3.750	4.362	FA	203,292	538,125	12/01/2023	02/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
23918K-AW-8	DAVITA INC			1,2	3.C FE	8,275,000	100.7665	8,338,428	8,275,000	8,275,000					6.875	6.874	MS	218,081		08/08/2024	09/01/2032
24422E-WD-7	JOHN DEERE CAPITAL CORP				1.E FE	2,813,727	95.4270	2,805,554	2,940,000	2,817,621		3,894			2.350	4.369	MS	21,687		12/05/2024	03/08/2027
24422E-XL-8	JOHN DEERE CAPITAL CORP				1.E FE	10,000,000	100.1157	10,011,565	10,000,000	10,000,000					4.994	5.052	MJSD	36,069	430,413	03/04/2024	03/06/2026
24422E-XW-4	JOHN DEERE CAPITAL CORP				1.E FE	10,000,000	100.4540	10,045,399	10,000,000	10,000,000					5.355	5.420	JAJO	116,015	62,932	09/03/2024	07/15/2027
24703D-BJ-9	DELL INTERNATIONAL LLC			1,2	2.B FE	405,608	101.2128	404,851	400,000	405,443		(166)			5.250	4.758	FA	8,750		11/22/2024	02/01/2028
24703D-BL-4	DELL INTERNATIONAL LLC			1,2	2.B FE	8,667,438	102.7256	8,614,565	8,386,000	8,655,936		(11,502)			5.750	5.242	FA	200,915	97,348	08/05/2024	02/01/2033
24703D-BL-4	DELL INTERNATIONAL LLC	LS		1,2	2.B FE	7,983,040	102.7256	8,218,044	8,000,000	7,986,028		1,779			5.750	5.777	FA	191,667	460,000	01/09/2023	02/01/2033
24703D-BN-0	DELL INTERNATIONAL LLC			1,2	2.B FE	3,290,921	99.7587	3,377,829	3,386,000	3,296,198		5,277			5.400	5.773	AO	38,600	105,135	04/30/2024	04/15/2034
24703T-AD-8	DELL INTERNATIONAL LLC			1,2	2.B FE	11,203,093	101.4335	9,709,219	9,572,000	10,026,374		(371,432)			6.020	2.005	JD	25,610	665,128	09/27/2023	06/15/2026
24703T-AE-6	DELL INTERNATIONAL LLC			1,2	2.B FE	42,551,059	100.2790	41,377,119	41,262,000	41,684,363		(259,333)			4.900	4.212	AO	505,460	1,998,318	11/22/2024	10/01/2026
24703T-AG-1	DELL INTERNATIONAL LLC			1,2	2.B FE	9,942,972	100.9603	10,096,027	10,000,000	9,965,021		7,219			5.300	5.385	AO	132,500	530,000	06/22/2021	10/01/2029
24906P-AA-7	DENTSPLY SIRONA INC			1,2	2.C FE	3,991,520	88.3362	3,533,447	4,000,000	3,995,138		883			3.250	3.275	JD	10,833	130,000	05/20/2020	06/01/2030
251526-CV-9	DEUTSCHE BANK AG (NEW YORK BRANCH)			2,5	2.A FE	10,000,000	101.0657	10,106,569	10,000,000	10,000,000					5.706	5.711	FA	226,655	285,300	02/05/2024	02/08/2028
251526-CW-7	DEUTSCHE BANK AG (NEW YORK BRANCH)				1.F FE	30,000,000	101.4855	30,445,642	30,000,000	30,000,000					5.414	5.414	MN	230,095	812,100	05/07/2024	05/10/2029
251526-CX-5	DEUTSCHE BANK AG (NEW YORK BRANCH)			2,5	2.A FE	2,000,000	97.7474	1,954,948	2,000,000	2,000,000					4.999	5.001	MS	30,549		09/04/2024	09/11/2030
251526-CY-3	DEUTSCHE BANK AG (NEW YORK BRANCH)			2,5	2.A FE	5,000,000	94.7463	4,737,313	5,000,000	5,000,000					5.403	5.404	MS	82,546		09/04/2024	09/11/2035
25278X-AV-1	DIAMONDBACK ENERGY INC			1,2	2.B FE	20,700,861	103.9516	21,206,133	20,400,000	20,699,275		(6,958)			6.250	6.009	MS	375,417	1,093,750	11/22/2024	03/15/2033
253393-AF-9	DICK'S SPORTING GOODS INC			1,2	2.B FE	973,067	87.5740	998,344	1,140,000	986,952		13,162			3.150	5.466	JJ	16,559	18,900	08/26/2024	01/15/2032
253651-AK-9	DIEBOLD NIXDORF INC			1,2	4.B FE	5,815,850	102.6552	5,892,411	5,740,000	5,815,229		(621)			7.750	7.451	MS	16,064		12/12/2024	03/31/2030
25461L-AA-0	DIRECTV FINANCING LLC			1,2	3.B FE	9,673,466	97.4299	9,791,702	10,050,000	9,715,317		(495)	42,346		5.875	7.291	FA	223,054	226,188	11/22/2024	08/15/2027
25461L-AB-8	DIRECTV FINANCING LLC			1,2	3.B FE	1,496,250	98.4041	1,476,061	1,500,000	1,476,061		(20,497)	308		8.875	8.930	FA	55,469		11/06/2024	02/01/2030
254687-FY-7	WALT DISNEY CO			1,2	1.F FE	10,004,749	80.1895	10,851,244	13,532,000	10,166,163			131,669		3.500	6.001	MN	63,149	473,620	10/04/2023	05/13/2040
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	17,615,055	99.6788	15,450,212	15,500,000	15,892,628			(409,858)		4.900	2.167	MS	232,069	759,500	02/26/2020	03/11/2026
25470D-AR-0	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	9,964,300	94.6779	9,467,786	10,000,000	9,987,835			3,979		3.950	3.991	MS	110,819	395,000	09/07/2017	03/20/2028
25470D-BF-5	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	3,144,645	93.1681	2,934,796	3,150,000	3,147,490			642		4.125	4.145	MN	16,603	129,938	05/16/2019	05/15/2029
25470D-BJ-7	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	6,000,000	88.9599	5,337,594	6,000,000	6,000,000					3.625	3.624	MN	27,792	217,500	05/07/2020	05/15/2030
25731V-AB-0	DOMINION ENERGY SOUTH CAROLINA INC			1,2	1.F FE	3,977,360	107.6151	4,304,605	4,000,000	3,978,270			848		6.250	6.291	AO	52,778	256,250	10/04/2023	10/15/2053
25746U-AV-1	DOMINION ENERGY INC			1	2.B FE	981,675	102.8276	1,019,021	991,000	982,432			610		5.950	6.063	JD	2,621	58,965	09/21/2023	06/15/2035
25746U-CK-3	DOMINION ENERGY INC			1,2	2.B FE	827,063	97.0732	766,878	790,000	802,425			(8,864)		2.850	1.687	FA	8,506	22,515	12/22/2021	08/15/2026
25746U-DK-2	DOMINION ENERGY INC			1,2	2.B FE	3,700,100	73.6460	3,682,302	5,000,000	3,725,537			25,437		3.300	5.728	AO	34,833	82,500	06/18/2024	04/15/2041
260543-CN-1	DOW CHEMICAL CO			1,2	2.B FE	662,412	99.8219	661,819	663,000	662,912			117		4.550	4.565	MN	2,598	30,167	11/26/2019	11/30/2025
26078J-AC-4	DUPONT DE NEMOURS INC			1,2	2.A FE	600,000	99.7500	598,500	600,000	600,000					4.493	4.490	MN	3,445	26,958	11/14/2018	11/15/2025
26138E-AU-3	KEURIG DR PEPPER INC			1,2	2.B FE	171,442	96.6205	193,241	200,000	192,877			3,959		2.550	4.755	MS	1,502	5,100	11/15/2018	09/15/2026
26138E-AX-7	KEURIG DR PEPPER INC			1,2	2.B FE	20,947,000	97.0754	21,356,584	22,000,000	21,450,406			208,243		3.430	4.517	JD	33,538	754,600	06/29/2022	06/15/2027
26441C-AS-4	DUKE ENERGY CORP			1,2	2.B FE	9,596,847	96.7964	10,194,595	10,532,000	10,113,775			236,674		2.650	5.175	MS	93,033	279,098	09/23/2022	09/01/2026
26441C-AX-3	DUKE ENERGY CORP			1,2	2.B FE	4,985,950	96.0290	4,801,448	5,000,000	4,995,968			1,568		3.150	3.182	FA	59,500	157,500	08/07/2017	08/15/2027
26441C-BE-4	DUKE ENERGY CORP			1,2	2.B FE	14,829,279	93.6927	14,542,050	15,521,000	15,017,649			99,819		3.400	4.199	JD	23,454	527,714	02/03/2023	06/15/2029
26441C-BM-6	DUKE ENERGY CORP			1,2	2.B FE	14,598,941	73.3880	13,745,574	18,730,000	14,874,430			146,471		3.300	5.173	JD	27,471	618,090	01/24/2023	06/15/2041
26441C-BS-3	DUKE ENERGY CORP			1,2	2.B FE	29,954,100	98.4369	29,531,068	30,000,000	29,973,710			9,214		4.300	4.330	MS	379,833	1,290,000	08/08/2022	03/15/2028
26441C-BT-1	DUKE ENERGY CORP			1,2	2.B FE	9,985,600	95.2626	9,526,260	10,000,000	9,988,898			1,662		4.500	4.517	FA	170,000	450,000	08/08/2022	08/15/2032
26441C-BW-4	DUKE ENERGY CORP			1,2	2.B FE	16,981,470	100.7129	17,121,193	17,000,000	16,989,025			3,986		5.000	5.024	JD	54,306	850,000	12/05/2022	12/08/2027
26441C-BZ-7	DUKE ENERGY CORP			1,2	2.B FE	7,741,035	102.5247	7,942,591	7,747,000	7,742,438			1,263		5.750	5.759	MS	131,161	454,114	09/05/2023	09/15/2033
26442C-AS-3	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	740,914	97.1022	679,715	700,000	715,462			(9,101)		2.950	1.601	JD	1,721	20,650	12/22/2021	12/01/2026
26442C-BA-1	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	2,353,475	89.0052	2,225,129	2,500,000	2,401,178			17,606		2.450	3.301	FA	25,521	61,250	03/14/2022	02/01/2030
26442C-BJ-2	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	14,925,638	98.3361	14,750,421	15,000,000	14,865,599			13,586		4.950	5.087	JJ	342,375	742,500	06/13/2023	01/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26442C-BK-9	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	388,127	95.1302	380,521	400,000	388,169		42			5.350	5.559	JJ	9,868		11/22/2024	01/15/2053
26442E-AF-7	DUKE ENERGY OHIO INC			1,2	1.F FE	999,560	95.4819	954,819	1,000,000	999,821		63			3.650	3.655	FA	15,208	36,500	01/03/2019	02/01/2029
26442E-AK-6	DUKE ENERGY OHIO INC			1,2	1.F FE	499,415	97.8686	489,343	500,000	499,478		57			5.650	5.657	AO	7,063	28,250	03/20/2023	04/01/2053
26442U-AH-7	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	1,012,520	94.7934	947,934	1,000,000	1,007,790		(1,787)			3.450	3.239	MS	10,158	34,500	03/14/2022	03/15/2029
26442U-AQ-7	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	4,998,800	100.2091	5,010,453	5,000,000	4,999,350		474			5.250	5.252	MS	77,292	262,500	03/06/2023	03/15/2033
26442U-AR-5	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	9,940,700	94.6936	9,469,362	10,000,000	9,943,079		1,713			5.350	5.389	MS	157,528	535,000	03/06/2023	03/15/2053
26443T-AD-8	DUKE ENERGY INDIANA LLC			1,2	1.F FE	2,997,300	94.7209	2,841,628	3,000,000	2,997,634		305			5.400	5.405	AO	40,500	162,000	03/21/2023	04/01/2053
26443T-AE-6	DUKE ENERGY INDIANA LLC			1,2	1.F FE	4,983,450	99.9629	4,998,144	5,000,000	4,984,530		1,080			5.250	5.293	MS	87,500	131,250	02/26/2024	03/01/2034
26444H-AQ-4	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	9,981,900	104.0776	10,407,758	10,000,000	9,984,423		2,328			5.875	5.898	MN	75,069	597,292	11/06/2023	11/15/2033
266233-AH-8	DUQUESNE LIGHT HOLDINGS INC			1,2	2.C FE	9,500,000	86.4167	8,209,584	9,500,000	9,500,000					2.532	2.532	AO	60,135	240,540	09/17/2020	10/01/2030
267475-AD-3	DYCOM INDUSTRIES INC			1,2	3.C FE	475,845	93.3159	475,911	510,000	475,911	(3,606)	3,671			4.500	6.107	AO	4,845	11,475	05/28/2024	04/15/2029
268317-AK-0	ELECTRICITE DE FRANCE SA		C		2.A FE	27,490,881	86.3647	28,821,617	33,372,000	27,653,940		151,137			4.875	6.450	JJ	718,541	1,626,885	11/29/2023	01/22/2044
268317-AQ-7	ELECTRICITE DE FRANCE SA		C	1,2	2.A FE	9,527,843	87.9941	10,163,324	11,550,000	9,577,022		45,598			4.950	6.454	AO	123,874	571,725	11/29/2023	10/13/2045
268317-AY-0	ELECTRICITE DE FRANCE SA		C	1,2	2.A FE	14,620,967	102.1464	14,913,375	14,600,000	14,622,350		1,384			5.650	5.608	AO	158,106	367,250	11/22/2024	04/22/2029
268317-AZ-7	ELECTRICITE DE FRANCE SA		C	1,2	2.A FE	9,989,600	101.9319	10,193,189	10,000,000	9,990,144		544			5.950	5.964	AO	114,042	297,500	04/15/2024	04/22/2034
268317-BB-9	ELECTRICITE DE FRANCE SA		C	1,2	2.A FE	14,131,509	96.6158	14,878,832	15,400,000	14,136,204		4,695			6.000	6.586	AO	177,100	450,000	11/22/2024	04/22/2064
26835P-AH-3	EDP FINANCE BV		C	1	2.B FE	9,496,200	90.8035	8,626,336	9,500,000	9,498,385		549			1.710	1.716	JJ	70,846	162,450	09/17/2020	01/24/2028
26873C-AB-8	EMRLD BORROWER LP			1,2	3.C FE	5,796,251	100.6828	5,833,561	5,794,000	5,794,799	(1,432)	(19)			6.750	6.742	JJ	187,943		11/22/2024	07/15/2031
26874R-AP-3	ENI SPA		C	1,2	1.G FE	6,917,960	96.0075	6,720,525	7,000,000	6,918,594		634			5.950	6.035	MN	53,219	208,250	05/08/2024	05/15/2054
26875P-AM-3	EOG RESOURCES INC			1,2	1.G FE	613,224	99.6162	554,862	557,000	557,000		(16,716)			3.150	0.146	AO	4,386	17,546	01/01/2021	04/01/2025
26884A-BD-4	ERP OPERATING LP			1,2	1.G FE	1,368,630	99.4358	1,252,892	1,260,000	1,265,418		(33,001)			3.375	0.746	JD	3,544	42,525	12/22/2021	06/01/2025
26884T-AV-4	ERAC USA FINANCE LLC			1,2	1.G FE	19,977,650	99.3229	19,864,577	20,000,000	19,992,505		8,073			4.600	4.611	MN	153,333	805,000	08/05/2024	05/01/2028
26884T-AW-2	ERAC USA FINANCE LLC			1,2	1.G FE	9,184,000	97.0898	9,708,979	10,000,000	9,264,172		67,297			4.900	6.037	MN	81,667	490,000	10/17/2023	05/01/2033
26884T-AY-8	ERAC USA FINANCE LLC			1,2	1.G FE	13,963,960	100.3615	14,050,604	14,000,000	13,969,912		5,952			5.000	5.058	FA	264,444	363,611	02/14/2024	02/15/2029
26884T-AZ-5	ERAC USA FINANCE LLC			1,2	1.G FE	4,995,550	98.7914	4,939,568	5,000,000	4,996,844		1,294			5.200	5.208	AO	44,056	189,222	02/05/2024	10/30/2034
26885B-AH-3	EQM MIDSTREAM PARTNERS LP			1,2	3.A FE	687,500	101.2968	633,105	625,000	633,105	8,979	(12,269)			6.500	4.294	JJ	20,313	40,625	11/17/2021	07/01/2027
26885B-AL-4	EQM MIDSTREAM PARTNERS LP	LS		1,2	3.A FE	7,688,875	94.0430	8,279,542	8,804,000	7,892,133		118,470			4.750	6.873	JJ	192,832	418,190	06/26/2023	01/15/2031
26885B-AM-2	EQM MIDSTREAM PARTNERS LP			1,2	3.A FE	728,851	101.9702	723,988	710,000	723,988	(1,517)	(3,345)			7.500	6.508	JD	4,438	26,625	06/04/2024	06/01/2027
27636A-AA-0	EASTERN ENERGY GAS HOLDINGS LLC			1,2	2.A FE	13,854,660	94.3155	13,204,165	14,000,000	13,855,145		485			5.650	5.722	AO	180,172		11/27/2024	10/15/2054
276480-AH-3	EASTERN GAS TRANSMISSION AND STORAGE INC			1,2	1.G FE	8,964,946	91.5870	8,242,831	9,000,000	8,975,655		4,777			3.000	3.060	MN	34,500	270,000	08/30/2022	11/15/2029
277432-AR-1	EASTMAN CHEMICAL CO			1,2	2.B FE	1,681,651	99.7635	1,686,003	1,690,000	1,689,817		970			3.800	3.855	MS	18,909	133,985	11/10/2014	03/15/2025
277432-AY-6	EASTMAN CHEMICAL CO			1,2	2.B FE	14,971,650	99.9732	14,995,983	15,000,000	14,973,528		1,878			5.625	5.650	FA	307,031	421,875	02/15/2024	02/20/2034
277432-AZ-3	EASTMAN CHEMICAL CO			1,2	2.B FE	1,199,715	99.6851	1,196,221	1,200,000	1,199,769		53			5.000	5.004	FA	25,000		11/22/2024	08/01/2029
278768-AC-0	ECHOSTAR CORP			1,2	5.A FE	4,270,938	107.5285	4,247,377	3,950,000	4,247,377	(17,982)	(5,578)			10.750	8.758	MN	57,796		11/20/2024	11/30/2029
28035Q-AA-0	EDGEWELL PERSONAL CARE CO	LS		1,2	3.C FE	474,575	97.8829	489,415	500,000	483,151		4,310			5.500	6.619	JD	2,292	27,500	12/05/2022	06/01/2028
281020-AU-1	EDISON INTERNATIONAL			1	2.B FE	9,996,500	99.9027	9,990,265	10,000,000	9,999,440		1,374			4.700	4.709	FA	177,556	470,000	08/01/2022	08/15/2025
281020-BB-2	EDISON INTERNATIONAL				2.B FE	397,909	98.9237	395,695	400,000	397,940		31			5.250	5.338	MS	3,267		11/22/2024	03/15/2032
283695-BQ-6	EL PASO NATURAL GAS CO LLC			1	2.B FE	499,920	86.9154	434,577	500,000	499,953		20			3.500	3.502	FA	6,611	17,500	02/08/2022	02/15/2032
28414H-AG-8	ELANCO ANIMAL HEALTH INC			1,2	4.A FE	3,479,501	101.3844	3,041,532	3,000,000	3,041,532	11,618	(78,656)			6.900	3.831	FA	68,163	199,500	12/22/2021	08/28/2028
28504D-AC-7	ELECTRICITE DE FRANCE SA		C	1,2	2.A FE	9,989,700	104.8362	10,483,625	10,000,000	9,991,696		1,535			6.250	6.263	MN	65,972	625,000	05/17/2023	05/23/2033
28504D-AD-5	ELECTRICITE DE FRANCE SA		C	1,2	2.A FE	14,898,450	107.2644	16,089,667	15,000,000	14,901,647		2,561			6.900	6.953	MN	109,250	1,035,000	05/17/2023	05/23/2053
286181-AM-4	ELEMENT FLEET MANAGEMENT CORP			1,2	2.B FE	1,000,000	101.4420	1,014,420	1,000,000	1,000,000					5.643	5.643	MS	16,929	28,215	03/04/2024	03/13/2027
28622H-AB-7	ELEVANCE HEALTH INC			1,2	2.A FE	4,992,050	95.8465	4,792,326	5,000,000	4,993,519		899			4.750	4.769	FA	89,722	237,500	01/30/2023	02/15/2033
289178-AA-3	ELLUCIAN HOLDINGS INC			1,2	4.C FE	3,950,000	100.0424	3,951,675	3,950,000	3,950,000					6.500	6.499	JD	27,815		11/14/2024	12/01/2029
29082K-AA-3	EMBECTA CORP			1,2	4.A FE	437,227	92.1063	432,900	470,000	432,900	(4,718)	391			5.000	6.606	FA	8,878		12/05/2024	02/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29103C-AA-6	EMRLD BORROWER LP			1,2	3.C FE	8,866,000	100.1334	8,811,735	8,800,000	8,811,735	(47,953)	(6,312)			6.625	6.486	JD	25,911	583,000	02/01/2024	12/15/2030
29103D-AJ-5	EMERA US FINANCE LP			1,2	2.C FE	4,259,600	97.9437	3,917,749	4,000,000	4,058,131		(47,107)			3.550	2.320	JD	6,311	142,000	02/07/2020	06/15/2026
29163V-AG-8	EMPIRE COMMUNITIES CORP			1,2	4.C FE	16,998,244	105.2041	17,358,677	16,500,000	16,922,242	(49,696)	(26,307)			9.750	8.966	MN	268,125	611,217	12/12/2024	05/01/2029
29248D-AL-4	ENERGY TRANSFER LP			1,2	2.B FE	6,515,390	99.8229	6,987,604	7,000,000	6,685,741		81,867			4.950	6.454	MN	44,275	346,500	10/28/2022	05/15/2028
29248H-AA-1	EMPOWER FINANCE 2020 LP			1,2	1.F FE	6,000,000	90.8714	5,452,286	6,000,000	6,000,000					1.357	1.357	MS	23,521	81,420	09/14/2020	09/17/2027
29250N-AL-9	ENBRIDGE INC			1,2	2.B FE	5,911,682	99.0458	5,893,224	5,950,000	5,941,474		4,382			4.250	4.329	JD	21,073	252,875	11/21/2016	12/01/2026
29250N-AY-1	ENBRIDGE INC			1,2	2.A FE	199,628	99.9000	199,800	200,000	199,997		76			2.500	2.538	JJ	2,306	5,000	11/13/2019	01/15/2025
29250N-AZ-8	ENBRIDGE INC			1,2	2.A FE	4,996,150	91.5459	4,577,294	5,000,000	4,998,073		477			3.125	3.134	MN	19,965	156,250	11/13/2019	11/15/2029
29250N-BH-7	ENBRIDGE INC			1,2	2.A FE	7,499,625	94.6539	7,099,041	7,500,000	7,499,903		114			1.600	1.601	AO	29,000	120,000	09/29/2021	10/04/2026
29250N-BR-5	ENBRIDGE INC			1,2	2.A FE	7,111,885	101.0388	7,194,977	7,121,000	7,113,798		1,346			5.700	5.716	MS	127,407	405,897	03/06/2023	03/08/2033
29250N-BW-4	ENBRIDGE INC			1	2.A FE	6,998,390	101.9513	7,136,594	7,000,000	6,999,450		989			5.900	5.904	MN	52,772	419,883	11/06/2023	11/15/2026
29250N-BX-2	ENBRIDGE INC			1,2	2.A FE	1,498,380	103.5042	1,552,564	1,500,000	1,498,840		419			6.000	6.023	MN	11,500	91,500	11/06/2023	11/15/2028
29250N-BY-0	ENBRIDGE INC			1,2	2.A FE	3,494,050	105.3050	3,685,674	3,500,000	3,495,207		1,058			6.200	6.228	MN	27,728	220,617	11/06/2023	11/15/2030
29250N-CA-1	ENBRIDGE INC			1,2	2.A FE	4,997,100	101.1900	5,059,501	5,000,000	4,997,777		677			5.250	5.271	AO	62,708	131,250	04/02/2024	04/05/2027
29250N-CB-9	ENBRIDGE INC			1,2	2.A FE	15,642,365	101.0167	15,657,591	15,500,000	15,639,925		(2,440)			5.300	5.056	AO	196,247	185,500	11/27/2024	04/05/2029
29250R-AT-3	ENBRIDGE ENERGY PARTNERS LP			1,2	2.A FE	6,025,790	95.7197	6,068,630	6,340,000	6,042,288		11,890			5.500	5.965	MS	102,673	348,700	07/25/2023	09/15/2040
29254B-AB-3	ENCINO ACQUISITION PARTNERS HOLDINGS LLC			1,2	4.C FE	2,512,200	105.4997	2,500,343	2,370,000	2,500,343	(11,231)	(626)			8.750	7.647	MN	34,563		12/13/2024	05/01/2031
29261A-AE-0	ENCOMPASS HEALTH CORP			1,2	3.C FE	316,747	92.3515	323,230	350,000	319,648		2,901			4.625	6.328	AO	4,047	8,094	04/02/2024	04/01/2031
29269R-AA-3	ENERFLEX LTD			2	3.B FE	2,964,198	103.8400	3,394,530	3,269,000	3,079,866		56,184			9.000	11.488	AO	62,111	318,327	10/06/2022	10/15/2027
29272W-AC-3	ENERGIZER HOLDINGS INC			1,2	4.B FE	649,083	95.2900	638,443	670,000	638,443	(11,255)	615			4.750	5.730	JD	1,414	15,913	11/21/2024	06/15/2028
29273R-BG-3	ENERGY TRANSFER LP			1,2	2.B FE	3,478,157	99.8590	3,306,330	3,311,000	3,346,424		(45,360)			4.750	3.353	JJ	72,520	126,493	11/22/2024	01/15/2026
29273R-BK-4	ENERGY TRANSFER LP			1,2	2.B FE	847,603	98.6676	888,008	900,000	865,094		13,987			4.200	6.044	AO	7,980	37,800	09/27/2023	04/15/2027
29273V-AP-5	ENERGY TRANSFER LP			1,2	2.B FE	24,993,500	101.5180	25,379,489	25,000,000	24,997,225		2,553			5.550	5.554	FA	524,167	1,387,500	12/05/2022	02/15/2028
29273V-AQ-3	ENERGY TRANSFER LP			1,2	2.B FE	19,978,200	101.3708	20,274,156	20,000,000	19,983,022		3,113			5.750	5.763	FA	434,444	1,150,000	12/05/2022	02/15/2033
29273V-AR-1	ENERGY TRANSFER LP			1,2	2.B FE	19,988,200	102.1411	20,428,228	20,000,000	19,993,377		4,431			6.050	6.069	JD	100,833	1,210,000	10/10/2023	12/01/2026
29273V-AT-7	ENERGY TRANSFER LP			1,2	2.B FE	15,829,575	105.6632	16,694,786	15,800,000	15,832,179		2,187			6.400	6.355	JD	84,267	985,600	11/22/2024	12/01/2030
29273V-AU-4	ENERGY TRANSFER LP			1,2	2.B FE	9,525,740	106.4525	9,991,632	9,386,000	9,518,954		(6,890)			6.550	6.333	JD	51,232	614,783	04/30/2024	12/01/2033
29273V-AW-0	ENERGY TRANSFER LP			1,2	2.B FE	18,307,152	96.6748	17,788,155	18,400,000	18,307,163		11			5.950	5.987	MN	139,891	862,750	11/22/2024	05/15/2054
29273V-AY-6	ENERGY TRANSFER LP			1,2	2.B FE	4,983,000	99.4879	4,974,397	5,000,000	4,983,761		761			5.550	5.595	MN	35,458	223,542	01/10/2024	05/15/2034
29273V-AZ-3	ENERGY TRANSFER LP			1,2	2.B FE	19,959,400	100.4760	20,095,196	20,000,000	19,963,535		4,135			5.250	5.296	JJ	554,167		06/06/2024	07/01/2029
29273V-BA-7	ENERGY TRANSFER LP			1,2	2.B FE	9,974,100	99.9122	9,991,216	10,000,000	9,974,244		144			5.600	5.635	MS	186,667	108,889	06/06/2024	09/01/2034
29273V-BB-5	ENERGY TRANSFER LP			1,2	2.B FE	4,973,050	97.8703	4,893,514	5,000,000	4,973,050					6.050	6.090	MS	100,833	58,819	06/06/2024	09/01/2054
29278G-AM-0	ENEL FINANCE INTERNATIONAL NV		C	1,2	2.A FE	19,902,000	95.3273	19,065,470	20,000,000	19,969,266		19,764			1.625	1.727	JJ	152,569	275,000	07/07/2021	07/12/2026
29278G-AV-0	ENEL FINANCE INTERNATIONAL NV		C	1	2.A FE	17,924,400	99.7050	17,946,892	18,000,000	17,994,435		32,337			4.500	4.560	JD	36,000	787,500	06/08/2022	06/15/2025
29278G-AZ-1	ENEL FINANCE INTERNATIONAL NV		C	1	2.A FE	9,943,500	101.6028	10,160,275	10,000,000	9,993,324		28,320			7.050	7.119	AO	150,792	680,000	10/06/2022	10/14/2025
29278G-BA-5	ENEL FINANCE INTERNATIONAL NV		C	1,2	2.A FE	7,706,580	111.3638	7,795,465	7,000,000	7,613,337		(61,924)			7.500	6.036	AO	112,292	525,000	06/13/2023	10/14/2032
29278G-BD-9	ENEL FINANCE INTERNATIONAL NV		C	1,2	2.A FE	29,771,750	99.8730	29,961,886	30,000,000	29,793,713		21,963			5.125	5.298	JD	21,354	768,750	08/05/2024	06/26/2029
29278G-BE-7	ENEL FINANCE INTERNATIONAL NV		C	1,2	2.A FE	14,756,850	98.9380	14,840,700	15,000,000	14,766,342		9,492			5.500	5.715	JD	11,458	412,500	06/18/2024	06/26/2034
29278N-AF-0	ENERGY TRANSFER LP			1,2	2.B FE	9,684,200	99.8235	9,982,347	10,000,000	9,784,050		55,605			4.950	5.647	JD	22,000	495,000	02/23/2023	06/15/2028
29278N-AG-8	ENERGY TRANSFER LP			1,2	2.B FE	13,880,071	100.3564	14,268,668	14,218,000	13,982,911		48,560			5.250	5.690	AO	157,583	746,445	02/16/2023	04/15/2029
29278N-AN-3	ENERGY TRANSFER LP			1,2	2.B FE	405,491	101.2843	405,137	400,000	405,245		(247)			5.500	4.858	JD	1,833	11,000	11/22/2024	06/01/2027
29278N-AQ-6	ENERGY TRANSFER LP			1,2	2.B FE	4,342,520	93.2974	3,731,898	4,000,000	4,218,130		(39,325)			3.750	2.606	MN	19,167	150,000	08/18/2021	05/15/2030
29286D-AA-3	ENGIE SA		C	1,2	2.A FE	9,965,300	100.3128	10,031,279	10,000,000	9,969,813		4,513			5.250	5.330	AO	118,125	262,500	04/03/2024	04/10/2029
29336T-AD-2	ENLINK MIDSTREAM LLC			1,2	2.C FE	16,777,702	104.7260	16,525,765	15,780,000	16,763,563		(14,139)			6.500	5.110	MS	341,900		12/09/2024	09/01/2030
29362U-AC-8	ENTEGRIS INC			1,2	3.B FE	12,053,632	95.5499	11,387,639	11,918,000	11,387,639	52,628	(6,873)			4.375	4.025	AO	110,076	521,412	12/22/2021	04/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29364D-AV-2	ENTERGY ARKANSAS LLC			1,2	1.F FE	9,852,570	97.5522	8,779,700	9,000,000	9,371,236		(111,068)			4.000	2.634	JD	30,000	360,000	03/13/2020	06/01/2028
29364G-AJ-2	ENTERGY CORP			1,2	2.B FE	7,428,199	97.0508	7,389,447	7,614,000	7,506,817		56,609			2.950	3.773	MS	74,871	224,613	09/13/2022	09/01/2026
29364G-AN-3	ENTERGY CORP			1,2	2.B FE	6,157,629	90.3230	5,600,027	6,200,000	6,177,702		6,197			1.900	2.008	JD	5,236	117,800	12/22/2021	06/15/2028
29364N-AT-5	ENTERGY MISSISSIPPI LLC			1,2	1.F FE	16,065,684	93.7695	15,065,006	16,066,000	15,951,567		16,058			2.850	3.020	JD	38,157	450,614	10/28/2024	06/01/2028
29364W-AW-8	ENTERGY LOUISIANA LLC			1,2	1.F FE	9,596,768	95.0420	9,741,803	10,250,000	9,805,376		124,989			3.250	4.707	AO	83,281	333,125	04/17/2023	04/01/2028
29364W-AZ-1	ENTERGY LOUISIANA LLC			1,2	1.F FE	5,165,785	96.1322	5,354,561	5,570,000	5,298,573		93,637			3.120	5.101	MS	57,928	173,784	07/20/2023	09/01/2027
29364W-BC-1	ENTERGY LOUISIANA LLC			1,2	1.F FE	3,812,850	78.8484	3,942,419	5,000,000	3,837,579		19,829			4.200	5.999	AO	52,500	210,000	09/25/2023	04/01/2050
29364W-BL-1	ENTERGY LOUISIANA LLC			1,2	1.F FE	7,129,210	86.1400	6,891,198	8,000,000	7,145,053		12,590			4.750	5.492	MS	111,889	380,000	09/26/2023	09/15/2052
29364W-BM-9	ENTERGY LOUISIANA LLC			1,2	1.F FE	9,982,200	99.9124	9,991,235	10,000,000	9,983,459		1,259			5.350	5.373	MS	157,528	277,903	03/04/2024	03/15/2034
29364W-BN-7	ENTERGY LOUISIANA LLC			1,2	1.F FE	2,995,680	98.8158	2,964,475	3,000,000	2,995,773		93			5.700	5.710	MS	50,350	88,825	03/04/2024	03/15/2054
29364W-BP-2	ENTERGY LOUISIANA LLC			1,2	1.F FE	6,967,784	98.3482	6,884,375	7,000,000	6,968,874		1,090			5.150	5.208	MS	142,197		11/22/2024	09/15/2034
29365B-AA-1	ENTEGRIS ESCROW CORP			1,2	2.C FE	14,928,450	95.7508	14,362,613	15,000,000	14,954,299		10,467			4.750	4.830	AO	150,417	712,500	04/05/2022	04/15/2029
29365T-AG-9	ENTERGY TEXAS INC			1,2	1.G FE	9,068,562	96.7618	7,754,491	8,014,000	8,526,195		(121,383)			4.000	2.315	MS	81,030	320,560	02/10/2020	03/30/2029
29365T-AK-0	ENTERGY TEXAS INC			1,2	1.G FE	2,434,770	82.4091	2,472,274	3,000,000	2,541,931		62,892			1.750	4.609	MS	15,458	52,500	04/04/2023	03/15/2031
29365T-AN-4	ENTERGY TEXAS INC			1,2	1.G FE	13,216,745	100.0119	13,401,592	13,400,000	13,221,387		3,997			5.800	5.897	MS	259,067	795,889	11/22/2024	09/01/2053
29365T-AP-9	ENTERGY TEXAS INC			1,2	1.G FE	4,964,200	96.8914	4,844,571	5,000,000	4,964,616		416			5.550	5.599	MS	104,833		08/12/2024	09/15/2054
29366M-AE-8	ENTERGY ARKANSAS LLC			1,2	1.F FE	5,376,455	100.6166	5,433,296	5,400,000	5,380,027		2,778			5.300	5.353	MS	84,270	285,611	11/22/2024	09/15/2033
29366W-AD-8	ENTERGY MISSISSIPPI LLC			1,2	1.F Z	14,991,450	97.8370	14,675,547	15,000,000	14,993,484		1,622			5.000	5.006	MS	250,000	750,000	05/09/2023	09/01/2033
29379V-CD-3	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	5,209,950	100.7928	5,039,639	5,000,000	5,201,508		(8,442)			5.350	4.729	JJ	112,201		08/05/2024	01/31/2033
29379V-CG-6	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	1,777,288	96.7825	1,742,086	1,800,000	1,777,641		353			4.950	5.108	FA	35,393		11/22/2024	02/15/2035
29379V-CH-4	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	6,976,410	96.1967	6,733,768	7,000,000	6,976,621		211			5.550	5.573	FA	154,321		08/01/2024	02/16/2055
29390X-AA-2	EQUINIX EUROPE 2 FINANCING CORPORATION L			1,2	2.B FE	12,104,420	100.3805	12,045,661	12,000,000	12,102,349		(2,071)			5.500	5.378	JD	29,333	357,500	08/05/2024	06/15/2034
294429-AR-6	EQUIFAX INC			1,2	2.B FE	9,087,652	97.9816	8,955,514	9,140,000	9,112,755		19,240			2.600	2.918	JD	10,562	229,710	08/06/2024	12/15/2025
294429-AS-4	EQUIFAX INC			1,2	2.B FE	4,803,522	90.7166	5,180,827	5,711,000	4,959,628		116,098			3.100	6.003	MN	22,622	177,041	08/17/2023	05/15/2030
294429-AV-7	EQUIFAX INC			1,2	2.B FE	14,986,050	100.5671	15,085,072	15,000,000	14,992,010		2,843			5.100	5.120	JD	34,000	765,000	09/07/2022	12/15/2027
294429-AW-5	EQUIFAX INC			1,2	2.B FE	14,955,450	100.3749	15,056,233	15,000,000	14,969,140		8,765			5.100	5.167	JD	63,750	765,000	05/05/2023	06/01/2028
294429-AX-3	EQUIFAX INC			1,2	2.B FE	15,783,694	98.7307	15,599,448	15,800,000	15,784,768		1,074			4.800	4.823	MS	286,507		11/22/2024	09/15/2029
29444U-BD-7	EQUINIX INC			1,2	2.B FE	8,522,216	96.5185	8,101,766	8,394,000	8,446,239		(29,347)			2.900	2.527	MN	29,076	243,426	02/18/2020	11/18/2026
29444U-BE-5	EQUINIX INC			1,2	2.B FE	2,667,903	91.9329	2,461,042	2,677,000	2,671,073		1,170			3.200	3.249	MN	10,232	85,664	02/10/2022	11/18/2029
29444U-BF-2	EQUINIX INC			1,2	2.B FE	2,299	98.0740	2,452	2,500	2,438		111			1.250	6.041	JJ	14	31	09/27/2023	07/15/2025
29444U-BG-0	EQUINIX INC			1,2	2.B FE	9,476,155	92.9666	8,831,827	9,500,000	9,491,097		3,428			1.800	1.838	JJ	78,850	171,000	06/08/2020	07/15/2027
29444U-BL-9	EQUINIX INC			1,2	2.B FE	7,193,448	90.0730	6,485,256	7,200,000	7,197,128		925			1.550	1.563	MS	32,860	111,600	09/23/2020	03/15/2028
29444U-BR-6	EQUINIX INC			1,2	2.B FE	1,020,480	90.9938	933,596	1,026,000	1,023,249		792			2.000	2.083	MN	2,622	20,520	05/03/2021	05/15/2028
29444U-BU-9	EQUINIX INC			1,2	2.B FE	4,702,400	92.1060	4,605,299	5,000,000	4,715,835		13,435			3.900	4.835	AO	41,167	97,500	08/05/2024	04/15/2032
29449W-AF-4	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING				1.E FE	3,490,620	90.3801	3,163,303	3,500,000	3,495,613		1,366			1.800	1.841	MS	19,775	63,000	03/03/2021	03/08/2028
29450Y-AB-5	EQUIPMENTSHARE.COM INC			1,2	4.C FE	10,588,438	104.5049	10,816,252	10,350,000	10,587,547		(890)			8.625	8.361	MN	114,066	518,255	10/23/2024	05/15/2032
29450Y-AC-3	EQUIPMENTSHARE.COM INC			1,2	4.C FE	6,133,573	101.2680	6,126,714	6,050,000	6,119,910	(11,967)	(1,696)			8.000	7.773	MS	145,200		11/22/2024	03/15/2033
29605J-AA-4	ESAB CORP			1,2	3.A FE	4,350,000	101.2439	4,404,112	4,350,000	4,350,000					6.250	6.250	AO	57,396	140,469	03/25/2024	04/15/2029
29670G-AD-4	ESSENTIAL UTILITIES INC			1,2	2.B FE	16,877,600	89.1401	17,828,024	20,000,000	17,579,564		389,329			2.704	5.365	AO	114,169	540,800	02/23/2023	04/15/2030
29670G-AF-9	ESSENTIAL UTILITIES INC			1,2	2.B FE	2,960,890	84.8996	3,210,904	3,782,000	3,073,540		90,062			2.400	6.001	MN	15,128	90,768	09/25/2023	05/01/2031
29670G-AG-7	ESSENTIAL UTILITIES INC			1,2	2.B FE	10,300,460	90.9109	10,501,117	11,551,000	10,324,704		18,224			5.300	6.103	MN	102,034	612,203	08/22/2023	05/01/2052
29670G-AH-5	ESSENTIAL UTILITIES INC			1,2	2.B FE	4,994,550	99.0262	4,951,311	5,000,000	4,995,030		480			5.375	5.389	JJ	123,924	139,601	01/04/2024	01/15/2034
29670G-AJ-1	ESSENTIAL UTILITIES INC			1,2	2.B FE	9,996,400	99.8732	9,987,324	10,000,000	9,996,827		427			4.800	4.813	FA	181,333		08/08/2024	08/15/2027
30034T-AA-1	EVERI HOLDINGS INC			1,2	4.A FE	13,631,425	99.9855	15,261,793	15,264,000	13,902,886		237,014			5.000	7.327	JJ	351,920	655,700	05/13/2024	07/15/2029
30034W-AB-2	EVERGY INC			1,2	2.B FE	2,994,810	90.9884	2,729,653	3,000,000	2,997,441		580			2.900	2.920	MS	25,617	87,000	09/05/2019	09/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30036F-AB-7	EVERGY KANSAS CENTRAL INC			1,2	1.F FE	11,655,323	98.2052	11,653,027	11,866,000	11,660,516		3,962			5.700	5.825	MS	199,151	676,362	08/17/2023	03/15/2053
30036F-AC-5	EVERGY KANSAS CENTRAL INC			1,2	1.F FE	5,993,280	103.3253	6,199,517	6,000,000	5,994,311		967			5.900	5.914	MN	45,233	354,000	11/08/2023	11/15/2033
30037D-AB-1	EVERGY METRO INC			1,2	1.F FE	9,987,300	97.5289	9,752,888	10,000,000	9,989,759		1,722			4.950	4.965	AO	104,500	495,000	04/03/2023	04/15/2033
30037D-AD-7	EVERGY METRO INC			1,2	1.F FE	4,990,500	99.9623	4,998,115	5,000,000	4,991,009		509			5.400	5.425	AO	67,500	132,000	04/01/2024	04/01/2034
30037E-AB-9	EVERGY MISSOURI WEST INC			1,2	1.G FE	10,808,984	101.0855	10,917,230	10,800,000	10,809,280		296			5.650	5.637	JD	50,850	308,490	11/22/2024	06/01/2034
30037F-AA-8	EVERGY MISSOURI WEST INC			1,2	1.G FE	9,980,600	100.7813	10,078,134	10,000,000	9,988,210		3,881			5.150	5.194	JD	22,889	515,000	11/28/2022	12/15/2027
30040W-AB-4	EVERSOURCE ENERGY			1,2	2.B FE	3,987,840	97.8817	3,915,269	4,000,000	3,998,393		1,432			3.350	3.384	MS	39,456	134,000	03/07/2016	03/15/2026
30040W-AK-4	EVERSOURCE ENERGY			1,2	2.B FE	4,914,596	83.1984	4,530,153	5,445,000	5,031,830		62,928			1.650	3.078	FA	33,941	89,843	02/03/2023	08/15/2030
30040W-AQ-1	EVERSOURCE ENERGY			1,2	2.B FE	14,403,399	95.9883	13,997,019	14,582,000	14,494,589		38,670			2.900	3.188	MS	140,959	422,878	07/29/2022	03/01/2027
30040W-AR-9	EVERSOURCE ENERGY			1,2	2.B FE	23,032,940	99.3102	22,841,340	23,000,000	23,017,550		(6,934)			4.600	4.565	JJ	529,000	1,058,000	08/18/2022	07/01/2027
30040W-AT-5	EVERSOURCE ENERGY			1,2	2.B FE	9,836,801	101.3028	9,725,066	9,600,000	9,789,044		(34,622)			5.450	4.756	MS	174,400	354,250	11/22/2024	03/01/2028
30040W-AU-2	EVERSOURCE ENERGY			1,2	2.B FE	25,167,560	97.1545	25,260,166	26,000,000	25,253,019		68,830			5.125	5.553	MN	170,264	1,332,500	09/28/2023	05/15/2033
30040W-AV-0	EVERSOURCE ENERGY			1	2.B FE	1,770,940	99.9192	1,798,545	1,800,000	1,783,927		10,407			4.750	5.435	MN	10,925	57,000	11/22/2024	05/15/2026
30040W-AW-8	EVERSOURCE ENERGY			1,2	2.A FE	11,986,440	103.0223	12,362,677	12,000,000	11,988,867		2,114			5.950	5.976	FA	297,500	517,650	11/08/2023	02/01/2029
30040W-AX-6	EVERSOURCE ENERGY			1,2	2.B FE	14,920,050	99.2061	14,880,909	15,000,000	14,925,476		5,426			5.500	5.571	JJ	412,500	371,250	01/16/2024	01/01/2034
30040W-AY-4	EVERSOURCE ENERGY			1	2.B FE	802,375	100.2526	802,021	800,000	802,297		(78)			5.000	4.848	JJ	20,000		11/22/2024	01/01/2027
30040W-AZ-1	EVERSOURCE ENERGY			1,2	2.B FE	7,977,840	102.4458	8,195,661	8,000,000	7,978,153		313			5.950	5.988	JJ	219,489	115,033	04/15/2024	07/15/2034
30040W-BA-5	EVERSOURCE ENERGY			1,2	2.B FE	5,484,548	102.5734	5,572,813	5,433,000	5,484,557		9			5.850	5.662	AO	67,098	97,390	11/22/2024	04/15/2031
30161M-AN-3	CONSTELLATION ENERGY GENERATION LLC			1,2	2.A FE	19,692,650	96.4610	19,292,209	20,000,000	19,698,178		5,528			5.600	5.738	JD	49,778	980,000	06/14/2024	06/15/2042
30161N-AV-3	EXELON CORP			1,2	2.B FE	2,628,790	83.2816	2,712,483	3,257,000	2,647,663		14,176			4.450	6.021	AO	30,598	144,937	08/22/2023	04/15/2046
30161N-BB-6	EXELON CORP			1,2	2.B FE	4,994,493	95.7543	4,787,717	5,000,000	4,997,098		1,382			2.750	2.777	MS	40,486	137,500	01/12/2023	03/15/2027
30161N-BH-3	EXELON CORP			1,2	2.B FE	5,492,950	76.0126	5,640,892	7,421,000	5,527,789		27,834			4.100	6.017	MS	89,588	304,261	09/21/2023	03/15/2052
30161N-BJ-9	EXELON CORP			1,2	2.B FE	22,665,114	100.5825	22,731,650	22,600,000	22,666,384		(3,082)			5.150	5.046	MS	342,704	1,004,250	11/22/2024	03/15/2028
30161N-BK-6	EXELON CORP			1,2	2.B FE	31,370,314	99.7602	31,324,691	31,400,000	31,377,491		5,012			5.300	5.311	MS	490,014	1,643,000	11/22/2024	03/15/2033
30161N-BL-4	EXELON CORP			1,2	2.B FE	11,962,920	96.2181	11,546,170	12,000,000	11,964,974		1,631			5.600	5.621	MS	197,867	672,000	02/16/2023	03/15/2053
30161N-BM-2	EXELON CORP			1,2	2.B FE	17,960,580	100.5045	18,090,804	18,000,000	17,967,063		6,483			5.150	5.199	MS	272,950	509,850	02/22/2024	03/15/2029
30190A-AC-8	F&G ANNUITIES & LIFE INC			1,2	2.C FE	642,756	104.1166	666,346	640,000	642,044		(558)			7.400	7.281	JJ	22,101	47,360	09/20/2023	01/13/2028
30212P-AS-4	EXPEDIA GROUP INC			1,2	2.B FE	2,964,000	100.0663	2,965,964	2,964,000	2,964,000					6.250	6.242	MN	30,875	185,250	04/23/2020	05/01/2025
30217A-AB-9	EXPERIAN FINANCE PLC		C	1,2	1.G FE	7,993,520	97.1676	7,773,409	8,000,000	7,997,226		859			4.250	4.259	FA	141,667	340,000	01/24/2019	02/01/2029
30231G-BE-1	EXXON MOBIL CORP			1,2	1.D FE	4,608,900	91.2610	4,563,052	5,000,000	4,637,421		28,521			2.440	4.181	FA	45,750	61,000	08/05/2024	08/16/2029
30231G-BH-4	EXXON MOBIL CORP			1,2	1.D FE	4,968,550	99.6892	4,984,461	5,000,000	4,997,577		11,425			2.992	3.223	MS	42,387	149,600	05/17/2022	03/19/2025
302445-AE-1	TELEDYNE FLIR LLC			1,2	2.B FE	6,610,298	87.3830	5,675,529	6,495,000	6,569,284		(12,941)			2.500	2.270	FA	67,656	162,375	08/18/2021	08/01/2030
30251G-BA-4	FMG RESOURCES (AUGUST 2006) PTY LTD		C	1,2	3.A FE	10,738,711	96.7022	9,955,491	10,295,000	9,955,491	140,458	(76,240)			4.500	3.667	MS	136,409	463,275	02/09/2022	09/15/2027
30251G-BC-0	FMG RESOURCES (AUGUST 2006) PTY LTD		C	2	3.A FE	19,593,414	90.0123	18,725,268	20,803,000	18,526,223	(176,090)	123,617			4.375	5.292	AO	227,533	877,756	12/05/2024	04/01/2031
30251G-BD-8	FMG RESOURCES (AUGUST 2006) PTY LTD		C	1,2	3.A FE	1,652,700	98.2786	1,651,081	1,680,000	1,651,081	(5,219)	3,600			5.875	6.192	AO	20,837	98,700	01/26/2024	04/15/2030
30251G-BE-6	FMG RESOURCES (AUGUST 2006) PTY LTD	LS	C	1,2	3.A FE	997,500	98.7789	987,789	1,000,000	987,789	(10,352)	311			6.125	6.157	AO	12,931	61,250	04/11/2022	04/15/2032
30303M-BQ-8	META PLATFORMS INC			1,2	1.D FE	4,709,600	99.9752	4,998,758	5,000,000	4,714,652		4,157			5.600	6.022	MN	35,778	280,000	09/28/2023	05/15/2053
30303M-BW-5	META PLATFORMS INC			1,2	1.D FE	24,892,000	97.4834	24,370,840	25,000,000	24,892,540		540			5.550	5.577	FA	547,292		08/07/2024	08/15/2064
303075-AB-1	FACTSET RESEARCH SYSTEMS INC			1,2	2.C FE	5,976,360	88.2457	5,294,741	6,000,000	5,982,438		2,332			3.450	3.497	MS	69,000	207,000	02/15/2022	03/01/2032
303250-AF-1	FAIR ISAAC CORP			1,2	3.B FE	213,905	94.3631	226,471	240,000	223,089		4,276			4.000	6.303	JD	427	9,600	10/04/2022	06/15/2028
31428X-AW-6	FEDEX CORP			1	2.B FE	7,088,320	91.3841	7,310,730	8,000,000	7,120,899		24,268			5.100	6.082	JJ	188,133	408,000	08/17/2023	01/15/2044
31428X-BE-5	FEDEX CORP			1,2	2.B FE	2,112,988	85.5241	2,080,802	2,433,000	2,113,895		907			4.750	5.846	MN	14,767		11/20/2024	11/15/2045
31428X-BV-7	FEDEX CORP			1,2	2.B FE	4,688,350	92.6718	4,633,591	5,000,000	4,710,993		22,643			3.100	4.507	FA	62,861		08/05/2024	08/05/2029
31429K-AD-5	FEDERATION DES CAISSES DESJARDINS DU QUE				1.E FE	373,643	99.7091	393,851	395,000	393,261		15,681			2.050	6.227	FA	3,172	8,098	09/27/2023	02/10/2025
314890-AA-2	FERGUSON FINANCE PLC		C	1,2	2.A FE	12,997,350	97.7845	12,754,033	13,043,000	13,023,787		5,313			4.500	4.543	AO	109,235	586,935	10/17/2018	10/24/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
314890-AB-0	FERGUSON FINANCE PLC		C	1,2	2.A FE	3,359,880	90.8661	3,066,732	3,375,000	3,366,251		1,516			3.250	3.303	JD	8,836	109,688	05/28/2020	06/02/2030
31620M-BR-6	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	479,908	95.9246	498,808	520,000	494,396		14,488			1.150	5.587	MS	1,993	2,990	04/22/2024	03/01/2026
31620M-BS-4	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	608,552	90.4146	623,861	690,000	620,153		11,601			1.650	5.161	MS	3,795	5,693	06/04/2024	03/01/2028
31620M-BT-2	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	2,787,931	84.7448	2,869,460	3,386,000	2,837,517		49,586			2.250	5.373	MS	25,395	38,093	04/30/2024	03/01/2031
31620R-AJ-4	FIDELITY NATIONAL FINANCIAL INC			1,2	2.B FE	9,875,844	90.7130	8,980,584	9,900,000	9,885,927		2,431			3.400	3.429	JD	14,960	336,600	06/09/2020	06/15/2030
316773-DL-1	FIFTH THIRD BANCORP			1,2,5	2.A FE	5,000,000	101.1141	5,055,705	5,000,000	5,000,000					5.631	5.633	JJ	118,877	140,775	01/22/2024	01/29/2032
316773-DM-9	FIFTH THIRD BANCORP			1,2,5	2.A FE	5,000,000	98.6326	4,931,631	5,000,000	5,000,000					4.895	4.897	MS	78,184		09/03/2024	09/08/2030
31677A-AB-0	FIFTH THIRD BANK NA			2	2.A FE	1,050,324	98.7444	1,076,313	1,090,000	1,067,220		16,896			3.850	5.676	MS	12,356	41,965	01/22/2024	03/15/2026
31944T-AA-8	FIRSTCASH INC			1,2	3.B FE	2,405,000	96.3430	2,317,050	2,405,000	2,317,050	13,856				5.625	5.625	JJ	67,641	135,281	12/09/2021	01/01/2030
33767B-AF-6	FIRSTENERGY TRANSMISSION LLC			1,2	2.A FE	4,991,500	96.6143	4,830,713	5,000,000	4,991,500					5.000	5.022	JJ	80,556		09/03/2024	01/15/2035
33767D-AB-1	FIRSTCASH INC			1,2	3.B FE	5,441,500	94.7795	5,070,704	5,350,000	5,070,704	90,618	(13,837)			4.625	4.068	MS	82,479	247,438	10/05/2020	09/01/2028
337738-AR-9	FISERV INC			1,2	2.B FE	9,980,500	97.2592	9,725,917	10,000,000	9,992,182		2,444			4.200	4.223	AO	105,000	420,000	09/20/2018	10/01/2028
337738-AT-5	FISERV INC			1,2	2.B FE	13,171,522	97.7976	12,977,746	13,270,000	13,228,332		26,058			3.200	3.415	JJ	212,320	424,640	10/04/2022	07/01/2026
337738-AU-2	FISERV INC			1,2	2.B FE	8,550,334	93.8258	7,881,368	8,400,000	8,493,419		(20,717)			3.500	3.213	JJ	147,000	294,000	12/21/2021	07/01/2029
337738-BB-3	FISERV INC			1,2	2.B FE	32,478,550	94.3085	30,650,278	32,500,000	32,492,472		3,292			2.250	2.260	JD	60,938	731,250	05/11/2020	06/01/2027
337738-BC-1	FISERV INC			1,2	2.B FE	879,070	88.3880	866,202	980,000	880,234		1,164			2.650	4.808	JD	2,164		12/05/2024	06/01/2030
337738-BH-0	FISERV INC			1,2	2.B FE	3,368,020	101.7631	3,445,698	3,386,000	3,369,320		1,299			5.625	5.698	FA	68,778	95,231	04/30/2024	08/21/2033
337738-BJ-6	FISERV INC			1,2	2.B FE	19,980,200	100.8163	20,163,252	20,000,000	19,985,634		5,434			5.150	5.185	MS	303,278	546,472	02/26/2024	03/15/2027
337738-BK-3	FISERV INC			1,2	2.B FE	19,966,000	101.6499	20,329,988	20,000,000	19,969,793		3,793			5.350	5.379	MS	315,056	567,694	02/26/2024	03/15/2031
337738-BM-9	FISERV INC			1,2	2.B FE	2,184,138	98.7824	2,173,214	2,200,000	2,184,620		482			4.750	4.902	MS	40,349		11/22/2024	03/15/2030
337738-BN-7	FISERV INC			1,2	2.B FE	787,097	97.7131	781,705	800,000	787,240		143			5.150	5.364	FA	15,908		11/22/2024	08/12/2034
337932-AM-9	FIRSTENERGY CORP			1,2	2.C FE	17,086,071	67.9036	16,232,361	23,905,000	17,314,378	343,939	122,596			3.400	5.420	MS	270,923	812,770	02/02/2023	03/01/2050
337932-AN-7	FIRSTENERGY CORP			1,2	2.C FE	3,994,000	96.4055	3,856,220	4,000,000	3,998,852	277,544	1,099			1.600	1.628	JJ	29,511	64,000	06/03/2020	01/15/2026
337932-AP-2	FIRSTENERGY CORP			1,2	2.C FE	6,381,825	85.7608	6,033,273	7,035,000	6,525,917	528,815	76,382			2.250	3.632	MS	52,763	158,288	01/26/2023	09/01/2030
33938X-AA-3	FLEX LTD			1,2	2.C FE	13,455,404	97.9608	12,930,819	13,200,000	13,329,236		(27,829)			4.875	4.611	JD	28,600	643,500	10/31/2019	06/15/2029
33938X-AC-9	FLEX LTD			1,2	2.C FE	29,351,705	98.5664	28,091,413	28,500,000	28,669,492		(166,788)			3.750	3.136	FA	445,313	1,068,750	08/13/2020	02/01/2026
33939H-AA-7	FLEX INTERMEDIATE HOLDCO LLC			1,2	2.C FE	2,283,323	85.3956	1,947,020	2,280,000	2,282,317		(344)			3.363	3.344	JD	213	76,676	12/22/2021	06/30/2031
340711-AY-6	FLORIDA GAS TRANSMISSION COMPANY LLC			1,2	2.B FE	5,985,780	87.3512	5,241,069	6,000,000	5,991,745		1,380			2.550	2.577	JJ	76,500	153,000	06/10/2020	07/01/2030
340711-BA-7	FLORIDA GAS TRANSMISSION COMPANY LLC			1,2	2.B FE	3,597,120	81.8145	2,945,322	3,600,000	3,598,039		326			2.300	2.309	AO	20,700	82,800	09/15/2021	10/01/2031
341081-GP-6	FLORIDA POWER & LIGHT CO			1,2	1.D FE	9,995,900	99.0756	9,907,558	10,000,000	9,997,171		958			4.625	4.631	MN	59,097	462,500	05/15/2023	05/15/2030
343498-AB-7	FLOWERS FOODS INC			1,2	2.B FE	9,947,300	97.5537	9,755,366	10,000,000	9,989,668		6,044			3.500	3.562	AO	87,500	350,000	09/23/2016	10/01/2026
34417V-AA-5	FOCUS FINANCIAL PARTNERS LLC			1,2	4.B FE	6,872,424	99.6026	6,844,693	6,872,000	6,844,693	(27,729)	(1)			6.750	6.749	MS	134,004		11/22/2024	09/15/2031
345370-CQ-1	FORD MOTOR CO				3.A FE	24,549,953	78.8340	24,438,534	31,000,000	23,919,923	(798,884)	160,734			4.750	6.694	JJ	678,986	926,250	02/16/2024	01/15/2043
345370-DA-5	FORD MOTOR CO			1,2	3.A FE	2,132,000	83.1703	2,162,428	2,600,000	2,162,428	(41,626)	41,625			3.250	5.739	FA	32,626	84,500	08/18/2022	02/12/2032
345397-D6-7	FORD MOTOR CREDIT COMPANY LLC			1,2	2.C FE	3,533,460	104.3683	3,533,909	3,386,000	3,525,577		(7,883)			7.122	6.490	MN	36,173	241,151	04/30/2024	11/07/2033
345397-E5-8	FORD MOTOR CREDIT COMPANY LLC			1,2	2.C FE	6,994,610	100.0354	7,002,480	7,000,000	6,995,391		781			5.800	5.818	MS	127,439	203,000	03/05/2024	03/08/2029
345397-E6-6	FORD MOTOR CREDIT COMPANY LLC			1,2	2.C FE	17,692,860	97.8390	17,611,019	18,000,000	17,709,021		16,161			6.125	6.360	MS	346,063	551,250	05/14/2024	03/08/2034
345397-E7-4	FORD MOTOR CREDIT COMPANY LLC			1,2	2.C FE	2,806,340	101.0724	2,830,028	2,800,000	2,806,425		85			5.850	5.741	MN	20,020	58,500	11/22/2024	05/17/2027
345397-F8-1	FORD MOTOR CREDIT COMPANY LLC			1	2.C FE	1,989,994	99.8052	1,996,104	2,000,000	1,990,549		554			5.125	5.397	MN	15,944		11/22/2024	11/05/2026
345397-G3-1	FORD MOTOR CREDIT COMPANY LLC			1,2	2.C FE	2,000,000	99.1802	1,983,603	2,000,000	2,000,000					6.054	6.054	MN	18,835		10/31/2024	11/05/2031
345397-XU-2	FORD MOTOR CREDIT COMPANY LLC				2.C FE	121,250	99.2011	124,001	125,000	124,237		715			4.389	5.011	JJ	2,636	5,486	06/05/2020	01/08/2026
345397-ZR-7	FORD MOTOR CREDIT COMPANY LLC			2	2.C FE	4,767,500	97.3963	4,869,817	5,000,000	4,795,952		28,452			5.113	6.201	MN	41,188	255,650	04/17/2024	05/03/2029
349553-AM-9	FORTIS INC			1,2	2.C FE	11,145,000	96.8534	10,794,316	11,145,000	11,145,000					3.055	3.054	AO	82,283	340,480	07/14/2017	10/04/2026
34959E-AA-7	FORTINET INC			1,2	2.A FE	6,962,410	95.6271	6,693,896	7,000,000	6,990,841		7,587			1.000	1.110	MS	20,611	70,000	02/24/2021	03/15/2026
34960P-AD-3	FORTRESS TRANSPORTATION AND INFRASTRUCTU			1,2	3.C FE	4,294,606	97.8044	4,352,298	4,450,000	4,318,697		24,091			5.500	6.500	MN	40,792	220,275	07/02/2024	05/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
34960P-AE-1	FORTRESS TRANSPORTATION AND INFRASTRUCTU			1,2	3.C FE	3,673,041	105.2517	3,683,809	3,500,000	3,665,264	(1,447)	(6,331)			7.875	7.125	JD	22,969	137,813	11/22/2024	12/01/2030
34960P-AF-8	FORTRESS TRANSPORTATION AND INFRASTRUCTU			1,2	3.C FE	14,326,363	102.0143	14,516,635	14,230,000	14,320,104		(6,258)			7.000	6.874	MN	166,017	553,389	05/14/2024	05/01/2031
34960P-AG-6	FORTRESS TRANSPORTATION AND INFRASTRUCTU			1,2	3.C FE	9,518,750	101.9710	9,687,247	9,500,000	9,517,924		(826)			7.000	6.967	JD	29,556	328,806	07/08/2024	06/15/2032
34965K-AA-5	FORTREA HOLDINGS INC			1,2	3.B FE	5,578,388	100.1659	5,539,173	5,530,000	5,539,173	(39,092)	(123)			7.500	7.304	JJ	207,375		11/22/2024	07/01/2030
350392-AA-4	FOUNDATION BUILDING MATERIALS INC			1,2	5.A FE	6,593,250	87.6359	6,528,873	7,450,000	6,528,873	(195,472)	131,095			6.000	8.849	MS	149,000	447,000	01/24/2024	03/01/2029
350930-AB-9	FOUNDRY JV HOLDCO LLC			1,2	2.B FE	11,989,440	101.4020	12,168,236	12,000,000	11,992,989		3,549			5.900	5.913	JJ	460,200		05/02/2024	01/25/2030
350930-AD-5	FOUNDRY JV HOLDCO LLC			1,2	2.B FE	14,964,450	100.6567	15,098,500	15,000,000	14,969,766		5,316			6.250	6.277	JJ	609,375		05/02/2024	01/25/2035
350930-AE-3	FOUNDRY JV HOLDCO LLC			1,2	2.B FE	8,975,340	101.0409	9,093,681	9,000,000	8,978,490		3,150			6.400	6.427	JJ	374,400		05/02/2024	01/25/2038
35137L-AJ-4	FOX CORP			1,2	2.B FE	22,479,558	95.0315	21,924,711	23,071,000	22,494,099		9,278			5.476	5.736	JJ	547,459	273,800	12/19/2024	01/25/2039
35137L-AN-5	FOX CORP			1,2	2.B FE	10,555,200	105.3819	10,538,188	10,000,000	10,553,627		(1,573)			6.500	5.672	AO	140,833		12/19/2024	10/13/2033
35641A-AA-6	FREEDOM MORTGAGE HOLDINGS LLC			1,2	4.B FE	18,515,750	103.1942	18,987,737	18,400,000	18,504,039		(11,711)			9.250	9.081	FA	709,167	822,633	06/24/2024	02/01/2029
35641A-AB-4	FREEDOM MORTGAGE HOLDINGS LLC			1,2	4.B FE	13,018,000	103.1071	13,589,509	13,180,000	13,028,656		10,656			9.125	9.368	MN	153,675	618,041	06/24/2024	05/15/2031
35805B-AA-6	FRESENIUS MEDICAL CARE US FINANCE III IN			1,2	2.C FE	2,875,485	93.1804	2,545,689	2,732,000	2,804,688		(15,953)			3.750	3.071	JD	4,553	102,450	02/05/2020	06/15/2029
35805B-AB-4	FRESENIUS MEDICAL CARE US FINANCE III IN			1,2	2.C FE	2,893,265	82.1599	2,384,280	2,902,000	2,896,637		843			2.375	2.408	FA	25,846	68,923	09/09/2020	02/16/2031
35805B-AC-2	FRESENIUS MEDICAL CARE US FINANCE III IN			1,2	2.C FE	11,244,134	94.0448	10,650,573	11,325,000	11,277,821		10,753			1.875	2.095	JD	17,695	207,844	11/22/2024	12/01/2026
35906A-BE-7	FRONTIER COMMUNICATIONS HOLDINGS LLC	LS		1,2	4.B FE	1,000,000	99.6830	996,830	1,000,000	996,830	30,729				5.875	5.872	AO	12,403	58,750	10/01/2020	10/15/2027
35906A-BF-4	FRONTIER COMMUNICATIONS HOLDINGS LLC			1,2	4.B FE	5,403,268	97.7615	5,827,561	5,961,000	5,598,765	53,438	87,923			5.000	6.938	MN	49,675	298,050	05/10/2022	05/01/2028
35908M-AE-0	FRONTIER COMMUNICATIONS HOLDINGS LLC			1,2	4.B FE	6,644,875	106.3551	7,125,794	6,700,000	6,658,281		6,782			8.625	8.754	MS	170,152	577,875	03/06/2024	03/15/2031
361448-BE-2	GATX CORP			1,2	2.B FE	2,246,310	98.4769	2,215,731	2,250,000	2,248,372		494			4.700	4.719	AO	26,438	105,750	01/29/2019	04/01/2029
361448-BJ-1	GATX CORP			1,2	2.B FE	3,192,000	88.2301	2,823,363	3,200,000	3,193,991		767			3.500	3.529	JD	9,333	112,000	03/02/2022	06/01/2032
361448-BM-4	GATX CORP			1,2	2.B FE	12,857,037	104.4878	13,374,436	12,800,000	12,858,731		988			6.050	5.981	MS	228,018	677,264	11/22/2024	03/15/2034
361448-BP-7	GATX CORP			1,2	2.B FE	3,996,560	101.1206	4,044,824	4,000,000	3,997,542		982			5.400	5.430	MS	63,600	116,400	02/27/2024	03/15/2027
36168Q-AP-9	GFL ENVIRONMENTAL INC			1,2	4.C FE	11,935,564	94.5278	11,309,310	11,964,000	11,309,310	254,822	493			4.375	4.431	FA	197,738	498,794	11/22/2024	08/15/2029
36168Q-AQ-7	GFL ENVIRONMENTAL INC			1,2	3.B FE	5,250,000	102.6856	5,390,994	5,250,000	5,250,000					6.750	6.751	JJ	163,406	215,578	11/29/2023	01/15/2031
36170J-AD-8	GGAM FINANCE LIMITED		C	1,2	3.B FE	3,350,000	101.2594	3,392,190	3,350,000	3,350,000					6.875	6.874	AO	48,622	123,473	03/26/2024	04/15/2029
361841-AL-3	GLP CAPITAL LP			1,2	2.C FE	3,373,494	99.2751	3,349,541	3,374,000	3,373,838		119			5.300	5.301	JJ	82,457	178,822	09/17/2018	01/15/2029
361841-AP-4	GLP CAPITAL LP			1,2	2.C FE	4,788,048	93.1380	4,470,625	4,800,000	4,793,640		1,188			4.000	4.029	JJ	88,533	192,000	08/15/2019	01/15/2030
361841-AQ-2	GLP CAPITAL LP			1,2	2.C FE	7,412,025	91.4664	6,859,978	7,500,000	7,445,186		7,960			4.000	4.138	JJ	138,333	300,000	06/17/2020	01/15/2031
361841-AR-0	GLP CAPITAL LP			1,2	2.C FE	7,950,080	85.6504	6,852,030	8,000,000	7,963,536		4,611			3.250	3.323	JJ	119,889	260,000	12/07/2021	01/15/2032
36262G-AB-7	GXO LOGISTICS INC			1,2	2.C FE	21,109,844	94.9643	20,089,695	21,155,000	21,136,879		11,594			1.650	1.707	JJ	160,954	349,058	06/28/2022	07/15/2026
36262G-AD-3	GXO LOGISTICS INC			1,2	2.C FE	3,918,462	83.7680	3,286,218	3,923,000	3,929,670		(954)			2.650	2.620	JJ	47,937	103,960	06/28/2022	07/15/2031
36264F-AK-7	HALEON US CAPITAL LLC			1,2	2.A FE	5,255,995	97.0739	5,111,913	5,266,000	5,260,879		2,376			3.375	3.421	MS	47,888	177,728	11/02/2022	03/24/2027
36266G-AA-5	GE HEALTHCARE TECHNOLOGIES INC			1,2	2.B FE	6,187,214	99.0652	6,142,043	6,200,000	6,187,800		586			4.800	4.848	FA	113,253		11/22/2024	08/14/2029
36267Q-AA-2	CLUE OPCO LLC			1,2	4.B FE	5,204,540	105.2989	5,677,719	5,392,000	5,224,125	29,949	18,551			9.500	10.144	AO	108,140	530,738	12/13/2023	10/15/2031
36267V-AH-6	GE HEALTHCARE TECHNOLOGIES INC			1,2	2.B FE	6,999,869	103.5793	7,250,552	7,000,000	7,000,000		122			5.857	5.855	MS	120,719	409,990	06/08/2023	03/15/2030
36267V-AK-9	GE HEALTHCARE TECHNOLOGIES INC			1,2	2.B FE	18,788,713	103.8944	19,102,029	18,386,000	18,770,778		(17,935)			5.905	5.560	MN	117,617	938,068	08/05/2024	11/22/2032
36267V-AM-5	GE HEALTHCARE TECHNOLOGIES INC			1,2	2.B FE	10,294,100	107.4969	10,749,693	10,000,000	10,289,648		(3,205)			6.377	6.157	MN	69,084	637,700	09/26/2023	11/22/2052
36268N-AA-8	BOOST NEWCO BORROWER LLC			1,2	3.B FE	20,800,387	104.8360	21,701,043	20,700,000	20,797,061	(595)	(2,731)			7.500	7.418	JJ	715,875	1,200,104	11/22/2024	01/15/2031
364760-AP-3	GAP INC			1,2	4.A FE	257,131	89.7954	314,284	350,000	273,602		12,364			3.625	9.439	AO	3,172	12,688	08/21/2023	10/01/2029
36485M-AP-4	GARDAWORLD SECURITY CORP			1,2	5.A FE	6,629,616	101.7845	6,743,223	6,625,000	6,629,452		(164)			8.375	8.365	MN	94,015		11/22/2024	11/15/2032
366504-AA-6	GARRETT MOTION HOLDINGS INC			1,2	4.A FE	14,410,098	101.4535	14,465,242	14,258,000	14,381,204	(21,123)	(7,770)			7.750	7.569	MN	95,152	580,122	07/10/2024	05/31/2032
367398-AA-2	GATES CORP			1,2	4.B FE	8,071,906	101.7218	8,137,744	8,000,000	8,061,025	(5,304)	(5,577)			6.875	6.657	JJ	316,250		11/22/2024	07/01/2029
370334-CG-7	GENERAL MILLS INC			1,2	2.B FE	4,959,550	97.9191	4,895,957	5,000,000	4,963,939		4,389			4.200	4.438	AO	43,167	105,000	08/05/2024	04/17/2028
37045V-AV-2	GENERAL MOTORS CO			1,2	2.B FE	11,208,668	100.7698	11,306,374	11,220,000	11,218,775		2,865			6.125	6.140	AO	291,039	713,473	05/07/2020	10/01/2025
37045X-DD-5	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	2,303,546	96.3413	2,223,557	2,308,000	2,307,070		903			1.250	1.290	JJ	13,864	28,850	01/05/2021	01/08/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
37045X-DH-6	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	1,651,124	91.8780	1,690,556	1,840,000	1,677,097		25,973			2.400	5.389	AO	9,936	22,076	06/04/2024	04/10/2028
37045X-DL-7	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	1,105,230	84.7291	1,126,897	1,330,000	1,120,541		15,311			2.700	5.652	JD	2,095	35,910	06/04/2024	06/10/2031
37045X-ED-4	GENERAL MOTORS FINANCIAL COMPANY INC	LS		1,2	2.B FE	5,010,200	103.6547	5,182,734	5,000,000	5,009,107		(714)			6.400	6.371	JJ	152,889	320,000	07/06/2023	01/09/2033
37045X-EG-7	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	9,980,200	102.1329	10,213,290	10,000,000	9,985,316		3,387			5.850	5.883	AO	138,125	585,000	04/03/2023	04/06/2030
37045X-EN-2	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	7,993,440	102.0131	8,161,049	8,000,000	7,995,497		1,984			5.800	5.816	JJ	224,267	270,667	12/04/2023	01/07/2029
37045X-EP-7	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	8,362,186	101.4484	8,507,463	8,386,000	8,364,802		2,578			6.100	6.137	JJ	247,247	298,402	04/30/2024	01/07/2034
37045X-ER-3	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	7,978,160	101.3168	8,105,344	8,000,000	7,980,498		2,338			5.750	5.798	FA	182,722	230,000	02/05/2024	02/08/2031
37045X-EU-6	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	15,803,101	101.0946	15,972,943	15,800,000	15,802,935		(166)			5.550	5.546	JJ	404,348	233,563	11/22/2024	07/15/2029
37045X-EV-4	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	6,101,380	100.5224	6,031,345	6,000,000	6,098,469		(2,911)			5.950	5.715	AO	86,275	178,500	08/05/2024	04/04/2034
37045X-EY-8	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	27,768,098	100.5003	27,939,077	27,800,000	27,770,507		2,409			5.600	5.620	JD	56,218	778,400	11/22/2024	06/18/2031
37045X-EZ-5	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	15,137,550	98.5038	14,775,578	15,000,000	15,130,377		(7,173)			4.900	4.691	AO	234,792		09/10/2024	10/06/2029
371559-AB-1	GENESEE & WYOMING INC			1,2	3.C FE	8,500,000	100.6029	8,551,247	8,500,000	8,500,000					6.250	6.250	AO	112,153	273,003	04/05/2024	04/15/2032
37185L-AL-6	GENESIS ENERGY LP			1,2	4.C FE	2,433,635	100.1195	2,670,187	2,667,000	2,547,944		32,240			7.750	9.453	FA	86,122	206,693	11/25/2020	02/01/2028
37185L-AM-4	GENESIS ENERGY LP			1,2	4.C FE	2,404,925	101.7399	2,358,332	2,318,000	2,353,088	12,031	(15,364)			8.000	7.661	JJ	85,508	283,409	04/19/2021	01/15/2027
37185L-AP-7	GENESIS ENERGY LP			1,2	4.C FE	1,690,319	100.9880	1,674,381	1,658,000	1,669,689	(16,658)	(4,001)			8.250	7.747	JJ	63,073	82,831	03/08/2024	01/15/2029
37185L-AR-3	GENESIS ENERGY LP			1,2	4.C FE	3,950,000	97.8632	3,865,595	3,950,000	3,865,595	(84,405)				8.000	8.002	MN	10,533		12/05/2024	05/15/2033
37190A-AA-7	GENPACT LUXEMBOURG SARL		C	1,2	2.C FE	6,190,610	95.9704	5,950,164	6,200,000	6,197,461		2,023			1.750	1.783	AO	24,413	108,500	12/22/2021	04/10/2026
37190A-AB-5	GENPACT LUXEMBOURG SARL			1,2	2.C FE	25,501,830	102.2484	26,073,354	25,500,000	25,501,664		(166)			6.000	5.998	JD	114,750	765,000	05/30/2024	06/04/2029
37331N-AH-4	GEORGIA-PACIFIC LLC			1,2	1.G FE	7,868,400	99.7807	7,982,456	8,000,000	7,991,002		54,848			3.600	4.305	MS	96,000	288,000	09/08/2022	03/01/2025
373334-JS-1	GEORGIA POWER CO			1	1.G FE	7,765,379	91.0903	7,657,053	8,406,000	7,811,601		24,315			4.750	5.426	MS	133,095	399,285	01/05/2023	09/01/2040
373334-KA-8	GEORGIA POWER CO			1	1.G FE	15,621,774	83.6006	15,214,470	18,199,000	15,770,615		78,095			4.300	5.467	MS	230,420	782,557	01/06/2023	03/15/2043
373334-KL-4	GEORGIA POWER CO			1,2	1.F FE	2,118,094	90.7006	1,950,064	2,150,000	2,133,466		3,308			2.650	2.826	MS	16,776	56,975	01/08/2020	09/15/2029
373334-KS-9	GEORGIA POWER CO			1,2	1.F FE	24,968,500	99.5783	24,894,585	25,000,000	24,979,094		6,874			4.650	4.677	MN	145,313	1,162,500	05/01/2023	05/16/2028
373334-KT-7	GEORGIA POWER CO			1,2	1.F FE	19,965,200	97.9292	19,585,834	20,000,000	19,970,870		3,873			4.950	4.971	MN	121,000	990,000	05/01/2023	05/17/2033
374410-AA-9	WRANGLER HOLDCO CORP			1,2	4.C FE	11,450,000	101.7999	11,656,090	11,450,000	11,450,000					6.625	6.627	AO	189,641	219,140	07/11/2024	04/01/2032
375558-AX-1	GILEAD SCIENCES INC			1,2	2.A FE	17,179,750	89.4957	17,899,145	20,000,000	17,272,419		75,929			4.800	6.005	AO	240,000	960,000	10/12/2023	04/01/2044
375558-BS-1	GILEAD SCIENCES INC			1,2	2.A FE	961,554	69.1445	912,708	1,320,000	962,632		1,078			2.600	5.126	AO	8,580		12/05/2024	10/01/2040
378272-AX-6	GLENCORE FUNDING LLC			2	2.A FE	8,457,415	97.8832	8,320,071	8,500,000	8,494,173		8,773			1.625	1.730	MS	46,042	138,125	08/24/2020	09/01/2025
378272-BD-9	GLENCORE FUNDING LLC			1,2	2.A FE	785,002	95.8950	767,160	800,000	795,314		3,493			1.625	2.078	AO	2,311	13,000	12/22/2021	04/27/2026
378272-BS-6	GLENCORE FUNDING LLC			1,2	2.A FE	15,000,000	100.7867	15,117,999	15,000,000	15,000,000					5.371	5.371	AO	194,699	402,825	03/26/2024	04/04/2029
378272-BU-1	GLENCORE FUNDING LLC			1,2	2.A FE	10,000,000	99.5558	9,955,579	10,000,000	10,000,000					5.634	5.634	AO	136,155	281,700	03/26/2024	04/04/2034
37940X-AB-8	GLOBAL PAYMENTS INC			1,2	2.C FE	24,560,400	91.5977	22,899,422	25,000,000	24,610,909		34,675			3.200	3.560	FA	302,222	720,000	08/05/2024	08/15/2029
37940X-AD-4	GLOBAL PAYMENTS INC			1,2	2.C FE	10,465,665	89.0290	9,348,040	10,500,000	10,480,508		3,525			2.900	2.938	MN	38,908	304,500	05/07/2020	05/15/2030
37940X-AE-2	GLOBAL PAYMENTS INC			1,2	2.C FE	1,939,676	95.8619	1,917,239	2,000,000	1,982,784		14,575			1.200	1.953	MS	8,000	24,000	12/22/2021	03/01/2026
37940X-AG-7	GLOBAL PAYMENTS INC			1,2	2.C FE	9,990,600	94.7801	9,478,014	10,000,000	9,996,181		1,857			2.150	2.169	JJ	99,139	215,000	11/16/2021	01/15/2027
37940X-AP-7	GLOBAL PAYMENTS INC			1,2	2.C FE	4,996,150	100.1358	5,006,788	5,000,000	4,998,066		956			4.950	4.966	FA	93,500	247,500	08/08/2022	08/15/2027
37940X-AR-3	GLOBAL PAYMENTS INC			1,2	2.C FE	4,977,900	96.9383	4,846,917	5,000,000	4,978,980		700			5.950	5.981	FA	112,389	297,500	08/08/2022	08/15/2052
37954F-AG-9	GLOBAL PARTNERS LP			1,2	4.B FE	3,472,375	100.3435	3,465,864	3,454,000	3,458,650	86,440	(4,455)			7.000	6.759	FA	100,742	241,780	03/10/2022	08/01/2027
37954F-AJ-3	GLOBAL PARTNERS LP			1,2	4.B FE	17,435,878	99.2344	16,388,554	16,515,000	16,388,554	463,960	(12,617)			6.875	6.025	JJ	523,548	1,135,406	02/26/2021	01/15/2029
37954F-AK-0	GLOBAL PARTNERS LP			1,2	4.B FE	4,404,172	102.8133	4,523,787	4,400,000	4,402,813	(1,358)				8.250	8.242	JJ	167,383	174,419	11/22/2024	01/15/2032
37960B-AB-1	GLOBAL MEDICAL RESPONSE INC			2	4.C FE	12,299,757	99.8750	12,425,506	12,441,057	12,313,844	(86)	14,173			10.000	10.330	AO	210,807	550,614	10/30/2024	10/31/2028
37960X-AA-5	GLOBAL INFRASTRUCTURE SOLUTIONS INC			2	4.A FE	12,362,859	96.2052	11,952,530	12,424,000	11,952,530	589,931	8,709			5.625	5.723	JD	58,238	694,491	11/22/2024	06/01/2029
37960X-AB-3	GLOBAL INFRASTRUCTURE SOLUTIONS INC			1,2	4.A FE	12,936,738	98.9349	13,454,161	13,599,000	12,927,786	672,212	49,987			7.500	8.228	AO	215,318	1,019,925	05/01/2023	04/15/2032
38016L-AA-3	GO DADDY OPERATING COMPANY LLC			1,2	3.C FE	4,583,480	98.2274	4,322,005	4,400,000	4,322,005	48,979	(38,570)			5.250	4.346	JD	19,250	231,000	11/03/2021	12/01/2027
38016L-AC-9	GO DADDY OPERATING COMPANY LLC			1,2	3.C FE	295,545	91.3566	301,477	330,000	299,354		3,809			3.500	6.058	MS	3,850	5,775	05/28/2024	03/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38021M-AA-4	GOAT HOLDCO LLC			1,2	4.B FE	4,050,000	99.0230	4,010,432	4,050,000	4,010,432	(39,569)				6.750	6.748	FA	5,316		12/10/2024	02/01/2032
380355-AM-9	GOEASY LTD			1,2	3.C FE	4,250,000	100.8335	4,285,423	4,250,000	4,250,000					6.875	6.874	MN	46,263		10/21/2024	05/15/2030
38141G-A8-7	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	1,230,959	102.0608	1,224,730	1,200,000	1,230,274		(684)			5.727	5.068	AO	12,599		11/22/2024	04/25/2030
38141G-A9-5	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	9,000,000	101.8898	9,170,084	9,000,000	9,000,000					5.851	5.852	AO	96,542	263,295	04/18/2024	04/25/2035
38141G-B2-9	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	2,799,575	99.4057	2,783,360	2,800,000	2,799,620		44			5.049	5.054	JJ	62,047		11/22/2024	07/23/2030
38141G-B3-7	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	30,000,000	98.1333	29,439,994	30,000,000	30,000,000					5.330	5.331	JJ	701,783		07/16/2024	07/23/2035
38141G-B8-6	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	6,000,000	96.5757	5,794,540	6,000,000	6,000,000					5.561	5.561	MN	38,927		11/12/2024	11/19/2045
38141G-WV-2	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	4,832,500	96.1789	4,808,947	5,000,000	4,849,722		17,222			3.814	4.614	AO	36,021	95,350	08/05/2024	04/23/2029
38141G-XG-4	GOLDMAN SACHS GROUP INC			1,2	1.F FE	8,312,648	88.5794	7,338,800	8,285,000	8,303,147		(3,384)			2.600	2.551	FA	86,164	215,410	12/22/2021	02/07/2030
38141G-YG-3	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	10,000,000	94.5571	9,455,711	10,000,000	10,000,000					1.542	1.542	MS	47,545	154,200	06/07/2021	09/10/2027
38141G-YM-0	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	14,160,380	94.8778	13,472,649	14,200,000	14,183,049		9,275			1.948	1.999	AO	53,786	276,616	12/22/2021	10/21/2027
38141G-YN-8	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	8,090,200	84.5229	8,452,288	10,000,000	8,235,074		144,874			2.650	5.494	AO	51,528	132,500	04/18/2024	10/21/2032
38141G-ZK-3	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	10,000,000	95.3761	9,537,614	10,000,000	10,000,000					2.640	2.641	FA	93,133	264,000	01/19/2022	02/24/2028
38141G-ZM-9	GOLDMAN SACHS GROUP INC			1,2	1.F FE	12,116,700	86.1869	12,928,033	15,000,000	12,456,104		278,368			3.102	5.737	FA	164,148	465,300	09/25/2023	02/24/2033
38141G-ZR-8	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	17,000,000	97.2433	16,531,354	17,000,000	17,000,000					3.615	3.616	MS	180,951	614,550	03/10/2022	03/15/2028
38141G-ZT-4	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	1,751,000	99.4044	1,740,571	1,751,000	1,751,000					4.387	4.390	JD	3,414	76,816	06/06/2022	06/15/2027
38143C-3R-0	GOLDMAN SACHS GROUP INC				2.A FE	531,356	97.6667	485,404	497,000	506,060		(6,488)			3.000	1.654	MON	663	14,910	01/01/2021	05/15/2026
38151L-AG-5	GOLDMAN SACHS BANK USA			2,5	1.E FE	10,000,000	100.7798	10,077,980	10,000,000	10,000,000					5.414	5.420	MN	60,156	270,700	05/15/2024	05/21/2027
38173M-AC-6	GOLUB CAPITAL BDC INC			1,2	2.C FE	562,237	92.8351	584,861	630,000	577,190		14,953			2.050	6.336	FA	4,879	6,458	05/02/2024	02/15/2027
382550-BJ-9	GOODYEAR TIRE & RUBBER CO			1,2	4.A FE	2,141,888	89.2063	2,114,190	2,370,000	2,114,190	(30,945)	3,247			5.250	7.139	AO	21,083		11/20/2024	04/30/2031
382550-BN-0	GOODYEAR TIRE & RUBBER CO			1,2	4.A FE	1,461,500	91.8269	1,450,865	1,580,000	1,450,865	(13,173)	2,538			5.000	6.911	JJ	36,428		11/20/2024	07/15/2029
38869A-AA-5	GRAPHIC PACKAGING INTERNATIONAL LLC			1,2	3.B FE	1,481,000	97.6082	1,445,578	1,481,000	1,445,578	9,008				4.750	4.749	JJ	32,438	70,348	06/11/2019	07/15/2027
38869A-AC-1	GRAPHIC PACKAGING INTERNATIONAL LLC			1,2	3.B FE	1,706,625	91.3390	1,689,771	1,850,000	1,689,771	(27,219)	10,365			3.500	5.455	MS	21,583	32,375	08/20/2024	03/01/2029
38869P-AP-9	GRAPHIC PACKAGING INTERNATIONAL LLC			1,2	2.C FE	15,000,000	95.2771	14,291,569	15,000,000	15,000,000					1.512	1.512	AO	47,880	226,800	03/01/2021	04/15/2026
389375-AM-8	GRAY MEDIA INC			1,2	3.C FE	1,735,000	99.9931	1,734,881	1,735,000	1,734,881	(119)				10.500	10.491	JJ	105,257		05/23/2024	07/15/2029
38937L-AC-5	GRAY OAK PIPELINE LLC			1,2	2.C FE	17,062,032	98.2007	16,890,517	17,200,000	17,170,024		37,742			2.600	2.826	AO	94,409	447,200	02/10/2022	10/15/2025
398433-AP-7	GRIFFON CORP			1,2	4.B FE	484,250	98.0571	490,285	500,000	487,179		2,929			5.750	6.663	MS	9,583	14,375	03/05/2024	03/01/2028
398905-AN-9	GROUP 1 AUTOMOTIVE INC			1,2	3.B FE	13,688,623	93.6210	13,700,493	14,634,000	13,471,548	67,475	156,138			4.000	5.359	FA	221,136	585,360	02/24/2023	08/15/2028
398905-AQ-2	GROUP 1 AUTOMOTIVE INC			1,2	3.B FE	4,902,381	100.1998	4,909,788	4,900,000	4,901,398	(866)	(116)			6.375	6.365	JJ	131,024		11/22/2024	01/15/2030
40139L-BG-7	GUARDIAN LIFE GLOBAL FUNDING				1.B FE	5,019,573	102.1444	5,107,219	5,000,000	5,019,590		(237)			5.550	5.397	AO	48,563	222,000	11/22/2024	10/28/2027
403949-AC-4	HF SINCLAIR CORP			1,2	2.C FE	4,489,154	94.0973	4,234,377	4,500,000	4,492,028		1,478			4.500	4.535	AO	50,625	202,500	10/21/2022	10/01/2030
404030-AJ-7	H&E EQUIPMENT SERVICES INC			1,2	4.A FE	2,845,668	91.3937	2,620,257	2,867,000	2,620,257	9,589	2,089			3.875	4.021	JD	4,938	109,159	11/22/2024	12/15/2028
404119-AJ-8	HCA INC			1	2.C FE	35,516	110.8582	36,583	33,000	34,639		(128)			7.500	6.745	MN	378	2,475	07/08/2016	11/06/2033
404119-BT-5	HCA INC			1,2	2.C FE	8,022,000	100.2424	7,016,970	7,000,000	7,178,436		(183,059)			5.250	2.526	JD	16,333	367,500	02/26/2020	06/15/2026
404119-BU-2	HCA INC			1,2	2.C FE	46,057,128	99.0594	41,944,725	42,343,000	43,540,421		(713,671)			4.500	2.704	FA	719,831	1,905,435	02/11/2022	02/15/2027
404119-BW-8	HCA INC			1,2	2.C FE	5,067,750	102.0640	5,103,201	5,000,000	5,047,728		(11,444)			5.875	5.577	FA	122,396	293,750	03/21/2023	02/01/2029
404119-BX-6	HCA INC			1,2	2.C FE	5,337,900	95.3812	4,769,058	5,000,000	5,174,832		(38,230)			4.125	3.230	JD	9,167	206,250	04/13/2020	06/15/2029
404119-BY-4	HCA INC			1,2	2.C FE	13,573,350	91.1265	13,668,981	15,000,000	13,674,865		56,726			5.125	6.051	JD	34,167	768,750	02/23/2023	06/15/2039
404119-CA-5	HCA INC			1,2	2.C FE	8,622,450	90.8200	9,082,005	10,000,000	8,910,691		159,825			3.500	5.784	MS	116,667	350,000	02/22/2023	09/01/2030
404119-CC-1	HCA INC			1,2	2.C FE	9,938,800	82.9936	8,299,363	10,000,000	9,958,527		5,840			2.375	2.444	JJ	109,514	237,500	06/21/2021	07/15/2031
404119-CH-0	HCA INC			1,2	2.C FE	32,312,446	96.2349	31,401,441	32,630,000	32,430,642		85,651			3.125	3.413	MS	300,241	1,019,688	08/08/2023	03/15/2027
404119-CK-3	HCA INC			1,2	2.C FE	11,895,739	88.1371	10,576,446	12,000,000	11,910,988		11,128			3.625	3.743	MS	128,083	435,000	08/08/2023	03/15/2032
404119-CL-1	HCA INC			1,2	2.C FE	2,997,127	78.0381	2,341,142	3,000,000	2,997,386		240			4.625	4.631	MS	40,854	138,750	08/08/2023	03/15/2052
404119-CP-2	HCA INC			1,2	2.C FE	17,842,385	100.2451	17,943,870	17,900,000	17,858,621		11,570			5.200	5.275	JD	77,567	930,800	09/27/2023	06/01/2028
404119-CQ-0	HCA INC			1,2	2.C FE	25,087,550	98.9312	24,732,793	25,000,000	25,086,819		(1,411)			5.500	5.446	JD	114,583	1,237,500	08/05/2024	06/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
404119-CR-8	HCA INC			1,2	2.C FE	3,290,670	94.3710	3,208,615	3,400,000	3,292,892		1,448			5.900	6.136	JD	16,717	188,800	11/22/2024	06/01/2053
404119-CT-4	HCA INC			1,2	2.C FE	27,004,954	99.7988	26,746,066	26,800,000	26,998,026		(6,928)			5.450	5.306	AO	365,150	858,072	11/22/2024	04/01/2031
404119-CU-1	HCA INC			1,2	2.C FE	10,298,288	98.5092	10,231,169	10,386,000	10,304,169		5,882			5.600	5.710	AO	145,404	352,201	04/30/2024	04/01/2034
404119-CV-9	HCA INC			1,2	2.C FE	2,982,690	95.2614	2,857,841	3,000,000	2,983,201		511			6.000	6.041	AO	45,000	109,000	02/20/2024	04/01/2054
404119-CW-7	HCA INC			1,2	2.C FE	7,950,400	95.4064	7,632,515	8,000,000	7,951,568		1,168			6.100	6.141	AO	122,000	295,511	02/20/2024	04/01/2064
404121-AJ-4	HCA INC			1,2	2.C FE	5,806,250	101.3289	5,066,443	5,000,000	5,425,869		(127,426)			5.625	2.792	MS	93,750	281,250	12/01/2021	09/01/2028
404121-AK-1	HCA INC			1,2	2.C FE	4,992,700	97.4691	4,873,456	5,000,000	4,993,161		461			5.450	5.468	MS	105,215		08/07/2024	09/15/2034
404121-AL-9	HCA INC			1,2	2.C FE	7,994,800	95.1075	7,608,599	8,000,000	7,995,308		508			5.950	5.954	MS	183,789		08/07/2024	09/15/2054
404280-CC-1	HSBC HOLDINGS PLC		C	2,5	1.G FE	1,562,298	94.4014	1,355,604	1,436,000	1,513,730		(16,498)			3.973	2.658	MN	6,181	57,052	12/22/2021	05/22/2030
404280-CM-9	HSBC HOLDINGS PLC		C	1,2,5	1.G FE	2,790,842	95.4824	2,874,020	3,010,000	2,853,740		62,898			1.589	4.211	MN	4,916	23,914	05/28/2024	05/24/2027
404280-EF-2	HSBC HOLDINGS PLC		C	1,2,5	1.G FE	10,000,000	101.0718	10,107,181	10,000,000	10,000,000					5.597	5.601	MN	68,408	279,850	05/08/2024	05/17/2028
404280-EG-0	HSBC HOLDINGS PLC		C	1,2,5	1.G FE	10,000,000	101.1658	10,116,581	10,000,000	10,000,000					5.733	5.735	MN	70,070	286,650	05/08/2024	05/17/2032
404280-EL-9	HSBC HOLDINGS PLC		C	2,5	2.A FE	7,000,000	97.6226	6,833,584	7,000,000	7,000,000					5.874	5.875	MN	49,113		11/12/2024	11/18/2035
404280-EN-5	HSBC HOLDINGS PLC		C	1,2,5	1.G FE	3,000,000	99.3361	2,980,083	3,000,000	3,000,000					5.286	5.288	MN	18,501		11/12/2024	11/19/2030
40428H-A4-4	HSBC USA INC				1.F FE	4,500,000	101.2320	4,555,440	4,500,000	4,500,000					5.294	5.294	MS	77,425	119,115	02/26/2024	03/04/2027
40434L-AB-1	HP INC			1,2	2.B FE	22,436,550	95.7629	21,546,655	22,500,000	22,476,305		9,352			3.000	3.045	JD	26,250	675,000	06/09/2020	06/17/2027
40434L-AC-9	HP INC			1,2	2.B FE	10,612,769	91.6453	9,512,782	10,380,000	10,529,845		(26,623)			3.400	3.094	JD	13,725	352,920	08/18/2021	06/17/2030
40434L-AF-2	HP INC			1,2	2.B FE	969,255	95.3848	992,002	1,040,000	988,562		19,234			1.450	5.003	JD	586	15,080	06/04/2024	06/17/2026
40434L-AJ-4	HP INC			1,2	2.B FE	7,714,631	85.6089	6,677,496	7,800,000	7,724,035		3,839			2.650	2.809	JD	8,038	201,400	11/22/2024	06/17/2031
40434L-AK-1	HP INC			1,2	2.B FE	28,281,477	95.8616	27,287,002	28,465,000	28,312,385		18,711			4.000	4.137	AO	240,371	1,038,600	08/05/2024	04/15/2029
40434L-AL-9	HP INC			1,2	2.B FE	6,151,908	93.6358	5,762,345	6,154,000	6,152,692		479			4.200	4.203	AO	54,565	258,468	03/29/2022	04/15/2032
40434L-AN-5	HP INC			1,2	2.B FE	3,338,596	100.9113	3,416,858	3,386,000	3,341,755		3,159			5.500	5.705	JJ	85,873	93,115	04/30/2024	01/15/2033
41255C-AA-7	HARK IV SERIES FUND, LLC				1.G PL	10,611,241	94.8592	10,065,740	10,611,241	10,611,241					5.000	4.981	JAJO	132,641	403,817	12/21/2023	09/29/2031
41255C-AB-5	HARK IV SERIES FUND, LLC				2.C PL	1,989,608	95.4670	1,899,419	1,989,608	1,989,608					6.000	5.976	JAJO	29,844	90,859	12/21/2023	09/29/2031
418056-BA-4	HASBRO INC			1,2	2.B FE	9,971,800	100.4295	10,042,952	10,000,000	9,973,130		1,330			6.050	6.088	MN	78,986	302,500	05/08/2024	05/14/2034
42218S-AK-4	HEALTH CARE SERVICE CORP MUT LEG RES CO			1,2	1.G FE	28,436,347	100.4554	28,328,430	28,200,000	28,422,193		(14,154)			5.200	4.996	JD	65,173	753,567	11/22/2024	06/15/2029
42218S-AL-2	HEALTH CARE SERVICE CORP MUT LEG RES CO			1,2	1.G FE	21,973,280	99.9189	21,982,150	22,000,000	21,974,690		1,410			5.450	5.466	JD	53,289	616,153	06/12/2024	06/15/2034
42225U-AL-8	HEALTHCARE REALTY HOLDINGS LP			1,2	2.B FE	5,984,190	85.7435	5,144,609	6,000,000	5,989,023		2,071			2.400	2.438	MS	42,400	144,000	07/22/2022	03/15/2030
42250P-AD-5	HEALTHPEAK OP LLC			1,2	2.A FE	2,992,458	89.8917	2,696,752	3,000,000	2,995,670		1,045			2.125	2.163	JD	5,313	63,750	12/22/2021	12/01/2028
422806-AA-7	HEICO CORP			1,2	2.B FE	15,382,922	100.9524	15,546,675	15,400,000	15,388,873		4,361			5.250	5.272	FA	336,875	796,250	11/22/2024	08/01/2028
42329H-AA-6	HELIOS SOFTWARE HOLDINGS INC			1,2	4.B FE	6,275,000	91.7796	5,759,172	6,275,000	5,759,172	34,736				4.625	4.623	MN	48,370	290,219	04/26/2021	05/01/2028
42329H-AB-4	HELIOS SOFTWARE HOLDINGS INC		C	1,2	4.B FE	10,040,500	102.2364	10,223,640	10,000,000	10,038,842		(1,658)			8.750	8.640	MN	145,833	435,069	10/01/2024	05/01/2029
423452-AG-6	HELMERICH AND PAYNE INC			1,2	2.A FE	9,852,015	83.1877	8,377,831	10,071,000	9,905,468		21,665			2.900	3.169	MS	74,637	292,059	06/08/2022	09/29/2031
423452-AH-4	HELMERICH AND PAYNE INC			1,2	2.B FE	24,989,500	98.7166	24,679,144	25,000,000	24,990,249		749			4.650	4.667	N/A	335,833		09/10/2024	12/01/2027
423452-AJ-0	HELMERICH AND PAYNE INC			1,2	2.B FE	19,976,600	96.8528	19,370,550	20,000,000	19,977,608		1,008			4.500	4.527	N/A	260,000		09/10/2024	12/01/2029
42704L-AE-4	HERC HOLDINGS INC			1,2	3.C FE	102,519	101.2669	101,267	100,000	101,267	(1,205)	(48)			6.625	5.984	JD	294	3,460	11/22/2024	06/15/2029
427096-AJ-1	HERCULES CAPITAL INC			1,2	2.C FE	550,542	95.6169	573,702	600,000	561,739		11,197			3.375	6.757	JJ	9,056	10,125	05/02/2024	01/20/2027
427169-AA-5	HERENS HOLDCO SARL		C	1,2	4.C FE	2,017,000	92.2698	1,861,082	2,017,000	1,861,082	206,363				4.750	4.749	MN	12,242	95,808	04/30/2021	05/15/2028
428040-DC-0	HERTZ CORP			1,2	4.A FE	4,255,414	106.5416	4,208,394	3,950,000	4,208,394	(46,726)	(294)			12.625	11.254	JJ	253,499		12/05/2024	07/15/2029
428102-AC-1	HESS MIDSTREAM OPERATIONS LP			1,2	3.A FE	1,750,228	99.6724	1,761,211	1,767,000	1,752,037	5,780	8,035			5.625	6.244	FA	37,549	99,394	11/03/2021	02/15/2026
428102-AE-7	HESS MIDSTREAM OPERATIONS LP			1,2	3.A FE	5,839,361	92.1921	5,395,083	5,852,000	5,395,083	8,690	233			4.250	4.294	FA	93,957	240,763	11/22/2024	02/15/2030
428102-AG-2	HESS MIDSTREAM OPERATIONS LP			1,2	3.A FE	4,950,000	100.9887	4,998,941	4,950,000	4,950,000					6.500	6.499	JD	26,813	174,281	05/08/2024	06/01/2029
428104-AA-1	HESS MIDSTREAM OPERATIONS LP			1,2	3.A FE	5,765,869	97.2656	5,379,761	5,531,000	5,379,761	90,834	(47,366)			5.125	4.208	JD	12,598	283,464	12/22/2021	06/15/2028
42824C-BR-9	HEWLETT PACKARD ENTERPRISE CO			1	2.B FE	8,999,640	99.4940	8,954,459	9,000,000	8,999,682		42			4.450	4.452	MS	105,688		09/12/2024	09/25/2026
42824C-BS-7	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	11,994,360	98.9510	11,874,118	12,000,000	11,994,830		470			4.400	4.417	MS	139,333		09/12/2024	09/25/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
42824C-BT-5	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	19,978,800	97.4791	19,495,813	20,000,000	19,980,123		1,323			4.550	4.573	AO	240,139		09/12/2024	10/15/2029
42824C-BU-2	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	13,687,396	97.5278	13,361,308	13,700,000	13,688,007		611			4.850	4.865	AO	175,341		09/12/2024	10/15/2031
42824C-BV-0	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	24,769,500	96.1174	24,029,345	25,000,000	24,774,676		5,176			5.000	5.118	AO	329,861		09/12/2024	10/15/2034
42824C-BW-8	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	9,808,600	94.1298	9,412,982	10,000,000	9,809,472		872			5.600	5.734	AO	147,778		09/12/2024	10/15/2054
431116-AD-4	HIGHMARK INC			1,2	2.B FE	11,766,143	94.9023	11,236,435	11,840,000	11,795,452		11,090			1.450	1.729	MN	24,321	162,400	11/22/2024	05/10/2026
431318-BE-3	HILCORP ENERGY I LP			1,2	3.B FE	4,218,000	93.2089	3,931,550	4,218,000	3,931,550	(286,450)				6.875	6.875	MN	37,054	149,021	05/06/2024	05/15/2034
431318-BG-8	HILCORP ENERGY I LP			1,2	3.B FE	12,001,000	94.0126	11,282,446	12,001,000	11,282,446	(718,554)				7.250	7.252	FA	203,017		10/02/2024	02/15/2035
431571-AE-8	HILLENBRAND INC			1,2	3.A FE	1,837,000	87.4096	1,605,714	1,837,000	1,605,714	15,291				3.750	3.749	MS	22,963	68,888	02/24/2021	03/01/2031
432833-AN-1	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE	446,326	86.8677	451,712	520,000	451,712	(1,544)	6,929			3.625	5.855	FA	7,121	18,850	01/22/2024	02/15/2032
432833-AP-6	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE	556,045	99.8255	549,040	550,000	549,040	(6,824)	(181)			5.875	5.589	AO	8,078		11/04/2024	04/01/2029
436440-AP-6	HOLOGIC INC			1,2	3.B FE	3,338,550	90.4341	3,219,452	3,560,000	3,219,452	(38,175)	31,398			3.250	4.334	FA	43,709	115,700	04/04/2023	02/15/2029
437076-CZ-3	HOME DEPOT INC			1	1.F FE	14,983,350	101.0174	15,152,613	15,000,000	14,987,511		4,161			5.150	5.209	JD	12,875	386,250	06/17/2024	06/25/2026
44107T-BA-3	HOST HOTELS & RESORTS LP			1,2	2.C FE	8,901,072	85.0848	7,785,261	9,150,000	8,968,946		23,017			2.900	3.220	JD	11,793	265,350	12/22/2021	12/15/2031
44107T-BB-1	HOST HOTELS & RESORTS LP			1,2	2.C FE	6,882,260	99.8360	6,988,518	7,000,000	6,888,803		6,543			5.700	5.921	JJ	256,025		05/07/2024	07/01/2034
44107T-BC-9	HOST HOTELS & RESORTS LP			1,2	2.C FE	14,772,900	97.8875	14,683,124	15,000,000	14,780,529		7,629			5.500	5.689	AO	318,542		08/07/2024	04/15/2035
442851-AP-6	HOWARD UNIVERSITY			1	2.B FE	1,125,000	97.4016	1,095,768	1,125,000	1,125,000					1.991	1.990	AO	5,600	22,399	07/08/2020	10/01/2025
442851-AQ-4	HOWARD UNIVERSITY			1	2.B FE	1,350,000	94.8422	1,280,370	1,350,000	1,350,000					2.291	2.290	AO	7,732	30,929	07/08/2020	10/01/2026
442851-AR-2	HOWARD UNIVERSITY			1	2.B FE	1,575,000	91.7669	1,445,329	1,575,000	1,575,000					2.391	2.391	AO	9,415	37,658	07/08/2020	10/01/2027
442851-AS-0	HOWARD UNIVERSITY			1	2.B FE	2,700,000	90.5152	2,443,912	2,700,000	2,700,000					2.651	2.651	AO	17,894	71,577	07/08/2020	10/01/2028
442851-AT-8	HOWARD UNIVERSITY			1	2.B FE	2,750,000	88.5949	2,436,359	2,750,000	2,750,000					2.701	2.701	AO	18,569	74,278	07/08/2020	10/01/2029
442851-AU-5	HOWARD UNIVERSITY			1	2.B FE	1,730,000	87.2062	1,508,668	1,730,000	1,730,000					2.801	2.801	AO	12,114	48,457	07/08/2020	10/01/2030
442851-AZ-4	HOWARD UNIVERSITY			1,2	2.C FE	650,000	86.5735	562,727	650,000	650,000					3.890	3.889	AO	6,321	25,285	03/09/2021	10/01/2032
442851-BA-8	HOWARD UNIVERSITY			1,2	2.C FE	800,000	86.8305	694,644	800,000	800,000					3.990	3.989	AO	7,980	31,920	03/09/2021	10/01/2033
442851-BB-6	HOWARD UNIVERSITY			1,2	2.C FE	900,000	85.5961	770,365	900,000	900,000					4.040	4.039	AO	9,090	36,360	03/09/2021	10/01/2034
442851-BC-4	HOWARD UNIVERSITY			1,2	2.C FE	1,000,000	85.4053	854,053	1,000,000	1,000,000					4.090	4.089	AO	10,225	40,900	03/09/2021	10/01/2035
442851-BD-2	HOWARD UNIVERSITY			1,2	2.C FE	1,000,000	84.1495	841,495	1,000,000	1,000,000					4.140	4.139	AO	10,350	41,400	03/09/2021	10/01/2036
442851-BE-0	HOWARD UNIVERSITY			1,2	2.C FE	1,000,000	83.6651	836,651	1,000,000	1,000,000					4.190	4.189	AO	10,475	41,900	03/09/2021	10/01/2037
442851-BF-7	HOWARD UNIVERSITY			1,2	2.C FE	2,000,000	81.2258	1,624,515	2,000,000	2,000,000					4.576	4.575	AO	22,880	91,520	03/09/2021	10/01/2041
442851-BG-5	HOWARD UNIVERSITY			1,2	2.C FE	12,660,000	80.6173	10,206,149	12,660,000	12,660,000					4.756	4.756	AO	150,527	602,110	03/09/2021	10/01/2051
44287D-AA-1	HOWDEN UK REFINANCE 2 PLC		C	1,2	5.A FE	2,000,000	102.1283	2,042,566	2,000,000	2,000,000					8.125	8.125	FA	61,389	81,250	02/02/2024	02/15/2032
44287G-AA-4	HOWDEN UK REFINANCE PLC		C	1,2	4.B FE	4,500,000	101.6199	4,572,896	4,500,000	4,500,000					7.250	7.250	FA	123,250	163,125	02/02/2024	02/15/2031
443510-AH-5	HUBBELL INC			1,2	2.A FE	5,456,000	95.7331	5,265,321	5,500,000	5,487,197		4,738			3.150	3.243	FA	65,450	173,250	07/31/2017	08/15/2027
444859-BF-8	HUMANA INC			1,2	2.B FE	3,621,540	98.0876	3,556,658	3,626,000	3,624,982		607			3.950	3.963	MS	42,172	143,227	03/13/2017	03/15/2027
444859-BK-7	HUMANA INC			1,2	2.B FE	9,986,559	91.2515	10,128,912	11,100,000	10,253,188		159,758			3.125	4.994	FA	131,042	346,875	04/17/2023	08/15/2029
444859-BR-2	HUMANA INC			1,2	2.B FE	8,228,000	79.6538	7,965,381	10,000,000	8,545,608		170,331			2.150	4.576	FA	88,389	215,000	02/02/2023	02/03/2032
444859-BT-8	HUMANA INC			1,2	2.B FE	9,987,200	94.3915	9,439,146	10,000,000	9,992,237		2,100			3.700	3.720	MS	100,722	370,000	03/21/2022	03/23/2029
444859-BU-5	HUMANA INC			1,2	2.B FE	24,926,250	101.8209	25,455,228	25,000,000	24,954,945		14,990			5.750	5.813	MS	479,167	1,437,500	11/07/2022	03/01/2028
444859-BV-3	HUMANA INC			1,2	2.B FE	20,198,268	100.3687	19,587,962	19,516,000	20,092,738		(57,046)			5.875	5.405	MS	382,188	1,146,565	01/31/2023	03/01/2033
444859-BX-9	HUMANA INC			1,2	2.B FE	10,893,621	89.2027	10,574,979	11,855,000	10,910,400		13,661			5.500	6.095	MS	191,985	652,025	09/26/2023	03/15/2053
444859-BZ-4	HUMANA INC			1,2	2.B FE	4,991,500	101.8427	5,092,136	5,000,000	4,993,788		2,077			5.750	5.786	JD	23,958	305,069	11/02/2023	12/01/2028
444859-CA-8	HUMANA INC			1,2	2.B FE	3,997,600	99.1634	3,966,534	4,000,000	3,998,093		493			5.375	5.384	AO	45,389	126,611	03/11/2024	04/15/2031
446150-BD-5	HUNTINGTON BANCSHARES INC			1,2,5	2.A FE	5,807,187	99.8057	5,788,730	5,800,000	5,807,187					5.709	5.692	FA	137,048	142,725	11/22/2024	02/02/2035
446150-BE-3	HUNTINGTON BANCSHARES INC			1,2,5	2.A FE	5,000,000	100.0789	5,003,944	5,000,000	5,000,000					5.272	5.276	JJ	31,486		11/12/2024	01/15/2031
446150-BF-0	HUNTINGTON BANCSHARES INC			2	2.A FE	2,000,000	99.8700	1,997,400	2,000,000	2,000,000					6.141	6.140	MN	14,670		11/12/2024	11/18/2039
446413-AL-0	HUNTINGTON INGALLS INDUSTRIES INC			1,2	2.C FE	3,038,000	96.0198	2,917,082	3,038,000	3,038,000					3.483	3.482	JD	8,818	105,814	06/18/2018	12/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
446413-AS-5	HUNTINGTON INGALLS INDUSTRIES INC			1,2	2.C FE	1,799,938	99.5682	1,792,228	1,800,000	1,800,000		20			3.844	3.842	MN	11,532	69,192	01/06/2021	05/01/2025
446413-AT-3	HUNTINGTON INGALLS INDUSTRIES INC			1,2	2.C FE	1,399,956	94.8939	1,328,515	1,400,000	1,400,000		38			4.200	4.200	MN	9,800	58,800	01/06/2021	05/01/2030
446413-AZ-9	HUNTINGTON INGALLS INDUSTRIES INC			1,2	2.C FE	8,772,784	89.8208	7,940,156	8,840,000	8,755,288		6,833			2.043	2.311	FA	67,725	167,526	11/22/2024	08/16/2028
446413-BB-1	HUNTINGTON INGALLS INDUSTRIES INC			1,2	2.C FE	2,400,594	99.7293	2,393,504	2,400,000	2,400,655		61			5.749	5.744	JJ	16,480		11/22/2024	01/15/2035
44805R-AA-3	HUSKY IMS CANADIAN ESCROW CO-ISSUER LTD			1,2	4.C FE	7,636,125	104.4006	7,882,244	7,550,000	7,623,510		(12,615)			9.000	8.714	FA	256,700	345,413	02/01/2024	02/15/2029
448579-AQ-5	HYATT HOTELS CORP			1,2	2.C FE	14,996,250	101.5376	15,230,641	15,000,000	14,998,481		1,763			5.750	5.755	JJ	361,771	920,000	06/26/2023	01/30/2027
448579-AR-3	HYATT HOTELS CORP			1,2	2.C FE	10,751,093	100.0596	10,806,437	10,800,000	10,756,130		5,037			5.250	5.353	JD	1,575	303,975	11/22/2024	06/30/2029
448579-AS-1	HYATT HOTELS CORP			1,2	2.C FE	19,772,000	99.3042	19,860,837	20,000,000	19,781,879		9,879			5.500	5.650	JD	3,056	589,722	06/03/2024	06/30/2034
448579-AT-9	HYATT HOTELS CORP			1,2	2.C FE	16,489,175	99.5255	16,386,880	16,465,000	16,489,345		170			5.375	5.348	JD	100,791		12/13/2024	12/15/2031
44891A-CF-2	HYUNDAI CAPITAL AMERICA			1	1.G FE	14,977,850	100.3589	15,053,831	15,000,000	14,994,442		11,217			5.800	5.879	JD	12,083	870,000	06/29/2023	06/26/2025
44891A-CP-0	HYUNDAI CAPITAL AMERICA			1,2	1.G FE	19,949,600	104.0195	20,803,905	20,000,000	19,959,366		8,141			6.200	6.243	MS	344,444	1,240,000	09/18/2023	09/21/2030
44891A-CT-2	HYUNDAI CAPITAL AMERICA			1	1.G FE	4,137,883	100.5828	4,176,196	4,152,000	4,141,885		4,001			5.250	5.379	JJ	104,752	108,990	03/14/2024	01/08/2027
44891A-CU-9	HYUNDAI CAPITAL AMERICA			1,2	1.G FE	7,186,592	100.1957	7,222,108	7,208,000	7,190,247		3,655			5.300	5.369	JJ	183,584	191,012	03/14/2024	01/08/2029
44891A-CX-3	HYUNDAI CAPITAL AMERICA			1	1.G FE	9,977,000	100.7879	10,078,790	10,000,000	9,982,698		5,698			5.300	5.384	MS	150,167	265,000	03/14/2024	03/19/2027
44891A-CY-1	HYUNDAI CAPITAL AMERICA			1,2	1.G FE	4,995,250	100.5270	5,026,352	5,000,000	4,995,918		668			5.350	5.372	MS	75,792	133,750	03/14/2024	03/19/2029
44891A-DB-0	HYUNDAI CAPITAL AMERICA			1	1.G FE	14,974,950	100.7720	15,115,800	15,000,000	14,979,031		4,081			5.275	5.336	JD	15,385	395,625	06/18/2024	06/24/2027
44891A-DF-1	HYUNDAI CAPITAL AMERICA			1	1.G FE	6,175,119	98.3673	6,098,774	6,200,000	6,176,254		1,135			4.300	4.450	MS	70,353		11/22/2024	09/24/2027
44891A-DG-9	HYUNDAI CAPITAL AMERICA			1,2	1.G FE	9,997,300	97.0710	9,707,098	10,000,000	9,997,430		130			4.550	4.556	MS	120,069		09/23/2024	09/26/2029
44891A-DH-7	HYUNDAI CAPITAL AMERICA			1,2	1.G FE	9,988,800	96.0906	9,609,062	10,000,000	9,989,166		366			4.750	4.769	MS	125,347		09/23/2024	09/26/2031
44920U-AS-7	HYUNDAI CAPITAL SERVICES INC		C		1.G FE	997,390	99.0792	990,792	1,000,000	999,713		904			2.125	2.218	JJ	9,267	21,250	01/18/2022	04/24/2025
44920U-AU-2	HYUNDAI CAPITAL SERVICES INC		C		1.G FE	19,945,600	100.2304	20,046,083	20,000,000	19,961,149		15,549			5.125	5.224	FA	415,694	512,500	01/29/2024	02/05/2027
44984W-AH-0	INEOS FINANCE PLC		C	1,2	3.B FE	10,866,375	100.9913	11,109,041	11,000,000	10,899,727	148,886	25,584			6.750	7.053	MN	94,875	742,500	09/14/2023	05/15/2028
44984W-AJ-6	INEOS FINANCE PLC		C	1,2	3.B FE	9,200,000	102.3622	9,417,322	9,200,000	9,200,000					7.500	7.492	AO	145,667	475,333	01/31/2024	04/15/2029
449934-AD-0	IQVIA INC			1,2	3.B FE	5,477,650	98.6530	5,425,917	5,500,000	5,425,917	(56,973)	5,017			5.000	5.185	AO	58,056	150,000	09/25/2024	10/15/2026
451102-BT-3	ICAHN ENTERPRISES LP			1,2	3.C FE	4,010,875	99.1485	4,133,502	4,169,000	4,080,800	53,034	50,970			6.250	7.676	MN	33,294	284,684	05/03/2023	05/15/2026
451102-BZ-9	ICAHN ENTERPRISES LP			1,2	3.C FE	2,573,560	94.6776	2,390,608	2,525,000	2,390,608	131,719	(9,126)			5.250	4.835	MN	16,939	158,613	07/12/2021	05/15/2027
451102-CC-9	ICAHN ENTERPRISES LP			1,2	3.C FE	1,655,000	83.5281	1,670,562	2,000,000	1,670,562	(51,625)	52,067			4.375	8.203	FA	36,458	87,500	05/03/2023	02/01/2029
451102-CF-2	ICAHN ENTERPRISES LP			1,2	3.C FE	135,170	100.2573	130,335	130,000	130,335	(4,670)	(166)			9.750	8.543	JJ	5,845		10/28/2024	01/15/2029
451102-CJ-4	ICAHN ENTERPRISES LP			1,2	3.C FE	11,383,591	95.9709	10,911,891	11,370,000	10,911,891	(471,281)	(419)			9.000	8.965	JD	45,480	559,973	11/22/2024	06/15/2030
451102-CK-1	ICAHN ENTERPRISES LP			1,2	3.C FE	4,000,000	100.2361	4,009,446	4,000,000	4,000,000					10.000	10.001	MN	45,556		11/13/2024	11/15/2029
45138L-BH-5	IDAHO POWER CO			1,2	1.F FE	4,952,850	95.8291	4,791,457	5,000,000	4,954,472		1,118			5.500	5.564	MS	80,972	275,000	03/09/2023	03/15/2053
45138L-BJ-1	IDAHO POWER CO			1,2	1.G FE	17,412,880	99.7208	17,949,743	18,000,000	17,424,386		9,780			5.800	6.033	AO	261,000	1,102,000	09/28/2023	04/01/2054
45167R-AG-9	IDEX CORP			1,2	2.B FE	5,278,684	90.5178	4,878,910	5,390,000	5,296,867		8,341			3.000	3.344	MN	26,950	145,800	11/04/2024	05/01/2030
452327-AQ-2	ILLUMINA INC			1	2.B FE	1,192,688	99.6097	1,195,316	1,200,000	1,193,150		462			4.650	5.005	MS	17,360		11/22/2024	09/09/2026
45255@-AD-7	IMPACT COMMUNITY CAPITAL CMBS - CMBS				5.B GI	386,593	99.9128	386,905	387,242	386,496		759			5.759	0.000	MON			06/25/2014	07/25/2031
45256#-AB-8	IMPACT CIL PARENT CMBS - CMBS				1.G FE	87,388,995	100.0187	87,405,583	87,389,206	87,241,523		1,993			5.000	4.996	MJSD	36,412	3,190,318	11/19/2024	10/28/2056
45258L-AA-5	IMOLA MERGER CORP			1,2	3.B FE	23,591,038	94.8290	22,554,141	23,784,000	22,540,407	(48,650)	25,534			4.750	4.916	MN	144,356	1,105,990	11/22/2024	05/15/2029
45262B-AB-9	IMPERIAL BRANDS FINANCE PLC		C	1,2	2.B FE	17,341,275	97.8446	17,122,805	17,500,000	17,461,105		24,067			3.500	3.647	JJ	263,715	612,500	07/23/2019	07/26/2026
45262B-AC-7	IMPERIAL BRANDS FINANCE PLC		C	1,2	2.B FE	9,913,300	94.4863	9,448,631	10,000,000	9,956,346		8,800			3.875	3.980	JJ	166,840	387,500	07/23/2019	07/26/2029
45262B-AF-0	IMPERIAL BRANDS FINANCE PLC		C	1,2	2.B FE	9,895,600	102.6768	10,267,684	10,000,000	9,942,725		20,554			6.125	6.370	JJ	262,014	612,500	07/20/2022	07/27/2027
45262B-AG-8	IMPERIAL BRANDS FINANCE PLC		C	1,2	2.B FE	26,132,140	101.0599	26,477,704	26,200,000	26,139,472		7,332			5.500	5.552	FA	720,500		11/22/2024	02/01/2030
45262B-AH-6	IMPERIAL BRANDS FINANCE PLC		C	1,2	2.B FE	9,950,000	99.6569	9,965,691	10,000,000	9,951,866		1,866			5.875	5.942	JJ	293,750		06/24/2024	07/01/2034
455434-BV-1	INDIANAPOLIS POWER & LIGHT CO			1,2	1.F FE	27,625,255	100.9174	26,047,796	25,811,000	27,328,987		(159,940)			5.650	4.727	JD	121,527	1,458,322	01/26/2023	12/01/2032
456873-AE-8	TRANE TECHNOLOGIES FINANCING LTD		C	1,2	2.A FE	5,970,178	98.5962	5,925,632	6,010,000	5,996,626		10,755			3.500	3.688	MS	58,431	210,350	09/01/2022	03/21/2026
45687V-AA-4	INGERSOLL RAND INC			1,2	2.B FE	6,972,770	101.5916	7,111,414	7,000,000	6,979,953		5,354			5.400	5.488	FA	143,850	378,000	08/08/2023	08/14/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45687V-AB-2	INGERSOLL RAND INC			1,2	2.B FE	10,334,449	102.3264	10,641,943	10,400,000	10,343,206		6,566			5.700	5.781	FA	225,593	570,000	11/22/2024	08/14/2033
45687V-AE-6	INGERSOLL RAND INC			1,2	2.B FE	4,999,600	101.1060	5,055,301	5,000,000	4,999,995		395			5.314	5.314	JD	11,809	158,682	05/07/2024	06/15/2031
457187-AC-6	INGREDION INC			1,2	2.B FE	953,821	89.8131	987,944	1,100,000	982,307		18,464			2.900	5.192	JD	2,658	31,900	06/05/2023	06/01/2030
45765U-AC-7	INSIGHT ENTERPRISES INC			1,2	3.C FE	4,250,000	100.5638	4,273,962	4,250,000	4,250,000					6.625	6.625	MN	35,977	136,871	05/15/2024	05/15/2032
45780R-AA-9	INSTALLED BUILDING PRODUCTS INC			1,2	4.A FE	15,397,548	98.3489	15,129,994	15,384,000	15,123,740	176,673	(10,749)			5.750	5.752	FA	368,575	804,138	11/22/2024	02/01/2028
458140-CK-4	INTEL CORP			1,2	2.A FE	4,929,150	90.2230	4,511,148	5,000,000	4,930,175		843			5.900	5.994	FA	115,542	295,000	08/03/2023	02/10/2063
45866F-AD-6	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	476,016	99.2800	476,544	480,000	476,443		427			3.750	4.587	JD	1,500	9,000	11/22/2024	12/01/2025
45866F-AV-6	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	295,563	97.9150	293,745	300,000	295,668		105			4.350	4.713	JD	580	6,525	11/22/2024	06/15/2029
45866F-BA-1	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	6,993,350	100.9900	7,069,300	7,000,000	6,994,303		953			5.250	5.265	JD	16,333	216,417	05/06/2024	06/15/2031
459506-AK-7	INTERNATIONAL FLAVORS & FRAGRANCES INC			1,2	2.C FE	8,423,581	97.7649	8,242,558	8,431,000	8,428,259		1,180			4.450	4.460	MS	99,006	375,180	09/24/2018	09/26/2028
459506-AP-6	INTERNATIONAL FLAVORS & FRAGRANCES INC			1,2	2.C FE	7,999,927	91.8382	7,347,057	8,000,000	8,000,000		44			1.832	1.832	AO	30,940	146,560	05/19/2021	10/15/2027
460146-CK-7	INTERNATIONAL PAPER CO			1,2	2.B FE	4,609,985	87.9707	4,838,387	5,500,000	4,638,367		22,605			4.800	6.197	JD	11,733	264,000	09/25/2023	06/15/2044
460146-CQ-4	INTERNATIONAL PAPER CO			1,2	2.B FE	1,321,709	81.7505	1,357,058	1,660,000	1,330,248		6,831			4.400	6.019	FA	27,593	73,040	09/22/2023	08/15/2047
460146-CS-0	INTERNATIONAL PAPER CO	LS		1,2	2.B FE	2,117,543	80.4552	2,192,404	2,725,000	2,131,477		11,217			4.350	6.103	FA	44,781	118,538	09/27/2023	08/15/2048
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY PLC		C	1,2	3.A FE	5,263,893	100.6319	5,283,175	5,250,000	5,219,898	9,536	931			6.250	6.288	JJ	151,302	328,125	10/27/2023	01/15/2027
460599-AE-3	INTERNATIONAL GAME TECHNOLOGY PLC		C	1,2	3.A FE	17,595,176	97.5555	16,875,153	17,298,000	16,742,815	2,547	1,340			5.250	4.864	JJ	418,756	908,145	10/26/2023	01/15/2029
460690-BP-4	INTERPUBLIC GROUP OF COMPANIES INC			1,2	2.B FE	691,083	99.1120	594,672	600,000	651,263		(14,008)			4.650	2.104	AO	6,975	27,900	12/22/2021	10/01/2028
461070-AU-8	INTERSTATE POWER AND LIGHT CO			1,2	2.A FE	9,945,800	101.6093	10,160,935	10,000,000	9,952,592		5,671			5.700	5.770	AO	120,333	608,000	09/18/2023	10/15/2033
46188B-AA-0	INVITATION HOMES OPERATING PARTNERSHIP L			1,2	2.B FE	14,593,567	81.1381	12,083,082	14,892,000	14,685,250		28,706			2.000	2.226	FA	112,517	297,840	12/22/2021	08/15/2031
46188B-AB-8	INVITATION HOMES OPERATING PARTNERSHIP L			1,2	2.B FE	5,444,827	90.2608	5,088,905	5,638,000	5,492,274		33,040			2.300	2.984	MN	16,569	129,674	09/27/2023	11/15/2028
46266T-AC-2	IQVIA INC			1,2	2.C FE	28,921,644	101.1140	29,349,350	29,026,000	28,951,708		22,343			5.700	5.784	MN	211,406	1,654,482	11/30/2023	05/15/2028
46266T-AF-5	IQVIA INC			1,2	2.C FE	11,982,960	103.3937	12,407,244	12,000,000	11,986,335		3,120			6.250	6.282	FA	312,500	593,750	11/14/2023	02/01/2029
46284V-AC-5	IRON MOUNTAIN INC			1,2	3.C FE	246,570	97.5029	243,757	250,000	243,757	(3,159)	346			4.875	5.372	MS	3,589	6,094	09/05/2024	09/15/2027
46284V-AF-8	IRON MOUNTAIN INC			1,2	3.C FE	2,058,489	95.0381	2,109,846	2,220,000	2,085,028		22,138			4.875	6.392	MS	31,866	108,225	02/06/2024	09/15/2029
46284V-AJ-0	IRON MOUNTAIN INC			1,2	3.C FE	3,692,813	95.4559	3,722,782	3,900,000	3,716,808	(533)	24,528			5.250	6.264	JJ	94,413	102,375	02/02/2024	07/15/2030
46284V-AN-1	IRON MOUNTAIN INC			1,2	3.C FE	5,114,445	91.4210	5,274,993	5,770,000	5,192,958		64,826			4.500	6.505	FA	98,090	144,450	03/06/2024	02/15/2031
46284V-AQ-4	IRON MOUNTAIN INC			1,2	3.C FE	6,300,000	99.6006	6,274,840	6,300,000	6,274,840	(25,160)				6.250	6.251	JJ	27,344		12/03/2024	01/15/2033
46285M-AA-8	IRON MOUNTAIN INFORMATION MANAGEMENT SER			1,2	3.C FE	2,231,575	92.0371	2,231,900	2,425,000	2,213,958	(28,884)	11,267			5.000	6.264	MN	15,493	85,250	07/16/2024	07/15/2032
46590X-AM-8	JBS USA HOLDING LUX SARL		C	1,2	2.C FE	694,304	88.7274	771,928	870,000	713,878		17,078			3.750	7.077	JD	2,719	32,625	11/02/2023	12/01/2031
46590X-AN-6	JBS USA HOLDING LUX SARL		C	1,2	2.C FE	11,959,756	91.2182	11,274,571	12,360,000	12,038,794		61,496			3.000	3.674	FA	153,470	356,565	11/22/2024	02/02/2029
46590X-AP-1	JBS USA HOLDING LUX SARL		C	1,2	2.C FE	16,218,977	83.2460	13,718,949	16,480,000	16,245,701		20,125			3.000	3.214	MN	63,173	480,000	11/22/2024	05/15/2032
46590X-AS-5	JBS USA HOLDING LUX SARL		C	1,2	2.C FE	19,850,812	94.9714	18,994,272	20,000,000	19,908,941		43,044			2.500	2.731	JJ	230,556	500,278	08/22/2023	01/15/2027
46590X-AX-4	JBS USA HOLDING LUX SARL		C	1,2	2.C FE	1,974,844	101.7221	2,034,443	2,000,000	1,975,397		449			6.500	6.597	JD	10,833	130,000	08/22/2023	12/01/2052
46590X-AY-2	JBS USA HOLDING LUX SARL		C	1,2	2.C FE	7,167,078	99.5417	7,228,720	7,262,000	7,178,227		8,478			5.750	5.929	AO	104,391	554,465	08/22/2023	04/01/2033
46590X-AZ-9	JBS USA HOLDING LUX SARL		C	1,2	2.C FE	36,729,046	99.2996	36,740,857	37,000,000	36,806,670		58,012			5.125	5.311	FA	790,104	1,896,250	08/22/2023	02/01/2028
46625H-KC-3	JPMORGAN CHASE & CO				1.F FE	6,009,071	99.9049	5,994,293	6,000,000	5,999,075		(1,755)			3.125	3.387	JJ	82,292	187,500	05/17/2022	01/23/2025
46625H-RY-8	JPMORGAN CHASE & CO			1,2,5	1.F FE	865,472	97.8789	783,032	800,000	827,555		(12,788)			3.782	2.084	FA	12,607	30,256	12/22/2021	02/01/2028
466313-AL-7	JABIL INC			1,2	2.C FE	809,906	95.9891	806,308	840,000	813,147		2,556			1.700	4.273	AO	3,015	3,400	11/22/2024	04/15/2026
46647P-AF-3	JPMORGAN CHASE & CO			1,2,5	1.F FE	2,057,025	97.1666	1,865,599	1,920,000	1,981,540		(25,509)			3.540	2.123	MN	11,328	67,968	12/22/2021	05/01/2028
46647P-AM-8	JPMORGAN CHASE & CO			1,2,5	1.F FE	1,851,282	95.9381	1,582,018	1,649,000	1,741,135		(29,201)			3.509	1.628	JJ	25,396	57,863	12/22/2021	01/23/2029
46647P-AR-7	JPMORGAN CHASE & CO			1,2,5	1.F FE	4,888,350	96.9544	4,847,722	5,000,000	4,899,943		11,593			4.005	4.537	AO	37,825	100,125	08/05/2024	04/23/2029
46647P-BE-5	JPMORGAN CHASE & CO			1,2,5	1.E FE	7,913,610	90.0815	8,107,339	9,000,000	8,057,273		143,663			2.739	4.894	AO	52,041	246,510	02/27/2024	10/15/2030
46647P-CB-0	JPMORGAN CHASE & CO			1,2,5	1.E FE	8,000,000	96.0228	7,681,827	8,000,000	8,000,000					1.578	1.578	AO	24,196	126,240	04/15/2021	04/22/2027
46647P-CJ-3	JPMORGAN CHASE & CO			1,2,5	1.E FE	3,000,000	90.8660	2,725,980	3,000,000	3,000,000					2.069	2.069	JD	5,173	62,070	05/24/2021	06/01/2029
46647P-CP-9	JPMORGAN CHASE & CO			1,2,5	1.E FE	4,000,000	94.5960	3,783,840	4,000,000	4,000,000					1.470	1.470	MS	16,170	58,800	09/15/2021	09/22/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46647P-DF-0	JPMORGAN CHASE & CO			1,2,5	1.F FE	5,000,000	98.0164	4,900,822	5,000,000	5,000,000					4.565	4.566	JD	10,778	228,250	06/07/2022	06/14/2030
46647P-DG-8	JPMORGAN CHASE & CO			1,2,5	1.E FE	27,732,000	99.9673	27,722,938	27,732,000	27,732,000					4.851	4.853	JJ	582,954	1,345,279	07/18/2022	07/25/2028
46647P-DK-9	JPMORGAN CHASE & CO			1,2,5	1.G FE	16,000,000	102.1388	16,342,206	16,000,000	16,000,000					5.717	5.717	MS	271,875	914,720	09/07/2022	09/14/2033
46647P-DR-4	JPMORGAN CHASE & CO			1,2,5	1.E FE	20,314,001	99.9303	20,785,500	20,800,000	20,362,482		40,143			5.350	5.641	JD	92,733	1,091,400	11/22/2024	06/01/2034
46647P-DY-9	JPMORGAN CHASE & CO			1,2,5	1.F FE	19,741,801	105.6894	21,137,887	20,000,000	19,766,367		21,629			6.254	6.420	AO	236,262	1,250,800	10/25/2023	10/23/2034
46647P-EE-2	JPMORGAN CHASE & CO			1,2,5	1.E FE	11,218,524	101.6985	11,390,236	11,200,000	11,217,731		(793)			5.571	5.500	AO	119,591	278,550	11/22/2024	04/22/2028
46647P-EG-7	JPMORGAN CHASE & CO			1,2,5	1.F FE	20,000,000	101.9747	20,394,939	20,000,000	20,000,000					5.581	5.584	AO	213,938	558,100	04/15/2024	04/22/2030
46647P-EH-5	JPMORGAN CHASE & CO			1,2,5	1.F FE	7,000,000	102.2910	7,160,373	7,000,000	7,000,000					5.766	5.767	AO	77,361	201,810	04/15/2024	04/22/2035
46647P-EK-8	JPMORGAN CHASE & CO			1,2,5	1.E FE	10,000,000	98.9266	9,892,657	10,000,000	10,000,000					5.294	5.295	JJ	233,818		07/15/2024	07/22/2035
46647P-ER-3	JPMORGAN CHASE & CO			1,2,5	1.E FE	10,000,000	96.3522	9,635,224	10,000,000	10,000,000					4.946	4.947	AO	94,798		10/15/2024	10/22/2035
46653K-AC-2	JAB HOLDINGS BV		C	1,2	2.A FE	3,930,160	74.8620	2,994,478	4,000,000	3,933,583		1,461			4.500	4.608	AO	41,500	180,000	04/05/2022	04/08/2052
46656P-AA-2	JABIL INC			1,2	2.C FE	6,959,820	100.8166	7,057,159	7,000,000	6,970,709		6,592			5.450	5.566	FA	158,958	381,500	04/10/2023	02/01/2029
47077W-AC-2	JANE STREET GROUP LLC			1,2	3.A FE	17,224,708	102.7667	17,576,185	17,103,000	17,217,693		(7,014)			7.125	6.991	AO	206,483	629,604	06/28/2024	04/30/2031
47077W-AD-0	JANE STREET GROUP LLC			1,2	3.A FE	12,149,257	99.0691	12,036,897	12,150,000	12,036,897	(112,371)	11			6.125	6.126	MN	144,703		11/22/2024	11/01/2032
47214B-AD-0	JBS USA HOLDING LUX SARL		C	1,2	2.C FE	13,933,500	110.1814	15,425,394	14,000,000	13,940,268		6,590			7.250	7.285	MN	129,694	1,178,236	09/05/2023	11/15/2053
47216F-AA-5	JAZZ SECURITIES DAC		C	1,2	3.A FE	5,103,180	94.2873	5,312,145	5,634,000	5,221,852		85,143			4.375	6.461	JJ	113,658	207,113	01/29/2024	01/15/2029
47216Q-AB-9	JDE PEETS NV		C	1,2	2.C FE	29,423,253	92.8179	30,044,211	32,369,000	30,996,931		628,957			1.375	3.532	JJ	205,228	445,074	06/10/2022	01/15/2027
47216Q-AC-7	JDE PEETS NV		C	1,2	2.C FE	23,681,540	81.0481	19,451,541	24,000,000	23,774,153		31,008			2.250	2.402	MS	145,500	540,000	12/07/2021	09/24/2031
47233J-GT-9	JEFFERIES FINANCIAL GROUP INC			1,2	2.B FE	4,953,800	84.3694	4,218,472	5,000,000	4,967,465		4,434			2.625	2.731	AO	27,708	131,250	10/05/2021	10/15/2031
476556-DC-6	JERSEY CENTRAL POWER & LIGHT CO			1,2	1.G FE	18,121,500	99.4854	17,907,373	18,000,000	18,018,699		(22,909)			4.300	4.163	JJ	356,900	774,000	02/05/2019	01/15/2026
48203R-AN-4	JUNIPER NETWORKS INC			1,2	2.B FE	770,067	96.7789	774,231	800,000	773,167		3,100			1.200	4.899	JD	560	4,800	11/22/2024	12/10/2025
48203R-AP-9	JUNIPER NETWORKS INC			1,2	2.B FE	3,992,440	83.5561	3,342,245	4,000,000	3,995,346		753			2.000	2.021	JD	4,667	80,000	12/03/2020	12/10/2030
48242W-AC-0	KBR INC			1,2	3.B FE	9,299,000	95.8820	9,140,431	9,533,000	9,070,339	231,946	37,810			4.750	5.252	MS	114,462	452,818	02/28/2023	09/30/2028
48666K-AZ-2	KB HOME			1,2	3.A FE	451,266	88.2880	459,097	520,000	459,097	(4,091)	7,035			4.000	6.072	JD	924	20,800	04/04/2023	06/15/2031
487526-AC-9	KEHE DISTRIBUTORS LLC			2	4.C FE	23,623,000	103.7477	24,328,836	23,450,000	23,611,321		(11,679)			9.000	8.795	FA	797,300	926,100	09/24/2024	02/15/2029
487836-BW-7	KELLANOVA			1,2	2.B FE	9,964,600	98.3523	9,835,228	10,000,000	9,986,691		4,043			4.300	4.343	MN	54,944	430,000	05/07/2018	05/15/2028
487836-BZ-0	KELLANOVA			1,2	2.B FE	6,211,986	99.8996	6,216,750	6,223,000	6,214,038		1,336			5.250	5.272	MS	108,903	326,708	02/23/2023	03/01/2033
48850P-AA-2	KEN GARFF AUTOMOTIVE LLC			1,2	4.A FE	15,117,084	96.0282	15,102,361	15,727,000	14,937,156	92,376	92,984			4.875	5.873	MS	225,748	633,311	11/22/2024	09/15/2028
491674-BG-1	KENTUCKY UTILITIES CO			1,2	1.F FE	12,455,037	94.6824	12,034,135	12,710,000	12,471,748		10,395			5.125	5.301	MN	108,565	651,388	04/18/2023	11/01/2040
491674-BL-0	KENTUCKY UTILITIES CO			1,2	1.F FE	7,105,911	82.8434	7,036,717	8,494,000	7,106,845		934			4.375	5.730	AO	92,903		12/20/2024	10/01/2045
491674-BN-6	KENTUCKY UTILITIES CO			1,2	1.F FE	8,390,968	101.0594	8,488,989	8,400,000	8,394,085		2,029			5.450	5.460	AO	96,647	436,000	11/22/2024	04/15/2033
49271V-AJ-9	KEURIG DR PEPPER INC			1,2	2.B FE	11,348,441	91.4589	11,340,905	12,400,000	11,493,311		92,922			3.200	4.770	MN	66,133	272,000	11/22/2024	05/01/2030
49271V-AP-5	KEURIG DR PEPPER INC			1,2	2.B FE	25,030,919	95.9182	24,349,792	25,386,000	25,077,403		39,558			3.950	4.260	AO	211,691	837,124	08/05/2024	04/15/2029
49271V-AU-4	KEURIG DR PEPPER INC			1,2	2.B FE	998,010	100.9243	1,009,243	1,000,000	998,221		211			5.200	5.234	MS	15,311	27,156	03/04/2024	03/15/2031
49271V-AW-0	KEURIG DR PEPPER INC			1,2	2.B FE	9,987,400	100.8939	10,089,389	10,000,000	9,990,747		3,347			5.100	5.145	MS	150,167	266,333	03/04/2024	03/15/2027
49338C-AB-9	KEYSPAN GAS EAST CORP			1,2	2.A FE	5,000,000	96.4143	4,820,715	5,000,000	5,000,000					2.742	2.741	FA	51,793	137,100	08/02/2016	08/15/2026
49338C-AD-5	KEYSPAN GAS EAST CORP			1,2	2.A FE	10,000,000	101.4095	10,140,948	10,000,000	10,000,000					5.994	5.993	MS	191,475	599,400	03/01/2023	03/06/2033
494386-AC-9	KIMBERLY-CLARK DE MEXICO SAB DE CV		C	1	1.G FE	9,945,900	99.5590	9,955,900	10,000,000	9,998,836		6,282			3.250	3.311	MS	98,403	325,000	03/05/2015	03/12/2025
494550-AW-6	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	4,300,240	108.3534	4,334,136	4,000,000	4,280,000		(13,537)			6.950	6.161	JJ	128,189	278,000	06/22/2023	01/15/2038
494550-BF-2	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	3,140,190	103.9006	3,117,018	3,000,000	3,140,095		(95)			6.550	6.083	MS	57,858		12/20/2024	09/15/2040
494553-AD-2	KINDER MORGAN INC			1,2	2.B FE	2,026,840	99.6603	1,993,206	2,000,000	2,024,623		(2,217)			5.000	4.660	FA	41,667		08/05/2024	02/01/2029
494553-AE-0	KINDER MORGAN INC			1,2	2.B FE	62,802	98.4754	64,009	65,000	62,921		120			5.400	5.859	FA	1,463	1,755	04/30/2024	02/01/2034
49456B-AG-6	KINDER MORGAN INC			1,2	2.B FE	10,971,467	97.3970	10,872,429	11,163,000	10,984,542		13,074			5.300	5.511	JD	49,303	591,639	01/29/2024	12/01/2034
49456B-AV-3	KINDER MORGAN INC			1,2	2.B FE	18,989,170	95.0253	18,054,802	19,000,000	18,991,890		1,558			4.800	4.806	FA	380,000	912,000	07/25/2022	02/01/2033
49456B-AZ-4	KINDER MORGAN INC			1,2	2.B FE	4,992,150	99.9863	4,999,316	5,000,000	4,992,208		58			5.100	5.139	FA	106,958		07/22/2024	08/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
49456B-BA-8	KINDER MORGAN INC			1,2	2.B FE	4,977,100	97.6968	4,884,842	5,000,000	4,977,100					5.950	5.984	FA	124,785		07/22/2024	08/01/2054
49461M-AB-6	KINETIK HOLDINGS LP			1,2	3.A FE	3,537,600	102.3009	3,600,992	3,520,000	3,534,634		(2,843)			6.625	6.504	JD	10,364	239,030	12/15/2023	12/15/2028
50012L-AC-8	KODIAK GAS SERVICES LLC			1,2	3.C FE	1,800,000	102.0047	1,836,085	1,800,000	1,800,000					7.250	7.249	FA	49,300	69,963	01/30/2024	02/15/2029
50076Q-AN-6	KRAFT HEINZ FOODS CO	LS			2.B FE	3,300,473	105.7649	3,437,361	3,250,000	3,298,436		(1,595)			6.500	6.345	FA	83,326	211,250	09/28/2023	02/09/2040
50076Q-AR-7	KRAFT HEINZ FOODS CO				2.B FE	5,414,700	110.2651	5,513,253	5,000,000	5,392,745		(17,061)			6.875	6.038	JJ	148,003	343,750	09/13/2023	01/26/2039
501044-DV-0	KROGER CO			1,2	2.B FE	14,962,050	96.8510	14,527,647	15,000,000	14,963,385		1,335			5.000	5.032	MS	258,333		08/20/2024	09/15/2034
501044-DW-8	KROGER CO			1,2	2.A FE	6,971,160	94.1874	6,593,116	7,000,000	6,971,472		312			5.500	5.528	MS	132,611		08/20/2024	09/15/2054
501044-DX-6	KROGER CO			1,2	2.A FE	6,968,850	93.8461	6,569,227	7,000,000	6,969,111		261			5.650	5.678	MS	136,228		08/20/2024	09/15/2064
50155Q-AJ-9	KYNDRYL HOLDINGS INC			1,2	2.B FE	15,184,154	95.0843	14,452,808	15,200,000	15,176,278		13,062			2.050	2.139	AO	65,782	311,600	09/27/2022	10/15/2026
50155Q-AK-6	KYNDRYL HOLDINGS INC			1,2	2.B FE	6,195,574	91.5804	5,677,986	6,200,000	6,171,563		7,120			2.700	2.828	AO	35,340	167,400	09/27/2022	10/15/2028
50155Q-AL-4	KYNDRYL HOLDINGS INC	LS		1,2	2.B FE	3,990,639	86.7130	3,468,520	4,000,000	3,992,846		1,056			3.150	3.180	AO	26,600	126,000	09/27/2022	10/15/2031
50155Q-AM-2	KYNDRYL HOLDINGS INC			1,2	2.B FE	5,974,080	79.2042	4,752,255	6,000,000	5,976,509		1,265			4.100	4.133	AO	51,933	246,000	09/27/2022	10/15/2041
50155Q-AN-0	KYNDRYL HOLDINGS INC			1,2	2.B FE	6,991,320	104.0349	7,282,446	7,000,000	6,991,875		555			6.350	6.367	FA	161,749	222,250	02/15/2024	02/20/2034
50168Q-AF-2	LABL INC			1,2	4.C FE	12,077,661	92.5081	11,193,480	12,100,000	11,193,480	(884,625)	443			8.625	8.661	AO	240,614		11/22/2024	10/01/2031
501797-AN-4	BATH & BODY WORKS INC			1	3.B FE	7,556,376	98.4552	7,384,139	7,500,000	7,384,139	(26,009)	(7,808)			5.250	5.118	FA	164,063	393,750	11/10/2020	02/01/2028
501797-AU-8	BATH & BODY WORKS INC			1	3.B FE	704,000	101.6960	715,940	704,000	704,000					9.375	9.375	JJ	33,000	66,000	06/04/2020	07/01/2025
50190E-AA-2	LCM INVESTMENTS HOLDINGS II LLC			1,2	4.B FE	5,962,175	93.3753	6,153,432	6,590,000	6,052,611		90,436			4.875	7.096	MN	53,544	321,263	03/08/2024	05/01/2029
50205M-AC-3	LG ENERGY SOLUTION LTD		C		2.A FE	39,891,600	100.2897	40,115,863	40,000,000	39,908,378		16,778			5.375	5.474	JJ	1,069,028		06/24/2024	07/02/2027
50205M-AD-1	LG ENERGY SOLUTION LTD		C		2.A FE	44,984,250	99.6685	44,850,847	45,000,000	44,985,636		1,386			5.375	5.383	JJ	1,202,656		06/24/2024	07/02/2029
50220P-AB-9	LSEGA FINANCING PLC		C	1,2	1.G FE	2,996,970	95.8639	2,875,918	3,000,000	2,999,226		624			1.375	1.396	AO	9,740	41,250	03/25/2021	04/06/2026
50220P-AC-7	LSEGA FINANCING PLC		C	1,2	1.G FE	4,995,450	91.3068	4,565,339	5,000,000	4,997,850		696			2.000	2.014	AO	23,611	100,000	03/25/2021	04/06/2028
50222C-AA-8	LSEG US FIN CORP			1,2	1.G FE	1,598,239	100.2143	1,603,428	1,600,000	1,598,345		106			4.875	4.922	MS	20,150		11/22/2024	03/28/2027
50222C-AB-6	LSEG US FIN CORP			1,2	1.G FE	1,406,844	99.5707	1,393,990	1,400,000	1,406,810		(34)			5.297	5.229	MS	19,157		11/22/2024	03/28/2034
502431-AF-6	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	5,086,281	90.4834	4,614,652	5,100,000	5,092,775		1,383			2.900	2.931	JD	6,573	147,900	11/13/2019	12/15/2029
502431-AL-3	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	9,417,884	98.4378	9,317,136	9,465,000	9,449,881		7,468			3.850	3.936	JD	16,196	364,403	05/06/2020	12/15/2026
502431-AM-1	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	7,981,128	98.2431	7,859,447	8,000,000	7,986,123		2,150			4.400	4.455	JD	15,644	264,000	08/23/2024	06/15/2028
502431-AN-9	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	1,538,696	82.3374	1,564,411	1,900,000	1,562,022		23,326			1.800	5.279	JJ	15,770	17,100	07/02/2024	01/15/2031
502431-AP-4	L3HARRIS TECHNOLOGIES INC			1	2.B FE	22,381,883	101.2289	22,675,281	22,400,000	22,390,952		6,507			5.400	5.421	JJ	557,760	1,138,500	11/22/2024	01/15/2027
502431-AQ-2	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	29,920,285	99.8211	30,345,617	30,400,000	29,968,621		39,250			5.400	5.608	JJ	688,560	1,620,000	11/22/2024	07/31/2033
502431-AR-0	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	5,979,550	96.7991	5,807,944	6,000,000	5,980,200		554			5.600	5.623	JJ	140,933	308,000	11/22/2024	07/31/2053
502431-AS-8	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	9,977,700	99.9772	9,997,722	10,000,000	9,982,417		4,717			5.050	5.095	JD	42,083	361,917	03/11/2024	06/01/2029
502431-AT-6	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	5,803,661	100.0630	5,803,657	5,800,000	5,804,854		1,193			5.250	5.234	JD	25,375	218,225	11/22/2024	06/01/2031
502431-AU-3	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	5,395,218	99.5797	5,377,302	5,400,000	5,396,611		1,393			5.350	5.359	JD	24,075	207,045	11/22/2024	06/01/2034
502431-AV-1	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	10,257,567	96.0527	9,989,478	10,400,000	10,258,556		989			5.500	5.594	FA	236,744		11/22/2024	08/15/2054
50540R-AW-2	LABORATORY CORPORATION OF AMERICA HOLDIN			1,2	2.B FE	4,979,071	90.7208	4,528,783	4,992,000	4,985,243		1,337			2.950	2.980	JD	12,272	147,264	11/18/2019	12/01/2029
50540R-AX-0	LABORATORY CORPORATION OF AMERICA HOLDIN			1,2	2.B FE	11,621,827	95.5537	11,227,562	11,750,000	11,675,597		28,965			1.550	2.001	JD	15,177	174,530	11/22/2024	06/01/2026
50540R-AZ-5	LABORATORY CORPORATION OF AMERICA HOLDIN			1,2	2.B FE	5,157,305	96.4777	5,016,838	5,200,000	5,158,197		892			4.350	4.522	AO	61,577		11/22/2024	04/01/2030
50540R-BA-9	LABORATORY CORPORATION OF AMERICA HOLDIN			1,2	2.B FE	9,960,800	95.7368	9,573,684	10,000,000	9,962,074		1,274			4.550	4.612	AO	123,861		09/16/2024	04/01/2032
50540R-BB-7	LABORATORY CORPORATION OF AMERICA HOLDIN			1,2	2.B FE	14,963,250	94.7652	14,214,779	15,000,000	14,964,144		894			4.800	4.831	AO	196,000		09/16/2024	10/01/2034
505742-AG-1	LADDER CAPITAL FINANCE HOLDINGS LLLP			1,2	3.A FE	12,196,770	100.1353	12,557,973	12,541,000	12,392,321		188,209			5.250	6.910	AO	164,601	658,403	01/18/2024	10/01/2025
505742-AM-8	LADDER CAPITAL FINANCE HOLDINGS LLLP			1,2	3.A FE	8,505,032	96.4269	8,317,782	8,626,000	8,317,782	154,082	21,523			4.250	4.573	FA	152,752	348,330	09/05/2024	02/01/2027
505742-AP-1	LADDER CAPITAL FINANCE HOLDINGS LLLP			1,2	3.A FE	8,958,808	94.2923	8,579,660	9,099,000	8,579,660	354,767	20,463			4.750	5.040	JD	19,209	432,203	02/23/2022	06/15/2029
505742-AR-7	LADDER CAPITAL FINANCE HOLDINGS LLLP			1,2	3.A FE	7,700,000	102.4672	7,889,976	7,700,000	7,700,000					7.000	6.999	JJ	263,511		06/20/2024	07/15/2031
513272-AD-6	LAMB WESTON HOLDINGS INC			1,2	3.C FE	1,606,059	91.4332	1,627,511	1,780,000	1,623,318	(900)	18,159			4.125	6.157	JJ	30,798	35,063	11/22/2024	01/31/2030
513272-AE-4	LAMB WESTON HOLDINGS INC			1,2	3.C FE	1,500,250	90.4842	1,538,231	1,700,000	1,515,129		14,879			4.375	6.303	JJ	31,196	37,188	04/08/2024	01/31/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
516806-AK-2	VITAL ENERGY INC			1,2	4.B FE	5,018,750	96.2196	4,810,980	5,000,000	4,810,980	(206,684)	(1,086)			7.875	7.810	AO	83,125	215,469	04/01/2024	04/15/2032
52532X-AH-8	LEIDOS INC			1,2	2.B FE	4,479,590	83.9762	3,778,930	4,500,000	4,486,566		2,074			2.300	2.353	FA	39,100	103,500	06/23/2021	02/15/2031
526107-AF-4	LENNOX INTERNATIONAL INC			1,2	2.B FE	4,486,725	92.2107	4,149,481	4,500,000	4,494,930		1,924			1.700	1.745	FA	31,875	76,500	07/22/2020	08/01/2027
527298-BV-4	LEVEL 3 FINANCING INC.			1,2	4.B FE	904,906	112.4919	888,686	790,000	888,686	(14,125)	(2,094)			11.000	6.355	MN	11,104		12/05/2024	11/15/2029
531546-AB-5	LIBERTY UTILITIES FINANCE GP1			1,2	2.B FE	6,483,100	83.8691	5,451,493	6,500,000	6,489,992		1,728			2.050	2.079	MS	39,235	133,250	09/16/2020	09/15/2030
53190F-AE-5	LIFE TIME INC			1,2	3.B FE	6,821,385	99.0006	6,785,501	6,854,000	6,785,501	(36,521)	638			6.000	6.084	MN	63,971		11/06/2024	11/15/2031
53229K-AA-7	LIGHTNING POWER LLC			1,2	3.C FE	16,798,003	102.8133	17,190,384	16,720,000	16,787,519	(8,192)	(2,292)			7.250	7.171	FA	454,575		11/22/2024	08/15/2032
532457-BV-9	ELI LILLY AND CO			1,2	1.E FE	432,114	95.2357	374,467	393,200	416,175		(5,572)			3.375	1.836	MS	3,907	13,271	12/22/2021	03/15/2029
532716-AK-3	BATH & BODY WORKS INC			1	4.A FE	591,044	100.9548	575,442	570,000	575,442	(15,483)	(119)			6.950	6.365	MS	13,205		12/05/2024	03/01/2033
53706R-AE-6	LITTLE COMPANY OF MARY HOSPITAL OF INDIA				1.E FE	340,000	97.4706	331,400	340,000	340,000					1.973	1.972	MN	1,118	6,708	03/17/2021	11/01/2025
53706R-AF-3	LITTLE COMPANY OF MARY HOSPITAL OF INDIA				1.E FE	455,000	94.6195	430,519	455,000	455,000					2.123	2.123	MN	1,610	9,660	03/17/2021	11/01/2026
53706R-AG-1	LITTLE COMPANY OF MARY HOSPITAL OF INDIA				1.E FE	2,934,557	92.6516	2,858,301	3,085,000	2,968,155		33,597			2.473	3.876	MN	12,715	76,292	02/07/2024	11/01/2027
53706R-AH-9	LITTLE COMPANY OF MARY HOSPITAL OF INDIA				1.E FE	1,450,000	90.4611	1,311,687	1,450,000	1,450,000					2.623	2.623	MN	6,339	38,034	03/17/2021	11/01/2028
53706R-AJ-5	LITTLE COMPANY OF MARY HOSPITAL OF INDIA				1.E FE	1,000,000	89.4583	894,583	1,000,000	1,000,000					2.821	2.821	MN	4,702	28,210	03/17/2021	11/01/2029
53706R-AK-2	LITTLE COMPANY OF MARY HOSPITAL OF INDIA				1.E FE	1,575,000	87.2913	1,374,839	1,575,000	1,575,000					2.921	2.921	MN	7,668	46,006	03/17/2021	11/01/2030
53706R-AL-0	LITTLE COMPANY OF MARY HOSPITAL OF INDIA				1.E FE	1,725,000	85.1636	1,469,072	1,725,000	1,725,000					3.021	3.021	MN	8,685	52,112	03/17/2021	11/01/2031
538034-AN-9	LIVE NATION ENTERTAINMENT INC			1,2	4.A FE	11,577,346	99.8332	11,271,171	11,290,000	11,264,486	97,760	(16,344)			5.625	5.693	MS	186,991	617,063	09/24/2024	03/15/2026
538034-AX-7	LIVE NATION ENTERTAINMENT INC			1,2	3.B FE	4,953,125	94.3037	4,715,185	5,000,000	4,715,185	44,630	7,592			3.750	3.924	JJ	86,458	187,500	12/22/2021	01/15/2028
539439-BA-6	LLOYDS BANKING GROUP PLC		C	2	1.G FE	5,000,000	99.1231	4,956,156	5,000,000	5,000,000					5.590	5.589	MN	27,174		11/19/2024	11/26/2035
53944Y-AD-5	LLOYDS BANKING GROUP PLC		C		1.G FE	4,965,400	97.7517	4,887,587	5,000,000	4,991,920		3,813			3.750	3.834	JJ	88,542	187,500	01/04/2017	01/11/2027
53944Y-AP-8	LLOYDS BANKING GROUP PLC		C	2	1.G FE	6,574,302	95.6554	6,313,257	6,600,000	6,590,504		6,852			1.627	1.689	MN	14,914	107,382	12/22/2021	05/11/2027
53944Y-BB-8	LLOYDS BANKING GROUP PLC		C	2	2.C FE	5,000,000	95.6402	4,782,011	5,000,000	5,000,000					6.750	6.750	MJSD	82,500		09/26/2024	12/29/2049
53961*-BQ-8	LOCAL INITIATIVES SUPPORT CORPORAT				4.B Z	7,000,000	100.0792	7,005,545	7,000,000	7,000,542	2,732	(3,028)			4.000	3.953	JAJO	70,000	280,000	12/29/2017	10/01/2026
546676-AZ-0	LOUISVILLE GAS AND ELECTRIC CO			1,2	1.F FE	4,988,600	101.0721	5,053,605	5,000,000	4,990,608		1,328			5.450	5.479	AO	57,528	272,500	03/09/2023	04/15/2033
548661-DJ-3	LOWE'S COMPANIES INC			1,2	2.A FE	3,325,907	82.5375	3,276,739	3,970,000	3,335,037		9,130			4.375	5.701	MS	51,141	86,844	06/13/2024	09/15/2045
548661-DN-4	LOWE'S COMPANIES INC			1,2	2.A FE	1,515,920	73.9886	1,479,773	2,000,000	1,522,434		6,514			3.700	5.641	AO	15,622	37,000	06/12/2024	04/15/2046
548661-DQ-7	LOWE'S COMPANIES INC			1,2	2.A FE	15,586,724	77.6432	15,100,053	19,448,000	15,591,153		4,429			4.050	5.619	MN	126,898		12/13/2024	05/03/2047
548661-ER-4	LOWE'S COMPANIES INC			1,2	2.A FE	9,639,000	97.9095	9,790,945	10,000,000	9,645,274		4,627			5.750	6.012	JJ	287,500	575,000	08/15/2023	07/01/2053
552704-AF-5	MEG ENERGY CORP			1,2	3.C FE	8,355,022	97.6109	7,979,693	8,175,000	7,979,693	57,473	(20,955)			5.875	5.534	FA	200,117	480,281	01/31/2022	02/01/2029
55336V-AK-6	MPLX LP			1,2	2.B FE	573,208	98.5156	489,623	497,000	523,418		(13,596)			4.125	1.303	MS	6,834	20,501	01/01/2021	03/01/2027
55336V-AR-1	MPLX LP			1,2	2.B FE	16,121,486	97.0177	15,522,824	16,000,000	16,073,949		(24,117)			4.000	3.826	MS	188,444	640,000	12/21/2021	03/15/2028
55336V-AS-9	MPLX LP			1,2	2.B FE	3,977,280	99.1264	3,965,056	4,000,000	3,989,680		2,427			4.800	4.870	FA	72,533	192,000	11/07/2018	02/15/2029
55336V-BN-9	MPLX LP			1,2	2.B FE	2,828,382	98.4294	2,790,474	2,835,000	2,832,247		960			4.250	4.286	JD	10,041	120,488	05/27/2020	12/01/2027
55336V-BQ-2	MPLX LP			1,2	2.B FE	4,496,085	87.5028	3,937,627	4,500,000	4,497,734		442			2.650	2.660	FA	45,050	119,250	08/11/2020	08/15/2030
55336V-BR-0	MPLX LP			1,2	2.B FE	18,959,150	96.5481	18,344,133	19,000,000	18,991,176		7,642			1.750	1.791	MS	110,833	332,500	08/11/2020	03/01/2026
55336V-BT-6	MPLX LP			1,2	2.B FE	7,287,055	84.0323	6,186,455	7,362,000	7,290,855		1,759			4.950	5.015	MS	108,313	364,419	03/10/2022	03/14/2052
55336V-BV-1	MPLX LP			1,2	2.B FE	9,917,000	96.0411	9,604,109	10,000,000	9,930,269		7,469			5.000	5.106	MS	166,667	500,000	02/02/2023	03/01/2033
55336V-BX-7	MPLX LP			1,2	2.B FE	9,877,800	98.5571	9,855,705	10,000,000	9,883,734		5,934			5.500	5.661	JD	45,833	291,806	05/15/2024	06/01/2034
55616X-AG-2	MACY'S RETAIL HOLDINGS LLC			1,2	3.A FE	1,384,000	75.0080	1,200,129	1,600,000	1,200,129	(189,360)	5,488			5.125	6.405	JJ	37,811	41,000	03/13/2024	01/15/2042
55616X-AM-9	MACY'S RETAIL HOLDINGS LLC			1,2	3.A FE	1,755,000	83.2224	1,664,448	2,000,000	1,664,448	(103,980)	13,428			4.500	6.067	JD	4,000	90,000	03/13/2024	12/15/2034
55617L-AL-6	MACY'S RETAIL HOLDINGS LLC			1	3.A FE	344,257	86.3840	354,174	410,000	348,175		3,919			6.700	9.099	JJ	12,667	27,470	01/03/2024	07/15/2034
55903V-BA-0	WARNERMEDIA HOLDINGS INC		LS	1,2	2.C FE	23,000,000	96.3431	22,158,913	23,000,000	23,000,000					3.755	3.754	MS	254,297	863,650	05/01/2023	03/15/2027
55903V-BB-8	WARNERMEDIA HOLDINGS INC			1,2	2.C FE	2,000,000	93.0450	1,860,899	2,000,000	2,000,000					4.054	4.053	MS	23,874	81,080	05/01/2023	03/15/2029
55903V-BC-6	WARNERMEDIA HOLDINGS INC			1,2	2.C FE	13,779,951	88.1207	14,046,442	15,940,000	13,933,966		126,699			4.279	6.494	MS	200,832	430,467	11/22/2024	03/15/2032
55903V-BD-4	WARNERMEDIA HOLDINGS INC			1,2	2.C FE	13,453,734	80.2882	12,538,611	15,617,000	13,499,144		44,619			5.050	6.356	MS	232,216	510,909	12/12/2024	03/15/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55903V-BE-2	WARNERMEDIA HOLDINGS INC			1,2	2.C FE	19,573,475	74.3004	19,318,111	26,000,000	19,586,986		13,511			5.141	7.225	MS	393,572		11/06/2024	03/15/2052
55903V-BF-9	WARNERMEDIA HOLDINGS INC			1,2	2.C FE	4,569,530	73.5321	4,264,860	5,800,000	4,570,045		515			5.391	6.999	MS	92,066		12/12/2024	03/15/2062
563571-AN-8	MANITOWOC COMPANY INC			1,2	4.B FE	5,250,746	102.5023	5,355,746	5,225,000	5,248,174	(1,947)	(625)			9.250	9.151	AO	136,939		11/22/2024	10/01/2031
56501R-AE-6	MANULIFE FINANCIAL CORP			2	1.G FE	1,017,129	97.5157	1,023,914	1,050,000	1,026,497		7,834			4.061	4.511	FA	15,043	20,305	10/02/2024	02/24/2032
56585A-BH-4	MARATHON PETROLEUM CORP			1,2	2.B FE	998,050	99.8852	998,852	1,000,000	999,873		436			4.700	4.739	MN	7,833	47,000	04/23/2020	05/01/2025
57161T-AD-3	MARQUETTE UNIVERSITY			1	1.F FE	2,359,000	94.6931	2,233,810	2,359,000	2,359,000					2.418	2.417	AO	14,260	57,041	05/20/2020	10/01/2026
57161T-AE-1	MARQUETTE UNIVERSITY			1	1.F FE	3,345,000	92.6045	3,097,621	3,345,000	3,345,000					2.518	2.517	AO	21,057	84,227	05/20/2020	10/01/2027
571676-AT-2	MARS INC			1,2	1.E FE	21,544,476	99.0250	21,389,403	21,600,000	21,559,782		11,557			4.550	4.611	AO	193,830	964,600	11/22/2024	04/20/2028
571676-AU-9	MARS INC			1,2	1.E FE	1,591,826	97.4911	1,559,858	1,600,000	1,591,954		127			4.650	4.742	AO	14,673	46,500	11/22/2024	04/20/2031
571676-AV-7	MARS INC			1,2	1.E FE	10,158,924	96.4380	9,812,567	10,175,000	10,161,775		1,958			4.750	4.769	AO	95,320	483,313	04/17/2023	04/20/2033
571903-BF-9	MARRIOTT INTERNATIONAL INC			1,2	2.B FE	4,692,581	88.2201	4,717,130	5,347,000	4,726,715		34,135			3.500	5.341	AO	39,508	93,573	06/20/2024	10/15/2032
571903-BG-7	MARRIOTT INTERNATIONAL INC			1,2	2.B FE	6,644,354	87.3591	5,914,208	6,770,000	6,662,134		13,778			2.850	3.119	AO	40,733	192,945	01/22/2024	04/15/2031
571903-BH-5	MARRIOTT INTERNATIONAL INC			1,2	2.B FE	1,010,320	82.1135	993,574	1,210,000	1,011,924		1,604			2.750	5.082	AO	7,025		12/05/2024	10/15/2033
571903-BM-4	MARRIOTT INTERNATIONAL INC			1,2	2.B FE	8,941,410	101.2749	9,114,737	9,000,000	8,966,153		19,388			5.450	5.685	MS	144,425	490,500	09/13/2023	09/15/2026
571903-BN-2	MARRIOTT INTERNATIONAL INC			1,2	2.B FE	12,926,420	102.1695	13,282,036	13,000,000	12,945,074		14,929			5.550	5.676	AO	152,317	781,625	09/13/2023	10/15/2028
571903-BP-7	MARRIOTT INTERNATIONAL INC			1,2	2.B FE	10,866,680	99.6308	10,959,389	11,000,000	10,885,566		18,886			4.875	5.144	MN	68,521	391,760	02/20/2024	05/15/2029
571903-BQ-5	MARRIOTT INTERNATIONAL INC			1,2	2.B FE	20,072,877	99.2215	20,138,986	20,297,000	20,085,916		13,039			5.300	5.442	MN	137,456	650,798	11/22/2024	05/15/2034
571903-BR-3	MARRIOTT INTERNATIONAL INC			1,2	2.B FE	24,924,500	99.2646	24,816,162	25,000,000	24,930,080		5,580			4.800	4.861	MS	463,333		08/08/2024	03/15/2030
571903-BS-1	MARRIOTT INTERNATIONAL INC			1,2	2.B FE	9,939,400	98.5835	9,858,348	10,000,000	9,941,567		2,167			5.350	5.425	MS	206,569		08/08/2024	03/15/2035
573284-AT-3	MARTIN MARIETTA MATERIALS INC			1,2	2.B FE	6,484,273	96.5317	6,344,065	6,572,000	6,515,338		17,880			3.500	3.811	JD	10,223	230,020	05/26/2022	12/15/2027
573284-BA-3	MARTIN MARIETTA MATERIALS INC			1,2	2.B FE	1,323,216	98.1921	1,308,900	1,333,000	1,323,355		140			5.150	5.244	JD	10,870		10/31/2024	12/01/2034
573874-AC-8	MARVELL TECHNOLOGY INC			1,2	2.C FE	17,685,300	95.9487	17,078,860	17,800,000	17,765,110		26,846			1.650	1.805	AO	62,003	293,700	12/22/2021	04/15/2026
573874-AF-1	MARVELL TECHNOLOGY INC			1,2	2.C FE	25,807,511	92.2443	23,799,036	25,800,000	25,804,384		(912)			2.450	2.444	AO	133,443	632,100	12/22/2021	04/15/2028
573874-AP-9	MARVELL TECHNOLOGY INC			1,2	2.C FE	14,956,200	102.5048	15,375,714	15,000,000	14,965,921		7,726			5.750	5.813	FA	325,833	783,437	09/11/2023	02/15/2029
573874-AQ-7	MARVELL TECHNOLOGY INC			1,2	2.C FE	9,298,973	103.8222	9,717,761	9,360,000	9,305,856		5,585			5.950	6.036	MS	163,982	552,279	09/11/2023	09/15/2033
574599-BP-0	MASCO CORP			1,2	2.B FE	930,770	84.2214	1,002,235	1,190,000	975,653		30,888			2.000	5.723	AO	5,950	23,800	07/06/2023	10/01/2030
57629T-BS-5	MASSMUTUAL GLOBAL FUNDING II				1.B FE	5,000,000	100.4727	5,023,634	5,000,000	5,000,000					5.422	5.489	JAJO	63,257	154,121	04/02/2024	04/09/2027
57629W-3S-7	MASSMUTUAL GLOBAL FUNDING II				1.B FE	14,979,450	96.0157	14,402,360	15,000,000	14,980,194		744			4.350	4.373	MS	188,500		09/10/2024	09/17/2031
576485-AG-1	MATADOR RESOURCES CO			1,2	3.C FE	4,350,126	98.8677	4,300,746	4,350,000	4,300,746	(49,380)				6.500	6.499	AO	59,692	148,101	11/22/2024	04/15/2032
576485-AH-9	MATADOR RESOURCES CO			1,2	3.C FE	5,000,000	96.9123	4,845,613	5,000,000	4,845,613	(154,387)				6.250	6.249	AO	83,333		09/20/2024	04/15/2033
577081-AW-2	MATTEL INC			1,2	2.C FE	3,643,800	89.4692	3,578,770	4,000,000	3,650,718		6,918			5.450	6.299	MN	36,333	109,000	06/04/2024	11/01/2041
577081-BD-3	MATTEL INC			1,2	3.A FE	4,935,400	100.1815	5,009,075	5,000,000	4,955,072		13,686			5.875	6.213	JD	13,056	293,750	07/12/2023	12/15/2027
577081-BE-1	MATTEL INC			1,2	2.C FE	14,306,400	97.9452	14,691,786	15,000,000	14,543,915		237,515			3.375	5.944	AO	126,563	253,125	04/24/2024	04/01/2026
577081-BF-8	MATTEL INC			1,2	2.C FE	9,075,915	94.1489	9,326,385	9,906,000	9,200,558		124,643			3.750	5.660	AO	92,869	371,475	03/21/2024	04/01/2029
577128-AC-5	MATTHEWS INTERNATIONAL CORP			1,2	4.A FE	5,625,000	103.8641	5,842,356	5,625,000	5,625,000					8.625	8.624	AO	126,680		09/23/2024	10/01/2027
57763R-AD-9	MAUSER PACKAGING SOLUTIONS HOLDING CO			1	4.B FE	3,500,000	102.0210	3,570,735	3,500,000	3,500,000					7.875	7.886	FA	104,125	275,625	01/30/2023	04/15/2027
58013M-EN-0	MCDONALD'S CORP			1	2.A FE	1,525,040	78.2401	1,628,176	2,081,000	1,546,400		17,391			3.700	6.147	FA	29,088	76,997	10/03/2023	02/15/2042
58013M-ER-1	MCDONALD'S CORP			1	2.A FE	2,567,640	76.4354	2,723,392	3,563,000	2,601,837		28,258			3.625	6.088	MN	21,526	129,159	10/10/2023	05/01/2043
58013M-FA-7	MCDONALD'S CORP			1,2	2.A FE	4,395,330	89.5777	4,596,231	5,131,000	4,415,929		16,892			4.875	6.059	JD	15,286	250,136	10/10/2023	12/09/2045
58013M-FT-6	MCDONALD'S CORP			1,2	2.A FE	4,383,700	91.4402	4,572,012	5,000,000	4,394,414		8,815			5.150	6.058	MS	80,111	257,500	10/04/2023	09/09/2052
581557-BR-5	MCKESSON CORP			1,2	1.G FE	1,003,948	94.7763	1,052,017	1,110,000	1,056,623		31,012			1.300	4.401	FA	5,451	14,430	05/22/2023	08/15/2026
58506D-AA-6	MEDLINE BORROWER LP			1,2	3.C FE	11,247,808	101.0544	11,368,621	11,250,000	11,247,284	(1,337)	813			6.250	6.253	AO	175,781	351,389	11/22/2024	04/01/2029
58769J-AT-4	MERCEDES-BENZ FINANCE NORTH AMERICA LLC			1	1.F FE	9,997,750	100.2793	10,027,930	10,000,000	9,997,750					4.875	4.894	JJ	203,125		07/29/2024	07/31/2026
58769J-AV-9	MERCEDES-BENZ FINANCE NORTH AMERICA LLC				1.F FE	5,000,000	100.2791	5,013,957	5,000,000	5,000,000					5.256	5.315	JAJO	45,275	73,438	07/29/2024	07/31/2026
58933Y-AR-6	MERCK & CO INC			1,2	1.E FE	4,972,200	99.8096	4,990,480	5,000,000	4,998,863		10,437			2.750	2.962	FA	53,854	137,500	05/17/2022	02/10/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
589400-AB-6	MERCURY GENERAL CORP			1,2	2.B FE	574,890	98.0010	588,006	600,000	581,539		6,649			4.400	5.912	MS	7,773	26,400	02/20/2024	03/15/2027
59151K-AL-2	METHANEX CORP	LS		1,2	3.A FE	3,998,760	96.3657	3,854,627	4,000,000	3,854,627	5,908	211			5.250	5.253	JD	9,333	210,000	09/09/2019	12/15/2029
591894-CC-2	METROPOLITAN EDISON CO			1,2	2.A FE	4,683,279	97.3922	4,566,720	4,689,000	4,686,460		642			4.300	4.315	JJ	92,972	201,627	01/07/2019	01/15/2029
591894-CE-8	METROPOLITAN EDISON CO			1,2	2.A FE	6,696,036	100.4758	6,731,876	6,700,000	6,698,996		1,836			5.200	5.204	AO	87,100	312,000	11/22/2024	04/01/2028
592179-KF-1	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	9,999,100	100.5532	10,055,319	10,000,000	9,999,497		236			5.050	5.052	JJ	245,486	505,000	01/03/2023	01/06/2028
59217G-FD-6	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	14,735,840	97.2454	14,343,702	14,750,000	14,740,733		2,479			4.300	4.315	FA	221,988	634,250	08/18/2022	08/25/2029
595017-BE-3	MICROCHIP TECHNOLOGY INC			1,2	2.B FE	12,081,960	99.7948	11,975,382	12,000,000	12,076,394		(5,566)			5.050	4.876	MS	178,433	316,467	08/05/2024	03/15/2029
595017-BK-9	MICROCHIP TECHNOLOGY INC			1	2.B FE	19,979,000	99.6442	19,928,833	20,000,000	19,979,020		20			4.900	4.938	MS	40,833		12/11/2024	03/15/2028
595017-BL-7	MICROCHIP TECHNOLOGY INC			1,2	2.B FE	11,990,640	99.3065	11,916,780	12,000,000	11,990,640					5.050	5.069	FA	25,250		12/11/2024	02/15/2030
595112-BS-1	MICRON TECHNOLOGY INC			1,2	2.C FE	2,748,247	83.7987	2,837,425	3,386,000	2,791,678		43,431			2.703	5.679	AO	19,322	45,762	04/30/2024	04/15/2032
595620-AY-1	MIDAMERICAN ENERGY CO			1,2	1.F FE	3,995,360	101.6307	4,065,227	4,000,000	3,995,899		521			5.850	5.857	MS	68,900	239,200	09/05/2023	09/15/2054
59562V-BD-8	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	30,679,209	94.8994	29,883,834	31,490,000	30,722,496		24,928			5.150	5.356	MN	207,222	1,732,843	04/10/2023	11/15/2043
599191-AA-1	MILEAGE PLUS HOLDINGS LLC			1,2	2.C FE	7,159,375	100.6303	7,295,696	7,250,000	7,219,395		9,029			6.500	6.847	MJSD	14,399	471,250	06/25/2020	06/20/2027
603051-AA-1	MINERAL RESOURCES LTD		C	1,2	3.C FE	6,889,725	100.3978	6,397,351	6,372,000	6,397,351	(32,119)	(43,785)			8.125	6.002	MN	86,288	517,725	11/02/2021	05/01/2027
603051-AC-7	MINERAL RESOURCES LTD		C	1,2	3.C FE	76,550	102.2318	76,674	75,000	76,498		(52)			8.000	7.205	MN	1,000		11/22/2024	11/01/2027
603051-AD-5	MINERAL RESOURCES LTD		C	1,2	3.C FE	2,891,000	102.0057	2,856,158	2,800,000	2,856,158	(24,495)	(10,347)			8.500	7.829	MN	39,667	238,000	01/29/2024	05/01/2030
603051-AE-3	MINERAL RESOURCES LTD		C	1,2	3.C FE	5,541,000	104.9170	5,822,895	5,550,000	5,543,254		1,907			9.250	9.285	AO	128,344	510,523	10/03/2023	10/01/2028
603158-AA-4	MINERALS TECHNOLOGIES INC			1,2	3.C FE	2,402,073	96.2500	2,245,513	2,333,000	2,245,513	16,207	(14,648)			5.000	3.972	JJ	58,325	111,650	11/22/2024	07/01/2028
605417-BZ-6	MISSISSIPPI POWER CO			1	1.G FE	6,364,678	83.2832	6,329,521	7,600,000	6,417,424		37,687			4.250	5.679	MS	95,106	297,500	11/22/2024	03/15/2042
605417-CB-8	MISSISSIPPI POWER CO			1,2	1.G FE	8,376,564	97.3504	8,177,432	8,400,000	8,391,695		2,776			3.950	3.983	MS	83,872	331,800	03/22/2018	03/30/2028
60672J-AA-7	MITER BRANDS ACQUISITION HOLDCO INC			1,2	3.C FE	13,022,751	100.4686	13,060,918	13,000,000	13,014,431	(6,839)	(1,481)			6.750	6.721	AO	219,375	442,631	11/22/2024	04/01/2032
606822-AD-6	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	2,111,231	98.9612	1,840,677	1,860,000	1,919,461		(50,756)			3.850	1.075	MS	23,870	71,610	12/22/2021	03/01/2026
606822-AU-8	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	521,000	99.7908	519,910	521,000	521,000					3.777	3.774	MS	6,505	19,678	02/26/2018	03/02/2025
606822-BM-5	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	2,400,000	92.7667	2,226,402	2,400,000	2,400,000					3.195	3.195	JJ	34,719	76,680	07/11/2019	07/18/2029
606822-CC-6	MITSUBISHI UFJ FINANCIAL GROUP INC		C	2	1.G FE	10,000,000	95.1423	9,514,225	10,000,000	10,000,000					2.341	2.341	JJ	105,345	234,100	01/11/2022	01/19/2028
606822-CY-8	MITSUBISHI UFJ FINANCIAL GROUP INC		C	2	1.G FE	5,000,000	100.7517	5,037,583	5,000,000	5,000,000					5.242	5.240	AO	52,420	262,100	04/11/2023	04/19/2029
606822-DE-1	MITSUBISHI UFJ FINANCIAL GROUP INC		C	2	1.G FE	20,000,000	100.8567	20,171,346	20,000,000	20,000,000					5.258	5.256	AO	216,162	525,800	04/08/2024	04/17/2030
606822-DF-8	MITSUBISHI UFJ FINANCIAL GROUP INC		C	2	1.G FE	15,000,000	100.0879	15,013,190	15,000,000	15,000,000					5.426	5.425	AO	167,302	406,950	04/08/2024	04/17/2035
60687Y-BD-0	MIZUHO FINANCIAL GROUP INC		C	2,5	1.G FE	15,000,000	98.9040	14,835,598	15,000,000	15,000,000					2.226	2.227	MN	33,390	333,900	02/18/2020	05/25/2026
60687Y-CP-2	MIZUHO FINANCIAL GROUP INC		C	2	1.G FE	16,175,520	101.8944	16,303,102	16,000,000	16,151,394		(24,126)			5.667	5.357	MN	85,635	906,720	05/22/2024	05/27/2029
60687Y-DB-2	MIZUHO FINANCIAL GROUP INC		C	2	1.G FE	3,382,343	101.9376	3,451,607	3,386,000	3,382,848		505			5.748	5.761	JJ	94,610	97,314	04/30/2024	07/06/2034
60687Y-DD-8	MIZUHO FINANCIAL GROUP INC		C	2	1.G FE	7,000,000	101.0116	7,070,809	7,000,000	7,000,000					5.376	5.375	MN	36,587	282,240	02/20/2024	05/26/2030
60687Y-DE-6	MIZUHO FINANCIAL GROUP INC		C	2	1.G FE	4,000,000	101.2145	4,048,580	4,000,000	4,000,000					5.579	5.578	MN	21,696	167,370	02/20/2024	05/26/2035
60687Y-DF-3	MIZUHO FINANCIAL GROUP INC		C	2	1.G FE	10,000,000	100.9479	10,094,793	10,000,000	10,000,000					5.382	5.382	JJ	255,645		06/27/2024	07/10/2030
60687Y-DG-1	MIZUHO FINANCIAL GROUP INC		C	2	1.G FE	10,000,000	100.9752	10,097,519	10,000,000	10,000,000					5.594	5.594	JJ	265,715		06/27/2024	07/10/2035
606950-AA-1	MONEYGRAM INTERNATIONAL INC			1,2	4.B FE	5,132,224	96.5161	5,035,247	5,217,000	5,035,247	(107,607)	10,630			9.000	9.340	JD	39,128	469,530	01/23/2024	06/01/2030
60700J-DB-8	MIZUHO MARKETS CAYMAN LP		C		1.E FE	25,000,000	100.0458	25,011,461	25,000,000	25,000,000					5.160	5.165	N/A	71,667		12/10/2024	01/09/2026
60855R-AL-4	MOLINA HEALTHCARE INC			1,2	3.B FE	11,213,125	86.3563	10,548,416	12,215,000	10,507,872	(66,503)	85,799			3.875	4.937	MN	60,481	473,331	10/20/2022	05/15/2032
60855R-AM-2	MOLINA HEALTHCARE INC			1,2	3.B FE	1,975,000	98.8342	1,951,975	1,975,000	1,951,975	(23,025)				6.250	6.247	JJ	14,744		11/13/2024	01/15/2033
609207-BC-8	MONDELEZ INTERNATIONAL INC			1,2	2.B FE	9,952,600	99.6383	9,963,834	10,000,000	9,960,011		7,411			4.750	4.858	FA	172,847	237,500	02/15/2024	02/20/2029
609935-AA-9	MONONGAHELA POWER CO			1,2	1.G FE	9,982,100	102.2182	10,221,821	10,000,000	9,984,192		1,720			5.850	5.873	FA	221,000	536,250	09/12/2023	02/15/2034
610202-BR-3	MONONGAHELA POWER CO			1,2	1.G FE	4,298,194	97.0010	4,171,043	4,300,000	4,299,604		286			3.550	3.554	MN	19,505	152,650	05/09/2017	05/15/2027
615369-AP-0	MOODY'S CORP			1,2	2.A FE	5,074,903	97.8839	4,888,323	4,994,000	5,030,640		(8,456)			4.250	4.043	FA	88,435	212,245	01/23/2019	02/01/2029
615369-BA-2	MOODY'S CORP			1,2	2.A FE	789,867	97.8150	782,520	800,000	789,987		120			5.000	5.167	FA	16,222		11/22/2024	08/05/2034
615394-AM-5	MOOG INC			1,2	3.C FE	2,789,000	95.4460	2,661,988	2,789,000	2,661,988	28,461				4.250	4.249	JD	5,268	118,533	12/06/2019	12/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61690U-8A-1	MORGAN STANLEY BANK NA			1,2,5	1.D FE	2,534,036	100.1437	2,523,622	2,520,000	2,533,665		(372)			4.952	4.669	JJ	57,889		12/05/2024	01/14/2028
617446-8G-7	MORGAN STANLEY	LS		1,2,5	1.G FE	1,013,209	97.3258	866,200	890,000	963,028		(16,987)			4.431	2.302	JJ	17,308	39,436	12/22/2021	01/23/2030
61744Y-AK-4	MORGAN STANLEY			1,2	1.G FE	10,930,323	96.4304	9,375,932	9,723,000	10,197,455		(189,237)			3.591	1.603	JJ	154,209	325,021	11/22/2024	07/22/2028
61744Y-AP-3	MORGAN STANLEY			1,2,5	1.G FE	4,610,483	96.4363	3,835,272	3,977,000	4,259,301		(89,723)			3.772	1.396	JJ	65,422	150,012	01/01/2021	01/24/2029
61746B-EF-9	MORGAN STANLEY			1	1.G FE	8,847,990	98.1772	8,835,947	9,000,000	8,964,033		16,718			3.625	3.829	JJ	145,906	326,250	01/18/2017	01/20/2027
61747Y-EK-7	MORGAN STANLEY			1,2,5	1.E FE	500,000	95.2964	476,482	500,000	500,000					2.475	2.476	JJ	5,500	12,375	01/19/2022	01/21/2028
61747Y-ER-2	MORGAN STANLEY			1,2,5	1.E FE	5,000,000	98.5683	4,928,415	5,000,000	5,000,000					4.210	4.211	AO	41,515	210,500	04/18/2022	04/20/2028
61747Y-ES-0	MORGAN STANLEY			2,5	2.A FE	4,000,000	97.1575	3,886,298	4,000,000	4,000,000					5.297	5.297	AO	41,787	211,880	04/18/2022	04/20/2037
61747Y-ET-8	MORGAN STANLEY			1,2,5	1.E FE	12,000,000	99.8930	11,987,154	12,000,000	12,000,000					4.679	4.683	JJ	255,785	561,480	07/18/2022	07/17/2026
61747Y-EU-5	MORGAN STANLEY			1,2,5	1.E FE	390,957	96.8799	387,520	400,000	391,081		124			4.889	5.217	JJ	8,746		11/22/2024	07/20/2033
61747Y-EV-3	MORGAN STANLEY			1,2,5	1.E FE	41,000,000	103.6778	42,507,889	41,000,000	41,000,000					6.296	6.298	AO	523,442	2,581,360	10/14/2022	10/18/2028
61747Y-EX-9	MORGAN STANLEY			1,2,5	1.E FE	5,605,974	101.0078	5,656,438	5,600,000	5,605,256		(718)			6.138	6.017	AO	71,610	306,900	11/22/2024	10/16/2026
61747Y-EY-7	MORGAN STANLEY			1,2,5	1.E FE	428,195	105.7806	423,123	400,000	427,879		(315)			6.342	5.241	AO	5,144		11/22/2024	10/18/2033
61747Y-FA-8	MORGAN STANLEY			1,2,5	1.E FE	20,066,600	100.2748	20,054,959	20,000,000	20,059,743		(6,899)			5.123	5.019	FA	426,917	768,450	08/05/2024	02/01/2029
61747Y-FB-6	MORGAN STANLEY			2	2.A FE	3,404,385	100.1033	3,403,513	3,400,000	3,404,364		(21)			5.948	5.927	JJ	91,004	178,440	11/22/2024	01/19/2038
61747Y-FD-2	MORGAN STANLEY			1,2,5	1.E FE	25,402,618	100.2815	25,471,496	25,400,000	25,402,544		(74)			5.164	5.162	AO	258,688	1,291,000	11/22/2024	04/20/2029
61747Y-FE-0	MORGAN STANLEY			1,2,5	1.E FE	12,398,564	98.4695	12,210,220	12,400,000	12,398,584		20			5.250	5.252	AO	126,583	630,000	11/22/2024	04/21/2034
61747Y-FF-7	MORGAN STANLEY			1,2,5	1.E FE	1,286,249	101.1172	1,314,524	1,300,000	1,290,704		3,693			5.449	5.614	JJ	31,680	48,905	11/22/2024	07/20/2029
61747Y-FG-5	MORGAN STANLEY			1,2,5	1.E FE	7,401,961	99.3024	7,348,381	7,400,000	7,401,961					5.424	5.421	JJ	178,389	379,680	11/22/2024	07/21/2034
61747Y-FH-3	MORGAN STANLEY			1,2,5	1.E FE	20,450,700	104.4521	20,890,422	20,000,000	20,378,177		(72,523)			6.407	5.845	MN	213,567	1,281,400	02/27/2024	11/01/2029
61747Y-FJ-9	MORGAN STANLEY			1,2,5	1.E FE	10,000,000	107.4587	10,745,870	10,000,000	10,000,000					6.627	6.627	MN	110,450	662,700	10/30/2023	11/01/2034
61747Y-FK-6	MORGAN STANLEY			1,2,5	1.E FE	10,000,000	100.1428	10,014,278	10,000,000	10,000,000					5.173	5.175	JJ	237,096	255,776	01/16/2024	01/16/2030
61747Y-FS-9	MORGAN STANLEY			1,2,5	1.E FE	6,000,000	99.6547	5,979,282	6,000,000	6,000,000					5.042	5.044	JJ	136,134		07/17/2024	07/19/2030
61747Y-FT-7	MORGAN STANLEY			1,2,5	1.E FE	11,000,000	98.3609	10,819,702	11,000,000	11,000,000					5.320	5.321	JJ	263,340		07/17/2024	07/19/2035
61747Y-FU-4	MORGAN STANLEY			1,2,5	1.E FE	7,000,000	97.8569	6,849,982	7,000,000	7,000,000					4.654	4.656	AO	66,061		10/16/2024	10/18/2030
61945C-AG-8	MOSAIC CO			1,2	2.B FE	469,484	97.9875	470,340	480,000	469,852		368			4.050	4.848	MN	2,484		11/22/2024	11/15/2027
61945C-AH-6	MOSAIC CO			1,2	2.B FE	999,480	101.0972	1,010,972	1,000,000	999,584		98			5.375	5.387	MN	6,868	50,465	12/04/2023	11/15/2028
61965R-AC-9	MOSS CREEK RESOURCES HOLDINGS INC			1,2	4.A FE	291,666	97.7832	293,350	300,000	291,871		205			8.250	8.793	MS	9,350		10/28/2024	09/01/2031
620076-BN-8	MOTOROLA SOLUTIONS INC			1,2	2.B FE	6,920,231	98.3644	6,809,766	6,923,000	6,921,879		527			4.600	4.604	MN	33,615	318,458	05/09/2019	05/23/2029
620076-BT-5	MOTOROLA SOLUTIONS INC			1,2	2.B FE	8,190,750	85.6292	7,027,592	8,207,000	8,197,319		1,630			2.300	2.322	MN	24,119	188,761	08/10/2020	11/15/2030
620076-BU-2	MOTOROLA SOLUTIONS INC			1,2	2.B FE	3,399,414	86.5953	2,944,240	3,400,000	3,399,591		64			2.750	2.752	MN	9,610	93,500	12/22/2021	05/24/2031
620076-BY-4	MOTOROLA SOLUTIONS INC			1,2	2.B FE	6,983,970	99.8468	6,989,273	7,000,000	6,986,390		2,420			5.000	5.051	AO	73,889	194,444	03/11/2024	04/15/2029
620076-BZ-1	MOTOROLA SOLUTIONS INC			1,2	2.B FE	9,988,800	100.0405	10,004,049	10,000,000	9,989,871		1,071			5.400	5.414	AO	114,000	300,000	03/11/2024	04/15/2034
62482B-AA-0	MEDLINE BORROWER LP			1,2	3.C FE	22,199,688	92.5987	20,603,212	22,250,000	20,603,212	479,280	6,724			3.875	3.910	AO	215,547	862,188	11/26/2021	04/01/2029
62482B-AB-8	MEDLINE BORROWER LP	LS		1,2	4.C FE	8,010,000	96.5064	7,720,512	8,000,000	7,720,512	180,764	(863)			5.250	5.233	AO	105,000	420,000	12/22/2021	10/01/2029
626717-AP-7	MURPHY OIL CORP			1,2	3.A FE	7,242,470	96.0805	6,965,835	7,250,000	6,965,835	(276,724)	89			6.000	6.017	AO	106,333		11/22/2024	10/01/2032
626738-AD-0	MURPHY OIL USA INC			1,2	3.B FE	15,352,375	99.1968	14,656,323	14,775,000	14,627,211	35,234	(8,908)			5.625	4.922	MN	138,516	831,094	10/12/2022	05/01/2027
626738-AE-8	MURPHY OIL USA INC			1,2	3.B FE	7,914,340	94.8886	7,365,252	7,762,000	7,332,889	43,439	(17,683)			4.750	4.568	MS	108,560	368,695	10/11/2022	09/15/2029
626738-AF-5	MURPHY OIL USA INC			1,2	3.B FE	2,137,344	88.1397	1,930,260	2,190,000	1,916,616	20,325	5,878			3.750	4.118	FA	31,025	82,125	10/04/2023	02/15/2031
62878U-2A-9	NBN CO LTD		C	1,2	1.D FE	9,463,762	95.6520	9,086,944	9,500,000	9,489,307		7,891			1.450	1.535	MN	21,428	137,750	12/22/2021	05/05/2026
62878U-2D-3	NBN CO LTD		C	1,2	1.D FE	12,949,430	93.8383	12,198,985	13,000,000	12,980,028		9,663			1.625	1.703	JJ	101,517	211,250	09/28/2021	01/08/2027
62886E-BA-5	NCR VOYIX CORP			1,2	4.A FE	742,085	95.6750	738,611	772,000	738,611	703	4,044			5.125	5.808	AO	8,353	28,902	04/29/2022	04/15/2029
62886H-BE-0	NCL CORPORATION LTD			1,2	3.C FE	491,135	99.6873	498,436	500,000	493,527		2,392			5.875	6.539	FA	11,097	14,688	02/20/2024	02/15/2027
62886H-BP-5	NCL CORPORATION LTD			1,2	4.C FE	12,099,738	98.8088	11,955,870	12,100,000	11,955,870	(143,876)	8			6.250	6.251	MS	218,472		11/22/2024	03/01/2030
62912X-AC-8	NGPL PIPECO LLC			1	2.C FE	7,721,511	111.9810	7,530,722	6,725,000	7,712,973		(8,538)			7.768	6.110	JD	23,218	261,199	10/24/2024	12/15/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
62912X-AF-1	NGPL PIPECO LLC			1,2	2.C FE	18,883,846	99.2253	18,158,226	18,300,000	18,492,870		(84,710)			4.875	4.347	FA	337,025	404,625	08/23/2024	08/15/2027
62922L-AC-2	NGL ENERGY OPERATING LLC			1,2	4.A FE	6,741,850	101.3145	6,751,601	6,664,000	6,715,247	(16,076)	(10,527)			8.125	7.835	FMAN	69,185	452,399	03/25/2024	02/15/2029
62922L-AD-0	NGL ENERGY OPERATING LLC			1,2	4.A FE	3,401,999	100.7657	3,426,034	3,400,000	3,400,766	(1,211)	(22)			8.375	8.363	FMAN	36,385	217,261	11/22/2024	02/15/2032
62928C-AA-0	NGPL PIPECO LLC			1,2	2.C FE	1,998,500	86.2493	1,724,986	2,000,000	1,998,997		155			3.250	3.259	JJ	29,972	65,000	05/03/2021	07/15/2031
629377-CE-0	NRG ENERGY INC			1,2	3.B FE	5,752,376	99.6419	5,392,617	5,412,000	5,392,617	2,550	(2,044)			5.750	4.712	JJ	143,493	311,190	12/22/2021	01/15/2028
629377-CH-3	NRG ENERGY INC			1,2	3.B FE	13,277,300	97.1231	12,794,029	13,173,000	12,794,029	48,385	(10,849)			5.250	5.135	JD	30,737	691,583	11/30/2021	06/15/2029
629377-CL-4	NRG ENERGY INC			1,2	2.C FE	4,993,450	95.5083	4,775,413	5,000,000	4,996,820		733			4.450	4.466	JD	9,889	222,500	05/20/2019	06/15/2029
629377-CN-0	NRG ENERGY INC			1,2	2.C FE	2,698,461	97.1008	2,621,721	2,700,000	2,699,715		324			2.000	2.012	JD	4,350	54,000	11/17/2020	12/02/2025
629377-CP-5	NRG ENERGY INC			1,2	2.C FE	12,273,712	92.8547	11,458,271	12,340,000	12,284,775		4,150			2.450	2.606	JD	24,354	294,490	11/22/2024	12/02/2027
629377-CQ-3	NRG ENERGY INC			1,2	3.B FE	8,491,438	90.7278	7,768,118	8,562,000	7,768,118	195,361	10,418			3.375	3.517	FA	109,166	288,968	11/30/2021	02/15/2029
629377-CR-1	NRG ENERGY INC			1,2	3.B FE	796,158	87.4462	787,016	900,000	787,016	(11,322)	2,180			3.625	5.846	FA	12,325		11/04/2024	02/15/2031
629377-CS-9	NRG ENERGY INC			1,2	3.B FE	702,000	87.3368	613,105	702,000	613,105	12,157				3.875	3.875	FA	10,277	27,203	08/09/2021	02/15/2032
629377-CT-7	NRG ENERGY INC			1,2	2.C FE	1,974,980	107.9424	2,158,848	2,000,000	1,978,590		2,172			7.000	7.175	MS	41,222	140,000	03/02/2023	03/15/2033
629377-CW-0	NRG ENERGY INC			1,2	3.B FE	9,500,000	97.1225	9,226,641	9,500,000	9,226,641	(273,359)				6.000	6.002	FA	96,583		10/16/2024	02/01/2033
629377-CX-8	NRG ENERGY INC			1,2	3.B FE	7,900,000	98.0845	7,748,676	7,900,000	7,748,676	(151,324)				6.250	6.250	MN	83,663		10/16/2024	11/01/2034
62944T-AF-2	NVR INC			1,2	2.A FE	950,555	90.2245	956,380	1,060,000	973,995		13,847			3.000	4.729	MN	4,063	31,800	04/05/2023	05/15/2030
62954H-AJ-7	NXP BV		C	1,2	2.A FE	9,298,453	84.1837	8,418,367	10,000,000	9,464,369		65,409			2.650	3.506	FA	100,111	265,000	05/20/2022	02/15/2032
62954H-AL-2	NXP BV		C	1,2	2.A FE	3,387,600	69.6159	3,480,797	5,000,000	3,456,303		50,645			3.125	6.044	FA	59,028	156,250	08/15/2023	02/15/2042
62954H-AU-2	NXP BV		C	1,2	2.A FE	4,203,600	73.0740	4,384,437	6,000,000	4,281,076		60,857			3.250	6.029	MN	27,083	195,000	09/14/2023	05/11/2041
62954H-AV-0	NXP BV		C	1,2	2.A FE	465,585	97.0680	465,927	480,000	465,913		328			4.300	5.043	JD	745	10,320	11/22/2024	06/18/2029
62954H-AX-6	NXP BV		C	1,2	2.A FE	10,479,665	96.1454	9,840,486	10,235,000	10,350,182		(51,843)			3.150	2.607	MN	53,734	322,403	05/19/2022	05/01/2027
62954H-AY-4	NXP BV		C	1,2	2.A FE	2,993,700	91.8526	2,755,578	3,000,000	2,995,674		826			3.400	3.430	MN	17,000	102,000	05/19/2022	05/01/2030
62954H-AZ-1	NXP BV		C	1,2	2.A FE	17,790,481	98.6297	16,756,194	16,989,000	17,271,305		(211,849)			3.875	2.564	JD	23,773	658,324	05/19/2022	06/18/2026
62954H-BB-3	NXP BV		C	1,2	2.A FE	3,218,156	97.3164	3,295,133	3,386,000	3,228,549		10,393			5.000	5.730	JJ	78,066	84,650	04/30/2024	01/15/2033
62954H-BE-7	NXP BV		C	1,2	2.A FE	854,073	99.0255	891,230	900,000	868,776		11,766			4.400	5.965	JD	3,300	39,600	09/27/2023	06/01/2027
62954W-AK-1	NTT FINANCE CORP		C	1,2	1.F FE	10,868,203	99.1321	10,805,397	10,900,000	10,877,995		7,831			4.372	4.454	JJ	203,857	476,548	09/27/2023	07/27/2027
62954W-AL-9	NTT FINANCE CORP		C	1	1.F FE	7,000,000	100.8754	7,061,276	7,000,000	7,000,000					5.104	5.104	JJ	177,648		06/25/2024	07/02/2027
62954W-AM-7	NTT FINANCE CORP		C	1,2	1.F FE	10,000,000	100.7441	10,074,413	10,000,000	10,000,000					5.110	5.110	JJ	254,081		06/25/2024	07/02/2029
631005-BH-7	NARRAGANSETT ELECTRIC CO			1,2	1.G FE	8,400,000	96.6012	8,114,500	8,400,000	8,400,000					3.919	3.918	FA	137,165	329,196	07/24/2018	08/01/2028
631103-AM-0	NASDAQ INC			1,2	2.B FE	849,056	73.9835	822,697	1,112,000	849,705		649			3.950	5.660	MS	13,909		11/07/2024	03/07/2052
63111X-AH-4	NASDAQ INC			1,2	2.B FE	499,005	101.4020	507,010	500,000	499,281		186			5.350	5.396	JD	223	26,750	06/22/2023	06/28/2028
63111X-AJ-0	NASDAQ INC			1,2	2.B FE	8,320,239	100.8771	8,459,550	8,386,000	8,324,571		4,289			5.550	5.653	FA	175,826	407,691	04/30/2024	02/15/2034
63111X-AK-7	NASDAQ INC			1,2	2.B FE	9,726,600	100.8667	10,086,670	10,000,000	9,732,597		4,783			5.950	6.150	FA	224,778	672,681	08/15/2023	08/15/2053
632525-AY-7	NATIONAL AUSTRALIA BANK LTD		C		1.G FE	2,000,000	86.4268	1,728,535	2,000,000	2,000,000					2.990	2.990	MN	6,644	59,800	05/17/2021	05/21/2031
636180-BM-2	NATIONAL FUEL GAS CO			1,2	2.C FE	2,492,150	99.9349	2,498,373	2,500,000	2,499,491		972			5.200	5.239	JJ	59,944	130,000	06/22/2015	07/15/2025
636180-BN-0	NATIONAL FUEL GAS CO			1,2	2.C FE	2,135,316	97.1616	2,088,974	2,150,000	2,145,506		1,656			3.950	4.032	MS	25,006	84,925	09/18/2017	09/15/2027
636180-BP-5	NATIONAL FUEL GAS CO			1,2	2.C FE	2,481,825	98.5649	2,464,123	2,500,000	2,492,471		2,004			4.750	4.841	MS	39,583	118,750	08/08/2018	09/01/2028
636274-AD-4	NATIONAL GRID PLC		C	1,2	2.B FE	20,000,000	101.9494	20,389,880	20,000,000	20,000,000					5.602	5.601	JD	59,132	1,120,400	06/07/2023	06/12/2028
636274-AE-2	NATIONAL GRID PLC		C	1,2	2.B FE	20,412,245	101.9993	20,807,856	20,400,000	20,412,130		(116)			5.809	5.799	JD	62,544	1,173,418	11/22/2024	06/12/2033
636274-AF-9	NATIONAL GRID PLC		C	1,2	2.B FE	10,000,000	99.5182	9,951,818	10,000,000	10,000,000					5.418	5.418	JJ	255,850	270,900	01/08/2024	01/11/2034
63633D-AF-1	NATIONAL HEALTH INVESTORS INC			1,2	2.C FE	4,959,800	85.9053	4,295,263	5,000,000	4,974,194		3,878			3.000	3.094	FA	62,500	150,000	01/19/2021	02/01/2031
637432-NQ-4	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	4,687,000	96.5557	4,827,786	5,000,000	4,750,729		57,663			3.900	5.357	MN	32,500	195,000	11/20/2023	11/01/2028
637432-NS-0	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	14,022,400	95.5659	14,334,890	15,000,000	14,248,491		158,599			3.700	5.038	MS	163,417	555,000	07/20/2023	03/15/2029
637432-PA-7	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	10,441,100	103.4481	10,344,809	10,000,000	10,367,298		(39,695)			5.800	5.196	JJ	267,444	580,000	02/02/2023	01/15/2033
637432-PC-3	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	19,849,800	98.0194	19,603,882	20,000,000	19,853,999		4,199			5.000	5.097	FA	366,667		08/08/2024	08/15/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
63743H-FC-1	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1	1.F FE	4,789,450	99.6985	4,984,927	5,000,000	4,991,912		79,551			1.875	3.512	FA	37,500	93,750	05/17/2022	02/07/2025
63743H-FJ-6	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.F FE	14,998,350	100.7580	15,113,697	15,000,000	14,999,707		1,215			5.050	5.051	MS	223,042	757,500	06/26/2023	09/15/2028
63743H-FN-7	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.F FE	14,995,350	100.0517	15,007,748	15,000,000	14,996,151		801			4.850	4.857	FA	291,000	367,792	01/24/2024	02/07/2029
63743H-FP-2	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.F FE	11,183,248	100.5252	11,258,827	11,200,000	11,186,083		2,835			5.000	5.023	FA	224,000	252,778	11/22/2024	02/07/2031
63743H-FR-8	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.F FE	9,993,800	100.8023	10,080,230	10,000,000	9,995,005		1,205			5.100	5.123	MN	77,917	249,333	05/07/2024	05/06/2027
63743H-FS-6	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.F FE	14,966,400	101.1841	15,177,621	15,000,000	14,971,176		4,776			5.150	5.199	JD	34,333	461,354	05/07/2024	06/15/2029
637639-AH-8	NATIONAL SECURITIES CLEARING CORP			1,2	1.B FE	19,993,800	101.0216	20,204,318	20,000,000	19,997,076		2,029			5.100	5.106	MN	113,333	1,020,000	11/14/2022	11/21/2027
637639-AK-1	NATIONAL SECURITIES CLEARING CORP			1,2	1.B FE	9,972,900	100.3087	10,030,872	10,000,000	9,981,147		5,405			5.000	5.061	MN	43,056	500,000	05/22/2023	05/30/2028
637639-AL-9	NATIONAL SECURITIES CLEARING CORP			1	1.B FE	5,805,544	100.8823	5,851,174	5,800,000	5,805,260		(285)			5.150	5.086	JD	4,149	149,350	11/22/2024	06/26/2026
637639-AM-7	NATIONAL SECURITIES CLEARING CORP			1,2	1.B FE	39,928,000	100.1247	40,049,873	40,000,000	39,934,653		6,653			4.900	4.941	JD	27,222	980,000	06/17/2024	06/26/2029
63861C-AE-9	NATIONSTAR MORTGAGE HOLDINGS INC			1,2	4.A FE	6,873,763	95.5817	6,977,467	7,300,000	6,878,387	(23,505)	28,130			5.750	6.753	MN	53,635	306,188	11/01/2024	11/15/2031
63861C-AF-6	NATIONSTAR MORTGAGE HOLDINGS INC			1,2	4.A FE	3,324,909	101.2459	3,391,738	3,350,000	3,327,114		2,205			7.125	7.250	FA	99,453	119,344	01/29/2024	02/01/2032
63861C-AG-4	NATIONSTAR MORTGAGE HOLDINGS INC			1,2	4.A FE	9,150,000	99.8306	9,134,500	9,150,000	9,134,500	(15,500)				6.500	6.500	FA	247,813		07/29/2024	08/01/2029
63902H-AH-2	NATURE CONSERVANCY			1	1.C FE	2,250,000	98.0148	2,205,333	2,250,000	2,250,000					0.794	0.794	JJ	8,933	17,865	01/27/2021	07/01/2025
63902H-AK-5	NATURE CONSERVANCY			1	1.C FE	2,000,000	91.0106	1,820,213	2,000,000	2,000,000					1.154	1.154	JJ	11,540	23,080	01/27/2021	07/01/2027
63902H-AL-3	NATURE CONSERVANCY			1	1.C FE	2,275,000	87.4352	1,989,151	2,275,000	2,275,000					1.304	1.304	JJ	14,833	29,666	01/27/2021	07/01/2028
63902H-AP-4	NATURE CONSERVANCY			1	1.C FE	1,152,000	79.3629	914,260	1,152,000	1,152,000					1.711	1.711	JJ	9,855	19,711	01/27/2021	07/01/2031
639057-AC-2	NATWEST GROUP PLC		C	1,2	1.G FE	7,000,000	95.4194	6,679,361	7,000,000	7,000,000					1.642	1.642	JD	5,428	114,940	06/09/2021	06/14/2027
639057-AS-7	NATWEST GROUP PLC		C	2	1.G FE	7,000,000	98.4995	6,894,964	7,000,000	7,000,000					4.964	4.963	FA	131,270		08/12/2024	08/15/2030
63906Y-AH-1	NATWEST MARKETS PLC		C		1.E FE	20,000,000	101.3581	20,271,620	20,000,000	20,000,000					5.416	5.416	MN	132,391	541,600	05/14/2024	05/17/2027
63906Y-AJ-7	NATWEST MARKETS PLC		C		1.E FE	20,000,000	101.2543	20,250,854	20,000,000	20,000,000					5.410	5.410	MN	132,244	541,000	05/14/2024	05/17/2029
64083Y-AA-9	NESCO HOLDINGS II INC			1,2	4.C FE	20,201,841	92.7900	19,451,560	20,963,000	19,451,560	(137,351)	63,121			5.500	6.391	AO	243,404	817,520	11/22/2024	04/15/2029
641062-BM-5	NESTLE HOLDINGS INC			1,2	1.D FE	5,194,350	100.8761	5,043,807	5,000,000	5,182,702		(11,648)			5.000	4.252	MS	75,694	125,000	08/05/2024	09/12/2030
64110D-AL-8	NETAPP INC			1,2	2.B FE	17,988,120	98.4716	17,724,893	18,000,000	17,998,841		2,463			1.875	1.889	JD	8,438	337,500	06/17/2020	06/22/2025
64110L-AV-8	NETFLIX INC			1,2	2.A FE	5,108,650	99.5551	4,977,756	5,000,000	5,101,933		(6,717)			4.875	4.433	JD	10,833	121,875	08/05/2024	06/15/2030
641423-CG-1	NEVADA POWER CO			1,2	1.F FE	19,962,100	102.1148	20,422,970	20,000,000	19,964,897		2,671			6.000	6.013	MS	353,333	1,206,667	09/21/2023	03/15/2054
64828T-AB-8	RITHM CAPITAL CORP			1,2	4.C FE	499,495	100.0612	500,306	500,000	499,532		37			8.000	8.024	AO	10,000		11/04/2024	04/01/2029
64952W-EU-3	NEW YORK LIFE GLOBAL FUNDING				1.A FE	999,720	99.4076	994,076	1,000,000	999,952		104			3.600	3.608	FA	14,600	36,000	08/01/2022	08/05/2025
64952W-EZ-2	NEW YORK LIFE GLOBAL FUNDING				1.A FE	14,972,550	95.5890	14,338,343	15,000,000	14,977,356		2,771			4.550	4.573	JJ	290,063	682,500	01/24/2023	01/28/2033
649840-CU-7	NEW YORK STATE ELECTRIC & GAS CORP			1,2	1.G FE	15,584,614	102.3026	15,959,202	15,600,000	15,592,881		6,141			5.650	5.663	FA	332,973	863,979	11/22/2024	08/15/2028
649840-CV-5	NEW YORK STATE ELECTRIC & GAS CORP			1,2	1.G FE	9,984,100	102.2294	10,222,939	10,000,000	9,986,601		2,030			5.850	5.870	FA	221,000	596,375	08/03/2023	08/15/2033
649840-CW-3	NEW YORK STATE ELECTRIC & GAS CORP			1,2	1.G FE	5,985,120	98.4735	5,908,413	6,000,000	5,985,659		539			5.300	5.332	FA	128,083		08/01/2024	08/15/2034
651229-BE-5	NEWELL BRANDS INC			1,2	3.C FE	4,494,448	100.5587	4,505,029	4,480,000	4,482,961	(11,376)	(111)			6.625	6.567	MN	39,573		12/05/2024	05/15/2032
651587-AG-2	NEWMARKET CORP			1,2	2.B FE	914,792	85.0535	961,104	1,130,000	947,834		23,914			2.700	5.832	MS	8,729	30,510	08/03/2023	03/18/2031
65158N-AD-4	NEWMARK GROUP INC			1,2	2.C FE	16,103,688	104.5036	16,537,696	15,825,000	16,063,941		(39,747)			7.500	7.055	JJ	557,172	558,750	08/20/2024	01/12/2029
65336Y-AN-3	NEXSTAR MEDIA INC	LS		1,2	4.B FE	350,710	93.2381	326,333	350,000	326,333	2,613	1,202			4.750	5.174	MN	2,771	16,625	03/02/2022	11/01/2028
65339K-BJ-8	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	5,976,960	94.3663	5,661,979	6,000,000	5,989,406		2,513			3.500	3.545	AO	52,500	210,000	03/28/2019	04/01/2029
65339K-BR-0	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	20,226,786	86.4601	20,523,897	23,738,000	21,029,988		431,952			2.250	4.658	JD	44,509	534,105	02/03/2023	06/01/2030
65339K-BS-8	NEXTERA ENERGY CAPITAL HOLDINGS INC				2.A FE	1,007,259	100.6096	1,006,096	1,000,000	1,006,252		(1,006)			5.749	4.773	MS	19,163		11/22/2024	09/01/2025
65339K-CH-1	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	12,394,448	99.8643	12,383,176	12,400,000	12,396,863		1,120			4.625	4.636	JJ	264,447	555,000	11/22/2024	07/15/2027
65339K-CJ-7	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	9,674,900	98.4278	9,842,778	10,000,000	9,726,989		28,882			5.000	5.446	JJ	230,556	500,000	02/22/2023	07/15/2032
65339K-CM-0	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	41,783,760	100.1346	42,056,545	42,000,000	41,852,159		34,428			4.900	4.996	FA	703,150	2,058,000	02/14/2023	02/28/2028
65339K-CN-8	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	16,390,302	100.1870	16,430,671	16,400,000	16,392,375		789			5.000	4.990	FA	280,167	800,000	11/22/2024	02/28/2030
65339K-CV-0	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	6,955,550	95.7870	6,705,092	7,000,000	6,955,847		297			5.550	5.594	MS	114,392	242,813	01/29/2024	03/15/2054
65342Q-AL-6	NEXTERA ENERGY OPERATING PARTNERS LP			1,2	3.A FE	8,487,270	95.6167	8,669,566	9,067,000	8,642,166	(6,211)	161,107			3.875	6.663	AO	74,173	323,253	05/15/2024	10/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
65364U-AT-3	NIAGARA MOHAWK POWER CORP			1,2	2.A FE	5,000,000	97.7784	4,888,920	5,000,000	5,000,000					5.290	5.290	JJ	120,494	132,250	01/11/2024	01/17/2034
65364U-AU-0	NIAGARA MOHAWK POWER CORP			1,2	2.A FE	7,000,000	96.8507	6,779,546	7,000,000	7,000,000					5.664	5.664	JJ	180,619	198,240	01/11/2024	01/17/2054
65473P-AH-8	NISOURCE INC			1,2	2.B FE	9,411,019	91.5333	8,347,835	9,120,000	9,272,337		(32,128)			2.950	2.548	MS	89,680	269,040	04/21/2020	09/01/2029
65473P-AL-9	NISOURCE INC			1,2	2.B FE	454,443	81.7676	449,722	550,000	459,501		5,058			1.700	4.838	FA	3,532	4,675	08/06/2024	02/15/2031
65473P-AN-5	NISOURCE INC			1,2	2.B FE	101,133	100.8664	100,866	100,000	101,099		(34)			5.250	4.870	MS	1,327		11/22/2024	03/30/2028
65473P-AP-0	NISOURCE INC			1,2	2.B FE	12,820,015	100.0985	12,912,704	12,900,000	12,829,026		6,394			5.400	5.481	JD	1,935	696,600	09/27/2023	06/30/2033
65473Q-BC-6	NISOURCE INC			1,2	2.B FE	5,043,328	88.3134	4,768,923	5,400,000	5,060,438		9,271			4.800	5.328	FA	97,920	240,000	11/22/2024	02/15/2044
65473Q-BD-4	NISOURCE INC			1,2	2.B FE	5,171,450	97.6472	4,882,363	5,000,000	5,163,015		(4,350)			5.650	5.379	FA	117,708	282,500	01/23/2023	02/01/2045
65473Q-BE-2	NISOURCE INC			1,2	2.B FE	8,850,765	97.3389	8,007,096	8,226,000	8,435,323		(95,353)			3.490	2.255	MN	36,683	287,087	02/20/2020	05/15/2027
65480C-AE-5	NISSAN MOTOR ACCEPTANCE COMPANY LLC			1	2.C FE	4,995,200	102.2524	5,112,618	5,000,000	4,997,631		2,000			6.950	6.980	MS	102,319	347,500	09/12/2023	09/15/2026
65505P-AA-5	NOBLE FINANCE II LLC			1,2	3.C FE	4,171,500	100.9966	4,090,363	4,050,000	4,090,363	(75,288)	(5,849)			8.000	7.338	AO	68,400	162,000	08/08/2024	04/15/2030
65535H-AR-0	NOMURA HOLDINGS INC		C		2.A FE	200,000	98.3393	196,679	200,000	200,000					1.851	1.851	JJ	1,697	3,702	07/06/2020	07/16/2025
65535H-AS-8	NOMURA HOLDINGS INC		C		2.A FE	4,500,000	87.0110	3,915,495	4,500,000	4,500,000					2.679	2.679	JJ	55,254	120,555	07/06/2020	07/16/2030
65535H-AX-7	NOMURA HOLDINGS INC		C		2.A FE	8,000,000	84.2082	6,736,657	8,000,000	8,000,000					2.608	2.608	JJ	96,786	208,640	07/06/2021	07/14/2031
65535H-AZ-2	NOMURA HOLDINGS INC		C		2.A FE	8,000,000	94.8188	7,585,505	8,000,000	8,000,000					2.329	2.329	JJ	82,291	186,320	01/04/2022	01/22/2027
65535H-BR-9	NOMURA HOLDINGS INC		C		2.A FE	20,000,000	101.3074	20,261,473	20,000,000	20,000,000					5.594	5.594	JJ	553,184		06/27/2024	07/02/2027
65535H-BV-0	NOMURA HOLDINGS INC		C		2.A FE	20,000,000	101.0828	20,216,554	20,000,000	20,000,000					5.783	5.783	JJ	571,874		06/27/2024	07/03/2034
655663-AC-6	NORDSON CORP			1,2	2.B FE	9,980,700	97.5448	9,754,484	10,000,000	9,981,138		438			4.500	4.543	JD	20,000	120,000	09/04/2024	12/15/2029
655844-BH-0	NORFOLK SOUTHERN CORP			1	2.A FE	1,674,947	91.2081	1,566,955	1,718,000	1,677,933		1,630			4.837	5.045	AO	20,775	83,100	01/17/2023	10/01/2041
655844-BM-9	NORFOLK SOUTHERN CORP			1,2	2.A FE	12,010,328	80.3508	11,430,709	14,226,000	12,051,925		23,288			3.950	5.285	AO	140,482	194,814	12/13/2024	10/01/2042
655844-BR-8	NORFOLK SOUTHERN CORP			1,2	2.A FE	17,491,204	86.8154	17,371,770	20,010,000	17,531,383		35,446			4.650	5.662	JJ	429,048	349,215	11/05/2024	01/15/2046
655844-BT-4	NORFOLK SOUTHERN CORP			1,2	2.A FE	4,992,350	96.7440	4,837,200	5,000,000	4,997,989		877			3.150	3.167	JD	13,125	157,500	05/22/2017	06/01/2027
655844-BY-3	NORFOLK SOUTHERN CORP			1,2	2.A FE	1,507,920	79.5214	1,590,429	2,000,000	1,519,200		9,116			4.150	6.080	FA	28,358	83,000	10/02/2023	02/28/2048
655844-CE-6	NORFOLK SOUTHERN CORP			1,2	2.A FE	3,459,360	90.2685	3,610,742	4,000,000	3,598,771		72,324			2.550	4.908	MN	17,000	102,000	01/05/2023	11/01/2029
655844-CP-1	NORFOLK SOUTHERN CORP			1,2	2.A FE	4,405,950	83.7631	4,188,157	5,000,000	4,406,506		556			4.550	5.369	JD	18,958		12/09/2024	06/01/2053
655844-CQ-9	NORFOLK SOUTHERN CORP			1,2	2.A FE	19,930,000	95.4085	19,081,695	20,000,000	19,942,028		6,891			4.450	4.493	MS	296,667	890,000	01/26/2023	03/01/2033
655844-CR-7	NORFOLK SOUTHERN CORP			1,2	2.A FE	16,980,461	101.0216	17,239,340	17,065,000	17,009,389		20,648			5.050	5.110	FA	359,076	607,590	08/05/2024	08/01/2030
655844-CS-5	NORFOLK SOUTHERN CORP			1,2	2.A FE	4,867,600	95.2067	4,760,336	5,000,000	4,868,054		454			5.350	5.532	FA	111,458		11/19/2024	08/01/2054
655844-CT-3	NORFOLK SOUTHERN CORP			1,2	2.A FE	23,105,598	102.0016	23,123,755	22,670,000	23,192,743		(45,361)			5.550	5.225	MS	370,466	1,024,023	12/01/2023	03/15/2034
65960N-AA-8	NORTH HAVEN PRIVATE INCOME FUND LLC			1,2	2.C FE	553,236	97.4854	555,667	570,000	553,688		452			5.750	6.419	FA	8,194		10/28/2024	02/01/2030
665501-AL-6	NORTHERN NATURAL GAS CO			1,2	1.G FE	22,218	78.8626	16,887	21,413	22,128		(18)			4.300	4.078	JJ	425	921	06/12/2019	01/15/2049
665501-AN-2	NORTHERN NATURAL GAS CO			1,2	1.G FE	4,999,250	95.7826	4,789,130	5,000,000	4,999,250					5.625	5.627	FA	117,188	141,406	01/29/2024	02/01/2054
66553Q-AB-7	NORTHERN OIL AND GAS INC			1,2	4.A FE	3,351,312	103.2203	3,509,489	3,400,000	3,358,794		4,818			8.750	9.002	JD	13,222	297,500	05/08/2023	06/15/2031
666807-BD-3	NORTHROP GRUMMAN CORP			1	2.A FE	1,278,349	93.9897	1,362,851	1,450,000	1,285,806		6,085			5.050	6.180	MN	9,357	73,225	10/03/2023	11/15/2040
666807-BH-4	NORTHROP GRUMMAN CORP			1	2.A FE	1,593,456	89.6122	1,696,359	1,893,000	1,603,703		8,411			4.750	6.148	JD	7,493	89,918	10/16/2023	06/01/2043
666807-BJ-0	NORTHROP GRUMMAN CORP			1,2	2.A FE	3,128,917	78.1710	3,329,301	4,259,000	3,161,588		27,360			3.850	6.077	AO	34,616	163,972	10/16/2023	04/15/2045
666807-BK-7	NORTHROP GRUMMAN CORP			1,2	2.A FE	1,118,711	97.1660	1,068,826	1,100,000	1,104,405		(2,268)			3.200	2.976	FA	14,667	35,200	08/04/2017	02/01/2027
666807-BS-0	NORTHROP GRUMMAN CORP			1,2	2.A FE	10,159,655	97.3688	9,906,297	10,174,000	10,163,471		2,265			4.400	4.422	MN	74,609	447,656	02/02/2023	05/01/2030
666807-BT-8	NORTHROP GRUMMAN CORP			1,2	2.A FE	5,115,909	95.6733	5,409,370	5,654,000	5,140,942		20,395			5.150	6.068	MN	48,530	291,181	10/02/2023	05/01/2040
666807-CH-3	NORTHROP GRUMMAN CORP			1,2	2.A FE	13,470,569	96.9321	13,231,236	13,650,000	13,483,144		11,831			4.700	4.880	MS	188,901	561,979	04/30/2024	03/15/2033
666807-CK-6	NORTHROP GRUMMAN CORP			1,2	2.A FE	14,884,260	99.1762	14,876,432	15,000,000	14,900,278		16,018			4.600	4.781	FA	287,500	300,661	11/22/2024	02/01/2029
66775V-AB-1	NORTHWEST PIPELINE LLC			1,2	2.A FE	785,560	98.1390	785,112	800,000	786,469		909			4.000	4.802	AO	8,000		11/04/2024	04/01/2027
668771-AK-4	GEN DIGITAL INC	LS		1,2	3.C FE	8,000,938	101.5049	8,110,242	7,990,000	7,996,668		(1,815)			6.750	6.713	MS	136,329	539,325	09/12/2022	09/30/2027
668771-AL-2	GEN DIGITAL INC			1,2	3.C FE	71,501	102.5495	70,759	69,000	70,759	(738)	(4)			7.125	6.793	MS	1,243		11/22/2024	09/30/2030
668771-AL-2	GEN DIGITAL INC	LS		1,2	3.C FE	3,401,938	102.5495	3,478,479	3,392,000	3,399,001		(720)			7.125	7.079	MS	61,091	241,680	09/12/2022	09/30/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
66977W-AP-4	NOVA CHEMICALS CORP			1,2	3.C FE	470,285	99.4771	497,385	500,000	493,540		18,654			5.000	9.074	MN	4,167	25,000	09/27/2023	05/01/2025
66977W-AV-1	NOVA CHEMICALS CORP			1,2	3.C FE	5,950,000	99.5223	5,921,575	5,950,000	5,921,575	(28,425)				7.000	6.999	JD	46,278		11/18/2024	12/01/2031
670001-AE-6	NOVELIS CORP			1,2	3.C FE	8,175,693	92.3026	7,698,964	8,341,000	7,623,386	(90,072)	26,528			4.750	5.203	JJ	166,183	396,198	02/07/2023	01/30/2030
670001-AG-1	NOVELIS CORP			1,2	3.C FE	103,455	95.2505	115,253	121,000	112,318		4,205			3.250	7.434	MN	502	3,933	10/13/2022	11/15/2026
670001-AH-9	NOVELIS CORP	LS		1,2	3.C FE	2,834,485	86.0993	3,214,949	3,734,000	3,009,614		81,699			3.875	7.666	FA	54,662	144,693	09/29/2022	08/15/2031
67021C-AV-9	NSTAR ELECTRIC CO			1,2	1.F FE	5,804,381	100.4938	5,828,642	5,800,000	5,804,719		338			5.400	5.388	JD	26,100	164,430	11/22/2024	06/01/2034
67077M-AE-8	NUTRIEN LTD			1,2	2.B FE	9,084,790	98.6142	8,875,281	9,000,000	9,023,486		(13,593)			4.000	3.835	JD	16,000	360,000	04/21/2020	12/15/2026
67077M-AT-5	NUTRIEN LTD			1,2	2.B FE	4,983,850	96.9850	4,849,249	5,000,000	4,992,538		1,854			4.200	4.239	AO	52,500	210,000	03/19/2019	04/01/2029
67077M-BA-5	NUTRIEN LTD			1,2	2.B FE	16,427,180	99.9597	16,393,384	16,400,000	16,429,658		(238)			4.900	4.837	MS	209,829	661,500	11/22/2024	03/27/2028
67077M-BB-3	NUTRIEN LTD			1,2	2.B FE	5,106,104	98.3614	5,311,514	5,400,000	5,111,654		4,289			5.800	6.202	MS	81,780	290,000	11/22/2024	03/27/2053
67077M-BC-1	NUTRIEN LTD			1,2	2.B FE	14,999,250	101.0225	15,153,378	15,000,000	14,999,374		124			5.200	5.202	JD	21,667	390,000	06/17/2024	06/21/2027
67077M-BD-9	NUTRIEN LTD			1,2	2.B FE	24,914,250	99.3228	24,830,711	25,000,000	24,917,736		3,486			5.400	5.445	JD	37,500	675,000	06/17/2024	06/21/2034
67078A-AD-5	NVENT FINANCE SARL		C	1,2	2.C FE	24,612,500	98.9828	24,505,162	24,757,000	24,700,825		17,108			4.550	4.625	AO	237,805	1,126,444	10/23/2018	04/15/2028
67078A-AE-3	NVENT FINANCE SARL		C	1,2	2.C FE	11,960,520	83.9321	10,071,849	12,000,000	11,971,858		3,895			2.750	2.788	MN	42,167	330,000	11/08/2021	11/15/2031
67103H-AJ-6	O'REILLY AUTOMOTIVE INC			1,2	2.A FE	3,598,524	96.1399	3,461,035	3,600,000	3,599,319		311			4.200	4.204	AO	37,800	151,200	03/25/2020	04/01/2030
67103H-AN-7	O'REILLY AUTOMOTIVE INC			1,2	2.B FE	19,956,400	96.9812	19,396,237	20,000,000	19,957,651		1,251			5.000	5.028	FA	366,667		08/12/2024	08/19/2034
674599-CL-7	OCCIDENTAL PETROLEUM CORP			1,2	2.C FE	637,000	68.3979	478,785	700,000	641,888		1,501			4.100	4.708	FA	10,842	28,700	06/29/2021	02/15/2047
674599-DC-6	OCCIDENTAL PETROLEUM CORP			1,2	2.C FE	19,864,000	100.3510	20,070,200	20,000,000	19,939,445		49,564			5.550	5.815	MS	326,833	1,110,000	06/07/2023	03/15/2026
674599-DD-4	OCCIDENTAL PETROLEUM CORP			1	2.C FE	2,177,680	109.3259	2,186,518	2,000,000	2,149,993		(18,749)			7.500	6.056	MN	25,000	149,160	06/29/2023	05/01/2031
674599-DF-9	OCCIDENTAL PETROLEUM CORP			1	2.C FE	7,144,151	102.3729	7,104,680	6,940,000	7,128,679		(10,020)			6.450	6.121	MS	131,802	447,630	06/15/2023	09/15/2036
674599-DK-8	OCCIDENTAL PETROLEUM CORP			1,2	2.C FE	2,116,500	73.8776	1,625,307	2,200,000	2,122,870		2,392			4.500	4.778	JJ	45,650	99,000	04/04/2022	07/15/2044
674599-EB-7	OCCIDENTAL PETROLEUM CORP			1,2	2.C FE	2,130,000	100.3064	2,136,525	2,130,000	2,130,000					5.875	5.869	MS	41,713	129,386	08/12/2020	09/01/2025
674599-EE-1	OCCIDENTAL PETROLEUM CORP			1,2	2.C FE	10,413,782	100.2788	10,576,408	10,547,000	10,494,709		54,795			5.500	6.066	JD	48,340	580,085	06/28/2023	12/01/2025
674599-EH-4	OCCIDENTAL PETROLEUM CORP			1,2	2.C FE	6,996,080	100.0475	7,003,325	7,000,000	6,996,648		568			5.000	5.020	FA	150,694		07/23/2024	08/01/2027
674599-EJ-0	OCCIDENTAL PETROLEUM CORP			1,2	2.C FE	12,020,180	99.2153	11,905,840	12,000,000	12,018,730		(1,450)			5.200	5.161	FA	268,667		07/23/2024	08/01/2029
674599-EK-7	OCCIDENTAL PETROLEUM CORP			1,2	2.C FE	15,020,700	97.9151	14,687,267	15,000,000	15,019,217		(1,483)			5.375	5.353	JJ	347,135		07/23/2024	01/01/2032
677050-AG-1	OGLETHORPE POWER CORP			1	2.A FE	412,514	100.9675	403,870	400,000	412,458		(56)			5.950	5.637	MN	3,967		11/22/2024	11/01/2039
677050-AS-5	OGLETHORPE POWER CORP			1,2	2.A FE	1,991,334	81.9318	1,638,636	2,000,000	1,991,803		337			4.500	4.529	AO	22,500	90,000	05/11/2023	04/01/2047
677050-AU-0	OGLETHORPE POWER CORP			1,2	2.A FE	1,970,560	102.9722	2,059,443	2,000,000	1,971,119		534			6.200	6.309	JD	10,333	122,622	11/28/2023	12/01/2053
678858-BX-8	OKLAHOMA GAS AND ELECTRIC CO			1,2	1.G FE	14,953,800	100.7854	15,117,807	15,000,000	14,961,462		4,130			5.400	5.440	JJ	373,500	810,000	01/03/2023	01/15/2033
678858-BY-6	OKLAHOMA GAS AND ELECTRIC CO			1,2	1.G FE	17,114,570	97.3195	16,544,309	17,000,000	17,115,908		1,000			5.600	5.551	AO	238,000	672,000	08/12/2024	04/01/2053
680665-AK-2	OLIN CORP			1,2	3.A FE	6,188,125	93.8805	6,149,175	6,550,000	6,149,175	(81,457)	42,507			5.000	6.131	FA	136,458	163,750	03/13/2024	02/01/2030
680665-AL-0	OLIN CORP			1,2	3.A FE	7,872,956	97.2260	6,966,242	7,165,000	6,966,242	20,002	(104,825)			5.625	4.569	FA	167,930	403,031	11/12/2021	08/01/2029
681639-AD-2	OLYMPUS WATER US HOLDING CORP			1,2	4.C FE	6,500,000	101.5740	6,602,310	6,500,000	6,500,000					7.250	7.255	AO	117,813	130,903	06/06/2024	06/15/2031
68163W-AA-7	OLYMPUS CORP		C	1,2	2.A FE	20,000,000	94.9302	18,986,046	20,000,000	20,000,000					2.143	2.143	JD	27,383	428,600	12/02/2021	12/08/2026
681919-BB-1	OMNICOM GROUP INC			1,2	2.A FE	562,458	87.7957	588,231	670,000	587,936		13,188			2.450	5.106	AO	2,781	16,415	01/04/2023	04/30/2030
681936-BM-1	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	11,298,635	88.6869	10,198,991	11,500,000	11,372,613		18,666			3.375	3.579	FA	161,719	388,125	10/07/2020	02/01/2031
681936-BN-9	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	3,969,004	83.6268	3,361,797	4,020,000	3,981,712		4,079			3.250	3.383	AO	27,582	130,650	12/22/2021	04/15/2033
68233J-CM-4	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	9,521,200	89.3154	8,931,542	10,000,000	9,533,957		8,265			4.950	5.272	MS	145,750	490,842	05/08/2023	09/15/2052
68235P-AN-8	ONE GAS INC			1,2	1.G FE	22,230,870	100.6892	22,151,622	22,000,000	22,214,499		(16,451)			5.100	4.838	AO	280,500	668,100	08/08/2024	04/01/2029
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO			1,2	3.B FE	2,674,888	94.5670	2,794,454	2,955,000	2,719,347	694	60,765			3.875	6.493	MS	33,716	114,506	10/27/2023	01/15/2028
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY CO			1,2	4.B FE	1,401,678	95.5214	1,413,717	1,480,000	1,413,717	(6,147)	10,273			4.375	5.858	MN	8,274	40,906	08/06/2024	01/15/2028
68245X-AM-1	1011778 BC UNLIMITED LIABILITY CO			1,2	4.B FE	19,166,603	89.4338	17,951,149	20,072,000	17,856,590	(46,036)	79,366			4.000	4.776	AO	169,497	713,980	11/22/2024	10/15/2030
68245X-AT-6	1011778 BC UNLIMITED LIABILITY CO			1,2	3.B FE	2,500,000	98.5022	2,462,554	2,500,000	2,462,554	(37,446)				5.625	5.625	MS	42,188		09/03/2024	09/15/2029
682680-AT-0	ONEOK INC			1,2	2.B FE	2,976,690	84.6119	2,538,358	3,000,000	2,979,772		535			4.950	5.000	JJ	69,300	148,500	08/16/2017	07/13/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
682680-AU-7	ONEOK INC			1,2	2.B FE	4,983,100	98.5455	4,927,274	5,000,000	4,984,804		1,704			4.550	4.644	JJ	104,903		08/05/2024	07/15/2028
682680-AW-3	ONEOK INC			1,2	2.B FE	5,582,472	97.3548	5,451,869	5,600,000	5,591,973		2,034			4.350	4.388	MS	71,727	243,600	03/11/2019	03/15/2029
682680-BB-8	ONEOK INC			1,2	2.B FE	16,982,490	90.6696	15,413,829	17,000,000	16,990,653		2,132			3.100	3.112	MS	155,172	527,000	03/05/2020	03/15/2030
682680-BD-4	ONEOK INC			1,2	2.B FE	13,492,305	100.8778	13,618,504	13,500,000	13,498,617		1,669			5.850	5.860	JJ	364,163	789,750	05/04/2020	01/15/2026
682680-BH-5	ONEOK INC			1,2	2.B FE	5,803,451	101.2455	5,872,239	5,800,000	5,806,142		2,108			5.550	5.484	MN	53,650	329,146	11/22/2024	11/01/2026
682680-BJ-1	ONEOK INC			1,2	2.B FE	15,799,743	102.0391	16,122,172	15,800,000	15,807,285		6,378			5.650	5.635	MN	148,783	1,005,229	11/22/2024	11/01/2028
682680-BK-8	ONEOK INC			1,2	2.B FE	9,980,500	103.0705	10,307,048	10,000,000	9,986,196		4,915			5.800	5.828	MN	96,667	687,944	08/10/2023	11/01/2030
682680-BL-6	ONEOK INC			1,2	2.B FE	3,431,643	102.9028	3,484,289	3,386,000	3,429,367		(2,276)			6.050	5.856	MS	68,284	102,427	04/30/2024	09/01/2033
682680-BR-3	ONEOK INC			1,2	2.B FE	10,310,973	100.1540	10,407,003	10,391,000	10,362,699		23,900			5.000	5.245	MS	173,183	519,550	09/23/2022	03/01/2026
682680-CB-7	ONEOK INC			1,2	2.B FE	19,992,800	98.5478	19,709,563	20,000,000	19,993,422		622			4.250	4.263	MS	229,028		09/10/2024	09/24/2027
682680-CD-3	ONEOK INC			1,2	2.B FE	6,969,480	96.7309	6,771,161	7,000,000	6,970,599		1,119			4.750	4.823	AO	89,590		09/10/2024	10/15/2031
682691-AA-8	ONEMAIN FINANCE CORP	LS		1,2	3.B FE	4,057,500	88.8762	3,777,241	4,250,000	3,723,210	116,859	21,240			4.000	4.691	MS	50,056	170,000	09/27/2023	09/15/2030
682691-AC-4	ONEMAIN FINANCE CORP			1,2	3.B FE	3,380,813	92.1540	3,363,622	3,650,000	3,363,622	(33,566)	16,376			3.875	5.990	MS	41,645		09/25/2024	09/15/2028
682691-AF-7	ONEMAIN FINANCE CORP			1,2	3.B FE	8,377,338	102.6331	8,569,867	8,350,000	8,374,616	(906)	(1,816)			7.500	7.439	MN	80,021	297,344	11/22/2024	05/15/2031
682691-AG-5	ONEMAIN FINANCE CORP			1,2	3.B FE	4,900,000	101.8823	4,992,232	4,900,000	4,900,000					7.125	7.128	MN	44,610	83,402	08/14/2024	11/15/2031
682691-AH-3	ONEMAIN FINANCE CORP			1,2	3.B FE	11,700,000	101.2450	11,845,664	11,700,000	11,700,000					6.625	6.624	MN	122,728		10/31/2024	05/15/2029
68278C-AA-3	ONE SKY FLIGHT LLC			1,2	4.C FE	2,600,000	100.0700	2,601,820	2,600,000	2,600,000					8.875	8.875	JD	8,333		12/11/2024	12/15/2029
683715-AC-0	OPEN TEXT CORP			1,2	3.B FE	3,814,500	93.7872	3,601,428	3,840,000	3,601,428	29,862	3,391			3.875	3.976	FA	56,213	148,800	06/23/2020	02/15/2028
683715-AD-8	OPEN TEXT CORP			1,2	3.B FE	14,748,664	90.4559	13,417,317	14,833,000	13,391,538	111,089	11,655			3.875	3.976	JD	47,898	574,779	09/27/2023	12/01/2029
683720-AC-0	OPEN TEXT INC			1,2	3.C FE	10,713,943	88.6704	11,171,589	12,599,000	10,928,024		186,267			4.125	6.535	JD	43,309	519,709	12/07/2023	12/01/2031
683879-AD-2	OPTICS BIDCO SPA		C	1	3.A FE	2,657,374	96.0039	2,705,390	2,818,000	2,662,664		5,290			6.000	6.782	MS	42,740	60,587	07/01/2024	09/30/2034
683879-AF-7	OPTICS BIDCO SPA		C	1	3.A FE	3,559,303	102.0721	3,566,399	3,494,000	3,557,345		(1,958)			7.200	6.969	JJ	113,904	11,880	07/01/2024	07/18/2036
68389X-AV-7	ORACLE CORP			1,2	2.B FE	3,015,842	91.9259	3,112,610	3,386,000	3,034,279		18,437			4.300	5.731	JJ	69,968	72,799	04/30/2024	07/08/2034
68389X-BF-1	ORACLE CORP			1,2	2.B FE	9,192,505	79.0213	9,087,447	11,500,000	9,226,132		33,627			4.125	5.791	MN	60,615	340,313	08/15/2024	05/15/2045
68389X-BM-6	ORACLE CORP			1,2	2.B FE	12,878,920	96.9494	12,603,421	13,000,000	12,881,038		60,381			2.650	3.173	JJ	158,853	344,500	09/23/2022	07/15/2026
68389X-BN-4	ORACLE CORP			1,2	2.B FE	9,213,024	96.1459	9,423,262	9,801,000	9,474,350		105,051			3.250	4.501	MN	40,701	318,533	05/26/2022	11/15/2027
68389X-BQ-7	ORACLE CORP			1,2	2.B FE	2,767,870	76.2161	2,667,562	3,500,000	2,774,014		6,144			4.000	5.623	MN	17,889	70,000	08/15/2024	11/15/2047
68389X-BW-4	ORACLE CORP			1,2	2.B FE	4,134,301	78.1853	4,777,124	6,110,000	4,260,368		63,097			3.600	6.813	AO	54,990	199,980	06/24/2024	04/01/2040
68389X-BZ-7	ORACLE CORP			1,2	2.B FE	26,177,535	77.9744	24,721,776	31,705,000	26,447,015		148,001			3.650	5.124	MS	308,595	961,866	07/10/2024	03/25/2041
68389X-CC-7	ORACLE CORP			1,2	2.B FE	2,344,077	96.3993	2,400,344	2,490,000	2,382,879		38,802			1.650	5.315	MS	10,956	17,243	11/22/2024	03/25/2026
68389X-CD-5	ORACLE CORP			1,2	2.B FE	4,892,450	92.4487	4,770,352	5,160,000	4,955,060		48,153			2.300	3.584	MS	31,648	107,640	11/22/2024	03/25/2028
68389X-CE-3	ORACLE CORP			1,2	2.B FE	4,424,769	87.9939	3,942,127	4,480,000	4,425,139		640			2.875	3.081	MS	34,347	115,000	11/22/2024	03/25/2031
68389X-CF-0	ORACLE CORP			1	2.B FE	9,986,900	100.9903	10,099,034	10,000,000	9,996,440		4,807			5.800	5.843	MN	82,167	580,000	11/07/2022	11/10/2025
68389X-CH-6	ORACLE CORP			1,2	2.B FE	11,329,102	104.8881	11,852,353	11,300,000	11,328,886		(888)			6.150	6.085	MN	100,382	670,350	11/22/2024	11/09/2029
68389X-CJ-2	ORACLE CORP			1,2	2.B FE	19,964,800	105.9771	21,195,426	20,000,000	19,972,452		4,631			6.250	6.272	MN	180,556	1,250,000	11/07/2022	11/09/2032
68389X-CK-9	ORACLE CORP			1,2	2.B FE	19,987,400	111.9727	22,394,549	20,000,000	19,990,069		2,516			6.900	6.904	MN	199,333	1,380,000	11/07/2022	11/09/2052
68389X-CP-8	ORACLE CORP			1,2	2.B FE	47,964,336	97.3630	47,110,049	48,386,000	48,015,255		33,061			4.900	5.016	FA	954,951	2,042,957	08/05/2024	02/06/2033
68389X-CS-2	ORACLE CORP			1,2	2.B FE	775,391	96.5972	772,778	800,000	775,908		517			4.200	4.920	MS	8,773		11/22/2024	09/27/2029
68389X-CT-0	ORACLE CORP			1,2	2.B FE	9,970,800	94.7748	9,477,482	10,000,000	9,971,414		614			4.700	4.737	MS	122,722		09/25/2024	09/27/2034
68404L-AA-0	OPTION CARE HEALTH INC			1,2	4.B FE	5,463,000	92.2214	4,979,955	5,400,000	4,979,955	105,238	(5,581)			4.375	4.239	AO	40,031	236,250	12/22/2021	10/31/2029
68622T-AA-9	ORGANON & CO			1,2	3.B FE	7,750,166	93.9485	7,180,482	7,643,000	7,180,482	157,768	(12,377)			4.125	3.931	AO	53,421	315,274	12/22/2021	04/30/2028
68622T-AB-7	ORGANON & CO			1,2	4.A FE	13,326,932	89.8810	12,668,723	14,095,000	12,572,328	283,206	42,927			5.125	6.121	AO	122,401	509,681	12/20/2024	04/30/2031
688239-AF-9	OSHKOSH CORP			1,2	2.B FE	6,935,779	98.6759	6,867,846	6,960,000	6,950,845		2,812			4.600	4.643	MN	40,909	320,160	05/03/2018	05/15/2028
68902V-AK-3	OTIS WORLDWIDE CORP			1,2	2.B FE	20,997,760	88.8280	20,773,308	23,386,000	21,158,036		160,276			2.565	4.677	FA	226,610	107,550	08/23/2024	02/15/2030
69047Q-AA-0	OVINTIV INC			1	2.C FE	894,548	100.2332	902,098	900,000	898,742		3,358			5.650	6.039	MN	6,498	50,850	09/27/2023	05/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69047Q-AB-8	OVINTIV INC			1,2	2.C FE	6,998,110	101.4028	7,098,199	7,000,000	6,999,074		767			5.650	5.654	MN	50,536	395,500	05/16/2023	05/15/2028
69047Q-AC-6	OVINTIV INC			1,2	2.C FE	6,985,510	102.3608	7,165,259	7,000,000	6,987,569		1,448			6.250	6.277	JJ	201,736	492,188	05/16/2023	07/15/2033
69073T-AU-7	OWENS-BROCKWAY GLASS CONTAINER INC			1,2	4.B FE	6,600,000	97.3220	6,423,252	6,600,000	6,423,252	(176,748)				7.250	7.248	MN	61,142	478,500	05/12/2023	05/15/2031
69073T-AV-5	OWENS-BROCKWAY GLASS CONTAINER INC			1,2	4.B FE	4,348,275	95.6155	4,159,273	4,350,000	4,159,273	(189,024)	22			7.375	7.382	JD	26,734	161,297	11/22/2024	06/01/2032
690742-AF-8	OWENS CORNING			1,2	2.B FE	988,387	97.8022	1,017,143	1,040,000	1,006,940		15,050			3.400	5.476	FA	13,358	26,350	05/28/2024	08/15/2026
690742-AJ-0	OWENS CORNING			1,2	2.B FE	7,982,960	95.2495	7,619,958	8,000,000	7,991,538		1,926			3.950	3.975	FA	119,378	316,000	07/29/2019	08/15/2029
693304-BF-3	PECO ENERGY CO			1,2	1.E FE	11,975,760	98.2572	11,790,866	12,000,000	11,979,012		2,253			4.900	4.926	JD	26,133	588,000	06/15/2023	06/15/2033
69346V-AA-7	PERFORMANCE FOOD GROUP INC			1,2	4.A FE	274,672	99.1547	277,633	280,000	275,981		1,309			5.500	6.068	AO	3,251	15,400	01/03/2024	10/15/2027
693475-BU-8	PNC FINANCIAL SERVICES GROUP INC			2,5	1.G FE	3,603,821	109.1562	3,696,028	3,386,000	3,592,193		(11,629)			6.875	5.975	AO	45,911	116,394	04/30/2024	10/20/2034
693475-BX-2	PNC FINANCIAL SERVICES GROUP INC			2,5	1.G FE	7,154,000	101.4103	7,098,720	7,000,000	7,142,573		(11,427)			5.492	4.966	MN	50,191	192,220	08/05/2024	05/14/2030
69351U-BA-0	PPL ELECTRIC UTILITIES CORP			1,2	1.E FE	19,795,000	98.8128	19,762,560	20,000,000	19,825,587		17,572			5.000	5.129	MN	127,778	1,000,000	02/27/2023	05/15/2033
69351U-BC-6	PPL ELECTRIC UTILITIES CORP			1,2	1.E FE	2,495,050	97.3858	2,434,644	2,500,000	2,495,614		564			4.850	4.874	FA	45,806	74,097	01/02/2024	02/15/2034
69352P-AT-0	PPL CAPITAL FUNDING INC			1,2	2.A FE	2,783,680	98.4187	2,755,722	2,800,000	2,784,151		471			5.250	5.325	MS	57,983		11/22/2024	09/01/2034
69353R-EQ-7	PNC BANK NA (DELAWARE)			2	1.F FE	382,726	99.3545	357,676	360,000	362,370		(7,113)			3.250	1.252	JD	975	11,700	12/22/2021	06/01/2025
69353R-FW-3	PNC BANK NA (DELAWARE)			2	1.F FE	10,000,000	100.0287	10,002,865	10,000,000	10,000,000					5.043	5.114	JAJO	42,048		11/25/2024	01/15/2027
69353R-FX-1	PNC BANK NA (DELAWARE)			1,2,5	1.F FE	5,000,000	100.0446	5,002,228	5,000,000	5,000,000					4.775	4.784	JJ	19,233		11/25/2024	01/15/2027
694308-HP-5	PACIFIC GAS AND ELECTRIC CO			1,2	2.B FE	545,125	97.7745	567,092	580,000	565,381		11,987			2.950	5.214	MS	5,703	17,110	04/05/2023	03/01/2026
694308-HS-9	PACIFIC GAS AND ELECTRIC CO			1,2	2.B FE	897,677	96.5292	936,333	970,000	929,323		17,127			3.300	5.346	MS	9,425	32,010	02/06/2023	03/15/2027
694308-HW-0	PACIFIC GAS AND ELECTRIC CO			1,2	2.B FE	5,160,100	95.5396	4,776,979	5,000,000	5,067,285		(23,932)			3.300	2.774	JD	13,750	165,000	09/22/2020	12/01/2027
694308-JF-5	PACIFIC GAS AND ELECTRIC CO			1,2	2.B FE	9,981,400	93.2895	9,328,953	10,000,000	9,992,977		2,692			2.100	2.128	FA	87,500	210,000	06/16/2020	08/01/2027
694308-JG-3	PACIFIC GAS AND ELECTRIC CO			1,2	2.B FE	11,987,520	85.5078	10,260,932	12,000,000	11,992,560		1,248			2.500	2.511	FA	125,000	300,000	06/16/2020	02/01/2031
694308-JH-1	PACIFIC GAS AND ELECTRIC CO			1,2	2.B FE	7,960,080	74.8272	5,986,179	8,000,000	7,967,057		1,741			3.300	3.334	FA	110,000	264,000	06/16/2020	08/01/2040
694308-JJ-7	PACIFIC GAS AND ELECTRIC CO			1,2	2.B FE	15,504,694	68.5037	12,667,705	18,492,000	15,627,057		50,793			3.500	4.477	FA	269,675	647,220	08/30/2022	08/01/2050
694308-JQ-1	PACIFIC GAS AND ELECTRIC CO			1,2	2.B FE	15,901,910	86.3301	14,676,121	17,000,000	15,910,177		38,580			4.500	5.063	JJ	382,500	765,000	12/19/2023	07/01/2040
694308-JT-5	PACIFIC GAS AND ELECTRIC CO			1,2	2.B FE	9,669,791	88.6638	8,511,729	9,600,000	9,649,284		(6,975)			3.250	3.158	JD	26,000	312,000	12/22/2021	06/01/2031
694308-JW-8	PACIFIC GAS AND ELECTRIC CO			1,2	2.B FE	2,588,763	93.7019	2,436,250	2,600,000	2,595,810		1,160			3.000	3.050	JD	3,467	78,000	12/22/2021	06/15/2028
694308-KB-2	PACIFIC GAS AND ELECTRIC CO			1,2	2.B FE	4,996,600	96.6479	4,832,396	5,000,000	4,998,070		661			4.200	4.210	MS	70,000	210,000	02/16/2022	03/01/2029
694308-KD-8	PACIFIC GAS AND ELECTRIC CO			1,2	2.B FE	16,946,645	89.5621	15,673,364	17,500,000	16,956,917		8,997			5.250	5.466	MS	306,250	918,750	01/09/2024	03/01/2052
694308-KG-1	PACIFIC GAS AND ELECTRIC CO			1,2	2.B FE	5,981,940	102.6523	6,159,140	6,000,000	5,985,800		1,689			5.900	5.940	JD	15,733	354,000	06/06/2022	06/15/2032
694308-KH-9	PACIFIC GAS AND ELECTRIC CO			1,2	2.B FE	19,318,536	108.9532	21,463,778	19,700,000	19,327,012		5,683			6.750	6.902	JJ	613,163	1,282,500	11/22/2024	01/15/2053
694308-KK-2	PACIFIC GAS AND ELECTRIC CO			1,2	2.B FE	8,408,944	108.2297	9,091,292	8,400,000	8,410,557		1,379			6.700	6.689	AO	140,700	536,000	11/22/2024	04/01/2053
694308-KM-8	PACIFIC GAS AND ELECTRIC CO			1,2	2.B FE	27,607,400	105.4074	29,262,161	27,761,000	27,625,967		12,830			6.400	6.476	JD	78,965	1,776,704	06/29/2023	06/15/2033
694308-KP-1	PACIFIC GAS AND ELECTRIC CO			1,2	2.B FE	22,942,500	109.5224	25,190,141	23,000,000	22,947,101		4,035			6.950	6.984	MS	470,669	1,363,165	11/06/2023	03/15/2034
694308-KQ-9	PACIFIC GAS AND ELECTRIC CO			1,2	2.B FE	19,986,600	101.6308	20,326,155	20,000,000	19,992,381		5,781			5.550	5.560	MN	141,833	792,417	02/26/2024	05/15/2029
694308-KR-7	PACIFIC GAS AND ELECTRIC CO			1,2	2.B FE	9,987,600	102.2521	10,225,213	10,000,000	9,990,678		3,078			5.800	5.813	MN	74,111	414,056	02/26/2024	05/15/2034
694308-KT-3	PACIFIC GAS AND ELECTRIC CO			1,2	2.B FE	6,966,330	98.6281	6,903,967	7,000,000	6,966,739		409			5.900	5.934	AO	133,078		09/03/2024	10/01/2054
695114-DC-9	PACIFICORP			1,2	1.F FE	810,553	100.8795	807,036	800,000	810,422		(132)			5.300	5.044	FA	16,018		11/22/2024	02/15/2031
695114-DD-7	PACIFICORP			1,2	1.F FE	1,958,622	99.3514	1,947,288	1,960,000	1,958,937		315			5.450	5.457	FA	40,354	46,628	11/22/2024	02/15/2034
695114-DE-5	PACIFICORP			1,2	1.F FE	5,963,940	97.1747	5,830,482	6,000,000	5,964,507		567			5.800	5.842	JJ	160,467	183,667	01/03/2024	01/15/2055
695156-AX-7	PACKAGING CORP OF AMERICA			1,2	2.B FE	1,998,480	102.0697	2,041,394	2,000,000	1,998,716		227			5.700	5.709	JD	9,500	114,317	11/27/2023	12/01/2033
69527A-AA-4	PACTIV EVERGREEN GROUP ISSUER INC			1,2	4.A FE	3,000,000	99.9201	2,997,604	3,000,000	2,997,604	192,919				4.375	4.374	AO	27,708	131,250	09/17/2021	10/15/2028
69754A-AA-8	PALOMINO FUNDING TRUST I			1,2	2.C FE	20,000,000	104.6954	20,939,074	20,000,000	20,000,000					7.233	7.230	MN	176,807	1,446,600	06/08/2023	05/17/2028
69865*-AA-7	PANTHER FORGE HOLDINGS, LLC				2.C PL	15,991,532	100.0000	15,991,532	15,991,532	15,991,532					6.140	6.140	N/A	51,821		12/04/2024	06/30/2049
69867R-AA-5	PANTHER ESCROW ISSUER LLC			1,2	4.B FE	28,892,054	100.9994	29,037,337	28,750,000	28,809,466	(80,068)	(2,519)			7.125	7.025	JD	91,042	1,405,456	12/04/2024	06/01/2031
70137T-AP-0	PARKLAND CORP			1,2	3.C FE	14,974,704	99.0471	14,481,679	14,621,000	14,481,679	(21,600)	(58,687)			5.875	5.209	JJ	396,087	858,984	03/04/2020	07/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
70137W-AL-2	PARKLAND CORP			1,2	3.B FE	8,802,685	91.7906	8,146,415	8,875,000	8,126,506	(17,538)	9,103			4.625	4.764	MN	68,411	410,469	09/27/2023	05/01/2030
70137W-AN-8	PARKLAND CORP			1,2	3.C FE	4,425,000	98.9601	4,378,985	4,425,000	4,378,985	(46,015)				6.625	6.625	FA	109,934		08/12/2024	08/15/2032
70462G-AB-4	PEACEHEALTH			1,2	1.G FE	10,000,000	96.8977	9,689,765	10,000,000	10,000,000					1.375	1.375	MN	17,569	137,500	10/01/2020	11/15/2025
708696-BZ-1	FIRSTENERGY PENNSYLVANIA ELECTRIC CO			1,2	1.G FE	2,911,429	94.0104	2,742,284	2,917,000	2,914,346		612			3.600	3.622	JD	8,751	105,012	05/28/2019	06/01/2029
70932M-AD-9	PENNYMAC FINANCIAL SERVICES INC			1,2	3.C FE	4,870,943	104.7703	5,133,744	4,900,000	4,875,514		4,358			7.875	7.999	JD	17,150	390,163	12/06/2023	12/15/2029
70932M-AE-7	PENNYMAC FINANCIAL SERVICES INC			1,2	3.C FE	8,598,895	101.2708	8,759,926	8,650,000	8,601,809	(921)	3,835			7.125	7.241	MN	78,751	289,354	11/22/2024	11/15/2030
709599-BE-3	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	12,407,700	99.4529	12,332,162	12,400,000	12,404,472		(5,495)			4.450	4.401	JJ	232,982	551,800	12/22/2021	01/29/2026
709599-BH-6	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	2,986,620	92.5059	2,775,176	3,000,000	2,993,124		1,386			3.350	3.402	MN	16,750	100,500	09/10/2019	11/01/2029
709599-BM-5	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	4,998,950	95.4664	4,773,319	5,000,000	4,999,704		214			1.700	1.704	JD	3,778	85,000	04/06/2021	06/15/2026
709599-BN-3	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	1,840,233	98.7083	1,875,457	1,900,000	1,859,185		14,646			4.400	5.322	JJ	41,800	83,600	09/27/2023	07/01/2027
709599-BR-4	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	3,987,800	102.3803	4,095,213	4,000,000	3,992,797		2,574			5.875	5.944	MN	30,028	235,000	11/14/2022	11/15/2027
709599-BW-3	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	5,230,500	102.9412	5,147,059	5,000,000	5,208,677		(21,823)			6.050	4.743	FA	126,042		08/05/2024	08/01/2028
709599-CA-0	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	14,981,400	100.3601	15,054,021	15,000,000	14,983,398		1,998			5.250	5.278	JJ	415,625		06/13/2024	07/01/2029
71376L-AE-0	PERFORMANCE FOOD GROUP INC			2	4.A FE	494,572	92.7833	482,473	520,000	482,473	(13,258)	1,159			4.250	5.413	FA	9,208		10/02/2024	08/01/2029
71376L-AF-7	PERFORMANCE FOOD GROUP INC			1,2	4.A FE	4,001,508	99.9954	3,999,817	4,000,000	3,999,817	(1,681)	(9)			6.125	6.119	MS	74,181		11/22/2024	09/15/2032
714046-AG-4	REVVITY INC			1,2	2.B FE	4,414,750	92.2638	4,613,192	5,000,000	4,555,728		81,548			3.300	5.469	MS	48,583	165,000	03/22/2023	09/15/2029
714046-AM-1	REVVITY INC			1,2	2.B FE	14,989,200	89.5734	13,436,004	15,000,000	14,994,253		1,655			1.900	1.911	MS	83,917	285,000	09/08/2021	09/15/2028
714046-AN-9	REVVITY INC			1,2	2.B FE	7,897,300	82.3966	8,239,659	10,000,000	8,263,653		211,730			2.250	5.370	MS	66,250	225,000	03/22/2023	09/15/2031
71424V-AA-8	PERMIAN RESOURCES OPERATING LLC			1,2	3.B FE	12,217,588	101.5110	12,317,340	12,134,000	12,162,499	(48,221)	(6,963)			7.000	6.884	JJ	391,659	635,309	11/22/2024	01/15/2032
71424V-AB-6	PERMIAN RESOURCES OPERATING LLC			1,2	3.B FE	4,900,000	98.7060	4,836,593	4,900,000	4,836,593	(63,407)				6.250	6.250	FA	124,201		07/29/2024	02/01/2033
716973-AB-8	PFIZER INVESTMENT ENTERPRISES PTE LTD		C	1,2	1.F FE	24,954,000	99.8493	24,962,321	25,000,000	24,958,093		4,093			4.450	4.577	MN	129,792	556,250	11/13/2024	05/19/2026
716973-AC-6	PFIZER INVESTMENT ENTERPRISES PTE LTD		C	1,2	1.F FE	2,720,731	99.1213	2,700,065	2,724,000	2,721,807		710			4.450	4.476	MN	14,142	121,218	05/16/2023	05/19/2028
716973-AF-9	PFIZER INVESTMENT ENTERPRISES PTE LTD		C	1,2	1.F FE	8,976,700	93.8717	9,387,170	10,000,000	9,012,949		29,607			5.110	6.004	MN	59,617	511,000	10/03/2023	05/19/2043
718172-AP-4	PHILIP MORRIS INTERNATIONAL INC				1.G FE	6,207,167	86.6599	5,974,330	6,894,000	6,243,795		22,730			4.500	5.337	MS	87,037	310,230	04/06/2023	03/20/2042
718172-BD-0	PHILIP MORRIS INTERNATIONAL INC				1.G FE	18,136,400	89.4466	17,889,312	20,000,000	18,224,414		53,178			4.875	5.646	MN	124,583	975,000	04/13/2023	11/15/2043
718172-CE-7	PHILIP MORRIS INTERNATIONAL INC			1,2	1.F FE	561,080	95.1339	551,777	580,000	562,380		1,300			3.125	4.159	MS	5,991		10/02/2024	03/02/2028
718172-CS-6	PHILIP MORRIS INTERNATIONAL INC			1,2	1.F FE	440,678	83.5291	451,057	540,000	448,345		7,667			1.750	5.158	MN	1,575	4,725	06/04/2024	11/01/2030
718172-CV-9	PHILIP MORRIS INTERNATIONAL INC			1,2	1.F FE	44,780,850	101.2030	45,541,351	45,000,000	44,869,269		43,992			5.125	5.235	MN	281,875	2,306,250	11/15/2022	11/17/2027
718172-CW-7	PHILIP MORRIS INTERNATIONAL INC			1,2	1.F FE	18,397,067	103.0020	18,952,374	18,400,000	18,401,997		2,834			5.625	5.622	MN	126,500	1,012,500	11/22/2024	11/17/2029
718172-CX-5	PHILIP MORRIS INTERNATIONAL INC			1,2	1.F FE	25,331,164	102.8254	26,045,666	25,330,000	25,332,812		1,461			5.750	5.748	MN	178,014	1,456,475	02/02/2023	11/17/2032
718172-CZ-0	PHILIP MORRIS INTERNATIONAL INC			1,2	1.F FE	24,680,410	100.2402	24,659,100	24,600,000	24,656,338		(14,949)			4.875	4.793	FA	453,050	1,170,000	11/22/2024	02/15/2028
718172-DA-4	PHILIP MORRIS INTERNATIONAL INC			1,2	1.F FE	34,470,707	100.5281	34,581,663	34,400,000	34,458,876		(7,833)			5.125	5.085	FA	666,022	1,742,500	11/22/2024	02/15/2030
718172-DB-2	PHILIP MORRIS INTERNATIONAL INC			1,2	1.F FE	47,240,110	100.1936	47,090,972	47,000,000	47,209,988		(18,136)			5.375	5.305	FA	954,361	2,526,250	04/27/2023	02/15/2033
718172-DC-0	PHILIP MORRIS INTERNATIONAL INC			1,2	1.F FE	14,878,650	101.4344	15,215,167	15,000,000	14,908,656		23,215			5.250	5.435	MS	249,375	787,500	09/05/2023	09/07/2028
718172-DD-8	PHILIP MORRIS INTERNATIONAL INC			1,2	1.F FE	19,766,000	102.3886	20,477,719	20,000,000	19,805,047		30,287			5.500	5.703	MS	348,333	1,100,000	09/05/2023	09/07/2030
718172-DE-6	PHILIP MORRIS INTERNATIONAL INC			1,2	1.F FE	26,389,690	101.5935	27,430,249	27,000,000	26,452,862		49,816			5.625	5.927	MS	480,938	1,518,750	09/21/2023	09/07/2033
718172-DH-9	PHILIP MORRIS INTERNATIONAL INC			1,2	1.F FE	16,754,690	100.0074	17,001,251	17,000,000	16,780,893		26,203			5.125	5.375	FA	333,979	435,625	02/09/2024	02/13/2031
718172-DJ-5	PHILIP MORRIS INTERNATIONAL INC			1,2	1.F FE	13,054,008	98.8329	13,229,773	13,386,000	13,075,084		21,077			5.250	5.578	FA	269,393	351,383	04/30/2024	02/13/2034
718172-DP-1	PHILIP MORRIS INTERNATIONAL INC			1,2	1.F FE	786,143	97.7946	782,357	800,000	786,336		192			4.750	5.048	MN	6,333		11/22/2024	11/01/2031
718546-AR-5	PHILLIPS 66			1,2	2.A FE	4,995,000	96.9577	4,847,887	5,000,000	4,998,368		701			3.900	3.911	MS	57,417	195,000	02/26/2018	03/15/2028
718547-AT-9	PHILLIPS 66 CO			1,2	2.A FE	7,386,196	100.8150	7,460,308	7,400,000	7,392,017		3,443			4.950	4.990	JD	30,525	356,400	11/22/2024	12/01/2027
718547-AU-6	PHILLIPS 66 CO			1,2	2.A FE	43,812,663	100.2666	43,315,174	43,200,000	43,793,157		(19,506)			5.250	4.990	JD	100,800	1,446,083	11/22/2024	06/15/2031
718547-AY-8	PHILLIPS 66 CO			1,2	2.A FE	9,995,100	94.4801	9,448,008	10,000,000	9,995,251		151			4.950	4.956	MS	151,250		09/09/2024	03/15/2035
71880K-AB-7	PHINIA INC			1,2	3.B FE	1,861,000	99.4587	1,850,926	1,861,000	1,850,926	(10,074)				6.625	6.623	AO	35,617		09/10/2024	10/15/2032
71951Q-AC-6	DOC DR LLC			1,2	2.A FE	718,166	84.5105	608,476	720,000	718,692		187			2.625	2.654	MN	3,150	19,620	12/22/2021	11/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
71953*-AA-6	EQT PIBB SENIOR 11/2049				2.B PL	45,000,000	100.0000	45,000,000	45,000,000	45,000,000					6.410	6.410	N/A	8,013		11/22/2024	11/22/2049
71953L-AA-9	WILLIAMS SCOTSMAN INC			1,2	3.C FE	10,459,648	99.6250	10,533,351	10,573,000	10,531,274	(15,045)	56,620			6.125	6.700	JD	28,782	647,596	10/18/2023	06/15/2025
720186-AQ-8	PIEDMONT NATURAL GAS COMPANY INC			1,2	2.A FE	14,999,850	99.9846	14,997,688	15,000,000	15,000,000		144			5.400	5.400	JD	36,000	810,000	06/05/2023	06/15/2033
720186-AR-6	PIEDMONT NATURAL GAS COMPANY INC			1,2	2.A FE	9,994,300	96.9305	9,693,050	10,000,000	9,994,471		171			5.100	5.107	FA	194,083		08/12/2024	02/15/2035
721283-AB-5	PIKE CORP			1,2	4.C FE	2,000,000	105.4955	2,109,910	2,000,000	2,000,000					8.625	8.620	JJ	72,354	113,563	11/29/2023	01/31/2031
72147K-AK-4	PILGRIMS PRIDE CORP			1,2	2.C FE	24,828,000	101.8868	25,471,694	25,000,000	24,849,608		13,001			6.250	6.343	JJ	781,250	1,875,000	04/04/2023	07/01/2033
723484-AH-4	PINNACLE WEST CAPITAL CORP			1,2	2.B FE	27,997,200	98.3192	27,529,377	28,000,000	27,999,753		588			1.300	1.302	JD	16,178	364,000	06/10/2020	06/15/2025
723787-AV-9	PIONEER NATURAL RESOURCES CO			1	1.D FE	1,401,977	100.6887	1,409,641	1,400,000	1,402,109		15			5.100	4.972	MS	18,247	51,000	11/22/2024	03/29/2026
724479-AP-5	PITNEY BOWES INC			1,2	4.B FE	244,262	99.5157	258,741	260,000	247,327		3,065			6.875	9.380	MS	5,263	8,938	05/28/2024	03/15/2027
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP			1,2	2.B FE	23,673,012	84.8100	22,991,133	27,109,000	23,773,110		75,385			4.900	5.942	FA	501,818	1,234,212	11/20/2024	02/15/2045
72650R-BJ-0	PLAINS ALL AMERICAN PIPELINE LP			1,2	2.B FE	1,884,788	99.8523	1,897,193	1,900,000	1,891,524		8,989			4.650	5.163	AO	18,652	88,350	09/27/2023	10/15/2025
72650R-BM-3	PLAINS ALL AMERICAN PIPELINE LP			1,2	2.B FE	19,978,458	93.0114	20,397,410	21,930,000	20,337,693		227,585			3.550	5.222	JD	34,601	689,765	08/05/2024	12/15/2029
72650R-BN-1	PLAINS ALL AMERICAN PIPELINE LP			1,2	2.B FE	14,917,217	92.7982	13,901,170	14,980,000	14,930,176		3,892			3.800	3.864	MS	167,610	551,000	11/22/2024	09/15/2030
72650R-BP-6	PLAINS ALL AMERICAN PIPELINE LP			1,2	2.B FE	24,988,250	99.7919	24,947,977	25,000,000	24,992,810		4,560			5.700	5.703	MS	728,333		06/17/2024	09/15/2034
72702A-AA-5	PLANET FINANCIAL GROUP LLC			1,2	5.A FE	3,475,000	101.7881	3,537,135	3,475,000	3,475,000					10.500	10.499	JD	21,284		12/05/2024	12/15/2029
737446-AP-9	POST HOLDINGS INC			1,2	4.B FE	5,673,084	96.7609	5,649,870	5,839,000	5,504,135	30,010	19,821			5.500	6.043	JD	14,273	321,145	10/03/2022	12/15/2029
737446-AQ-7	POST HOLDINGS INC			1,2	4.B FE	773,327	92.2248	783,911	850,000	783,102	(29)	8,721			4.625	6.403	AO	8,299	39,313	03/05/2024	04/15/2030
737679-DH-0	POTOMAC ELECTRIC POWER CO			1,2	1.F FE	6,973,400	99.1256	6,938,792	7,000,000	6,975,256		1,856			5.200	5.249	MS	107,178	193,122	02/26/2024	03/15/2034
74166M-AE-6	PRIME SECURITY SERVICES BORROWER LLC			1,2	4.B FE	918,096	99.4504	924,888	930,000	919,875		1,779			6.250	6.652	JJ	26,802	29,063	06/04/2024	01/15/2028
74168L-AA-4	PRIMO WATER HOLDINGS INC			1,2	4.A FE	17,010,374	92.9923	16,086,740	17,299,000	16,086,740	104,097	34,670			4.375	4.662	AO	128,241	734,956	11/22/2024	04/30/2029
74319R-AA-9	PROG HOLDINGS INC			1,2	4.A FE	468,995	96.0325	480,162	500,000	471,814		2,819			6.000	7.400	MN	3,833	15,000	05/28/2024	11/15/2029
743756-AB-4	PROVIDENCE HEALTH & SERVICES			1,2	1.F FE	6,581,610	96.4655	6,752,583	7,000,000	6,716,821		135,211			2.746	5.200	AO	48,055	192,220	02/08/2024	10/01/2026
744448-BZ-3	PUBLIC SERVICE COMPANY OF COLORADO			1	1.F FE	2,273,607	105.6816	2,368,325	2,241,000	2,271,717		(1,346)			6.250	6.093	MS	46,688	140,063	08/17/2023	09/01/2037
744448-CK-5	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.E FE	2,407,250	82.1847	2,297,063	2,795,000	2,422,822		11,061			4.300	5.425	MS	35,388	120,185	07/21/2023	03/15/2044
744448-CN-9	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.E FE	1,444,920	74.1633	1,483,266	2,000,000	1,459,047		11,267			3.800	6.011	JD	3,378	76,000	09/21/2023	06/15/2047
744448-CY-5	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.E FE	7,329,704	92.8880	6,873,709	7,400,000	7,331,578		1,360			5.250	5.313	AO	97,125	367,500	11/22/2024	04/01/2053
744448-CZ-2	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.E FE	9,975,100	100.1226	10,012,262	10,000,000	9,977,426		2,326			5.350	5.381	MN	68,361	328,431	04/01/2024	05/15/2034
744448-DA-6	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.E FE	4,987,350	99.7654	4,988,271	5,000,000	4,988,021		671			5.750	5.767	MN	36,736	176,493	04/01/2024	05/15/2054
744533-BQ-2	PUBLIC SERVICE COMPANY OF OKLAHOMA			1,2	2.A FE	19,938,000	98.4204	19,684,081	20,000,000	19,948,317		5,542			5.250	5.290	JJ	484,167	1,050,000	01/03/2023	01/15/2033
744538-AF-6	PUBLIC SERVICE COMPANY OF NEW HAMPSHIRE			1,2	1.E FE	14,977,950	100.9417	15,141,254	15,000,000	14,981,529		3,129			5.350	5.368	AO	200,625	815,875	09/18/2023	10/01/2033
74456Q-CK-0	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	2,498,375	99.0762	2,476,905	2,500,000	2,498,705		191			4.900	4.908	JD	5,444	122,500	11/30/2022	12/15/2032
74456Q-CN-4	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	5,504,834	100.0664	5,515,657	5,512,000	5,505,849		792			5.200	5.216	FA	119,427	281,847	08/03/2023	08/01/2033
744573-AQ-9	PUBLIC SERVICE ENTERPRISE GROUP INC			1,2	2.B FE	5,392,800	83.2775	5,829,427	7,000,000	5,677,796		195,800			1.600	5.559	FA	42,311	112,000	07/06/2023	08/15/2030
744573-AV-8	PUBLIC SERVICE ENTERPRISE GROUP INC			1,2	2.B FE	9,989,500	102.8686	10,286,858	10,000,000	9,994,242		2,602			5.850	5.872	MN	74,750	585,000	11/04/2022	11/15/2027
744573-AW-6	PUBLIC SERVICE ENTERPRISE GROUP INC			1,2	2.B FE	29,968,200	103.1405	30,942,158	30,000,000	29,978,507		8,975			5.875	5.896	AO	372,083	1,816,354	10/02/2023	10/15/2028
744573-AX-4	PUBLIC SERVICE ENTERPRISE GROUP INC			1,2	2.B FE	19,944,600	104.2008	20,840,165	20,000,000	19,952,490		6,908			6.125	6.160	AO	258,611	1,262,431	10/02/2023	10/15/2033
744573-AY-2	PUBLIC SERVICE ENTERPRISE GROUP INC			1,2	2.B FE	1,619,014	101.0324	1,616,519	1,600,000	1,618,599		(415)			5.200	4.888	AO	20,800		11/22/2024	04/01/2029
745310-AH-5	PUGET ENERGY INC			1,2	2.C FE	9,494,800	99.3877	9,938,766	10,000,000	9,924,576		197,904			3.650	5.746	MN	46,639	365,000	09/28/2022	05/15/2025
745310-AK-8	PUGET ENERGY INC			1,2	2.C FE	8,176,942	94.2820	7,721,695	8,190,000	8,182,023		1,422			4.100	4.120	JD	14,924	335,790	12/10/2020	06/15/2030
745310-AM-4	PUGET ENERGY INC			1,2	2.C FE	5,582,728	91.2885	5,148,672	5,640,000	5,584,372		1,644			2.379	2.670	JD	5,963	126,563	11/22/2024	06/15/2028
745332-CM-6	PUGET SOUND ENERGY INC			1,2	1.F FE	6,999,930	99.3465	6,954,253	7,000,000	6,999,985		55			5.330	5.330	JD	16,582	190,696	06/04/2024	06/15/2034
74834L-BA-7	QUEST DIAGNOSTICS INC			1,2	2.A FE	6,780,076	96.9314	6,591,332	6,800,000	6,790,249		1,944			4.200	4.235	JD	793	285,600	03/07/2019	06/30/2029
74834L-BD-1	QUEST DIAGNOSTICS INC			1,2	2.A FE	12,993,110	107.0775	13,920,076	13,000,000	12,996,162		2,970			6.400	6.404	MN	71,644	899,022	10/30/2023	11/30/2033
74834L-BE-9	QUEST DIAGNOSTICS INC			1,2	2.A FE	6,998,460	99.8555	6,989,884	7,000,000	6,998,460					4.600	4.609	JD	14,311	103,756	08/15/2024	12/15/2027
74834L-BF-6	QUEST DIAGNOSTICS INC			1,2	2.A FE	14,984,100	98.3734	14,756,007	15,000,000	14,984,237		137			4.625	4.649	JD	30,833	223,542	08/15/2024	12/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74834L-BG-4	QUEST DIAGNOSTICS INC			1,2	2.A FE	9,960,900	97.0990	9,709,897	10,000,000	9,961,296		396			5.000	5.050	JD	22,222	161,111	08/15/2024	12/15/2034
74949L-AC-6	RELX CAPITAL INC			1,2	2.A FE	790,712	96.5251	772,201	800,000	795,657		971			4.000	4.142	MS	9,156	32,000	03/11/2019	03/18/2029
749685-AX-1	RPM INTERNATIONAL INC			1,2	2.B FE	5,392,224	98.3054	5,308,492	5,400,000	5,396,592		1,040			4.550	4.567	MS	81,900	245,700	02/25/2019	03/01/2029
74977R-DJ-0	COOPERATIEVE RABOBANK UA		C	2	1.G FE	13,700,000	97.1362	13,307,658	13,700,000	13,700,000					1.004	1.004	MS	37,062	137,548	09/17/2020	09/24/2026
74977R-DK-7	COOPERATIEVE RABOBANK UA		C	2	1.G FE	4,940,170	95.7411	4,787,055	5,000,000	4,974,538		11,569			1.106	1.347	FA	19,509	55,300	12/22/2021	02/24/2027
749983-AA-0	RWE FINANCE US LLC			1,2	2.B FE	10,958,090	100.3059	11,033,651	11,000,000	10,960,338		2,248			5.875	5.926	AO	134,635	323,125	04/11/2024	04/16/2034
749983-AB-8	RWE FINANCE US LLC			1,2	2.B FE	13,382,423	98.7646	13,234,453	13,400,000	13,382,584		162			6.250	6.260	AO	174,479	406,250	11/22/2024	04/16/2054
75041V-AB-0	RADIOLOGY PARTNERS INC			2	4.C FE	9,595,244	98.7500	9,838,586	9,963,125	9,641,408	(2,627)	48,790			7.775	8.726	JD	34,428	616,253	12/16/2024	01/31/2029
75041V-AC-8	RADIOLOGY PARTNERS INC			2	5.C FE	4,639,735	93.3140	4,793,409	5,136,859	4,678,740	(12,091)	51,096			9.898	12.222	FA	211,853	212,615	08/01/2024	02/15/2030
75102W-AG-3	RAKUTEN GROUP INC		C	1	3.B FE	1,497,669	109.0029	1,547,841	1,420,000	1,482,935		(14,734)			11.250	8.907	FA	60,350	83,865	06/24/2024	02/15/2027
75103A-AA-3	RAISING CANE'S RESTAURANTS LLC			1,2	4.B FE	15,761,750	107.1262	16,443,867	15,350,000	15,727,373		(26,777)			9.375	8.956	MN	239,844	1,411,081	12/07/2023	05/01/2029
75508X-AA-4	RAYONIER LP			1,2	2.C FE	7,408,072	84.7701	6,257,729	7,382,000	7,400,172		(2,716)			2.750	2.704	MN	24,812	203,005	12/22/2021	05/17/2031
75513E-CA-7	RTX CORP			1	2.A FE	2,770,591	92.1075	2,684,934	2,915,000	2,773,153		2,562			4.875	5.335	AO	30,000	71,053	08/02/2024	10/15/2040
75513E-CB-5	RTX CORP			1	2.A FE	9,108,455	88.7586	8,857,225	9,979,000	9,146,594		28,582			4.700	5.450	JD	20,845	469,013	09/22/2023	12/15/2041
75513E-CM-1	RTX CORP			1,2	2.A FE	2,002,607	81.8078	2,037,013	2,490,000	2,035,279		32,671			1.900	5.176	MS	15,770	23,655	06/04/2024	09/01/2031
75513E-CR-0	RTX CORP			1,2	2.A FE	23,881,836	99.1595	23,831,006	24,033,000	23,897,657		11,930			5.150	5.235	FA	426,319	1,117,190	11/22/2024	02/27/2033
75513E-CS-8	RTX CORP			1,2	2.A FE	15,359,287	94.9545	14,622,998	15,400,000	15,361,159		1,560			5.375	5.392	FA	285,114	806,250	11/22/2024	02/27/2053
75513E-CT-6	RTX CORP	LS		1,2	2.A FE	1,998,200	101.7811	2,035,623	2,000,000	1,998,968		686			5.750	5.780	MN	16,931	115,000	11/06/2023	11/08/2026
75513E-CV-1	RTX CORP			1,2	2.A FE	12,991,290	104.9031	13,637,399	13,000,000	12,992,427		997			6.000	6.011	MS	229,667	665,167	11/06/2023	03/15/2031
75513E-CW-9	RTX CORP			1,2	2.A FE	3,509,013	105.2995	3,565,442	3,386,000	3,502,686		(6,328)			6.100	5.606	MS	60,816	103,273	04/30/2024	03/15/2034
75886F-AE-7	REGENERON PHARMACEUTICALS INC			1,2	2.A FE	7,377,222	83.2273	6,326,107	7,601,000	7,414,867		27,094			1.750	2.182	MS	39,166	133,018	01/22/2024	09/15/2030
75968N-AD-3	RENAISSANCERE HOLDINGS LTD		C	1,2	1.G FE	922,250	94.1538	941,538	1,000,000	944,122		11,488			3.600	5.065	AO	7,600	36,000	04/05/2023	04/15/2029
75972B-AB-7	RENESAS ELECTRONICS CORP		C	1,2	2.B FE	22,000,000	94.7219	20,838,813	22,000,000	22,000,000					2.170	2.170	MN	47,740	477,400	11/18/2021	11/25/2026
760759-AK-6	REPUBLIC SERVICES INC			1	2.A FE	2,551,600	106.2283	2,655,709	2,500,000	2,549,409		(1,711)			6.200	6.000	MS	51,667	155,000	09/27/2023	03/01/2040
760759-AV-2	REPUBLIC SERVICES INC			1,2	2.A FE	2,603,220	87.8407	2,635,220	3,000,000	2,698,296		51,174			2.300	4.505	MS	23,000	69,000	02/03/2023	03/01/2030
760759-BA-7	REPUBLIC SERVICES INC			1,2	2.A FE	2,082,243	81.0024	2,073,661	2,560,000	2,091,527		9,284			2.375	5.137	MS	17,902	6,650	11/22/2024	03/15/2033
760759-BB-5	REPUBLIC SERVICES INC			1,2	2.A FE	28,498,567	99.7675	28,333,976	28,400,000	28,493,336		(6,516)			4.875	4.787	AO	346,125	1,243,125	11/22/2024	04/01/2029
760759-BH-2	REPUBLIC SERVICES INC			1,2	2.A FE	19,886,400	98.3709	19,674,184	20,000,000	19,896,518		9,652			5.000	5.073	JD	44,444	1,008,333	12/07/2023	12/15/2033
760759-BJ-8	REPUBLIC SERVICES INC			1,2	2.A FE	17,964,900	100.5387	18,096,959	18,000,000	17,967,020		2,120			5.000	5.043	MN	115,000	350,000	06/17/2024	11/15/2029
760759-BK-5	REPUBLIC SERVICES INC			1,2	2.A FE	9,969,600	99.0426	9,904,255	10,000,000	9,970,216		616			5.200	5.239	MN	66,444	202,222	06/17/2024	11/15/2034
761713-AZ-9	REYNOLDS AMERICAN INC			1	2.A FE	293,329	98.9090	257,163	260,000	290,721		(939)			6.150	5.158	MS	4,708	15,990	02/14/2022	09/15/2043
76174L-AA-1	PACTIV EVERGREEN GROUP ISSUER LLC			1,2	4.A FE	95,751	99.1716	99,172	100,000	95,903		152			4.000	5.608	AO	844		11/22/2024	10/15/2027
76174L-AA-1	PACTIV EVERGREEN GROUP ISSUER LLC	LS		1,2	4.A FE	7,000,000	99.1716	6,942,013	7,000,000	6,942,013	397,013				4.000	3.999	AO	59,111	280,000	09/21/2020	10/15/2027
76774L-AB-3	RB GLOBAL HOLDINGS INC			1,2	3.B FE	8,323,803	102.2390	8,475,613	8,290,000	8,315,835		(5,770)			6.750	6.639	MS	164,764	549,788	07/02/2024	03/15/2028
76774L-AC-1	RB GLOBAL HOLDINGS INC			1,2	4.A FE	15,492,650	104.5741	15,926,635	15,230,000	15,447,888	(9,474)	(29,830)			7.750	7.408	MS	347,540	1,180,325	01/29/2024	03/15/2031
775109-CG-4	ROGERS COMMUNICATIONS INC			1,2	2.C FE	14,425,474	96.6080	14,491,203	15,000,000	14,641,879		153,278			3.200	4.350	MS	141,333	480,000	07/27/2023	03/15/2027
775109-CH-2	ROGERS COMMUNICATIONS INC			1,2	2.C FE	19,910,030	89.9300	19,232,425	21,386,000	20,087,084		134,243			3.800	4.803	MS	239,286	748,334	04/30/2024	03/15/2032
775109-CJ-8	ROGERS COMMUNICATIONS INC			1,2	2.C FE	8,798,660	84.4521	8,656,344	10,250,000	8,864,142		46,716			4.500	5.742	MS	135,813	461,250	07/27/2023	03/15/2042
775109-CK-5	ROGERS COMMUNICATIONS INC	0		1,2	2.C FE	5,389,251	79.9425	4,796,549	6,000,000	5,403,507		10,232			4.550	5.240	MS	80,383	273,000	07/27/2023	03/15/2052
775109-DE-8	ROGERS COMMUNICATIONS INC			1,2	2.C FE	15,023,200	99.3627	14,904,410	15,000,000	15,023,691		491			5.000	4.956	FA	283,333	387,500	08/05/2024	02/15/2029
775109-DF-5	ROGERS COMMUNICATIONS INC			1,2	2.C FE	13,002,223	97.4662	12,681,328	13,011,000	13,003,247		1,024			5.300	5.308	FA	260,509	12,049	10/24/2024	02/15/2034
775631-AD-6	ROLLER BEARING COMPANY OF AMERICA INC			1,2	4.A FE	17,954,932	93.4375	16,980,388	18,173,000	16,959,134	117,633	21,918			4.375	4.664	AO	167,848	704,069	11/22/2024	10/15/2029
77578J-AC-2	ROLLS-ROYCE PLC		C	1,2	2.C FE	9,962,500	101.5394	10,153,940	10,000,000	9,969,429		6,929			5.750	5.871	AO	121,389	287,500	05/07/2024	10/15/2027
780082-AT-0	ROYAL BANK OF CANADA			2	2.B FE	15,000,000	95.6105	14,341,568	15,000,000	15,000,000					6.350	6.350	FMAN	158,750		10/17/2024	11/24/2084
780097-BP-5	NATWEST GROUP PLC		C	2	1.G FE	4,964,545	95.6406	4,782,032	5,000,000	4,971,694		7,149			3.073	3.246	MN	16,645	153,650	05/02/2024	05/22/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
780153-BG-6	ROYAL CARIBBEAN CRUISES LTD			1,2	3.A FE	9,829,225	99.2530	10,516,844	10,596,000	10,027,985		149,629			5.500	7.377	AO	145,695	582,780	01/29/2024	04/01/2028
780153-BH-4	ROYAL CARIBBEAN CRUISES LTD			1,2	3.A FE	6,181,875	98.1128	6,181,107	6,300,000	6,181,107		70,698	25,403		4.250	4.698	JJ	133,875	267,750	10/14/2021	07/01/2026
780153-BJ-0	ROYAL CARIBBEAN CRUISES LTD			1,2	3.A FE	12,676,619	99.9016	12,538,652	12,551,000	12,525,261		133,863	(30,068)		5.500	5.231	FA	232,019	649,330	05/02/2024	08/31/2026
780153-BK-7	ROYAL CARIBBEAN CRUISES LTD			1,2	3.A FE	4,687,000	99.3768	4,856,544	4,887,000	4,743,306		9,182	44,555		5.375	6.507	JJ	121,123	262,676	05/09/2023	07/15/2027
780153-BU-5	ROYAL CARIBBEAN CRUISES LTD			1,2	3.A FE	8,100,000	101.1981	8,197,044	8,100,000	8,100,000					6.250	6.250	MS	149,063	264,375	02/22/2024	03/15/2032
780153-BV-3	ROYAL CARIBBEAN CRUISES LTD			1,2	3.A FE	4,813,594	99.7625	4,788,601	4,800,000	4,788,601		(24,488)	(505)		6.000	5.957	FA	111,200		11/22/2024	02/01/2033
780153-BW-1	ROYAL CARIBBEAN CRUISES LTD			1,2	3.A FE	4,559,750	98.3659	4,475,649	4,550,000	4,475,649		(83,797)	(304)		5.625	5.587	MS	67,539		09/16/2024	09/30/2031
78016H-ZX-1	ROYAL BANK OF CANADA			1,2,5	1.E FE	15,000,000	100.4594	15,068,905	15,000,000	15,000,000					5.069	5.074	JJ	333,709		07/15/2024	07/23/2027
78016H-ZZ-6	ROYAL BANK OF CANADA			1,2,5	1.E FE	2,000,000	99.2342	1,984,684	2,000,000	2,000,000					4.969	4.971	FA	41,132	2,485	07/15/2024	08/02/2030
78017F-ZQ-9	ROYAL BANK OF CANADA			1,2,5	1.E FE	20,000,000	99.6268	19,925,361	20,000,000	20,000,000					4.510	4.514	AO	182,906		10/08/2024	10/18/2027
78017F-ZS-5	ROYAL BANK OF CANADA			1,2,5	1.E FE	25,000,000	99.1707	24,792,665	25,000,000	25,000,000					4.522	4.525	AO	229,240		10/08/2024	10/18/2028
78017F-ZT-3	ROYAL BANK OF CANADA			1,2,5	1.E FE	15,000,000	97.9407	14,691,113	15,000,000	15,000,000					4.650	4.652	AO	141,438		10/08/2024	10/18/2030
78081B-AH-6	ROYALTY PHARMA PLC			1,2	2.C FE	19,320,047	97.5233	19,017,052	19,500,000	19,469,941		44,919			1.200	1.434	MS	77,350	234,000	08/05/2021	09/02/2025
78081B-AJ-2	ROYALTY PHARMA PLC			1,2	2.C FE	14,282,104	92.1148	13,356,643	14,500,000	14,401,247		36,006			1.750	2.014	MS	83,878	253,750	08/05/2021	09/02/2027
78081B-AL-7	ROYALTY PHARMA PLC			1,2	2.C FE	2,642,920	72.4024	2,896,095	4,000,000	2,700,783		46,440			3.300	6.675	MS	43,633	132,000	09/26/2023	09/02/2040
78081B-AM-5	ROYALTY PHARMA PLC			1,2	2.C FE	3,000,750	66.6856	3,334,282	5,000,000	3,035,345		28,284			3.550	6.811	MS	58,674	177,500	10/04/2023	09/02/2050
78081B-AQ-6	ROYALTY PHARMA PLC			1,2	2.C FE	11,073,716	99.7192	11,168,556	11,200,000	11,087,195		13,479			5.150	5.396	MS	322,047		11/22/2024	09/02/2029
78081B-AR-4	ROYALTY PHARMA PLC			1,2	2.C FE	14,680,800	97.3044	14,595,665	15,000,000	14,696,752		15,952			5.400	5.674	MS	452,250		06/03/2024	09/02/2034
78081B-AS-2	ROYALTY PHARMA PLC			1,2	2.C FE	9,761,700	94.9594	9,495,942	10,000,000	9,765,477		3,777			5.900	6.071	MS	329,417		06/03/2024	09/02/2054
78351G-AA-3	RYAN SPECIALTY LLC			1,2	3.C FE	12,254,500	98.9443	12,170,149	12,300,000	12,170,149		(84,729)	378		5.875	5.936	FA	204,744		12/02/2024	08/01/2032
78355H-KZ-1	RYDER SYSTEM INC			1,2	2.A FE	9,997,500	101.2481	10,124,813	10,000,000	9,999,394			1,894		5.375	5.377	MS	158,264	291,146	02/26/2024	03/15/2029
78355H-LA-5	RYDER SYSTEM INC			1,2	2.A FE	6,992,370	101.0924	7,076,469	7,000,000	6,995,275			2,905		5.300	5.333	MS	109,239	200,958	02/26/2024	03/15/2027
78392B-AB-3	SK HYNIX INC		C		2.B FE	9,786,378	96.4291	9,450,056	9,800,000	9,797,069			2,780		1.500	1.529	JJ	66,150	147,000	01/13/2021	01/19/2026
78392B-AC-1	SK HYNIX INC		C		2.B FE	9,502,848	83.7879	8,043,638	9,600,000	9,538,449			9,394		2.375	2.490	JJ	102,600	228,000	01/13/2021	01/19/2031
78392B-AG-2	SK HYNIX INC		C		2.B FE	15,790,593	100.7925	15,925,215	15,800,000	15,795,125			4,532		5.500	5.516	JJ	398,292	412,500	11/22/2024	01/16/2027
78392B-AH-0	SK HYNIX INC		C		2.B FE	14,932,200	100.4882	15,073,224	15,000,000	14,943,804			11,604		5.500	5.605	JJ	378,125	412,500	01/08/2024	01/16/2029
78409V-BG-8	S&P GLOBAL INC			1,2	1.G FE	4,182,661	97.8041	4,111,682	4,204,000	4,188,613			3,387		4.250	4.344	MN	29,778	178,670	03/01/2023	05/01/2029
78448T-AF-9	SMBC AVIATION CAPITAL FINANCE DAC		C	1,2	2.A FE	14,999,100	90.9669	13,645,029	15,000,000	14,999,601			190		2.300	2.301	JD	15,333	345,000	06/08/2021	06/15/2028
78448T-AG-7	SMBC AVIATION CAPITAL FINANCE DAC		C	1,2	2.A FE	8,479,005	94.7694	8,055,395	8,500,000	8,492,333			4,292		1.900	1.952	AO	34,094	161,500	10/07/2021	10/15/2026
78466C-AC-0	SS&C TECHNOLOGIES INC			1,2	4.A FE	21,218,135	99.0412	20,609,475	20,809,000	20,609,475		132,881	(35,518)		5.500	5.039	MS	289,303	1,144,495	12/22/2021	09/30/2027
78466C-AD-8	SS&C TECHNOLOGIES INC			1,2	4.A FE	1,800,000	100.8733	1,815,719	1,800,000	1,800,000					6.500	6.499	JD	9,750	65,650	05/02/2024	06/01/2032
78516F-AA-7	SABAL TRAIL TRANSMISSION LLC			1,2	2.A FE	5,000,000	96.7251	4,836,254	5,000,000	5,000,000					4.246	4.245	MN	35,383	212,300	04/26/2018	05/01/2028
78525C-AA-3	S&S HOLDINGS LLC			1,2	4.B FE	8,130,375	100.7071	8,106,922	8,050,000	8,106,922		(21,382)	(2,072)		8.375	8.184	AO	168,547		10/08/2024	10/01/2031
785592-AS-5	SABINE PASS LIQUEFACTION LLC			1,2	2.A FE	13,918,087	100.2076	13,600,177	13,572,000	13,647,027			(55,443)		5.000	4.556	MS	199,810	678,600	11/01/2022	03/15/2027
785592-AU-0	SABINE PASS LIQUEFACTION LLC			1,2	2.A FE	24,770,774	97.6349	24,567,871	25,163,000	24,842,640			74,902		4.200	4.566	MS	311,182	1,056,846	02/24/2023	03/15/2028
785592-AV-8	SABINE PASS LIQUEFACTION LLC			1,2	2.A FE	7,912,558	100.9505	7,995,279	7,920,000	7,915,118			1,468		5.875	5.898	JD	1,293	465,300	11/01/2022	06/30/2026
785592-AX-4	SABINE PASS LIQUEFACTION LLC			1,2	2.A FE	40,897,113	96.8675	41,061,145	42,389,000	41,278,941			172,379		4.500	5.061	MN	243,737	1,795,005	08/20/2024	05/15/2030
785592-AZ-9	SABINE PASS LIQUEFACTION LLC	LS		1,2	2.A FE	9,985,600	101.5609	10,156,086	10,000,000	9,987,725			1,679		5.900	5.914	MS	173,722	590,000	08/28/2023	09/15/2037
78572X-AG-6	SABRA HEALTH CARE LP			1,2	2.C FE	5,082,084	93.4556	4,822,308	5,160,000	5,119,082			7,878		3.900	4.084	AO	42,484	201,240	09/26/2019	10/15/2029
78574M-AA-1	SABRA HEALTH CARE LP			1,2	2.C FE	11,476,710	85.7956	10,020,927	11,680,000	11,516,557			13,636		3.200	3.424	JD	31,147	366,080	11/22/2024	12/01/2031
79588Y-AA-7	SAMARCO MINERACAO SA - EM RECUPERACAO JU		C	2	4.B Z	5,717,485	97.6690	6,635,407	6,793,773	5,834,588		(7,636)	90,903		9.000	12.132	MJSD	1,698	611,393	12/30/2024	06/30/2031
797440-CE-2	SAN DIEGO GAS & ELECTRIC CO			1,2	1.F FE	10,560,849	100.4377	10,646,402	10,600,000	10,572,127			8,303		4.950	5.030	FA	198,220	500,500	11/22/2024	08/15/2028
79970Y-AD-7	SANCHEZ ENERGY CORP			1	6. *	67,613	3.0000	811,350	27,045,000	67,613					5.000	0.000	JJ			02/12/2019	01/15/2024
80007R-AK-1	SANDS CHINA LTD		C	1,2	2.C FE	34,969	98.0751	34,326	35,000	34,987		1,378			3.800	3.838	JJ	639	1,461	02/05/2021	01/08/2026
80007R-AQ-8	SANDS CHINA LTD		C	1,2	2.C FE	752,363	89.1470	748,835	840,000	753,702			1,339		2.850	5.638	MS	7,515		12/05/2024	03/08/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
80007R-AS-4	SANDS CHINA LTD		C	1,2	2.C FE	460,190	85.5035	444,618	520,000	461,997		1,807			3.250	5.272	FA	6,713		10/02/2024	08/08/2031
80281L-AM-7	SANTANDER UK GROUP HOLDINGS PLC		C	2	2.A FE	10,000,000	97.7123	9,771,232	10,000,000	10,000,000					1.532	1.532	FA	55,322	153,200	08/17/2020	08/21/2026
80281L-AQ-8	SANTANDER UK GROUP HOLDINGS PLC		C	2,5	2.A FE	22,000,000	95.1821	20,940,053	22,000,000	22,000,000					1.673	1.673	JD	17,381	368,060	06/07/2021	06/14/2027
80281L-AR-6	SANTANDER UK GROUP HOLDINGS PLC		C	5	2.A FE	2,000,000	94.7289	1,894,579	2,000,000	2,000,000					2.469	2.470	JJ	23,318	49,380	01/04/2022	01/11/2028
80281L-AU-9	SANTANDER UK GROUP HOLDINGS PLC		C	2,5	2.A FE	10,000,000	97.2278	9,722,778	10,000,000	10,000,000					4.858	4.860	MS	148,439		09/04/2024	09/11/2030
80282K-BC-9	SANTANDER HOLDINGS USA INC			1,2,5	2.A FE	250,000	94.8372	237,093	250,000	250,000					2.490	2.491	JJ	3,026	6,225	01/03/2022	01/06/2028
80282K-BL-9	SANTANDER HOLDINGS USA INC			1,2,5	2.A FE	5,000,000	101.3217	5,066,085	5,000,000	5,000,000					6.342	6.344	MN	27,306	158,550	05/28/2024	05/31/2035
808513-CD-5	CHARLES SCHWAB CORP			1,2,5	1.F FE	5,158,250	102.0216	5,101,078	5,000,000	5,142,951		(15,299)			5.643	4.718	MN	32,918	141,075	08/05/2024	05/19/2029
808513-CE-3	CHARLES SCHWAB CORP			1,2,5	1.F FE	3,377,670	102.9361	3,485,415	3,386,000	3,378,239		569			5.853	5.887	MN	23,121	198,179	04/30/2024	05/19/2034
80874Y-BC-3	LIGHT AND WONDER INTERNATIONAL INC			1,2	4.A FE	10,115,707	100.1974	10,225,147	10,205,000	10,150,804		15,007			7.000	7.180	MN	91,278	714,350	06/02/2022	05/15/2028
81180W-BP-5	SEAGATE HDD CAYMAN		C	1,2	3.B FE	2,000,000	106.9359	2,138,718	2,000,000	2,000,000					8.500	8.498	JJ	78,389	191,250	05/24/2023	07/15/2031
81211K-AZ-3	SEALED AIR CORPORATION			1,2	2.C FE	2,777,008	94.0624	2,633,748	2,800,000	2,791,196		4,810			1.573	1.752	AO	9,298	44,044	12/22/2021	10/15/2026
812127-AB-4	SEALED AIR CORPORATION			1,2	3.B FE	5,000,000	103.0800	5,154,000	5,000,000	5,000,000					7.250	7.250	MN	46,319	357,465	11/08/2023	02/15/2031
81257V-AA-9	SEATTLE CHILDREN'S HOSPITAL			1,2	1.C FE	15,727,906	90.9515	15,161,620	16,670,000	15,767,998		39,899			1.208	3.252	AO	50,343	80,574	11/22/2024	10/01/2027
816851-BG-3	SEMPRA			1,2	2.B FE	11,456,168	95.5914	10,622,118	11,112,000	11,232,834		(40,806)			3.400	2.992	FA	157,420	377,808	03/10/2020	02/01/2028
816851-BP-3	SEMPRA			1,2	2.B FE	10,958,860	94.9745	10,447,191	11,000,000	10,974,237		5,992			3.700	3.760	AO	101,750	407,000	03/21/2022	04/01/2029
816851-BR-9	SEMPRA			1,2	2.B FE	7,976,000	100.2049	8,016,396	8,000,000	7,979,403		2,460			5.500	5.538	FA	183,333	486,444	06/20/2023	08/01/2033
81725W-AK-9	SENSATA TECHNOLOGIES BV		C	1,2	3.B FE	4,637,188	91.7648	4,702,944	5,125,000	4,702,944	(92,242)	65,123			4.000	5.667	AO	43,278	205,000	04/19/2022	04/15/2029
81728U-AC-8	SENSATA TECHNOLOGIES INC			1,2	3.B FE	3,500,000	99.8921	3,496,225	3,500,000	3,496,225	(3,775)				6.625	6.623	JJ	132,040		05/22/2024	07/15/2032
817565-CD-4	SERVICE CORPORATION INTERNATIONAL			1,2	3.C FE	6,139,750	97.3055	5,935,638	6,100,000	5,935,638	37,143	(3,255)			4.625	4.452	JD	12,539	282,125	04/23/2019	12/15/2027
817565-CF-9	SERVICE CORPORATION INTERNATIONAL			1,2	3.C FE	625,326	87.5002	603,751	690,000	603,751	(24,121)	2,546			3.375	5.245	FA	8,798		09/24/2024	08/15/2030
817565-CG-7	SERVICE CORPORATION INTERNATIONAL			1,2	3.C FE	729,275	89.1105	638,031	716,000	638,031	(1,967)	(1,180)			4.000	3.781	MN	3,660	28,640	12/22/2021	05/15/2031
817565-CH-5	SERVICE CORPORATION INTERNATIONAL			1,2	3.C FE	7,413,774	96.9983	7,177,875	7,400,000	7,177,875	(235,479)	(420)			5.750	5.721	AO	122,922		11/22/2024	10/15/2032
817826-AD-2	7-ELEVEN INC			1,2	2.B FE	7,974,960	88.7584	7,100,673	8,000,000	7,988,613		3,593			1.300	1.347	FA	40,733	104,000	01/27/2021	02/10/2028
817826-AE-0	7-ELEVEN INC			1,2	2.B FE	17,579,566	80.6624	17,454,535	21,639,000	18,214,993		396,156			1.800	4.815	FA	152,555	337,302	11/22/2024	02/10/2031
817826-AF-7	7-ELEVEN INC			1,2	2.B FE	4,402,173	64.4407	4,581,737	7,110,000	4,518,439		93,066			2.500	6.081	FA	69,619	177,750	09/26/2023	02/10/2041
824348-BS-4	SHERWIN-WILLIAMS CO			1,2	2.B FE	1,194,491	99.1710	1,190,052	1,200,000	1,194,711		219			4.550	4.700	MS	21,537		11/22/2024	03/01/2028
824348-BT-2	SHERWIN-WILLIAMS CO			1,2	2.B FE	997,060	98.6834	986,834	1,000,000	997,227		167			4.800	4.849	MS	18,933		08/07/2024	09/01/2031
82453A-AB-3	SHIFT4 PAYMENTS LLC			1	3.C FE	3,325,000	101.7057	3,381,714	3,325,000	3,325,000					6.750	6.750	FA	84,788		08/12/2024	08/15/2032
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS IRELAND D		C	1,2	2.A FE	74,122	97.7130	74,672	76,420	74,728		860			3.200	4.473	MS	666	4,906	09/27/2023	09/23/2026
826418-BQ-7	SIERRA PACIFIC POWER CO			1,2	1.G FE	6,955,900	99.9898	6,999,287	7,000,000	6,958,071		2,015			5.900	5.943	MS	121,606	413,000	09/13/2023	03/15/2054
827048-AX-7	SILGAN HOLDINGS INC			1,2	2.C FE	9,994,500	95.2520	9,525,205	10,000,000	9,998,664		1,120			1.400	1.411	AO	35,000	140,000	02/03/2021	04/01/2026
828807-DM-6	SIMON PROPERTY GROUP LP			1,2	1.G FE	658,576	85.0572	680,457	800,000	673,433		14,857			2.200	5.274	FA	7,333	8,800	02/20/2024	02/01/2031
82967N-BA-5	SIRIUS XM RADIO INC			1,2	3.C FE	10,378,114	97.2527	10,204,727	10,493,000	10,204,727	46,653	21,904			5.000	5.265	FA	218,604	524,650	04/21/2022	08/01/2027
82967N-BJ-6	SIRIUS XM RADIO INC	LS		1,2	3.C FE	1,216,552	92.1357	1,137,876	1,235,000	1,137,876	(3,598)	(708)			4.000	3.931	JJ	22,779	49,400	11/01/2021	07/15/2028
82967N-BM-9	SIRIUS XM RADIO INC			1,2	3.C FE	403,012	83.6779	392,449	469,000	392,449	(11,450)	887			3.875	6.472	MS	6,058		11/22/2024	09/01/2031
82967N-BM-9	SIRIUS XM RADIO INC	LS		1,2	3.C FE	8,720,805	83.6779	7,858,191	9,391,000	7,858,191	(237,767)	62,086			3.875	4.816	MS	121,300	363,901	04/26/2022	09/01/2031
83002Y-AA-7	SIX FLAGS ENTERTAINMENT CORP			1,2	3.A FE	15,012,586	101.3515	15,202,723	15,000,000	15,008,109	(4,336)	(142)			6.625	6.610	MN	165,625	474,350	11/22/2024	05/01/2032
83007C-AA-0	SOUTH BOW USA INFRASTRUCTURE HOLDINGS LL			1,2	2.C FE	6,986,340	99.6665	6,976,656	7,000,000	6,986,914		574			4.911	4.986	MS	117,455		11/22/2024	09/01/2027
83007C-AC-6	SOUTH BOW USA INFRASTRUCTURE HOLDINGS LL			1,2	2.C FE	21,176,291	98.2602	20,831,163	21,200,000	21,177,568		1,277			5.026	5.050	AO	364,050		11/22/2024	10/01/2029
83007C-AE-2	SOUTH BOW USA INFRASTRUCTURE HOLDINGS LL			1,2	2.C FE	11,000,000	97.2599	10,698,589	11,000,000	11,000,000					5.584	5.583	AO	209,865		08/14/2024	10/01/2034
83007C-AG-7	SOUTH BOW USA INFRASTRUCTURE HOLDINGS LL			1,2	2.C FE	7,499,250	96.7939	7,259,546	7,500,000	7,499,683		433			6.176	6.176	AO	158,260		08/14/2024	10/01/2054
830867-AA-5	SKYMILES IP LTD		C	1	2.A FE	2,234,000	99.3717	2,219,964	2,234,000	2,234,000					4.500	4.499	JAJO	19,827	98,735	09/16/2020	10/20/2025
830867-AB-3	SKYMILES IP LTD		C	1	2.A FE	9,500,000	98.6343	9,370,260	9,500,000	9,500,000					4.750	4.750	JAJO	88,997	451,250	09/16/2020	10/20/2028
83088M-AK-8	SKYWORKS SOLUTIONS INC			1,2	2.C FE	2,456,042	95.7760	2,375,244	2,480,000	2,458,348		1,819			1.800	2.425	JD	3,720	40,320	11/22/2024	06/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
83088M-AL-6	SKYWORKS SOLUTIONS INC			1,2	2.C FE	2,988,420	85.6587	2,569,760	3,000,000	2,992,227		1,131			3.000	3.045	JD	7,500	90,000	05/12/2021	06/01/2031
83192P-AA-6	SMITH & NEPHEW PLC		C	1,2	2.B FE	6,848,000	83.8124	5,739,474	6,848,000	6,848,000					2.032	2.032	AO	29,763	139,151	10/07/2020	10/14/2030
83192P-AC-2	SMITH & NEPHEW PLC		C	1,2	2.B FE	4,994,650	100.7180	5,035,898	5,000,000	4,995,973		1,323			5.150	5.189	MS	72,243	128,750	03/13/2024	03/20/2027
83192P-AD-0	SMITH & NEPHEW PLC		C	1,2	2.B FE	7,975,600	99.2625	7,940,997	8,000,000	7,977,080		1,480			5.400	5.440	MS	121,200	216,000	03/13/2024	03/20/2034
832248-BC-1	SMITHFIELD FOODS INC			1,2	2.C FE	3,558,168	86.3978	3,110,321	3,600,000	3,574,503		4,080			3.000	3.135	AO	22,800	108,000	09/10/2020	10/15/2030
83272G-AA-9	SMURFIT KAPPA TREASURY UNLIMITED CO		C	1,2	2.B FE	13,297,815	100.5580	13,460,694	13,386,000	13,306,017		8,202			5.200	5.336	JJ	320,967	197,220	04/30/2024	01/15/2030
83272G-AC-5	SMURFIT KAPPA TREASURY UNLIMITED CO		C	1,2	2.B FE	7,000,000	99.8221	6,987,546	7,000,000	7,000,000					5.438	5.438	AO	93,050	190,330	03/26/2024	04/03/2034
83283W-AE-3	SMYRNA READY MIX CONCRETE LLC			1,2	3.C FE	23,616,250	104.8455	24,638,693	23,500,000	23,572,683	(37,775)	(5,792)			8.875	8.736	MN	266,497	1,991,944	09/20/2024	11/15/2031
83368R-AW-2	SOCIETE GENERALE SA		C		2.B FE	2,488,450	89.0199	2,225,497	2,500,000	2,493,748		1,158			3.000	3.054	JJ	33,125	75,000	01/16/2020	01/22/2030
83368R-AZ-5	SOCIETE GENERALE SA		C	2	2.B FE	9,500,000	96.5060	9,168,066	9,500,000	9,500,000					1.488	1.488	JD	6,675	141,360	12/07/2020	12/14/2026
83368R-BC-5	SOCIETE GENERALE SA		C	2	2.B FE	9,917,000	95.1670	9,516,703	10,000,000	9,968,787		21,224			1.792	1.923	JD	10,951	179,200	11/12/2021	06/09/2027
83368R-BG-6	SOCIETE GENERALE SA		C	2	2.B FE	4,500,000	99.8267	4,492,201	4,500,000	4,500,000					2.226	2.225	JJ	44,520	100,170	01/11/2022	01/21/2026
83368R-BX-9	SOCIETE GENERALE SA		C	2	2.B FE	15,000,000	98.7120	14,806,799	15,000,000	15,000,000					6.066	6.065	JJ	409,455	454,950	01/11/2024	01/19/2035
83368R-BY-7	SOCIETE GENERALE SA		C	2	2.C FE	7,500,000	95.2594	7,144,453	7,500,000	7,500,000					7.132	7.132	JJ	240,705	267,450	01/11/2024	01/19/2055
83368R-BZ-4	SOCIETE GENERALE SA		C		2.B FE	4,999,800	100.0495	5,002,474	5,000,000	4,999,800					5.250	5.256	FA	30,625		11/12/2024	02/19/2027
83444M-AA-9	SOLVENTUM CORP			1,2	2.C FE	19,997,400	100.9449	20,188,988	20,000,000	19,998,035		635			5.450	5.455	FA	381,500	538,944	02/23/2024	02/25/2027
83444M-AL-5	SOLVENTUM CORP			1,2	2.C FE	3,981,440	97.5182	3,900,727	4,000,000	3,982,602		1,162			6.000	6.029	MN	30,667	172,000	02/23/2024	05/15/2064
83545G-BD-3	SONIC AUTOMOTIVE INC	LS		1,2	3.C FE	8,347,500	92.2814	7,751,640	8,400,000	7,751,640	101,163	6,380			4.625	4.719	MN	49,642	388,500	11/30/2021	11/15/2029
83545G-BE-1	SONIC AUTOMOTIVE INC			1,2	3.C FE	18,647,000	89.7194	17,315,847	19,300,000	17,060,122	91,613	60,809			4.875	5.363	MN	120,223	940,875	10/13/2023	11/15/2031
835495-AL-6	SONOCO PRODUCTS CO			1,2	2.C FE	6,492,720	90.0046	5,850,297	6,500,000	6,495,998		857			3.125	3.138	MN	33,854	203,125	04/20/2020	05/01/2030
835495-AN-2	SONOCO PRODUCTS CO			1,2	2.C FE	953,542	94.5718	926,803	980,000	954,907		1,285			2.250	3.522	FA	9,188	11,250	11/22/2024	02/01/2027
835495-AR-3	SONOCO PRODUCTS CO			1,2	2.C FE	5,776,167	97.3829	5,648,208	5,800,000	5,776,697		530			4.600	4.696	MS	75,593		11/22/2024	09/01/2029
83600W-AE-9	SOTERA HEALTH HOLDINGS LLC			1,2	4.A FE	15,801,643	101.3101	16,007,000	15,800,000	15,801,310	(313)	(19)			7.375	7.373	JD	97,104	585,862	11/22/2024	06/01/2031
842400-GQ-0	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	6,779,820	96.9751	5,818,504	6,000,000	6,376,413		(90,636)			4.200	2.507	MS	84,000	252,000	02/10/2020	03/01/2029
842400-GS-6	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	5,772,262	91.2703	5,206,972	5,705,000	5,739,140		(7,221)			2.850	2.703	FA	67,747	162,593	01/06/2020	08/01/2029
842400-GU-1	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	10,190,310	86.8888	8,862,660	10,200,000	10,194,670		1,007			2.250	2.260	JD	19,125	229,500	03/04/2020	06/01/2030
842400-HR-7	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	248,460	93.9727	234,932	250,000	248,530		36			5.450	5.492	JD	1,135	13,625	05/18/2022	06/01/2052
842400-HS-5	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	18,401,029	102.8354	18,921,710	18,400,000	18,406,040		2,863			5.850	5.836	MN	179,400	1,053,000	11/22/2024	11/01/2027
842400-HT-3	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	12,854,546	104.2933	13,453,833	12,900,000	12,866,889		6,214			5.950	5.990	MN	127,925	743,750	11/22/2024	11/01/2032
842400-HY-2	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	12,982,580	102.3655	13,307,511	13,000,000	12,987,608		4,247			5.650	5.679	AO	183,625	738,581	09/26/2023	10/01/2028
842400-HZ-9	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	9,990,200	98.9368	9,893,683	10,000,000	9,990,387		187			5.200	5.213	JD	43,333	462,222	01/08/2024	06/01/2034
842400-JB-0	SOUTHERN CALIFORNIA EDISON CO			1	1.G FE	3,000,000	100.6546	3,019,638	3,000,000	3,000,000					5.350	5.350	MS	53,500	80,250	02/27/2024	03/01/2026
842400-JC-8	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	24,988,500	100.5854	25,146,349	25,000,000	24,988,500					5.150	5.162	JD	107,292	965,625	02/27/2024	06/01/2029
842400-JE-4	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	9,994,900	101.6109	10,161,088	10,000,000	9,995,744		844			5.450	5.458	JD	45,417	305,806	05/06/2024	06/01/2031
842434-CW-0	SOUTHERN CALIFORNIA GAS CO			1,2	1.F FE	4,976,250	96.2093	4,810,466	5,000,000	4,988,975		4,745			2.950	3.051	AO	31,139	147,500	03/08/2022	04/15/2027
842434-DA-7	SOUTHERN CALIFORNIA GAS CO			1,2	1.D FE	2,980,500	97.7344	2,932,032	3,000,000	2,980,790		290			5.600	5.645	AO	42,000	90,067	03/12/2024	04/01/2054
842434-DB-5	SOUTHERN CALIFORNIA GAS CO			1,2	1.D FE	6,965,980	98.5334	6,897,337	7,000,000	6,967,147		1,167			5.050	5.112	MS	134,526		08/08/2024	09/01/2034
842587-DD-6	SOUTHERN CO				2.B FE	6,912,024	100.8386	6,957,864	6,900,000	6,906,633		30			5.113	5.070	FA	146,999	301,667	11/22/2024	08/01/2027
842587-DH-7	SOUTHERN CO			1,2	2.A FE	4,360,809	90.7133	4,626,377	5,100,000	4,659,558		125,532			1.750	4.687	MS	26,279	89,250	07/08/2022	03/15/2028
842587-DL-8	SOUTHERN CO			1,2	2.A FE	2,300,243	102.7194	2,362,546	2,300,000	2,301,972		1,315			5.700	5.678	AO	27,677	108,300	11/22/2024	10/15/2032
842587-DQ-7	SOUTHERN CO			1,2	2.A FE	8,133,903	100.1565	8,187,797	8,175,000	8,144,589		8,019			4.850	4.968	JD	17,622	396,488	09/27/2023	06/15/2028
842587-DR-5	SOUTHERN CO			1,2	2.A FE	14,973,600	98.8551	14,828,262	15,000,000	14,977,352		2,495			5.200	5.222	JD	34,667	780,000	05/15/2023	06/15/2033
842587-DS-3	SOUTHERN CO			1,2	2.A FE	11,999,880	102.0274	12,243,283	12,000,000	12,000,000		114			5.500	5.498	MS	194,333	672,833	09/05/2023	03/15/2029
842587-DT-1	SOUTHERN CO			1,2	2.A FE	8,973,090	102.0643	9,185,791	9,000,000	8,976,577		2,891			5.700	5.737	MS	151,050	522,975	09/05/2023	03/15/2034
843646-AJ-9	SOUTHERN POWER CO			1	2.A FE	1,297,678	92.4524	1,348,881	1,459,000	1,303,637		4,414			5.250	6.226	JJ	35,320	76,598	08/16/2023	07/15/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
843646-AW-0	SOUTHERN POWER CO			1,2	2.A FE	2,992,650	96.0519	2,881,556	3,000,000	2,998,453		1,480			0.900	0.950	JJ	12,450	27,000	01/05/2021	01/15/2026
845011-AE-5	SOUTHWEST GAS CORP			1,2	2.A FE	5,262,118	92.8712	5,660,497	6,095,000	5,361,409		79,780			4.050	6.144	MS	72,683	246,848	09/27/2023	03/15/2032
845011-AF-2	SOUTHWEST GAS CORP			1,2	2.A FE	9,986,700	102.4028	10,240,278	10,000,000	9,992,232		2,963			5.800	5.829	JD	48,333	580,000	11/29/2022	12/01/2027
845011-AH-8	SOUTHWEST GAS CORP			1,2	2.A FE	1,404,455	101.2356	1,417,298	1,400,000	1,404,826		168			5.450	5.328	MS	20,771	54,500	11/22/2024	03/23/2028
845437-BP-6	SOUTHWESTERN ELECTRIC POWER CO			1,2	2.A FE	4,495,320	96.4529	4,340,380	4,500,000	4,499,156		573			2.750	2.761	AO	30,938	123,750	09/26/2016	10/01/2026
845437-BR-2	SOUTHWESTERN ELECTRIC POWER CO			1,2	2.A FE	18,947,050	97.0277	19,405,538	20,000,000	19,163,033		201,827			4.100	5.362	MS	241,444	820,000	12/01/2023	09/15/2028
845437-BS-0	SOUTHWESTERN ELECTRIC POWER CO			1,2	2.A FE	3,794,430	96.2256	3,656,571	3,800,000	3,798,406		1,338			1.650	1.685	MS	18,462	62,700	12/22/2021	03/15/2026
845437-BU-5	SOUTHWESTERN ELECTRIC POWER CO			1,2	2.A FE	4,706,250	98.8884	4,944,420	5,000,000	4,736,540		24,541			5.300	6.123	AO	66,250	265,000	09/28/2023	04/01/2033
845743-BR-3	SOUTHWESTERN PUBLIC SERVICE CO			1,2	1.G FE	2,126,917	72.6403	2,161,048	2,975,000	2,148,646		17,177			3.700	5.950	FA	41,584	110,075	09/19/2023	08/15/2047
84749A-AC-1	SPECIALTY BUILDING PRODUCTS HOLDINGS LLC			1,2	4.C FE	15,000,000	101.4871	15,223,065	15,000,000	15,000,000					7.750	7.750	AO	245,417		10/09/2024	10/15/2029
84756N-AH-2	SPECTRA ENERGY PARTNERS LP			1,2	2.B FE	4,832,403	97.6353	4,979,402	5,100,000	4,977,402		64,849			3.375	4.797	AO	36,338	172,125	09/06/2022	10/15/2026
84859D-AD-9	SPIRE MISSOURI INC			1,2	1.F FE	4,983,000	99.2198	4,960,989	5,000,000	4,983,518		518			5.150	5.194	FA	98,708		08/06/2024	08/15/2034
85172F-AN-9	ONEMAIN FINANCE CORP			1	3.B FE	10,569,325	101.7962	10,477,883	10,293,000	10,381,978		(65,412)			7.125	6.365	MS	215,939	733,376	01/26/2024	03/15/2026
85172F-AR-0	ONEMAIN FINANCE CORP	LS		1,2	3.B FE	966,140	96.1436	901,827	938,000	901,827	26,595	(3,109)			5.375	4.943	MN	6,442	50,418	09/23/2020	11/15/2029
852060-AD-4	SPRINT CAPITAL CORP			1	2.B FE	12,990,000	106.1483	12,737,795	12,000,000	12,717,614		(163,165)			6.875	5.150	MN	105,417	825,000	04/18/2023	11/15/2028
85208N-AD-2	SPRNTS 1A1 - RMBS			1	1.F FE	782,574	99.9430	787,051	787,500	783,683		1,880	5,697		4.738	7.039	MJSD	1,140	37,312	03/14/2018	09/20/2029
85208N-AE-0	SPRNTS 1A2 - RMBS			1	1.F FE	2,716,945	100.3898	2,740,642	2,730,000	2,718,433		1,780	13,347		5.152	5.451	MJSD	4,298	140,650	03/14/2018	09/20/2029
852234-AN-3	BLOCK INC			1,2	3.A FE	965,600	96.3599	963,599	1,000,000	963,543	(3,242)	1,184			2.750	5.216	JD	2,292		12/18/2024	06/01/2026
852234-AR-4	BLOCK INC			1,2	3.A FE	16,944,245	100.9653	17,045,977	16,883,000	16,922,414	(20,941)	(890)			6.500	6.438	MN	140,223	566,987	11/07/2024	05/15/2032
85236F-AA-1	SMYRNA READY MIX CONCRETE LLC			1,2	3.C FE	7,429,067	97.5366	7,002,151	7,179,000	7,002,151	(36,993)	(29,151)			6.000	5.253	MN	71,790	430,740	06/24/2021	11/01/2028
853191-AA-2	STANDARD BUILDING SOLUTIONS INC			1,2	3.B FE	8,466,850	100.1602	8,453,517	8,440,000	8,441,809	(24,980)	(61)			6.500	6.446	FA	220,964		12/09/2024	08/15/2032
853496-AC-1	STANDARD BUILDING SOLUTIONS INC			1,2	3.B FE	8,400,447	97.8633	8,624,695	8,813,000	8,470,077	7,328	112,893			5.000	6.593	FA	166,468	413,150	11/22/2024	02/15/2027
853496-AD-9	STANDARD BUILDING SOLUTIONS INC			1,2	3.B FE	4,555,585	95.7001	4,633,799	4,842,000	4,604,710	(36,225)	43,394			4.750	5.867	JJ	106,053	229,995	12/29/2022	01/15/2028
853496-AH-0	STANDARD BUILDING SOLUTIONS INC			1,2	3.B FE	6,897,838	85.7410	6,559,186	7,650,000	6,509,815	(18,466)	81,975			3.375	4.889	JJ	119,053	258,188	07/20/2023	01/15/2031
854502-AH-4	STANLEY BLACK & DECKER INC	LS		1,2	2.A FE	2,287,598	97.6038	1,952,076	2,000,000	2,163,781		(43,363)			4.250	1.899	MN	10,861	85,000	12/21/2021	11/15/2028
855170-AA-4	STAR PARENT INC			1,2	4.A FE	4,464,600	103.8600	4,580,226	4,410,000	4,464,445		(155)			9.000	8.715	AO	99,225	258,638	12/20/2024	10/01/2030
855244-AS-8	STARBUCKS CORP			1,2	2.A FE	8,532,576	82.6357	8,924,657	10,800,000	8,582,902		40,979			4.500	6.152	MN	62,100	486,000	10/02/2023	11/15/2048
855244-AW-9	STARBUCKS CORP			1,2	2.A FE	14,692,038	87.6576	14,953,507	17,059,000	15,267,250		301,644			2.250	4.544	MS	116,214	383,828	02/03/2023	03/12/2030
855244-AZ-2	STARBUCKS CORP			1,2	2.A FE	14,989,400	87.6340	14,897,783	17,000,000	15,422,118		232,376			2.550	4.359	MN	55,392	433,500	02/02/2023	11/15/2030
855244-BC-2	STARBUCKS CORP			1,2	2.A FE	3,040,773	87.5277	2,976,818	3,401,000	3,057,360		16,587			3.000	4.685	FA	38,828	51,015	08/05/2024	02/14/2032
855244-BG-3	STARBUCKS CORP			1,2	2.A FE	1,999,180	100.4806	2,009,612	2,000,000	1,999,413		233			4.850	4.865	FA	38,531	48,500	02/05/2024	02/08/2027
855244-BH-1	STARBUCKS CORP			1,2	2.A FE	9,403,865	99.7925	9,415,421	9,435,000	9,407,378		3,513			4.900	4.956	FA	174,652	240,147	02/05/2024	02/15/2031
85571B-AU-9	STARWOOD PROPERTY TRUST INC			1,2	3.C FE	8,313,877	96.5105	7,972,732	8,261,000	7,972,732	159,873	(12,622)			3.625	3.462	JJ	138,085	299,461	10/07/2021	07/15/2026
85571B-BB-0	STARWOOD PROPERTY TRUST INC			1,2	3.C FE	6,106,938	102.5804	6,257,404	6,100,000	6,106,055		(883)			7.250	7.219	AO	110,563	226,039	04/10/2024	04/01/2029
85571B-BC-8	STARWOOD PROPERTY TRUST INC			1,2	3.C FE	3,950,000	98.1526	3,877,029	3,950,000	3,877,029	(72,971)				6.000	6.000	AO	53,325		09/26/2024	04/15/2030
857449-AD-4	STATE STREET BANK AND TRUST CO				1.C FE	8,000,000	100.1145	8,009,157	8,000,000	8,000,000					5.013	5.079	FMAN	41,236		11/20/2024	11/25/2026
857477-BF-9	STATE STREET CORP			2,5	1.F FE	462,524	90.1715	459,874	510,000	462,836		312			3.031	4.193	MN	2,576		12/18/2024	11/01/2034
857477-BY-8	STATE STREET CORP			2,5	1.F FE	10,000,000	102.8614	10,286,137	10,000,000	10,000,000					5.820	5.822	MN	92,150	582,000	11/01/2022	11/04/2028
857477-CN-1	STATE STREET CORP			2,5	1.D FE	5,000,000	98.8530	4,942,652	5,000,000	5,000,000					4.530	4.533	FA	82,421		08/14/2024	02/20/2029
857477-CR-2	STATE STREET CORP			2,5	1.D FE	2,000,000	97.0824	1,941,648	2,000,000	2,000,000					4.675	4.676	AO	17,921		10/17/2024	10/22/2032
857691-AH-2	STATION CASINOS LLC			1,2	4.C FE	2,274,413	89.5791	2,521,653	2,815,000	2,346,238		49,798			4.625	7.782	JD	10,849	130,194	10/12/2023	12/01/2031
857691-AJ-8	STATION CASINOS LLC			1,2	4.C FE	1,565,500	99.3741	1,540,299	1,550,000	1,540,299	(25,150)	(52)			6.625	6.448	MS	30,236		12/11/2024	03/15/2032
85917P-AA-5	STERIS IRISH FINCO UNLIMITED CO		C	1,2	2.B FE	929,210	86.3492	975,746	1,130,000	958,789		22,677			2.700	5.629	MS	8,984	30,510	09/05/2023	03/15/2031
863667-AE-1	STRYKER CORP			1,2	2.A FE	842,486	81.9718	890,214	1,086,000	851,105		7,003			4.100	6.078	AO	11,132	44,526	10/02/2023	04/01/2043
863667-AY-7	STRYKER CORP			1,2	2.A FE	4,356,050	85.9761	4,298,806	5,000,000	4,395,552		39,502			1.950	4.473	JD	4,333	48,750	08/05/2024	06/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
863667-BC-4	STRYKER CORP			1,2	2.A FE	3,663,443	100.2626	3,676,630	3,667,000	3,664,229		745			4.850	4.871	JD	11,363	177,850	12/05/2023	12/08/2028
863667-BE-0	STRYKER CORP			1,2	2.A FE	7,874,579	97.2952	7,686,320	7,900,000	7,875,670		1,090			4.250	4.323	MS	102,590		11/22/2024	09/11/2029
864486-AL-9	SUBURBAN PROPANE PARTNERS LP			1,2	4.A FE	458,230	89.1471	454,650	510,000	454,650	(8,528)	4,948			5.000	6.789	JD	2,125	25,500	02/20/2024	06/01/2031
86562M-BU-3	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	5,060,000	90.3449	4,571,453	5,060,000	5,060,000					2.724	2.724	MS	35,990	137,834	09/24/2019	09/27/2029
86562M-CD-0	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	114,000	96.3037	109,786	114,000	114,000					0.948	0.948	JJ	507	1,081	01/04/2021	01/12/2026
86562M-CG-3	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	17,000,000	89.6034	15,232,582	17,000,000	17,000,000					1.902	1.902	MS	93,409	323,340	09/13/2021	09/17/2028
86562M-CS-7	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	3,422,095	102.8847	3,483,676	3,386,000	3,420,209		(1,886)			5.766	5.608	JJ	91,110	97,618	04/30/2024	01/13/2033
86562M-DM-9	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	10,000,000	101.1030	10,110,304	10,000,000	10,000,000					5.316	5.316	JJ	253,987		07/02/2024	07/09/2029
86562M-DN-7	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	25,000,000	101.1232	25,280,801	25,000,000	25,000,000					5.424	5.424	JJ	647,867		07/02/2024	07/09/2031
86562M-DP-2	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	20,000,000	100.9526	20,190,522	20,000,000	20,000,000					5.558	5.558	JJ	531,098		07/02/2024	07/09/2034
86563V-BT-5	SUMITOMO MITSUI TRUST BANK LTD		C		1.F FE	6,995,310	99.1297	6,939,078	7,000,000	6,995,771		461			4.450	4.474	MS	96,046		09/03/2024	09/10/2027
86563V-BU-2	SUMITOMO MITSUI TRUST BANK LTD		C		1.F FE	6,987,610	97.8695	6,850,863	7,000,000	6,988,308		698			4.500	4.540	MS	97,125		09/03/2024	09/10/2029
86563V-BV-0	SUMITOMO MITSUI TRUST BANK LTD		C		1.F FE	6,980,820	96.3545	6,744,814	7,000,000	6,981,291		471			4.850	4.885	MS	104,679		09/03/2024	09/10/2034
86614R-AM-9	SUMMIT MATERIALS LLC			1,2	3.C FE	574,700	99.9126	559,510	560,000	559,510	930	(696)			6.500	6.500	MS	10,718	36,400	04/11/2019	03/15/2027
86614R-AP-2	SUMMIT MATERIALS LLC			1,2	3.C FE	15,010,414	106.1086	15,602,205	14,704,000	14,993,934		(15,818)			7.250	6.829	JJ	491,563	454,846	09/25/2024	01/15/2031
86765B-AP-4	ENERGY TRANSFER LP			1,2	2.B FE	9,451,940	89.4420	9,039,012	10,106,000	9,484,799		18,183			5.300	5.836	AO	133,905	535,618	02/02/2023	04/01/2044
86765B-AT-6	ENERGY TRANSFER LP			1,2	2.B FE	2,953,560	98.6847	2,960,541	3,000,000	2,981,741		11,305			3.900	4.313	JJ	53,950	117,000	05/26/2022	07/15/2026
86765K-AA-7	SUNOCO LP			1,2	3.A FE	2,545,000	102.3089	2,603,760	2,545,000	2,545,000					7.000	6.997	MS	52,455	175,676	09/13/2023	09/15/2028
86765K-AB-5	SUNOCO LP			1,2	3.A FE	103,534	102.6269	102,627	100,000	102,627	(905)	(1)			7.000	6.735	MN	1,167		11/22/2024	05/01/2029
86765L-AT-4	SUNOCO LP			1,2	3.A FE	6,393,137	93.9327	6,291,615	6,698,000	6,291,615	26,298	43,800			4.500	5.394	MN	38,514	301,410	01/29/2024	05/15/2029
86765L-AZ-0	SUNOCO LP			1,2	3.A FE	2,677,743	92.7458	2,576,478	2,778,000	2,576,478	(7,257)	11,829			4.500	5.066	AO	21,182	125,010	07/18/2022	04/30/2030
86803U-AE-1	SUNTORY HOLDINGS LTD		C		2.A FE	10,000,000	100.3374	10,033,742	10,000,000	10,000,000					5.124	5.124	JD	28,467	256,200	06/04/2024	06/11/2029
86964W-AL-6	SUZANO AUSTRIA GMBH		C		2.C FE	7,898,480	88.8907	7,111,254	8,000,000	7,944,137		14,395			2.500	2.700	MS	58,889	200,000	09/08/2021	09/15/2028
87162W-AK-6	TD SYNNEX CORP			1,2	2.C FE	827,718	84.1020	866,251	1,030,000	842,621		14,902			2.650	6.030	FA	10,766	13,648	05/02/2024	08/09/2031
87166F-AE-3	SYNCHRONY BANK			1,2	2.C FE	798,596	100.6870	805,496	800,000	800,060		1,464			5.625	5.610	FA	16,000	15,750	12/05/2024	08/23/2027
871829-AZ-0	SYSCO CORP			1,2	2.B FE	614,116	99.3513	543,451	547,000	555,358		(16,770)			3.750	0.667	AO	5,128	20,513	01/01/2021	10/01/2025
87228Q-AA-0	CARLYLE SECURED LENDING INC			1,2	2.C FE	4,981,310	102.0377	5,101,885	5,000,000	4,981,636		326			6.750	6.838	FA	68,438		10/10/2024	02/18/2030
87233Q-AB-4	TC PIPELINES LP			1,2	2.B FE	9,267,920	99.8181	8,983,627	9,000,000	8,999,540		(68,620)			4.375	4.402	MS	118,125	393,750	01/16/2020	03/13/2025
87233Q-AC-2	TC PIPELINES LP			1,2	2.B FE	2,878,948	97.7215	2,687,342	2,750,000	2,793,751		(19,343)			3.900	3.130	MN	10,725	107,250	01/02/2020	05/25/2027
87264A-AT-2	T-MOBILE USA INC			1,2	2.B FE	950,000	100.5258	954,995	950,000	948,208		805			5.375	5.464	AO	10,780	51,063	03/13/2017	04/15/2027
87264A-AV-7	T-MOBILE USA INC			1,2	2.B FE	9,938,000	99.3762	9,937,618	10,000,000	9,952,696		14,282			4.750	4.917	FA	197,917	475,000	12/18/2023	02/01/2028
87264A-BD-6	T-MOBILE USA INC			1,2	2.B FE	4,998,160	97.6959	4,884,793	5,000,000	4,999,388		466			3.750	3.756	AO	39,583	187,500	05/26/2021	04/15/2027
87264A-BF-1	T-MOBILE USA INC			1,2	2.B FE	4,429,800	94.0987	4,704,937	5,000,000	4,572,060		68,130			3.875	5.778	AO	40,903	193,750	10/28/2022	04/15/2030
87264A-BT-1	T-MOBILE USA INC			1,2	2.B FE	12,821,250	87.8821	13,182,323	15,000,000	13,285,674		234,169			2.875	5.070	FA	162,917	431,250	02/03/2023	02/15/2031
87264A-BV-6	T-MOBILE USA INC			1,2	2.B FE	13,405,800	93.3359	14,000,390	15,000,000	13,836,049		237,277			3.375	5.429	AO	106,875	506,250	02/16/2023	04/15/2029
87264A-BW-4	T-MOBILE USA INC			1,2	2.B FE	24,709,950	90.6571	25,383,980	28,000,000	25,456,248		337,257			3.500	5.214	AO	206,889	980,000	09/12/2022	04/15/2031
87264A-CA-1	T-MOBILE USA INC			1,2	2.B FE	17,616,736	91.8339	16,507,135	17,975,000	17,684,347		41,981			2.050	2.581	FA	139,206	333,535	08/06/2024	02/15/2028
87264A-CB-9	T-MOBILE USA INC			1,2	2.B FE	4,107,712	86.0166	3,982,570	4,630,000	4,137,251		42,108			2.550	4.496	FA	44,602	74,894	04/30/2024	02/15/2031
87264A-CS-2	T-MOBILE USA INC			1,2	2.B FE	15,510,783	90.0515	13,957,978	15,500,000	15,507,156		(1,361)			2.400	2.388	MS	109,533	372,000	07/01/2022	03/15/2029
87264A-CW-3	T-MOBILE USA INC			1,2	2.B FE	8,847,110	96.7622	8,199,629	8,474,000	8,836,808		(5,468)			5.650	5.351	JJ	220,771	478,781	02/06/2023	01/15/2053
87264A-CX-1	T-MOBILE USA INC			1,2	2.B FE	4,966,100	96.4666	4,823,329	5,000,000	4,967,135		744			5.800	5.843	MS	85,389	290,000	09/12/2022	09/15/2062
87264A-CY-9	T-MOBILE USA INC			1,2	2.B FE	23,657,681	97.9186	23,336,945	23,833,000	23,671,118		11,128			5.050	5.148	JJ	554,978	1,095,497	11/22/2024	07/15/2033
87264A-DE-2	T-MOBILE USA INC			1,2	2.B FE	20,032,650	99.4372	19,887,434	20,000,000	20,032,124		(526)			4.850	4.804	JJ	447,278	369,812	08/05/2024	01/15/2029
87265H-AF-6	TRI POINTE HOMES INC (DELAWARE)			1,2	3.B FE	5,259,007	98.2252	5,589,013	5,690,000	5,541,849	(656)	54,884			5.250	6.426	JD	24,894	296,100	11/22/2024	06/01/2027
87265H-AG-4	TRI POINTE HOMES INC (DELAWARE)			1,2	3.B FE	2,075,025	99.3514	2,175,797	2,190,000	2,099,596		22,536			5.700	7.068	JD	5,548	124,830	11/22/2023	06/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
872898-AA-9	TSMC ARIZONA CORP	LS		1,2	1.D FE	791,067	94.7542	833,837	880,000	834,695		23,535			1.750	4.749	AO	2,823	15,400	02/06/2023	10/25/2026
872898-AG-6	TSMC ARIZONA CORP	LS		1,2	1.D FE	4,992,150	97.5113	4,875,565	5,000,000	4,995,118		1,271			4.125	4.150	AO	39,531	206,250	04/19/2022	04/22/2029
874054-AG-4	TAKE-TWO INTERACTIVE SOFTWARE INC			1,2	2.B FE	9,999,500	97.5922	9,759,217	10,000,000	10,000,000		339			3.700	3.700	AO	79,139	370,000	04/07/2022	04/14/2027
874054-AJ-8	TAKE-TWO INTERACTIVE SOFTWARE INC			1	2.B FE	11,773,594	100.2625	11,830,977	11,800,000	11,787,864		10,848			5.000	5.087	MS	152,417	560,000	11/22/2024	03/28/2026
874054-AK-5	TAKE-TWO INTERACTIVE SOFTWARE INC			1,2	2.B FE	11,779,569	99.9483	11,782,902	11,789,000	11,783,285		2,493			4.950	4.966	MS	150,752	583,556	04/10/2023	03/28/2028
874054-AM-1	TAKE-TWO INTERACTIVE SOFTWARE INC			1,2	2.B FE	8,242,773	101.4165	8,316,152	8,200,000	8,239,830		(2,944)			5.400	5.274	JD	23,370	221,400	11/22/2024	06/12/2029
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2.A FE	16,313,647	100.2243	15,849,471	15,814,000	16,086,139		(69,781)			5.000	4.471	MN	76,874	790,700	03/29/2023	11/26/2028
874060-AX-4	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2.A FE	34,235,690	86.1644	34,810,422	40,400,000	35,565,162		736,123			2.050	4.648	MS	209,351	768,750	11/22/2024	03/31/2030
874060-AY-2	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2.A FE	4,647,102	72.4838	4,907,876	6,771,000	4,740,821		77,466			3.025	6.026	JJ	97,860	204,823	10/10/2023	07/09/2040
874060-BL-9	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2.A FE	1,991,220	98.2747	1,965,494	2,000,000	1,991,338		118			5.650	5.687	JJ	55,244		06/27/2024	07/05/2044
875127-BC-5	TAMPA ELECTRIC CO			1,2	1.G FE	1,734,740	83.0697	1,661,394	2,000,000	1,746,880		7,392			4.350	5.413	MN	11,117	87,000	04/21/2023	05/15/2044
875127-BM-3	TAMPA ELECTRIC CO			1,2	1.G FE	1,999,478	99.9358	1,998,716	2,000,000	1,999,546		68			4.900	4.905	MS	32,667		11/22/2024	03/01/2029
875484-AJ-6	TANGER PROPERTIES LP			1,2	2.C FE	268,437	96.7983	290,395	300,000	282,361		9,765			3.125	6.933	MS	3,125	9,375	07/17/2023	09/01/2026
875484-AL-1	TANGER PROPERTIES LP			1,2	2.C FE	405,961	84.3464	463,905	550,000	425,666		14,290			2.750	7.063	MS	5,042	15,125	08/03/2023	09/01/2031
876030-AK-3	TAPESTRY INC			1,2	2.B FE	6,991,320	98.8982	6,922,871	7,000,000	6,991,515		195			5.100	5.122	MS	19,833		12/04/2024	03/11/2030
87612B-BS-0	TARGA RESOURCES PARTNERS LP			1,2	2.B FE	4,247,194	96.5541	4,518,733	4,680,000	4,334,621		45,481			4.875	6.357	FA	95,063	228,150	01/04/2023	02/01/2031
87612G-AA-9	TARGA RESOURCES CORP			1,2	2.B FE	9,981,500	90.8015	9,080,151	10,000,000	9,985,697		1,762			4.200	4.221	FA	175,000	420,000	03/23/2022	02/01/2033
87612G-AF-8	TARGA RESOURCES CORP			1,2	2.C Z	4,997,450	105.6553	5,282,765	5,000,000	4,997,747		272			6.500	6.507	MS	82,153	289,792	11/06/2023	03/30/2034
87612G-AK-7	TARGA RESOURCES CORP			1,2	2.B FE	797,742	98.3822	787,058	800,000	797,799		57			5.500	5.535	FA	17,356		11/22/2024	02/15/2035
87612K-AA-0	TARGA RESOURCES CORP			1,2	2.B FE	14,977,350	100.5879	15,088,189	15,000,000	14,987,909		4,416			5.200	5.235	JJ	390,000	780,000	06/22/2022	07/01/2027
87612K-AC-6	TARGA RESOURCES CORP			1,2	2.B FE	412,964	99.7844	399,137	400,000	412,964					6.250	6.006	JJ	12,500		11/22/2024	07/01/2052
87724R-AA-0	TAYLOR MORRISON COMMUNITIES INC			1,2	3.A FE	2,966,405	100.3607	2,990,749	2,980,000	2,972,625		2,758			5.875	5.984	JD	7,781	175,075	03/02/2023	06/15/2027
87724R-AJ-1	TAYLOR MORRISON COMMUNITIES INC			1,2	3.A FE	11,751,488	95.6926	10,865,891	11,355,000	10,865,891	(73,073)	(42,005)			5.125	4.657	FA	242,477	551,194	11/22/2024	08/01/2030
87901J-AH-8	TEGNA INC			1,2	3.A FE	561,198	93.5228	617,251	660,000	577,286		14,056			5.000	8.273	MS	9,717	33,000	11/02/2023	09/15/2029
879360-AC-9	TELEDYNE TECHNOLOGIES INC			1,2	2.B FE	256,951	96.0885	246,948	257,000	256,989		11			1.600	1.604	AO	1,028	4,112	03/08/2021	04/01/2026
879360-AD-7	TELEDYNE TECHNOLOGIES INC			1,2	2.B FE	16,569,737	92.0576	15,281,562	16,600,000	16,585,791		4,422			2.250	2.277	AO	93,375	373,500	12/22/2021	04/01/2028
879360-AE-5	TELEDYNE TECHNOLOGIES INC			1,2	2.B FE	4,419,850	86.8394	4,341,971	5,000,000	4,450,487		30,637			2.750	4.808	AO	34,375	68,750	08/05/2024	04/01/2031
87971M-BD-4	TELUS CORP			1,2	2.B FE	3,641,038	95.7690	3,173,784	3,314,000	3,425,206		(58,458)			2.800	0.989	FA	34,797	92,792	01/01/2021	02/16/2027
87971M-BW-2	TELUS CORP			1,2	2.B FE	13,225,950	88.1942	13,229,137	15,000,000	13,434,966		165,712			3.400	5.076	MN	68,000	510,000	09/25/2023	05/13/2032
88023U-AH-4	TEMPUR SEALY INTERNATIONAL INC			1,2	3.B FE	24,699,628	92.1444	22,661,077	24,593,000	22,661,077	456,270	(7,369)			4.000	3.959	AO	207,674	983,720	02/09/2022	04/15/2029
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL INC			1,2	3.B FE	219,608	87.2436	253,006	290,000	232,957		6,272			3.875	7.645	AO	2,372	11,238	10/04/2022	10/15/2031
88033G-DB-3	TENET HEALTHCARE CORP			2	3.C FE	4,467,000	97.9373	4,369,962	4,462,000	4,369,962	10,291	(2,162)			5.125	5.124	MN	38,113	228,678	01/20/2023	11/01/2027
88033G-DH-0	TENET HEALTHCARE CORP			1,2	3.C FE	2,657,946	95.6988	2,488,168	2,600,000	2,488,168	13,343	(6,391)			4.625	3.640	JD	5,344	120,250	01/20/2023	06/15/2028
88033G-DM-9	TENET HEALTHCARE CORP			1,2	3.C FE	16,391,090	93.8799	15,349,365	16,350,000	15,349,365	129,457	(8,713)			4.250	4.219	JD	57,906	684,250	11/22/2024	06/01/2029
88033G-DR-8	TENET HEALTHCARE CORP			1,2	3.C FE	8,593,082	92.8806	8,062,037	8,680,000	8,060,636	15,707	8,628			4.375	4.572	JJ	175,107	356,125	05/02/2024	01/15/2030
88033G-DS-6	TENET HEALTHCARE CORP			2	3.C FE	740,555	99.9187	739,398	740,000	739,398	(602)	(555)			6.250	6.250	FA	19,271	23,125	07/02/2024	02/01/2027
88034P-AB-5	TENCENT MUSIC ENTERTAINMENT GROUP		C	1,2	1.F FE	497,325	84.0750	538,080	640,000	517,000		17,822			2.000	6.057	MS	4,196	12,800	11/20/2023	09/03/2030
880451-AZ-2	TENNESSEE GAS PIPELINE COMPANY LLC			1,2	2.B FE	17,603,869	89.6631	15,734,089	17,548,000	17,578,724		(5,473)			2.900	2.861	MS	169,631	508,892	02/26/2020	03/01/2030
883203-CB-5	TEXTRON INC			1,2	2.B FE	19,070,653	89.9108	18,354,400	20,414,000	19,174,267		90,164			3.000	4.245	JD	51,035	432,210	07/19/2024	06/01/2030
88339W-AB-2	WILLIAMS COMPANIES INC			1,2	2.B FE	11,242,903	99.2601	11,117,128	11,200,000	11,241,137		(1,765)			4.900	4.800	MS	161,591	340,278	11/22/2024	03/15/2029
88339W-AC-0	WILLIAMS COMPANIES INC			1,2	2.B FE	18,144,477	97.2243	17,875,652	18,386,000	18,157,659		13,182			5.150	5.321	MS	278,803	657,555	08/08/2024	03/15/2034
885160-AA-9	THOR INDUSTRIES INC			1,2	4.A FE	2,010,933	90.1731	1,909,867	2,118,000	1,886,053	14,934	13,211			4.000	4.826	AO	17,885	84,720	09/01/2022	10/15/2029
88579Y-BJ-9	3M CO			1,2	1.G FE	1,146,235	89.7356	1,184,510	1,320,000	1,163,579		17,344			2.375	5.282	FA	10,885	15,675	05/28/2024	08/26/2029
88632Q-AE-3	CLOUD SOFTWARE GROUP INC			1,2	4.B FE	7,604,688	98.1543	7,606,958	7,750,000	7,606,958	(10,066)	12,336			6.500	6.974	MS	127,337	251,875	07/26/2024	03/31/2029
89055F-AB-9	TOPBUILD CORP			1,2	3.B FE	8,586,674	91.5471	7,865,730	8,592,000	7,865,730	77,205	(1,546)			3.625	3.635	MS	91,708	304,210	11/22/2024	03/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89115A-2U-5	TORONTO-DOMINION BANK			1	1.F FE	5,183,350	101.6324	5,081,621	5,000,000	5,166,146		(17,204)			5.523	4.498	JJ	125,802		08/05/2024	07/17/2028
89236T-LZ-6	TOYOTA MOTOR CREDIT CORP			1	1.E FE	1,210,435	100.3344	1,204,013	1,200,000	1,210,304		(131)			5.100	4.937	MS	17,000		11/22/2024	03/21/2031
89236T-ME-2	TOYOTA MOTOR CREDIT CORP				1.E FE	15,000,000	100.1802	15,027,025	15,000,000	15,000,000					4.988	5.038	FMAN	98,049	431,674	05/13/2024	05/15/2026
89236T-MJ-1	TOYOTA MOTOR CREDIT CORP				1.E FE	799,339	100.0677	800,541	800,000	799,401		63			4.550	4.597	FA	14,358		11/22/2024	08/07/2026
89236T-ML-6	TOYOTA MOTOR CREDIT CORP				1.E FE	5,000,000	100.6453	5,032,267	5,000,000	5,000,000					5.331	5.392	FMAN	40,862	73,494	08/06/2024	08/07/2026
893526-DJ-9	TRANSCANADA PIPELINES LTD			1	2.B FE	2,830,464	101.6073	2,696,658	2,654,000	2,818,016		(6,489)			6.100	5.500	JD	13,491	161,894	01/17/2023	06/01/2040
89352H-AM-1	TRANSCANADA PIPELINES LTD			1,2	2.B FE	14,545,047	93.0704	14,451,966	15,528,000	14,593,125		48,078			4.625	5.468	MS	239,390	359,085	06/12/2024	03/01/2034
893574-AH-6	TRANSCONTINENTAL GAS PIPE LINE COMPANY L			1,2	2.A FE	5,361,600	102.5061	5,125,307	5,000,000	5,109,026		(123,799)			7.850	5.158	FA	163,542	392,500	09/23/2022	02/01/2026
893647-BL-0	TRANSDIGM INC			1,2	4.C FE	7,355,294	98.2634	7,841,422	7,980,000	7,596,582	(5,265)	114,358			5.500	7.357	MN	56,082	425,700	08/26/2024	11/15/2027
893647-BP-1	TRANSDIGM INC			1,2	4.C FE	8,026,260	93.6118	7,610,637	8,130,000	7,604,608	(18,750)	12,748			4.625	4.926	JJ	173,384	345,256	05/02/2024	01/15/2029
893647-BR-7	TRANSDIGM INC			1,2	3.C FE	17,051,875	100.8724	17,299,612	17,150,000	17,081,865		17,511			6.750	6.875	FA	437,325	1,157,625	02/23/2023	08/15/2028
893647-BS-5	TRANSDIGM INC			1,2	3.C FE	17,150,000	101.4875	17,405,101	17,150,000	17,150,000					6.875	6.874	JD	52,403	1,179,063	08/09/2023	12/15/2030
893647-BT-3	TRANSDIGM INC			1,2	3.C FE	2,779,000	102.3963	2,867,097	2,800,000	2,781,482		2,301			7.125	7.248	JD	16,625	201,163	11/15/2023	12/01/2031
893647-BU-0	TRANSDIGM INC			1,2	3.C FE	8,066,000	100.2222	8,083,920	8,066,000	8,066,000					6.375	6.375	MS	171,403	262,817	02/12/2024	03/01/2029
893647-BV-8	TRANSDIGM INC			1,2	3.C FE	8,550,000	100.9026	8,627,170	8,550,000	8,550,000					6.625	6.625	MS	188,813	289,513	02/12/2024	03/01/2032
893647-BW-6	TRANSDIGM INC			1,2	3.C FE	10,595,465	98.0056	10,388,590	10,600,000	10,388,590	(206,940)	65			6.000	6.008	MS	180,200		11/22/2024	01/15/2033
89400P-AK-9	TRANSURBAN FINANCE COMPANY PTY LTD		C	1,2	2.A FE	7,322,311	84.3646	6,181,393	7,327,000	7,324,202		548			2.450	2.457	MS	52,358	179,512	09/09/2020	03/16/2031
896522-AJ-8	TRINITY INDUSTRIES INC			1,2	3.B FE	9,482,000	103.7732	9,751,568	9,397,000	9,471,885		(10,115)			7.750	7.487	JJ	335,812	615,883	05/21/2024	07/15/2028
89680E-AA-7	TRITON WATER HOLDINGS INC			1,2	5.A FE	7,478,058	99.2713	7,516,823	7,572,000	7,480,854	(202)	2,998			6.250	6.577	AO	118,313		11/22/2024	04/01/2029
89680Y-AA-3	TRITON CONTAINER INTERNATIONAL LTD		C	1,2	2.C FE	3,788,635	95.8238	3,641,306	3,800,000	3,796,654		2,598			2.050	2.120	AO	16,446	77,900	12/22/2021	04/15/2026
89788M-AH-5	TRUIST FINANCIAL CORP			1,2,5	2.A FE	1,000,000	99.6113	996,113	1,000,000	1,000,000					4.260	4.263	JJ	18,105	42,600	07/25/2022	07/28/2026
89788M-AQ-5	TRUIST FINANCIAL CORP			1,2,5	1.G FE	10,000,000	106.9298	10,692,977	10,000,000	10,000,000					7.161	7.162	AO	121,339	722,068	10/25/2023	10/30/2029
89788M-AR-3	TRUIST FINANCIAL CORP			1,2,5	1.G FE	2,044,440	100.8826	2,017,652	2,000,000	2,040,829		(3,611)			5.435	4.875	JJ	47,405		08/05/2024	01/24/2030
89788M-AS-1	TRUIST FINANCIAL CORP			1,2,5	1.G FE	10,791,768	100.7652	10,969,303	10,886,000	10,796,956		5,189			5.711	5.821	JJ	271,130	310,850	04/30/2024	01/24/2035
89788M-AT-9	TRUIST FINANCIAL CORP			1,2,5	1.G FE	6,187,716	98.8304	6,127,483	6,200,000	6,187,933		217			5.153	5.186	FA	129,569		11/22/2024	08/05/2032
898813-AV-2	TUCSON ELECTRIC POWER CO			1,2	1.G FE	6,980,470	95.3439	6,674,070	7,000,000	6,981,605		906			5.500	5.518	AO	81,278	385,000	02/13/2023	04/15/2053
898813-AW-0	TUCSON ELECTRIC POWER CO			1,2	1.G FE	6,989,080	98.1847	6,872,931	7,000,000	6,989,762		682			5.200	5.219	MS	143,578		08/07/2024	09/15/2034
902118-BS-6	TYCO INTERNATIONAL FINANCE SA		C	1,2	2.B	1,379,828	99.0186	1,312,986	1,326,000	1,335,644		(10,706)			3.900	3.050	FA	19,680	51,714	01/01/2021	02/14/2026
902494-BL-6	TYSON FOODS INC			1,2	2.B FE	811,301	101.0816	808,653	800,000	811,053		(247)			5.400	5.024	MS	12,720		11/22/2024	03/15/2029
902613-AC-2	UBS GROUP AG		C	2	1.G FE	8,500,000	96.1767	8,175,024	8,500,000	8,500,000					1.364	1.364	JJ	48,630	115,940	07/27/2020	01/30/2027
902613-AK-4	UBS GROUP AG		C	2	1.G FE	4,217,450	83.4848	4,174,238	5,000,000	4,252,154		34,704			2.746	5.012	FA	53,394	68,650	08/05/2024	02/11/2033
902613-AX-6	UBS GROUP AG		C		1.G FE	1,260,363	99.7006	1,322,030	1,326,000	1,317,144		37,298			3.750	6.725	MS	13,122	49,725	06/12/2023	03/26/2025
902613-BH-0	UBS GROUP AG		C	2	1.G FE	7,965,840	100.6543	8,052,341	8,000,000	7,968,951		3,111			5.699	5.749	FA	181,102	265,954	01/17/2024	02/08/2035
902613-BJ-6	UBS GROUP AG		C	2	1.G FE	9,999,300	100.6430	10,064,300	10,000,000	9,999,991		691			5.428	5.427	FA	215,612	316,633	01/02/2024	02/08/2030
902613-BM-9	UBS GROUP AG		C	2	1.G FE	10,000,000	95.2437	9,524,367	10,000,000	10,000,000					5.379	5.378	MS	171,829		09/03/2024	09/06/2045
902674-ZW-3	UBS AG (LONDON BRANCH)		C		1.E FE	1,999,921	102.3197	2,046,395	2,000,000	2,000,000		76			5.650	5.649	MS	34,528	113,000	09/05/2023	09/11/2028
90279X-AA-0	UKG INC			1,2	4.B FE	8,200,000	101.4532	8,319,166	8,200,000	8,200,000					6.875	6.875	FA	234,896	269,347	01/30/2024	02/01/2031
90290M-AD-3	US FOODS INC			1,2	3.C FE	3,955,208	95.7674	3,801,968	3,970,000	3,800,061	23,430	3,414			4.750	4.942	FA	71,239	176,463	08/06/2024	02/15/2029
90290M-AG-6	US FOODS INC			1,2	3.C FE	845,000	102.3225	864,625	845,000	845,000					6.875	6.872	MS	17,105	56,480	09/11/2023	09/15/2028
90290M-AH-4	US FOODS INC			1,2	3.C FE	3,782,000	103.4914	3,914,046	3,782,000	3,782,000					7.250	7.250	JJ	126,434	220,879	09/11/2023	01/15/2032
90290M-AJ-0	US FOODS INC			1,2	3.C FE	4,049,110	97.1796	3,935,772	4,050,000	3,935,772	(113,349)	11			5.750	5.753	AO	56,925		11/22/2024	04/15/2033
903192-AA-0	UNUM GROUP			1	2.B FE	104,432	105.3185	123,223	117,000	113,016		840			6.750	7.767	JD	351	7,898	02/17/2005	12/15/2028
90320B-AA-7	SUNRISE FINCO I BV		C	1,2	3.C FE	4,690,000	90.7060	4,254,111	4,690,000	4,254,111	126,396				4.875	4.875	JJ	105,427	228,638	04/07/2021	07/15/2031
90327Q-D8-9	USAA CAPITAL CORP			1	1.C FE	4,983,650	99.6259	4,981,293	5,000,000	4,998,114		5,755			3.375	3.491	MN	28,125	168,750	05/23/2022	05/01/2025
90331H-PP-2	US BANK NA			1,2,5	1.E FE	5,000,000	99.4596	4,972,979	5,000,000	5,000,000					4.507	4.511	AO	43,192		10/17/2024	10/22/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
90351D-AF-4	UBS GROUP AG		C		1.G FE	7,747,124	99.0332	7,100,679	7,170,000	7,298,392		(98,492)			4.125	2.691	AO	62,439	295,763	09/27/2023	04/15/2026
906548-CJ-9	UNION ELECTRIC CO			1,2	1.F FE	2,149,574	80.1164	2,260,886	2,822,000	2,174,900		20,365			3.900	6.024	MS	32,406	110,058	09/27/2023	09/15/2042
906548-CW-0	UNION ELECTRIC CO			1,2	1.F FE	6,985,580	95.7530	6,702,713	7,000,000	6,986,559		821			5.450	5.463	MS	112,331	381,500	02/27/2023	03/15/2053
907818-GE-2	UNION PACIFIC CORP			1,2	1.G FE	14,624,674	100.2470	14,636,057	14,600,000	14,622,441		(2,233)			4.750	4.599	FA	250,431		11/13/2024	02/21/2026
90932L-AG-2	UNITED AIRLINES INC			1,2	3.A FE	22,818,639	98.3259	22,254,097	22,633,000	22,225,480	266,740	(44,444)			4.375	4.203	AO	209,041	965,913	05/02/2024	04/15/2026
90932L-AH-0	UNITED AIRLINES INC			1,2	3.A FE	10,050,375	95.0786	9,967,093	10,483,000	9,860,569	96,151	62,984			4.625	5.412	AO	102,355	484,839	02/14/2023	04/15/2029
911163-AA-1	UNITED NATURAL FOODS INC			1,2	5.B FE	12,045,360	98.5162	12,769,664	12,962,000	11,939,297	1,217,408	93,115			6.750	8.589	AO	184,709	719,685	05/24/2024	10/15/2028
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.A FE	844,073	97.3228	836,976	860,000	836,976	(8,830)	1,734			4.875	5.472	JJ	19,332		08/06/2024	01/15/2028
911365-BP-8	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.B FE	417,625	87.5825	437,912	500,000	426,529		8,070			3.750	6.374	JJ	8,646	18,750	11/20/2023	01/15/2032
911365-BR-4	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.B FE	3,278,000	99.2179	3,174,972	3,200,000	3,174,972	(101,138)	(1,890)			6.125	5.788	MS	57,711	100,178	09/12/2024	03/15/2034
91159H-JB-7	US BANCORP			2	1.G FE	1,895,857	80.9951	1,846,689	2,280,000	1,905,870		10,013			2.491	4.271	MN	9,150	21,921	12/18/2024	11/03/2036
91159H-JK-7	US BANCORP			1,2,5	1.F FE	4,990,600	98.9869	4,949,347	5,000,000	4,991,636		1,036			4.653	4.703	FA	96,938		08/05/2024	02/01/2029
91159H-JL-5	US BANCORP			1,2,5	1.F FE	3,131,170	95.7233	3,241,193	3,386,000	3,146,548		15,378			4.839	5.864	FA	68,270	81,924	04/30/2024	02/01/2034
91159H-JQ-4	US BANCORP			1,2,5	1.F FE	10,000,000	100.8260	10,082,603	10,000,000	10,000,000					5.384	5.387	JJ	236,298	269,200	01/18/2024	01/23/2030
91159H-JR-2	US BANCORP			1,2,5	1.F FE	10,000,000	100.8441	10,084,410	10,000,000	10,000,000					5.678	5.679	JJ	249,201	283,900	01/18/2024	01/23/2035
913017-BS-7	RTX CORP			1	2.A FE	1,695,295	101.4869	1,776,021	1,750,000	1,698,023		2,203			5.700	5.999	AO	21,058	99,750	09/21/2023	04/15/2040
913017-BT-5	RTX CORP			1	2.A FE	17,209,000	86.3096	17,261,925	20,000,000	17,293,513		71,393			4.500	5.735	JD	75,000	675,000	08/02/2024	06/01/2042
913017-CR-8	RTX CORP			1,2	2.A FE	5,847,900	96.5241	5,791,449	6,000,000	5,921,674		31,763			3.125	3.713	MN	29,688	187,500	08/08/2022	05/04/2027
913017-CW-7	RTX CORP			1,2	2.A FE	423,500	88.9684	444,842	500,000	427,616		3,311			4.450	6.002	MN	2,781	22,250	09/27/2023	11/16/2038
913017-CY-3	RTX CORP			1,2	2.A FE	17,971,620	97.3319	17,519,743	18,000,000	17,939,751		1,858			4.125	4.208	MN	92,813	639,375	08/05/2024	11/16/2028
91324P-CD-2	UNITEDHEALTH GROUP INC			1,2	1.F FE	4,202,603	84.3357	4,450,397	5,277,000	4,240,887		31,202			4.250	6.043	MS	66,036	224,273	10/03/2023	03/15/2043
91324P-EU-2	UNITEDHEALTH GROUP INC			1,2	1.F FE	998,120	98.0082	980,082	1,000,000	998,656		315			4.250	4.287	JJ	19,597	42,500	03/23/2023	01/15/2029
91327B-AB-6	UNITI GROUP LP			1,2	4.B FE	10,212,875	93.7237	10,426,757	11,125,000	10,273,606		60,731			4.750	7.419	AO	111,559	264,219	10/10/2024	04/15/2028
91327T-AA-9	UNITI GROUP LP			1,2	4.B FE	2,287,551	106.6280	2,345,817	2,200,000	2,280,892		(6,659)			10.500	9.147	MS	68,017	110,250	11/22/2024	02/15/2028
913903-AW-0	UNIVERSAL HEALTH SERVICES INC			1,2	2.C FE	37,518,158	85.9511	32,857,385	38,228,000	37,684,794		85,122			2.650	2.916	AO	213,864	1,013,042	12/30/2022	10/15/2030
913903-AZ-3	UNIVERSAL HEALTH SERVICES INC			1,2	2.C FE	17,404,489	94.6549	16,550,408	17,485,000	17,447,864		21,969			1.650	1.780	MS	96,168	288,503	12/30/2022	09/01/2026
913903-BA-7	UNIVERSAL HEALTH SERVICES INC			1,2	2.C FE	2,799,077	81.8405	2,291,533	2,800,000	2,785,712		1,832			2.650	2.730	JJ	34,214	74,200	12/30/2022	01/15/2032
913903-BC-3	UNIVERSAL HEALTH SERVICES INC			1,2	2.C FE	9,968,500	93.3047	9,330,473	10,000,000	9,969,319		819			5.050	5.090	AO	133,264		09/17/2024	10/15/2034
914906-AU-6	UNIVISION COMMUNICATIONS INC			1,2	4.A FE	2,813,214	99.5972	2,637,334	2,648,000	2,636,568	33,498	(36,535)			6.625	5.098	JD	14,619	167,149	11/22/2024	06/01/2027
914906-AV-4	UNIVISION COMMUNICATIONS INC			1,2	4.A FE	2,889,700	89.5077	2,980,607	3,330,000	2,924,237		34,537			4.500	7.875	MN	24,975	74,925	07/26/2024	05/01/2029
914906-AV-4	UNIVISION COMMUNICATIONS INC		LS	1,2	4.A FE	1,744,331	89.5077	1,533,267	1,713,000	1,533,267	7,614	(2,776)			4.500	4.293	MN	12,848	77,085	10/01/2021	05/01/2029
91740P-AF-5	USA COMPRESSION PARTNERS LP			1,2	4.B FE	12,164,480	100.3264	12,135,481	12,096,000	12,066,720	129,118	(15,024)			6.875	6.518	MS	277,200	831,600	04/20/2022	09/01/2027
91740P-AG-3	USA COMPRESSION PARTNERS LP			1,2	4.A FE	4,300,000	101.7647	4,375,884	4,300,000	4,300,000					7.125	7.125	MS	90,210	150,634	03/04/2024	03/15/2029
91911T-AQ-6	VALE OVERSEAS LTD		C	1,2	2.B FE	985,192	91.3555	1,014,046	1,110,000	1,014,232		14,466			3.750	5.588	JJ	20,003	41,625	12/05/2022	07/08/2030
92047W-AG-6	VALVOLINE INC			1,2	4.A FE	10,509,063	85.2479	9,164,146	10,750,000	9,164,146	(34,028)	15,012			3.625	3.947	JJ	179,689	362,500	11/22/2024	06/15/2031
92328M-AE-3	VENTURE GLOBAL CALCASIEU PASS LLC			1,2	3.B FE	4,750,000	100.9332	4,794,327	4,750,000	4,750,000	25,701				6.250	6.249	JJ	136,892	296,875	01/10/2023	01/15/2030
92332Y-AA-9	VENTURE GLOBAL LNG INC			1,2	3.B FE	14,698,500	104.0293	15,355,764	14,761,000	14,712,721		12,000			8.125	8.234	JD	99,944	1,199,331	10/17/2023	06/01/2028
92332Y-AB-7	VENTURE GLOBAL LNG INC			1,2	3.B FE	24,450,000	104.2927	25,499,555	24,450,000	24,450,000	12,658				8.375	8.373	JD	170,641	2,047,688	05/24/2023	06/01/2031
92332Y-AC-5	VENTURE GLOBAL LNG INC			1,2	3.B FE	1,212,000	110.5266	1,326,319	1,200,000	1,210,860		(877)			9.500	9.220	FA	47,500	87,717	11/06/2023	02/01/2029
92332Y-AD-3	VENTURE GLOBAL LNG INC			1,2	3.B FE	6,720,540	109.7279	7,301,297	6,654,000	6,719,092					9.875	9.676	FA	273,784	505,588	11/06/2023	02/01/2032
92332Y-AE-1	VENTURE GLOBAL LNG INC			1,2	3.B FE	11,872,750	101.4979	12,027,502	11,850,000	11,871,119		(1,631)			7.000	6.958	JJ	361,754		07/23/2024	01/15/2030
92338C-AB-9	VERALTO CORP			1,2	2.B FE	19,996,800	101.1542	20,230,842	20,000,000	19,999,722		2,638			5.500	5.501	MS	314,722	1,100,000	09/11/2023	09/18/2026
92339L-AA-0	VERITIV OPERATING CO			1,2	4.B FE	3,887,250	107.6980	3,930,978	3,650,000	3,886,030		(1,220)			10.500	9.294	MN	33,002		12/06/2024	11/30/2030
92343V-DR-2	VERIZON COMMUNICATIONS INC			1	2.A FE	8,158,050	92.2757	8,304,817	9,000,000	8,207,361		36,326			4.812	5.727	MS	127,518	433,080	08/10/2023	03/15/2039
92343V-EA-8	VERIZON COMMUNICATIONS INC			1	2.A FE	3,133,540	94.2388	3,190,927	3,386,000	3,147,938		14,399			4.500	5.538	FA	59,678	76,185	04/30/2024	08/10/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92343V-ER-1	VERIZON COMMUNICATIONS INC			1	2.A FE	8,745,964	97.9446	7,364,451	7,519,000	8,085,006		(144,973)			4.329	2.209	MS	90,416	325,498	02/27/2020	09/21/2028
92343V-ES-9	VERIZON COMMUNICATIONS INC			1,2	2.A FE	9,656,441	96.4509	8,078,726	8,376,000	9,039,880		(169,344)			3.875	1.728	FA	128,926	306,668	11/22/2024	02/08/2029
92343V-EU-4	VERIZON COMMUNICATIONS INC			1,2	2.A FE	38,924,900	95.9805	37,647,406	39,224,000	38,983,113		31,510			4.016	4.153	JD	122,518	1,575,236	04/30/2024	12/03/2029
92343V-FR-0	VERIZON COMMUNICATIONS INC			1,2	2.A FE	1,663,618	82.4048	1,812,905	2,200,000	1,735,018		62,287			1.750	5.962	JJ	17,218	38,500	11/02/2023	01/20/2031
92343V-FT-6	VERIZON COMMUNICATIONS INC			1,2	2.A FE	26,526,144	68.3742	27,074,824	39,598,000	27,085,318		416,406			2.650	5.700	MN	119,509	901,000	12/12/2024	11/20/2040
92343V-GJ-7	VERIZON COMMUNICATIONS INC			1,2	2.A FE	22,508,780	86.1169	23,251,570	27,000,000	23,264,634		499,535			2.550	5.175	MS	191,250	688,500	10/02/2023	03/21/2031
92343V-GK-4	VERIZON COMMUNICATIONS INC			1,2	2.A FE	13,172,443	75.6290	13,371,215	17,680,000	13,402,380		158,130			3.400	5.701	MS	165,308	601,120	08/17/2023	03/22/2041
92343V-GN-8	VERIZON COMMUNICATIONS INC			1,2	2.A FE	38,929,919	82.9303	39,414,278	47,527,000	40,174,924		787,514			2.355	4.932	MS	329,560	1,060,386	08/05/2024	03/15/2032
92535U-AB-0	VERTIV GROUP CORP			1,2	3.B FE	1,806,641	94.3822	1,864,049	1,975,000	1,864,049	(7,299)	22,624			4.125	5.654	MN	10,410	87,656	11/22/2024	11/15/2028
925550-AF-2	VIAVI SOLUTIONS INC			1,2	3.B FE	15,249,183	90.1739	14,389,044	15,957,000	14,337,403	289,262	95,504			3.750	4.587	AO	149,597	598,388	02/07/2024	10/01/2029
92556V-AC-0	VIATRIS INC			1,2	2.C FE	12,801,895	93.7767	12,040,925	12,840,000	12,801,120		823			2.300	2.423	JD	7,383	287,960	11/22/2024	06/22/2027
92556V-AD-8	VIATRIS INC			1,2	2.C FE	5,266,453	86.7459	4,581,051	5,281,000	5,271,421		1,629			2.700	2.736	JD	3,565	142,587	10/29/2021	06/22/2030
92556V-AF-3	VIATRIS INC			1,2	2.C FE	589,805	68.1323	585,938	860,000	593,190		3,384			4.000	6.511	JD	860	34,400	03/05/2024	06/22/2050
92564R-AB-1	VICI PROPERTIES LP			1,2	2.C FE	18,962,923	95.7835	18,956,518	19,791,000	19,168,755		82,631			4.625	5.361	JD	76,278	799,709	11/06/2024	12/01/2029
92564R-AE-5	VICI PROPERTIES LP			1,2	2.C FE	6,123,780	92.9167	6,039,585	6,500,000	6,135,484		11,704			4.125	5.291	FA	101,292		10/16/2024	08/15/2030
92564R-AH-8	VICI PROPERTIES LP			1,2	2.C FE	269,153	98.9818	267,251	270,000	269,666		206			4.500	4.578	MS	4,050	12,150	04/29/2022	09/01/2026
925650-AA-1	VICI PROPERTIES LP			1	2.C FE	16,982,250	99.7165	16,951,802	17,000,000	16,997,933		6,222			4.375	4.409	MN	95,035	743,750	04/21/2022	05/15/2025
925650-AB-9	VICI PROPERTIES LP			1,2	2.C FE	11,337,127	99.1594	11,304,170	11,400,000	11,355,160		13,260			4.750	4.885	FA	204,567	541,500	09/27/2023	02/15/2028
925650-AD-5	VICI PROPERTIES LP			1,2	2.C FE	3,151,553	97.3678	3,296,872	3,386,000	3,167,013		15,459			5.125	6.233	MN	22,174	173,533	04/30/2024	05/15/2032
925650-AG-8	VICI PROPERTIES LP			1,2	2.C FE	402,426	99.3568	397,427	400,000	402,426					6.125	6.079	AO	6,125		11/22/2024	04/01/2054
925650-AH-6	VICI PROPERTIES LP			1,2	2.C FE	6,975,010	97.5456	6,828,191	7,000,000	6,975,090		80			5.125	5.188	MN	11,958		12/09/2024	11/15/2031
92660F-AT-1	VIDEOTRON LTD			1,2	2.C FE	9,994,000	98.1477	9,814,771	10,000,000	9,994,000					5.700	5.709	JJ	83,917		11/04/2024	01/15/2035
927804-FT-6	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	3,352,352	80.9235	3,237,748	4,001,000	3,375,826		16,650			4.200	5.483	MN	21,472	168,042	07/21/2023	05/15/2045
927804-GK-4	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	8,671,419	97.8650	8,514,251	8,700,000	8,675,367		2,570			5.000	5.042	AO	108,750	415,000	11/22/2024	04/01/2033
927804-GM-0	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	13,389,451	99.5031	13,333,420	13,400,000	13,391,808		1,931			5.300	5.309	FA	268,298	698,569	11/22/2024	08/15/2033
927804-GN-8	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	13,668,862	98.6078	13,820,864	14,016,000	13,675,607		5,580			5.700	5.875	FA	301,811	786,891	11/22/2024	08/15/2053
927804-GP-3	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	9,929,100	97.2577	9,725,768	10,000,000	9,934,693		5,593			5.000	5.091	JJ	230,556	259,722	01/02/2024	01/15/2034
92840V-AB-8	VISTRA OPERATIONS COMPANY LLC			1,2	3.B FE	9,547,594	99.5994	9,090,437	9,127,000	9,090,437	87,655	(13,572)			5.625	5.632	FA	193,949	451,519	11/04/2024	02/15/2027
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC			1,2	3.B FE	7,326,500	98.1193	7,277,512	7,417,000	7,202,316	57,136	22,435			5.000	5.631	JJ	155,551	370,850	09/29/2022	07/31/2027
92840V-AG-7	VISTRA OPERATIONS COMPANY LLC			1,2	2.C FE	6,110,080	97.3332	5,959,714	6,123,000	6,119,013		1,958			3.700	3.733	JJ	95,026	226,551	11/06/2019	01/30/2027
92840V-AH-5	VISTRA OPERATIONS COMPANY LLC			1,2	3.B FE	5,982,533	94.1513	5,658,490	6,010,000	5,658,490	37,257	1,277			4.375	4.481	MN	43,823	240,625	11/04/2024	05/01/2029
92840V-AL-6	VISTRA OPERATIONS COMPANY LLC			1	2.C FE	18,963,520	99.8886	18,978,831	19,000,000	18,995,613		12,914			5.125	5.190	MN	129,833	973,750	05/10/2022	05/13/2025
92840V-AP-7	VISTRA OPERATIONS COMPANY LLC			1,2	3.B FE	18,232,002	104.9066	18,830,728	17,950,000	18,207,357	(980)	(23,098)			7.750	7.472	AO	293,682	1,456,386	11/22/2024	10/15/2031
92840V-AQ-5	VISTRA OPERATIONS COMPANY LLC			1,2	2.C FE	13,003,770	107.6003	13,988,039	13,000,000	13,006,286		2,223			6.950	6.942	AO	190,739	951,185	12/11/2023	10/15/2033
92840V-AR-3	VISTRA OPERATIONS COMPANY LLC			1,2	3.B FE	15,000,000	102.3917	15,358,748	15,000,000	15,000,000					6.875	6.875	AO	217,708	524,219	04/09/2024	04/15/2032
92840V-AS-1	VISTRA OPERATIONS COMPANY LLC			1,2	2.C FE	1,997,300	101.3351	2,026,702	2,000,000	1,997,460		160			6.000	6.018	AO	25,333	61,000	04/09/2024	04/15/2034
92840V-AU-6	VISTRA OPERATIONS COMPANY LLC			1,2	2.C FE	1,998,060	98.9505	1,979,010	2,000,000	1,998,060					5.700	5.714	JD	8,550		11/19/2024	12/30/2034
928563-AC-9	VMWARE LLC			1,2	2.B FE	4,283,040	97.7375	3,909,499	4,000,000	4,103,774		(41,352)			3.900	2.771	FA	56,333	156,000	02/26/2020	08/21/2027
928563-AJ-4	VMWARE LLC			1,2	2.B FE	12,715,755	94.7313	12,125,606	12,800,000	12,741,452		12,167			1.400	1.683	FA	67,698	168,000	11/22/2024	08/15/2026
928563-AK-1	VMWARE LLC			1,2	2.B FE	4,867,726	89.7194	4,485,972	5,000,000	4,892,126		9,456			1.800	2.410	FA	34,000	75,600	11/22/2024	08/15/2028
92857W-CA-6	VODAFONE GROUP PLC		C	1,2	2.B FE	7,320,000	96.4469	7,233,514	7,500,000	7,321,145		1,145			5.750	5.922	JD	3,594	215,625	06/26/2024	06/28/2054
92858R-AA-8	VMED O2 UK FINANCING I PLC		C	1,2	3.C FE	16,525,870	85.3396	14,043,480	16,456,000	14,043,480	(321,015)	(5,618)			4.250	4.204	JJ	322,492	699,380	10/05/2020	01/31/2031
92858R-AB-6	VMED O2 UK FINANCING I PLC		C	1,2	3.C FE	3,627,001	85.9678	3,094,841	3,600,000	3,094,841	(116,359)	(2,181)			4.750	4.663	JJ	78,850	171,000	07/12/2021	07/15/2031
928668-BV-3	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	1.G FE	9,995,600	100.8656	10,086,557	10,000,000	9,998,048		2,035			5.700	5.712	MS	172,583	570,000	09/05/2023	09/12/2026
928668-BW-1	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1,2	1.G FE	9,988,000	100.4574	10,045,743	10,000,000	9,991,589		2,950			5.650	5.676	MS	171,069	565,000	09/05/2023	09/12/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
928668-CA-8	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	1.G FE	9,986,700	101.5526	10,155,257	10,000,000	9,991,990		4,776			6.000	6.046	MN	75,000	600,000	11/07/2023	11/16/2026
928668-CE-0	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	1.G FE	14,987,700	100.3504	15,052,562	15,000,000	14,992,322		4,622			5.400	5.444	MS	227,250	400,500	03/14/2024	03/20/2026
928668-CF-7	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	1.G FE	15,785,596	100.1003	15,815,840	15,800,000	15,789,564		3,968			5.300	5.332	MS	230,285	397,500	11/22/2024	03/22/2027
928668-CG-5	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1,2	1.G FE	8,749,617	98.9042	8,740,161	8,837,000	8,760,812		11,195			5.250	5.481	MS	127,584	231,971	04/30/2024	03/22/2029
928668-CK-6	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	1.G FE	4,999,350	99.5963	4,979,816	5,000,000	4,999,464		114			4.900	4.907	FA	92,556		08/07/2024	08/14/2026
928668-CL-4	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	1.G FE	4,999,050	98.9681	4,948,406	5,000,000	4,999,163		113			4.850	4.857	FA	91,611		08/07/2024	08/15/2027
928881-AB-7	VONTIER CORP			1,2	2.C FE	17,951,646	95.8979	17,220,392	17,957,000	17,955,233		1,203			1.800	1.806	AO	80,807	323,226	01/19/2022	04/01/2026
928881-AD-3	VONTIER CORP			1,2	2.C FE	12,153,953	90.2430	11,081,840	12,280,000	12,196,032		15,517			2.400	2.618	AO	73,680	285,120	11/22/2024	04/01/2028
929160-AS-8	VULCAN MATERIALS CO			1,2	2.B FE	2,664,648	99.8533	2,546,259	2,550,000	2,550,000		(20,140)			4.500	3.688	AO	28,688	114,750	03/06/2017	04/01/2025
929160-BB-4	VULCAN MATERIALS CO			1,2	2.B FE	7,991,040	99.6796	7,974,370	8,000,000	7,991,254		214			4.950	4.975	JD	45,100		11/18/2024	12/01/2029
92933B-AT-1	WMG ACQUISITION CORP			1,2	2.C FE	6,196,562	92.1346	5,758,411	6,250,000	6,215,464	521,712	6,436			3.750	3.875	JD	19,531	234,375	11/17/2021	12/01/2029
92939U-AD-8	WEC ENERGY GROUP INC			1,2	2.A FE	9,052,752	91.2747	8,269,491	9,060,000	9,057,078		1,078			1.375	1.387	AO	26,299	124,575	10/05/2020	10/15/2027
92939U-AE-6	WEC ENERGY GROUP INC			1,2	2.A FE	1,386,577	83.5831	1,430,107	1,711,000	1,456,765		37,558			1.800	4.770	AO	6,502	64,563	01/31/2023	10/15/2030
92939U-AG-1	WEC ENERGY GROUP INC			1,2	2.A FE	12,459,381	90.1903	11,669,729	12,939,000	12,596,864		77,026			2.200	2.891	JD	12,651	284,658	03/22/2023	12/15/2028
92939U-AH-9	WEC ENERGY GROUP INC			1,2	2.A FE	999,280	100.1643	1,001,643	1,000,000	999,848		278			5.000	5.021	MS	13,056	50,000	09/22/2022	09/27/2025
92939U-AK-2	WEC ENERGY GROUP INC			1,2	2.A FE	3,281,090	100.0532	3,301,755	3,300,000	3,290,867		8,376			4.750	5.027	JJ	74,892	156,750	09/15/2023	01/09/2026
92939U-AL-0	WEC ENERGY GROUP INC			1,2	2.A FE	5,992,020	99.7766	5,986,593	6,000,000	5,995,033		1,608			4.750	4.780	JJ	131,417	285,000	01/09/2023	01/15/2028
92939U-AM-8	WEC ENERGY GROUP INC			1,2	2.A FE	8,347,664	101.2895	8,456,659	8,349,000	8,348,718		928			5.600	5.602	MS	141,562	467,544	09/05/2023	09/12/2026
929566-AL-1	WABASH NATIONAL CORP			1,2	4.A FE	10,260,226	91.3138	10,782,330	11,808,000	10,614,382	(39,485)	240,808			4.500	7.511	AO	112,176	495,068	05/13/2024	10/15/2028
931142-CM-3	WALMART INC				1.C FE	1,415,187	110.4729	1,369,864	1,240,000	1,414,524		(663)			6.200	4.758	AO	16,230		12/05/2024	04/15/2038
931427-AS-7	WALGREENS BOOTS ALLIANCE INC			1,2	4.A FE	756,014	80.3558	755,344	940,000	755,344	(7,462)	6,792			3.200	7.598	AO	6,350	15,040	10/02/2024	04/15/2030
933940-AA-6	WAND NEWCO 3 INC			1,2	4.C FE	16,725,798	102.7124	16,947,549	16,500,000	16,687,730	(24,355)	(13,713)			7.625	7.387	JJ	527,714	539,469	11/20/2024	01/30/2032
93627C-AB-7	WARRIOR MET COAL INC			1,2	4.A FE	129,895	103.2149	125,922	122,000	125,922	5,241	(408)			7.875	5.709	JD	801	9,608	04/05/2022	12/01/2028
93710W-AA-3	WASH MULTIFAMILY ACQUISITION INC			1,2	4.C FE	3,250,000	99.2268	3,224,871	3,250,000	3,224,871	97,081				5.750	5.745	AO	39,451	186,875	04/08/2021	04/15/2026
941053-AH-3	WASTE CONNECTIONS INC			1,2	2.A FE	24,407,524	97.8626	22,269,602	22,756,000	23,565,746		(209,221)			4.250	3.200	JD	80,594	967,130	08/17/2022	12/01/2028
94106B-AA-9	WASTE CONNECTIONS INC			1,2	2.A FE	4,943,030	89.4522	4,838,469	5,409,000	4,971,925		28,718			2.600	4.390	FA	58,598	234	11/22/2024	02/01/2030
94106B-AC-5	WASTE CONNECTIONS INC			1,2	2.A FE	331,660	82.3794	329,518	400,000	332,539		879			2.200	5.080	JJ	4,058		11/22/2024	01/15/2032
94106B-AF-8	WASTE CONNECTIONS INC			1,2	2.A FE	10,348,255	92.9482	9,666,611	10,400,000	10,353,876		2,684			4.200	4.265	JJ	201,413	420,000	11/22/2024	01/15/2033
94106B-AG-6	WASTE CONNECTIONS INC			1,2	2.A FE	22,732,050	97.5949	22,446,829	23,000,000	22,750,581		18,531			5.000	5.150	MS	383,333	606,944	02/15/2024	03/01/2034
94106L-BT-5	WASTE MANAGEMENT INC			1,2	1.G FE	5,389,179	99.0836	5,350,513	5,400,000	5,391,158		1,208			4.625	4.661	FA	94,350	231,250	11/22/2024	02/15/2030
94106L-BZ-1	WASTE MANAGEMENT INC			1,2	1.G FE	4,969,722	96.3607	4,899,939	5,085,000	4,963,056	282,033	19,666			3.875	4.514	JJ	90,859	160,214	11/22/2024	01/15/2029
94106L-CD-9	WASTE MANAGEMENT INC			1,2	1.G FE	788,985	98.2807	786,246	800,000	789,117		131			4.800	5.028	MS	6,080		11/22/2024	03/15/2032
949746-SH-5	WELLS FARGO & CO				2.A FE	13,379,240	96.9620	13,574,683	14,000,000	13,838,161		85,941			3.000	3.667	AO	79,333	420,000	02/20/2019	10/23/2026
94988J-6F-9	WELLS FARGO BANK NA			1,2	1.D FE	404,351	101.2084	404,834	400,000	404,127		(224)			5.254	4.669	JD	1,168	10,508	11/22/2024	12/11/2026
95000U-2A-0	WELLS FARGO & CO			2,5	2.A FE	7,514,568	96.9044	6,423,791	6,629,000	6,969,284		(139,382)			3.584	1.392	MN	25,738	237,583	01/01/2021	05/22/2028
95000U-2F-9	WELLS FARGO & CO			1,2,5	1.E FE	8,959,526	97.6874	8,564,254	8,767,000	8,819,595		(35,639)			3.196	2.772	JD	10,896	280,193	01/01/2021	06/17/2027
95000U-2V-4	WELLS FARGO & CO			1,2,5	2.A FE	28,000,000	96.9928	27,157,997	28,000,000	28,000,000					3.526	3.527	MS	266,017	987,280	03/17/2022	03/24/2028
95000U-3A-9	WELLS FARGO & CO			1,2,5	2.A FE	15,398,520	99.6453	15,345,376	15,400,000	15,398,593		73			4.808	4.813	JJ	320,854	721,200	11/22/2024	07/25/2028
95000U-3B-7	WELLS FARGO & CO			1,2,5	2.A FE	5,000,000	96.5765	4,828,827	5,000,000	5,000,000					4.897	4.898	JJ	106,102	244,850	07/18/2022	07/25/2033
95000U-3C-5	WELLS FARGO & CO			1,2,5	2.A FE	15,000,000	99.8003	14,970,044	15,000,000	15,000,000					4.540	4.543	FA	257,267	681,000	08/08/2022	08/15/2026
95000U-3D-3	WELLS FARGO & CO			1,2,5	1.E FE	7,400,392	98.8874	7,317,667	7,400,000	7,400,392					5.389	5.388	AO	74,219	377,230	11/22/2024	04/24/2034
95000U-3E-1	WELLS FARGO & CO			1,2,5	1.E FE	16,432,355	101.5295	16,549,311	16,300,000	16,423,163		(9,918)			5.574	5.333	JJ	393,710	607,566	11/22/2024	07/25/2029
95000U-3F-8	WELLS FARGO & CO			1,2,5	1.E FE	24,404,938	99.8665	24,367,433	24,400,000	24,404,909		(29)			5.557	5.555	JJ	587,560	1,333,680	11/22/2024	07/25/2034
95000U-3H-4	WELLS FARGO & CO			1,2,5	1.E FE	12,000,000	106.2977	12,755,730	12,000,000	12,000,000					6.491	6.491	AO	147,129	778,920	10/16/2023	10/23/2034
95000U-3J-0	WELLS FARGO & CO			1,2,5	1.E FE	2,000,000	100.2846	2,005,692	2,000,000	2,000,000					5.198	5.200	JJ	45,627	51,980	01/16/2024	01/23/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95000U-3L-5	WELLS FARGO & CO			1,2,5	1.E FE	1,220,102	101.6449	1,219,739	1,200,000	1,219,241		(861)			5.707	4.961	AO	13,126		11/22/2024	04/22/2028
95040Q-AH-7	WELLTOWER OP LLC			1,2	2.A FE	7,937,160	96.6940	6,768,577	7,000,000	7,455,471		(108,896)			4.125	2.390	MS	85,021	288,750	02/26/2020	03/15/2029
95040Q-AN-4	WELLTOWER OP LLC			1,2	2.A FE	8,844,830	89.4110	7,939,700	8,880,000	8,860,081		4,711			2.050	2.108	JJ	83,941	182,040	12/22/2021	01/15/2029
95040Q-AR-5	WELLTOWER OP LLC			1,2	2.A FE	2,998,440	91.4726	2,744,179	3,000,000	2,998,843		177			3.850	3.856	JD	5,133	115,500	03/29/2022	06/15/2032
95081Q-AP-9	WESCO DISTRIBUTION INC			1,2	3.B FE	18,190,953	101.6814	17,143,487	16,860,000	17,143,487	(74,122)	(92,618)			7.250	5.942	JD	54,327	1,093,663	06/27/2024	06/15/2028
95081Q-AQ-7	WESCO DISTRIBUTION INC			1,2	3.B FE	6,785,014	101.3365	6,859,470	6,769,000	6,778,676	(5,880)	(458)			6.375	6.311	MS	127,060	201,248	11/22/2024	03/15/2029
95081Q-AR-5	WESCO DISTRIBUTION INC			1,2	3.B FE	6,045,000	101.6374	6,143,981	6,045,000	6,045,000					6.625	6.625	MS	117,919	209,140	02/26/2024	03/15/2032
95709T-AP-5	EVERGY KANSAS CENTRAL INC			1,2	1.F FE	6,972,840	96.6890	6,768,227	7,000,000	6,993,331		3,044			3.100	3.144	AO	54,250	217,000	02/27/2017	04/01/2027
958102-AQ-8	WESTERN DIGITAL CORP			1,2	2.C FE	6,987,120	89.0096	6,230,673	7,000,000	6,992,396		1,829			2.850	2.878	FA	83,125	199,500	12/07/2021	02/01/2029
958254-AH-7	WESTERN MIDSTREAM OPERATING LP			1,2	2.C FE	1,010,930	97.8962	1,027,910	1,050,000	1,018,316		7,387			4.500	5.554	MS	15,750	23,625	03/05/2024	03/01/2028
958667-AC-1	WESTERN MIDSTREAM OPERATING LP			1,2	2.C FE	6,546,400	93.7954	6,565,675	7,000,000	6,612,369		65,099			4.050	5.306	FA	118,125	283,500	12/21/2023	02/01/2030
959802-AZ-2	WESTERN UNION CO			1,2	2.B FE	13,391,877	95.5889	13,000,093	13,600,000	13,539,539		49,634			1.350	1.725	MS	54,060	183,600	12/22/2021	03/15/2026
960386-AM-2	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP			1,2	2.B FE	7,439,733	99.0394	7,376,454	7,448,000	7,438,979		2,689			4.700	4.734	MS	103,072	350,056	09/12/2018	09/15/2028
960386-AQ-3	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP			1,2	2.B FE	8,957,531	99.1957	8,918,683	8,991,000	8,990,078		2,088			3.200	3.223	JD	12,787	287,712	06/16/2020	06/15/2025
960386-AR-1	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP			1,2	2.B FE	7,000,000	101.2819	7,089,736	7,000,000	7,000,000					5.611	5.611	MS	120,013	196,385	02/26/2024	03/11/2034
961214-DF-7	WESTPAC BANKING CORP		C	2	1.G FE	2,023,357	98.4240	2,066,904	2,100,000	2,040,147		16,790			4.322	4.812	MN	9,580	45,381	06/24/2024	11/23/2031
961214-EM-1	WESTPAC BANKING CORP		C	2	1.G FE	4,015,000	99.7839	4,006,322	4,015,000	4,015,000					2.894	2.894	FA	47,446	116,194	01/23/2020	02/04/2030
961214-FR-9	WESTPAC BANKING CORP		C		1.D FE	9,999,200	100.8398	10,083,981	10,000,000	9,999,200					5.200	5.207	AO	108,333	216,667	05/08/2024	04/16/2026
962166-BR-4	WEYERHAEUSER CO			1	2.B FE	3,756,936	111.3201	3,769,299	3,386,000	3,731,612		(25,324)			7.375	5.631	MS	73,528	124,859	04/30/2024	03/15/2032
962166-BX-1	WEYERHAEUSER CO			1,2	2.B FE	7,581,432	95.3908	6,674,494	6,997,000	7,328,204		(66,865)			4.000	2.890	MN	35,762	279,880	12/22/2021	11/15/2029
962166-BY-9	WEYERHAEUSER CO			1,2	2.B FE	8,148,113	94.7631	7,936,408	8,375,000	8,181,384		16,432			4.000	4.495	AO	70,722	235,000	08/05/2024	04/15/2030
96337R-AA-0	WHISTLER PIPELINE LLC			1,2	2.C FE	19,989,200	99.5963	19,919,252	20,000,000	19,991,521		2,321			5.400	5.409	MS	438,000		07/24/2024	09/30/2029
96337R-AB-8	WHISTLER PIPELINE LLC			1,2	2.C FE	14,201,152	99.8536	14,179,206	14,200,000	14,202,492		1,339			5.700	5.696	MS	328,257		11/22/2024	09/30/2031
96337R-AC-6	WHISTLER PIPELINE LLC			1,2	2.C FE	24,939,250	100.2818	25,070,440	25,000,000	24,943,616		4,366			5.950	5.980	MS	603,264		07/24/2024	09/30/2034
96350R-AA-2	WHITE CAP BUYER LLC			1,2	5.A FE	3,036,731	98.8928	3,220,940	3,257,000	3,085,780	16,556	34,702			6.875	8.361	AO	47,272	223,919	02/28/2023	10/15/2028
969457-BY-5	WILLIAMS COMPANIES INC			1,2	2.B FE	450,991	86.1118	447,781	520,000	452,635		1,644			2.600	5.060	MS	3,981		10/28/2024	03/15/2031
969457-CH-1	WILLIAMS COMPANIES INC			1	2.B FE	6,216,218	100.6743	6,241,804	6,200,000	6,211,072		(3,836)			5.400	5.239	MS	110,670	270,000	11/22/2024	03/02/2026
969457-CJ-7	WILLIAMS COMPANIES INC			1,2	2.B FE	9,989,100	100.8889	10,088,889	10,000,000	9,991,541		1,751			5.650	5.663	MS	166,361	565,000	02/27/2023	03/15/2033
969457-CK-4	WILLIAMS COMPANIES INC			1,2	2.B FE	14,982,900	100.9555	15,143,321	15,000,000	14,988,044		3,961			5.300	5.324	FA	300,333	806,042	08/07/2023	08/15/2028
969457-CL-2	WILLIAMS COMPANIES INC			1,2	2.B FE	9,981,000	98.6589	9,865,891	10,000,000	9,981,578		578			4.800	4.843	MN	61,333	122,667	08/08/2024	11/15/2029
969457-CN-8	WILLIAMS COMPANIES INC			1,2	2.B FE	12,971,920	97.8633	12,722,224	13,000,000	12,971,920					5.800	5.816	MN	96,344	192,689	08/08/2024	11/15/2054
96949V-AM-5	WILLIAMS SCOTSMAN INC			1,2	3.C FE	5,051,587	101.1901	5,110,100	5,050,000	5,051,190	(367)	(29)			6.625	6.618	JD	14,869	155,200	11/22/2024	06/15/2029
96950F-AQ-7	WILLIAMS COMPANIES INC			1	2.B FE	831,551	99.9588	749,691	750,000	750,000		(21,333)			3.900	3.900	JJ	13,488	29,250	01/01/2021	01/15/2025
96950G-AE-2	WILLIAMS SCOTSMAN INC			1,2	3.C FE	5,644,950	95.4831	5,313,632	5,565,000	5,313,632	70,058	(12,718)			4.625	4.160	FA	97,233	257,381	10/05/2020	08/15/2028
970648-AG-6	WILLIS NORTH AMERICA INC			1,2	2.B FE	11,996,040	98.2015	11,784,176	12,000,000	11,998,913		994			4.500	4.503	MS	159,000	540,000	09/05/2018	09/15/2028
970648-AJ-0	WILLIS NORTH AMERICA INC			1,2	2.B FE	4,619,970	90.9059	4,090,765	4,500,000	4,563,774		(13,278)			2.950	2.611	MS	39,088	132,750	05/21/2020	09/15/2029
97381A-AA-0	WINDSTREAM SERVICES LLC			1,2	4.C FE	4,000,000	103.2823	4,131,291	4,000,000	4,000,000					8.250	8.250	AO	79,750		09/26/2024	10/01/2031
976826-BR-7	WISCONSIN POWER AND LIGHT CO			1,2	2.A FE	6,987,960	97.0692	6,794,843	7,000,000	6,990,157		1,481			4.950	4.971	AO	86,625	346,500	03/27/2023	04/01/2033
976843-BJ-0	WISCONSIN PUBLIC SERVICE CORP			1,2	1.F FE	362,824	88.2260	352,904	400,000	362,942		119			4.752	5.527	MN	3,168		11/22/2024	11/01/2044
983130-AX-3	WYNN LAS VEGAS LLC			1,2	3.C FE	879,921	98.9193	870,490	880,000	870,490	(9,487)	56			5.250	5.251	MN	5,903	23,100	10/02/2024	05/15/2027
98372M-AC-9	XHR LP			1,2	4.A FE	8,036,950	94.3397	7,858,500	8,330,000	7,854,264	148,546	38,078			4.875	5.474	JD	33,841	406,088	05/24/2022	06/01/2029
98372M-AE-5	XHR LP			1,2	4.A FE	3,950,000	100.3282	3,962,965	3,950,000	3,950,000					6.625	6.626	MN	26,169		11/12/2024	05/15/2030
983793-AK-6	XPO INC			1,2	3.C FE	9,404,108	102.3315	9,544,459	9,327,000	9,398,170		(5,937)			7.125	6.983	FA	276,895	420,881	01/29/2024	02/01/2032
98379J-AA-3	RXO INC			1,2	3.B FE	7,521,112	102.7166	7,806,458	7,600,000	7,552,365		15,393			7.500	7.748	MN	72,833	570,000	10/11/2022	11/15/2027
98379K-AB-8	XPO INC			1,2	3.C FE	13,123,250	102.5293	13,431,338	13,100,000	13,125,117		239			7.125	7.086	JD	77,781	851,438	06/18/2024	06/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
98388M-AC-1	XCEL ENERGY INC			1,2	2.A FE	27,662,702	82.5410	27,316,946	33,095,000	28,669,378		538,036			2.350	4.646	MN	99,377	777,733	02/02/2023	11/15/2031
98389B-AV-2	XCEL ENERGY INC			1,2	2.B FE	581,189	96.7629	580,578	600,000	581,743		554			4.000	4.970	JD	1,067	12,000	11/22/2024	06/15/2028
98389B-AW-0	XCEL ENERGY INC			1,2	2.B FE	7,502,017	89.3166	7,953,642	8,905,000	7,836,232		185,922			2.600	5.414	JD	19,294	231,530	02/24/2023	12/01/2029
98389B-AY-6	XCEL ENERGY INC			1,2	2.A FE	18,009,052	91.7284	17,955,833	19,575,000	18,363,840		188,763			3.400	4.708	JD	55,463	658,750	11/22/2024	06/01/2030
98389B-BA-7	XCEL ENERGY INC			1,2	2.A FE	26,431,306	99.1949	26,286,658	26,500,000	26,440,360		7,315			5.450	5.483	FA	545,606	1,458,602	11/22/2024	08/15/2033
98389B-BB-5	XCEL ENERGY INC			1,2	2.A FE	14,947,950	99.6090	14,941,351	15,000,000	14,953,890		5,940			5.500	5.543	MS	242,917	449,167	02/26/2024	03/15/2034
98425B-AF-3	YMCA OF GREATER NEW YORK			1	2.B FE	400,000	98.4504	393,802	400,000	400,000					2.630	2.629	FA	4,383	10,520	01/23/2020	08/01/2025
98425B-AG-1	YMCA OF GREATER NEW YORK			1	2.B FE	300,000	95.2755	285,827	300,000	300,000					2.810	2.809	FA	3,513	8,430	01/23/2020	08/01/2026
98425B-AU-0	YMCA OF GREATER NEW YORK			1,2	2.B FE	4,000,000	95.3357	3,813,427	4,000,000	4,000,000					2.303	2.303	FA	38,383	92,120	07/12/2021	08/01/2026
98459L-AA-1	YALE UNIVERSITY			1,2	1.A FE	31,669,016	98.9407	31,525,463	31,863,000	31,820,791		147,316			0.873	1.340	AO	58,724	278,164	01/13/2022	04/15/2025
984851-AF-2	YARA INTERNATIONAL ASA		C	1,2	2.B FE	9,974,800	98.5127	9,851,265	10,000,000	9,990,339		2,942			4.750	4.781	JD	39,583	475,000	05/24/2018	06/01/2028
984851-AG-0	YARA INTERNATIONAL ASA		C	1,2	2.B FE	6,500,000	89.6850	5,829,522	6,500,000	6,500,000					3.148	3.148	JD	15,347	204,620	05/28/2020	06/04/2030
988498-AN-1	YUM! BRANDS INC			1,2	3.C FE	1,500,000	88.4056	1,326,084	1,500,000	1,326,084	(26,607)				3.625	3.624	MS	16,010	54,375	09/10/2020	03/15/2031
988498-AR-2	YUM! BRANDS INC			1,2	3.C FE	23,420	96.8464	23,243	24,000	23,243	(185)	8			5.375	5.782	AO	323		11/22/2024	04/01/2032
988498-AR-2	YUM! BRANDS INC	LS		1,2	3.C FE	2,395,975	96.8464	2,314,630	2,390,000	2,314,630	(33,244)	(296)			5.375	5.343	AO	32,116	128,463	03/25/2022	04/01/2032
98877D-AD-7	ZF NORTH AMERICA CAPITAL INC			1,2	3.B FE	4,386,272	99.7181	4,387,597	4,400,000	4,387,597	(3,380)	3,015			6.875	6.946	AO	64,701	302,500	04/04/2023	04/14/2028
98877D-AE-5	ZF NORTH AMERICA CAPITAL INC			1,2	3.B FE	8,698,661	98.1669	8,429,593	8,587,000	8,429,593	(246,653)	(13,211)			7.125	6.879	AO	130,862	598,500	11/22/2024	04/14/2030
98877D-AF-2	ZF NORTH AMERICA CAPITAL INC			1,2	3.B FE	10,000,000	96.1934	9,619,343	10,000,000	9,619,343	(380,657)				6.750	6.750	AO	127,500	337,500	04/16/2024	04/23/2030
98877D-AG-0	ZF NORTH AMERICA CAPITAL INC			1,2	3.B FE	10,000,000	94.8242	9,482,422	10,000,000	9,482,422	(517,578)				6.875	6.875	AO	129,861	343,750	04/16/2024	04/23/2032
98956P-AX-0	ZIMMER BIOMET HOLDINGS INC			1,2	2.B FE	19,993,004	101.4588	20,291,753	20,000,000	19,995,168		2,065			5.350	5.357	JD	89,167	1,070,000	11/28/2023	12/01/2028
98956P-AZ-5	ZIMMER BIOMET HOLDINGS INC			1,2	2.B FE	19,998,800	98.0104	19,602,076	20,000,000	19,999,628		828			5.200	5.200	MS	392,889		08/08/2024	09/15/2034
98978V-AL-7	ZOETIS INC			1,2	2.A FE	1,774,081	95.8350	1,709,697	1,784,000	1,781,063		1,085			3.000	3.064	MS	16,205	53,520	09/05/2017	09/12/2027
BAS14M-PA-3	OPTIORX LLC				5.B Z		0.0000		11,400,169				2,699,993		16.500	0.000	N/A			09/18/2020	03/25/2025
BAS1H0-A7-0	OCEANA AUS FIXED INCOME TRUST CL A		B		2.B Z	14,857,194	100.0000	13,773,799	13,773,799	13,773,799				(1,405,966)	11.000	9.503	MON	128,681	1,614,529	12/17/2022	01/18/2025
BAS1H0-A8-8	OCEANA AUS FIXED INCOME TRUST CL B		B		4.B Z	3,714,299	100.0000	3,443,450	3,443,450	3,443,450				(351,492)	13.000	11.227	MON	38,019	477,774	12/17/2022	01/18/2025
BAS1RQ-XM-4	VALENTE SHERMAN VISO TRST CONV NT				5.B Z	1,500,000	100.0000	1,500,000	1,500,000	1,500,000					8.000	7.772	FA	18,667		11/05/2024	02/05/2026
Q9116#-AA-8	TOOLEYBUC FARMS PTY LTD (JUGGLE)		C		5.B GI	7,569,755	100.0000	7,569,755	7,569,755	7,569,755					6.000	5.999	JD	2,667,056		07/01/2021	11/09/2025
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						21,775,978,769	XXX	21,488,893,130	22,265,832,210	21,722,532,859	6,111,500	31,187,586	6,753,513	(1,757,458)	XXX	XXX	XXX	274,526,107	724,078,464	XXX	XXX
007036-PC-4	ARMT 2005-6A A22 - CMO/RMBS			4,5	6. *		0.0000		37,203				21,453		5.073	0.000	MON	31	22,901	08/25/2023	11/26/2035
22944B-AK-4	CSMC 2007-5 110 - CMO/RMBS			4	6. *	9,002	0.0000		9,004	9,002					6.572	0.000	MON	49	9,053	09/01/2023	08/25/2037
45669E-AD-8	INDX 2007-AR5 CM - CMO/RMBS			4	6. FE		0.0000		44,049				33,336		3.632	0.000	MON	133	34,534	09/01/2023	05/26/2037
64015@-AD-9	NEIGHBORHOOD LENDING SERVICES, INC. - CM			4	4.B Z	136,585	100.0000	268,874	268,874	187,439	58,453	517			4.932	10.189	MON	2,652	15,429	03/21/2012	10/01/2041
83612L-AE-9	SVHE 2006-WF1 M1 - RMBS			4	6. *		55.2754	2,019,124	3,652,845						6.026	0.000	MON	18,343	123,277	09/01/2023	10/25/2036
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						145,587	XXX	2,287,998	4,011,974	196,442	58,453	517	54,789		XXX	XXX	XXX	21,210	205,194	XXX	XXX
001200-AJ-3	AGL 2R A1R - CDO		C	4,5	1.A FE	25,000,000	100.4630	25,115,750	25,000,000	25,000,000					6.077	6.131	JAJO	303,870	679,340	05/16/2024	07/20/2037
00140N-AW-0	AIMCO 11 AR2 - CDO		C	4,5	1.A FE	25,000,000	100.3610	25,090,250	25,000,000	25,000,000					5.987	6.029	JAJO	316,004	265,186	08/01/2024	07/17/2037
00141Y-AA-3	CLVR 211 A - CDO		C	4,5	1.A FE	10,003,750	100.3040	10,030,400	10,000,000	10,003,377		(373)			5.993	6.036	JAJO	118,200	254,287	08/07/2024	04/24/2034
00144F-AA-1	AIMCO 14 E - CDO		C	4,5	3.C FE	254,717	100.0920	730,672	730,000	255,689		972			10.629	39.668	JAJO	15,518	84,446	03/04/2021	04/20/2034
00144G-AE-1	AIMCO 14 B - CDO		C	4,5	1.C FE	2,210,352	100.3400	2,408,160	2,400,000	2,012,224		53,874			6.229	10.503	JAJO	29,899	169,978	03/04/2021	04/20/2034
00144G-AG-6	AIMCO 14 C - CDO		C	4,5	1.F FE	1,170,975	99.9870	1,299,831	1,300,000	1,268,279		2,664			6.679	7.237	JAJO	17,365	98,035	03/04/2021	04/20/2034
00144G-AJ-0	AIMCO 14 D - CDO		C	4,5	2.C FE	955,955	100.0680	1,100,748	1,100,000	1,066,989		2,145			7.779	8.445	JAJO	17,114	95,288	03/04/2021	04/20/2034
00900C-AJ-3	AIMCO 2017-A X - CDO			4,5	1.A FE	1,856,319	99.9550	1,899,145	1,900,000	1,885,140		5,264			5.779	7.026	JAJO	21,960	125,849	03/16/2021	04/20/2034
00900L-AY-0	AIMCO 2015-A AR3 - CDO		C	4,5	1.A FE	14,992,050	100.2650	15,039,750	15,000,000	14,992,050			7,950		5.897	5.958	JAJO	186,753	251,230	08/21/2024	10/17/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02377A-AA-6	AMERICAN AIRLINES PASS THROUGH TRUST SER			1	2.B FE	6,162,335	97.2204	7,037,983	7,239,207	6,654,805		247,468			3.700	8.467	AO	66,963	267,851	09/02/2014	04/01/2028
02377B-AB-2	AMERICAN AIRLINES 2015-2 PASS THROUGH TR			1	1.F FE	717,402	96.5880	764,739	791,753	740,949		13,383			3.600	6.514	MS	7,838	28,503	01/01/2021	03/22/2029
02378W-AA-7	AMERICAN AIRLINES 2017-1 PASS THROUGH TR			1	3.A FE	500,983	99.8894	710,026	710,813	692,358		116,487			4.950	27.728	FA	13,292	35,185	01/05/2017	08/15/2026
02379D-AA-8	AMERICAN AIRLINES 2019-1 PASS THROUGH TR			4	3.C FE	6,110,245	93.8375	6,852,936	7,302,980	6,514,722		205,660			3.850	9.374	FA	106,218	281,165	02/12/2024	08/15/2029
05357#-AA-2	AVEN 2024 TL A 8/2044 - ABS				1.F PL	21,151,143	100.0920	21,170,601	21,151,143	21,151,143					7.670	7.779	MON	72,102	574,400	08/06/2024	08/06/2044
05357#-AB-0	AVEN 2024 TL B 8/2044 - ABS				2.C PL	2,252,064	100.2053	2,256,687	2,252,064	2,252,064					7.770	7.880	MON	7,777	66,033	08/06/2024	08/06/2044
05357#-AC-8	AVEN HOME 2024-SL1 LLC - ABS			4	3.C PL	2,389,251	100.1726	2,393,375	2,389,251	2,389,251					8.800	8.800	MON	9,345	81,172	08/06/2024	08/06/2044
08180X-AU-6	BSP 8R BR - CDO			4,5	1.F FE	1,848,980	100.0190	2,000,380	2,000,000	1,899,179		28,823			6.729	8.834	JAJO	26,916	151,843	01/01/2021	01/21/2031
11043X-AA-1	BRITISH AIRWAYS 2019-1 PASS THROUGH TRUS			1	1.D FE	5,712,352	91.6554	5,712,352	6,232,420	5,712,352		470,589	127,971		3.300	5.376	MJSD	9,141	205,718	07/15/2019	06/15/2034
12550A-BD-7	CIFC 145RRR A1R - CDO			4,5	1.A FE	25,000,000	100.2850	25,071,250	25,000,000	25,000,000					6.027	6.070	JAJO	318,115	450,248	06/28/2024	07/17/2037
12552M-AG-3	CIFC 2013-III-R B - CDO		C	4,5	1.B FE	1,856,160	100.0210	2,000,420	2,000,000	1,903,684		26,517			6.746	8.587	JAJO	25,861	151,331	01/01/2021	04/24/2031
13876L-AY-3	CANYC 201RR BR2 - CDO		C	4,5	1.C FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					0.000	0.000	JAJO			12/19/2024	07/17/2034
14311A-AS-1	CGMS 145RR A1 - CDO			4,5	1.A FE	1,450,261	100.0830	1,455,569	1,454,362	1,451,688		1,321			6.058	6.272	JAJO	19,088	99,329	09/27/2023	07/15/2031
14311U-BC-1	CGMS 163RRR BRR - CDO		C	4,5	1.C FE	13,000,000	100.0000	13,000,000	13,000,000	13,000,000					6.558	6.652	N/A	49,732		11/27/2024	07/20/2034
14317V-AQ-3	CGMS 2019-4 A1R - CDO		C	4,5	1.A FE	21,010,500	100.0500	21,010,500	21,000,000	21,010,500		(724)	18,176		5.976	6.008	JAJO	271,903		10/29/2024	04/16/2035
14686A-BA-6	CARVL 2RR BR2 - CDO		C	4,5	1.A FE	4,984,950	99.6990	4,984,950	5,000,000	4,984,950			15,050		1.812	1.882	JAJO	5,787		11/26/2024	04/20/2032
15032A-AN-7	CEDF V A1R - CDO			4,5	1.A FE	2,427,107	100.0570	2,467,683	2,466,277	2,438,733		7,976			6.009	7.200	JAJO	31,287	167,800	09/27/2023	07/17/2031
19737L-AA-1	CECLO 31 X - CDO		C	4,5	1.A FE	588,138	99.9660	599,796	600,000	595,856		1,403			5.879	6.989	JAJO	7,055	40,354	02/01/2021	04/20/2034
19737P-AA-2	CECLO 33 A1 - CDO		C	4,5	1.C FE	13,997,340	100.5130	14,071,820	14,000,000	13,998,395		1,055	2,660		6.217	6.276	JAJO	174,087	402,420	04/19/2024	04/20/2037
225914-AC-4	CKSRC 241 A2 - CDO		C	4,5	1.A Z	4,500,000	100.0000	4,500,000	4,500,000	4,500,000					0.000	0.000	JAJO	9,006		12/09/2024	01/15/2038
225914-AE-0	CKSRC 241 B - CDO		C	4,5	1.B Z	9,000,000	100.0000	9,000,000	9,000,000	9,000,000					0.000	0.000	JAJO	18,312		12/09/2024	01/15/2038
247361-ZV-3	DELTA AIRLINES 2020-1 CLASS AA PASS THRO			1	1.D FE	6,199,418	92.0632	6,729,153	7,309,273	6,575,861		186,441			2.000	6.169	JD	8,527	146,185	03/04/2020	12/10/2029
26252Q-AU-6	DRSLF 68RR BRR - CDO			4,5	1.C FE	7,106,099	99.3860	7,106,099	7,150,000	7,106,099			43,901		5.977	6.271	JAJO	26,115		11/27/2024	07/16/2035
29001Y-AA-1	ELM22 22 A - CDO		C	4,5	1.A FE	2,303,000	100.1920	2,307,422	2,303,000	2,303,000					6.447	6.495	JAJO	31,347	166,955	11/20/2023	04/17/2036
29247K-AA-5	EMPWR 233 A - CDO		C	4,5	1.A FE	40,000,000	100.9020	40,360,800	40,000,000	40,000,000					6.467	6.527	JAJO	517,392	2,428,510	11/22/2023	01/21/2037
36320W-AQ-9	GALXY XXI CR - CDO		C	4,5	1.C FE	1,895,790	100.0110	2,000,220	2,000,000	1,925,441		17,361			6.629	8.045	JAJO	26,516	149,804	09/27/2023	04/21/2031
370918-AA-2	GNRT 13 A1 - CDO		C	4,5	1.A FE	40,000,000	100.6790	40,271,600	40,000,000	40,000,000					6.417	6.476	JAJO	513,392	2,648,846	11/20/2023	01/20/2037
37147V-AA-5	GNRT 12 A - CDO		C	4,5	1.A FE	31,500,000	100.4500	31,641,750	31,500,000	31,500,000					6.597	6.659	JAJO	415,636	2,624,683	08/07/2023	07/21/2036
37149H-AL-0	GNRT 11 A1R - CDO		C	4,5	1.A FE	22,500,000	100.4400	22,599,000	22,500,000	22,500,000					5.968	6.094	JAJO	361,807		09/06/2024	10/20/2037
38348U-AA-2	FOCUS 2024-1 A2 - ABS			4	2.B FE	4,779,241	95.5848	4,779,241	5,000,000	4,779,241		239	145,078		6.422	6.767	JAJO	65,112		10/04/2024	10/30/2054
406375-BL-8	HLSY 1RR AR - CDO		C	4,5	1.A FE	23,250,000	100.8220	23,441,115	23,250,000	23,250,000					5.923	6.009	JAJO	179,802		10/29/2024	10/20/2037
417403-AN-2	HWKPK 1R AR - CDO		C	4,5	1.A FE	40,000,000	100.0500	40,020,000	40,000,000	40,000,000					5.554	5.634	JAJO	98,736		11/26/2024	01/20/2037
417403-AQ-5	HWKPK 1R BR - CDO		C	4,5	1.C FE	16,000,000	100.0500	16,008,000	16,000,000	16,000,000					5.944	6.030	JAJO	42,268		11/26/2024	01/20/2037
44928X-BA-1	ICG 141RR 1B2 - CDO		C	4	1.A FE	8,161,500	90.6920	9,069,200	10,000,000	8,966,680		270,240			2.125	5.862	JAJO	41,910	212,500	08/20/2021	10/20/2034
44933E-AA-7	ICG 2022-1 A1 - CDO			4,5	1.A FE	24,925,000	100.0130	25,003,250	25,000,000	24,936,502		10,471			6.157	6.329	JAJO	307,870	1,752,351	12/01/2023	07/20/2035
48259B-AA-0	KKR 38 A1 - CDO		C	4,5	1.A FE	15,808,000	100.1050	16,016,800	16,000,000	15,884,951		58,107			5.976	6.411	JAJO	207,165	1,079,520	07/14/2023	04/18/2033
50200Y-AQ-1	LCM 30 AR - CDO		C	4,5	1.A FE	15,614,702	100.0800	15,801,005	15,788,375	15,689,584		44,718			5.959	7.243	JAJO	188,166	1,074,739	07/17/2023	04/21/2031
55817H-AN-9	MDPK 62R AR - CDO		C	4,5	1.A FE	15,008,000	100.3460	15,051,900	15,000,000	15,007,370		(564)			6.497	6.535	JAJO	205,753	1,095,045	11/20/2023	07/17/2036
55820B-AU-1	MDPK 45RR BRR - CDO		C	4,5	1.C FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					0.000	0.000	JAJO	12,497		12/02/2024	07/15/2034
55952E-AA-9	MAGNE XXXVIII A1 - CDO		C	4,5	1.A FE	35,000,000	100.4370	35,152,950	35,000,000	35,000,000					6.136	6.170	JAJO	465,306	1,324,431	02/23/2024	04/15/2037
55954T-AQ-9	MAGNE XXXV AR - CDO		C	4,5	1.A FE	10,000,000	100.4160	10,041,600	10,000,000	10,000,000					6.276	6.325	JAJO	118,544	709,408	10/10/2023	10/27/2036
55955K-AL-8	MAGNE 29R AR - CDO		C	4,5	1.A FE	33,800,000	100.3100	33,904,780	33,800,000	33,800,000					6.478	6.569	JAJO	802,851		08/14/2024	07/15/2037
559924-AL-9	MAGNE 39R BR - CDO		C	4,5	1.C FE	7,000,000	100.0620	7,004,340	7,000,000	7,000,000					5.945	6.032	JAJO	22,100		11/22/2024	01/25/2037
631704-AB-9	NCC 211 A2 - CDO		C	4	1.A FE	8,371,200	91.5240	9,152,400	10,000,000	5,708,301		963,931			2.220	23.431	JAJO	46,867	222,000	07/21/2021	08/28/2034
64135D-AA-3	NEUB 47 A - CDO		C	4,5	1.A FE	3,003,750	100.2970	3,008,910	3,000,000	3,003,750					5.956	6.655	JAJO	38,713	50,611	10/01/2024	04/14/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67109S-AA-5	OAKC 17 A - CDO		C	4,5	1.A FE	10,000,000	100.5420	10,054,200	10,000,000	10,000,000					6.097	6.168	JAJO	121,948	442,665	01/26/2024	04/20/2037
67111D-BA-3	OZLM 15RR 1RR - CDO		C	4,5	1.A FE	5,238,083	99.9870	5,249,318	5,250,000	5,238,111		28	11,918		5.576	6.007	JAJO	58,546	143,561	05/10/2024	04/20/2033
67112G-AE-8	OZLM XVIII C - CDO			4,5	1.B FE	920,300	99.8730	998,730	1,000,000	945,912		14,020			6.768	8.771	JAJO	14,663	75,496	01/01/2021	04/15/2031
67590G-BG-3	OCT17 17RRR A1R - CDO			4,5	1.A FE	882,281	100.0250	906,524	906,298	899,560		2,504			5.887	7.646	JAJO	10,079	60,715	07/16/2020	01/27/2031
693975-AC-8	PPMC 6-R A1R - CDO			4,5	1.A FE	40,000,000	100.7770	40,310,800	40,000,000	40,000,000					6.567	6.628	JAJO	525,392	2,461,265	12/01/2023	01/21/2037
75009C-AA-4	RAD 23 A1 - CDO		C	4,5	1.A FE	25,000,000	100.5430	25,135,750	25,000,000	25,000,000					6.217	6.289	JAJO	310,870	1,094,680	01/25/2024	04/20/2037
75009L-AL-0	RAD 16R A1R - CDO		C	4,5	1.A FE	20,000,000	100.5930	20,118,600	20,000,000	20,000,000					6.206	6.252	JAJO	268,922	560,163	05/03/2024	07/15/2037
78403D-AT-7	SBATOW 2021-1 C - ABS			4	1.F FE	4,965,418	93.7378	4,968,101	5,300,000	4,966,607		468,638	160,433		1.631	5.211	MON	3,602	80,703	11/22/2024	05/15/2051
835938-AA-9	SNDPT XXXVI A - CDO		C	4,5	1.A Z	10,015,000	100.4160	10,041,600	10,000,000	10,010,155		(4,608)			6.507	6.541	JAJO	117,491	897,035	11/27/2023	07/28/2036
83607E-AA-0	SNDPT V-R A - CDO			4,5	1.A FE	5,652,132	100.1790	5,670,755	5,660,623	5,654,526		2,262			6.044	6.157	JAJO	71,276	387,681	12/01/2023	07/18/2031
83608G-AN-6	SNDPT II A1R - CDO			4,5	1.A FE	1,389,403	99.9910	1,423,440	1,423,568	1,414,028		4,882			5.949	7.668	JAJO	15,290	96,890	07/27/2020	01/27/2031
83610J-AA-4	SNDPT 19 A - CDO		C	4,5	1.A FE	837,947	100.1780	897,796	896,200	886,369		2,719			5.918	7.052	JAJO	11,490	61,449	04/16/2020	04/15/2031
83611K-AY-8	SNDPT 22RR BRR - CDO			4,5	1.A FE	15,000,000	100.0000	15,000,000	15,000,000	15,000,000					6.094	6.181	JAJO	66,020		11/27/2024	01/20/2032
87122F-AN-6	STCP 2023-3 A1R - CDO			4,5	1.A FE	12,500,000	100.6530	12,581,625	12,500,000	12,500,000					6.267	6.324	JAJO	156,685	439,409	04/12/2024	04/20/2037
87170B-AA-4	SYMP 43 A1 - CDO		C	4,5	1.A FE	20,000,000	100.8050	20,161,000	20,000,000	20,000,000					6.176	6.222	JAJO	267,622	683,367	03/14/2024	04/15/2037
871987-AA-1	SYMP 42 A1 - CDO		C	4,5	1.A FE	15,000,000	100.5010	15,075,150	15,000,000	15,000,000					6.177	6.222	JAJO	195,619	605,950	02/13/2024	04/17/2037
883310-AL-8	THAYR 1R A1R - CDO		C	4,5	1.A FE	5,000,900	100.2050	5,010,250	5,000,000	5,000,900		(160)	3,940		5.919	5.958	JAJO	59,190	166,957	07/11/2024	04/20/2034
894940-AA-3	TREST VI A - CDO		C	4,5	1.A FE	10,000,000	100.0340	10,003,400	10,000,000	10,000,000					6.326	6.374	JAJO	119,489	614,967	11/03/2023	01/25/2036
90932D-AA-3	UNITED AIRLINES 2016-2 PASS THROUGH TRUS			1	3.A FE	8,382,733	90.9853	9,708,243	10,670,119	8,954,782		295,030			3.100	8.884	AO	77,181	330,774	12/07/2022	04/07/2030
90932E-AA-1	UNITED AIRLINES 2016-2 PASS THROUGH TRUS			1	1.G FE	7,815,343	93.3957	8,584,654	9,191,706	8,171,370		185,490			2.875	6.711	AO	61,661	264,262	09/13/2016	04/07/2030
90932K-AA-7	UNITED AIRLINES 2019-2 PASS THROUGH TRUS			1	3.A FE	8,480,298	94.8677	9,339,666	9,844,941	8,974,689		242,342			3.500	8.489	MN	57,429	344,573	02/08/2024	11/01/2029
90932M-AA-3	UNITED AIRLINES 2019-2 PASS THROUGH TRUS			1	2.B FE	945,548	91.6759	1,080,585	1,178,702	1,012,616		34,886			2.900	8.370	MN	5,697	34,182	09/03/2019	11/01/2029
90932Q-AA-4	UNITED AIRLINES 2014-2 PASS THROUGH TRUS			1	1.F FE	513,428	98.0271	538,191	549,023	526,587		9,895			3.750	6.643	MS	6,748	20,588	02/06/2023	03/03/2028
90932V-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2020-			1	2.A FE	1,120,766	99.8377	1,198,053	1,200,000	1,166,125		18,582			4.875	8.556	JAJO	12,350	58,500	01/25/2021	07/15/2027
92333B-BA-7	VENTR 37RR A1R - CDO		C	4,5	1.A FE	25,460,432	99.9090	25,466,804	25,490,000	25,462,980		2,692	29,712		5.906	6.027	JAJO	326,173	613,406	05/29/2024	07/15/2032
BAS1FY-HC-0	CYGNUS ISSUANCE S. A. I / NAC 8		D	5	5.A Z	7,928,541	77.0000	7,928,541	10,296,806	7,928,541					8.667	11.409	MON	76,848	980,522	06/01/2022	12/31/2026
BAS1FY-HD-8	CYGNUS ISSUANCE S. A. II / NAC 8		D	5	5.A Z	6,183,800	77.0000	6,183,799	8,030,908	6,183,799					8.667	11.409	MON	59,937	764,750	06/01/2022	12/31/2026
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						917,561,381	XXX	929,882,884	937,509,812	919,208,816		4,014,647	566,789		XXX	XXX	XXX	10,099,120	32,997,089	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						22,693,685,737	XXX	22,421,064,012	23,207,353,996	22,641,938,116	6,169,953	35,202,750	7,375,091	(1,757,458)	XXX	XXX	XXX	284,646,436	757,280,746	XXX	XXX
00130H-CK-9	AES CORP			2	3.B FE	26,900,000	102.7115	27,629,391	26,900,000	26,900,000					7.600	7.599	JJ	1,249,356		05/16/2024	01/15/2055
00130H-CL-7	AES CORP			2	3.B FE	3,399,490	97.8021	3,325,273	3,400,000	3,325,273	(74,283)	66			6.950	6.949	JJ	16,410		12/04/2024	07/15/2055
00774M-BK-0	AERCAP IRELAND CAPITAL DAC		C	2	2.C FE	10,000,000	102.9173	10,291,734	10,000,000	10,000,000					6.950	6.948	MS	328,194		07/08/2024	03/10/2055
00912X-BJ-2	AIR LEASE CORP			2	3.A FE	6,007,500	96.7277	5,900,388	6,100,000	5,893,118	354,302	58			4.650	4.751	MJSD	12,607	260,400	07/10/2024	12/31/2049
00912X-BK-9	AIR LEASE CORP			2	3.A FE	18,000,000	94.0963	16,937,334	18,000,000	16,937,334	2,970,187				4.125	4.125	MJSD	33,000	742,500	10/05/2021	12/29/2049
00912X-BQ-6	AIR LEASE CORP			2	3.A FE	6,098,887	96.8522	5,907,981	6,100,000	5,907,981	(190,909)	4			6.000	6.001	MJSD	16,267	82,350	11/22/2024	12/29/2049
00928Q-AW-1	AIRCASTLE LTD			2	3.B FE	9,202,000	98.0766	9,219,199	9,400,000	9,108,671	617,272	2,842			5.250	5.401	MS	145,308	378,000	03/19/2024	12/29/2049
018820-AD-2	ALLIANZ SE		C	2	1.E FE	5,000,000	98.5522	4,927,612	5,000,000	5,000,000					5.600	5.599	MS	91,778		08/27/2024	09/03/2054
021361-AD-2	ALTAGAS LTD			2	3.B FE	8,699,304	100.5468	8,747,576	8,700,000	8,699,304					7.200	7.199	AO	170,520		09/16/2024	10/15/2054
03769M-AD-8	APOLLO GLOBAL MANAGEMENT INC			2	2.A FE	7,000,000	98.4424	6,890,968	7,000,000	7,000,000					6.000	5.998	JD	94,500		10/03/2024	12/15/2054
05565Q-DU-9	BP CAPITAL MARKETS PLC		C	2	1.G FE	200,000	99.0783	198,157	200,000	200,000					4.375	4.375	MS	2,406	16,784	06/17/2020	12/29/2049
05565Q-DX-3	BP CAPITAL MARKETS PLC		C	2	1.G FE	4,999,550	98.2563	4,912,816	5,000,000	4,999,641		91			6.125	6.124	JD	36,580		11/13/2024	12/29/2049
15189T-BH-9	CENTERPOINT ENERGY INC			2	2.C FE	7,000,000	102.8624	7,200,368	7,000,000	7,000,000					7.000	6.999	FA	186,472		08/12/2024	02/15/2055
15189T-BJ-5	CENTERPOINT ENERGY INC			2	2.C FE	10,125,000	102.1538	10,215,378	10,000,000	10,123,875		(1,125)			6.850	6.675	FA	260,681		10/29/2024	02/15/2055
15189T-BP-1	CENTERPOINT ENERGY INC			2	2.C FE	10,000,000	99.4465	9,944,654	10,000,000	10,000,000					6.700	6.699	MN	113,528		10/29/2024	05/15/2055

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25746U-DT-3	DOMINION ENERGY INC			2	2.C FE	20,000,000	103.9152	20,783,043	20,000,000	20,000,000					6.875	6.874	FA	572,917	271,181	05/06/2024	02/01/2055
25746U-DU-0	DOMINION ENERGY INC			2	2.C FE	15,000,000	105.5984	15,839,761	15,000,000	15,000,000					7.000	6.999	JD	87,500	557,083	05/06/2024	06/01/2054
25746U-DV-8	DOMINION ENERGY INC			2	2.C FE	15,000,000	101.6664	15,249,960	15,000,000	15,000,000					6.625	6.624	MN	118,698		11/14/2024	05/15/2055
26441C-CG-8	DUKE ENERGY CORP			2	2.C FE	809,086	101.2147	809,718	800,000	809,056		(30)			6.450	6.288	MS	18,490		11/22/2024	09/01/2054
281020-AS-6	EDISON INTERNATIONAL			2	3.A FE	6,000,000	98.6078	5,916,469	6,000,000	5,916,469	241,676				5.375	5.375	MS	94,958	322,500	03/02/2021	12/29/2049
281020-AZ-0	EDISON INTERNATIONAL			2	3.A FE	10,000,000	103.2852	10,328,520	10,000,000	10,000,000					7.875	7.874	JD	35,000	805,000	12/04/2023	06/15/2054
29250N-BC-8	ENBRIDGE INC			2	2.C FE	2,955,000	96.6733	2,900,200	3,000,000	2,956,989		1,989			5.750	5.837	JJ	79,542		10/01/2024	07/15/2080
29250N-BP-9	ENBRIDGE INC			2	2.C FE	10,000,000	104.9187	10,491,870	10,000,000	10,000,000					7.625	7.625	JJ	351,597	762,500	09/15/2022	01/15/2083
29250N-BT-1	ENBRIDGE INC			2	2.C FE	8,000,000	111.0653	8,885,224	8,000,000	8,000,000					8.500	8.499	JJ	313,556	547,778	09/18/2023	01/15/2084
29250N-CF-0	ENBRIDGE INC			2	2.C FE	4,000,000	102.7933	4,111,732	4,000,000	4,000,000					7.200	7.200	JD	3,200	144,000	06/24/2024	06/27/2054
29250N-CG-8	ENBRIDGE INC			2	2.C FE	9,000,000	103.8403	9,345,627	9,000,000	9,000,000					7.375	7.374	MS	195,438	143,812	06/24/2024	03/15/2055
29273V-AJ-9	ENERGY TRANSFER LP			2,5	3.A FE	11,377,325	98.3476	12,337,706	12,545,000	11,329,319	376,418	2,914			6.625	7.350	FA	313,973	698,606	06/06/2024	12/31/2079
29273V-AM-2	ENERGY TRANSFER LP			2	3.A FE	5,698,750	100.3601	5,745,616	5,725,000	5,699,165	213,971	415			7.125	7.163	MN	52,121	301,031	06/06/2024	12/29/2049
29364G-AQ-6	ENTERGY CORP			2	2.C FE	6,233,878	101.9228	6,319,213	6,200,000	6,233,309		(569)			7.125	6.988	JD	36,813	230,692	11/22/2024	12/01/2054
37045X-DB-9	GENERAL MOTORS FINANCIAL COMPANY INC			2	3.A FE	9,849,455	97.1833	8,932,116	9,191,000	8,932,116	509,200	(64,887)			5.700	4.741	MS	132,427	523,887	12/22/2021	12/31/2079
404280-BL-2	HSBC HOLDINGS PLC		C	2	2.C FE	865,556	97.7728	777,294	795,000	823,711		(11,153)			6.000	4.390	MN	5,168	47,700	01/01/2021	12/29/2049
48128B-AQ-4	JPMORGAN CHASE & CO			2	2.B FE	11,250,000	104.4238	11,747,681	11,250,000	11,250,000					6.875	6.875	MJSD	64,453	556,459	03/05/2024	12/31/2049
637432-PB-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN			2	2.A FE	5,000,000	103.1767	5,158,835	5,000,000	5,000,000					7.125	7.124	MS	104,896	356,250	05/17/2023	09/15/2053
639057-AQ-1	NATWEST GROUP PLC		C	2	2.C FE	5,000,000	106.5027	5,325,135	5,000,000	5,000,000					8.125	8.125	MJSD	1,128	259,549	05/07/2024	12/29/2049
639057-AT-5	NATWEST GROUP PLC		C	2	2.C FE	7,000,000	98.6152	6,903,065	7,000,000	7,000,000					7.300	7.300	MJSD	1,419	59,617	11/14/2024	12/31/2049
65473P-AT-2	NISOURCE INC			2	2.C FE	7,000,000	99.5457	6,968,201	7,000,000	7,000,000					6.375	6.375	MS	138,833		09/03/2024	03/31/2055
69331C-AM-0	PG&E CORP			2	3.C FE	31,762,920	102.6232	32,223,685	31,400,000	31,734,917	(19,044)	(8,959)			7.375	7.098	MS	707,590		11/14/2024	03/15/2055
816851-BT-5	SEMPRA			2	2.C FE	10,000,000	99.1526	9,915,258	10,000,000	10,000,000					6.400	6.399	AO	199,111		09/04/2024	10/01/2054
816851-BU-2	SEMPRA			2	2.C FE	7,000,000	99.8511	6,989,579	7,000,000	7,000,000					6.625	6.625	AO	51,528		11/18/2024	04/01/2055
816851-BV-0	SEMPRA			2	2.C FE	15,000,000	99.2151	14,882,267	15,000,000	15,000,000					6.550	6.550	AO	109,167		11/18/2024	04/01/2055
83672Q-AF-9	SOUTH BOW CANADIAN INFRASTRUCTURE HOLDIN			2	3.B FE	8,600,000	102.5268	8,817,305	8,600,000	8,600,000					7.625	7.624	MS	224,048		08/14/2024	03/01/2055
83672Q-AH-5	SOUTH BOW CANADIAN INFRASTRUCTURE HOLDIN			2	3.B FE	8,625,000	103.4021	8,918,434	8,625,000	8,625,000					7.500	7.499	MS	221,016		08/14/2024	03/01/2055
842587-DF-1	SOUTHERN CO			2	2.B FE	967,110	97.9943	979,943	1,000,000	985,667		17,411			4.000	4.090	JJ	18,444	40,000	02/14/2022	01/15/2051
857477-CH-4	STATE STREET			2	2.A FE	10,000,000	101.9756	10,197,560	10,000,000	10,000,000					6.700	6.700	MJSD	29,778	586,250	01/24/2024	12/29/2049
857477-CM-3	STATE STREET CORP			2	2.A FE	7,000,000	102.0536	7,143,749	7,000,000	7,000,000					6.700	6.700	MJSD	20,844	184,995	07/17/2024	12/29/2049
92332Y-AF-8	VENTURE GLOBAL LNG INC			2	4.C FE	11,600,000	104.5544	12,128,310	11,600,000	11,600,000					9.000	8.998	MS	263,900		09/26/2024	12/29/2049
92556H-AE-7	PARAMOUNT GLOBAL			1,2	3.B FE	6,585,000	96.6583	6,364,947	6,585,000	6,364,947	438,447				6.375	6.374	MS	106,115	419,794	03/24/2022	03/30/2062
92840M-AC-6	VISTRA CORP			2	4.A FE	6,500,000	100.5703	6,537,067	6,500,000	6,500,000	97,500				7.000	7.000	JD	20,222	455,000	12/07/2021	12/31/2079
92857W-BX-7	VODAFONE GROUP PLC		C	1,2	3.A FE	691,438	75.9837	702,849	925,000	691,817		379			5.125	6.904	JD	3,555	47,416	03/06/2024	06/04/2081
95002Y-AC-7	WELLS FARGO & CO			2	2.B FE	25,000,000	103.2150	25,803,762	25,000,000	25,000,000					6.850	6.850	MJSD	76,111	675,490	07/16/2024	12/29/2049
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						452,002,248	XXX	458,730,526	452,541,000	449,147,677	5,534,736	(60,555)			XXX	XXX	XXX	7,531,162	10,476,622	XXX	XXX
1309999999. Total - Hybrid Securities						452,002,248	XXX	458,730,526	452,541,000	449,147,677	5,534,736	(60,555)			XXX	XXX	XXX	7,531,162	10,476,622	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
464287-24-2	ISHARES: IBOXX $IG CORP				2.A	7,828,200	106.8400	8,013,000		8,013,000	(286,500)				0.000	0.000	N/A		356,307	11/20/2023	
464288-41-4	ISHARES:NATL MUNI BOND				1.G YE	144,507,143	106.5500	144,168,010		144,168,010	125,093				0.000	0.000	N/A		330,130	12/20/2024	
464288-51-3	ISHARES: IBOXX $HY CORP				4.B	22,136,042	78.6500	22,509,945		22,509,945	111,392				0.000	0.000	N/A		777,292	12/31/2024	
464288-63-8	ISHARES:5-10 IG CORP BD				2.A	41,649,704	51.5100	41,730,827		41,730,827	(273,786)				0.000	0.000	N/A		1,380,828	12/31/2024	
464288-64-6	ISHARES:1-5 IG CORP BD				2.A	127,167,678	51.7000	127,305,356		127,305,356	855,264				0.000	0.000	N/A		4,415,220	12/31/2024	
46434V-40-7	ISHARES:0-5 HY CORP BD				4.B	4,065,573	42.6100	4,164,872		4,164,872	25,043				0.000	0.000	N/A		184,147	12/20/2024	

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1619999999. Subtotal - Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO						347,354,340	XXX	347,892,009		347,892,009	556,506				XXX	XXX	XXX		7,443,924	XXX	XXX
22409*-AC-5	CP OPCO LLC TERM LOAN B1				6. *	357,577	26.9300	121,670	451,801	76,267		60,889			7.500	0.000	N/A			09/30/2017	09/30/2020
22409*-AD-3	CP OPCO LLC TERM LOAN C				6. *	2,145,308	0.0000		4,400,351						3.250	0.000	N/A			09/30/2017	09/30/2020
63689E-AR-6	NATIONAL MENTOR HOLDING INC TL				4.C FE	1,676,979	98.9580	1,881,167	1,900,976	1,738,850		53,211			8.202	11.569	N/A	433	175,182	08/30/2023	03/02/2028
74063*-AE-9	Premier Imaging, LLC (Lucid Health)			5	4.C Z	7,926,811	89.0000	7,082,366	7,957,715	7,082,366	(875,284)	23,577			10.590	10.695	N/A	2,341	958,741	12/31/2024	03/31/2026
BAS0XM-R6-0	COUNTRY FRESH HLDG 2ND LIEN TL				5.A Z	2,910,518	0.0000		5,985,989						14.829	0.000	N/A			12/31/2024	04/29/2025
BAS19C-0B-5	QUEENSLAND CITRUS PTY LTD LOAN		C		5.B Z	20,547,033	82.9286	17,039,372	20,547,033	17,039,372	2,066,200				0.000	0.000	SEP			12/19/2023	09/02/2026
BAS1KJ-DY-3	COREWEAVE COMPUTE ACQUISITION CO. II, LL			5	4.B Z	26,250,000	99.9700	26,242,125	26,250,000	26,073,547	5,846	120,521			14.105	14.800	N/A	872,176	3,217,249	07/28/2023	07/31/2028
03356#-AA-0	EASTLAND ESTATE LIMITED		C	1	5.B GI	17,099,224	84.9891	14,940,503	17,579,318	14,940,503	(2,158,721)				4.060	4.170	JUN	361,749	685,874	09/30/2019	06/06/2029
1819999999. Subtotal - Bonds - Unaffiliated Bank Loans - Issued						78,913,450	XXX	67,307,204	85,073,182	66,950,906	(961,958)	258,198			XXX	XXX	XXX	1,236,699	5,037,046	XXX	XXX
000000-00-0	Management Incentive Fee				4.B Z		0.0000		1						0.000	0.000	N/A		300,956	12/31/2023	
000000-00-0	FLIQII JFA CON TL 1L 12/2026			5	2.C Z	583,992	98.9800	586,838	592,886	584,761		769			5.960	6.782	MJSD		8,980	08/13/2024	12/31/2026
000000-00-0	FLIQII NON JFA TL 1L 12/2026			5	2.C Z	2,394,767	99.0400	2,407,896	2,431,235	2,397,920		3,153			5.960	6.782	MJSD		36,475	08/13/2024	12/31/2026
000000-00-0	FLIQII COST OVERRUN TL 1L 12/2			5	2.C Z	1,878,081	98.9200	1,886,089	1,906,681	1,880,554		2,473			5.960	6.782	MJSD		28,879	08/13/2024	12/31/2026
000000-00-0	VIANT MEDICAL HOLDINGS, INC. - TERM LOAN			5	4.C FE	274,294	100.9690	278,343	275,672	274,321		27			8.585	8.800	N/A	3,287		10/16/2024	10/29/2031
000000-00-0	EPICOR SOFTWARE CORPORATION (FKA EAGLE P			5	4.C FE	556,021	100.6350	560,806	557,268	556,121		103			7.107	7.247	N/A	110	24,017	10/29/2024	05/30/2031
00036Y-AB-9	AAL DELAWARE HOLDCO, INC. - TERM LOAN B			5	4.B FE	149,625	100.5630	150,467	149,625	149,625					7.857	7.964	N/A	33	5,329	07/23/2024	07/30/2031
00076V-BL-3	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L			5	4.A FE	950,937	100.2810	960,072	957,382	952,298		1,395			6.595	6.843	N/A	5,314	130,897	01/08/2024	12/21/2028
00162D-AB-1	AL GCX HOLDINGS LLC TERM LOAN B				4.A FE	930,761	100.4250	946,400	942,395	933,029		2,214			7.257	7.622	N/A	4,940	79,698	04/22/2022	05/17/2029
00165H-AL-7	LEARFIELD COMMUNICATIONS, LLC - TERM LOA			5	5.A FE	535,925	100.8000	536,857	532,597	535,584		(350)			9.357	9.298	N/A	138	21,885	07/30/2024	06/30/2028
00169Q-AG-4	GLOBAL MEDICAL RESPONSE, INC. - 2024 EXT			5	4.C FE	1,215,456	100.1880	1,219,565	1,217,277	1,216,196	265,359	563			5.303	5.403	N/A	3,236	208,433	12/23/2024	10/31/2028
00185N-AE-6	AP GAMING I LLC TLB				4.B FE	1,386,649	100.6670	1,450,851	1,441,238	1,400,576		11,702			8.107	9.049	N/A	325	131,847	02/15/2022	02/15/2029
00215N-AN-0	VM CONSOLIDATED, INC. - TERM LOAN B			5	3.B FE	984,918	100.3440	985,856	982,476	984,235		(603)			6.823	6.854	N/A	5,978	85,983	06/29/2023	03/24/2028
00262#-AA-7	ASF CAPRI TL 06/2030			5	1.G PL	4,896,394	100.0000	4,896,394	4,896,394	4,896,394					7.354	7.457	MJSD	2,177	163,368	07/31/2024	06/17/2030
00439C-BD-5	ACCURIDE CORPORATION - 2023 EXTENDED TER				5.A Z	1,205,127	47.6250	1,205,127	2,530,451	1,205,127		257,594	1,042,036		5.964	0.000	N/A	76,291	154,276	08/30/2024	05/18/2026
00775K-AK-4	OSAIC HOLDINGS, INC. - TERM LOAN			5	4.A FE	668,489	100.2840	673,100	671,194	667,405		862			7.857	8.144	N/A	146	45,471	02/22/2024	08/17/2028
01260H-AH-8	ALBAUGH LLC TLB			5	3.B Z	1,141,937	99.5630	1,142,660	1,147,675	1,142,660	39,834	1,108			8.107	8.330	JAJO	258	121,883	07/12/2023	04/06/2029
02351X-AB-4	AMAZON HOLDCO INC. - SEVEN-YEAR TERM LOA			5	3.C FE	349,125	99.5830	348,541	350,000	348,541	(614)	30			6.607	6.744	N/A	64	5,736	07/30/2024	09/29/2031
02376C-BJ-3	AMERICAN AIRLINES INC. TL				3.A FE	1,579,579	102.5340	1,594,973	1,555,556	1,572,783		(10,776)			9.629	9.370	N/A	29,957	175,291	03/15/2021	04/20/2028
04287K-AF-8	ARSENAL AIC PARENT LLC - 2024-A REFINANC			5	3.C FE	741,126	100.7250	746,032	740,662	739,427		234			7.607	7.748	N/A	157	67,295	08/23/2023	08/18/2030
04621H-AW-3	ASSUREDPARTNERS, INC - 2024 TERM LOAN			5	4.B FE	991,259	100.1310	993,800	992,500	991,376		126			7.857	7.991	N/A	217	54,582	04/04/2024	02/14/2031
05278H-AC-0	AUTOKINITON US HOLDINGS, INC. - 2024 REP			5	4.B FE	1,403,292	99.2340	1,400,260	1,411,069	1,400,260	(4,946)	1,869			8.471	8.733	N/A	332	134,511	03/26/2021	04/06/2028
05554Y-AD-6	BEP INTERMEDIATE HOLDCO, LLC - TLB			5	4.B FE	247,508	100.5630	250,152	248,752	247,626		125			7.607	7.803	N/A	53	14,684	04/12/2024	04/25/2031
08078U-AM-5	BELRON FINANCE US LLC - (USD) TERM LOAN			5	3.C FE	935,306	100.8130	945,273	937,650	935,369		69			7.273	7.423	N/A	10,444	2,552	10/02/2024	10/16/2031
08511L-BC-1	BERLIN PACKAGING L.L.C. - TERM LOAN B			5	4.C FE	99,501	100.5000	100,249	99,750	99,520		20			8.029	8.189	N/A	427	4,454	05/10/2024	06/07/2031
10801X-AK-3	BRIGHTVIEW LANDSCAPES, LLC - INITIAL TER			5	4.A FE	287,435	100.3750	293,318	292,222	288,427		885			7.085	7.541	N/A	3,566	24,140	04/22/2022	04/20/2029
11565H-AD-8	BROWN BIDCO LTD TL B2				4.B FE	1,086,419	100.2220	1,091,657	1,089,238	1,086,911		371			7.002	7.143	N/A	8,113	107,148	04/28/2023	07/01/2031
12510E-AC-1	CCI BUYER INC TL				4.C FE	974,819	99.9640	985,556	985,911	978,305		2,666			8.329	8.743	N/A	228	97,401	07/06/2023	12/17/2027
12568Y-AG-9	CHARLOTTE BUYER, INC. - TERM LOAN B (FIR			5	4.B FE	324,284	100.5250	345,694	343,888	329,221		4,908			9.202	10.964	N/A	1,846	35,895	08/03/2022	02/11/2028
12658H-AG-7	CP ATLAS BUYER, INC. - TERM B LOAN			5	4.C FE	195,506	97.2610	194,032	199,496	194,032	(1,519)	55			8.207	9.100	N/A	1,075	660	11/07/2024	11/23/2027
12768E-AG-1	CAESARS ENTERTAINMENT INC TLB				3.C FE	821,492	99.9580	826,286	826,633	822,605	(131)	1,558			6.607	6.810	N/A	152	68,790	01/25/2023	02/06/2030
15963C-AC-0	CHARIOT BUYER ITL				4.C FE	496,192	100.4750	499,799	497,436	496,257		68			7.707	7.886	N/A	106	8,695	09/12/2024	11/03/2028
16115E-AT-4	CHART INDUSTRIES, INC. - 1ST LIEN TERM L			5	3.C FE	965,669	100.2920	981,365	978,508	965,159		3,056			7.092	7.509	N/A	17,542	71,043	10/02/2023	03/15/2030
16308T-AE-1	CHEFS WAREHOUSE INC THE 2022 TL				4.A FE	292,189	100.5000	291,464	290,014	291,464	(688)	(43)			7.857	7.780	N/A	63	2,208	11/07/2024	08/23/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17288Y-AN-2	CITADEL SECURITIES LP - TLB			5	2.C FE	792,477	100.2270	796,878	795,073	787,887		1,382			6.329	6.582	N/A	9,416	61,834	07/28/2023	10/31/2031
18914D-AB-4	CLOVER HOLDING 2, LLC - TERM LOAN			5	4.B FE	247,500	101.0000	252,500	250,000	247,521		21			8.428	8.741	N/A	1,171		11/01/2024	11/01/2031
18972F-AC-6	CLYDESDALE ACQUISITION HOLDINGS TL				4.B FE	402,519	100.1060	410,158	409,724	404,326		2,510			7.532	8.001	N/A	2,907	34,996	04/20/2023	04/13/2029
20902C-AX-8	ALTIUM PACKAGING LLC - 2024 INCREMENTAL			5	4.B FE	374,524	99.8130	372,427	373,125	372,427	(2,019)	(84)			6.857	6.881	N/A	71	10,910	07/19/2024	06/11/2031
21870F-BA-6	CORELOGIC, INC. (FKA FIRST AMERICAN CORP			5	4.C FE	264,479	98.6070	264,766	268,506	264,766	(61)	368			7.971	8.553	N/A	59	7,997	08/01/2024	06/02/2028
22739P-AP-1	CROSBY US ACQUISITION CORP. - AMENDMENT			5	4.B FE	985,075	100.8380	998,321	990,025	985,849		822			8.073	8.301	N/A	14,244	69,278	02/12/2024	08/16/2029
22971E-AB-4	CUBE INDUSTRIALS BUYER, INC. - TERM LOAN			5	4.C FE	249,375	100.5000	251,250	250,000	249,392		17			8.132	8.292	N/A	3,953		10/09/2024	10/17/2031
23340D-AU-6	CUSHMAN & WAKEFIELD U.S. BORROWER, LLC -			5	3.C FE	993,759	101.0000	1,007,475	997,500	984,746		2,552			7.607	8.023	N/A	211	90,494	08/21/2023	01/31/2030
23344U-AF-7	DS ADMIRAL BIDCO, LLC - TERM LOAN B			5	4.C FE	493,763	96.7500	482,541	498,750	482,541	(11,580)	370			8.607	8.918	N/A	119	23,366	06/17/2024	06/26/2031
23958C-AC-1	DAYFORCE, INC. - TERM LOAN B			5	3.B FE	496,256	100.5000	499,988	497,500	496,403		152			7.085	7.229	N/A	6,071	25,638	02/16/2024	03/03/2031
24968C-AE-3	DERBY BUYER LLC - FIRST LIEN TERM LOAN B			5	4.B FE	249,676	100.2500	248,745	248,125	249,546		(142)			7.370	7.356	N/A	560	11,672	05/03/2024	11/01/2030
25471N-AC-0	Initial Term Loan (First Lien) : Discove			5	4.C FE	247,816	100.4500	250,497	249,375	247,864		52			8.946	9.104	N/A	3,417	576	07/25/2024	10/04/2029
26483N-AW-0	DUN & BRADSTREET CORPORATION, THE - TERM			5	4.A FE	980,951	100.0180	988,743	988,565	985,928		991			6.588	6.758	N/A	905	84,993	07/20/2023	01/18/2029
26872N-AD-1	EMRLD BORROWER LP - TERM LOAN B			5	3.C FE	497,503	100.2920	500,206	498,750	497,573		72			7.073	7.220	N/A	3,143	14,619	06/18/2024	08/04/2031
27943T-AC-3	EDELMAN FINANCIAL ENGINES CENTER, LLC, T			5	5.B FE	249,375	100.6880	251,720	250,000	249,457		82			9.607	9.809	N/A	67	14,794	05/23/2024	10/06/2028
27943U-AM-8	EDELMAN FINANCIAL ENGINES CENTER, LLC, T			5	4.B FE	1,464,120	100.4790	1,495,727	1,488,597	1,471,252	150	5,434			7.382	7.894	N/A	3,968	130,410	07/05/2023	04/07/2028
284375-LE-0	ELEMENT MATERIALS TECHNOLOGY GRO				4.A FE	720,918	100.4380	729,017	725,838	721,687	3,105	969			8.079	8.341	N/A	163	88,884	04/04/2023	07/06/2029
29359B-AE-1	ENSEMBLE RCM, LLC - TERM B LOAN			5	4.B FE	805,096	100.6380	809,471	804,340	805,178	1,306	(235)			7.585	7.660	N/A	10,534	97,046	06/22/2023	08/01/2029
29481P-AN-1	ERESEARCHTECHNOLOGY, INC. - TERM LOAN B			5	4.C FE	1,059,941	100.5310	1,063,007	1,057,392	1,059,078	5,226	(837)			8.357	8.388	N/A	245	102,091	03/16/2021	02/04/2027
31935H-AF-4	FIRST BRANDS GROUP, LLC - 2021 TERM LOAN			5	4.C FE	199,250	90.0000	180,000	200,000	180,000	(19,385)	135			13.347	13.688	N/A	4,597	15,508	04/04/2024	03/30/2028
31935H-AG-2	FIRST BRANDS GROUP, LLC - 2022-II INCREM			5	4.A FE	344,126	93.4380	323,974	346,726	323,974	(20,831)	700			9.847	10.281	N/A	5,894	23,111	03/08/2024	03/30/2027
33718F-AL-4	FIRST STUDENT BIDCO INC. - TERM LOAN B2			5	4.A FE	1,043,896	100.0890	1,055,379	1,054,441	1,045,818		1,984			6.892	7.248	N/A	4,037	104,346	01/02/2024	07/21/2028
34965P-AD-8	Initial Term B Loan : Fortrea Holdings I			5	4.A FE	65,476	100.7500	66,971	66,473	65,661		1,591			8.491	8.773	N/A	517	5,549	06/12/2023	07/01/2030
34966L-AB-0	FORTRESS INTERMEDIATE 3, INC. - TERM LOA			5	4.B FE	148,877	100.1880	149,906	149,625	148,929		54			7.857	8.057	N/A	33	6,354	05/09/2024	06/27/2031
35039K-AD-8	FOUNDATION BUILDING MATERIALS, INC. - IN			5	4.B FE	736,931	98.2880	731,631	744,375	731,631	(6,194)	946			8.585	8.896	N/A	11,006	27,058	01/25/2024	01/29/2031
35906E-AT-7	FRONTIER COMMUNICATIONS HOLDINGS, LLC -			5	4.B FE	496,256	101.0830	504,151	498,750	496,429		179			8.763	8.984	N/A	11,169	10,347	06/21/2024	07/01/2031
36269Y-AC-9	ASSETMARK FINANCIAL HOLDINGS, INC. - TER			5	4.B FE	498,750	100.2810	501,405	500,000	498,801		51			7.604	7.760	N/A	19,386	1,890	06/03/2024	09/05/2031
36270B-AC-6	ENTAIN PLC - TERM LOAN (USD)		D	5	3.A FE	727,571	100.2080	732,232	730,712	724,755		1,286			7.079	7.379	N/A	144	80,667	06/23/2023	10/31/2029
38821U-AB-6	GRANT THORNTON ADVISORS LLC - TERM LOAN			5	4.B FE	324,655	99.9180	323,922	324,188	323,922	(706)	(29)			7.823	7.901	N/A	2,260	13,792	07/30/2024	06/02/2031
41151P-AQ-8	HARBOR FREIGHT TOOLS USA, INC. - TERM LO			5	3.C FE	621,879	98.5190	614,204	623,438	614,204	(7,797)	126			6.902	7.040	N/A	592	25,591	06/05/2024	06/11/2031
42328D-AK-4	HELIOS SOFTWARE HOLDINGS, INC. (ION CORP			5	4.B FE	770,141	100.4000	794,039	790,875	773,584	568	6,226			7.829	8.430	N/A	16,172	64,638	09/08/2023	07/18/2030
43110H-AD-1	HIGHLINE AFTERMARKET ACQUISITION, LLC -			5	4.B FE	248,750	100.5000	249,994	248,750	248,750					8.357	8.466	N/A	58	8,542	08/07/2024	11/09/2027
44332E-AY-2	HUB INTERNATIONAL LIMITED - TLB			5	4.B FE	874,595	100.5000	875,684	871,328	873,883		(525)			7.367	7.403	N/A	12,839	136,039	08/03/2023	06/20/2030
45232U-AG-3	LUMMUS TECHNOLOGY HOLDINGS V LLC - TLB			5	4.A FE	796,005	100.6880	803,490	798,000	796,065		65			7.357	7.519	N/A	2,629	8,049	10/10/2024	12/31/2029
45323K-AE-0	IMPRIVATA, INC. - TERM LOAN			5	4.B FE	1,026,614	100.5000	1,029,077	1,023,958	1,025,902	239	(693)			8.085	8.125	N/A	14,294	78,469	03/19/2021	12/01/2027
45567Y-AN-5	MH SUB I, LLC			5	4.B FE	1,476,986	99.9820	1,484,695	1,484,962	1,453,459		9,741			8.823	9.694	N/A	11,646	131,329	05/03/2023	05/03/2028
45780Y-AZ-9	INSTALLED BUILDING PRODUCTS, INC. - TRAN			5	3.A FE	387,539	100.0630	389,335	389,090	387,862		247			6.107	6.252	N/A	66	29,136	08/14/2023	03/28/2031
46124C-AR-8	ALTERRA MOUNTAIN COMPANY - (2030) TERM L			5	4.A FE	988,499	100.6880	992,818	986,034	980,913		977			7.357	7.578	N/A	202	94,448	07/13/2023	05/31/2030
46284N-AV-1	IRON MOUNTAIN INFORMATION MANAGEMENT, LL			5	3.C FE	495,000	99.8440	496,711	497,487	495,162		174			6.357	6.540	N/A	88	14,769	06/24/2024	01/31/2031
47102D-AN-9	JANUS INTERNATIONAL GROUP LLC			5	3.C FE	1,425,179	100.2500	1,435,424	1,431,845	1,424,296	92	1,729			6.857	7.065	N/A	273	146,725	07/26/2023	08/03/2030
48171U-AB-1	JUNE PURCHASER, LLC - INITIAL TERM LOAN			5	4.B FE	214,920	101.0000	218,160	216,000	214,930		10			7.579	7.783	N/A	45	986	09/11/2024	11/28/2031
48171U-AD-7	JUNE PURCHASER, LLC - DELAYED DRAW TERM			5	4.B FE		101.0000	36,360	36,000						0.375	0.000	N/A			09/11/2024	11/28/2031
50011J-AF-7	KODIAK BP, LLC - TERM LOAN B			5	4.B FE	248,750	99.9640	249,910	250,000	248,760		10			8.274	8.486	N/A	1,149		11/26/2024	12/04/2031
50179J-AH-1	LBM ACQUISITION, LLC - AMENDMENT NO. 3 T			5	4.C FE	991,624	99.0110	980,116	989,906	980,116	3,578	(323)			8.297	8.386	N/A	11,579	89,958	03/08/2021	06/06/2031
50217U-BF-3	LTI HOLDINGS, INC. - TLB			5	4.C FE	491,269	100.0500	498,999	498,750	491,897		645			9.107	9.607	N/A	126	20,395	07/19/2024	07/29/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
50218K-AM-0	LIFE TIME, INC. - TERM LOAN B			5	3.B FE	149,625	100.2750	150,413	150,000	149,632		7			7.025	7.169	N/A	790	685	10/22/2024	11/05/2031
50220K-AC-8	LS GROUP OPCO ACQUISITION LLC (LS GROUP			5	4.B FE	993,916	100.4060	993,903	989,884	993,510	5,229	(370)			7.357	7.385	N/A	202	89,930	03/18/2021	04/23/2031
52526C-AB-5	DARKTRACE PLC - TERM LOAN		C	5	4.B FE	497,500	99.8280	499,140	500,000	497,580		80			7.887	8.091	N/A	8,544	846	07/02/2024	10/09/2031
53229L-AB-3	LIGHTNING POWER, LLC - TERM LOAN B			5	3.C FE	246,881	101.0000	251,869	249,375	247,010		135			7.735	8.027	N/A	2,310	7,391	08/07/2024	08/18/2031
55316X-AD-2	MIP V WASTE, LLC - TERM LOAN B			5	4.B FE	800,692	100.5000	808,255	804,233	802,208	1,967	540			7.427	7.610	N/A	10,287	66,483	09/18/2023	12/08/2028
57777Y-AE-6	MAVIS TIRE EXPRESS SERVICES TOPCO, CORP.			5	4.C FE	926,800	100.5630	940,655	935,389	928,877		2,035			7.857	8.198	N/A	204	84,869	01/07/2022	05/04/2028
58503U-AF-0	MEDLINE BORROWER, LP - THIRD AMENDMENT I			5	3.C FE	790,786	100.2690	795,969	793,834	791,451		951			6.607	6.789	N/A	146	71,351	09/30/2021	10/23/2028
60662W-AW-2	MITCHELL INTERNATIONAL, INC. - TERM LOAN			5	4.C FE	496,256	99.9180	498,341	498,750	496,441		191			7.607	7.802	N/A	105	21,521	06/06/2024	06/17/2031
60662W-AX-0	MITCHELL INTERNATIONAL, INC. - EIGHT-YEA			5	5.B FE	248,750	98.6880	246,720	250,000	246,720	(2,112)	82			9.607	9.834	N/A	67	13,545	06/06/2024	06/17/2032
60753D-AC-8	MODENA BUYER LLC - TERM LOAN			5	4.B FE	490,000	96.5710	482,855	500,000	482,855	(7,814)	669			8.857	9.364	N/A	123	22,147	04/19/2024	07/01/2031
60935Q-AT-3	MONEYGRAM INTERNATIONAL, INC. - TLB			5	4.A FE	662,915	97.1430	645,589	664,576	645,589	(17,479)	165			9.146	9.330	N/A	3,554	33,989	06/03/2024	06/01/2030
63689E-AT-2	NATIONAL MENTOR HOLDINGS INC TLC				4.C FE	48,109	98.9580	53,947	54,515	49,881		1,467			8.179	11.533	N/A	12	5,015	08/30/2023	03/02/2028
63689E-AW-5	NATIONAL MENTOR HLDGS 2ND LIEN				5.B FE	124,049	94.4580	118,073	125,000	118,073	24,561	178			11.679	12.023	N/A	41	15,971	02/18/2021	03/02/2029
63939W-AM-5	WAYSTAR TECHNOLOGIES, INC. - TLB			5	4.A FE	529,387	100.2920	530,522	528,977	529,301		(411)			6.595	6.676	N/A		55,478	12/14/2021	10/22/2029
67613@-AA-4	ODYSSEY SOLAR HOLDINGS LLC AKA NEX				1.G PL	35,371,311	98.7100	34,915,021	35,371,311	35,371,311					5.974	5.974	JAJO	551,749		09/20/2024	09/27/2054
68218H-AE-7	OMNIA PARTNERS, LLC - TERM LOAN B			5	4.B FE	1,332,914	100.4110	1,348,779	1,343,258	1,334,132		1,267			7.702	7.959	N/A	6,050	104,266	01/24/2024	07/25/2030
68277F-AM-1	ONEDIGITAL BORROWER LLC - 1ST LIEN TERM			5	4.B FE	594,015	100.1280	597,764	597,000	594,220		219			7.607	7.808	N/A	126	23,763	06/13/2024	07/02/2031
68764J-AH-4	ORYX MIDSTREAM SERVICES PERMIAN BASIN LL			5	3.C FE	985,791	100.5000	992,372	987,435	983,977		961			7.512	7.724	N/A	3,297	106,008	04/13/2023	10/05/2028
69425B-AB-3	NUVEI TECHNOLOGIES CORP. - TERM LOAN B		A	5	4.A FE	498,750	100.0940	500,470	500,000	498,768		18			7.495	7.647	N/A	1,945	3,132	07/19/2024	11/17/2031
70468B-AC-7	PELICAN PRODUCTS INC				4.C FE	660,186	89.6000	592,819	661,629	592,819	(17,254)	282			8.840	9.017	N/A	162	65,325	12/14/2021	12/29/2028
71360H-AB-3	PERATON CORP TLB				4.B FE	498,603	92.8540	461,818	497,360	461,818	(36,642)	(149)			8.207	8.237	N/A	113	17,712	07/25/2024	02/01/2028
71913B-AK-8	PHOENIX GUARANTOR INC. - TERM LOAN B			5	4.A FE	982,587	100.2630	995,123	992,513	983,803		1,287			6.857	7.130	N/A	189	71,828	02/14/2024	02/21/2031
72941D-AH-5	PLUTO ACQUISITION I, INC. - TRANCHE A LO			5	4.C FE	55,456	101.8750	57,626	56,565	55,658		202			9.837	10.525	N/A	139	4,839	02/06/2024	06/20/2028
72941D-AK-8	PLUTO ACQUISITION I, INC. - TRANCHE B TE			5	5.C FE	207,900	90.8330	224,812	247,500	214,709		7,173			8.523	13.203	N/A	3,223	16,052	01/25/2024	09/20/2028
73813H-AD-8	POTTERS INDUSTRIES, LLC - TERM LOAN			5	4.B FE	191,218	100.8330	194,149	192,545	191,641		318			8.107	8.401	N/A	1,471	16,365	11/19/2020	12/14/2027
74167N-AD-5	PRIMARY PRODUCTS FINANCE LLC - 2024 REPL			5	3.C FE	247,503	100.1410	249,098	248,747	247,626		126			8.248	8.488	N/A	5,072	5,159	06/06/2024	04/01/2029
74339D-AN-8	PROJECT ALPHA INTERMEDIATE HOLDING, INC.			5	4.B FE	124,997	100.5780	125,094	124,375	124,959		(41)			7.838	7.846	N/A	950	4,180	07/30/2024	10/26/2030
74345H-AG-6	PROOFPOINT, INC. - 2024 REFINANCING TERM			5	4.B FE	956,608	100.4130	976,336	972,320	960,889		3,265			7.357	7.839	N/A	199	92,676	08/03/2023	08/31/2028
74530D-AH-8	STUBHUB HOLDCO SUB, LLC - EXTENDED USD T		C	5	4.C FE	883,676	100.0420	975,514	975,104	904,062		19,042			9.107	11.095	N/A	247	113,436	06/06/2023	03/15/2030
75041E-AJ-1	RADIOLOGY PARTNERS, INC. - TERM B LOAN			5	4.C Z	742,989	98.6000	838,697	850,605	766,879		17,068			9.775	13.030	N/A	9,242	63,617	12/31/2024	01/31/2029
75419X-AC-8	RAVEN ACQUISITION HOLDINGS, LLC - TERM L			5	4.C FE	232,167	100.1630	233,714	233,333	232,190		24			7.607	7.836	N/A	49	1,834	10/24/2024	11/19/2031
76118E-AK-4	RESONETICS, LLC - TLB			5	4.C FE	373,127	100.5260	376,030	374,063	373,197		72			7.603	7.756	N/A	1,027	16,095	06/06/2024	06/18/2031
77381H-AB-5	ROCKPOINT GAS STORAGE PARTNERS LP - TLB			5	4.A FE	247,500	100.5500	251,375	250,000	247,589		89			7.985	8.289	N/A	2,440	2,719	09/13/2024	09/18/2031
77669L-AK-9	INDICOR, LLC - (USD) TERM LOAN			5	4.B FE	1,450,641	100.1720	1,487,592	1,485,038	1,456,686		6,146			7.145	7.721	N/A	5,306	127,115	12/06/2023	11/22/2029
78350U-AJ-4	RYAN SPECIALTY GROUP, LLC - 2024 TERM LO			5	3.C FE	997,124	100.2500	993,464	990,986	993,464	6,317	(1,390)			6.607	6.614	N/A	182	82,091	02/24/2021	09/15/2031
78477M-AG-6	FIRST ADVANTAGE HOLDINGS, LLC - TLB			5	4.A FE	373,125	100.9690	378,634	375,000	373,166		41			7.607	7.807	N/A	79	4,509	09/19/2024	10/31/2031
78524H-AB-1	S&S HOLDINGS LLC - INITIAL TERM LOAN (FI			5	4.B FE	149,073	99.7000	148,998	149,446	148,998	(90)	237			9.456	9.674	N/A	151	2,141	12/11/2024	03/11/2028
81527C-AP-2	2023 Term Loan : Sedgwick Claims Managem			5	4.B FE	987,952	100.5000	994,931	989,981	988,045		311			7.585	7.623	N/A	12,965	77,057	08/03/2023	07/31/2031
82981M-AC-6	SITEL GROUP - INITIAL DOLLAR TERM LOAN		D	5	4.C FE	86,796	66.7410	74,506	111,635	74,506	(15,096)	2,923			8.221	15.483	N/A	865	4,553	05/21/2024	08/28/2028
83417U-AM-8	SOLARWINDS HOLDINGS, INC. - TLB			5	4.A FE	499,375	100.4170	502,085	500,000	499,423		48			7.107	7.235	N/A	99	16,562	06/25/2024	02/05/2030
83600V-AG-6	SOTERA HEALTH HOLDINGS, LLC - TERM B LOA			5	4.A FE	248,128	100.0630	249,532	249,375	248,231		106			7.835	8.059	N/A	3,365	8,688	05/23/2024	05/30/2031
84748E-AF-7	Initial Term Loan : Specialty Building P			5	4.C FE	1,665,365	99.3960	882,711	888,075	847,179		11,284			8.207	9.672	N/A	202	81,902	06/15/2023	10/15/2028
86875T-AB-3	SURF HOLDINGS S.A R.L. AKA SOPHOS				4.B FE	549,802	100.5470	554,450	551,434	550,333		522			7.953	8.154	N/A	610	51,233	02/23/2021	03/05/2027
86880N-BB-8	SURGERY CENTER HOLDINGS, INC. - TLB			5	4.B FE	1,238,381	100.6830	1,254,095	1,245,588	1,239,441		1,085			7.089	7.291	N/A	1,472	113,529	11/14/2023	12/19/2030
87169D-AB-1	STAR PARENT, INC. - TERM LOAN			5	4.A FE	394,506	97.5750	389,319	398,995	389,319	(5,227)	52			8.329	8.697	N/A	92	2,578	11/13/2024	09/27/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88023H-AH-3	TEMPO ACQUISITION, LLC - SIXTH INCREMENT			5	3.C FE	811,604	100.2970	814,014	811,604	811,604					6.607	6.705	N/A	149	70,435	09/15/2023	08/31/2028
88025B-AN-1	TEMPUR SEALY INTERNATIONAL, INC. - TERM			5	3.A FE	4,975,000	100.1560	5,007,800	5,000,000	4,975,477		477			7.070	7.264	N/A		46,267	10/04/2024	10/24/2031
88632N-BE-9	CLOUD SOFTWARE GROUP, INC. - SIXTH AMEND			5	4.B FE	251,563	100.2140	250,535	250,000	250,535	(1,019)	(8)			8.079	8.063	N/A	691	1,353	11/12/2024	03/21/2031
88675U-AD-4	SABRE INDUSTRIES, INC. (MUTI-SII, INC.)			5	4.C FE	466,628	100.0560	469,236	468,973	466,955		465			7.338	7.589	N/A		21,600	05/30/2024	06/01/2028
89364M-CD-4	TRANSDIGM INC. - TERM LOAN (FIRST LIEN)			5	3.C FE	746,255	100.1560	749,292	748,125	746,319		69			6.829	6.970	N/A	142	13,842	09/05/2024	01/19/2032
89435T-AB-0	TRAVERSE MIDSTREAM PARTNERS LLC ADVANCE				4.B FE	1,461,725	100.3750	1,505,625	1,500,000	1,471,885		9,019			8.085	8.890	N/A	4,043	187,996	11/02/2021	02/16/2028
89778P-AH-0	REALTRUCK GROUP, INC. - SECOND AMENDMENT			5	4.B Z	967,688	100.2500	994,981	992,500	974,537		5,991			9.471	10.293	N/A	261	104,330	09/27/2023	01/31/2028
89787R-AH-5	TRUGREEN LIMITED PARTNERSHIP TL				4.C FE	994,787	97.1250	958,766	987,147	958,766	9,119	(2,028)			8.457	8.346	N/A	232	93,535	02/24/2021	11/02/2027
89787R-AK-8	TRUGREEN LTD PARTNERSHIP 2ND TL				5.B FE	246,372	88.3330	220,833	250,000	220,833	35,099	734			13.347	13.911	N/A	5,747	35,789	10/30/2020	11/02/2028
89788V-AG-7	TRUIST INSURANCE HOLDINGS, LLC - TLB			5	4.B FE	229,264	100.1560	230,197	229,839	229,317		679			7.079	7.224	N/A	45	13,449	03/22/2024	05/06/2031
89841E-AB-1	UKG Inc.			5	4.C FE	497,500	100.6340	500,654	497,500	497,500					7.617	7.616	N/A	6,859	22,777	04/03/2024	02/10/2031
90266U-AK-9	UFC HOLDINGS, LLC - TERM LOAN B			5	3.C FE	249,688	100.4320	251,080	250,000	249,692		4			6.770	6.887	N/A	1,551		11/14/2024	11/21/2031
90351J-AH-7	UBER TECHNOLOGIES, INC. - 2023 REFINANCI			5	2.C FE	1	99.9630	1	1	1					9.250	9.201	N/A			08/23/2024	03/03/2030
91116K-AD-7	UNITED NATURAL FOODS, INC. - 2024 TERM L			5	4.C FE	250,616	101.3500	252,108	248,750	250,504		(116)			9.107	9.085	N/A	63	10,606	07/01/2024	05/01/2031
91728N-AB-5	PG POLARIS BIDCO S.A.R.L. - INITIAL TERM		D	5	4.B FE	250,000	100.7290	251,823	250,000	250,000					7.329	7.430	N/A	51	3,591	10/11/2024	03/26/2031
92227Q-AE-6	VARSITY BRANDS, INC. - TERM LOAN (FIRST			5	4.C FE	497,500	100.0250	500,125	500,000	497,615		115			8.271	8.479	N/A	4,135	9,924	07/26/2024	08/26/2031
92537E-AF-5	VERTIV GROUP CORPORATION - TERM LOAN B (			5	3.B FE	1,021,948	100.0210	1,018,438	1,018,224	1,018,438	(1,551)	(1,207)			6.194	6.150	N/A	3,328	78,195	12/13/2023	03/02/2027
92943E-AE-6	BOOST NEWCO BORROWER, LLC - USD TERM B-1			5	3.B FE	992,513	100.3960	1,001,450	997,500	993,158		657			6.829	7.013	N/A	189	62,270	09/20/2023	01/31/2031
92943H-AB-5	W. R. GRACE HOLDINGS LLC TLB				4.A FE	989,052	100.8000	995,176	987,277	988,623	303	(377)			7.579	7.648	N/A	208	88,025	12/14/2021	09/22/2028
92943L-AC-4	WEC US HOLDINGS LTD. - TERM LOAN B			5	4.A FE	971,425	99.9790	974,877	975,081	960,733		2,970			6.803	7.200	N/A	5,528	78,735	11/22/2022	01/27/2031
93369P-AL-8	WAND NEWCO 3, INC. - TRANCHE B-1 TERM LO			5	4.C FE	974,210	100.3070	979,650	976,651	974,523		368			7.607	7.781	N/A	7,572	70,377	01/18/2024	01/30/2031
96350T-AH-3	WHITE CAP SUPPLY HOLDINGS, LLC - TRANCHE			5	4.B FE	1,483,458	100.0830	1,479,383	1,478,360	1,479,383	(99)	(1,099)			7.823	7.863	N/A	12,897	134,353	01/04/2022	10/19/2029
BXC333-99-6	CARRIX 2024 A2 TL 1L 08/02/202			5	1.G Z	4,956,250	98.8200	4,941,000	5,000,000	4,958,634		2,384			7.014	7.322	FMAN	64,509	125,912	08/02/2024	08/02/2029
C7052B-AL-8	GFL ENVIRONMENTAL INC. - COV-LITE TLB		A	5	3.B FE	248,752	100.1090	249,647	249,375	248,794		44			6.610	6.749	N/A	4,121	4,321	06/27/2024	07/03/2031
C8856U-AE-8	HUSKY INJECTION MOLDING SYSTEMS LTD. (YU		A	5	4.C FE	324,588	100.7500	325,800	323,375	324,485		(109)			8.785	8.809	N/A	79	14,166	06/27/2024	02/15/2029
D9000B-AG-7	TK ELEVATOR MIDCO GMBH - FACILITY B2 (US		D	5	4.B FE	1,479,673	100.6630	1,491,165	1,481,344	1,479,231		497			8.588	8.739	N/A	54,691	299,741	07/12/2023	04/30/2030
G4712J-AY-8	HIG FINANCE 2 LIMITED - 2024-2 REFINANCI		D	5	4.B FE	1,341,124	100.6040	1,361,574	1,353,400	1,341,643	1,418	2,476			7.857	8.168	N/A	295	129,662	07/13/2023	04/18/2030
G5080A-AJ-1	JAZZ PHARMACEUTICALS, INC. - TERM LOAN B		D	5	3.B FE	987,387	100.1940	986,314	984,404	986,314	(353)	(726)			6.607	6.624	N/A	181	83,636	04/28/2021	05/05/2028
L4780E-AC-8	HERENS HOLDCO SARL TLB		D		4.C FE	493,587	97.8980	483,402	493,781	483,402	37,478	41			8.629	8.753	N/A	21,831	35,417	12/15/2021	07/03/2028
L5000D-AE-7	ICON PUBLIC LIMITED COMPANY - REPRICED L		D	5	2.C FE	238,329	100.6250	240,845	239,349	238,449		2,548			6.329	6.535	N/A	42	22,951	06/17/2021	07/03/2028
L5000D-AF-4	ICON PUBLIC LIMITED COMPANY - REPRICED U			5	2.C FE	59,257	100.6250	60,007	59,634	59,323		1,017			6.329	6.581	N/A	10	7,166	06/17/2021	07/03/2028
N8232N-AL-1	NOURYON FINANCE B.V.		D	5	4.A FE	973,431	100.5940	982,899	977,095	974,462		129			7.657	7.853	N/A	12,054		07/10/2023	04/03/2028
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						150,027,141	XXX	149,529,672	151,499,664	148,966,513	259,739	429,352	1,042,036		XXX	XXX	XXX	1,219,568	8,091,358	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						228,940,590	XXX	216,836,876	236,572,846	215,917,419	(702,219)	687,550	1,042,036		XXX	XXX	XXX	2,456,266	13,128,403	XXX	XXX
2419999999. Total - Issuer Obligations						38,668,947,517	XXX	37,928,039,380	38,939,367,010	38,535,231,257	11,646,236	5,422,580	6,753,513	(1,757,458)	XXX	XXX	XXX	428,789,623	979,035,047	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						6,157,974	XXX	8,313,937	10,137,106	6,211,802	58,453	167,330	156,227		XXX	XXX	XXX	42,258	457,871	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						917,561,381	XXX	929,882,884	937,509,812	919,208,816		4,014,647	566,789		XXX	XXX	XXX	10,099,120	32,997,089	XXX	XXX
2459999999. Total - SVO Identified Funds						347,354,340	XXX	347,892,009		347,892,009	556,506				XXX	XXX	XXX		7,443,924	XXX	XXX
2469999999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						228,940,590	XXX	216,836,876	236,572,846	215,917,419	(702,219)	687,550	1,042,036		XXX	XXX	XXX	2,456,266	13,128,403	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit							XXX								XXX	XXX	XXX			XXX	XXX
2509999999 - Total Bonds						40,168,961,802	XXX	39,430,965,086	40,123,586,774	40,024,461,303	11,558,976	10,292,107	8,518,565	(1,757,458)	XXX	XXX	XXX	441,387,268	1,033,062,334	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 10,396,953,595	1B ..$ 1,640,751,220	1C ..$ 1,579,991,880	1D ..$ 1,604,670,745	1E ..$ 2,030,072,197	1F .. $ 2,416,787,256	1G ..$ 2,642,790,867
1B	2A ...$ 4,049,407,066	2B ..$ 6,348,357,857	2C ..$ 3,438,775,463				
1C	3A ...$ 554,784,661	3B ..$ 902,732,163	3C ..$ 994,408,299				
1D	4A ...$ 421,018,307	4B ..$ 447,529,905	4C ..$ 409,649,215				
1E	5A ...$ 52,898,383	5B ..$ 87,835,894	5C ..$ 4,893,449				
1F	6 .....$ 152,882						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
000850-60-5	ACBL HOLDING CORP			47,998.000	25.00	60.000	2,879,880	60.000	2,879,880	1,243,105		119,995							5.B Z	08/20/2021
05069G-30-9	AUCTION PASS-THROUGH TRUST 2006-7			137.000	25.00	0.000		0.000				61							3.A FE	08/28/2023
05069M-30-6	AUCTION PASS-THROUGH TRUST SERIES 2006-8			70.000	25.00	0.000		0.000				44							3.A FE	08/28/2023
050700-30-1	AUCTION RATE SECURITIES TRUST 2007-1			19.000	25.00	0.000		0.000				38							2.C FE	08/28/2023
050705-30-0	AUCTION RATE SECURITIES TRUST 2007-2			20.000	25.00	0.000		0.000				24							2.C FE	08/28/2023
05070B-30-7	AUCTION PASS THROUGH TRUST 2007-2			95.000	25.00	0.000		0.000				126							2.C FE	08/28/2023
05070C-30-5	AUCTION PASS THROUGH TRUST 2007-3			25.000	25.00	0.000		0.000				30							2.C FE	08/28/2023
05070D-30-3	AUCTION PASS THROUGH TRUST 2007-4			53.000	25.00	0.000		0.000				40							2.C FE	08/28/2023
060505-81-5	BANK OF AMERICA CORP			6,019.000	25.00	0.000	142,590	23.690	142,590					142,590			142,590		2.B FE	11/25/2024
38143Y-66-5	GOLDMAN SACHS GROUP INC			217,817.000	25.00	22.640	4,931,377	22.640	4,931,377			349,951		235,242			235,242		3.A FE	02/22/2018
38144G-80-4	GOLDMAN SACHS GROUP INC			753,513.000	25.00	22.940	17,285,588	22.940	17,285,588			1,119,156		3,057,007			3,057,007		3.A FE	07/22/2024
38144X-60-9	GOLDMAN SACHS GROUP INC			90,792.000	25.00	24.050	2,183,548	24.050	2,183,548			145,869		182,492			182,492		3.A FE	02/22/2018
74039F-30-4	PFPASS 2006-A B - ABS			13.000	25,000,000.00	0.000		0.000				40,443							3.A FE	08/28/2023
74039G-20-3	PFPASS 2006-B B - ABS			63,801.000	31,000,000.00	0.000		0.000				33,963							2.C FE	08/28/2023
902973-15-5	US BANCORP			749,063.000	25.00	0.000	16,389,498	21.880	16,389,498		264,051	1,179,662		1,176,029			1,176,029		2.B FE	12/22/2022
BA50H9-LW-6	QLIK PARENT (COMMON STOCK A) PREF			23,265.000	25.00	1,971.966	45,877,778	1,971.966	45,877,778	28,950,555				3,788,890			3,788,890		6. *	07/01/2021
BA50HA-M1-0	CP OPCO INC. PREFERRED BLS			460.939	25.00	0.000		0.000											6. *	08/31/2016
BAS1FZ-RS-1	GAVEL POOLING SARL PREFERRED STK		B	81,754,185.000	25.00	0.125	10,543,962	0.125	10,543,962	8,534,895				1,265,545			1,265,545	(586,043)	6. *	01/30/2023
BAS1NJ-LG-5	OCIENT INC. SERIES B PREFERRED		A	479,777.000	25.00	0.000	4,545,455	9.474	4,545,455	4,545,455									6. *	04/08/2024
BAS1QH-CA-4	LUKLA INC SERIES B PREFERRED STOCK			1,651,278.000	25.00	0.000	1,999,995	1.211	1,999,995	2,000,000				(5)			(5)		6. *	07/30/2024
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							106,779,672	XXX	106,779,672	45,274,011	264,051	2,989,403		9,847,790			9,847,790	(586,043)	XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							106,779,672	XXX	106,779,672	45,274,011	264,051	2,989,403		9,847,790			9,847,790	(586,043)	XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates								XXX											XXX	XXX
4509999999 - Total Preferred Stocks							106,779,672	XXX	106,779,672	45,274,011	264,051	2,989,403		9,847,790			9,847,790	(586,043)	XXX	XXX

1.

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

1A — 1A ...$ ..... 1B ..$ ..... 1C ..$ ..... 1D ..$ ..... 1E ..$ ..... 1F ..$ ..... 1G ..$ .....

1B — 2A ...$ ..... 2B ..$ .....16,532,089 2C ..$ .....

1C — 3A ...$ .....24,400,513 3B ..$ ..... 3C ..$ .....

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

1E — 5A ...$ ..... 5B ..$ .....2,879,880 5C ..$ .....

1F — 6 .....$ 62,967,190

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
001055-10-2	AFLAC ORD			15,584.000	1,612,009	103.440	1,612,009	1,599,848		485		4,963	131,015	(126,052)		12/04/2024	
00130H-10-5	THE AES CORPORATION			20,365.000	262,098	12.870	262,098	259,495		180		911	5,564	(4,653)		12/04/2024	
00206R-10-2	AT&T ORD			208,881.000	4,756,220	22.770	4,756,220	4,730,050		4,014		21,831	90,146	(68,315)		12/04/2024	
002824-10-0	ABBOTT LABORATORIES ORD			51,499.000	5,825,052	113.110	5,825,052	5,817,335		1,038		1,435	223,808	(222,373)		12/04/2024	
00287Y-10-9	ABBVIE ORD			51,808.000	9,206,282	177.700	9,206,282	9,119,463		5,690		47,503	71,460	(23,957)		12/04/2024	
00724F-10-1	ADOBE ORD			12,902.000	5,737,261	444.680	5,737,261	5,705,399				(28,561)	1,033,739	(1,062,300)		12/04/2024	
00766T-10-0	AECOM ORD			3,924.000	419,162	106.820	419,162	419,162					36,995	(36,995)		12/04/2024	
007903-10-7	ADVANCED MICRO DEVICES ORD			47,392.000	5,724,480	120.790	5,724,480	5,678,708				(21,216)	918,263	(939,479)		12/04/2024	
00846U-10-1	AGILENT TECHNOLOGIES ORD			8,423.000	1,131,546	134.340	1,131,546	1,131,456	2,089	4		(19)	13,281	(13,299)		12/04/2024	
008492-10-0	AGREE REALTY REIT ORD			17,407.000	1,226,323	70.450	1,226,323	1,226,323	4,404	7,147			109,427	(109,427)		11/22/2024	
009066-10-1	AIRBNB CL A ORD			12,786.000	1,680,208	131.410	1,680,208	1,668,593				(1,197)	106,962	(108,159)		12/04/2024	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			6,530.000	1,893,961	290.040	1,893,961	1,873,779		777		1,786	273,266	(271,480)		12/04/2024	
00971T-10-1	AKAMAI TECHNOLOGIES ORD			4,386.000	419,521	95.650	419,521	413,204				6,317	3,314	3,002		12/04/2024	
012653-10-1	ALBEMARLE ORD			3,474.000	299,042	86.080	299,042	298,999	1,407	18		42	70,335	(70,293)		12/04/2024	
013091-10-3	ALBERTSONS COMPANIES CL A ORD			12,044.000	236,544	19.640	236,544	233,535		64		3,009		3,009		12/04/2024	
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD			12,689.000	1,237,812	97.550	1,237,812	1,237,663	16,749	179		(935)	228,009	(228,944)		12/04/2024	
016255-10-1	ALIGN TECHNOLOGY ORD			2,071.000	431,824	208.510	431,824	431,824					53,458	(53,458)		12/04/2024	
018802-10-8	ALLIANT ENERGY ORD			7,987.000	472,351	59.140	472,351	472,351		63			30,333	(30,333)		12/04/2024	
02005N-10-0	ALLY FINANCIAL ORD			7,920.000	285,199	36.010	285,199	283,021		223		203	24,131	(23,928)		12/04/2024	
02043Q-10-7	ALNYLAM PHARMACEUTICALS ORD			3,745.000	881,236	235.310	881,236	874,884				3,117	64,727	(61,610)		12/04/2024	
02079K-10-7	ALPHABET CL C ORD			147,386.000	28,068,190	190.440	28,068,190	25,079,363		30,495		2,847,809		2,847,809		12/18/2024	
02079K-30-5	ALPHABET CL A ORD			171,810.000	32,523,633	189.300	32,523,633	28,907,741		35,577		3,408,085		3,408,085		12/04/2024	
02209S-10-3	ALTRIA GROUP ORD			50,515.000	2,641,429	52.290	2,641,429	2,629,069	51,525	3,833		11,568	233,924	(222,356)		12/04/2024	
023135-10-6	AMAZON COM ORD			277,122.000	60,797,796	219.390	60,797,796	57,206,532				3,303,821		3,303,821		12/04/2024	
023586-50-6	U HAUL HOLDING NON VOTING SRS N ORD			2,668.000	170,885	64.050	170,885	168,474		139		1,579	1,209	370		12/04/2024	
023608-10-2	AMEREN ORD			8,066.000	719,003	89.140	719,003	716,920		5,476		2,083	34,452	(32,369)		12/04/2024	
023939-10-1	AMENTUM HOLDINGS ORD			69.000	1,451	21.030	1,451	1,451					130	(130)		12/04/2024	
025537-10-1	AMERICAN ELECTRIC POWER ORD			15,767.000	1,454,190	92.230	1,454,190	1,443,792		961		2,885	91,117	(88,233)		12/04/2024	
025816-10-9	AMERICAN EXPRESS ORD			16,633.000	4,936,508	296.790	4,936,508	4,876,670		805		32,616	129,043	(96,427)		12/04/2024	
025932-10-4	AMERICAN FINANCIAL GROUP ORD			2,814.000	385,321	136.930	385,321	371,261		1,895		3,626	24,724	(21,098)		12/04/2024	
02665T-30-6	AMERICAN HOMES 4 RENT CL A REIT ORD			9,915.000	371,019	37.420	371,019	371,002		2,578		17	5,988	(5,971)		12/04/2024	
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD			20,109.000	1,463,935	72.800	1,463,935	1,456,618		8,379		1,459	65,450	(63,990)		12/04/2024	
03027X-10-0	AMERICAN TOWER REIT			20,300.000	3,723,223	183.410	3,723,223	3,721,858	32,886	20,022		(2,338)	357,922	(360,260)		12/04/2024	
030420-10-3	AMERICAN WATER WORKS ORD			5,847.000	727,893	124.490	727,893	727,664		284		170	63,534	(63,364)		12/04/2024	
03064D-10-8	AMERICOLD REALTY ORD			30,488.000	652,443	21.400	652,443	652,443	6,707	24,407		(8,790)	254,213	(263,003)		01/03/2024	
03073E-10-5	CENCORA ORD			5,237.000	1,176,649	224.680	1,176,649	1,167,056		198		1,756	114,753	(112,997)		12/04/2024	
03076C-10-6	AMERIPRISE FINANCE ORD			2,808.000	1,495,063	532.430	1,495,063	1,481,843		202		4,764	102,631	(97,867)		12/04/2024	
031100-10-0	AMETEK ORD			6,840.000	1,232,978	180.260	1,232,978	1,231,321		1,933		1,657	109,111	(107,453)		12/04/2024	
031162-10-0	AMGEN ORD			15,747.000	4,104,298	260.640	4,104,298	4,069,148		2,576		(7,763)	364,649	(372,411)		12/04/2024	
032095-10-1	AMPHENOL CL A ORD			34,687.000	2,409,012	69.450	2,409,012	2,388,655	5,723	268		10,940	139,957	(129,017)		12/04/2024	
032654-10-5	ANALOG DEVICES ORD			14,520.000	3,084,919	212.460	3,084,919	3,068,760		13,968		3,072	113,324	(110,252)		12/04/2024	
035710-83-9	ANNALY CAPITAL MANAGEMENT REIT ORD			15,803.000	289,195	18.300	289,195	289,194	10,272	221		(49)	22,850	(22,899)		12/04/2024	
03662Q-10-5	ANSYS ORD			2,547.000	859,180	337.330	859,180	857,699				(675)	40,720	(41,396)		12/04/2024	
036752-10-3	ELEVANCE HEALTH ORD			6,813.000	2,513,316	368.900	2,513,316	2,484,150		11,677		(12,011)	231,039	(243,050)		12/04/2024	
03743Q-10-8	APA ORD			10,156.000	234,502	23.090	234,502	228,635		156		5,867	1,615	4,252		12/04/2024	
03769M-10-6	APOLLO GLOBAL MANAGEMENT ORD			11,594.000	1,914,865	165.160	1,914,865	1,877,843		567		22,455	112,161	(89,706)		12/04/2024	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
037833-10-0	APPLE ORD			446,059.000	111,702,095	250.420	111,702,095	104,667,082		7,410		6,567,203		6,567,203		12/04/2024	
03784Y-20-0	APPLE HOSPITALITY REIT ORD			34,114.000	523,650	15.350	523,650	498,327	4,435	14,270		25,323	3,857	21,466		11/22/2024	
038222-10-5	APPLIED MATERIAL ORD			23,997.000	3,902,632	162.630	3,902,632	3,872,612		601		208	309,852	(309,644)		12/04/2024	
03831W-10-8	APPLOVIN CL A ORD			6,091.000	1,972,449	323.830	1,972,449	1,942,979				29,470	92,076	(62,606)		12/04/2024	
03852U-10-6	ARAMARK ORD			449.000	16,752	37.310	16,752	6,761		174		4,117	7	4,109		12/04/2024	
039483-10-2	ARCHER DANIELS MIDLAND ORD			14,033.000	708,947	50.520	708,947	708,947		381			35,812	(35,812)		12/04/2024	
03990B-10-1	ARES MANAGEMENT CL A ORD			5,468.000	968,000	177.030	968,000	959,807		5,314		6,782	4,047	2,735		12/04/2024	
040337-84-2	ARIEL:FUND INSTL			589,996.120	42,709,819	72.390	42,709,819	40,182,007		335,397		1,280,170	2,176,536	(896,365)		12/18/2024	
040413-20-5	ARISTA NETWORKS ORD			32,362.000	3,576,972	110.530	3,576,972	3,276,044				288,386		288,386		12/04/2024	
04621X-10-8	ASSURANT ORD			1,571.000	334,969	213.220	334,969	331,031		1,354		2,013	21,265	(19,252)		12/04/2024	
047726-30-2	ATLANTA BRAVES HOLDINGS SRS C ORD			312.000	11,937	38.260	11,937	11,520				(34)	499	(534)		12/04/2024	
049468-10-1	ATLASSIAN CL A ORD		C	4,682.000	1,139,505	243.380	1,139,505	1,132,617				6,889	115,733	(108,845)		12/04/2024	
049560-10-5	ATMOS ENERGY ORD			4,562.000	635,350	139.270	635,350	633,085		243		1,729	41,939	(40,209)		12/04/2024	
052769-10-6	AUTODESK ORD			6,258.000	1,849,677	295.570	1,849,677	1,843,879				3,125	120,207	(117,081)		12/04/2024	
053015-10-3	AUTOMATIC DATA PROCESSING ORD			11,922.000	3,489,927	292.730	3,489,927	3,471,705	18,360	1,098		11,744	152,062	(140,319)		12/04/2024	
053332-10-2	AUTOZONE ORD			498.000	1,594,596	3,202.000	1,594,596	1,550,777				34,290		34,290		12/04/2024	
053484-10-1	AVALONBAY COMMUNITIES REIT ORD			7,110.000	1,563,987	219.970	1,563,987	1,391,406	12,087	19,967		96,875	51,950	44,925		12/04/2024	
05352A-10-0	AVANTOR ORD			20,028.000	421,990	21.070	421,990	419,311				(644)	878	(1,522)		12/04/2024	
053611-10-9	AVERY DENNISON ORD			2,264.000	423,662	187.130	423,662	423,662		1,551			42,492	(42,492)		12/04/2024	
05464C-10-1	AXON ENTERPRISE ORD			2,093.000	1,243,912	594.320	1,243,912	1,229,199				12,768	97,726	(84,959)		12/04/2024	
05722G-10-0	BAKER HUGHES CL A ORD			29,466.000	1,208,695	41.020	1,208,695	1,199,313		685		8,717	64,738	(56,021)		12/04/2024	
058498-10-6	BALL ORD			8,670.000	477,977	55.130	477,977	477,977		1,344			60,563	(60,563)		12/04/2024	
060505-10-4	BANK OF AMERICA ORD			205,398.000	9,027,242	43.950	9,027,242	8,980,022		55,740		32,514	677,988	(645,474)		12/04/2024	
064058-10-0	BANK OF NEW YORK MELLON ORD			21,302.000	1,636,633	76.830	1,636,633	1,626,481		472		6,567	87,650	(81,083)		12/04/2024	
070830-10-4	BATH AND BODY WORKS ORD			2,091.000	81,068	38.770	81,068	73,737		138		5,058		5,058		11/25/2024	
071813-10-9	BAXTER INTERNATIONAL ORD			15,314.000	446,556	29.160	446,556	446,556	1,885	305		(1,544)	60,575	(62,119)		12/04/2024	
075887-10-9	BECTON DICKINSON ORD			8,626.000	1,956,981	226.870	1,956,981	1,926,712		9,085		24,761		24,761		12/04/2024	
08265T-20-8	BENTLEY SYSTEMS CL B ORD			4,525.000	211,318	46.700	211,318	211,318		199			13,673	(13,673)		12/04/2024	
084423-10-2	WR BERKLEY ORD			10,287.000	601,995	58.520	601,995	601,995		5,966			53,212	(53,212)		12/04/2024	
084670-70-2	BERKSHIRE HATHAWAY CL B ORD			38,832.000	17,601,769	453.280	17,601,769	17,475,112				65,702	848,771	(783,070)		12/04/2024	
086516-10-1	BEST BUY ORD			5,869.000	503,560	85.800	503,560	500,764	5,517	527		1,060	27,035	(25,975)		12/04/2024	
090572-20-7	BIO RAD LABORATORIES CL A ORD			596.000	195,792	328.510	195,792	195,238				554	5,410	(4,856)		12/04/2024	
09061G-10-1	BIOMARIN PHARMACEUTICAL ORD			5,524.000	363,093	65.730	363,093	360,065				1,339	1,992	(652)		12/04/2024	
09062X-10-3	BIOGEN ORD			4,247.000	649,451	152.920	649,451	649,451				(1,288)	31,642	(32,929)		12/04/2024	
09073M-10-4	BIO TECHNE ORD			4,592.000	330,762	72.030	330,762	330,681		16		81	13,369	(13,288)		12/04/2024	
09260D-10-7	BLACKSTONE ORD			21,054.000	3,630,131	172.420	3,630,131	3,585,043		1,371		19,049	373,350	(354,302)		12/04/2024	
09290D-10-1	BLACKROCK ORD			4,340.000	4,448,977	1,025.110	4,448,977	4,448,732		22,134		246	41,263	(41,017)		12/04/2024	
097023-10-5	BOEING ORD			21,391.000	3,786,207	177.000	3,786,207	3,278,330				484,009	4,889	479,120		12/04/2024	
09857L-10-8	BOOKING HOLDINGS ORD			981.000	4,874,020	4,968.420	4,874,020	4,810,155		9,004		23,949	209,859	(185,910)		12/04/2024	
099502-10-6	BOOZ ALLEN HAMILTON HOLDING CL A ORD			3,726.000	479,536	128.700	479,536	479,091		96		36	68,200	(68,164)		12/04/2024	
101121-10-1	BXP ORD			4,243.000	315,509	74.360	315,509	312,884	4,158	466		499	31,645	(31,146)		12/04/2024	
101137-10-7	BOSTON SCIENTIFIC ORD			43,378.000	3,874,523	89.320	3,874,523	3,827,661				21,258	32,531	(11,274)		12/04/2024	
110122-10-8	BRISTOL MYERS SQUIBB ORD			59,678.000	3,375,388	56.560	3,375,388	3,357,773		1,406		17,615	123,694	(106,079)		12/04/2024	
11120U-10-5	BRIXMOR PROPERTY GROUP REIT ORD			9,031.000	251,423	27.840	251,423	202,975		3,376		46,489		46,489		07/10/2024	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD			3,562.000	805,333	226.090	805,333	802,936	3,135	131		988	29,098	(28,110)		12/04/2024	
11135E-20-3	BROADSTONE NET LEASE ORD			18,753.000	297,423	15.860	297,423	293,860	5,438	21,566		(11,651)	13,853	(25,504)		08/15/2023	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
11135F-10-1	BROADCOM ORD			130,067.000	30,154,733	231.840	30,154,733	21,356,346		80,271		8,648,142		8,648,142		12/04/2024	
115236-10-1	BROWN & BROWN ORD			7,738.000	789,431	102.020	789,431	780,956		140		8,006	76,724	(68,719)		12/04/2024	
115637-20-9	BROWN FORMAN CL B ORD			5,545.000	210,599	37.980	210,599	210,599	1,256				21,187	(21,187)		12/04/2024	
12008R-10-7	BUILDERS FIRSTSOURCE ORD			3,350.000	478,816	142.930	478,816	477,008				(1,705)	137,349	(139,054)		12/04/2024	
122017-10-6	BURLINGTON STORES ORD			1,846.000	526,221	285.060	526,221	524,489				906	8,227	(7,321)		12/04/2024	
12503M-10-8	CBOE GLOBAL MARKETS ORD			3,052.000	596,361	195.400	596,361	596,361		1,444			59,425	(59,425)		12/04/2024	
12504L-10-9	CBRE GROUP CL A ORD			8,991.000	1,180,428	131.290	1,180,428	1,153,159				11,804	68,317	(56,513)		12/04/2024	
12514G-10-8	CDW ORD			3,881.000	675,449	174.040	675,449	672,667		109		(1,971)	20,723	(22,694)		12/04/2024	
125269-10-0	CF INDUSTRIES HOLDINGS ORD			5,283.000	450,746	85.320	450,746	449,346		176		512	17,974	(17,462)		12/04/2024	
12541W-20-9	CH ROBINSON WORLDWIDE ORD			3,364.000	347,568	103.320	347,568	346,101	2,086	132		1,202	12,719	(11,518)		12/04/2024	
125523-10-0	CIGNA ORD			8,201.000	2,264,624	276.140	2,264,624	2,254,139		9,138		(3,217)	458,984	(462,201)		12/04/2024	
12572Q-10-5	CME GROUP CL A ORD			10,598.000	2,461,174	232.230	2,461,174	2,443,327	61,468	13,223		12,796	38,550	(25,754)		12/04/2024	
125896-10-0	CMS ENERGY ORD			9,237.000	615,646	66.650	615,646	612,690		511		2,128	23,848	(21,720)		12/04/2024	
126408-10-3	CSX ORD			56,786.000	1,832,484	32.270	1,832,484	1,805,363		5,472		(2,791)	224,118	(226,910)		12/04/2024	
126650-10-0	CVS HEALTH ORD			37,034.000	1,662,456	44.890	1,662,456	1,662,456		1,146		(4,288)	531,344	(535,631)		12/04/2024	
127097-10-3	COTERRA ENERGY ORD			21,419.000	547,041	25.540	547,041	547,041					21,987	(21,987)		12/04/2024	
127387-10-8	CADENCE DESIGN SYSTEMS ORD			8,009.000	2,406,384	300.460	2,406,384	2,386,950				3,118	111,742	(108,624)		12/04/2024	
12769G-10-0	CAESARS ENTERTAINMENT ORD			100.000	3,342	33.420	3,342	3,342					439	(439)		12/04/2024	
133131-10-2	CAMDEN PROPERTY REIT ORD			3,216.000	373,185	116.040	373,185	373,185	3,312				26,073	(26,073)		12/04/2024	
134429-10-9	THE CAMPBELL S COMPANY ORD			5,855.000	245,207	41.880	245,207	245,003		250		(228)	19,313	(19,542)		12/04/2024	
14040H-10-5	CAPITAL ONE FINANCIAL ORD			11,177.000	1,993,083	178.320	1,993,083	1,978,721		442		8,685	129,172	(120,487)		12/04/2024	
14064D-87-3	FULLERTHALER BSCE R6			815,845.157	37,055,687	45.420	37,055,687	34,335,299		300,511		1,314,657	1,757,369	(442,712)		12/27/2024	
14149Y-10-8	CARDINAL HEALTH ORD			7,072.000	836,405	118.270	836,405	832,214		221		1,987	32,355	(30,368)		12/04/2024	
142339-10-0	CARLISLE COMPANIES ORD			1,307.000	482,074	368.840	482,074	475,730		196		2,990	112,443	(109,454)		12/04/2024	
143130-10-2	CARMAX ORD			4,576.000	374,134	81.760	374,134	371,823				572	13,177	(12,605)		12/04/2024	
14316J-10-8	CARLYLE GROUP ORD			6,691.000	337,829	50.490	337,829	332,348		335		2,342	19,982	(17,639)		12/04/2024	
143658-30-0	CARNIVAL ORD			30,317.000	755,500	24.920	755,500	750,911				4,588	22,319	(17,731)		12/04/2024	
14448C-10-4	CARRIER GLOBAL ORD			23,598.000	1,610,799	68.260	1,610,799	1,600,466	5,310	240		3,416	208,224	(204,808)		12/04/2024	
146869-10-2	CARVANA CL A ORD			3,329.000	676,985	203.360	676,985	676,985					178,741	(178,741)		12/04/2024	
149123-10-1	CATERPILLAR ORD			14,211.000	5,155,182	362.760	5,155,182	5,105,314		1,360		16,840	588,869	(572,029)		12/04/2024	
150870-10-3	CELANESE ORD			3,173.000	219,603	69.210	219,603	219,603		232		(3,651)	16,902	(20,553)		12/04/2024	
15118V-20-7	CELSIUS HOLDINGS ORD			1,508.000	39,721	26.340	39,721	39,721					5,150	(5,150)		11/25/2024	
15135B-10-1	CENTENE ORD			15,506.000	939,353	60.580	939,353	932,620				5,496	4,716	780		12/04/2024	
15189T-10-7	CENTERPOINT ENERGY ORD			19,422.000	616,260	31.730	616,260	614,414		76		1,846	13,823	(11,976)		12/04/2024	
15677J-10-8	DAYFORCE ORD			4,678.000	339,810	72.640	339,810	339,143				667	36,845	(36,178)		12/04/2024	
159864-10-7	CHRLS RIVER LABS ORD			1,500.000	276,900	184.600	276,900	276,900					22,305	(22,305)		12/04/2024	
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD			2,719.000	931,992	342.770	931,992	931,618				374	132,208	(131,834)		12/04/2024	
16411R-20-8	CHENIERE ENERGY ORD			6,707.000	1,441,133	214.870	1,441,133	1,390,722		540		13,204	40,907	(27,703)		12/04/2024	
165167-73-5	EXPAND ENERGY ORD			6,133.000	610,540	99.550	610,540	602,883		54		7,657		7,657		12/04/2024	
166764-10-0	CHEVRON ORD			51,067.000	7,396,544	144.840	7,396,544	7,352,526		5,860		(3,845)	795,731	(799,576)		12/04/2024	
169656-10-5	CHIPOTLE MEXICAN GRILL ORD			39,830.000	2,401,749	60.300	2,401,749	2,378,727				9,855	96,837	(86,982)		12/04/2024	
171340-10-2	CHURCH AND DWIGHT ORD			7,339.000	768,467	104.710	768,467	765,299		199		1,776	39,748	(37,972)		12/04/2024	
172062-10-1	CINCINNATI FINANCIAL ORD			4,880.000	701,256	143.700	701,256	689,936	3,953	455		5,754	70,985	(65,230)		12/04/2024	
17275R-10-2	CISCO SYSTEMS ORD			110,101.000	6,517,979	59.200	6,517,979	6,471,100		2,402		30,983	28,070	2,914		12/04/2024	
172908-10-5	CINTAS ORD			10,350.000	1,890,945	182.700	1,890,945	1,872,367		303		6,663	428,074	(421,411)		12/04/2024	
172967-42-4	CITIGROUP ORD			55,891.000	3,934,167	70.390	3,934,167	3,890,763		2,064		32,406	22,511	9,895		12/04/2024	

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Showing All COMMON STOCKS Owned December 31 of Current Year

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
174610-10-5	CITIZENS FINANCIAL GROUP ORD			13,070.000	571,943	43.760	571,943	566,780		354		2,241	52,459	(50,218)		12/04/2024	
189054-10-9	CLOROX ORD			3,703.000	601,404	162.410	601,404	600,122		145		1,282	16,914	(15,632)		12/04/2024	
18915M-10-7	CLOUDFLARE CL A ORD			8,846.000	952,537	107.680	952,537	911,694				34,658	6,803	27,856		12/04/2024	
191216-10-0	COCA-COLA ORD			120,061.000	7,474,998	62.260	7,474,998	7,454,992		46,731		8,971	193,635	(184,665)		12/04/2024	
192422-10-3	COGNEX ORD			94.000	3,371	35.860	3,371	3,269		28		(547)	3	(550)		12/04/2024	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			14,788.000	1,137,197	76.900	1,137,197	1,135,073		166		1,860	56,705	(54,845)		12/04/2024	
19260Q-10-7	COINBASE GLOBAL CL A ORD			5,649.000	1,402,647	248.300	1,402,647	1,380,504				7,736	338,147	(330,411)		12/04/2024	
194162-10-3	COLGATE PALMOLIVE ORD			22,774.000	2,070,384	90.910	2,070,384	2,060,940		944		5,342	107,094	(101,752)		12/04/2024	
20030N-10-1	COMCAST CL A ORD			112,944.000	4,238,788	37.530	4,238,788	4,233,155		838		(4,342)	593,389	(597,731)		12/04/2024	
205887-10-2	CONAGRA BRANDS ORD			14,365.000	398,629	27.750	398,629	393,952		506		4,087	74	4,013		12/04/2024	
20825C-10-4	CONOCOPHILLIPS ORD			38,228.000	3,791,071	99.170	3,791,071	3,775,579		1,884		(9,701)	236,900	(246,601)		12/04/2024	
209115-10-4	CONSOLIDATED EDISON ORD			10,311.000	920,051	89.230	920,051	919,580		433		(172)	106,565	(106,738)		12/04/2024	
21036P-10-8	CONSTELLATION BRANDS CL A ORD			4,952.000	1,094,392	221.000	1,094,392	1,093,804		263		(1,183)	81,140	(82,323)		12/04/2024	
21037T-10-9	CONSTELLATION ENERGY ORD			9,148.000	2,046,499	223.710	2,046,499	2,014,465		254		19,228	303,231	(284,003)		12/04/2024	
216648-50-1	COOPER ORD			5,925.000	544,685	91.930	544,685	542,869				(3,782)	65,259	(69,041)		12/04/2024	
217204-10-6	COPART ORD			25,182.000	1,445,195	57.390	1,445,195	1,440,273				3,295	152,964	(149,668)		12/04/2024	
21871X-10-9	COREBRIDGE FINANCIAL ORD			8,758.000	262,127	29.930	262,127	262,127		2,014			18,072	(18,072)		11/26/2024	
219350-10-5	CORNING ORD			23,458.000	1,114,724	47.520	1,114,724	1,109,304		328		5,002	19,831	(14,829)		12/04/2024	
219948-10-6	CORPAY ORD			1,942.000	657,212	338.420	657,212	652,819				(1,062)	77,171	(78,233)		12/04/2024	
22002T-10-8	COPT DEFENSE PROPERTIES ORD			4,451.000	137,758	30.950	137,758	105,533	1,313	5,208		23,679		23,679		03/09/2023	
22052L-10-4	CORTEVA ORD			20,387.000	1,161,244	56.960	1,161,244	1,150,919		2,742		3,164	120,966	(117,802)		12/04/2024	
22160K-10-5	COSTCO WHOLESALE ORD			12,973.000	11,886,771	916.270	11,886,771	11,782,382		4,359		57,396	722,534	(665,138)		12/04/2024	
22160N-10-9	COSTAR GROUP ORD			11,936.000	854,498	71.590	854,498	850,114				(4,219)	98,129	(102,347)		12/04/2024	
222795-50-2	COUSINS PROPERTIES REIT ORD			2,875.000	88,090	30.640	88,090	66,556		1,840		21,534	1,470	20,064		05/09/2024	
22788C-10-5	CROWDSTRIKE HOLDINGS CL A ORD			6,795.000	2,324,977	342.160	2,324,977	2,293,947				11,376	145,969	(134,592)		12/04/2024	
22822V-10-1	CROWN CASTLE ORD			16,272.000	1,476,847	90.760	1,476,847	1,474,073		31,818		(5,328)	206,798	(212,125)		12/04/2024	
228368-10-6	CROWN HOLDINGS ORD			3,485.000	288,175	82.690	288,175	287,992		22		(61)	33,509	(33,570)		12/04/2024	
229663-10-9	CUBESMART REIT ORD			6,629.000	284,053	42.850	284,053	284,053		4,882			21,496	(21,496)		11/22/2024	
231021-10-6	CUMMINS ORD			4,058.000	1,414,619	348.600	1,414,619	1,394,252		560		8,722	112,794	(104,072)		12/04/2024	
23331A-10-9	D R HORTON ORD			8,576.000	1,199,096	139.820	1,199,096	1,187,905		198		(1,848)	239,304	(241,152)		12/04/2024	
233331-10-7	DTE ENERGY ORD			6,234.000	752,756	120.750	752,756	752,756	6,795				23,636	(23,636)		12/04/2024	
23345M-10-7	DT MIDSTREAM ORD			395.000	39,275	99.430	39,275	8,848	290	1,144		17,629		17,629		07/01/2021	
235851-10-2	DANAHER ORD			19,141.000	4,393,817	229.550	4,393,817	4,393,817	5,168	159			140,224	(140,224)		12/04/2024	
237194-10-5	DARDEN RESTAURANTS ORD			3,384.000	631,759	186.690	631,759	587,712				44,047		44,047		12/04/2024	
23804L-10-3	DATADOG CL A ORD			8,167.000	1,166,983	142.890	1,166,983	1,159,182				2,873	122,114	(119,240)		12/04/2024	
23918K-10-8	DAVITA ORD			1,355.000	202,640	149.550	202,640	202,640					22,878	(22,878)		12/04/2024	
243537-10-7	DECKERS OUTDOOR ORD			4,370.000	887,503	203.090	887,503	852,061				34,177	1,131	33,046		12/04/2024	
244199-10-5	DEERE ORD			7,654.000	3,243,000	423.700	3,243,000	3,200,744	12,399	764		3,299	275,182	(271,884)		12/04/2024	
24703L-20-2	DELL TECHNOLOGIES CL C ORD			9,269.000	1,068,160	115.240	1,068,160	1,054,378		290		6,586	210,828	(204,243)		12/04/2024	
247361-70-2	DELTA AIR LINES ORD			4,594.000	277,937	60.500	277,937	271,060		117		4,743	16,516	(11,773)		12/04/2024	
25179M-10-3	DEVON ENERGY ORD			17,447.000	571,040	32.730	571,040	571,040		3,925			86,786	(86,786)		12/04/2024	
252131-10-7	DEXCOM ORD			11,733.000	912,475	77.770	912,475	911,316				1,160	10,885	(9,725)		12/04/2024	
252784-30-1	DIAMONDROCK HOSPITALITY REIT ORD			8,598.000	77,640	9.030	77,640	72,653	1,978	516		4,987	8,264	(3,277)		04/11/2024	
25278X-10-9	DIAMONDBACK ENERGY ORD			5,341.000	875,016	163.830	875,016	862,293		788		831	64,148	(63,317)		12/04/2024	
253393-10-2	DICKS SPORTING ORD			1,624.000	371,636	228.840	371,636	340,822		1,951		28,854		28,854		12/04/2024	
253868-10-3	DIGITAL REALTY REIT ORD			15,734.000	2,790,110	177.330	2,790,110	2,533,940	19,195	31,546		268,685	145,453	123,232		12/04/2024	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
254687-10-6	WALT DISNEY ORD			53,319.000	5,937,071	111.350	5,937,071	5,908,562	26,660	680		20,155	245,589	(225,433)		12/04/2024	
254709-10-8	DISCOVER FINANCIAL SERVICES ORD			7,340.000	1,271,508	173.230	1,271,508	1,271,508					57,523	(57,523)		12/04/2024	
256163-10-6	DOCUSIGN ORD			5,808.000	522,372	89.940	522,372	491,916				30,455		30,455		12/04/2024	
256677-10-5	DOLLAR GENERAL ORD			6,441.000	488,357	75.820	488,357	485,362				2,995	7,891	(4,895)		12/04/2024	
256746-10-8	DOLLAR TREE ORD			5,983.000	448,366	74.940	448,366	422,336				26,030	1,118	24,912		12/04/2024	
25746U-10-9	DOMINION ENERGY ORD			24,721.000	1,331,473	53.860	1,331,473	1,326,003		13,024		2,751	105,599	(102,848)		12/04/2024	
25754A-20-1	DOMINOS PIZZA ORD			1,005.000	421,859	419.760	421,859	420,923		1,581		90	49,670	(49,580)		12/04/2024	
25809K-10-5	DOORDASH CL A ORD			8,971.000	1,504,885	167.750	1,504,885	1,481,597				13,497	94,303	(80,807)		12/04/2024	
260003-10-8	DOVER ORD			4,129.000	774,600	187.600	774,600	774,600		1,531			72,786	(72,786)		12/04/2024	
260557-10-3	DOW ORD			20,726.000	831,734	40.130	831,734	831,723		10,694		(37)	94,435	(94,472)		12/04/2024	
26142V-10-5	DRAFTKINGS CL A ORD			12,724.000	473,333	37.200	473,333	470,940				468	78,496	(78,028)		12/04/2024	
26441C-20-4	DUKE ENERGY ORD			22,882.000	2,465,307	107.740	2,465,307	2,457,832		1,694		4,291	171,556	(167,265)		12/04/2024	
26614N-10-2	DUPONT DE NEMOURS ORD			12,373.000	943,441	76.250	943,441	940,830		3,578		(69)	91,335	(91,403)		12/04/2024	
268150-10-9	DYNATRACE ORD			8,503.000	462,138	54.350	462,138	459,755				(44)	18,113	(18,157)		12/04/2024	
26875P-10-1	EOG RESOURCES ORD			16,555.000	2,029,312	122.580	2,029,312	2,016,892		1,340		600	145,715	(145,116)		12/04/2024	
26884L-10-9	EQT ORD			16,689.000	769,530	46.110	769,530	756,101		69		13,428	273	13,156		12/04/2024	
27579R-10-4	EAST WEST BANCORP ORD			171.000	16,375	95.760	16,375	5,599		376		4,072		4,072		05/05/2020	
277432-10-0	EASTMAN CHEMICAL ORD			3,490.000	318,707	91.320	318,707	316,432	2,897	146		68	45,098	(45,031)		12/04/2024	
278642-10-3	EBAY ORD			14,199.000	879,628	61.950	879,628	879,628		2,880			37,900	(37,900)		12/04/2024	
278865-10-0	ECOLAB ORD			7,553.000	1,769,819	234.320	1,769,819	1,758,256	4,909	207		3,273	99,902	(96,629)		12/04/2024	
281020-10-7	EDISON INTERNATIONAL ORD			11,496.000	917,841	79.840	917,841	916,676		218		1,165	78,955	(77,790)		12/04/2024	
28176E-10-8	EDWARDS LIFESCIENCES ORD			17,603.000	1,303,150	74.030	1,303,150	1,267,948				35,202	1,956	33,246		12/04/2024	
285512-10-9	ELECTRONIC ARTS ORD			7,405.000	1,083,352	146.300	1,083,352	1,076,350		1,113		1,200	138,391	(137,191)		12/04/2024	
29084Q-10-0	EMCOR GROUP ORD			1,336.000	606,410	453.900	606,410	605,445		3		966	78,780	(77,815)		12/04/2024	
291011-10-4	EMERSON ELECTRIC ORD			16,785.000	2,080,165	123.930	2,080,165	2,075,550		191		2,421	155,768	(153,348)		12/04/2024	
29109X-10-6	ASPEN TECHNOLOGY ORD			822.000	205,196	249.630	205,196	204,673				189	867	(678)		12/04/2024	
292104-10-6	EMPIRE STATE REALTY CL A REIT ORD			3,467.000	35,779	10.320	35,779	32,379		485		3,401		3,401		02/05/2024	
29355A-10-7	ENPHASE ENERGY ORD			3,921.000	269,294	68.680	269,294	269,294					13,905	(13,905)		12/04/2024	
29362U-10-4	ENTEGRIS ORD			4,425.000	438,341	99.060	438,341	436,409		43		(2,242)	36,940	(39,182)		12/04/2024	
29364G-10-3	ENTERGY ORD			12,788.000	969,586	75.820	969,586	959,447		666		7,315	12,310	(4,995)		12/04/2024	
29414B-10-4	EPAM SYSTEMS ORD			1,660.000	388,141	233.820	388,141	386,906				1,235	21,800	(20,565)		12/04/2024	
29430C-10-2	VESTIS ORD			333.000	5,075	15.240	5,075	74	12	46		(1,947)	3	(1,950)		12/04/2024	
294429-10-5	EQUIFAX ORD			3,626.000	924,086	254.850	924,086	916,596		92		423	24,959	(24,535)		12/04/2024	
29444U-70-0	EQUINIX REIT ORD			8,158.000	7,692,097	942.890	7,692,097	6,676,805		82,887		994,986	502,310	492,676		12/04/2024	
29452E-10-1	EQUITABLE HOLDINGS ORD			8,957.000	422,502	47.170	422,502	389,464		1,465		13,398	9,541	3,858		12/04/2024	
29472R-10-8	EQUITY LIFESTYLE PROP REIT ORD			27,575.000	1,836,495	66.600	1,836,495	1,771,646	13,167	26,029		64,849	60,510	4,339		12/04/2024	
29476L-10-7	EQUITY RESIDENTIAL REIT ORD			42,858.000	3,075,490	71.760	3,075,490	2,656,049		88,247		348,062	42,082	305,980		12/04/2024	
29530P-10-2	ERIE INDEMNITY CL A ORD			749.000	308,760	412.230	308,760	306,033		102		1,546	15,283	(13,737)		12/04/2024	
29670E-10-7	ESSENTIAL PROPERTIES REALTY TRUS ORD			36,064.000	1,128,082	31.280	1,128,082	996,807	10,639	17,043		131,275	15,341	115,934		11/22/2024	
29670G-10-2	ESSENTIAL UTILITIES ORD			7,948.000	288,671	36.320	288,671	288,354		166		(123)	27,225	(27,348)		12/04/2024	
297178-10-5	ESSEX PROPERTY REIT ORD			3,151.000	899,421	285.440	899,421	846,325		11,930		46,313	41,431	4,881		12/04/2024	
30034W-10-6	EVERGY ORD			7,714.000	474,797	61.550	474,797	474,797					20,313	(20,313)		12/04/2024	
30040W-10-8	EVERSOURCE ENERGY ORD			10,600.000	608,758	57.430	608,758	608,272		7,978		486	60,605	(60,119)		12/04/2024	
30063P-10-5	EXACT SCIENCES ORD			5,388.000	302,752	56.190	302,752	300,911				1,840	20,194	(18,354)		12/04/2024	
30161N-10-1	EXELON ORD			30,083.000	1,132,324	37.640	1,132,324	1,131,661		166		664	38,269	(37,606)		12/04/2024	
30212P-30-3	EXPEDIA GROUP ORD			3,638.000	677,869	186.330	677,869	668,294				5,334	1,833	3,502		12/04/2024	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
302130-10-9	EXPEDITORS INTNL OF WASHTN CL A ORD			3,840.000	425,357	110.770	425,357	425,357		2,218			42,491	(42,491)		12/04/2024	
30225T-10-2	EXTRA SPACE STORAGE REIT ORD			19,009.000	2,843,746	149.600	2,843,746	2,825,800		57,646		(49,214)	290,653	(339,867)		12/04/2024	
30231G-10-2	EXXON MOBIL ORD			130,203.000	14,005,937	107.570	14,005,937	13,903,154		8,848		17,018	1,294,783	(1,277,765)		12/04/2024	
30303M-10-2	META PLATFORMS CL A ORD			64,071.000	37,514,211	585.510	37,514,211	36,662,542		33,177		851,670	472,803	378,867		12/04/2024	
303075-10-5	FACTSET RESEARCH SYSTEMS ORD			1,118.000	536,953	480.280	536,953	536,669		855		284	9,529	(9,246)		12/04/2024	
303250-10-4	FAIR ISAAC ORD			711.000	1,415,551	1,990.930	1,415,551	1,376,875				19,846	262,774	(242,928)		12/04/2024	
311900-10-4	FASTENAL ORD			16,698.000	1,200,753	71.910	1,200,753	1,193,535		435		1,992	190,116	(188,124)		12/04/2024	
31428X-10-6	FEDEX ORD			6,796.000	1,911,919	281.330	1,911,919	1,891,800	9,378	660		3,558	115,400	(111,842)		12/04/2024	
31488V-10-7	FERGUSON ENTERPRISES ORD			5,987.000	1,039,164	173.570	1,039,164	1,035,217	4,969	117		3,947	251,241	(247,295)		12/04/2024	
315616-10-2	F5 ORD			1,264.000	317,858	251.470	317,858	308,504				7,250	305	6,945		11/26/2024	
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD			16,106.000	1,300,882	80.770	1,300,882	1,293,530		6,090		5,589	64,733	(59,144)		12/04/2024	
31620R-30-3	FIDELITY NATIONAL FINANCIAL ORD			7,218.000	405,219	56.140	405,219	399,371		4,004		1,403	49,469	(48,066)		12/04/2024	
316773-10-0	FIFTH THIRD BANCORP ORD			19,748.000	834,945	42.280	834,945	834,945	7,307				112,334	(112,334)		12/04/2024	
31946M-10-3	FIRST CITIZENS BANCSHARES CL A ORD			296.000	625,454	2,113.020	625,454	617,474		463		4,858	53,241	(48,382)		12/04/2024	
320517-10-5	FIRST HORIZON ORD			215.000	4,330	20.140	4,330	2,711	32	104		1,035	24	1,010		12/04/2024	
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST ORD			44,421.000	2,226,825	50.130	2,226,825	2,118,643	16,436	44,151		28,117	186,072	(157,955)		10/16/2024	
336433-10-7	FIRST SOLAR ORD			2,965.000	522,552	176.240	522,552	520,681				222	54,214	(53,993)		12/04/2024	
337738-10-8	FISERV ORD			17,071.000	3,506,725	205.420	3,506,725	3,469,118				20,779	252,241	(231,461)		12/04/2024	
337932-10-7	FIRSTENERGY ORD			16,628.000	661,462	39.780	661,462	660,477		460		824	35,151	(34,328)		12/04/2024	
345370-86-0	FORD MOTOR ORD			115,189.000	1,140,371	9.900	1,140,371	1,132,772		1,284		(3,492)	137,106	(140,598)		12/04/2024	
34959E-10-9	FORTINET ORD			18,958.000	1,791,152	94.480	1,791,152	1,771,789				19,022	32,703	(13,681)		12/04/2024	
34959J-10-8	FORTIVE ORD			10,454.000	784,050	75.000	784,050	779,798		631		132	42,874	(42,742)		12/04/2024	
34964C-10-6	FORTUNE BRANDS INNOVATIONS ORD			3,564.000	243,528	68.330	243,528	243,528		11			39,583	(39,583)		12/04/2024	
35137L-10-5	FOX CL A ORD			5,054.000	245,523	48.580	245,523	232,197		22		13,326	21	13,305		12/04/2024	
35137L-20-4	FOX CL B ORD			2,921.000	133,607	45.740	133,607	120,766		234		12,840		12,840		12/04/2024	
354613-10-1	FRANKLIN RESOURCES ORD			8,656.000	175,630	20.290	175,630	175,625	2,770	47		(309)	18,615	(18,924)		12/04/2024	
35671D-85-7	FREEPORT MCMORAN ORD			40,867.000	1,556,215	38.080	1,556,215	1,542,174		362		(2,712)	226,497	(229,209)		12/04/2024	
36266G-10-7	GE HEALTHCARE TECHNOLOGIES ORD			13,489.000	1,054,570	78.180	1,054,570	1,009,294		70		501	58,293	(57,793)		12/04/2024	
363576-10-9	ARTHUR J GALLAGHER ORD			6,818.000	1,935,289	283.850	1,935,289	1,933,302		4,139		1,988	170,258	(168,271)		12/04/2024	
36467J-10-8	GAMING AND LEISURE PROP REIT ORD			41,689.000	2,007,742	48.160	2,007,742	1,906,406		109,492		77,662	137,213	(59,552)		12/04/2024	
366651-10-7	GARTNER ORD			2,230.000	1,080,368	484.470	1,080,368	1,073,574				934	81,553	(80,619)		12/04/2024	
36828A-10-1	GE VERNOVA ORD			8,078.000	2,657,097	328.930	2,657,097	2,594,363	2,020			62,733	63,025	(292)		12/04/2024	
368736-10-4	GENERAC HOLDINGS ORD			11.000	1,706	155.050	1,706	1,162				258	28	231		12/04/2024	
369550-10-8	GENERAL DYNAMICS ORD			6,761.000	1,781,456	263.490	1,781,456	1,773,772		631		432	114,576	(114,144)		12/04/2024	
369604-30-1	GE AEROSPACE ORD			31,702.000	5,287,577	166.790	5,287,577	5,207,934	8,877	568		79,642	491,499	(411,856)		12/04/2024	
370334-10-4	GENERAL MILLS ORD			16,544.000	1,055,011	63.770	1,055,011	1,054,782		138		(79)	31,255	(31,335)		12/04/2024	
37045V-10-0	GENERAL MOTORS ORD			33,033.000	1,759,668	53.270	1,759,668	1,751,344		4,103		6,714	98,256	(91,542)		12/04/2024	
372460-10-5	GENUINE PARTS ORD			4,120.000	481,051	116.760	481,051	481,051	4,120				45,914	(45,914)		12/04/2024	
375558-10-3	GILEAD SCIENCES ORD			36,561.000	3,377,140	92.370	3,377,140	3,309,859		29,670		52,025		52,025		12/04/2024	
37940X-10-2	GLOBAL PAYMENTS ORD			7,629.000	854,906	112.060	854,906	852,568		1,931		2,338	41,662	(39,324)		12/04/2024	
380237-10-7	GODADDY CL A ORD			4,130.000	815,138	197.370	815,138	796,989				12,952	15,345	(2,394)		12/04/2024	
38141G-10-4	GOLDMAN SACHS GROUP ORD			9,236.000	5,288,718	572.620	5,288,718	5,238,250		22,085		30,830	274,748	(243,918)		12/04/2024	
384109-10-4	GRACO ORD			4,867.000	410,239	84.290	410,239	409,690		56		(53)	32,541	(32,595)		12/04/2024	
384802-10-4	WW GRAINGER ORD			1,284.000	1,353,400	1,054.050	1,353,400	1,338,858		176		4,958	197,346	(192,388)		12/04/2024	
398182-30-3	AMERICAN HEALTHCARE REIT ORD			7,576.000	215,310	28.420	215,310	215,310	1,894				486	(486)		11/22/2024	
403949-10-0	HF SINCLAIR ORD			4,645.000	162,807	35.050	162,807	162,807					29,533	(29,533)		12/04/2024	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
40412C-10-1	HCA HEALTHCARE ORD			5,661.000	1,699,149	300.150	1,699,149	1,689,507		3,926		2,151	147,333	(145,182)		12/04/2024	
40434L-10-5	HP ORD			27,750.000	905,483	32.630	905,483	897,081	8,031	435		1,003	159,926	(158,923)		12/04/2024	
406216-10-1	HALLIBURTON ORD			26,403.000	717,898	27.190	717,898	709,867		3,411		(3,647)	111,378	(115,025)		12/04/2024	
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD			8,389.000	917,757	109.400	917,757	911,112	3,405	263		4,063	102,146	(98,083)		12/04/2024	
42250P-10-3	HEALTHPEAK PROPERTIES ORD			123,923.000	2,511,919	20.270	2,511,919	2,395,445		93,668		132,848	133,157	(309)		12/04/2024	
422806-10-9	HEICO ORD			1,398.000	332,361	237.740	332,361	332,361					53,526	(53,526)		11/26/2024	
422806-20-8	HEICO CL A ORD			2,405.000	447,522	186.080	447,522	447,522					68,954	(68,954)		11/26/2024	
426281-10-1	JACK HENRY AND ASSOCIATES ORD			2,050.000	359,365	175.300	359,365	351,766		990		5,985		5,985		12/04/2024	
427866-10-8	HERSHEY FOODS ORD			4,358.000	738,027	169.350	738,027	731,827		477		(1,316)	25,747	(27,063)		12/04/2024	
42809H-10-7	HESS ORD			8,169.000	1,086,559	133.010	1,086,559	1,080,380		4,207		(992)	99,940	(100,932)		12/04/2024	
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD			38,122.000	813,905	21.350	813,905	809,317	4,956	277		2,452	26,788	(24,337)		12/04/2024	
43300A-20-3	HILTON WORLDWIDE HOLDINGS ORD			7,104.000	1,755,825	247.160	1,755,825	1,745,709		65		6,927	44,056	(37,129)		12/04/2024	
436440-10-1	HOLOGIC ORD			7,007.000	505,135	72.090	505,135	505,135					45,913	(45,913)		12/04/2024	
437076-10-2	HOME DEPOT ORD			29,114.000	11,325,055	388.990	11,325,055	11,301,021		51,035		24,034	1,142,078	(1,118,044)		12/04/2024	
438516-10-6	HONEYWELL INTERNATIONAL ORD			19,172.000	4,330,763	225.890	4,330,763	4,277,371		1,540		5,702	83,137	(77,434)		12/04/2024	
440452-10-0	HORMEL FOODS ORD			9,003.000	282,424	31.370	282,424	282,292		73		132	2,637	(2,505)		12/04/2024	
44107P-10-4	HOST HOTELS & RESORTS REIT ORD			83,135.000	1,456,525	17.520	1,456,525	1,456,229	24,941	3,728		231	45,467	(45,236)		12/04/2024	
443201-10-8	HOWMET AEROSPACE ORD			11,266.000	1,232,162	109.370	1,232,162	1,215,298		56		11,879	89,518	(77,639)		12/04/2024	
443510-60-7	HUBBELL ORD			1,534.000	642,577	418.890	642,577	635,588		1,734		4,498	66,762	(62,264)		12/04/2024	
443573-10-0	HUBSPOT ORD			1,422.000	990,807	696.770	990,807	977,154				3,719	56,795	(53,076)		12/04/2024	
444859-10-2	HUMANA ORD			3,546.000	899,656	253.710	899,656	899,656	3,138	115			152,015	(152,015)		12/04/2024	
445658-10-7	JB HUNT TRANSPORT SERVICES ORD			2,364.000	403,440	170.660	403,440	403,416		34		24	41,351	(41,327)		12/04/2024	
446150-10-4	HUNTINGTON BANCSHARES ORD			42,371.000	689,376	16.270	689,376	684,404	6,568	465		2,663	73,021	(70,359)		12/04/2024	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES ORD			1,254.000	236,968	188.970	236,968	236,968		1,693			11,663	(11,663)		11/26/2024	
448579-10-2	HYATT HOTELS CL A ORD			1,409.000	221,185	156.980	221,185	220,681				504	1,497	(993)		11/26/2024	
45167R-10-4	IDEX ORD			2,338.000	489,320	209.290	489,320	488,294		133		(383)	51,697	(52,080)		12/04/2024	
45168D-10-4	IDEXX LABORATORIES ORD			2,396.000	990,602	413.440	990,602	989,951				(5,098)	29,298	(34,396)		12/04/2024	
452308-10-9	ILLINOIS TOOL ORD			9,041.000	2,292,436	253.560	2,292,436	2,263,148	13,562	969		(1,425)	200,753	(202,178)		12/04/2024	
452327-10-9	ILLUMINA ORD			4,655.000	622,048	133.630	622,048	621,304				744	43,632	(42,888)		12/04/2024	
45337C-10-2	INCYTE ORD			4,800.000	331,536	69.070	331,536	329,949				728	24,657	(23,929)		12/04/2024	
45687V-10-6	INGERSOLL RAND ORD			11,822.000	1,069,418	90.460	1,069,418	1,057,976		12		2,020	166,652	(164,631)		12/04/2024	
45784P-10-1	INSULET ORD			2,056.000	536,760	261.070	536,760	530,962				2,072	12,353	(10,281)		12/04/2024	
458140-10-0	INTEL ORD			125,539.000	2,517,057	20.050	2,517,057	2,517,057		725		(35,823)	483,072	(518,895)		12/04/2024	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD			16,854.000	2,511,415	149.010	2,511,415	2,506,458		7,919		4,956	167,389	(162,433)		12/04/2024	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD			27,037.000	5,943,544	219.830	5,943,544	5,902,858		3,067		25,833	247,687	(221,854)		12/04/2024	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD			7,475.000	632,011	84.550	632,011	629,966	2,990	249		444	43,889	(43,445)		12/04/2024	
460146-10-3	INTERNATIONAL PAPER ORD			9,643.000	518,986	53.820	518,986	515,823		281		2,686	48,327	(45,641)		12/04/2024	
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD			11,177.000	313,180	28.020	313,180	309,816		2,934		(1,238)	24,405	(25,643)		12/04/2024	
461202-10-3	INTUIT ORD			8,222.000	5,167,527	628.500	5,167,527	5,155,653		286		613	106,452	(105,839)		12/04/2024	
46120E-60-2	INTUITIVE SURGICAL ORD			10,346.000	5,400,198	521.960	5,400,198	5,340,610				32,902	206,055	(173,153)		12/04/2024	
46124J-20-1	INVENTRUST PROPERTIES ORD			11,124.000	335,166	30.130	335,166	312,559	2,517	3,698		20,043		20,043		10/16/2024	
46187W-10-7	INVITATION HOMES ORD			78,155.000	2,498,615	31.970	2,498,615	2,357,438	22,665	67,862		(129,665)	36,098	(165,762)		12/04/2024	
46266C-10-5	IQVIA HOLDINGS ORD			5,347.000	1,050,739	196.510	1,050,739	1,050,739					33,080	(33,080)		12/04/2024	
46284V-10-1	IRON MOUNTAIN ORD			8,459.000	889,125	105.110	889,125	888,049	6,048	46		1,076	137,534	(136,457)		12/04/2024	
464287-65-5	ISHARES:RUSS 2000 ETF			2,238.000	494,508	220.960	494,508	494,508		1,553			45,001	(45,001)		11/27/2024	
464288-58-8	ISHARES:MBS ETF			92,553.000	8,485,259	91.680	8,485,259	8,485,259		21,062			26,780	(26,780)		12/31/2024	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
464289-51-1	ISHARES:10+ IG CORP BD			185,079.000	9,142,903	49.400	9,142,903	9,142,903		277,218		(85,318)	283,031	(368,349)		12/31/2024	
46432F-33-9	ISHARES:MSCI USA QF			40,355.000	7,186,418	178.080	7,186,418	6,976,680		34,726		209,738	60,578	149,160		12/20/2024	
46590V-10-0	JBG SMITH PROPERTIES ORD			13,759.000	211,476	15.370	211,476	211,476	2,408				12,903	(12,903)		11/22/2024	
46625H-10-0	JPMORGAN CHASE ORD			83,563.000	20,030,887	239.710	20,030,887	19,847,207		6,485		100,761	710,596	(609,835)		12/04/2024	
466313-10-3	JABIL ORD			3,262.000	469,402	143.900	469,402	436,232		8		33,170		33,170		12/04/2024	
46982L-10-8	JACOBS SOLUTIONS ORD			3,562.000	475,954	133.620	475,954	474,166		19		1,789	21,112	(19,323)		12/04/2024	
478160-10-4	JOHNSON & JOHNSON ORD			70,653.000	10,217,837	144.620	10,217,837	10,217,837		34,058		(1,822)	657,604	(659,426)		12/04/2024	
48020Q-10-7	JONES LANG LASALLE ORD			13.000	3,291	253.140	3,291	1,947				771	24	747		12/04/2024	
48121L-69-2	JPMORGAN:GLBL ALLOC I			600,872.169	12,173,670	20.260	12,173,670	10,413,676	38,042	264,751		628,050	5,605	622,445		12/31/2024	
48203R-10-4	JUNIPER NETWORKS ORD			7,246.000	271,363	37.450	271,363	259,831		1,719		11,001		11,001		12/04/2024	
482480-10-0	KLA ORD			3,900.000	2,457,468	630.120	2,457,468	2,425,030		382		2,929	56,828	(53,898)		12/04/2024	
48251W-10-4	KKR AND CO ORD			17,945.000	2,654,245	147.910	2,654,245	2,604,308		328		30,969	203,783	(172,814)		12/04/2024	
487836-10-8	KELLANOVA ORD			8,098.000	655,695	80.970	655,695	650,315		3,690		4,610	921	3,689		12/04/2024	
49177J-10-2	KENVUE ORD			56,507.000	1,206,424	21.350	1,206,424	1,203,489		413		2,933	142,612	(139,679)		12/04/2024	
49271V-10-0	KEURIG DR PEPPER ORD			33,850.000	1,087,262	32.120	1,087,262	1,085,399		592		(812)	19,687	(20,500)		12/04/2024	
493267-10-8	KEYCORP ORD			27,509.000	471,504	17.140	471,504	468,666		4,435		1,112	63,333	(62,221)		12/04/2024	
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD			5,016.000	805,720	160.630	805,720	800,277				179	55,545	(55,366)		12/04/2024	
494368-10-3	KIMBERLY CLARK ORD			10,001.000	1,310,531	131.040	1,310,531	1,308,830	12,201	711		1,401	76,274	(74,873)		12/04/2024	
49446R-10-9	KIMCO REALTY REIT ORD			72,093.000	1,689,139	23.430	1,689,139	1,478,578		56,211		230,739	149,480	81,259		12/04/2024	
49456B-10-1	KINDER MORGAN CL P ORD			59,294.000	1,624,656	27.400	1,624,656	1,614,921		958		8,247	25,224	(16,977)		12/04/2024	
49803T-30-0	KITE REALTY GROUP REIT ORD			27,246.000	687,689	25.240	687,689	687,689					26,951	(26,951)		10/16/2024	
499049-10-4	KNIGHT SWIFT TRANSPRTATN CL A ORD			4,747.000	251,781	53.040	251,781	251,292		775		489	25,216	(24,728)		12/04/2024	
500754-10-6	KRAFT HEINZ ORD			26,604.000	817,009	30.710	817,009	817,009		8,583		(2,361)	27,931	(30,291)		12/04/2024	
501044-10-1	KROGER ORD			20,206.000	1,235,597	61.150	1,235,597	1,204,188		416		23,255		23,255		12/04/2024	
501889-20-8	LKQ ORD			7,954.000	292,310	36.750	292,310	292,310		80			20,878	(20,878)		12/04/2024	
50212V-10-0	LPL FINANCIAL HOLDINGS ORD			2,185.000	713,424	326.510	713,424	708,150		40		4,548	963	3,585		12/04/2024	
502431-10-9	L3HARRIS TECHNOLOGIES ORD			5,542.000	1,165,372	210.280	1,165,372	1,162,017		492		(36)	175,842	(175,878)		12/04/2024	
504922-10-5	LABCORP HOLDINGS ORD			2,578.000	591,187	229.320	591,187	591,187		612			25,442	(25,442)		12/04/2024	
512807-30-6	LAM RESEARCH ORD			37,731.000	2,725,310	72.230	2,725,310	2,705,001	8,678	485		(3,475)	83,586	(87,061)		12/04/2024	
513272-10-4	LAMB WESTON HOLDINGS ORD			4,139.000	276,609	66.830	276,609	275,824		65		621	41,531	(40,910)		12/04/2024	
517834-10-7	LAS VEGAS SANDS ORD			10,747.000	551,966	51.360	551,966	550,074		43		1,892	9,063	(7,171)		12/04/2024	
518439-10-4	ESTEE LAUDER CL A ORD			6,829.000	512,038	74.980	512,038	502,827		1,868		9,203	12,447	(3,244)		12/04/2024	
525327-10-2	LEIDOS HOLDINGS ORD			3,722.000	536,191	144.060	536,191	534,862		1,524		1,110	77,318	(76,208)		12/04/2024	
526057-10-4	LENNAR CL A ORD			6,995.000	953,908	136.370	953,908	946,933		212		(1,343)	256,406	(257,749)		12/04/2024	
526107-10-7	LENNOX INTERNATIONAL ORD			895.000	545,324	609.300	545,324	545,248	1,029			75	53,912	(53,837)		12/04/2024	
531229-75-5	LIBERTY MEDIA FORMULA ONE SRS C ORD			6,166.000	571,342	92.660	571,342	545,973				25,369	48	25,321		12/04/2024	
532457-10-8	ELI LILLY ORD			23,681.000	18,281,732	772.000	18,281,732	17,927,251		2,154		209,510	514,651	(305,141)		12/04/2024	
53566V-10-6	LINEAGE ORD			5,118.000	299,761	58.570	299,761	299,761	2,700				25,569	(25,569)		11/22/2024	
538034-10-9	LIVE NATION ENTERTAINMENT ORD			4,669.000	604,636	129.500	604,636	599,318				2,300	43,168	(40,868)		12/04/2024	
539830-10-9	LOCKHEED MARTIN ORD			6,270.000	3,046,844	485.940	3,046,844	3,029,239		16,671		4,088	212,921	(208,834)		12/04/2024	
540424-10-8	LOEWS ORD			9,270.000	785,076	84.690	785,076	782,676		383		1,196	13,001	(11,805)		12/04/2024	
548661-10-7	LOWE'S COMPANIES ORD			16,596.000	4,095,893	246.800	4,095,893	4,076,273		1,224		6,596	447,170	(440,574)		12/04/2024	
550021-10-9	LULULEMON ATHLETICA ORD			3,247.000	1,241,685	382.410	1,241,685	1,061,459				170,679	50	170,629		12/04/2024	
55261F-10-4	M&T BANK ORD			4,874.000	916,361	188.010	916,361	909,600		5,309		4,889	147,483	(142,594)		12/04/2024	
55277J-10-8	MF GLOBAL HOLDINGS LTD.			3,100.000		0.000										09/29/2011	
552953-10-1	MGM RESORTS INTERNATIONAL ORD			6,193.000	214,587	34.650	214,587	214,587					20,096	(20,096)		12/04/2024	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
55354G-10-0	MSCI ORD			2,297.000	1,378,223	600.010	1,378,223	1,366,619		242		6,673	11,187	(4,513)		12/04/2024	
554382-10-1	MACERICH REIT ORD			68,630.000	1,367,110	19.920	1,367,110	1,146,165		25,152		220,945	44,274	176,671		11/22/2024	
562750-10-9	MANHATTAN ASSOCIATES ORD			1,682.000	454,544	270.240	454,544	452,381				1,648	37,089	(35,441)		12/04/2024	
56585A-10-2	MARATHON PETROLEUM ORD			9,819.000	1,369,751	139.500	1,369,751	1,350,647		562		(1,462)	151,216	(152,677)		12/04/2024	
570535-10-4	MARKEL GROUP ORD			428.000	738,826	1,726.230	738,826	737,749				1,078	15,467	(14,389)		12/04/2024	
57060D-10-8	MARKETAXESS HOLDINGS ORD			1,073.000	242,541	226.040	242,541	242,541		17			35,905	(35,905)		12/04/2024	
571748-10-2	MARSH & MCLENNAN ORD			15,507.000	3,293,842	212.410	3,293,842	3,291,001		137		1,032	291,408	(290,376)		12/04/2024	
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD			6,962.000	1,941,980	278.940	1,941,980	1,923,529		222		5,727	65,240	(59,514)		12/04/2024	
573284-10-6	MARTIN MARIETTA MATERIALS ORD			1,763.000	910,590	516.500	910,590	905,810		1,097		387	137,989	(137,602)		12/04/2024	
573874-10-4	MARVELL TECHNOLOGY ORD			22,687.000	2,505,779	110.450	2,505,779	2,140,067		150		351,770	29,032	322,737		12/04/2024	
574599-10-6	MASCO ORD			6,316.000	458,352	72.570	458,352	449,316		240		1,157	52,095	(50,938)		12/04/2024	
57636Q-10-4	MASTERCARD CL A ORD			24,160.000	12,721,931	526.570	12,721,931	12,596,084		1,008		71,538	18,705	52,833		12/04/2024	
57638P-10-4	MASTERBRAND ORD			625.000	9,131	14.610	9,131	107				(149)	10	(159)		12/04/2024	
57667L-10-7	MATCH GROUP ORD			7,020.000	229,624	32.710	229,624	228,794				831	308	522		12/04/2024	
579780-20-6	MCCORMICK ORD			7,496.000	571,495	76.240	571,495	570,511	3,373	108		984	9,756	(8,772)		12/04/2024	
580135-10-1	MCDONALD'S ORD			21,062.000	6,105,663	289.890	6,105,663	6,091,223		28,431		14,441	126,497	(112,056)		12/04/2024	
58155Q-10-3	MCKESSON ORD			3,807.000	2,169,647	569.910	2,169,647	2,144,443	2,012	175		7,271	183,045	(175,774)		12/04/2024	
58463J-30-4	MEDICAL PROPERTIES REIT ORD			25,241.000	99,702	3.950	99,702	89,658	2,019	9,592		10,044		10,044		01/05/2024	
58733R-10-2	MERCADOLIBRE ORD		C	1,341.000	2,280,290	1,700.440	2,280,290	2,258,192				3,094	492,719	(489,625)		12/04/2024	
58933Y-10-5	MERCK & CO ORD			74,328.000	7,394,149	99.480	7,394,149	7,348,995	60,206	3,815		(9,883)	145,448	(155,331)		12/04/2024	
59156R-10-8	METLIFE ORD			17,375.000	1,422,665	81.880	1,422,665	1,408,447		575		4,190	88,344	(84,154)		12/04/2024	
592688-10-5	METTLER TOLEDO ORD			620.000	758,682	1,223.680	758,682	758,682					8,453	(8,453)		12/04/2024	
594918-10-4	MICROSOFT ORD			207,140.000	87,309,510	421.500	87,309,510	87,118,530		8,475		190,980	1,384,067	(1,193,088)		12/04/2024	
594972-40-8	MICROSTRATEGY CL A ORD			5,364.000	1,553,522	289.620	1,553,522	1,542,397				11,125	486,591	(475,466)		12/04/2024	
595017-10-4	MICROCHIP TECHNOLOGY ORD			15,825.000	907,564	57.350	907,564	907,564		46			154,258	(154,258)		12/04/2024	
595112-10-3	MICRON TECHNOLOGY ORD			32,465.000	2,732,254	84.160	2,732,254	2,713,968	3,733	248		(631)	603,720	(604,351)		12/04/2024	
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD			3,526.000	545,014	154.570	545,014	544,854				160	25,223	(25,062)		12/04/2024	
60770K-10-7	MODERNA ORD			9,472.000	393,846	41.580	393,846	393,846				(6,183)	10,969	(17,152)		12/04/2024	
608190-10-4	MOHAWK INDUSTRIES ORD			48.000	5,718	119.130	5,718	3,983				719	24	695		12/04/2024	
60855R-10-0	MOLINA HEALTHCARE ORD			1,693.000	492,748	291.050	492,748	486,263				(3,302)	15,874	(19,176)		12/04/2024	
60871R-20-9	MOLSON COORS BEVERAGE COMPA CL B ORD			5,620.000	322,138	57.320	322,138	321,918		2,484		220	21,923	(21,703)		12/04/2024	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD			39,331.000	2,349,241	59.730	2,349,241	2,329,241	18,486	1,119		(8,141)	184,765	(192,906)		12/04/2024	
60937P-10-6	MONGODB CL A ORD			2,158.000	502,404	232.810	502,404	501,325				(5,281)	225,816	(231,097)		12/04/2024	
609839-10-5	MONOLITHIC POWER SYSTEMS ORD			1,411.000	834,889	591.700	834,889	815,716	1,764	157		13,423	4,198	9,226		12/04/2024	
61174X-10-9	MONSTER BEVERAGE ORD			21,346.000	1,121,946	52.560	1,121,946	1,111,020				(1,480)	43,001	(44,480)		12/04/2024	
615369-10-5	MOODYS ORD			4,816.000	2,279,750	473.370	2,279,750	2,268,928		160		3,892	114,529	(110,637)		12/04/2024	
617446-44-8	MORGAN STANLEY ORD			35,468.000	4,459,037	125.720	4,459,037	4,433,661		1,814		16,592	211,058	(194,466)		12/04/2024	
61945C-10-3	MOSAIC ORD			9,353.000	229,897	24.580	229,897	229,897		1,964			13,954	(13,954)		12/04/2024	
620076-30-7	MOTOROLA SOLUTIONS ORD			4,174.000	1,929,348	462.230	1,929,348	1,906,864	4,550	349		13,273	127,856	(114,582)		12/04/2024	
629377-50-8	NRG ENERGY ORD			5,951.000	536,899	90.220	536,899	533,279		103		2,427	44,855	(42,428)		12/04/2024	
62944T-10-5	NVR ORD			87.000	711,564	8,178.900	711,564	707,372				1,178	88,226	(87,048)		12/04/2024	
631103-10-8	NASDAQ ORD			12,704.000	982,146	77.310	982,146	975,238		3,218		4,620	55,974	(51,354)		12/04/2024	
637417-10-6	NNN REIT ORD			9,832.000	401,637	40.850	401,637	401,637					27,914	(27,914)		11/22/2024	
64110D-10-4	NETAPP ORD			5,865.000	680,809	116.080	680,809	676,608		153		2,094	70,664	(68,570)		12/04/2024	
64110L-10-6	NETFLIX ORD			12,586.000	11,218,154	891.320	11,218,154	10,860,305				289,519	63,460	226,058		12/04/2024	
64125C-10-9	NEUROCRINE BIOSCIENCES ORD			2,837.000	387,251	136.500	387,251	359,632				24,933		24,933		12/04/2024	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
651639-10-6	NEWMONT ORD			33,375.000	1,242,218	37.220	1,242,218	1,240,654		6,688		1,528	161,243	(159,715)		12/04/2024	
65249B-10-9	NEWS CL A ORD			10,124.000	278,815	27.540	278,815	275,002		79		1,187	18,374	(17,187)		12/04/2024	
65339F-10-1	NEXTERA ENERGY ORD			60,213.000	4,316,670	71.690	4,316,670	4,304,807		1,712		9,175	301,017	(291,842)		12/04/2024	
654106-10-3	NIKE CL B ORD			34,881.000	2,639,445	75.670	2,639,445	2,639,371	10,373	364		(6,187)	95,856	(102,042)		12/04/2024	
65473P-10-5	NISOURCE ORD			14,075.000	517,397	36.760	517,397	517,397					15,287	(15,287)		12/04/2024	
655663-10-2	NORDSON ORD			1,642.000	343,572	209.240	343,572	343,572		12			82,159	(82,159)		12/04/2024	
655844-10-8	NORFOLK SOUTHERN ORD			6,621.000	1,553,949	234.700	1,553,949	1,545,431		329		(102)	256,848	(256,950)		12/04/2024	
665859-10-4	NORTHERN TRUST ORD			5,914.000	606,185	102.500	606,185	605,626	4,436	1		559	44,656	(44,097)		12/04/2024	
666807-10-2	NORTHROP GRUMMAN ORD			4,069.000	1,909,541	469.290	1,909,541	1,903,429		6,604		64	71,359	(71,295)		12/04/2024	
668771-10-8	GEN DIGITAL ORD			16,237.000	444,569	27.380	444,569	441,232		172		1,569	57,899	(56,330)		12/04/2024	
670346-10-5	NUCOR ORD			6,998.000	816,737	116.710	816,737	809,708	3,849	177		(4,701)	247,841	(252,542)		12/04/2024	
67059N-10-8	NUTANIX CL A ORD			7,245.000	443,249	61.180	443,249	443,249					74,052	(74,052)		12/04/2024	
67066G-10-4	NVIDIA ORD			719,535.000	96,626,355	134.290	96,626,355	96,061,019		7,452		565,336	3,188,296	(2,622,960)		12/04/2024	
670837-10-3	OGE ENERGY ORD			740.000	30,525	41.250	30,525	25,468		1,022		3,855	228	3,627		12/04/2024	
67103H-10-7	O REILLY AUTOMOTIVE ORD			1,689.000	2,002,816	1,185.800	2,002,816	1,982,388				8,250	93,014	(84,763)		12/04/2024	
674215-20-7	CHORD ENERGY ORD			593.000	69,334	116.920	69,334	69,334		854			8,009	(8,009)		11/25/2024	
674599-10-5	OCCIDENTAL PETROLEUM ORD			18,667.000	922,336	49.410	922,336	919,755	4,107			2,582	10,045	(7,463)		12/04/2024	
679295-10-5	OKTA CL A ORD			4,708.000	370,990	78.800	370,990	362,919				6,387	8,676	(2,288)		12/04/2024	
679580-10-0	OLD DOMINION FREIGHT LINE ORD			5,563.000	981,313	176.400	981,313	971,182		1,169		(2,732)	248,232	(250,964)		12/04/2024	
681919-10-6	OMNICOM GROUP ORD			5,640.000	485,266	86.040	485,266	483,867	3,948	339		(57)	100,704	(100,761)		12/04/2024	
682189-10-5	ON SEMICONDUCTOR ORD			12,479.000	786,801	63.050	786,801	770,902				(7,578)	84,790	(92,367)		12/04/2024	
682680-10-3	ONEOK ORD			17,049.000	1,711,720	100.400	1,711,720	1,705,052		561		4,028	188,586	(184,558)		12/04/2024	
68389X-10-5	ORACLE ORD			48,751.000	8,123,867	166.640	8,123,867	8,035,928		1,332		51,075	1,071,895	(1,020,820)		12/04/2024	
68902V-10-7	OTIS WORLDWIDE ORD			12,038.000	1,114,839	92.610	1,114,839	1,110,546		225		468	110,482	(110,014)		12/04/2024	
69047Q-10-2	OVINTIV ORD			8,019.000	324,770	40.500	324,770	324,693		2,406		77	33,132	(33,055)		12/04/2024	
690742-10-1	OWENS CORNING ORD			2,498.000	425,459	170.320	425,459	425,459					92,751	(92,751)		12/04/2024	
69331C-10-8	PG&E ORD			44,207.000	892,097	20.180	892,097	892,097	1,105				59,016	(59,016)		11/26/2024	
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD			11,930.000	2,300,701	192.850	2,300,701	2,282,658		1,481		8,930	222,655	(213,725)		12/04/2024	
693506-10-7	PPG INDUSTRIES ORD			7,227.000	863,265	119.450	863,265	862,661		347		(2,741)	41,606	(44,347)		12/04/2024	
69351T-10-6	PPL ORD			22,469.000	729,344	32.460	729,344	729,344	5,786				44,344	(44,344)		12/04/2024	
69370C-10-0	PTC ORD			3,508.000	645,016	183.870	645,016	629,558				1,737	54,076	(52,338)		12/04/2024	
693718-10-8	PACCAR ORD			15,350.000	1,596,707	104.020	1,596,707	1,593,034	46,050	797		1,121	192,347	(191,226)		12/04/2024	
695156-10-9	PACKAGING CORP OF AMERICA ORD			2,434.000	547,966	225.130	547,966	541,743	3,043	435		5,413	51,354	(45,941)		12/04/2024	
69608A-10-8	PALANTIR TECHNOLOGIES CL A ORD			59,585.000	4,506,414	75.630	4,506,414	3,894,858				600,010		600,010		12/04/2024	
697435-10-5	PALO ALTO NETWORKS ORD			18,990.000	3,455,420	181.960	3,455,420	3,414,573				12,634	291,081	(278,446)		12/04/2024	
701094-10-4	PARKER HANNIFIN ORD			3,773.000	2,399,741	636.030	2,399,741	2,381,236		322		8,241	249,929	(241,688)		12/04/2024	
704326-10-7	PAYCHEX ORD			9,604.000	1,346,673	140.220	1,346,673	1,341,039		735		3,926	47,748	(43,822)		12/04/2024	
704329-17-6	PAYDEN:EM CORP BD SI			3,408,266.212	29,788,247	8.740	29,788,247	28,452,436		1,957,763		428,765	7,339	421,426		12/30/2024	
70432V-10-2	PAYCOM SOFTWARE ORD			1,508.000	309,095	204.970	309,095	307,153		22		1,942	43,524	(41,583)		12/04/2024	
70438V-10-6	PAYLOCITY HOLDING ORD			14.000	2,793	199.470	2,793	1,914				879	31	848		12/04/2024	
70450Y-10-3	PAYPAL HOLDINGS ORD			28,493.000	2,431,878	85.350	2,431,878	2,418,983				12,895	71,108	(58,213)		12/04/2024	
713448-10-8	PEPSICO ORD			40,426.000	6,147,178	152.060	6,147,178	6,146,419	54,777	2,410		(8,179)	395,105	(403,284)		12/04/2024	
714046-10-9	REVVITY ORD			3,557.000	396,997	111.610	396,997	396,370		13		626	12,498	(11,871)		12/04/2024	
717081-10-3	PFIZER ORD			166,103.000	4,406,713	26.530	4,406,713	4,281,681		3,921		125,031	2,726	122,305		12/04/2024	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD			45,685.000	5,498,190	120.350	5,498,190	5,468,754	61,675	4,326		21,646	490,913	(469,266)		12/04/2024	
718546-10-4	PHILLIPS 66 ORD			12,288.000	1,399,972	113.930	1,399,972	1,391,012		846		(3,611)	230,448	(234,060)		12/04/2024	

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71880K-10-1	PHINIA ORD			121.000	5,829	48.170	5,829	2,785		104		1,860	103	1,756		12/04/2024	
720190-20-6	PIEDMONT OFFICE REIT CL A ORD			5,646.000	51,661	9.150	51,661	40,934	2,381	706		10,727	1,376	9,351		06/03/2024	
72201U-63-8	PIMCO:MTG OPP & BD INST			1,144,284.327	10,550,301	9.220	10,550,301	10,548,931		860,294		(178,612)	21,706	(200,318)		12/31/2024	
72352L-10-6	PINTEREST CL A ORD			17,397.000	504,513	29.000	504,513	503,472				(772)	37,334	(38,105)		12/04/2024	
73278L-10-5	POOL ORD			1,116.000	380,489	340.940	380,489	379,582		65		907	43,788	(42,881)		12/04/2024	
74144T-10-8	T ROWE PRICE GROUP ORD			6,475.000	732,258	113.090	732,258	732,258		8,029			66,578	(66,578)		12/04/2024	
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD			6,645.000	514,389	77.410	514,389	514,389		3,707			60,129	(60,129)		12/04/2024	
742718-10-9	PROCTER & GAMBLE ORD			69,039.000	11,574,388	167.650	11,574,388	11,467,216		4,701		25,058	672,679	(647,621)		12/04/2024	
743315-10-3	PROGRESSIVE ORD			17,306.000	4,146,691	239.610	4,146,691	4,105,954		314		21,930	437,789	(415,858)		12/04/2024	
74340W-10-3	PROLOGIS REIT			50,671.000	5,355,925	105.700	5,355,925	5,272,033		89,174		(388,415)	384,199	(772,614)		12/04/2024	
744320-10-2	PRUDENTIAL FINANCIAL ORD			10,359.000	1,227,852	118.530	1,227,852	1,219,456		677		1,734	99,034	(97,300)		12/04/2024	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD			14,619.000	1,235,159	84.490	1,235,159	1,223,111		9,230		5,952	126,623	(120,671)		12/04/2024	
74460D-10-9	PUBLIC STORAGE REIT ORD			8,908.000	2,667,412	299.440	2,667,412	2,583,375		65,811		(24,147)	209,632	(233,779)		12/04/2024	
745867-10-1	PULTEGROUP ORD			6,019.000	655,469	108.900	655,469	649,400	1,324	68		483	153,022	(152,539)		12/04/2024	
74624M-10-2	PURE STORAGE CL A ORD			8,892.000	546,236	61.430	546,236	497,306				48,930	9,501	39,429		12/04/2024	
74736K-10-1	QORVO ORD			2,740.000	191,608	69.930	191,608	189,465				706	1,208	(503)		12/04/2024	
747525-10-3	QUALCOMM ORD			32,525.000	4,996,491	153.620	4,996,491	4,973,526		28,980		4,738	179,921	(175,183)		12/04/2024	
74762E-10-2	QUANTA SERVICES ORD			4,268.000	1,348,901	316.050	1,348,901	1,338,108		25		6,917	109,536	(102,619)		12/04/2024	
74834L-10-0	QUEST DIAGNOSTICS ORD			3,395.000	512,170	150.860	512,170	507,366		157		754	36,176	(35,422)		12/04/2024	
749685-10-3	RPM ORD			3,912.000	481,411	123.060	481,411	477,269		261		1,577	62,099	(60,521)		12/04/2024	
754730-10-9	RAYMOND JAMES ORD			5,684.000	882,896	155.330	882,896	878,748		122		3,194	68,111	(64,917)		12/04/2024	
75513E-10-1	RTX ORD			38,890.000	4,500,351	115.720	4,500,351	4,470,623		1,701		21,664	148,466	(126,802)		12/04/2024	
756109-10-4	REALTY INCOME REIT ORD			41,139.000	2,197,234	53.410	2,197,234	2,187,773		55,121		21,968	183,050	(161,082)		12/04/2024	
758849-10-3	REGENCY CENTERS REIT ORD			5,246.000	387,837	73.930	387,837	386,425	3,698	94		312	2,951	(2,639)		12/04/2024	
75886F-10-7	REGENERON PHARMACEUTICALS ORD			3,150.000	2,243,840	712.330	2,243,840	2,224,066				(9,405)	123,870	(133,275)		12/04/2024	
7591EP-10-0	REGIONS FINANCIAL ORD			26,819.000	630,783	23.520	630,783	629,737	4,987	58		1,046	95,399	(94,353)		12/04/2024	
759509-10-2	RELIANCE ORD			1,676.000	451,280	269.260	451,280	451,280		26			82,802	(82,802)		12/04/2024	
760759-10-0	REPUBLIC SERVICES ORD			6,463.000	1,300,226	201.180	1,300,226	1,291,141		245		4,062	104,458	(100,396)		12/04/2024	
761152-10-7	RESMED ORD			4,271.000	976,735	228.690	976,735	973,716		84		3,019	84,343	(81,324)		12/04/2024	
76118Y-10-4	RESIDEO TECHNOLOGIES ORD			21.000	484	23.050	484	320				38	55	(17)		12/04/2024	
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT ORD			2,559.000	98,931	38.660	98,931	98,931	1,068	1,068			19,671	(19,671)		07/10/2024	
76954A-10-3	RIVIAN AUTOMOTIVE CL A ORD			22,034.000	293,052	13.300	293,052	257,005				36,047	1,125	34,922		12/04/2024	
770700-10-2	ROBINHOOD MARKETS CL A ORD			15,473.000	576,524	37.260	576,524	560,612				14,528	13,492	1,036		12/04/2024	
771049-10-3	ROBLOX CL A ORD			13,976.000	808,651	57.860	808,651	699,949				103,782		103,782		12/04/2024	
773903-10-9	ROCKWELL AUTOMAT ORD			3,349.000	957,111	285.790	957,111	957,111					35,398	(35,398)		12/04/2024	
77543R-10-2	ROKU, INC.			3,648.000	271,192	74.340	271,192	249,792				17,949	7,764	10,185		12/04/2024	
775711-10-4	ROLLINS ORD			8,018.000	371,634	46.350	371,634	370,749		64		260	37,228	(36,968)		12/04/2024	
776696-10-6	ROPER TECHNOLOGIES ORD			3,197.000	1,661,960	519.850	1,661,960	1,658,916		61		(481)	141,321	(141,803)		12/04/2024	
778296-10-3	ROSS STORES ORD			9,589.000	1,450,528	151.270	1,450,528	1,445,990		3,586		721	26,305	(25,584)		12/04/2024	
78409V-10-4	S&P GLOBAL ORD			9,374.000	4,668,533	498.030	4,668,533	4,661,422		3,077		6,976	213,258	(206,282)		12/04/2024	
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD			3,192.000	650,530	203.800	650,530	650,530		104			68,157	(68,157)		12/04/2024	
784117-10-3	SEI INVESTMENTS ORD			2,614.000	215,603	82.480	215,603	214,127	1,281	17		1,307	133	1,174		12/04/2024	
78464A-47-4	SPDR PTF ST CORP BOND			146,200.000	4,365,532	29.860	4,365,532	4,281,298		211,543		11,696		11,696		11/07/2023	
78467J-10-0	SS AND C TECHNOLOGIES HOLDINGS ORD			6,648.000	503,785	75.780	503,785	501,207		1,275		1,350	7,849	(6,500)		12/04/2024	
78573L-10-6	SABRA HEALTH CARE REIT ORD			58,524.000	1,013,636	17.320	1,013,636	997,792		14,347		15,844	11,774	4,070		11/22/2024	
78646V-10-7	SAFEHOLD ORD			45,928.000	848,749	18.480	848,749	848,749	8,129	26,550		32,620	236,246	(203,625)		11/22/2024	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
79466L-30-2	SALESFORCE ORD			28,019.000	9,367,592	334.330	9,367,592	9,268,888	11,208	581		35,518	382,168	(346,651)		12/04/2024	
79589L-10-6	SAMSARA CL A ORD			6,274.000	274,111	43.690	274,111	273,156				955	73,416	(72,461)		12/04/2024	
806407-10-2	HENRY SCHEIN ORD			4,022.000	278,322	69.200	278,322	278,236				87	27,783	(27,696)		12/04/2024	
806857-10-8	SCHLUMBERGER ORD			41,707.000	1,599,046	38.340	1,599,046	1,599,046	8,475				210,421	(210,421)		12/04/2024	
808513-10-5	CHARLES SCHWAB ORD			46,941.000	3,474,103	74.010	3,474,103	3,458,304		739		3,994	364,622	(360,629)		12/04/2024	
81211K-10-0	SEALED AIR ORD			77.000	2,605	33.830	2,605	2,395		53		(167)	52	(219)		12/04/2024	
816851-10-9	SEMPRA ORD			18,853.000	1,653,785	87.720	1,653,785	1,647,697	11,689	309		2,238	103,337	(101,099)		12/04/2024	
81762P-10-2	SERVICENOW ORD			6,012.000	6,373,441	1,060.120	6,373,441	6,295,869				50,934	119,652	(68,717)		12/04/2024	
824348-10-6	SHERWIN WILLIAMS ORD			7,072.000	2,403,985	339.930	2,403,985	2,391,008		275		2,691	393,025	(390,334)		12/04/2024	
828806-10-9	SIMON PROP GRP REIT ORD			20,079.000	3,457,805	172.210	3,457,805	2,573,091		106,540		317,257	89,682	227,575		12/04/2024	
83088M-10-2	SKYWORKS SOLUTIONS ORD			4,594.000	407,396	88.680	407,396	400,731		2,552		4,712	268	4,444		12/04/2024	
831865-20-9	A O SMITH ORD			3,340.000	227,821	68.210	227,821	227,821		30			20,845	(20,845)		12/04/2024	
832696-40-5	JM SMUCKER ORD			3,279.000	361,083	110.120	361,083	360,963		152		120	21,341	(21,220)		12/04/2024	
833034-10-1	SNAP ON ORD			1,550.000	526,194	339.480	526,194	526,194					45,601	(45,601)		12/04/2024	
83304A-10-6	SNAP CL A ORD			30,799.000	331,705	10.770	331,705	331,264				(3,286)	33,294	(36,580)		12/04/2024	
833445-10-9	SNOWFLAKE CL A ORD			8,841.000	1,365,139	154.410	1,365,139	1,358,420				(5,625)	181,493	(187,117)		12/04/2024	
83444M-10-1	SOLVENTUM ORD			4,314.000	284,983	66.060	284,983	283,825				1,158	21,447	(20,289)		12/04/2024	
842587-10-7	SOUTHERN ORD			32,186.000	2,649,552	82.320	2,649,552	2,639,265		1,522		6,246	184,140	(177,894)		12/04/2024	
844741-10-8	SOUTHWEST AIRLINES ORD			4,272.000	143,625	33.620	143,625	137,541	769	104		5,119	569	4,551		12/04/2024	
852234-10-3	BLOCK CL A ORD			16,261.000	1,382,022	84.990	1,382,022	1,382,022					116,719	(116,719)		12/04/2024	
85254J-10-2	STAG INDUSTRIAL REIT ORD			3,717.000	125,709	33.820	125,709	125,709	458	2,292			8,670	(8,670)		07/10/2024	
854502-10-1	STANLEY BLACK AND DECKER ORD			4,505.000	361,706	80.290	361,706	361,659		3,007		(1,278)	41,350	(42,628)		12/04/2024	
855244-10-9	STARBUCKS ORD			33,217.000	3,031,051	91.250	3,031,051	3,027,617		787		687	323,920	(323,233)		12/04/2024	
857477-10-3	STATE STREET ORD			8,394.000	823,871	98.150	823,871	822,334				1,538	4,202	(2,664)		12/04/2024	
858119-10-0	STEEL DYNAMICS ORD			4,294.000	489,817	114.070	489,817	489,388	1,975	139		(310)	124,009	(124,319)		12/04/2024	
863667-10-1	STRYKER ORD			10,118.000	3,642,986	360.050	3,642,986	3,600,718	8,499	488		9,259	278,999	(269,740)		12/04/2024	
866674-10-4	SUN COMMUNITIES REIT ORD			6,071.000	746,551	122.970	746,551	740,270	5,707	8,955		(1,337)	41,883	(43,220)		12/04/2024	
867892-10-1	SUNSTONE HOTEL INVESTORS REIT ORD			10,552.000	124,936	11.840	124,936	108,897	950	950		16,039	1,951	14,088		07/10/2024	
86800U-30-2	SUPER MICRO COMPUTER ORD			15,263.000	465,216	30.480	465,216	463,693				596	107,254	(106,659)		12/04/2024	
871607-10-7	SYNOPSYS ORD			4,485.000	2,176,840	485.360	2,176,840	2,169,253				(1,921)	353,095	(355,016)		12/04/2024	
87165B-10-3	SYNCHRONY FINANCIAL ORD			11,426.000	742,690	65.000	742,690	730,989		316		8,472	23,125	(14,653)		12/04/2024	
871829-10-7	SYSCO ORD			14,499.000	1,108,594	76.460	1,108,594	1,096,057		667		1,462	17,199	(15,737)		12/04/2024	
872540-10-9	TJX ORD			32,830.000	3,966,192	120.810	3,966,192	3,925,911		914		16,860	152,611	(135,752)		12/04/2024	
872590-10-4	T MOBILE US ORD			15,259.000	3,368,119	220.730	3,368,119	3,340,570		10,632		15,885	330,351	(314,465)		12/04/2024	
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD			5,202.000	957,584	184.080	957,584	951,228				2,082	19,414	(17,332)		12/04/2024	
87612E-10-6	TARGET ORD			13,454.000	1,818,712	135.180	1,818,712	1,731,079		488		84,111		84,111		12/04/2024	
87612G-10-1	TARGA RESOURCES ORD			6,064.000	1,082,424	178.500	1,082,424	1,081,753		30		671	132,984	(132,313)		12/04/2024	
879360-10-5	TELEDYNE TECH ORD			1,332.000	618,221	464.130	618,221	615,815				339	18,873	(18,534)		12/04/2024	
879369-10-6	TELEFLEX ORD			1,379.000	245,434	177.980	245,434	245,434		41		(1,546)	19,056	(20,601)		12/04/2024	
880770-10-2	TERADYNE ORD			4,696.000	591,320	125.920	591,320	520,635		55		67,749		67,749		12/04/2024	
88160R-10-1	TESLA ORD			84,368.000	34,071,173	403.840	34,071,173	28,729,159				5,328,150	44,056	5,284,094		12/04/2024	
882508-10-4	TEXAS INSTRUMENTS ORD			26,716.000	5,009,517	187.510	5,009,517	4,999,199		1,604		6,737	342,997	(336,260)		12/04/2024	
88262P-10-2	TEXAS PACIFIC LAND ORD			566.000	625,973	1,105.960	625,973	622,628		782		3,345	241,803	(238,458)		12/04/2024	
883203-10-1	TEXTRON ORD			5,404.000	413,352	76.490	413,352	411,461	108	5		(255)	47,263	(47,519)		12/04/2024	
88339J-10-5	TRADE DESK CL A ORD			13,020.000	1,530,241	117.530	1,530,241	1,505,952				13,625	181,388	(167,763)		12/04/2024	
883556-10-2	THERMO FISHER SCIENTIFIC ORD			11,232.000	5,843,223	520.230	5,843,223	5,786,308	4,380	228		53,223	25,010	28,213		12/04/2024	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
88579Y-10-1	3M ORD			16,093.000	2,077,445	129.090	2,077,445	2,059,945		695		17,500	36,855	(19,355)		12/04/2024	
888787-10-8	TOAST CL A ORD			11,301.000	411,921	36.450	411,921	407,712				3,784	60,249	(56,466)		12/04/2024	
891092-10-8	TORO ORD			3,112.000	249,271	80.100	249,271	249,271	1,183	81		(838)	20,095	(20,933)		12/04/2024	
892356-10-6	TRACTOR SUPPLY ORD			15,585.000	826,940	53.060	826,940	823,446		210		2,212	56,306	(54,094)		12/04/2024	
892672-10-6	TRADEWEB MARKETS CL A ORD			3,344.000	437,796	130.920	437,796	436,138		267		1,642	14,796	(13,154)		12/04/2024	
893641-10-0	TRANSDIGM GROUP ORD			1,620.000	2,052,994	1,267.280	2,052,994	2,021,577		1,950		13,117	16,052	(2,935)		12/04/2024	
89400J-10-7	TRANSUNION ORD			5,595.000	518,712	92.710	518,712	515,821		51		2,891	46,943	(44,052)		12/04/2024	
89417E-10-9	TRAVELERS COMPANIES ORD			6,906.000	1,663,586	240.890	1,663,586	1,647,925		7,564		5,090	146,342	(141,252)		12/04/2024	
896239-10-0	TRIMBLE ORD			7,019.000	495,963	70.660	495,963	495,963					18,501	(18,501)		12/04/2024	
89832Q-10-9	TRUIST FINANCIAL ORD			39,747.000	1,724,225	43.380	1,724,225	1,713,891		1,444		4,483	158,485	(154,001)		12/04/2024	
90138F-10-2	TWILIO CL A ORD			4,471.000	483,226	108.080	483,226	469,593				13,632	2,166	11,467		12/04/2024	
902252-10-5	TYLER TECHNOLOGIES ORD			1,231.000	709,844	576.640	709,844	702,518				5,231	65,965	(60,734)		12/04/2024	
902494-10-3	TYSON FOODS CL A ORD			8,457.000	485,770	57.440	485,770	482,794		3,401		690	52,199	(51,509)		12/04/2024	
902653-10-4	UDR REIT ORD			40,211.000	1,745,560	43.410	1,745,560	1,666,870		22,230		84,461	62,554	21,906		12/04/2024	
902973-30-4	US BANCORP ORD			45,959.000	2,198,219	47.830	2,198,219	2,187,269	22,980	1,434		3,312	243,782	(240,470)		12/04/2024	
90353T-10-0	UBER TECHNOLOGIES ORD			55,278.000	3,334,369	60.320	3,334,369	3,287,617				(1,411)	650,557	(651,969)		12/04/2024	
90384S-30-3	ULTA BEAUTY ORD			1,342.000	583,676	434.930	583,676	497,405				86,271		86,271		12/04/2024	
907818-10-8	UNION PACIFIC ORD			17,849.000	4,070,286	228.040	4,070,286	4,063,674		24,717		(3,396)	283,789	(287,185)		12/04/2024	
911312-10-6	UNITED PARCEL SERVICE CL B ORD			21,447.000	2,704,467	126.100	2,704,467	2,704,467		1,372			173,084	(173,084)		12/04/2024	
911363-10-9	UNITED RENTAL ORD			1,920.000	1,352,525	704.440	1,352,525	1,336,833		222		4,455	310,257	(305,803)		12/04/2024	
91307C-10-2	UNITED THERAPEUTICS ORD			1,174.000	414,234	352.840	414,234	413,926				309	24,064	(23,756)		12/04/2024	
91324P-10-2	UNITEDHEALTH GRP ORD			27,117.000	13,717,406	505.860	13,717,406	13,665,371		59,694		(9,316)	2,710,718	(2,720,034)		12/04/2024	
91332U-10-1	UNITY SOFTWARE ORD			42.000	944	22.470	944	758				186	44	142		12/04/2024	
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD			1,721.000	308,782	179.420	308,782	306,137		296		1,488	37,657	(36,169)		12/04/2024	
91913Y-10-0	VALERO ENERGY ORD			9,393.000	1,151,488	122.590	1,151,488	1,143,280		672		(1,163)	145,252	(146,415)		12/04/2024	
922475-10-8	VEEVA SYSTEMS ORD			4,445.000	934,561	210.250	934,561	931,596				1,330	84,639	(83,309)		12/04/2024	
92276F-10-0	VENTAS REIT ORD			12,048.000	709,507	58.890	709,507	705,379	5,422	196		986	53,590	(52,603)		12/04/2024	
92338C-10-3	VERALTO ORD			7,131.000	726,292	101.850	726,292	690,830	784	126		6,876	41,828	(34,952)		12/04/2024	
92343E-10-2	VERISIGN ORD			2,603.000	538,717	206.960	538,717	480,842				57,874		57,874		12/04/2024	
92343V-10-4	VERIZON COMMUNICATIONS ORD			123,223.000	4,927,688	39.990	4,927,688	4,916,246		5,612		4,809	457,631	(452,822)		12/04/2024	
92345Y-10-6	VERISK ANALYTICS ORD			4,189.000	1,153,776	275.430	1,153,776	1,146,504		1,713		2,626	71,553	(68,927)		12/04/2024	
92532F-10-0	VERTEX PHARMACEUTICALS ORD			7,492.000	3,017,028	402.700	3,017,028	2,986,045				(587)	454,355	(454,942)		12/04/2024	
92537N-10-8	VERTIV HOLDINGS CL A ORD			10,353.000	1,176,204	113.610	1,176,204	1,165,897		305		10,307	183,247	(172,939)		12/04/2024	
92556H-20-6	PARAMOUNT GLOBAL CL B ORD			6,086.000	63,660	10.460	63,660	63,635	304	14		25	3,917	(3,892)		11/25/2024	
92556V-10-6	VIATRIS ORD			35,179.000	437,979	12.450	437,979	437,447		93		520	24,851	(24,331)		12/04/2024	
925652-10-9	VICI PPTYS ORD			107,100.000	3,128,391	29.210	3,128,391	3,082,963	46,321	127,581		(65,161)	232,520	(297,681)		12/04/2024	
92826C-83-9	VISA CL A ORD			49,055.000	15,503,342	316.040	15,503,342	15,192,351		1,694		253,871	598	253,273		12/04/2024	
92840M-10-2	VISTRA ORD			10,048.000	1,385,318	137.870	1,385,318	1,355,971		2,384		24,142	211,803	(187,661)		12/04/2024	
929042-10-9	VORNADO REALTY REIT ORD			10,371.000	435,997	42.040	435,997	340,969		7,675		68,964	3,077	65,887		11/22/2024	
929160-10-9	VULCAN MATERIALS ORD			3,845.000	989,049	257.230	989,049	983,293		92		1,511	118,168	(116,657)		12/04/2024	
92936U-10-9	W P CAREY REIT ORD			6,557.000	357,225	54.480	357,225	357,225	5,770				14,964	(14,964)		12/04/2024	
92939U-10-6	WEC ENERGY GROUP ORD			9,614.000	904,101	94.040	904,101	902,776		284		1,017	62,382	(61,366)		12/04/2024	
929740-10-8	WABTEC ORD			5,147.000	975,820	189.590	975,820	967,049		50		3,887	58,763	(54,876)		12/04/2024	
931142-10-3	WALMART ORD			129,706.000	11,718,937	90.350	11,718,937	11,587,067	26,914	1,622		119,702	185,840	(66,138)		12/04/2024	
931427-10-8	WALGREEN BOOTS ALLIANCE ORD			21,301.000	198,738	9.330	198,738	188,514		236		10,224	1,331	8,893		12/04/2024	
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD			67,864.000	717,322	10.570	717,322	696,452				20,871	1,484	19,387		12/04/2024	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
94106B-10-1	WASTE CONNECTIONS ORD			7,661.000	1,314,474	171.580	1,314,474	1,313,786		51		402	158,430	(158,028)		12/04/2024	
94106L-10-9	WASTE MANAGEMENT ORD			11,799.000	2,380,920	201.790	2,380,920	2,379,924		8,996		431	285,069	(284,638)		12/04/2024	
941848-10-3	WATERS ORD			1,757.000	651,812	370.980	651,812	647,888				1,449	25,443	(23,994)		12/04/2024	
942622-20-0	WATSCO ORD			1,010.000	478,629	473.890	478,629	475,851		253		1,090	78,168	(77,078)		12/04/2024	
949746-10-1	WELLS FARGO ORD			99,980.000	7,022,595	70.240	7,022,595	6,966,231		2,603		36,523	573,652	(537,130)		12/04/2024	
95040Q-10-4	WELLTOWER ORD			25,609.000	3,227,502	126.030	3,227,502	2,937,056		15,496		277,716	186,667	91,049		12/04/2024	
955306-10-5	WEST PHARM SVC ORD			2,125.000	696,065	327.560	696,065	678,573		27		16,565	476	16,089		12/04/2024	
958102-10-5	WESTERN DIGITAL ORD			10,085.000	601,369	59.630	601,369	599,546				603	120,457	(119,855)		12/04/2024	
960413-10-2	WESTLAKE ORD			1,197.000	137,236	114.650	137,236	137,236		206			17,672	(17,672)		12/04/2024	
962166-10-4	WEYERHAEUSER REIT			21,443.000	603,620	28.150	603,620	603,620		3,177			79,250	(79,250)		12/04/2024	
969457-10-0	WILLIAMS ORD			35,849.000	1,940,148	54.120	1,940,148	1,925,607		17,714		9,278	129,326	(120,048)		12/04/2024	
969904-10-1	WILLIAMS SONOMA ORD			3,683.000	682,018	185.180	682,018	653,995		46		28,023	1,932	26,091		12/04/2024	
98138H-10-1	WORKDAY CL A ORD			6,209.000	1,602,108	258.030	1,602,108	1,588,723				(2,037)	67,016	(69,053)		12/04/2024	
983134-10-7	WYNN RESORTS ORD			2,886.000	248,658	86.160	248,658	247,701		43		(183)	20,048	(20,231)		12/04/2024	
98389B-10-0	XCEL ENERGY ORD			16,589.000	1,120,089	67.520	1,120,089	1,118,376		74		1,554	64,355	(62,801)		12/04/2024	
98419M-10-0	XYLEM ORD			7,080.000	821,422	116.020	821,422	819,978		951		111	75,858	(75,747)		12/04/2024	
988498-10-1	YUM BRANDS ORD			8,304.000	1,114,065	134.160	1,114,065	1,114,065		4,104			31,672	(31,672)		12/04/2024	
989207-10-5	ZEBRA TECHNOLOGIES CL A ORD			1,463.000	565,040	386.220	565,040	560,169				4,871	25,692	(20,821)		12/04/2024	
98954M-20-0	ZILLOW GROUP CL C ORD			4,522.000	334,854	74.050	334,854	331,855				1,329	44,386	(43,056)		12/04/2024	
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD			6,329.000	668,532	105.630	668,532	668,438	1,519			94	31,176	(31,082)		12/04/2024	
989701-10-7	ZIONS BANCORPORATION ORD			19.000	1,031	54.250	1,031	976		3		21	86	(66)		12/04/2024	
98978V-10-3	ZOETIS CL A ORD			13,250.000	2,158,823	162.930	2,158,823	2,157,840		104		(2,066)	180,921	(182,987)		12/04/2024	
98980G-10-2	ZSCALER ORD			2,627.000	473,937	180.410	473,937	470,314				(2,181)	74,492	(76,673)		12/04/2024	
98980L-10-1	ZOOM COMMUNICATIONS CL A ORD			7,103.000	579,676	81.610	579,676	577,600				2,075	26,200	(24,124)		12/04/2024	
E2R41M-10-4	CELLNEX TELECOM ORD		B	29,087.000	918,949	30.510	918,949	969,146					179,974	(179,974)	(50,197)	10/17/2024	
F61573-10-5	MERCIALYS REIT ORD		B	26,473.000	277,143	10.110	277,143	289,476					23,008	(23,008)	(12,333)	07/29/2024	
F95094-58-1	UNIBAIL RODAMCO WE STAPLED UNT		B	12,259.000	923,122	72.720	923,122	940,917		6,755		29,393	34,032	(4,639)	(45,852)	10/17/2024	
G0176J-10-9	ALLEGION ORD		C	2,368.000	309,450	130.680	309,450	308,840		1,157		611	24,832	(24,222)		12/04/2024	
G0250X-10-7	AMCOR ORD		C	42,451.000	399,464	9.410	399,464	399,464		133			44,704	(44,704)		12/04/2024	
G0403H-10-8	AON CL A ORD		C	5,841.000	2,097,854	359.160	2,097,854	2,093,654		121		3,134	166,666	(163,532)		12/04/2024	
G0450A-10-5	ARCH CAPITAL GROUP ORD		C	11,159.000	1,030,534	92.350	1,030,534	1,011,412		1,765		6,382	80,564	(74,182)		12/04/2024	
G1151C-10-1	ACCENTURE CL A ORD		C	18,295.000	6,435,998	351.790	6,435,998	6,408,193		1,574		284	179,596	(179,313)		12/04/2024	
G25508-10-5	CRH PUBLIC LIMITED ORD		C	20,234.000	1,872,050	92.520	1,872,050	1,867,793		270		4,257	205,974	(201,717)		12/04/2024	
G29183-10-3	EATON ORD		C	11,626.000	3,858,321	331.870	3,858,321	3,821,056		698		16,480	517,638	(501,157)		12/04/2024	
G3223R-10-8	EVEREST GROUP ORD		C	1,397.000	506,357	362.460	506,357	498,761		2,272		346	31,896	(31,550)		12/04/2024	
G3265R-10-7	APTIV ORD		C	7,816.000	472,712	60.480	472,712	442,776				29,935		29,935		12/18/2024	
G3643J-10-8	FLUTTER ENTERTAINMENT ORD		D	5,241.000	1,354,536	258.450	1,354,536	1,351,926				2,610	96,831	(94,221)		12/04/2024	
G3910J-17-9	GSK ORD		B	0.000		13.415										07/19/2022	
G4273Q-20-6	HAMMERSON REIT ORD		B	44,016.000	154,131	2.796	154,131	148,871		6,076		(1,512)	1,360	(2,872)	(3,186)	07/29/2024	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD		C	19,644.000	1,550,501	78.930	1,550,501	1,547,241	7,268	155		2,235	91,736	(89,501)		12/04/2024	
G54950-10-3	LINDE ORD		C	14,050.000	5,882,314	418.670	5,882,314	5,862,071		15,745		2,348	527,919	(525,570)		12/04/2024	
G5960L-10-3	MEDTRONIC ORD		C	37,917.000	3,028,810	79.880	3,028,810	3,020,431	26,542	1,849		(1,663)	214,397	(216,059)		12/04/2024	
G77009Q-10-4	ROYALTY PHARMA CL A ORD			11,718.000	298,926	25.510	298,926	298,926		80			9,699	(9,699)		12/04/2024	
G77733-10-6	SAFESTORE HOLDINGS REIT		B	48,033.000	387,408	6.440	387,408	399,789					96,477	(96,477)	(12,381)	07/30/2024	
G7997R-10-3	SEAGATE TECHNOLOGY HOLDINGS ORD		C	6,139.000	529,857	86.310	529,857	524,297	4,420	462		155	84,795	(84,640)		12/04/2024	
G7S00T-10-4	PENTAIR ORD		C	4,822.000	485,286	100.640	485,286	485,213				73	38,250	(38,178)		12/04/2024	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
G8267P-10-8	SMURFIT WESTROCK ORD		C	15,204.000	818,887	53.860	818,887	816,288		85		2,599	24,925	(22,326)		12/04/2024	
G8473T-10-0	STERIS ORD		C	2,927.000	601,674	205.560	601,674	601,539		111		(352)	31,803	(32,155)		12/04/2024	
G87052-10-9	TE CONNECTIVITY ORD		C	8,523.000	1,218,533	142.970	1,218,533	1,214,033		226		4,500	71,679	(67,179)		12/04/2024	
G8994E-10-3	TRANE TECHNOLOGIES ORD		C	6,528.000	2,411,117	369.350	2,411,117	2,377,762		5,743		12,921	304,543	(291,622)		12/04/2024	
G96629-10-3	WILLIS TOWERS WATSON ORD		C	3,192.000	999,862	313.240	999,862	986,714	2,809	244		5,043	22,627	(17,584)		12/04/2024	
H11356-10-4	BUNGE GLOBAL ORD			4,146.000	322,393	77.760	322,393	322,393		71			44,801	(44,801)		12/04/2024	
H1467J-10-4	CHUBB ORD		C	11,521.000	3,183,252	276.300	3,183,252	3,142,526	10,484	772		10,965	118,558	(107,593)		12/04/2024	
H2906T-10-9	GARMIN ORD		C	4,523.000	932,914	206.260	932,914	929,580		3,416		3,334	35,182	(31,848)		12/04/2024	
N20944-10-9	CNH INDUSTRIAL ORD		C	27,086.000	306,884	11.330	306,884	306,634				250	29,834	(29,584)		12/04/2024	
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD		C	7,750.000	575,593	74.270	575,593	573,021		7,986		(2,476)	56,151	(58,627)		12/04/2024	
N6596X-10-9	NXP SEMICONDUCTORS ORD		C	7,506.000	1,560,122	207.850	1,560,122	1,550,769	7,611	534		(3,384)	155,348	(158,731)		12/04/2024	
V7780T-10-3	ROYAL CARIBBEAN GROUP ORD			7,099.000	1,637,668	230.690	1,637,668	1,615,852	3,904	45		11,466	96,070	(84,603)		12/04/2024	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,724,581,094	XXX	1,724,581,094	1,667,791,049	1,137,880	6,923,260		44,613,781	81,217,279	(36,603,498)	(123,950)	XXX	XXX
000000-00-0	Massachusetts Trust			559.052	56,675	101.377	56,675	55,905				770		770		10/30/2024	
00085Q-11-8	ACBL HOLDING CORP			14,523.000	653,535	45.000	653,535	526,164								08/20/2021	
00085Q-16-7	ACBL HOLDING CORP			33,709.000	2,022,540	60.000	2,022,540	873,042								08/20/2021	
00085Q-18-3	ACBL HOLDING CORP			101,127.000	63,204	0.625	63,204	63,204		63,204						10/31/2024	
00085Q-20-9	ACBL HOLDING CORP			13,817.000	621,765	45.000	621,765	207,255								09/14/2021	
20364@-10-6	THE COMMUNITY DEVELOPMENT TRUST, INC.			348,260.000	12,899,550	37.040	12,899,550	4,411,124		646,142		(205,473)		(205,473)		01/26/2024	
434990-71-9	HOLLANDER PRT CRP WTS 13SEP24 REST			766.000		0.000										08/20/2021	
BA50B3-JU-2	INTERNATIONAL AUTOMOTIVE COMPONENT			5,114,824.000		0.000										09/14/2021	
BA50H0-A6-4	CMIA PEARL LIMITED		C	19,850,000.000		0.000										08/02/2021	
BA50H9-LZ-9	QLIK PARENT INC. (COMMON STOCK B)			5,755,027.150	23,038,870	4.003	23,038,870	10,263,325				9,461,035		9,461,035		07/01/2021	
BA50HA-M2-8	CP OPCO COMMON STOCK BLS			92.000		0.000										08/31/2016	
BA50PR-WM-7	MILLENNIUM LENDER CLAIM TRUSTAGRMT			0.010		0.000										12/15/2015	
BA50PR-WP-0	MILLENNIUM CORP. CLAIM TRUSTAGRMT			0.010		0.000										12/15/2015	
BA5Q06-XT-6	CONREX RESID PTY GROUP REIT II			3,809,524.000	42,142,554	11.062	42,142,554	12,003,321				2,616,681		2,616,681		07/01/2021	
BA5QQW-JW-8	GCR HOLDINGS INC COMMON STOCK			21,129,503.000		0.000		1								07/01/2021	
BA5QSV-AB-3	SIGMUND INTERNATIONAL S.A.		B	441,905,900.000	16,345,242	0.036	16,345,242	38,393,910				(24,330,120)		(24,330,120)	(2,246,958)	07/01/2021	
BA5QVD-CC-5	JP ACQUISITION CORP.			8,750.000		0.000						6,954,175		6,954,175		07/01/2021	
BA5QXP-E9-1	COUNTRY FRESH HOLDINGS LLC			4,608.320		0.000										04/29/2019	
BA5QZG-5V-0	MANX TELECOM CO-INVEST_KELION HOLD		B	2,305,795.000	42,906,918	14.858	42,906,918	22,417,840		656,468		4,982,895		4,982,895	(415,214)	09/03/2019	
BA5QZK-5Z-2	EASTLAND ESTATE LMT PROJ MAUI		D	16,293,576.000	730,767	0.045	730,767	5,201,260				(1,841,989)		(1,841,989)		09/30/2019	
BA5QZK-60-8	EASTLAND ESTATE PROJ MAUI CLASS B		D	2,472,094.000	2,341,839	0.947	2,341,839	2,295,092				123,135		123,135		09/30/2019	
BA5150-LU-3	ALHAMBRA HOLDCO LTD (CLASS B ORD)		B	701,238.000	19,365,373	26.669	19,365,373	12,729,484				1,032,877		1,032,877	(555,965)	12/28/2020	
BA5178-AU-3	AURELIUS EUROPEAN OPPORTUNITIES IV		B	8,941.179	37,321,304	4,030.992	37,321,304	1,534,354				16,752,596		16,752,596	(106,583)	09/05/2024	
BA519C-08-2	QUEENSLAND CITRUS PTY LTD COMMON		C	6,849,010.870	1,771,223	0.259	1,771,223	6,849,011				(105,406)		(105,406)		12/19/2023	
BA519K-J4-3	KP I WENGEN SARL		B	6,286,894.610	8,831,639	1.357	8,831,639	7,331,030				563,895		563,895	(430,036)	06/27/2024	
BA51EC-5L-2	GAVEL POOLING S.A.R.L. COMMON		B	8,784,205.000	5,808,188	0.639	5,808,188	2,649,383				1,607,965		1,607,965	(184,501)	01/30/2023	
BA51H2-MD-0	GENERATE CAPITAL PBC			851,063.000	41,599,959	48.880	41,599,959	39,999,961				1,191		1,191		11/15/2023	
BA51HN-FA-8	MARBLE HOLDCO LIMITED		B	7,607,128.000	12,750,635	1.619	12,750,635	9,608,400				2,741,263		2,741,263	(622,350)	02/15/2023	
BA51HU-Z5-1	GENERATE CAPITAL PBC WARRANTS			37,836.000		0.000										11/15/2023	
BA51JJ-J5-2	RAPTOR AGGREGATOR S.A.R.L.			142,500.000	15,912,720	111.668	15,912,720	12,913,150				312,234		312,234		04/28/2023	
BA51MX-M6-1	Common Equity Air Methods Corporation			37,840.000	1,286,560	34.000	1,286,560	1,110,226				176,334		176,334		01/01/2024	
BA51RM-0U-1	PARTNERS GRP RE SECNDRY 2009 TRUST		B	5,116,783.000	4,140,953	0.646	4,140,953	4,200,845				(26)	2,267,280	(2,267,306)	(59,866)	06/28/2024	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
BRSCLN-WR-6	PRIME INFRASTRUCTURE GROUP		B	24,962.000		0.000										06/08/2010	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					292,612,014	XXX	292,612,014	195,637,287		1,365,815		20,844,033	2,267,280	18,576,753	(4,621,474)	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					2,017,193,108	XXX	2,017,193,108	1,863,428,336	1,137,880	8,289,075		65,457,814	83,484,559	(18,026,745)	(4,745,424)	XXX	XXX
78462F-10-3	SPDR S&P 500			1,012,924.000	593,654,498	586.080	593,654,498	588,271,494	1,905,392	261,795		4,485,654	13,322,286	(8,836,631)		12/31/2024	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					593,654,498	XXX	593,654,498	588,271,494	1,905,392	261,795		4,485,654	13,322,286	(8,836,631)		XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					593,654,498	XXX	593,654,498	588,271,494	1,905,392	261,795		4,485,654	13,322,286	(8,836,631)		XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts						XXX										XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds						XXX										XXX	XXX
464285-20-4	ISHARES:GOLD TRUST			20,202.000	1,000,201	49.510	1,000,201	1,000,201					1,818	(1,818)		12/31/2024	
464287-15-0	ISHARES:CORE S&P TOT USM			137,780.000	17,721,264	128.620	17,721,264	17,069,050		59,874		652,213	30,947	621,266		12/31/2024	
464287-18-4	ISHARES:CHINA LARGE CP			64,000.000	1,948,160	30.440	1,948,160	1,948,160		28,870			205,345	(205,345)		11/01/2024	
464287-23-4	ISHARES:MSCI EM MKTS			715.000	29,901	41.820	29,901	27,454		727		2,447		2,447		01/31/2024	
464287-40-8	ISHARES:S&P 500 VAL			25,620.000	4,890,346	190.880	4,890,346	4,756,036		49,588		134,310	109,456	24,854		11/22/2024	
464287-46-5	ISHARES:MSCI EAFE			909.000	68,729	75.610	68,729	68,191		2,227		539		539		01/31/2024	
464287-49-9	ISHARES:RUSS MID-CAP			11,050.000	976,820	88.400	976,820	976,820		3,568			4,862	(4,862)		10/29/2024	
464287-52-3	ISHARES:SEMICONDUCTOR			2,500.000	538,725	215.490	538,725	513,825		2,276		24,900		24,900		08/05/2024	
464287-58-0	ISHARES:US CNSMR DISC			3,200.000	307,648	96.140	307,648	286,272		305		21,376		21,376		11/05/2024	
464287-59-8	ISHARES:RUSS 1000 VL ETF			3,050.000	564,647	185.130	564,647	564,647		2,987			31,321	(31,321)		11/12/2024	
464287-61-4	ISHARES:RUSS 1000 GR			3,350.000	1,345,293	401.580	1,345,293	1,255,848		3,293		89,445		89,445		09/24/2024	
464287-69-7	ISHARES:US UTL			7,300.000	702,333	96.210	702,333	641,524		12,725		60,809	24,163	36,646		06/05/2024	
464287-76-2	ISHARES:US HLTHCR			19,172.000	1,117,152	58.270	1,117,152	1,117,152		2,993			100,350	(100,350)		12/20/2024	
464287-81-2	ISHARES:US CNSMR STAPLES			7,600.000	498,484	65.590	498,484	498,484		7,855			46,588	(46,588)		09/10/2024	
464288-52-1	ISHARES:CORE US REIT			4,392.000	251,706	57.310	251,706	228,208		7,167		23,497		23,497		01/31/2024	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds					31,961,408	XXX	31,961,408	30,951,872		184,455		1,009,536	554,851	454,685		XXX	XXX
02002#-10-0	ALLSTATE INSURANCE COMPANY OF CANADA			12,228.000	940,981,101	87,400.380	940,981,101	211,466,492		88,459,885		38,935,869		38,935,869		05/31/2000	
02004@-10-0	ALLSTATE TEXAS LLOYD'S, INC.			2,001,000.000	2,359,773	1.180	2,359,773	2,360,773								05/31/1988	
02008#-10-4	CASTLE KEY INSURANCE COMPANY			25,000.000	168,128,932	5,354.550	168,128,932	998,446,647				70,668,424		70,668,424		12/29/2006	
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY			42,000.000	448,334,404	10,307.340	448,334,404	481,730,439				(20,359,561)		(20,359,561)		12/18/2006	
02013#-10-7	ALLSTATE NORTH AMERICAN INSURANCE CO			70,000.000	19,131,782	271.830	19,131,782	17,900,000				422,970		422,970		07/02/2001	
02015#-10-5	ALLSTATE FINANCIAL CORPORATION			1,000.000	989	0.990	989	1,000								02/22/2002	
24420#-10-8	ALLSTATE VEHICLE & PROPERTY INSURANCE CO			25,000.000	51,060,910	2,066.370	51,060,910	64,487,321		1,540,000		(1,010,715)		(1,010,715)		12/01/2006	
66046@-10-5	NORTH LIGHT SPECIALTY INSURANCE			75,000.000	121,087,114	1,461.380	121,087,114	48,500,000		18,150,000		12,686,769		12,686,769		05/26/2009	
66383@-10-6	NORTHBROOK INDEMNITY COMPANY			42,000.000	55,741,939	1,325.410	55,741,939	45,491,465				607,892		607,892		12/01/2006	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					1,806,826,944	XXX	1,806,826,944	1,870,384,137		108,149,885		101,951,649		101,951,649		XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					1,806,826,944	XXX	1,806,826,944	1,870,384,137		108,149,885		101,951,649		101,951,649		XXX	XXX
5989999999 - Total Common Stocks					4,449,635,959	XXX	4,449,635,959	4,353,035,839	3,043,273	116,885,210		172,904,653	97,361,696	75,542,958	(4,745,424)	XXX	XXX
5999999999 - Total Preferred and Common Stocks					4,556,415,631	XXX	4,556,415,631	4,398,309,850	3,307,323	119,874,614		182,752,443	97,361,696	85,390,748	(5,331,467)	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$ .....
1B	2A ...$	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912810-PT-9	UNITED STATES TREASURY		09/06/2024	BMO Capital Markets		47,665,407	43,226,900	139,489
912810-QA-9	UNITED STATES TREASURY		10/31/2024	Various		2,080,457	2,241,200	29,877
912810-QQ-4	UNITED STATES TREASURY		09/06/2024	BNP Paribas		19,901,376	18,851,300	262,215
912810-RH-3	UNITED STATES TREASURY		11/13/2024	Various		951,514	1,182,500	7,785
912810-RP-5	UNITED STATES TREASURY		09/06/2024	BNP Paribas		29,890,574	35,549,300	339,071
912810-RQ-3	UNITED STATES TREASURY		12/04/2024	Barclays Capital, Inc.		7,269,922	10,000,000	76,087
912810-RU-4	UNITED STATES TREASURY		08/30/2024	Morgan Stanley		19,645,700	24,852,000	215,513
912810-RY-6	UNITED STATES TREASURY		12/04/2024	Various		33,372,188	42,720,600	151,326
912810-SH-2	UNITED STATES TREASURY		11/26/2024	Barclays Capital, Inc.		14,872,656	20,000,000	19,061
912810-SJ-8	UNITED STATES TREASURY		11/26/2024	Various		38,153,367	55,641,000	181,652
912810-SW-9	UNITED STATES TREASURY		12/04/2024	Deutsche Bank		10,630,078	15,000,000	85,598
912810-SY-5	UNITED STATES TREASURY		11/26/2024	BMO Capital Markets		8,850,469	12,000,000	8,950
912810-TB-4	UNITED STATES TREASURY		09/06/2024	BNYM/HSBC US		19,950,493	31,358,300	186,936
912810-TU-2	UNITED STATES TREASURY		11/26/2024	Various		50,545,675	50,183,500	385,676
912810-TV-0	UNITED STATES TREASURY		11/26/2024	Various		45,982,320	42,942,100	409,630
912810-TW-8	UNITED STATES TREASURY		09/06/2024	BMO Capital Markets		29,753,848	27,352,000	413,067
912810-TX-6	UNITED STATES TREASURY		11/26/2024	Various		54,953,227	56,045,900	384,380
912810-TZ-1	UNITED STATES TREASURY		05/15/2024	Various		19,981,132	20,291,000	228,274
912810-UA-4	UNITED STATES TREASURY		11/26/2024	Various		45,109,157	42,016,000	420,254
912810-UB-2	UNITED STATES TREASURY		09/06/2024	BMO Capital Markets		29,763,485	27,826,500	409,174
912810-UC-0	UNITED STATES TREASURY		11/26/2024	Various		265,699,590	275,474,500	2,487,793
912810-UD-8	UNITED STATES TREASURY		11/26/2024	Various		33,831,481	35,235,300	227,488
912810-UE-6	UNITED STATES TREASURY		12/31/2024	Various		326,743,984	327,000,000	1,117,914
912810-UF-3	UNITED STATES TREASURY		12/31/2024	Various		58,344,837	57,323,000	190,558
912828-6B-1	UNITED STATES TREASURY		12/18/2024	Various		1,994,567	2,112,500	8,545
912828-V9-8	UNITED STATES TREASURY		12/18/2024	Various		4,925,021	5,154,700	36,106
912828-Y9-5	UNITED STATES TREASURY		12/18/2024	Morgan Stanley		739,742	769,000	5,525
912828-YS-3	UNITED STATES TREASURY		06/14/2024	Various		29,989,751	33,957,500	53,289
91282C-AE-1	UNITED STATES TREASURY		05/13/2024	Various		14,986,571	18,948,200	28,956
91282C-AV-3	UNITED STATES TREASURY		09/06/2024	Various		75,028,771	88,070,200	245,005
91282C-BL-4	UNITED STATES TREASURY		12/11/2024	TD SECURITIES FI		882,890	1,054,000	3,834
91282C-CB-5	UNITED STATES TREASURY		09/06/2024	Goldman Sachs & Co.		52,750,071	59,709,300	308,485
91282C-DJ-7	UNITED STATES TREASURY		11/06/2024	Various		54,260,568	63,182,200	278,294
91282C-DY-4	UNITED STATES TREASURY		12/04/2024	Deutsche Bank		17,200,000	20,000,000	114,130
91282C-EP-2	UNITED STATES TREASURY		09/06/2024	Various		74,643,369	78,535,300	717,862
91282C-FF-3	UNITED STATES TREASURY		09/06/2024	Various		75,164,834	80,027,700	149,508
91282C-FJ-5	UNITED STATES TREASURY		08/30/2024	CITADEL		48,587,891	50,000,000	12,949
91282C-FL-0	UNITED STATES TREASURY		09/10/2024	JP Morgan		59,086,184	58,129,700	1,006,152
91282C-FQ-9	UNITED STATES TREASURY		01/01/2024	Unknown		(9,981,817)	(10,000,000)	(74,519)
91282C-FT-3	UNITED STATES TREASURY		08/30/2024	CITADEL		73,905,923	73,099,800	1,001,149
91282C-GJ-4	UNITED STATES TREASURY		10/16/2024	CITADEL		19,646,875	20,000,000	148,370
91282C-GL-9	UNITED STATES TREASURY		12/18/2024	Deutsche Bank		633,416	635,900	8,709
91282C-GM-7	UNITED STATES TREASURY		08/30/2024	Various		74,654,620	76,740,100	138,674
91282C-GS-4	UNITED STATES TREASURY		09/10/2024	Various		59,171,671	58,867,100	953,217
91282C-HC-8	UNITED STATES TREASURY		09/06/2024	Various		94,724,741	98,167,900	855,916
91282C-HF-1	UNITED STATES TREASURY		08/30/2024	BNYM/HSBC US		59,338,902	59,434,200	578,509
91282C-HT-1	UNITED STATES TREASURY		08/30/2024	Various		74,676,077	74,788,400	149,628
91282C-HW-4	UNITED STATES TREASURY		08/01/2024	Deutsche Bank		25,250,942	25,001,900	434,391
91282C-JJ-1	UNITED STATES TREASURY		08/30/2024	Various		69,067,878	66,558,500	896,695
91282C-JQ-5	UNITED STATES TREASURY		08/12/2024	Various		29,953,693	30,027,000	134,632
91282C-JW-2	UNITED STATES TREASURY		02/07/2024	JP Morgan		24,960,938	25,000,000	21,978
91282C-JX-0	UNITED STATES TREASURY		08/01/2024	JP Morgan		50,546,170	50,207,900	10,915
91282C-JZ-5	UNITED STATES TREASURY		08/30/2024	Various		98,998,544	99,349,200	418,343
91282C-KC-4	UNITED STATES TREASURY		07/31/2024	Various		325,609,719	324,481,700	1,497,915
91282C-KF-7	UNITED STATES TREASURY		04/16/2024	Various		29,722,247	30,713,200	58,846

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
91282C-KN-0	UNITED STATES TREASURY		05/29/2024	Various		180,420,655	180,248,500	592,168
91282C-KQ-3	UNITED STATES TREASURY		10/03/2024	Various		101,932,721	98,499,500	1,131,984
91282C-KT-7	UNITED STATES TREASURY		07/31/2024	BNYM/HSBC US		24,989,677	24,456,600	186,431
91282C-KU-4	UNITED STATES TREASURY		09/06/2024	Goldman Sachs & Co.		99,162,030	93,468,900	1,192,942
91282C-KW-0	UNITED STATES TREASURY		08/30/2024	Morgan Stanley		74,324,380	72,386,300	543,389
91282C-KX-8	UNITED STATES TREASURY		07/16/2024	BNYM/HSBC US		27,038,380	26,831,900	52,679
91282C-LC-3	UNITED STATES TREASURY		08/30/2024	Various		31,774,628	31,377,300	113,786
91282C-LD-1	UNITED STATES TREASURY		07/31/2024	JP Morgan		50,382,813	50,000,000	5,605
91282C-LF-6	UNITED STATES TREASURY		12/04/2024	Various		89,195,433	88,634,200	366,548
91282C-LK-5	UNITED STATES TREASURY		09/13/2024	Various		80,126,575	79,581,500	92,579
91282C-LL-3	UNITED STATES TREASURY		09/30/2024	Morgan Stanley		9,950,000	10,000,000	14,917
91282C-LN-9	UNITED STATES TREASURY		10/11/2024	Various		62,858,125	64,000,000	73,846
91282C-LQ-2	UNITED STATES TREASURY		10/31/2024	CITADEL		198,640,625	200,000,000	361,951
91282C-LR-0	UNITED STATES TREASURY		11/25/2024	Various		691,016,404	693,558,700	1,224,791
91282C-LW-9	UNITED STATES TREASURY		12/31/2024	Various		920,223,326	924,566,200	1,484,767
91282C-LY-5	UNITED STATES TREASURY		12/31/2024	Various		201,801,753	201,997,300	451,377
91282C-LZ-2	UNITED STATES TREASURY		12/31/2024	Various		181,352,865	181,841,800	222,453
91282C-MA-6	UNITED STATES TREASURY		12/31/2024	TD SECURITIES FI		4,997,341	5,054,400	18,902
91282C-MB-4	UNITED STATES TREASURY		12/31/2024	Various		399,695,714	402,724,600	181,214
91282C-MD-0	UNITED STATES TREASURY		12/30/2024	Various		999,625,001	1,000,000,000	
912833-XZ-8	UNITED STATES TREASURY		11/14/2024	Bank of America Merrill Lynch		8,181,972	10,800,000	
0109999999. Subtotal - Bonds - U.S. Governments						7,262,754,125	7,377,063,700	26,892,104
13063E-CL-8	CALIFORNIA ST		08/28/2024	Bank of America Merrill Lynch		16,275,509	13,965,000	
13063E-DE-3	CALIFORNIA ST		08/28/2024	Bank of America Merrill Lynch		10,367,640	9,000,000	
13063E-DF-0	CALIFORNIA ST		08/28/2024	Bank of America Merrill Lynch		29,136,250	25,000,000	
419792-P4-2	HAWAII ST		12/05/2024	Bank of America Merrill Lynch		7,930,000	7,930,000	
419792-P8-3	HAWAII ST		12/05/2024	Bank of America Merrill Lynch		3,879,905	3,780,000	
419792-P9-1	HAWAII ST		12/05/2024	Bank of America Merrill Lynch		7,342,139	7,055,000	
452153-HX-0	ILLINOIS ST		05/08/2024	Jefferies		10,000,000	10,000,000	
452153-JJ-9	ILLINOIS ST		05/08/2024	Jefferies		1,047,020	1,000,000	
452153-JK-6	ILLINOIS ST		05/08/2024	Jefferies		531,185	500,000	
452153-JL-4	ILLINOIS ST		05/08/2024	Jefferies		538,475	500,000	
452153-JM-2	ILLINOIS ST		05/08/2024	Jefferies		240,033	220,000	
452153-JN-0	ILLINOIS ST		05/08/2024	Jefferies		552,355	500,000	
452153-JQ-3	ILLINOIS ST		05/08/2024	Jefferies		947,722	840,000	
452153-JR-1	ILLINOIS ST		05/08/2024	Jefferies		569,730	500,000	
452153-JS-9	ILLINOIS ST		05/08/2024	Jefferies		2,360,679	2,085,000	
452153-JT-7	ILLINOIS ST		05/08/2024	Jefferies		5,634,150	5,000,000	
452153-JU-4	ILLINOIS ST		05/08/2024	Jefferies		3,353,730	3,000,000	
452153-JW-0	ILLINOIS ST		05/08/2024	Jefferies		2,211,120	2,000,000	
452153-JX-8	ILLINOIS ST		05/08/2024	Jefferies		2,737,775	2,500,000	
452153-JY-6	ILLINOIS ST		05/08/2024	Jefferies		3,262,050	3,000,000	
452153-JZ-3	ILLINOIS ST		05/08/2024	Jefferies		3,323,280	3,000,000	
452153-KA-6	ILLINOIS ST		05/08/2024	Jefferies		2,749,950	2,500,000	
452153-KB-4	ILLINOIS ST		05/08/2024	Jefferies		2,732,800	2,500,000	
452153-KC-2	ILLINOIS ST		05/08/2024	Jefferies		2,176,000	2,000,000	
574193-WK-0	MARYLAND ST		06/05/2024	Bank of America Merrill Lynch		92,774,818	82,345,000	
574193-WL-8	MARYLAND ST		06/05/2024	Bank of America Merrill Lynch		28,589,750	25,000,000	
574193-WQ-7	MARYLAND ST		06/06/2024	Morgan Stanley		44,918,409	38,360,000	
574193-WR-5	MARYLAND ST		06/06/2024	JP Morgan		58,174,500	50,000,000	
57582R-5X-0	MASSACHUSETTS (COMMONWEALTH OF)		06/13/2024	Bank of America Merrill Lynch		15,179,033	13,275,000	189,906
57582T-AJ-1	MASSACHUSETTS COMMONWEALTH		09/05/2024	Bank of America Merrill Lynch		17,135,550	15,000,000	
57582T-AK-8	MASSACHUSETTS COMMONWEALTH		09/05/2024	Bank of America Merrill Lynch		30,527,550	27,000,000	
641462-SL-1	NEVADA ST		11/22/2024	Unknown		2,760,550	2,500,000	7,292
68609U-JN-6	OREGON		04/25/2024	Morgan Stanley		6,000,000	6,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
68609U-JP-1	OREGON		04/25/2024	Morgan Stanley		5,000,000	5,000,000	
68609U-JQ-9	OREGON		04/25/2024	Morgan Stanley		3,500,000	3,500,000	
68609U-JR-7	OREGON		04/25/2024	Morgan Stanley		4,000,000	4,000,000	
68609U-JS-5	OREGON		04/25/2024	Morgan Stanley		2,000,000	2,000,000	
68609U-KY-0	OREGON		04/25/2024	Morgan Stanley		4,886,141	4,370,000	
68609U-KZ-7	OREGON		04/25/2024	Morgan Stanley		2,586,478	2,280,000	
68609U-LA-1	OREGON		04/25/2024	Morgan Stanley		1,716,171	1,520,000	
68609U-LB-9	OREGON		04/25/2024	Morgan Stanley		2,888,012	2,570,000	
93974E-2L-9	WASHINGTON ST		06/26/2024	Bank of America Merrill Lynch		27,183,879	24,090,000	
93974E-2M-7	WASHINGTON ST		06/26/2024	Bank of America Merrill Lynch		28,927,228	25,325,000	
93974E-2Y-1	WASHINGTON ST		06/27/2024	Bank of America Merrill Lynch		27,546,845	24,715,000	
93974E-3B-0	WASHINGTON ST		09/18/2024	BB&T CAPITAL MARKETS		8,378,865	7,465,000	72,576
93974E-5H-5	WASHINGTON ST		10/31/2024	Bank of America Merrill Lynch		11,281,900	10,000,000	
93974E-5J-1	WASHINGTON ST		10/31/2024	Bank of America Merrill Lynch		5,174,215	4,550,000	
93974E-5K-8	WASHINGTON ST		10/31/2024	Bank of America Merrill Lynch		1,877,078	1,640,000	
93974E-5L-6	WASHINGTON ST		10/31/2024	Bank of America Merrill Lynch		2,290,680	2,000,000	
93974E-5M-4	WASHINGTON ST		10/31/2024	Bank of America Merrill Lynch		3,998,960	3,500,000	
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						559,196,108	496,380,000	269,774
05914G-FL-7	BALTIMORE CNTY MD		07/10/2024	Bank of America Merrill Lynch		7,460,843	6,750,000	
05914G-FM-5	BALTIMORE CNTY MD		07/10/2024	Bank of America Merrill Lynch		14,473,592	12,885,000	
05914G-FN-3	BALTIMORE CNTY MD		07/10/2024	Bank of America Merrill Lynch		14,714,668	12,905,000	
05914G-HD-3	BALTIMORE CNTY MD		07/10/2024	Bank of America Merrill Lynch		4,900,959	4,405,000	
05914G-HE-1	BALTIMORE CNTY MD		07/10/2024	Bank of America Merrill Lynch		5,233,706	4,630,000	
05914G-HF-8	BALTIMORE CNTY MD		07/10/2024	Bank of America Merrill Lynch		5,586,523	4,870,000	
164555-EA-8	CHERRY CREEK COLO SCH DIST NO 005 ARAPAH		12/04/2024	RBCD		5,856,850	5,000,000	
164555-EB-6	CHERRY CREEK COLO SCH DIST NO 005 ARAPAH		12/04/2024	RBCD		7,000,260	6,000,000	
164555-EC-4	CHERRY CREEK COLO SCH DIST NO 005 ARAPAH		12/04/2024	RBCD		8,141,070	7,000,000	
164555-ED-2	CHERRY CREEK COLO SCH DIST NO 005 ARAPAH		12/04/2024	RBCD		8,102,360	7,000,000	
194740-SK-3	COLLIN CNTY TEX		11/22/2024	Unknown		3,590,015	3,250,000	43,785
199492-7F-0	COLUMBUS OHIO		06/11/2024	Bank of America Merrill Lynch		7,261,717	6,235,000	5,196
248867-GL-1	DENTON TEX		06/14/2024	Morgan Stanley		10,809,700	10,000,000	
248867-GM-9	DENTON TEX		06/14/2024	Morgan Stanley		10,197,912	9,290,000	
248867-GN-7	DENTON TEX		06/14/2024	Morgan Stanley		10,868,248	9,760,000	
248867-GP-2	DENTON TEX		06/14/2024	Morgan Stanley		11,591,947	10,275,000	
249164-TY-0	DENVER COLO CITY & CNTY		06/04/2024	Morgan Stanley		5,086,004	4,400,000	24,444
25476F-E9-5	DISTRICT COLUMBIA		09/11/2024	SEIBERT		10,106,280	9,000,000	
25476F-F2-9	DISTRICT COLUMBIA		09/11/2024	SEIBERT		13,981,375	12,500,000	
25476F-J2-5	DISTRICT COLUMBIA		10/24/2024	Bank of America Merrill Lynch		10,554,107	9,210,000	29,421
25476F-J3-3	DISTRICT COLUMBIA		10/24/2024	Bank of America Merrill Lynch		27,652,018	23,905,000	76,363
258147-WZ-6	DORCHESTER CNTY S C		10/24/2024	MESIROW FINANCIAL INC.		4,637,410	4,080,000	
349426-JM-9	FORT WORTH TEX		06/04/2024	Bank of America Merrill Lynch		6,191,513	5,475,000	
373046-D9-9	GEORGETOWN TEX INDPT SCH DIST		08/02/2024	Piper Jaffray Co.		2,473,876	2,150,000	
373046-E2-3	GEORGETOWN TEX INDPT SCH DIST		08/02/2024	Piper Jaffray Co.		2,867,750	2,500,000	
373046-E3-1	GEORGETOWN TEX INDPT SCH DIST		08/02/2024	Piper Jaffray Co.		2,287,160	2,000,000	
373046-E4-9	GEORGETOWN TEX INDPT SCH DIST		08/02/2024	Piper Jaffray Co.		1,993,600	1,750,000	
373046-E5-6	GEORGETOWN TEX INDPT SCH DIST		08/02/2024	Piper Jaffray Co.		1,811,568	1,600,000	
373046-F4-8	GEORGETOWN TEX INDPT SCH DIST		08/02/2024	Piper Jaffray Co.		6,484,380	6,000,000	
386280-SP-7	GRAND RAPIDS MICH PUB SCHS		02/09/2024	Stifel, Nicolaus & Co., Inc.		1,555,103	1,410,000	
386280-SQ-5	GRAND RAPIDS MICH PUB SCHS		02/09/2024	Stifel, Nicolaus & Co., Inc.		4,277,208	3,900,000	
386280-SR-3	GRAND RAPIDS MICH PUB SCHS		02/09/2024	Stifel, Nicolaus & Co., Inc.		4,449,812	4,100,000	
414005-2T-4	HARRIS CNTY TEX		07/11/2024	Morgan Stanley		5,047,290	4,500,000	
414005-2U-1	HARRIS CNTY TEX		07/11/2024	Morgan Stanley		4,827,788	4,250,000	
414005-3Q-9	HARRIS CNTY TEX		07/18/2024	Various		7,686,617	6,820,000	
414005-3R-7	HARRIS CNTY TEX		07/11/2024	Morgan Stanley		4,543,800	4,000,000	
544647-JK-7	LOS ANGELES CALIF UNI SCH DIST		09/26/2024	RBCD		13,213,328	11,600,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
54589T-PA-4	LOUDOUN CNTY VA		06/04/2024	JP Morgan		10,981,916	9,480,000	
54589T-PB-2	LOUDOUN CNTY VA		06/04/2024	JP Morgan		10,341,861	8,955,000	
60412A-L7-6	MINNESOTA ST		08/09/2024	Bank of America Merrill Lynch		48,858,228	43,250,000	
60412A-L8-4	MINNESOTA ST		08/07/2024	Bank of America Merrill Lynch		50,389,133	43,755,000	
60412A-P9-8	MINNESOTA ST		08/16/2024	RBCD		20,460,674	17,335,000	
60412A-T4-5	MINNESOTA ST		08/09/2024	JP Morgan		21,938,643	18,620,000	
61334P-HC-0	MONTGOMERY CNTY MD		10/24/2024	Bank of America Merrill Lynch		27,965,715	24,590,000	51,229
64966Q-CB-4	NEW YORK CITY		02/06/2024	SNTRUS3A USA		11,340,871	11,755,000	5,211
720424-F9-6	PIERCE CNTY WASH SCH DIST NO 010 TACOMA		09/25/2024	RBCD		3,055,050	2,700,000	
720424-G2-0	PIERCE CNTY WASH SCH DIST NO 010 TACOMA		09/25/2024	RBCD		3,282,377	2,915,000	
720424-G3-8	PIERCE CNTY WASH SCH DIST NO 010 TACOMA		09/25/2024	RBCD		3,202,313	2,860,000	
720424-G4-6	PIERCE CNTY WASH SCH DIST NO 010 TACOMA		09/25/2024	RBCD		4,697,823	4,250,000	
721799-H9-8	PIMA CNTY ARIZ UNI SCH DIST NO 1 TUCSON		04/11/2024	RBCD		1,997,058	1,750,000	
721799-J5-4	PIMA CNTY ARIZ UNI SCH DIST NO 1 TUCSON		04/11/2024	RBCD		1,884,210	1,700,000	
721799-J6-2	PIMA CNTY ARIZ UNI SCH DIST NO 1 TUCSON		04/11/2024	RBCD		1,874,421	1,700,000	
721799-J7-0	PIMA CNTY ARIZ UNI SCH DIST NO 1 TUCSON		04/11/2024	RBCD		1,926,778	1,750,000	
721799-J8-8	PIMA CNTY ARIZ UNI SCH DIST NO 1 TUCSON		04/11/2024	RBCD		2,191,070	2,000,000	
741702-CC-6	PRINCE GEORGE'S COUNTY		06/05/2024	JP Morgan		13,709,808	11,760,000	
741702-CD-4	PRINCE GEORGE'S COUNTY		06/05/2024	JP Morgan		12,054,184	10,365,000	
741702-CE-2	PRINCE GEORGE'S COUNTY		06/05/2024	JP Morgan		13,278,413	11,520,000	
741702-CU-6	PRINCE GEORGE'S COUNTY		06/13/2024	JP Morgan		8,668,611	7,615,000	
741702-CV-4	PRINCE GEORGE'S COUNTY		06/13/2024	JP Morgan		6,868,006	5,940,000	
763227-W6-8	RICHARDSON TEX		11/22/2024	Unknown		1,341,445	1,235,000	16,638
763227-W7-6	RICHARDSON TEX		11/22/2024	Unknown		1,658,828	1,535,000	20,680
815832-ZS-2	SEGUIN TEX		11/22/2024	RBCD		549,715	500,000	5,625
815832-ZT-0	SEGUIN TEX		11/22/2024	RBCD		1,094,380	1,000,000	11,250
815832-ZX-1	SEGUIN TEX		11/22/2024	RBCD		808,628	750,000	8,438
815832-ZY-9	SEGUIN TEX		04/04/2024	RBCD		3,709,300	3,500,000	16,042
927734-W5-8	VIRGINIA BEACH VA		06/13/2024	JP Morgan		6,764,173	5,900,000	8,194
927734-W8-2	VIRGINIA BEACH VA		06/04/2024	JP Morgan		6,861,051	5,900,000	819
93974E-2A-3	WASHINGTON ST		06/11/2024	Bank of America Merrill Lynch		11,676,324	10,030,000	98,907
93974E-3M-6	WASHINGTON ST		06/27/2024	JP Morgan		6,489,092	5,785,000	
93974E-3N-4	WASHINGTON ST		06/27/2024	JP Morgan		6,595,405	5,795,000	
93974E-3Y-0	WASHINGTON ST		06/27/2024	JP Morgan		10,953,553	9,795,000	
93974E-3Z-7	WASHINGTON ST		06/27/2024	JP Morgan		8,670,192	7,790,000	
93974E-4C-7	WASHINGTON ST		06/27/2024	JP Morgan		13,246,981	12,025,000	
93974E-5Y-8	WASHINGTON ST		10/31/2024	Bank of America Merrill Lynch		11,281,900	10,000,000	
93974E-Z6-6	WASHINGTON ST		07/09/2024	Morgan Stanley		6,249,347	5,535,000	76,106
96023P-QB-4	WESTFIELD-WASHINGTON IND MULTI-SCH BLDG		12/04/2024	Stifel, Nicolaus & Co., Inc.		2,833,725	2,500,000	
96023P-QC-2	WESTFIELD-WASHINGTON IND MULTI-SCH BLDG		12/04/2024	Stifel, Nicolaus & Co., Inc.		2,779,775	2,460,000	
96023P-QD-0	WESTFIELD-WASHINGTON IND MULTI-SCH BLDG		12/04/2024	Stifel, Nicolaus & Co., Inc.		1,776,130	1,550,000	
96023P-QE-8	WESTFIELD-WASHINGTON IND MULTI-SCH BLDG		12/04/2024	Stifel, Nicolaus & Co., Inc.		2,168,869	1,900,000	
96023P-QF-5	WESTFIELD-WASHINGTON IND MULTI-SCH BLDG		12/04/2024	Stifel, Nicolaus & Co., Inc.		2,393,496	2,100,000	
96023P-QG-3	WESTFIELD-WASHINGTON IND MULTI-SCH BLDG		12/04/2024	Stifel, Nicolaus & Co., Inc.		2,439,240	2,150,000	
96023P-QH-1	WESTFIELD-WASHINGTON IND MULTI-SCH BLDG		12/04/2024	Stifel, Nicolaus & Co., Inc.		2,570,928	2,280,000	
96023P-QJ-7	WESTFIELD-WASHINGTON IND MULTI-SCH BLDG		12/04/2024	Stifel, Nicolaus & Co., Inc.		4,469,240	4,000,000	
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						677,867,236	597,985,000	498,349
052414-WG-0	AUSTIN TEX ELEC UTIL SYS REV		11/20/2024	JP Morgan		1,126,400	1,000,000	
052414-WJ-4	AUSTIN TEX ELEC UTIL SYS REV		11/20/2024	JP Morgan		1,782,288	1,605,000	
052414-WK-1	AUSTIN TEX ELEC UTIL SYS REV		11/20/2024	JP Morgan		2,070,619	1,875,000	
052414-WL-9	AUSTIN TEX ELEC UTIL SYS REV		11/20/2024	JP Morgan		1,484,973	1,350,000	
052414-WM-7	AUSTIN TEX ELEC UTIL SYS REV		11/20/2024	JP Morgan		2,749,071	2,515,000	
052414-WN-5	AUSTIN TEX ELEC UTIL SYS REV		11/20/2024	JP Morgan		5,443,850	5,000,000	
120827-DP-2	BURBANK GLENDALE PASADENA ARPT AUTH CALI		05/23/2024	Bank of America Merrill Lynch		2,902,986	2,700,000	
120827-DQ-0	BURBANK GLENDALE PASADENA ARPT AUTH CALI		05/23/2024	Bank of America Merrill Lynch		4,876,020	4,500,000	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
120827-DR-8	BURBANK GLENDALE PASADENA ARPT AUTH CALI		05/23/2024	Bank of America Merrill Lynch		4,362,560	4,000,000	
120827-DS-6	BURBANK GLENDALE PASADENA ARPT AUTH CALI		05/23/2024	Bank of America Merrill Lynch		3,870,344	3,525,000	
120827-DT-4	BURBANK GLENDALE PASADENA ARPT AUTH CALI		05/23/2024	Bank of America Merrill Lynch		4,388,360	4,000,000	
120827-DU-1	BURBANK GLENDALE PASADENA ARPT AUTH CALI		05/23/2024	Bank of America Merrill Lynch		3,827,530	3,500,000	
120827-DV-9	BURBANK GLENDALE PASADENA ARPT AUTH CALI		05/23/2024	Bank of America Merrill Lynch		5,976,410	5,500,000	
120827-DW-7	BURBANK GLENDALE PASADENA ARPT AUTH CALI		05/23/2024	Bank of America Merrill Lynch		2,931,525	2,700,000	
120827-EH-9	BURBANK GLENDALE PASADENA ARPT AUTH CALI		05/23/2024	Bank of America Merrill Lynch		2,000,000	2,000,000	
120827-EJ-5	BURBANK GLENDALE PASADENA ARPT AUTH CALI		05/23/2024	Bank of America Merrill Lynch		2,400,000	2,400,000	
120827-EK-2	BURBANK GLENDALE PASADENA ARPT AUTH CALI		05/23/2024	Bank of America Merrill Lynch		2,000,000	2,000,000	
12677R-EB-9	CABARRUS CNTY N C LTD OBLIG		10/11/2024	Bank of America Merrill Lynch		4,645,240	4,000,000	
12677R-EC-7	CABARRUS CNTY N C LTD OBLIG		10/11/2024	Bank of America Merrill Lynch		1,171,710	1,000,000	
12677R-ED-5	CABARRUS CNTY N C LTD OBLIG		10/11/2024	Bank of America Merrill Lynch		2,910,850	2,500,000	
12677R-EE-3	CABARRUS CNTY N C LTD OBLIG		10/11/2024	Bank of America Merrill Lynch		5,794,250	5,000,000	
12677R-EJ-2	CABARRUS CNTY N C LTD OBLIG		10/11/2024	Bank of America Merrill Lynch		4,409,782	3,890,000	
12677R-EK-9	CABARRUS CNTY N C LTD OBLIG		10/11/2024	Bank of America Merrill Lynch		6,151,677	5,465,000	
12677R-EL-7	CABARRUS CNTY N C LTD OBLIG		10/11/2024	Bank of America Merrill Lynch		4,757,875	4,250,000	
12677R-EM-5	CABARRUS CNTY N C LTD OBLIG		10/11/2024	Bank of America Merrill Lynch		1,953,000	1,750,000	
12677R-FB-8	CABARRUS CNTY N C LTD OBLIG		11/21/2024	Bank of America Merrill Lynch		1,141,590	1,000,000	
12677R-FF-9	CABARRUS CNTY N C LTD OBLIG		11/21/2024	Bank of America Merrill Lynch		1,117,830	1,000,000	
12677R-FG-7	CABARRUS CNTY N C LTD OBLIG		11/21/2024	Bank of America Merrill Lynch		1,265,446	1,140,000	
13032U-T4-0	CALIFORNIA HEALTH FACS FING AUTH REV		05/15/2024	RBCD		25,883,352	24,200,000	
13032U-T8-1	CALIFORNIA HEALTH FACS FING AUTH REV		05/15/2024	RBCD		14,404,260	13,000,000	
13032U-T9-9	CALIFORNIA HEALTH FACS FING AUTH REV		10/30/2024	Various		10,674,933	9,700,000	68,028
13032U-U2-2	CALIFORNIA HEALTH FACS FING AUTH REV		05/15/2024	RBCD		7,486,664	6,800,000	
13032U-U3-0	CALIFORNIA HEALTH FACS FING AUTH REV		05/15/2024	RBCD		3,351,750	3,000,000	
13032U-U4-8	CALIFORNIA HEALTH FACS FING AUTH REV		10/30/2024	Various		5,390,462	4,885,000	49,194
13032U-U5-5	CALIFORNIA HEALTH FACS FING AUTH REV		10/30/2024	Various		5,494,220	5,000,000	46,083
13068X-LH-0	CALIFORNIA ST PUB WKS BRD LEASE REV		04/05/2024	Barclays Capital, Inc.		4,000,000	4,000,000	
13068X-LJ-6	CALIFORNIA ST PUB WKS BRD LEASE REV		04/05/2024	Barclays Capital, Inc.		4,000,000	4,000,000	
13068X-LK-3	CALIFORNIA ST PUB WKS BRD LEASE REV		04/05/2024	Barclays Capital, Inc.		6,000,000	6,000,000	
13068X-LL-1	CALIFORNIA ST PUB WKS BRD LEASE REV		04/05/2024	Barclays Capital, Inc.		3,300,000	3,300,000	
13068X-LM-9	CALIFORNIA ST PUB WKS BRD LEASE REV		04/05/2024	Barclays Capital, Inc.		4,500,000	4,500,000	
153476-JJ-6	CENTRAL FLA EXPWY AUTH SR LIEN REV		07/31/2024	JP Morgan		2,185,020	2,000,000	
153476-JK-3	CENTRAL FLA EXPWY AUTH SR LIEN REV		07/31/2024	JP Morgan		2,214,100	2,000,000	
153476-JL-1	CENTRAL FLA EXPWY AUTH SR LIEN REV		07/31/2024	JP Morgan		11,356,500	10,000,000	
153476-JM-9	CENTRAL FLA EXPWY AUTH SR LIEN REV		07/31/2024	JP Morgan		34,319,100	30,000,000	
16104P-HN-8	CHARLOTTE N C STORM WTR FEE REV		08/23/2024	Wells Fargo		1,778,715	1,500,000	
16104P-HP-3	CHARLOTTE N C STORM WTR FEE REV		08/23/2024	Wells Fargo		6,173,732	5,245,000	
16104P-HU-2	CHARLOTTE N C STORM WTR FEE REV		08/23/2024	Wells Fargo		1,151,330	1,000,000	
16104P-HV-0	CHARLOTTE N C STORM WTR FEE REV		08/23/2024	Wells Fargo		1,637,007	1,430,000	
16104P-HW-8	CHARLOTTE N C STORM WTR FEE REV		08/23/2024	Wells Fargo		1,707,360	1,500,000	
16104P-HX-6	CHARLOTTE N C STORM WTR FEE REV		08/23/2024	Wells Fargo		1,133,610	1,000,000	
16639E-BF-0	CHESTERFIELD CNTY VA ECONOMIC DEV AUTH R		06/06/2024	Wells Fargo		1,375,050	1,250,000	
16639E-BG-8	CHESTERFIELD CNTY VA ECONOMIC DEV AUTH R		06/06/2024	Wells Fargo		1,671,585	1,500,000	
16639E-BH-6	CHESTERFIELD CNTY VA ECONOMIC DEV AUTH R		06/06/2024	Wells Fargo		1,412,650	1,250,000	
16639E-BJ-2	CHESTERFIELD CNTY VA ECONOMIC DEV AUTH R		06/06/2024	Wells Fargo		2,284,540	2,000,000	
16639E-BK-9	CHESTERFIELD CNTY VA ECONOMIC DEV AUTH R		06/06/2024	Wells Fargo		2,310,560	2,000,000	
16639E-BL-7	CHESTERFIELD CNTY VA ECONOMIC DEV AUTH R		06/06/2024	Wells Fargo		4,913,740	4,260,000	
167593-5M-0	CHICAGO ILL O HARE INTL ARPT REV		10/18/2024	JP Morgan		4,683,685	4,410,000	
167593-5P-3	CHICAGO ILL O HARE INTL ARPT REV		10/18/2024	JP Morgan		10,762,100	10,000,000	
167593-5Q-1	CHICAGO ILL O HARE INTL ARPT REV		10/18/2024	JP Morgan		35,721,438	33,080,000	
167593-5R-9	CHICAGO ILL O HARE INTL ARPT REV		10/18/2024	JP Morgan		9,771,660	9,000,000	
167593-5S-7	CHICAGO ILL O HARE INTL ARPT REV		10/18/2024	JP Morgan		10,905,000	10,000,000	
167593-7H-9	CHICAGO ILL O HARE INTL ARPT REV		10/18/2024	JP Morgan		13,360,715	12,580,000	
167593-7K-2	CHICAGO ILL O HARE INTL ARPT REV		10/18/2024	JP Morgan		25,317,840	23,525,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
167593-7L-0	CHICAGO ILL O HARE INTL ARPT REV		10/18/2024	JP Morgan		26,693,892	24,720,000	
167727-G6-7	CHICAGO ILL WASTEWATER TRANSMISSION REV		04/05/2024	LOOP		513,285	500,000	
167727-G8-3	CHICAGO ILL WASTEWATER TRANSMISSION REV		04/05/2024	LOOP		639,588	600,000	
167727-G9-1	CHICAGO ILL WASTEWATER TRANSMISSION REV		04/05/2024	LOOP		734,731	675,000	
167727-H2-5	CHICAGO ILL WASTEWATER TRANSMISSION REV		04/05/2024	LOOP		1,104,670	1,000,000	
167727-H3-3	CHICAGO ILL WASTEWATER TRANSMISSION REV		04/05/2024	LOOP		1,121,260	1,000,000	
167727-H4-1	CHICAGO ILL WASTEWATER TRANSMISSION REV		04/05/2024	LOOP		1,699,440	1,500,000	
167727-H5-8	CHICAGO ILL WASTEWATER TRANSMISSION REV		04/05/2024	LOOP		1,718,385	1,500,000	
167727-H6-6	CHICAGO ILL WASTEWATER TRANSMISSION REV		04/05/2024	LOOP		3,182,410	2,750,000	
167727-H7-4	CHICAGO ILL WASTEWATER TRANSMISSION REV		04/05/2024	LOOP		2,589,548	2,250,000	
167727-H8-2	CHICAGO ILL WASTEWATER TRANSMISSION REV		04/05/2024	LOOP		1,716,930	1,500,000	
167727-H9-0	CHICAGO ILL WASTEWATER TRANSMISSION REV		04/05/2024	LOOP		1,421,850	1,250,000	
167727-J2-3	CHICAGO ILL WASTEWATER TRANSMISSION REV		04/05/2024	LOOP		1,521,261	1,350,000	
167727-J3-1	CHICAGO ILL WASTEWATER TRANSMISSION REV		04/05/2024	LOOP		1,399,825	1,250,000	
167727-J4-9	CHICAGO ILL WASTEWATER TRANSMISSION REV		04/05/2024	LOOP		1,106,860	1,000,000	
167727-J5-6	CHICAGO ILL WASTEWATER TRANSMISSION REV		04/05/2024	LOOP		1,480,383	1,350,000	
167727-J6-4	CHICAGO ILL WASTEWATER TRANSMISSION REV		04/05/2024	LOOP		1,638,510	1,500,000	
167727-J7-2	CHICAGO ILL WASTEWATER TRANSMISSION REV		04/05/2024	LOOP		1,929,904	1,775,000	
167727-J8-0	CHICAGO ILL WASTEWATER TRANSMISSION REV		04/05/2024	LOOP		1,516,298	1,400,000	
167727-K5-4	CHICAGO ILL WASTEWATER TRANSMISSION REV		11/20/2024	CABRA		2,215,900	2,000,000	
167727-K6-2	CHICAGO ILL WASTEWATER TRANSMISSION REV		11/20/2024	CABRA		2,794,575	2,500,000	
167727-K7-0	CHICAGO ILL WASTEWATER TRANSMISSION REV		11/20/2024	CABRA		1,691,895	1,500,000	
167727-K8-8	CHICAGO ILL WASTEWATER TRANSMISSION REV		12/03/2024	CABRA		2,276,510	2,000,000	
167727-K9-6	CHICAGO ILL WASTEWATER TRANSMISSION REV		11/20/2024	CABRA		1,691,010	1,500,000	
167727-L2-0	CHICAGO ILL WASTEWATER TRANSMISSION REV		11/20/2024	CABRA		3,140,256	2,800,000	
167727-L3-8	CHICAGO ILL WASTEWATER TRANSMISSION REV		11/20/2024	CABRA		1,958,303	1,750,000	
167727-L4-6	CHICAGO ILL WASTEWATER TRANSMISSION REV		11/20/2024	CABRA		3,890,670	3,500,000	
167727-L5-3	CHICAGO ILL WASTEWATER TRANSMISSION REV		11/20/2024	CABRA		6,086,960	5,500,000	
194641-BF-2	COLLIER CNTY FLA INDL DEV AUTH HEALTH CA		03/07/2024	JP Morgan		10,000,000	10,000,000	
19648F-XW-9	COLORADO HEALTH FACS AUTH REV		06/11/2024	RBCD		9,565,273	8,750,000	
19648F-XX-7	COLORADO HEALTH FACS AUTH REV		06/05/2024	RBCD		3,305,910	3,000,000	
19648F-XY-5	COLORADO HEALTH FACS AUTH REV		07/17/2024	RBCD		7,040,630	6,250,000	9,931
19648F-XZ-2	COLORADO HEALTH FACS AUTH REV		06/11/2024	RBCD		19,243,475	17,250,000	
19648F-YC-2	COLORADO HEALTH FACS AUTH REV		06/05/2024	RBCD		12,544,023	11,325,000	
20775D-YA-4	CONNECTICUT ST HEALTH & EDL FACS AUTH R		06/05/2024	Barclays Capital, Inc.		8,257,200	7,000,000	
20775D-YE-6	CONNECTICUT ST HEALTH & EDL FACS AUTH R		06/12/2024	Barclays Capital, Inc.		4,037,272	3,800,000	
20775D-YF-3	CONNECTICUT ST HEALTH & EDL FACS AUTH R		06/12/2024	Barclays Capital, Inc.		3,984,197	3,700,000	
20775D-YG-1	CONNECTICUT ST HEALTH & EDL FACS AUTH R		06/12/2024	Barclays Capital, Inc.		3,272,130	3,000,000	
20775D-YH-9	CONNECTICUT ST HEALTH & EDL FACS AUTH R		06/12/2024	Barclays Capital, Inc.		3,312,480	3,000,000	
20775D-YJ-5	CONNECTICUT ST HEALTH & EDL FACS AUTH R		06/12/2024	Barclays Capital, Inc.		2,645,963	2,370,000	
20775D-YK-2	CONNECTICUT ST HEALTH & EDL FACS AUTH R		06/12/2024	Barclays Capital, Inc.		1,655,128	1,465,000	
20775D-YL-0	CONNECTICUT ST HEALTH & EDL FACS AUTH R		06/12/2024	Barclays Capital, Inc.		857,160	750,000	
24916P-MD-6	DENVER COLO CITY & CNTY BRD WTR COMMRS W		09/25/2024	Bank of America Merrill Lynch		3,173,473	2,750,000	
24916P-ME-4	DENVER COLO CITY & CNTY BRD WTR COMMRS W		09/25/2024	Bank of America Merrill Lynch		1,778,765	1,555,000	
24916P-MF-1	DENVER COLO CITY & CNTY BRD WTR COMMRS W		09/25/2024	Bank of America Merrill Lynch		1,932,288	1,700,000	
24916P-MG-9	DENVER COLO CITY & CNTY BRD WTR COMMRS W		09/25/2024	Bank of America Merrill Lynch		1,360,716	1,200,000	
24916P-MH-7	DENVER COLO CITY & CNTY BRD WTR COMMRS W		09/25/2024	Bank of America Merrill Lynch		6,192,120	5,500,000	
24916P-MJ-3	DENVER COLO CITY & CNTY BRD WTR COMMRS W		09/25/2024	Bank of America Merrill Lynch		4,769,648	4,250,000	
24916P-MK-0	DENVER COLO CITY & CNTY BRD WTR COMMRS W		09/25/2024	Bank of America Merrill Lynch		5,803,460	5,200,000	
29270C-5S-0	ENERGY NORTHWEST WASH ELEC REV		06/04/2024	Piper Jaffray Co.		6,118,996	5,290,000	9,551
29270C-5T-8	ENERGY NORTHWEST WASH ELEC REV		04/24/2024	JP Morgan		17,079,300	15,000,000	
29270C-5U-5	ENERGY NORTHWEST WASH ELEC REV		04/24/2024	JP Morgan		16,969,350	15,000,000	
29270C-5V-3	ENERGY NORTHWEST WASH ELEC REV		04/24/2024	JP Morgan		22,426,200	20,000,000	
30382V-AX-4	FAIRFAX CNTY VA INDL DEV AUTH HEALTH CAR		08/05/2024	JP Morgan		90,402,000	80,000,000	
362762-QZ-2	GAINESVILLE & HALL CNTY GA HOSP AUTH REV		07/17/2024	Bank of America Merrill Lynch		18,638,800	17,000,000	

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

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362762-RA-6	GAINESVILLE & HALL CNTY GA HOSP AUTH REV		07/17/2024	Bank of America Merrill Lynch		19,438,480	17,000,000	
392275-ES-8	GREATER ORLANDO AVIATION AUTH ORLANDO FL		12/06/2024	JP Morgan		5,416,550	5,000,000	
392275-ET-6	GREATER ORLANDO AVIATION AUTH ORLANDO FL		12/06/2024	JP Morgan		5,471,200	5,000,000	
392275-EU-3	GREATER ORLANDO AVIATION AUTH ORLANDO FL		12/06/2024	JP Morgan		3,312,720	3,000,000	
392275-EV-1	GREATER ORLANDO AVIATION AUTH ORLANDO FL		12/06/2024	JP Morgan		4,721,453	4,250,000	
392275-EW-9	GREATER ORLANDO AVIATION AUTH ORLANDO FL		12/06/2024	JP Morgan		3,910,025	3,500,000	
392275-EX-7	GREATER ORLANDO AVIATION AUTH ORLANDO FL		12/06/2024	JP Morgan		4,114,067	3,700,000	
392275-EY-5	GREATER ORLANDO AVIATION AUTH ORLANDO FL		12/06/2024	JP Morgan		4,430,280	4,000,000	
392275-EZ-2	GREATER ORLANDO AVIATION AUTH ORLANDO FL		12/06/2024	JP Morgan		4,419,880	4,000,000	
395226-5Y-5	GREENFIELD WIS		02/07/2024	THE HUNTINGTON INVESTMENT COMPANY		1,640,000	1,640,000	
43233K-AG-9	HILLSBOROUGH CNTY FLA INDL DEV AUTH HEAL		08/21/2024	Morgan Stanley		60,641,350	55,000,000	
43233K-AH-7	HILLSBOROUGH CNTY FLA INDL DEV AUTH HEAL		08/21/2024	Morgan Stanley		60,909,975	52,500,000	
44244C-M3-8	HOUSTON TEX UTIL SYS REV		11/22/2024	Unknown		1,933,589	2,075,000	408
451446-AG-3	IDAHO STATE BUILDING AUTHORITY		09/20/2024	JP Morgan		14,303,625	12,500,000	
451446-AH-1	IDAHO STATE BUILDING AUTHORITY		09/20/2024	JP Morgan		13,886,040	12,000,000	
45203N-AP-4	ILLINOIS FINANCE AUTHORITY LEASE REVENUE		11/22/2024	Unknown		2,194,932	2,020,000	14,308
46247S-FP-4	IOWA FIN AUTH REV		06/13/2024	SNTRUS3A USA		8,345,083	7,230,000	11,046
46613S-RW-2	JEA FLA ELEC SYS REV		09/18/2024	JP Morgan		4,467,240	4,000,000	
46613S-RX-0	JEA FLA ELEC SYS REV		09/18/2024	JP Morgan		4,367,094	3,850,000	
46613S-RY-8	JEA FLA ELEC SYS REV		09/18/2024	JP Morgan		8,312,053	7,250,000	
46613S-RZ-5	JEA FLA ELEC SYS REV		09/18/2024	JP Morgan		5,215,635	4,500,000	
46613S-SA-9	JEA FLA ELEC SYS REV		09/19/2024	JP Morgan		4,325,235	3,700,000	
46613S-SB-7	JEA FLA ELEC SYS REV		09/19/2024	JP Morgan		2,756,740	2,335,000	
46613S-SC-5	JEA FLA ELEC SYS REV		09/18/2024	JP Morgan		2,367,746	2,015,000	
46613S-SD-3	JEA FLA ELEC SYS REV		09/18/2024	JP Morgan		1,937,216	1,650,000	
46613S-SL-5	JEA FLA ELEC SYS REV		09/18/2024	JP Morgan		4,842,972	4,140,000	
46613S-SM-3	JEA FLA ELEC SYS REV		09/18/2024	JP Morgan		2,039,471	1,740,000	
46613S-SN-1	JEA FLA ELEC SYS REV		09/18/2024	JP Morgan		1,750,830	1,500,000	
469487-VP-4	JACKSONVILLE FLA SPL REV		08/14/2024	RBCD		3,689,140	3,250,000	
469487-VQ-2	JACKSONVILLE FLA SPL REV		08/14/2024	RBCD		3,614,310	3,150,000	
469487-VR-0	JACKSONVILLE FLA SPL REV		08/14/2024	RBCD		5,099,556	4,400,000	
469487-VS-8	JACKSONVILLE FLA SPL REV		08/14/2024	RBCD		3,164,643	2,700,000	
469487-VT-6	JACKSONVILLE FLA SPL REV		08/14/2024	RBCD		2,187,000	1,875,000	
469487-VU-3	JACKSONVILLE FLA SPL REV		08/14/2024	RBCD		3,482,250	3,000,000	
469487-VV-1	JACKSONVILLE FLA SPL REV		08/14/2024	RBCD		2,605,365	2,250,000	
469487-VW-9	JACKSONVILLE FLA SPL REV		08/14/2024	RBCD		4,897,403	4,250,000	
469487-VX-7	JACKSONVILLE FLA SPL REV		08/14/2024	RBCD		5,442,693	4,750,000	
469487-VY-5	JACKSONVILLE FLA SPL REV		08/14/2024	RBCD		1,424,225	1,250,000	
469487-VZ-2	JACKSONVILLE FLA SPL REV		08/14/2024	RBCD		1,808,368	1,600,000	
469487-WA-6	JACKSONVILLE FLA SPL REV		08/14/2024	RBCD		2,856,967	2,540,000	
469487-WB-4	JACKSONVILLE FLA SPL REV		08/14/2024	RBCD		2,014,866	1,800,000	
469487-WC-2	JACKSONVILLE FLA SPL REV		08/14/2024	RBCD		2,450,778	2,200,000	
469487-WD-0	JACKSONVILLE FLA SPL REV		08/14/2024	RBCD		5,534,300	5,000,000	
469487-WE-8	JACKSONVILLE FLA SPL REV		08/14/2024	RBCD		6,184,688	5,610,000	
469487-WF-5	JACKSONVILLE FLA SPL REV		08/14/2024	RBCD		7,985,349	7,325,000	
472682-ZL-0	JEFFERSON CNTY ALA SWR REV		01/11/2024	Raymond James & Associates, Inc.		4,682,948	4,250,000	
472682-ZM-8	JEFFERSON CNTY ALA SWR REV		01/11/2024	Raymond James & Associates, Inc.		6,844,625	6,250,000	
472682-ZN-6	JEFFERSON CNTY ALA SWR REV		01/11/2024	Raymond James & Associates, Inc.		6,802,875	6,250,000	
478271-KQ-1	JOHNSON CITY TENN HEALTH & EDL FACS BRD		03/21/2024	INTL FCStone		2,276,300	2,000,000	23,333
478271-KR-9	JOHNSON CITY TENN HEALTH & EDL FACS BRD		04/22/2024	INTL FCStone		2,978,853	2,675,000	41,983
478271-KS-7	JOHNSON CITY TENN HEALTH & EDL FACS BRD		04/19/2024	INTL FCStone		3,432,038	3,075,000	47,833
49151F-3T-5	KENTUCKY ST PPTY & BLDGS COMMN REVS		10/03/2024	Bank of America Merrill Lynch		1,670,880	1,500,000	
49151F-3U-2	KENTUCKY ST PPTY & BLDGS COMMN REVS		10/03/2024	Bank of America Merrill Lynch		1,357,452	1,200,000	
49151F-3V-0	KENTUCKY ST PPTY & BLDGS COMMN REVS		10/03/2024	Bank of America Merrill Lynch		2,287,780	2,000,000	
49151F-3W-8	KENTUCKY ST PPTY & BLDGS COMMN REVS		10/03/2024	Bank of America Merrill Lynch		1,735,650	1,500,000	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
49151F-3X-6	KENTUCKY ST PPTY & BLDGS COMMN REVS		10/03/2024	Bank of America Merrill Lynch		2,104,920	1,800,000	
49151F-3Y-4	KENTUCKY ST PPTY & BLDGS COMMN REVS		10/03/2024	Bank of America Merrill Lynch		3,543,240	3,000,000	
49151F-3Z-1	KENTUCKY ST PPTY & BLDGS COMMN REVS		10/03/2024	Bank of America Merrill Lynch		2,585,924	2,200,000	
49151F-4A-5	KENTUCKY ST PPTY & BLDGS COMMN REVS		10/03/2024	Bank of America Merrill Lynch		3,506,520	3,000,000	
49151F-4B-3	KENTUCKY ST PPTY & BLDGS COMMN REVS		10/03/2024	Bank of America Merrill Lynch		6,097,298	5,250,000	
49151F-4C-1	KENTUCKY ST PPTY & BLDGS COMMN REVS		10/03/2024	Bank of America Merrill Lynch		8,386,510	7,250,000	
49151F-4E-7	KENTUCKY ST PPTY & BLDGS COMMN REVS		10/03/2024	Bank of America Merrill Lynch		9,884,754	8,600,000	
49151F-4F-4	KENTUCKY ST PPTY & BLDGS COMMN REVS		10/03/2024	Bank of America Merrill Lynch		6,013,966	5,270,000	
49151F-4G-2	KENTUCKY ST PPTY & BLDGS COMMN REVS		10/03/2024	Bank of America Merrill Lynch		4,762,506	4,200,000	
49151F-4H-0	KENTUCKY ST PPTY & BLDGS COMMN REVS		10/03/2024	Bank of America Merrill Lynch		6,201,965	5,500,000	
49151F-4J-6	KENTUCKY ST PPTY & BLDGS COMMN REVS		10/03/2024	Bank of America Merrill Lynch		4,773,430	4,250,000	
49151F-4K-3	KENTUCKY ST PPTY & BLDGS COMMN REVS		10/03/2024	Bank of America Merrill Lynch		3,350,820	3,000,000	
495290-FF-0	KING CNTY WASH SWR REV		07/25/2024	Bank of America Merrill Lynch		55,399,948	47,610,000	
546399-TG-1	LOUISIANA PUB FACS AUTH REV		08/23/2024	JP Morgan		1,456,143	1,300,000	
546399-TK-2	LOUISIANA PUB FACS AUTH REV		08/23/2024	JP Morgan		1,381,248	1,200,000	
546399-TL-0	LOUISIANA PUB FACS AUTH REV		08/23/2024	JP Morgan		1,334,035	1,150,000	
546399-TM-8	LOUISIANA PUB FACS AUTH REV		08/23/2024	JP Morgan		1,267,926	1,100,000	
546399-TN-6	LOUISIANA PUB FACS AUTH REV		08/23/2024	JP Morgan		2,433,848	2,125,000	
546399-TP-1	LOUISIANA PUB FACS AUTH REV		08/23/2024	JP Morgan		5,414,478	4,750,000	
546399-TQ-9	LOUISIANA PUB FACS AUTH REV		08/23/2024	JP Morgan		2,533,882	2,230,000	
546399-TR-7	LOUISIANA PUB FACS AUTH REV		08/23/2024	JP Morgan		3,725,964	3,300,000	
546399-TS-5	LOUISIANA PUB FACS AUTH REV		08/23/2024	JP Morgan		2,074,905	1,845,000	
546399-TT-3	LOUISIANA PUB FACS AUTH REV		08/23/2024	JP Morgan		1,976,435	1,770,000	
546399-TU-0	LOUISIANA PUB FACS AUTH REV		08/23/2024	JP Morgan		2,033,752	1,830,000	
546399-TV-8	LOUISIANA PUB FACS AUTH REV		08/23/2024	JP Morgan		2,433,376	2,200,000	
546399-TW-6	LOUISIANA PUB FACS AUTH REV		08/23/2024	JP Morgan		1,905,976	1,730,000	
54651R-CU-1	LOUISIANA ST UNCLAIMED PPTY SPL REV		11/22/2024	Unknown		876,170	1,000,000	4,003
54651R-DF-3	LOUISIANA ST UNCLAIMED PPTY SPL REV		11/22/2024	Unknown		914,890	1,000,000	3,022
54651R-DH-9	LOUISIANA ST UNCLAIMED PPTY SPL REV		11/22/2024	Unknown		876,170	1,000,000	4,003
56678P-BU-0	MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE		04/12/2024	RBCD		2,235,912	2,100,000	
56678P-CD-7	MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE		04/12/2024	RBCD		2,851,940	2,600,000	
56678P-CE-5	MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE		04/12/2024	RBCD		4,110,188	3,750,000	
56678P-CF-2	MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE		04/12/2024	RBCD		4,057,456	3,725,000	
56678P-CG-0	MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE		04/12/2024	RBCD		6,200,225	5,750,000	
56678P-CH-8	MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE		04/12/2024	RBCD		4,707,868	4,400,000	
56678P-CJ-4	MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE		04/12/2024	RBCD		4,515,795	4,250,000	
56678P-CK-1	MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE		04/12/2024	RBCD		2,251,005	2,130,000	
56678P-CL-9	MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE		04/12/2024	RBCD		2,861,222	2,720,000	
56678P-CM-7	MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE		04/12/2024	RBCD		2,305,314	2,200,000	
592041-A2-3	MET GOVT NASHVILLE & DAVIDSON CNTY TENN		10/11/2024	RBCD		54,623,500	50,000,000	
592041-A3-1	MET GOVT NASHVILLE & DAVIDSON CNTY TENN		10/11/2024	RBCD		51,368,400	45,000,000	
592190-QD-7	METROPOLITAN NASHVILLE ARPT AUTH TENN AR		11/22/2024	Unknown		1,630,170	1,500,000	30,844
59260X-CP-1	METROPOLITAN TRANSN AUTH N Y DEDICATED T		10/01/2024	Bank of America Merrill Lynch		22,406,600	20,000,000	
603827-N8-5	MINNEAPOLIS & ST PAUL MINN MET ARPTS COM		07/25/2024	Wells Fargo		3,035,628	2,870,000	
603827-N9-3	MINNEAPOLIS & ST PAUL MINN MET ARPTS COM		07/25/2024	Wells Fargo		3,733,065	3,500,000	
603827-P2-6	MINNEAPOLIS & ST PAUL MINN MET ARPTS COM		07/25/2024	Wells Fargo		10,746,200	10,000,000	
603827-P3-4	MINNEAPOLIS & ST PAUL MINN MET ARPTS COM		07/25/2024	Wells Fargo		15,904,899	14,680,000	
603827-P4-2	MINNEAPOLIS & ST PAUL MINN MET ARPTS COM		07/25/2024	Wells Fargo		11,360,890	10,415,000	
603827-P5-9	MINNEAPOLIS & ST PAUL MINN MET ARPTS COM		07/25/2024	Wells Fargo		10,998,800	10,000,000	
603827-P6-7	MINNEAPOLIS & ST PAUL MINN MET ARPTS COM		07/25/2024	Wells Fargo		12,074,929	10,995,000	
604140-XX-6	MINNESOTA ST CTFS PARTN		11/22/2024	Unknown		2,748,450	2,500,000	7,292
604920-2W-7	MINNESOTA AGRIC & ECONOMIC DEV BRD REV		01/11/2024	Piper Jaffray Co.		1,692,465	1,500,000	
604920-2X-5	MINNESOTA AGRIC & ECONOMIC DEV BRD REV		01/11/2024	Piper Jaffray Co.		2,019,708	1,800,000	
604920-2Y-3	MINNESOTA AGRIC & ECONOMIC DEV BRD REV		01/11/2024	Piper Jaffray Co.		3,342,270	3,000,000	
604920-2Z-0	MINNESOTA AGRIC & ECONOMIC DEV BRD REV		01/11/2024	Piper Jaffray Co.		3,880,835	3,500,000	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
604920-3A-4	MINNESOTA AGRIC & ECONOMIC DEV BRD REV		01/11/2024	Piper Jaffray Co.		6,869,759	6,230,000	
604920-3B-2	MINNESOTA AGRIC & ECONOMIC DEV BRD REV		01/11/2024	Piper Jaffray Co.		5,496,050	5,000,000	
61212L-TN-9	MONTANA ST BRD REGENTS HIGHER ED REV		02/01/2024	Barclays Capital, Inc.		111,441	100,000	1,167
645790-TE-6	NEW JERSEY HEALTH CARE FACS FING AUTH RE		04/25/2024	Jefferies		3,876,765	3,450,000	
645790-TF-3	NEW JERSEY HEALTH CARE FACS FING AUTH RE		04/25/2024	Jefferies		7,783,720	7,000,000	
645790-TH-9	NEW JERSEY HEALTH CARE FACS FING AUTH RE		04/25/2024	Jefferies		23,066,448	21,115,000	
646067-HQ-4	NEW JERSEY ST EDL FACS AUTH REV		11/22/2024	JP Morgan		4,553,640	4,000,000	45,000
646080-XU-0	NEW JERSEY ST HIGHER ED ASSISTANCE AUTH		05/03/2024	RBCD		3,623,725	3,500,000	
646080-XV-8	NEW JERSEY ST HIGHER ED ASSISTANCE AUTH		05/03/2024	RBCD		5,492,970	5,250,000	
646080-XW-6	NEW JERSEY ST HIGHER ED ASSISTANCE AUTH		05/03/2024	RBCD		7,923,975	7,500,000	
646080-XX-4	NEW JERSEY ST HIGHER ED ASSISTANCE AUTH		05/03/2024	RBCD		5,002,727	4,700,000	
646080-XY-2	NEW JERSEY ST HIGHER ED ASSISTANCE AUTH		05/03/2024	RBCD		3,940,703	3,675,000	
646080-XZ-9	NEW JERSEY ST HIGHER ED ASSISTANCE AUTH		05/03/2024	RBCD		3,018,960	2,800,000	
64613C-EJ-3	NEW JERSEY ST TRANSN TR FD AUTH		10/18/2024	Bank of America Merrill Lynch		8,408,400	7,500,000	
64613C-EK-0	NEW JERSEY ST TRANSN TR FD AUTH		10/18/2024	Bank of America Merrill Lynch		5,634,350	5,000,000	
64613C-EL-8	NEW JERSEY ST TRANSN TR FD AUTH		10/18/2024	Bank of America Merrill Lynch		9,058,480	8,000,000	
64613C-EM-6	NEW JERSEY ST TRANSN TR FD AUTH		10/18/2024	Bank of America Merrill Lynch		11,325,600	10,000,000	
64613C-EN-4	NEW JERSEY ST TRANSN TR FD AUTH		10/18/2024	Bank of America Merrill Lynch		9,016,640	8,000,000	
64613C-EP-9	NEW JERSEY ST TRANSN TR FD AUTH		10/18/2024	Bank of America Merrill Lynch		56,172,500	50,000,000	
64613C-EQ-7	NEW JERSEY ST TRANSN TR FD AUTH		10/18/2024	Bank of America Merrill Lynch		11,207,300	10,000,000	
64613C-ER-5	NEW JERSEY ST TRANSN TR FD AUTH		10/18/2024	Bank of America Merrill Lynch		9,127,440	8,000,000	
64613C-ES-3	NEW JERSEY ST TRANSN TR FD AUTH		10/18/2024	Bank of America Merrill Lynch		8,079,545	7,250,000	
64613C-EU-8	NEW JERSEY ST TRANSN TR FD AUTH		10/18/2024	Bank of America Merrill Lynch		2,772,625	2,500,000	
64613C-EV-6	NEW JERSEY ST TRANSN TR FD AUTH		10/18/2024	Bank of America Merrill Lynch		1,690,980	1,500,000	
64763H-MA-0	NEW ORLEANS LA AVIATION BRD REV		10/31/2024	Bank of America Merrill Lynch		9,753,893	9,285,000	
64763H-MB-8	NEW ORLEANS LA AVIATION BRD REV		10/31/2024	Bank of America Merrill Lynch		6,066,483	5,735,000	
64763H-MC-6	NEW ORLEANS LA AVIATION BRD REV		10/31/2024	Bank of America Merrill Lynch		6,366,600	6,000,000	
64763H-MD-4	NEW ORLEANS LA AVIATION BRD REV		10/31/2024	Bank of America Merrill Lynch		7,452,550	7,000,000	
64763H-ME-2	NEW ORLEANS LA AVIATION BRD REV		10/31/2024	Bank of America Merrill Lynch		4,533,178	4,250,000	
64763H-MF-9	NEW ORLEANS LA AVIATION BRD REV		10/31/2024	Bank of America Merrill Lynch		4,016,513	3,750,000	
64763H-MG-7	NEW ORLEANS LA AVIATION BRD REV		10/31/2024	Bank of America Merrill Lynch		7,235,200	6,800,000	
64763H-MH-5	NEW ORLEANS LA AVIATION BRD REV		10/31/2024	Bank of America Merrill Lynch		7,420,700	7,000,000	
64763H-MJ-1	NEW ORLEANS LA AVIATION BRD REV		10/31/2024	Bank of America Merrill Lynch		13,466,678	12,750,000	
64763H-MV-4	NEW ORLEANS LA AVIATION BRD REV		10/31/2024	Bank of America Merrill Lynch		1,914,618	1,810,000	
64763H-MW-2	NEW ORLEANS LA AVIATION BRD REV		10/31/2024	Bank of America Merrill Lynch		2,016,090	1,900,000	
64763H-MX-0	NEW ORLEANS LA AVIATION BRD REV		10/31/2024	Bank of America Merrill Lynch		2,123,977	1,995,000	
64763H-MY-8	NEW ORLEANS LA AVIATION BRD REV		10/31/2024	Bank of America Merrill Lynch		2,234,590	2,095,000	
64763H-MZ-5	NEW ORLEANS LA AVIATION BRD REV		10/31/2024	Bank of America Merrill Lynch		2,350,999	2,195,000	
64763H-NA-9	NEW ORLEANS LA AVIATION BRD REV		10/31/2024	Bank of America Merrill Lynch		2,452,520	2,305,000	
64763H-NB-7	NEW ORLEANS LA AVIATION BRD REV		10/31/2024	Bank of America Merrill Lynch		2,570,743	2,425,000	
64972J-JM-1	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		07/18/2024	RAMRZ		23,301,390	21,000,000	
64972J-JN-9	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		07/18/2024	RAMRZ		22,477,800	20,000,000	
64972J-JX-7	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		07/18/2024	RAMRZ		5,687,350	5,000,000	
64972J-KK-3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		07/18/2024	RAMRZ		44,215,000	44,215,000	
64972J-KN-7	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		07/18/2024	RAMRZ		4,875,000	4,875,000	
64985T-FV-8	NEW YORK ST URBAN EEV CORP ST SALES TAX		09/19/2024	Bank of America Merrill Lynch		9,815,465	8,605,000	
64985T-FW-6	NEW YORK ST URBAN EEV CORP ST SALES TAX		09/19/2024	Bank of America Merrill Lynch		11,534,614	10,185,000	
64990A-TK-1	NEW YORK STATE DORMITORY AUTHORITY		07/11/2024	Morgan Stanley		12,606,910	11,225,000	
64990A-TL-9	NEW YORK STATE DORMITORY AUTHORITY		07/11/2024	Morgan Stanley		13,701,305	12,015,000	
64990F-6H-2	NEW YORK ST DORM AUTH ST PERS INCOME TAX		03/14/2024	RBCD		11,620,600	10,000,000	
64990F-6J-8	NEW YORK ST DORM AUTH ST PERS INCOME TAX		03/14/2024	RBCD		8,666,625	7,500,000	
64990F-6K-5	NEW YORK ST DORM AUTH ST PERS INCOME TAX		03/14/2024	RBCD		6,008,625	5,250,000	
64990F-6L-3	NEW YORK ST DORM AUTH ST PERS INCOME TAX		03/14/2024	RBCD		20,937,560	18,500,000	
66285W-Q5-8	NORTH TEX TWY AUTH REV		09/06/2024	Bank of America Merrill Lynch		5,673,250	5,000,000	
66285W-Q6-6	NORTH TEX TWY AUTH REV		09/06/2024	Bank of America Merrill Lynch		1,003,809	875,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
66285W-Q7-4	NORTH TEX TWY AUTH REV		09/06/2024	Bank of America Merrill Lynch		7,529,730	6,500,000	
66285W-R2-4	NORTH TEX TWY AUTH REV		09/06/2024	Bank of America Merrill Lynch		500,229	445,000	
66285W-R3-2	NORTH TEX TWY AUTH REV		09/06/2024	Bank of America Merrill Lynch		14,536,990	13,000,000	
66285W-R4-0	NORTH TEX TWY AUTH REV		09/06/2024	Bank of America Merrill Lynch		5,684,800	5,000,000	
66285W-R5-7	NORTH TEX TWY AUTH REV		09/06/2024	Bank of America Merrill Lynch		969,710	875,000	
66285W-R6-5	NORTH TEX TWY AUTH REV		09/06/2024	Bank of America Merrill Lynch		3,388,170	3,000,000	
66285W-R7-3	NORTH TEX TWY AUTH REV		09/06/2024	Bank of America Merrill Lynch		4,123,163	3,740,000	
66285W-S5-6	NORTH TEX TWY AUTH REV		09/06/2024	Bank of America Merrill Lynch		29,551,379	26,205,000	
66285W-S6-4	NORTH TEX TWY AUTH REV		09/06/2024	Bank of America Merrill Lynch		15,929,480	14,000,000	
66528P-CB-2	NORTHERN IND COMMUTER TRANSN DIST IND RE		02/15/2024	Bank of America Merrill Lynch		1,950,873	1,675,000	
66528P-CF-3	NORTHERN IND COMMUTER TRANSN DIST IND RE		02/15/2024	Bank of America Merrill Lynch		560,765	500,000	
66528P-CG-1	NORTHERN IND COMMUTER TRANSN DIST IND RE		02/15/2024	Bank of America Merrill Lynch		807,157	725,000	
66528P-CH-9	NORTHERN IND COMMUTER TRANSN DIST IND RE		02/15/2024	Bank of America Merrill Lynch		1,106,070	1,000,000	
66528P-CJ-5	NORTHERN IND COMMUTER TRANSN DIST IND RE		02/15/2024	Bank of America Merrill Lynch		826,178	750,000	
66528P-CK-2	NORTHERN IND COMMUTER TRANSN DIST IND RE		02/15/2024	Bank of America Merrill Lynch		1,593,676	1,455,000	
66528P-CL-0	NORTHERN IND COMMUTER TRANSN DIST IND RE		02/15/2024	Bank of America Merrill Lynch		2,207,720	2,000,000	
66528P-CM-8	NORTHERN IND COMMUTER TRANSN DIST IND RE		02/15/2024	Bank of America Merrill Lynch		2,458,585	2,300,000	
67756C-GC-6	OHIO ST HOSP REV		07/09/2024	Various		96,336,506	85,650,000	68,882
67756D-Q6-6	OHIO ST HIGHER EDL FAC COMMN REV		10/10/2024	RBCD		272,227	265,000	
67756D-Q7-4	OHIO ST HIGHER EDL FAC COMMN REV		10/10/2024	RBCD		298,461	285,000	
67756D-Q8-2	OHIO ST HIGHER EDL FAC COMMN REV		10/10/2024	RBCD		372,022	350,000	
67756D-Q9-0	OHIO ST HIGHER EDL FAC COMMN REV		10/10/2024	RBCD		333,994	310,000	
67756D-R2-4	OHIO ST HIGHER EDL FAC COMMN REV		10/10/2024	RBCD		293,990	270,000	
67756D-R3-2	OHIO ST HIGHER EDL FAC COMMN REV		10/10/2024	RBCD		307,034	280,000	
67756D-R5-7	OHIO ST HIGHER EDL FAC COMMN REV		10/10/2024	RBCD		1,427,501	1,290,000	
67756D-R6-5	OHIO ST HIGHER EDL FAC COMMN REV		10/10/2024	RBCD		1,199,124	1,080,000	
67756D-R7-3	OHIO ST HIGHER EDL FAC COMMN REV		10/10/2024	RBCD		1,243,361	1,125,000	
67756D-R8-1	OHIO ST HIGHER EDL FAC COMMN REV		10/10/2024	RBCD		1,278,123	1,160,000	
67756D-R9-9	OHIO ST HIGHER EDL FAC COMMN REV		10/10/2024	RBCD		1,324,669	1,205,000	
67756D-S2-3	OHIO ST HIGHER EDL FAC COMMN REV		10/10/2024	RBCD		1,117,869	1,020,000	
67756D-S4-9	OHIO ST HIGHER EDL FAC COMMN REV		10/10/2024	RBCD		1,696,930	1,565,000	
67756D-S6-4	OHIO ST HIGHER EDL FAC COMMN REV		10/10/2024	RBCD		1,800,926	1,680,000	
67756D-S7-2	OHIO ST HIGHER EDL FAC COMMN REV		10/10/2024	RBCD		4,019,850	3,750,000	
67756D-S8-0	OHIO ST HIGHER EDL FAC COMMN REV		10/10/2024	RBCD		5,011,751	4,700,000	
67756D-S9-8	OHIO ST HIGHER EDL FAC COMMN REV		10/25/2024	RBCD		2,508,992	2,415,000	
67756D-T2-2	OHIO ST HIGHER EDL FAC COMMN REV		10/25/2024	RBCD		1,851,451	1,790,000	
677581-JW-1	OHIO ST MAJOR NEW ST INFRASTRUCTURE PROJ		08/14/2024	Wells Fargo		2,916,027	2,550,000	
677581-JX-9	OHIO ST MAJOR NEW ST INFRASTRUCTURE PROJ		08/14/2024	Wells Fargo		2,541,946	2,200,000	
677581-JY-7	OHIO ST MAJOR NEW ST INFRASTRUCTURE PROJ		08/14/2024	Wells Fargo		2,733,682	2,340,000	
677581-JZ-4	OHIO ST MAJOR NEW ST INFRASTRUCTURE PROJ		08/14/2024	Wells Fargo		2,952,150	2,500,000	
677581-KA-7	OHIO ST MAJOR NEW ST INFRASTRUCTURE PROJ		08/14/2024	Wells Fargo		3,525,090	3,000,000	
677581-KB-5	OHIO ST MAJOR NEW ST INFRASTRUCTURE PROJ		08/14/2024	Wells Fargo		2,342,320	2,000,000	
67765Q-PT-7	OHIO ST WTR DEV AUTH REV		09/18/2024	Stifel, Nicolaus & Co., Inc.		17,259,300	15,000,000	
67766W-Q5-4	OHIO ST WTR DEV AUTH WTR POLLUTN CTL REV		10/02/2024	RBCD		6,766,800	6,000,000	
67766W-Q7-0	OHIO ST WTR DEV AUTH WTR POLLUTN CTL REV		10/02/2024	RBCD		2,862,150	2,500,000	
67766W-Q9-6	OHIO ST WTR DEV AUTH WTR POLLUTN CTL REV		10/02/2024	RBCD		6,616,788	5,700,000	
67766W-R3-8	OHIO ST WTR DEV AUTH WTR POLLUTN CTL REV		10/02/2024	RBCD		3,644,298	3,100,000	
67766W-S9-4	OHIO ST WTR DEV AUTH WTR POLLUTN CTL REV		10/02/2024	RBCD		4,869,102	4,200,000	
67766W-T2-8	OHIO ST WTR DEV AUTH WTR POLLUTN CTL REV		10/02/2024	RBCD		2,884,200	2,500,000	
67766W-T3-6	OHIO ST WTR DEV AUTH WTR POLLUTN CTL REV		10/02/2024	RBCD		2,930,001	2,550,000	
67766W-T4-4	OHIO ST WTR DEV AUTH WTR POLLUTN CTL REV		10/02/2024	RBCD		4,005,330	3,500,000	
67868U-JN-4	OKLAHOMA CNTY OKLA FIN AUTH EDL FACS LEA		02/09/2024	DAVIDSON		1,302,847	1,150,000	
67868U-JP-9	OKLAHOMA CNTY OKLA FIN AUTH EDL FACS LEA		02/09/2024	DAVIDSON		1,637,521	1,460,000	
67868U-JQ-7	OKLAHOMA CNTY OKLA FIN AUTH EDL FACS LEA		02/09/2024	DAVIDSON		2,220,820	2,000,000	
67868U-JR-5	OKLAHOMA CNTY OKLA FIN AUTH EDL FACS LEA		02/09/2024	DAVIDSON		3,309,090	3,000,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
67868U-JS-3	OKLAHOMA CNTY OKLA FIN AUTH EDL FACS LEA		02/09/2024	DAVIDSON		2,743,825	2,500,000	
67868U-JT-1	OKLAHOMA CNTY OKLA FIN AUTH EDL FACS LEA		02/09/2024	DAVIDSON		2,025,362	1,850,000	
67910F-AD-6	INDUSTRIES AUTHORITY OKLAHOMA		06/12/2024	DAVIDSON		22,191,750	21,000,000	
67910F-AG-9	INDUSTRIES AUTHORITY OKLAHOMA		06/12/2024	DAVIDSON		21,956,000	20,000,000	
70870J-EQ-7	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC		08/12/2024	B. C. ZIEGLER & CO.		889,920	800,000	9,778
70917T-NW-7	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV		10/08/2024	Unknown		7,446,551	7,410,000	93,037
70917T-NX-5	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV		10/08/2024	Unknown		7,940,080	7,905,000	99,252
70917T-RL-7	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV		10/31/2024	JP Morgan		5,333,667	4,780,000	
70917T-RM-5	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV		10/31/2024	JP Morgan		16,345,689	14,695,000	
70917T-RN-3	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV		10/31/2024	JP Morgan		9,356,637	8,425,000	
70917T-RP-8	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV		10/31/2024	JP Morgan		6,074,695	5,500,000	
70917T-RQ-6	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV		10/31/2024	JP Morgan		10,224,051	9,315,000	
70917T-RS-2	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV		10/31/2024	JP Morgan		7,617,190	7,000,000	
70917T-RT-0	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV		10/31/2024	JP Morgan		5,419,600	5,000,000	
70917T-RU-7	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV		10/31/2024	JP Morgan		32,422,817	30,100,000	
70917T-SB-8	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV		10/31/2024	JP Morgan		1,890,000	1,890,000	
70917T-SC-6	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV		10/31/2024	JP Morgan		2,885,000	2,885,000	
70917T-SD-4	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV		10/31/2024	JP Morgan		5,155,000	5,155,000	
70917T-SE-2	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV		10/31/2024	JP Morgan		3,645,000	3,645,000	
70917T-SF-9	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV		10/31/2024	JP Morgan		2,750,000	2,750,000	
70917T-SG-7	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV		10/31/2024	JP Morgan		3,130,000	3,130,000	
70917T-SH-5	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV		10/31/2024	JP Morgan		1,295,000	1,295,000	
70917T-SJ-1	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV		10/31/2024	JP Morgan		2,500,000	2,500,000	
709225-GF-7	PENNSYLVANIA ST TPK COMMN TPK REV		11/22/2024	Unknown		1,120,560	1,000,000	24,938
717868-JT-1	PHILADELPHIA PA REDEV AUTH REV		12/11/2024	Morgan Stanley		1,425,000	1,425,000	
717868-JU-8	PHILADELPHIA PA REDEV AUTH REV		12/11/2024	Morgan Stanley		1,250,000	1,250,000	
717868-JV-6	PHILADELPHIA PA REDEV AUTH REV		12/11/2024	Morgan Stanley		1,125,000	1,125,000	
717868-JW-4	PHILADELPHIA PA REDEV AUTH REV		12/11/2024	Morgan Stanley		1,130,000	1,130,000	
717868-JX-2	PHILADELPHIA PA REDEV AUTH REV		12/11/2024	Morgan Stanley		1,250,000	1,250,000	
717868-JY-0	PHILADELPHIA PA REDEV AUTH REV		12/11/2024	Morgan Stanley		2,880,000	2,880,000	
717868-JZ-7	PHILADELPHIA PA REDEV AUTH REV		12/11/2024	Morgan Stanley		1,750,000	1,750,000	
717868-KA-0	PHILADELPHIA PA REDEV AUTH REV		12/11/2024	Morgan Stanley		1,000,000	1,000,000	
717868-KB-8	PHILADELPHIA PA REDEV AUTH REV		12/11/2024	Morgan Stanley		1,150,000	1,150,000	
73358X-LZ-3	PORT AUTH N Y & N J		05/01/2024	SEIBERT		6,672,780	6,000,000	
73358X-MA-7	PORT AUTH N Y & N J		05/01/2024	SEIBERT		7,741,020	7,000,000	
73358X-MY-5	PORT AUTH N Y & N J		09/26/2024	Bank of America Merrill Lynch		1,720,905	1,500,000	
73358X-MZ-2	PORT AUTH N Y & N J		09/26/2024	Bank of America Merrill Lynch		2,278,180	2,000,000	
73358X-NA-6	PORT AUTH N Y & N J		09/26/2024	Bank of America Merrill Lynch		3,840,090	3,390,000	
73358X-NB-4	PORT AUTH N Y & N J		09/26/2024	Bank of America Merrill Lynch		2,816,225	2,500,000	
73358X-NC-2	PORT AUTH N Y & N J		09/26/2024	Bank of America Merrill Lynch		24,335,520	22,000,000	
73358X-NJ-7	PORT AUTH N Y & N J		09/26/2024	Bank of America Merrill Lynch		20,742,240	18,960,000	
73358X-NK-4	PORT AUTH N Y & N J		09/26/2024	Bank of America Merrill Lynch		24,916,544	22,590,000	
73358X-NL-2	PORT AUTH N Y & N J		09/26/2024	Bank of America Merrill Lynch		18,799,053	16,900,000	
735389-2A-5	PORT SEATTLE WASH REV		08/02/2024	Bank of America Merrill Lynch		11,990,527	11,280,000	
735389-2B-3	PORT SEATTLE WASH REV		08/02/2024	Bank of America Merrill Lynch		5,555,187	5,180,000	
735389-2C-1	PORT SEATTLE WASH REV		08/02/2024	Bank of America Merrill Lynch		8,641,200	8,000,000	
735389-2D-9	PORT SEATTLE WASH REV		08/02/2024	Bank of America Merrill Lynch		11,169,244	10,265,000	
735389-2E-7	PORT SEATTLE WASH REV		08/02/2024	Bank of America Merrill Lynch		11,086,272	10,130,000	
735389-2F-4	PORT SEATTLE WASH REV		08/02/2024	Bank of America Merrill Lynch		6,867,728	6,235,000	
735389-X9-4	PORT SEATTLE WASH REV		08/02/2024	Bank of America Merrill Lynch		1,739,693	1,625,000	
735389-Y2-8	PORT SEATTLE WASH REV		08/02/2024	Bank of America Merrill Lynch		1,362,663	1,250,000	
735389-Y3-6	PORT SEATTLE WASH REV		08/02/2024	Bank of America Merrill Lynch		1,384,200	1,250,000	
735389-Y4-4	PORT SEATTLE WASH REV		08/02/2024	Bank of America Merrill Lynch		2,383,846	2,125,000	
735389-Y5-1	PORT SEATTLE WASH REV		08/02/2024	Bank of America Merrill Lynch		3,400,200	3,000,000	
735389-Y6-9	PORT SEATTLE WASH REV		08/02/2024	Bank of America Merrill Lynch		2,292,980	2,000,000	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
735389-Y7-7	PORT SEATTLE WASH REV		08/02/2024	Bank of America Merrill Lynch		1,450,500	1,250,000	
735389-Y8-5	PORT SEATTLE WASH REV		08/02/2024	Bank of America Merrill Lynch		2,885,325	2,500,000	
735389-Y9-3	PORT SEATTLE WASH REV		08/02/2024	Bank of America Merrill Lynch		1,149,680	1,000,000	
735389-Z3-5	PORT SEATTLE WASH REV		08/02/2024	Bank of America Merrill Lynch		713,025	625,000	
735389-Z4-3	PORT SEATTLE WASH REV		08/02/2024	Bank of America Merrill Lynch		567,785	500,000	
735389-Z5-0	PORT SEATTLE WASH REV		08/02/2024	Bank of America Merrill Lynch		705,913	625,000	
735389-Z9-2	PORT SEATTLE WASH REV		08/02/2024	Bank of America Merrill Lynch		7,359,170	7,000,000	
744434-FA-4	PUBLIC PWR GENERATION AGY NEB REV		09/18/2024	Bank of America Merrill Lynch		3,286,560	3,000,000	
744434-FB-2	PUBLIC PWR GENERATION AGY NEB REV		09/18/2024	Bank of America Merrill Lynch		3,123,624	2,800,000	
744434-FC-0	PUBLIC PWR GENERATION AGY NEB REV		09/18/2024	Bank of America Merrill Lynch		3,077,070	2,725,000	
744434-FD-8	PUBLIC PWR GENERATION AGY NEB REV		09/18/2024	Bank of America Merrill Lynch		2,277,680	2,000,000	
744434-FE-6	PUBLIC PWR GENERATION AGY NEB REV		09/18/2024	Bank of America Merrill Lynch		1,318,067	1,145,000	
744434-FF-3	PUBLIC PWR GENERATION AGY NEB REV		09/18/2024	Bank of America Merrill Lynch		2,904,775	2,500,000	
744434-FG-1	PUBLIC PWR GENERATION AGY NEB REV		09/18/2024	Bank of America Merrill Lynch		1,752,450	1,500,000	
744434-FH-9	PUBLIC PWR GENERATION AGY NEB REV		09/18/2024	Bank of America Merrill Lynch		1,402,124	1,210,000	
744434-FJ-5	PUBLIC PWR GENERATION AGY NEB REV		09/18/2024	Bank of America Merrill Lynch		2,780,036	2,405,000	
79467B-JB-2	SALES TAX SECURITIZATION CORP ILL		12/06/2024	RBCD		55,389,952	48,800,000	
79467B-JE-6	SALES TAX SECURITIZATION CORP ILL		12/06/2024	RBCD		17,719,860	15,940,000	
79467B-JG-1	SALES TAX SECURITIZATION CORP ILL		12/06/2024	RBCD		1,745,000	1,745,000	
79467B-JH-9	SALES TAX SECURITIZATION CORP ILL		12/06/2024	RBCD		2,500,000	2,500,000	
79467B-JJ-5	SALES TAX SECURITIZATION CORP ILL		12/06/2024	RBCD		9,000,000	9,000,000	
79467B-JK-2	SALES TAX SECURITIZATION CORP ILL		12/06/2024	RBCD		5,600,000	5,600,000	
79574C-GF-4	SALT RIV PROJ AGRIC IMPT & PWR DIST ARIZ		09/26/2024	Bank of America Merrill Lynch		9,699,390	8,460,000	
79574C-GG-2	SALT RIV PROJ AGRIC IMPT & PWR DIST ARIZ		09/26/2024	Bank of America Merrill Lynch		4,571,080	4,000,000	
79574C-GH-0	SALT RIV PROJ AGRIC IMPT & PWR DIST ARIZ		09/26/2024	Bank of America Merrill Lynch		4,978,466	4,385,000	
79574C-GJ-6	SALT RIV PROJ AGRIC IMPT & PWR DIST ARIZ		09/26/2024	Bank of America Merrill Lynch		27,322,890	24,500,000	
79574C-GN-7	SALT RIV PROJ AGRIC IMPT & PWR DIST ARIZ		09/26/2024	Bank of America Merrill Lynch		7,725,443	6,750,000	
79625G-LG-6	SAN ANTONIO TEX ELEC & GAS REV		08/29/2024	JP Morgan		8,614,650	7,500,000	
79625G-MA-8	SAN ANTONIO TEX ELEC & GAS REV		08/29/2024	JP Morgan		6,799,080	6,000,000	
79625G-MB-6	SAN ANTONIO TEX ELEC & GAS REV		08/29/2024	JP Morgan		6,186,565	5,500,000	
79625G-MC-4	SAN ANTONIO TEX ELEC & GAS REV		08/29/2024	JP Morgan		12,834,028	11,485,000	
79625G-MD-2	SAN ANTONIO TEX ELEC & GAS REV		08/29/2024	JP Morgan		15,968,033	14,360,000	
79625G-ME-0	SAN ANTONIO TEX ELEC & GAS REV		08/29/2024	JP Morgan		11,083,400	10,000,000	
79642G-RA-2	SAN ANTONIO		10/04/2024	JP Morgan		1,939,196	1,650,000	
79642G-RB-0	SAN ANTONIO		10/04/2024	JP Morgan		1,870,675	1,575,000	
79642G-RC-8	SAN ANTONIO		10/04/2024	JP Morgan		2,197,042	1,850,000	
79642G-RD-6	SAN ANTONIO		10/04/2024	JP Morgan		2,602,138	2,200,000	
79642G-RJ-3	SAN ANTONIO		10/04/2024	JP Morgan		3,279,723	2,850,000	
79642G-RK-0	SAN ANTONIO		10/04/2024	JP Morgan		5,864,640	5,125,000	
79642G-RL-8	SAN ANTONIO		10/04/2024	JP Morgan		2,275,800	2,000,000	
79642G-RM-6	SAN ANTONIO		10/04/2024	JP Morgan		3,960,320	3,500,000	
79642G-RN-4	SAN ANTONIO		10/04/2024	JP Morgan		5,911,973	5,250,000	
79642G-RP-9	SAN ANTONIO		10/04/2024	JP Morgan		18,389,122	16,435,000	
79642G-RQ-7	SAN ANTONIO		10/04/2024	JP Morgan		10,339,219	9,285,000	
79768H-JN-9	SAN FRANCISCO (CITY & COUNTY) PUBLIC UTI		07/18/2024	Bank of America Merrill Lynch		43,500,000	43,500,000	
837032-BJ-9	SOUTH CAROLINA JOBS-ECONOMIC DEV AUTH HE		05/01/2024	JP Morgan		42,056,880	38,000,000	
837032-BS-9	SOUTH CAROLINA JOBS-ECONOMIC DEV AUTH HE		05/01/2024	JP Morgan		17,468,960	16,000,000	
837032-BT-7	SOUTH CAROLINA JOBS-ECONOMIC DEV AUTH HE		05/01/2024	JP Morgan		11,079,400	10,000,000	
837032-BU-4	SOUTH CAROLINA JOBS-ECONOMIC DEV AUTH HE		05/01/2024	JP Morgan		8,251,125	7,500,000	
837151-3Z-0	SOUTH CAROLINA ST PUB SVC AUTH REV		07/24/2024	JP Morgan		1,987,974	1,800,000	
837151-4A-4	SOUTH CAROLINA ST PUB SVC AUTH REV		07/24/2024	JP Morgan		2,872,437	2,620,000	
837151-4B-2	SOUTH CAROLINA ST PUB SVC AUTH REV		07/24/2024	JP Morgan		2,990,515	2,750,000	
837151-4C-0	SOUTH CAROLINA ST PUB SVC AUTH REV		07/24/2024	JP Morgan		3,246,480	3,000,000	
837151-4D-8	SOUTH CAROLINA ST PUB SVC AUTH REV		07/24/2024	JP Morgan		2,584,560	2,400,000	
837151-4R-7	SOUTH CAROLINA ST PUB SVC AUTH REV		07/24/2024	JP Morgan		4,626,597	4,220,000	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
837151-4T-3	SOUTH CAROLINA ST PUB SVC AUTH REV		07/24/2024	JP Morgan		10,821,600	10,000,000	
875124-HS-1	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH		09/11/2024	Raymond James & Associates, Inc.		2,822,950	2,500,000	
875124-HT-9	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH		09/11/2024	Raymond James & Associates, Inc.		2,811,700	2,500,000	
875124-HU-6	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH		09/11/2024	Raymond James & Associates, Inc.		11,202,100	10,000,000	
875124-HV-4	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH		09/11/2024	Raymond James & Associates, Inc.		7,816,480	7,000,000	
875124-JG-5	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH		09/11/2024	Raymond James & Associates, Inc.		2,280,140	2,000,000	
875124-JH-3	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH		09/11/2024	Raymond James & Associates, Inc.		10,466,777	9,225,000	
875124-JJ-9	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH		09/11/2024	Raymond James & Associates, Inc.		3,952,130	3,500,000	
875124-JK-6	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH		09/11/2024	Raymond James & Associates, Inc.		5,285,996	4,700,000	
875291-CJ-3	TAMPA FLA WTR & WASTEWATER SYS REV		10/02/2024	Bank of America Merrill Lynch		2,306,660	2,000,000	
875291-CK-0	TAMPA FLA WTR & WASTEWATER SYS REV		10/02/2024	Bank of America Merrill Lynch		2,291,960	2,000,000	
875291-CL-8	TAMPA FLA WTR & WASTEWATER SYS REV		10/02/2024	Bank of America Merrill Lynch		2,735,016	2,400,000	
875291-CM-6	TAMPA FLA WTR & WASTEWATER SYS REV		10/02/2024	Bank of America Merrill Lynch		1,983,188	1,750,000	
875291-CN-4	TAMPA FLA WTR & WASTEWATER SYS REV		10/02/2024	Bank of America Merrill Lynch		6,724,140	6,000,000	
87638T-HF-3	TARRANT CNTY TEX CULTURAL ED FACS FIN CO		04/25/2024	RBCD		30,426,825	27,500,000	
88283K-BR-8	TEXAS TRANSN COMMN CENT TEX TPK SYS REV		07/25/2024	Wells Fargo		9,577,930	8,500,000	
88283K-BW-7	TEXAS TRANSN COMMN CENT TEX TPK SYS REV		07/24/2024	Wells Fargo		15,453,060	14,000,000	
88283K-BX-5	TEXAS TRANSN COMMN CENT TEX TPK SYS REV		07/25/2024	Various		33,486,500	30,000,000	
88283K-BY-3	TEXAS TRANSN COMMN CENT TEX TPK SYS REV		07/24/2024	Wells Fargo		16,875,900	15,000,000	
88283K-CF-3	TEXAS TRANSN COMMN CENT TEX TPK SYS REV		07/24/2024	Wells Fargo		5,535,700	5,000,000	
88283K-CG-1	TEXAS TRANSN COMMN CENT TEX TPK SYS REV		07/24/2024	Wells Fargo		4,410,960	4,000,000	
88283K-CH-9	TEXAS TRANSN COMMN CENT TEX TPK SYS REV		07/24/2024	Wells Fargo		3,832,010	3,500,000	
88285A-FW-3	TEXAS WATER DEVELOPMENT BOARD		09/27/2024	Bank of America Merrill Lynch		35,852,800	32,000,000	
88285A-FY-9	TEXAS WATER DEVELOPMENT BOARD		09/27/2024	Bank of America Merrill Lynch		46,275,180	42,000,000	
914073-JT-9	UNIVERSITY ARK UNIV REV		08/15/2024	Bank of America Merrill Lynch		3,427,747	3,070,000	
914073-KA-8	UNIVERSITY ARK UNIV REV		08/15/2024	Bank of America Merrill Lynch		2,253,880	2,000,000	
914073-KB-6	UNIVERSITY ARK UNIV REV		08/15/2024	Bank of America Merrill Lynch		1,427,575	1,250,000	
914073-KC-4	UNIVERSITY ARK UNIV REV		08/15/2024	Bank of America Merrill Lynch		5,767,000	5,000,000	
914073-KD-2	UNIVERSITY ARK UNIV REV		08/15/2024	Bank of America Merrill Lynch		4,085,165	3,500,000	
914073-KL-4	UNIVERSITY ARK UNIV REV		08/15/2024	Bank of America Merrill Lynch		1,371,696	1,200,000	
914073-KM-2	UNIVERSITY ARK UNIV REV		08/15/2024	Bank of America Merrill Lynch		3,174,752	2,800,000	
914073-KP-5	UNIVERSITY ARK UNIV REV		08/15/2024	Bank of America Merrill Lynch		4,209,318	3,770,000	
914073-KQ-3	UNIVERSITY ARK UNIV REV		08/15/2024	Bank of America Merrill Lynch		3,297,169	2,965,000	
914378-QS-6	UNIVERSITY KY GEN RCPTS		02/07/2024	SNTRUS3A USA		5,110,000	5,110,000	
91523N-ZJ-8	UNIVERSITY WASH UNIV REVS IAM COML PAPER		02/09/2024	Bank of America Merrill Lynch		3,445,890	3,000,000	
91523N-ZK-5	UNIVERSITY WASH UNIV REVS IAM COML PAPER		02/09/2024	Bank of America Merrill Lynch		8,278,831	7,265,000	
917567-HD-4	UTAH TRAN AUTH SALES TAX REV		08/29/2024	Wells Fargo		1,128,800	1,000,000	
917567-HE-2	UTAH TRAN AUTH SALES TAX REV		08/29/2024	Wells Fargo		858,855	750,000	
917567-HF-9	UTAH TRAN AUTH SALES TAX REV		08/29/2024	Wells Fargo		1,156,790	1,000,000	
92555F-DG-4	VIA MET TRAN ADVANCED TRANSN DIST TEX SA		08/14/2024	RBCD		5,303,040	4,870,000	
928173-CN-1	VIRGINIA ST PUB BLDG AUTH PUB FACS REV		06/04/2024	Bank of America Merrill Lynch		7,721,269	6,665,000	
928173-CQ-4	VIRGINIA ST PUB BLDG AUTH PUB FACS REV		06/04/2024	Bank of America Merrill Lynch		12,426,217	10,840,000	
928173-DD-2	VIRGINIA ST PUB BLDG AUTH PUB FACS REV		06/06/2024	Bank of America Merrill Lynch		8,487,159	7,625,000	
928173-DE-0	VIRGINIA ST PUB BLDG AUTH PUB FACS REV		06/06/2024	Bank of America Merrill Lynch		9,065,166	8,020,000	
928173-DF-7	VIRGINIA ST PUB BLDG AUTH PUB FACS REV		06/13/2024	SNTRUS3A USA		9,697,113	8,430,000	2,342
92817T-PK-6	VIRGINIA ST PUB SCH AUTH SPL OBLIG PRINC		10/15/2024	Bank of America Merrill Lynch		7,612,846	6,555,000	
93340L-DN-4	WALTON CNTY FLA SCH BRD CTFS PARTN		11/22/2024	Unknown		1,403,313	1,250,000	24,479
93340L-DP-9	WALTON CNTY FLA SCH BRD CTFS PARTN		11/22/2024	Unknown		1,948,713	1,750,000	34,271
96023P-NZ-4	WESTFIELD-WASHINGTON IND MULTI-SCH BLDG		12/04/2024	Stifel, Nicolaus & Co., Inc.		1,983,608	1,750,000	
96023P-PA-7	WESTFIELD-WASHINGTON IND MULTI-SCH BLDG		12/04/2024	Stifel, Nicolaus & Co., Inc.		2,937,974	2,600,000	
96023P-PB-5	WESTFIELD-WASHINGTON IND MULTI-SCH BLDG		12/04/2024	Stifel, Nicolaus & Co., Inc.		3,151,198	2,750,000	
96023P-PC-3	WESTFIELD-WASHINGTON IND MULTI-SCH BLDG		12/04/2024	Stifel, Nicolaus & Co., Inc.		3,709,908	3,250,000	
96023P-PD-1	WESTFIELD-WASHINGTON IND MULTI-SCH BLDG		12/04/2024	Stifel, Nicolaus & Co., Inc.		4,274,100	3,750,000	
96023P-PE-9	WESTFIELD-WASHINGTON IND MULTI-SCH BLDG		12/04/2024	Stifel, Nicolaus & Co., Inc.		1,701,795	1,500,000	
96023P-PF-6	WESTFIELD-WASHINGTON IND MULTI-SCH BLDG		12/04/2024	Stifel, Nicolaus & Co., Inc.		1,916,920	1,700,000	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
96023P-PG-4	WESTFIELD-WASHINGTON IND MULTI-SCH BLDG		12/04/2024	Stifel, Nicolaus & Co., Inc.		3,072,603	2,750,000	
0909999999. Subtotal - Bonds - U.S. Special Revenues						3,517,452,919	3,174,715,000	774,005
000000-00-0	AIC to Allstate Foundation Donation		03/02/2024	Unknown			1	
00033Y-AA-4	GLOBAL AUTO HOLDINGS PLC	C	11/20/2024	BNP Paribas		7,942,000	7,900,000	
00108W-AS-9	AEP TEXAS INC		11/22/2024	Wells Fargo		5,629,526	5,600,000	1,696
00108W-AT-7	AEP TEXAS INC		05/20/2024	Wells Fargo		9,974,600	10,000,000	
00119L-AA-9	AG ISSUER LLC		11/22/2024	Various		5,179,739	5,300,000	43,559
001200-AJ-3	AGL 2R A1R - CDO	C	05/16/2024	BNP Paribas		25,000,000	25,000,000	
00130H-CH-6	AES CORP		11/22/2024	Unknown		344,081	343,000	8,879
00140N-AW-0	AIMCO 11RR AR2 - CDO	C	08/01/2024	JP Morgan		25,000,000	25,000,000	
00141Y-AA-3	CLVR 211 A - CDO	C	08/07/2024	MIZUSA		10,003,750	10,000,000	89,048
001877-AA-7	API GROUP DE INC		04/02/2024	Morgan Stanley		450,470	500,000	4,526
00206R-BH-4	AT&T INC		11/22/2024	Unknown		339,183	400,000	7,501
00206R-JY-9	AT&T INC		04/30/2024	Bank of America Merrill Lynch		2,838,416	3,386,000	39,057
00206R-KG-6	AT&T INC		09/05/2024	Morgan Stanley		797,259	870,000	1,396
00206R-KH-4	AT&T INC		02/27/2024	SG AMERICAS SECURITIES, LLC		4,010,150	5,000,000	8,750
00206R-LV-2	AT&T INC		11/22/2024	Unknown		271,804	400,000	2,717
00206R-MM-1	AT&T INC		09/05/2024	Allstate Corp Dep		1,464,768	1,750,000	11,776
00206R-MN-9	AT&T INC		04/25/2024	CITADEL		3,364,000	5,000,000	78,111
00206R-MT-6	AT&T INC		04/30/2024	Bank of America Merrill Lynch		3,318,246	3,386,000	39,108
00218Q-AA-8	AS MILEAGE PLAN IP LTD		10/01/2024	Bank of America Merrill Lynch		10,000,000	10,000,000	
00218Q-AB-6	AS MILEAGE PLAN IP LTD		10/01/2024	Bank of America Merrill Lynch		5,000,000	5,000,000	
00253P-AA-6	AAR ESCROW ISSUER LLC		05/01/2024	Various		6,487,800	6,450,000	8,719
00253X-AA-9	AADVANTAGE LOYALTY IP LTD		12/18/2024	Wells Fargo		250,000	250,000	2,253
00253X-AB-7	AADVANTAGE LOYALTY IP LTD		11/22/2024	MITSUBISHI UFJ SEC		1,302,926	1,310,000	12,514
00287Y-DT-3	ABBVIE INC		08/05/2024	Morgan Stanley		5,151,050	5,000,000	110,000
00489L-AK-9	ACRISURE LLC		10/24/2024	Jefferies		1,524,375	1,500,000	28,875
00489L-AL-7	ACRISURE LLC		06/05/2024	Morgan Stanley		8,450,000	8,450,000	
00489L-AM-5	ACRISURE LLC		11/22/2024	Morgan Stanley		4,603,761	4,600,000	3,589
00653V-AE-1	ADAPTHEALTH LLC		11/22/2024	Unknown		171,372	187,000	2,156
00687Y-AC-9	ADIENT GLOBAL HOLDINGS LTD	C	01/17/2024	JP Morgan		4,488,125	4,300,000	92,629
007036-PC-4	ARMT 2005-6A A22 - CMO/RMBS		06/25/2024	Direct		23,062	23,062	
00737W-AA-7	ADTALEM GLOBAL EDUCATION INC		12/18/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		501,529	510,000	8,415
00751Y-AF-3	ADVANCE AUTO PARTS INC		12/06/2024	Morgan Stanley		896,410	1,000,000	3,306
00774M-AX-3	AERCAP IRELAND CAPITAL DAC	C	11/22/2024	Various		15,455,121	18,400,000	144,357
00774M-AY-1	AERCAP IRELAND CAPITAL DAC	C	04/30/2024	Bank of America Merrill Lynch		2,762,333	3,386,000	959
00774M-BC-8	AERCAP IRELAND CAPITAL DAC	C	08/05/2024	Various		31,499,896	31,196,000	446,309
00774M-BL-8	AERCAP IRELAND CAPITAL DAC	C	09/03/2024	RBCD		29,824,200	30,000,000	
00774M-BM-6	AERCAP IRELAND CAPITAL DAC	C	09/03/2024	Wells Fargo		14,765,550	15,000,000	
007944-AF-8	ADVENTIST HEALTH SYSTEM/WEST		11/22/2024	Unknown		689,414	759,000	5,041
00846U-AN-1	AGILENT TECHNOLOGIES INC		03/25/2024	BNP Paribas		511,601	610,000	585
00846U-AQ-4	AGILENT TECHNOLOGIES INC		09/04/2024	Wells Fargo		17,975,880	18,000,000	
00846U-AR-2	AGILENT TECHNOLOGIES INC		09/04/2024	Bank of America Merrill Lynch		9,963,800	10,000,000	
00900L-AY-0	AIMCO 2015-A AR3 - CDO	C	08/21/2024	Nomura		15,000,000	15,000,000	133,748
00912X-BF-0	AIR LEASE CORP		11/22/2024	Unknown		554,201	561,000	3,676
013092-AA-9	ALBERTSONS COMPANIES INC		12/18/2024	Barclays Capital, Inc.		934,232	930,000	18,213
014916-AA-8	ALEXANDER FUNDING TRUST II		11/22/2024	Unknown		634,913	600,000	13,938
01609W-AX-0	ALIBABA GROUP HOLDING LTD	C	10/02/2024	BNP Paribas		1,187,955	1,360,000	4,094
01609W-BH-4	ALIBABA GROUP HOLDING LTD	C	11/19/2024	Barclays Capital, Inc.		9,983,800	10,000,000	
01609W-BK-7	ALIBABA GROUP HOLDING LTD	C	11/19/2024	Barclays Capital, Inc.		14,947,350	15,000,000	
01626P-AU-0	ALIMENTATION COUCHE-TARD INC		02/06/2024	Wells Fargo		13,000,000	13,000,000	
01748N-AE-4	ALLEGION US HOLDING COMPANY INC		01/03/2024	Bank of America Merrill Lynch		960,530	1,010,000	9,362
018581-AP-3	BREAD FINANCIAL HOLDINGS INC		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		498,385	500,000	6,094
01882Y-AF-3	ALLIANT ENERGY FINANCE LLC		11/22/2024	Barclays Capital, Inc.		11,202,844	11,200,000	29,880
01883L-AA-1	ALLIANT HOLDINGS INTERMEDIATE LLC		10/25/2024	PERSHING DIV OF DLJ SEC LNDING		4,887,750	4,900,000	11,944
01883L-AG-8	ALLIANT HOLDINGS INTERMEDIATE LLC		11/22/2024	Various		9,044,505	9,050,000	8,260
01883L-AH-6	ALLIANT HOLDINGS INTERMEDIATE LLC		12/05/2024	UBS		4,446,200	4,400,000	68,325

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019576-AD-9	ALLIED UNIVERSAL HOLDCO LLC		11/21/2024	Various		15,260,238	15,220,000	135,338
019576-AE-7	ALLIED UNIVERSAL HOLDCO LLC		08/01/2024	Morgan Stanley		2,412,000	2,400,000	90,300
02156L-AA-9	ALTICE FRANCE SA	C	03/15/2024	Bank of America Merrill Lynch		2,688,000	2,800,000	30,333
02209S-BL-6	ALTRIA GROUP INC		03/25/2024	Allstate Corp Dep		972,180	1,200,000	4,328
022249-AU-0	HOWMET AEROSPACE INC		08/08/2024	Barclays Capital, Inc.		12,595,083	11,877,000	53,447
02352N-AA-7	AMER SPORTS CO		11/22/2024	Goldman Sachs & Co.		13,255,866	13,250,000	176,475
023608-AL-6	AMEREN CORP		11/22/2024	Unknown		450,407	480,000	1,742
02379D-AA-8	AMERICAN AIRLINES 2019-1 PASS THROUGH TR		02/12/2024	Cantor Fitzgerald & Company		5,374,997	5,863,649	111,200
024747-AG-2	AMERICAN BUILDERS & CONTRACTORS SUPPLY C		03/01/2024	Wells Fargo		1,611,000	1,800,000	21,313
025816-DA-4	AMERICAN EXPRESS CO		04/30/2024	Bank of America Merrill Lynch		3,148,946	3,386,000	37,000
025816-DP-1	AMERICAN EXPRESS CO		02/12/2024	RBCD		15,000,000	15,000,000	
025816-DR-7	AMERICAN EXPRESS CO		11/22/2024	Barclays Capital, Inc.		6,233,853	6,200,000	5,324
025816-DT-3	AMERICAN EXPRESS CO		11/22/2024	Barclays Capital, Inc.		12,020,151	12,000,000	9,095
025816-DU-0	AMERICAN EXPRESS CO		04/22/2024	Barclays Capital, Inc.		11,000,000	11,000,000	
025816-DV-8	AMERICAN EXPRESS CO		08/05/2024	Morgan Stanley		11,051,400	11,000,000	7,004
025816-DW-6	AMERICAN EXPRESS CO		11/12/2024	Various		15,011,650	15,000,000	78,526
02608A-AA-7	OSMOSIS SUB I LLC		11/22/2024	Unknown		278,417	300,000	1,950
02665W-FN-6	AMERICAN HONDA FINANCE CORP		09/03/2024	Allstate Corp Dep		10,000,000	10,000,000	
02665W-FU-0	AMERICAN HONDA FINANCE CORP		10/21/2024	MIZUSA		14,984,100	15,000,000	
03027X-AW-0	AMERICAN TOWER CORP		08/05/2024	Various		7,906,499	8,386,000	117,771
03027X-BL-3	AMERICAN TOWER CORP		11/22/2024	Unknown		458,869	480,000	789
03027X-BY-5	AMERICAN TOWER CORP		11/22/2024	Unknown		1,015,428	1,000,000	10,236
03027X-CM-0	AMERICAN TOWER CORP		11/18/2024	TD SECURITIES FI		9,945,500	10,000,000	
030981-AJ-3	AMERIGAS PARTNERS LP		05/28/2024	Morgan Stanley		513,173	530,000	8,563
031162-CR-9	AMGEN INC		11/22/2024	Unknown		301,498	400,000	3,185
031162-DB-3	AMGEN INC		07/23/2024	BNYM/HSBC US		866,977	980,000	7,142
031162-DH-0	AMGEN INC		11/22/2024	Unknown		577,916	600,000	6,345
031162-DQ-0	AMGEN INC		11/22/2024	Unknown		404,768	400,000	4,667
032095-AL-5	AMPHENOL CORP		02/05/2024	Allstate Corp Dep		1,015,673	1,230,000	10,674
032095-AM-3	AMPHENOL CORP		11/22/2024	Unknown		399,531	400,000	2,744
032095-AN-1	AMPHENOL CORP		04/02/2024	Bank of America Merrill Lynch		1,997,740	2,000,000	
032095-AP-6	AMPHENOL CORP		04/02/2024	Bank of America Merrill Lynch		6,993,000	7,000,000	
032177-AJ-6	AMSTED INDUSTRIES INC		11/22/2024	Unknown		658,995	700,000	630
034863-BE-9	ANGLO AMERICAN CAPITAL PLC	C	04/03/2024	Morgan Stanley		9,964,700	10,000,000	
036752-AY-9	ELEVANCE HEALTH INC		11/22/2024	Bank of America Merrill Lynch		1,208,553	1,200,000	29,527
036752-BB-8	ELEVANCE HEALTH INC		10/22/2024	Morgan Stanley		1,995,880	2,000,000	
036752-BC-6	ELEVANCE HEALTH INC		10/22/2024	Morgan Stanley		6,983,200	7,000,000	
03690A-AK-2	ANTERO MIDSTREAM PARTNERS LP		01/11/2024	Wells Fargo		8,250,000	8,250,000	
03831W-AC-2	APPLOVIN CORP		11/20/2024	JP Morgan		14,981,100	15,000,000	
03831W-AE-8	APPLOVIN CORP		11/20/2024	JP Morgan		11,940,240	12,000,000	
038522-AQ-1	ARAMARK SERVICES INC		11/22/2024	Unknown		97,871	100,000	1,542
03959K-AD-2	ARCHROCK PARTNERS LP		11/22/2024	Wells Fargo		6,102,722	6,100,000	3,165
039653-AA-8	ARCOSA INC		11/21/2024	Jefferies		870,541	920,000	4,137
039653-AC-4	ARCOSA INC		08/12/2024	JP Morgan		4,600,000	4,600,000	
040555-CW-2	ARIZONA PUBLIC SERVICE CO		10/08/2024	Barclays Capital, Inc.		6,683,880	7,000,000	13,767
040555-DG-6	ARIZONA PUBLIC SERVICE CO		12/20/2024	SUSQUEHANNA FINANCIAL GROUP LLP		5,024,550	5,000,000	109,458
040555-DH-4	ARIZONA PUBLIC SERVICE CO		05/06/2024	Mitsubishi UFJ Securities USA, Inc.		6,980,820	7,000,000	
04302X-AA-2	ARTERA SERVICES LLC		02/12/2024	Bank of America Merrill Lynch		9,627,500	9,500,000	7,367
04316J-AK-5	ARTHUR J. GALLAGHER & CO.		12/10/2024	Bank of America Merrill Lynch		2,997,540	3,000,000	
04316J-AL-3	ARTHUR J. GALLAGHER & CO.		12/10/2024	Bank of America Merrill Lynch		2,997,660	3,000,000	
04316J-AM-1	ARTHUR J. GALLAGHER & CO.		12/10/2024	Bank of America Merrill Lynch		2,998,020	3,000,000	
04316J-AN-9	ARTHUR J. GALLAGHER & CO.		12/10/2024	Bank of America Merrill Lynch		6,973,890	7,000,000	
04316J-AP-4	ARTHUR J. GALLAGHER & CO.		12/10/2024	Bank of America Merrill Lynch		2,981,280	3,000,000	
04364V-AU-7	ASCENT RESOURCES UTICA HOLDINGS LLC		11/06/2024	Various		4,605,700	4,740,000	49,507
04364V-AX-1	ASCENT RESOURCES UTICA HOLDINGS LLC		12/12/2024	Various		3,993,598	3,990,000	30,221
04625H-AJ-8	ASTON MARTIN CAPITAL HOLDINGS LTD	C	03/14/2024	Various		7,478,000	7,400,000	

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046353-AT-5	ASTRAZENECA PLC	C	08/05/2024	Morgan Stanley		4,935,200	5,000,000	10,556
04636N-AE-3	ASTRAZENECA FINANCE LLC		08/26/2024	Barclays Capital, Inc.		971,395	1,060,000	4,586
052528-AT-3	AUSTRALIA AND NEW ZEALAND BANKING GROUP	C	09/23/2024	Goldman Sachs & Co.		10,000,000	10,000,000	
053332-BJ-0	AUTOZONE INC		11/22/2024	Bank of America Merrill Lynch		13,194,427	13,200,000	24,480
053332-BK-7	AUTOZONE INC		06/24/2024	Bank of America Merrill Lynch		9,982,000	10,000,000	
05357#-AA-2	AVEN HOME 2024-SL1 LLC - ABS		08/06/2024	Unknown		21,714,842	21,714,842	
05357#-AB-0	AVEN 2024 TL B 8/2044 - ABS		08/06/2024	Unknown		2,312,084	2,312,084	
05357#-AC-8	AVEN HOME 2024-SL1 LLC - ABS		08/06/2024	Unknown		2,452,927	2,452,927	
05368V-AB-2	AVIENT CORP		09/05/2024	JP Morgan		4,000,000	4,000,000	
053773-BJ-5	AVIS BUDGET CAR RENTAL LLC		09/16/2024	Morgan Stanley		6,131,160	6,048,000	5,544
05401A-AP-6	AVOLON HOLDINGS FUNDING LTD	C	01/16/2024	Goldman Sachs & Co.		17,243,601	19,420,000	218,070
05401A-AV-3	AVOLON HOLDINGS FUNDING LTD	C	05/08/2024	Deutsche Bank		19,838,600	20,000,000	
05401A-AW-1	AVOLON HOLDINGS FUNDING LTD	C	12/13/2024	BNP Paribas		9,956,700	10,000,000	5,500
05401A-AX-9	AVOLON HOLDINGS FUNDING LTD	C	12/03/2024	JP Morgan		19,958,800	20,000,000	
054989-AC-2	BAT CAPITAL CORP		11/22/2024	Goldman Sachs & Co.		21,385,947	19,600,000	366,338
05523R-AD-9	BAE SYSTEMS PLC	C	05/14/2024	Barclays Capital, Inc.		11,627,673	12,900,000	37,768
05523R-AF-4	BAE SYSTEMS PLC	C	06/20/2024	Goldman Sachs & Co.		18,563,823	22,687,000	150,869
05523R-AH-0	BAE SYSTEMS PLC	C	08/27/2024	Various		9,047,390	9,000,000	105,556
05523R-AJ-6	BAE SYSTEMS PLC	C	11/22/2024	Various		21,255,930	21,200,000	102,101
05523R-AK-3	BAE SYSTEMS PLC	C	11/22/2024	Various		19,143,481	19,233,000	24,694
05523R-AL-1	BAE SYSTEMS PLC	C	11/22/2024	JP Morgan		6,370,721	6,400,000	3,298
05526D-BY-0	BAT CAPITAL CORP		02/15/2024	Barclays Capital, Inc.		11,000,000	11,000,000	
05526D-BZ-7	BAT CAPITAL CORP		02/15/2024	SANTANDER INVESTMENT SECURITIES, INC.		11,932,440	12,000,000	
05530Q-AN-0	BAT INTERNATIONAL FINANCE PLC	C	07/02/2024	Deutsche Bank		469,280	500,000	2,270
05552B-AA-4	LBM ACQUISITION LLC		03/08/2024	JP Morgan		4,511,625	4,950,000	20,686
05565E-CJ-2	BMW US CAPITAL LLC		03/25/2024	JP Morgan		4,993,000	5,000,000	
05565E-CL-7	BMW US CAPITAL LLC		03/25/2024	JP Morgan		7,000,000	7,000,000	
05565E-CN-3	BMW US CAPITAL LLC		08/07/2024	Barclays Capital, Inc.		10,000,000	10,000,000	
05565E-CP-8	BMW US CAPITAL LLC		11/22/2024	Barclays Capital, Inc.		12,798,407	12,800,000	10,230
05565E-CQ-6	BMW US CAPITAL LLC		08/07/2024	Barclays Capital, Inc.		6,999,440	7,000,000	
05565E-CR-4	BMW US CAPITAL LLC		08/07/2024	Barclays Capital, Inc.		9,984,100	10,000,000	
05565E-CS-2	BMW US CAPITAL LLC		08/07/2024	Barclays Capital, Inc.		9,972,400	10,000,000	
05571A-AT-2	BPCE SA	C	01/08/2024	Goldman Sachs & Co.		10,000,000	10,000,000	
05571A-AY-1	BPCE SA	C	11/22/2024	Wells Fargo		10,809,110	10,800,000	22,689
05581K-AH-4	BNP PARIBAS SA	C	01/02/2024	BNP Paribas		5,000,000	5,000,000	
05602X-JC-3	BNP PARIBAS SA	C	09/03/2024	BNP Paribas		7,000,000	7,000,000	
05825X-AA-7	BALDWIN INSURANCE GROUP HOLDINGS LLC		05/10/2024	JP Morgan		4,000,000	4,000,000	
06051G-KP-3	BANK OF AMERICA CORP		11/22/2024	Unknown		593,555	600,000	1,823
06051G-LG-2	BANK OF AMERICA CORP		08/05/2024	Morgan Stanley		5,083,000	5,000,000	72,973
06051G-MB-2	BANK OF AMERICA CORP		08/12/2024	Bank of America Merrill Lynch		40,000,000	40,000,000	
06051G-MD-8	BANK OF AMERICA CORP		10/22/2024	Bank of America Merrill Lynch		15,000,000	15,000,000	
06368L-8K-5	BANK OF MONTREAL		09/03/2024	BMO Capital Markets		10,000,000	10,000,000	
06368L-8L-3	BANK OF MONTREAL		09/03/2024	BMO Capital Markets		20,000,000	20,000,000	
06405L-AE-1	BANK OF NEW YORK MELLON		03/07/2024	Bank of America Merrill Lynch		15,000,000	15,000,000	
06406R-BM-8	BANK OF NEW YORK MELLON CORP		04/30/2024	Bank of America Merrill Lynch		3,447,795	3,386,000	3,841
06406R-BQ-9	BANK OF NEW YORK MELLON CORP		09/24/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		505,945	500,000	10,238
06406R-BU-0	BANK OF NEW YORK MELLON CORP		04/30/2024	Bank of America Merrill Lynch		3,580,695	3,386,000	4,262
06406R-BV-8	BANK OF NEW YORK MELLON CORP		03/07/2024	Bank of America Merrill Lynch		1,000,000	1,000,000	
06406R-BW-6	BANK OF NEW YORK MELLON CORP		03/07/2024	Bank of America Merrill Lynch		7,000,000	7,000,000	
06406R-BX-4	BANK OF NEW YORK MELLON CORP		07/15/2024	Morgan Stanley		18,000,000	18,000,000	
06406R-BZ-9	BANK OF NEW YORK MELLON CORP		11/22/2024	Morgan Stanley		5,400,165	5,400,000	6,747
06428C-AA-2	BANK OF AMERICA NA		11/22/2024	Unknown		608,779	600,000	8,657
067316-AF-6	BACARDI LTD	C	08/27/2024	Various		37,754,010	38,100,000	435,964
067316-AH-2	BACARDI LTD	C	10/02/2024	Goldman Sachs & Co.		10,419,750	11,000,000	223,483
06738E-BR-5	BARCLAYS PLC	C	04/30/2024	Bank of America Merrill Lynch		2,750,448	3,386,000	13,044
06738E-CP-8	BARCLAYS PLC	C	03/05/2024	Barclays Capital, Inc.		10,000,000	10,000,000	
06738E-CR-4	BARCLAYS PLC	C	03/05/2024	Barclays Capital, Inc.		15,000,000	15,000,000	
06738E-CU-7	BARCLAYS PLC	C	09/03/2024	Barclays Capital, Inc.		10,000,000	10,000,000	
06738E-CV-5	BARCLAYS PLC	C	09/03/2024	Barclays Capital, Inc.		10,000,000	10,000,000	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
07274N-AL-7	BAYER US FINANCE II LLC		11/22/2024	Unknown		1,342,765	1,400,000	26,712
075887-CR-8	BECTON DICKINSON AND CO		02/05/2024	Barclays Capital, Inc.		5,000,000	5,000,000	
075887-CS-6	BECTON DICKINSON AND CO		02/05/2024	Barclays Capital, Inc.		10,000,000	10,000,000	
0778FP-AN-9	BELL TELEPHONE COMPANY OF CANADA OR BELL		02/12/2024	RBCD		9,986,900	10,000,000	
080782-AA-3	BELRON UK FINANCE PLC	C	11/22/2024	JP Morgan		24,699,490	24,700,000	1,150
088929-AC-8	BGC GROUP INC		02/05/2024	Allstate Corp Dep		622,869	590,000	9,440
09031W-AC-7	BIMBO BAKERIES USA INC		02/13/2024	Various		17,893,759	17,353,000	258,026
09031W-AE-3	BIMBO BAKERIES USA INC		11/22/2024	JP Morgan		1,171,821	1,200,000	23,829
092113-AV-1	BLACK HILLS CORP		11/22/2024	Unknown		412,907	400,000	4,429
092113-AX-7	BLACK HILLS CORP		05/13/2024	Wells Fargo		4,989,350	5,000,000	
09261X-AJ-1	BLACKSTONE SECURED LENDING FUND		12/11/2024	Morgan Stanley		16,981,810	17,000,000	154,110
09290D-AJ-0	BLACKROCK INC		10/02/2024	BNYM/HSBC US		691,252	670,000	6,110
09659T-2D-2	BNP PARIBAS SA	C	11/12/2024	BNP Paribas		10,000,000	10,000,000	
09659W-2W-3	BNP PARIBAS SA	C	02/12/2024	BNP Paribas		10,000,000	10,000,000	
09659W-2Z-6	BNP PARIBAS SA	C	11/12/2024	BNP Paribas		10,000,000	10,000,000	
097023-CV-5	BOEING CO		10/23/2024	Various		40,026,415	42,500,000	835,941
097023-CW-3	BOEING CO		04/25/2024	Morgan Stanley		2,194,875	2,500,000	71,756
097023-DJ-1	BOEING CO		05/02/2024	Various		35,225,300	35,000,000	17,494
097023-DK-8	BOEING CO		07/25/2024	Various		27,788,500	27,000,000	377,069
097023-DM-4	BOEING CO		07/01/2024	Various		24,191,280	24,000,000	46,482
097023-DN-2	BOEING CO		11/26/2024	Various		27,628,300	27,000,000	77,867
09739D-AD-2	BOISE CASCADE CO		01/22/2024	Morgan Stanley		466,400	500,000	1,557
097751-BT-7	BOMBARDIER INC		06/04/2024	SMBC NIKKO SECURITIES LTD, WAN CHAI		1,023,366	1,020,000	11,156
097751-BX-8	BOMBARDIER INC		07/02/2024	JP Morgan		1,878,625	1,900,000	43,700
097751-CC-3	BOMBARDIER INC		11/22/2024	Morgan Stanley		9,171,374	9,170,000	2,273
100743-AN-3	BOSTON GAS CO		11/22/2024	Unknown		400,139	400,000	8,295
103304-BV-2	BOYD GAMING CORP		05/06/2024	Various		4,409,628	4,897,000	32,883
10373Q-BU-3	BP CAPITAL MARKETS AMERICA INC		08/05/2024	Morgan Stanley		4,998,550	5,000,000	115,622
10373Q-BV-1	BP CAPITAL MARKETS AMERICA INC		04/30/2024	Bank of America Merrill Lynch		3,259,499	3,386,000	23,471
10373Q-BZ-2	BP CAPITAL MARKETS AMERICA INC		05/15/2024	Deutsche Bank		9,998,100	10,000,000	
10373Q-CA-6	BP CAPITAL MARKETS AMERICA INC		05/15/2024	Deutsche Bank		10,000,000	10,000,000	
105340-AP-8	BRANDYWINE OPERATING PARTNERSHIP LP		12/06/2024	JP Morgan		923,520	1,000,000	8,594
10921U-2C-1	BRIGHTHOUSE FINANCIAL GLOBAL FUNDING		11/22/2024	Unknown		455,391	480,000	3,679
109696-AC-8	BRINKS CO		06/05/2024	JP Morgan		6,350,000	6,350,000	
109696-AD-6	BRINKS CO		06/05/2024	JP Morgan		6,350,000	6,350,000	
110122-CP-1	BRISTOL-MYERS SQUIBB CO		12/05/2024	SG AMERICAS SECURITIES, LLC		1,783,830	1,870,000	22,959
110122-DU-9	BRISTOL-MYERS SQUIBB CO		12/05/2024	Allstate Corp Dep		1,079,913	1,210,000	8,031
11135F-BL-4	BROADCOM INC		04/30/2024	Bank of America Merrill Lynch		2,805,369	3,386,000	5,547
11135F-BP-5	BROADCOM INC		11/22/2024	Bank of America Merrill Lynch		3,240,388	4,122,000	49,723
11135F-BX-8	BROADCOM INC		07/08/2024	Bank of America Merrill Lynch		14,980,350	15,000,000	
11135F-BY-6	BROADCOM INC		08/05/2024	Various		23,277,140	23,000,000	51,500
11135F-BZ-3	BROADCOM INC		07/08/2024	BNP Paribas		14,997,450	15,000,000	
11135F-CB-5	BROADCOM INC		11/22/2024	TD SECURITIES FI		10,760,028	10,800,000	4,833
11135F-CC-3	BROADCOM INC		11/22/2024	SNTRUS3A USA		5,760,725	5,800,000	5,056
11135F-CD-1	BROADCOM INC		09/26/2024	JP Morgan		19,958,600	20,000,000	
114259-AX-2	BROOKLYN UNION GAS CO		07/15/2024	Wells Fargo		7,232,400	7,000,000	152,780
114259-AY-0	BROOKLYN UNION GAS CO		07/15/2024	Wells Fargo		5,000,000	5,000,000	
11823Q-AV-3	BUCKEYE PARTNERS LP		11/22/2024	Wells Fargo		6,503,839	6,500,000	5,615
12008R-AP-2	BUILDERS FIRSTSOURCE INC		09/24/2024	Bank of America Merrill Lynch		733,539	790,000	5,036
12008R-AR-8	BUILDERS FIRSTSOURCE INC		11/22/2024	Unknown		311,945	308,000	8,563
12008R-AS-6	BUILDERS FIRSTSOURCE INC		02/26/2024	Bank of America Merrill Lynch		13,800,000	13,800,000	
120568-BD-1	BUNGE LIMITED FINANCE CORP		09/10/2024	SMBC NIKKO SECURITIES LTD, WAN CHAI		7,997,200	8,000,000	
120568-BE-9	BUNGE LIMITED FINANCE CORP		09/10/2024	Bank of America Merrill Lynch		14,983,200	15,000,000	
120568-BF-6	BUNGE LIMITED FINANCE CORP		09/10/2024	SMBC NIKKO SECURITIES LTD, WAN CHAI		4,984,200	5,000,000	
12189L-BL-4	BURLINGTON NORTHERN SANTA FE LLC		06/03/2024	Goldman Sachs & Co.		7,957,600	8,000,000	
12467A-AF-5	C&S GROUP ENTERPRISES LLC		11/22/2024	Unknown		93,089	112,000	2,442

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1248EP-BT-9	CCO HOLDINGS LLC		12/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		534,206	540,000	2,691
1248EP-CB-7	CCO HOLDINGS LLC		06/04/2024	Morgan Stanley		1,228,488	1,360,000	812
1248EP-CE-1	CCO HOLDINGS LLC		11/07/2024	Bank of America Merrill Lynch		3,613,111	4,009,000	41,593
1248EP-CK-7	CCO HOLDINGS LLC		03/01/2024	Morgan Stanley		4,837,500	6,000,000	24,083
1248EP-CP-6	CCO HOLDINGS LLC		11/22/2024	Unknown		82,488	100,000	1,499
12505B-AH-3	CBRE SERVICES INC		02/20/2024	Wells Fargo		11,980,440	12,000,000	
12513G-BK-4	CDW LLC		11/22/2024	Bank of America Merrill Lynch		5,782,410	5,800,000	10,200
12513G-BL-2	CDW LLC		08/12/2024	Bank of America Merrill Lynch		6,981,940	7,000,000	
12543D-BM-1	CHS/COMMUNITY HEALTH SYSTEMS INC		10/09/2024	Wells Fargo		2,630,840	2,956,000	62,507
12543D-BN-9	CHS/COMMUNITY HEALTH SYSTEMS INC		05/21/2024	UBS		918,000	900,000	44,316
12550A-BD-7	CIFC 145RRR A1R - CDO		06/28/2024	BNP Paribas		25,000,000	25,000,000	
125523-CM-0	CIGNA GROUP		04/02/2024	SNTRUS3A USA		493,045	590,000	740
125523-CT-5	CIGNA GROUP		02/05/2024	JP Morgan		14,983,350	15,000,000	
125523-CU-2	CIGNA GROUP		02/13/2024	Various		29,831,600	30,000,000	2,847
125523-CW-8	CIGNA GROUP		02/05/2024	JP Morgan		14,978,250	15,000,000	
12592B-AL-8	CNH INDUSTRIAL CAPITAL LLC		11/22/2024	Unknown		749,401	776,000	5,133
12592B-AT-1	CNH INDUSTRIAL CAPITAL LLC		10/07/2024	Goldman Sachs & Co.		4,990,450	5,000,000	
12636Y-AE-2	CRH AMERICA FINANCE INC		05/14/2024	TD SECURITIES FI		20,921,460	21,000,000	
126408-HM-8	CSX CORP		08/05/2024	Morgan Stanley		4,987,800	5,000,000	83,229
126650-CN-8	CVS HEALTH CORP		11/14/2024	Goldman Sachs & Co.		4,378,900	5,000,000	81,858
126650-DT-4	CVS HEALTH CORP		11/22/2024	Various		13,530,797	13,600,000	339,047
126650-DU-1	CVS HEALTH CORP		04/30/2024	Bank of America Merrill Lynch		3,275,684	3,386,000	35,059
126650-DY-3	CVS HEALTH CORP		11/22/2024	Bank of America Merrill Lynch		3,717,236	3,833,000	86,526
126650-EB-2	CVS HEALTH CORP		05/07/2024	Bank of America Merrill Lynch		16,983,510	17,000,000	
126650-EC-0	CVS HEALTH CORP		05/07/2024	Wells Fargo		14,988,900	15,000,000	
12704P-AA-6	CRH SMW FINANCE DAC	C	05/15/2024	Various		34,990,150	35,000,000	
127387-AN-8	CADENCE DESIGN SYSTEMS INC		09/04/2024	JP Morgan		9,985,800	10,000,000	
12769G-AC-4	CAESARS ENTERTAINMENT INC		01/30/2024	Various		16,014,050	15,920,000	
12769G-AD-2	CAESARS ENTERTAINMENT INC		10/02/2024	Bank of America Merrill Lynch		12,000,000	12,000,000	
134429-BL-2	CAMPBELL'S CO		11/22/2024	JP Morgan		1,206,396	1,200,000	10,953
134429-BM-0	CAMPBELL SOUP CO		03/19/2024	JP Morgan		14,989,350	15,000,000	
134429-BN-8	CAMPBELL'S CO		11/22/2024	Barclays Capital, Inc.		1,807,041	1,800,000	7,049
134429-BP-3	CAMPBELL'S CO		11/22/2024	Barclays Capital, Inc.		401,198	400,000	3,660
134429-BQ-1	CAMPBELL SOUP CO		09/30/2024	Bank of America Merrill Lynch		9,962,600	10,000,000	
13607L-8C-0	CANADIAN IMPERIAL BANK OF COMMERCE		06/24/2024	Canadian Imperial Bank of Commerce		10,000,000	10,000,000	
13607L-WW-9	CANADIAN IMPERIAL BANK OF COMMERCE		04/30/2024	Bank of America Merrill Lynch		3,450,977	3,386,000	16,617
13608J-AA-5	CANADIAN IMPERIAL BANK OF COMMERCE		06/24/2024	Canadian Imperial Bank of Commerce		30,005,400	30,000,000	116,889
13876L-AY-3	CANYC 201RR BR2 - CDO	C	12/19/2024	SCTIA		5,000,000	5,000,000	
14040H-CY-9	CAPITAL ONE FINANCIAL CORP		04/30/2024	Bank of America Merrill Lynch		3,284,217	3,386,000	49,788
14040H-DF-9	CAPITAL ONE FINANCIAL CORP		04/30/2024	Bank of America Merrill Lynch		3,335,752	3,386,000	51,791
14149Y-BN-7	CARDINAL HEALTH INC		02/14/2024	Goldman Sachs & Co.		14,988,450	15,000,000	
142339-AH-3	CARLISLE COMPANIES INC		05/28/2024	Allstate Corp Dep		1,005,982	1,060,000	19,654
14311U-BC-1	CGMS 163RRR BRR - CDO	C	11/27/2024	Canadian Imperial Bank of Commerce		13,000,000	13,000,000	
14317V-AQ-3	CGMS 2019-4 A1R - CDO	C	10/29/2024	MIZUSA		21,029,400	21,000,000	52,289
143658-BL-5	CARNIVAL CORP		11/04/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		635,034	630,000	8,540
143658-BR-2	CARNIVAL CORP		07/15/2024	Various		11,789,060	11,922,000	200,116
143658-BW-1	CARNIVAL CORP		11/22/2024	Unknown		470,756	450,000	8,488
14366R-AA-7	CARNIVAL HOLDINGS (BERMUDA) LTD	C	11/04/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		1,161,385	1,080,000	26,819
144285-AL-7	CARPENTER TECHNOLOGY CORP		11/22/2024	Unknown		100,574	100,000	2,249
14448C-AQ-7	CARRIER GLOBAL CORP		08/05/2024	Various		7,488,047	8,386,000	84,361
14686A-BA-6	CARVL 2RR BR2 - CDO	C	11/26/2024	Deutsche Bank		5,000,000	5,000,000	
14913U-AK-6	CATERPILLAR FINANCIAL SERVICES CORP		02/22/2024	Mitsubishi UFJ Securities USA, Inc.		5,000,000	5,000,000	
15089Q-AK-0	CELANESE US HOLDINGS LLC		11/22/2024	Unknown		746,841	800,000	3,329
15135B-AT-8	CENTENE CORP		11/22/2024	Bank of America Merrill Lynch		15,037,911	15,800,000	68,167
15135B-AV-3	CENTENE CORP		04/24/2024	BB&T CAPITAL MARKETS		7,836,300	9,000,000	59,906
15135B-AW-1	CENTENE CORP		11/22/2024	Unknown		517,023	600,000	1,850

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15135B-AY-7	CENTENE CORP		11/22/2024	Unknown		717,471	800,000	6,914
15189T-BG-1	CENTERPOINT ENERGY INC		05/08/2024	JP Morgan		9,979,000	10,000,000	
15189X-BB-3	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC		11/22/2024	Unknown		395,013	400,000	2,805
15189Y-AG-1	CENTERPOINT ENERGY RESOURCES CORP		11/22/2024	Unknown		405,663	400,000	4,725
15679G-AC-6	CERDIA FINANZ GMBH	C	11/21/2024	Various		15,337,500	15,075,000	43,958
161175-BZ-6	CHARTER COMMUNICATIONS OPERATING LLC		12/12/2024	Various		20,477,424	30,000,000	135,440
161175-CQ-5	CHARTER COMMUNICATIONS OPERATING LLC		11/22/2024	Morgan Stanley		408,427	400,000	12,742
161175-CR-3	CHARTER COMMUNICATIONS OPERATING LLC		05/09/2024	Morgan Stanley		16,958,350	17,000,000	
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP		01/18/2024	Various		6,677,539	7,043,000	97,722
16411Q-AK-7	CHENIERE ENERGY PARTNERS LP		01/18/2024	Various		7,193,510	8,000,000	125,333
16411Q-AP-6	CHENIERE ENERGY PARTNERS LP		01/18/2024	Deutsche Bank		10,119,700	10,000,000	36,361
16411Q-AQ-4	CHENIERE ENERGY PARTNERS LP		08/05/2024	Various		8,603,042	8,386,000	98,025
16411Q-AR-2	CHENIERE ENERGY PARTNERS LP		05/08/2024	Bank of America Merrill Lynch		9,982,000	10,000,000	
16411R-AL-3	CHENIERE ENERGY INC		03/05/2024	Goldman Sachs & Co.		14,968,350	15,000,000	
171484-AE-8	CHURCHILL DOWNS INC		11/22/2024	Unknown		97,121	100,000	1,676
172967-LP-4	CITIGROUP INC		11/22/2024	Unknown		626,396	648,000	7,791
172967-MP-3	CITIGROUP INC		04/30/2024	Bank of America Merrill Lynch		3,162,795	3,386,000	13,279
172967-PF-2	CITIGROUP INC		04/10/2024	Various		16,873,820	17,000,000	59,357
172967-PG-0	CITIGROUP INC		02/06/2024	Bank of America Merrill Lynch		9,994,800	10,000,000	
17325F-BG-2	CITIBANK NA		04/24/2024	Various		38,534,117	38,500,000	
17325F-BK-3	CITIBANK NA		08/05/2024	Morgan Stanley		5,046,500	5,000,000	
17327C-AR-4	CITIGROUP INC		04/30/2024	Various		13,342,149	13,386,000	331,270
184496-AN-7	CLEAN HARBORS INC		05/28/2024	BMO Capital Markets		532,774	550,000	9,980
184496-AP-2	CLEAN HARBORS INC		02/01/2024	SMBC NIKKO SECURITIES LTD, WAN CHAI		1,722,240	1,794,000	5,108
185899-AP-6	CLEVELAND-CLIFFS INC		08/13/2024	Wells Fargo		4,044,438	4,075,000	117,269
185899-AQ-4	CLEVELAND-CLIFFS INC		10/08/2024	Wells Fargo		6,450,000	6,450,000	
185899-AR-2	CLEVELAND-CLIFFS INC		10/08/2024	Wells Fargo		9,700,000	9,700,000	
18972E-AA-3	CLYDESDALE ACQUISITION HOLDINGS INC		03/13/2024	Barclays Capital, Inc.		1,575,000	1,575,000	43,477
18972E-AC-9	CLYDESDALE ACQUISITION HOLDINGS INC		08/05/2024	Various		5,819,500	5,840,000	1,566
19240C-AC-7	COGENT COMMUNICATIONS GROUP LLC		02/01/2024	JP Morgan		3,072,000	3,200,000	29,244
19240C-AE-3	COGENT COMMUNICATIONS GROUP LLC		11/22/2024	Unknown		189,221	187,000	5,709
19240W-AA-7	COGENT COMMUNICATIONS GROUP LLC		06/06/2024	JP Morgan		4,186,250	4,250,000	
19260Q-AC-1	COINBASE GLOBAL INC		04/22/2024	JP Morgan		500,742	600,000	1,294
19416M-AB-5	PERMIAN RESOURCES OPERATING LLC		04/18/2024	Bank of America Merrill Lynch		2,750,250	2,850,000	51,627
19565C-AA-8	COLONIAL ENTERPRISES INC		11/05/2024	Allstate Corp Dep		24,342,420	27,000,000	316,785
19737P-AA-2	CECLO 33 A1 - CDO	C	04/19/2024	Jefferies		14,000,000	14,000,000	
19828A-AD-9	COLUMBIA PIPELINES HOLDING COMPANY LLC		09/03/2024	MIZUSA		11,999,520	12,000,000	
19828T-AC-0	COLUMBIA PIPELINES OPERATING COMPANY LLC		11/22/2024	Unknown		427,710	400,000	509
19828T-AE-6	COLUMBIA PIPELINES OPERATING COMPANY LLC		11/22/2024	Unknown		420,427	400,000	7,002
19828T-AF-3	COLUMBIA PIPELINES HOLDING COMPANY LLC		09/03/2024	MIZUSA		3,999,800	4,000,000	
20030N-CY-5	COMCAST CORP		11/04/2024	Bank of America Merrill Lynch		1,261,802	1,620,000	585
20268J-AR-4	COMMONSPIRIT HEALTH		03/13/2024	Morgan Stanley		55,000,000	55,000,000	
205768-AT-1	COMSTOCK RESOURCES INC		10/02/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		590,795	630,000	8,019
205887-CF-7	CONAGRA BRANDS INC		11/22/2024	Unknown		724,235	800,000	642
20752T-AB-0	CONNECT FINCO SARL	C	11/22/2024	JP Morgan		5,283,012	5,300,000	2,850
207597-ES-0	CONNECTICUT LIGHT AND POWER CO		08/06/2024	Barclays Capital, Inc.		6,968,850	7,000,000	
209111-GH-0	CONSOLIDATED EDISON COMPANY OF NEW YORK		05/06/2024	Wells Fargo		6,988,660	7,000,000	
21036P-BE-7	CONSTELLATION BRANDS INC		11/22/2024	Unknown		443,514	480,000	4,662
21036P-BF-4	CONSTELLATION BRANDS INC		11/22/2024	Various		10,660,161	11,988,000	71,721
21036P-BH-0	CONSTELLATION BRANDS INC		08/05/2024	Morgan Stanley		4,260,400	5,000,000	1,563
21036P-BK-3	CONSTELLATION BRANDS INC		11/22/2024	Unknown		395,868	400,000	628
21036P-BQ-0	CONSTELLATION BRANDS INC		01/09/2024	Bank of America Merrill Lynch		998,890	1,000,000	
21039C-AD-6	CONSTELLIUM SE	C	07/26/2024	Various		3,902,813	3,900,000	
210518-DS-2	CONSUMERS ENERGY CO		11/22/2024	Unknown		399,454	400,000	4,185
210518-DV-5	CONSUMERS ENERGY CO		11/22/2024	Unknown		602,870	600,000	7,922
210518-DW-3	CONSUMERS ENERGY CO		01/02/2024	Goldman Sachs & Co.		4,988,400	5,000,000	

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21925D-AB-5	CORNERSTONE BUILDING BRANDS INC		07/31/2024	Deutsche Bank		3,000,000	3,000,000	
222070-AG-9	COTY INC		04/09/2024	Morgan Stanley		1,788,375	1,900,000	21,560
22207A-AA-0	COTY INC		11/22/2024	Unknown		102,043	100,000	2,337
224044-BY-2	COX COMMUNICATIONS INC		07/03/2024	Barclays Capital, Inc.		8,306,100	10,000,000	26,111
224044-CJ-4	COX COMMUNICATIONS INC		08/05/2024	Morgan Stanley		4,842,850	5,000,000	83,125
224044-CR-6	COX COMMUNICATIONS INC		01/16/2024	JP Morgan		10,184,800	10,000,000	187,722
224044-CS-4	COX COMMUNICATIONS INC		01/16/2024	JP Morgan		11,261,470	11,000,000	59,217
224044-CU-9	COX COMMUNICATIONS INC		11/06/2024	Various		19,668,700	20,000,000	116,569
224044-CV-7	COX COMMUNICATIONS INC		08/15/2024	Wells Fargo		4,993,600	5,000,000	
225310-AM-3	CREDIT ACCEPTANCE CORP		11/22/2024	Unknown		100,036	100,000	1,233
225401-AF-5	UBS GROUP AG	C	05/08/2024	Morgan Stanley		11,305,440	12,000,000	152,181
225914-AC-4	CKSRC 241 A2 - CDO	C	12/09/2024	Barclays Capital, Inc.		4,500,000	4,500,000	
225914-AE-0	CKSRC 241 B - CDO	C	12/09/2024	Barclays Capital, Inc.		9,000,000	9,000,000	
227046-AA-7	CROCS INC		03/25/2024	Morgan Stanley		464,758	510,000	723
22822V-AC-5	CROWN CASTLE INC		11/22/2024	Unknown		784,859	800,000	12,909
22822V-AH-4	CROWN CASTLE INC		11/22/2024	Unknown		464,672	480,000	3,942
22822V-AK-7	CROWN CASTLE INC		07/03/2024	Barclays Capital, Inc.		14,252,100	15,000,000	221,667
22822V-AL-5	CROWN CASTLE INC		02/16/2024	Various		2,830,561	2,984,000	2,139
22822V-AT-8	CROWN CASTLE INC		04/30/2024	Bank of America Merrill Lynch		2,727,254	3,386,000	22,644
22822V-BA-8	CROWN CASTLE INC		08/05/2024	Morgan Stanley		5,052,150	5,000,000	17,361
22822V-BF-7	CROWN CASTLE INC		11/22/2024	Bank of America Merrill Lynch		1,188,108	1,200,000	16,333
22822V-BG-5	CROWN CASTLE INC		08/01/2024	Bank of America Merrill Lynch		9,933,200	10,000,000	
22944B-AK-4	CSMC 2007-5 110 - CMO/RMBS		12/01/2024	Direct		24,311	24,311	
23166M-AC-7	CUSHMAN & WAKEFIELD US BORROWER LLC		08/21/2024	Various		3,894,813	3,650,000	82,427
233331-BL-0	DTE ENERGY CO		04/29/2024	JP Morgan		6,994,750	7,000,000	
233331-BM-8	DTE ENERGY CO		11/22/2024	Wells Fargo		2,004,875	2,000,000	30,250
23338V-AV-8	DTE ELECTRIC CO		02/20/2024	SCTIA		6,996,710	7,000,000	
23345M-AA-5	DT MIDSTREAM INC		06/04/2024	JP Morgan		496,692	540,000	10,519
23345M-AD-9	DT MIDSTREAM INC		11/21/2024	Barclays Capital, Inc.		1,998,900	2,000,000	
237194-AQ-8	DARDEN RESTAURANTS INC		09/30/2024	Bank of America Merrill Lynch		9,981,100	10,000,000	
237266-AJ-0	DARLING INGREDIENTS INC		11/22/2024	Unknown		199,127	200,000	5,233
23918K-AW-8	DAVITA INC		08/08/2024	BB&T CAPITAL MARKETS		8,275,000	8,275,000	
24422E-WD-7	JOHN DEERE CAPITAL CORP		12/05/2024	ING FINANCIAL MARKETS LLC		2,813,727	2,940,000	16,889
24422E-XL-8	JOHN DEERE CAPITAL CORP		03/04/2024	Barclays Capital, Inc.		10,000,000	10,000,000	
24422E-XW-4	JOHN DEERE CAPITAL CORP		09/03/2024	Mitsubishi UFJ Securities USA, Inc.		10,000,000	10,000,000	
24703D-BJ-9	DELL INTERNATIONAL LLC		11/22/2024	Unknown		405,608	400,000	6,475
24703D-BL-4	DELL INTERNATIONAL LLC		08/05/2024	Various		8,667,438	8,386,000	53,208
24703D-BN-0	DELL INTERNATIONAL LLC		04/30/2024	Bank of America Merrill Lynch		3,290,921	3,386,000	22,348
24703T-AE-6	DELL INTERNATIONAL LLC		11/22/2024	Unknown		480,321	480,000	3,332
251526-CV-9	DEUTSCHE BANK AG (NEW YORK BRANCH)		02/05/2024	Deutsche Bank		10,000,000	10,000,000	
251526-CW-7	DEUTSCHE BANK AG (NEW YORK BRANCH)		05/07/2024	Deutsche Bank		30,000,000	30,000,000	
251526-CX-5	DEUTSCHE BANK AG (NEW YORK BRANCH)		09/04/2024	Deutsche Bank		10,000,000	10,000,000	
251526-CY-3	DEUTSCHE BANK AG (NEW YORK BRANCH)		09/04/2024	Deutsche Bank		5,000,000	5,000,000	
25278X-AV-1	DIAMONDBACK ENERGY INC		11/22/2024	Morgan Stanley		5,765,061	5,400,000	127,049
253393-AF-9	DICK'S SPORTING GOODS INC		08/26/2024	Allstate Corp Dep		482,333	540,000	1,985
253651-AK-9	DIEBOLD NIXDORF INC		12/12/2024	Various		5,815,850	5,740,000	
25461L-AA-0	DIRECTV FINANCING LLC		11/22/2024	Various		9,673,466	10,050,000	236,436
25461L-AB-8	DIRECTV FINANCING LLC		11/06/2024	Barclays Capital, Inc.		1,496,250	1,500,000	35,500
25746U-DK-2	DOMINION ENERGY INC		06/18/2024	Deutsche Bank		3,700,100	5,000,000	29,792
26252Q-AU-6	DRSLF 68RR BRR - CDO		11/27/2024	Barclays Capital, Inc.		7,150,000	7,150,000	
26442C-BK-9	DUKE ENERGY CAROLINAS LLC		11/22/2024	Unknown		388,127	400,000	7,549
26443T-AE-6	DUKE ENERGY INDIANA LLC		02/26/2024	MIZUSA		4,983,450	5,000,000	
267475-AD-3	DYCOM INDUSTRIES INC		05/28/2024	Morgan Stanley		475,845	510,000	2,805
268317-AY-0	ELECTRICITE DE FRANCE SA	C	11/22/2024	Bank of America Merrill Lynch		14,620,967	14,600,000	7,533
268317-AZ-7	ELECTRICITE DE FRANCE SA	C	04/15/2024	Bank of America Merrill Lynch		9,989,600	10,000,000	
268317-BB-9	ELECTRICITE DE FRANCE SA	C	11/22/2024	Various		14,131,509	15,400,000	2,000

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
26873C-AB-8	EMRLD BORROWER LP		11/22/2024	Barclays Capital, Inc.		7,419,251	7,417,000	2,940
26874R-AP-3	ENI SPA	C	05/08/2024	Goldman Sachs & Co.		6,917,960	7,000,000	
26884T-AV-4	ERAC USA FINANCE LLC		08/05/2024	Morgan Stanley		5,033,900	5,000,000	60,694
26884T-AY-8	ERAC USA FINANCE LLC		02/14/2024	Various		13,963,960	14,000,000	11,111
26884T-AZ-5	ERAC USA FINANCE LLC		02/05/2024	Bank of America Merrill Lynch		9,991,100	10,000,000	
26885B-AM-2	EQM MIDSTREAM PARTNERS LP		06/04/2024	JP Morgan		728,851	710,000	592
27636A-AA-0	EASTERN ENERGY GAS HOLDINGS LLC		11/27/2024	CITADEL		13,854,660	14,000,000	109,861
277432-AY-6	EASTMAN CHEMICAL CO		02/15/2024	Wells Fargo		14,971,650	15,000,000	
277432-AZ-3	EASTMAN CHEMICAL CO		11/22/2024	Bank of America Merrill Lynch		1,199,715	1,200,000	18,500
278768-AC-0	ECHOSTAR CORP		11/20/2024	Deutsche Bank		4,270,938	3,950,000	10,616
281020-BB-2	EDISON INTERNATIONAL		11/22/2024	Barclays Capital, Inc.		397,909	400,000	992
286181-AM-4	ELEMENT FLEET MANAGEMENT CORP		03/04/2024	Bank of America Merrill Lynch		1,000,000	1,000,000	
289178-AA-3	ELLUCIAN HOLDINGS INC		11/14/2024	Wells Fargo		3,950,000	3,950,000	
29082K-AA-3	EMBECTA CORP		12/05/2024	Morgan Stanley		437,227	470,000	7,246
29103C-AA-6	EMRLD BORROWER LP		02/01/2024	Barclays Capital, Inc.		8,866,000	8,800,000	82,592
29163V-AG-8	EMPIRE COMMUNITIES CORP		12/12/2024	Various		16,998,244	16,500,000	72,843
29250N-CA-1	ENBRIDGE INC		04/02/2024	Deutsche Bank		4,997,100	5,000,000	
29250N-CB-9	ENBRIDGE INC		11/27/2024	Various		15,642,365	15,500,000	67,575
29254B-AB-3	ENCINO ACQUISITION PARTNERS HOLDINGS LLC		12/13/2024	Goldman Sachs & Co.		2,512,200	2,370,000	25,922
29261A-AE-0	ENCOMPASS HEALTH CORP		04/02/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		542,994	600,000	231
29272W-AC-3	ENERGIZER HOLDINGS INC		11/21/2024	Bank of America Merrill Lynch		649,083	670,000	13,879
29273R-BG-3	ENERGY TRANSFER LP		11/22/2024	Unknown		646,576	648,000	10,859
29273V-AT-7	ENERGY TRANSFER LP		11/22/2024	Unknown		846,825	800,000	24,320
29273V-AU-4	ENERGY TRANSFER LP		04/30/2024	Bank of America Merrill Lynch		3,532,580	3,386,000	93,026
29273V-AW-0	ENERGY TRANSFER LP		11/22/2024	RBCD		18,307,152	18,400,000	463
29273V-AY-6	ENERGY TRANSFER LP		01/10/2024	Allstate Life Insurance Company		4,983,000	5,000,000	
29273V-AZ-3	ENERGY TRANSFER LP		06/06/2024	JP Morgan		19,959,400	20,000,000	
29273V-BA-7	ENERGY TRANSFER LP		06/06/2024	TD SECURITIES FI		9,974,100	10,000,000	
29273V-BB-5	ENERGY TRANSFER LP		06/06/2024	TD SECURITIES FI		14,919,150	15,000,000	
29278G-BD-9	ENEL FINANCE INTERNATIONAL NV	C	08/05/2024	Various		29,771,750	30,000,000	28,472
29278G-BE-7	ENEL FINANCE INTERNATIONAL NV	C	06/18/2024	JP Morgan		14,756,850	15,000,000	
29278N-AN-3	ENERGY TRANSFER LP		11/22/2024	Unknown		405,491	400,000	10,450
29286D-AA-3	ENGIE SA	C	04/03/2024	Morgan Stanley		9,965,300	10,000,000	
29336T-AD-2	ENLINK MIDSTREAM LLC		12/09/2024	Various		16,777,702	15,780,000	252,846
29364N-AT-5	ENTERGY MISSISSIPPI LLC		10/28/2024	Deutsche Bank		480,364	510,000	5,976
29364W-BM-9	ENTERGY LOUISIANA LLC		03/04/2024	Barclays Capital, Inc.		9,982,200	10,000,000	
29364W-BN-7	ENTERGY LOUISIANA LLC		03/04/2024	Barclays Capital, Inc.		2,995,680	3,000,000	
29364W-BP-2	ENTERGY LOUISIANA LLC		11/22/2024	Various		6,967,784	7,000,000	26,551
29365T-AN-4	ENTERGY TEXAS INC		11/22/2024	Unknown		404,115	400,000	5,220
29365T-AP-9	ENTERGY TEXAS INC		08/12/2024	Morgan Stanley		4,964,200	5,000,000	
29366M-AE-8	ENTERGY ARKANSAS LLC		11/22/2024	Unknown		404,505	400,000	3,946
29379V-CD-3	ENTERPRISE PRODUCTS OPERATING LLC		08/05/2024	Morgan Stanley		5,209,950	5,000,000	4,458
29379V-CG-6	ENTERPRISE PRODUCTS OPERATING LLC		11/22/2024	MIZUSA		1,777,288	1,800,000	11,440
29379V-CH-4	ENTERPRISE PRODUCTS OPERATING LLC		08/01/2024	MIZUSA		6,976,410	7,000,000	
29390X-AA-2	EQUINIX EUROPE 2 FINANCING CORPORATION L		08/05/2024	Various		12,104,420	12,000,000	50,417
294429-AR-6	EQUIFAX INC		08/06/2024	Wells Fargo		590,547	610,000	2,291
294429-AX-3	EQUIFAX INC		11/22/2024	Bank of America Merrill Lynch		15,783,694	15,800,000	10,347
29444U-BU-9	EQUINIX INC		08/05/2024	Morgan Stanley		4,702,400	5,000,000	60,125
29450Y-AB-5	EQUIPMENTSHARE.COM INC		10/23/2024	Various		10,588,438	10,350,000	168,211
29450Y-AC-3	EQUIPMENTSHARE.COM INC		11/22/2024	Various		6,133,573	6,050,000	16,833
29605J-AA-4	ESAB CORP		03/25/2024	Goldman Sachs & Co.		4,350,000	4,350,000	
29670G-AH-5	ESSENTIAL UTILITIES INC		01/04/2024	RBCD		4,994,550	5,000,000	
29670G-AJ-1	ESSENTIAL UTILITIES INC		08/08/2024	RBCD		9,996,400	10,000,000	
30034T-AA-1	EVERI HOLDINGS INC		05/13/2024	Various		6,036,894	6,389,000	97,271
30037D-AD-7	EVERGY METRO INC		04/01/2024	PNCCP		4,990,500	5,000,000	
30037E-AB-9	EVERGY MISSOURI WEST INC		11/22/2024	Wells Fargo		10,808,984	10,800,000	21,721

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30040W-AT-5	EVERSOURCE ENERGY		11/22/2024	Morgan Stanley		5,727,521	5,600,000	124,684
30040W-AV-0	EVERSOURCE ENERGY		11/22/2024	Unknown		598,772	600,000	554
30040W-AX-6	EVERSOURCE ENERGY		01/16/2024	Wells Fargo		14,920,050	15,000,000	
30040W-AY-4	EVERSOURCE ENERGY		11/22/2024	Wells Fargo		802,375	800,000	15,667
30040W-AZ-1	EVERSOURCE ENERGY		04/15/2024	JP Morgan		7,977,840	8,000,000	
30040W-BA-5	EVERSOURCE ENERGY		11/22/2024	Various		5,484,548	5,433,000	20,011
30161M-AN-3	CONSTELLATION ENERGY GENERATION LLC		06/14/2024	Deutsche Bank		19,692,650	20,000,000	419,222
30161N-BJ-9	EXELON CORP		11/22/2024	Morgan Stanley		5,693,674	5,600,000	106,605
30161N-BK-6	EXELON CORP		11/22/2024	Unknown		402,864	400,000	3,946
30161N-BM-2	EXELON CORP		02/22/2024	JP Morgan		17,960,580	18,000,000	
30231G-BE-1	EXXON MOBIL CORP		08/05/2024	Morgan Stanley		4,608,900	5,000,000	57,611
30251G-BC-0	FMG RESOURCES (AUGUST 2006) PTY LTD	C	12/05/2024	Allstate Corp Dep		683,109	740,000	5,845
30251G-BD-8	FMG RESOURCES (AUGUST 2006) PTY LTD	C	01/26/2024	RBCD		1,652,700	1,680,000	28,788
30303M-8W-5	META PLATFORMS INC		08/07/2024	JP Morgan		24,892,000	25,000,000	
31428X-BE-5	FEDEX CORP		11/20/2024	Wells Fargo		2,112,988	2,433,000	1,926
31428X-BV-7	FEDEX CORP		08/05/2024	Morgan Stanley		4,688,350	5,000,000	431
31620M-BR-6	FIDELITY NATIONAL INFORMATION SERVICES I		04/22/2024	Deutsche Bank		479,908	520,000	880
31620M-BS-4	FIDELITY NATIONAL INFORMATION SERVICES I		06/04/2024	BNYM/HSBC US		608,552	690,000	2,973
31620M-BT-2	FIDELITY NATIONAL INFORMATION SERVICES I		04/30/2024	Bank of America Merrill Lynch		2,787,931	3,386,000	12,909
316773-DL-1	FIFTH THIRD BANCORP		01/22/2024	Morgan Stanley		5,000,000	5,000,000	
316773-DM-9	FIFTH THIRD BANCORP		09/03/2024	RBCD		5,000,000	5,000,000	
31677A-AB-0	FIFTH THIRD BANK NA		01/22/2024	JP Morgan		1,050,324	1,090,000	15,037
33767B-AF-6	FIRSTENERGY TRANSMISSION LLC		09/03/2024	Morgan Stanley		4,991,500	5,000,000	
337738-BC-1	FISERV INC		12/05/2024	Morgan Stanley		879,070	980,000	361
337738-BH-0	FISERV INC		04/30/2024	Bank of America Merrill Lynch		3,368,020	3,386,000	37,563
337738-BJ-6	FISERV INC		02/26/2024	JP Morgan		19,980,200	20,000,000	
337738-BK-3	FISERV INC		02/26/2024	JP Morgan		19,966,000	20,000,000	
337738-BM-9	FISERV INC		11/22/2024	Wells Fargo		2,184,138	2,200,000	15,833
337738-BN-7	FISERV INC		11/22/2024	Bank of America Merrill Lynch		787,097	800,000	11,444
34417V-AA-5	FOCUS FINANCIAL PARTNERS LLC		11/22/2024	RBCD		9,600,424	9,600,000	1,219
345370-CQ-1	FORD MOTOR CO		02/16/2024	Various		18,826,353	23,000,000	93,813
345397-D6-7	FORD MOTOR CREDIT COMPANY LLC		04/30/2024	Bank of America Merrill Lynch		3,533,460	3,386,000	117,226
345397-E5-8	FORD MOTOR CREDIT COMPANY LLC		03/05/2024	Morgan Stanley		14,988,450	15,000,000	
345397-E6-6	FORD MOTOR CREDIT COMPANY LLC		05/14/2024	Various		24,685,650	25,000,000	176,094
345397-E7-4	FORD MOTOR CREDIT COMPANY LLC		11/22/2024	BNP Paribas		2,806,340	2,800,000	650
345397-F8-1	FORD MOTOR CREDIT COMPANY LLC		11/22/2024	Morgan Stanley		1,989,994	2,000,000	4,840
345397-G3-1	FORD MOTOR CREDIT COMPANY LLC		10/31/2024	Deutsche Bank		2,000,000	2,000,000	
345397-ZR-7	FORD MOTOR CREDIT COMPANY LLC		04/17/2024	Bank of America Merrill Lynch		4,767,500	5,000,000	117,883
34960P-AD-3	FORTRESS TRANSPORTATION AND INFRASTRUCTU		07/02/2024	Various		4,294,606	4,450,000	94,637
34960P-AE-1	FORTRESS TRANSPORTATION AND INFRASTRUCTU		11/22/2024	Morgan Stanley		3,673,041	3,500,000	21,416
34960P-AF-8	FORTRESS TRANSPORTATION AND INFRASTRUCTU		05/14/2024	Various		14,326,363	14,230,000	29,701
34960P-AG-6	FORTRESS TRANSPORTATION AND INFRASTRUCTU		07/08/2024	Various		9,518,750	9,500,000	4,278
34965K-AA-5	FORTREA HOLDINGS INC		11/22/2024	Goldman Sachs & Co.		5,578,388	5,530,000	164,913
350392-AA-4	FOUNDATION BUILDING MATERIALS INC		01/24/2024	Bank of America Merrill Lynch		7,920,750	8,950,000	216,292
350930-AB-9	FOUNDRY JV HOLDCO LLC		05/02/2024	BNP Paribas		11,989,440	12,000,000	
350930-AD-5	FOUNDRY JV HOLDCO LLC		05/02/2024	BNP Paribas		14,964,450	15,000,000	
350930-AE-3	FOUNDRY JV HOLDCO LLC		05/02/2024	BNP Paribas		8,975,340	9,000,000	
35137L-AJ-4	FOX CORP		12/19/2024	Various		17,664,058	18,071,000	380,682
35137L-AN-5	FOX CORP		12/19/2024	RBCD		10,555,200	10,000,000	120,972
35641A-AA-6	FREEDOM MORTGAGE HOLDINGS LLC		06/24/2024	JP Morgan		18,515,750	18,400,000	375,010
35641A-AB-4	FREEDOM MORTGAGE HOLDINGS LLC		06/24/2024	JP Morgan		14,638,000	14,800,000	96,497
35805B-AC-2	FRESENIUS MEDICAL CARE US FINANCE III IN		11/22/2024	Unknown		449,021	480,000	4,275
35908M-AE-0	FRONTIER COMMUNICATIONS HOLDINGS LLC		03/06/2024	RBCD		2,757,375	2,700,000	111,909
361448-BM-4	GATX CORP		11/22/2024	Morgan Stanley		2,889,537	2,800,000	35,897
361448-BP-7	GATX CORP		02/27/2024	Bank of America Merrill Lynch		3,996,560	4,000,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
36168Q-AP-9	GFL ENVIRONMENTAL INC		11/22/2024	Unknown		532,188	563,000	6,637
36170J-AD-8	GGAM FINANCE LIMITED	C	03/26/2024	Barclays Capital, Inc.		3,350,000	3,350,000	
36266G-AA-5	GE HEALTHCARE TECHNOLOGIES INC		11/22/2024	Bank of America Merrill Lynch		6,187,214	6,200,000	15,680
36267V-AK-9	GE HEALTHCARE TECHNOLOGIES INC		08/05/2024	Various		8,788,713	8,386,000	149,554
36268N-AA-8	BOOST NEWCO BORROWER LLC		11/22/2024	Bank of America Merrill Lynch		2,300,387	2,200,000	111,958
36485M-AP-4	GARDAWORLD SECURITY CORP		11/22/2024	Various		6,629,616	6,625,000	512
366504-AA-6	GARRETT MOTION HOLDINGS INC		07/10/2024	Various		14,410,098	14,258,000	48,372
367398-AA-2	GATES CORP		11/22/2024	Various		8,071,906	8,000,000	15,163
370334-CG-7	GENERAL MILLS INC		08/05/2024	Morgan Stanley		4,959,550	5,000,000	63,583
37045X-DH-6	GENERAL MOTORS FINANCIAL COMPANY INC		06/04/2024	Wells Fargo		1,651,124	1,840,000	6,747
37045X-DL-7	GENERAL MOTORS FINANCIAL COMPANY INC		06/04/2024	Morgan Stanley		1,105,230	1,330,000	17,456
37045X-EP-7	GENERAL MOTORS FINANCIAL COMPANY INC		04/30/2024	Bank of America Merrill Lynch		3,370,086	3,386,000	83,192
37045X-ER-3	GENERAL MOTORS FINANCIAL COMPANY INC		02/05/2024	Barclays Capital, Inc.		7,978,160	8,000,000	
37045X-EU-6	GENERAL MOTORS FINANCIAL COMPANY INC		11/22/2024	JP Morgan		15,803,101	15,800,000	15,663
37045X-EV-4	GENERAL MOTORS FINANCIAL COMPANY INC		08/05/2024	Various		6,101,380	6,000,000	100,819
37045X-EY-8	GENERAL MOTORS FINANCIAL COMPANY INC		11/22/2024	MIZUSA		27,768,098	27,800,000	19,164
37045X-EZ-5	GENERAL MOTORS FINANCIAL COMPANY INC		09/10/2024	BNP Paribas		15,137,550	15,000,000	10,208
37149H-AL-0	GNRT 11R AR - CDO	C	09/06/2024	JP Morgan		22,500,000	22,500,000	
371559-AB-1	GENESEE & WYOMING INC		04/05/2024	Wells Fargo		8,500,000	8,500,000	
37185L-AP-7	GENESIS ENERGY LP		03/08/2024	Wells Fargo		1,435,000	1,400,000	30,479
37185L-AR-3	GENESIS ENERGY LP		12/05/2024	Wells Fargo		3,950,000	3,950,000	
37190A-AB-5	GENPACT LUXEMBOURG SARL		05/30/2024	Various		25,501,830	25,500,000	
37441Q-AA-9	WRANGLER HOLDCO CORP		07/11/2024	Various		11,450,000	11,450,000	27,604
375558-BS-1	GILEAD SCIENCES INC		12/05/2024	Barclays Capital, Inc.		961,554	1,320,000	6,197
378272-BS-6	GLENCORE FUNDING LLC		03/26/2024	SMBC NIKKO SECURITIES LTD, WAN CHAI		15,000,000	15,000,000	
378272-BU-1	GLENCORE FUNDING LLC		03/26/2024	JP Morgan		10,000,000	10,000,000	
37940X-AB-8	GLOBAL PAYMENTS INC		08/05/2024	Morgan Stanley		4,617,800	5,000,000	76,000
37954F-AK-0	GLOBAL PARTNERS LP		11/22/2024	Various		4,404,172	4,400,000	2,910
37960B-AB-1	GLOBAL MEDICAL RESPONSE INC		10/30/2024	Various		14,237,256	14,401,057	
37960X-AA-5	GLOBAL INFRASTRUCTURE SOLUTIONS INC		11/22/2024	Unknown		149,884	155,000	4,141
38016L-AC-9	GO DADDY OPERATING COMPANY LLC		05/28/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		519,442	580,000	4,962
38021M-AA-4	GOAT HOLDCO LLC		12/10/2024	JP Morgan		4,050,000	4,050,000	
380355-AM-9	GOEASY LTD		10/21/2024	Wells Fargo		4,250,000	4,250,000	
38141G-A8-7	GOLDMAN SACHS GROUP INC		11/22/2024	Goldman Sachs & Co.		1,230,959	1,200,000	5,154
38141G-A9-5	GOLDMAN SACHS GROUP INC		04/18/2024	Goldman Sachs & Co.		9,000,000	9,000,000	
38141G-B2-9	GOLDMAN SACHS GROUP INC		11/22/2024	Goldman Sachs & Co.		10,799,575	10,800,000	13,352
38141G-B3-7	GOLDMAN SACHS GROUP INC		07/16/2024	Goldman Sachs & Co.		30,000,000	30,000,000	
38141G-B8-6	GOLDMAN SACHS GROUP INC		11/12/2024	Goldman Sachs & Co.		6,000,000	6,000,000	
38141G-WV-2	GOLDMAN SACHS GROUP INC		08/05/2024	Morgan Stanley		4,832,500	5,000,000	54,561
38141G-YN-8	GOLDMAN SACHS GROUP INC		04/18/2024	Barclays Capital, Inc.		8,090,200	10,000,000	736
38151L-AG-5	GOLDMAN SACHS BANK USA		05/15/2024	Goldman Sachs & Co.		10,000,000	10,000,000	
38173M-AC-6	GOLUB CAPITAL BDC INC		05/02/2024	SMBC NIKKO SECURITIES LTD, WAN CHAI		562,237	630,000	2,906
382550-BJ-9	GOODYEAR TIRE & RUBBER CO		11/20/2024	JP Morgan		2,141,888	2,370,000	7,258
382550-BN-0	GOODYEAR TIRE & RUBBER CO		11/20/2024	JP Morgan		1,461,500	1,580,000	27,650
38348U-AA-2	FOCUS 241 A2 - ABS		10/04/2024	BARCLAYS CAP INC -NY		4,924,080	5,000,000	
38869A-AC-1	GRAPHIC PACKAGING INTERNATIONAL LLC		08/20/2024	Mitsubishi UFJ Securities USA, Inc.		1,706,625	1,850,000	30,576
389375-AM-8	GRAY TELEVISION INC		05/23/2024	BB&T CAPITAL MARKETS		3,470,000	3,470,000	
398433-AP-7	GRIFFON CORP		03/05/2024	Jefferies		484,250	500,000	479
398905-AQ-2	GROUP 1 AUTOMOTIVE INC		11/22/2024	Various		4,902,381	4,900,000	2,621
40139L-BG-7	GUARDIAN LIFE GLOBAL FUNDING		11/22/2024	Unknown		1,020,773	1,000,000	3,700
404030-AJ-7	H&E EQUIPMENT SERVICES INC		11/22/2024	Unknown		92,503	100,000	1,690
404119-CQ-0	HCA INC		08/05/2024	Morgan Stanley		5,101,150	5,000,000	49,653
404119-CR-8	HCA INC		11/22/2024	Unknown		389,130	400,000	11,210
404119-CT-4	HCA INC		11/22/2024	Various		27,004,954	26,800,000	313,193
404119-CU-1	HCA INC		04/30/2024	Various		10,298,288	10,386,000	36,343

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
404119-CV-9	HCA INC		02/20/2024	Bank of America Merrill Lynch		6,959,610	7,000,000	
404119-CW-7	HCA INC		02/20/2024	Bank of America Merrill Lynch		7,950,400	8,000,000	
404121-AK-1	HCA INC		08/07/2024	JP Morgan		4,992,700	5,000,000	
404121-AL-9	HCA INC		08/07/2024	Wells Fargo		7,994,800	8,000,000	
404280-CM-9	HSBC HOLDINGS PLC	C	05/28/2024	BNYM/HSBC US		2,790,842	3,010,000	664
404280-EF-2	HSBC HOLDINGS PLC	C	05/08/2024	BNYM/HSBC US		10,000,000	10,000,000	
404280-EG-0	HSBC HOLDINGS PLC	C	05/08/2024	BNYM/HSBC US		10,000,000	10,000,000	
404280-EL-9	HSBC HOLDINGS PLC	C	11/12/2024	BNYM/HSBC US		7,000,000	7,000,000	
404280-EN-5	HSBC HOLDINGS PLC	C	11/12/2024	BNYM/HSBC US		3,000,000	3,000,000	
40428H-A4-4	HSBC USA INC		02/26/2024	BNYM/HSBC US		12,500,000	12,500,000	
40434L-AF-2	HP INC		06/04/2024	Morgan Stanley		869,425	940,000	6,361
40434L-AJ-4	HP INC		11/22/2024	Unknown		344,562	400,000	4,564
40434L-AK-1	HP INC		08/05/2024	Morgan Stanley		4,871,150	5,000,000	61,667
40434L-AN-5	HP INC		04/30/2024	Bank of America Merrill Lynch		3,338,596	3,386,000	55,352
406375-BL-8	HLSY 1RR AR - CDO	C	10/29/2024	JP Morgan		23,250,000	23,250,000	
417403-AN-2	HWKPK 1R AR - CDO	C	11/26/2024	BNP Paribas		40,000,000	40,000,000	
417403-AQ-5	HWKPK 1R BR - CDO	C	11/26/2024	BNP Paribas		16,000,000	16,000,000	
418056-BA-4	HASBRO INC		05/08/2024	Bank of America Merrill Lynch		9,971,800	10,000,000	
42218S-AK-4	HEALTH CARE SERVICE CORP MUT LEG RES CO		11/22/2024	Various		28,436,347	28,200,000	137,858
42218S-AL-2	HEALTH CARE SERVICE CORP MUT LEG RES CO		06/12/2024	JP Morgan		21,973,280	22,000,000	3,179
422806-AA-7	HEICO CORP		11/22/2024	Unknown		403,922	400,000	6,475
42329H-AB-4	HELIOS SOFTWARE HOLDINGS INC	C	10/01/2024	Various		10,040,500	10,000,000	65,625
423452-AH-4	HELMERICH AND PAYNE INC		09/10/2024	Wells Fargo		24,989,500	25,000,000	
423452-AJ-0	HELMERICH AND PAYNE INC		09/10/2024	Goldman Sachs & Co.		19,976,600	20,000,000	
42704L-AE-4	HERC HOLDINGS INC		11/22/2024	JP Morgan		102,519	100,000	3,036
427096-AJ-1	HERCULES CAPITAL INC		05/02/2024	MITSUBISHI UFJ SEC		963,449	1,050,000	10,434
428040-DC-0	HERTZ CORP		12/05/2024	JP Morgan		4,255,414	3,950,000	227,180
428102-AE-7	HESS MIDSTREAM OPERATIONS LP		11/22/2024	Unknown		174,361	187,000	2,141
428102-AG-2	HESS MIDSTREAM OPERATIONS LP		05/08/2024	JP Morgan		4,950,000	4,950,000	
42824C-BR-9	HEWLETT PACKARD ENTERPRISE CO		09/12/2024	JP Morgan		8,999,640	9,000,000	
42824C-BS-7	HEWLETT PACKARD ENTERPRISE CO		09/12/2024	MIZUSA		19,990,600	20,000,000	
42824C-BT-5	HEWLETT PACKARD ENTERPRISE CO		09/12/2024	JP Morgan		19,978,800	20,000,000	
42824C-BU-2	HEWLETT PACKARD ENTERPRISE CO		09/12/2024	JP Morgan		13,687,396	13,700,000	
42824C-BV-0	HEWLETT PACKARD ENTERPRISE CO		09/12/2024	MIZUSA		24,769,500	25,000,000	
42824C-BW-8	HEWLETT PACKARD ENTERPRISE CO		09/12/2024	JP Morgan		9,808,600	10,000,000	
431116-AD-4	HIGHMARK INC		11/22/2024	Unknown		604,486	640,000	309
431318-BE-3	HILCORP ENERGY I LP		05/06/2024	JP Morgan		12,800,000	12,800,000	
431318-BG-8	HILCORP ENERGY I LP		10/02/2024	JP Morgan		16,000,000	16,000,000	
432833-AN-1	HILTON DOMESTIC OPERATING COMPANY INC		01/22/2024	Morgan Stanley		446,326	520,000	8,325
432833-AP-6	HILTON DOMESTIC OPERATING COMPANY INC		11/04/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		556,045	550,000	3,052
437076-CZ-3	HOME DEPOT INC		06/17/2024	Goldman Sachs & Co.		14,983,350	15,000,000	
44107T-BB-1	HOST HOTELS & RESORTS LP		05/07/2024	JP Morgan		6,882,260	7,000,000	
44107T-BC-9	HOST HOTELS & RESORTS LP		08/07/2024	Goldman Sachs & Co.		14,772,900	15,000,000	
44287D-AA-1	HOWDEN UK REFINANCE 2 PLC	C	02/02/2024	Morgan Stanley		2,000,000	2,000,000	
44287G-AA-4	HOWDEN UK REFINANCE PLC	C	02/02/2024	Morgan Stanley		4,500,000	4,500,000	
444859-CA-8	HUMANA INC		03/11/2024	Goldman Sachs & Co.		3,997,600	4,000,000	
446150-BD-5	HUNTINGTON BANCSHARES INC		11/22/2024	Bank of America Merrill Lynch		5,807,187	5,800,000	13,955
446150-BE-3	HUNTINGTON BANCSHARES INC		11/12/2024	Goldman Sachs & Co.		5,000,000	5,000,000	
446150-BF-0	HUNTINGTON BANCSHARES INC		11/12/2024	Goldman Sachs & Co.		2,000,000	2,000,000	
446413-AZ-9	HUNTINGTON INGALLS INDUSTRIES INC		11/22/2024	Unknown		572,784	640,000	3,487
446413-BB-1	HUNTINGTON INGALLS INDUSTRIES INC		11/22/2024	JP Morgan		2,400,594	2,400,000	256
44805R-AA-3	HUSKY IMS CANADIAN ESCROW CO-ISSUER LTD		02/01/2024	Various		8,393,625	8,300,000	
448579-AR-3	HYATT HOTELS CORP		11/22/2024	Bank of America Merrill Lynch		10,751,093	10,800,000	18,083
448579-AS-1	HYATT HOTELS CORP		06/03/2024	Bank of America Merrill Lynch		19,772,000	20,000,000	
448579-AT-9	HYATT HOTELS CORP		12/13/2024	Various		16,489,175	16,465,000	36,743
44891A-CT-2	HYUNDAI CAPITAL AMERICA		03/14/2024	JP Morgan		4,137,883	4,152,000	42,385
44891A-CU-9	HYUNDAI CAPITAL AMERICA		03/14/2024	JP Morgan		7,186,592	7,208,000	74,282

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44891A-CX-3	HYUNDAI CAPITAL AMERICA		03/14/2024	MIZUSA		9,977,000	10,000,000	
44891A-CY-1	HYUNDAI CAPITAL AMERICA		03/14/2024	MIZUSA		4,995,250	5,000,000	
44891A-DB-0	HYUNDAI CAPITAL AMERICA		06/18/2024	BNYM/HSBC US		14,974,950	15,000,000	
44891A-DF-1	HYUNDAI CAPITAL AMERICA		11/22/2024	RBCD		6,175,119	6,200,000	8,027
44891A-DG-9	HYUNDAI CAPITAL AMERICA		09/23/2024	RBCD		9,997,300	10,000,000	
44891A-DH-7	HYUNDAI CAPITAL AMERICA		09/23/2024	RBCD		9,988,800	10,000,000	
44920U-AU-2	HYUNDAI CAPITAL SERVICES INC	C	01/29/2024	MIZUSA		19,945,600	20,000,000	
44984W-AJ-6	INEOS FINANCE PLC	C	01/31/2024	JP Morgan		9,200,000	9,200,000	
449934-AD-0	IQVIA INC		09/25/2024	Bank of America Merrill Lynch		4,987,500	5,000,000	111,806
451102-CF-2	ICAHN ENTERPRISES LP		10/28/2024	JP Morgan		1,060,565	1,020,000	28,730
451102-CG-0	ICAHN ENTERPRISES LP		07/23/2024	Jefferies		11,284,894	11,270,000	10,780
451102-CJ-4	ICAHN ENTERPRISES LP		11/22/2024	Jefferies		98,697	100,000	4,350
451102-CK-1	ICAHN ENTERPRISES LP		11/13/2024	Jefferies		4,000,000	4,000,000	
45167R-AG-9	IDEX CORP		11/04/2024	Allstate Corp Dep		478,807	530,000	177
452327-AQ-2	ILLUMINA INC		11/22/2024	JP Morgan		1,192,688	1,200,000	11,315
45256#-AB-8	IMPACT CIL PARENT, LLC - CMBS		10/18/2024	DIRECT NON-CASH		20,954,450	20,954,450	
45256#-AB-8	IMPACT CIL PARENT CMBS - CMBS		11/19/2024	DIRECT		11,491,150	11,491,150	
45258L-AA-5	IMOLA MERGER CORP		11/22/2024	Barclays Capital, Inc.		2,151,495	2,300,000	18,512
45262B-AG-8	IMPERIAL BRANDS FINANCE PLC	C	11/22/2024	Bank of America Merrill Lynch		26,132,140	26,200,000	25,850
45262B-AH-6	IMPERIAL BRANDS FINANCE PLC	C	06/24/2024	Bank of America Merrill Lynch		9,950,000	10,000,000	
45669E-AD-8	INDX 2007-AR5 CM - CMO/RMBS		11/01/2024	Direct		34,669	34,669	
45687V-AB-2	INGERSOLL RAND INC		11/22/2024	Unknown		411,049	400,000	6,207
45687V-AE-6	INGERSOLL RAND INC		05/07/2024	MIZUSA		4,999,600	5,000,000	
45765U-AC-7	INSIGHT ENTERPRISES INC		05/15/2024	JP Morgan		4,250,000	4,250,000	
45780R-AA-9	INSTALLED BUILDING PRODUCTS INC		11/22/2024	Various		3,767,896	3,848,000	97,445
45866F-AD-6	INTERCONTINENTAL EXCHANGE INC		11/22/2024	Unknown		476,016	480,000	8,550
45866F-AV-6	INTERCONTINENTAL EXCHANGE INC		11/22/2024	Unknown		394,084	400,000	7,588
45866F-BA-1	INTERCONTINENTAL EXCHANGE INC		05/06/2024	Bank of America Merrill Lynch		6,993,350	7,000,000	
46284V-AC-5	IRON MOUNTAIN INC		09/05/2024	Jefferies		493,140	500,000	11,578
46284V-AF-8	IRON MOUNTAIN INC		02/06/2024	Bank of America Merrill Lynch		1,867,500	2,000,000	38,729
46284V-AJ-0	IRON MOUNTAIN INC		02/02/2024	Various		3,692,813	3,900,000	11,659
46284V-AN-1	IRON MOUNTAIN INC		03/06/2024	Various		4,579,300	5,120,000	9,045
46284V-AQ-4	IRON MOUNTAIN INC		12/03/2024	Goldman Sachs & Co.		6,300,000	6,300,000	
46285M-AA-8	IRON MOUNTAIN INFORMATION MANAGEMENT SER		07/16/2024	Various		2,231,575	2,425,000	32,510
46590X-AN-6	JBS USA HOLDING LUX SARL	C	11/22/2024	Unknown		439,698	480,000	4,400
46590X-AP-1	JBS USA HOLDING LUX SARL	C	11/22/2024	Unknown		402,913	480,000	280
466313-AL-7	JABIL INC		11/22/2024	Unknown		611,399	640,000	1,118
46647P-AR-7	JPMORGAN CHASE & CO		08/05/2024	Morgan Stanley		4,888,350	5,000,000	57,294
46647P-BE-5	JPMORGAN CHASE & CO		02/27/2024	Goldman Sachs & Co.		7,913,610	9,000,000	91,757
46647P-DR-4	JPMORGAN CHASE & CO		11/22/2024	Unknown		805,931	800,000	20,330
46647P-EE-2	JPMORGAN CHASE & CO		11/22/2024	JP Morgan		11,218,524	11,200,000	5,571
46647P-EG-7	JPMORGAN CHASE & CO		04/15/2024	JP Morgan		20,000,000	20,000,000	
46647P-EH-5	JPMORGAN CHASE & CO		04/15/2024	JP Morgan		7,000,000	7,000,000	
46647P-EK-8	JPMORGAN CHASE & CO		07/15/2024	JP Morgan		10,000,000	10,000,000	
46647P-ER-3	JPMORGAN CHASE & CO		10/15/2024	JP Morgan		10,000,000	10,000,000	
47077W-AC-2	JANE STREET GROUP LLC		06/28/2024	Various		17,224,708	17,103,000	51,953
47077W-AD-0	JANE STREET GROUP LLC		11/22/2024	Bank of America Merrill Lynch		12,149,257	12,150,000	791
47216F-AA-5	JAZZ SECURITIES DAC	C	01/29/2024	Morgan Stanley		1,671,750	1,800,000	3,281
48203R-AN-4	JUNIPER NETWORKS INC		11/22/2024	Unknown		770,067	800,000	4,320
487526-AC-9	KEHE DISTRIBUTORS LLC		09/24/2024	Various		23,623,000	23,450,000	94,725
48850P-AA-2	KEN GARFF AUTOMOTIVE LLC		11/22/2024	Various		7,625,471	8,197,000	90,564
491674-BL-0	KENTUCKY UTILITIES CO		12/20/2024	Deutsche Bank		7,105,911	8,494,000	84,645
491674-BN-6	KENTUCKY UTILITIES CO		11/22/2024	Unknown		409,208	400,000	2,241
49271V-AJ-9	KEURIG DR PEPPER INC		11/22/2024	Barclays Capital, Inc.		6,829,241	7,400,000	63,591
49271V-AP-5	KEURIG DR PEPPER INC		08/05/2024	Various		8,062,709	8,386,000	67,212
49271V-AU-4	KEURIG DR PEPPER INC		03/04/2024	JP Morgan		998,010	1,000,000	

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49271V-AW-0	KEURIG DR PEPPER INC		03/04/2024	Bank of America Merrill Lynch		9,987,400	10,000,000	
494550-BF-2	KINDER MORGAN ENERGY PARTNERS LP		12/20/2024	SMBC NIKKO SECURITIES LTD, WAN CHAI		3,140,190	3,000,000	53,492
494553-AD-2	KINDER MORGAN INC		08/05/2024	Morgan Stanley		5,067,100	5,000,000	3,472
494553-AE-0	KINDER MORGAN INC		04/30/2024	Bank of America Merrill Lynch		62,802	65,000	887
49456B-AG-6	KINDER MORGAN INC		01/29/2024	Various		10,971,467	11,163,000	98,607
49456B-AZ-4	KINDER MORGAN INC		07/22/2024	Mitsubishi UFJ Securities USA, Inc.		4,992,150	5,000,000	
49456B-BA-8	KINDER MORGAN INC		07/22/2024	Bank of America Merrill Lynch		4,977,100	5,000,000	
50012L-AC-8	KODIAK GAS SERVICES LLC		01/30/2024	Barclays Capital, Inc.		1,800,000	1,800,000	
501044-DV-0	KROGER CO		08/20/2024	Wells Fargo		14,962,050	15,000,000	
501044-DW-8	KROGER CO		08/20/2024	Wells Fargo		6,971,160	7,000,000	
501044-DX-6	KROGER CO		08/20/2024	Wells Fargo		6,968,850	7,000,000	
50155Q-AN-0	KYNDRYL HOLDINGS INC		02/15/2024	Mitsubishi UFJ Securities USA, Inc.		6,991,320	7,000,000	
50168Q-AF-2	LABL INC		11/22/2024	Bank of America Merrill Lynch		12,077,661	12,100,000	1,054
50190E-AA-2	LCM INVESTMENTS HOLDINGS II LLC		03/08/2024	Various		5,962,175	6,590,000	96,578
50205M-AC-3	LG ENERGY SOLUTION LTD	C	06/24/2024	Bank of America Merrill Lynch		39,891,600	40,000,000	
50205M-AD-1	LG ENERGY SOLUTION LTD	C	06/24/2024	Bank of America Merrill Lynch		44,984,250	45,000,000	
50222C-AA-8	LSEG US FIN CORP		11/22/2024	Morgan Stanley		1,598,239	1,600,000	11,700
50222C-AB-6	LSEG US FIN CORP		11/22/2024	Morgan Stanley		1,406,844	1,400,000	11,124
502431-AM-1	L3HARRIS TECHNOLOGIES INC		08/23/2024	Wells Fargo		3,988,120	4,000,000	34,711
502431-AN-9	L3HARRIS TECHNOLOGIES INC		07/02/2024	Deutsche Bank		1,538,696	1,900,000	15,960
502431-AP-4	L3HARRIS TECHNOLOGIES INC		11/22/2024	Unknown		405,003	400,000	7,620
502431-AQ-2	L3HARRIS TECHNOLOGIES INC		11/22/2024	Unknown		403,085	400,000	6,720
502431-AR-0	L3HARRIS TECHNOLOGIES INC		11/22/2024	Unknown		496,985	500,000	8,711
502431-AS-8	L3HARRIS TECHNOLOGIES INC		03/11/2024	JP Morgan		9,977,700	10,000,000	
502431-AT-6	L3HARRIS TECHNOLOGIES INC		11/22/2024	JP Morgan		5,803,661	5,800,000	29,050
502431-AU-3	L3HARRIS TECHNOLOGIES INC		11/22/2024	Bank of America Merrill Lynch		5,395,218	5,400,000	14,802
502431-AV-1	L3HARRIS TECHNOLOGIES INC		11/22/2024	Morgan Stanley		10,257,567	10,400,000	6,722
50540R-AX-0	LABORATORY CORPORATION OF AMERICA HOLDIN		11/22/2024	Allstate Corp Dep		929,730	980,000	4,955
50540R-AZ-5	LABORATORY CORPORATION OF AMERICA HOLDIN		11/22/2024	Wells Fargo		5,157,305	5,200,000	8,555
50540R-BA-9	LABORATORY CORPORATION OF AMERICA HOLDIN		09/16/2024	Wells Fargo		9,960,800	10,000,000	
50540R-BB-7	LABORATORY CORPORATION OF AMERICA HOLDIN		09/16/2024	Bank of America Merrill Lynch		14,963,250	15,000,000	
505742-AG-1	LADDER CAPITAL FINANCE HOLDINGS LLLP		01/18/2024	BAIRD, ROBERT W., & COMPANY IN		3,136,000	3,200,000	51,800
505742-AM-8	LADDER CAPITAL FINANCE HOLDINGS LLLP		09/05/2024	Jefferies		673,516	690,000	2,851
505742-AR-7	LADDER CAPITAL FINANCE HOLDINGS LLLP		06/20/2024	JP Morgan		7,700,000	7,700,000	
513272-AD-6	LAMB WESTON HOLDINGS INC		11/22/2024	Goldman Sachs & Co.		1,606,059	1,780,000	14,467
513272-AE-4	LAMB WESTON HOLDINGS INC		04/08/2024	Wells Fargo		1,500,250	1,700,000	14,462
516806-AK-2	VITAL ENERGY INC		04/01/2024	Bank of America Merrill Lynch		5,018,750	5,000,000	2,734
52729B-BV-4	LEVEL 3 FINANCING INC.		12/05/2024	Allstate Corp Dep		904,906	790,000	5,069
53190F-AE-5	LIFE TIME INC		11/06/2024	Various		6,821,385	6,854,000	790
53229K-AA-7	LIGHTNING POWER LLC		11/22/2024	Various		20,378,003	20,300,000	11,157
532716-AK-3	BATH & BODY WORKS INC		12/05/2024	Morgan Stanley		591,044	570,000	10,454
53706R-AG-1	LITTLE COMPANY OF MARY HOSPITAL OF INDIA		02/07/2024	Piper Jaffray Co.		1,389,557	1,540,000	10,367
538034-AN-9	LIVE NATION ENTERTAINMENT INC		09/24/2024	SNTRUS3A USA		498,900	500,000	781
539439-BA-6	LLOYDS BANKING GROUP PLC	C	11/19/2024	PERSHING DIV OF DLJ SEC LNDING		5,000,000	5,000,000	
53944Y-BB-8	LLOYDS BANKING GROUP PLC	C	09/26/2024	Unknown		5,000,000	5,000,000	
548661-DJ-3	LOWE'S COMPANIES INC		06/13/2024	Deutsche Bank		3,325,907	3,970,000	42,939
548661-DN-4	LOWE'S COMPANIES INC		06/12/2024	Deutsche Bank		1,515,920	2,000,000	11,922
548661-DQ-7	LOWE'S COMPANIES INC		12/13/2024	Various		15,586,724	19,448,000	90,216
55336V-BX-7	MPLX LP		05/15/2024	MIZUSA		9,877,800	10,000,000	
55616X-AG-2	MACY'S RETAIL HOLDINGS LLC		03/13/2024	JP Morgan		1,384,000	1,600,000	13,667
55616X-AM-9	MACY'S RETAIL HOLDINGS LLC		03/13/2024	JP Morgan		1,755,000	2,000,000	22,500
55617L-AL-6	MACY'S RETAIL HOLDINGS LLC		01/03/2024	Allstate Corp Dep		436,618	520,000	16,452
55820B-AU-1	MDPK 45RR BRR - CDO	C	12/02/2024	SANTANDER INVESTMENT SECURITIES, INC.		5,000,000	5,000,000	
55903V-BC-6	WARNERMEDIA HOLDINGS INC		11/22/2024	Various		16,603,798	19,285,000	291,209
55903V-BD-4	WARNERMEDIA HOLDINGS INC		12/12/2024	Goldman Sachs & Co.		6,716,690	8,000,000	82,624
55903V-BE-2	WARNERMEDIA HOLDINGS INC		11/06/2024	Various		19,573,475	26,000,000	181,506

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
55903V-BF-9	WARNERMEDIA HOLDINGS INC		12/12/2024	CITADEL		4,569,530	5,800,000	76,432
55952E-AA-9	MAGNE XXXVIII A1 - CDO	C	02/23/2024	Nomura		35,000,000	35,000,000	
55955K-AL-8	MAGNE 29R AR - CDO	C	08/14/2024	Morgan Stanley		33,800,000	33,800,000	
559924-AL-9	MAGNE 39R BR - CDO	C	11/22/2024	Nomura		7,000,000	7,000,000	
563571-AN-8	MANITOWOC COMPANY INC		11/22/2024	Various		5,250,746	5,225,000	1,619
56501R-AE-6	MANULIFE FINANCIAL CORP		10/02/2024	Allstate Corp Dep		542,174	550,000	2,420
571676-AT-2	MARS INC		11/22/2024	Unknown		396,887	400,000	1,618
571676-AU-9	MARS INC		11/22/2024	Unknown		591,826	600,000	2,480
571903-BF-9	MARRIOTT INTERNATIONAL INC		06/20/2024	Morgan Stanley		4,692,581	5,347,000	34,310
571903-BG-7	MARRIOTT INTERNATIONAL INC		01/22/2024	SNTRUS3A USA		662,092	770,000	6,035
571903-BH-5	MARRIOTT INTERNATIONAL INC		12/05/2024	Various		1,010,320	1,210,000	4,179
571903-BP-7	MARRIOTT INTERNATIONAL INC		02/20/2024	Deutsche Bank		10,866,680	11,000,000	
571903-BQ-5	MARRIOTT INTERNATIONAL INC		11/22/2024	Various		20,072,877	20,297,000	96,489
571903-BR-3	MARRIOTT INTERNATIONAL INC		08/08/2024	JP Morgan		24,924,500	25,000,000	
571903-BS-1	MARRIOTT INTERNATIONAL INC		08/08/2024	JP Morgan		9,939,400	10,000,000	
573284-BA-3	MARTIN MARIETTA MATERIALS INC		10/31/2024	JP Morgan		1,985,320	2,000,000	
57629T-BS-5	MASSMUTUAL GLOBAL FUNDING II		04/02/2024	JP Morgan		5,000,000	5,000,000	
57629W-3S-7	MASSMUTUAL GLOBAL FUNDING II		09/10/2024	JP Morgan		14,979,450	15,000,000	
576485-AG-1	MATADOR RESOURCES CO		11/22/2024	Bank of America Merrill Lynch		4,350,126	4,350,000	668
576485-AH-9	MATADOR RESOURCES CO		09/20/2024	Bank of America Merrill Lynch		5,000,000	5,000,000	
577081-AW-2	MATTEL INC		06/04/2024	Allstate Corp Dep		3,643,800	4,000,000	20,589
577081-BE-1	MATTEL INC		04/24/2024	Morgan Stanley		14,306,400	15,000,000	35,156
577081-BF-8	MATTEL INC		03/21/2024	Various		9,075,915	9,906,000	145,380
577128-AC-5	MATTHEWS INTERNATIONAL CORP		09/23/2024	BB&T CAPITAL MARKETS		5,625,000	5,625,000	
58506D-AA-6	MEDLINE BORROWER LP		11/22/2024	Goldman Sachs & Co.		11,247,808	11,250,000	39,974
58769J-AT-4	MERCEDES-BENZ FINANCE NORTH AMERICA LLC		07/29/2024	Various		9,997,750	10,000,000	
58769J-AV-9	MERCEDES-BENZ FINANCE NORTH AMERICA LLC		07/29/2024	RBCD		5,000,000	5,000,000	
589400-AB-6	MERCURY GENERAL CORP		02/20/2024	Wells Fargo		574,890	600,000	11,513
591894-CE-8	METROPOLITAN EDISON CO		11/22/2024	Unknown		704,376	700,000	5,157
595017-BE-3	MICROCHIP TECHNOLOGY INC		08/05/2024	Various		25,058,950	25,000,000	104,507
595017-BK-9	MICROCHIP TECHNOLOGY INC		12/11/2024	JP Morgan		19,979,000	20,000,000	
595017-BL-7	MICROCHIP TECHNOLOGY INC		12/11/2024	JP Morgan		11,990,640	12,000,000	
595112-BS-1	MICRON TECHNOLOGY INC		04/30/2024	Bank of America Merrill Lynch		2,748,247	3,386,000	4,322
603051-AC-7	MINERAL RESOURCES LTD	C	11/22/2024	Unknown		76,550	75,000	350
603051-AD-5	MINERAL RESOURCES LTD	C	01/29/2024	Goldman Sachs & Co.		2,891,000	2,800,000	58,839
603158-AA-4	MINERALS TECHNOLOGIES INC		11/22/2024	Unknown		96,500	100,000	1,958
605417-BZ-6	MISSISSIPPI POWER CO		11/22/2024	Unknown		506,028	600,000	4,746
60672J-AA-7	MITER BRANDS ACQUISITION HOLDCO INC		11/22/2024	Various		13,022,751	13,000,000	9,638
606822-DE-1	MITSUBISHI UFJ FINANCIAL GROUP INC	C	04/08/2024	Morgan Stanley		20,000,000	20,000,000	
606822-DF-8	MITSUBISHI UFJ FINANCIAL GROUP INC	C	04/08/2024	Mitsubishi UFJ Securities USA, Inc.		15,000,000	15,000,000	
60687Y-CP-2	MIZUHO FINANCIAL GROUP INC	C	05/22/2024	SMBC NIKKO SECURITIES LTD, WAN CHAI		20,219,400	20,000,000	557,255
60687Y-DB-2	MIZUHO FINANCIAL GROUP INC	C	04/30/2024	Bank of America Merrill Lynch		3,382,343	3,386,000	62,713
60687Y-DD-8	MIZUHO FINANCIAL GROUP INC	C	02/20/2024	MIZUSA		7,000,000	7,000,000	
60687Y-DE-6	MIZUHO FINANCIAL GROUP INC	C	02/20/2024	MIZUSA		4,000,000	4,000,000	
60687Y-DF-3	MIZUHO FINANCIAL GROUP INC	C	06/27/2024	MIZUSA		10,000,000	10,000,000	
60687Y-DG-1	MIZUHO FINANCIAL GROUP INC	C	06/27/2024	MIZUSA		10,000,000	10,000,000	
606950-AA-1	MONEYGRAM INTERNATIONAL INC		01/23/2024	Goldman Sachs & Co.		6,492,750	6,600,000	89,100
60700J-DB-8	MIZUHO MARKETS CAYMAN LP	C	12/10/2024	MIZUSA		25,000,000	25,000,000	
60855R-AM-2	MOLINA HEALTHCARE INC		11/13/2024	Barclays Capital, Inc.		1,975,000	1,975,000	
609207-BC-8	MONDELEZ INTERNATIONAL INC		02/15/2024	JP Morgan		9,952,600	10,000,000	
615369-BA-2	MOODY'S CORP		11/22/2024	Bank of America Merrill Lynch		789,867	800,000	11,889
61690U-BA-1	MORGAN STANLEY BANK NA		12/05/2024	MITSUBISHI UFJ SEC		2,845,763	2,830,000	55,278
61744Y-AK-4	MORGAN STANLEY		11/22/2024	Unknown		648,842	672,000	8,044
61747Y-EU-5	MORGAN STANLEY		11/22/2024	Unknown		390,957	400,000	6,627
61747Y-EX-9	MORGAN STANLEY		11/22/2024	Unknown		605,974	600,000	3,683
61747Y-EY-7	MORGAN STANLEY		11/22/2024	Unknown		428,195	400,000	2,396
61747Y-FA-8	MORGAN STANLEY		08/05/2024	Morgan Stanley		5,066,900	5,000,000	3,558

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61747Y-FB-6	MORGAN STANLEY		11/22/2024	Unknown		404,385	400,000	8,129
61747Y-FD-2	MORGAN STANLEY		11/22/2024	Unknown		402,618	400,000	1,836
61747Y-FE-0	MORGAN STANLEY		11/22/2024	Unknown		398,564	400,000	1,808
61747Y-FF-7	MORGAN STANLEY		11/22/2024	Unknown		406,346	400,000	7,386
61747Y-FG-5	MORGAN STANLEY		11/22/2024	Unknown		401,961	400,000	7,292
61747Y-FH-3	MORGAN STANLEY		02/27/2024	Goldman Sachs & Co.		10,450,700	10,000,000	210,007
61747Y-FK-6	MORGAN STANLEY		01/16/2024	Morgan Stanley		10,000,000	10,000,000	
61747Y-FS-9	MORGAN STANLEY		07/17/2024	Morgan Stanley		6,000,000	6,000,000	
61747Y-FT-7	MORGAN STANLEY		07/17/2024	Morgan Stanley		11,000,000	11,000,000	
61747Y-FU-4	MORGAN STANLEY		10/16/2024	Morgan Stanley		7,000,000	7,000,000	
61945C-AG-8	MOSAIC CO		11/22/2024	Unknown		469,484	480,000	378
61965R-AC-9	MOSS CREEK RESOURCES HOLDINGS INC		10/28/2024	Bank of America Merrill Lynch		534,721	550,000	9,327
620076-BY-4	MOTOROLA SOLUTIONS INC		03/11/2024	Bank of America Merrill Lynch		6,983,970	7,000,000	
620076-BZ-1	MOTOROLA SOLUTIONS INC		03/11/2024	Bank of America Merrill Lynch		9,988,800	10,000,000	
626717-AP-7	MURPHY OIL CORP		11/22/2024	JP Morgan		7,242,470	7,250,000	2,042
62886H-BE-0	NCL CORPORATION LTD		02/20/2024	Bank of America Merrill Lynch		491,135	500,000	571
62886H-BP-5	NCL CORPORATION LTD		11/22/2024	JP Morgan		12,099,738	12,100,000	1,128
62912X-AC-8	NGPL PIPECO LLC		10/24/2024	Goldman Sachs & Co.		7,721,511	6,725,000	188,644
62912X-AF-1	NGPL PIPECO LLC		08/23/2024	Morgan Stanley		10,002,600	10,000,000	14,896
62922L-AC-2	NGL ENERGY OPERATING LLC		03/25/2024	Various		8,383,850	8,306,000	31,033
62922L-AD-0	NGL ENERGY OPERATING LLC		11/22/2024	Barclays Capital, Inc.		3,401,999	3,400,000	163
629377-CP-5	NRG ENERGY INC		11/22/2024	Unknown		590,209	640,000	7,404
629377-CR-1	NRG ENERGY INC		11/04/2024	Allstate Corp Dep		796,158	900,000	7,250
629377-CW-0	NRG ENERGY INC		10/16/2024	Goldman Sachs & Co.		9,500,000	9,500,000	
629377-CX-8	NRG ENERGY INC		10/16/2024	Goldman Sachs & Co.		7,900,000	7,900,000	
62954H-AV-0	NXP BV	C	11/22/2024	Unknown		465,585	480,000	8,829
62954H-BB-3	NXP BV	C	04/30/2024	Bank of America Merrill Lynch		3,218,156	3,386,000	50,320
62954W-AL-9	NTT FINANCE CORP	C	06/25/2024	JP Morgan		7,000,000	7,000,000	
62954W-AM-7	NTT FINANCE CORP	C	06/25/2024	JP Morgan		10,000,000	10,000,000	
631103-AM-0	NASDAQ INC		11/07/2024	Bank of America Merrill Lynch		849,056	1,112,000	7,443
63111X-AJ-0	NASDAQ INC		04/30/2024	Bank of America Merrill Lynch		3,321,632	3,386,000	40,195
636274-AE-2	NATIONAL GRID PLC	C	11/22/2024	Unknown		412,245	400,000	10,327
636274-AF-9	NATIONAL GRID PLC	C	01/08/2024	MIZUSA		10,000,000	10,000,000	
637432-PC-3	NATIONAL RURAL UTILITIES COOPERATIVE FIN		08/08/2024	RBCD		19,849,800	20,000,000	
63743H-FN-7	NATIONAL RURAL UTILITIES COOPERATIVE FIN		01/24/2024	JP Morgan		14,995,350	15,000,000	
63743H-FP-2	NATIONAL RURAL UTILITIES COOPERATIVE FIN		11/22/2024	JP Morgan		11,183,248	11,200,000	17,500
63743H-FR-8	NATIONAL RURAL UTILITIES COOPERATIVE FIN		05/07/2024	RBCD		9,993,800	10,000,000	
63743H-FS-6	NATIONAL RURAL UTILITIES COOPERATIVE FIN		05/07/2024	RBCD		14,966,400	15,000,000	
637639-AL-9	NATIONAL SECURITIES CLEARING CORP		11/22/2024	Wells Fargo		5,805,544	5,800,000	16,709
637639-AM-7	NATIONAL SECURITIES CLEARING CORP		06/17/2024	Wells Fargo		39,928,000	40,000,000	
63861C-AE-9	NATIONSTAR MORTGAGE HOLDINGS INC		11/01/2024	Various		6,873,763	7,300,000	148,293
63861C-AF-6	NATIONSTAR MORTGAGE HOLDINGS INC		01/29/2024	Goldman Sachs & Co.		6,649,817	6,700,000	
63861C-AG-4	NATIONSTAR MORTGAGE HOLDINGS INC		07/29/2024	JP Morgan		9,150,000	9,150,000	
639057-AS-7	NATWEST GROUP PLC	C	08/12/2024	RBS Global		15,000,000	15,000,000	
63906Y-AH-1	NATWEST MARKETS PLC	C	05/14/2024	RBS Global		20,000,000	20,000,000	
63906Y-AJ-7	NATWEST MARKETS PLC	C	05/14/2024	RBS Global		20,000,000	20,000,000	
64083Y-AA-9	NESCO HOLDINGS II INC		11/22/2024	Barclays Capital, Inc.		11,236,841	11,998,000	171,541
641062-BM-5	NESTLE HOLDINGS INC		08/05/2024	Morgan Stanley		5,194,350	5,000,000	100,000
64110L-AV-8	NETFLIX INC		08/05/2024	Morgan Stanley		5,108,650	5,000,000	34,531
64135D-AA-3	NEUB 47 A - CDO	C	10/01/2024	Barclays Capital, Inc.		3,003,750	3,000,000	43,459
64828T-AB-8	RITHM CAPITAL CORP		11/04/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		499,495	500,000	3,778
649840-CU-7	NEW YORK STATE ELECTRIC & GAS CORP		11/22/2024	Unknown		615,214	600,000	9,134
649840-CW-3	NEW YORK STATE ELECTRIC & GAS CORP		08/01/2024	Mitsubishi UFJ Securities USA, Inc.		5,985,120	6,000,000	
651229-BE-5	NEWELL BRANDS INC		12/05/2024	Various		4,494,448	4,480,000	2,243
65158N-AC-6	NEWMARK GROUP INC		02/02/2024	Various		15,120,875	14,900,000	35,958
65158N-AD-4	NEWMARK GROUP INC		08/20/2024	Jefferies		982,813	925,000	7,516

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65339K-BS-8	NEXTERA ENERGY CAPITAL HOLDINGS INC		11/22/2024	Unknown		1,007,259	1,000,000	12,935
65339K-CH-1	NEXTERA ENERGY CAPITAL HOLDINGS INC		11/22/2024	Unknown		399,128	400,000	6,526
65339K-CN-8	NEXTERA ENERGY CAPITAL HOLDINGS INC		11/22/2024	Unknown		402,142	400,000	4,667
65339K-CV-0	NEXTERA ENERGY CAPITAL HOLDINGS INC		01/29/2024	Wells Fargo		6,955,550	7,000,000	
65342Q-AL-6	NEXTERA ENERGY OPERATING PARTNERS LP		05/15/2024	Various		8,487,270	9,067,000	138,256
65364U-AT-3	NIAGARA MOHAWK POWER CORP		01/11/2024	Mitsubishi UFJ Securities USA, Inc.		5,000,000	5,000,000	
65364U-AU-0	NIAGARA MOHAWK POWER CORP		01/11/2024	JP Morgan		7,000,000	7,000,000	
65473P-AL-9	NISOURCE INC		08/06/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		454,443	550,000	4,467
65473P-AN-5	NISOURCE INC		11/22/2024	Unknown		606,798	600,000	4,550
65473Q-BC-6	NISOURCE INC		11/22/2024	Unknown		357,778	400,000	5,173
65505P-AA-5	NOBLE FINANCE II LLC		08/08/2024	Morgan Stanley		4,171,500	4,050,000	114,300
65535H-BR-9	NOMURA HOLDINGS INC	C	06/27/2024	Nomura		20,000,000	20,000,000	
65535H-BV-0	NOMURA HOLDINGS INC	C	06/27/2024	Nomura		20,000,000	20,000,000	
655663-AC-6	NORDSON CORP		09/04/2024	Morgan Stanley		9,980,700	10,000,000	
655844-BM-9	NORFOLK SOUTHERN CORP		12/13/2024	Goldman Sachs & Co.		7,703,163	9,294,000	74,836
655844-BR-8	NORFOLK SOUTHERN CORP		11/05/2024	Various		13,381,000	15,000,000	182,125
655844-CP-1	NORFOLK SOUTHERN CORP		12/09/2024	CITADEL		4,405,950	5,000,000	5,688
655844-CR-7	NORFOLK SOUTHERN CORP		08/05/2024	Morgan Stanley		5,147,350	5,000,000	3,507
655844-CS-5	NORFOLK SOUTHERN CORP		11/19/2024	Mitsubishi UFJ Securities USA, Inc.		4,867,600	5,000,000	80,993
65960N-AA-8	NORTH HAVEN PRIVATE INCOME FUND LLC		10/28/2024	Allstate Corp Dep		553,236	570,000	2,549
665501-AN-2	NORTHERN NATURAL GAS CO		01/29/2024	Bank of America Merrill Lynch		4,999,250	5,000,000	
666807-CH-3	NORTHROP GRUMMAN CORP		04/30/2024	Bank of America Merrill Lynch		3,217,039	3,386,000	20,777
666807-CK-6	NORTHROP GRUMMAN CORP		11/22/2024	Various		14,884,260	15,000,000	37,950
66775V-AB-1	NORTHWEST PIPELINE LLC		11/04/2024	Deutsche Bank		785,560	800,000	3,022
668771-AL-2	GEN DIGITAL INC		11/22/2024	Unknown		71,501	69,000	710
66977W-AV-1	NOVA CHEMICALS CORP		11/18/2024	TD SECURITIES FI		5,950,000	5,950,000	
67021C-AV-9	NSTAR ELECTRIC CO		11/22/2024	Bank of America Merrill Lynch		5,804,381	5,800,000	21,600
67077M-BA-5	NUTRIEN LTD		11/22/2024	Morgan Stanley		5,446,980	5,400,000	90,786
67077M-BB-3	NUTRIEN LTD		11/22/2024	Unknown		402,404	400,000	3,544
67077M-BC-1	NUTRIEN LTD		06/17/2024	JP Morgan		14,999,250	15,000,000	
67077M-BD-9	NUTRIEN LTD		06/17/2024	Goldman Sachs & Co.		24,914,250	25,000,000	
67103H-AN-7	O'REILLY AUTOMOTIVE INC		08/12/2024	JP Morgan		19,956,400	20,000,000	
67109S-AA-5	OAKC 17 A - CDO	C	01/26/2024	BNP Paribas		10,000,000	10,000,000	
67111D-BA-3	OZLM A1ARR - CDO	C	05/10/2024	Canadian Imperial Bank of Commerce		5,250,000	5,250,000	
674599-EH-4	OCCIDENTAL PETROLEUM CORP		07/23/2024	Bank of America Merrill Lynch		6,996,080	7,000,000	
674599-EJ-0	OCCIDENTAL PETROLEUM CORP		07/23/2024	Various		20,017,300	20,000,000	
674599-EK-7	OCCIDENTAL PETROLEUM CORP		07/23/2024	Various		15,020,700	15,000,000	
677050-AG-1	OGLETHORPE POWER CORP		11/22/2024	Unknown		412,514	400,000	1,388
678858-BY-6	OKLAHOMA GAS AND ELECTRIC CO		08/12/2024	MIZUSA		10,148,800	10,000,000	208,444
680665-AK-2	OLIN CORP		03/13/2024	Various		6,188,125	6,550,000	37,528
681639-AD-2	OLYMPUS WATER US HOLDING CORP		06/06/2024	Bank of America Merrill Lynch		6,500,000	6,500,000	
68235P-AN-8	ONE GAS INC		08/08/2024	Allstate Corp Dep		15,240,600	15,000,000	278,375
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY CO		08/06/2024	Bank of America Merrill Lynch		1,041,408	1,090,000	10,862
68245X-AM-1	1011778 BC UNLIMITED LIABILITY CO		11/22/2024	Wells Fargo		3,760,556	4,245,000	39,025
68245X-AT-6	1011778 BC UNLIMITED LIABILITY CO		09/03/2024	Morgan Stanley		2,500,000	2,500,000	
682680-AU-7	ONEOK INC		08/05/2024	Morgan Stanley		4,983,100	5,000,000	13,271
682680-BH-5	ONEOK INC		11/22/2024	Unknown		809,151	800,000	2,590
682680-BJ-1	ONEOK INC		11/22/2024	Unknown		819,393	800,000	2,637
682680-BL-6	ONEOK INC		04/30/2024	Bank of America Merrill Lynch		3,431,643	3,386,000	34,711
682680-CB-7	ONEOK INC		09/10/2024	JP Morgan		19,992,800	20,000,000	
682680-CD-3	ONEOK INC		09/10/2024	Goldman Sachs & Co.		6,969,480	7,000,000	
682691-AC-4	ONEMAIN FINANCE CORP		09/25/2024	BB&T CAPITAL MARKETS		3,380,813	3,650,000	4,322
682691-AF-7	ONEMAIN FINANCE CORP		11/22/2024	Various		8,377,338	8,350,000	146
682691-AG-5	ONEMAIN FINANCE CORP		08/14/2024	Barclays Capital, Inc.		4,900,000	4,900,000	
682691-AH-3	ONEMAIN FINANCE CORP		10/31/2024	BNP Paribas		11,700,000	11,700,000	
68278C-AA-3	ONE SKY FLIGHT LLC		12/11/2024	Morgan Stanley		2,600,000	2,600,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
683879-AD-2	OPTICS BIDCO SPA	C	07/01/2024	EXCHANGE		2,657,374	2,818,000	
683879-AF-7	OPTICS BIDCO SPA	C	07/01/2024	EXCHANGE		3,559,303	3,494,000	
68389X-AV-7	ORACLE CORP		04/30/2024	Bank of America Merrill Lynch		3,015,842	3,386,000	46,106
68389X-BF-1	ORACLE CORP		08/15/2024	Goldman Sachs & Co.		9,192,505	11,500,000	134,807
68389X-BQ-7	ORACLE CORP		08/15/2024	Goldman Sachs & Co.		2,767,870	3,500,000	35,389
68389X-BW-4	ORACLE CORP		06/24/2024	Barclays Capital, Inc.		870,751	1,110,000	9,324
68389X-BZ-7	ORACLE CORP		07/10/2024	Various		8,261,435	10,705,000	110,422
68389X-CC-7	ORACLE CORP		11/22/2024	Wells Fargo		2,344,077	2,490,000	9,666
68389X-CD-5	ORACLE CORP		11/22/2024	Unknown		443,329	480,000	1,748
68389X-CE-3	ORACLE CORP		11/22/2024	Unknown		422,190	480,000	2,185
68389X-CH-6	ORACLE CORP		11/22/2024	Unknown		421,366	400,000	888
68389X-CP-8	ORACLE CORP		08/05/2024	Various		8,215,086	8,386,000	39,635
68389X-CS-2	ORACLE CORP		11/22/2024	Goldman Sachs & Co.		775,391	800,000	5,133
68389X-CT-0	ORACLE CORP		09/25/2024	JP Morgan		9,970,800	10,000,000	
68622T-AB-7	ORGANON & CO		12/20/2024	Various		6,007,630	6,750,000	47,086
68902V-AK-3	OTIS WORLDWIDE CORP		08/23/2024	Various		20,997,760	23,386,000	91,251
69073T-AV-5	OWENS-BROCKWAY GLASS CONTAINER INC		11/22/2024	Bank of America Merrill Lynch		4,348,275	4,350,000	3,524
690742-AF-8	OWENS CORNING		05/28/2024	Morgan Stanley		506,733	530,000	5,206
69346V-AA-7	PERFORMANCE FOOD GROUP INC		01/03/2024	Morgan Stanley		529,724	540,000	6,600
693475-BU-8	PNC FINANCIAL SERVICES GROUP INC		04/30/2024	Bank of America Merrill Lynch		3,603,821	3,386,000	7,760
693475-BX-2	PNC FINANCIAL SERVICES GROUP INC		08/05/2024	Various		15,154,000	15,000,000	62,548
69351U-BC-6	PPL ELECTRIC UTILITIES CORP		01/02/2024	Bank of America Merrill Lynch		14,970,300	15,000,000	
69352P-AT-0	PPL CAPITAL FUNDING INC		11/22/2024	Wells Fargo		2,783,680	2,800,000	12,017
69353R-FW-3	PNC BANK NA (DELAWARE)		11/25/2024	PNCCP		10,000,000	10,000,000	
69353R-FX-1	PNC BANK NA (DELAWARE)		11/25/2024	PNCCP		5,000,000	5,000,000	
694308-KD-8	PACIFIC GAS AND ELECTRIC CO		01/09/2024	BNP Paribas		3,993,705	4,500,000	85,313
694308-KH-9	PACIFIC GAS AND ELECTRIC CO		11/22/2024	Unknown		761,971	700,000	16,669
694308-KK-2	PACIFIC GAS AND ELECTRIC CO		11/22/2024	Unknown		437,664	400,000	3,797
694308-KQ-9	PACIFIC GAS AND ELECTRIC CO		02/26/2024	BNP Paribas		19,986,600	20,000,000	
694308-KR-7	PACIFIC GAS AND ELECTRIC CO		02/26/2024	BNP Paribas		9,987,600	10,000,000	
694308-KT-3	PACIFIC GAS AND ELECTRIC CO		09/03/2024	Barclays Capital, Inc.		6,966,330	7,000,000	
695114-DC-9	PACIFICORP		11/22/2024	JP Morgan		810,553	800,000	11,424
695114-DD-7	PACIFICORP		11/22/2024	JP Morgan		5,552,178	5,560,000	8,223
695114-DE-5	PACIFICORP		01/03/2024	JP Morgan		25,843,740	26,000,000	
69865*-AA-7	PANTHER FORGE HOLDINGS, LLC		12/04/2024	COMPANY		15,991,532	15,991,532	
69867R-AA-5	PANTHER ESCROW ISSUER LLC		12/04/2024	Various		30,592,054	30,450,000	208,297
70137W-AN-8	PARKLAND CORP		08/12/2024	Goldman Sachs & Co.		4,425,000	4,425,000	
70932M-AE-7	PENNYMAC FINANCIAL SERVICES INC		11/22/2024	Goldman Sachs & Co.		8,598,895	8,650,000	208
709599-BW-3	PENSKE TRUCK LEASING CO LP		08/05/2024	Morgan Stanley		5,230,500	5,000,000	4,201
709599-CA-0	PENSKE TRUCK LEASING CO LP		06/13/2024	Wells Fargo		14,981,400	15,000,000	
71376L-AE-0	PERFORMANCE FOOD GROUP INC		10/02/2024	Deutsche Bank		494,572	520,000	3,806
71376L-AF-7	PERFORMANCE FOOD GROUP INC		11/22/2024	Wells Fargo		4,001,508	4,000,000	2,382
71424V-AA-8	PERMIAN RESOURCES OPERATING LLC		11/22/2024	JP Morgan		3,237,588	3,133,000	14,951
71424V-AB-6	PERMIAN RESOURCES OPERATING LLC		07/29/2024	JP Morgan		4,900,000	4,900,000	
716973-AB-8	PFIZER INVESTMENT ENTERPRISES PTE LTD	C	11/13/2024	Bank of America Merrill Lynch		24,954,000	25,000,000	540,799
718172-CE-7	PHILIP MORRIS INTERNATIONAL INC		10/02/2024	Barclays Capital, Inc.		561,080	580,000	1,561
718172-CS-6	PHILIP MORRIS INTERNATIONAL INC		06/04/2024	RBCD		440,678	540,000	893
718172-CW-7	PHILIP MORRIS INTERNATIONAL INC		11/22/2024	Unknown		412,547	400,000	313
718172-CZ-0	PHILIP MORRIS INTERNATIONAL INC		11/22/2024	Unknown		602,050	600,000	7,881
718172-DA-4	PHILIP MORRIS INTERNATIONAL INC		11/22/2024	Unknown		403,187	400,000	5,524
718172-DH-9	PHILIP MORRIS INTERNATIONAL INC		02/09/2024	Barclays Capital, Inc.		16,754,690	17,000,000	
718172-DJ-5	PHILIP MORRIS INTERNATIONAL INC		04/30/2024	Various		13,054,008	13,386,000	39,010
718172-DP-1	PHILIP MORRIS INTERNATIONAL INC		11/22/2024	Wells Fargo		786,143	800,000	2,217
718547-AT-9	PHILLIPS 66 CO		11/22/2024	Unknown		402,436	400,000	9,405
718547-AU-6	PHILLIPS 66 CO		11/22/2024	Various		43,812,663	43,200,000	303,392

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718547-AY-8	PHILLIPS 66 CO		09/09/2024	TD SECURITIES FI		9,995,100	10,000,000	
71880K-AB-7	PHINIA INC		09/10/2024	Wells Fargo		4,000,000	4,000,000	
71953*-AA-6	EQT PIBB SENIOR 11/2049		11/22/2024	COMPANY		45,000,000	45,000,000	
720186-AR-6	PIEDMONT NATURAL GAS COMPANY INC		08/12/2024	TD SECURITIES FI		9,994,300	10,000,000	
723787-AV-9	PIONEER NATURAL RESOURCES CO		11/22/2024	Unknown		402,467	400,000	3,003
724479-AP-5	PITNEY BOWES INC		05/28/2024	JP Morgan		479,130	510,000	7,207
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP		11/20/2024	Various		6,335,489	7,395,000	142,077
72650R-BM-3	PLAINS ALL AMERICAN PIPELINE LP		08/05/2024	Various		7,749,571	8,386,000	70,890
72650R-BN-1	PLAINS ALL AMERICAN PIPELINE LP		11/22/2024	Unknown		447,087	480,000	3,395
72650R-BP-6	PLAINS ALL AMERICAN PIPELINE LP		06/17/2024	Mitsubishi UFJ Securities USA, Inc.		29,985,900	30,000,000	
72702A-AA-5	PLANET FINANCIAL GROUP LLC		12/05/2024	JP Morgan		3,475,000	3,475,000	
737446-AQ-7	POST HOLDINGS INC		03/05/2024	Allstate Corp Dep		729,832	800,000	14,594
737679-DH-0	POTOMAC ELECTRIC POWER CO		02/26/2024	Goldman Sachs & Co.		6,973,400	7,000,000	
74166M-AE-6	PRIME SECURITY SERVICES BORROWER LLC		06/04/2024	Barclays Capital, Inc.		918,096	930,000	22,604
74168L-AA-4	PRIMO WATER HOLDINGS INC		11/22/2024	Unknown		469,499	500,000	1,337
74319R-AA-9	PROG HOLDINGS INC		05/28/2024	Morgan Stanley		468,995	500,000	1,167
743756-AB-4	PROVIDENCE HEALTH & SERVICES		02/08/2024	Piper Jaffray Co.		6,581,610	7,000,000	69,947
744448-CY-5	PUBLIC SERVICE COMPANY OF COLORADO		11/22/2024	Unknown		378,844	400,000	2,975
744448-CZ-2	PUBLIC SERVICE COMPANY OF COLORADO		04/01/2024	JP Morgan		9,975,100	10,000,000	
744448-DA-6	PUBLIC SERVICE COMPANY OF COLORADO		04/01/2024	JP Morgan		4,987,350	5,000,000	
744573-AY-2	PUBLIC SERVICE ENTERPRISE GROUP INC		11/22/2024	Barclays Capital, Inc.		1,619,014	1,600,000	11,787
745310-AM-4	PUGET ENERGY INC		11/22/2024	Unknown		582,728	640,000	6,640
745332-CM-6	PUGET SOUND ENERGY INC		06/04/2024	MIZUSA		6,999,930	7,000,000	
74834L-BE-9	QUEST DIAGNOSTICS INC		08/15/2024	Morgan Stanley		6,998,460	7,000,000	
74834L-BF-6	QUEST DIAGNOSTICS INC		08/15/2024	Wells Fargo		14,984,100	15,000,000	
74834L-BG-4	QUEST DIAGNOSTICS INC		08/15/2024	JP Morgan		9,960,900	10,000,000	
749983-AA-0	RWE FINANCE US LLC		04/11/2024	Goldman Sachs & Co.		10,958,090	11,000,000	
749983-AB-8	RWE FINANCE US LLC		11/22/2024	Goldman Sachs & Co.		13,382,423	13,400,000	2,500
75009C-AA-4	RAD 23 A1 - CDO	C	01/25/2024	Canadian Imperial Bank of Commerce		25,000,000	25,000,000	
75009L-AL-0	RAD 16R A1R - CDO	C	05/03/2024	Goldman Sachs & Co.		20,000,000	20,000,000	
75041V-AB-0	RADIOLOGY PARTNERS INC		12/16/2024	Various		9,595,244	9,963,125	20,143
75041V-AC-8	RADIOLOGY PARTNERS INC		08/01/2024	Various		4,639,735	5,136,859	
75102W-AG-3	RAKUTEN GROUP INC	C	06/24/2024	Various		1,497,669	1,420,000	48,338
75513E-CA-7	RTX CORP		08/02/2024	Wells Fargo		2,770,591	2,915,000	43,421
75513E-CM-1	RTX CORP		06/04/2024	SCTIA		2,002,607	2,490,000	12,353
75513E-CR-0	RTX CORP		11/22/2024	Bank of America Merrill Lynch		3,940,636	4,033,000	39,352
75513E-CS-8	RTX CORP		11/22/2024	Unknown		385,987	400,000	5,076
75513E-CW-9	RTX CORP		04/30/2024	Bank of America Merrill Lynch		3,509,013	3,386,000	26,966
75886F-AE-7	REGENERON PHARMACEUTICALS INC		01/22/2024	CITADEL		524,710	640,000	4,013
760759-BA-7	REPUBLIC SERVICES INC		11/22/2024	Various		2,082,243	2,560,000	12,535
760759-BB-5	REPUBLIC SERVICES INC		11/22/2024	Morgan Stanley		5,497,827	5,400,000	87,398
760759-BJ-8	REPUBLIC SERVICES INC		06/17/2024	JP Morgan		17,964,900	18,000,000	
760759-BK-5	REPUBLIC SERVICES INC		06/17/2024	JP Morgan		9,969,600	10,000,000	
76174L-AA-1	PACTIV EVERGREEN GROUP ISSUER LLC		11/22/2024	Unknown		95,751	100,000	411
76774L-AB-3	RITCHIE BROS HOLDINGS INC		07/02/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		601,552	590,000	11,948
76774L-AC-1	RITCHIE BROS HOLDINGS INC		01/29/2024	RBCD		3,935,150	3,730,000	109,206
775109-CH-2	ROGERS COMMUNICATIONS INC		04/30/2024	Bank of America Merrill Lynch		2,958,280	3,386,000	16,798
775109-DE-8	ROGERS COMMUNICATIONS INC		08/05/2024	Various		32,971,720	33,000,000	122,917
775109-DF-5	ROGERS COMMUNICATIONS INC		10/24/2024	Various		16,050,158	16,065,000	155,378
775631-AD-6	ROLLER BEARING COMPANY OF AMERICA INC		11/22/2024	JP Morgan		1,959,189	2,080,000	9,929
77578J-AC-2	ROLLS-ROYCE PLC	C	05/07/2024	JP Morgan		9,962,500	10,000,000	38,333
780082-AT-0	ROYAL BANK OF CANADA		10/17/2024	RBCD		15,000,000	15,000,000	
780097-BP-5	NATWEST GROUP PLC	C	05/02/2024	Allstate Corp Dep		464,545	500,000	7,000
780153-BG-6	ROYAL CARIBBEAN CRUISES LTD		01/29/2024	Deutsche Bank		1,970,000	2,000,000	36,361
780153-BJ-0	ROYAL CARIBBEAN CRUISES LTD		05/02/2024	SNTRUS3A USA		1,469,438	1,490,000	15,252
780153-BU-5	ROYAL CARIBBEAN CRUISES LTD		02/22/2024	Bank of America Merrill Lynch		8,100,000	8,100,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
780153-BV-3	ROYAL CARIBBEAN CRUISES LTD		11/22/2024	Various		4,813,594	4,800,000	5,000
780153-BW-1	ROYAL CARIBBEAN CRUISES LTD		09/16/2024	Morgan Stanley		4,559,750	4,550,000	
78016H-ZX-1	ROYAL BANK OF CANADA		07/15/2024	RBCD		15,000,000	15,000,000	
78016H-ZZ-6	ROYAL BANK OF CANADA		07/15/2024	RBCD		10,000,000	10,000,000	
78017F-ZQ-9	ROYAL BANK OF CANADA		10/08/2024	RBCD		20,000,000	20,000,000	
78017F-ZS-5	ROYAL BANK OF CANADA		10/08/2024	RBCD		25,000,000	25,000,000	
78017F-ZT-3	ROYAL BANK OF CANADA		10/08/2024	RBCD		15,000,000	15,000,000	
78081B-AQ-6	ROYALTY PHARMA PLC		11/22/2024	Bank of America Merrill Lynch		11,073,716	11,200,000	27,810
78081B-AR-4	ROYALTY PHARMA PLC		06/03/2024	Bank of America Merrill Lynch		14,680,800	15,000,000	
78081B-AS-2	ROYALTY PHARMA PLC		06/03/2024	Bank of America Merrill Lynch		9,761,700	10,000,000	
78351G-AA-3	RYAN SPECIALTY LLC		12/02/2024	Various		12,254,500	12,300,000	118,806
78355H-KZ-1	RYDER SYSTEM INC		02/26/2024	Allstate Corp Dep		9,997,500	10,000,000	
78355H-LA-5	RYDER SYSTEM INC		02/26/2024	Allstate Corp Dep		6,992,370	7,000,000	
78392B-AG-2	SK HYNIX INC	C	11/22/2024	JP Morgan		25,779,993	25,800,000	15,400
78392B-AH-0	SK HYNIX INC	C	01/08/2024	JP Morgan		29,864,400	30,000,000	
78403D-AT-7	SBATOW 2021-1 C - ABS		11/22/2024	Unknown		372,269	400,000	127
78466C-AD-8	SS&C TECHNOLOGIES INC		05/02/2024	Barclays Capital, Inc.		1,800,000	1,800,000	
78525C-AA-3	S&S HOLDINGS LLC		10/08/2024	Various		8,130,375	8,050,000	7,538
785592-AX-4	SABINE PASS LIQUEFACTION LLC		08/20/2024	Wells Fargo		4,945,450	5,000,000	60,000
78574M-AA-1	SABRA HEALTH CARE LP		11/22/2024	Unknown		414,961	480,000	7,296
79588Y-AA-7	SAMARCO MINERACAO SA - EM RECUPERACAO JU	C	12/30/2024	Various		611,393	623,269	
797440-CE-2	SAN DIEGO GAS & ELECTRIC CO		11/22/2024	Unknown		603,849	600,000	8,003
80007R-AQ-8	SANDS CHINA LTD	C	12/05/2024	Goldman Sachs & Co.		752,363	840,000	5,852
80007R-AS-4	SANDS CHINA LTD	C	10/02/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		460,190	520,000	2,582
80281L-AU-9	SANTANDER UK GROUP HOLDINGS PLC	C	09/04/2024	SANTANDER INVESTMENT SECURITIES, INC.		10,000,000	10,000,000	
80282K-BL-9	SANTANDER HOLDINGS USA INC		05/28/2024	SANTANDER INVESTMENT SECURITIES, INC.		5,000,000	5,000,000	
808513-CD-5	CHARLES SCHWAB CORP		08/05/2024	Morgan Stanley		5,158,250	5,000,000	60,349
808513-CE-3	CHARLES SCHWAB CORP		04/30/2024	Bank of America Merrill Lynch		3,377,670	3,386,000	89,733
81257V-AA-9	SEATTLE CHILDREN'S HOSPITAL		11/22/2024	Unknown		9,084,567	10,000,000	17,113
81728U-AC-8	SENSATA TECHNOLOGIES INC		05/22/2024	Goldman Sachs & Co.		3,500,000	3,500,000	
817565-CF-9	SERVICE CORPORATION INTERNATIONAL		09/24/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		625,326	690,000	2,588
817565-CH-5	SERVICE CORPORATION INTERNATIONAL		11/22/2024	Various		7,413,774	7,400,000	1,038
817826-AE-0	7-ELEVEN INC		11/22/2024	Morgan Stanley		4,470,167	5,400,000	46,040
824348-BS-4	SHERWIN-WILLIAMS CO		11/22/2024	Allstate Corp Dep		1,194,491	1,200,000	15,622
824348-BT-2	SHERWIN-WILLIAMS CO		08/07/2024	Wells Fargo		997,060	1,000,000	
82453A-AB-3	SHIFT4 PAYMENTS LLC		08/12/2024	Goldman Sachs & Co.		3,325,000	3,325,000	
828807-DM-6	SIMON PROPERTY GROUP LP		02/20/2024	Allstate Corp Dep		658,576	800,000	1,027
82967N-BM-9	SIRIUS XM RADIO INC		11/22/2024	Unknown		403,012	469,000	4,089
83002Y-AA-7	SIX FLAGS ENTERTAINMENT CORP		11/22/2024	Goldman Sachs & Co.		15,712,586	15,700,000	2,319
83007C-AA-0	SOUTH BOW USA INFRASTRUCTURE HOLDINGS LL		11/22/2024	JP Morgan		6,986,340	7,000,000	22,918
83007C-AC-6	SOUTH BOW USA INFRASTRUCTURE HOLDINGS LL		11/22/2024	JP Morgan		21,176,291	21,200,000	14,073
83007C-AE-2	6297782 LLC		08/14/2024	JP Morgan		11,000,000	11,000,000	
83007C-AG-7	6297782 LLC		08/14/2024	JP Morgan		7,499,250	7,500,000	
83088M-AK-8	SKYWORKS SOLUTIONS INC		11/22/2024	Unknown		457,002	480,000	4,104
83192P-AC-2	SMITH & NEPHEW PLC	C	03/13/2024	JP Morgan		4,994,650	5,000,000	
83192P-AD-0	SMITH & NEPHEW PLC	C	03/13/2024	JP Morgan		7,975,600	8,000,000	
83272G-AA-9	SMURFIT KAPPA TREASURY UNLIMITED CO	C	04/30/2024	Various		13,297,815	13,386,000	14,184
83272G-AC-5	SMURFIT KAPPA TREASURY UNLIMITED CO	C	03/26/2024	BNP Paribas		7,000,000	7,000,000	
83283W-AE-3	SMYRNA READY MIX CONCRETE LLC		09/20/2024	Morgan Stanley		1,616,250	1,500,000	47,333
83368R-BX-9	SOCIETE GENERALE SA	C	01/11/2024	SG AMERICAS SECURITIES, LLC		15,000,000	15,000,000	
83368R-BY-7	SOCIETE GENERALE SA	C	01/11/2024	SG AMERICAS SECURITIES, LLC		15,000,000	15,000,000	
83368R-BZ-4	SOCIETE GENERALE SA	C	11/12/2024	SG AMERICAS SECURITIES, LLC		4,999,800	5,000,000	
83444M-AA-9	SOLVENTUM CORP		02/23/2024	Morgan Stanley		19,997,400	20,000,000	
83444M-AL-5	SOLVENTUM CORP		02/23/2024	JP Morgan		3,981,440	4,000,000	
835495-AN-2	SONOCO PRODUCTS CO		11/22/2024	Unknown		453,757	480,000	3,330
835495-AR-3	SONOCO PRODUCTS CO		11/22/2024	JP Morgan		5,776,167	5,800,000	6,440
83600W-AE-9	SOTERA HEALTH HOLDINGS LLC		11/22/2024	JP Morgan		15,801,643	15,800,000	3,524

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
83611K-AY-8	SNDPT 22RR BRR - CDO		11/27/2024	Morgan Stanley		15,000,000	15,000,000	
842400-HS-5	SOUTHERN CALIFORNIA EDISON CO		11/22/2024	Unknown		411,469	400,000	1,365
842400-HT-3	SOUTHERN CALIFORNIA EDISON CO		11/22/2024	Unknown		420,770	400,000	1,388
842400-HZ-9	SOUTHERN CALIFORNIA EDISON CO		01/08/2024	Mitsubishi UFJ Securities USA, Inc.		9,990,200	10,000,000	
842400-JB-0	SOUTHERN CALIFORNIA EDISON CO		02/27/2024	MIZUSA		3,000,000	3,000,000	
842400-JC-8	SOUTHERN CALIFORNIA EDISON CO		02/27/2024	MIZUSA		24,988,500	25,000,000	
842400-JE-4	SOUTHERN CALIFORNIA EDISON CO		05/06/2024	BNP Paribas		9,994,900	10,000,000	
842434-DA-7	SOUTHERN CALIFORNIA GAS CO		03/12/2024	JP Morgan		2,980,500	3,000,000	
842434-DB-5	SOUTHERN CALIFORNIA GAS CO		08/08/2024	Mitsubishi UFJ Securities USA, Inc.		6,965,980	7,000,000	
842587-DD-6	SOUTHERN CO		11/22/2024	Unknown		1,006,973	1,000,000	15,765
842587-DL-8	SOUTHERN CO		11/22/2024	Unknown		415,387	400,000	2,343
845011-AH-8	SOUTHWEST GAS CORP		11/22/2024	Unknown		405,925	400,000	3,573
84749A-AC-1	SPECIALTY BUILDING PRODUCTS HOLDINGS LLC		10/09/2024	Bank of America Merrill Lynch		15,000,000	15,000,000	
84859D-AD-9	SPIRE MISSOURI INC		08/06/2024	TD SECURITIES FI		4,983,000	5,000,000	
85172F-AN-9	ONEMAIN FINANCE CORP		01/26/2024	BNP Paribas		5,684,000	5,600,000	149,625
852234-AN-3	BLOCK INC		12/18/2024	Various		965,600	1,000,000	878
852234-AR-4	BLOCK INC		11/07/2024	Various		16,944,245	16,883,000	131,960
853191-AA-2	STANDARD BUILDING SOLUTIONS INC		12/09/2024	Various		8,466,850	8,440,000	56,333
853496-AC-1	STANDARD BUILDING SOLUTIONS INC		11/22/2024	Unknown		540,457	550,000	7,410
855170-AA-4	STAR PARENT INC		12/20/2024	Goldman Sachs & Co.		1,614,600	1,560,000	31,980
855244-BC-2	STARBUCKS CORP		08/05/2024	Various		4,529,903	5,065,000	72,089
855244-BG-3	STARBUCKS CORP		02/05/2024	Goldman Sachs & Co.		29,987,700	30,000,000	
855244-BH-1	STARBUCKS CORP		02/05/2024	Wells Fargo		9,967,000	10,000,000	
85571B-BB-0	STARWOOD PROPERTY TRUST INC		04/10/2024	Various		6,106,938	6,100,000	5,589
85571B-BC-8	STARWOOD PROPERTY TRUST INC		09/26/2024	Morgan Stanley		3,950,000	3,950,000	
857449-AD-4	STATE STREET BANK AND TRUST CO		11/20/2024	Morgan Stanley		8,000,000	8,000,000	
857477-BF-9	STATE STREET CORP		12/18/2024	Jefferies		462,524	510,000	2,061
857477-CN-1	STATE STREET CORP		08/14/2024	BNYM/HSBC US		5,000,000	5,000,000	
857477-CR-2	STATE STREET CORP		10/17/2024	Morgan Stanley		2,000,000	2,000,000	
857691-AJ-8	STATION CASINOS LLC		12/11/2024	Bank of America Merrill Lynch		1,565,500	1,550,000	24,816
858912-AG-3	STERICYCLE INC		01/12/2024	SMBC NIKKO SECURITIES LTD, WAN CHAI		1,365,000	1,500,000	323
863667-AY-7	STRYKER CORP		08/05/2024	Morgan Stanley		4,356,050	5,000,000	13,813
863667-BE-0	STRYKER CORP		11/22/2024	Wells Fargo		10,369,354	10,400,000	3,353
864486-AL-9	SUBURBAN PROPANE PARTNERS LP		02/20/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		458,230	510,000	5,738
86562M-CS-7	SUMITOMO MITSUI FINANCIAL GROUP INC	C	04/30/2024	Bank of America Merrill Lynch		3,422,095	3,386,000	59,113
86562M-DM-9	SUMITOMO MITSUI FINANCIAL GROUP INC	C	07/02/2024	SMBC NIKKO SECURITIES LTD, WAN CHAI		10,000,000	10,000,000	
86562M-DN-7	SUMITOMO MITSUI FINANCIAL GROUP INC	C	07/02/2024	SMBC NIKKO SECURITIES LTD, WAN CHAI		25,000,000	25,000,000	
86562M-DP-2	SUMITOMO MITSUI FINANCIAL GROUP INC	C	07/02/2024	SMBC NIKKO SECURITIES LTD, WAN CHAI		20,000,000	20,000,000	
86563V-BT-5	SUMITOMO MITSUI TRUST BANK LTD	C	09/03/2024	Goldman Sachs & Co.		6,995,310	7,000,000	
86563V-BU-2	SUMITOMO MITSUI TRUST BANK LTD	C	09/03/2024	Goldman Sachs & Co.		6,987,610	7,000,000	
86563V-BV-0	SUMITOMO MITSUI TRUST BANK LTD	C	09/03/2024	Goldman Sachs & Co.		6,980,820	7,000,000	
86614R-AP-2	SUMMIT MATERIALS LLC		09/25/2024	Goldman Sachs & Co.		4,220,000	4,000,000	57,194
86765K-AB-5	SUNOCO LP		11/22/2024	BB&T CAPITAL MARKETS		103,534	100,000	408
86765L-AT-4	SUNOCO LP		01/29/2024	JP Morgan		2,145,413	2,310,000	21,945
86803U-AE-1	SUNTORY HOLDINGS LTD	C	06/04/2024	Morgan Stanley		10,000,000	10,000,000	
87122F-AN-6	STCP 233R A1R - CDO		04/12/2024	Goldman Sachs & Co.		12,500,000	12,500,000	
87162W-AK-6	TD SYNNEX CORP		05/02/2024	JP Morgan		1,028,621	1,280,000	8,197
87166F-AE-3	SYNCHRONY BANK		12/05/2024	Various		1,042,296	1,050,000	23,192
87170B-AA-4	SYMP 43 A1 - CDO	C	03/14/2024	Morgan Stanley		20,000,000	20,000,000	
871987-AA-1	SYMP 42 A1 - CDO	C	02/13/2024	JP Morgan		15,000,000	15,000,000	
872280-AA-0	CARLYLE SECURED LENDING INC		10/10/2024	Various		4,981,310	5,000,000	
87264A-CA-1	T-MOBILE USA INC		08/06/2024	Bank of America Merrill Lynch		3,128,948	3,410,000	33,399
87264A-CB-9	T-MOBILE USA INC		04/30/2024	Bank of America Merrill Lynch		2,812,987	3,386,000	18,468
87264A-CY-9	T-MOBILE USA INC		11/22/2024	Bank of America Merrill Lynch		3,692,281	3,833,000	58,786
87264A-DE-2	T-MOBILE USA INC		08/05/2024	Various		20,032,650	20,000,000	14,146
87265H-AF-6	TRI POINTE HOMES INC (DELAWARE)		11/22/2024	Unknown		98,832	100,000	2,494

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874054-AJ-8	TAKE-TWO INTERACTIVE SOFTWARE INC		11/22/2024	Unknown		601,085	600,000	4,500
874054-AM-1	TAKE-TWO INTERACTIVE SOFTWARE INC		11/22/2024	Various		8,242,773	8,200,000	29,250
874060-AX-4	TAKEDA PHARMACEUTICAL CO LTD	C	11/22/2024	Morgan Stanley		4,717,240	5,400,000	37,059
874060-BL-9	TAKEDA PHARMACEUTICAL CO LTD	C	06/27/2024	Bank of America Merrill Lynch		1,991,220	2,000,000	
875127-BM-3	TAMPA ELECTRIC CO		11/22/2024	Wells Fargo		1,999,478	2,000,000	22,050
876030-AK-3	TAPESTRY INC		12/04/2024	Morgan Stanley		6,991,320	7,000,000	
87612G-AK-7	TARGA RESOURCES CORP		11/22/2024	RBCD		797,742	800,000	12,589
87612K-AC-6	TARGA RESOURCES CORP		11/22/2024	Unknown		412,964	400,000	9,792
87724R-AJ-1	TAYLOR MORRISON COMMUNITIES INC		11/22/2024	SNTRUS3A USA		1,060,488	1,100,000	2,150
879360-AE-5	TELEDYNE TECHNOLOGIES INC		08/05/2024	Morgan Stanley		4,419,850	5,000,000	47,743
88033G-DM-9	TENET HEALTHCARE CORP		11/22/2024	Unknown		472,306	500,000	10,094
88033G-DR-8	TENET HEALTHCARE CORP		05/02/2024	Bank of America Merrill Lynch		1,471,232	1,600,000	21,583
88033G-DS-6	TENET HEALTHCARE CORP		07/02/2024	JP Morgan		740,555	740,000	19,528
883203-CB-5	TEXTRON INC		07/19/2024	Goldman Sachs & Co.		10,710,721	12,014,000	51,060
883310-AL-8	THAYR 1R A1R - CDO	C	07/11/2024	JP Morgan		5,005,000	5,000,000	74,544
88339W-AB-2	WILLIAMS COMPANIES INC		11/22/2024	Various		11,242,903	11,200,000	154,541
88339W-AC-0	WILLIAMS COMPANIES INC		08/08/2024	Various		18,144,477	18,386,000	368,534
88579Y-BJ-9	3M CO		05/28/2024	Allstate Corp Dep		1,146,235	1,320,000	8,099
88632Q-AE-3	CLOUD SOFTWARE GROUP INC		07/26/2024	Goldman Sachs & Co.		7,604,688	7,750,000	166,517
89055F-AB-9	TOPBUILD CORP		11/22/2024	Unknown		185,981	200,000	1,349
89115A-2U-5	TORONTO-DOMINION BANK		08/05/2024	Morgan Stanley		5,183,350	5,000,000	14,575
89236T-LZ-6	TOYOTA MOTOR CREDIT CORP		11/22/2024	JP Morgan		1,210,435	1,200,000	10,370
89236T-ME-2	TOYOTA MOTOR CREDIT CORP		05/13/2024	Bank of America Merrill Lynch		15,000,000	15,000,000	
89236T-MJ-1	TOYOTA MOTOR CREDIT CORP		11/22/2024	MIZUSA		799,339	800,000	10,414
89236T-ML-6	TOYOTA MOTOR CREDIT CORP		08/06/2024	MIZUSA		5,000,000	5,000,000	
89352H-AM-1	TRANSCANADA PIPELINES LTD		06/12/2024	Various		14,545,047	15,528,000	175,739
893647-BL-0	TRANSDIGM INC		08/26/2024	UBS		724,744	730,000	11,376
893647-BP-1	TRANSDIGM INC		05/02/2024	Morgan Stanley		1,576,620	1,710,000	24,385
893647-BU-0	TRANSDIGM INC		02/12/2024	Goldman Sachs & Co.		12,100,000	12,100,000	
893647-BV-8	TRANSDIGM INC		02/12/2024	Goldman Sachs & Co.		12,100,000	12,100,000	
893647-BW-6	TRANSDIGM INC		11/22/2024	Goldman Sachs & Co.		10,595,465	10,600,000	5,250
896522-AJ-8	TRINITY INDUSTRIES INC		05/21/2024	Bank of America Merrill Lynch		3,485,000	3,400,000	102,472
89680E-AA-7	TRITON WATER HOLDINGS INC		11/22/2024	Morgan Stanley		7,478,058	7,572,000	48,883
89788M-AR-3	TRUIST FINANCIAL CORP		08/05/2024	Morgan Stanley		5,111,100	5,000,000	9,058
89788M-AS-1	TRUIST FINANCIAL CORP		04/30/2024	Various		10,791,768	10,886,000	52,641
89788M-AT-9	TRUIST FINANCIAL CORP		11/22/2024	SNTRUS3A USA		6,187,716	6,200,000	18,379
898813-AW-0	TUCSON ELECTRIC POWER CO		08/07/2024	Mitsubishi UFJ Securities USA, Inc.		6,989,080	7,000,000	
902494-BL-6	TYSON FOODS INC		11/22/2024	Morgan Stanley		811,301	800,000	8,040
902613-AK-4	UBS GROUP AG	C	08/05/2024	Morgan Stanley		4,217,450	5,000,000	66,743
902613-BH-0	UBS GROUP AG	C	01/17/2024	Various		7,965,840	8,000,000	6,965
902613-BJ-6	UBS GROUP AG	C	01/02/2024	UBS		9,999,300	10,000,000	
902613-BM-9	UBS GROUP AG	C	09/03/2024	UBS		10,000,000	10,000,000	
90279X-AA-0	UKG INC		01/30/2024	JP Morgan		8,200,000	8,200,000	
90290M-AD-3	US FOODS INC		08/06/2024	Various		1,018,958	1,070,000	23,323
90290M-AJ-0	US FOODS INC		11/22/2024	Wells Fargo		4,049,110	4,050,000	391
90331H-PP-2	US BANK NA		10/17/2024	Allstate Corp Dep		5,000,000	5,000,000	
907818-GE-2	UNION PACIFIC CORP		11/13/2024	Morgan Stanley		14,624,674	14,600,000	159,890
90932K-AA-7	UNITED AIRLINES 2019-2 PASS THROUGH TRUS		02/08/2024	Cantor Fitzgerald & Company		7,847,609	8,536,969	83,828
90932L-AG-2	UNITED AIRLINES INC		05/02/2024	Morgan Stanley		1,312,794	1,360,000	3,471
911163-AA-1	UNITED NATURAL FOODS INC		05/24/2024	JP Morgan		3,859,400	4,600,000	36,743
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC		08/06/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		844,073	860,000	2,562
911365-BR-4	UNITED RENTALS (NORTH AMERICA) INC		09/12/2024	Morgan Stanley		3,278,000	3,200,000	99,089
91159H-JB-7	US BANCORP		12/18/2024	Various		1,895,857	2,280,000	16,634
91159H-JK-7	US BANCORP		08/05/2024	Morgan Stanley		4,990,600	5,000,000	3,231
91159H-JL-5	US BANCORP		04/30/2024	Bank of America Merrill Lynch		3,131,170	3,386,000	41,417
91159H-JQ-4	US BANCORP		01/18/2024	Allstate Corp Dep		10,000,000	10,000,000	

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91159H-JR-2	US BANCORP		01/18/2024	Allstate Corp Dep		10,000,000	10,000,000	
913017-BT-5	RTX CORP		08/02/2024	Various		8,966,900	10,000,000	47,500
913017-CY-3	RTX CORP		08/05/2024	Various		7,820,320	8,000,000	76,771
91327B-AB-6	UNITI GROUP LP		10/10/2024	Various		10,212,875	11,125,000	238,730
91327T-AA-9	UNITI GROUP LP		11/22/2024	BNP Paribas		2,287,551	2,200,000	106,692
913903-BC-3	UNIVERSAL HEALTH SERVICES INC		09/17/2024	JP Morgan		9,968,500	10,000,000	
914906-AU-6	UNIVISION COMMUNICATIONS INC		11/22/2024	Unknown		248,145	250,000	7,867
914906-AV-4	UNIVISION COMMUNICATIONS INC		07/26/2024	BNP Paribas		2,889,700	3,330,000	34,595
91740P-AG-3	USA COMPRESSION PARTNERS LP		03/04/2024	JP Morgan		4,300,000	4,300,000	
92047W-AG-6	VALVOLINE INC		11/22/2024	Unknown		649,063	750,000	9,591
92332Y-AE-1	VENTURE GLOBAL LNG INC		07/23/2024	Various		11,872,750	11,850,000	
92333B-BA-7	VENTR 37RR A1R - CDO	C	05/29/2024	Jefferies		25,490,000	25,490,000	
92343V-EA-8	VERIZON COMMUNICATIONS INC		04/30/2024	Bank of America Merrill Lynch		3,133,540	3,386,000	34,707
92343V-ES-9	VERIZON COMMUNICATIONS INC		11/22/2024	Unknown		446,085	462,000	5,172
92343V-EU-4	VERIZON COMMUNICATIONS INC		04/30/2024	Bank of America Merrill Lynch		3,159,036	3,386,000	56,281
92343V-FT-6	VERIZON COMMUNICATIONS INC		12/12/2024	Goldman Sachs & Co.		3,950,224	5,598,000	8,859
92343V-GN-8	VERIZON COMMUNICATIONS INC		08/05/2024	Morgan Stanley		4,224,600	5,000,000	46,119
92348H-AA-8	VERITIV OPERATING CO		12/06/2024	Goldman Sachs & Co.		3,887,250	3,650,000	11,710
92535U-AB-0	VERTIV GROUP CORP		11/22/2024	Unknown		95,397	100,000	80
925550-AF-2	VIAVI SOLUTIONS INC		02/07/2024	Goldman Sachs & Co.		3,485,000	4,000,000	53,333
92556V-AC-0	VIATRIS INC		11/22/2024	Unknown		597,216	640,000	6,133
92556V-AF-3	VIATRIS INC		03/05/2024	SUSQUEHANNA FINANCIAL GROUP LLP		589,805	860,000	7,167
92564R-AB-1	VICI PROPERTIES LP		11/06/2024	JP Morgan		4,814,850	5,000,000	100,208
92564R-AE-5	VICI PROPERTIES LP		10/16/2024	Barclays Capital, Inc.		6,123,780	6,500,000	46,177
925650-AD-5	VICI PROPERTIES LP		04/30/2024	Bank of America Merrill Lynch		3,151,553	3,386,000	80,500
925650-AG-8	VICI PROPERTIES LP		11/22/2024	Wells Fargo		402,426	400,000	3,471
925650-AH-6	VICI PROPERTIES LP		12/09/2024	JP Morgan		6,975,010	7,000,000	
92660F-AT-1	VIDEOTRON LTD		11/04/2024	JP Morgan		9,994,000	10,000,000	
927804-GK-4	VIRGINIA ELECTRIC AND POWER CO		11/22/2024	Unknown		394,659	400,000	2,833
927804-GM-0	VIRGINIA ELECTRIC AND POWER CO		11/22/2024	Unknown		403,621	400,000	5,712
927804-GN-8	VIRGINIA ELECTRIC AND POWER CO		11/22/2024	Unknown		404,708	400,000	6,143
927804-GP-3	VIRGINIA ELECTRIC AND POWER CO		01/02/2024	MIZUSA		9,929,100	10,000,000	
92840V-AB-8	VISTRA OPERATIONS COMPANY LLC		11/04/2024	SMBC NIKKO SECURITIES LTD, WAN CHAI		1,098,570	1,100,000	13,750
92840V-AH-5	VISTRA OPERATIONS COMPANY LLC		11/04/2024	JP Morgan		485,658	510,000	248
92840V-AP-7	VISTRA OPERATIONS COMPANY LLC		11/22/2024	Goldman Sachs & Co.		4,453,002	4,300,000	101,159
92840V-AR-3	VISTRA OPERATIONS COMPANY LLC		04/09/2024	JP Morgan		15,000,000	15,000,000	
92840V-AS-1	VISTRA OPERATIONS COMPANY LLC		04/09/2024	JP Morgan		1,997,300	2,000,000	
92840V-AU-6	VISTRA OPERATIONS COMPANY LLC		11/19/2024	Allstate Life Insurance Company		1,998,060	2,000,000	
928563-AJ-4	VMWARE LLC		11/22/2024	Unknown		754,147	800,000	3,018
928563-AK-1	VMWARE LLC		11/22/2024	Unknown		717,315	800,000	3,880
92857W-CA-6	VODAFONE GROUP PLC	C	06/26/2024	RBCD		7,320,000	7,500,000	
928668-CE-0	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		03/14/2024	Bank of America Merrill Lynch		14,987,700	15,000,000	
928668-CF-7	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		11/22/2024	Bank of America Merrill Lynch		15,785,596	15,800,000	7,067
928668-CG-5	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		04/30/2024	Bank of America Merrill Lynch		33,196,494	33,386,000	19,752
928668-CK-6	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		08/07/2024	Goldman Sachs & Co.		4,999,350	5,000,000	
928668-CL-4	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		08/07/2024	Goldman Sachs & Co.		4,999,050	5,000,000	
928881-AD-3	VONTIER CORP		11/22/2024	Unknown		363,625	400,000	1,360
929160-BB-4	VULCAN MATERIALS CO		11/18/2024	SNTRUS3A USA		7,991,040	8,000,000	
929566-AL-1	WABASH NATIONAL CORP		05/13/2024	Various		3,149,414	3,453,000	38,939
931142-CM-3	WALMART INC		12/05/2024	Morgan Stanley		1,415,187	1,240,000	10,891
931427-AS-7	WALGREENS BOOTS ALLIANCE INC		10/02/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		756,014	940,000	14,037
933940-AA-6	WAND NEWCO 3 INC		11/20/2024	Various		16,725,798	16,500,000	55,249
94106B-AA-9	WASTE CONNECTIONS INC		11/22/2024	Morgan Stanley		4,935,178	5,400,000	5,012
94106B-AC-5	WASTE CONNECTIONS INC		11/22/2024	Goldman Sachs & Co.		331,660	400,000	3,104
94106B-AF-8	WASTE CONNECTIONS INC		11/22/2024	Unknown		375,455	400,000	5,927

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
94106B-AG-6	WASTE CONNECTIONS INC		02/15/2024	JP Morgan		37,557,300	38,000,000	
94106L-BT-5	WASTE MANAGEMENT INC		11/22/2024	Unknown		396,279	400,000	4,985
94106L-BZ-1	WASTE MANAGEMENT INC		11/22/2024	SMBC NIKKO SECURITIES LTD, WAN CHAI		755,722	785,000	10,731
94106L-CD-9	WASTE MANAGEMENT INC		11/22/2024	Barclays Capital, Inc.		788,985	800,000	1,920
94988J-6F-9	WELLS FARGO BANK NA		11/22/2024	Unknown		404,351	400,000	9,399
95000U-3A-9	WELLS FARGO & CO		11/22/2024	Unknown		398,520	400,000	6,250
95000U-3D-3	WELLS FARGO & CO		11/22/2024	Unknown		400,392	400,000	1,677
95000U-3E-1	WELLS FARGO & CO		11/22/2024	Morgan Stanley		5,551,620	5,400,000	15,762
95000U-3F-8	WELLS FARGO & CO		11/22/2024	Unknown		404,938	400,000	7,224
95000U-3J-0	WELLS FARGO & CO		01/16/2024	Wells Fargo		20,000,000	20,000,000	
95000U-3L-5	WELLS FARGO & CO		11/22/2024	Wells Fargo		1,220,102	1,200,000	5,707
95081Q-AP-9	WESCO DISTRIBUTION INC		06/27/2024	Goldman Sachs & Co.		3,629,875	3,550,000	9,294
95081Q-AQ-7	WESCO DISTRIBUTION INC		11/22/2024	Various		8,590,014	8,574,000	6,874
95081Q-AR-5	WESCO DISTRIBUTION INC		02/26/2024	Goldman Sachs & Co.		7,850,000	7,850,000	
958254-AH-7	WESTERN MIDSTREAM OPERATING LP		03/05/2024	CITADEL		1,010,930	1,050,000	788
960386-AR-1	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP		02/26/2024	JP Morgan		7,000,000	7,000,000	
961214-DF-7	WESTPAC BANKING CORP	C	06/24/2024	Various		2,023,357	2,100,000	3,698
961214-FR-9	WESTPAC BANKING CORP	C	05/08/2024	Morgan Stanley		9,999,200	10,000,000	
962166-BR-4	WEYERHAEUSER CO		04/30/2024	Bank of America Merrill Lynch		3,756,936	3,386,000	32,602
962166-BY-9	WEYERHAEUSER CO		08/05/2024	Morgan Stanley		4,824,750	5,000,000	61,667
96337R-AA-0	WHISTLER PIPELINE LLC		07/24/2024	JP Morgan		19,989,200	20,000,000	
96337R-AB-8	WHISTLER PIPELINE LLC		11/22/2024	JP Morgan		14,201,152	14,200,000	20,330
96337R-AC-6	WHISTLER PIPELINE LLC		07/24/2024	JP Morgan		24,939,250	25,000,000	
969457-BY-5	WILLIAMS COMPANIES INC		10/28/2024	Morgan Stanley		450,991	520,000	1,652
969457-CH-1	WILLIAMS COMPANIES INC		11/22/2024	Unknown		1,207,168	1,200,000	14,400
969457-CL-2	WILLIAMS COMPANIES INC		08/08/2024	RBCD		9,981,000	10,000,000	
969457-CN-8	WILLIAMS COMPANIES INC		08/08/2024	Bank of America Merrill Lynch		12,971,920	13,000,000	
96949V-AM-5	WILLIAMS SCOTSMAN INC		11/22/2024	JP Morgan		5,051,587	5,050,000	2,650
97381A-AA-0	WINDSTREAM SERVICES LLC		09/26/2024	JP Morgan		4,000,000	4,000,000	
976843-BJ-0	WISCONSIN PUBLIC SERVICE CORP		11/22/2024	Unknown		362,824	400,000	1,109
983130-AX-3	WYNN LAS VEGAS LLC		10/02/2024	Barclays Capital, Inc.		879,921	880,000	17,710
98372M-AE-5	XHR LP		11/12/2024	JP Morgan		3,950,000	3,950,000	
983793-AK-6	XPO INC		01/29/2024	Morgan Stanley		3,504,108	3,427,000	32,557
98379K-AB-8	XPO INC		06/18/2024	Morgan Stanley		2,351,750	2,300,000	8,649
98389B-AV-2	XCEL ENERGY INC		11/22/2024	Unknown		581,189	600,000	10,467
98389B-AY-6	XCEL ENERGY INC		11/22/2024	Unknown		367,483	400,000	6,460
98389B-BA-7	XCEL ENERGY INC		11/22/2024	Unknown		600,155	600,000	8,811
98389B-BB-5	XCEL ENERGY INC		02/26/2024	Wells Fargo		19,930,600	20,000,000	
988498-AR-2	YUM! BRANDS INC		11/22/2024	Unknown		23,420	24,000	183
98877D-AE-5	ZF NORTH AMERICA CAPITAL INC		11/22/2024	Unknown		186,569	187,000	1,406
98877D-AF-2	ZF NORTH AMERICA CAPITAL INC		04/16/2024	JP Morgan		10,000,000	10,000,000	
98877D-AG-0	ZF NORTH AMERICA CAPITAL INC		04/16/2024	JP Morgan		10,000,000	10,000,000	
98956P-AZ-5	ZIMMER BIOMET HOLDINGS INC		08/08/2024	Barclays Capital, Inc.		19,998,800	20,000,000	
BAS1RQ-XM-4	VALENTE SHERMAN VISO TRST CONV NT		11/05/2024	DIRECT		1,500,000	1,500,000	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						9,456,071,984	9,587,393,957	33,292,720
00130H-CK-9	AES CORP		05/16/2024	MIZUSA		26,900,000	26,900,000	
00130H-CL-7	AES CORP		12/04/2024	JP Morgan		8,498,725	8,500,000	
00774M-BK-0	AERCAP IRELAND CAPITAL DAC	C	07/08/2024	JP Morgan		10,000,000	10,000,000	
00912X-BJ-2	AIR LEASE CORP		07/10/2024	Deutsche Bank		960,000	1,000,000	3,358
00912X-BQ-6	AIR LEASE CORP		11/22/2024	MIZUSA		6,098,887	6,100,000	967
00928Q-AW-1	AIRCASTLE LTD		03/19/2024	Various		4,202,000	4,400,000	3,850
018820-AD-2	ALLIANZ SE	C	08/27/2024	BNP Paribas		5,000,000	5,000,000	
021361-AD-2	ALTAGAS LTD		09/16/2024	Bank of America Merrill Lynch		8,699,304	8,700,000	
03769M-AD-8	APOLLO GLOBAL MANAGEMENT INC		10/03/2024	JP Morgan		7,000,000	7,000,000	
05565Q-DX-3	BP CAPITAL MARKETS PLC	C	11/13/2024	Deutsche Bank		4,999,550	5,000,000	
15189T-BH-9	CENTERPOINT ENERGY INC		08/12/2024	Morgan Stanley		7,000,000	7,000,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
15189T-BJ-5	CENTERPOINT ENERGY INC		10/29/2024	Various		10,125,000	10,000,000	72,306
15189T-BP-1	CENTERPOINT ENERGY INC		10/29/2024	JP Morgan		15,000,000	15,000,000	
25746U-DT-3	DOMINION ENERGY INC		05/06/2024	MIZUSA		20,000,000	20,000,000	
25746U-DU-0	DOMINION ENERGY INC		05/06/2024	MIZUSA		15,000,000	15,000,000	
25746U-DV-8	DOMINION ENERGY INC		11/14/2024	Wells Fargo		15,000,000	15,000,000	
26441C-CG-8	DUKE ENERGY CORP		11/22/2024	Morgan Stanley		809,086	800,000	12,900
29250N-BC-8	ENBRIDGE INC		10/01/2024	Morgan Stanley		2,955,000	3,000,000	36,896
29250N-CF-0	ENBRIDGE INC		06/24/2024	MIZUSA		4,000,000	4,000,000	
29250N-CG-8	ENBRIDGE INC		06/24/2024	MIZUSA		9,000,000	9,000,000	
29273V-AJ-9	ENERGY TRANSFER LP		06/06/2024	JP Morgan		3,815,000	4,000,000	82,444
29273V-AM-2	ENERGY TRANSFER LP		06/06/2024	Various		2,973,750	3,000,000	13,063
29364G-AQ-6	ENTERGY CORP		11/22/2024	Various		6,233,878	6,200,000	93,971
48128B-AQ-4	JPMORGAN CHASE & CO		03/05/2024	JP Morgan		15,000,000	15,000,000	
639057-AQ-1	NATWEST GROUP PLC	C	05/07/2024	RBS Global		5,000,000	5,000,000	
639057-AT-5	NATWEST GROUP PLC	C	11/14/2024	RBS Global		7,000,000	7,000,000	
65473P-AT-2	NISOURCE INC		09/03/2024	Goldman Sachs & Co.		7,000,000	7,000,000	
69331C-AM-0	PG&E CORP		11/14/2024	Various		31,762,920	31,400,000	137,667
816851-BT-5	SEMPRA		09/04/2024	Barclays Capital, Inc.		10,000,000	10,000,000	
816851-BU-2	SEMPRA		11/18/2024	JP Morgan		7,000,000	7,000,000	
816851-BV-0	SEMPRA		11/18/2024	JP Morgan		15,000,000	15,000,000	
836720-AF-9	SOUTH BOW CANADIAN INFRASTRUCTURE HOLDIN		08/14/2024	RBCD		8,600,000	8,600,000	
836720-AH-5	SOUTH BOW CANADIAN INFRASTRUCTURE HOLDIN		08/14/2024	RBCD		10,350,000	10,350,000	
857477-CH-4	STATE STREET		01/24/2024	Bank of America Merrill Lynch		10,000,000	10,000,000	
857477-CM-3	STATE STREET CORP		07/17/2024	Goldman Sachs & Co.		7,000,000	7,000,000	
92332Y-AF-8	VENTURE GLOBAL LNG INC		09/26/2024	Goldman Sachs & Co.		11,600,000	11,600,000	
92857W-BX-7	VODAFONE GROUP PLC	C	03/06/2024	Deutsche Bank		691,438	925,000	12,378
95002Y-AC-7	WELLS FARGO & CO		07/16/2024	Wells Fargo		25,000,000	25,000,000	
1309999999. Subtotal - Bonds - Hybrid Securities						365,274,537	365,475,000	469,799
464288-41-4	ISHARES:NATL MUNI BOND		12/20/2024	Various	0.000	175,400,211		
464288-51-3	ISHARES:IBOXX $HY CORP		12/31/2024	Various	0.000	13,383,218		
464288-63-8	ISHARES:5-10 IG CORP BD		12/31/2024	Various	0.000	23,807,939		
464288-64-6	ISHARES:1-5 IG CORP BD		12/31/2024	Various	0.000	43,919,140		
46434V-40-7	ISHARES:0-5 HY CORP BD		12/20/2024	CITADEL	0.000	1,505,301		
1619999999. Subtotal - Bonds - SVO Identified Funds						258,015,808		
000000-00-0	FLIQII JFA CON TL 1L 12/2026		08/13/2024	HSBC BANK USA		583,992	592,886	
000000-00-0	FLIQII COST OVERRUN TL 1L 12/2		08/13/2024	HSBC BANK USA		1,878,081	1,906,681	
000000-00-0	FLIQII NON JFA TL 1L 12/2026		08/13/2024	HSBC BANK USA		2,394,767	2,431,235	
000000-00-0	ROCKPOINT GAS STORAGE PARTNERS LP - TLB		09/13/2024	WALL STREET ACCESS NY		247,500	250,000	
000000-00-0	VIANT MEDICAL HOLDINGS, INC. - TERM LOAN		10/16/2024	WALL STREET ACCESS NY		274,294	275,672	
00036Y-AB-9	AAL DELAWARE HOLDCO, INC. - TERM LOAN B		07/23/2024	WALL STREET ACCESS NY		150,000	150,000	
00076V-AZ-3	ABG INTERMEDIATE HOLDINGS 2 LLC - TRANCH		01/08/2024	Not Available		543,690	543,011	
00165H-AJ-2	LEARFIELD COMMUNICATIONS, LLC - 2023 TER		07/30/2024	WALL STREET ACCESS NY		537,279	533,941	
00169Q-AG-4	GLOBAL MEDICAL RESPONSE, INC. - 2024 EXT		12/23/2024	WALL STREET ACCESS NY		18,298	18,298	
00262#-AA-7	ASF CAPRI TL 06/2030		07/31/2024	Unknown		5,269,000	5,269,000	
00439C-BD-5	ACCURIDE CORPORATION - 2023 EXTENDED TER		08/30/2024	WALL STREET ACCESS NY		1,989,569	2,530,451	
00775K-AJ-7	OSAIC HOLDINGS, INC. - TERM LOAN		02/22/2024	WALL STREET ACCESS NY		497,500	500,000	
02351X-AB-4	AMAZON HOLDCO INC. - SEVEN-YEAR TERM LOA		07/30/2024	WALL STREET ACCESS NY		349,125	350,000	
04621H-AW-3	ASSUREDPARTNERS, INC - 2024 TERM LOAN		04/04/2024	WALL STREET ACCESS NY		998,750	1,000,000	
05554Y-AC-8	BEP INTERMEDIATE HOLDCO, LLC - TERM LOAN		04/12/2024	WALL STREET ACCESS NY		248,750	250,000	
08078U-AM-5	BELRON FINANCE US LLC - (USD) TERM LOAN		10/02/2024	WALL STREET ACCESS NY		937,650	940,000	
08511L-BB-3	BERLIN PACKAGING L.L.C. - TERM LOAN B7		05/10/2024	WALL STREET ACCESS NY		99,750	100,000	
12658H-AG-7	CP ATLAS BUYER, INC. - TERM B LOAN		11/07/2024	WALL STREET ACCESS NY		196,000	200,000	
15963C-AC-0	CHARIOT BUYER ITL		09/12/2024	WALL STREET ACCESS NY		497,471	498,718	
16308T-AE-1	CHEFS WAREHOUSE INC THE 2022 TL		11/07/2024	WALL STREET ACCESS NY		293,035	290,853	
18914D-AB-4	CLOVER HOLDING 2, LLC - TERM LOAN		11/01/2024	WALL STREET ACCESS NY		247,500	250,000	

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20902C-AX-8	ALTIUM PACKAGING LLC - 2024 INCREMENTAL		07/19/2024	WALL STREET ACCESS NY		376,406	375,000	
21870F-BA-6	CORELOGIC, INC. (FKA FIRST AMERICAN CORP		08/01/2024	WALL STREET ACCESS NY		265,846	269,894	
22739P-AN-6	CROSBY US ACQUISITION CORP. - TERM LOAN		02/12/2024	WALL STREET ACCESS NY		995,000	1,000,000	
22971E-AB-4	CUBE INDUSTRIALS BUYER, INC. - TERM LOAN		10/09/2024	WALL STREET ACCESS NY		249,375	250,000	
23344U-AF-7	DS ADMIRAL BIDCO, LLC - TERM LOAN B		06/17/2024	WALL STREET ACCESS NY		495,000	500,000	
23958C-AC-1	DAYFORCE, INC. - TERM LOAN B		02/16/2024	WALL STREET ACCESS NY		498,750	500,000	
24968C-AD-5	DERBY BUYER LLC - FIRST AMENDMENT TERM L		05/03/2024	WALL STREET ACCESS NY		251,563	250,000	
25471N-AC-0	Initial Term Loan (First Lien) : Discove		07/25/2024	WALL STREET ACCESS NY		248,438	250,000	
26872N-AD-1	EMRLD BORROWER LP - TERM LOAN B		06/18/2024	WALL STREET ACCESS NY		498,750	500,000	
27943T-AC-3	EDELMAN FINANCIAL ENGINES CENTER, LLC, T		05/23/2024	WALL STREET ACCESS NY		249,375	250,000	
29359B-AE-1	ENSEMBLE RCM, LLC - TERM B LOAN		01/30/2024	Direct		204,544	205,403	
29426N-AZ-7	EPICOR SOFTWARE CORPORATION - TERM LOAN		05/23/2024	WALL STREET ACCESS NY		557,414	558,664	
31935H-AF-4	FIRST BRANDS GROUP, LLC - 2021 TERM LOAN		04/04/2024	WALL STREET ACCESS NY		199,250	200,000	
31935H-AG-2	FIRST BRANDS GROUP, LLC - 2022-II INCREM		03/08/2024	WALL STREET ACCESS NY		347,375	350,000	
33718F-AE-0	2022 Incremental Term B Loan : First Stu		01/02/2024	Bank of America Merrill Lynch		1,841,638	1,860,241	
34966L-AB-0	FORTRESS INTERMEDIATE 3, INC. - TERM LOA		05/09/2024	WALL STREET ACCESS NY		149,250	150,000	
35039K-AD-8	FOUNDATION BUILDING MATERIALS, INC. - IN		01/25/2024	WALL STREET ACCESS NY		742,500	750,000	
35906E-AT-7	FRONTIER COMMUNICATIONS HOLDINGS, LLC -		06/21/2024	WALL STREET ACCESS NY		497,500	500,000	
36269Y-AC-9	ASSETMARK FINANCIAL HOLDINGS, INC. - TER		06/03/2024	WALL STREET ACCESS NY		498,750	500,000	
38821U-AB-6	GRANT THORNTON ADVISORS LLC - TERM LOAN		07/30/2024	WALL STREET ACCESS NY		325,469	325,000	
41151P-AQ-8	HARBOR FREIGHT TOOLS USA, INC. - TERM LO		06/05/2024	WALL STREET ACCESS NY		623,438	625,000	
43110H-AD-1	HIGHLINE AFTERMARKET ACQUISITION, LLC -		08/07/2024	WALL STREET ACCESS NY		250,000	250,000	
45232U-AF-5	LUMMUS TECHNOLOGY HOLDINGS V LLC - 2024		10/10/2024	WALL STREET ACCESS NY		798,000	800,000	
46284N-AV-1	IRON MOUNTAIN INFORMATION MANAGEMENT, LL		06/24/2024	WALL STREET ACCESS NY		497,500	500,000	
48171U-AB-1	JUNE PURCHASER, LLC - INITIAL TERM LOAN		09/11/2024	WALL STREET ACCESS NY		214,920	216,000	
48171U-AD-7	JUNE PURCHASER, LLC - DELAYED DRAW TERM		09/11/2024	WALL STREET ACCESS NY			36,000	
50011J-AF-7	KODIAK BP, LLC - TERM LOAN B		11/26/2024	WALL STREET ACCESS NY		248,750	250,000	
50217U-BF-3	LTI HOLDINGS, INC. - TLB		07/19/2024	WALL STREET ACCESS NY		492,500	500,000	
50218K-AM-0	LIFE TIME, INC. - TERM LOAN B		10/22/2024	WALL STREET ACCESS NY		149,625	150,000	
52526C-AB-5	DARKTRACE PLC - TERM LOAN	C	07/02/2024	WALL STREET ACCESS NY		497,500	500,000	
53229L-AB-3	LIGHTNING POWER, LLC - TERM LOAN B		08/07/2024	WALL STREET ACCESS NY		247,500	250,000	
60662W-AW-2	MITCHELL INTERNATIONAL, INC. - TERM LOAN		06/06/2024	WALL STREET ACCESS NY		497,500	500,000	
60662W-AX-0	MITCHELL INTERNATIONAL, INC. - EIGHT-YEA		06/06/2024	WALL STREET ACCESS NY		248,750	250,000	
60753D-AC-8	MODENA BUYER LLC - TERM LOAN		04/19/2024	WALL STREET ACCESS NY		490,000	500,000	
60935Q-AR-7	MONEYGRAM INTERNATIONAL, INC.		02/02/2024	Unknown		(835,954)	(997,500)	(9,364)
60935Q-AT-3	MONEYGRAM INTERNATIONAL, INC. - TLB		06/03/2024	WALL STREET ACCESS NY		748,125	750,000	
67613@-AA-4	ODYSSEY SOLAR HOLDINGS LLC AKA NEX		09/20/2024	COMPANY		35,371,311	35,371,311	
68218H-AE-7	OMNIA PARTNERS, LLC - TERM LOAN B		01/24/2024	WALL STREET ACCESS NY		1,339,604	1,350,000	
68277F-AM-1	ONEDIGITAL BORROWER LLC - 1ST LIEN TERM		06/13/2024	WALL STREET ACCESS NY		597,000	600,000	
69425B-AB-3	NUVEI TECHNOLOGIES CORP. - TERM LOAN B	A	07/19/2024	WALL STREET ACCESS NY		498,750	500,000	
71360H-AB-3	PERATON CORP TLB		07/25/2024	WALL STREET ACCESS NY		501,250	500,000	
71913B-AJ-1	PHOENIX GUARANTOR INC. - TERM LOAN		02/14/2024	WALL STREET ACCESS NY		990,000	1,000,000	
72941D-AH-5	PLUTO ACQUISITION I, INC. - TRANCHE A LO		02/06/2024	WALL STREET ACCESS NY		55,456	56,565	
72941D-AK-8	PLUTO ACQUISITION I, INC. - TRANCHE B TE		01/25/2024	WALL STREET ACCESS NY		210,000	250,000	
74063*-AE-9	Premier Imaging, LLC (Lucid Health)		12/31/2024	WALL STREET ACCESS NY		894,925	894,925	
74167N-AD-5	PRIMARY PRODUCTS FINANCE LLC - 2024 REPL		06/06/2024	WALL STREET ACCESS NY		248,127	249,373	
74339D-AK-4	PROJECT ALPHA INTERMEDIATE HOLDING, INC.		07/30/2024	WALL STREET ACCESS NY		125,625	125,000	
75041E-AJ-1	RADIOLOGY PARTNERS, INC. - TERM B LOAN		12/31/2024	WALL STREET ACCESS NY		757,209	858,093	
75419X-AC-8	RAVEN ACQUISITION HOLDINGS, LLC - TERM L		10/24/2024	WALL STREET ACCESS NY		232,167	233,333	
76118E-AJ-7	RESONETICS, LLC - TERM LOAN		06/06/2024	WALL STREET ACCESS NY		374,063	375,000	
78477M-AG-6	FIRST ADVANTAGE HOLDINGS, LLC - TLB		09/19/2024	WALL STREET ACCESS NY		373,125	375,000	
78524H-AB-1	S&S HOLDINGS LLC - INITIAL TERM LOAN (FI		09/19/2024	WALL STREET ACCESS NY		149,238	149,612	
82981M-AC-6	SITEL GROUP - INITIAL DOLLAR TERM LOAN	D	05/21/2024	WALL STREET ACCESS NY		87,244	112,212	
83417U-AM-8	SOLARWINDS HOLDINGS, INC. - TLB		06/25/2024	WALL STREET ACCESS NY		499,375	500,000	
83600V-AG-6	SOTERA HEALTH HOLDINGS, LLC - TERM B LOA		05/23/2024	WALL STREET ACCESS NY		248,750	250,000	

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87169D-AB-1	STAR PARENT, INC. - TERM LOAN		11/13/2024	WALL STREET ACCESS NY		395,500	400,000	
88025B-AN-1	TEMPUR SEALY INTERNATIONAL, INC. - TERM		10/04/2024	WALL STREET ACCESS NY		4,975,000	5,000,000	
88632N-BE-9	CLOUD SOFTWARE GROUP, INC. - SIXTH AMEND		11/12/2024	WALL STREET ACCESS NY		251,563	250,000	
88675U-AB-8	TIGER ACQUISITION, LLC - INITIAL TERM LO		05/30/2024	WALL STREET ACCESS NY		497,500	500,000	
89364M-CD-4	TRANSDIGM INC. - TERM LOAN (FIRST LIEN)		09/05/2024	WALL STREET ACCESS NY		748,125	750,000	
89788V-AB-8	TRUIST INSURANCE HOLDINGS, LLC - TERM LO		03/22/2024	WALL STREET ACCESS NY		498,750	500,000	
89841E-AB-1	UKG Inc.		04/03/2024	WALL STREET ACCESS NY		500,000	500,000	
90266U-AK-9	UFC HOLDINGS, LLC - TERM LOAN B		11/14/2024	WALL STREET ACCESS NY		249,688	250,000	
90351J-AH-7	UBER TECHNOLOGIES, INC. - 2023 REFINANCI		08/23/2024	WALL STREET ACCESS NY		1	1	
91116K-AD-7	UNITED NATURAL FOODS, INC. - 2024 TERM L		07/01/2024	WALL STREET ACCESS NY		251,245	249,375	
91728N-AB-5	PG POLARIS BIDCO S.A.R.L. - INITIAL TERM	D	10/11/2024	WALL STREET ACCESS NY		250,000	250,000	
922270-AE-6	VARSITY BRANDS, INC. - TERM LOAN (FIRST		07/26/2024	WALL STREET ACCESS NY		497,500	500,000	
92943E-AB-2	GTCR W MERGER SUB LLC - (USD) TERM LOAN		09/20/2023	WALL STREET ACCESS NY		5,970,000	6,000,000	
93369P-AK-0	WAND NEWCO 3, INC. - TERM LOAN		01/18/2024	WALL STREET ACCESS NY		997,500	1,000,000	
BAS0XM-R6-0	COUNTRY FRESH HLDG 2ND LIEN TL		12/31/2024	Various			1,066,562	
BAS1KJ-DY-3	COREWEAVE COMPUTE ACQUISITION CO. II, LL		03/28/2024	WALL STREET ACCESS NY		12,066,215		
BXC333-99-6	CARRIX 2024 A2 TL 1L 08/02/202		08/02/2024	Unknown		4,956,250	5,000,000	
C7052B-AL-8	GFL ENVIRONMENTAL INC. - COV-LITE TLB	A	06/27/2024	WALL STREET ACCESS NY		249,375	250,000	
C8856U-AE-8	HUSKY INJECTION MOLDING SYSTEMS LTD. (YU	A	06/27/2024	WALL STREET ACCESS NY		326,219	325,000	
L5000D-AE-7	ICON PUBLIC LIMITED COMPANY - REPRICED L	D	03/14/2024	Direct		279,624	280,721	
N8232N-AL-1	NOURYON FINANCE B.V.	D	11/04/2024	Direct		974,334	977,095	
Q3356#-AA-0	EASTLAND ESTATE LIMITED	C	06/30/2024	Unknown		685,874	685,874	
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						112,085,827	101,989,502	(9,364)
2509999997. Total - Bonds - Part 3						22,208,718,543	21,701,002,159	62,187,387
2509999998. Total - Bonds - Part 5						17,110,442,986	15,523,415,416	41,178,396
2509999999. Total - Bonds						39,319,161,529	37,224,417,575	103,365,783
BAS1NJ-LG-5	OCIENT INC. SERIES B PREFERRED		04/08/2024	DIRECT NON-CASH	479,777.000	4,545,455	0.00	
BAS1QH-CA-4	LUKLA INC SERIES B PREFERRED STOCK		07/30/2024	DIRECT NON-CASH	1,651,278.000	2,000,000	0.00	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						6,545,455	XXX	
4509999997. Total - Preferred Stocks - Part 3						6,545,455	XXX	
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks						6,545,455	XXX	
000000-00-0	Massachusetts Trust		10/30/2024	DIRECT NON-CASH	559.052	55,905		
001055-10-2	AFLAC ORD		12/04/2024	Various	15,347.000	1,718,508		
00130H-10-5	THE AES CORPORATION		12/04/2024	Various	20,145.000	262,515		
00206R-10-2	AT&T ORD		12/04/2024	Various	205,265.000	4,763,858		
002824-10-0	ABBOTT LABORATORIES ORD		12/04/2024	Various	51,027.000	5,995,472		
00287Y-10-9	ABBVIE ORD		12/04/2024	Various	50,963.000	9,099,288		
00724F-10-1	ADOBE ORD		12/04/2024	Various	12,714.000	6,687,400		
00766T-10-0	AECOM ORD		12/04/2024	Various	3,924.000	456,157		
007903-10-7	ADVANCED MICRO DEVICES ORD		12/04/2024	Various	46,595.000	6,546,473		
00846U-10-1	AGILENT TECHNOLOGIES ORD		12/04/2024	Various	8,419.000	1,144,289		
008492-10-0	AGREE REALTY REIT ORD		11/22/2024	Various	17,407.000	1,335,750		
009066-10-1	AIRBNB CL A ORD		12/04/2024	Various	12,533.000	1,753,923		
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		12/04/2024	Various	6,420.000	2,135,323		
00971T-10-1	AKAMAI TECHNOLOGIES ORD		12/04/2024	Various	4,521.000	428,434		
012653-10-1	ALBEMARLE ORD		12/04/2024	Various	3,853.000	404,499		
013091-10-3	ALBERTSONS COMPANIES CL A ORD		12/04/2024	Various	12,044.000	233,535		
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD		12/04/2024	Various	12,657.000	1,462,699		
016255-10-1	ALIGN TECHNOLOGY ORD		12/04/2024	Various	2,190.000	516,787		
018802-10-8	ALLIANT ENERGY ORD		12/04/2024	Various	7,987.000	502,684		
02005N-10-0	ALLY FINANCIAL ORD		12/04/2024	Various	7,734.000	302,632		
02043Q-10-7	ALNYLAM PHARMACEUTICALS ORD		12/04/2024	Various	3,674.000	929,256		
02079K-10-7	ALPHABET CL C ORD		12/18/2024	Various	144,856.007	24,863,829		
02079K-30-5	ALPHABET CL A ORD		12/04/2024	Various	168,789.000	28,693,544		

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02209S-10-3	ALTRIA GROUP ORD		12/04/2024	Various	49,547.000	2,824,736		
023135-10-6	AMAZON COM ORD		12/04/2024	Various	272,497.000	56,791,252		
023586-50-6	U HAUL HOLDING NON VOTING SRS N ORD		12/04/2024	Various	2,633.000	168,050		
023608-10-2	AMEREN ORD		12/04/2024	Various	8,567.000	786,522		
023939-10-1	AMENTUM HOLDINGS ORD		12/04/2024	Various	69.000	1,582		
025537-10-1	AMERICAN ELECTRIC POWER ORD		12/04/2024	Various	15,505.000	1,521,143		
025816-10-9	AMERICAN EXPRESS ORD		12/04/2024	Various	16,335.000	4,977,108		
025932-10-4	AMERICAN FINANCIAL GROUP ORD		12/04/2024	Various	2,613.000	382,522		
02665T-30-6	AMERICAN HOMES 4 RENT CL A REIT ORD		12/04/2024	Various	9,915.000	376,990		
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD		12/04/2024	Various	19,820.000	1,508,346		
03027X-10-0	AMERICAN TOWER REIT		12/04/2024	Various	25,980.000	5,137,841		
030420-10-3	AMERICAN WATER WORKS ORD		12/04/2024	Various	6,192.000	834,169		
03064D-10-8	AMERICOLD REALTY ORD		01/03/2024	Bank of America Merrill Lynch	24,291.000	719,756		
03073E-10-5	CENCORA ORD		12/04/2024	Various	5,146.000	1,270,957		
03076C-10-6	AMERIPRISE FINANCE ORD		12/04/2024	Various	2,778.000	1,581,535		
031100-10-0	AMETEK ORD		12/04/2024	Various	7,035.000	1,373,334		
031162-10-0	AMGEN ORD		12/04/2024	Various	15,463.000	4,394,912		
032095-10-1	AMPHENOL CL A ORD		12/04/2024	Various	34,145.000	2,511,165		
032654-10-5	ANALOG DEVICES ORD		12/04/2024	Various	14,299.000	3,151,289		
035710-83-9	ANNALY CAPITAL MANAGEMENT REIT ORD		12/04/2024	Various	15,718.000	310,447		
03662Q-10-5	ANSYS ORD		12/04/2024	Various	2,514.000	888,600		
036752-10-3	ELEVANCE HEALTH ORD		12/04/2024	Various	6,696.000	2,701,193		
03743Q-10-8	APA ORD		12/04/2024	Various	10,629.000	243,971		
03769M-10-6	APOLLO GLOBAL MANAGEMENT ORD		12/04/2024	Various	11,282.000	1,975,496		
037833-10-0	APPLE ORD		12/04/2024	Various	438,586.000	103,696,115		
03784Y-20-0	APPLE HOSPITALITY REIT ORD		11/22/2024	Bank of America Merrill Lynch	59,274.000	866,307		
038222-10-5	APPLIED MATERIAL ORD		12/04/2024	Various	23,625.000	4,151,986		
03831W-10-8	APPLOVIN CL A ORD		12/04/2024	Various	6,352.000	2,056,253		
03852U-10-6	ARAMARK ORD		12/04/2024	Bank of America Merrill Lynch	2.000	82		
039483-10-2	ARCHER DANIELS MIDLAND ORD		12/04/2024	Various	14,435.000	768,343		
03990B-10-1	ARES MANAGEMENT CL A ORD		12/04/2024	Various	5,386.000	955,513		
040337-84-2	ARIEL:FUND INSTL		12/18/2024	DIRECT NON-CASH	281,147.131	22,499,445		
040413-10-6	ARISTA NETWORKS ORD		11/26/2024	Various	5,694.000	2,303,027		
040413-20-5	ARISTA NETWORKS ORD		12/04/2024	Bank of America Merrill Lynch	9,046.000	953,765		
04621X-10-8	ASSURANT ORD		12/04/2024	Various	1,526.000	346,639		
047726-30-2	ATLANTA BRAVES HOLDINGS SRS C ORD		12/04/2024	Various	286.000	11,442		
049468-10-1	ATLASSIAN CL A ORD	C	12/04/2024	Various	4,683.000	1,248,517		
049560-10-5	ATMOS ENERGY ORD		12/04/2024	Various	4,488.000	666,983		
052769-10-6	AUTODESK ORD		12/04/2024	Various	6,198.000	1,952,150		
053015-10-3	AUTOMATIC DATA PROCESSING ORD		12/04/2024	Various	11,726.000	3,584,583		
053332-10-2	AUTOZONE ORD		12/04/2024	Various	488.000	1,534,450		
053484-10-1	AVALONBAY COMMUNITIES REIT ORD		12/04/2024	Various	4,152.000	965,265		
05352A-10-0	AVANTOR ORD		12/04/2024	Various	19,415.000	409,517		
053611-10-9	AVERY DENNISON ORD		12/04/2024	Various	2,264.000	466,154		
05464C-10-1	AXON ENTERPRISE ORD		12/04/2024	Various	2,055.000	1,319,054		
05722G-10-0	BAKER HUGHES CL A ORD		12/04/2024	Various	29,301.000	1,259,076		
058498-10-6	BALL ORD		12/04/2024	Various	9,192.000	570,596		
060505-10-4	BANK OF AMERICA ORD		12/04/2024	Various	203,060.000	9,593,996		
064058-10-0	BANK OF NEW YORK MELLON ORD		12/04/2024	Various	21,037.000	1,703,922		
070830-10-4	BATH AND BODY WORKS ORD		11/25/2024	Various	1,922.000	68,716		
071813-10-9	BAXTER INTERNATIONAL ORD		12/04/2024	Various	15,051.000	498,508		
075887-10-9	BECTON DICKINSON ORD		12/04/2024	Various	8,586.000	1,922,467		
08265T-20-8	BENTLEY SYSTEMS CL B ORD		12/04/2024	Various	4,525.000	224,990		
084423-10-2	WR BERKLEY ORD		12/04/2024	Various	10,287.000	655,208		
084670-70-2	BERKSHIRE HATHAWAY CL B ORD		12/04/2024	Various	38,152.000	18,142,310		

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086516-10-1	BEST BUY ORD		12/04/2024	Various	5,728.000	518,497		
090572-20-7	BIO RAD LABORATORIES CL A ORD		12/04/2024	Various	643.000	213,821		
09061G-10-1	BIOMARIN PHARMACEUTICAL ORD		12/04/2024	Various	5,440.000	355,646		
09062X-10-3	BIOGEN ORD		12/04/2024	Various	4,194.000	668,666		
09073M-10-4	BIO TECHNE ORD		12/04/2024	Various	4,962.000	371,089		
09260D-10-7	BLACKSTONE ORD		12/04/2024	Various	20,595.000	3,924,340		
09290D-10-1	BLACKROCK ORD		12/04/2024	Various	4,340.000	4,489,994		
097023-10-5	BOEING ORD		12/04/2024	Various	21,353.000	3,289,173		
09857L-10-8	BOOKING HOLDINGS ORD		12/04/2024	Various	965.000	5,003,175		
099502-10-6	BOOZ ALLEN HAMILTON HOLDING CL A ORD		12/04/2024	Various	3,680.000	541,816		
101121-10-1	BXP ORD		12/04/2024	Various	4,124.000	338,306		
101137-10-7	BOSTON SCIENTIFIC ORD		12/04/2024	Various	42,739.000	3,848,856		
110122-10-8	BRISTOL MYERS SQUIBB ORD		12/04/2024	Various	61,368.000	3,552,785		
11120U-10-5	BRIXMOR PROPERTY GROUP REIT ORD		07/10/2024	Bank of America Merrill Lynch	7,912.000	178,895		
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD		12/04/2024	Various	3,522.000	825,212		
11135F-10-1	BROADCOM ORD		12/04/2024	Various	127,832.000	21,257,109		
115236-10-1	BROWN & BROWN ORD		12/04/2024	Various	7,479.000	839,732		
115637-20-9	BROWN FORMAN CL B ORD		12/04/2024	Various	5,545.000	231,786		
12008R-10-7	BUILDERS FIRSTSOURCE ORD		12/04/2024	Various	3,279.000	606,016		
122017-10-6	BURLINGTON STORES ORD		12/04/2024	Various	1,836.000	531,597		
12503M-10-8	CBOE GLOBAL MARKETS ORD		12/04/2024	Various	3,052.000	655,786		
12504L-10-9	CBRE GROUP CL A ORD		12/04/2024	Various	8,682.000	1,208,176		
12514G-10-8	CDW ORD		12/04/2024	Various	3,844.000	689,733		
125269-10-0	CF INDUSTRIES HOLDINGS ORD		12/04/2024	Various	5,195.000	461,211		
12541W-20-9	CH ROBINSON WORLDWIDE ORD		12/04/2024	Various	3,310.000	354,421		
125523-10-0	CIGNA ORD		12/04/2024	Various	8,063.000	2,685,501		
12572Q-10-5	CME GROUP CL A ORD		12/04/2024	Various	10,479.000	2,461,866		
125896-10-0	CMS ENERGY ORD		12/04/2024	Various	8,989.000	622,965		
126408-10-3	CSX ORD		12/04/2024	Various	55,623.000	2,019,073		
126650-10-0	CVS HEALTH ORD		12/04/2024	Various	36,603.000	2,164,056		
127097-10-3	COTERRA ENERGY ORD		12/04/2024	Various	21,419.000	569,028		
127387-10-8	CADENCE DESIGN SYSTEMS ORD		12/04/2024	Various	7,898.000	2,484,776		
12769G-10-0	CAESARS ENTERTAINMENT ORD		12/04/2024	Various	655.000	24,760		
133131-10-2	CAMDEN PROPERTY REIT ORD		12/04/2024	Various	3,216.000	399,257		
134429-10-9	THE CAMPBELL S COMPANY ORD		12/04/2024	Various	5,686.000	257,443		
14040H-10-5	CAPITAL ONE FINANCIAL ORD		12/04/2024	Various	10,993.000	2,089,444		
14064D-87-3	FULLERTHALER BSCE R6		12/27/2024	DIRECT	435,886.320	21,555,325		
14149Y-10-8	CARDINAL HEALTH ORD		12/04/2024	Various	6,962.000	855,685		
142339-10-0	CARLISLE COMPANIES ORD		12/04/2024	Various	1,254.000	574,969		
143130-10-2	CARMAX ORD		12/04/2024	Various	4,462.000	377,990		
14316J-10-8	CARLYLE GROUP ORD		12/04/2024	Various	6,452.000	345,743		
143658-30-0	CARNIVAL ORD		12/04/2024	Various	31,524.000	793,116		
14448C-10-4	CARRIER GLOBAL ORD		12/04/2024	Various	23,282.000	1,797,454		
146869-10-2	CARVANA CL A ORD		12/04/2024	Various	3,329.000	855,726		
149123-10-1	CATERPILLAR ORD		12/04/2024	Various	13,960.000	5,652,998		
150870-10-3	CELANESE ORD		12/04/2024	Various	3,090.000	227,261		
15118V-20-7	CELSIUS HOLDINGS ORD		11/25/2024	Goldman Sachs & Co.	1,508.000	44,871		
15135B-10-1	CENTENE ORD		12/04/2024	Various	15,402.000	930,856		
15189T-10-7	CENTERPOINT ENERGY ORD		12/04/2024	Various	19,422.000	628,236		
15677J-10-8	DAYFORCE ORD		12/04/2024	Various	4,678.000	375,988		
159864-10-7	CHRLS RIVER LABS ORD		12/04/2024	Various	1,608.000	321,497		
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD		12/04/2024	Various	2,719.000	1,063,826		
16411R-20-8	CHENIERE ENERGY ORD		12/04/2024	Various	6,408.000	1,417,793		
165167-73-5	EXPAND ENERGY ORD		12/04/2024	Various	6,133.000	602,883		
166764-10-0	CHEVRON ORD		12/04/2024	Various	50,177.000	8,063,368		

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
169656-10-5	CHIPOTLE MEXICAN GRILL ORD		12/04/2024	Various	39,158.000	2,457,994		
171340-10-2	CHURCH AND DWIGHT ORD		12/04/2024	Various	7,164.000	789,890		
172062-10-1	CINCINNATI FINANCIAL ORD		12/04/2024	Various	4,737.000	751,692		
17275R-10-2	CISCO SYSTEMS ORD		12/04/2024	Various	108,590.000	6,438,730		
172908-10-5	CINTAS ORD		12/04/2024	Various	10,142.000	2,281,017		
172967-42-4	CITIGROUP ORD		12/04/2024	Various	54,962.000	3,876,485		
174610-10-5	CITIZENS FINANCIAL GROUP ORD		12/04/2024	Various	12,859.000	615,169		
189054-10-9	CLOROX ORD		12/04/2024	Various	3,703.000	617,036		
18915M-10-7	CLOUDFLARE CL A ORD		12/04/2024	Various	8,689.000	911,610		
191216-10-0	COCA-COLA ORD		12/04/2024	Various	117,780.000	7,525,243		
192422-10-3	COGNEX ORD		12/04/2024	Bank of America Merrill Lynch	1.000	39		
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		12/04/2024	Various	14,782.000	1,191,463		
19260Q-10-7	COINBASE GLOBAL CL A ORD		12/04/2024	Various	5,545.000	1,714,970		
194162-10-3	COLGATE PALMOLIVE ORD		12/04/2024	Various	22,297.000	2,134,114		
20030N-10-1	COMCAST CL A ORD		12/04/2024	Various	112,257.000	4,806,394		
205887-10-2	CONAGRA BRANDS ORD		12/04/2024	Various	14,014.000	384,556		
20825C-10-4	CONOCOPHILLIPS ORD		12/04/2024	Various	37,654.470	3,971,099		
209115-10-4	CONSOLIDATED EDISON ORD		12/04/2024	Various	10,212.000	1,017,782		
21036P-10-8	CONSTELLATION BRANDS CL A ORD		12/04/2024	Various	4,895.000	1,162,935		
21037T-10-9	CONSTELLATION ENERGY ORD		12/04/2024	Various	8,968.000	2,309,462		
216648-50-1	COOPER ORD		12/04/2024	Various	5,782.000	596,798		
217204-10-6	COPART ORD		12/04/2024	Various	24,868.000	1,579,477		
21871X-10-9	COREBRIDGE FINANCIAL ORD		11/26/2024	Various	8,758.000	280,199		
219350-10-5	CORNING ORD		12/04/2024	Various	23,165.000	1,120,632		
219948-10-6	CORPAY ORD		12/04/2024	Various	1,902.000	720,845		
22052L-10-4	CORTEVA ORD		12/04/2024	Various	20,037.000	1,262,274		
22160K-10-5	COSTCO WHOLESALE ORD		12/04/2024	Various	12,750.000	12,404,711		
22160N-10-9	COSTAR GROUP ORD		12/04/2024	Various	11,669.000	933,512		
222795-50-2	COUSINS PROPERTIES REIT ORD		05/09/2024	Morgan Stanley	5,382.000	127,345		
22788C-10-5	CROWDSTRIKE HOLDINGS CL A ORD		12/04/2024	Various	6,664.000	2,426,123		
22822V-10-1	CROWN CASTLE ORD		12/04/2024	Various	19,005.000	1,949,549		
228368-10-6	CROWN HOLDINGS ORD		12/04/2024	Various	3,463.000	319,719		
229663-10-9	CUBESMART REIT ORD		11/22/2024	Bank of America Merrill Lynch	11,434.000	511,904		
231021-10-6	CUMMINS ORD		12/04/2024	Various	3,978.000	1,499,525		
23331A-10-9	D R HORTON ORD		12/04/2024	Various	8,424.000	1,417,148		
233331-10-7	DTE ENERGY ORD		12/04/2024	Various	6,234.000	776,392		
235851-10-2	DANAHER ORD		12/04/2024	Various	19,034.000	4,509,287		
237194-10-5	DARDEN RESTAURANTS ORD		12/04/2024	Various	3,384.000	587,712		
23804L-10-3	DATADOG CL A ORD		12/04/2024	Various	8,035.000	1,270,201		
23918K-10-8	DAVITA ORD		12/04/2024	Various	1,355.000	225,518		
243537-10-7	DECKERS OUTDOOR ORD		12/04/2024	Various	4,268.000	843,094		
244199-10-5	DEERE ORD		12/04/2024	Various	7,524.000	3,462,900		
24703L-20-2	DELL TECHNOLOGIES CL C ORD		12/04/2024	Various	9,099.000	1,259,397		
247361-70-2	DELTA AIR LINES ORD		12/04/2024	Various	4,360.000	280,296		
25179M-10-3	DEVON ENERGY ORD		12/04/2024	Various	18,308.000	698,620		
252131-10-7	DEXCOM ORD		12/04/2024	Various	11,733.000	922,200		
252784-30-1	DIAMONDROCK HOSPITALITY REIT ORD		04/11/2024	CABRA	45,849.000	431,490		
25278X-10-9	DIAMONDBACK ENERGY ORD		12/04/2024	Various	5,246.000	923,601		
253393-10-2	DICKS SPORTING ORD		12/04/2024	Various	1,574.000	335,435		
253868-10-3	DIGITAL REALTY REIT ORD		12/04/2024	Various	9,484.000	1,825,753		
254687-10-6	WALT DISNEY ORD		12/04/2024	Various	52,413.000	6,080,701		
254709-10-8	DISCOVER FINANCIAL SERVICES ORD		12/04/2024	Various	7,340.000	1,329,031		
256163-10-6	DOCUSIGN ORD		12/04/2024	Various	5,808.000	491,916		
256677-10-5	DOLLAR GENERAL ORD		12/04/2024	Various	6,441.000	493,252		
256746-10-8	DOLLAR TREE ORD		12/04/2024	Various	6,022.000	427,344		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
25746U-10-9	DOMINION ENERGY ORD		12/04/2024	Various	24,320.000	1,415,474		
25754A-20-1	DOMINOS PIZZA ORD		12/04/2024	Various	993.000	466,492		
25809K-10-5	DOORDASH CL A ORD		12/04/2024	Various	8,775.000	1,566,309		
260003-10-8	DOVER ORD		12/04/2024	Various	4,129.000	847,386		
260557-10-3	DOW ORD		12/04/2024	Various	20,723.000	926,042		
26142V-10-5	DRAFTKINGS CL A ORD		12/04/2024	Various	12,484.000	542,901		
26441C-20-4	DUKE ENERGY ORD		12/04/2024	Various	22,481.000	2,593,659		
26614N-10-2	DUPONT DE NEMOURS ORD		12/04/2024	Various	12,272.000	1,027,075		
268150-10-9	DYNATRACE ORD		12/04/2024	Various	8,373.000	473,185		
26875P-10-1	EOG RESOURCES ORD		12/04/2024	Various	16,187.000	2,129,918		
26884L-10-9	EQT ORD		12/04/2024	Various	17,147.000	774,035		
277432-10-0	EASTMAN CHEMICAL ORD		12/04/2024	Various	3,445.000	359,695		
278642-10-3	EBAY ORD		12/04/2024	Various	14,199.000	917,528		
278865-10-0	ECOLAB ORD		12/04/2024	Various	7,462.000	1,848,398		
281020-10-7	EDISON INTERNATIONAL ORD		12/04/2024	Various	12,131.000	1,038,376		
28176E-10-8	EDWARDS LIFESCIENCES ORD		12/04/2024	Various	17,603.000	1,269,904		
285512-10-9	ELECTRONIC ARTS ORD		12/04/2024	Various	7,280.000	1,203,441		
29084Q-10-0	EMCOR GROUP ORD		12/04/2024	Various	1,336.000	684,225		
291011-10-4	EMERSON ELECTRIC ORD		12/04/2024	Various	16,694.000	2,224,656		
29109X-10-6	ASPEN TECHNOLOGY ORD		12/04/2024	Various	816.000	204,553		
292104-10-6	EMPIRE STATE REALTY CL A REIT ORD		02/05/2024	Bank of America Merrill Lynch	13,781.000	128,703		
29355A-10-7	ENPHASE ENERGY ORD		12/04/2024	Various	4,180.000	310,746		
29362U-10-4	ENTEGRIS ORD		12/04/2024	Various	4,317.000	464,582		
29364G-10-3	ENTERGY ORD		12/04/2024	Various	6,249.000	959,908		
29414B-10-4	EPAM SYSTEMS ORD		12/04/2024	Various	1,660.000	408,706		
29430C-10-2	VESTIS ORD		12/04/2024	Bank of America Merrill Lynch	3.000	49		
294429-10-5	EQUIFAX ORD		12/04/2024	Various	3,570.000	934,773		
29444U-70-0	EQUINIX REIT ORD		12/04/2024	Various	7,478.000	6,651,756		
29452E-10-1	EQUITABLE HOLDINGS ORD		12/04/2024	Various	7,991.000	386,476		
29472R-10-8	EQUITY LIFESTYLE PROP REIT ORD		12/04/2024	Various	52,126.000	3,377,500		
29476L-10-7	EQUITY RESIDENTIAL REIT ORD		12/04/2024	Various	10,022.000	761,260		
29530P-10-2	ERIE INDEMNITY CL A ORD		12/04/2024	Various	729.000	315,799		
29670E-10-7	ESSENTIAL PROPERTIES REALTY TRUS ORD		11/22/2024	Bank of America Merrill Lynch	42,841.000	1,193,857		
29670G-10-2	ESSENTIAL UTILITIES ORD		12/04/2024	Various	7,829.000	311,575		
297178-10-5	ESSEX PROPERTY REIT ORD		12/04/2024	Various	1,916.000	588,334		
30034W-10-6	EVERGY ORD		12/04/2024	Various	7,714.000	495,109		
30040W-10-8	EVERSOURCE ENERGY ORD		12/04/2024	Various	11,095.000	696,010		
30063P-10-5	EXACT SCIENCES ORD		12/04/2024	Various	5,388.000	321,105		
30161N-10-1	EXELON ORD		12/04/2024	Various	30,083.000	1,169,930		
30212P-30-3	EXPEDIA GROUP ORD		12/04/2024	Various	3,564.000	663,135		
302130-10-9	EXPEDITORS INTNL OF WASHTN CL A ORD		12/04/2024	Various	3,840.000	467,847		
30225T-10-2	EXTRA SPACE STORAGE REIT ORD		12/04/2024	Various	13,484.000	2,297,790		
30231G-10-2	EXXON MOBIL ORD		12/04/2024	Various	127,992.000	15,062,646		
30303M-10-2	META PLATFORMS CL A ORD		12/04/2024	Various	67,596.000	38,883,375		
303075-10-5	FACTSET RESEARCH SYSTEMS ORD		12/04/2024	Various	1,118.000	546,199		
303250-10-4	FAIR ISAAC ORD		12/04/2024	Various	687.000	1,630,543		
311900-10-4	FASTENAL ORD		12/04/2024	Various	16,419.000	1,370,806		
31428X-10-6	FEDEX ORD		12/04/2024	Various	6,671.000	1,992,140		
31488V-10-7	FERGUSON ENTERPRISES ORD		12/04/2024	Various	6,020.000	1,291,527		
315616-10-2	F5 ORD		11/26/2024	Various	1,198.000	299,101		
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD		12/04/2024	Various	15,836.000	1,343,807		
31620R-30-3	FIDELITY NATIONAL FINANCIAL ORD		12/04/2024	Various	6,944.000	439,305		
316773-10-0	FIFTH THIRD BANCORP ORD		12/04/2024	Various	19,748.000	947,280		
31946M-10-3	FIRST CITIZENS BANCSHARES CL A ORD		12/04/2024	Various	289.000	663,904		
320517-10-5	FIRST HORIZON ORD		12/04/2024	Various	42.000	870		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST ORD		10/16/2024	Allstate Corp Dep	13,546.000	758,593		
336433-10-7	FIRST SOLAR ORD		12/04/2024	Various	2,909.000	566,896		
337738-10-8	FISERV ORD		12/04/2024	Various	16,788.000	3,700,593		
337932-10-7	FIRSTENERGY ORD		12/04/2024	Various	16,364.000	686,111		
345370-86-0	FORD MOTOR ORD		12/04/2024	Various	116,286.000	1,293,280		
34959E-10-9	FORTINET ORD		12/04/2024	Various	18,679.000	1,788,503		
34959J-10-8	FORTIVE ORD		12/04/2024	Various	10,358.000	819,724		
34964C-10-6	FORTUNE BRANDS INNOVATIONS ORD		12/04/2024	Various	3,564.000	283,111		
35137L-10-5	FOX CL A ORD		12/04/2024	Various	5,335.000	241,950		
35137L-20-4	FOX CL B ORD		12/04/2024	Various	2,480.000	108,573		
354613-10-1	FRANKLIN RESOURCES ORD		12/04/2024	Various	8,618.000	193,422		
35671D-85-7	FREEPORT MCMORAN ORD		12/04/2024	Various	40,263.000	1,759,712		
36266G-10-7	GE HEALTHCARE TECHNOLOGIES ORD		12/04/2024	Various	12,907.000	1,067,362		
363576-10-9	ARTHUR J GALLAGHER ORD		12/04/2024	Various	7,043.000	2,162,040		
36467J-10-8	GAMING AND LEISURE PROP REIT ORD		12/04/2024	Various	49,041.000	2,281,570		
366651-10-7	GARTNER ORD		12/04/2024	Various	2,202.000	1,148,356		
36828A-10-1	GE VERNOVA ORD		12/04/2024	Various	8,336.250	2,672,199		
368736-10-4	GENERAC HOLDINGS ORD		12/04/2024	Bank of America Merrill Lynch	1.000	183		
369550-10-8	GENERAL DYNAMICS ORD		12/04/2024	Various	6,648.000	1,866,257		
369604-30-1	GE AEROSPACE ORD		12/04/2024	Various	32,779.000	5,752,179		
370334-10-4	GENERAL MILLS ORD		12/04/2024	Various	16,486.000	1,082,567		
37045V-10-0	GENERAL MOTORS ORD		12/04/2024	Various	32,646.000	1,837,309		
372460-10-5	GENUINE PARTS ORD		12/04/2024	Various	4,120.000	526,965		
375558-10-3	GILEAD SCIENCES ORD		12/04/2024	Various	35,904.000	3,271,891		
37940X-10-2	GLOBAL PAYMENTS ORD		12/04/2024	Various	7,629.000	894,230		
380237-10-7	GODADDY CL A ORD		12/04/2024	Various	3,988.000	802,457		
38141G-10-4	GOLDMAN SACHS GROUP ORD		12/04/2024	Various	9,071.000	5,468,984		
384109-10-4	GRACO ORD		12/04/2024	Various	5,041.000	456,290		
384802-10-4	WW GRAINGER ORD		12/04/2024	Various	1,262.000	1,527,557		
398182-30-3	AMERICAN HEALTHCARE REIT ORD		11/22/2024	Bank of America Merrill Lynch	7,576.000	215,796		
403949-10-0	HF SINCLAIR ORD		12/04/2024	Various	4,645.000	192,341		
40412C-10-1	HCA HEALTHCARE ORD		12/04/2024	Various	5,588.000	1,824,572		
40434L-10-5	HP ORD		12/04/2024	Various	27,355.000	1,052,520		
406216-10-1	HALLIBURTON ORD		12/04/2024	Various	25,996.000	818,209		
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD		12/04/2024	Various	8,249.000	1,004,586		
42250P-10-3	HEALTHPEAK PROPERTIES ORD		12/04/2024	Various	116,296.000	2,362,933		
422806-10-9	HEICO ORD		11/26/2024	Various	1,398.000	385,886		
422806-20-8	HEICO CL A ORD		11/26/2024	Various	2,405.000	516,476		
426281-10-1	JACK HENRY AND ASSOCIATES ORD		12/04/2024	Various	1,980.000	341,941		
427866-10-8	HERSHEY FOODS ORD		12/04/2024	Various	4,659.000	821,016		
42809H-10-7	HESS ORD		12/04/2024	Various	8,080.000	1,174,660		
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD		12/04/2024	Various	37,589.000	829,191		
43300A-20-3	HILTON WORLDWIDE HOLDINGS ORD		12/04/2024	Various	7,001.000	1,774,198		
436440-10-1	HOLOGIC ORD		12/04/2024	Various	7,007.000	551,048		
437076-10-2	HOME DEPOT ORD		12/04/2024	Various	29,201.000	12,474,167		
438516-10-6	HONEYWELL INTERNATIONAL ORD		12/04/2024	Various	18,822.000	4,334,799		
440452-10-0	HORMEL FOODS ORD		12/04/2024	Various	9,831.000	310,084		
44107P-10-4	HOST HOTELS & RESORTS REIT ORD		12/04/2024	Various	89,878.000	1,621,168		
443201-10-8	HOWMET AEROSPACE ORD		12/04/2024	Various	11,051.000	1,298,166		
443510-60-7	HUBBELL ORD		12/04/2024	Various	1,484.000	688,395		
443573-10-0	HUBSPOT ORD		12/04/2024	Various	1,390.000	1,025,305		
444859-10-2	HUMANA ORD		12/04/2024	Various	3,655.000	1,089,645		
445658-10-7	JB HUNT TRANSPORT SERVICES ORD		12/04/2024	Various	2,364.000	444,767		
446150-10-4	HUNTINGTON BANCSHARES ORD		12/04/2024	Various	41,621.000	750,195		
446413-10-6	HUNTINGTON INGALLS INDUSTRIES ORD		11/26/2024	Various	1,254.000	248,631		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
448579-10-2	HYATT HOTELS CL A ORD		11/26/2024	Various	1,409.000	222,178		
45167R-10-4	IDEX ORD		12/04/2024	Various	2,289.000	530,762		
45168D-10-4	IDEXX LABORATORIES ORD		12/04/2024	Various	2,360.000	1,005,016		
452308-10-9	ILLINOIS TOOL ORD		12/04/2024	Various	8,871.000	2,450,084		
452327-10-9	ILLUMINA ORD		12/04/2024	Various	4,655.000	664,936		
45337C-10-2	INCYTE ORD		12/04/2024	Various	4,698.000	349,060		
45687V-10-6	INGERSOLL RAND ORD		12/04/2024	Various	11,668.000	1,222,139		
45784P-10-1	INSULET ORD		12/04/2024	Various	2,009.000	536,843		
458140-10-0	INTEL ORD		12/04/2024	Various	123,606.000	2,938,819		
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD		12/04/2024	Various	17,044.000	2,698,362		
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		12/04/2024	Various	26,578.000	6,090,329		
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD		12/04/2024	Various	7,351.000	665,416		
460146-10-3	INTERNATIONAL PAPER ORD		12/04/2024	Various	9,491.000	559,132		
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD		12/04/2024	Various	10,909.000	330,075		
461202-10-3	INTUIT ORD		12/04/2024	Various	8,175.000	5,243,989		
46120E-60-2	INTUITIVE SURGICAL ORD		12/04/2024	Various	10,168.000	5,513,301		
46124J-20-1	INVENTRUST PROPERTIES ORD		10/16/2024	Allstate Corp Dep	7,564.000	224,913		
46187W-10-7	INVITATION HOMES ORD		12/04/2024	Various	23,952.000	815,980		
46266C-10-5	IQVIA HOLDINGS ORD		12/04/2024	Various	5,347.000	1,083,819		
46284V-10-1	IRON MOUNTAIN ORD		12/04/2024	Various	8,521.000	1,031,073		
464287-65-5	ISHARES:RUSS 2000 ETF		11/27/2024	Bank of America Merrill Lynch	2,238.000	539,509		
464288-58-8	ISHARES:MBS ETF		12/31/2024	Various	92,553.000	8,512,039		
464289-51-1	ISHARES:10+ IG CORP BD		12/31/2024	Various	172,994.000	8,862,411		
46432F-33-9	ISHARES:MSCI USA QF		12/20/2024	Various	44,581.000	7,743,930		
46590V-10-0	JBG SMITH PROPERTIES ORD		11/22/2024	Bank of America Merrill Lynch	13,759.000	224,379		
46625H-10-0	JPMORGAN CHASE ORD		12/04/2024	Various	82,299.000	20,425,715		
466313-10-3	JABIL ORD		12/04/2024	Various	3,262.000	436,232		
46982L-10-8	JACOBS SOLUTIONS ORD		12/04/2024	Various	3,562.000	495,277		
478160-10-4	JOHNSON & JOHNSON ORD		12/04/2024	Various	69,606.000	10,713,156		
48020Q-10-7	JONES LANG LASALLE ORD		12/04/2024	Bank of America Merrill Lynch	1.000	277		
48121L-69-2	JPMORGAN:GLBL ALLOC I		12/31/2024	DIRECT NON-CASH	14,711.051	302,793		
48203R-10-4	JUNIPER NETWORKS ORD		12/04/2024	Various	7,057.000	254,790		
482480-10-0	KLA ORD		12/04/2024	Various	3,840.000	2,476,488		
48251W-10-4	KKR AND CO ORD		12/04/2024	Various	17,469.000	2,787,623		
487836-10-8	KELLANOVA ORD		12/04/2024	Various	7,953.000	643,899		
49177J-10-2	KENVUE ORD		12/04/2024	Various	58,081.000	1,375,471		
49271V-10-0	KEURIG DR PEPPER ORD		12/04/2024	Various	33,173.000	1,085,204		
493267-10-8	KEYCORP ORD		12/04/2024	Various	27,103.000	527,878		
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD		12/04/2024	Various	4,938.000	848,677		
494368-10-3	KIMBERLY CLARK ORD		12/04/2024	Various	9,854.000	1,367,542		
49446R-10-9	KIMCO REALTY REIT ORD		12/04/2024	Various	57,460.000	1,281,614		
49456B-10-1	KINDER MORGAN CL P ORD		12/04/2024	Various	60,796.000	1,667,134		
49803T-30-0	KITE REALTY GROUP REIT ORD		10/16/2024	Allstate Corp Dep	27,246.000	714,640		
499049-10-4	KNIGHT SWIFT TRANSPRTATN CL A ORD		12/04/2024	Various	5,123.000	294,624		
500754-10-6	KRAFT HEINZ ORD		12/04/2024	Various	26,241.000	833,209		
501044-10-1	KROGER ORD		12/04/2024	Various	19,865.000	1,196,755		
501889-20-8	LKQ ORD		12/04/2024	Various	7,954.000	313,188		
50212V-10-0	LPL FINANCIAL HOLDINGS ORD		12/04/2024	Various	2,153.000	702,555		
502431-10-9	L3HARRIS TECHNOLOGIES ORD		12/04/2024	Various	5,436.000	1,318,924		
504922-10-5	LABCORP HOLDINGS ORD		12/04/2024	Various	2,578.000	616,629		
512807-10-8	LAM RESEARCH ORD		08/16/2024	CABRA	5.000	4,337		
512807-30-6	LAM RESEARCH ORD		12/04/2024	Various	37,111.000	2,763,388		
513272-10-4	LAMB WESTON HOLDINGS ORD		12/04/2024	Various	4,137.000	317,303		
517834-10-7	LAS VEGAS SANDS ORD		12/04/2024	Various	10,747.000	559,137		
518439-10-4	ESTEE LAUDER CL A ORD		12/04/2024	Various	6,904.000	525,286		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
525327-10-2	LEIDOS HOLDINGS ORD		12/04/2024	Various	3,691.000	609,044		
526057-10-4	LENNAR CL A ORD		12/04/2024	Various	6,889.000	1,195,859		
526107-10-7	LENNOX INTERNATIONAL ORD		12/04/2024	Various	895.000	599,161		
531229-75-5	LIBERTY MEDIA FORMULA ONE SRS C ORD		12/04/2024	Various	6,473.000	568,392		
532457-10-8	ELI LILLY ORD		12/04/2024	Various	23,269.000	18,346,710		
53566V-10-6	LINEAGE ORD		11/22/2024	Bank of America Merrill Lynch	5,118.000	325,331		
538034-10-9	LIVE NATION ENTERTAINMENT ORD		12/04/2024	Various	4,611.000	640,075		
539830-10-9	LOCKHEED MARTIN ORD		12/04/2024	Various	6,145.000	3,199,023		
540424-10-8	LOEWS ORD		12/04/2024	Various	9,209.000	792,637		
548661-10-7	LOWE'S COMPANIES ORD		12/04/2024	Various	16,324.000	4,475,933		
550021-10-9	LULULEMON ATHLETICA ORD		12/04/2024	Various	3,207.000	1,050,605		
55261F-10-4	M&T BANK ORD		12/04/2024	Various	4,778.000	1,045,795		
552953-10-1	MGM RESORTS INTERNATIONAL ORD		12/04/2024	Various	6,193.000	234,683		
55354G-10-0	MSCI ORD		12/04/2024	Various	2,262.000	1,362,939		
554382-10-1	MACERICH REIT ORD		11/22/2024	Various	111,637.000	1,877,102		
562750-10-9	MANHATTAN ASSOCIATES ORD		12/04/2024	Various	1,652.000	483,525		
56585A-10-2	MARATHON PETROLEUM ORD		12/04/2024	Various	9,654.000	1,497,949		
570535-10-4	MARKEL GROUP ORD		12/04/2024	Various	435.000	764,269		
57060D-10-8	MARKETAXESS HOLDINGS ORD		12/04/2024	Various	1,073.000	278,446		
571748-10-2	MARSH & MCLENNAN ORD		12/04/2024	Various	15,462.000	3,575,691		
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD		12/04/2024	Various	6,885.000	1,984,130		
573284-10-6	MARTIN MARIETTA MATERIALS ORD		12/04/2024	Various	1,741.000	1,037,216		
573874-10-4	MARVELL TECHNOLOGY ORD		12/04/2024	Various	22,064.000	2,145,469		
574599-10-6	MASCO ORD		12/04/2024	Various	6,109.000	495,425		
57636Q-10-4	MASTERCARD CL A ORD		12/04/2024	Various	23,778.000	12,506,171		
57638P-10-4	MASTERBRAND ORD		12/04/2024	Bank of America Merrill Lynch	4.000	69		
57667L-10-7	MATCH GROUP ORD		12/04/2024	Various	7,865.000	254,663		
579780-20-6	MCCORMICK ORD		12/04/2024	Various	8,036.000	617,284		
580135-10-1	MCDONALD'S ORD		12/04/2024	Various	21,063.000	6,217,977		
58155Q-10-3	MCKESSON ORD		12/04/2024	Various	3,739.000	2,313,939		
58463J-30-4	MEDICAL PROPERTIES REIT ORD		01/05/2024	Allstate Corp Dep	88,728.000	315,169		
58733R-10-2	MERCADOLIBRE ORD	C	12/04/2024	Various	1,317.000	2,732,198		
58933Y-10-5	MERCK & CO ORD		12/04/2024	Various	73,197.000	7,426,179		
59156R-10-8	METLIFE ORD		12/04/2024	Various	17,109.000	1,489,229		
592688-10-5	METTLER TOLEDO ORD		12/04/2024	Various	620.000	767,134		
594918-10-4	MICROSOFT ORD		12/04/2024	Various	218,380.000	93,242,000		
594972-40-8	MICROSTRATEGY CL A ORD		12/04/2024	Various	5,325.000	2,064,886		
595017-10-4	MICROCHIP TECHNOLOGY ORD		12/04/2024	Various	15,825.000	1,061,821		
595112-10-3	MICRON TECHNOLOGY ORD		12/04/2024	Various	31,930.000	3,290,949		
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD		12/04/2024	Various	3,526.000	570,076		
60770K-10-7	MODERNA ORD		12/04/2024	Various	9,322.000	396,080		
608190-10-4	MOHAWK INDUSTRIES ORD		12/04/2024	Bank of America Merrill Lynch	2.000	262		
60855R-10-0	MOLINA HEALTHCARE ORD		12/04/2024	Various	1,646.000	494,942		
60871R-20-9	MOLSON COORS BEVERAGE COMPA CL B ORD		12/04/2024	Various	5,620.000	343,841		
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		12/04/2024	Various	38,690.000	2,495,719		
60937P-10-6	MONGODB CL A ORD		12/04/2024	Various	2,128.000	721,236		
609839-10-5	MONOLITHIC POWER SYSTEMS ORD		12/04/2024	Various	1,378.000	804,847		
61174X-10-9	MONSTER BEVERAGE ORD		12/04/2024	Various	21,053.000	1,149,546		
615369-10-5	MOODYS ORD		12/04/2024	Various	4,769.000	2,372,031		
617446-44-8	MORGAN STANLEY ORD		12/04/2024	Various	34,957.000	4,605,852		
61945C-10-3	MOSAIC ORD		12/04/2024	Various	9,353.000	243,851		
620076-30-7	MOTOROLA SOLUTIONS ORD		12/04/2024	Various	4,085.000	2,016,065		
629377-50-8	NRG ENERGY ORD		12/04/2024	Various	5,888.000	576,070		
62944T-10-5	NVR ORD		12/04/2024	Various	86.000	791,611		
631103-10-8	NASDAQ ORD		12/04/2024	Various	12,463.000	1,019,488		

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637417-10-6	NNN REIT ORD		11/22/2024	Bank of America Merrill Lynch	9,832.000	429,551		
64110D-10-4	NETAPP ORD		12/04/2024	Various	5,790.000	742,767		
64110L-10-6	NETFLIX ORD		12/04/2024	Various	12,367.000	10,885,468		
64125C-10-9	NEUROCRINE BIOSCIENCES ORD		12/04/2024	Various	2,763.000	352,568		
651639-10-6	NEWMONT ORD		12/04/2024	Various	33,541.000	1,407,642		
65249B-10-9	NEWS CL A ORD		12/04/2024	Various	9,727.000	286,256		
65339F-10-1	NEXTERA ENERGY ORD		12/04/2024	Various	59,434.000	4,561,195		
654106-10-3	NIKE CL B ORD		12/04/2024	Various	34,635.000	2,714,780		
65473P-10-5	NISOURCE ORD		12/04/2024	Various	14,075.000	532,684		
655663-10-2	NORDSON ORD		12/04/2024	Various	1,706.000	440,376		
655844-10-8	NORFOLK SOUTHERN ORD		12/04/2024	Various	6,560.000	1,796,480		
665859-10-4	NORTHERN TRUST ORD		12/04/2024	Various	6,174.000	671,620		
666807-10-2	NORTHROP GRUMMAN ORD		12/04/2024	Various	4,013.000	1,954,620		
668771-10-8	GEN DIGITAL ORD		12/04/2024	Various	15,893.000	493,049		
670346-10-5	NUCOR ORD		12/04/2024	Various	6,916.000	1,055,008		
67059N-10-8	NUTANIX CL A ORD		12/04/2024	Various	7,245.000	517,301		
67066G-10-4	NVIDIA ORD		12/04/2024	Various	711,685.000	102,680,477		
670837-10-3	OGE ENERGY ORD		12/04/2024	Bank of America Merrill Lynch	130.000	5,591		
67103H-10-7	O REILLY AUTOMOTIVE ORD		12/04/2024	Various	1,654.000	2,054,327		
674215-20-7	CHORD ENERGY ORD		11/25/2024	Various	593.000	77,343		
674599-10-5	OCCIDENTAL PETROLEUM ORD		12/04/2024	Various	18,667.000	929,799		
679295-10-5	OKTA CL A ORD		12/04/2024	Various	4,630.000	366,217		
679580-10-0	OLD DOMINION FREIGHT LINE ORD		12/04/2024	Various	5,459.000	1,211,200		
681919-10-6	OMNICOM GROUP ORD		12/04/2024	Various	5,519.000	575,559		
682189-10-5	ON SEMICONDUCTOR ORD		12/04/2024	Various	12,109.000	848,262		
682680-10-3	ONEOK ORD		12/04/2024	Various	16,923.000	1,887,430		
68389X-10-5	ORACLE ORD		12/04/2024	Various	47,920.000	9,057,074		
68902V-10-7	OTIS WORLDWIDE ORD		12/04/2024	Various	11,889.000	1,211,522		
69047Q-10-2	OVINTIV ORD		12/04/2024	Various	8,019.000	357,825		
690742-10-1	OWENS CORNIING ORD		12/04/2024	Various	2,498.000	518,210		
69331C-10-8	PG&E ORD		11/26/2024	Morgan Stanley	44,207.000	951,114		
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD		12/04/2024	Various	11,695.000	2,478,035		
693506-10-7	PPG INDUSTRIES ORD		12/04/2024	Various	7,133.000	893,554		
69351T-10-6	PPL ORD		12/04/2024	Various	22,469.000	773,688		
69370C-10-0	PTC ORD		12/04/2024	Various	3,313.000	663,237		
693718-10-8	PACCAR ORD		12/04/2024	Various	15,174.000	1,770,747		
695156-10-9	PACKAGING CORP OF AMERICA ORD		12/04/2024	Various	2,347.000	579,734		
69608A-10-8	PALANTIR TECHNOLOGIES CL A ORD		12/04/2024	Various	58,511.000	3,887,963		
697435-10-5	PALO ALTO NETWORKS ORD		12/04/2024	Various	9,312.000	3,679,904		
701094-10-4	PARKER HANNIFIN ORD		12/04/2024	Various	3,726.000	2,619,777		
704326-10-7	PAYCHEX ORD		12/04/2024	Various	9,418.000	1,368,340		
704329-17-6	PAYDEN:EM CORP BD SI		12/30/2024	DIRECT NON-CASH	224,868.139	1,957,763		
70432V-10-2	PAYCOM SOFTWARE ORD		12/04/2024	Various	1,639.000	369,221		
70438V-10-6	PAYLOCITY HOLDING ORD		12/04/2024	Various	164.000	21,962		
70450Y-10-3	PAYPAL HOLDINGS ORD		12/04/2024	Various	28,493.000	2,490,091		
713448-10-8	PEPSICO ORD		12/04/2024	Various	39,966.000	6,472,335		
714046-10-9	REVVITY ORD		12/04/2024	Various	3,595.000	412,845		
717081-10-3	PFIZER ORD		12/04/2024	Various	171,925.000	4,446,602		
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		12/04/2024	Various	44,861.000	5,889,934		
718546-10-4	PHILLIPS 66 ORD		12/04/2024	Various	12,100.000	1,609,001		
71880K-10-1	PHINIA ORD		12/04/2024	Bank of America Merrill Lynch	17.000	922		
720190-20-6	PIEDMONT OFFICE REIT CL A ORD		06/03/2024	Bank of America Merrill Lynch	35,662.000	267,244		
72201U-63-8	PIMCO:MTG OPP & BD INST		12/31/2024	DIRECT NON-CASH	92,122.061	860,294		
72352L-10-6	PINTEREST CL A ORD		12/04/2024	Various	17,301.000	539,063		
73278L-10-5	POOL ORD		12/04/2024	Various	1,118.000	423,991		

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74144T-10-8	T ROWE PRICE GROUP ORD		12/04/2024	Various	6,475.000	798,836		
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD		12/04/2024	Various	6,645.000	574,519		
742718-10-9	PROCTER & GAMBLE ORD		12/04/2024	Various	67,852.000	12,048,067		
743315-10-3	PROGRESSIVE ORD		12/04/2024	Various	17,033.000	4,519,066		
74340W-10-3	PROLOGIS REIT		12/04/2024	Various	36,598.000	4,252,607		
744320-10-2	PRUDENTIAL FINANCIAL ORD		12/04/2024	Various	10,242.000	1,313,018		
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD		12/04/2024	Various	14,364.000	1,340,238		
74460D-10-9	PUBLIC STORAGE REIT ORD		12/04/2024	Various	4,565.000	1,576,576		
745867-10-1	PULTEGROUP ORD		12/04/2024	Various	5,934.000	799,234		
74624M-10-2	PURE STORAGE CL A ORD		12/04/2024	Various	9,221.000	527,510		
74736K-10-1	QORVO ORD		12/04/2024	Various	2,682.000	185,580		
747525-10-3	QUALCOMM ORD		12/04/2024	Various	31,998.000	5,095,454		
74762E-10-2	QUANTA SERVICES ORD		12/04/2024	Various	4,199.000	1,436,630		
74834L-10-0	QUEST DIAGNOSTICS ORD		12/04/2024	Various	3,342.000	540,284		
749685-10-3	RPM ORD		12/04/2024	Various	3,774.000	526,527		
754730-10-9	RAYMOND JAMES ORD		12/04/2024	Various	5,616.000	940,230		
75513E-10-1	RTX ORD		12/04/2024	Various	38,204.000	4,569,433		
756109-10-4	REALTY INCOME REIT ORD		12/04/2024	Various	25,104.000	1,437,586		
758849-10-3	REGENCY CENTERS REIT ORD		12/04/2024	Various	5,211.000	388,131		
75886F-10-7	REGENERON PHARMACEUTICALS ORD		12/04/2024	Various	3,090.000	2,324,417		
7591EP-10-0	REGIONS FINANCIAL ORD		12/04/2024	Various	27,368.000	735,583		
759509-10-2	RELIANCE ORD		12/04/2024	Various	1,743.000	552,844		
760759-10-0	REPUBLIC SERVICES ORD		12/04/2024	Various	6,351.000	1,382,153		
761152-10-7	RESMED ORD		12/04/2024	Various	4,372.000	1,077,389		
76118Y-10-4	RESIDEO TECHNOLOGIES ORD		12/04/2024	Various	12.000	332		
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT ORD		07/10/2024	Bank of America Merrill Lynch	9,123.000	422,822		
76954A-10-3	RIVIAN AUTOMOTIVE CL A ORD		12/04/2024	Various	22,034.000	258,130		
770700-10-2	ROBINHOOD MARKETS CL A ORD		12/04/2024	Various	15,095.000	570,672		
771049-10-3	ROBLOX CL A ORD		12/04/2024	Various	13,725.000	693,393		
773903-10-9	ROCKWELL AUTOMAT ORD		12/04/2024	Various	3,349.000	992,508		
77543R-10-2	ROKU, INC.		12/04/2024	Various	3,578.000	254,591		
775711-10-4	ROLLINS ORD		12/04/2024	Various	7,921.000	404,366		
776696-10-6	ROPER TECHNOLOGIES ORD		12/04/2024	Various	3,178.000	1,793,405		
778296-10-3	ROSS STORES ORD		12/04/2024	Various	9,533.000	1,468,362		
78409V-10-4	S&P GLOBAL ORD		12/04/2024	Various	9,373.000	4,874,375		
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD		12/04/2024	Various	3,192.000	718,687		
784117-10-3	SEI INVESTMENTS ORD		12/04/2024	Various	2,596.000	213,285		
78467J-10-0	SS AND C TECHNOLOGIES HOLDINGS ORD		12/04/2024	Various	6,556.000	504,663		
78573L-10-6	SABRA HEALTH CARE REIT ORD		11/22/2024	Various	76,110.000	1,308,329		
78646V-10-7	SAFEHOLD ORD		11/22/2024	Bank of America Merrill Lynch	8,428.000	174,875		
79466L-30-2	SALESFORCE ORD		12/04/2024	Various	27,535.000	9,586,883		
79589L-10-6	SAMSARA CL A ORD		12/04/2024	Various	6,686.000	358,870		
806407-10-2	HENRY SCHEIN ORD		12/04/2024	Various	4,329.000	326,314		
806857-10-8	SCHLUMBERGER ORD		12/04/2024	Various	41,707.000	1,809,467		
808513-10-5	CHARLES SCHWAB ORD		12/04/2024	Various	46,222.000	3,785,265		
81211K-10-0	SEALED AIR ORD		12/04/2024	Bank of America Merrill Lynch	15.000	560		
816851-10-9	SEMPRA ORD		12/04/2024	Various	18,727.000	1,745,468		
81762P-10-2	SERVICENOW ORD		12/04/2024	Various	5,910.000	6,370,097		
824348-10-6	SHERWIN WILLIAMS ORD		12/04/2024	Various	6,976.000	2,764,377		
828806-10-9	SIMON PROP GRP REIT ORD		12/04/2024	Various	9,350.000	1,699,845		
83088M-10-2	SKYWORKS SOLUTIONS ORD		12/04/2024	Various	4,517.000	394,296		
831865-20-9	A O SMITH ORD		12/04/2024	Various	3,340.000	248,667		
832696-40-5	JM SMUCKER ORD		12/04/2024	Various	3,347.000	389,653		
833034-10-1	SNAP ON ORD		12/04/2024	Various	1,550.000	571,795		
83304A-10-6	SNAP CL A ORD		12/04/2024	Various	30,262.000	359,194		

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
833445-10-9	SNOWFLAKE CL A ORD		12/04/2024	Various	8,696.000	1,523,401		
83444M-10-1	SOLVENTUM ORD		12/04/2024	Various	4,325.250	305,939		
842587-10-7	SOUTHERN ORD		12/04/2024	Various	31,674.000	2,791,544		
844741-10-8	SOUTHWEST AIRLINES ORD		12/04/2024	Various	4,127.000	134,886		
852234-10-3	BLOCK CL A ORD		12/04/2024	Various	16,261.000	1,498,741		
85254J-10-2	STAG INDUSTRIAL REIT ORD		07/10/2024	Bank of America Merrill Lynch	20,841.000	753,455		
854502-10-1	STANLEY BLACK AND DECKER ORD		12/04/2024	Various	4,404.000	394,427		
855244-10-9	STARBUCKS ORD		12/04/2024	Various	34,053.000	3,432,669		
857477-10-3	STATE STREET ORD		12/04/2024	Various	8,394.000	826,536		
858119-10-0	STEEL DYNAMICS ORD		12/04/2024	Various	4,217.000	605,042		
863667-10-1	STRYKER ORD		12/04/2024	Various	9,966.000	3,867,208		
866674-10-4	SUN COMMUNITIES REIT ORD		12/04/2024	Various	3,683.000	470,615		
867892-10-1	SUNSTONE HOTEL INVESTORS REIT ORD		07/10/2024	Bank of America Merrill Lynch	60,683.000	637,468		
86800U-30-2	SUPER MICRO COMPUTER ORD		12/04/2024	Various	14,973.000	563,631		
871607-10-7	SYNOPSYS ORD		12/04/2024	Various	4,420.000	2,498,387		
87165B-10-3	SYNCHRONY FINANCIAL ORD		12/04/2024	Various	11,110.000	745,275		
871829-10-7	SYSCO ORD		12/04/2024	Various	14,169.000	1,100,198		
872540-10-9	TJX ORD		12/04/2024	Various	32,213.000	4,044,063		
872590-10-4	T MOBILE US ORD		12/04/2024	Various	14,996.000	3,640,418		
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD		12/04/2024	Various	5,112.000	960,431		
87612E-10-6	TARGET ORD		12/04/2024	Various	13,344.000	1,718,934		
87612G-10-1	TARGA RESOURCES ORD		12/04/2024	Various	6,064.000	1,214,737		
879360-10-5	TELEDYNE TECH ORD		12/04/2024	Various	1,313.000	628,275		
879369-10-6	TELEFLEX ORD		12/04/2024	Various	1,354.000	259,802		
880770-10-2	TERADYNE ORD		12/04/2024	Various	4,582.000	511,200		
88160R-10-1	TESLA ORD		12/04/2024	Various	83,588.000	28,593,265		
882508-10-4	TEXAS INSTRUMENTS ORD		12/04/2024	Various	26,503.000	5,309,469		
88262P-10-2	TEXAS PACIFIC LAND ORD		12/04/2024	Various	587.000	880,186		
883203-10-1	TEXTRON ORD		12/04/2024	Various	5,339.000	455,643		
88339J-10-5	TRADE DESK CL A ORD		12/04/2024	Various	12,721.000	1,676,488		
883556-10-2	THERMO FISHER SCIENTIFIC ORD		12/04/2024	Various	11,082.000	5,735,392		
88579Y-10-1	3M ORD		12/04/2024	Various	16,157.000	2,101,678		
888787-10-8	TOAST CL A ORD		12/04/2024	Various	11,093.000	464,589		
891092-10-8	TORO ORD		12/04/2024	Various	3,056.000	264,829		
892356-10-6	TRACTOR SUPPLY ORD		12/04/2024	Various	3,073.000	871,573		
892672-10-6	TRADEWEB MARKETS CL A ORD		12/04/2024	Various	3,303.000	447,225		
893641-10-0	TRANSDIGM GROUP ORD		12/04/2024	Various	1,594.000	2,029,627		
89400J-10-7	TRANSUNION ORD		12/04/2024	Various	5,792.000	576,321		
89417E-10-9	TRAVELERS COMPANIES ORD		12/04/2024	Various	6,805.000	1,785,599		
896239-10-0	TRIMBLE ORD		12/04/2024	Various	7,019.000	514,464		
89832Q-10-9	TRUIST FINANCIAL ORD		12/04/2024	Various	39,053.000	1,852,604		
90138F-10-2	TWILIO CL A ORD		12/04/2024	Various	4,471.000	471,759		
902252-10-5	TYLER TECHNOLOGIES ORD		12/04/2024	Various	1,198.000	756,780		
902494-10-3	TYSON FOODS CL A ORD		12/04/2024	Various	8,270.000	527,228		
902653-10-4	UDR REIT ORD		12/04/2024	Various	27,096.000	1,221,480		
902973-30-4	US BANCORP ORD		12/04/2024	Various	45,231.000	2,407,181		
90353T-10-0	UBER TECHNOLOGIES ORD		12/04/2024	Various	54,149.000	3,916,825		
90384S-30-3	ULTA BEAUTY ORD		12/04/2024	Various	1,342.000	497,405		
907818-10-8	UNION PACIFIC ORD		12/04/2024	Various	17,652.000	4,309,084		
911312-10-6	UNITED PARCEL SERVICE CL B ORD		12/04/2024	Various	21,549.000	2,891,256		
911363-10-9	UNITED RENTAL ORD		12/04/2024	Various	1,886.000	1,638,831		
91307C-10-2	UNITED THERAPEUTICS ORD		12/04/2024	Various	1,227.000	454,900		
91324P-10-2	UNITEDHEALTH GRP ORD		12/04/2024	Various	26,665.000	16,199,475		
91332U-10-1	UNITY SOFTWARE ORD		12/04/2024	Various	42.000	802		
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD		12/04/2024	Various	1,678.000	338,396		

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
91913Y-10-0	VALERO ENERGY ORD		12/04/2024	Various	9,236.000	1,277,493		
922475-10-8	VEEVA SYSTEMS ORD		12/04/2024	Various	4,370.000	1,003,431		
92276F-10-0	VENTAS REIT ORD		12/04/2024	Various	11,939.000	756,678		
92338C-10-3	VERALTO ORD		12/04/2024	Various	6,780.000	732,371		
92343E-10-2	VERISIGN ORD		12/04/2024	Various	2,603.000	480,842		
92343V-10-4	VERIZON COMMUNICATIONS ORD		12/04/2024	Various	121,123.000	5,301,340		
92345Y-10-6	VERISK ANALYTICS ORD		12/04/2024	Various	4,121.000	1,206,461		
92532F-10-0	VERTEX PHARMACEUTICALS ORD		12/04/2024	Various	7,352.000	3,415,005		
92537N-10-8	VERTIV HOLDINGS CL A ORD		12/04/2024	Various	10,666.000	1,366,880		
92556H-20-6	PARAMOUNT GLOBAL CL B ORD		11/25/2024	Various	6,086.000	67,551		
92556V-10-6	VIATRIS ORD		12/04/2024	Various	35,174.000	462,255		
925652-10-9	VICI PPTYS ORD		12/04/2024	Various	27,825.000	898,785		
92826C-83-9	VISA CL A ORD		12/04/2024	Various	48,326.000	15,060,274		
92840M-10-2	VISTRA ORD		12/04/2024	Various	9,805.000	1,563,618		
929042-10-9	VORNADO REALTY REIT ORD		11/22/2024	Bank of America Merrill Lynch	5,370.000	228,832		
929160-10-9	VULCAN MATERIALS ORD		12/04/2024	Various	3,795.000	1,094,355		
92936U-10-9	W P CAREY REIT ORD		12/04/2024	Various	6,557.000	372,189		
92939U-10-6	WEC ENERGY GROUP ORD		12/04/2024	Various	9,529.000	958,312		
929740-10-8	WABTEC ORD		12/04/2024	Various	5,085.000	1,022,828		
931142-10-3	WALMART ORD		12/04/2024	Various	127,838.000	11,731,895		
931427-10-8	WALGREEN BOOTS ALLIANCE ORD		12/04/2024	Various	21,301.000	189,845		
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD		12/04/2024	Various	74,365.000	745,067		
94106B-10-1	WASTE CONNECTIONS ORD		12/04/2024	Various	7,643.000	1,469,816		
94106L-10-9	WASTE MANAGEMENT ORD		12/04/2024	Various	11,780.000	2,662,156		
941848-10-3	WATERS ORD		12/04/2024	Various	1,729.000	666,587		
942622-20-0	WATSCO ORD		12/04/2024	Various	986.000	545,424		
949746-10-1	WELLS FARGO ORD		12/04/2024	Various	98,262.000	7,475,165		
95040Q-10-4	WELLTOWER ORD		12/04/2024	Various	31,997.000	3,715,917		
955306-10-5	WEST PHARM SVC ORD		12/04/2024	Various	2,098.000	670,468		
958102-10-5	WESTERN DIGITAL ORD		12/04/2024	Various	10,002.000	716,877		
960413-10-2	WESTLAKE ORD		12/04/2024	Various	1,197.000	154,908		
962166-10-4	WEYERHAEUSER REIT		12/04/2024	Various	21,443.000	682,871		
969457-10-0	WILLIAMS ORD		12/04/2024	Various	35,368.000	2,043,443		
969904-10-1	WILLIAMS SONOMA ORD		12/04/2024	Various	3,707.000	668,884		
98138H-10-1	WORKDAY CL A ORD		12/04/2024	Various	6,096.000	1,639,966		
983134-10-7	WYNN RESORTS ORD		12/04/2024	Various	2,849.000	265,518		
98389B-10-0	XCEL ENERGY ORD		12/04/2024	Various	16,555.000	1,180,785		
98419M-10-0	XYLEM ORD		12/04/2024	Various	7,013.000	889,507		
988498-10-1	YUM BRANDS ORD		12/04/2024	Various	8,304.000	1,145,736		
989207-10-5	ZEBRA TECHNOLOGIES CL A ORD		12/04/2024	Various	1,474.000	588,621		
98954M-20-0	ZILLOW GROUP CL C ORD		12/04/2024	Various	4,444.000	373,397		
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD		12/04/2024	Various	6,329.000	699,614		
989701-10-7	ZIONS BANCORPORATION ORD		12/04/2024	Various	17.000	1,009		
98978V-10-3	ZOETIS CL A ORD		12/04/2024	Various	13,190.000	2,329,967		
98980G-10-2	ZSCALER ORD		12/04/2024	Various	2,574.000	538,867		
98980L-10-1	ZOOM COMMUNICATIONS CL A ORD		12/04/2024	Various	7,103.000	603,800		
BAS1RM-0U-1	PARTNERS GRP RE SECNDRY 2009 TRUST	B	06/28/2024	EXCHANGE	5,116,783.000	6,468,125		
E2R41M-10-4	CELLNEX TELECOM ORD	B	10/17/2024	Bank of America Merrill Lynch	29,087.000	1,150,569		
F61573-10-5	MERCIALYS REIT ORD	B	07/29/2024	Morgan Stanley	26,473.000	312,485		
F95094-58-1	UNIBAIL RODAMCO WE STAPLED UNT	B	10/17/2024	Various	9,763.000	789,100		
G0176J-10-9	ALLEGION ORD	C	12/04/2024	Various	2,419.000	339,595		
G0250X-10-7	AMCOR ORD	C	12/04/2024	Various	42,451.000	444,168		
G0403H-10-8	AON CL A ORD	C	12/04/2024	Various	5,795.000	2,247,998		
G0450A-10-5	ARCH CAPITAL GROUP ORD	C	12/04/2024	Various	10,806.000	1,078,498		
G1151C-10-1	ACCENTURE CL A ORD	C	12/04/2024	Various	18,001.000	6,512,143		
G25508-10-5	CRH PUBLIC LIMITED ORD	C	12/04/2024	Various	21,469.000	2,164,033		
G29183-10-3	EATON ORD	C	12/04/2024	Various	11,445.000	4,315,890		

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
G3223R-10-8	EVEREST GROUP ORD	C	12/04/2024	Various	1,358.000	524,117		
G3265R-10-7	APTIV ORD	C	12/18/2024	Allstate Corp Dep	7,816.000	442,776		
G3643J-10-8	FLUTTER ENTERTAINMENT ORD	D	12/04/2024	Various	5,241.000	1,448,757		
G4273Q-16-4	HAMMERSON REIT ORD	B	07/29/2024	Morgan Stanley	197,163.000	72,214		
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD	C	12/04/2024	Various	19,539.000	1,633,949		
G54950-10-3	LINDE ORD	C	12/04/2024	Various	13,755.000	6,286,724		
G5960L-10-3	MEDTRONIC ORD	C	12/04/2024	Various	37,252.000	3,190,087		
G7709Q-10-4	ROYALTY PHARMA CL A ORD		12/04/2024	Various	11,718.000	308,625		
G77733-10-6	SAFESTORE HOLDINGS REIT	B	07/30/2024	Morgan Stanley	48,033.000	496,266		
G7997R-10-3	SEAGATE TECHNOLOGY HOLDINGS ORD	C	12/04/2024	Various	5,974.000	600,411		
G7S00T-10-4	PENTAIR ORD	C	12/04/2024	Various	4,822.000	523,464		
G8267P-10-8	SMURFIT WESTROCK ORD	C	12/04/2024	Various	15,583.000	858,731		
G8473T-10-0	STERIS ORD	C	12/04/2024	Various	2,884.000	624,376		
G87052-10-9	TE CONNECTIVITY ORD	C	12/04/2024	Various	8,523.000	1,285,712		
G8994E-10-3	TRANE TECHNOLOGIES ORD	C	12/04/2024	Various	6,425.000	2,677,617		
G96629-10-3	WILLIS TOWERS WATSON ORD	C	12/04/2024	Various	3,122.000	1,000,562		
H11356-10-4	BUNGE GLOBAL ORD		12/04/2024	Various	4,298.000	383,420		
H1467J-10-4	CHUBB ORD	C	12/04/2024	Various	11,303.000	3,241,577		
H2906T-10-9	GARMIN ORD	C	12/04/2024	Various	4,612.000	979,031		
N20944-10-9	CNH INDUSTRIAL ORD	C	12/04/2024	Various	27,086.000	336,468		
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD	C	12/04/2024	Various	7,629.000	622,714		
N6596X-10-9	NXP SEMICONDUCTORS ORD	C	12/04/2024	Various	7,351.000	1,683,253		
V7780T-10-3	ROYAL CARIBBEAN GROUP ORD		12/04/2024	Various	6,986.000	1,707,639		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,662,865,682	XXX	
00085Q-18-3	ACBL HOLDING CORP		10/31/2024	WALL STREET ACCESS NY	101,127.000	63,204		
20364@-10-6	THE COMMUNITY DEVELOPMENT TRUST, INC.		01/26/2024	STOCK DIV	6,805.000	256,072		
BAS0VD-CC-5	JP ACQUISITION CORP.		01/01/2024	Unknown	0.000	(6,954,175)		
BAS178-AU-3	AURELIUS EUROPEAN OPPORTUNITIES IV	B	09/05/2024	DIRECT NON-CASH	1,189.521	1,317,870		
BAS19K-J4-3	KP I WENGEN SARL	B	06/27/2024	DIRECT NON-CASH	197,950.610	212,045		
BAS1MX-M6-1	Common Equity Air Methods Corporation		01/01/2024	Unknown	37,840.000	1,110,226		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						(3,994,758)	XXX	
78462F-10-3	SPDR S&P 500		12/31/2024	Various	1,268,036.000	758,615,545		
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						758,615,545	XXX	
464285-20-4	ISHARES:GOLD TRUST		12/31/2024	Goldman Sachs & Co.	20,202.000	1,002,019		
464287-15-0	ISHARES:CORE S&P TOT USM		12/31/2024	Various	208,229.000	24,596,461		
464287-18-4	ISHARES:CHINA LARGE CP		11/01/2024	Various	93,500.000	3,177,955		
464287-23-4	ISHARES:MSCI EM MKTS		01/31/2024	Bank of America Merrill Lynch	715.000	27,454		
464287-40-8	ISHARES:S&P 500 VAL		11/22/2024	Various	25,620.000	4,865,492		
464287-46-5	ISHARES:MSCI EAFE ETF		01/31/2024	Bank of America Merrill Lynch	909.000	68,191		
464287-49-9	ISHARES:RUSS MID-CAP		10/29/2024	CITADEL	11,050.000	981,682		
464287-52-3	ISHARES:SEMICONDUCTOR		08/05/2024	CITADEL	2,500.000	513,825		
464287-58-0	ISHARES:US CNSMR DISC		11/05/2024	CITADEL	8,000.000	715,680		
464287-59-8	ISHARES:RUSS 1000 VL ETF		11/12/2024	Bank of America Merrill Lynch	3,050.000	595,967		
464287-61-4	ISHARES:RUSS 1000 GR		09/24/2024	CITADEL	3,350.000	1,255,848		
464287-69-7	ISHARES:US UTL		06/05/2024	CITADEL	7,300.000	665,687		
464287-76-2	ISHARES:US HLTHCR		12/20/2024	Various	19,172.000	1,217,503		
464287-81-2	ISHARES:US CNSMR STAPLES		09/10/2024	CITADEL	15,900.000	1,140,348		
464288-52-1	ISHARES:CORE US REIT		01/31/2024	Bank of America Merrill Lynch	4,392.000	228,208		
5819999999. Subtotal - Common Stocks - Exchange Traded Funds						41,052,321	XXX	
5989999997. Total - Common Stocks - Part 3						2,458,538,790	XXX	
5989999998. Total - Common Stocks - Part 5						123,969,506	XXX	
5989999999. Total - Common Stocks						2,582,508,296	XXX	
5999999999. Total - Preferred and Common Stocks						2,589,053,751	XXX	
6009999999 - Totals						41,908,215,280	XXX	103,365,783

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36202F-JC-1	G2 004759 - RMBS		12/01/2024	Paydown		2,206	2,206	2,175	2,174		42	9	33		2,206				44	08/20/2025
36202F-N4-4	G2 004911 - RMBS		12/01/2024	Paydown		9,773	9,773	9,591	9,609		164		164		9,773				211	01/20/2026
36241L-KS-4	GN 783005 - RMBS		12/01/2024	Paydown		5,774	5,774	5,655	5,655		119		119		5,774				139	06/15/2025
36297F-Q6-2	GN 710677 - RMBS		07/15/2024	Paydown		5,473	5,473	5,428	5,424		50	2	49		5,473				60	07/15/2024
912810-PT-9	UNITED STATES TREASURY		10/31/2024	Deutsche Bank		8,570,112	8,207,200	9,047,476			(7,670)		(7,670)		9,039,806		(469,694)	(469,694)	82,630	02/15/2037
912810-PU-6	UNITED STATES TREASURY		05/17/2024	CITADEL		11,926,958	11,216,300	11,891,907	11,888,733		(13,805)		(13,805)		11,874,929		52,029	52,029	288,027	05/15/2037
912810-QA-9	UNITED STATES TREASURY		12/11/2024	Various		914,612	980,000	917,793			1,694		1,694		919,487		(4,875)	(4,875)	34,745	02/15/2039
912810-QQ-4	UNITED STATES TREASURY		06/24/2024	Various		31,559,922	32,000,000	30,262,813	30,278,353		25,672		25,672		30,304,026		1,255,896	1,255,896	737,092	05/15/2041
912810-RH-3	UNITED STATES TREASURY		12/11/2024	Various		511,664	637,300	515,217			347		347		515,564		(3,900)	(3,900)	5,770	08/15/2044
912810-RP-5	UNITED STATES TREASURY		10/31/2024	Morgan Stanley		19,700,231	25,208,500	21,195,819			17,914		17,914		21,213,733		(1,513,502)	(1,513,502)	349,357	11/15/2045
912810-RY-6	UNITED STATES TREASURY		10/31/2024	Various		24,888,988	33,854,600	27,371,565	9,961,277		59,350		59,350		27,474,978		(2,585,989)	(2,585,989)	522,184	08/15/2047
912810-SE-9	UNITED STATES TREASURY		05/17/2024	Goldman Sachs & Co.		19,889,220	24,520,300	23,044,527	23,076,282		14,421		14,421		23,090,703		(3,201,483)	(3,201,483)	425,024	11/15/2048
912810-SJ-8	UNITED STATES TREASURY		10/31/2024	Various		29,929,900	45,919,400	30,660,898	11,848,955		150,574		150,574		30,841,624		(911,724)	(911,724)	650,700	08/15/2049
912810-SW-9	UNITED STATES TREASURY		10/31/2024	Various		19,955,979	28,741,200	20,322,207	20,443,661		280,298		280,298		20,723,959		(767,980)	(767,980)	653,120	02/15/2041
912810-SY-5	UNITED STATES TREASURY		10/31/2024	Various		19,799,512	26,927,600	19,273,542	19,368,429		239,788		239,788		19,608,216		191,296	191,296	582,822	05/15/2041
912810-TH-1	UNITED STATES TREASURY		06/28/2024	Various		41,724,609	50,000,000	39,744,141	39,832,273		144,111		144,111		39,976,384		1,748,225	1,748,225	878,736	05/15/2042
912810-TK-4	UNITED STATES TREASURY		03/11/2024	Various		55,974,618	64,575,000	55,922,786	56,229,788		55,284		55,284		56,285,073		(310,454)	(310,454)	1,221,268	08/15/2042
912810-TM-0	UNITED STATES TREASURY		06/28/2024	Barclays Capital, Inc.		46,239,258	50,000,000	44,982,422	45,025,309		74,120		74,120		45,099,429		1,139,829	1,139,829	1,130,435	11/15/2042
912810-TN-8	UNITED STATES TREASURY		11/20/2024	Barclays Capital, Inc.		839,609	1,000,000	959,688	960,055		708		708		960,763		(121,154)	(121,154)	45,904	02/15/2053
912810-TS-7	UNITED STATES TREASURY		07/31/2024	Various		157,356,992	173,000,000	166,834,063	166,924,610		31,708		31,708		166,956,318		(9,599,326)	(9,599,326)	1,799,230	05/15/2043
912810-TT-5	UNITED STATES TREASURY		11/20/2024	Barclays Capital, Inc.		919,922	1,000,000	898,594	898,920		1,470		1,470		900,390		19,532	19,532	52,235	08/15/2053
912810-TU-2	UNITED STATES TREASURY		10/31/2024	Various		113,162,692	116,545,100	116,387,912	102,825,911		13,157		13,157		116,407,346		(3,244,655)	(3,244,655)	2,946,652	08/15/2043
912810-TV-0	UNITED STATES TREASURY		10/31/2024	Various		21,109,548	20,200,200	21,729,562	15,519,345		(13,983)		(13,983)		21,714,572		(605,024)	(605,024)	732,822	11/15/2053
912810-TX-6	UNITED STATES TREASURY		12/11/2024	Various		9,909,152	9,514,800	8,926,014			3,250		3,250		8,929,264		979,888	979,888	236,146	02/15/2054
912810-UA-4	UNITED STATES TREASURY		10/31/2024	Wells Fargo		6,132,467	5,991,800	6,603,619			(1,302)		(1,302)		6,602,317		(469,850)	(469,850)	128,018	05/15/2054
912810-UD-8	UNITED STATES TREASURY		10/31/2024	Various		11,024,255	11,732,800	11,460,562			1,487		1,487		11,462,049		(437,794)	(437,794)	102,582	08/15/2044
912828-2A-7	UNITED STATES TREASURY		09/06/2024	BMO Capital Markets		24,898,677	25,941,400	24,418,407	24,959,348		251,347		251,347		25,210,694		(312,017)	(312,017)	415,556	08/15/2026
912828-2R-0	UNITED STATES TREASURY		09/06/2024	CITADEL		5,121,129	5,311,600	4,949,540	4,994,963		56,994		56,994		5,051,958		69,171	69,171	127,630	08/15/2027
912828-3W-8	UNITED STATES TREASURY		09/06/2024	Various		30,850,739	31,651,800	29,723,018	29,885,315		275,860		275,860		30,161,175		689,565	689,565	929,557	02/15/2028
912828-4F-4	UNITED STATES TREASURY		05/13/2024	CITADEL		3,394,222	3,469,300	3,759,447	3,541,734		(21,192)		(21,192)		3,520,542		(126,320)	(126,320)	56,483	03/31/2025
912828-4M-9	UNITED STATES TREASURY		05/13/2024	JP Morgan		10,927,931	11,164,300	11,957,261	11,455,528		(80,150)		(80,150)		11,375,377		(447,447)	(447,447)	172,698	04/30/2025
912828-4N-7	UNITED STATES TREASURY		09/06/2024	Various		46,200,182	47,281,400	44,990,991	45,197,469		306,647		306,647		45,504,116		696,066	696,066	1,111,852	05/15/2028
912828-4R-8	UNITED STATES TREASURY		06/04/2024	CITADEL		10,901,140	11,143,600	11,235,827	11,164,506		(6,198)		(6,198)		11,158,307		(257,168)	(257,168)	164,566	05/31/2025
912828-4V-9	UNITED STATES TREASURY		09/06/2024	Nomura		21,071,278	21,593,400	19,943,529	20,018,719		215,227		215,227		20,233,947		837,332	837,332	662,985	08/15/2028
912828-4Z-0	UNITED STATES TREASURY		08/01/2024	BNP Paribas		21,453,260	21,893,700	21,947,794	21,874,515		6,550		6,550		21,881,065		(427,805)	(427,805)	554,630	08/31/2025
912828-5C-0	UNITED STATES TREASURY		08/01/2024	Morgan Stanley		14,732,813	15,000,000	15,022,852	15,012,330		(3,789)		(3,789)		15,008,541		(275,729)	(275,729)	377,459	09/30/2025
912828-5J-5	UNITED STATES TREASURY		08/01/2024	CITADEL		29,646,525	30,203,400	30,115,047	30,153,436		16,233		16,233		30,169,669		(523,144)	(523,144)	684,501	10/31/2025
912828-5M-8	UNITED STATES TREASURY		10/31/2024	BMO Capital Markets		19,233,594	20,000,000	18,457,031	18,502,660		232,532		232,532		18,735,192		498,402	498,402	601,223	11/15/2028
912828-5N-6	UNITED STATES TREASURY		09/06/2024	CITADEL		9,864,453	10,000,000	9,960,156	9,977,604		8,027		8,027		9,985,630		(121,177)	(121,177)	223,087	11/30/2025
912828-5T-3	UNITED STATES TREASURY		09/06/2024	BNP Paribas		14,749,219	15,000,000	14,828,906	14,901,749		33,349		33,349		14,935,098		(185,879)	(185,879)	272,843	12/31/2025
912828-6A-3	UNITED STATES TREASURY		09/06/2024	Various		28,651,828	29,143,400	28,687,994	28,831,729		101,029		101,029		28,932,757		(280,929)	(280,929)	848,168	01/31/2026
912828-6B-1	UNITED STATES TREASURY		09/05/2024	CITADEL		569,849	592,700	564,477			285		285		564,762		5,086	5,086	930	02/15/2029
912828-6F-2	UNITED STATES TREASURY		09/06/2024	Nomura		11,554,614	11,781,500	12,849,698	12,246,909		(147,147)		(147,147)		12,099,762		(545,148)	(545,148)	301,860	02/28/2026
912828-6L-9	UNITED STATES TREASURY		09/06/2024	Goldman Sachs & Co.		13,041,003	13,360,400	13,169,213	13,218,620		42,305		42,305		13,260,926		(219,923)	(219,923)	283,361	03/31/2026
912828-6S-4	UNITED STATES TREASURY		09/06/2024	Goldman Sachs & Co.		32,006,859	32,730,800	32,825,964	32,590,353		37,462		37,462		32,627,815		(620,957)	(620,957)	667,513	04/30/2026
912828-6T-2	UNITED STATES TREASURY		06/28/2024	CITADEL		18,335,156	20,000,000	18,173,438	18,190,837		151,923		151,923		18,342,761		(7,605)	(7,605)	298,166	05/15/2029
912828-6X-3	UNITED STATES TREASURY		09/06/2024	BNYM/HSBC US		16,925,172	17,391,900	16,973,437	17,090,509		83,625		83,625		17,174,134		(248,962)	(248,962)	286,776	05/31/2026
912828-7B-0	UNITED STATES TREASURY		09/06/2024	CITADEL		12,783,803	13,209,500	12,791,214	12,925,878		76,088		76,088		13,001,967		(218,163)	(218,163)	171,625	06/30/2026
912828-J2-7	UNITED STATES TREASURY		05/06/2024	Nomura		20,483,203	21,000,000	20,505,352	20,796,323		62,731		62,731		20,859,054		(375,851)	(375,851)	304,615	02/15/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912828-K7-4	UNITED STATES TREASURY		07/31/2024	CITADEL		24,854,095	25,548,700	24,800,203	25,159,388		138,253		138,253		25,297,640		(443,546)	(443,546)	491,321	08/15/2025
912828-M5-6	UNITED STATES TREASURY		09/06/2024	JP Morgan		38,268,408	39,058,800	38,555,417	38,769,836		104,796		104,796		38,874,632		(606,225)	(606,225)	718,820	11/15/2025
912828-P4-6	UNITED STATES TREASURY		09/06/2024	JP Morgan		20,902,766	21,581,400	20,887,195	21,171,233		130,753		130,753		21,301,986		(399,220)	(399,220)	374,522	02/15/2026
912828-R3-6	UNITED STATES TREASURY		09/06/2024	CITADEL		6,931,366	7,181,600	6,666,264	6,840,635		96,222		96,222		6,936,857		(5,491)	(5,491)	95,454	05/15/2026
912828-U2-4	UNITED STATES TREASURY		09/06/2024	Nomura		4,766,807	4,935,700	4,654,211	4,747,769		43,568		43,568		4,791,338		(24,531)	(24,531)	80,742	11/15/2026
912828-V9-8	UNITED STATES TREASURY		12/11/2024	Various		16,897,861	17,461,900	16,950,174	14,712,758		84,249		84,249		17,152,654		(254,793)	(254,793)	423,710	02/15/2027
912828-X8-8	UNITED STATES TREASURY		09/06/2024	BMO Capital Markets		18,807,840	19,398,900	18,545,762	18,799,087		117,590		117,590		18,916,677		(108,837)	(108,837)	376,842	05/15/2027
912828-XB-1	UNITED STATES TREASURY		06/14/2024	Various		24,828,598	25,498,400	24,927,674	25,226,088		90,635		90,635		25,316,723		(488,125)	(488,125)	319,510	05/15/2025
912828-XZ-8	UNITED STATES TREASURY		06/14/2024	CABRA		3,908,438	4,000,000	3,980,938	3,995,585		1,343		1,343		3,996,928		(88,491)	(88,491)	51,071	06/30/2025
912828-Y7-9	UNITED STATES TREASURY		07/31/2024	CITADEL		10,047,422	10,233,300	10,160,297	10,194,243		14,304		14,304		10,208,548		(161,126)	(161,126)	295,007	07/31/2025
912828-Y9-5	UNITED STATES TREASURY		09/06/2024	Goldman Sachs & Co.		12,157,753	12,575,800	12,308,062	12,357,112		56,347		56,347		12,413,459		(255,706)	(255,706)	252,051	07/31/2026
912828-YB-0	UNITED STATES TREASURY		06/28/2024	Various		17,537,891	20,000,000	17,407,813	17,430,831		204,999		204,999		17,635,830		(97,939)	(97,939)	284,821	08/15/2029
912828-YD-6	UNITED STATES TREASURY		09/06/2024	Wells Fargo		14,426,610	15,088,500	14,944,098	15,003,255		21,724		21,724		15,024,979		(598,369)	(598,369)	212,625	08/31/2026
912828-YG-9	UNITED STATES TREASURY		09/06/2024	Deutsche Bank		1,908,263	1,986,400	1,989,969	1,987,866		(350)		(350)		1,987,517		(79,254)	(79,254)	30,427	09/30/2026
912828-YQ-7	UNITED STATES TREASURY		09/06/2024	Nomura		10,137,393	10,577,000	10,469,854	10,511,336		15,738		15,738		10,527,075		(389,681)	(389,681)	147,589	10/31/2026
912828-YU-8	UNITED STATES TREASURY		09/06/2024	Nomura		9,665,253	10,092,200	9,989,307	10,028,434		14,821		14,821		10,043,255		(378,002)	(378,002)	127,255	11/30/2026
912828-YX-2	UNITED STATES TREASURY		09/06/2024	TIGRESS FINANCIAL PARTNERS LLC		13,807,259	14,401,900	13,844,069	14,021,247		84,567		84,567		14,105,814		(298,555)	(298,555)	174,643	12/31/2026
912828-Z7-8	UNITED STATES TREASURY		09/06/2024	CITADEL		31,143,157	32,708,300	30,251,130	31,031,460		361,698		361,698		31,393,157		(250,001)	(250,001)	543,953	01/31/2027
912828-ZE-3	UNITED STATES TREASURY		09/06/2024	Nomura		15,598,722	16,796,100	14,966,900	15,531,622		258,067		258,067		15,789,689		(190,968)	(190,968)	98,952	03/31/2027
912828-ZL-7	UNITED STATES TREASURY		05/13/2024	Various		23,667,092	24,767,100	23,269,540	24,071,188		189,343		189,343		24,260,531		(593,439)	(593,439)	49,972	04/30/2025
912828-ZN-3	UNITED STATES TREASURY		09/06/2024	Deutsche Bank		11,082,656	12,000,000	10,617,656	11,037,051		191,447		191,447		11,228,498		(145,842)	(145,842)	51,522	04/30/2027
912828-ZS-2	UNITED STATES TREASURY		09/06/2024	TIGRESS FINANCIAL PARTNERS LLC		11,045,625	12,000,000	10,588,125	11,008,918		192,049		192,049		11,200,968		(155,343)	(155,343)	46,557	05/31/2027
912828-ZV-5	UNITED STATES TREASURY		09/06/2024	Deutsche Bank		26,066,006	28,357,900	24,933,905	25,893,764		465,884		465,884		26,359,649		(293,643)	(293,643)	98,251	06/30/2027
912828-ZW-3	UNITED STATES TREASURY		05/31/2024	BMO Capital Markets		20,637,324	21,737,800	19,963,112	20,822,523		254,597		254,597		21,077,120		(439,796)	(439,796)	23,141	06/30/2025
91282C-AJ-0	UNITED STATES TREASURY		07/02/2024	Deutsche Bank		11,355,938	12,000,000	10,991,719	11,468,454		157,976		157,976		11,626,429		(270,492)	(270,492)	25,190	08/31/2025
91282C-AM-3	UNITED STATES TREASURY		07/01/2024	CITADEL		25,719,859	27,278,800	24,937,725	26,017,208		355,358		355,358		26,372,565		(652,706)	(652,706)	51,427	09/30/2025
91282C-AT-8	UNITED STATES TREASURY		07/16/2024	Various		33,087,331	35,035,600	32,506,018	33,609,564		414,473		414,473		34,024,037		(936,706)	(936,706)	62,360	10/31/2025
91282C-AV-3	UNITED STATES TREASURY		07/23/2024	Deutsche Bank		24,560,156	30,000,000	23,784,988	23,973,113		430,158		430,158		24,403,271		156,885	156,885	181,182	11/15/2030
91282C-AZ-4	UNITED STATES TREASURY		07/16/2024	Morgan Stanley		15,491,279	16,428,200	14,984,315	15,614,354		225,756		225,756		15,840,109		(348,830)	(348,830)	38,714	11/30/2025
91282C-BC-4	UNITED STATES TREASURY		07/16/2024	BMO Capital Markets		28,788,404	30,619,600	28,878,683	29,641,057		261,100		261,100		29,902,157		(1,113,752)	(1,113,752)	62,716	12/31/2025
91282C-BJ-9	UNITED STATES TREASURY		09/06/2024	RBS Global		33,066,288	36,254,100	30,992,402	31,578,973		736,780		736,780		32,315,753		750,535	750,535	301,461	01/31/2028
91282C-BL-4	UNITED STATES TREASURY		11/14/2024	Bank of America Merrill Lynch		8,281,250	10,000,000	8,360,547	8,469,834		167,605		167,605		8,637,439		(356,189)	(356,189)	140,625	02/15/2031
91282C-BP-5	UNITED STATES TREASURY		09/06/2024	Goldman Sachs & Co.		15,825,969	17,183,900	14,898,307	15,118,350		316,475		316,475		15,434,825		391,145	391,145	198,125	02/29/2028
91282C-BQ-3	UNITED STATES TREASURY		09/06/2024	Various		8,489,036	8,937,900	8,456,790	8,675,149		79,564		79,564		8,754,714		(265,678)	(265,678)	44,764	02/28/2026
91282C-BW-0	UNITED STATES TREASURY		08/01/2024	Various		18,772,985	19,946,800	18,955,452	19,353,909		145,638		145,638		19,499,546		(726,561)	(726,561)	113,014	04/30/2026
91282C-BZ-3	UNITED STATES TREASURY		09/06/2024	JP Morgan		27,616,763	29,928,000	26,528,366	26,900,166		449,932		449,932		27,350,099		266,665	266,665	321,238	04/30/2028
91282C-CB-5	UNITED STATES TREASURY		10/31/2024	Various		94,319,876	111,929,300	93,048,693	72,736,855		1,064,473		1,064,473		94,598,090		(278,214)	(278,214)	1,179,781	05/15/2031
91282C-CE-9	UNITED STATES TREASURY		09/06/2024	Various		31,731,096	34,443,100	29,886,529	30,299,986		598,158		598,158		30,898,145		832,951	832,951	334,079	05/31/2028
91282C-CF-6	UNITED STATES TREASURY		09/06/2024	JP Morgan		23,198,360	24,412,300	22,168,466	22,585,853		504,436		504,436		23,090,289		108,071	108,071	142,072	05/31/2026
91282C-CH-2	UNITED STATES TREASURY		09/06/2024	Various		28,506,920	30,991,300	27,066,751	27,403,392		509,891		509,891		27,913,283		593,637	593,637	268,437	06/30/2028
91282C-CJ-8	UNITED STATES TREASURY		09/06/2024	Goldman Sachs & Co.		7,350,528	7,733,900	7,803,988	7,769,841		(9,874)		(9,874)		7,759,966		(409,438)	(409,438)	46,892	06/30/2026
91282C-CP-4	UNITED STATES TREASURY		09/06/2024	Various		27,088,750	28,696,300	26,921,277	27,581,873		290,310		290,310		27,872,183		(783,433)	(783,433)	198,847	07/31/2026
91282C-CV-1	UNITED STATES TREASURY		10/31/2024	BMO Capital Markets		15,823,983	17,709,800	15,000,062	15,123,944		423,437		423,437		15,547,381		276,602	276,602	233,358	08/31/2028
91282C-CW-9	UNITED STATES TREASURY		09/06/2024	BMO Capital Markets		3,306,406	3,500,000	3,462,813	3,479,637		5,210		5,210		3,484,847		(178,441)	(178,441)	26,903	08/31/2026
91282C-CY-5	UNITED STATES TREASURY		06/28/2024	BNP Paribas		20,685,117	23,477,100	19,949,115	20,083,640		322,962		322,962		20,406,602		278,515	278,515	220,499	09/30/2028
91282C-CZ-2	UNITED STATES TREASURY		09/06/2024	JP Morgan		19,788,802	20,938,800	19,050,623	19,699,673		301,122		301,122		20,000,795		(211,993)	(211,993)	172,702	09/30/2026
91282C-DG-3	UNITED STATES TREASURY		09/06/2024	BNP Paribas		21,362,227	22,523,600	21,223,565	21,667,292		201,804		201,804		21,869,096		(506,869)	(506,869)	217,585	10/31/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
91282C-DJ-7	UNITED STATES TREASURY		11/07/2024	Various		48,894,617	59,110,700	48,108,816	47,177,833		967,121		967,121		49,313,342		(418,724)	(418,724)	772,499	11/15/2031
91282C-DK-4	UNITED STATES TREASURY		09/06/2024	JP Morgan		19,659,015	20,693,700	19,700,023	20,036,608		150,669		150,669		20,187,277		(528,262)	(528,262)	200,718	11/30/2026
91282C-DL-2	UNITED STATES TREASURY		06/28/2024	Various		29,996,443	33,789,900	30,099,255	30,130,841		340,052		340,052		30,470,893		(474,450)	(474,450)	296,354	11/30/2028
91282C-DP-3	UNITED STATES TREASURY		06/28/2024	Various		18,093,808	20,587,700	17,822,032	17,862,802		245,824		245,824		18,108,626		(14,818)	(14,818)	142,310	12/31/2028
91282C-DY-4	UNITED STATES TREASURY		10/31/2024	BMO Capital Markets		24,816,815	29,109,300	23,659,474	23,776,421		462,702		462,702		24,239,123		577,692	577,692	661,485	02/15/2032
91282C-DZ-1	UNITED STATES TREASURY		05/13/2024	CITADEL		9,723,047	10,000,000	9,961,328	9,985,129		4,875		4,875		9,990,004		(266,957)	(266,957)	111,676	02/15/2025
91282C-EC-1	UNITED STATES TREASURY		09/06/2024	CITADEL		23,412,125	24,391,600	23,348,136	23,667,325		151,776		151,776		23,819,101		(406,976)	(406,976)	468,713	02/28/2027
91282C-EF-4	UNITED STATES TREASURY		09/06/2024	JP Morgan		9,658,081	9,908,900	9,678,595	9,746,835		33,271		33,271		9,780,106		(122,025)	(122,025)	233,509	03/31/2027
91282C-EH-0	UNITED STATES TREASURY		05/13/2024	JP Morgan		2,329,308	2,383,400	2,349,790	2,367,386		4,540		4,540		2,371,926		(42,618)	(42,618)	36,239	04/15/2025
91282C-EK-3	UNITED STATES TREASURY		04/30/2024	Maturity @ 100.00		50,000,000	50,000,000	49,851,563	49,974,433		25,567		25,567		50,000,000				625,000	04/30/2024
91282C-EN-7	UNITED STATES TREASURY		09/06/2024	BMO Capital Markets		24,603,472	25,118,600	25,024,143	25,054,662		13,166		13,166		25,067,828		(464,355)	(464,355)	593,154	04/30/2027
91282C-EP-2	UNITED STATES TREASURY		10/31/2024	BMO Capital Markets		49,164,048	53,906,100	48,067,392	47,314,372		476,999		476,999		48,655,068		508,979	508,979	1,477,792	05/15/2032
91282C-EQ-0	UNITED STATES TREASURY		06/04/2024	BMO Capital Markets		34,278,584	35,041,000	34,856,220	34,952,778		27,651		27,651		34,980,429		(701,845)	(701,845)	536,803	05/15/2025
91282C-ER-8	UNITED STATES TREASURY		05/31/2024	Maturity @ 100.00		75,000,000	75,000,000	74,918,945	74,982,937		17,063		17,063		75,000,000				937,500	05/31/2024
91282C-ES-6	UNITED STATES TREASURY		06/26/2024	CITADEL		18,592,188	20,000,000	18,512,500	18,526,493		119,551		119,551		18,646,043		(53,856)	(53,856)	315,574	05/31/2029
91282C-ET-4	UNITED STATES TREASURY		09/06/2024	Deutsche Bank		4,688,959	4,803,800	4,712,978	4,740,061		12,410		12,410		4,752,471		(63,511)	(63,511)	97,848	05/31/2027
91282C-EU-1	UNITED STATES TREASURY		09/06/2024	Various		1,959,564	1,995,000	1,918,863	1,930,036		23,533		23,533		1,953,569		5,994	5,994	33,515	06/15/2025
91282C-EW-7	UNITED STATES TREASURY		09/06/2024	CITADEL		1,933,327	1,947,400	1,968,852	1,962,847		(2,925)		(2,925)		1,959,923		(26,596)	(26,596)	43,856	06/30/2027
91282C-EY-3	UNITED STATES TREASURY		05/31/2024	TIGRESS FINANCIAL PARTNERS LLC		18,838,950	19,282,600	19,185,434	19,230,558		14,191		14,191		19,244,749		(405,799)	(405,799)	511,731	07/15/2025
91282C-FE-6	UNITED STATES TREASURY		07/31/2024	CITADEL		39,574,566	40,437,400	39,719,528	40,028,839		102,362		102,362		40,131,201		(556,636)	(556,636)	994,388	08/15/2025
91282C-FF-3	UNITED STATES TREASURY		11/26/2024	Various		54,058,789	60,000,000	56,376,806	50,703,509		277,908		277,908		56,924,577		(2,865,788)	(2,865,788)	1,923,087	08/15/2032
91282C-FJ-5	UNITED STATES TREASURY		11/26/2024	BMO Capital Markets		2,988,536	3,134,100	3,045,709			3,769		3,769		3,049,478		(60,942)	(60,942)	23,809	08/31/2029
91282C-FL-0	UNITED STATES TREASURY		06/28/2024	CITADEL		19,561,719	20,000,000	19,570,313	19,574,068		33,928		33,928		19,607,995		(46,276)	(46,276)	582,309	09/30/2029
91282C-FM-8	UNITED STATES TREASURY		09/06/2024	Various		28,459,844	28,000,000	27,772,031	27,821,676		31,973		31,973		27,853,649		606,194	606,194	1,088,730	09/30/2027
91282C-FP-1	UNITED STATES TREASURY		08/01/2024	CITADEL		29,929,807	30,035,400	29,825,387	29,904,083		43,104		43,104		29,947,187		(17,380)	(17,380)	1,018,413	10/15/2025
91282C-FT-3	UNITED STATES TREASURY		12/04/2024	CITADEL		5,977,734	6,000,000	6,065,156			(2,705)		(2,705)		6,062,452		(84,717)	(84,717)	143,204	10/31/2029
91282C-FU-0	UNITED STATES TREASURY		09/06/2024	Goldman Sachs & Co.		25,705,906	25,266,700	25,115,359	25,147,414		21,103		21,103		25,168,517		537,390	537,390	894,977	10/31/2027
91282C-FW-6	UNITED STATES TREASURY		08/01/2024	Various		43,358,654	43,612,400	44,000,090	43,852,568		(41,494)		(41,494)		43,811,074		(452,420)	(452,420)	1,029,726	11/15/2025
91282C-FY-2	UNITED STATES TREASURY		10/16/2024	CITADEL		20,007,075	20,000,000	20,339,063	20,298,296		(36,028)		(36,028)		20,262,268		(255,193)	(255,193)	681,831	11/30/2029
91282C-FZ-9	UNITED STATES TREASURY		09/06/2024	Various		51,626,114	51,096,000	51,234,339	51,201,759		(16,488)		(16,488)		51,185,271		440,843	440,843	1,536,370	11/30/2027
91282C-GH-8	UNITED STATES TREASURY		09/06/2024	CITADEL		22,049,520	22,072,800	21,899,131	21,927,812		23,347		23,347		21,951,159		98,362	98,362	856,521	01/31/2028
91282C-GJ-4	UNITED STATES TREASURY		02/07/2024	Nomura		968,164	1,000,000	1,003,945	1,003,483		(33)		(33)		1,003,450		(35,286)	(35,286)	18,269	01/31/2030
91282C-GL-9	UNITED STATES TREASURY		09/06/2024	Nomura		6,503,765	6,492,100	6,349,579	6,364,385		40,326		40,326		6,404,712		99,054	99,054	277,326	02/15/2026
91282C-GP-0	UNITED STATES TREASURY		09/06/2024	Various		136,829,957	136,692,800	139,393,358	138,979,324		(303,596)		(303,596)		138,675,729		(1,845,771)	(1,845,771)	5,141,407	02/29/2028
91282C-GR-6	UNITED STATES TREASURY		09/06/2024	Various		106,888,513	106,043,600	108,635,242	107,980,428		(512,052)		(512,052)		107,468,376		(579,864)	(579,864)	4,420,792	03/15/2026
91282C-GT-2	UNITED STATES TREASURY		09/06/2024	Various		47,519,586	47,371,500	47,399,100	47,389,958		(1,348)		(1,348)		47,388,610		130,976	130,976	1,618,688	03/31/2028
91282C-GV-7	UNITED STATES TREASURY		09/06/2024	Goldman Sachs & Co.		4,332,391	4,335,100	4,213,006	4,224,926		32,105		32,105		4,257,031		75,360	75,360	146,576	04/15/2026
91282C-GW-5	UNITED STATES TREASURY		03/27/2024	Various		8,057,655	8,285,013	8,002,811	8,138,922	(128,488)	7,761		(120,727)		8,018,194		39,461	39,461	32,593	04/15/2028
91282C-HA-2	UNITED STATES TREASURY		09/06/2024	Various		54,965,039	55,000,000	54,993,354	54,994,178		1,692		1,692		54,995,870		(30,831)	(30,831)	1,652,989	04/30/2028
91282C-HC-8	UNITED STATES TREASURY		10/24/2024	BMO Capital Markets		4,716,797	5,000,000	4,820,117	4,827,649		12,816		12,816		4,840,464		(123,668)	(123,668)	159,120	05/15/2033
91282C-HE-4	UNITED STATES TREASURY		09/06/2024	Barclays Capital, Inc.		826,665	824,700	789,843	791,605		4,770		4,770		796,375		30,290	30,290	23,198	05/31/2028
91282C-HF-1	UNITED STATES TREASURY		06/04/2024	CITADEL		2,417,871	2,500,000	2,488,086	2,488,920		716		716		2,489,636		(71,765)	(71,765)	48,156	05/31/2030
91282C-HH-7	UNITED STATES TREASURY		02/26/2024	Deutsche Bank		2,967,891	3,000,000	2,985,938	2,988,248		730		730		2,988,978		(21,087)	(21,087)	25,020	06/15/2026
91282C-HK-0	UNITED STATES TREASURY		02/05/2024	Bank of America Merrill Lynch		2,486,230	2,500,000	2,484,473	2,485,894		286		286		2,486,180		50	50	10,165	06/30/2028
91282C-HN-4	UNITED STATES TREASURY		01/19/2024	JP Morgan		10,030,078	10,000,000	9,977,969	9,982,087		883		883		9,982,970		47,108	47,108	225,883	07/31/2025
91282C-HQ-7	UNITED STATES TREASURY		09/06/2024	BMO Capital Markets		25,684,199	25,126,700	25,069,772	25,074,080		7,944		7,944		25,082,024		602,174	602,174	1,149,137	07/31/2028
91282C-HT-1	UNITED STATES TREASURY		02/16/2024	Various		243,514,648	250,000,000	242,996,094	243,197,915		56,471		56,471		243,254,386		260,262	260,262	4,501,890	08/15/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
91282C-JA-0	UNITED STATES TREASURY		09/06/2024	Various		12,458,179	12,016,200	12,015,900	12,015,909		(177)		(177)		12,015,731		442,447	442,447	469,272	09/30/2028
91282C-JJ-1	UNITED STATES TREASURY		10/31/2024	Various		188,188,784	180,875,500	189,673,998	189,671,979		(65,171)		(65,171)		189,606,808		(1,418,024)	(1,418,024)	2,176,544	11/15/2033
91282C-JK-8	UNITED STATES TREASURY		09/06/2024	BNYM/HSBC US		24,990,347	24,484,400	24,862,187	24,862,187		(86,032)		(86,032)		24,776,155		214,192	214,192	926,232	11/15/2026
91282C-JM-4	UNITED STATES TREASURY		02/16/2024	Various		50,505,371	50,000,000	51,537,109	51,535,509		(16,798)		(16,798)		51,518,711		(1,013,340)	(1,013,340)	382,514	11/30/2030
91282C-JN-2	UNITED STATES TREASURY		02/16/2024	Various		50,472,656	50,000,000	51,193,359	51,191,540		(19,147)		(19,147)		51,172,392		(699,736)	(699,736)	382,514	11/30/2028
91282C-JP-7	UNITED STATES TREASURY		02/16/2024	Various		50,103,027	50,000,000	50,486,328	50,485,049		(13,503)		(13,503)		50,471,546		(368,519)	(368,519)	292,862	12/15/2026
91282C-JW-2	UNITED STATES TREASURY		05/21/2024	BNP Paribas		9,810,938	10,000,000	9,984,375			864		864		9,985,239		(174,302)	(174,302)	123,077	01/31/2029
91282C-JZ-5	UNITED STATES TREASURY		10/31/2024	BMO Capital Markets		16,384,497	16,742,900	16,096,729			23,118		23,118		16,119,847		264,650	264,650	476,809	02/15/2034
91282C-KC-4	UNITED STATES TREASURY		08/05/2024	TD SECURITIES FI		51,687,500	50,000,000	50,162,109			(6,129)		(6,129)		50,155,980		1,531,520	1,531,520	918,139	02/28/2031
91282C-KN-0	UNITED STATES TREASURY		08/07/2024	Various		130,106,445	125,000,000	124,916,992			3,210		3,210		124,920,202		5,186,243	5,186,243	1,376,189	04/30/2031
91282C-KQ-3	UNITED STATES TREASURY		10/31/2024	Various		9,071,496	8,966,100	9,268,943			(4,678)		(4,678)		9,264,265		(192,769)	(192,769)	176,752	05/15/2034
91282C-KT-7	UNITED STATES TREASURY		11/26/2024	Barclays Capital, Inc.		12,651,855	12,500,000	12,772,461			(16,040)		(16,040)		12,756,421		(104,565)	(104,565)	276,639	05/31/2029
91282C-KU-4	UNITED STATES TREASURY		10/31/2024	BMO Capital Markets		33,992,858	33,238,500	35,267,866			(37,772)		(37,772)		35,230,094		(1,237,236)	(1,237,236)	646,834	05/31/2031
91282C-KW-0	UNITED STATES TREASURY		10/31/2024	Various		30,010,464	29,968,700	30,768,256			(15,927)		(15,927)		30,752,329		(741,865)	(741,865)	429,171	06/30/2031
91282C-KX-8	UNITED STATES TREASURY		12/30/2024	SANTANDER INVESTMENT SECURITIES, INC.		1,551,095	1,558,400	1,570,392			(976)		(976)		1,569,416		(18,321)	(18,321)	19,230	06/30/2029
91282C-LC-3	UNITED STATES TREASURY		12/04/2024	Deutsche Bank		2,845,039	2,855,300	2,890,657			(1,628)		(1,628)		2,889,028		(43,990)	(43,990)	39,416	07/31/2029
91282C-LF-6	UNITED STATES TREASURY		11/19/2024	Various		9,985,149	10,319,600	10,442,176			(1,470)		(1,470)		10,440,707		(455,557)	(455,557)	85,120	08/15/2034
91282C-LK-5	UNITED STATES TREASURY		12/04/2024	BMO Capital Markets		5,885,391	6,000,000	6,040,781			(1,801)		(1,801)		6,038,981		(153,590)	(153,590)	57,680	08/31/2029
91282C-LL-3	UNITED STATES TREASURY		12/03/2024	Various		2,951,875	3,000,000	2,985,000			621		621		2,985,621		(33,746)	(33,746)	17,248	09/15/2027
91282C-LN-9	UNITED STATES TREASURY		10/31/2024	BNYM/HSBC US		8,938,406	9,204,400	9,038,134			1,777		1,777		9,039,911		(101,505)	(101,505)	28,321	09/30/2029
91282C-LR-0	UNITED STATES TREASURY		12/04/2024	Various		325,134,766	325,000,000	323,875,000			3,095		3,095		323,878,095		1,256,671	1,256,671	1,167,990	10/31/2029
91282C-LW-9	UNITED STATES TREASURY		11/22/2024	RBS Global		24,671,875	25,000,000	24,593,750			903		903		24,594,653		77,222	77,222	29,351	11/15/2034
938782-GF-0	WASHINGTON D C MET AREA TRAN AUTH GROSS		02/29/2024	TD SECURITIES FI		1,900,085	1,790,000	2,065,087	1,911,165		(5,732)		(5,732)		1,905,433		(5,348)	(5,348)	60,413	07/01/2031
938782-GG-8	WASHINGTON D C MET AREA TRAN AUTH GROSS		02/29/2024	JP Morgan		3,187,410	3,000,000	3,446,400	3,196,897		(9,306)		(9,306)		3,187,591		(181)	(181)	101,250	07/01/2032
938782-GH-6	WASHINGTON D C MET AREA TRAN AUTH GROSS		02/29/2024	Morgan Stanley		2,859,759	2,700,000	3,088,665	2,871,671		(8,106)		(8,106)		2,863,565		(3,806)	(3,806)	91,125	07/01/2033
938782-GK-9	WASHINGTON D C MET AREA TRAN AUTH GROSS		02/29/2024	TD SECURITIES FI		2,558,813	2,415,000	2,737,427	2,558,005		(6,740)		(6,740)		2,551,266		7,547	7,547	81,506	07/01/2035
93878Y-CL-1	WASHINGTON D C MET AREA TRAN AUTH DEDICA		07/24/2024	Morgan Stanley		1,252,438	1,100,000	1,238,963	1,229,948		(6,547)		(6,547)		1,223,401		29,037	29,037	56,528	07/15/2038
93878Y-CM-9	WASHINGTON D C MET AREA TRAN AUTH DEDICA		10/21/2024	Morgan Stanley		3,489,267	3,100,000	3,451,819	3,429,155		(23,654)		(23,654)		3,405,501		83,766	83,766	196,764	07/15/2039
0109999999. Subtotal - Bonds - U.S. Governments						4,538,067,873	4,740,346,539	4,539,136,239	3,731,592,537	(128,488)	16,428,637	11	16,300,138		4,574,109,727		(36,041,854)	(36,041,854)	82,481,101	XXX
05401A-AF-8	AVOLON HOLDINGS FUNDING LTD	C	06/27/2024	Call @ 100.00		6,725,000	6,725,000	6,661,209	6,718,182		6,669		6,669		6,724,850		150	150	262,686	07/01/2024
05401A-AH-4	AVOLON HOLDINGS FUNDING LTD	C	11/19/2024	Barclays Capital, Inc.		11,536,712	11,606,000	11,592,189	11,602,778		2,584		2,584		11,605,362		(68,650)	(68,650)	421,725	02/15/2025
0309999999. Subtotal - Bonds - All Other Governments						18,261,712	18,331,000	18,253,398	18,320,960		9,253		9,253		18,330,212		(68,500)	(68,500)	684,411	XXX
01179R-L2-7	ALASKA MUN BD BK ALASKA MUN BD BK AUTH		06/04/2024	JP Morgan		3,904,160	4,000,000	4,000,000	4,000,000						4,000,000		(95,840)	(95,840)	14,270	12/01/2024
014464-ZB-0	ALEDO TEX INDPT SCH DIST		07/17/2024	UMB		798,040	715,000	787,987	785,463		(4,084)		(4,084)		781,378		16,662	16,662	31,579	02/15/2038
094226-DC-8	BLOOMFIELD TWP N J BRD ED		09/01/2024	Maturity @ 100.00		795,000	795,000	792,029	794,258		742		742		795,000				7,465	09/01/2024
124511-PH-3	BYRON CENTER MICH PUB SCHS		07/17/2024	JP Morgan		804,578	785,000	928,420	880,426		(7,755)		(7,755)		872,671		(68,093)	(68,093)	22,416	05/01/2037
124511-PJ-9	BYRON CENTER MICH PUB SCHS		07/17/2024	JP Morgan		600,785	590,000	695,474	660,225		(5,700)		(5,700)		654,525		(53,740)	(53,740)	16,848	05/01/2038
124511-PK-6	BYRON CENTER MICH PUB SCHS		07/17/2024	HEADLANDS TECH GLOBAL MARKETS		348,692	345,000	404,992	384,976		(3,240)		(3,240)		381,736		(33,044)	(33,044)	9,852	05/01/2039
13063D-4C-9	CALIFORNIA STATE		03/19/2024	Stifel, Nicolaus & Co., Inc.		3,467,550	3,000,000	3,510,720	3,478,820		(9,794)		(9,794)		3,469,026		(1,476)	(1,476)	70,833	10/01/2039
13063D-4D-7	CALIFORNIA STATE		03/19/2024	LOOP		3,380,370	3,000,000	3,408,270	3,383,216		(7,664)		(7,664)		3,375,552		4,818	4,818	70,833	10/01/2045
13063D-4G-0	CALIFORNIA STATE		03/19/2024	Piper Jaffray Co.		4,260,375	3,750,000	4,311,713	4,277,374		(10,512)		(10,512)		4,266,862		(6,487)	(6,487)	92,969	10/01/2050
13063D-4T-2	CALIFORNIA STATE		03/19/2024	Morgan Stanley		5,976,221	5,280,000	6,041,851	5,994,898		(14,380)		(14,380)		5,980,518		(4,297)	(4,297)	124,667	10/01/2042
13063D-LW-6	CALIFORNIA STATE		01/04/2024	UMB		619,545	560,000	658,650	615,159		(186)		(186)		614,973		4,572	4,572	7,544	04/01/2038
13063D-LX-4	CALIFORNIA STATE		01/03/2024	UMB		491,940	490,000	543,322	492,804		(123)		(123)		492,681		(740)	(740)	6,397	04/01/2038
13063D-RA-8	CALIFORNIA STATE		03/19/2024	Piper Jaffray Co.		2,535,603	2,450,000	2,857,264	2,693,879		(8,729)		(8,729)		2,685,151		(149,548)	(149,548)	46,278	10/01/2039
13063D-VC-9	CALIFORNIA STATE		02/20/2024	UBS		2,529,864	2,400,000	2,771,712	2,641,971		(5,247)		(5,247)		2,636,724		(106,860)	(106,860)	45,600	03/01/2037
13063D-VD-7	CALIFORNIA STATE		03/19/2024	Piper Jaffray Co.		4,052,741	3,870,000	4,454,602	4,250,816		(12,670)		(12,670)		4,238,145		(185,404)	(185,404)	86,000	03/01/2038

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
151537-JS-7	CENTER LINE MICH PUB SCHS		02/14/2024	Morgan Stanley		319,122	300,000	357,042	337,422		(705)		(705)		336,717		(17,595)	(17,595)	3,500	05/01/2030
151537-JY-4	CENTER LINE MICH PUB SCHS		07/17/2024	INTL FCStone		555,905	545,000	619,403	594,269		(3,941)		(3,941)		590,328		(34,422)	(34,422)	15,563	05/01/2039
160879-MF-6	CHARLOTTE MICH PUB SCH DIST		02/14/2024	THE HUNTINGTON INVESTMENT COMPANY		483,930	450,000	560,925	531,265		(1,334)		(1,334)		529,931		(46,001)	(46,001)	5,250	05/01/2033
160879-MG-4	CHARLOTTE MICH PUB SCH DIST		02/15/2024	OPPENHEIMER & CO.		427,388	400,000	496,024	470,406		(1,254)		(1,254)		469,152		(41,764)	(41,764)	4,844	05/01/2034
160879-MH-2	CHARLOTTE MICH PUB SCH DIST		02/15/2024	BOSC INC.		371,350	350,000	432,152	410,276		(1,071)		(1,071)		409,205		(37,855)	(37,855)	4,239	05/01/2035
160879-MK-5	CHARLOTTE MICH PUB SCH DIST		06/18/2024	DUNCAN WILLIAMS		769,155	750,000	919,680	874,632		(7,542)		(7,542)		867,090		(97,935)	(97,935)	19,083	05/01/2037
160879-ML-3	CHARLOTTE MICH PUB SCH DIST		06/18/2024	DUNCAN WILLIAMS		1,150,054	1,125,000	1,374,784	1,308,569		(11,093)		(11,093)		1,297,477		(147,423)	(147,423)	28,625	05/01/2038
163192-FA-0	CHELAN CNTY WASH SCH DIST NO 228 CASCADE		07/24/2024	Wells Fargo		573,675	560,000	716,962	593,825		(9,840)		(9,840)		583,985		(10,310)	(10,310)	18,200	12/01/2025
178882-QJ-8	CLACKAMAS & WASHINGTON CNTYS ORE SCH DIS		01/11/2024	CABRA		2,083,883	1,750,000	2,012,465	1,987,276		(1,014)		(1,014)		1,986,262		97,620	97,620	7,535	06/15/2035
181211-EX-7	CLARK CNTY WASH SCH DIST NO 101 LA CTR		02/14/2024	FIFTH		963,898	885,000	1,102,436	1,035,587		(4,208)		(4,208)		1,031,379		(67,481)	(67,481)	9,219	12/01/2031
181211-EY-5	CLARK CNTY WASH SCH DIST NO 101 LA CTR		02/20/2024	Morgan Stanley		1,085,100	1,000,000	1,243,720	1,168,837		(5,330)		(5,330)		1,163,507		(78,407)	(78,407)	11,250	12/01/2032
181211-FA-6	CLARK CNTY WASH SCH DIST NO 101 LA CTR		02/20/2024	RBCD		1,078,840	1,000,000	1,167,100	1,080,421		(2,434)		(2,434)		1,077,987		853	853	11,250	12/01/2034
182810-CF-6	CLATSOP CNTY ORE SCH DIST NO 001C		01/18/2024	SNTRUS3A USA		726,850	650,000	768,768	717,025		(656)		(656)		716,368		10,481	10,481	3,340	06/15/2035
20772K-AY-5	CONNECTICUT ST		01/11/2024	Morgan Stanley		3,045,379	2,780,000	3,112,154	2,936,755		(1,384)		(1,384)		2,935,371		110,008	110,008	35,136	04/15/2031
20772K-BA-6	CONNECTICUT ST		01/11/2024	Morgan Stanley		4,515,266	4,125,000	4,581,143	4,340,823		(1,899)		(1,899)		4,338,924		176,342	176,342	52,135	04/15/2033
20772K-BB-4	CONNECTICUT ST		01/11/2024	Bank of America Merrill Lynch		5,997,475	5,500,000	6,088,775	5,778,862		(2,449)		(2,449)		5,776,413		221,062	221,062	69,514	04/15/2034
20772K-CR-8	CONNECTICUT ST		01/11/2024	Morgan Stanley		2,361,001	2,150,000	2,419,804	2,281,965		(1,133)		(1,133)		2,280,832		80,169	80,169	9,257	06/15/2032
20772K-CS-6	CONNECTICUT ST		01/11/2024	JP Morgan		1,375,158	1,250,000	1,401,263	1,324,077		(635)		(635)		1,323,441		51,716	51,716	5,382	06/15/2033
20772K-CT-4	CONNECTICUT ST		02/14/2024	Allstate Corp Dep		543,590	500,000	559,165	528,996		(762)		(762)		528,234		15,356	15,356	4,236	06/15/2034
20772K-JW-0	CONNECTICUT ST		05/23/2024	JP Morgan		2,241,945	2,250,000	2,250,000	2,250,000						2,250,000		8,055	8,055	40,834	07/01/2024
20772K-KV-0	CONNECTICUT ST		02/22/2024	SEIBERT		1,067,640	1,000,000	1,185,290	1,123,712		(2,787)		(2,787)		1,120,925		(53,285)	(53,285)	9,444	06/01/2032
20772K-KW-8	CONNECTICUT ST		02/14/2024	HEADLANDS TECH GLOBAL MARKETS		798,450	750,000	879,353	836,549		(1,595)		(1,595)		834,955		(36,505)	(36,505)	6,250	06/01/2033
20772K-RD-3	CONNECTICUT ST		01/18/2024	SNTRUS3A USA		351,891	300,000	343,614	337,830		(225)		(225)		337,605		14,286	14,286	1,542	06/15/2035
20772K-RG-6	CONNECTICUT ST		06/18/2024	JP Morgan		393,106	350,000	396,739	390,576		(1,955)		(1,955)		388,621		4,485	4,485	8,993	06/15/2038
20772K-RH-4	CONNECTICUT ST		02/06/2024	UMB		315,285	300,000	300,000	300,000						300,000		15,285	15,285	1,767	06/15/2039
20772K-SN-0	CONNECTICUT ST		01/11/2024	Morgan Stanley		1,190,500	1,000,000	1,140,060	1,127,341		(510)		(510)		1,126,832		63,668	63,668	8,472	11/15/2035
20772K-SQ-3	CONNECTICUT ST		07/16/2024	SNTRUS3A USA		1,136,110	1,000,000	1,121,200	1,110,300		(5,785)		(5,785)		1,104,515		31,595	31,595	33,611	11/15/2037
20772K-UC-1	CONNECTICUT ST		01/18/2024	SNTRUS3A USA		804,209	675,000	779,207	774,454		(528)		(528)		773,927		30,282	30,282	6,281	05/15/2035
20772K-UG-2	CONNECTICUT ST		09/20/2024	UMB		1,618,144	1,400,000	1,561,924	1,554,693		(10,179)		(10,179)		1,544,514		73,630	73,630	59,722	05/15/2039
223883-FL-8	COWLITZ CNTY WASH SCH DIST NO 458 KELSO		02/22/2024	INTL FCStone		2,515,962	2,425,000	2,583,959	2,501,254		(2,466)		(2,466)		2,498,789		17,173	17,173	22,903	12/01/2031
223883-FM-6	COWLITZ CNTY WASH SCH DIST NO 458 KELSO		02/20/2024	Morgan Stanley		1,366,324	1,315,000	1,389,639	1,350,897		(1,074)		(1,074)		1,349,823		16,502	16,502	11,835	12/01/2032
239019-4J-8	DAVIS CNTY UTAH SCH DIST		01/11/2024	Allstate Corp Dep		3,584,000	2,985,000	3,574,299	3,533,523		(2,248)		(2,248)		3,531,275		52,725	52,725	18,656	06/01/2035
239019-4K-5	DAVIS CNTY UTAH SCH DIST		06/25/2024	FIFTH		3,474,334	3,025,000	3,562,906	3,526,045		(24,041)		(24,041)		3,502,004		(27,670)	(27,670)	86,128	06/01/2036
239019-4L-3	DAVIS CNTY UTAH SCH DIST		07/08/2024	TD SECURITIES FI		2,548,132	2,230,000	2,597,861	2,572,816		(17,559)		(17,559)		2,555,257		(7,125)	(7,125)	67,519	06/01/2037
239019-4M-1	DAVIS CNTY UTAH SCH DIST		07/08/2024	TD SECURITIES FI		3,464,875	3,045,000	3,518,254	3,486,190		(22,489)		(22,489)		3,463,701		1,174	1,174	92,196	06/01/2038
239019-4N-9	DAVIS CNTY UTAH SCH DIST		07/16/2024	TD SECURITIES FI		4,282,929	3,780,000	4,358,983	4,319,800		(28,655)		(28,655)		4,291,145		(8,216)	(8,216)	118,650	06/01/2039
239163-JN-9	DAVISON MICH CMNTY SCH DIST		02/22/2024	SEIBERT		2,253,072	2,120,000	2,568,931	2,418,392		(6,899)		(6,899)		2,411,494		(158,421)	(158,421)	27,089	05/01/2032
239163-JP-4	DAVISON MICH CMNTY SCH DIST		02/22/2024	SEIBERT		2,342,019	2,205,000	2,645,449	2,498,330		(6,755)		(6,755)		2,491,576		(149,557)	(149,557)	28,175	05/01/2033
239163-JR-0	DAVISON MICH CMNTY SCH DIST		02/20/2024	UBS		1,256,088	1,195,000	1,417,162	1,343,294		(3,156)		(3,156)		1,340,138		(84,050)	(84,050)	14,738	05/01/2035
239163-JT-6	DAVISON MICH CMNTY SCH DIST		06/18/2024	Morgan Stanley		294,889	290,000	341,646	324,519		(2,408)		(2,408)		322,111		(27,221)	(27,221)	7,379	05/01/2037
249002-FR-2	DENTON TEX INDPT SCH DIST		02/22/2024	Morgan Stanley		5,437,180	5,095,000	5,930,682	5,460,283		(14,474)		(14,474)		5,445,809		(8,629)	(8,629)	135,159	08/15/2032
249002-FS-0	DENTON TEX INDPT SCH DIST		02/22/2024	Morgan Stanley		4,049,872	3,795,000	4,401,289	4,060,338		(10,500)		(10,500)		4,049,838		34	34	100,673	08/15/2033
25476F-ZV-3	DISTRICT COLUMBIA		07/08/2024	Morgan Stanley		3,431,700	3,000,000	3,439,080	3,409,214		(20,635)		(20,635)		3,388,578		43,122	43,122	153,333	01/01/2037
25476F-ZW-1	DISTRICT COLUMBIA		07/08/2024	Morgan Stanley		3,187,212	2,800,000	3,187,184	3,160,959		(18,131)		(18,131)		3,142,829		44,383	44,383	143,111	01/01/2038
25476F-ZX-9	DISTRICT COLUMBIA		07/24/2024	RAMRZ		4,210,627	3,710,000	4,166,998	4,136,292		(23,054)		(23,054)		4,113,238		97,389	97,389	197,867	01/01/2039
346843-NE-1	FORT BEND TEX INDPT SCH DIST		02/29/2024	Allstate Corp Dep		789,011	770,000	821,297	791,959		(966)		(966)		790,993		(1,981)	(1,981)	17,026	08/15/2032
346843-NF-8	FORT BEND TEX INDPT SCH DIST		08/19/2024	UMB		1,533,798	1,500,000	1,590,075	1,538,637		(6,406)		(6,406)		1,532,231		1,566	1,566	60,722	08/15/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
346843-NG-6	FORT BEND TEX INDPT SCH DIST		10/08/2024	UMB		513,445	500,000	527,575	511,846		(2,398)		(2,398)		509,448		3,997	3,997	23,000	08/15/2034
349460-6R-1	FORT WORTH TEX INDPT SCH DIST		02/15/2024	Morgan Stanley		396,289	375,000	436,309	398,568		(972)		(972)		397,596		(1,307)	(1,307)	9,635	02/15/2034
357334-KS-9	FREMONT MICH PUB SCHS DIST		02/22/2024	Wells Fargo		2,201,178	2,035,000	2,354,068	2,195,728		(5,347)		(5,347)		2,190,382		10,796	10,796	32,503	05/01/2033
365136-NR-7	GARDEN CITY MICH SCH DIST		06/18/2024	Morgan Stanley		443,645	410,000	519,880	483,083		(5,101)		(5,101)		477,983		(34,338)	(34,338)	13,040	05/01/2037
365136-NS-5	GARDEN CITY MICH SCH DIST		06/18/2024	HEADLANDS TECH GLOBAL MARKETS		456,875	425,000	537,162	499,650		(5,203)		(5,203)		494,447		(37,572)	(37,572)	13,517	05/01/2038
365136-NT-3	GARDEN CITY MICH SCH DIST		06/18/2024	HEADLANDS TECH GLOBAL MARKETS		369,599	345,000	434,645	404,703		(4,156)		(4,156)		400,547		(30,948)	(30,948)	10,973	05/01/2039
380302-HW-2	GODFREY-LEE MICH PUB SCH DIST		06/18/2024	Morgan Stanley		454,073	450,000	544,640	525,320		(4,561)		(4,561)		520,760		(66,687)	(66,687)	11,450	05/01/2039
385064-SB-7	GRANBURY TEX INDPT SCH DIST		08/01/2024	Maturity @ 100.00		290,000	290,000	273,563	287,661		2,339		2,339		290,000					08/01/2024
421722-T8-2	HAZELWOOD MO SCH DIST		02/15/2024	BOSC INC.		598,188	600,000	616,686	604,703		(284)		(284)		604,420		(6,232)	(6,232)	8,450	03/01/2029
448492-3C-0	HUTTO TEX INDPT SCH DIST		02/28/2024	Allstate Corp Dep		293,334	280,000	309,680	298,996		(1,164)		(1,164)		297,832		(4,499)	(4,499)	8,167	08/01/2026
448492-3E-6	HUTTO TEX INDPT SCH DIST		02/14/2024	Allstate Corp Dep		339,481	310,000	353,812	343,500		(856)		(856)		342,644		(3,163)	(3,163)	8,396	08/01/2028
448492-3H-9	HUTTO TEX INDPT SCH DIST		01/18/2024	HEADLANDS TECH GLOBAL MARKETS		346,920	300,000	352,713	344,803		(295)		(295)		344,508		2,412	2,412	7,125	08/01/2031
448492-3J-5	HUTTO TEX INDPT SCH DIST		01/05/2024	UMB		392,870	325,000	385,655	377,594		(114)		(114)		377,479		15,391	15,391	7,132	08/01/2032
448492-3K-2	HUTTO TEX INDPT SCH DIST		01/18/2024	Allstate Corp Dep		351,429	300,000	354,255	347,064		(268)		(268)		346,796		4,633	4,633	7,125	08/01/2033
448492-3M-8	HUTTO TEX INDPT SCH DIST		01/18/2024	FIDELITY		615,786	530,000	621,796	609,672		(451)		(451)		609,221		6,565	6,565	12,588	08/01/2035
448492-3P-1	HUTTO TEX INDPT SCH DIST		06/18/2024	INTL FCStone		499,526	445,000	518,696	508,998		(3,067)		(3,067)		505,931		(6,406)	(6,406)	19,716	08/01/2037
448492-3Q-9	HUTTO TEX INDPT SCH DIST		06/18/2024	INTL FCStone		503,780	450,000	522,828	513,261		(3,026)		(3,026)		510,235		(6,456)	(6,456)	19,938	08/01/2038
448492-3R-7	HUTTO TEX INDPT SCH DIST		07/17/2024	MESIROW FINANCIAL INC.		719,904	645,000	748,174	734,633		(4,991)		(4,991)		729,641		(9,738)	(9,738)	31,085	08/01/2039
452153-GQ-6	ILLINOIS ST		10/18/2024	Allstate Corp Dep		7,018,270	7,000,000	7,000,000	7,000,000						7,000,000		18,270	18,270	357,564	05/01/2025
463813-L4-5	IRVING TEX INDPT SCH DIST		06/25/2024	MESIROW FINANCIAL INC.		3,873,054	3,415,000	3,921,957	3,902,567		(24,045)		(24,045)		3,878,522		(5,468)	(5,468)	147,509	02/15/2036
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		(23,621)		(23,621)		3,820,621		10,057	10,057	153,944	02/15/2037
467736-DZ-4	JACKSON CNTY ORE SCH DIST NO 005 ASHLAND		06/18/2024	INTL FCStone		648,954	640,000	724,070	688,332		(3,898)		(3,898)		684,434		(35,480)	(35,480)	13,156	06/15/2037
490170-HY-6	KENT CITY MICH CMNTY SCHS		02/14/2024	UBS		687,141	610,000	787,846	724,323		(2,158)		(2,158)		722,166		(35,025)	(35,025)	8,896	05/01/2033
490170-HZ-3	KENT CITY MICH CMNTY SCHS		02/14/2024	INTL FCStone		718,227	640,000	823,155	757,843		(2,220)		(2,220)		755,623		(37,396)	(37,396)	9,333	05/01/2034
490170-JB-4	KENT CITY MICH CMNTY SCHS		06/18/2024	JANNEY MONTOGMERY SCOTT LLC		1,344,812	1,245,000	1,578,834	1,460,453		(14,999)		(14,999)		1,445,454		(100,642)	(100,642)	39,598	05/01/2038
494619-DV-8	KING & PIERCE CNTY WASH SCH DIST NO 408		10/02/2024	UMB		1,017,580	1,000,000	1,059,850	1,020,082		(6,109)		(6,109)		1,013,973		3,607	3,607	33,556	12/01/2032
494619-EQ-8	KING & PIERCE CNTY WASH SCH DIST NO 408		10/08/2024	UMB		926,658	900,000	947,736	921,952		(4,092)		(4,092)		917,860		8,798	8,798	30,800	12/01/2034
495080-WJ-8	KING CNTY WASH SCH DIST NO 403 RENTON		07/10/2024	FIFTH		3,232,470	2,850,000	3,226,913	3,200,414		(17,830)		(17,830)		3,182,584		49,886	49,886	87,083	12/01/2036
495080-WK-5	KING CNTY WASH SCH DIST NO 403 RENTON		07/10/2024	Bank of America Merrill Lynch		3,674,743	3,250,000	3,639,805	3,612,578		(18,325)		(18,325)		3,594,253		80,489	80,489	99,306	12/01/2037
495080-WL-3	KING CNTY WASH SCH DIST NO 403 RENTON		10/21/2024	Morgan Stanley		3,084,290	2,750,000	3,055,938	3,034,668		(22,125)		(22,125)		3,012,543		71,747	71,747	122,604	12/01/2038
498062-QB-7	KITSAP CNTY WASH SCH DIST NO 303 BAINBRI		02/15/2024	OPPENHEIMER & CO.		258,745	250,000	301,520	263,209		(928)		(928)		262,281		(3,536)	(3,536)	2,743	12/01/2025
507318-NH-2	LAINGSBURG MICH CMNTY SCH DIST		06/18/2024	Morgan Stanley		221,683	220,000	242,510	233,101		(1,072)		(1,072)		232,029		(10,346)	(10,346)	5,598	05/01/2039
516444-SH-0	LANSING MICH SCH DIST		02/15/2024	HEADLANDS TECH GLOBAL MARKETS		159,602	145,000	176,812	163,069		(436)		(436)		162,632		(3,031)	(3,031)	2,195	05/01/2035
516444-SK-3	LANSING MICH SCH DIST		06/18/2024	Allstate Corp Dep		263,189	245,000	296,830	274,489		(2,432)		(2,432)		272,057		(8,869)	(8,869)	7,792	05/01/2037
534655-FZ-3	LINCOLN PK MICH SCH DIST		07/17/2024	INTL FCStone		876,129	875,000	956,139	921,780		(4,441)		(4,441)		917,339		(41,211)	(41,211)	24,986	05/01/2039
546417-GX-8	LOUISIANA ST		06/25/2024	FIFTH		7,947,116	6,930,000	8,390,428	8,302,052		(63,984)		(63,984)		8,238,068		(290,952)	(290,952)	255,063	04/01/2036
546417-GY-6	LOUISIANA ST		06/27/2024	JP Morgan		11,483,082	10,075,000	12,042,144	11,924,006		(86,534)		(86,534)		11,837,472		(354,390)	(354,390)	373,615	04/01/2037
546417-GZ-3	LOUISIANA ST		06/27/2024	JP Morgan		8,233,337	7,255,000	8,602,254	8,521,727		(58,994)		(58,994)		8,462,733		(229,397)	(229,397)	269,040	04/01/2038
546417-HA-7	LOUISIANA ST		07/08/2024	JP Morgan		7,307,907	6,465,000	7,465,782	7,406,899		(45,825)		(45,825)		7,361,074		(53,168)	(53,168)	249,621	04/01/2039
556819-GY-0	MADISON CNTY IDAHO SCH DIST NO 321 REXBU		02/20/2024	Piper Jaffray Co.		1,193,050	1,115,000	1,381,240	1,288,355		(6,662)		(6,662)		1,281,693		(88,643)	(88,643)	24,313	09/15/2031
569203-NF-5	MARION & POLK CNTYS ORE SCH DIST NO 24J		01/11/2024	Stifel, Nicolaus & Co., Inc.		4,955,543	4,510,000	5,344,621	4,914,943		(3,529)		(3,529)		4,911,414		44,128	44,128	19,418	06/15/2034
569203-PH-9	MARION & POLK CNTYS ORE SCH DIST NO 24J		01/18/2024	SNTRUS3A USA		2,753,660	2,425,000	3,056,931	2,841,566		(3,483)		(3,483)		2,838,083		(84,423)	(84,423)	12,462	06/15/2035
575141-KV-7	MASON CNTY WASH SCH DIST NO 309 SHELTON		07/24/2024	Wells Fargo		624,896	610,000	759,743	646,131		(10,506)		(10,506)		635,624		(10,728)	(10,728)	19,825	12/01/2025
575141-KW-5	MASON CNTY WASH SCH DIST NO 309 SHELTON		02/14/2024	LOOP		544,958	515,000	647,072	558,556		(1,834)		(1,834)		556,722		(11,764)	(11,764)	5,365	12/01/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
575181-GX-4	MASON & KITSAP CNTYS WASH SCH DIST NO 40		12/01/2024	Maturity @ 100.00		650,000	650,000	650,000	650,000						650,000				3,497	12/01/2024
57582R-2U-9	MASSACHUSETTS (COMMONWEALTH OF)		07/10/2024	THE HUNTINGTON INVESTMENT COMPANY		687,978	600,000	691,842	688,081		(4,292)		(4,292)		683,789		4,189	4,189	20,833	05/01/2037
57582R-2V-7	MASSACHUSETTS (COMMONWEALTH OF)		07/10/2024	THE HUNTINGTON INVESTMENT COMPANY		683,562	600,000	687,486	683,917		(4,072)		(4,072)		679,845		3,717	3,717	20,833	05/01/2038
57582R-2W-5	MASSACHUSETTS ST		08/21/2024	UMB		1,149,900	1,000,000	1,130,570	1,125,287		(7,355)		(7,355)		1,117,932		31,968	31,968	40,417	05/01/2040
57582R-2X-3	MASSACHUSETTS ST		08/27/2024	UMB		915,768	800,000	900,200	896,158		(5,773)		(5,773)		890,385		25,383	25,383	33,000	05/01/2041
57582R-3F-1	MASSACHUSETTS (COMMONWEALTH OF)		07/10/2024	THE HUNTINGTON INVESTMENT COMPANY		1,146,380	1,000,000	1,153,070	1,146,801		(7,153)		(7,153)		1,139,649		6,731	6,731	34,722	05/01/2037
57582R-3G-9	MASSACHUSETTS (COMMONWEALTH OF)		07/10/2024	Allstate Corp Dep		911,352	800,000	916,648	911,889		(5,429)		(5,429)		906,460		4,892	4,892	27,778	05/01/2038
57582R-3H-7	MASSACHUSETTS (COMMONWEALTH OF)		07/17/2024	Various		919,518	800,000	908,736	904,324		(4,346)		(4,346)		899,977		19,541	19,541	24,910	05/01/2039
57582R-3J-3	MASSACHUSETTS ST		08/27/2024	UMB		686,826	600,000	675,150	672,118		(4,330)		(4,330)		667,788		19,038	19,038	24,750	05/01/2041
60412A-D9-1	MINNESOTA ST		07/08/2024	TD SECURITIES FI		6,709,324	5,800,000	6,782,636	6,749,309		(44,736)		(44,736)		6,704,574		4,750	4,750	265,028	08/01/2036
625482-HT-4	MULTNOMAH-CLACKAMAS CNTYS ORE SCH DIST N		07/17/2024	JP Morgan		235,380	400,000	209,632	247,783		4,873		4,873		252,656		(17,276)	(17,276)		06/15/2037
625482-HV-9	MULTNOMAH-CLACKAMAS CNTYS ORE SCH DIST N		07/17/2024	JP Morgan		212,120	400,000	192,928	228,671		4,572		4,572		233,243		(21,123)	(21,123)		06/15/2039
642543-YL-0	NEW BRAUNFELS TEX INDPT SCH DIST		02/29/2024	Allstate Corp Dep		956,243	935,000	992,652	959,003		(1,259)		(1,259)		957,744		(1,500)	(1,500)	22,128	02/01/2034
642543-YN-6	NEW BRAUNFELS TEX INDPT SCH DIST		01/22/2024	UMB		411,528	400,000	419,476	408,142		(149)		(149)		407,993		3,535	3,535	7,689	02/01/2036
643154-JU-2	NEW CANEY TEX INDPT SCH DIST		07/16/2024	UMB		1,000,650	875,000	1,001,586	997,549		(5,909)		(5,909)		991,640		9,010	9,010	39,375	02/15/2037
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		(9,374)		(9,374)		1,686,180		18,960	18,960	67,500	02/15/2038
646039-YN-1	NEW JERSEY ST		01/11/2024	JP Morgan		11,498,204	10,235,000	11,374,565	11,272,733		(7,288)		(7,288)		11,265,444		232,759	232,759	63,969	06/01/2029
650367-PN-9	NEWARK N J		11/13/2024	Morgan Stanley		724,871	700,000	866,537	776,358		(23,961)		(23,961)		752,397		(27,526)	(27,526)	39,181	10/01/2026
650367-PP-4	NEWARK N J		02/07/2024	INCAPITAL		351,075	325,000	410,764	371,177		(1,291)		(1,291)		369,885		(18,810)	(18,810)	5,778	10/01/2027
677523-FP-2	OHIO ST		01/18/2024	SNTRUS3A USA		604,170	500,000	570,820	570,414		(343)		(343)		570,071		34,099	34,099	3,125	05/01/2035
677523-FR-8	OHIO ST		07/10/2024	First Tennessee Bank		983,739	850,000	949,833	949,268		(4,325)		(4,325)		944,944		38,795	38,795	25,264	05/01/2037
677523-FS-6	OHIO ST		07/10/2024	Allstate Corp Dep		689,418	600,000	664,668	664,305		(2,773)		(2,773)		661,532		27,887	27,887	17,833	05/01/2038
677523-FT-4	OHIO ST		10/21/2024	JANNEY MONTOGMERY SCOTT LLC		1,138,670	1,000,000	1,102,540	1,101,966		(6,716)		(6,716)		1,095,249		43,421	43,421	43,750	05/01/2039
68609T-H5-0	OREGON		07/10/2024	INTL FCStone		1,394,294	1,350,000	1,662,903	1,582,933		(15,662)		(15,662)		1,567,272		(172,978)	(172,978)	33,000	06/01/2038
68609T-LL-0	OREGON		07/10/2024	INTL FCStone		2,038,460	2,000,000	2,139,960	2,078,823		(7,149)		(7,149)		2,071,674		(33,214)	(33,214)	55,556	05/01/2037
68609U-CC-7	OREGON		01/11/2024	THE HUNTINGTON INVESTMENT COMPANY		2,120,213	1,750,000	2,083,375	2,061,088		(1,203)		(1,203)		2,059,885		60,327	60,327	18,229	05/01/2035
68609U-CE-3	OREGON		07/08/2024	THE HUNTINGTON INVESTMENT COMPANY		1,148,870	1,000,000	1,163,720	1,152,922		(7,399)		(7,399)		1,145,523		3,347	3,347	34,444	05/01/2037
68609U-CF-0	OREGON		01/26/2024	UMB		833,917	710,000	819,581	812,389		(742)		(742)		811,646		22,271	22,271	8,749	05/01/2038
68609U-CG-8	OREGON		07/16/2024	MESIROW FINANCIAL INC.		2,285,320	2,000,000	2,284,540	2,265,981		(13,258)		(13,258)		2,252,723		32,597	32,597	71,111	05/01/2039
68609U-DB-8	OREGON		01/11/2024	THE HUNTINGTON INVESTMENT COMPANY		1,819,875	1,500,000	1,786,305	1,767,366		(1,022)		(1,022)		1,766,344		53,531	53,531	9,375	06/01/2035
68609U-DD-4	OREGON		07/08/2024	THE HUNTINGTON INVESTMENT COMPANY		1,150,180	1,000,000	1,164,860	1,154,098		(7,386)		(7,386)		1,146,712		3,468	3,468	30,278	06/01/2037
68609U-DE-2	OREGON		07/08/2024	THE HUNTINGTON INVESTMENT COMPANY		1,145,920	1,000,000	1,155,400	1,145,305		(6,931)		(6,931)		1,138,375		7,545	7,545	30,278	06/01/2038
68609U-DF-9	OREGON		07/16/2024	MESIROW FINANCIAL INC.		5,324,622	4,655,000	5,321,782	5,278,745		(30,821)		(30,821)		5,247,924		76,698	76,698	146,115	06/01/2039
691259-DG-7	OWOSSO MICH PUB SCH DIST		02/20/2024	RBCD		1,381,475	1,275,000	1,461,163	1,363,419		(2,714)		(2,714)		1,360,705		20,770	20,770	19,656	05/01/2033
715144-DN-8	PERRYTON TEX INDPT SCH DIST		06/18/2024	DAVENPORT AND COMPANY LLC		557,655	500,000	548,380	546,831		(2,182)		(2,182)		544,649		13,006	13,006	20,139	08/15/2038
720424-C6-5	PIERCE CNTY WASH SCH DIST NO 010 TACOMA		06/18/2024	INTL FCStone		1,450,521	1,430,000	1,701,400	1,621,773		(12,195)		(12,195)		1,609,578		(159,058)	(159,058)	31,619	12/01/2039
76222R-WK-4	RHODE ISLAND ST & PROVIDENCE PLANTATIONS		03/08/2024	Various		1,195,495	1,140,000	1,224,235	1,179,166		(1,655)		(1,655)		1,177,510		17,985	17,985	20,393	04/01/2032
796269-ZQ-4	SAN ANTONIO TEX INDPT SCH DIST		02/08/2024	UMB		258,178	250,000	286,190	258,941		(609)		(609)		258,332		(154)	(154)	6,146	08/15/2032
796269-ZR-2	SAN ANTONIO TEX INDPT SCH DIST		07/25/2024	UMB		3,615,498	3,550,000	4,049,237	3,673,531		(42,519)		(42,519)		3,631,012		(15,514)	(15,514)	168,132	08/15/2033
796269-ZS-0	SAN ANTONIO TEX INDPT SCH DIST		08/21/2024	UMB		1,018,320	1,000,000	1,137,200	1,033,992		(13,234)		(13,234)		1,020,758		(2,438)	(2,438)	50,972	08/15/2034
802207-RR-3	SANTA FE TEX INDPT SCH DIST		07/24/2024	Wells Fargo		227,205	225,000	284,668	233,523		(4,268)		(4,268)		229,255		(2,050)	(2,050)	10,625	02/15/2025
807892-JA-3	SCHOOLCRAFT MICH CMNTY SCH DIST		06/18/2024	UBS		447,345	415,000	518,169	483,602		(4,758)		(4,758)		478,844		(31,499)	(31,499)	13,199	05/01/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
833068-MJ-5	SNOHOMISH & ISLAND CNTYS WASH SCH DIST N		02/15/2024	JP Morgan		124,256	120,000	147,283	126,680		(461)		(461)		126,219		(1,962)	(1,962)	1,083	12/15/2025
844215-RK-1	SOUTHFIELD MICH PUB SCHS		01/18/2024	SEIBERT		857,385	725,000	865,962	857,806		(721)		(721)		857,085		300	300	8,156	05/01/2035
844215-RN-5	SOUTHFIELD MICH PUB SCHS		07/10/2024	OPPENHEIMER & CO.		727,487	650,000	748,176	742,620		(4,501)		(4,501)		738,118		(10,632)	(10,632)	22,569	05/01/2038
848780-SU-7	SPOKANE CNTY WASH SCH DIST NO 354 MEAD		02/29/2024	Allstate Corp Dep		602,316	585,000	626,693	603,618		(772)		(772)		602,845		(529)	(529)	6,045	12/01/2031
848780-SV-5	SPOKANE CNTY WASH SCH DIST NO 354 MEAD		02/29/2024	Goldman Sachs & Co.		133,644	130,000	138,711	133,895		(161)		(161)		133,734		(90)	(90)	1,343	12/01/2032
848780-SX-1	SPOKANE CNTY WASH SCH DIST NO 354 MEAD		02/29/2024	Allstate Corp Dep		906,729	850,000	986,306	910,741		(2,530)		(2,530)		908,211		(1,482)	(1,482)	10,979	12/01/2034
849476-SF-4	SPRING BRANCH TEX INDPT SCH DIST		02/14/2024	UBS		814,768	770,000	899,121	819,692		(1,912)		(1,912)		817,780		(3,012)	(3,012)	20,854	02/01/2031
849476-SJ-6	SPRING BRANCH TEX INDPT SCH DIST		08/08/2024	UMB		1,313,495	1,290,000	1,362,292	1,318,145		(5,055)		(5,055)		1,313,090		405	405	51,444	02/01/2034
849476-SK-3	SPRING BRANCH TEX INDPT SCH DIST		08/15/2024	Various		1,524,130	1,500,000	1,579,440	1,530,960		(5,046)		(5,046)		1,525,914		(1,784)	(1,784)	56,667	02/01/2035
932423-UX-2	WALLED LAKE MICH CONS SCH DIST		02/20/2024	Morgan Stanley		832,448	750,000	991,703	912,061		(3,506)		(3,506)		908,555		(76,107)	(76,107)	11,563	05/01/2037
932423-UY-0	WALLED LAKE MICH CONS SCH DIST		06/18/2024	JP Morgan		1,461,483	1,350,000	1,779,354	1,638,063		(20,433)		(20,433)		1,617,630		(156,147)	(156,147)	42,938	05/01/2038
932423-VA-1	WALLED LAKE MICH CONS SCH DIST		01/26/2024	UMB		330,348	300,000	393,204	362,602		(753)		(753)		361,850		(31,502)	(31,502)	3,708	05/01/2040
935341-M4-6	WARREN MICH CONS SCH DIST		09/17/2024	UMB		1,181,059	1,090,000	1,297,122	1,208,012		(14,775)		(14,775)		1,193,238		(12,179)	(12,179)	47,990	05/01/2034
946498-HN-5	WAYNE-WESTLAND CMNTY SCHS MICH		02/29/2024	HEADLANDS TECH GLOBAL MARKETS		954,970	925,000	1,006,335	971,656		(1,394)		(1,394)		970,262		(15,292)	(15,292)	12,642	11/01/2035
946498-HR-6	WAYNE-WESTLAND CMNTY SCHS MICH		07/17/2024	JP Morgan		753,735	750,000	807,255	782,932		(3,107)		(3,107)		779,825		(26,090)	(26,090)	21,417	11/01/2038
970599-HL-3	WILLINGBORO TWP N J SCH DIST		03/01/2024	Maturity @ 100.00		360,000	360,000	360,000	360,000						360,000				4,289	03/01/2024
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						286,861,304	261,025,000	298,594,227	289,935,611		(1,235,764)		(1,235,764)		288,699,847		(1,838,543)	(1,838,543)	7,003,473	XXX
003430-BF-1	ABILENE KANS PUB BLDG COMMN REV		07/24/2024	Wells Fargo		522,082	510,000	610,088	535,767		(7,469)		(7,469)		528,298		(6,216)	(6,216)	16,575	12/01/2025
003430-BG-9	ABILENE KANS PUB BLDG COMMN REV		02/15/2024	Wells Fargo		559,208	530,000	638,168	567,813		(1,720)		(1,720)		566,093		(6,885)	(6,885)	5,815	12/01/2026
010878-BC-9	ALAMEDA CNTY CALIF		05/23/2024	Allstate Corp Dep		1,842,341	1,850,000	1,850,000	1,850,000						1,850,000		(7,659)	(7,659)	51,282	08/01/2024
013595-VT-7	ALBUQUERQUE N MEX MUN SCH DIST NO 012		02/22/2024	Morgan Stanley		1,361,150	1,250,000	1,476,963	1,360,752		(3,421)		(3,421)		1,357,330		3,820	3,820	35,590	08/01/2031
01728V-TZ-3	ALLEGHENY CNTY PA		02/20/2024	Morgan Stanley		104,108	100,000	105,515	102,831		(76)		(76)		102,754		1,354	1,354	1,233	11/01/2033
01728V-UA-6	ALLEGHENY CNTY PA		02/20/2024	First Tennessee Bank		600,880	580,000	609,928	595,376		(413)		(413)		594,963		5,917	5,917	7,153	11/01/2034
01728V-UB-4	ALLEGHENY CNTY PA		02/20/2024	Goldman Sachs & Co.		515,320	500,000	522,705	511,685		(312)		(312)		511,373		3,947	3,947	6,167	11/01/2035
01753P-DV-0	ALLEN CNTY KANS PUB BLDG COMMN REV		07/24/2024	Wells Fargo		567,177	555,000	656,365	581,333		(7,625)		(7,625)		573,708		(6,532)	(6,532)	18,038	12/01/2025
01753P-DX-6	ALLEN CNTY KANS PUB BLDG COMMN REV		02/28/2024	DAVIDSON		613,680	575,000	696,141	626,512		(2,063)		(2,063)		624,449		(10,769)	(10,769)	7,188	12/01/2027
034286-FE-9	ANDOVER MASS		11/01/2024	Maturity @ 100.00		1,145,000	1,145,000	1,145,000	1,145,000						1,145,000				12,320	11/01/2024
044825-CJ-4	ASHTABULA AREA OHIO CITY SCH DIST		12/01/2024	Maturity @ 100.00		275,000	275,000	275,000	275,000						275,000				3,726	12/01/2024
055022-AD-9	AZUSA CALIF PENSION OBLIG		08/01/2024	Maturity @ 100.00		750,000	750,000	750,000	750,000						750,000				12,540	08/01/2024
07539P-DD-8	BEAVERCREEK OHIO CITY SCH DIST		12/01/2024	Maturity @ 100.00		125,000	125,000	119,133	123,707		1,293		1,293		125,000					12/01/2024
079365-4D-1	BELLEVUE WASH		06/04/2024	RAMRZ		978,490	1,000,000	1,000,000	1,000,000						1,000,000		(21,510)	(21,510)	5,070	12/01/2024
081005-KU-3	BELTON MO SCH DIST NO 124		02/20/2024	Morgan Stanley		624,590	560,000	741,675	680,175		(2,693)		(2,693)		677,482		(52,891)	(52,891)	13,300	03/01/2038
081077-S6-7	BELTON TEX INDPT SCH DIST		01/25/2024	UMB		604,998	570,000	596,807	592,933		(207)		(207)		592,726		12,272	12,272	10,387	02/15/2037
083473-EZ-7	BENZIE CNTY MICH CENT SCHS		02/15/2024	Morgan Stanley		590,414	550,000	703,802	662,069		(2,023)		(2,023)		660,047		(69,633)	(69,633)	6,661	05/01/2031
083473-FA-1	BENZIE CNTY MICH CENT SCHS		02/15/2024	Morgan Stanley		398,316	370,000	468,971	442,226		(1,298)		(1,298)		440,928		(42,612)	(42,612)	4,481	05/01/2032
083473-FB-9	BENZIE CNTY MICH CENT SCHS		02/28/2024	Morgan Stanley		319,629	300,000	377,946	356,938		(1,225)		(1,225)		355,713		(36,084)	(36,084)	4,000	05/01/2033
083473-FC-7	BENZIE CNTY MICH CENT SCHS		02/28/2024	Morgan Stanley		265,188	250,000	313,325	296,296		(994)		(994)		295,302		(30,115)	(30,115)	3,333	05/01/2034
083473-FD-5	BENZIE CNTY MICH CENT SCHS		02/28/2024	Goldman Sachs & Co.		263,438	250,000	312,513	295,721		(980)		(980)		294,740		(31,303)	(31,303)	3,333	05/01/2035
083473-FF-0	BENZIE CNTY MICH CENT SCHS		06/18/2024	HEADLANDS TECH GLOBAL MARKETS		815,520	800,000	991,432	940,203		(8,521)		(8,521)		931,682		(116,162)	(116,162)	20,356	05/01/2037
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		(7,830)		(7,830)		1,148,620		(8,620)	(8,620)	27,639	06/15/2037
088281-5G-1	BEXAR CNTY TEX		07/16/2024	First Tennessee Bank		853,365	750,000	862,770	862,684		(5,622)		(5,622)		857,062		(3,697)	(3,697)	20,729	06/15/2038
088281-F3-9	BEXAR CNTY TEX		02/15/2024	BAIRD, ROBERT W., & COMPANY IN		2,603,027	2,450,000	2,825,806	2,614,658		(6,246)		(6,246)		2,608,412		(5,385)	(5,385)	22,118	06/15/2032
088281-F4-7	BEXAR CNTY TEX		02/15/2024	Piper Jaffray Co.		2,391,823	2,245,000	2,578,495	2,391,323		(5,545)		(5,545)		2,385,778		6,045	6,045	20,267	06/15/2033
088281-F5-4	BEXAR CNTY TEX		02/28/2024	Wells Fargo		742,937	725,000	757,843	739,537		(655)		(655)		738,882		4,055	4,055	6,122	06/15/2034
088281-F6-2	BEXAR CNTY TEX		02/22/2024	RBCD		1,326,775	1,250,000	1,423,650	1,326,403		(3,236)		(3,236)		1,323,166		3,609	3,609	12,326	06/15/2035
088365-GJ-4	BEXAR CNTY TEX HOSP DIST		08/20/2024	UMB		1,008,380	1,000,000	1,132,160	1,023,563		(13,303)		(13,303)		1,010,260		(1,880)	(1,880)	50,833	02/15/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
088365-GK-1	BEXAR CNTY TEX HOSP DIST		07/18/2024	UMB		313,149	300,000	346,128	317,749		(2,991)		(2,991)		314,757		(1,608)	(1,608)	13,917	02/15/2033
103405-RE-8	BOYERTOWN PA AREA SCH DIST		02/22/2024	BOSC INC.		3,092,426	3,050,000	3,247,213	3,102,882		(4,312)		(4,312)		3,098,570		(6,145)	(6,145)	38,972	11/01/2028
108152-EC-9	BRIDGEPORT		02/20/2024	DAVIDSON		1,083,280	1,000,000	1,130,960	1,065,035		(1,897)		(1,897)		1,063,137		20,143	20,143	30,139	07/15/2033
108152-ED-7	BRIDGEPORT		02/15/2024	HEADLANDS TECH GLOBAL MARKETS		731,430	675,000	760,354	717,439		(1,188)		(1,188)		716,250		15,180	15,180	20,156	07/15/2034
116405-WQ-0	BROWNSVILLE TEX		02/14/2024	MISCHLER		596,303	555,000	689,216	639,326		(2,488)		(2,488)		636,838		(40,535)	(40,535)	13,952	02/15/2028
118565-YL-8	BUCKS CNTY PA		06/01/2024	Maturity @ 100.00		890,000	890,000	890,000	890,000						890,000				4,357	06/01/2024
128510-JZ-8	CALCASIEU PARISH LA SCH DIST NO 31		02/28/2024	Allstate Corp Dep		415,932	400,000	446,668	426,503		(789)		(789)		425,714		(9,782)	(9,782)	8,000	03/01/2033
128510-KB-9	CALCASIEU PARISH LA SCH DIST NO 31		05/14/2024	Allstate Corp Dep		1,277,716	1,255,000	1,389,034	1,331,292		(5,136)		(5,136)		1,326,156		(48,440)	(48,440)	35,558	03/01/2035
128510-KC-7	CALCASIEU PARISH LA SCH DIST NO 31		05/14/2024	STERN BROTHERS		1,076,448	1,055,000	1,163,918	1,117,047		(4,172)		(4,172)		1,112,875		(36,427)	(36,427)	29,892	03/01/2036
141195-MK-0	CARBONDALE ILL		12/01/2024	Maturity @ 100.00		790,000	790,000	790,000	790,000						790,000				19,063	12/01/2024
146141-BD-7	CARTER CNTY MONT		02/14/2024	THE HUNTINGTON INVESTMENT COMPANY		584,707	560,000	626,478	592,436		(981)		(981)		591,455		(6,747)	(6,747)	14,000	07/01/2030
146141-BE-5	CARTER CNTY MONT		02/14/2024	ALAMO		417,800	400,000	443,532	421,296		(643)		(643)		420,653		(2,853)	(2,853)	10,000	07/01/2031
146141-BF-2	CARTER CNTY MONT		02/14/2024	THE HUNTINGTON INVESTMENT COMPANY		813,166	780,000	858,515	818,493		(1,160)		(1,160)		817,333		(4,168)	(4,168)	19,500	07/01/2032
153300-VP-0	CENTRAL DAUPHIN PA SCH DIST		02/20/2024	Morgan Stanley		613,548	600,000	635,238	611,286		(655)		(655)		610,631		2,917	2,917	6,467	05/15/2031
153300-VQ-8	CENTRAL DAUPHIN PA SCH DIST		02/28/2024	JANNEY MONTOGMERY SCOTT LLC		309,981	305,000	322,022	310,458		(365)		(365)		310,092		(112)	(112)	3,592	05/15/2032
153300-VS-4	CENTRAL DAUPHIN PA SCH DIST		02/20/2024	DUNCAN WILLIAMS		1,517,205	1,500,000	1,555,760	1,518,740		(1,079)		(1,079)		1,517,662		(457)	(457)	16,167	05/15/2034
153300-VT-2	CENTRAL DAUPHIN PA SCH DIST		02/28/2024	JANNEY MONTOGMERY SCOTT LLC		404,404	400,000	417,108	405,511		(367)		(367)		405,145		(741)	(741)	4,711	05/15/2035
157411-SC-4	CHAFFEY CALIF JT UN HIGH SCH DIST		07/17/2024	JP Morgan		167,076	280,000	156,526	180,964		3,210		3,210		184,175		(17,099)	(17,099)		08/01/2037
169583-GX-3	CHINO VY UNI SCH DIST CALIF		01/08/2024	UMB		309,790	275,000	329,681	311,842		(122)		(122)		311,720		(1,930)	(1,930)	6,073	08/01/2039
169583-HG-9	CHINO VY UNI SCH DIST CALIF		05/23/2024	Allstate Corp Dep		4,806,556	4,840,000	4,840,000	4,840,000						4,840,000		(33,444)	(33,444)	71,874	08/01/2024
180848-WZ-2	CLARK CNTY NEV		02/22/2024	Morgan Stanley		5,309,689	4,900,000	5,803,315	5,327,835		(13,994)		(13,994)		5,313,841		(4,152)	(4,152)	57,847	06/01/2031
180848-XA-6	CLARK CNTY NEV		02/22/2024	Morgan Stanley		3,029,432	2,800,000	3,465,420	3,261,363		(15,657)		(15,657)		3,245,705		(216,273)	(216,273)	33,056	06/01/2032
180848-XB-4	CLARK CNTY NEV		02/22/2024	Jefferies		3,630,364	3,365,000	3,953,168	3,644,296		(9,114)		(9,114)		3,635,181		(4,818)	(4,818)	39,726	06/01/2033
180848-XC-2	CLARK CNTY NEV		02/22/2024	Morgan Stanley		3,325,705	3,075,000	3,592,031	3,320,961		(8,014)		(8,014)		3,312,947		12,757	12,757	36,302	06/01/2034
183595-BD-8	CLAY IND CMNTY MULTI SCH BLDG CORP		01/24/2024	UMB		341,345	335,000	405,819	344,755		(641)		(641)		344,114		(2,769)	(2,769)	8,887	01/15/2025
190335-KA-6	COAST CMNTY COLLEGE DIST CALIF		01/03/2024	UMB		511,410	1,000,000	493,090	559,558		194		194		559,752		(48,342)	(48,342)		08/01/2042
197486-NM-1	COLUMBIA CNTY GA SCH DIST		01/11/2024	THE HUNTINGTON INVESTMENT COMPANY		1,209,850	1,000,000	1,197,180	1,185,327		(722)		(722)		1,184,605		25,245	25,245	14,583	04/01/2035
197486-NN-9	COLUMBIA CNTY GA SCH DIST		01/18/2024	SNTRUS3A USA		836,857	700,000	838,026	829,729		(708)		(708)		829,021		7,836	7,836	10,792	10/01/2035
197486-NP-4	COLUMBIA CNTY GA SCH DIST		08/15/2024	UMB		764,771	650,000	770,081	762,907		(6,706)		(6,706)		756,201		8,569	8,569	28,438	04/01/2036
199492-TP-4	COLUMBUS OHIO		02/22/2024	Jefferies		10,353,700	10,000,000	10,149,400	10,112,192		(4,773)		(4,773)		10,107,419		246,281	246,281	161,111	04/01/2030
220113-BV-5	CORPUS CHRISTI TEX		02/28/2024	Morgan Stanley		547,925	530,000	603,659	552,402		(1,653)		(1,653)		550,749		(2,825)	(2,825)	13,250	03/01/2032
220113-CM-4	CORPUS CHRISTI TEX		02/28/2024	Morgan Stanley		258,780	250,000	285,858	260,888		(804)		(804)		260,084		(1,304)	(1,304)	6,250	03/01/2031
220113-CN-2	CORPUS CHRISTI TEX		02/28/2024	Wells Fargo		320,013	310,000	353,084	323,103		(967)		(967)		322,136		(2,123)	(2,123)	7,750	03/01/2032
220113-CQ-5	CORPUS CHRISTI TEX		02/28/2024	HEADLANDS TECH GLOBAL MARKETS		176,050	175,000	181,944	177,136		(153)		(153)		176,983		(933)	(933)	3,500	03/01/2034
220113-CR-3	CORPUS CHRISTI TEX		02/28/2024	Allstate Corp Dep		291,972	290,000	300,310	293,176		(226)		(226)		292,950		(978)	(978)	5,800	03/01/2035
224856-FC-3	CRAWFORD CNTY KANS UNI SCH DIST NO 250 P		07/24/2024	Wells Fargo		255,100	250,000	295,625	260,010		(3,334)		(3,334)		256,676		(1,576)	(1,576)	11,250	09/01/2025
245176-GP-1	DEL MAR TEX COLLEGE DIST		02/29/2024	Goldman Sachs & Co.		254,665	250,000	263,498	254,801		(296)		(296)		254,505		160	160	5,528	08/15/2032
245176-GQ-9	DEL MAR TEX COLLEGE DIST		02/29/2024	Allstate Corp Dep		360,030	355,000	372,377	361,191		(380)		(380)		360,811		(781)	(781)	7,849	08/15/2033
245176-GR-7	DEL MAR TEX COLLEGE DIST		02/29/2024	Goldman Sachs & Co.		248,651	245,000	255,586	248,779		(231)		(231)		248,548		102	102	5,417	08/15/2034
245176-HP-0	DEL MAR TEX COLLEGE DIST		02/29/2024	OPPENHEIMER & CO.		386,673	380,000	400,516	387,297		(450)		(450)		386,847		(174)	(174)	8,402	08/15/2032
245176-HQ-8	DEL MAR TEX COLLEGE DIST		02/29/2024	Allstate Corp Dep		792,223	780,000	818,181	793,603		(835)		(835)		792,768		(546)	(546)	17,247	08/15/2033
250375-LP-5	DESERT CALIF CMNTY COLLEGE DIST		08/01/2024	Maturity @ 100.00		325,000	325,000	325,000	325,000						325,000				3,370	08/01/2024
259327-R2-2	DOUGLAS CNTY NEB SCH DIST NO 017 MILLARD		06/15/2024	Maturity @ 100.00		650,000	650,000	650,000	650,000						650,000				3,539	06/15/2024
259864-CU-8	DOVE VALLEY MET DIST COLO ARAPAHOE CNTY		02/28/2024	Allstate Corp Dep		471,042	450,000	521,712	494,438		(1,160)		(1,160)		493,279		(22,237)	(22,237)	4,500	12/01/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
259864-CV-6	DOVE VALLEY MET DIST COLO ARAPAHOE CNTY		02/28/2024	Morgan Stanley		233,656	225,000	259,551	246,435		(558)		(558)		245,876		(12,221)	(12,221)	2,250	12/01/2034
259864-DA-1	DOVE VALLEY MET DIST COLO ARAPAHOE CNTY		07/17/2024	INTL FCStone		100,966	100,000	113,446	108,373		(721)		(721)		107,652		(6,686)	(6,686)	2,522	12/01/2039
260358-NX-0	DOVER PA AREA SCH DIST		02/14/2024	HEADLANDS TECH GLOBAL MARKETS		257,175	250,000	267,128	257,449		(272)		(272)		257,177		(2)	(2)	3,750	04/01/2032
260358-NY-8	DOVER PA AREA SCH DIST		02/15/2024	Morgan Stanley		385,646	375,000	398,085	385,061		(398)		(398)		384,663		983	983	5,792	04/01/2033
260358-PA-8	DOVER PA AREA SCH DIST		02/14/2024	JP Morgan		561,656	525,000	598,453	556,940		(1,175)		(1,175)		555,765		5,891	5,891	9,844	04/01/2035
260358-PB-6	DOVER PA AREA SCH DIST		02/20/2024	Morgan Stanley		401,366	375,000	425,468	396,979		(913)		(913)		396,066		5,300	5,300	7,344	04/01/2036
260358-PC-4	DOVER PA AREA SCH DIST		02/20/2024	HEADLANDS TECH GLOBAL MARKETS		191,718	180,000	203,407	190,207		(423)		(423)		189,784		1,934	1,934	3,525	04/01/2037
260358-PD-2	DOVER PA AREA SCH DIST		02/20/2024	HEADLANDS TECH GLOBAL MARKETS		174,818	165,000	185,711	174,044		(374)		(374)		173,669		1,148	1,148	3,231	04/01/2038
260358-PE-0	DOVER PA AREA SCH DIST		02/20/2024	Morgan Stanley		529,265	500,000	560,510	526,457		(1,094)		(1,094)		525,363		3,902	3,902	9,792	04/01/2039
260358-PF-7	DOVER PA AREA SCH DIST		02/20/2024	HEADLANDS TECH GLOBAL MARKETS		289,520	275,000	307,252	289,117		(583)		(583)		288,534		986	986	5,385	04/01/2040
261097-YN-3	DOWNINGTOWN PA AREA SCH DIST		02/22/2024	JANNEY MONTGOMERY SCOTT LLC		1,539,723	1,475,000	1,760,044	1,635,870		(9,381)		(9,381)		1,626,490		(86,767)	(86,767)	41,997	08/01/2031
261097-YP-8	DOWNINGTOWN PA AREA SCH DIST		02/22/2024	Morgan Stanley		1,568,745	1,500,000	1,789,875	1,663,597		(9,540)		(9,540)		1,654,057		(85,312)	(85,312)	42,708	08/01/2032
278698-AV-7	EBERT MET DIST COLO		02/29/2024	LOOP		673,732	650,000	668,889	660,150		(322)		(322)		659,828		13,903	13,903	6,717	12/01/2032
283299-AD-7	EL MONTE CALIF		08/01/2024	Maturity @ 100.00		225,000	225,000	225,000	225,000						225,000				4,601	08/01/2024
283299-AM-7	EL MONTE CALIF		05/14/2024	Wells Fargo		541,573	630,000	630,000	630,000						630,000		(88,427)	(88,427)	15,471	08/01/2032
283299-AN-5	EL MONTE CALIF		05/14/2024	Morgan Stanley		766,422	900,000	900,000	900,000						900,000		(133,578)	(133,578)	22,814	08/01/2033
283299-AP-0	EL MONTE CALIF		05/14/2024	Morgan Stanley		1,021,627	1,210,000	1,210,000	1,210,000						1,210,000		(188,373)	(188,373)	31,630	08/01/2034
283371-PT-3	EL PASO CNTY COLO SCH DIST NO 2 HARRISON		02/15/2024	Piper Jaffray Co.		2,567,281	2,350,000	2,776,314	2,577,949		(5,937)		(5,937)		2,572,012		(4,731)	(4,731)	25,785	12/01/2035
283734-6G-1	EL PASO TEX		02/22/2024	Wells Fargo		1,375,902	1,175,000	1,367,324	1,358,407		(2,464)		(2,464)		1,355,943		19,958	19,958	31,170	08/15/2035
295515-MH-0	ERIE PA PKG AUTH PKG FACS REV		02/29/2024	SAMCO CAPITAL MARKETS INC		535,378	510,000	571,312	551,809		(991)		(991)		550,818		(15,440)	(15,440)	10,370	09/01/2033
295515-MJ-6	ERIE PA PKG AUTH PKG FACS REV		02/29/2024	SAMCO CAPITAL MARKETS INC		623,483	595,000	664,829	642,640		(1,127)		(1,127)		641,512		(18,030)	(18,030)	12,098	09/01/2034
295515-MK-3	ERIE PA PKG AUTH PKG FACS REV		02/29/2024	SAMCO CAPITAL MARKETS INC		417,476	400,000	445,052	430,761		(726)		(726)		430,035		(12,559)	(12,559)	8,133	09/01/2035
296809-TD-8	ESSEX CNTY N J IMPT AUTH REV		02/20/2024	HEADLANDS TECH GLOBAL MARKETS		256,350	250,000	280,703	262,997		(638)		(638)		262,359		(6,009)	(6,009)	3,083	11/01/2034
296809-TE-6	ESSEX CNTY N J IMPT AUTH REV		02/20/2024	HEADLANDS TECH GLOBAL MARKETS		142,940	140,000	156,517	147,002		(343)		(343)		146,658		(3,718)	(3,718)	1,727	11/01/2035
296809-TH-9	ESSEX CNTY N J IMPT AUTH REV		06/18/2024	RBCD		703,108	700,000	775,887	732,257		(5,189)		(5,189)		727,068		(23,960)	(23,960)	17,811	11/01/2038
338765-GM-6	FLATHEAD CNTY MONT HIGH SCH DIST NO 5 KA		07/24/2024	Wells Fargo		599,505	590,000	714,997	614,688		(9,215)		(9,215)		605,473		(5,968)	(5,968)	31,467	07/01/2025
338765-GP-9	FLATHEAD CNTY MONT HIGH SCH DIST NO 5 KA		02/15/2024	MESIROW FINANCIAL INC.		188,023	180,000	219,535	191,650		(625)		(625)		191,025		(3,002)	(3,002)	5,725	07/01/2026
338765-HF-0	FLATHEAD CNTY MONT HIGH SCH DIST NO 5 KA		02/28/2024	RBCD		413,564	400,000	485,264	421,233		(1,720)		(1,720)		419,512		(5,948)	(5,948)	13,333	01/01/2026
34407N-AS-6	FLYING HORSE MET DIST NO 2 COLO		02/15/2024	Morgan Stanley		343,974	325,000	394,440	372,892		(896)		(896)		371,996		(28,023)	(28,023)	2,853	12/01/2034
34407N-AV-9	FLYING HORSE MET DIST NO 2 COLO		06/18/2024	Goldman Sachs & Co.		507,460	500,000	597,440	567,397		(4,287)		(4,287)		563,110		(55,650)	(55,650)	11,056	12/01/2037
349426-GM-2	FORT WORTH TEX		06/25/2024	MESIROW FINANCIAL INC.		7,987,169	7,130,000	8,235,578	8,172,448		(54,543)		(54,543)		8,117,905		(130,736)	(130,736)	374,325	03/01/2036
349545-2Q-5	FORT ZUMWALT MO SCH DIST		02/28/2024	Raymond James & Associates, Inc.		169,018	165,000	175,713	169,192		(205)		(205)		168,987		31	31	3,300	03/01/2035
358232-4M-5	FRESNO CALIF UNI SCH DIST		02/15/2024	Wells Fargo		142,774	225,000	109,305	138,251		793		793		139,043		3,730	3,730		08/01/2035
358232-4P-8	FRESNO CALIF UNI SCH DIST		04/24/2024	UMB		64,129	110,000	48,577	61,643		845		845		62,488		1,641	1,641		08/01/2037
358232-5F-9	FRESNO CALIF UNI SCH DIST		02/28/2024	Wells Fargo		366,718	360,000	406,944	378,226		(1,121)		(1,121)		377,106		(10,388)	(10,388)	8,400	08/01/2035
358232-5H-5	FRESNO CALIF UNI SCH DIST		06/18/2024	RBCD		851,216	850,000	953,216	890,179		(7,114)		(7,114)		883,064		(31,849)	(31,849)	30,128	08/01/2037
358232-5J-1	FRESNO CALIF UNI SCH DIST		06/18/2024	RBCD		626,106	625,000	698,325	653,579		(5,057)		(5,057)		648,522		(22,416)	(22,416)	22,153	08/01/2038
358232-5K-8	FRESNO CALIF UNI SCH DIST		06/18/2024	INTL FCStone		772,667	775,000	862,753	809,245		(6,055)		(6,055)		803,190		(30,523)	(30,523)	27,469	08/01/2039
368347-BN-9	GEARY CNTY KANS UNI SCH DIST NO 475		02/28/2024	BOSC INC.		359,790	350,000	419,829	366,120		(1,577)		(1,577)		364,543		(4,754)	(4,754)	8,750	09/01/2026
378394-JF-8	GLENDALE CALIF CMNTY COLLEGE DIST		08/01/2024	Maturity @ 100.00		820,000	820,000	820,000	820,000						820,000				8,930	08/01/2024
386694-ED-1	GRANDVIEW HEIGHTS OHIO CITY SCH DIST		02/05/2024	INCAPITAL		681,509	660,000	739,193	705,708		(799)		(799)		704,909		(23,400)	(23,400)	4,840	12/01/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
386694-EE-9	GRANDVIEW HEIGHTS OHIO CITY SCH DIST		02/06/2024	STEPHENS INC.		640,750	625,000	696,519	666,330		(740)		(740)		665,589		(24,839)	(24,839)	4,653	12/01/2040
386694-EF-6	GRANDVIEW HEIGHTS OHIO CITY SCH DIST		01/03/2024	STEPHENS INC.		905,846	880,000	975,832	935,449		(104)		(104)		935,344		(29,499)	(29,499)	3,324	12/01/2041
399430-BA-4	GROUND WTR MGMT SUBDISTRICT CENT COLO WT		07/24/2024	Wells Fargo		204,564	200,000	236,848	211,225		(3,260)		(3,260)		207,964		(3,400)	(3,400)	6,500	12/01/2025
399430-BC-0	GROUND WTR MGMT SUBDISTRICT CENT COLO WT		02/15/2024	Stifel, Nicolaus & Co., Inc.		311,296	295,000	353,324	318,554		(1,076)		(1,076)		317,478		(6,182)	(6,182)	3,237	12/01/2027
399430-BD-8	GROUND WTR MGMT SUBDISTRICT CENT COLO WT		02/15/2024	Morgan Stanley		369,835	350,000	417,312	377,226		(1,242)		(1,242)		375,983		(6,149)	(6,149)	3,840	12/01/2028
399430-BE-6	GROUND WTR MGMT SUBDISTRICT CENT COLO WT		02/28/2024	Allstate Corp Dep		420,460	400,000	474,472	430,175		(1,650)		(1,650)		428,525		(8,065)	(8,065)	5,000	12/01/2029
425200-7V-8	HENDERSON NEV		06/01/2024	Maturity @ 100.00		535,000	535,000	535,000	535,000						535,000				4,331	06/01/2024
45204E-P5-1	ILLINOIS FIN AUTH REV		07/24/2024	Wells Fargo		151,527	150,000	161,790	153,476		(1,004)		(1,004)		152,472		(945)	(945)	3,900	12/01/2025
457110-LY-8	INGLEWOOD CALIF UNI SCH DIST		02/28/2024	HEADLANDS TECH GLOBAL MARKETS		254,100	250,000	279,083	264,093		(613)		(613)		263,479		(9,379)	(9,379)	5,833	08/01/2035
457110-LZ-5	INGLEWOOD CALIF UNI SCH DIST		07/09/2024	SAMCO CAPITAL MARKETS INC		249,933	250,000	278,145	263,652		(1,918)		(1,918)		261,734		(11,802)	(11,802)	9,417	08/01/2036
457110-MB-7	INGLEWOOD CALIF UNI SCH DIST		06/18/2024	Stifel, Nicolaus & Co., Inc.		323,375	325,000	359,648	341,833		(2,112)		(2,112)		339,721		(16,346)	(16,346)	11,519	08/01/2038
457110-MC-5	INGLEWOOD CALIF UNI SCH DIST		07/17/2024	Morgan Stanley		325,826	325,000	358,683	341,377		(2,393)		(2,393)		338,984		(13,159)	(13,159)	12,531	08/01/2039
458436-WJ-7	INTERBORO SCH DIST PA DELAWARE CNTY		02/20/2024	HEADLANDS TECH GLOBAL MARKETS		1,025,100	1,000,000	1,108,440	1,056,951		(2,116)		(2,116)		1,054,836		(29,736)	(29,736)	20,778	08/15/2035
458436-WK-4	INTERBORO SCH DIST PA DELAWARE CNTY		07/17/2024	RBCD		651,846	650,000	713,278	683,322		(4,817)		(4,817)		678,505		(26,659)	(26,659)	24,050	08/15/2038
45875C-AH-3	INTERLOCKEN CONS MET DIST COLO		02/28/2024	UMB		325,066	310,000	353,406	326,920		(916)		(916)		326,004		(938)	(938)	3,875	12/01/2026
463777-8C-9	IRVING		09/15/2024	Maturity @ 100.00		800,000	800,000	800,000	800,000						800,000				7,776	09/15/2024
467486-WY-8	JACKSON CNTY MO REORG SCH DIST NO 004 BL		02/14/2024	THE HUNTINGTON INVESTMENT COMPANY		552,660	500,000	619,675	566,179		(1,534)		(1,534)		564,644		(11,984)	(11,984)	11,458	03/01/2031
467486-WZ-5	JACKSON CNTY MO REORG SCH DIST NO 004 BL		02/14/2024	Piper Jaffray Co.		553,115	500,000	616,700	564,618		(1,495)		(1,495)		563,123		(10,008)	(10,008)	11,458	03/01/2032
467486-XA-9	JACKSON CNTY MO REORG SCH DIST NO 004 BL		02/20/2024	Piper Jaffray Co.		1,104,910	1,000,000	1,227,480	1,126,122		(3,293)		(3,293)		1,122,829		(17,919)	(17,919)	23,750	03/01/2033
467486-XC-5	JACKSON CNTY MO REORG SCH DIST NO 004 BL		02/20/2024	Wells Fargo		2,521,688	2,250,000	2,817,293	2,566,787		(8,228)		(8,228)		2,558,559		(36,871)	(36,871)	58,781	03/01/2039
472736-Y3-5	JEFFERSON CNTY COLO SCH DIST NO R-001		02/14/2024	THE HUNTINGTON INVESTMENT COMPANY		844,721	770,000	902,032	840,417		(1,673)		(1,673)		838,744		5,977	5,977	6,524	12/15/2034
472736-Y4-3	JEFFERSON CNTY COLO SCH DIST NO R-001		01/18/2024	UBS		632,828	575,000	669,283	625,376		(545)		(545)		624,831		7,997	7,997	2,955	12/15/2035
48068T-BM-5	JOPLIN MO SCHS		01/11/2024	Stifel, Nicolaus & Co., Inc.		1,292,225	1,215,000	1,427,224	1,296,199		(1,014)		(1,014)		1,295,186		(2,960)	(2,960)	22,781	03/01/2030
483427-HB-9	KALKASKA MICH PUB SCHS		01/29/2024	UMB		334,488	300,000	388,548	361,302		(924)		(924)		360,378		(25,890)	(25,890)	3,750	05/01/2029
483427-HE-3	KALKASKA MICH PUB SCHS		02/15/2024	UBS		1,192,261	1,045,000	1,403,174	1,317,119		(4,881)		(4,881)		1,312,238		(119,977)	(119,977)	15,820	05/01/2032
483427-HF-0	KALKASKA MICH PUB SCHS		02/15/2024	UBS		1,167,291	1,025,000	1,372,977	1,289,491		(4,739)		(4,739)		1,284,752		(117,461)	(117,461)	15,517	05/01/2033
483427-HG-8	KALKASKA MICH PUB SCHS		02/15/2024	HEADLANDS TECH GLOBAL MARKETS		847,289	745,000	995,491	935,476		(3,409)		(3,409)		932,067		(84,779)	(84,779)	11,278	05/01/2034
483427-HH-6	KALKASKA MICH PUB SCHS		02/22/2024	Wells Fargo		1,374,427	1,210,000	1,612,906	1,516,503		(6,137)		(6,137)		1,510,366		(135,939)	(135,939)	19,326	05/01/2035
484873-PW-8	KANSAS CITY MO		02/14/2024	THE HUNTINGTON INVESTMENT COMPANY		665,056	625,000	737,088	697,390		(1,391)		(1,391)		695,999		(30,943)	(30,943)	13,542	02/01/2034
494782-LK-9	KING CNTY WASH PUB HOSP DIST NO 001		08/21/2024	FIFTH		4,859,657	4,605,000	5,095,479	4,869,657		(31,768)		(31,768)		4,837,889		21,767	21,767	166,931	12/01/2034
503462-WD-1	LA JOYA TEX INDPT SCH DIST		02/14/2024	THE HUNTINGTON INVESTMENT COMPANY		883,435	860,000	984,072	915,289		(2,138)		(2,138)		913,151		(29,716)	(29,716)	17,296	02/15/2030
503462-WM-1	LA JOYA TEX INDPT SCH DIST		07/17/2024	INTL FCStone		498,850	500,000	553,115	523,919		(4,044)		(4,044)		519,875		(21,025)	(21,025)	18,500	02/15/2038
504678-BU-6	LA SALLE CNTY TEX		02/29/2024	Morgan Stanley		980,469	935,000	1,071,239	989,912		(2,861)		(2,861)		987,052		(6,583)	(6,583)	23,765	03/01/2030
504678-BV-4	LA SALLE CNTY TEX		02/29/2024	Morgan Stanley		259,708	250,000	285,423	264,295		(744)		(744)		263,551		(3,844)	(3,844)	6,354	03/01/2031
504678-BW-2	LA SALLE CNTY TEX		05/14/2024	Wells Fargo		1,071,981	1,035,000	1,177,509	1,092,581		(6,471)		(6,471)		1,086,110		(14,129)	(14,129)	36,656	03/01/2032
504678-BX-0	LA SALLE CNTY TEX		05/14/2024	Wells Fargo		1,123,474	1,085,000	1,230,075	1,143,690		(6,590)		(6,590)		1,137,100		(13,626)	(13,626)	38,427	03/01/2033
504678-BY-8	LA SALLE CNTY TEX		05/14/2024	Allstate Corp Dep		656,979	640,000	723,539	673,838		(3,796)		(3,796)		670,042		(13,063)	(13,063)	22,667	03/01/2034
517138-XW-8	LARIMER CNTY COLO SCH DIST NO R 1 POUDRE		01/11/2024	UBS		1,109,640	1,000,000	1,180,020	1,093,848		(728)		(728)		1,093,120		16,520	16,520	4,306	12/15/2032
517138-XY-4	LARIMER CNTY COLO SCH DIST NO R 1 POUDRE		02/15/2024	Piper Jaffray Co.		2,086,884	1,900,000	2,225,527	2,070,072		(4,388)		(4,388)		2,065,684		21,200	21,200	17,153	12/15/2034
517210-XG-0	LARIMER WELD & BOULDER CNTYS COLO SCH DI		02/22/2024	Morgan Stanley		5,294,260	4,850,000	5,723,534	5,319,250		(13,609)		(13,609)		5,305,641		(11,381)	(11,381)	47,826	12/15/2035
517210-XH-8	LARIMER WELD & BOULDER CNTYS COLO SCH DI		07/10/2024	MESIROW FINANCIAL INC.		5,861,600	5,485,000	6,441,968	5,999,766		(51,192)		(51,192)		5,948,573		(86,973)	(86,973)	156,932	12/15/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
517210-XJ-4	LARIMER WELD & BOULDER CNTYS COLO SCH DI		07/10/2024	First Tennessee Bank		2,132,660	2,000,000	2,339,600	2,182,881		(18,166)		(18,166)		2,164,715		(32,055)	(32,055)	57,222	12/15/2037
522210-KN-2	LEAVENWORTH CNTY KANS UNI SCH DIST NO 45		02/14/2024	First Tennessee Bank		924,750	900,000	949,473	917,790		(796)		(796)		916,994		7,756	7,756	16,500	09/01/2033
522210-KQ-5	LEAVENWORTH CNTY KANS UNI SCH DIST NO 45		02/14/2024	Wells Fargo		440,664	430,000	449,281	436,958		(308)		(308)		436,649		4,015	4,015	7,883	09/01/2035
522223-GQ-3	LEAVENWORTH CNTY KANS UNI SCH DIST NO 46		04/29/2024	LOOP		8,025,287	8,550,000	9,179,708	8,862,669		(26,801)		(26,801)		8,835,868		(810,582)	(810,582)	228,000	09/01/2045
534247-QX-2	LINCOLN NEB ARPT AUTH		06/12/2024	RAMRZ		3,034,830	3,045,000	3,368,103	3,298,221		(14,150)		(14,150)		3,284,071		(249,241)	(249,241)	115,710	07/01/2035
534247-QY-0	LINCOLN NEB ARPT AUTH		06/12/2024	RAMRZ		1,205,196	1,210,000	1,463,374	1,404,265		(10,988)		(10,988)		1,393,277		(188,081)	(188,081)	45,980	07/01/2036
537360-RW-1	LITTLE ROCK ARK		02/28/2024	RBCD		415,232	400,000	418,648	412,651		(922)		(922)		411,728		3,504	3,504	10,000	03/01/2026
537360-RX-9	LITTLE ROCK ARK		02/15/2024	Piper Jaffray Co.		531,500	500,000	529,165	522,121		(901)		(901)		521,220		10,280	10,280	11,736	03/01/2027
537360-RY-7	LITTLE ROCK ARK		02/08/2024	UMB		628,153	575,000	613,749	606,318		(797)		(797)		605,521		22,632	22,632	12,858	03/01/2028
537360-RZ-4	LITTLE ROCK ARK		02/22/2024	SEIBERT		2,936,556	2,710,000	2,887,288	2,853,315		(4,854)		(4,854)		2,848,461		88,095	88,095	65,868	03/01/2029
537360-SA-8	LITTLE ROCK ARK		08/21/2024	UMB		1,669,424	1,550,000	1,647,588	1,628,908		(9,566)		(9,566)		1,619,342		50,082	50,082	68,076	03/01/2030
537360-SB-6	LITTLE ROCK ARK		02/22/2024	JP Morgan		3,508,760	3,255,000	3,451,928	3,414,271		(5,368)		(5,368)		3,408,903		99,857	99,857	79,115	03/01/2031
537360-SC-4	LITTLE ROCK ARK		02/22/2024	JP Morgan		2,472,381	2,295,000	2,428,248	2,402,795		(3,624)		(3,624)		2,399,171		73,209	73,209	55,781	03/01/2032
539243-WL-5	LIVONIA MICH PUB SCHS SCH DIST		02/15/2024	BOSC INC.		603,410	515,000	606,273	601,038		(1,102)		(1,102)		599,936		3,474	3,474	7,797	05/01/2035
539243-WN-1	LIVONIA MICH PUB SCHS SCH DIST		06/18/2024	Piper Jaffray Co.		504,572	450,000	515,070	511,400		(2,646)		(2,646)		508,754		(4,182)	(4,182)	14,313	05/01/2037
539243-WP-6	LIVONIA MICH PUB SCHS SCH DIST		07/17/2024	FIFTH		712,685	640,000	723,814	719,121		(3,941)		(3,941)		715,179		(2,495)	(2,495)	22,844	05/01/2038
550697-VZ-6	LUZERNE CNTY PA		02/28/2024	B. C. ZIEGLER & CO.		157,647	150,000	176,399	159,296		(499)		(499)		158,797		(1,150)	(1,150)	1,583	12/15/2026
55658F-AL-9	MADISON ALA BRD ED SPL TAX SCH WTS		08/28/2024	UMB		2,773,398	2,635,000	3,013,202	2,862,642		(18,757)		(18,757)		2,843,885		(70,488)	(70,488)	95,709	02/01/2031
55658F-AM-7	MADISON ALA BRD ED SPL TAX SCH WTS		10/16/2024	Various		2,668,867	2,545,000	2,888,957	2,752,388		(27,424)		(27,424)		2,724,964		(56,097)	(56,097)	122,324	02/01/2032
55658F-AT-2	MADISON ALA BRD ED SPL TAX SCH WTS		06/18/2024	RBCD		1,302,616	1,290,000	1,427,824	1,373,593		(6,515)		(6,515)		1,367,079		(64,462)	(64,462)	45,723	02/01/2038
558065-BF-4	MADISON OHIO LOC SCH DIST LAKE & GEAUGA		01/23/2024	UMB		293,502	275,000	316,176	300,040		(267)		(267)		299,773		(6,271)	(6,271)	3,483	10/01/2033
558065-BG-2	MADISON OHIO LOC SCH DIST LAKE & GEAUGA		02/29/2024	HEADLANDS TECH GLOBAL MARKETS		836,154	805,000	915,599	872,427		(1,881)		(1,881)		870,545		(34,392)	(34,392)	13,685	10/01/2035
566747-ER-8	MARICOPA CNTY ARIZ ELEM SCH DIST NO 2 RI		07/24/2024	Wells Fargo		176,174	175,000	199,670	180,041		(1,883)		(1,883)		178,159		(1,984)	(1,984)	7,467	07/01/2025
56674M-CB-2	MARICOPA CNTY ARIZ ELEM SCH DIST NO 8 OS		02/15/2024	BOSC INC.		692,458	650,000	756,275	693,772		(1,643)		(1,643)		692,129		329	329	20,674	07/01/2030
56674M-CC-0	MARICOPA CNTY ARIZ ELEM SCH DIST NO 8 OS		02/15/2024	BAIRD, ROBERT W., & COMPANY IN		425,400	400,000	464,000	426,388		(990)		(990)		425,398		2	2	12,722	07/01/2031
567090-H5-7	MARICOPA CNTY ARIZ SCH DIST NO 11 PEORIA		02/15/2024	Morgan Stanley		412,916	400,000	421,956	409,317		(348)		(348)		408,969		3,947	3,947	10,178	07/01/2032
567090-H6-5	MARICOPA CNTY ARIZ SCH DIST NO 11 PEORIA		02/28/2024	BOSC INC.		503,714	475,000	549,399	506,339		(1,411)		(1,411)		504,929		(1,215)	(1,215)	15,833	07/01/2033
567137-G7-3	MARICOPA CNTY ARIZ SCH DIST NO 028 KYREN		02/05/2024	INCAPITAL		421,984	400,000	500,180	428,005		(1,115)		(1,115)		426,891		(4,907)	(4,907)	12,000	07/01/2026
567137-H5-6	MARICOPA CNTY ARIZ SCH DIST NO 028 KYREN		02/05/2024	INCAPITAL		290,114	275,000	343,874	294,254		(767)		(767)		293,487		(3,373)	(3,373)	8,250	07/01/2026
567288-TU-9	MARICOPA CNTY ARIZ UNI SCH DIST NO 48 S		02/05/2024	INCAPITAL		158,244	150,000	186,192	161,224		(448)		(448)		160,777		(2,533)	(2,533)	4,500	07/01/2026
567288-UH-6	MARICOPA CNTY ARIZ UNI SCH DIST NO 48 S		02/14/2024	FIFTH		601,636	560,000	704,558	616,315		(1,973)		(1,973)		614,342		(12,706)	(12,706)	17,500	07/01/2027
567505-PU-0	MARICOPA CNTY ARIZ UN HIGH SCH DIST NO 2		02/20/2024	Bank of America Merrill Lynch		1,065,050	1,000,000	1,177,290	1,073,195		(2,865)		(2,865)		1,070,330		(5,280)	(5,280)	32,083	07/01/2032
567505-PV-8	MARICOPA CNTY ARIZ UN HIGH SCH DIST NO 2		02/15/2024	BOSC INC.		335,834	315,000	369,460	337,514		(847)		(847)		336,667		(833)	(833)	10,019	07/01/2033
57325V-AJ-8	MARTIN CNTY TEX HOSP DIST		08/21/2024	Morgan Stanley		155,484	155,000	172,802	160,879		(3,005)		(3,005)		157,874		(2,390)	(2,390)	5,528	04/01/2025
590621-KW-7	MESA CNTY COLO VY SCH DIST NO 051 GRAND		02/22/2024	UBS		2,182,240	2,000,000	2,413,500	2,178,971		(6,659)		(6,659)		2,172,312		9,928	9,928	24,792	12/01/2032
590621-KY-3	MESA CNTY COLO VY SCH DIST NO 051 GRAND		02/20/2024	Wells Fargo		873,642	805,000	966,853	875,167		(2,421)		(2,421)		872,746		896	896	9,509	12/01/2034
592090-HR-8	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		08/01/2024	Maturity @ 100.00		750,000	750,000	750,000	750,000						750,000				5,168	08/01/2024
592240-VM-4	METROPOLITAN PK DIST TACOMA WASH		02/28/2024	Stifel, Nicolaus & Co., Inc.		410,574	410,000	437,823	422,437		(491)		(491)		421,946		(11,372)	(11,372)	4,100	12/01/2031
592240-VN-2	METROPOLITAN PK DIST TACOMA WASH		02/28/2024	Stifel, Nicolaus & Co., Inc.		521,535	500,000	581,530	536,304		(1,441)		(1,441)		534,863		(13,328)	(13,328)	6,250	12/01/2033
593561-BD-4	MIAMI GARDENS FLA		07/01/2024	Maturity @ 100.00		280,000	280,000	280,000	280,000						280,000				3,581	07/01/2024
60534W-G8-5	MISSISSIPPI DEV BK SPL OBLIG		07/17/2024	CREWS & ASSOCIATES, INC.		575,940	580,000	598,525	588,316		(1,251)		(1,251)		587,066		(11,126)	(11,126)	14,629	06/01/2038
60534W-G9-3	MISSISSIPPI DEV BK SPL OBLIG		07/17/2024	DUNCAN WILLIAMS		492,560	500,000	514,160	506,364		(955)		(955)		505,409		(12,849)	(12,849)	12,611	06/01/2039
608117-DV-6	MOHAVE CNTY ARIZ UN HIGH SCH DIST NO 2 C		07/24/2024	Wells Fargo		203,354	200,000	237,412	207,405		(2,760)		(2,760)		204,645		(1,291)	(1,291)	10,667	07/01/2025
608557-B2-9	MOLINE ILL		12/01/2024	Maturity @ 100.00		575,000	575,000	575,000	575,000						575,000				6,618	12/01/2024
612285-AD-8	MONTEBELLO CALIF PENSION OBLIG		06/01/2024	Maturity @ 100.00		900,000	900,000	900,000	900,000						900,000				10,814	06/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
612582-DG-8	MONTEREY PENINSULA CALIF UNI SCH DIST		02/20/2024	UMB		820,207	800,000	832,088	816,799		(401)		(401)		816,398		3,809	3,809	17,300	08/01/2039
61320A-AB-8	MONTGOMERY CNTY ALA CMNTY COOP DIST REV		11/01/2024	Maturity @ 100.00		300,000	300,000	300,000	300,000						300,000				2,541	11/01/2024
627636-VP-5	MUSKEGO WIS		02/28/2024	HEADLANDS TECH GLOBAL MARKETS		291,840	285,000	300,168	291,391		(291)		(291)		291,101		739	739	2,850	06/01/2034
63165T-2J-3	NASSAU CNTY N Y		01/11/2024	Blaylock Van		3,875,925	3,245,000	3,661,431	3,605,757		(1,539)		(1,539)		3,604,217		271,708	271,708	47,323	04/01/2035
63165T-2K-0	NASSAU CNTY N Y		02/20/2024	Blaylock Van		6,837,656	5,850,000	6,569,784	6,473,802		(9,194)		(9,194)		6,464,608		373,047	373,047	114,563	04/01/2036
645020-7F-9	NEW HAVEN CONN		02/02/2024	UMB		144,113	140,000	163,376	145,811		(341)		(341)		145,470		(1,357)	(1,357)	3,325	08/15/2025
64704C-AN-8	NEW MEMPHIS ARENA BLDG AUTH MEMPHIS & SH		10/24/2024	UMB		103,975	250,000	144,635	153,599		3,047		3,047		156,647		(52,672)	(52,672)		04/01/2044
64704C-AQ-1	NEW MEMPHIS ARENA BLDG AUTH MEMPHIS & SH		10/24/2024	UMB		55,814	150,000	81,900	87,062		1,756		1,756		88,818		(33,005)	(33,005)		04/01/2046
64966M-ZP-7	NEW YORK CITY		02/22/2024	RBCD		2,427,615	2,250,000	2,640,938	2,431,058		(6,115)		(6,115)		2,424,943		2,672	2,672	45,313	04/01/2034
64966M-ZQ-5	NEW YORK CITY		02/22/2024	UBS		4,790,069	4,450,000	5,202,273	4,798,860		(11,765)		(11,765)		4,787,096		2,973	2,973	89,618	04/01/2035
64966Q-2N-9	NEW YORK CITY		01/18/2024	SEIBERT		1,188,880	1,000,000	1,148,160	1,141,316		(692)		(692)		1,140,624		48,256	48,256	23,750	08/01/2035
64966Q-2Q-2	NEW YORK CITY		07/16/2024	Morgan Stanley		1,145,450	1,000,000	1,126,090	1,120,339		(5,765)		(5,765)		1,114,574		30,876	30,876	48,056	08/01/2037
64966Q-2R-0	NEW YORK CITY		10/21/2024	RBCD		1,130,340	1,000,000	1,117,940	1,112,586		(8,041)		(8,041)		1,104,545		25,795	25,795	61,250	08/01/2038
64966Q-2S-8	NEW YORK CITY		02/20/2024	UMB		572,205	500,000	557,175	554,585		(661)		(661)		553,925		18,280	18,280	13,958	08/01/2039
64966Q-6C-9	NEW YORK CITY		07/16/2024	JP Morgan		1,715,220	1,500,000	1,691,775	1,685,720		(8,924)		(8,924)		1,676,796		38,424	38,424	68,750	08/01/2037
64966Q-6D-7	NEW YORK CITY		10/21/2024	RBCD		1,695,510	1,500,000	1,679,700	1,674,051		(12,465)		(12,465)		1,661,586		33,924	33,924	88,542	08/01/2038
64966Q-Y4-6	NEW YORK CITY		01/11/2024	Wells Fargo		7,613,587	6,350,000	7,582,535	7,504,067		(4,489)		(4,489)		7,499,578		114,008	114,008	92,604	04/01/2035
64966Q-Y5-3	NEW YORK CITY		06/25/2024	SEIBERT		4,342,640	3,800,000	4,479,516	4,436,583		(29,197)		(29,197)		4,407,386		(64,746)	(64,746)	139,861	04/01/2036
64966Q-Y6-1	NEW YORK CITY		07/16/2024	FIDELITY		4,217,778	3,700,000	4,295,589	4,258,298		(28,403)		(28,403)		4,229,895		(12,117)	(12,117)	146,972	04/01/2037
64966Q-Y7-9	NEW YORK CITY		07/16/2024	FIDELITY		4,543,440	4,000,000	4,588,440	4,551,859		(27,863)		(27,863)		4,523,996		19,444	19,444	158,889	04/01/2038
64990G-BD-3	NEW YORK STATE DORMITORY AUTHORITY		06/26/2024	UMB		518,855	500,000	577,875	527,819		(4,766)		(4,766)		523,053		(4,198)	(4,198)	18,472	10/01/2032
64990G-BF-8	NEW YORK STATE DORMITORY AUTHORITY		09/19/2024	UMB		417,432	400,000	461,024	421,822		(5,534)		(5,534)		416,288		1,144	1,144	19,389	10/01/2033
650370-DL-0	NEWARK N J BRD ED		02/28/2024	OPPENHEIMER & CO.		424,526	375,000	508,830	477,727		(2,157)		(2,157)		475,570		(51,044)	(51,044)	11,771	07/15/2031
650370-DM-8	NEWARK N J BRD ED		02/28/2024	OPPENHEIMER & CO.		452,828	400,000	539,184	506,936		(2,238)		(2,238)		504,698		(51,870)	(51,870)	12,556	07/15/2032
650370-DN-6	NEWARK N J BRD ED		02/28/2024	OPPENHEIMER & CO.		566,035	500,000	671,210	631,618		(2,750)		(2,750)		628,868		(62,833)	(62,833)	15,694	07/15/2033
650370-DP-1	NEWARK N J BRD ED		02/28/2024	Goldman Sachs & Co.		315,333	300,000	370,401	354,208		(1,127)		(1,127)		353,082		(37,749)	(37,749)	7,533	07/15/2034
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
656491-PM-3	NORRISTOWN PA AREA SCH DIST		02/14/2024	Morgan Stanley		314,601	300,000	340,641	314,554		(662)		(662)		313,892		709	709	6,875	09/01/2032
656491-PN-1	NORRISTOWN PA AREA SCH DIST		02/15/2024	JP Morgan		572,223	545,000	617,163	570,868		(1,277)		(1,277)		569,591		2,632	2,632	12,792	09/01/2033
662523-Q6-9	NORTH SLOPE BORO ALASKA		02/14/2024	LOOP		802,998	765,000	805,316	793,308		(1,384)		(1,384)		791,925		11,073	11,073	4,888	06/30/2026
662523-Q8-5	NORTH SLOPE BORO ALASKA		02/14/2024	Wells Fargo		922,064	845,000	906,499	895,134		(1,311)		(1,311)		893,823		28,241	28,241	5,399	06/30/2028
662523-Q9-3	NORTH SLOPE BORO ALASKA		02/14/2024	THE HUNTINGTON INVESTMENT COMPANY		989,484	890,000	962,820	951,614		(1,293)		(1,293)		950,321		39,164	39,164	5,686	06/30/2029
672325-H8-3	OAKLAND CALIF UNI SCH DIST ALAMEDA CNTY		02/20/2024	JP Morgan		1,028,350	1,000,000	1,114,610	1,054,259		(2,037)		(2,037)		1,052,222		(23,872)	(23,872)	22,333	08/01/2036
672325-H9-1	OAKLAND CALIF UNI SCH DIST ALAMEDA CNTY		07/09/2024	HEADLANDS TECH GLOBAL MARKETS		551,045	550,000	611,353	579,070		(4,080)		(4,080)		574,990		(23,945)	(23,945)	20,717	08/01/2037
680616-J5-9	OLENTANGY LOC SCH DIST OHIO		02/15/2024	Piper Jaffray Co.		657,580	610,000	723,619	659,913		(1,659)		(1,659)		658,253		(673)	(673)	6,693	12/01/2031
680616-J9-1	OLENTANGY LOC SCH DIST OHIO		02/28/2024	Goldman Sachs & Co.		266,315	260,000	275,111	266,728		(265)		(265)		266,463		(148)	(148)	2,600	12/01/2035
681669-ER-4	OMAHA-DOUGLAS NEB PUB BLDG COMMN		05/14/2024	Allstate Corp Dep		483,850	500,000	500,000	500,000						500,000		(16,150)	(16,150)	5,233	05/01/2025
681669-ES-2	OMAHA-DOUGLAS NEB PUB BLDG COMMN		05/14/2024	OPPENHEIMER & CO.		567,126	600,000	600,000	600,000						600,000		(32,874)	(32,874)	6,783	05/01/2026
681669-EV-5	OMAHA-DOUGLAS NEB PUB BLDG COMMN		05/14/2024	Allstate Corp Dep		159,797	180,000	180,000	180,000						180,000		(20,203)	(20,203)	2,308	05/01/2029
692020-T4-2	OXNARD CALIF SCH DIST		08/01/2024	Maturity @ 100.00		200,000	200,000	200,000	200,000						200,000				1,640	08/01/2024
701383-XX-4	PARKLAND PA SCH DIST		02/15/2024	Morgan Stanley		2,644,869	2,585,000	2,766,881	2,660,565		(3,135)		(3,135)		2,657,430		(12,561)	(12,561)	57,157	02/01/2032
707546-RZ-2	PENN MANOR SCH DIST PA		02/28/2024	CREWS & ASSOCIATES, INC.		384,748	370,000	419,476	388,141		(1,076)		(1,076)		387,064		(2,316)	(2,316)	9,250	03/01/2031
707546-SA-6	PENN MANOR SCH DIST PA		02/28/2024	INTL FCStone		519,830	500,000	564,630	523,731		(1,406)		(1,406)		522,325		(2,495)	(2,495)	12,500	03/01/2032
707546-SV-0	PENN MANOR SCH DIST PA		02/22/2024	Bank of America Merrill Lynch		2,466,227	2,395,000	2,630,884	2,507,220		(4,482)		(4,482)		2,502,738		(36,510)	(36,510)	46,569	03/01/2035
719189-C4-2	PHOENIXVILLE PA AREA SCH DIST		06/04/2024	RAMRZ		1,548,461	1,575,000	1,575,000	1,575,000						1,575,000		(26,539)	(26,539)	14,613	11/15/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
722086-FR-1	PINAL CNTY ARIZ SCH DIST NO 004 CASA GRA		04/01/2024	UMB		255,308	250,000	295,353	258,994		(1,513)		(1,513)		257,482		(2,174)	(2,174)	9,444	07/01/2025
72220T-DC-0	PINAL CNTY ARIZ UNI SCH DIST NO 44 J O C		02/15/2024	JP Morgan		365,721	355,000	372,814	362,560		(282)		(282)		362,278		3,443	3,443	9,033	07/01/2033
72220T-DD-8	PINAL CNTY ARIZ UNI SCH DIST NO 44 J O C		02/28/2024	Allstate Corp Dep		385,069	375,000	392,033	382,240		(324)		(324)		381,916		3,153	3,153	10,000	07/01/2034
729429-RW-2	PLYMOUTH-CANTON MICH CMNTY SCH DIST		02/22/2024	INTL FCStone		1,606,745	1,360,000	1,636,352	1,620,230		(3,785)		(3,785)		1,616,445		(9,700)	(9,700)	21,722	05/01/2035
73208P-BE-0	POMONA CALIF PENSION OBLIG		05/23/2024	JP Morgan		1,345,343	1,350,000	1,448,253	1,365,020		(10,412)		(10,412)		1,354,608		(9,265)	(9,265)	44,550	08/01/2024
735371-QR-0	PORT SEATTLE WASH		05/30/2024	JP Morgan		9,557,787	9,765,000	9,765,000	9,765,000						9,765,000		(207,213)	(207,213)	61,031	12/01/2024
736688-KW-1	PORTLAND ORE CMNTY COLLEGE DIST		02/20/2024	Various		1,203,345	1,150,000	1,337,772	1,210,737		(3,344)		(3,344)		1,207,394		(4,049)	(4,049)	10,493	06/15/2031
736688-KX-9	PORTLAND ORE CMNTY COLLEGE DIST		02/20/2024	LOOP		1,144,297	1,095,000	1,270,310	1,151,767		(3,204)		(3,204)		1,148,563		(4,266)	(4,266)	10,190	06/15/2032
736688-KY-7	PORTLAND ORE CMNTY COLLEGE DIST		02/22/2024	DAVIDSON		1,572,650	1,505,000	1,739,976	1,581,190		(4,628)		(4,628)		1,576,562		(3,912)	(3,912)	14,841	06/15/2033
736688-MZ-2	PORTLAND ORE CMNTY COLLEGE DIST		01/18/2024	SEIBERT		6,849,458	5,750,000	6,702,545	6,639,223		(4,692)		(4,692)		6,634,532		214,926	214,926	29,549	06/15/2035
736688-NB-4	PORTLAND ORE CMNTY COLLEGE DIST		07/16/2024	Unknown		3,446,730	3,000,000	3,409,440	3,382,637		(18,792)		(18,792)		3,363,845		82,885	82,885	88,333	06/15/2037
736688-NC-2	PORTLAND ORE CMNTY COLLEGE DIST		07/16/2024	SNTRUS3A USA		4,002,495	3,500,000	3,942,190	3,913,400		(20,194)		(20,194)		3,893,206		109,289	109,289	103,056	06/15/2038
741701-7G-5	PRINCE GEORGE'S COUNTY		05/23/2024	Allstate Corp Dep		1,725,413	1,750,000	1,750,000	1,750,000						1,750,000		(24,588)	(24,588)	10,380	09/15/2024
744890-TU-8	PUEBLO CNTY COLO SCH DIST NO 070 PUEBLO		06/18/2024	INCAPITAL		1,176,232	1,150,000	1,413,017	1,339,018		(12,195)		(12,195)		1,326,823		(150,591)	(150,591)	25,428	12/01/2039
746690-CW-4	PUTNAM CNTY W VA BRD ED		05/01/2024	Maturity @ 100.00		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				8,423	05/01/2024
748508-ZY-7	QUINCY MASS		12/15/2024	Maturity @ 100.00		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				16,110	12/15/2024
769036-BL-7	RIVERSIDE CALIF PENSION OBLIG		06/01/2024	Maturity @ 100.00		900,000	900,000	900,000	900,000						900,000				9,482	06/01/2024
769036-BR-4	RIVERSIDE CALIF PENSION OBLIG		05/14/2024	Piper Jaffray Co.		893,990	990,000	990,000	990,000						990,000		(96,010)	(96,010)	12,809	06/01/2029
77016C-AP-8	ROARING FORK TRANSN AUTH COLO PPTY TAX R		02/15/2024	HEADLANDS TECH GLOBAL MARKETS		266,525	250,000	310,403	296,487		(760)		(760)		295,727		(29,202)	(29,202)	2,194	12/01/2035
77016C-AR-4	ROARING FORK TRANSN AUTH COLO PPTY TAX R		06/18/2024	Goldman Sachs & Co.		516,555	500,000	614,275	588,076		(4,902)		(4,902)		583,174		(66,619)	(66,619)	11,056	12/01/2037
77016C-AT-0	ROARING FORK TRANSN AUTH COLO PPTY TAX R		02/05/2024	INCAPITAL		684,873	650,000	793,657	760,815		(1,330)		(1,330)		759,485		(74,613)	(74,613)	4,767	12/01/2039
791400-XK-5	ST LOUIS CNTY MO PATTONVILLE R-3 SCH DIS		02/15/2024	BOSC INC.		764,273	750,000	801,578	765,765		(962)		(962)		764,803		(531)	(531)	14,083	03/01/2031
791400-XL-3	ST LOUIS CNTY MO PATTONVILLE R-3 SCH DIS		02/29/2024	Allstate Corp Dep		811,752	800,000	851,624	815,804		(1,213)		(1,213)		814,591		(2,839)	(2,839)	16,267	03/01/2032
791400-XM-1	ST LOUIS CNTY MO PATTONVILLE R-3 SCH DIS		02/29/2024	HEADLANDS TECH GLOBAL MARKETS		608,400	600,000	636,186	611,095		(849)		(849)		610,245		(1,845)	(1,845)	12,200	03/01/2033
791400-XN-9	ST LOUIS CNTY MO PATTONVILLE R-3 SCH DIS		02/29/2024	HEADLANDS TECH GLOBAL MARKETS		810,480	800,000	844,888	813,784		(1,052)		(1,052)		812,732		(2,252)	(2,252)	16,267	03/01/2034
791621-VS-1	ST LOUIS MO		03/05/2024	UMB		269,700	250,000	279,610	264,369		(577)		(577)		263,792		5,908	5,908	7,014	02/15/2032
791621-VT-9	ST LOUIS MO		10/08/2024	UMB		292,820	275,000	306,419	290,265		(2,686)		(2,686)		287,579		5,241	5,241	15,813	02/15/2033
793185-MU-0	ST PETERS MO		02/28/2024	Raymond James & Associates, Inc.		413,572	415,000	456,056	426,597		(1,650)		(1,650)		424,947		(11,374)	(11,374)	6,225	03/01/2026
793185-MV-8	ST PETERS MO		02/28/2024	Wells Fargo		457,642	480,000	506,568	487,511		(1,068)		(1,068)		486,443		(28,801)	(28,801)	4,800	03/01/2027
797002-ER-9	SAN BRUNO PK CALIF SCH DIST		07/17/2024	ALAMO		437,275	435,000	449,425	440,431		(1,098)		(1,098)		439,333		(2,058)	(2,058)	16,772	08/01/2039
797272-RL-7	SAN DIEGO CALIF CMNTY COLLEGE DIST		05/23/2024	Bank of America Merrill Lynch		1,933,913	1,950,000	1,950,000	1,950,000						1,950,000		(16,088)	(16,088)	16,136	08/01/2024
798765-DX-8	SAN MARCOS TEX		02/15/2024	Morgan Stanley		426,056	400,000	489,036	457,624		(2,124)		(2,124)		455,500		(29,444)	(29,444)	10,278	08/15/2031
798765-DY-6	SAN MARCOS TEX		02/29/2024	Allstate Corp Dep		742,357	700,000	854,392	799,955		(4,653)		(4,653)		795,302		(52,945)	(52,945)	19,347	08/15/2032
798765-DZ-3	SAN MARCOS TEX		02/29/2024	Allstate Corp Dep		530,505	500,000	608,935	570,557		(3,282)		(3,282)		567,275		(36,770)	(36,770)	13,819	08/15/2033
798765-ET-6	SAN MARCOS TEX		02/15/2024	Morgan Stanley		377,393	355,000	434,019	406,142		(1,885)		(1,885)		404,257		(26,863)	(26,863)	9,122	08/15/2031
798765-EU-3	SAN MARCOS TEX		02/29/2024	Allstate Corp Dep		812,093	765,000	933,728	874,237		(5,086)		(5,086)		869,151		(57,058)	(57,058)	21,144	08/15/2032
799306-QD-0	SAN RAFAEL CALIF ELEM SCH DIST		05/13/2024	UMB		1,816,510	1,735,000	2,050,250	1,881,508		(14,485)		(14,485)		1,867,023		(50,513)	(50,513)	68,436	08/01/2043
815628-JF-0	SEDGWICK CNTY KANS UNI SCH DIST NO 260		10/08/2024	UMB		255,640	250,000	285,478	270,616		(5,731)		(5,731)		264,885		(9,245)	(9,245)	10,222	10/01/2033
815670-MW-1	SEDGWICK CNTY KANS UNI SCH DIST NO 266 M		03/27/2024	UMB		649,412	645,000	762,674	657,480		(4,672)		(4,672)		652,808		(3,396)	(3,396)	18,813	09/01/2025
819071-RB-9	SHAKER HEIGHTS OHIO CITY SCH DIST		01/17/2024	UMB		211,708	200,000	214,424	206,423		(76)		(76)		206,348		5,360	5,360	756	12/15/2032
819071-RC-7	SHAKER HEIGHTS OHIO CITY SCH DIST		02/14/2024	BOSC INC.		509,830	490,000	522,384	504,448		(434)		(434)		504,013		5,817	5,817	3,321	12/15/2033
819215-SN-5	SHALER PA AREA SCH DIST		07/24/2024	Wells Fargo		152,840	150,000	183,731	156,657		(2,221)		(2,221)		154,436		(1,597)	(1,597)	6,750	09/01/2025
830728-UJ-8	SKOKIE ILL		06/04/2024	BANK OF NEW YORK		3,245,783	3,315,000	3,315,000	3,315,000						3,315,000		(69,217)	(69,217)	22,348	12/01/2024
833086-CY-5	SNOHOMISH CNTY WASH		06/04/2024	Wells Fargo		5,918,641	6,055,000	6,055,000	6,055,000						6,055,000		(136,359)	(136,359)	24,758	12/01/2024
851035-TU-9	SPRINGFIELD MO SCH DIST NO R 12		02/14/2024	THE HUNTINGTON INVESTMENT COMPANY		355,314	340,000	386,549	360,470		(591)		(591)		359,879		(4,566)	(4,566)	6,233	03/01/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
851035-UE-3	SPRINGFIELD MO SCH DIST NO R 12		02/15/2024	OPPENHEIMER & CO.		472,388	450,000	507,609	482,289		(805)		(805)		481,485		(9,097)	(9,097)	8,450	03/01/2034
86735P-AG-0	SUNFLOWER COUNTY SCHOOL DISTRICT		02/22/2024	FIFTH		1,393,866	1,265,000	1,418,242	1,387,276		(3,198)		(3,198)		1,384,078		9,787	9,787	14,934	06/01/2029
86735P-AH-8	SUNFLOWER COUNTY SCHOOL DISTRICT		08/20/2024	UMB		1,548,104	1,390,000	1,569,407	1,538,316		(13,323)		(13,323)		1,524,993		23,111	23,111	49,815	06/01/2030
86735P-AJ-4	SUNFLOWER COUNTY SCHOOL DISTRICT		03/14/2024	UMB		510,488	440,000	501,156	491,913		(1,313)		(1,313)		490,600		19,888	19,888	6,539	06/01/2031
876387-ET-4	TARRANT CNTY TEX HOSP DIST		02/22/2024	FIFTH		1,761,045	1,500,000	1,738,200	1,721,519		(3,350)		(3,350)		1,718,169		42,876	42,876	41,781	08/15/2035
879709-7F-4	TEMPE		10/15/2024	UMB		38,165	35,000	40,690	38,065		(511)		(511)		37,554		611	611	2,260	07/01/2033
889278-ZG-5	TOLEDO OHIO		02/29/2024	FIFTH		782,913	745,000	779,061	770,072		(1,407)		(1,407)		768,664		14,249	14,249	9,623	12/01/2026
889278-ZJ-9	TOLEDO OHIO		02/15/2024	KEY CAPITAL MARKETS		903,169	825,000	874,797	866,357		(1,048)		(1,048)		865,309		37,860	37,860	9,052	12/01/2028
889278-ZK-6	TOLEDO OHIO		02/22/2024	FIFTH		1,263,028	1,135,000	1,209,070	1,198,530		(1,465)		(1,465)		1,197,066		65,962	65,962	13,399	12/01/2029
889278-ZM-2	TOLEDO OHIO		02/29/2024	Piper Jaffray Co.		858,000	750,000	802,905	797,307		(874)		(874)		796,434		61,566	61,566	9,688	12/01/2031
889278-ZN-0	TOLEDO OHIO		02/29/2024	HEADLANDS TECH GLOBAL MARKETS		460,880	400,000	427,688	425,117		(401)		(401)		424,716		36,164	36,164	5,167	12/01/2032
889278-ZP-5	TOLEDO OHIO		02/29/2024	KEY CAPITAL MARKETS		732,919	625,000	675,119	670,488		(723)		(723)		669,766		63,153	63,153	8,477	12/01/2033
924214-S8-3	VERMONT BOND BANK		02/28/2024	JP Morgan		492,969	485,000	537,569	507,005		(1,202)		(1,202)		505,804		(12,835)	(12,835)	4,850	12/01/2035
930864-GP-2	WAKE CNTY N C		06/25/2024	JP Morgan		19,318,163	16,705,000	19,981,686	19,780,164		(140,987)		(140,987)		19,639,177		(321,014)	(321,014)	545,233	05/01/2036
930864-GS-6	WAKE CNTY N C		06/27/2024	JP Morgan		9,539,321	8,355,000	9,738,588	9,654,795		(59,318)		(59,318)		9,595,476		(56,155)	(56,155)	275,019	05/01/2039
940859-BG-5	WASHOE CNTY NEV SCH DIST		02/22/2024	Morgan Stanley		2,828,925	2,750,000	2,887,363	2,809,554		(2,236)		(2,236)		2,807,318		21,607	21,607	44,306	10/01/2032
940859-BH-3	WASHOE CNTY NEV SCH DIST		09/12/2024	UMB		1,028,470	1,000,000	1,044,170	1,019,185		(3,368)		(3,368)		1,015,817		12,653	12,653	38,000	10/01/2033
940859-BJ-9	WASHOE CNTY NEV SCH DIST		09/03/2024	UMB		1,025,130	1,000,000	1,041,710	1,018,126		(3,065)		(3,065)		1,015,062		10,069	10,069	37,000	10/01/2034
940859-HV-6	WASHOE CNTY NEV SCH DIST		02/22/2024	FIFTH		2,693,404	2,555,000	2,882,040	2,770,809		(4,874)		(4,874)		2,765,935		(72,531)	(72,531)	41,164	10/01/2034
941247-6H-6	WATERBURY CONN		09/01/2024	Maturity @ 100.00		380,000	380,000	380,000	380,000						380,000				7,201	09/01/2024
941247-6N-3	WATERBURY CONN		05/14/2024	RBCD		1,773,360	2,000,000	2,000,000	2,000,000						2,000,000		(226,640)	(226,640)	33,603	09/01/2029
941247-6P-8	WATERBURY CONN		05/14/2024	RBCD		869,900	1,000,000	1,000,000	1,000,000						1,000,000		(130,100)	(130,100)	17,156	09/01/2030
979844-BV-8	WOODMEN RD MET DIST COLO		03/28/2024	UMB		404,668	400,000	432,420	409,267		(1,191)		(1,191)		408,076		(3,408)	(3,408)	5,378	12/01/2025
982038-TG-6	WORTHINGTON OHIO CITY SCH DIST		09/16/2024	UMB		1,298,626	1,150,000	1,266,599	1,258,947		(7,414)		(7,414)		1,251,534		47,092	47,092	45,681	12/01/2041
982038-TH-4	WORTHINGTON OHIO CITY SCH DIST		10/01/2024	UMB		565,100	500,000	549,420	546,182		(3,322)		(3,322)		542,860		22,240	22,240	20,903	12/01/2042
982038-TU-5	WORTHINGTON OHIO CITY SCH DIST		07/10/2024	FIFTH		1,618,090	1,420,000	1,617,124	1,603,928		(9,394)		(9,394)		1,594,534		23,556	23,556	43,389	12/01/2036
982038-TV-3	WORTHINGTON OHIO CITY SCH DIST		07/10/2024	CABRA		1,133,050	1,000,000	1,129,100	1,120,501		(6,123)		(6,123)		1,114,379		18,671	18,671	30,556	12/01/2037
984521-UE-2	YAKIMA WASH		12/01/2024	Maturity @ 100.00		610,000	610,000	610,000	610,000						610,000				16,086	12/01/2024
985794-CV-6	YELLOWSTONE CNTY MONT K-12 SCH DIST NO 2		07/24/2024	Wells Fargo		650,310	640,000	741,472	663,506		(8,760)		(8,760)		654,745		(4,435)	(4,435)	34,133	07/01/2025
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						392,446,473	369,390,000	412,667,661	398,136,537		(1,322,789)		(1,322,789)		396,813,748		(4,367,276)	(4,367,276)	8,227,036	XXX
006395-AX-5	ADAMS ST UNIV COLO INSTL ENTERPRISE REV		01/11/2024	BANK OF NEW YORK		1,905,282	1,695,000	2,063,035	1,904,045		(1,505)		(1,505)		1,902,540		2,742	2,742	14,360	05/15/2034
006395-BA-4	ADAMS ST UNIV COLO INSTL ENTERPRISE REV		07/17/2024	BANK OF NEW YORK		513,495	500,000	544,745	525,648		(2,418)		(2,418)		523,231		(9,736)	(9,736)	13,500	05/15/2037
009730-QC-9	AKRON BATH COPLEY OHIO JT TWP HOSP DIST		08/21/2024	FIFTH		921,393	900,000	965,718	935,855		(12,068)		(12,068)		923,788		(2,395)	(2,395)	34,625	11/15/2025
009730-QE-5	AKRON BATH COPLEY OHIO JT TWP HOSP DIST		08/21/2024	Barclays Capital, Inc.		1,067,450	1,000,000	1,102,450	1,073,725		(11,622)		(11,622)		1,062,103		5,347	5,347	38,472	11/15/2027
009730-QG-0	AKRON BATH COPLEY OHIO JT TWP HOSP DIST		02/15/2024	FIFTH		721,130	650,000	728,000	712,539		(1,335)		(1,335)		711,204		9,926	9,926	8,576	11/15/2029
009730-QH-8	AKRON BATH COPLEY OHIO JT TWP HOSP DIST		02/15/2024	FIFTH		901,784	800,000	902,696	885,071		(1,522)		(1,522)		883,548		18,236	18,236	10,556	11/15/2030
009730-QJ-4	AKRON BATH COPLEY OHIO JT TWP HOSP DIST		07/10/2024	Piper Jaffray Co.		1,112,500	1,000,000	1,133,400	1,113,331		(6,672)		(6,672)		1,106,659		5,841	5,841	32,778	11/15/2031
010507-BY-6	ALABAMA ST CORRECTIONS INSTN FIN AUTH RE		02/15/2024	JP Morgan		4,550,713	4,100,000	4,576,666	4,484,576		(8,877)		(8,877)		4,475,700		75,013	75,013	130,403	07/01/2029
010507-BZ-3	ALABAMA ST CORRECTIONS INSTN FIN AUTH RE		02/15/2024	JP Morgan		5,407,335	4,790,000	5,374,284	5,277,538		(9,336)		(9,336)		5,268,202		139,133	139,133	152,349	07/01/2030
010507-CA-7	ALABAMA ST CORRECTIONS INSTN FIN AUTH RE		02/15/2024	JP Morgan		5,872,584	5,125,000	5,745,687	5,657,207		(8,637)		(8,637)		5,648,570		224,014	224,014	163,003	07/01/2031
010604-BW-5	ALABAMA ST PORT AUTH DOCKS FACS REV		10/01/2024	Maturity @ 100.00		1,300,000	1,300,000	1,479,465	1,319,600		(19,600)		(19,600)		1,300,000				65,000	10/01/2024
010685-KJ-3	ALACHUA CNTY FLA HEALTH FACS AUTH HEALTH		08/21/2024	Barclays Capital, Inc.		3,234,375	3,450,000	3,742,526	3,631,863		(18,135)		(18,135)		3,613,728		(379,353)	(379,353)	100,050	12/01/2049
015086-NH-0	ALEXANDRIA LA UTILS REV		05/01/2024	Maturity @ 100.00		505,000	505,000	505,000	505,000						505,000				3,404	05/01/2024
015086-NL-1	ALEXANDRIA LA UTILS REV		05/14/2024	Allstate Corp Dep		410,148	450,000	450,000	450,000						450,000		(39,852)	(39,852)	4,765	05/01/2027
01728R-MV-8	ALLEGHENY CNTY PA HIGHER ED BLDG AUTH UN		02/28/2024	HEADLANDS TECH GLOBAL MARKETS		694,785	650,000	742,053	692,928		(1,579)		(1,579)		691,349		3,436	3,436	16,250	03/01/2033
017357-M4-3	ALLEGHENY CNTY PA SAN AUTH SWR REV		01/18/2024	Blaylock Van		851,542	725,000	782,696	776,893		(298)		(298)		776,594		74,947	74,947	5,135	06/01/2034
01757L-GR-1	ALLEN CNTY OHIO HOSP FACS REV		08/21/2024	Jefferies		2,345,163	2,235,000	2,638,552	2,419,383		(39,568)		(39,568)		2,379,815		(34,652)	(34,652)	81,019	12/01/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02765U-MV-3	AMERICAN MUN PWR OHIO INC REV		11/13/2024	Jefferies		434,329	425,000	514,616	449,716		(9,991)		(9,991)		439,725		(5,396)	(5,396)	26,503	02/15/2026
02765U-MW-1	AMERICAN MUN PWR OHIO INC REV		11/13/2024	HEADLANDS TECH GLOBAL MARKETS		260,500	250,000	305,718	270,219		(5,486)		(5,486)		264,732		(4,232)	(4,232)	15,590	02/15/2027
04052E-AS-7	ARIZONA INDL DEV AUTH HOSP REV		02/15/2024	LOOP		1,327,128	1,200,000	1,561,284	1,438,931		(5,072)		(5,072)		1,433,859		(106,731)	(106,731)	33,167	02/01/2036
04052E-AT-5	ARIZONA INDL DEV AUTH HOSP REV		02/15/2024	LOOP		874,222	795,000	1,029,493	950,244		(3,289)		(3,289)		946,955		(72,733)	(72,733)	21,973	02/01/2037
04108K-T2-4	ARKANSAS ST DEV FIN AUTH REV		01/18/2024	SEIBERT		2,830,136	2,370,000	2,729,126	2,718,513		(1,833)		(1,833)		2,716,680		113,456	113,456	16,788	06/01/2035
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		(6,255)		(6,255)		1,120,839		24,841	24,841	31,389	06/01/2037
04108K-T5-7	ARKANSAS ST DEV FIN AUTH REV		07/17/2024	Raymond James & Associates, Inc.		669,129	585,000	655,914	653,853		(3,387)		(3,387)		650,466		18,663	18,663	18,444	06/01/2038
041438-GR-7	ARLINGTON CNTY VA INDL DEV AUTH HOSP FAC		07/10/2024	Jefferies		1,347,063	1,250,000	1,508,900	1,413,064		(14,705)		(14,705)		1,398,359		(51,297)	(51,297)	64,236	07/01/2029
041438-GS-5	ARLINGTON CNTY VA INDL DEV AUTH HOSP FAC		07/10/2024	Jefferies		1,310,160	1,200,000	1,461,804	1,375,837		(13,215)		(13,215)		1,362,622		(52,462)	(52,462)	61,667	07/01/2030
041438-GV-8	ARLINGTON CNTY VA INDL DEV AUTH HOSP FAC		02/29/2024	DAVENPORT AND COMPANY LLC		992,520	900,000	1,066,347	1,012,354		(2,742)		(2,742)		1,009,612		(17,092)	(17,092)	30,375	07/01/2033
047870-QK-9	ATLANTA GA WTR & WASTEWTR REV		02/20/2024	FIFTH		2,315,282	2,160,000	2,549,167	2,333,162		(6,130)		(6,130)		2,327,032		(11,749)	(11,749)	33,300	11/01/2033
047870-QL-7	ATLANTA GA WTR & WASTEWTR REV		03/25/2024	SIMS, HERBERT J., & COMPANY, I		1,033,400	1,000,000	1,062,000	1,027,892		(1,606)		(1,606)		1,026,286		7,114	7,114	16,222	11/01/2034
047870-RF-9	ATLANTA GA WTR & WASTEWTR REV		02/22/2024	Wells Fargo		1,868,510	1,750,000	1,987,370	1,859,515		(4,130)		(4,130)		1,855,385		13,125	13,125	27,951	11/01/2034
047870-RG-7	ATLANTA GA WTR & WASTEWTR REV		03/07/2024	UMB		1,024,849	955,000	1,079,761	1,012,642		(2,713)		(2,713)		1,009,930		14,919	14,919	17,243	11/01/2035
058508-JZ-6	BALL ST UNIV IND UNIV REVS		08/09/2024	UMB		1,112,461	1,090,000	1,266,351	1,213,278		(15,911)		(15,911)		1,197,367		(84,906)	(84,906)	47,824	07/01/2033
05922K-E3-9	BALTIMORE MD PROJ REV		06/18/2024	RBCD		1,232,725	1,220,000	1,354,664	1,297,974		(6,216)		(6,216)		1,291,758		(59,033)	(59,033)	47,309	07/01/2038
086377-DD-7	BESSEMER ALA GOVERNMENTAL UTIL SVCS CORP		05/02/2024	UMB		887,276	875,000	1,046,133	909,228		(8,245)		(8,245)		900,983		(13,706)	(13,706)	18,837	06/01/2025
087032-ED-6	BETHEL PARK PA MUN AUTH SWR REV		09/01/2024	Maturity @ 100.00		180,000	180,000	180,000	180,000						180,000				2,020	09/01/2024
113664-HU-3	BROOKINGS S D SCH DIST NO 05-1		02/28/2024	Stifel, Nicolaus & Co., Inc.		235,810	230,000	265,241	238,578		(865)		(865)		237,713		(1,903)	(1,903)	6,708	08/01/2026
113664-JB-3	BROOKINGS S D SCH DIST NO 05-1		02/15/2024	LOOP		517,160	510,000	532,348	515,544		(454)		(454)		515,090		2,071	2,071	11,277	08/01/2033
113664-JD-9	BROOKINGS S D SCH DIST NO 05-1		02/15/2024	LOOP		512,090	505,000	522,993	509,478		(364)		(364)		509,114		2,976	2,976	11,166	08/01/2035
113664-JE-7	BROOKINGS S D SCH DIST NO 05-1		02/20/2024	Wells Fargo		273,286	270,000	278,438	272,104		(177)		(177)		271,926		1,360	1,360	6,030	08/01/2036
114894-YT-9	BROWARD CNTY FLA ARPT SYS REV		10/16/2024	UMB		532,084	560,000	608,978	590,270		(3,864)		(3,864)		586,406		(54,322)	(54,322)	23,396	10/01/2049
11506K-FE-6	BROWARD CNTY FLA PORT FACS REV		07/09/2024	HEADLANDS TECH GLOBAL MARKETS		905,723	910,000	1,029,365	981,690		(6,182)		(6,182)		975,508		(69,785)	(69,785)	31,243	09/01/2036
13032U-VN-5	CALIFORNIA HEALTH FACS FING AUTH REV		02/15/2024	Morgan Stanley		2,466,000	2,500,000	2,792,225	2,695,816		(3,622)		(3,622)		2,692,194		(226,194)	(226,194)	51,389	08/15/2050
13068L-SS-0	CALIFORNIA ST PUB WKS BRD LEASE REV		01/12/2024	UMB		420,564	400,000	456,252	436,747		(244)		(244)		436,504		(15,940)	(15,940)	6,044	03/01/2039
14045A-AV-7	CAPITAL REGION WTR PA WTR REV		02/15/2024	Piper Jaffray Co.		722,789	665,000	766,399	714,310		(1,391)		(1,391)		712,919		9,869	9,869	19,858	07/15/2031
14574A-AB-0	CARSON CALIF PENSION OBLIG		01/15/2024	Maturity @ 100.00		900,000	900,000	900,000	900,000						900,000				7,529	01/15/2024
15262P-AS-4	CENTRAL BASIN MUN WTR DIST CALIF REV		05/14/2024	Wells Fargo		595,020	600,000	600,000	600,000						600,000		(4,980)	(4,980)	9,196	08/01/2024
15262P-AT-2	CENTRAL BASIN MUN WTR DIST CALIF REV		05/14/2024	Allstate Corp Dep		708,950	740,000	740,000	740,000						740,000		(31,050)	(31,050)	12,964	08/01/2025
15262P-AU-9	CENTRAL BASIN MUN WTR DIST CALIF REV		05/14/2024	Wells Fargo		1,128,696	1,200,000	1,200,000	1,200,000						1,200,000		(71,304)	(71,304)	22,572	08/01/2026
155176-AL-4	CENTRAL SOUTHWEST MO CMNTY COLLEGE DIST		02/28/2024	BOSC INC.		311,232	300,000	349,308	332,887		(1,009)		(1,009)		331,878		(20,646)	(20,646)	6,000	03/01/2032
155498-JA-7	CENTRAL TEX REGL MOBILITY AUTH REV		01/01/2024	Maturity @ 100.00		600,000	600,000	600,000	600,000						600,000				4,035	01/01/2024
155498-JS-8	CENTRAL TEX REGL MOBILITY AUTH REV		06/04/2024	JP Morgan		1,158,326	1,185,000	1,185,000	1,185,000						1,185,000		(26,674)	(26,674)	19,735	01/01/2025
161036-NZ-7	CHARLOTTE N C ARPT REV		02/20/2024	Stifel, Nicolaus & Co., Inc.		737,942	720,000	764,446	738,437		(717)		(717)		737,720		223	223	18,480	07/01/2035
16415T-BR-1	CHEROKEE COLO MET DIST WTR & WASTEWTR EN		02/20/2024	BOSC INC.		212,172	200,000	236,518	225,344		(508)		(508)		224,836		(12,664)	(12,664)	4,467	08/01/2034
16415T-BT-7	CHEROKEE COLO MET DIST WTR & WASTEWTR EN		02/20/2024	SAMCO CAPITAL MARKETS INC		614,243	590,000	691,993	660,890		(1,416)		(1,416)		659,474		(45,231)	(45,231)	13,177	08/01/2036
16415T-BU-4	CHEROKEE COLO MET DIST WTR & WASTEWTR EN		06/18/2024	Goldman Sachs & Co.		473,026	465,000	542,692	519,048		(3,598)		(3,598)		515,449		(42,423)	(42,423)	16,482	08/01/2037
16415T-BV-2	CHEROKEE COLO MET DIST WTR & WASTEWTR EN		07/17/2024	Goldman Sachs & Co.		472,491	465,000	540,907	517,837		(4,093)		(4,093)		513,744		(41,253)	(41,253)	17,928	08/01/2038
16415T-BW-0	CHEROKEE COLO MET DIST WTR & WASTEWTR EN		07/17/2024	First Tennessee Bank		341,989	340,000	394,203	377,752		(2,920)		(2,920)		374,832		(32,843)	(32,843)	13,109	08/01/2039
167590-EY-0	CHICAGO ILL O HARE INTL ARPT SPL FAC REV		02/29/2024	RBCD		776,460	750,000	828,953	788,472		(1,372)		(1,372)		787,100		(10,640)	(10,640)	25,313	07/01/2033
167709-FM-1	CHICAGO ILL TAX INCREMENT		12/16/2024	Paydown		2,603,786	3,970,702	2,642,720	3,702,376		1,230,575	1,163,134	67,440		3,769,816		(1,166,030)	(1,166,030)	222,745	12/31/2024
167709-FN-9	CHICAGO ILL TAX INCREMENT		12/16/2024	Paydown		1,931,954	2,950,186	1,961,143	2,750,959		916,297	866,745	49,552		2,800,511		(868,556)	(868,556)	165,617	12/31/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
167727-XU-5	CHICAGO ILL WASTEWATER TRANSMISSION REV		01/01/2024	Maturity @ 100.00		115,000	115,000	133,947	115,000						115,000				2,875	01/01/2024
167727-XX-9	CHICAGO ILL WASTEWATER TRANSMISSION REV		11/13/2024	JP Morgan		1,738,904	1,670,000	1,969,247	1,773,031		(28,995)		(28,995)		1,744,035		(5,131)	(5,131)	114,349	01/01/2027
167727-YW-0	CHICAGO ILL WASTEWATER TRANSMISSION REV		11/13/2024	Stifel, Nicolaus & Co., Inc.		2,601,100	2,500,000	2,947,975	2,654,237		(43,406)		(43,406)		2,610,831		(9,731)	(9,731)	171,181	01/01/2027
167736-N9-4	CHICAGO ILL WTR REV		07/16/2024	UMB		1,052,660	1,000,000	1,212,390	1,088,909		(12,053)		(12,053)		1,076,856		(24,196)	(24,196)	35,556	11/01/2028
167736-P2-7	CHICAGO ILL WTR REV		10/03/2024	UMB		299,177	280,000	335,955	303,509		(4,450)		(4,450)		299,059		119	119	12,950	11/01/2030
181012-CG-8	CLARK CNTY NEV SALES & EXCISE TAX REV RE		01/18/2024	SEIBERT		7,753,853	6,530,000	7,684,635	7,631,963		(5,847)		(5,847)		7,626,116		127,736	127,736	191,365	07/01/2035
181012-CH-6	CLARK CNTY NEV SALES & EXCISE TAX REV RE		06/25/2024	FIFTH		7,868,855	6,855,000	7,982,990	7,931,864		(47,869)		(47,869)		7,883,995		(15,140)	(15,140)	347,510	07/01/2036
185328-LD-1	CLEARWATER FLA WTR & SWR REV		02/14/2024	THE HUNTINGTON INVESTMENT COMPANY		562,740	500,000	653,730	595,287		(1,940)		(1,940)		593,346		(30,606)	(30,606)	5,208	12/01/2031
185328-LE-9	CLEARWATER FLA WTR & SWR REV		01/18/2024	Bank of America Merrill Lynch		280,955	250,000	325,540	296,866		(435)		(435)		296,431		(15,476)	(15,476)	1,771	12/01/2032
18610P-AZ-1	CLEVELAND-CUYAHOGA CNTY OHIO PORT AUTH C		11/13/2024	HEADLANDS TECH GLOBAL MARKETS		250,416	240,000	296,688	272,138		(7,873)		(7,873)		264,265		(13,849)	(13,849)	16,433	07/01/2027
18610P-BB-3	CLEVELAND-CUYAHOGA CNTY OHIO PORT AUTH C		02/15/2024	MESIROW FINANCIAL INC.		355,453	325,000	413,696	385,210		(1,449)		(1,449)		383,761		(28,308)	(28,308)	10,337	07/01/2029
18610P-BD-9	CLEVELAND-CUYAHOGA CNTY OHIO PORT AUTH C		02/15/2024	Allstate Corp Dep		489,688	435,000	566,361	533,273		(1,691)		(1,691)		531,582		(41,893)	(41,893)	13,835	07/01/2031
18610P-BF-4	CLEVELAND-CUYAHOGA CNTY OHIO PORT AUTH C		02/15/2024	JP Morgan		519,216	460,000	594,412	560,672		(1,727)		(1,727)		558,946		(39,730)	(39,730)	14,631	07/01/2033
186398-LA-9	CLEVELAND OHIO PUB PWR SYS REV		07/24/2024	Wells Fargo		214,458	210,000	241,826	218,678		(2,572)		(2,572)		216,106		(1,647)	(1,647)	7,292	11/15/2025
186398-LG-6	CLEVELAND OHIO PUB PWR SYS REV		02/14/2024	Allstate Corp Dep		758,751	700,000	806,652	751,307		(1,388)		(1,388)		749,920		8,831	8,831	8,847	11/15/2031
186398-LJ-0	CLEVELAND OHIO PUB PWR SYS REV		02/15/2024	Morgan Stanley		659,898	610,000	699,042	652,911		(1,259)		(1,259)		651,651		8,247	8,247	8,049	11/15/2033
186398-LK-7	CLEVELAND OHIO PUB PWR SYS REV		02/15/2024	KEY CAPITAL MARKETS		809,888	750,000	856,073	801,182		(1,500)		(1,500)		799,682		10,206	10,206	9,896	11/15/2034
19648F-DU-5	COLORADO HEALTH FACS AUTH REV		07/24/2024	RBCD		162,629	160,000	190,930	167,021		(2,342)		(2,342)		164,679		(2,050)	(2,050)	7,200	09/01/2025
19648F-DV-3	COLORADO HEALTH FACS AUTH REV		01/17/2024	UMB		555,030	525,000	631,591	559,484		(622)		(622)		558,862		(3,832)	(3,832)	10,063	09/01/2026
19648F-DW-1	COLORADO HEALTH FACS AUTH REV		02/14/2024	FIFTH		725,031	675,000	816,507	731,785		(1,874)		(1,874)		729,911		(4,880)	(4,880)	15,469	09/01/2027
19648F-FG-4	COLORADO HEALTH FACS AUTH REV		08/21/2024	FIFTH		551,318	535,000	634,927	565,357		(8,027)		(8,027)		557,330		(6,013)	(6,013)	20,583	05/15/2026
19648F-FJ-8	COLORADO HEALTH FACS AUTH REV		07/10/2024	Piper Jaffray Co.		362,352	350,000	417,102	376,008		(3,909)		(3,909)		372,099		(9,747)	(9,747)	11,472	05/15/2028
19648F-FK-5	COLORADO HEALTH FACS AUTH REV		07/10/2024	Piper Jaffray Co.		439,998	425,000	504,152	455,730		(4,614)		(4,614)		451,116		(11,117)	(11,117)	13,931	05/15/2029
19648F-WB-6	COLORADO HEALTH FACS AUTH REV		11/13/2024	Piper Jaffray Co.		527,500	500,000	525,300	519,760		(4,210)		(4,210)		515,550		11,950	11,950	25,903	11/01/2027
196558-SF-8	COLORADO RIVER TEX MUN WTR DIST WTR REV		07/24/2024	Wells Fargo		125,954	125,000	150,124	128,782		(2,130)		(2,130)		126,652		(699)	(699)	6,667	01/01/2025
19668Q-KG-9	COLORADO ST BLDG EXCELLENT SCHS TODAY CT		02/22/2024	Allstate Corp Dep		3,244,080	3,000,000	3,514,020	3,245,219		(8,459)		(8,459)		3,236,760		7,320	7,320	67,083	03/15/2031
196696-PW-2	COLORADO ST BRD CMNTY COLLEGES & OCCUPAT		02/14/2024	LOOP		721,302	670,000	814,653	730,591		(1,909)		(1,909)		728,683		(7,381)	(7,381)	9,771	11/01/2028
196711-RE-7	COLORADO ST CTFS PARTN		02/20/2024	INTL FCStone		1,752,144	1,600,000	1,844,752	1,728,691		(3,437)		(3,437)		1,725,254		26,890	26,890	14,889	12/15/2032
19923P-BP-2	COLUMBUS IND MULTI-HIGH SCH BLDG CORP		11/13/2024	ALAMO		433,717	425,000	508,164	447,551		(9,502)		(9,502)		438,049		(4,332)	(4,332)	28,274	01/15/2026
19923P-BR-8	COLUMBUS IND MULTI-HIGH SCH BLDG CORP		07/19/2024	BAIRD, ROBERT W., & COMPANY IN		883,236	845,000	1,020,414	908,240		(11,260)		(11,260)		896,980		(13,744)	(13,744)	43,072	01/15/2027
19923P-BT-4	COLUMBUS IND MULTI-HIGH SCH BLDG CORP		02/15/2024	Piper Jaffray Co.		540,020	500,000	607,965	546,727		(1,517)		(1,517)		545,210		(5,190)	(5,190)	14,931	01/15/2028
19923P-BU-1	COLUMBUS IND MULTI-HIGH SCH BLDG CORP		02/06/2024	UMB		550,370	500,000	610,065	551,058		(1,111)		(1,111)		549,947		423	423	14,097	07/15/2028
19923P-BV-9	COLUMBUS IND MULTI-HIGH SCH BLDG CORP		03/28/2024	UMB		658,416	600,000	735,552	666,692		(3,149)		(3,149)		663,544		(5,128)	(5,128)	21,417	01/15/2029
20774Y-4C-8	CONNECTICUT ST HEALTH & EDL FACS AUTH RE		07/01/2024	Maturity @ 100.00		600,000	600,000	673,896	606,477		(6,477)		(6,477)		600,000				30,000	07/01/2024
207758-YJ-6	CONNECTICUT ST SPL TAX OBLIG REV		02/15/2024	HEADLANDS TECH GLOBAL MARKETS		934,686	855,000	936,242	897,670		(1,105)		(1,105)		896,566		38,120	38,120	16,506	10/01/2034
213248-CX-3	COOK CNTY ILL SALES TAX REV		02/15/2024	Morgan Stanley		272,035	250,000	286,448	278,980		(773)		(773)		278,207		(6,172)	(6,172)	3,299	11/15/2028
213248-CY-1	COOK CNTY ILL SALES TAX REV		02/14/2024	SNTRUS3A USA		155,259	140,000	162,103	158,265		(366)		(366)		157,899		(2,641)	(2,641)	1,769	11/15/2029
213248-CZ-8	COOK CNTY ILL SALES TAX REV		02/15/2024	HEADLANDS TECH GLOBAL MARKETS		359,968	320,000	374,221	366,088		(843)		(843)		365,245		(5,277)	(5,277)	4,222	11/15/2030
213248-DL-8	COOK CNTY ILL SALES TAX REV		02/15/2024	Morgan Stanley		315,129	290,000	332,279	323,617		(897)		(897)		322,720		(7,591)	(7,591)	3,826	11/15/2028
213248-DM-6	COOK CNTY ILL SALES TAX REV		02/14/2024	LOOP		300,561	270,000	312,628	305,225		(706)		(706)		304,520		(3,958)	(3,958)	3,413	11/15/2029
213248-DN-4	COOK CNTY ILL SALES TAX REV		02/15/2024	HEADLANDS TECH GLOBAL MARKETS		337,740	300,000	350,832	343,207		(790)		(790)		342,417		(4,677)	(4,677)	3,958	11/15/2030
220245-K4-5	CORPUS CHRISTI TEX UTIL SYS REV		07/15/2024	Maturity @ 100.00		1,255,000	1,255,000	1,255,000	1,255,000						1,255,000				12,989	07/15/2024
230614-NZ-8	CUMBERLAND CNTY PA MUN AUTH REV		02/15/2024	DAVIDSON		995,250	1,000,000	1,113,090	1,069,716		(1,516)		(1,516)		1,068,200		(72,950)	(72,950)	12,111	11/01/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
235036-4K-3	DALLAS FORT WORTH TEX INTL ARPT REV		11/01/2024	Maturity @ 100.00		1,210,000	1,210,000	1,239,476	1,218,587		(8,587)		(8,587)		1,210,000				24,672	11/01/2024
235036-6L-9	DALLAS FORT WORTH TEX INTL ARPT REV		11/01/2024	Maturity @ 100.00		800,000	800,000	800,000	800,000						800,000				9,832	11/01/2024
235036-7Y-0	DALLAS FORT WORTH TEX INTL ARPT REV		05/30/2024	Wells Fargo		8,830,800	9,000,000	9,000,000	9,000,000						9,000,000		(169,200)	(169,200)	53,025	11/01/2024
23503C-BS-5	DALLAS FORT WORTH TEX INTL ARPT REV		06/04/2024	Wells Fargo		999,230	1,000,000	1,000,000	1,000,000						1,000,000		(770)	(770)	31,821	11/01/2024
235586-BY-9	DALTON GA UTILS REV		02/28/2024	Morgan Stanley		576,593	550,000	666,754	592,818		(2,155)		(2,155)		590,663		(14,070)	(14,070)	13,750	03/01/2028
238676-FC-9	DAVIE FLA WTR & SWR REV		10/01/2024	Maturity @ 100.00		225,000	225,000	225,000	225,000						225,000				3,384	10/01/2024
23867P-BN-7	DAVIE FLA EDL FACS REV		02/28/2024	Wells Fargo		562,892	530,000	606,935	566,741		(1,319)		(1,319)		565,422		(2,530)	(2,530)	11,042	04/01/2033
23867P-BP-2	DAVIE FLA EDL FACS REV		05/14/2024	MESIROW FINANCIAL INC.		1,161,333	1,105,000	1,259,490	1,178,887		(6,041)		(6,041)		1,172,846		(11,513)	(11,513)	34,531	04/01/2034
24487R-CK-6	DEKALB CNTY NEWTON CNTY GWINNETT CNTY GA		02/14/2024	SNTRUS3A USA		990,433	915,000	1,075,015	991,342		(2,047)		(2,047)		989,295		1,138	1,138	9,531	06/01/2031
24487R-CL-4	DEKALB CNTY NEWTON CNTY GWINNETT CNTY GA		02/14/2024	SNTRUS3A USA		865,688	800,000	936,880	865,371		(1,751)		(1,751)		863,620		2,068	2,068	8,333	06/01/2032
24487R-CM-2	DEKALB CNTY NEWTON CNTY GWINNETT CNTY GA		02/15/2024	INTL FCStone		975,528	900,000	1,049,751	971,610		(2,083)		(2,083)		969,527		6,001	6,001	9,875	06/01/2033
24487R-DS-8	DEKALB CNTY NEWTON CNTY GWINNETT CNTY GA		02/15/2024	Bank of America Merrill Lynch		597,542	550,000	601,977	592,841		(1,245)		(1,245)		591,596		5,946	5,946	6,035	06/01/2030
24487R-DT-6	DEKALB CNTY NEWTON CNTY GWINNETT CNTY GA		02/15/2024	Bank of America Merrill Lynch		624,703	575,000	628,134	618,816		(1,272)		(1,272)		617,544		7,159	7,159	6,309	06/01/2031
24487R-DU-3	DEKALB CNTY NEWTON CNTY GWINNETT CNTY GA		02/15/2024	Bank of America Merrill Lynch		494,330	455,000	495,875	488,724		(978)		(978)		487,746		6,584	6,584	4,992	06/01/2032
24487R-EN-8	DEKALB CNTY NEWTON CNTY GWINNETT CNTY GA		02/15/2024	Bank of America Merrill Lynch		456,305	420,000	456,979	452,719		(951)		(951)		451,768		4,536	4,536	4,608	06/01/2030
24487R-EP-3	DEKALB CNTY NEWTON CNTY GWINNETT CNTY GA		02/15/2024	Bank of America Merrill Lynch		472,601	435,000	472,464	468,159		(963)		(963)		467,196		5,405	5,405	4,773	06/01/2031
24487R-EQ-1	DEKALB CNTY NEWTON CNTY GWINNETT CNTY GA		02/15/2024	Bank of America Merrill Lynch		374,822	345,000	373,896	370,583		(742)		(742)		369,841		4,980	4,980	3,785	06/01/2032
24487R-EY-4	DEKALB CNTY NEWTON CNTY GWINNETT CNTY GA		02/14/2024	SNTRUS3A USA		934,209	865,000	941,159	932,386		(1,801)		(1,801)		930,585		3,624	3,624	9,010	06/01/2030
24487R-EZ-1	DEKALB CNTY NEWTON CNTY GWINNETT CNTY GA		02/15/2024	INTL FCStone		970,484	895,000	972,082	963,224		(1,981)		(1,981)		961,243		9,241	9,241	9,820	06/01/2031
24487R-FA-5	DEKALB CNTY NEWTON CNTY GWINNETT CNTY GA		02/15/2024	INTL FCStone		780,725	720,000	780,306	773,391		(1,548)		(1,548)		771,843		8,882	8,882	7,900	06/01/2032
246388-SD-5	DELAWARE ST HEALTH FACS AUTH REV		02/29/2024	CABRA		834,272	800,000	975,712	854,598		(3,698)		(3,698)		850,899		(16,627)	(16,627)	27,000	07/01/2026
24916P-KU-0	DENVER COLO CITY & CNTY BRD WTR COMMRS W		07/08/2024	FIFTH		5,973,783	5,215,000	5,771,232	5,715,089		(24,721)		(24,721)		5,690,369		283,414	283,414	147,758	12/15/2036
249182-SK-3	DENVER COLO CITY & CNTY ARPT REV		10/21/2024	FIFTH		1,210,160	1,075,000	1,131,169	1,126,050		(3,833)		(3,833)		1,122,217		87,943	87,943	50,316	11/15/2038
249182-SL-1	DENVER COLO CITY & CNTY ARPT REV		10/21/2024	FIFTH		1,483,703	1,300,000	1,388,621	1,380,576		(6,052)		(6,052)		1,374,525		109,178	109,178	63,890	11/15/2039
249182-SN-7	DENVER COLO CITY & CNTY ARPT REV		08/12/2024	INCAPITAL		1,316,750	1,145,000	1,210,700	1,204,788		(3,380)		(3,380)		1,201,407		115,343	115,343	44,750	11/15/2041
249183-YB-4	DENVER COLO CITY & CNTY CTFS PARTN		02/29/2024	Allstate Corp Dep		764,768	735,000	833,534	768,132		(2,290)		(2,290)		765,842		(1,074)	(1,074)	9,494	06/01/2034
25483V-WZ-3	DISTRICT COLUMBIA REV		04/01/2024	Maturity @ 100.00		1,000,000	1,000,000	982,939	997,386		2,614		2,614		1,000,000				8,335	04/01/2024
254845-SW-1	DISTRICT COLUMBIA WTR & SWR AUTH PUB UTI		05/23/2024	JP Morgan		5,149,343	5,215,000	5,215,000	5,215,000						5,215,000		(65,657)	(65,657)	64,270	10/01/2024
263804-BD-7	DUBOIS PA HOSP AUTH HOSP REV		02/29/2024	HEADLANDS TECH GLOBAL MARKETS		1,515,222	1,455,000	1,653,578	1,546,088		(3,665)		(3,665)		1,542,423		(27,200)	(27,200)	46,277	07/15/2031
263804-BE-5	DUBOIS PA HOSP AUTH HOSP REV		02/29/2024	HEADLANDS TECH GLOBAL MARKETS		1,588,135	1,525,000	1,726,422	1,617,509		(3,718)		(3,718)		1,613,792		(25,657)	(25,657)	48,503	07/15/2032
263804-BF-2	DUBOIS PA HOSP AUTH HOSP REV		02/29/2024	RBCD		2,238,073	2,230,000	2,267,375	2,247,344		(667)		(667)		2,246,677		(8,604)	(8,604)	56,741	07/15/2033
263804-BG-0	DUBOIS PA HOSP AUTH HOSP REV		02/29/2024	Various		1,747,065	1,675,000	1,881,595	1,770,126		(3,523)		(3,523)		1,766,603		(19,538)	(19,538)	52,128	07/15/2034
263804-BH-8	DUBOIS PA HOSP AUTH HOSP REV		02/29/2024	HEADLANDS TECH GLOBAL MARKETS		2,189,220	2,200,000	2,212,144	2,205,655		(197)		(197)		2,205,458		(16,238)	(16,238)	55,978	07/15/2035
27149T-AS-0	EAST CENT REGL WASTEWATER TREATMENT FACS		07/24/2024	Bank of America Merrill Lynch		250,098	245,000	299,072	257,876		(4,103)		(4,103)		253,773		(3,675)	(3,675)	10,004	10/01/2025
27149T-AZ-4	EAST CENT REGL WASTEWATER TREATMENT FACS		01/11/2024	INTL FCStone		3,545,401	3,435,000	3,832,017	3,599,430		(1,707)		(1,707)		3,597,723		(52,322)	(52,322)	40,075	10/01/2032
27149T-BA-8	EAST CENT REGL WASTEWATER TREATMENT FACS		08/29/2024	UMB		1,024,030	1,000,000	1,111,020	1,046,045		(7,780)		(7,780)		1,038,265		(14,235)	(14,235)	36,556	10/01/2033
283822-WS-9	EL PASO TEX WTR & SWR REV		01/11/2024	RBCD		3,418,080	3,000,000	3,320,100	3,271,983		(1,626)		(1,626)		3,270,356		147,724	147,724	56,250	03/01/2031
29270C-5J-0	ENERGY NORTHWEST WASH ELEC REV		07/24/2024	SNTRUS3A USA		4,852,990	4,250,000	4,984,740	4,948,010		(36,263)		(36,263)		4,911,747		(58,757)	(58,757)	244,965	07/01/2037
30382V-AE-6	FAIRFAX CNTY VA INDL DEV AUTH HEALTH CAR		02/15/2024	DAVENPORT AND COMPANY LLC		276,798	265,000	290,785	280,350		(868)		(868)		279,483		(2,685)	(2,685)	3,497	05/15/2026
31283G-3H-8	FGOLD 30YR GIANT - RMBS		12/01/2024	Paydown		237	237	236	237						237				9	11/01/2026
31283G-5H-6	FH G00848 - RMBS		12/01/2024	Paydown		7	7	7	7						7					12/01/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31283G-Z3-4	FH G00762 - RMBS		12/01/2024	Paydown		7	7	7	7						7					09/01/2027
31283H-4V-4	FH G01736 - RMBS		12/01/2024	Paydown		153	153	156	156		(3)		(3)		153				5	09/01/2034
31283H-Q3-2	FH G01374 - RMBS		12/01/2024	Paydown		48	48	49	49		(1)		(1)		48				2	03/01/2032
31283H-RA-5	FH G01381 - RMBS		12/01/2024	Paydown		1,340	1,340	1,380	1,379		(39)		(39)		1,340				48	04/01/2032
31283H-RL-1	FH G01391 - RMBS		12/01/2024	Paydown		361	361	371	370		(9)		(9)		361				14	04/01/2032
31283H-S8-9	FH G01443 - RMBS		12/01/2024	Paydown		207	207	210	210		(3)		(3)		207				7	08/01/2032
31283H-X2-6	FGOLD 30YR GIANT - RMBS		12/01/2024	Paydown		26	26	26	26						26				1	07/01/2033
31283Y-5N-4	FH P20054 - RMBS		12/01/2024	Paydown		1,495	1,495	1,460	1,478		17		17		1,495				49	08/01/2028
31283Y-5Y-0	FH P20064 - RMBS		02/15/2024	Paydown		4,936	4,936	4,822	4,881		56		56		4,936				46	08/01/2028
31287M-T6-7	FH C62373 - RMBS		12/01/2024	Paydown		11	11	11	11						11					01/01/2032
31287M-Y9-5	FH C62536 - RMBS		02/15/2024	Paydown		10,423	10,423	10,491	10,489		(67)		(67)		10,423				112	01/01/2032
31287Q-FH-9	FH C64668 - RMBS		12/01/2024	Paydown		32	32	33	33						32				1	03/01/2032
31287T-FX-8	FH C67382 - RMBS		12/01/2024	Paydown		173	173	172	172		1		1		173				7	05/01/2032
31287V-UZ-1	FGOLD 30YR - RMBS		12/01/2024	Paydown		752	752	757	756		(5)		(5)		752				27	08/01/2032
31287W-BW-7	FH C69953 - RMBS		12/01/2024	Paydown		69	69	69	69						69				2	08/01/2032
31287X-2K-1	FH C70778 - RMBS		12/01/2024	Paydown		764	764	760	759		5		5		764				19	09/01/2032
31288D-ZS-1	FH C75253 - RMBS		12/01/2024	Paydown		41	41	41	41						41				1	01/01/2033
31288G-6U-1	FH C78083 - RMBS		12/01/2024	Paydown		1,011	1,011	1,017	1,017		(6)		(6)		1,011				36	03/01/2033
3128E6-DM-6	FH D99108 - RMBS		12/01/2024	Paydown		83,019	83,019	74,847	74,979		8,040		8,040		83,019				1,184	04/01/2032
3128FV-DU-2	FGOLD 30YR - RMBS		12/01/2024	Paydown		1,869	1,869	1,880	1,879		(10)		(10)		1,869				88	01/01/2028
3128KW-SK-0	FH A65922 - RMBS		12/01/2024	Paydown		26	26	26	26						26				1	09/01/2037
3128M4-BB-8	FGOLD 30YR GIANT - RMBS		12/01/2024	Paydown		27	27	27	27						27				1	10/01/2036
3128MC-C5-2	FH G13492 - RMBS		01/01/2024	Paydown																02/01/2024
3128MC-CR-4	FH G13480 - RMBS		02/01/2024	Paydown		205	205	203	205		1		1		205				1	02/01/2024
3128MC-DE-2	FH G13501 - RMBS		01/01/2024	Paydown		47	47	46	46		1		1		47					01/01/2024
3128MC-ET-8	FH G13546 - RMBS		04/01/2024	Paydown		1,029	1,029	1,008	1,008		21		21		1,029				6	04/01/2024
3128P7-K3-6	FH C91214 - RMBS		12/01/2024	Paydown		325	325	315	316		9		9		325				9	08/01/2028
3128PP-ML-4	FH J10363 - RMBS		07/01/2024	Various		6,358	6,358	6,325	6,344		14		14		6,358				116	07/01/2024
3128PY-K2-9	FH J18413 - RMBS		12/01/2024	Paydown		162,210	162,210	158,075	156,517		4,409	(1,284)	5,693		162,210				2,724	03/01/2027
3128Q0-CY-1	FGOLD 15YR - RMBS		12/01/2024	Paydown		206,317	206,317	198,696	199,074		7,242		7,242		206,317				3,288	05/01/2027
3128Q0-GE-1	FH J19197 - RMBS		12/01/2024	Paydown		178,815	178,815	172,379	172,699		6,116		6,116		178,815				2,815	05/01/2027
31292G-U5-3	FH C00604 - RMBS		12/01/2024	Paydown		322	322	322	324		(2)		(2)		322				9	04/01/2028
31292G-VA-1	FH C00609 - RMBS		12/01/2024	Paydown		5	5	5	5						5					05/01/2028
31292G-W2-8	FH C00665 - RMBS		12/01/2024	Paydown		25	25	25	25						25				1	10/01/2028
31292G-WK-8	FGOLD 30YR - RMBS		12/01/2024	Paydown		1,061	1,061	1,074	1,073		(12)		(12)		1,061				47	09/01/2028
31292G-Y3-4	FH C00730 - RMBS		12/01/2024	Paydown		589	589	596	593		(4)		(4)		589				17	03/01/2029
31292G-ZM-1	FH C00748 - RMBS		12/01/2024	Paydown		576	576	581	581		(4)		(4)		576				19	04/01/2029
31292H-AV-6	FH C00920 - RMBS		12/01/2024	Paydown		13	13	13	12						13				1	02/01/2030
31292H-J9-6	FH C01188 - RMBS		12/01/2024	Paydown		4	4	4	4						4					06/01/2031
31292H-M2-7	FH C01277 - RMBS		12/01/2024	Paydown		334	334	340	334						334				9	11/01/2031
31292H-N4-2	FH C01311 - RMBS		12/01/2024	Paydown		188	188	194	194		(6)		(6)		188				6	02/01/2032
31292H-P6-5	FH C01345 - RMBS		12/01/2024	Paydown		147	147	151	151		(4)		(4)		147				5	04/01/2032
31292H-Q4-9	FH C01375 - RMBS		12/01/2024	Paydown		156	156	159	159		(3)		(3)		156				5	07/01/2032
31292H-QC-1	FH C01351 - RMBS		12/01/2024	Paydown		58	58	59	59		(1)		(1)		58				2	05/01/2032
31292U-JD-8	FGOLD 30YR - RMBS		11/01/2024	Paydown		7	7	7	7						7					05/01/2028
31292Y-3V-7	FH C14412 - RMBS		12/01/2024	Paydown		667	667	660	660		7		7		667				19	09/01/2028
31293E-4T-4	FH C18934 - RMBS		12/01/2024	Paydown		245	245	242	242		3		3		245				8	12/01/2028
31293L-HQ-0	FH C22939 - RMBS		12/01/2024	Paydown		696	696	688	689		7		7		696				25	03/01/2029
31293R-KG-5	FH C27495 - RMBS		04/15/2024	Paydown		72	72	70	70		2		2		72				1	06/01/2029

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31293S-CZ-0	FH C28188 - RMBS		08/15/2024	Paydown		61	61	60	60						61				2	06/01/2029
31293V-J8-6	FH C30287 - RMBS		08/01/2024	Paydown		1,187	1,187	1,181	1,059		128		128		1,187				20	08/01/2029
31294B-5X-9	FH C35362 - RMBS		12/01/2024	Paydown		106	106	109	94		12		12		106				4	01/01/2030
31294E-G3-7	FH C37418 - RMBS		12/01/2024	Paydown		359	359	346	344		14		14		359				14	04/01/2030
31294E-YK-9	FH C37914 - RMBS		12/01/2024	Paydown		943	943	934	934		9		9		943				37	05/01/2030
31296K-7L-1	FH A11799 - RMBS		12/01/2024	Paydown		314	314	316	316		(2)		(2)		314				11	08/01/2033
31296S-A9-7	FH A17232 - RMBS		12/01/2024	Paydown		2,672	2,672	2,642	2,642		30		30		2,672				87	12/01/2033
31296S-KM-7	FH A17500 - RMBS		12/01/2024	Paydown		39	39	40	40		(1)		(1)		39				1	01/01/2034
31297A-ZM-9	FH A23448 - RMBS		12/01/2024	Paydown		33	33	34	34						33				1	06/01/2034
31297C-ZT-0	FH A25254 - RMBS		12/01/2024	Paydown		1,624	1,624	1,634	1,634		(11)		(11)		1,624				58	08/01/2034
31297E-KV-7	FH A26608 - RMBS		12/01/2024	Paydown		107	107	109	109		(2)		(2)		107				4	09/01/2034
31297E-W3-6	FGOLD 30YR - RMBS		12/01/2024	Paydown		40	40	41	41						40				1	09/01/2034
31297K-GE-6	FH A30197 - RMBS		08/01/2024	Various		1,207	1,207	1,216	1,216		(8)		(8)		1,207				51	12/01/2034
31297P-UZ-2	FH A34200 - RMBS		12/01/2024	Paydown		38	38	38	38						38				1	04/01/2035
31298E-YB-5	FGOLD 30YR - RMBS		12/01/2024	Paydown		1,283	1,283	1,278	1,278		5		5		1,283				36	11/01/2029
31298G-XT-2	FH C47890 - RMBS		12/01/2024	Paydown		61	61	59	59		2		2		61				2	02/01/2031
31298M-QR-1	FH C51364 - RMBS		11/15/2024	Paydown		123	123	122	122		1		1		123				4	05/01/2031
31298Q-CA-4	FH C53665 - RMBS		12/01/2024	Paydown		132	132	131	131		1		1		132				5	06/01/2031
31298S-RN-6	FH C55893 - RMBS		12/01/2024	Paydown		5,616	5,616	5,569	5,570		45		45		5,616				218	03/01/2031
31298S-VJ-0	FH C56017 - RMBS		12/01/2024	Paydown		248	248	247	246		2		2		248				9	03/01/2031
3130AT-UR-6	FEDERAL HOME LOAN BANKS		12/13/2024	Maturity @ 100.00		5,000,000	5,000,000	4,997,450	4,998,658		1,343		1,343		5,000,000				231,250	12/13/2024
31371E-ZT-5	FN 250154 - RMBS		02/26/2024	Paydown		17	17	17	17		1		1		17					12/01/2024
31371J-7C-2	FN 253891 - RMBS		12/01/2024	Paydown		951	951	960	964		(9)	3	(12)		951				33	07/01/2031
31371J-DS-0	FN 253113 - RMBS		12/01/2024	Paydown		2,003	2,003	2,044	2,041		(37)	1	(38)		2,003				66	03/01/2030
31371J-SC-9	FN 253515 - RMBS		12/01/2024	Paydown		568	568	580	574		(4)	2	(6)		568				23	11/01/2030
31371J-WC-4	FN 253643 - RMBS		12/01/2024	Paydown		623	623	640	634		(11)		(11)		623				24	02/01/2031
31371J-XA-7	FNMA 30YR - RMBS		12/01/2024	Paydown		88	88	90	90		(2)		(2)		88				4	03/01/2031
31371J-XB-5	FN 253674 - RMBS		12/01/2024	Paydown		4	4	4	4						4					03/01/2031
31371K-DV-0	FN 254016 - RMBS		12/01/2024	Paydown		153	153	152	152						153				7	09/01/2031
31371M-SB-4	FN 256214 - RMBS		12/01/2024	Paydown		547	547	502	514		33		33		547				13	03/01/2036
31376C-BM-5	FN 351144 - RMBS		12/01/2024	Paydown		77	77	77	77						77				3	06/01/2026
31379H-VS-6	FN 420125 - RMBS		12/01/2024	Paydown		2,371	2,371	2,363	2,364		7		7		2,371				104	05/01/2026
31379J-G6-7	FN 420621 - RMBS		12/01/2024	Paydown		45	45	45	45						45				2	12/01/2027
31382W-5U-2	FN 495059 - RMBS		12/01/2024	Paydown		90	90	89	89						90				4	05/01/2029
31383L-CG-8	FN 505971 - RMBS		12/01/2024	Paydown		153	153	151	152		1		1		153				6	07/01/2029
31383S-FY-1	FN 511483 - RMBS		12/01/2024	Paydown		423	423	428	428		(4)		(4)		423				19	09/01/2029
31383T-KR-8	FN 512504 - RMBS		12/01/2024	Paydown		576	576	575	574		2		2		576				25	10/01/2029
31384A-G8-5	FN 517823 - RMBS		12/01/2024	Paydown		51	51	51	51						51				2	02/01/2030
31384K-GS-9	FN 525909 - RMBS		12/01/2024	Paydown		23	23	23	23						23				1	12/01/2029
31384L-YT-5	FN 527322 - RMBS		06/25/2024	Paydown		240	240	240	240		1		1		240				5	01/01/2030
31384M-G2-2	FN 527717 - RMBS		12/01/2024	Paydown		15	15	15	15						15				1	01/01/2030
31384T-VT-1	FN 533526 - RMBS		01/25/2024	Paydown		650	650	649	648		2		2		650				4	03/01/2030
31384U-NK-6	FN 534194 - RMBS		12/01/2024	Paydown		166	166	165	165		1		1		166				7	04/01/2030
31384V-BT-8	FN 534750 - RMBS		12/01/2024	Paydown		564	564	562	562		2		2		564				25	03/01/2030
31384V-QG-0	FN 535155 - RMBS		12/01/2024	Paydown		307	307	312	312		(5)		(5)		307				12	02/01/2030
31384V-UY-6	FN 535299 - RMBS		12/01/2024	Paydown		57	57	58	58		(1)		(1)		57				2	05/01/2030
31384V-YW-6	FN 535425 - RMBS		12/01/2024	Paydown		338	338	351	298		40		40		338				13	08/01/2030
31384W-E6-3	FN 535757 - RMBS		12/01/2024	Paydown		307	307	311	311		(4)		(4)		307				11	01/01/2031
31384W-KQ-2	FN 535903 - RMBS		12/01/2024	Paydown		8	8	8	8						8					03/01/2031

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31384W-LB-4	FNMA 30YR - RMBS		12/01/2024	Paydown		67	67	68	68		(1)		(1)		67				3	03/01/2031
31384W-LX-6	FN 535942 - RMBS		12/01/2024	Paydown		42	42	43	43		(1)		(1)		42				2	04/01/2031
31384W-S8-4	FN 536143 - RMBS		12/01/2024	Paydown		82	82	83	83						82				4	04/01/2030
31384W-XN-5	FN 536285 - RMBS		12/01/2024	Paydown		3,120	3,120	3,145	3,145		(25)	1	(26)		3,120				93	08/01/2030
31384W-Y3-8	FN 536330 - RMBS		12/01/2024	Paydown		184	184	186	185		(1)		(1)		184				8	04/01/2030
31385A-RX-7	FN 538802 - RMBS		12/01/2024	Paydown		90	90	90	90						90				4	06/01/2030
31385C-WQ-2	FN 540755 - RMBS		12/01/2024	Paydown		187	187	186	186						187				8	05/01/2030
31385E-WH-8	FN 542548 - RMBS		12/01/2024	Paydown		146	146	146	146						146				6	07/01/2030
31385F-EM-4	FN 542940 - RMBS		04/25/2024	Paydown		607	607	604	604		2		2		607				16	07/01/2030
31385F-QZ-2	FN 543272 - RMBS		12/01/2024	Paydown		247	247	248	248						247				11	07/01/2030
31385G-ZH-0	FNMA 30YR - RMBS		12/01/2024	Paydown		5	5	5	5						5					09/01/2030
31385H-S2-9	FN 545137 - RMBS		12/01/2024	Paydown		465	465	471	471		(6)		(6)		465				19	08/01/2031
31385K-3Y-9	FN 547215 - RMBS		12/01/2024	Paydown		163	163	162	162						163				7	07/01/2030
31385N-GV-5	FN 547512 - RMBS		12/01/2024	Paydown		26	26	26	26						26				1	08/01/2030
31385S-K5-6	FN 551216 - RMBS		12/01/2024	Paydown		619	619	615	616		3		3		619				25	09/01/2030
31386B-UH-5	FN 558684 - RMBS		12/01/2024	Paydown		37	37	38	38				(1)		37				2	01/01/2031
31386D-TN-0	FN 560457 - RMBS		12/01/2024	Paydown		128	128	128	128						128				5	12/01/2030
31386H-4A-6	FN 564317 - RMBS		12/01/2024	Paydown		43	43	43	43						43				2	11/01/2030
31386H-MR-9	FN 563868 - RMBS		12/01/2024	Paydown		496	496	494	494		2		2		496				20	01/01/2031
31386J-FQ-5	FN 564575 - RMBS		12/01/2024	Paydown		1,427	1,427	1,425	1,423		1	(2)	4		1,427				59	03/01/2031
31386N-6A-1	FN 568865 - RMBS		04/25/2024	Paydown		670	670	667	667		2		2		670				10	12/01/2030
31386N-XE-3	FN 568677 - RMBS		12/01/2024	Paydown		553	553	552	552		2		2		553				23	01/01/2031
31386X-TB-2	FN 576646 - RMBS		12/01/2024	Paydown		435	435	434	434				1		435				14	02/01/2031
31388D-Y7-7	FN 602034 - RMBS		12/01/2024	Paydown		300	300	300	301						300				13	08/01/2031
31388T-WE-9	FN 614545 - RMBS		12/01/2024	Paydown		517	517	515	515		1		1		517				24	07/01/2031
31389E-AK-1	FN 622910 - RMBS		12/01/2024	Paydown		8,519	8,519	8,519	8,519						8,519				280	10/01/2031
31389F-SU-7	FN 624331 - RMBS		12/01/2024	Paydown		284	284	284	284		1		1		284				12	02/01/2032
31389Q-MM-7	FN 632264 - RMBS		12/01/2024	Paydown		69	69	69	69						69				3	03/01/2032
31389S-DD-3	FN 633800 - RMBS		12/01/2024	Paydown		42,987	42,987	42,987	42,987						42,987				1,648	12/01/2031
31389X-JK-0	FN 638466 - RMBS		12/01/2024	Paydown		4,119	4,119	4,113	4,105		7	(7)	14		4,119				169	03/01/2032
3138LT-YP-7	FN AO3417 - RMBS		12/01/2024	Paydown		235,539	235,539	226,458	226,895		8,644		8,644		235,539				3,637	05/01/2027
3138LT-Z8-4	FN AO3466 - RMBS		12/01/2024	Paydown		191,234	191,234	183,712	184,174		7,060		7,060		191,234				3,000	06/01/2027
31391M-GG-2	FN 670799 - RMBS		12/01/2024	Paydown		3,328	3,328	3,271	3,272		56		56		3,328				142	11/01/2032
31392F-ES-2	FNR 0271G AP - CMO/RMBS		12/01/2024	Paydown		22,864	22,864	22,236	22,236		628		628		22,864				612	11/25/2032
31397Q-ZP-6	FNR 2011-17 KA - CMO/RMBS		12/01/2024	Paydown		43,202	43,202	40,178	40,306		2,895		2,895		43,202				854	03/25/2041
31403G-XW-7	FN 748693 - RMBS		12/01/2024	Paydown		5,281	5,281	5,306	5,306		(25)		(25)		5,281				188	10/01/2033
31406T-MF-5	FN 819458 - RMBS		12/01/2024	Paydown		71,715	71,715	71,715	71,715						71,715				1,634	03/01/2034
31406Y-SP-6	FN 824126 - RMBS		12/01/2024	Paydown		63,230	63,230	63,230	63,230						63,230				1,600	03/01/2035
31407F-VJ-6	FN 829617 - RMBS		12/01/2024	Paydown		10,989	10,989	10,989	10,989						10,989				301	06/01/2035
31407Q-4E-3	FN 837921 - RMBS		12/01/2024	Paydown		23,197	23,197	23,197	23,197						23,197				647	07/01/2035
31407T-7E-4	FN 840693 - RMBS		12/01/2024	Paydown		5,431	5,431	5,431	5,431						5,431				149	08/01/2035
31407T-UQ-1	FN 840391 - RMBS		12/01/2024	Paydown		33,796	33,796	33,796	33,796						33,796				934	07/01/2035
31409Y-L5-4	FN 882448 - RMBS		12/01/2024	Paydown		59,799	59,799	59,799	59,799						59,799				1,456	02/01/2036
31410R-7C-7	FN 895591 - RMBS		12/01/2024	Paydown		14,465	14,465	14,465	14,465						14,465				397	04/01/2036
31410S-TH-0	FN 896152 - RMBS		12/01/2024	Paydown		15,085	15,085	15,085	15,085						15,085				374	03/01/2036
31410T-7H-2	FN 897396 - RMBS		12/01/2024	Paydown		14,254	14,254	14,254	14,254						14,254				390	08/01/2036
31410V-SA-9	FN 898813 - RMBS		12/01/2024	Paydown		75	75	72	72		3		3		75				2	11/01/2036
31412C-B3-3	FN 920858 - RMBS		12/01/2024	Paydown		3,101	3,101	3,101	3,101						3,101				85	10/01/2036
31415L-S3-2	FN 983538 - RMBS		12/01/2024	Paydown		1,524	1,524	1,475	1,475		48		48		1,524				42	04/01/2038

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31417B-ZA-8	FN AB5236 - RMBS		12/01/2024	Paydown		185,620	185,620	178,489	178,843		6,777		6,777		185,620				2,972	05/01/2027
31418A-F2-9	FN MA1084 - RMBS		12/01/2024	Paydown		74,808	74,808	68,954	69,036		5,772		5,772		74,808				1,384	06/01/2032
316608-DB-1	FIFE WASH WTR & SWR REV		02/20/2024	Morgan Stanley		660,550	640,000	681,645	658,631		(658)		(658)		657,973		2,577	2,577	10,027	10/01/2031
316608-DC-9	FIFE WASH WTR & SWR REV		02/20/2024	Morgan Stanley		706,064	675,000	742,595	705,277		(1,074)		(1,074)		704,204		1,860	1,860	11,897	10/01/2032
316608-DD-7	FIFE WASH WTR & SWR REV		02/29/2024	Allstate Corp Dep		617,122	590,000	645,672	614,980		(1,071)		(1,071)		613,909		3,213	3,213	11,284	10/01/2033
34061U-EF-1	FLORIDA DEV FIN CORP EDL FACS REV		04/01/2024	Maturity @ 100.00		2,520,000	2,520,000	2,520,000	2,520,000						2,520,000				26,977	04/01/2024
342816-Q4-0	FLORIDA ST MUN PWR AGY REV		02/15/2024	Piper Jaffray Co.		1,344,863	1,300,000	1,385,618	1,337,837		(1,285)		(1,285)		1,336,552		8,311	8,311	20,078	10/01/2030
34281P-TX-1	FLORIDA ST GOVERNMENTAL UTIL AUTH UTIL R		02/14/2024	BOSC INC.		832,298	750,000	940,628	862,822		(2,321)		(2,321)		860,501		(28,203)	(28,203)	14,063	10/01/2033
347658-YS-9	FORT LAUDERDALE FLA WTR & SWR REV		01/17/2024	UMB		478,924	400,000	428,280	427,812		(116)		(116)		427,696		51,228	51,228	5,000	09/01/2037
347658-YT-7	FORT LAUDERDALE FLA WTR & SWR REV		06/18/2024	DAVENPORT AND COMPANY LLC		572,350	500,000	533,260	532,711		(1,300)		(1,300)		531,411		40,939	40,939	16,736	09/01/2038
347658-YU-4	FORT LAUDERDALE FLA WTR & SWR REV		07/17/2024	Raymond James & Associates, Inc.		855,383	750,000	791,813	791,127		(1,889)		(1,889)		789,238		66,145	66,145	28,021	09/01/2039
347658-YV-2	FORT LAUDERDALE FLA WTR & SWR REV		10/21/2024	Morgan Stanley		2,246,160	2,000,000	2,098,360	2,096,754		(6,609)		(6,609)		2,090,145		156,015	156,015	100,833	09/01/2040
347658-ZQ-2	FORT LAUDERDALE FLA WTR & SWR REV		07/16/2024	THE HUNTINGTON INVESTMENT COMPANY		864,503	750,000	803,025	802,148		(2,406)		(2,406)		799,741		64,761	64,761	27,917	09/01/2037
347658-ZR-0	FORT LAUDERDALE FLA WTR & SWR REV		07/16/2024	Raymond James & Associates, Inc.		745,453	650,000	693,238	692,524		(1,957)		(1,957)		690,567		54,885	54,885	24,194	09/01/2038
347658-ZS-8	FORT LAUDERDALE FLA WTR & SWR REV		10/21/2024	Morgan Stanley		1,131,260	1,000,000	1,055,750	1,054,836		(3,762)		(3,762)		1,051,074		80,186	80,186	50,417	09/01/2039
347658-ZT-6	FORT LAUDERDALE FLA WTR & SWR REV		10/21/2024	Morgan Stanley		899,800	800,000	839,344	838,702		(2,644)		(2,644)		836,058		63,742	63,742	40,333	09/01/2040
348430-PE-3	FORT PIERCE FLA UTILS AUTH REV		01/29/2024	UMB		393,022	350,000	395,199	386,507		(476)		(476)		386,031		6,991	6,991	5,833	10/01/2029
348430-PG-8	FORT PIERCE FLA UTILS AUTH REV		02/14/2024	Morgan Stanley		229,230	200,000	227,486	223,509		(334)		(334)		223,175		6,055	6,055	3,750	10/01/2031
348430-PJ-2	FORT PIERCE FLA UTILS AUTH REV		02/15/2024	Morgan Stanley		232,644	200,000	226,438	223,072		(306)		(306)		222,766		9,878	9,878	3,861	10/01/2033
348430-PK-9	FORT PIERCE FLA UTILS AUTH REV		02/15/2024	Morgan Stanley		379,834	325,000	366,460	361,194		(479)		(479)		360,716		19,118	19,118	6,274	10/01/2034
348430-PL-7	FORT PIERCE FLA UTILS AUTH REV		02/28/2024	KEY CAPITAL MARKETS		287,685	250,000	280,975	277,048		(428)		(428)		276,620		11,065	11,065	5,208	10/01/2035
348430-PN-3	FORT PIERCE FLA UTILS AUTH REV		06/18/2024	DAVENPORT AND COMPANY LLC		471,814	425,000	476,489	469,970		(2,053)		(2,053)		467,917		3,897	3,897	15,288	10/01/2037
348430-PQ-6	FORT PIERCE FLA UTILS AUTH REV		06/18/2024	DAVENPORT AND COMPANY LLC		522,975	475,000	530,813	523,760		(2,221)		(2,221)		521,538		1,437	1,437	17,087	10/01/2039
348430-PT-0	FORT PIERCE FLA UTILS AUTH REV		01/30/2024	UMB		447,092	400,000	445,184	439,487		(320)		(320)		439,167		7,925	7,925	6,667	10/01/2042
348430-PV-5	FORT PIERCE FLA UTILS AUTH REV		09/30/2024	UMB		978,750	1,000,000	984,400	984,935		261		261		985,196		(6,446)	(6,446)	24,000	10/01/2052
350686-AQ-4	FOUNTAIN COLO ELEC WTR & WASTEWATER UTIL		02/28/2024	Wells Fargo		280,297	275,000	301,370	286,057		(602)		(602)		285,455		(5,158)	(5,158)	2,750	12/01/2034
350686-AR-2	FOUNTAIN COLO ELEC WTR & WASTEWATER UTIL		02/28/2024	Wells Fargo		162,491	160,000	174,558	166,113		(333)		(333)		165,781		(3,290)	(3,290)	1,600	12/01/2035
350686-AT-8	FOUNTAIN COLO ELEC WTR & WASTEWATER UTIL		06/18/2024	Goldman Sachs & Co.		475,698	475,000	515,570	492,065		(2,646)		(2,646)		489,418		(13,720)	(13,720)	10,503	12/01/2037
353406-RQ-6	FRANKLIN CNTY WASH PUB UTIL DIST NO 001		02/15/2024	OPPENHEIMER & CO.		209,646	200,000	252,644	215,231		(769)		(769)		214,463		(4,817)	(4,817)	4,694	09/01/2026
359430-AZ-8	FRUITA COLO SALES & USE TAX REV		02/15/2024	Morgan Stanley		290,032	280,000	318,637	298,457		(647)		(647)		297,810		(7,777)	(7,777)	4,324	10/01/2031
359430-BB-0	FRUITA COLO SALES & USE TAX REV		02/29/2024	Stifel, Nicolaus & Co., Inc.		721,666	705,000	780,414	741,322		(1,589)		(1,589)		739,733		(18,067)	(18,067)	11,985	10/01/2035
36005F-GA-7	FULTON CNTY GA DEV AUTH REV		07/09/2024	FIFTH		1,180,507	1,180,000	1,323,370	1,266,019		(7,693)		(7,693)		1,258,325		(77,818)	(77,818)	48,380	07/01/2037
36005F-GB-5	FULTON CNTY GA DEV AUTH REV		07/09/2024	FIFTH		2,852,824	2,865,000	3,202,698	3,067,766		(18,117)		(18,117)		3,049,649		(196,826)	(196,826)	117,465	07/01/2038
366133-MU-7	GARLAND TEX ELEC UTIL SYS REV		02/15/2024	INTL FCStone		1,361,163	1,250,000	1,462,488	1,367,554		(2,887)		(2,887)		1,364,667		(3,504)	(3,504)	29,340	03/01/2034
366133-MW-3	GARLAND TEX ELEC UTIL SYS REV		02/15/2024	HEADLANDS TECH GLOBAL MARKETS		379,260	350,000	406,214	381,167		(762)		(762)		380,405		(1,145)	(1,145)	8,215	03/01/2036
366133-MX-1	GARLAND TEX ELEC UTIL SYS REV		02/15/2024	HEADLANDS TECH GLOBAL MARKETS		647,220	600,000	693,018	651,641		(1,260)		(1,260)		650,381		(3,161)	(3,161)	14,083	03/01/2037
373064-N7-5	GEORGETOWN TEX UTIL SYS REV		02/15/2024	INTL FCStone		544,415	500,000	552,275	539,705		(1,071)		(1,071)		538,633		5,782	5,782	12,847	08/15/2028
373064-N8-3	GEORGETOWN TEX UTIL SYS REV		02/22/2024	INTL FCStone		1,423,639	1,285,000	1,423,652	1,395,518		(2,692)		(2,692)		1,392,826		30,813	30,813	34,088	08/15/2029
373064-P3-2	GEORGETOWN TEX UTIL SYS REV		02/22/2024	DUNCAN WILLIAMS		1,420,650	1,250,000	1,388,475	1,367,432		(2,004)		(2,004)		1,365,428		55,222	55,222	33,160	08/15/2032
373064-P4-0	GEORGETOWN TEX UTIL SYS REV		02/22/2024	DUNCAN WILLIAMS		1,443,380	1,270,000	1,403,325	1,383,120		(1,921)		(1,921)		1,381,199		62,181	62,181	33,690	08/15/2033
38375D-F2-9	GNR 2008-094 JB - CMO/RMBS		12/01/2024	Paydown		6,911	6,911	6,715	6,716		195		195		6,911				185	12/20/2038
38376X-SK-0	GNR 2010-029 AG - CMO/RMBS		12/01/2024	Paydown		12,629	12,629	11,998	12,018		611		611		12,629				266	10/20/2039
38377F-Z3-8	GNR 2010-073 LA - CMO/RMBS		12/01/2024	Paydown		17,575	17,575	17,244	17,247		301	(27)	328		17,575				399	03/20/2038

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38377V-HF-6	GNR 2011-052 NK - CMO/RMBS		12/01/2024	Paydown		132,424	132,424	126,056	126,109		6,314		6,314		132,424				2,511	04/16/2041
39081H-CG-5	GREAT LAKES WTR AUTH MICH SEW DISP SYS R		07/01/2024	Maturity @ 100.00		450,000	450,000	450,000	450,000						450,000				7,218	07/01/2024
39081H-EP-3	GREAT LAKES WTR AUTH MICH SEW DISP SYS R		01/18/2024	HEADLANDS TECH GLOBAL MARKETS		999,090	850,000	945,693	945,004		(554)		(554)		944,450		54,640	54,640	5,549	07/01/2032
39081H-EQ-1	GREAT LAKES WTR AUTH MICH SEW DISP SYS R		07/24/2024	FIFTH		5,739,100	5,000,000	5,454,350	5,451,703		(20,839)		(20,839)		5,430,864		308,236	308,236	159,722	07/01/2037
39081H-ER-9	GREAT LAKES WTR AUTH MICH SEW DISP SYS R		07/24/2024	FIFTH		3,998,470	3,500,000	3,790,710	3,789,025		(13,249)		(13,249)		3,775,775		222,695	222,695	111,806	07/01/2038
39081H-ET-5	GREAT LAKES WTR AUTH MICH SEW DISP SYS R		02/22/2024	FIFTH		1,482,113	1,250,000	1,386,675	1,385,870		(1,723)		(1,723)		1,384,146		97,966	97,966	14,063	07/01/2034
39081H-EZ-1	GREAT LAKES WTR AUTH MICH SEW DISP SYS R		07/16/2024	Various		985,953	850,000	927,240	926,790		(2,522)		(2,522)		924,267		61,686	61,686	20,236	07/01/2037
39081H-FA-5	GREAT LAKES WTR AUTH MICH SEW DISP SYS R		07/17/2024	FIFTH		773,179	675,000	731,066	730,740		(2,466)		(2,466)		728,274		44,904	44,904	20,906	07/01/2038
39081J-DN-5	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS		07/01/2024	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				19,840	07/01/2024
39081J-FS-2	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS		09/11/2024	UMB		587,225	500,000	548,490	548,206		(2,778)		(2,778)		545,428		41,797	41,797	19,236	07/01/2036
39081J-FT-0	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS		07/16/2024	FIFTH		2,301,560	2,000,000	2,176,520	2,175,493		(7,758)		(7,758)		2,167,735		133,825	133,825	61,667	07/01/2037
39081J-FU-7	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS		07/24/2024	FIFTH		1,142,420	1,000,000	1,080,480	1,080,014		(3,660)		(3,660)		1,076,354		66,066	66,066	31,944	07/01/2038
39081J-GE-2	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS		01/18/2024	SEIBERT		686,360	575,000	635,829	635,472		(287)		(287)		635,185		51,176	51,176	3,753	07/01/2035
39081J-GH-5	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS		07/17/2024	FIFTH		1,088,178	950,000	1,026,456	1,026,013		(3,355)		(3,355)		1,022,658		65,519	65,519	29,424	07/01/2038
39167J-DY-8	GREATER CLEVELAND REGL TRAN AUTH OHIO SA		02/20/2024	SEIBERT		1,410,482	1,260,000	1,515,163	1,405,779		(3,576)		(3,576)		1,402,203		8,279	8,279	14,175	12/01/2039
39225P-AF-8	GREATER NEW ORLEANS EXPWY COMMN LA TOLL		02/28/2024	STERN BROTHERS		221,826	215,000	261,511	226,112		(984)		(984)		225,128		(3,302)	(3,302)	3,583	11/01/2026
392274-4P-8	GREATER ORLANDO AVIATION AUTH ORLANDO FL		02/20/2024	UMB		821,336	770,000	880,577	841,373		(2,592)		(2,592)		838,782		(17,446)	(17,446)	15,079	10/01/2027
40219R-AH-6	GULF COAST AUTH TEX BAYPORT AREA SYS REV		02/29/2024	Allstate Corp Dep		744,653	700,000	813,673	749,033		(2,126)		(2,126)		746,908		(2,255)	(2,255)	14,875	10/01/2030
407272-Y5-6	HAMILTON CNTY OHIO HOSP FACS REV		02/15/2024	FIFTH		905,862	850,000	992,579	924,363		(2,652)		(2,652)		921,710		(15,848)	(15,848)	21,840	08/15/2027
407272-Z9-7	HAMILTON CNTY OHIO HOSP FACS REV		02/15/2024	LOOP		1,785,468	1,900,000	1,903,078	1,902,127						1,902,127		(116,659)	(116,659)	39,056	08/15/2050
40727T-DJ-0	HAMILTON CNTY OHIO HEALTH CARE FACS REV		07/10/2024	PNCCP		1,299,870	1,500,000	1,500,000	1,500,000						1,500,000		(200,130)	(200,130)	30,928	06/01/2034
414005-WP-9	HARRIS CNTY TEX		02/29/2024	STERN BROTHERS		696,231	670,000	771,090	704,400		(2,155)		(2,155)		702,245		(6,014)	(6,014)	18,518	08/15/2034
41401P-CH-4	HARRIS CNTY TEX CULTURAL ED FACS FIN COR		11/13/2024	Morgan Stanley		1,297,800	1,250,000	1,526,431	1,345,215		(28,160)		(28,160)		1,317,055		(19,255)	(19,255)	62,326	11/15/2026
41401P-CJ-0	HARRIS CNTY TEX CULTURAL ED FACS FIN COR		11/13/2024	Morgan Stanley		2,370,502	2,240,000	2,771,939	2,462,398		(48,189)		(48,189)		2,414,209		(43,707)	(43,707)	111,689	11/15/2027
42249T-CZ-0	HEBER LT & PWR CO UTAH ELEC REV		02/28/2024	ALAMO		339,404	325,000	368,306	352,004		(696)		(696)		351,308		(11,904)	(11,904)	2,744	12/15/2034
422503-BT-8	HEBER SPRINGS ARK SALES & USE TAX REV		06/01/2024	Maturity @ 100.00		200,000	200,000	200,000	200,000						200,000				950	06/01/2024
428061-EC-5	HESPERIA CALIF UNI SCH DIST CTFS PARTN		02/01/2024	Maturity @ 100.00		250,000	250,000	250,000	250,000						250,000				1,655	02/01/2024
432308-S8-8	HILLSBOROUGH CNTY FLA AVIATION AUTH REV		05/23/2024	JP Morgan		3,950,520	4,000,000	4,000,000	4,000,000						4,000,000		(49,480)	(49,480)	53,615	10/01/2024
43233K-AG-9	HILLSBOROUGH CNTY FLA INDL DEV AUTH HEAL		12/27/2024	Morgan Stanley		10,843,700	10,000,000	11,025,700			(58,783)		(58,783)		10,966,917		(123,217)	(123,217)	159,722	11/15/2029
438689-MX-6	HONOLULU HAWAII CITY & CNTY BRD WTR SUP		05/23/2024	Bank of America Merrill Lynch		2,159,671	2,170,000	2,170,000	2,170,000						2,170,000		(10,329)	(10,329)	10,250	07/01/2024
438701-T7-9	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS		06/18/2024	LOOP		1,347,170	1,330,000	1,502,554	1,433,323		(8,292)		(8,292)		1,425,032		(77,862)	(77,862)	51,574	07/01/2039
441182-NK-4	HOT SPRINGS ARK WTR REV		11/13/2024	Bank of America Merrill Lynch		413,096	400,000	427,564	420,950		(6,442)		(6,442)		414,508		(1,412)	(1,412)	22,389	10/01/2026
441182-NL-2	HOT SPRINGS ARK WTR REV		11/13/2024	Bank of America Merrill Lynch		479,402	455,000	493,302	486,197		(6,921)		(6,921)		479,276		126	126	25,467	10/01/2027
44244C-SR-9	HOUSTON TEX UTIL SYS REV		01/11/2024	JP Morgan		5,537,900	5,000,000	5,894,650	5,459,499		(3,630)		(3,630)		5,455,869		82,031	82,031	42,361	11/15/2031
44244C-SS-7	HOUSTON TEX UTIL SYS REV		01/11/2024	Morgan Stanley		2,209,800	2,000,000	2,350,120	2,180,000		(1,420)		(1,420)		2,178,580		31,220	31,220	16,944	11/15/2032
44244C-ST-5	HOUSTON TEX UTIL SYS REV		01/11/2024	JANNEY MONTOGMERY SCOTT LLC		1,656,030	1,500,000	1,755,375	1,631,451		(1,036)		(1,036)		1,630,415		25,615	25,615	12,708	11/15/2033
44244C-SU-2	HOUSTON TEX UTIL SYS REV		02/22/2024	Morgan Stanley		2,180,240	2,000,000	2,332,860	2,171,502		(5,040)		(5,040)		2,166,462		13,778	13,778	28,056	11/15/2034
451443-B7-9	IDAHO ST BLDG AUTH BLDG REV		07/24/2024	Wells Fargo		285,729	280,000	319,922	290,467		(3,483)		(3,483)		286,984		(1,255)	(1,255)	12,600	09/01/2025
45204E-CZ-9	ILLINOIS FIN AUTH REV		07/24/2024	JP Morgan		696,830	685,000	838,372	712,631		(10,309)		(10,309)		702,322		(5,492)	(5,492)	36,533	07/01/2025
45204E-LQ-9	ILLINOIS FIN AUTH REV		05/15/2024	Maturity @ 100.00		350,000	350,000	425,586	353,948		(3,948)		(3,948)		350,000				8,750	05/15/2024
45204F-VD-4	ILLINOIS FIN AUTH REV		01/10/2024	Call @ 100.00		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				36,635	07/01/2025
45204F-VE-2	ILLINOIS FIN AUTH REV		01/10/2024	Call @ 100.00		1,700,000	1,700,000	1,700,000	1,700,000						1,700,000				40,325	07/01/2026
45204F-VF-9	ILLINOIS FIN AUTH REV		01/10/2024	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				74,245	07/01/2027
452252-QQ-5	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R		03/13/2024	Barclays Capital, Inc.		14,441,640	12,000,000	14,099,160	14,099,160		(34,268)		(34,268)		14,064,892		376,748	376,748	118,333	01/01/2036
452252-QR-3	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R		03/13/2024	RBCD		13,107,490	11,000,000	12,710,280	12,710,280		(27,633)		(27,633)		12,682,647		424,843	424,843	108,472	01/01/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
452252-QS-1	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R		03/13/2024	RBCD		12,967,570	11,000,000	12,604,900	12,604,900		(25,797)		(25,797)		12,579,103		388,467	388,467	108,472	01/01/2038
452252-QT-9	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R		03/13/2024	RBCD		5,152,928	4,400,000	5,016,836	5,016,836		(9,884)		(9,884)		5,006,952		145,976	145,976	43,389	01/01/2039
454898-VD-6	INDIANA MUN PWR AGY PWR SUPPLY SYS REV		02/29/2024	JP Morgan		113,696	110,000	133,647	116,238		(531)		(531)		115,706		(2,010)	(2,010)	3,713	01/01/2026
45505M-GZ-3	INDIANA ST FIN AUTH WASTEWATER UTIL REV		07/17/2024	Raymond James & Associates, Inc.		527,592	520,000	592,914	564,138		(3,919)		(3,919)		560,219		(32,627)	(32,627)	16,582	10/01/2038
45528U-5E-7	INDIANAPOLIS IND LOC PUB IMPT BD BK		07/09/2024	JP Morgan		716,333	650,000	698,451	693,675		(2,436)		(2,436)		691,239		25,093	25,093	34,978	01/01/2037
45528U-5F-4	INDIANAPOLIS IND LOC PUB IMPT BD BK		07/09/2024	MISCHLER		1,092,240	1,000,000	1,068,330	1,061,618		(3,427)		(3,427)		1,058,191		34,049	34,049	53,813	01/01/2038
45528U-ZB-0	INDIANAPOLIS IND LOC PUB IMPT BD BK		02/29/2024	HEADLANDS TECH GLOBAL MARKETS		873,280	800,000	963,960	890,050		(2,834)		(2,834)		887,216		(13,936)	(13,936)	23,667	02/01/2035
46246K-6G-2	IOWA FIN AUTH REV		10/21/2024	Various		2,501,108	2,330,000	2,716,500	2,531,248		(20,534)		(20,534)		2,510,714		(9,606)	(9,606)	106,463	08/01/2038
46246K-6H-0	IOWA FIN AUTH REV		10/09/2024	UMB		1,919,018	1,800,000	2,090,538	1,951,449		(21,078)		(21,078)		1,930,372		(11,354)	(11,354)	98,528	08/01/2039
46247S-DQ-4	IOWA FIN AUTH REV		01/11/2024	JP Morgan		6,685,745	5,500,000	6,459,640	6,415,071		(3,265)		(3,265)		6,411,806		273,939	273,939	126,042	08/01/2035
46247S-DR-2	IOWA FIN AUTH REV		07/08/2024	SNTRUS3A USA		5,763,300	5,000,000	5,815,400	5,777,756		(36,473)		(36,473)		5,741,283		22,017	22,017	234,722	08/01/2036
46247S-DS-0	IOWA FIN AUTH REV		07/08/2024	STERN BROTHERS		2,584,620	2,250,000	2,591,595	2,575,919		(15,192)		(15,192)		2,560,727		23,893	23,893	105,625	08/01/2037
46247S-DT-8	IOWA FIN AUTH REV		07/08/2024	Allstate Corp Dep		3,432,690	3,000,000	3,427,590	3,408,065		(18,925)		(18,925)		3,389,140		43,550	43,550	140,833	08/01/2038
46247S-DU-5	IOWA FIN AUTH REV		07/16/2024	Bank of America Merrill Lynch		2,292,080	2,000,000	2,274,000	2,261,526		(12,606)		(12,606)		2,248,920		43,160	43,160	96,111	08/01/2039
46247S-DV-3	IOWA FIN AUTH REV		10/21/2024	INTL FCStone		3,094,603	2,750,000	3,111,625	3,095,211		(24,838)		(24,838)		3,070,373		24,229	24,229	168,438	08/01/2040
462590-LV-0	IOWA STUDENT LN LIQUIDITY CORP STUDENT L		12/01/2024	Maturity @ 100.00		550,000	550,000	604,527	558,419		(8,419)		(8,419)		550,000				27,500	12/01/2024
462590-LW-8	IOWA STUDENT LN LIQUIDITY CORP STUDENT L		10/24/2024	UMB		707,833	700,000	772,982	720,474		(8,545)		(8,545)		711,928		(4,095)	(4,095)	31,500	12/01/2025
462590-MX-5	IOWA STUDENT LN LIQUIDITY CORP STUDENT L		05/30/2024	Allstate Corp Dep		2,325,960	2,350,000	2,350,000	2,350,000						2,350,000		(24,041)	(24,041)	44,486	12/01/2024
46263R-RX-5	IPS MULTI-SCH BLDG CORP IND		02/22/2024	Wells Fargo		1,397,517	1,225,000	1,336,928	1,333,913		(1,954)		(1,954)		1,331,959		65,558	65,558	24,160	07/15/2035
46263R-RY-3	IPS MULTI-SCH BLDG CORP IND		07/10/2024	JP Morgan		1,111,460	1,000,000	1,083,620	1,081,377		(4,986)		(4,986)		1,076,391		35,069	35,069	38,472	07/15/2036
46263R-RZ-0	IPS MULTI-SCH BLDG CORP IND		07/10/2024	JP Morgan		1,108,410	1,000,000	1,075,930	1,073,902		(4,510)		(4,510)		1,069,392		39,018	39,018	38,472	07/15/2037
46263R-SA-4	IPS MULTI-SCH BLDG CORP IND		07/10/2024	JP Morgan		826,515	750,000	802,785	801,380		(3,127)		(3,127)		798,253		28,262	28,262	28,854	07/15/2038
46263R-SE-6	IPS MULTI-SCH BLDG CORP IND		10/10/2024	UMB		1,658,603	1,500,000	1,607,625	1,604,785		(9,253)		(9,253)		1,595,533		63,070	63,070	79,406	07/15/2042
46360W-AL-0	IRVINE FACILITIES FINANCING AUTHORITY		07/08/2024	Various		1,021,003	875,000	1,057,000	1,046,828		(6,809)		(6,809)		1,040,020		(19,016)	(19,016)	33,679	09/01/2036
46360W-AM-8	IRVINE FACILITIES FINANCING AUTHORITY		07/08/2024	Stifel, Nicolaus & Co., Inc.		1,383,588	1,200,000	1,431,684	1,418,832		(10,289)		(10,289)		1,408,543		(24,955)	(24,955)	51,333	09/01/2037
46360W-AN-6	IRVINE FACILITIES FINANCING AUTHORITY		07/08/2024	FIFTH		1,638,750	1,425,000	1,683,324	1,669,080		(11,406)		(11,406)		1,657,675		(18,925)	(18,925)	60,958	09/01/2038
46360W-AP-1	IRVINE FACILITIES FINANCING AUTHORITY		07/16/2024	MESIROW FINANCIAL INC.		2,291,480	2,000,000	2,346,980	2,327,925		(15,904)		(15,904)		2,312,020		(20,540)	(20,540)	87,778	09/01/2039
46360W-AQ-9	IRVINE FACILITIES FINANCING AUTHORITY		10/21/2024	Cantor Fitzgerald & Company		2,276,360	2,000,000	2,325,780	2,307,988		(22,270)		(22,270)		2,285,717		(9,357)	(9,357)	114,167	09/01/2040
463794-JR-9	IRVING TEX HOSP AUTH HOSP REV		08/21/2024	HEADLANDS TECH GLOBAL MARKETS		400,320	400,000	463,472	407,850		(6,374)		(6,374)		401,476		(1,156)	(1,156)	17,056	10/15/2024
463794-JT-5	IRVING TEX HOSP AUTH HOSP REV		08/21/2024	INTL FCStone		585,567	570,000	666,803	598,706		(7,160)		(7,160)		591,545		(5,979)	(5,979)	24,304	10/15/2026
464637-AM-9	ECONOMIC DEVELOPMENT AUTHORITY OF ISLE W		07/17/2024	Morgan Stanley		275,798	250,000	270,295	270,208		(958)		(958)		269,250		6,547	6,547	7,465	07/01/2037
464637-AN-7	ECONOMIC DEVELOPMENT AUTHORITY OF ISLE W		07/17/2024	DAVENPORT AND COMPANY LLC		273,633	250,000	268,443	268,364		(865)		(865)		267,498		6,134	6,134	7,465	07/01/2038
472682-ZL-0	JEFFERSON CNTY ALA SWR REV		11/21/2024	Various		2,499,215	2,250,000	2,479,208			(14,942)		(14,942)		2,464,266		34,949	34,949	89,068	10/01/2041
472682-ZM-8	JEFFERSON CNTY ALA SWR REV		10/11/2024	Jefferies		1,385,288	1,250,000	1,368,925			(7,239)		(7,239)		1,361,686		23,602	23,602	46,484	10/01/2042
472682-ZN-6	JEFFERSON CNTY ALA SWR REV		10/11/2024	Jefferies		1,379,300	1,250,000	1,360,575			(6,705)		(6,705)		1,353,870		25,430	25,430	46,484	10/01/2043
476623-CQ-4	JERSEY CITY N J MUN UTILS AUTH SWR REV		10/15/2024	Maturity @ 100.00		905,000	905,000	905,000	905,000						905,000				12,344	10/15/2024
482085-EV-5	JURUPA CALIF PUB FING AUTH SPL TAX REV		02/29/2024	SAMCO CAPITAL MARKETS INC		965,398	915,000	1,080,093	1,026,845		(2,725)		(2,725)		1,024,120		(58,722)	(58,722)	18,605	09/01/2034
483233-QM-7	KALAMAZOO MICH HOSP FIN AUTH HOSP FAC RE		08/21/2024	HEADLANDS TECH GLOBAL MARKETS		5,096	5,000	5,612	5,323		(86)		(86)		5,237		(141)	(141)	192	05/15/2026
483233-RA-2	KALAMAZOO MICH HOSP FIN AUTH HOSP FAC RE		08/21/2024	FIFTH		556,457	550,000	606,423	571,971		(10,194)		(10,194)		561,777		(5,320)	(5,320)	21,160	05/15/2025
483233-RB-0	KALAMAZOO MICH HOSP FIN AUTH HOSP FAC RE		08/21/2024	FIFTH		535,616	520,000	583,600	553,571		(8,904)		(8,904)		544,667		(9,052)	(9,052)	20,006	05/15/2026
48504N-BA-6	KANSAS CITY MO INDL DEV AUTH ARPT SPL OB		07/09/2024	UBS		2,433,577	2,340,000	2,795,575	2,597,852		(24,443)		(24,443)		2,573,409		(139,832)	(139,832)	100,425	03/01/2038
485106-UG-1	KANSAS CITY MO SPL OBLIG		01/19/2024	UMB		231,170	215,000	251,898	239,073		(217)		(217)		238,855		(7,685)	(7,685)	2,676	04/01/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
485106-ZU-5	KANSAS CITY MO SPL OBLIG		02/15/2024	HEADLANDS TECH GLOBAL MARKETS		661,998	570,000	677,690	671,047		(1,306)		(1,306)		669,740		(7,742)	(7,742)	11,004	04/01/2035
485106-ZW-1	KANSAS CITY MO SPL OBLIG		02/20/2024	UMB		1,058,626	925,000	1,068,468	1,059,768		(1,775)		(1,775)		1,057,993		633	633	18,115	04/01/2037
490728-F4-9	KENT ST UNIV OHIO UNIV REVS		02/22/2024	MESIROW FINANCIAL INC.		3,324,497	2,850,000	3,166,920	3,126,314		(4,348)		(4,348)		3,121,966		202,530	202,530	45,521	05/01/2034
490728-F5-6	KENT ST UNIV OHIO UNIV REVS		02/22/2024	MESIROW FINANCIAL INC.		2,842,319	2,450,000	2,703,306	2,670,977		(3,459)		(3,459)		2,667,519		174,800	174,800	39,132	05/01/2035
49120A-AJ-8	KENTUCKY BD DEV CORP EDL FACS REV		02/15/2024	MESIROW FINANCIAL INC.		714,071	650,000	819,650	768,796		(2,517)		(2,517)		766,279		(52,209)	(52,209)	15,257	03/01/2031
49120A-AL-3	KENTUCKY BD DEV CORP EDL FACS REV		02/15/2024	Morgan Stanley		184,478	180,000	207,212	199,132		(400)		(400)		198,732		(14,254)	(14,254)	3,380	03/01/2033
49120A-AP-4	KENTUCKY BD DEV CORP EDL FACS REV		02/15/2024	HEADLANDS TECH GLOBAL MARKETS		266,352	265,000	301,565	290,759		(536)		(536)		290,224		(23,872)	(23,872)	4,976	03/01/2036
49151F-C8-1	KENTUCKY ST PPTY & BLDGS COMMN REVS		10/08/2024	UMB		269,983	250,000	307,118	282,049		(4,883)		(4,883)		277,166		(7,183)	(7,183)	11,736	11/01/2033
49151F-C9-9	KENTUCKY ST PPTY & BLDGS COMMN REVS		02/28/2024	BOSC INC.		464,121	450,000	504,882	480,969		(996)		(996)		479,973		(15,852)	(15,852)	6,000	11/01/2034
49151F-D3-1	KENTUCKY ST PPTY & BLDGS COMMN REVS		07/09/2024	JP Morgan		901,575	900,000	1,003,617	958,560		(5,987)		(5,987)		952,573		(50,998)	(50,998)	24,900	11/01/2036
49151F-D5-6	KENTUCKY ST PPTY & BLDGS COMMN REVS		07/09/2024	JP Morgan		646,185	650,000	720,421	689,860		(4,067)		(4,067)		685,793		(39,609)	(39,609)	17,983	11/01/2038
49151F-ZB-9	KENTUCKY ST PPTY & BLDGS COMMN REVS		02/22/2024	JP Morgan		1,829,523	1,700,000	1,941,621	1,815,755		(3,824)		(3,824)		1,811,932		17,591	17,591	27,153	05/01/2031
49151F-ZC-7	KENTUCKY ST PPTY & BLDGS COMMN REVS		02/22/2024	Raymond James & Associates, Inc.		2,155,960	2,000,000	2,278,840	2,133,687		(4,412)		(4,412)		2,129,275		26,685	26,685	31,944	05/01/2032
493230-NQ-5	KEY WEST FLA UTIL BRD ELEC REV		02/15/2024	Piper Jaffray Co.		1,410,035	1,295,000	1,590,946	1,455,793		(4,398)		(4,398)		1,451,395		(41,360)	(41,360)	25,001	10/01/2033
493230-NR-3	KEY WEST FLA UTIL BRD ELEC REV		02/15/2024	Piper Jaffray Co.		1,008,000	925,000	1,132,089	1,037,632		(3,077)		(3,077)		1,034,555		(26,555)	(26,555)	17,858	10/01/2034
498622-KA-6	KLICKITAT CNTY WASH PUB UTIL DIST NO 001		02/14/2024	HEADLANDS TECH GLOBAL MARKETS		726,570	650,000	820,729	755,141		(2,112)		(2,112)		753,029		(26,459)	(26,459)	6,771	12/01/2029
498622-KB-4	KLICKITAT CNTY WASH PUB UTIL DIST NO 001		02/14/2024	UMB		574,668	515,000	645,511	595,512		(1,613)		(1,613)		593,899		(19,231)	(19,231)	5,365	12/01/2030
506498-YX-6	LAFAYETTE LA UTILS REV		02/28/2024	SEIBERT		120,670	115,000	142,998	124,323		(529)		(529)		123,794		(3,125)	(3,125)	1,917	11/01/2026
511350-AN-0	LAKE WORTH BEACH FLA CONS UTIL REV		04/29/2024	Various		2,071,685	2,000,000	2,389,600	2,274,356		(11,978)		(11,978)		2,262,378		(190,693)	(190,693)	45,194	10/01/2033
511350-AP-5	LAKE WORTH BEACH FLA CONS UTIL REV		04/29/2024	CREWS & ASSOCIATES, INC.		1,086,393	1,050,000	1,244,145	1,186,916		(6,309)		(6,309)		1,180,607		(94,214)	(94,214)	24,500	10/01/2034
511350-AR-1	LAKE WORTH BEACH FLA CONS UTIL REV		04/29/2024	Wells Fargo		1,230,534	1,210,000	1,415,978	1,355,577		(6,671)		(6,671)		1,348,906		(118,372)	(118,372)	28,233	10/01/2036
511350-AS-9	LAKE WORTH BEACH FLA CONS UTIL REV		04/29/2024	MISCHLER		297,685	295,000	344,073	329,703		(1,588)		(1,588)		328,115		(30,431)	(30,431)	6,883	10/01/2037
516706-CY-2	LARAMIE CNTY WYO HOSP REV		08/21/2024	HEADLANDS TECH GLOBAL MARKETS		419,690	415,000	487,774	447,643		(8,914)		(8,914)		438,729		(19,039)	(19,039)	13,418	05/01/2026
516706-DA-3	LARAMIE CNTY WYO HOSP REV		08/21/2024	Bank of America Merrill Lynch		195,696	190,000	230,489	214,543		(3,564)		(3,564)		210,979		(15,283)	(15,283)	6,143	05/01/2028
516706-DC-9	LARAMIE CNTY WYO HOSP REV		08/21/2024	Bank of America Merrill Lynch		519,060	500,000	619,220	583,135		(8,107)		(8,107)		575,028		(55,968)	(55,968)	16,167	05/01/2030
516706-DE-5	LARAMIE CNTY WYO HOSP REV		08/21/2024	INTL FCStone		563,448	550,000	679,553	644,721		(7,859)		(7,859)		636,862		(73,415)	(73,415)	17,783	05/01/2032
516706-DG-0	LARAMIE CNTY WYO HOSP REV		08/21/2024	INTL FCStone		509,390	500,000	608,245	579,339		(6,541)		(6,541)		572,797		(63,407)	(63,407)	16,167	05/01/2034
516706-DJ-4	LARAMIE CNTY WYO HOSP REV		08/21/2024	Stifel, Nicolaus & Co., Inc.		401,916	400,000	482,832	460,787		(4,996)		(4,996)		455,791		(53,875)	(53,875)	12,933	05/01/2036
516706-DL-9	LARAMIE CNTY WYO HOSP REV		07/17/2024	THE HUNTINGTON INVESTMENT COMPANY		224,190	225,000	269,728	257,860		(2,291)		(2,291)		255,569		(31,379)	(31,379)	6,425	05/01/2038
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		(4,546)		(4,546)		1,352,042		(277,033)	(277,033)	31,525	05/01/2042
51771F-BK-1	LAS VEGAS NEV CONVENTION & VISITORS AUTH		05/23/2024	JP Morgan		2,495,175	2,500,000	2,500,000	2,500,000						2,500,000		(4,825)	(4,825)	89,698	07/01/2024
529050-EM-4	LEXINGTON CNTY S C HEALTH SVCS DIST INC		08/21/2024	HEADLANDS TECH GLOBAL MARKETS		145,418	140,000	167,038	149,315		(2,046)		(2,046)		147,269		(1,851)	(1,851)	5,658	11/01/2026
529050-EP-7	LEXINGTON CNTY S C HEALTH SVCS DIST INC		07/10/2024	Raymond James & Associates, Inc.		140,148	135,000	161,325	146,078		(1,451)		(1,451)		144,627		(4,479)	(4,479)	4,688	11/01/2028
534272-K4-0	LINCOLN NEB ELEC SYS REV		02/20/2024	Morgan Stanley		1,376,570	1,300,000	1,565,291	1,463,295		(7,328)		(7,328)		1,455,968		(79,398)	(79,398)	30,875	09/01/2033
537532-FM-0	LITTLE THOMPSON WTR DIST COLO WTR REV		02/14/2024	Stifel, Nicolaus & Co., Inc.		106,593	100,000	122,256	115,583		(269)		(269)		115,314		(8,721)	(8,721)	833	12/01/2033
537532-FN-8	LITTLE THOMPSON WTR DIST COLO WTR REV		02/14/2024	Stifel, Nicolaus & Co., Inc.		303,696	285,000	347,241	328,605		(752)		(752)		327,853		(24,157)	(24,157)	2,375	12/01/2034
537532-FR-9	LITTLE THOMPSON WTR DIST COLO WTR REV		06/18/2024	Morgan Stanley		173,635	170,000	204,315	194,099		(1,538)		(1,538)		192,561		(18,926)	(18,926)	3,759	12/01/2037
537532-FS-7	LITTLE THOMPSON WTR DIST COLO WTR REV		06/18/2024	DUNCAN WILLIAMS		233,151	230,000	275,485	261,963		(2,037)		(2,037)		259,925		(26,774)	(26,774)	5,086	12/01/2038

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
544495-4P-6	LOS ANGELES CALIF DEPT WTR & PWR REV		01/11/2024	Morgan Stanley		1,206,931	1,100,000	1,294,040	1,186,633		(848)		(848)		1,185,785		21,146	21,146	29,792	07/01/2035
545667-AA-5	LOST RABBIT URBAN RENEWAL DIST MISS INFR		09/24/2024	Redemption		340,000	340,000	13,811							340,000		340,000	340,000		09/01/2039
54628C-HR-6	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &		02/29/2024	HEADLANDS TECH GLOBAL MARKETS		703,324	680,000	717,828	700,818		(633)		(633)		700,185		3,139	3,139	16,093	08/01/2031
54628C-HS-4	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &		10/22/2024	UMB		1,170,655	1,140,000	1,191,585	1,168,463		(4,186)		(4,186)		1,164,277		6,378	6,378	55,987	08/01/2032
54628C-HT-2	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &		02/29/2024	HEADLANDS TECH GLOBAL MARKETS		210,679	205,000	213,221	209,542		(136)		(136)		209,406		1,273	1,273	4,852	08/01/2033
54628C-NQ-1	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &		08/01/2024	Maturity @ 100.00		360,000	360,000	360,000	360,000						360,000				3,780	08/01/2024
546540-RW-7	LOUISIANA ST UNIV & AGRIC & MECHANICAL C		07/01/2024	Maturity @ 100.00		1,650,000	1,650,000	1,650,000	1,650,000						1,650,000				17,721	07/01/2024
54659L-CG-7	LOUISVILLE & JEFFERSON CNTY KY METRO GOV		10/01/2024	Maturity @ 100.00		120,000	120,000	122,080	121,352		(1,352)		(1,352)		120,000				6,000	10/01/2024
54659L-CK-8	LOUISVILLE & JEFFERSON CNTY KY METRO GOV		11/13/2024	B. C. ZIEGLER & CO.		1,684,336	1,600,000	1,709,360	1,699,188		(21,940)		(21,940)		1,677,247		7,089	7,089	89,556	10/01/2027
54659L-CS-1	LOUISVILLE & JEFFERSON CNTY KY METRO GOV		10/24/2024	UMB		1,119,150	1,000,000	1,123,640	1,119,445		(8,459)		(8,459)		1,110,986		8,164	8,164	53,333	10/01/2034
54811B-RS-2	LOWER COLO RIV AUTH TEX TRANSMISSION SVC		02/22/2024	MESIROW FINANCIAL INC.		4,319,600	4,000,000	4,673,240	4,322,028		(10,649)		(10,649)		4,311,379		8,221	8,221	56,111	05/15/2032
54811B-RT-0	LOWER COLO RIV AUTH TEX TRANSMISSION SVC		02/22/2024	CABRA		4,590,638	4,250,000	4,945,555	4,583,122		(11,002)		(11,002)		4,572,120		18,517	18,517	59,618	05/15/2033
54811B-SX-0	LOWER COLO RIV AUTH TEX TRANSMISSION SVC		06/18/2024	MESIROW FINANCIAL INC.		1,035,740	1,000,000	1,144,090	1,063,999		(8,521)		(8,521)		1,055,478		(19,738)	(19,738)	29,861	05/15/2038
54811B-SY-8	LOWER COLO RIV AUTH TEX TRANSMISSION SVC		06/18/2024	STERN BROTHERS		1,035,290	1,000,000	1,140,990	1,062,678		(8,340)		(8,340)		1,054,338		(19,048)	(19,048)	29,861	05/15/2039
54811B-TU-5	LOWER COLO RIV AUTH TEX TRANSMISSION SVC		06/18/2024	Various		1,926,551	1,800,000	2,243,646	2,059,912		(18,961)		(18,961)		2,040,951		(114,401)	(114,401)	48,681	05/15/2037
54811B-TV-3	LOWER COLO RIV AUTH TEX TRANSMISSION SVC		06/18/2024	RBCD		1,593,765	1,500,000	1,865,295	1,714,136		(17,742)		(17,742)		1,696,394		(102,629)	(102,629)	44,792	05/15/2038
54811B-TW-1	LOWER COLO RIV AUTH TEX TRANSMISSION SVC		06/18/2024	MESIROW FINANCIAL INC.		1,488,032	1,400,000	1,735,468	1,596,806		(16,289)		(16,289)		1,580,517		(92,485)	(92,485)	41,806	05/15/2039
54811B-YY-1	LOWER COLO RIV AUTH TEX TRANSMISSION SVC		02/20/2024	SAMCO CAPITAL MARKETS INC		870,332	850,000	883,380	868,178		(1,858)		(1,858)		866,320		4,012	4,012	11,451	05/15/2025
54811B-ZC-8	LOWER COLO RIV AUTH TEX TRANSMISSION SVC		02/22/2024	KEY CAPITAL MARKETS		1,108,910	1,000,000	1,085,490	1,071,333		(1,860)		(1,860)		1,069,474		39,436	39,436	14,028	05/15/2029
54811B-ZE-4	LOWER COLO RIV AUTH TEX TRANSMISSION SVC		02/14/2024	KEY CAPITAL MARKETS		686,220	600,000	655,896	649,104		(732)		(732)		648,373		37,847	37,847	7,583	05/15/2031
54811B-ZG-9	LOWER COLO RIV AUTH TEX TRANSMISSION SVC		02/22/2024	FIFTH		1,238,675	1,050,000	1,162,277	1,151,785		(1,583)		(1,583)		1,150,202		88,473	88,473	15,466	05/15/2033
54811B-ZH-7	LOWER COLO RIV AUTH TEX TRANSMISSION SVC		02/22/2024	FIFTH		1,628,193	1,380,000	1,506,808	1,496,348		(1,792)		(1,792)		1,494,556		133,637	133,637	20,326	05/15/2034
556589-HW-2	MADISON ALA WTR & WASTEWTR BRD WTR & SWR		02/28/2024	BOSC INC.		272,982	260,000	305,422	289,030		(762)		(762)		288,267		(15,285)	(15,285)	2,600	12/01/2033
556589-HY-8	MADISON ALA WTR & WASTEWTR BRD WTR & SWR		02/28/2024	BOSC INC.		234,905	225,000	262,598	249,062		(630)		(630)		248,431		(13,527)	(13,527)	2,250	12/01/2035
56042R-QP-0	MAINE HEALTH AND HIGHER EDUCATIONAL FACI		02/28/2024	Piper Jaffray Co.		589,875	550,000	638,891	593,573		(1,500)		(1,500)		592,073		(2,198)	(2,198)	18,333	07/01/2031
56042R-QS-4	MAINE HEALTH AND HIGHER EDUCATIONAL FACI		03/07/2024	UMB		2,163,880	2,000,000	2,297,380	2,146,278		(5,857)		(5,857)		2,140,421		23,459	23,459	69,444	07/01/2034
56042R-XS-6	MAINE HEALTH AND HIGHER EDUCATIONAL FACI		08/21/2024	FIFTH		413,452	400,000	493,848	440,241		(10,239)		(10,239)		430,003		(16,551)	(16,551)	22,833	07/01/2026
56042R-XV-9	MAINE HEALTH AND HIGHER EDUCATIONAL FACI		08/21/2024	FIFTH		817,500	750,000	977,168	893,317		(16,167)		(16,167)		877,150		(59,650)	(59,650)	42,813	07/01/2029
56042R-XW-7	MAINE HEALTH AND HIGHER EDUCATIONAL FACI		08/21/2024	FIFTH		772,996	700,000	926,590	852,157		(14,380)		(14,380)		837,777		(64,781)	(64,781)	39,958	07/01/2030
56042R-XX-5	MAINE HEALTH AND HIGHER EDUCATIONAL FACI		08/21/2024	Barclays Capital, Inc.		1,374,175	1,250,000	1,643,838	1,514,810		(24,969)		(24,969)		1,489,841		(115,666)	(115,666)	71,354	07/01/2031
56042R-XY-3	MAINE HEALTH AND HIGHER EDUCATIONAL FACI		08/21/2024	Barclays Capital, Inc.		1,094,860	1,000,000	1,304,370	1,204,986		(19,272)		(19,272)		1,185,715		(90,855)	(90,855)	57,083	07/01/2032
56042R-XZ-0	MAINE HEALTH AND HIGHER EDUCATIONAL FACI		08/21/2024	Barclays Capital, Inc.		1,093,740	1,000,000	1,292,720	1,197,492		(18,508)		(18,508)		1,178,984		(85,244)	(85,244)	57,083	07/01/2033
56042R-YA-4	MAINE HEALTH AND HIGHER EDUCATIONAL FACI		08/21/2024	Barclays Capital, Inc.		1,092,070	1,000,000	1,289,560	1,195,455		(18,301)		(18,301)		1,177,154		(85,084)	(85,084)	57,083	07/01/2034
56042R-YB-2	MAINE HEALTH AND HIGHER EDUCATIONAL FACI		08/21/2024	HEADLANDS TECH GLOBAL MARKETS		545,148	505,000	648,587	602,000		(9,069)		(9,069)		592,931		(47,783)	(47,783)	28,827	07/01/2035
56185N-GG-7	MANATEE CNTY FLA SCH BRD CTFS PARTN		02/22/2024	Raymond James & Associates, Inc.		4,691,889	4,015,000	4,713,931	4,678,038		(9,364)		(9,364)		4,668,674		23,215	23,215	151,120	07/01/2035
562361-AJ-4	MANCHESTER		06/18/2024	INTL FCStone		1,166,698	1,145,000	1,382,610	1,334,702		(11,318)		(11,318)		1,323,384		(156,687)	(156,687)	25,317	06/01/2039
56453R-AY-0	MANTECA CALIF REDEV AGY SUCCESSOR AGY TA		10/01/2024	Maturity @ 100.00		1,030,000	1,030,000	1,030,000	1,030,000						1,030,000				18,272	10/01/2024
56678P-AL-1	MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE		01/16/2024	UMB		437,752	400,000	448,804	425,613		(234)		(234)		425,379		12,373	12,373	7,611	09/01/2033
56678P-BK-2	MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE		07/17/2024	JP Morgan		681,640	800,000	871,776	852,608		(3,728)		(3,728)		848,881		(167,241)	(167,241)	21,133	09/01/2039
572716-JY-5	MARSHALL UNIV W VA UNIV REVS		05/01/2024	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				13,115	05/01/2024
57390E-EU-7	MARTIN CNTY FLA UTILS SYS REV		02/15/2024	JP Morgan		165,128	160,000	200,170	168,466		(653)		(653)		167,813		(2,685)	(2,685)	3,089	10/01/2025
574218-8L-0	MARYLAND ST HEALTH & HIGHER EDL FACS AUT		02/15/2024	Bank of America Merrill Lynch		1,833,321	1,970,000	1,925,675	1,929,154		134		134		1,929,289		(95,967)	(95,967)	50,126	07/01/2048
575579-P6-8	MASSACHUSETTS BAY TRANSN AUTH MASS SALE		01/11/2024	OPPENHEIMER & CO.		1,460,736	1,200,000	1,432,692	1,417,744		(831)		(831)		1,416,913		43,823	43,823	32,500	07/01/2035
575579-P7-6	MASSACHUSETTS BAY TRANSN AUTH MASS SALE		07/10/2024	DUNCAN WILLIAMS		805,987	700,000	828,198	820,008		(5,831)		(5,831)		814,177		(8,190)	(8,190)	35,972	07/01/2036
575579-P8-4	MASSACHUSETTS BAY TRANSN AUTH MASS SALE		07/10/2024	DUNCAN WILLIAMS		940,310	820,000	958,293	949,523		(6,250)		(6,250)		943,274		(2,963)	(2,963)	42,139	07/01/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
575579-P9-2	MASSACHUSETTS BAY TRANSN AUTH MASS SALE		07/16/2024	OPPENHEIMER & CO.		689,706	600,000	692,622	686,792		(4,289)		(4,289)		682,503		7,203	7,203	31,333	07/01/2038
575579-S3-2	MASSACHUSETTS BAY TRANSN AUTH MASS SALE		01/11/2024	OPPENHEIMER & CO.		2,312,832	1,900,000	2,268,429	2,244,762		(1,315)		(1,315)		2,243,446		69,386	69,386	51,458	07/01/2035
575579-S4-0	MASSACHUSETTS BAY TRANSN AUTH MASS SALE		07/10/2024	DUNCAN WILLIAMS		995,987	865,000	1,023,416	1,013,295		(7,205)		(7,205)		1,006,090		(10,103)	(10,103)	44,451	07/01/2036
575579-S5-7	MASSACHUSETTS BAY TRANSN AUTH MASS SALE		07/10/2024	Allstate Corp Dep		917,576	800,000	934,920	926,364		(6,097)		(6,097)		920,267		(2,691)	(2,691)	41,111	07/01/2037
575579-S6-5	MASSACHUSETTS BAY TRANSN AUTH MASS SALE		07/10/2024	Allstate Corp Dep		685,404	600,000	692,622	686,792		(4,159)		(4,159)		682,633		2,771	2,771	30,833	07/01/2038
575625-AV-0	MASSACHUSETTS CLEAN ENERGY COOP CORP REV		07/01/2024	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				10,400	07/01/2024
57584Y-2A-6	MASSACHUSETTS DEVELOPMENT FINANCE AGENCY		02/14/2024	Bank of America Merrill Lynch		1,358,662	1,330,000	1,626,111	1,572,375		(3,463)		(3,463)		1,568,911		(210,250)	(210,250)	19,950	10/01/2039
57584Y-XN-4	MASSACHUSETTS DEVELOPMENT FINANCE AGENCY		10/01/2024	Maturity @ 100.00		2,015,000	2,015,000	1,997,651	2,011,892		3,108		3,108		2,015,000				32,361	10/01/2024
575896-YM-1	MASSACHUSETTS ST PORT AUTH REV		10/15/2024	UMB		544,475	500,000	564,620	552,216		(7,011)		(7,011)		545,205		(730)	(730)	32,292	07/01/2029
575896-YN-9	MASSACHUSETTS ST PORT AUTH REV		09/13/2024	UMB		1,105,370	1,000,000	1,138,950	1,116,052		(11,607)		(11,607)		1,104,445		925	925	60,417	07/01/2030
575898-DN-8	MASSACHUSETTS ST PORT AUTH SPL FACS REV		07/09/2024	UBS		1,045,380	1,000,000	1,215,360	1,127,707		(11,442)		(11,442)		1,116,265		(70,885)	(70,885)	51,250	07/01/2037
575898-DP-3	MASSACHUSETTS ST PORT AUTH SPL FACS REV		07/09/2024	Unknown		783,083	750,000	908,625	844,138		(8,426)		(8,426)		835,712		(52,630)	(52,630)	38,438	07/01/2038
592029-CF-7	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		07/17/2024	INTL FCStone		548,740	500,000	527,825	527,037		(1,277)		(1,277)		525,760		22,980	22,980	17,847	05/01/2039
592030-G7-9	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		02/14/2024	Morgan Stanley		156,791	150,000	187,286	160,553		(552)		(552)		160,001		(3,210)	(3,210)	1,896	05/15/2026
592090-GT-5	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		07/01/2024	Call @ 100.00		575,000	575,000	575,000	575,000						575,000				3,962	07/01/2024
592090-GU-2	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		07/01/2024	Call @ 100.00		2,310,000	2,310,000	2,310,000	2,310,000						2,310,000				23,770	07/01/2025
592090-GV-0	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		07/01/2024	Call @ 100.00		2,390,000	2,390,000	2,390,000	2,390,000						2,390,000				32,958	07/01/2026
592090-GW-8	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		07/01/2024	Call @ 100.00		600,000	600,000	600,000	600,000						600,000				10,350	07/01/2027
592090-GX-6	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		07/01/2024	Call @ 100.00		490,000	490,000	490,000	490,000						490,000				9,923	07/01/2028
592090-GY-4	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		07/01/2024	Call @ 100.00		400,000	400,000	400,000	400,000						400,000				9,136	07/01/2029
592090-HA-5	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		07/01/2024	Call @ 100.00		1,105,000	1,105,000	1,105,000	1,105,000						1,105,000				28,664	07/01/2031
593241-BJ-0	MIAMI BEACH FLA WTR & SWR REV		02/15/2024	First Tennessee Bank		695,291	675,000	804,175	704,845		(2,429)		(2,429)		702,416		(7,126)	(7,126)	15,844	09/01/2025
593241-BK-7	MIAMI BEACH FLA WTR & SWR REV		02/15/2024	First Tennessee Bank		789,375	750,000	903,788	800,464		(2,532)		(2,532)		797,932		(8,557)	(8,557)	17,604	09/01/2026
59324P-DN-6	MIAMI BEACH FLA STORMWATER REV		02/15/2024	Wells Fargo		102,830	100,000	119,867	104,589		(374)		(374)		104,215		(1,385)	(1,385)	2,347	09/01/2025
59324P-DP-1	MIAMI BEACH FLA STORMWATER REV		04/01/2024	UMB		960,259	920,000	1,116,264	984,367		(6,003)		(6,003)		978,364		(18,104)	(18,104)	27,089	09/01/2026
59324P-DQ-9	MIAMI BEACH FLA STORMWATER REV		02/15/2024	Blaylock Van		429,840	400,000	489,052	436,139		(1,302)		(1,302)		434,838		(4,998)	(4,998)	9,389	09/01/2027
59324P-DR-7	MIAMI BEACH FLA STORMWATER REV		02/15/2024	OPPENHEIMER & CO.		885,803	825,000	998,349	895,606		(2,535)		(2,535)		893,071		(7,269)	(7,269)	19,365	09/01/2028
59334P-HZ-3	MIAMI-DADE CNTY FLA TRAN SYS SALES SURTA		05/23/2024	Allstate Corp Dep		2,985,990	3,000,000	2,960,670	2,991,798		6,670		6,670		2,998,468		(12,478)	(12,478)	20,438	07/01/2024
59447T-VA-8	MICHIGAN FIN AUTH REV		02/15/2024	Raymond James & Associates, Inc.		1,934,400	2,000,000	2,126,840	2,075,426		(1,610)		(1,610)		2,073,817		(139,417)	(139,417)	41,111	02/15/2044
59465H-UQ-7	MICHIGAN ST HOSP FIN AUTH REV		02/15/2024	Morgan Stanley		804,728	750,000	909,473	817,773		(2,263)		(2,263)		815,511		(10,783)	(10,783)	8,229	12/01/2029
594712-UY-5	MICHIGAN ST UNIV REVS		02/14/2024	UBS		274,828	250,000	292,388	273,325		(519)		(519)		272,806		2,022	2,022	6,285	02/15/2035
594712-UZ-2	MICHIGAN ST UNIV REVS		02/20/2024	Piper Jaffray Co.		1,451,233	1,325,000	1,542,207	1,444,683		(3,017)		(3,017)		1,441,665		9,567	9,567	34,413	02/15/2036
594712-VB-4	MICHIGAN ST UNIV REVS		01/16/2024	UMB		1,317,480	1,200,000	1,385,556	1,302,468		(837)		(837)		1,301,632		15,848	15,848	25,500	02/15/2038
594712-XX-4	MICHIGAN ST UNIV REVS		01/18/2024	SNTRUS3A USA		832,692	700,000	833,567	826,281		(674)		(674)		825,607		7,085	7,085	23,139	02/15/2035
594712-XY-2	MICHIGAN ST UNIV REVS		01/18/2024	SEIBERT		1,627,271	1,375,000	1,632,194	1,618,191		(1,294)		(1,294)		1,616,897		10,375	10,375	45,451	08/15/2035
594712-YB-1	MICHIGAN ST UNIV REVS		07/16/2024	Blaylock Van		856,283	750,000	870,180	863,726		(5,864)		(5,864)		857,862		(1,579)	(1,579)	43,021	08/15/2037
602248-KM-7	MILWAUKEE CNTY WIS ARPT REV		10/22/2024	UMB		3,317,809	3,260,000	3,952,228	3,419,063		(65,524)		(65,524)		3,353,539		(35,730)	(35,730)	144,128	12/01/2025
605638-BD-6	MISSISSIPPI ST GAMING TAX REV		11/13/2024	RBCD		724,430	700,000	819,259	745,867		(13,972)		(13,972)		731,895		(7,465)	(7,465)	37,819	10/15/2026
605638-BE-4	MISSISSIPPI ST GAMING TAX REV		11/13/2024	Goldman Sachs & Co.		1,581,930	1,500,000	1,772,370	1,626,230		(27,892)		(27,892)		1,598,339		(16,409)	(16,409)	81,042	10/15/2027
605871-AT-9	MISSOULA MONT WTR SYS REV		02/15/2024	KEY CAPITAL MARKETS		592,600	545,000	646,484	597,531		(1,519)		(1,519)		596,013		(3,412)	(3,412)	17,334	07/01/2034
60636S-KY-9	MISSOURI ST DEV FIN BRD INFRASTRUCTURE F		11/13/2024	Morgan Stanley		4,066,946	3,865,000	4,205,932	4,101,264		(57,784)		(57,784)		4,043,480		23,466	23,466	184,124	06/01/2027
61051P-BV-5	MONROE CNTY FLA SCH BRD CTFS PARTN		02/15/2024	Morgan Stanley		798,900	750,000	854,565	793,105		(1,642)		(1,642)		791,463		7,437	7,437	8,229	06/01/2035
611089-AP-8	MONROE LA WTR REV		02/14/2024	LOOP		239,892	220,000	247,115	234,351		(344)		(344)		234,007		5,885	5,885	3,208	11/01/2032
611089-AR-4	MONROE LA WTR REV		02/15/2024	JP Morgan		299,929	275,000	306,207	291,558		(429)		(429)		291,129		8,800	8,800	4,163	11/01/2034
611530-DU-7	MONROEVILLE PA FIN AUTH UPMC REV		11/13/2024	Piper Jaffray Co.		523,750	500,000	545,060	537,651		(9,379)		(9,379)		528,272		(4,522)	(4,522)	24,931	05/15/2027
611530-EF-9	MONROEVILLE PA FIN AUTH UPMC REV		07/09/2024	STERN BROTHERS		549,270	500,000	553,780	550,650		(2,381)		(2,381)		548,270		1,000	1,000	16,319	05/15/2038
61204K-LM-1	MONTANA FAC FIN AUTH REV		08/21/2024	INTL FCStone		992,316	975,000	1,122,020	1,012,075		(14,456)		(14,456)		997,619		(5,303)	(5,303)	49,698	08/15/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61204K-LN-9	MONTANA FAC FIN AUTH REV		08/21/2024	INTL FCStone		932,769	900,000	1,045,890	952,046		(12,373)		(12,373)		939,674		(6,905)	(6,905)	45,875	08/15/2026
61204K-LP-4	MONTANA FAC FIN AUTH REV		08/21/2024	FIFTH		901,093	855,000	1,001,838	919,346		(10,904)		(10,904)		908,442		(7,349)	(7,349)	43,581	08/15/2027
61204M-CK-1	MONTANA FAC FIN AUTH HEALTH FACS REV		06/01/2024	Maturity @ 100.00		640,000	640,000	724,218	646,184		(6,184)		(6,184)		640,000				16,000	06/01/2024
61204M-CM-7	MONTANA FAC FIN AUTH HEALTH FACS REV		02/15/2024	MESIROW FINANCIAL INC.		619,260	600,000	692,256	629,766		(1,637)		(1,637)		628,129		(8,869)	(8,869)	6,583	06/01/2026
61204M-CU-9	MONTANA FAC FIN AUTH HEALTH FACS REV		02/15/2024	Morgan Stanley		613,095	580,000	664,106	620,204		(1,163)		(1,163)		619,041		(5,947)	(5,947)	6,364	06/01/2034
613105-MG-7	MONTGOMERY ALA WTRWKS & SAN SWR BRD WTR		07/10/2024	CABRA		1,597,995	1,425,000	1,598,166	1,591,323		(8,119)		(8,119)		1,583,204		14,791	14,791	61,354	09/01/2040
613105-MH-5	MONTGOMERY ALA WTRWKS & SAN SWR BRD WTR		07/10/2024	FIFTH		3,905,542	3,510,000	3,909,227	3,893,519		(18,632)		(18,632)		3,874,886		30,656	30,656	151,125	09/01/2041
613105-MJ-1	MONTGOMERY ALA WTRWKS & SAN SWR BRD WTR		07/10/2024	FIFTH		4,781,020	4,315,000	4,783,566	4,765,181		(21,800)		(21,800)		4,743,382		37,638	37,638	185,785	09/01/2042
613105-MK-8	MONTGOMERY ALA WTRWKS & SAN SWR BRD WTR		07/10/2024	BOSC INC.		2,206,520	2,000,000	2,213,760	2,205,381		(9,935)		(9,935)		2,195,446		11,074	11,074	86,111	09/01/2043
613520-MV-4	MONTGOMERY CNTY OHIO HOSP REV		08/21/2024	FIFTH		580,991	525,000	706,172	656,037		(11,356)		(11,356)		644,681		(63,689)	(63,689)	27,781	08/01/2031
613520-MW-2	MONTGOMERY CNTY OHIO HOSP REV		08/21/2024	FIFTH		301,494	275,000	367,771	342,164		(5,807)		(5,807)		336,357		(34,863)	(34,863)	14,552	08/01/2032
613520-MX-0	MONTGOMERY CNTY OHIO HOSP REV		08/21/2024	FIFTH		273,475	250,000	332,418	309,725		(5,152)		(5,152)		304,573		(31,098)	(31,098)	13,229	08/01/2033
613520-MZ-5	MONTGOMERY CNTY OHIO HOSP REV		08/21/2024	FIFTH		596,266	550,000	722,365	675,165		(10,744)		(10,744)		664,420		(68,154)	(68,154)	29,104	08/01/2035
613520-NC-5	MONTGOMERY CNTY OHIO HOSP REV		07/09/2024	FIFTH		1,011,712	950,000	1,232,473	1,155,541		(14,319)		(14,319)		1,141,222		(129,510)	(129,510)	44,729	08/01/2038
613520-ND-3	MONTGOMERY CNTY OHIO HOSP REV		07/17/2024	FIFTH		799,208	750,000	969,818	910,037		(11,603)		(11,603)		898,435		(99,227)	(99,227)	36,146	08/01/2039
613520-NH-4	MONTGOMERY CNTY OHIO HOSP REV		08/21/2024	INTL FCStone		654,320	725,000	842,008	810,660		(7,206)		(7,206)		803,454		(149,134)	(149,134)	30,692	08/01/2051
613603-A7-4	MONTGOMERY CNTY PA HIGHER ED & HEALTH AU		07/09/2024	LOOP		989,710	1,000,000	1,079,820	1,047,478		(4,018)		(4,018)		1,043,460		(53,750)	(53,750)	34,333	09/01/2036
613603-A8-2	MONTGOMERY CNTY PA HIGHER ED & HEALTH AU		07/09/2024	SNTRUS3A USA		984,880	1,000,000	1,073,480	1,043,770		(3,694)		(3,694)		1,040,075		(55,195)	(55,195)	34,333	09/01/2037
613603-A9-0	MONTGOMERY CNTY PA HIGHER ED & HEALTH AU		07/09/2024	Allstate Corp Dep		635,778	650,000	695,422	677,078		(2,282)		(2,282)		674,797		(39,019)	(39,019)	22,317	09/01/2038
613603-B2-4	MONTGOMERY CNTY PA HIGHER ED & HEALTH AU		07/10/2024	LOOP		976,620	1,000,000	1,066,300	1,039,557		(3,345)		(3,345)		1,036,212		(59,592)	(59,592)	34,444	09/01/2039
613603-B3-2	MONTGOMERY CNTY PA HIGHER ED & HEALTH AU		10/24/2024	UMB		951,210	1,000,000	1,056,560	1,031,180		(4,104)		(4,104)		1,027,076		(75,866)	(75,866)	46,000	09/01/2044
613741-LF-2	MONTGOMERY CNTY VA ECONOMIC DEV AUTH REV		06/01/2024	Maturity @ 100.00		295,000	295,000	295,000	295,000						295,000				1,589	06/01/2024
631060-CK-4	NARRAGANSETT R I BAY COMMN WASTEWATER SY		09/01/2024	Maturity @ 100.00		850,000	850,000	850,000	850,000						850,000				12,725	09/01/2024
63967U-AA-0	NEBRASKA EDL HEALTH CULTURAL & SOCIAL SV		07/10/2024	RBCD		400,808	400,000	446,180	420,938		(3,354)		(3,354)		417,584		(16,776)	(16,776)	16,444	01/01/2033
63967U-AB-8	NEBRASKA EDL HEALTH CULTURAL & SOCIAL SV		07/10/2024	RBCD		1,002,020	1,000,000	1,112,990	1,051,537		(8,174)		(8,174)		1,043,363		(41,343)	(41,343)	41,111	01/01/2034
63967U-AC-6	NEBRASKA EDL HEALTH CULTURAL & SOCIAL SV		07/10/2024	RBCD		1,001,200	1,000,000	1,109,920	1,050,526		(7,909)		(7,909)		1,042,617		(41,417)	(41,417)	41,111	01/01/2035
63967U-AD-4	NEBRASKA EDL HEALTH CULTURAL & SOCIAL SV		07/10/2024	RBCD		1,244,975	1,245,000	1,378,800	1,306,900		(9,583)		(9,583)		1,297,316		(52,341)	(52,341)	51,183	01/01/2036
63967U-AE-2	NEBRASKA EDL HEALTH CULTURAL & SOCIAL SV		07/10/2024	RBCD		996,100	1,000,000	1,105,030	1,048,913		(7,487)		(7,487)		1,041,426		(45,326)	(45,326)	41,111	01/01/2037
642577-XE-5	NEW BRAUNFELS TEX UTIL REV		02/15/2024	OPPENHEIMER & CO.		423,760	405,000	440,766	427,974		(1,229)		(1,229)		426,745		(2,985)	(2,985)	12,881	07/01/2026
642577-XJ-4	NEW BRAUNFELS TEX UTIL REV		02/14/2024	UMB		282,710	250,000	281,795	276,526		(468)		(468)		276,058		6,652	6,652	7,813	07/01/2030
642577-XK-1	NEW BRAUNFELS TEX UTIL REV		01/18/2024	UMB		432,788	375,000	424,440	417,310		(290)		(290)		417,021		15,767	15,767	10,469	07/01/2031
642577-XL-9	NEW BRAUNFELS TEX UTIL REV		01/18/2024	Bank of America Merrill Lynch		468,720	400,000	453,352	446,584		(275)		(275)		446,309		22,411	22,411	11,167	07/01/2032
642577-XN-5	NEW BRAUNFELS TEX UTIL REV		01/11/2024	Morgan Stanley		1,182,830	1,000,000	1,112,810	1,098,646		(412)		(412)		1,098,234		84,596	84,596	27,083	07/01/2034
64577X-EQ-5	NEW JERSEY ECONOMIC DEV AUTH REV		12/23/2024	Barclays Capital, Inc.		42,548,550	40,000,000	43,392,400	42,947,550		(611,738)		(611,738)		42,335,812		212,738	212,738	2,485,417	03/01/2028
645790-MW-3	NEW JERSEY HEALTH CARE FACS FING AUTH RE		02/29/2024	Barclays Capital, Inc.		1,796,326	1,760,000	1,901,698	1,848,593		(2,585)		(2,585)		1,846,008		(49,682)	(49,682)	47,520	07/01/2036
64613C-BV-9	NEW JERSEY ST TRANSN TR FD AUTH		02/14/2024	FIDELITY		1,029,000	875,000	994,263	982,827		(1,389)		(1,389)		981,438		47,562	47,562	7,784	06/15/2032
64613C-CA-4	NEW JERSEY ST TRANSN TR FD AUTH		07/09/2024	KEY CAPITAL MARKETS		2,222,720	2,000,000	2,123,000	2,112,252		(5,436)		(5,436)		2,106,817		115,904	115,904	56,944	06/15/2037
64613C-CT-3	NEW JERSEY ST TRANSN TR FD AUTH		07/09/2024	Blaylock Van		2,235,320	2,000,000	2,126,540	2,120,548		(5,473)		(5,473)		2,115,075		120,245	120,245	56,944	06/15/2038
64613C-CY-2	NEW JERSEY ST TRANSN TR FD AUTH		07/24/2024	CABRA		507,855	500,000	513,135	509,475		(3,617)		(3,617)		505,858		1,997	1,997	15,278	06/15/2025
64613C-DA-3	NEW JERSEY ST TRANSN TR FD AUTH		02/15/2024	JP Morgan		533,225	500,000	527,625	523,871		(897)		(897)		522,974		10,251	10,251	4,514	06/15/2027
64613C-DL-9	NEW JERSEY ST TRANSN TR FD AUTH		07/09/2024	HEADLANDS TECH GLOBAL MARKETS		2,240,720	2,000,000	2,145,160	2,138,248		(6,316)		(6,316)		2,131,932		108,788	108,788	56,944	06/15/2037
64613C-DM-7	NEW JERSEY ST TRANSN TR FD AUTH		07/09/2024	Stifel, Nicolaus & Co., Inc.		2,227,520	2,000,000	2,126,540	2,120,548		(5,473)		(5,473)		2,115,075		112,445	112,445	56,944	06/15/2038
648797-MT-2	NEW SMYRNA BEACH FLA UTILS COMMN REV		02/14/2024	ALAMO		551,814	520,000	631,457	592,940		(1,399)		(1,399)		591,541		(39,728)	(39,728)	7,800	10/01/2032
648797-MU-9	NEW SMYRNA BEACH FLA UTILS COMMN REV		02/15/2024	BOSC INC.		312,458	295,000	353,785	333,568		(800)		(800)		332,768		(20,310)	(20,310)	4,556	10/01/2033
64971W-5N-6	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		06/04/2024	JP Morgan		16,265,685	16,530,000	15,990,461	16,109,004		163,755		163,755		16,272,759		(7,074)	(7,074)	418,760	02/01/2025
64972J-DF-2	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		07/16/2024	FIDELITY		2,311,500	2,000,000	2,316,300	2,316,300		(14,133)		(14,133)		2,302,167		9,333	9,333	53,889	11/01/2037
64972J-DG-0	NEW YORK CITY TRANSITIONAL FINANCE AUTHO		10/21/2024	Wells Fargo		1,134,120	1,000,000	1,148,650	1,148,650		(9,863)		(9,863)		1,138,787		(4,667)	(4,667)	40,139	11/01/2038

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
64986D-KJ-3	NEW YORK ST ENVIRONMENTAL FACS CORP ST C		01/11/2024	UMB		140,604	125,000	160,186	146,546		(156)		(156)		146,390		(5,786)	(5,786)	538	06/15/2036
64988R-GM-8	NEW YORK ST MTG AGY REV		06/26/2024	UMB		1,499,070	1,500,000	1,579,200	1,516,290		(1,018)		(1,018)		1,515,272		(16,202)	(16,202)	37,683	10/01/2030
64990A-RA-5	NEW YORK STATE DORMITORY AUTHORITY		06/04/2024	JANNEY MONTOGMERY SCOTT LLC		4,225,993	4,290,000	4,169,794	4,194,117		33,655		33,655		4,227,772		(1,779)	(1,779)	105,653	03/15/2025
64990A-RR-8	NEW YORK STATE DORMITORY AUTHORITY		04/01/2024	Call @ 100.00		5,008,850	5,000,000	5,000,000	5,000,000						5,000,000				172,072	03/15/2025
64990G-JN-3	NEW YORK STATE DORMITORY AUTHORITY		02/23/2024	Blaylock Van		7,727,940	7,000,000	8,307,180	7,742,261		(18,660)		(18,660)		7,723,601		4,339	4,339	226,667	07/01/2037
64990G-JP-8	NEW YORK STATE DORMITORY AUTHORITY		02/20/2024	UMB		2,920,358	2,655,000	3,135,157	2,928,012		(6,048)		(6,048)		2,921,964		(1,606)	(1,606)	83,626	07/01/2038
64990G-JQ-6	NEW YORK STATE DORMITORY AUTHORITY		02/20/2024	UMB		3,810,625	3,500,000	4,115,860	3,850,559		(8,441)		(8,441)		3,842,118		(31,493)	(31,493)	112,292	07/01/2039
65000B-GS-1	NEW YORK ST DORM AUTH REVS NON ST SUPPOR		05/23/2024	JP Morgan		2,245,010	2,255,000	2,255,000	2,255,000						2,255,000		(9,990)	(9,990)	22,224	07/01/2024
65830R-BS-7	NORTH CAROLINA TPK AUTH TRIANGLE EXPWY S		01/01/2024	Maturity @ 100.00		435,000	435,000	481,954	435,000						435,000				10,875	01/01/2024
65830R-CA-5	NORTH CAROLINA TPK AUTH TRIANGLE EXPWY S		02/22/2024	MESIROW FINANCIAL INC.		1,195,652	1,095,000	1,246,099	1,176,488		(2,323)		(2,323)		1,174,165		21,487	21,487	35,740	01/01/2032
65830R-CB-3	NORTH CAROLINA TPK AUTH TRIANGLE EXPWY S		02/22/2024	MESIROW FINANCIAL INC.		3,268,680	3,000,000	3,400,290	3,216,123		(6,154)		(6,154)		3,209,969		58,711	58,711	97,917	01/01/2033
660027-AK-9	NORTH HOUSTON DEV CORP TEX TAX INCREMENT		02/29/2024	HEADLANDS TECH GLOBAL MARKETS		658,740	600,000	749,280	690,754		(2,622)		(2,622)		688,132		(29,392)	(29,392)	15,250	09/01/2029
660027-AM-5	NORTH HOUSTON DEV CORP TEX TAX INCREMENT		02/29/2024	HEADLANDS TECH GLOBAL MARKETS		334,250	305,000	376,965	348,858		(1,262)		(1,262)		347,597		(13,347)	(13,347)	7,752	09/01/2031
660027-AP-8	NORTH HOUSTON DEV CORP TEX TAX INCREMENT		02/29/2024	HEADLANDS TECH GLOBAL MARKETS		776,550	750,000	842,408	806,614		(1,607)		(1,607)		805,007		(28,457)	(28,457)	15,250	09/01/2033
660027-AR-4	NORTH HOUSTON DEV CORP TEX TAX INCREMENT		02/29/2024	Morgan Stanley		308,853	300,000	334,773	321,336		(604)		(604)		320,732		(11,879)	(11,879)	6,100	09/01/2035
66645H-AL-8	NORTHGLENN COLO WASTEWATER REV		02/15/2024	JP Morgan		160,373	150,000	190,827	179,224		(559)		(559)		178,665		(18,292)	(18,292)	1,317	12/01/2031
66645H-AN-4	NORTHGLENN COLO WASTEWATER REV		02/15/2024	INTL FCStone		266,333	250,000	315,393	296,873		(893)		(893)		295,980		(29,647)	(29,647)	2,194	12/01/2033
66645H-AP-9	NORTHGLENN COLO WASTEWATER REV		02/28/2024	Wells Fargo		105,909	100,000	125,841	118,530		(423)		(423)		118,107		(12,198)	(12,198)	1,000	12/01/2034
66645H-AU-8	NORTHGLENN COLO WASTEWATER REV		06/18/2024	Morgan Stanley		293,379	290,000	358,591	339,329		(3,191)		(3,191)		336,138		(42,760)	(42,760)	6,412	12/01/2039
67756D-NQ-5	OHIO ST HIGHER EDL FAC COMMN REV		02/15/2024	HEADLANDS TECH GLOBAL MARKETS		259,900	250,000	296,348	264,618		(783)		(783)		263,836		(3,936)	(3,936)	7,951	07/01/2026
67756D-PV-2	OHIO ST HIGHER EDL FAC COMMN REV		02/15/2024	KEY CAPITAL MARKETS		759,115	735,000	769,846	751,721		(479)		(479)		751,242		7,873	7,873	6,452	12/01/2033
67756D-QR-0	OHIO ST HIGHER EDL FAC COMMN REV		02/15/2024	Piper Jaffray Co.		611,330	565,000	647,473	605,600		(1,176)		(1,176)		604,424		6,906	6,906	6,199	12/01/2031
67759H-LF-9	OHIO ST SPL OBLIG		05/23/2024	JP Morgan		2,220,233	2,250,000	2,250,000	2,250,000						2,250,000		(29,768)	(29,768)	24,855	10/01/2024
67759H-MP-6	OHIO ST SPL OBLIG		04/01/2024	Maturity @ 100.00		500,000	500,000	500,000	500,000						500,000				4,625	04/01/2024
67759H-NT-7	OHIO ST SPL OBLIG		01/18/2024	RBCD		822,164	715,000	958,500	896,896		(1,379)		(1,379)		895,517		(73,353)	(73,353)	11,023	04/01/2034
67759H-NV-2	OHIO ST SPL OBLIG		01/10/2024	UMB		578,005	500,000	666,460	624,455		(493)		(493)		623,963		(45,958)	(45,958)	7,014	04/01/2036
67765Q-KP-0	OHIO ST WTR DEV AUTH REV		07/16/2024	Bank of America Merrill Lynch		2,232,440	2,000,000	2,662,180	2,526,591		(36,856)		(36,856)		2,489,736		(257,296)	(257,296)	62,778	12/01/2038
67765Q-KQ-8	OHIO ST WTR DEV AUTH REV		10/21/2024	RBCD		2,757,275	2,500,000	3,320,725	3,152,842		(68,072)		(68,072)		3,084,770		(327,495)	(327,495)	111,458	12/01/2039
67908P-BC-9	OKLAHOMA ST CAPITOL IMPT AUTH REV		07/01/2024	Maturity @ 100.00		900,000	900,000	900,000	900,000						900,000				8,892	07/01/2024
679111-ZD-9	OKLAHOMA ST TPK AUTH TPK REV		02/22/2024	Wells Fargo		2,000,225	1,900,000	2,130,926	1,992,066		(4,531)		(4,531)		1,987,535		12,690	12,690	62,014	01/01/2034
679111-ZE-7	OKLAHOMA ST TPK AUTH TPK REV		09/05/2024	UMB		366,811	350,000	390,681	366,246		(3,557)		(3,557)		362,688		4,122	4,122	20,660	01/01/2035
67920Q-F4-5	OKLAHOMA ST WTR RES BRD ST LN PROGRAM RE		02/14/2024	UBS		240,462	225,000	276,012	262,078		(661)		(661)		261,418		(20,956)	(20,956)	3,375	10/01/2032
67920Q-F5-2	OKLAHOMA ST WTR RES BRD ST LN PROGRAM RE		02/28/2024	DAVIDSON		275,660	260,000	316,378	301,032		(950)		(950)		300,082		(24,422)	(24,422)	4,333	10/01/2033
67920Q-F6-0	OKLAHOMA ST WTR RES BRD ST LN PROGRAM RE		02/28/2024	HEADLANDS TECH GLOBAL MARKETS		163,494	155,000	187,851	178,924		(553)		(553)		178,371		(14,877)	(14,877)	2,583	10/01/2034
67920Q-F7-8	OKLAHOMA ST WTR RES BRD ST LN PROGRAM RE		02/28/2024	SEIBERT		136,292	130,000	157,044	149,705		(455)		(455)		149,250		(12,958)	(12,958)	2,167	10/01/2035
681725-LL-9	OMAHA NEB ARPT AUTH ARPT REV		12/15/2024	Maturity @ 100.00		225,000	225,000	233,855	230,225		(5,225)		(5,225)		225,000				11,250	12/15/2024
681725-MA-2	OMAHA NEB ARPT AUTH ARPT REV		12/15/2024	Maturity @ 100.00		275,000	275,000	285,823	281,386		(6,386)		(6,386)		275,000				13,750	12/15/2024
68189P-FN-9	OMAHA NEB SPL TAX REV		07/24/2024	RBCD		282,108	280,000	335,927	288,651		(4,692)		(4,692)		283,959		(1,851)	(1,851)	14,389	01/15/2025
68189P-FP-4	OMAHA NEB SPL TAX REV		02/15/2024	HEADLANDS TECH GLOBAL MARKETS		279,639	270,000	327,974	285,490		(1,027)		(1,027)		284,463		(4,824)	(4,824)	8,063	01/15/2026
68189P-FY-5	OMAHA NEB SPL TAX REV		07/24/2024	UBS		302,457	300,000	359,922	309,269		(5,027)		(5,027)		304,242		(1,785)	(1,785)	15,417	01/15/2025
68189P-FZ-2	OMAHA NEB SPL TAX REV		02/15/2024	HEADLANDS TECH GLOBAL MARKETS		331,200	320,000	388,710	338,358		(1,217)		(1,217)		337,141		(5,941)	(5,941)	9,556	01/15/2026
68304R-CR-9	ONTARIO CALIF PUB FING AUTH LEASE REV		02/15/2024	JP Morgan		129,290	125,000	135,608	130,861		(431)		(431)		130,430		(1,140)	(1,140)	1,892	11/01/2025
68304R-DG-2	ONTARIO CALIF PUB FING AUTH LEASE REV		07/24/2024	Various		1,018,328	900,000	1,009,926	996,014		(4,173)		(4,173)		991,841		26,487	26,487	27,781	11/01/2040

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
68607D-WJ-0	OREGON ST DEPT TRANSN HWY USER TAX REV		01/18/2024	SEIBERT		4,160,835	3,500,000	4,048,905	4,021,839		(2,771)		(2,771)		4,019,068		141,767	141,767	32,569	11/15/2035
68607D-WK-7	OREGON ST DEPT TRANSN HWY USER TAX REV		07/08/2024	Stifel, Nicolaus & Co., Inc.		3,319,369	2,900,000	3,322,820	3,302,092		(19,240)		(19,240)		3,282,852		36,517	36,517	94,250	11/15/2036
68607D-WL-5	OREGON ST DEPT TRANSN HWY USER TAX REV		07/08/2024	KEY CAPITAL MARKETS		4,567,480	4,000,000	4,525,160	4,499,615		(23,711)		(23,711)		4,475,904		91,576	91,576	130,000	11/15/2037
68607D-WM-3	OREGON ST DEPT TRANSN HWY USER TAX REV		07/08/2024	CABRA		2,853,875	2,500,000	2,808,050	2,793,131		(13,846)		(13,846)		2,779,285		74,590	74,590	81,250	11/15/2038
686507-JL-9	ORLANDO FLA UTILS COMMN UTIL SYS REV		02/22/2024	Bank of America Merrill Lynch		2,699,128	2,440,000	2,945,836	2,719,239		(7,597)		(7,597)		2,711,643		(12,515)	(12,515)	49,139	10/01/2032
686507-JM-7	ORLANDO FLA UTILS COMMN UTIL SYS REV		02/22/2024	FIFTH		2,893,292	2,620,000	3,147,694	2,911,696		(7,920)		(7,920)		2,903,776		(10,484)	(10,484)	52,764	10/01/2033
690477-DX-9	OVIEDO FLA UTIL REV		02/28/2024	BOSC INC.		427,826	405,000	491,601	465,831		(1,403)		(1,403)		464,428		(36,602)	(36,602)	6,750	10/01/2034
690477-DY-7	OVIEDO FLA UTIL REV		02/28/2024	LOOP		420,880	400,000	483,912	458,977		(1,358)		(1,358)		457,619		(36,739)	(36,739)	6,667	10/01/2035
690477-DZ-4	OVIEDO FLA UTIL REV		07/10/2024	JP Morgan		441,236	430,000	518,043	491,925		(4,567)		(4,567)		487,358		(46,122)	(46,122)	13,378	10/01/2036
690477-EA-8	OVIEDO FLA UTIL REV		06/18/2024	Piper Jaffray Co.		511,610	500,000	600,370	570,637		(4,632)		(4,632)		566,005		(54,395)	(54,395)	14,389	10/01/2037
690477-EB-6	OVIEDO FLA UTIL REV		06/18/2024	Goldman Sachs & Co.		254,420	250,000	299,185	284,635		(2,268)		(2,268)		282,367		(27,947)	(27,947)	7,194	10/01/2038
696550-G8-9	PALM BEACH CNTY FLA SCH BRD CTFS PARTN		02/22/2024	FIFTH		2,606,107	2,300,000	2,869,733	2,681,928		(8,168)		(8,168)		2,673,760		(67,653)	(67,653)	65,486	08/01/2033
704883-TB-3	PEARLAND TEX WTRWKS & SWR SYS REV		07/24/2024	Wells Fargo		239,500	235,000	288,676	246,812		(3,950)		(3,950)		242,863		(3,363)	(3,363)	10,575	09/01/2025
70869P-NR-4	PENNSYLVANIA ECONOMIC DEV FING AUTH REV		12/01/2024	Maturity @ 100.00		370,000	370,000	370,000	370,000						370,000				5,772	12/01/2024
70870J-EU-8	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC		02/15/2024	OPPENHEIMER & CO.		612,105	575,000	626,819	618,299		(1,695)		(1,695)		616,604		(4,499)	(4,499)	7,587	05/15/2027
70870J-EV-6	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC		02/15/2024	B. C. ZIEGLER & CO.		650,136	600,000	665,292	656,796		(1,690)		(1,690)		655,105		(4,969)	(4,969)	7,917	05/15/2028
70870J-EW-4	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC		02/15/2024	JP Morgan		471,155	425,000	478,890	473,117		(1,148)		(1,148)		471,968		(813)	(813)	5,608	05/15/2029
70870J-EZ-7	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC		02/15/2024	Raymond James & Associates, Inc.		981,249	850,000	986,323	977,049		(1,844)		(1,844)		975,205		6,043	6,043	11,215	05/15/2032
70870J-FE-3	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC		06/18/2024	KEY CAPITAL MARKETS		416,179	375,000	418,343	415,809		(1,724)		(1,724)		414,085		2,094	2,094	11,198	05/15/2037
70870J-FF-0	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC		07/09/2024	STERN BROTHERS		878,896	800,000	886,048	881,040		(3,809)		(3,809)		877,231		1,665	1,665	26,111	05/15/2038
70870J-FP-8	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC		05/15/2024	Maturity @ 100.00		250,000	250,000	255,923	252,073		(2,073)		(2,073)		250,000				6,250	05/15/2024
70870J-FQ-6	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC		02/07/2024	UMB		270,894	265,000	277,142	273,114		(626)		(626)		272,488		(1,595)	(1,595)	3,092	05/15/2025
70870J-FS-2	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC		02/15/2024	FIFTH		679,661	640,000	697,677	688,193		(1,887)		(1,887)		686,307		(6,646)	(6,646)	8,444	05/15/2027
70870J-FU-7	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC		02/15/2024	JP Morgan		510,195	460,000	518,328	512,079		(1,243)		(1,243)		510,836		(641)	(641)	6,069	05/15/2029
70870J-FV-5	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC		02/06/2024	UMB		567,685	500,000	570,465	564,087		(964)		(964)		563,123		4,562	4,562	5,764	05/15/2030
70870J-FX-1	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC		02/15/2024	Raymond James & Associates, Inc.		766,632	665,000	771,653	764,398		(1,443)		(1,443)		762,955		3,677	3,677	8,774	05/15/2032
70870J-GD-4	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC		07/09/2024	STERN BROTHERS		631,707	575,000	636,847	633,248		(2,738)		(2,738)		630,510		1,197	1,197	18,767	05/15/2038
70870J-GE-2	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC		07/17/2024	INTL FCStone		824,280	750,000	824,715	820,386		(3,431)		(3,431)		816,955		7,325	7,325	25,313	05/15/2039
709144-NQ-8	PENNSYLVANIA (COMMONWEALTH OF)		02/28/2024	HEADLANDS TECH GLOBAL MARKETS		455,770	425,000	478,801	449,408		(926)		(926)		448,483		7,287	7,287	14,167	07/01/2031
70917S-4D-2	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV		06/18/2024	INTL FCStone		601,500	600,000	651,486	629,204		(2,462)		(2,462)		626,743		(25,243)	(25,243)	19,267	03/01/2037
70917S-4E-0	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV		07/09/2024	LOOP		603,854	575,000	669,335	627,635		(4,941)		(4,941)		622,694		(18,840)	(18,840)	24,677	03/01/2038
70917T-HJ-3	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV		10/22/2024	UMB		117,105	115,000	115,846	115,814		(260)		(260)		115,554		1,551	1,551	3,936	06/15/2035
70917T-HK-0	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV		10/22/2024	UMB		122,196	120,000	120,793	120,764		(244)		(244)		120,520		1,676	1,676	4,107	06/15/2036
70917T-HX-2	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV		10/08/2024	Unknown		7,446,551	7,410,000	7,464,501	7,462,428		(15,877)		(15,877)		7,446,551				241,237	06/15/2035
70917T-HY-0	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV		10/08/2024	Unknown		7,940,080	7,905,000	7,957,268	7,955,300		(15,220)		(15,220)		7,940,080				257,352	06/15/2036
709224-ZZ-5	PENNSYLVANIA ST TPK COMMN TPK REV		02/15/2024	UBS		914,002	865,000	1,043,787	927,222		(2,831)		(2,831)		924,390		(10,388)	(10,388)	9,491	12/01/2026
714033-BJ-5	PERKASIE REGL AUTH PA WTR & SWR REV		05/02/2024	UMB		277,470	275,000	312,268	287,890		(2,100)		(2,100)		285,790		(8,321)	(8,321)	8,403	02/01/2026
714033-BK-2	PERKASIE REGL AUTH PA WTR & SWR REV		02/15/2024	HEADLANDS TECH GLOBAL MARKETS		128,663	125,000	144,034	133,404		(359)		(359)		133,045		(4,383)	(4,383)	2,764	02/01/2027
714033-BL-0	PERKASIE REGL AUTH PA WTR & SWR REV		02/15/2024	FIFTH		496,228	475,000	553,855	515,565		(1,295)		(1,295)		514,270		(18,042)	(18,042)	10,503	02/01/2028
717817-TA-8	PHILADELPHIA PA ARPT REV		02/15/2024	UBS		995,562	950,000	1,147,638	1,011,967		(3,327)		(3,327)		1,008,640		(13,078)	(13,078)	30,215	07/01/2026
717817-TC-4	PHILADELPHIA PA ARPT REV		02/15/2024	FIDELITY		373,394	350,000	423,791	379,149		(1,102)		(1,102)		378,047		(4,653)	(4,653)	11,132	07/01/2028
717817-TD-2	PHILADELPHIA PA ARPT REV		02/15/2024	Morgan Stanley		319,545	300,000	360,990	324,146		(912)		(912)		323,235		(3,690)	(3,690)	9,542	07/01/2029
71783D-BT-1	PHILADELPHIA PA AUTH FOR INDL DEV CITY S		03/19/2024	UMB		1,077,230	1,000,000	1,100,920	1,050,768		(2,365)		(2,365)		1,048,403		28,827	28,827	19,444	05/01/2034
717893-2R-1	PHILADELPHIA PA WTR & WASTEWTR REV		07/09/2024	TD SECURITIES FI		1,693,515	1,500,000	1,635,960	1,633,035		(5,966)		(5,966)		1,627,069		66,446	66,446	58,750	09/01/2038
717893-Y7-0	PHILADELPHIA PA WTR & WASTEWTR REV		02/22/2024	FIFTH		1,290,242	1,110,000	1,294,027	1,271,342		(2,592)		(2,592)		1,268,750		21,492	21,492	13,104	06/01/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
717893-Y9-6	PHILADELPHIA PA WTR & WASTEWTR REV		07/09/2024	Piper Jaffray Co.		2,236,960	2,000,000	2,300,460	2,263,697		(14,386)		(14,386)		2,249,312		(12,352)	(12,352)	60,833	06/01/2037
717893-Z2-0	PHILADELPHIA PA WTR & WASTEWTR REV		07/09/2024	UBS		1,759,757	1,580,000	1,810,222	1,782,115		(11,002)		(11,002)		1,771,113		(11,356)	(11,356)	48,058	06/01/2038
71883R-PX-5	PHOENIX ARIZ CIVIC IMPT CORP WTR SYS RE		02/20/2024	Stifel, Nicolaus & Co., Inc.		1,950,523	1,730,000	2,246,855	2,069,305		(7,065)		(7,065)		2,062,240		(111,717)	(111,717)	55,504	07/01/2036
71883R-PY-3	PHOENIX ARIZ CIVIC IMPT CORP WTR SYS RE		02/20/2024	INCAPITAL		1,478,310	1,315,000	1,700,755	1,568,463		(5,270)		(5,270)		1,563,194		(84,884)	(84,884)	42,190	07/01/2037
71883R-QA-4	PHOENIX ARIZ CIVIC IMPT CORP WTR SYS RE		02/20/2024	INCAPITAL		1,672,425	1,500,000	1,927,110	1,781,030		(5,829)		(5,829)		1,775,201		(102,776)	(102,776)	48,125	07/01/2039
71883R-QN-6	PHOENIX ARIZ CIVIC IMPT CORP WTR SYS RE		07/16/2024	First Tennessee Bank		2,194,340	2,000,000	2,590,680	2,456,201		(36,670)		(36,670)		2,419,531		(225,191)	(225,191)	104,444	07/01/2039
721664-JH-4	PIMA CNTY ARIZ CTFS PARTN		05/30/2024	Wells Fargo		7,310,356	7,330,000	7,330,000	7,330,000						7,330,000		(19,644)	(19,644)	188,784	12/01/2024
725304-VE-6	PITTSBURGH PA WTR & SWR AUTH WTR & SWR S		01/18/2024	HEADLANDS TECH GLOBAL MARKETS		702,176	585,000	743,266	699,336		(599)		(599)		698,738		3,438	3,438	11,456	09/01/2033
725304-VG-1	PITTSBURGH PA WTR & SWR AUTH WTR & SWR S		02/28/2024	JANNEY MONTOGMERY SCOTT LLC		207,226	200,000	222,404	213,247		(355)		(355)		212,891		(5,665)	(5,665)	4,000	09/01/2035
725304-VY-2	PITTSBURGH PA WTR & SWR AUTH WTR & SWR S		02/28/2024	Morgan Stanley		287,972	275,000	328,873	312,842		(887)		(887)		311,955		(23,983)	(23,983)	5,500	09/01/2035
725304-WA-3	PITTSBURGH PA WTR & SWR AUTH WTR & SWR S		07/09/2024	Goldman Sachs & Co.		402,552	400,000	472,868	451,288		(3,782)		(3,782)		447,506		(44,954)	(44,954)	13,733	09/01/2037
73358W-AH-7	PORT AUTH N Y & N J		05/30/2024	JANNEY MONTOGMERY SCOTT LLC		4,285,564	4,280,000	4,859,683	4,460,800		(81,366)		(81,366)		4,379,433		(93,869)	(93,869)	125,383	12/01/2024
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		(112,112)		(112,112)		8,064,684		(49,409)	(49,409)	379,889	10/15/2031
73358X-EZ-1	PORT AUTH N Y & N J		09/30/2024	Bank of America Merrill Lynch		12,092,692	11,715,000	12,628,536	12,292,869		(162,979)		(162,979)		12,129,891		(37,199)	(37,199)	683,375	08/01/2026
735240-U7-6	PORT PORTLAND ORE ARPT REV		06/18/2024	STERN BROTHERS		327,747	300,000	359,892	340,131		(2,670)		(2,670)		337,461		(9,714)	(9,714)	14,542	07/01/2037
735240-V5-9	PORT PORTLAND ORE ARPT REV		09/26/2024	UMB		708,484	700,000	797,384	729,289		(14,328)		(14,328)		714,961		(6,477)	(6,477)	43,361	07/01/2025
735240-Y5-6	PORT PORTLAND ORE ARPT REV		07/01/2024	Maturity @ 100.00		1,480,000	1,480,000	1,480,000	1,480,000						1,480,000				17,760	07/01/2024
735389-W5-3	PORT SEATTLE WASH REV		05/23/2024	Bank of America Merrill Lynch		2,489,625	2,500,000	2,500,000	2,500,000						2,500,000		(10,375)	(10,375)	71,672	08/01/2024
736398-AU-2	PORTERVILLE CALIF WTR REV CTFS PARTN		06/18/2024	HEADLANDS TECH GLOBAL MARKETS		274,212	270,000	322,164	307,103		(2,481)		(2,481)		304,622		(30,410)	(30,410)	9,150	08/15/2039
736742-F7-7	PORTLAND ORE SWR SYS REV		07/24/2024	INCAPITAL		5,710,150	5,000,000	5,889,700	5,841,786		(44,126)		(44,126)		5,797,660		(87,510)	(87,510)	162,500	12/01/2037
746189-C6-4	PURDUE UNIV IND UNIV REVS		01/18/2024	SNTRUS3A USA		601,180	500,000	604,215	597,632		(525)		(525)		597,107		4,073	4,073	19,861	07/01/2035
746189-C9-8	PURDUE UNIV IND UNIV REVS		07/10/2024	Various		922,213	800,000	931,640	923,508		(4,506)		(4,506)		919,002		3,210	3,210	45,417	07/01/2038
746189-D2-2	PURDUE UNIV IND UNIV REVS		10/21/2024	Various		1,424,750	1,250,000	1,447,375	1,435,225		(13,182)		(13,182)		1,422,043		2,707	2,707	94,688	07/01/2039
746189-D3-0	PURDUE UNIV IND UNIV REVS		10/21/2024	FIFTH		1,652,491	1,465,000	1,682,523	1,669,199		(15,019)		(15,019)		1,654,180		(1,690)	(1,690)	113,131	07/01/2040
74823Y-EH-4	QUEEN CREEK ARIZ EXCISE TAX & ST SHARED		02/02/2024	INCAPITAL		840,240	800,000	945,472	898,223		(1,347)		(1,347)		896,876		(56,636)	(56,636)	16,444	08/01/2039
762196-TA-1	RHODE IS HEALTH & EDL BLDG CORP PUB SCHS		07/17/2024	OPPENHEIMER & CO.		665,161	660,000	728,548	699,574		(3,749)		(3,749)		695,824		(30,663)	(30,663)	17,820	05/15/2037
76221U-FT-8	RHODE IS INFRASTRUCTURE BK WTR POLLUTION		02/15/2024	JP Morgan		833,891	805,000	861,125	829,298		(826)		(826)		828,472		5,420	5,420	12,433	10/01/2033
76222F-CQ-9	RHODE IS INFRASTRUCTURE BK SAFE DRINKING		02/22/2024	Barclays Capital, Inc.		1,066,020	1,000,000	1,164,500	1,096,700		(2,418)		(2,418)		1,094,281		(28,261)	(28,261)	16,111	10/01/2031
76222F-CS-5	RHODE IS INFRASTRUCTURE BK SAFE DRINKING		02/20/2024	Morgan Stanley		2,399,549	2,270,000	2,618,604	2,475,397		(4,752)		(4,752)		2,470,645		(71,097)	(71,097)	35,563	10/01/2033
76222F-CY-2	RHODE IS INFRASTRUCTURE BK SAFE DRINKING		06/18/2024	Bank of America Merrill Lynch		1,001,656	985,000	1,112,252	1,060,368		(5,719)		(5,719)		1,054,650		(52,993)	(52,993)	28,346	10/01/2039
762232-AZ-9	RHODE ISLAND ST COMM CORP REV		11/13/2024	JP Morgan		1,134,573	1,100,000	1,340,548	1,173,768		(25,717)		(25,717)		1,148,051		(13,478)	(13,478)	50,264	06/15/2026
762232-BA-3	RHODE ISLAND ST COMM CORP REV		02/14/2024	LOOP		224,396	210,000	258,124	228,657		(658)		(658)		227,999		(3,603)	(3,603)	1,779	06/15/2027
762323-BP-7	RHODE IS ST STUDENT LN AUTH ED LN REV		12/01/2024	Maturity @ 100.00		700,000	700,000	700,000	700,000						700,000				9,366	12/01/2024
773008-BJ-5	ROCKDALE CNTY GA DEV AUTH REV		07/09/2024	FIFTH		2,300,989	2,300,000	2,579,450	2,467,664		(14,996)		(14,996)		2,452,668		(151,679)	(151,679)	94,300	07/01/2037
775080-FY-5	ROGERS ARK SALES & USE TAX REV		05/02/2024	UMB		1,041,930	1,000,000	1,122,630	1,047,535		(5,554)		(5,554)		1,041,981		(51)	(51)	25,694	11/01/2031
775080-GA-6	ROGERS ARK SALES & USE TAX REV		02/20/2024	UMB		261,910	250,000	278,993	261,262		(542)		(542)		260,720		1,190	1,190	3,854	11/01/2033
782816-CF-7	RUSSELLVILLE ARK WTR & SWR REV		07/01/2024	Maturity @ 100.00		500,000	500,000	500,000	500,000						500,000				4,260	07/01/2024
786107-RR-5	SACRAMENTO CNTY CALIF ARPT SYS REV		09/16/2024	UMB		1,053,550	1,000,000	1,161,640	1,077,909		(11,628)		(11,628)		1,066,281		(12,731)	(12,731)	60,556	07/01/2032
786134-WF-9	SACRAMENTO CNTY CALIF SANTN DIST FING AU		05/30/2024	Allstate Corp Dep		4,394,970	4,500,000	4,500,000	4,500,000						4,500,000		(105,030)	(105,030)	19,620	12/01/2024
790420-NG-4	ST JOHNS CNTY FLA WTR & SWR REV		02/15/2024	SNTRUS3A USA		307,545	300,000	383,175	314,444		(1,386)		(1,386)		313,058		(5,513)	(5,513)	3,292	06/01/2025
794481-KC-4	SALEM ORE WTR & SWR REV		01/24/2024	UMB		205,294	200,000	247,294	209,169		(439)		(439)		208,729		(3,435)	(3,435)	1,528	06/01/2025
79467B-AJ-4	SALES TAX SECURITIZATION CORP ILL		02/15/2024	Morgan Stanley		968,679	900,000	1,119,609	993,440		(3,083)		(3,083)		990,356		(21,677)	(21,677)	28,625	01/01/2028
79467B-AK-1	SALES TAX SECURITIZATION CORP ILL		02/15/2024	INTL FCStone		429,040	400,000	495,172	440,563		(1,337)		(1,337)		439,226		(10,186)	(10,186)	12,722	01/01/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
79467B-BU-8	SALES TAX SECURITIZATION CORP ILL		11/13/2024	Stifel, Nicolaus & Co., Inc.		4,546,723	4,370,000	4,541,042	4,495,970		(35,035)		(35,035)		4,460,935		85,788	85,788	299,224	01/01/2027
79467B-CB-9	SALES TAX SECURITIZATION CORP ILL		10/10/2024	UMB		1,751,402	1,600,000	1,841,776	1,731,102		(18,816)		(18,816)		1,712,286		39,116	39,116	112,261	01/01/2033
79467B-DD-4	SALES TAX SECURITIZATION CORP ILL		06/04/2024	Bank of America Merrill Lynch		3,438,260	3,500,000	3,500,000	3,500,000						3,500,000		(61,740)	(61,740)	75,498	01/01/2025
79560Q-CS-5	SALT LAKE CITY UTAH SALES TAX REV		02/15/2024	JP Morgan		364,168	350,000	438,750	372,870		(1,459)		(1,459)		371,411		(7,243)	(7,243)	9,674	02/01/2026
795681-HB-4	SALT LAKE CNTY UTAH MUN BLDG AUTH LEASE		02/29/2024	RBCD		969,065	905,000	1,078,851	989,933		(3,476)		(3,476)		986,457		(17,392)	(17,392)	28,784	01/15/2035
79642G-AR-3	SAN ANTONIO		02/15/2024	JP Morgan		643,338	595,000	689,718	640,127		(1,329)		(1,329)		638,799		4,539	4,539	7,851	05/15/2034
79739G-MC-7	SAN DIEGO CNTY CALIF REGL ARPT AUTH ARPT		10/16/2024	UMB		858,250	875,000	959,403	926,337		(6,843)		(6,843)		919,495		(61,245)	(61,245)	44,944	07/01/2044
79739G-PC-4	SAN DIEGO CNTY CALIF REGL ARPT AUTH ARPT		05/23/2024	JP Morgan		3,155,798	3,170,000	3,170,000	3,170,000						3,170,000		(14,202)	(14,202)	31,126	07/01/2024
797506-BN-1	SAN DIEGUITO CALIF SCH FACS FING AUTH SP		01/11/2024	Wells Fargo		2,027,859	1,850,000	2,118,787	1,979,625		(1,196)		(1,196)		1,978,429		49,430	49,430	34,688	03/01/2035
79766D-RU-5	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO		02/15/2024	INTL FCStone		1,261,125	1,180,000	1,484,275	1,355,630		(4,296)		(4,296)		1,351,334		(90,209)	(90,209)	17,864	05/01/2036
798136-XB-8	SAN JOSE CALIF ARPT REV		09/12/2024	UMB		397,969	360,000	410,573	401,924		(3,677)		(3,677)		398,247		(278)	(278)	18,600	03/01/2031
798736-AW-4	SAN LUIS UNIT/WESTLANDS WTR DIST FING AU		05/23/2024	JP Morgan		1,389,503	1,405,000	1,405,000	1,405,000						1,405,000		(15,497)	(15,497)	15,099	09/01/2024
801747-AC-0	SANTA CRUZ METROPOLITAN TRANSIT DISTRICT		08/01/2024	Maturity @ 100.00		300,000	300,000	300,000	300,000						300,000				5,517	08/01/2024
80329K-DQ-1	SARASOTA CNTY FLA CAP IMPT REV		02/14/2024	UMB		619,506	600,000	698,226	625,198		(1,775)		(1,775)		623,423		(3,917)	(3,917)	11,250	10/01/2025
80330Q-CU-7	SARASOTA CNTY FLA SCH BRD CTFS PARTN		01/03/2024	UMB		694,332	600,000	684,384	673,772		(114)		(114)		673,658		20,674	20,674	15,333	07/01/2030
80330Q-CY-9	SARASOTA CNTY FLA SCH BRD CTFS PARTN		02/15/2024	BANK OF NEW YORK		687,539	575,000	669,237	661,232		(1,079)		(1,079)		660,154		27,385	27,385	18,288	07/01/2034
80330Q-CZ-6	SARASOTA CNTY FLA SCH BRD CTFS PARTN		02/15/2024	BANK OF NEW YORK		1,003,213	850,000	975,333	964,777		(1,425)		(1,425)		963,352		39,860	39,860	27,035	07/01/2035
80330Q-DB-8	SARASOTA CNTY FLA SCH BRD CTFS PARTN		07/16/2024	OPPENHEIMER & CO.		996,048	875,000	988,234	978,787		(5,059)		(5,059)		973,728		22,319	22,319	45,694	07/01/2037
804833-FD-8	SAVANNAH GA HOSP AUTH REV		02/15/2024	Bank of America Merrill Lynch		802,001	815,000	878,366	853,498		(890)		(890)		852,608		(50,607)	(50,607)	20,737	07/01/2043
80483C-QD-6	SAVANNAH GA ECONOMIC DEV AUTH REV		12/04/2024	DUNCAN WILLIAMS		257,229	235,000	313,246	294,505		(7,072)		(7,072)		287,432		(30,204)	(30,204)	11,424	06/15/2035
80483C-QE-4	SAVANNAH GA ECONOMIC DEV AUTH REV		12/04/2024	Bank of America Merrill Lynch		476,961	470,000	576,526	551,138		(9,602)		(9,602)		541,536		(64,575)	(64,575)	18,278	06/15/2036
80483C-QF-1	SAVANNAH GA ECONOMIC DEV AUTH REV		01/30/2024	UMB		573,231	545,000	665,145	636,577		(987)		(987)		635,590		(62,359)	(62,359)	2,786	06/15/2037
80483C-QG-9	SAVANNAH GA ECONOMIC DEV AUTH REV		12/04/2024	RBCD		1,621,302	1,610,000	1,959,966	1,876,845		(31,484)		(31,484)		1,845,362		(224,059)	(224,059)	62,611	06/15/2038
80483C-QH-7	SAVANNAH GA ECONOMIC DEV AUTH REV		07/17/2024	Various		680,019	675,000	820,334	785,842		(5,904)		(5,904)		779,938		(99,919)	(99,919)	12,592	06/15/2039
80483C-QK-0	SAVANNAH GA ECONOMIC DEV AUTH REV		12/04/2024	Bank of America Merrill Lynch		200,338	200,000	241,632	231,778		(3,738)		(3,738)		228,040		(27,702)	(27,702)	7,778	06/15/2041
812513-AH-2	SEASIDE ORE TRANSIENT LODGING TAX REV		05/14/2024	HEADLANDS TECH GLOBAL MARKETS		150,360	150,000	163,439	153,660		(683)		(683)		152,976		(2,616)	(2,616)	2,517	12/15/2025
81684K-CV-8	SEMITROPIC IMPT DIST SEMITROPIC WTR STOR		02/15/2024	JP Morgan		170,777	165,000	204,166	174,773		(689)		(689)		174,085		(3,308)	(3,308)	1,810	12/01/2025
829596-TG-0	SIOUX FALLS S D SCH DIST NO 49-5		02/12/2024	UMB		254,588	250,000	300,478	258,050		(874)		(874)		257,176		(2,589)	(2,589)	6,701	02/01/2025
829596-TH-8	SIOUX FALLS S D SCH DIST NO 49-5		02/15/2024	BOSC INC.		272,179	265,000	320,679	277,157		(1,023)		(1,023)		276,134		(3,955)	(3,955)	7,324	08/01/2025
829596-TJ-4	SIOUX FALLS S D SCH DIST NO 49-5		02/15/2024	JP Morgan		291,010	280,000	340,920	296,463		(1,046)		(1,046)		295,417		(4,407)	(4,407)	7,739	02/01/2026
829596-TK-1	SIOUX FALLS S D SCH DIST NO 49-5		02/08/2024	UMB		420,652	400,000	489,368	428,283		(1,205)		(1,205)		427,078		(6,426)	(6,426)	10,611	08/01/2026
829596-TL-9	SIOUX FALLS S D SCH DIST NO 49-5		02/14/2024	OPPENHEIMER & CO.		318,186	300,000	368,538	324,530		(955)		(955)		323,576		(5,390)	(5,390)	8,125	02/01/2027
829596-TZ-8	SIOUX FALLS S D SCH DIST NO 49-5		07/24/2024	Wells Fargo		186,776	185,000	222,353	190,957		(3,085)		(3,085)		187,872		(1,096)	(1,096)	9,096	02/01/2025
829596-UA-1	SIOUX FALLS S D SCH DIST NO 49-5		02/15/2024	JANNEY MONTOGMERY SCOTT LLC		210,615	205,000	248,073	214,404		(791)		(791)		213,613		(2,998)	(2,998)	5,666	08/01/2025
829596-UD-5	SIOUX FALLS S D SCH DIST NO 49-5		02/14/2024	BOSC INC.		105,857	100,000	122,846	108,177		(318)		(318)		107,859		(2,002)	(2,002)	2,708	02/01/2027
829596-UT-0	SIOUX FALLS S D SCH DIST NO 49-5		07/24/2024	Wells Fargo		277,640	275,000	332,329	284,155		(4,742)		(4,742)		279,412		(1,772)	(1,772)	13,521	02/01/2025
829596-UU-7	SIOUX FALLS S D SCH DIST NO 49-5		02/15/2024	JANNEY MONTOGMERY SCOTT LLC		231,163	225,000	273,870	235,682		(900)		(900)		234,782		(3,619)	(3,619)	6,219	08/01/2025
829596-UV-5	SIOUX FALLS S D SCH DIST NO 49-5		02/15/2024	JP Morgan		181,872	175,000	214,555	185,695		(681)		(681)		185,014		(3,142)	(3,142)	4,837	02/01/2026
829596-UW-3	SIOUX FALLS S D SCH DIST NO 49-5		02/15/2024	Morgan Stanley		209,702	200,000	246,664	214,768		(754)		(754)		214,015		(4,313)	(4,313)	5,528	08/01/2026
829596-UX-1	SIOUX FALLS S D SCH DIST NO 49-5		02/14/2024	BOSC INC.		158,786	150,000	185,843	162,826		(500)		(500)		162,326		(3,540)	(3,540)	4,063	02/01/2027
829596-UY-9	SIOUX FALLS S D SCH DIST NO 49-5		02/14/2024	OPPENHEIMER & CO.		214,432	200,000	249,148	219,409		(647)		(647)		218,762		(4,330)	(4,330)	5,417	08/01/2027
83703F-KL-5	SOUTH CAROLINA JOBS-ECONOMIC DEV AUTH HO		01/04/2024	UMB		437,592	400,000	466,608	431,764		(132)		(132)		431,632		5,960	5,960	3,722	11/01/2030
83703F-KM-3	SOUTH CAROLINA JOBS-ECONOMIC DEV AUTH HO		08/21/2024	Piper Jaffray Co.		1,695,456	1,600,000	1,857,568	1,723,013		(17,132)		(17,132)		1,705,880		(10,424)	(10,424)	64,667	11/01/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
83703F-KN-1	SOUTH CAROLINA JOBS-ECONOMIC DEV AUTH HO		08/21/2024	UBS		1,400,870	1,325,000	1,534,642	1,425,199		(13,946)		(13,946)		1,411,253		(10,383)	(10,383)	53,552	11/01/2032
83703F-KP-6	SOUTH CAROLINA JOBS-ECONOMIC DEV AUTH HO		02/28/2024	STERN BROTHERS		908,990	850,000	981,368	912,851		(2,233)		(2,233)		910,618		(1,628)	(1,628)	14,167	11/01/2033
83703F-KQ-4	SOUTH CAROLINA JOBS-ECONOMIC DEV AUTH HO		08/21/2024	DAVIDSON		1,582,785	1,500,000	1,723,605	1,607,141		(14,880)		(14,880)		1,592,261		(9,476)	(9,476)	60,625	11/01/2034
83703F-LD-2	SOUTH CAROLINA JOBS-ECONOMIC DEV AUTH HO		02/28/2024	HEADLANDS TECH GLOBAL MARKETS		529,897	505,000	554,202	529,811		(865)		(865)		528,945		951	951	8,417	05/01/2031
83703F-LE-0	SOUTH CAROLINA JOBS-ECONOMIC DEV AUTH HO		09/17/2024	UMB		3,430,063	3,235,000	3,523,433	3,380,776		(22,205)		(22,205)		3,358,571		71,492	71,492	142,119	05/01/2032
83703F-LF-7	SOUTH CAROLINA JOBS-ECONOMIC DEV AUTH HO		09/18/2024	UMB		2,574,634	2,430,000	2,636,672	2,534,572		(16,012)		(16,012)		2,518,560		56,074	56,074	107,325	05/01/2033
83703F-LJ-9	SOUTH CAROLINA JOBS-ECONOMIC DEV AUTH HO		02/28/2024	HEADLANDS TECH GLOBAL MARKETS		644,274	615,000	661,291	638,486		(810)		(810)		637,675		6,599	6,599	10,250	05/01/2035
837151-G6-9	SOUTH CAROLINA ST PUB SVC AUTH REV		07/09/2024	TD SECURITIES FI		1,228,637	1,090,000	1,153,645	1,147,904		(2,761)		(2,761)		1,145,143		83,494	83,494	34,812	12/01/2036
837545-QQ-8	SOUTH DAKOTA CONSERVANCY DIST REV		10/21/2024	MESIROW FINANCIAL INC.		5,462,031	4,910,000	5,278,250	5,241,414		(26,376)		(26,376)		5,215,038		246,993	246,993	300,738	08/01/2040
83755V-L2-8	SOUTH DAKOTA ST HEALTH & EDL FACS AUTH R		07/10/2024	OPPENHEIMER & CO.		521,400	600,000	600,000	600,000						600,000		(78,600)	(78,600)	20,227	07/01/2033
83755V-Q3-1	SOUTH DAKOTA ST HEALTH & EDL FACS AUTH R		11/01/2024	Maturity @ 100.00		450,000	450,000	450,000	450,000						450,000				5,513	11/01/2024
840035-CK-3	SOUTH SAN FRANCISCO CALIF PUB FACS FING		06/18/2024	MISCHLER		523,559	475,000	524,234	515,626		(2,659)		(2,659)		512,967		10,593	10,593	13,128	06/01/2039
840035-CL-1	SOUTH SAN FRANCISCO CALIF PUB FACS FING		07/24/2024	HEADLANDS TECH GLOBAL MARKETS		657,660	600,000	660,870	650,238		(3,969)		(3,969)		646,269		11,391	11,391	19,500	06/01/2040
842039-CQ-0	SOUTHEASTERN PA TRANSN AUTH REV		07/24/2024	Wells Fargo		404,340	400,000	485,096	414,234		(6,834)		(6,834)		407,400		(3,060)	(3,060)	18,000	03/01/2025
845040-LN-2	SOUTHWEST HIGHER ED AUTH INC TEX REV		07/24/2024	Wells Fargo		255,755	250,000	297,240	261,376		(3,616)		(3,616)		257,760		(2,005)	(2,005)	10,208	10/01/2025
845040-LP-7	SOUTHWEST HIGHER ED AUTH INC TEX REV		02/15/2024	RBCD		419,768	400,000	480,828	427,176		(1,309)		(1,309)		425,867		(6,099)	(6,099)	7,722	10/01/2026
847771-BH-4	SPEEDWAY IND SEW WKS REV		04/12/2024	UMB		395,716	400,000	446,576	421,647		(2,340)		(2,340)		419,307		(23,591)	(23,591)	7,500	09/01/2026
850309-AN-5	SPRINGDALE ARK WTR & SWR REV		11/13/2024	Morgan Stanley		1,054,390	1,000,000	1,124,340	1,088,504		(20,304)		(20,304)		1,068,199		(13,809)	(13,809)	60,139	09/01/2027
85732M-V8-7	STATE PUBLIC SCHOOL BUILDING AUTHORITY		10/08/2024	UMB		545,063	535,000	565,650	545,152		(3,108)		(3,108)		542,044		3,019	3,019	17,477	06/15/2031
85732M-V9-5	STATE PUB SCH BLDG AUTH PA COLLEGE REV		02/28/2024	Wells Fargo		620,657	610,000	641,391	620,419		(674)		(674)		619,746		911	911	5,151	06/15/2032
85732M-Y4-3	STATE PUB SCH BLDG AUTH PA COLLEGE REV		02/29/2024	LOOP		901,370	845,000	960,706	900,803		(2,018)		(2,018)		898,786		2,584	2,584	9,272	06/15/2032
85732M-Y5-0	STATE PUB SCH BLDG AUTH PA COLLEGE REV		02/29/2024	LOOP		949,372	890,000	1,006,982	946,505		(2,040)		(2,040)		944,465		4,907	4,907	9,765	06/15/2033
85732M-Y6-8	STATE PUB SCH BLDG AUTH PA COLLEGE REV		02/29/2024	LOOP		730,696	685,000	771,289	726,744		(1,505)		(1,505)		725,239		5,458	5,458	7,516	06/15/2034
874369-BS-9	TALLADEGA ALA WTR & SWR REV		05/14/2024	Allstate Corp Dep		468,863	510,000	510,000	510,000						510,000		(41,137)	(41,137)	4,588	09/01/2026
874369-BU-4	TALLADEGA ALA WTR & SWR REV		05/14/2024	UMB		172,598	200,000	200,000	200,000						200,000		(27,402)	(27,402)	2,338	09/01/2028
874461-KK-1	TALLAHASSEE FLA CONS UTIL SYS REV		02/28/2024	Wells Fargo		271,885	265,000	301,562	274,468		(866)		(866)		273,602		(1,717)	(1,717)	5,521	10/01/2034
875143-AS-8	TAMPA FLA SPL ASSMT REV		02/22/2024	Bank of America Merrill Lynch		2,611,026	2,435,000	2,846,637	2,628,385		(6,435)		(6,435)		2,621,950		(10,924)	(10,924)	38,892	05/01/2035
875291-BD-7	TAMPA FLA WTR & WASTEWATER SYS REV		01/18/2024	SNTRUS3A USA		801,718	675,000	816,872	798,131		(718)		(718)		797,413		4,305	4,305	10,406	10/01/2035
875291-BE-5	TAMPA FLA WTR & WASTEWATER SYS REV		07/08/2024	Cantor Fitzgerald & Company		770,479	675,000	814,172	795,821		(6,408)		(6,408)		789,413		(18,935)	(18,935)	26,063	10/01/2036
875291-BF-2	TAMPA FLA WTR & WASTEWATER SYS REV		06/18/2024	Cantor Fitzgerald & Company		571,160	500,000	601,595	588,218		(4,202)		(4,202)		584,016		(12,856)	(12,856)	17,986	10/01/2037
875291-BG-0	TAMPA FLA WTR & WASTEWATER SYS REV		07/08/2024	JANNEY MONTGOMERY SCOTT LLC		1,136,070	1,000,000	1,197,240	1,171,339		(9,050)		(9,050)		1,162,289		(26,219)	(26,219)	38,611	10/01/2038
87638Q-QV-4	TARRANT CNTY TEX CULTURAL ED FACS FIN CO		09/01/2024	Maturity @ 100.00		650,000	650,000	650,000	650,000						650,000				8,814	09/01/2024
87638T-GY-3	TARRANT CNTY TEX CULTURAL ED FACS FIN CO		11/13/2024	FIFTH		523,950	500,000	563,070	546,199		(11,151)		(11,151)		535,048		(11,098)	(11,098)	34,236	07/01/2027
880178-BT-4	TEMPLE UNIV OF THE COMLTH SYS OF HIGHER		04/01/2024	Maturity @ 100.00		2,140,000	2,140,000	2,140,000	2,140,000						2,140,000				11,684	04/01/2024
882669-BK-9	TEXAS PUBLIC FINANCE AUTHORITY		02/28/2024	Goldman Sachs & Co.		207,472	200,000	224,958	213,938		(418)		(418)		213,520		(6,048)	(6,048)	4,667	02/01/2035
882669-BP-8	TEXAS PUBLIC FINANCE AUTHORITY		06/18/2024	Goldman Sachs & Co.		402,752	400,000	444,140	424,733		(2,135)		(2,135)		422,598		(19,846)	(19,846)	14,178	02/01/2039
88276R-EX-6	TEXAS ST TECHNICAL COLLEGE SYS FING SYS		11/13/2024	Morgan Stanley		1,387,996	1,315,000	1,385,879	1,370,023		(12,660)		(12,660)		1,357,364		30,632	30,632	84,562	08/01/2027
88276R-EY-4	TEXAS ST TECHNICAL COLLEGE SYS FING SYS		02/22/2024	JP Morgan		2,733,725	2,500,000	2,638,125	2,613,221		(3,373)		(3,373)		2,609,847		123,878	123,878	71,181	08/01/2028
88276R-EZ-1	TEXAS ST TECHNICAL COLLEGE SYS FING SYS		02/22/2024	JP Morgan		2,864,121	2,575,000	2,728,187	2,705,198		(3,105)		(3,105)		2,702,093		162,028	162,028	73,316	08/01/2029
88276R-FA-5	TEXAS ST TECHNICAL COLLEGE SYS FING SYS		02/22/2024	SEIBERT		5,306,782	4,690,000	4,982,281	4,944,977		(5,020)		(5,020)		4,939,956		366,826	366,826	133,535	08/01/2030
88276R-FB-3	TEXAS ST TECHNICAL COLLEGE SYS FING SYS		02/22/2024	JP Morgan		2,630,935	2,290,000	2,442,995	2,426,092		(2,269)		(2,269)		2,423,823		207,112	207,112	65,201	08/01/2031
88276R-FC-1	TEXAS ST TECHNICAL COLLEGE SYS FING SYS		02/22/2024	SEIBERT		2,335,860	2,000,000	2,131,320	2,118,634		(1,693)		(1,693)		2,116,941		218,919	218,919	56,944	08/01/2032
882854-D7-4	TEXAS WATER DEVELOPMENT BOARD		02/22/2024	Morgan Stanley		3,204,360	3,000,000	3,543,180	3,226,651		(9,124)		(9,124)		3,217,527		(13,167)	(13,167)	85,417	08/01/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
882854-D8-2	TEXAS WATER DEVELOPMENT BOARD		02/22/2024	Various		3,420,753	3,180,000	3,744,386	3,415,748		(7,916)		(7,916)		3,407,833		12,921	12,921	86,556	08/01/2033
882854-D9-0	TEXAS WATER DEVELOPMENT BOARD		02/22/2024	Stifel, Nicolaus & Co., Inc.		2,659,575	2,500,000	2,934,800	2,681,810		(7,306)		(7,306)		2,674,504		(14,929)	(14,929)	71,181	08/01/2034
882854-H8-8	TEXAS WATER DEVELOPMENT BOARD		09/12/2024	UMB		1,033,350	1,000,000	1,058,850	1,027,764		(4,248)		(4,248)		1,023,516		9,834	9,834	36,444	10/15/2033
882854-Z3-9	TEXAS WATER DEVELOPMENT BOARD		06/18/2024	Piper Jaffray Co.		1,111,880	1,100,000	1,273,866	1,205,176		(8,015)		(8,015)		1,197,161		(85,281)	(85,281)	29,944	10/15/2037
89546R-PD-0	TRI-CNTY MET TRANSN DIST ORE REV		02/22/2024	JP Morgan		1,787,635	1,700,000	2,093,193	1,827,253		(6,895)		(6,895)		1,820,358		(32,723)	(32,723)	34,236	10/01/2026
89602H-GB-7	TRIBOROUGH BRDG & TUNL AUTH N Y PAYROLL		01/11/2024	SEIBERT		9,738,960	8,000,000	8,713,040	8,701,405		(2,345)		(2,345)		8,699,060		1,039,900	1,039,900	96,667	11/15/2035
89602H-GD-3	TRIBOROUGH BRDG & TUNL AUTH N Y PAYROLL		07/24/2024	TD SECURITIES FI		6,878,700	6,000,000	6,411,060	6,404,434		(18,434)		(18,434)		6,386,000		492,700	492,700	230,000	11/15/2037
89602R-KH-7	TRIBOROUGH BRDG & TUNL AUTH N Y REVS		01/11/2024	Blaylock Van		1,217,050	1,000,000	1,154,230	1,149,468		(532)		(532)		1,148,936		68,114	68,114	8,472	11/15/2035
89602R-KK-0	TRIBOROUGH BRDG & TUNL AUTH N Y REVS		07/16/2024	Blaylock Van		1,160,480	1,000,000	1,132,750	1,128,699		(5,983)		(5,983)		1,122,716		37,764	37,764	33,611	11/15/2037
89602R-KL-8	TRIBOROUGH BRDG & TUNL AUTH N Y REVS		10/21/2024	FIFTH		1,139,110	1,000,000	1,120,820	1,117,158		(8,079)		(8,079)		1,109,079		30,031	30,031	46,806	11/15/2038
89602R-KM-6	TRIBOROUGH BRDG & TUNL AUTH N Y REVS		10/21/2024	Blaylock Van		1,292,635	1,140,000	1,265,343	1,261,567		(8,330)		(8,330)		1,253,237		39,397	39,397	53,358	11/15/2039
896035-BN-1	TRIBOROUGH BRIDGE AND TUNNEL AUTHORITY		01/18/2024	SNTRUS3A USA		1,051,295	875,000	1,024,853	1,014,689		(747)		(747)		1,013,943		37,352	37,352	8,142	05/15/2035
896035-BP-6	TRIBOROUGH BRIDGE AND TUNNEL AUTHORITY		01/04/2024	UMB		603,620	500,000	577,105	571,921		(127)		(127)		571,794		31,826	31,826	3,681	05/15/2036
896035-BS-0	TRIBOROUGH BRIDGE AND TUNNEL AUTHORITY		07/17/2024	UBS		999,591	875,000	976,920	970,204		(4,687)		(4,687)		965,518		34,074	34,074	29,531	05/15/2039
900190-KH-1	TURLOCK CALIF IRR DIST REV		01/04/2024	UMB		448,816	400,000	510,508	467,525		(205)		(205)		467,320		(18,504)	(18,504)	10,389	01/01/2039
914046-M5-3	UNIVERSITY ALASKA UNIV REVS		10/01/2024	Maturity @ 100.00		990,000	990,000	990,000	990,000						990,000				19,691	10/01/2024
914073-AD-3	UNIVERSITY ARK UNIV REV		10/01/2024	Maturity @ 100.00		500,000	500,000	500,000	500,000						500,000				4,740	10/01/2024
914115-L5-7	UNIVERSITY CENT ARK REV		11/13/2024	Bank of America Merrill Lynch		298,572	295,000	352,652	307,995		(6,731)		(6,731)		301,264		(2,691)	(2,691)	17,741	09/01/2026
914115-M5-6	UNIVERSITY CENT ARK REV		02/14/2024	MISCHLER		380,611	365,000	409,015	380,317		(801)		(801)		379,516		1,095	1,095	5,323	11/01/2034
914115-M6-4	UNIVERSITY CENT ARK REV		02/14/2024	Morgan Stanley		354,277	340,000	379,372	353,723		(717)		(717)		353,006		1,271	1,271	4,958	11/01/2035
91417K-U5-8	UNIVERSITY COLO ENTERPRISE SYS REV		01/29/2024	UMB		210,371	205,000	253,888	214,192		(528)		(528)		213,663		(3,292)	(3,292)	1,708	06/01/2025
914233-3X-7	UNIVERSITY CONN		01/18/2024	SNTRUS3A USA		1,018,946	850,000	949,892	948,937		(500)		(500)		948,437		70,509	70,509	7,201	08/15/2034
914233-3Y-5	UNIVERSITY CONN		01/18/2024	SNTRUS3A USA		697,460	585,000	649,683	649,067		(323)		(323)		648,745		48,716	48,716	4,956	08/15/2035
914233-3Z-2	UNIVERSITY CONN		07/10/2024	First Tennessee Bank		748,033	650,000	714,597	713,986		(2,951)		(2,951)		711,035		36,998	36,998	20,764	08/15/2036
914233-4A-6	UNIVERSITY CONN		07/10/2024	Raymond James & Associates, Inc.		600,999	525,000	570,481	570,054		(2,065)		(2,065)		567,989		33,010	33,010	16,771	08/15/2037
914233-4B-4	UNIVERSITY CONN		06/18/2024	MESIROW FINANCIAL INC.		571,110	500,000	539,115	538,750		(1,575)		(1,575)		537,175		33,935	33,935	14,514	08/15/2038
914233-4C-2	UNIVERSITY CONN		07/17/2024	UBS		682,908	600,000	640,950	640,570		(1,910)		(1,910)		638,660		44,248	44,248	19,750	08/15/2039
914302-KB-9	UNIVERSITY HOUSTON TEX UNIV REVS TAX EXE		01/11/2024	RBCD		1,653,596	1,400,000	1,659,602	1,623,430		(986)		(986)		1,622,443		31,153	31,153	29,361	02/15/2033
914302-KC-7	UNIVERSITY HOUSTON TEX UNIV REVS TAX EXE		01/11/2024	RBCD		1,771,710	1,500,000	1,769,820	1,732,319		(1,022)		(1,022)		1,731,296		40,414	40,414	31,458	02/15/2034
914302-KD-5	UNIVERSITY HOUSTON TEX UNIV REVS TAX EXE		01/11/2024	MESIROW FINANCIAL INC.		3,526,890	3,000,000	3,525,810	3,452,883		(1,987)		(1,987)		3,450,896		75,994	75,994	62,917	02/15/2035
914318-3C-2	UNIVERSITY IDAHO UNIV REVS		01/17/2024	UMB		146,665	140,000	171,858	154,143		(309)		(309)		153,834		(7,168)	(7,168)	2,100	04/01/2026
914318-3D-0	UNIVERSITY IDAHO UNIV REVS		02/15/2024	Morgan Stanley		244,168	230,000	290,393	262,440		(1,358)		(1,358)		261,083		(16,915)	(16,915)	4,440	04/01/2027
914318-3E-8	UNIVERSITY IDAHO UNIV REVS		02/14/2024	ALAMO		162,377	150,000	194,133	176,684		(781)		(781)		175,903		(13,527)	(13,527)	2,813	04/01/2028
914318-3L-2	UNIVERSITY IDAHO UNIV REVS		02/14/2024	THE HUNTINGTON INVESTMENT COMPANY		502,440	440,000	591,681	550,900		(1,840)		(1,840)		549,060		(46,620)	(46,620)	8,250	04/01/2034
914318-3M-0	UNIVERSITY IDAHO UNIV REVS		02/15/2024	FIFTH		1,038,800	915,000	1,225,313	1,142,036		(4,086)		(4,086)		1,137,950		(99,150)	(99,150)	17,665	04/01/2035
914318-3P-3	UNIVERSITY IDAHO UNIV REVS		02/29/2024	TD SECURITIES FI		425,851	380,000	505,921	472,215		(2,085)		(2,085)		470,130		(44,279)	(44,279)	8,075	04/01/2037
914318-3R-9	UNIVERSITY IDAHO UNIV REVS		02/29/2024	Bank of America Merrill Lynch		276,420	250,000	331,188	309,504		(1,343)		(1,343)		308,162		(31,742)	(31,742)	5,313	04/01/2039
914703-HS-5	UNIVERSITY NORTH ALA REV		02/28/2024	BOSC INC.		176,276	170,000	190,930	182,898		(338)		(338)		182,560		(6,284)	(6,284)	2,267	11/01/2035
914716-R2-3	UNIVERSITY N C CHARLOTTE REV		04/01/2024	Maturity @ 100.00		250,000	250,000	250,000	250,000						250,000				2,500	04/01/2024
915183-3N-5	STATE BOARD OF REGENTS OF THE STATE OF U		10/21/2024	Morgan Stanley		1,126,140	1,000,000	1,128,010	1,122,938		(8,825)		(8,825)		1,114,113		12,027	12,027	64,028	08/01/2040
915183-H8-3	STATE BOARD OF REGENTS OF THE STATE OF U		02/14/2024	Piper Jaffray Co.		954,756	875,000	1,037,383	954,888		(2,020)		(2,020)		952,868		1,888	1,888	23,698	08/01/2033
915200-A2-5	UNIVERSITY VT & ST AGRIC COLLEGE		02/14/2024	OPPENHEIMER & CO.		768,446	690,000	872,850	798,642		(2,244)		(2,244)		796,398		(27,952)	(27,952)	12,938	10/01/2031
915200-A3-3	UNIVERSITY VT & ST AGRIC COLLEGE		02/15/2024	BANK OF NEW YORK		1,088,471	975,000	1,227,301	1,125,090		(3,362)		(3,362)		1,121,727		(33,257)	(33,257)	18,823	10/01/2032
915200-ZC-6	UNIVERSITY VT & ST AGRIC COLLEGE		02/14/2024	OPPENHEIMER & CO.		1,085,848	975,000	1,233,375	1,128,516		(3,170)		(3,170)		1,125,345		(39,498)	(39,498)	18,281	10/01/2031
915200-ZJ-1	UNIVERSITY VT & ST AGRIC COLLEGE		06/18/2024	Allstate Corp Dep		1,144,332	1,065,000	1,314,412	1,214,094		(11,387)		(11,387)		1,202,707		(58,376)	(58,376)	38,310	10/01/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
915200-ZK-8	UNIVERSITY VT & ST AGRIC COLLEGE		06/18/2024	JANNEY MONTOGMERY SCOTT LLC		1,079,159	1,005,000	1,236,291	1,143,373		(10,556)		(10,556)		1,132,817		(53,658)	(53,658)	36,152	10/01/2038
917393-CK-4	UTAH CNTY UTAH HOSP REV		02/22/2024	INTL FCStone		1,480,312	1,370,000	1,608,038	1,484,381		(3,789)		(3,789)		1,480,592		(280)	(280)	19,218	05/15/2031
917393-CL-2	UTAH CNTY UTAH HOSP REV		02/15/2024	INTL FCStone		957,588	885,000	1,035,468	957,375		(2,138)		(2,138)		955,236		2,352	2,352	11,677	05/15/2032
917393-CM-0	UTAH CNTY UTAH HOSP REV		02/15/2024	Morgan Stanley		757,932	700,000	815,773	755,756		(1,645)		(1,645)		754,111		3,821	3,821	9,236	05/15/2033
917393-CN-8	UTAH CNTY UTAH HOSP REV		02/22/2024	MESIROW FINANCIAL INC.		1,586,233	1,470,000	1,707,699	1,584,589		(3,784)		(3,784)		1,580,806		5,427	5,427	20,621	05/15/2034
91756S-AG-8	UTAH TELECOMMUNICATION OPEN INFRASTRUCTU		03/15/2024	UMB		558,515	500,000	549,360	541,841		(1,513)		(1,513)		540,328		18,187	18,187	7,500	06/01/2029
91756S-AJ-2	UTAH TELECOMMUNICATION OPEN INFRASTRUCTU		02/15/2024	OPPENHEIMER & CO.		688,752	600,000	670,350	662,460		(1,018)		(1,018)		661,442		27,310	27,310	6,583	06/01/2031
91756S-AK-9	UTAH TELECOMMUNICATION OPEN INFRASTRUCTU		02/15/2024	OPPENHEIMER & CO.		699,222	600,000	673,752	666,503		(935)		(935)		665,568		33,654	33,654	6,583	06/01/2032
91756S-AP-8	UTAH TELECOMMUNICATION OPEN INFRASTRUCTU		10/21/2024	BOSC INC.		1,695,870	1,500,000	1,648,215	1,633,976		(10,970)		(10,970)		1,623,005		72,865	72,865	70,219	06/01/2037
917572-XM-6	UTAH WTR FIN AGY REV		02/15/2024	Morgan Stanley		312,387	300,000	373,554	319,710		(1,234)		(1,234)		318,476		(6,089)	(6,089)	7,042	03/01/2026
930876-GS-0	WAKE CNTY N C LTD OBLIG		01/11/2024	Morgan Stanley		1,817,685	1,500,000	1,789,065	1,772,589		(1,060)		(1,060)		1,771,528		46,157	46,157	21,875	04/01/2035
930876-GT-8	WAKE CNTY N C LTD OBLIG		06/25/2024	Bank of America Merrill Lynch		3,705,415	3,220,000	3,782,631	3,750,850		(24,311)		(24,311)		3,726,539		(21,124)	(21,124)	118,514	04/01/2036
930876-GW-1	WAKE CNTY N C LTD OBLIG		07/16/2024	MESIROW FINANCIAL INC.		3,727,226	3,265,000	3,741,951	3,715,407		(22,741)		(22,741)		3,692,667		34,560	34,560	129,693	04/01/2039
933413-AU-0	WALTON CNTY GA DEV AUTH REV		07/09/2024	FIFTH		1,100,473	1,100,000	1,233,650	1,180,187		(7,172)		(7,172)		1,173,015		(72,542)	(72,542)	45,100	07/01/2037
933413-AW-6	WALTON CNTY GA DEV AUTH REV		07/17/2024	INTL FCStone		987,594	990,000	1,103,117	1,057,972		(6,322)		(6,322)		1,051,650		(64,056)	(64,056)	41,470	07/01/2039
950511-LB-9	WENATCHEE WASH WTR & SWR REV		02/14/2024	Allstate Corp Dep		613,075	570,000	670,138	614,884		(1,370)		(1,370)		613,514		(439)	(439)	5,938	12/01/2030
950511-LC-7	WENATCHEE WASH WTR & SWR REV		02/15/2024	Morgan Stanley		391,667	365,000	428,134	393,320		(939)		(939)		392,381		(714)	(714)	4,005	12/01/2031
950511-LD-5	WENATCHEE WASH WTR & SWR REV		02/28/2024	Allstate Corp Dep		687,065	665,000	711,331	685,914		(826)		(826)		685,088		1,976	1,976	6,650	12/01/2032
950511-LE-3	WENATCHEE WASH WTR & SWR REV		02/14/2024	MISCHLER		383,309	370,000	393,292	380,535		(318)		(318)		380,217		3,092	3,092	3,083	12/01/2033
950511-LF-0	WENATCHEE WASH WTR & SWR REV		02/14/2024	JP Morgan		295,460	285,000	301,040	292,270		(219)		(219)		292,051		3,409	3,409	2,375	12/01/2034
955525-BP-4	WEST RANKIN MISS UTIL AUTH REV		02/28/2024	Allstate Corp Dep		487,344	480,000	538,622	495,208		(2,496)		(2,496)		492,712		(5,368)	(5,368)	16,000	01/01/2031
958638-ZA-9	WESTERN MICH UNIV REVS		11/15/2024	Maturity @ 100.00		680,000	680,000	680,000	680,000						680,000				4,699	11/15/2024
971697-KS-5	WILMINGTON N C LTD OBLIG REV		07/10/2024	Raymond James & Associates, Inc.		805,231	700,000	812,252	807,797		(5,041)		(5,041)		802,757		2,474	2,474	30,139	09/01/2037
971697-KU-0	WILMINGTON N C LTD OBLIG REV		02/06/2024	INCAPITAL		878,400	750,000	857,663	853,428		(940)		(940)		852,488		25,912	25,912	16,354	09/01/2039
971697-KV-8	WILMINGTON N C LTD OBLIG REV		10/21/2024	Allstate Corp Dep		846,593	750,000	852,128	848,127		(7,004)		(7,004)		841,123		5,470	5,470	42,813	09/01/2040
971697-KW-6	WILMINGTON N C LTD OBLIG REV		05/21/2024	UMB		282,958	250,000	282,213	280,956		(1,057)		(1,057)		279,899		3,058	3,058	9,097	09/01/2041
971697-KX-4	WILMINGTON N C LTD OBLIG REV		05/08/2024	UMB		283,498	250,000	281,530	280,302		(938)		(938)		279,364		4,134	4,134	8,646	09/01/2042
975680-GC-7	WINSTON-SALEM N C LTD OBLIG		06/01/2024	Maturity @ 100.00		905,000	905,000	905,000	905,000						905,000				6,109	06/01/2024
97712D-C8-7	WISCONSIN ST HEALTH & EDL FACS AUTH REV		03/28/2024	UMB		715,897	700,000	827,848	729,002		(4,415)		(4,415)		724,588		(8,691)	(8,691)	22,069	08/15/2025
97712D-C9-5	WISCONSIN ST HEALTH & EDL FACS AUTH REV		06/18/2024	UMB		778,370	750,000	895,305	797,289		(7,603)		(7,603)		789,686		(11,316)	(11,316)	30,486	08/15/2026
97712D-D2-9	WISCONSIN ST HEALTH & EDL FACS AUTH REV		02/15/2024	STERN BROTHERS		882,808	825,000	993,292	893,007		(2,417)		(2,417)		890,590		(7,782)	(7,782)	21,198	08/15/2027
97712D-QT-6	WISCONSIN ST HEALTH & EDL FACS AUTH REV		08/21/2024	DAVIDSON		3,783,072	3,765,000	3,888,492	3,804,662		(10,324)		(10,324)		3,794,338		(11,266)	(11,266)	115,878	11/15/2034
982674-ND-1	WYANDOTTE CNTY KANS CITY KANS UNI GOVT U		05/23/2024	JP Morgan		988,160	1,000,000	1,000,000	1,000,000						1,000,000		(11,840)	(11,840)	8,373	09/01/2024
985900-EQ-8	YAVAPAI CNTY ARIZ INDL DEV AUTH HOSP REV		02/15/2024	Morgan Stanley		495,050	500,000	547,385	528,158		(623)		(623)		527,535		(32,485)	(32,485)	11,056	08/01/2038
985900-ER-6	YAVAPAI CNTY ARIZ INDL DEV AUTH HOSP REV		02/15/2024	HEADLANDS TECH GLOBAL MARKETS		366,380	350,000	422,433	392,809		(961)		(961)		391,848		(25,468)	(25,468)	9,674	08/01/2039
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,028,220,020	958,320,711	1,067,178,324	1,018,810,317		(2,405,033)	2,028,567	(4,433,599)		1,030,611,125		(2,399,955)	(2,399,955)	29,113,548	XXX
00081T-AK-4	ACCO BRANDS CORP		05/21/2024	Various		3,204,332	3,607,000	3,533,960	3,254,625	296,117	3,834		299,950		3,554,575		(350,243)	(350,243)	101,978	03/15/2029
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		1,032		1,032		7,959,098		(144,298)	(144,298)	368,400	03/15/2053
001207-AA-7	AGL 9 AS - CDO	C	04/22/2024	Paydown		40,000,000	40,000,000	40,008,800	40,008,800		(8,800)		(8,800)		40,000,000				1,465,451	01/20/2034
00130H-CB-9	AES CORP		12/04/2024	Various		27,693,680	28,000,000	28,216,554	28,091,270		(57,868)		(57,868)		28,033,403		(339,723)	(339,723)	1,257,667	07/15/2025
00130H-CE-3	AES CORP		11/20/2024	Barclays Capital, Inc.		14,156,307	14,770,000	14,492,034	14,594,600		74,359		74,359		14,668,960		(512,653)	(512,653)	274,168	01/15/2026
00130H-CG-8	AES CORP		11/22/2024	Various		25,081,900	30,000,000	27,856,939	28,054,292		212,163		212,163		28,266,455		(3,184,555)	(3,184,555)	995,653	01/15/2031
00130H-CH-6	AES CORP		11/20/2024	Barclays Capital, Inc.		13,391,583	13,349,000	13,167,286	13,178,554		31,488		31,488		13,210,042		181,541	181,541	707,312	06/01/2028
00141Y-AA-3	CLVR 211 A - CDO	C	06/10/2024	MIZUSA		88,044,000	88,000,000	87,336,250	87,352,815		74,693		74,693		87,427,508		616,492	616,492	3,809,735	04/24/2034
00182E-BN-8	ANZ NEW ZEALAND INTL LTD (LONDON BRANCH)	C	12/12/2024	JP Morgan		12,365,210	13,000,000	12,979,850	12,989,865		3,862		3,862		12,993,727		(628,517)	(628,517)	158,438	06/22/2026
00206R-JX-1	AT&T INC		11/13/2024	Goldman Sachs & Co.		16,492,525	17,500,000	17,474,100	17,486,851		3,373		3,373		17,490,224		(997,699)	(997,699)	383,493	06/01/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00206R-KG-6	AT&T INC		11/13/2024	Various		9,253,922	10,350,000	10,336,959	10,342,692		960		960		10,343,652		(1,089,730)	(1,089,730)	161,198	02/01/2028
00206R-ML-3	AT&T INC		11/13/2024	Bank of America Merrill Lynch		14,409,750	15,000,000	13,992,900	14,394,257		231,058		231,058		14,625,315		(215,565)	(215,565)	289,708	03/25/2026
00213M-AV-6	APX GROUP INC		10/30/2024	Various		1,486,375	1,545,000	1,517,036	1,518,419		5,424		5,424		1,523,843		(37,468)	(37,468)	179,842	02/15/2027
00253X-AA-9	AADVANTAGE LOYALTY IP LTD		10/20/2024	Various		15,628,562	15,666,062	15,985,891	15,535,634	248,897	(118,469)		130,428		15,666,062		(37,500)	(37,500)	471,290	04/20/2026
00287Y-AQ-2	ABBVIE INC		03/07/2024	TD SECURITIES FI		2,878,183	2,931,000	3,235,456	3,030,890		(17,181)		(17,181)		3,013,708		(135,525)	(135,525)	34,293	05/14/2025
00287Y-AY-5	ABBVIE INC		01/08/2024	JP Morgan		9,152,350	9,464,000	9,048,436	9,189,323		2,769		2,769		9,192,091		(39,741)	(39,741)	47,110	05/14/2026
00287Y-BF-5	ABBVIE INC		11/12/2024	Goldman Sachs & Co.		4,936,500	5,000,000	4,830,600	4,866,708		21,706		21,706		4,888,414		48,086	48,086	211,910	11/14/2028
00287Y-BV-0	ABBVIE INC		02/27/2024	JP Morgan		6,241,142	6,588,000	6,047,701	6,200,316		20,535		20,535		6,220,851		20,291	20,291	52,905	11/21/2026
00287Y-BX-6	ABBVIE INC		07/24/2024	CITADEL		4,022,324	4,338,000	4,337,009	4,337,320		147		147		4,337,467		(315,143)	(315,143)	94,086	11/21/2029
00287Y-CX-5	ABBVIE INC		04/19/2024	Goldman Sachs & Co.		7,206,845	7,316,000	7,111,518	7,213,046		26,417		26,417		7,239,464		(32,619)	(32,619)	168,349	03/15/2025
007036-PC-4	ARMT 2005-6A A22 - CMO/RMBS		12/25/2024	Paydown		9,674	3,126	1,609	1,609		8,065		8,065		9,674				1,685	11/26/2035
00751Y-AF-3	ADVANCE AUTO PARTS INC		12/19/2024	Allstate Corp Dep		1,472,090	1,671,000	1,665,519	1,667,981		648		648		1,668,629		(196,539)	(196,539)	30,987	10/01/2027
00774M-AC-9	AERCAP IRELAND CAPITAL DAC	C	11/19/2024	Allstate Corp Dep		2,707,595	2,714,000	2,881,789	2,758,387		(44,387)		(44,387)		2,714,000		(6,405)	(6,405)	127,973	01/15/2025
00774M-AG-0	AERCAP IRELAND CAPITAL DAC	C	11/26/2024	Deutsche Bank		16,152,210	16,200,000	17,392,158	16,583,036		(216,871)		(216,871)		16,366,165		(213,955)	(213,955)	833,040	10/01/2025
00774M-AU-9	AERCAP IRELAND CAPITAL DAC	C	10/29/2024	Various		25,575,500	26,000,000	25,968,280	25,991,092		4,697		4,697		25,995,789		(420,289)	(420,289)	258,271	10/29/2024
00774M-BC-8	AERCAP IRELAND CAPITAL DAC	C	12/04/2024	Barclays Capital, Inc.		8,246,480	8,000,000	8,061,760			(9,980)		(9,980)		8,051,780		194,700	194,700	458,722	06/06/2028
00900C-AJ-3	AIMCO 2017-A X - CDO		10/21/2024	Paydown		1,266,667	1,266,667	1,237,546	1,253,251		13,416		13,416		1,266,667				52,856	04/20/2034
00900G-AE-5	AIMCO 2018-A B - CDO	C	12/05/2024	Call @ 100.00		2,400,000	2,400,000	2,282,352	2,379,336		5,517		5,517		2,384,853		15,147	15,147	191,220	04/17/2031
00900G-AG-0	AIMCO 2018-A C - CDO	C	12/05/2024	Call @ 100.00		1,200,000	1,200,000	1,118,856	1,178,892		4,299		4,299		1,183,191		16,809	16,809	100,452	04/17/2031
00900G-AJ-4	AIMCO 2018-A D - CDO	C	12/05/2024	Call @ 100.00		1,200,000	1,200,000	1,052,196	1,183,488		2,967		2,967		1,186,455		13,545	13,545	111,518	04/17/2031
00900H-AA-1	AIMCO 2018-A E - CDO	C	12/05/2024	Call @ 100.00		950,000	950,000	758,414	795,878		19,160		19,160		815,039		134,961	134,961	116,759	04/17/2031
00900K-AA-4	AIMCO 2018-B E - CDO		03/05/2024	Various		1,025,000	1,025,000	870,789	880,009		385		385		880,394		144,606	144,606	48,086	01/15/2032
00900P-AJ-4	AIMCO 2018-B D - CDO		03/05/2024	Various		2,500,000	2,500,000	2,228,000	2,218,176		7,986		7,986		2,226,163		273,837	273,837	84,480	01/15/2032
00900P-AM-7	AIMCO 18BR BR - CDO		03/05/2024	Various		2,125,000	2,125,000	2,032,095	2,048,582		3,186		3,186		2,051,768		73,232	73,232	60,572	01/15/2032
00900P-AN-5	AIMCO 18BR CR - CDO		03/05/2024	Various		975,000	975,000	910,445	923,648		1,827		1,827		925,475		49,525	49,525	29,510	01/15/2032
00901A-AJ-6	10 AR - CDO	C	06/12/2024	Various		14,500,000	14,500,000	14,080,080	14,275,817		44,860		44,860		14,320,676		179,324	179,324	626,680	07/22/2032
00914A-AF-9	AIR LEASE CORP		11/19/2024	Various		22,658,634	23,000,000	22,761,490	22,946,254		31,283		31,283		22,977,537		(318,903)	(318,903)	554,568	02/01/2025
00914A-AP-7	AIR LEASE CORP		08/01/2024	RBCD		4,988,450	5,000,000	4,966,251	4,992,823		6,677		6,677		4,999,500		(11,050)	(11,050)	38,222	08/18/2024
01021X-AA-8	AKUMIN INC		11/19/2024	Jefferies		16,308,596	20,425,000	13,554,847	13,554,847		656,974		656,974		14,211,821		2,096,775	2,096,775	1,809,402	08/01/2028
010392-FM-5	ALABAMA POWER CO		05/14/2024	Goldman Sachs & Co.		4,117,273	5,351,000	4,290,973	4,304,253		10,506		10,506		4,314,759		(197,485)	(197,485)	142,136	03/01/2045
010392-FY-9	ALABAMA POWER CO		11/25/2024	Various		19,535,850	20,000,000	19,983,200	19,987,500		1,986		1,986		19,989,486		(453,636)	(453,636)	610,417	09/01/2027
012653-AD-3	ALBEMARLE CORP		03/27/2024	JP Morgan		2,323,660	2,367,000	2,364,822	2,365,472		151		151		2,365,623		(41,963)	(41,963)	36,689	06/01/2027
013092-AA-9	ALBERTSONS COMPANIES INC		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		518,910	510,000	513,126	511,474		(26)		(26)		511,449		7,461	7,461	15,088	03/15/2026
013092-AB-7	ALBERTSONS COMPANIES INC		03/05/2024	Bank of America Merrill Lynch		514,103	520,000	502,980	505,840		589		589		506,429		7,674	7,674	17,142	02/15/2028
01309Q-AA-6	ALBERTSONS COMPANIES INC		01/24/2024	Bank of America Merrill Lynch		11,672,770	11,510,000	11,510,000	11,510,000						11,510,000		162,770	162,770	322,005	02/15/2028
013817-AJ-0	HOWMET AEROSPACE INC		02/05/2024	Bank of America Merrill Lynch		3,041,250	3,000,000	3,083,750	3,036,235		(925)		(925)		3,035,310		5,940	5,940	91,450	02/01/2027
013817-AK-7	HOWMET AEROSPACE INC		02/14/2024	Various		14,488,953	14,150,000	14,871,875	14,769,860		(548)		(548)		14,769,312		(280,360)	(280,360)	417,209	02/01/2037
013817-AW-1	HOWMET AEROSPACE INC		07/01/2024	Call @ 100.00		224,000	224,000	236,600	225,969		(1,969)		(1,969)		224,000				8,610	10/01/2024
01609W-BH-4	ALIBABA GROUP HOLDING LTD	C	12/04/2024	Barclays Capital, Inc.		8,029,120	8,000,000	7,987,040			52		52		7,987,092		42,028	42,028	9,750	05/26/2030
017154-AL-9	ALLPK 1 AR - CDO	C	02/16/2024	Morgan Stanley		12,000,000	12,000,000	11,521,080	11,688,319		7,529		7,529		11,695,849		304,151	304,151	276,607	01/22/2035
01748N-AD-6	ALLEGION US HOLDING COMPANY INC		10/01/2024	Maturity @ 100.00		14,100,000	14,100,000	14,092,104	14,099,068		932		932		14,100,000				451,200	10/01/2024
018581-AP-3	BREAD FINANCIAL HOLDINGS INC		05/02/2024	Bank of America Merrill Lynch		261,175	250,000	249,193			14		14		249,207		11,968	11,968	9,073	03/15/2029
01879N-AA-3	ALLIANCE RESOURCE OPERATING PARTNERS LP		03/05/2024	Allstate Corp Dep		222,333	222,000	225,463	220,890	1,110			1,110		222,000		333	333	5,828	05/01/2025
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC		08/11/2024	Various		17,896,983	17,836,000	18,630,699	17,699,883	172,152	(23,526)		148,626		17,848,508		(469,116)	(469,116)	1,348,043	07/15/2026
019576-AD-9	ALLIED UNIVERSAL HOLDCO LLC		04/30/2024	Barclays Capital, Inc.		2,646,600	2,640,000	2,640,000							2,640,000		6,600	6,600	43,890	02/15/2031
01959E-AC-2	ALLIED WORLD ASSURANCE COMPANY HOLDINGS	C	07/24/2024	Call @ 100.00		650,000	650,000	626,457	634,501		4,649		4,649		639,150		10,850	10,850	20,814	10/29/2025
02154C-AH-6	ALTICE FINANCING SA	C	06/25/2024	Various		2,984,015	4,016,000	4,016,000	3,563,832	452,168			452,168		4,016,000		(1,031,985)	(1,031,985)	194,186	08/15/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02156L-AA-9	ALTICE FRANCE SA	C	03/28/2024	Deutsche Bank		772,500	1,000,000	960,000			487		487		960,487		(187,987)	(187,987)	13,767	02/01/2027
02156L-AC-5	ALTICE FRANCE SA	C	03/28/2024	Deutsche Bank		1,274,663	1,789,000	1,829,602	1,473,376	323,853	(2,881)		320,972		1,794,347		(519,685)	(519,685)	45,644	01/15/2028
02156L-AE-1	ALTICE FRANCE SA	C	04/08/2024	Various		3,289,695	4,828,000	4,842,188	3,754,965	1,078,374	(217)		1,078,157		4,833,122		(1,543,427)	(1,543,427)	135,260	01/15/2029
02156L-AH-4	ALTICE FRANCE SA	C	04/08/2024	Various		9,203,425	13,488,000	13,130,543	10,576,270	2,623,722	11,616		2,635,339		13,211,609		(4,008,184)	(4,008,184)	348,227	10/15/2029
02209S-BC-6	ALTRIA GROUP INC		11/26/2024	JP Morgan		8,312,926	8,350,000	9,228,989	8,674,199		(148,273)		(148,273)		8,525,926		(213,000)	(213,000)	472,517	02/14/2026
02209S-BH-5	ALTRIA GROUP INC		04/30/2024	Bank of America Merrill Lynch		13,057,065	13,500,000	13,494,330	13,498,407		535		535		13,498,942		(441,877)	(441,877)	155,100	05/06/2025
02209S-BL-6	ALTRIA GROUP INC		06/04/2024	Allstate Corp Dep		291,694	360,000	272,102	278,642		3,409		3,409		282,051		9,642	9,642	7,375	02/04/2032
02361D-BA-7	AMEREN ILLINOIS CO		12/18/2024	Deutsche Bank		5,964,240	6,000,000	5,981,760	5,982,596		1,670		1,670		5,984,267		(20,027)	(20,027)	311,850	06/01/2033
02376Y-AA-5	AMERICAN AIRLINES 2016-1 PASS THROUGH TR		01/15/2024	Maturity @ 100.00		3,859,178	3,859,178	3,760,011	3,790,018		69,160		69,160		3,859,178				101,303	07/15/2025
02377A-AA-6	AMERICAN AIRLINES PASS THROUGH TRUST SER		10/01/2024	Paydown		683,000	683,000	581,400	604,515		78,485		78,485		683,000				18,882	04/01/2028
02377B-AB-2	AMERICAN AIRLINES 2015-2 PASS THROUGH TR		09/22/2024	Paydown		62,821	62,821	56,921	57,728		5,093		5,093		62,821				1,696	03/22/2029
02378W-AA-7	AMERICAN AIRLINES 2017-1 PASS THROUGH TR		08/15/2024	Paydown		192,313	192,313	135,543	155,804		36,509		36,509		192,313				7,140	08/15/2026
02379D-AA-8	AMERICAN AIRLINES 2019-1 PASS THROUGH TR		08/15/2024	Paydown		1,227,177	1,227,177	1,026,752	286,896		167,016		167,016		1,227,177				35,435	08/15/2029
024747-AF-4	AMERICAN BUILDERS & CONTRACTORS SUPPLY C		09/16/2024	Jefferies		484,375	500,000	503,639	473,139	26,862			26,862		500,000		(15,625)	(15,625)	23,444	01/15/2028
024747-AG-2	AMERICAN BUILDERS & CONTRACTORS SUPPLY C		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
025537-AJ-0	AMERICAN ELECTRIC POWER COMPANY INC		01/24/2024	Allstate Corp Dep		5,690,766	6,020,000	6,009,766	6,015,652		99		99		6,015,751		(324,985)	(324,985)	39,063	11/13/2027
025537-AK-7	AMERICAN ELECTRIC POWER COMPANY INC		03/15/2024	Maturity @ 100.00		1,000,000	1,000,000	1,008,950	1,000,851		(851)		(851)		1,000,000				10,155	03/15/2024
025816-CV-9	AMERICAN EXPRESS CO		05/03/2024	Maturity @ 100.00		2,000,000	2,000,000	1,999,800	1,999,965		35		35		2,000,000				33,750	05/03/2024
025816-CY-3	AMERICAN EXPRESS CO		05/30/2024	TD SECURITIES FI		6,876,520	7,000,000	6,993,000	6,996,197		1,113		1,113		6,997,310		(120,790)	(120,790)	230,417	08/01/2025
025816-DU-0	AMERICAN EXPRESS CO		12/04/2024	Barclays Capital, Inc.		8,244,480	8,000,000	8,000,000							8,000,000		244,480	244,480	270,453	04/25/2030
02608A-AA-7	OSMOSIS SUB I LLC		03/25/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		332,183	390,000	334,016	328,411	17,709	1,905		19,614		348,025		(15,843)	(15,843)	8,629	09/30/2028
03027X-AD-2	AMERICAN TOWER CORP		02/15/2024	Maturity @ 100.00		895,000	895,000	1,012,950	899,661		(4,661)		(4,661)		895,000				22,375	02/15/2024
03027X-AG-5	AMERICAN TOWER CORP		11/20/2024	Goldman Sachs & Co.		10,113,467	10,160,000	10,242,906	10,200,272		(30,536)		(30,536)		10,169,736		(56,269)	(56,269)	395,111	06/01/2025
03027X-AT-7	AMERICAN TOWER CORP		05/15/2024	Various		5,651,234	5,666,000	5,770,129	5,678,050		(10,701)		(10,701)		5,667,349		(16,115)	(16,115)	75,639	05/15/2024
03027X-AZ-3	AMERICAN TOWER CORP		10/31/2024	Goldman Sachs & Co.		14,856,600	15,000,000	14,985,750	14,996,525		2,480		2,480		14,999,005		(142,405)	(142,405)	406,000	03/15/2025
03027X-BB-5	AMERICAN TOWER CORP		12/12/2024	Various		10,657,303	10,990,000	10,856,859	10,878,703		10,860		10,860		10,889,562		(232,259)	(232,259)	161,329	09/15/2025
03073E-AT-2	CENCORA INC		10/02/2024	Bank of America Merrill Lynch		538,824	600,000	508,638	513,754		7,670		7,670		521,424		17,400	17,400	17,010	03/15/2031
030981-AJ-3	AMERIGAS PARTNERS LP		06/04/2024	Allstate Corp Dep		242,095	250,000	242,063			65		65		242,128		(33)	(33)	4,284	08/20/2026
031162-CW-8	AMGEN INC		05/02/2024	Barclays Capital, Inc.		1,742,622	2,100,000	1,654,338	1,663,315		17,322		17,322		1,680,637		61,986	61,986	33,676	02/25/2031
031162-DH-0	AMGEN INC		12/04/2024	Various		17,072,862	17,667,000	17,643,503	17,647,596		2,852		2,852		17,650,449		(577,587)	(577,587)	776,904	08/18/2029
031162-DJ-6	AMGEN INC		11/14/2024	Various		14,296,163	15,000,000	14,999,702	14,999,732		268		268		15,000,000		(703,838)	(703,838)	722,750	03/01/2033
031162-DM-9	AMGEN INC		05/29/2024	TD SECURITIES FI		24,936,000	25,000,000	24,983,500	24,990,156		4,662		4,662		24,994,817		(58,817)	(58,817)	977,083	03/02/2025
031162-DQ-0	AMGEN INC		11/12/2024	SUSQUEHANNA FINANCIAL GROUP LLP		10,990,452	10,837,000	10,811,967	10,814,486		3,484		3,484		10,817,969		172,482	172,482	681,151	03/02/2030
031162-DR-8	AMGEN INC		10/16/2024	Various		15,449,445	15,000,000	14,952,750	14,955,810		3,917		3,917		14,959,727		489,718	489,718	843,646	03/02/2033
031162-DS-6	AMGEN INC		11/13/2024	Allstate Corp Dep		9,988,900	10,000,000	9,944,100	9,945,396		2,277		2,277		9,947,673		41,227	41,227	672,000	03/02/2043
031162-DT-4	AMGEN INC		11/13/2024	CITADEL		13,552,350	13,500,000	13,480,560	13,480,773		1,266		1,266		13,482,040		70,310	70,310	474,600	03/02/2053
031162-DU-1	AMGEN INC		03/18/2024	CITADEL		11,038,720	11,000,000	10,919,640	10,919,912		1,133		1,133		10,921,044		117,676	117,676	347,875	03/02/2063
03328L-AA-0	ANCHC 4-R A - CDO	C	05/20/2024	Various		1,101,017	1,101,017	1,083,995	1,085,112		4,970		4,970		1,090,082		10,935	10,935	37,985	01/28/2031
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC		05/14/2024	Various		10,075,493	10,830,000	10,564,109	10,569,993		2,405		2,405		10,572,398		(496,905)	(496,905)	377,660	02/01/2046
03523T-BU-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC		05/14/2024	Goldman Sachs & Co.		5,005,950	5,000,000	5,099,868	5,093,039		(1,435)		(1,435)		5,091,604		(85,654)	(85,654)	221,785	01/23/2039
035240-AS-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC		09/18/2024	RBCD		21,340,504	22,437,000	21,017,188	21,067,895		40,742		40,742		21,108,637		231,867	231,867	780,808	06/01/2040
036752-AG-8	ELEVANCE HEALTH INC		12/04/2024	Various		10,828,490	11,000,000	11,000,000	11,000,000						11,000,000		(171,510)	(171,510)	568,558	03/01/2028
036752-AJ-2	ELEVANCE HEALTH INC		04/30/2024	Bank of America Merrill Lynch		8,104,748	8,295,800	8,558,605	8,363,183		(23,619)		(23,619)		8,339,564		(234,816)	(234,816)	157,073	01/15/2025
036752-AW-3	ELEVANCE HEALTH INC		10/31/2024	Various		493,690	472,000	469,092	469,355		210		210		469,565		24,125	24,125	23,814	10/15/2032
03690E-AA-6	ANTERO MIDSTREAM PARTNERS LP		04/10/2024	BB&T CAPITAL MARKETS		8,929,344	8,765,000	8,795,625	8,774,922		(701)		(701)		8,774,221		155,122	155,122	281,850	05/15/2026
037411-BG-9	APACHE CORP		01/18/2024	Morgan Stanley		1,220,870	1,498,000	1,419,355	1,423,414		77		77		1,423,491		(202,621)	(202,621)	44,747	07/01/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
03767C-AB-6	APID 28 A1B - CDO		01/26/2024	RBCD		15,406,799	15,425,000	14,449,450	15,214,843		4,711		4,711		15,219,554		187,245	187,245	298,051	01/20/2031
037833-AS-9	APPLE INC		05/06/2024	Maturity @ 100.00		5,000,000	5,000,000	5,067,000	5,012,085		(12,085)		(12,085)		5,000,000				86,250	05/06/2024
038522-AQ-1	ARAMARK SERVICES INC		08/13/2024	Wells Fargo		4,254,121	4,366,000	4,435,599	4,235,194	167,602	(425)		167,176		4,402,371		(148,249)	(148,249)	225,880	02/01/2028
03938L-BF-0	ARCELORMITTAL SA	C	04/22/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		1,025,198	980,000	1,024,962	1,021,760		(1,110)		(1,110)		1,020,650		4,548	4,548	26,841	11/29/2032
03959K-AA-8	ARCHROCK PARTNERS LP		08/12/2024	JP Morgan		8,713,119	8,659,000	8,887,501	8,671,619	53,804	(26,323)		27,481		8,699,100		14,019	14,019	515,932	04/01/2027
03959K-AC-4	ARCHROCK PARTNERS LP		10/29/2024	BB&T CAPITAL MARKETS		1,965,807	1,957,000	1,804,123	1,809,665	40,414	19,789		60,203		1,869,867		95,939	95,939	132,165	04/01/2028
03969A-AN-0	ARDAGH PACKAGING FINANCE PLC	C	04/12/2024	JP Morgan		1,020,081	1,135,000	1,136,419	1,035,688	99,569	(124)		99,446		1,135,133		(115,052)	(115,052)	19,638	08/15/2026
04018B-AL-1	ARES LV A1R - CDO	C	08/05/2024	Bank of America Merrill Lynch		14,992,500	15,000,000	14,413,050	14,426,095		77,973		77,973		14,504,068		488,432	488,432	827,729	07/17/2034
04018F-AA-6	ARES 60 A - CDO	C	06/10/2024	JP Morgan		41,466,425	41,425,000	39,769,657	40,463,133		96,026		96,026		40,559,159		907,266	907,266	1,833,688	07/18/2034
040555-CQ-5	ARIZONA PUBLIC SERVICE CO		06/15/2024	Maturity @ 100.00		5,000,000	5,000,000	5,180,300	5,017,507		(17,507)		(17,507)		5,000,000				83,750	06/15/2024
042735-BG-4	ARROW ELECTRONICS INC		09/08/2024	Maturity @ 100.00		4,000,000	4,000,000	3,975,480	3,997,341		2,659		2,659		4,000,000				130,000	09/08/2024
04273W-AD-3	ARROW ELECTRONICS INC		04/11/2024	Call @ 100.00		6,238,000	6,238,000	6,228,643	6,230,240		1,513		1,513		6,231,753		6,247	6,247	233,492	03/01/2026
045054-AR-4	ASHTEAD CAPITAL INC		03/07/2024	BNYM/HSBC US		6,076,320	6,000,000	5,994,720	5,994,883		492		492		5,995,375		80,945	80,945	144,783	10/15/2033
04682R-AE-7	ATHABASCA OIL CORP		08/09/2024	Call @ 100.00		283,576	268,000	286,658	279,032		(2,164)		(2,164)		276,868		(8,868)	(8,868)	42,287	11/01/2026
047649-AA-6	ATKORE INC		11/20/2024	Wells Fargo		1,069,136	1,183,000	1,183,000	1,055,840	127,160			127,160		1,183,000		(113,864)	(113,864)	48,881	06/01/2031
04942F-AA-7	ATCLO XVII A - CDO	C	08/01/2024	JP Morgan		25,012,500	25,000,000	23,925,500	24,269,584		75,042		75,042		24,344,626		667,874	667,874	1,357,727	10/20/2034
05329W-AN-2	AUTONATION INC		10/31/2024	Bank of America Merrill Lynch		6,994,890	7,000,000	6,991,320	6,998,803		1,154		1,154		6,999,956		(5,066)	(5,066)	235,472	11/15/2024
053332-AY-8	AUTOZONE INC		12/19/2024	Wells Fargo		2,689,794	2,700,000	2,697,624	2,699,351		513		513		2,699,864		(10,070)	(10,070)	115,547	04/15/2025
053332-BK-7	AUTOZONE INC		08/16/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		5,111,850	5,000,000	4,991,000			142		142		4,991,142		120,708	120,708	38,250	07/15/2034
05357#-AA-2	AVEN 2024 TL A 8/2044 - ABS		12/16/2024	Direct		563,699	563,699	563,699							563,699				12,405	08/06/2044
05357#-AB-0	AVEN 2024 TL B 8/2044 - ABS		12/16/2024	Direct		60,020	60,020	60,020							60,020				1,424	08/06/2044
05357#-AC-8	AVEN HOME 2024-SL1 LLC - ABS		12/16/2024	Direct		63,676	63,676	63,676							63,676				1,749	08/06/2044
05369A-AH-4	AVIATION CAPITAL GROUP LLC		11/15/2024	Call @ 100.00		3,600,000	3,600,000	3,565,404	3,591,790		7,506		7,506		3,599,297		703	703	181,500	12/15/2024
053773-BG-1	AVIS BUDGET CAR RENTAL LLC		05/15/2024	Various		3,261,563	3,500,000	3,355,625	3,222,179	172,396	8,591		180,988		3,403,167		(141,605)	(141,605)	103,906	04/01/2028
053773-BH-9	AVIS BUDGET CAR RENTAL LLC		09/16/2024	Various		24,030,330	24,200,000	24,020,884	24,022,737		12,538		12,538		24,035,276		(4,946)	(4,946)	1,176,338	02/15/2031
053773-BJ-5	AVIS BUDGET CAR RENTAL LLC		10/31/2024	Various		5,309,103	5,205,000	5,276,569			(1,407)		(1,407)		5,275,161		33,941	33,941	50,593	01/15/2030
05453G-AC-9	AXALTA COATING SYSTEMS LLC		02/21/2024	Bank of America Merrill Lynch		2,546,269	2,865,000	2,763,081	2,571,135	218,916	1,997		220,912		2,792,047		(245,778)	(245,778)	50,496	02/15/2029
054989-AA-6	BAT CAPITAL CORP		12/11/2024	RBCD		6,938,035	6,500,000	6,479,158	6,479,793		2,498		2,498		6,482,290		455,745	455,745	561,179	08/02/2030
054989-AC-2	BAT CAPITAL CORP		10/03/2024	Barclays Capital, Inc.		7,974,890	7,000,000	7,000,000	7,000,000						7,000,000		974,890	974,890	580,871	08/02/2043
054989-AD-0	BAT CAPITAL CORP		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
05523U-AK-6	BAE SYSTEMS HOLDINGS INC		08/01/2024	Bank of America Merrill Lynch		43,150,683	43,416,000	43,301,957	43,314,521		77,527		77,527		43,392,048		(241,364)	(241,364)	1,155,593	10/07/2024
05523U-AP-5	BAE SYSTEMS HOLDINGS INC		11/26/2024	Bank of America Merrill Lynch		14,855,250	15,000,000	16,460,052	15,512,411		(270,228)		(270,228)		15,242,183		(386,933)	(386,933)	548,625	12/15/2025
05526D-AZ-8	BAT CAPITAL CORP		08/01/2024	Deutsche Bank		5,794,548	5,800,000	5,800,000	5,800,000						5,800,000		(5,452)	(5,452)	180,128	08/15/2024
05526D-BB-0	BAT CAPITAL CORP		06/04/2024	Allstate Corp Dep		567,939	598,000	553,279	557,934		4,356		4,356		562,290		5,648	5,648	17,135	08/15/2027
05526D-BG-9	BAT CAPITAL CORP		04/30/2024	Bank of America Merrill Lynch		14,834,850	15,000,000	15,000,000	15,000,000						15,000,000		(165,150)	(165,150)	274,252	09/06/2024
05526D-BV-6	BAT CAPITAL CORP		10/03/2024	Bank of America Merrill Lynch		972,400	1,000,000	965,030	965,844		470		470		966,313		6,087	6,087	59,325	03/16/2052
05526D-BZ-7	BAT CAPITAL CORP		10/03/2024	Allstate Corp Dep		1,704,272	1,600,000	1,590,992			418		418		1,591,410		112,862	112,862	59,733	02/20/2034
05530Q-AN-0	BAT INTERNATIONAL FINANCE PLC	C	11/26/2024	Bank of America Merrill Lynch		13,426,420	14,000,000	14,000,000	14,000,000						14,000,000		(573,580)	(573,580)	273,737	03/25/2026
05530Q-AP-5	BAT INTERNATIONAL FINANCE PLC	C	12/04/2024	Barclays Capital, Inc.		7,941,760	8,000,000	8,000,000	8,000,000						8,000,000		(58,240)	(58,240)	433,927	03/16/2028
05552B-AA-4	LBM ACQUISITION LLC		06/25/2024	Goldman Sachs & Co.		1,616,160	1,776,000	1,776,000	1,585,879	190,121			190,121		1,776,000		(159,840)	(159,840)	105,142	01/15/2029
05565E-CJ-2	BMW US CAPITAL LLC		06/24/2024	PNCCP		1,996,320	2,000,000	1,997,200			115		115		1,997,315		(995)	(995)	22,594	04/02/2029
05565E-CQ-6	BMW US CAPITAL LLC		12/04/2024	Barclays Capital, Inc.		4,996,800	5,000,000	4,999,600			39		39		4,999,639		(2,839)	(2,839)	71,556	08/13/2027
05581K-AG-6	BNP PARIBAS SA	C	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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05724B-AD-1	BAKER HUGHES HOLDINGS LLC		04/18/2024	JP Morgan		13,773,150	15,000,000	15,000,000	15,000,000						15,000,000		(1,226,850)	(1,226,850)	109,061	12/15/2026
05946K-AJ-0	BANCO BILBAO VIZCAYA ARGENTARIA SA	C	09/05/2024	Wells Fargo		963,980	1,000,000	902,400	922,549		29,892		29,892		952,441		11,539	11,539	10,875	09/18/2025
05964H-AL-9	BANCO SANTANDER SA	C	01/03/2024	BNP Paribas		1,291,724	1,400,000	1,244,152	1,284,632		544		544		1,285,176		6,548	6,548	7,191	03/25/2026
06051G-HR-3	BANK OF AMERICA CORP		03/15/2024	Call @ 100.00		21,909,000	21,909,000	22,004,550	21,913,382		(4,382)		(4,382)		21,909,000				378,807	03/15/2025
06051G-HW-2	BANK OF AMERICA CORP		10/22/2024	Call @ 100.00		3,556,000	3,556,000	3,556,000	3,556,000						3,556,000				87,335	10/22/2025
06051G-JR-1	BANK OF AMERICA CORP		04/22/2024	Call @ 100.00		7,800,000	7,800,000	7,791,850	7,796,760		3,240		3,240		7,800,000				38,064	04/22/2025
06051G-KE-8	BANK OF AMERICA CORP		10/31/2024	Deutsche Bank		14,944,800	15,000,000	15,000,000	15,000,000						15,000,000		(55,200)	(55,200)	207,188	12/06/2025
06051G-KF-5	BANK OF AMERICA CORP		02/05/2024	Call @ 100.00		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				304,401	02/04/2025
06051G-KS-7	BANK OF AMERICA CORP		04/25/2024	Call @ 100.00		7,900,000	7,900,000	7,887,236	7,889,289		8,232		8,232		7,897,521		2,479	2,479	151,720	04/25/2025
06051G-LU-1	BANK OF AMERICA CORP		03/18/2024	Wells Fargo		15,427,050	15,000,000	15,000,000	15,000,000						15,000,000		427,050	427,050	452,633	09/15/2034
06368D-3S-1	BANK OF MONTREAL		05/30/2024	Bank of America Merrill Lynch		6,497,354	6,618,000	6,616,478	6,617,252		299		299		6,617,551		(120,197)	(120,197)	118,352	06/07/2025
06368L-8K-5	BANK OF MONTREAL		12/04/2024	Barclays Capital, Inc.		7,992,320	8,000,000	8,000,000							8,000,000		(7,680)	(7,680)	87,280	09/10/2027
06368L-AP-1	BANK OF MONTREAL		04/03/2024	Various		41,898,107	42,156,000	42,129,442	42,146,427		4,915		4,915		42,151,342		(253,235)	(253,235)	987,341	09/14/2024
06368L-GU-4	BANK OF MONTREAL		12/12/2024	Maturity @ 100.00		8,700,000	8,700,000	8,692,692	8,696,298		3,702		3,702		8,700,000				452,400	12/12/2024
06417X-AB-7	BANK OF NOVA SCOTIA		03/27/2024	BMO Capital Markets		3,879,920	4,000,000	3,997,320	3,999,071		230		230		3,999,301		(119,381)	(119,381)	42,050	01/10/2025
06417X-AD-3	BANK OF NOVA SCOTIA		03/06/2024	TD SECURITIES FI		13,793,700	15,000,000	14,993,400	14,995,899		332		332		14,996,230		(1,202,530)	(1,202,530)	175,500	02/02/2027
06417X-AP-6	BANK OF NOVA SCOTIA		01/22/2024	RBS Global		4,941,950	5,000,000	4,996,500	4,996,893		176		176		4,997,069		(55,119)	(55,119)	116,535	02/01/2030
06428C-AA-2	BANK OF AMERICA NA		03/27/2024	Goldman Sachs & Co.		10,107,300	10,000,000	10,000,000	10,000,000						10,000,000		107,300	107,300	342,305	08/18/2026
06738E-BH-7	BARCLAYS PLC	C	05/07/2024	Call @ 100.00		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				196,600	05/07/2025
071705-AA-5	BAUSCH + LOMB CORP		07/09/2024	Various		2,912,088	2,833,000	2,833,000	2,833,000						2,833,000		79,088	79,088	179,045	10/01/2028
07177M-AB-9	BAXALTA INC		11/20/2024	Goldman Sachs & Co.		9,439,520	9,484,000	9,395,137	9,440,462		25,957		25,957		9,466,419		(26,899)	(26,899)	345,639	06/23/2025
071813-CP-2	BAXTER INTERNATIONAL INC		12/04/2024	Barclays Capital, Inc.		7,280,160	8,000,000	7,089,548	7,279,254		123,784		123,784		7,403,038		(122,878)	(122,878)	183,780	12/01/2028
07274E-AG-8	BAYER US FINANCE LLC		10/08/2024	Maturity @ 100.00		663,000	663,000	723,629	675,540		(12,540)		(12,540)		663,000				22,376	10/08/2024
073685-AH-2	BEACON ROOFING SUPPLY INC		01/03/2024	Morgan Stanley		453,170	500,000	439,500	443,973		98		98		444,071		9,099	9,099	2,865	05/15/2029
075887-BV-0	BECTON DICKINSON AND CO		06/06/2024	Various		6,815,382	6,834,000	6,881,369	6,840,014		(6,014)		(6,014)		6,834,000		(18,618)	(18,618)	89,647	06/06/2024
0778FP-AN-9	BELL TELEPHONE COMPANY OF CANADA OR BELL		10/15/2024	Various		6,393,688	6,250,000	6,241,813			73		73		6,241,886		151,802	151,802	232,214	02/15/2054
09261H-AD-9	BLACKSTONE PRIVATE CREDIT FUND		03/05/2024	Morgan Stanley		1,032,806	1,140,000	1,018,467	1,019,985		6,776		6,776		1,026,761		6,045	6,045	6,816	12/15/2026
093662-AG-9	BLOCK FINANCIAL LLC		03/25/2024	Morgan Stanley		538,288	540,000	534,173	534,385		767		767		535,153		3,136	3,136	13,860	10/01/2025
09628W-AW-2	BLUEM 162RR A1R - CDO		12/27/2024	Call @ 100.00		7,050,000	7,050,000	7,000,650	7,003,524		15,446		15,446		7,018,970		31,030	31,030	520,591	08/20/2032
09631B-AA-1	BLUEM XXXI A1 - CDO	C	08/01/2024	Bank of America Merrill Lynch		25,508,028	25,480,000	25,063,828	25,267,229		29,333		29,333		25,296,562		211,466	211,466	1,376,522	04/19/2034
09659W-2G-8	BNP PARIBAS SA	C	01/10/2024	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				117,625	01/10/2025
09659W-2J-2	BNP PARIBAS SA	C	10/31/2024	Bank of America Merrill Lynch		14,981,400	15,000,000	15,000,000	15,000,000						15,000,000		18,600	18,600	401,708	11/19/2025
09659W-2M-5	BNP PARIBAS SA	C	12/02/2024	BNP Paribas		13,775,250	15,000,000	15,000,000	15,000,000						15,000,000		(1,224,750)	(1,224,750)	335,580	09/30/2028
09659W-2Q-6	BNP PARIBAS SA	C	02/12/2024	BNP Paribas		7,017,452	7,667,000	7,667,000	7,667,000						7,667,000		(649,548)	(649,548)	15,696	06/30/2027
096630-AD-0	BOARDWALK PIPELINES LP		10/31/2024	Goldman Sachs & Co.		13,688,878	13,696,000	13,906,745	13,777,929		(81,929)		(81,929)		13,696,000		(7,122)	(7,122)	595,091	12/15/2024
097023-CA-1	BOEING CO		10/23/2024	Barclays Capital, Inc.		9,238,000	10,000,000	9,754,440	9,869,966		20,543		20,543		9,890,509		(652,509)	(652,509)	338,292	11/01/2028
097023-CD-5	BOEING CO		10/23/2024	JP Morgan		15,507,800	17,000,000	16,360,860	16,601,065		56,225		56,225		16,657,290		(1,149,490)	(1,149,490)	612,533	03/01/2029
097023-CH-6	BOEING CO		09/18/2024	Barclays Capital, Inc.		12,973,880	13,400,000	13,362,346	13,386,524		4,290		4,290		13,390,814		(416,934)	(416,934)	366,937	05/01/2026
097023-CM-5	BOEING CO		10/09/2024	Various		15,633,010	16,500,000	16,455,450	16,480,581		4,681		4,681		16,485,263		(852,253)	(852,253)	515,764	02/01/2027
097023-CZ-6	BOEING CO		02/01/2024	Maturity @ 100.00		7,750,000	7,750,000	7,739,460	7,749,722		278		278		7,750,000				75,563	02/01/2024
097023-DA-0	BOEING CO		09/17/2024	Wells Fargo		6,539,670	6,750,000	6,744,600	6,747,763		812		812		6,748,574		(208,904)	(208,904)	209,859	02/01/2026
097023-DC-6	BOEING CO		07/25/2024	RBCD		22,096,000	25,000,000	24,984,000	24,988,326		1,356		1,356		24,989,682		(2,893,682)	(2,893,682)	893,663	02/01/2031
097023-DE-2	BOEING CO		02/04/2024	Maturity @ 100.00		6,500,000	6,500,000	6,500,000	6,500,000						6,500,000				46,573	02/04/2024
097023-DG-7	BOEING CO		03/20/2024	CITADEL		13,063,120	14,000,000	14,000,000	14,000,000						14,000,000		(936,880)	(936,880)	194,712	02/04/2026
097023-DJ-1	BOEING CO		12/04/2024	Barclays Capital, Inc.		8,353,920	8,000,000	8,000,000							8,000,000		353,920	353,920	299,505	05/01/2029
097751-BT-7	BOMBARDIER INC		12/12/2024	Various		418,570	418,000	419,379			(1,379)		(1,379)		418,000		570	570	15,145	04/15/2027
097751-CC-3	BOMBARDIER INC		05/22/2024	Cantor Fitzgerald & Company		2,731,706	2,730,000	2,730,000							2,730,000		1,706	1,706		06/01/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
09857L-AR-9	BOOKING HOLDINGS INC		03/05/2024	Allstate Corp Dep		858,377	870,000	852,731	854,360				426		854,786		3,591	3,591	16,095	04/13/2030
101137-AV-9	BOSTON SCIENTIFIC CORP		03/01/2024	Maturity @ 100.00		11,317,000	11,317,000	11,994,001	11,346,048		(29,048)		(29,048)		11,317,000				195,218	03/01/2024
101137-AZ-0	BOSTON SCIENTIFIC CORP		04/30/2024	Various		8,643,633	9,000,000	8,995,680	8,998,743		254		254		8,998,997		(355,365)	(355,365)	59,202	06/01/2025
10373Q-BV-1	BP CAPITAL MARKETS AMERICA INC		05/14/2024	Goldman Sachs & Co.		4,864,000	5,000,000	4,999,900	4,999,905		95		95		5,000,000		(136,000)	(136,000)	166,498	09/11/2033
110122-DY-1	BRISTOL-MYERS SQUIBB CO		07/23/2024	Various		20,007,494	19,000,000	18,962,000	18,962,567		2,037		2,037		18,964,604		1,042,890	1,042,890	748,363	02/01/2031
110122-DZ-8	BRISTOL-MYERS SQUIBB CO		06/27/2024	Various		10,569,420	10,000,000	9,976,800	9,977,031		1,710		1,710		9,978,741		590,679	590,679	366,783	11/15/2033
110122-EB-0	BRISTOL-MYERS SQUIBB CO		06/25/2024	Various		18,893,334	17,000,000	16,951,890	16,951,965		1,041		1,041		16,953,005		1,940,329	1,940,329	366,519	11/15/2053
110122-EC-8	BRISTOL-MYERS SQUIBB CO		03/07/2024	Deutsche Bank		3,446,010	3,000,000	2,999,550	2,999,550		162		162		2,999,712		446,298	446,298	62,933	11/15/2063
11043X-AA-1	BRITISH AIRWAYS 2019-1 PASS THROUGH TRUS		12/15/2024	Paydown		460,667	460,667	390,419	396,902		67,384		67,384		464,287		(3,619)	(3,619)	9,581	06/15/2034
11135F-BH-3	BROADCOM INC		05/28/2024	Wells Fargo		1,249,740	1,500,000	1,328,570	1,352,184		7,336		7,336		1,359,520		(109,780)	(109,780)	28,992	02/15/2031
112585-AH-7	BROOKFIELD CORP		02/20/2024	Allstate Corp Dep		601,759	610,000	593,329	597,094		1,759		1,759		598,853		2,906	2,906	14,708	01/15/2025
117043-AS-8	BRUNSWICK CORP		08/18/2024	Maturity @ 100.00		2,400,000	2,400,000	2,311,633	2,376,655		23,345		23,345		2,400,000				20,400	08/18/2024
117043-AT-6	BRUNSWICK CORP		10/10/2024	Various		1,020,927	1,231,000	1,227,849	1,228,528		206		206		1,228,734		(207,806)	(207,806)	29,760	08/18/2031
117043-AV-1	BRUNSWICK CORP		11/13/2024	Various		993,052	1,200,000	1,192,152	1,192,356		190		190		1,192,546		(199,494)	(199,494)	61,724	04/01/2052
118230-AT-8	BUCKEYE PARTNERS LP		06/20/2024	Various		464,360	494,000	494,000	478,855	15,145			15,145		494,000		(29,640)	(29,640)	12,333	03/01/2025
12008R-AN-7	BUILDERS FIRSTSOURCE INC		10/09/2024	Morgan Stanley		3,538,148	3,657,000	3,170,769	3,181,184		48,775		48,775		3,229,959		308,189	308,189	202,659	03/01/2030
12008R-AP-2	BUILDERS FIRSTSOURCE INC		11/04/2024	Jefferies		224,118	250,000	232,133			227		227		232,360		(8,242)	(8,242)	2,774	02/01/2032
12008R-AR-8	BUILDERS FIRSTSOURCE INC		05/28/2024	Various		5,844,618	5,829,000	5,566,186	5,586,668		5,242		5,242		5,591,910		252,708	252,708	97,937	06/15/2032
12008R-AS-6	BUILDERS FIRSTSOURCE INC		08/12/2024	Various		3,486,274	3,483,000	3,483,000							3,483,000		3,274	3,274	58,762	03/01/2034
120568-BB-5	BUNGE LIMITED FINANCE CORP		11/21/2024	Various		7,539,654	7,720,000	7,640,465	7,651,076		30,367		30,367		7,681,443		(141,789)	(141,789)	156,281	08/17/2025
12116L-AC-3	BURFORD CAPITAL GLOBAL FINANCE LLC		07/02/2024	Barclays Capital, Inc.		284,200	290,000	262,012	263,140		1,717		1,717		264,857		19,343	19,343	14,289	04/15/2030
12189L-BA-8	BURLINGTON NORTHERN SANTA FE LLC		11/22/2024	Barclays Capital, Inc.		412,675	426,000	460,021	447,820		(6,018)		(6,018)		441,802		(29,127)	(29,127)	13,076	06/15/2027
12189L-BK-6	BURLINGTON NORTHERN SANTA FE LLC		05/14/2024	Goldman Sachs & Co.		4,761,850	5,000,000	4,997,300	4,997,320		419		419		4,997,739		(235,889)	(235,889)	152,389	04/15/2054
1248EP-BT-9	CCO HOLDINGS LLC		11/07/2024	Bank of America Merrill Lynch		3,948,865	4,009,000	4,041,523	3,873,374	143,688	(4,378)		139,310		4,012,684		(63,819)	(63,819)	209,456	05/01/2027
1248EP-CB-7	CCO HOLDINGS LLC		12/18/2024	Jefferies		241,493	250,000	225,825			2,196		2,196		228,021		13,472	13,472	7,391	06/01/2029
1248EP-CK-7	CCO HOLDINGS LLC		02/28/2024	Goldman Sachs & Co.		1,583,508	1,961,000	2,000,220	1,713,777	271,130	(422)		270,708		1,984,485		(400,977)	(400,977)	48,616	02/01/2031
1248EP-CL-5	CCO HOLDINGS LLC		03/01/2024	Morgan Stanley		4,627,500	6,000,000	5,970,095	5,076,826	897,984	463		898,447		5,975,273		(1,347,773)	(1,347,773)	70,500	06/01/2033
1248EP-CQ-4	CCO HOLDINGS LLC		05/28/2024	JP Morgan		1,551,681	1,930,000	1,589,355	1,602,445		12,397		12,397		1,614,842		(63,161)	(63,161)	75,887	02/01/2032
12511V-AA-6	CHURCHILL DOWNS INC		02/14/2024	Morgan Stanley		1,859,550	1,932,000	1,832,985	1,833,620		1,731		1,731		1,835,351		24,199	24,199	41,659	04/01/2030
12543D-BH-2	CHS/COMMUNITY HEALTH SYSTEMS INC		10/09/2024	Wells Fargo		2,568,375	2,700,000	2,227,500	2,307,958		49,141		49,141		2,357,099		211,276	211,276	200,250	01/15/2029
125523-AG-5	CIGNA GROUP		02/22/2024	Call @ 95.50		12,228,411	12,414,000	13,404,340	12,761,345		(28,784)		(28,784)		12,732,562		(876,571)	(876,571)	510,396	11/15/2025
125523-AH-3	CIGNA GROUP		11/26/2024	MIZUSA		13,575,503	13,794,000	13,748,651	13,760,694		6,450		6,450		13,767,144		(191,641)	(191,641)	673,894	10/15/2028
125523-BX-7	CIGNA GROUP		06/15/2024	Maturity @ 100.00		10,000,000	10,000,000	9,908,900	9,978,160		21,840		21,840		10,000,000				175,000	06/15/2024
125523-BZ-2	CIGNA GROUP		12/19/2024	Various		13,921,512	14,000,000	13,941,421	13,975,787		7,964		7,964		13,983,751		(208,339)	(208,339)	795,943	02/25/2026
125523-CL-2	CIGNA GROUP		06/24/2024	Various		5,003,703	5,771,000	4,929,602	5,004,789		25,760		25,760		5,030,548		(158,305)	(158,305)	56,565	03/15/2030
125523-CP-3	CIGNA GROUP		02/22/2024	Call @ 89.67		649,610	701,000	688,466	694,355		431		431		694,785		(66,206)	(66,206)	14,517	03/15/2026
125523-CT-5	CIGNA GROUP		12/04/2024	Barclays Capital, Inc.		8,099,360	8,000,000	7,991,120			696		696		7,991,816		107,544	107,544	324,444	05/15/2029
125523-CW-8	CIGNA GROUP		12/12/2024	Various		9,755,700	10,000,000	9,985,500			203		203		9,985,703		(230,003)	(230,003)	466,667	02/15/2054
12556L-BJ-4	FIRST-CITIZENS BANK & TRUST CO		09/27/2024	Call @ 100.00		3,800,000	3,800,000	3,929,270	3,834,143		(34,143)		(34,143)		3,800,000				112,822	09/27/2025
12572Q-AK-1	CME GROUP INC		04/02/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		964,613	1,130,000	933,877	940,443		4,920		4,920		945,364		19,250	19,250	16,553	03/15/2032
12592B-AM-6	CNH INDUSTRIAL CAPITAL LLC		03/19/2024	Bank of America Merrill Lynch		10,934,891	11,946,000	11,825,214	11,882,464		5,437		5,437		11,887,901		(953,010)	(953,010)	118,365	07/15/2026
12592B-AP-9	CNH INDUSTRIAL CAPITAL LLC		11/26/2024	TD SECURITIES FI		20,117,600	20,000,000	19,869,800	19,919,932		40,656		40,656		19,960,588		157,012	157,012	1,220,194	10/14/2025
12592B-AR-5	CNH INDUSTRIAL CAPITAL LLC		12/09/2024	Goldman Sachs & Co.		10,246,000	10,000,000	9,939,900	9,942,820		9,579		9,579		9,952,399		293,601	293,601	682,917	01/12/2029
12594K-AB-8	CNH INDUSTRIAL NV	C	12/04/2024	Barclays Capital, Inc.		4,911,050	5,000,000	5,339,550	5,179,731		(44,190)		(44,190)		5,135,541		(224,491)	(224,491)	203,194	11/15/2027
12626P-AM-5	CRH AMERICA INC		11/21/2024	Various		25,375,505	25,500,000	27,112,120	25,942,348		(349,387)		(349,387)		25,592,961		(217,456)	(217,456)	995,767	05/18/2025
126307-BD-8	CSC HOLDINGS LLC		06/17/2024	Various		725,313	1,775,000	1,719,532	1,068,764	663,160	2,507		665,667		1,734,430		(1,009,118)	(1,009,118)	44,821	12/01/2030
126307-BH-9	CSC HOLDINGS LLC		05/30/2024	Various		5,996,106	9,933,000	9,925,266	7,510,100	2,422,900			2,422,900		9,933,000		(3,936,894)	(3,936,894)	237,969	11/15/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
126408-HH-9	CSX CORP		01/08/2024	Morgan Stanley		4,803,600	5,000,000	4,993,900	4,997,707		21		21		4,997,727		(194,127)	(194,127)	17,604	06/01/2027
126408-HU-0	CSX CORP		08/15/2024	Various		22,585,828	23,485,000	23,193,947	23,302,997		4,134		4,134		23,307,131		(721,303)	(721,303)	209,178	11/15/2032
126408-HW-6	CSX CORP		01/08/2024	Barclays Capital, Inc.		13,384,800	13,000,000	12,975,430	12,976,015		257		257		12,976,272		408,528	408,528	230,967	11/15/2033
126650-CL-2	CVS HEALTH CORP		11/21/2024	Stifel, Nicolaus & Co., Inc.		4,239,341	4,270,000	4,563,819	4,356,968		(59,292)		(59,292)		4,297,675		(58,334)	(58,334)	221,536	07/20/2025
126650-CS-7	CVS HEALTH CORP		12/01/2024	Various		10,332,897	10,384,087	11,620,918	10,687,363		(152,992)		(152,992)		10,534,372		(201,475)	(201,475)	217,797	12/01/2024
126650-DY-3	CVS HEALTH CORP		12/13/2024	Bank of America Merrill Lynch		16,167,497	16,530,000	16,479,253	16,481,530		4,643		4,643		16,486,172		(318,675)	(318,675)	912,594	06/01/2033
126650-DZ-0	CVS HEALTH CORP		10/15/2024	Morgan Stanley		8,745,996	8,824,000	8,778,380	8,778,711		987		987		8,779,699		(33,703)	(33,703)	453,609	06/01/2053
126650-EA-4	CVS HEALTH CORP		09/11/2024	Goldman Sachs & Co.		10,159,200	10,000,000	9,907,100	9,907,432		1,032		1,032		9,908,464		250,736	250,736	468,333	06/01/2063
126650-EB-2	CVS HEALTH CORP		12/04/2024	Barclays Capital, Inc.		8,143,680	8,000,000	7,992,240			1,124		1,124		7,993,364		150,316	150,316	247,200	06/01/2029
127387-AN-8	CADENCE DESIGN SYSTEMS INC		12/04/2024	Barclays Capital, Inc.		7,918,800	8,000,000	7,988,640			489		489		7,989,129		(70,329)	(70,329)	81,222	09/10/2029
12769G-AA-8	CAESARS ENTERTAINMENT INC		12/19/2024	Various		4,460,606	4,725,000	4,047,000	4,132,301		81,918		81,918		4,214,219		246,387	246,387	254,489	10/15/2029
13123X-BF-8	CALLON PETROLEUM CO		04/01/2024	ASSIGNMENT OF SECURITIES		2,544,374	2,475,000	2,332,688	2,344,449		3,959		3,959		2,348,408		195,966	195,966	128,906	06/15/2030
13608J-AA-5	CANADIAN IMPERIAL BANK OF COMMERCE		12/04/2024	Barclays Capital, Inc.		8,171,760	8,000,000	8,000,000							8,000,000		171,760	171,760	277,027	04/08/2029
136375-DJ-8	CANADIAN NATIONAL RAILWAY CO		01/16/2024	Morgan Stanley		4,628,360	4,000,000	3,988,560	3,988,583		64		64		3,988,647		639,713	639,713	52,403	11/01/2053
136385-AZ-4	CANADIAN NATURAL RESOURCES LTD		11/21/2024	Barclays Capital, Inc.		15,416,535	15,698,000	14,917,778	15,102,873		339,379		339,379		15,442,252		(25,717)	(25,717)	435,336	07/15/2025
13645R-BE-3	CANADIAN PACIFIC RAILWAY CO		03/13/2024	Various		15,619,090	17,000,000	16,974,840	16,985,041		1,025		1,025		16,986,066		(1,366,976)	(1,366,976)	83,465	12/02/2026
14040H-BG-9	CAPITAL ONE FINANCIAL CORP		11/19/2024	Various		3,258,065	3,307,600	3,282,194	3,270,666		(10,194)		(10,194)		3,260,472		(2,407)	(2,407)	91,511	02/05/2025
14149Y-BE-7	CARDINAL HEALTH INC		11/21/2024	Allstate Corp Dep		4,959,950	5,000,000	4,996,400	4,999,301		463		463		4,999,764		(39,814)	(39,814)	222,396	09/15/2025
14149Y-BN-7	CARDINAL HEALTH INC		07/23/2024	Wells Fargo		10,051,600	10,000,000	9,992,300			516		516		9,992,816		58,784	58,784	219,236	02/15/2029
141781-BV-5	CARGILL INC		12/09/2024	Various		9,794,620	10,000,000	9,947,100	9,963,923		9,833		9,833		9,973,756		(179,136)	(179,136)	400,361	04/22/2027
141781-CB-8	CARGILL INC		07/30/2024	Various		11,717,930	12,000,000	11,965,080	11,966,988		2,170		2,170		11,969,158		(251,228)	(251,228)	389,104	04/24/2033
142339-AG-5	CARLISLE COMPANIES INC		10/31/2024	Goldman Sachs & Co.		9,236,773	9,250,000	9,249,751	9,249,967		(65)		(65)		9,249,903		(13,130)	(13,130)	296,771	12/01/2024
14308C-AA-1	FLY LEASING LTD	C	03/07/2024	Various		2,923,135	2,957,000	2,986,570	2,853,505	111,373	(1,106)		110,266		2,963,771		(40,636)	(40,636)	69,314	10/15/2024
14311A-AS-1	CGMS 145RR A1 - CDO		10/15/2024	Paydown		961,463	961,463	958,751	958,822		2,641		2,641		961,463				43,782	07/15/2031
14317V-AQ-3	CGMS 2019-4 A1R - CDO	C	08/01/2024	Various		25,025,800	25,000,000	23,979,000	23,895,614		120,002		120,002		24,015,616		1,010,184	1,010,184	1,330,986	04/16/2035
143658-BN-1	CARNIVAL CORP		03/01/2024	Various		7,757,800	7,856,000	6,651,473	6,908,034	16,410	42,924		59,335		6,967,369		790,431	790,431	227,557	03/01/2027
14366R-AA-7	CARNIVAL HOLDINGS (BERMUDA) LTD	C	07/15/2024	SMBC NIKKO SECURITIES LTD, WAN CHAI		6,140,528	5,666,000	5,584,727	5,598,478		8,411		8,411		5,606,888		533,639	533,639	416,392	05/01/2028
144285-AL-7	CARPENTER TECHNOLOGY CORP		02/21/2024	Morgan Stanley		1,396,500	1,400,000	1,449,125	1,394,747	21,930	(427)		21,503		1,416,250		(19,750)	(19,750)	54,046	07/15/2028
14448C-BB-9	CARRIER GLOBAL CORP		06/13/2024	Call @ 100.00		7,060,260	7,000,000	6,997,620	6,998,001		1,218		1,218		6,998,936		1,064	1,064	277,921	11/30/2025
14879E-AE-8	CATALENT PHARMA SOLUTIONS INC		12/18/2024	Various		5,635,670	5,659,000	5,935,018	5,467,568	229,852	(38,420)		191,432		5,659,000		(23,330)	(23,330)	362,808	07/15/2027
14879E-AH-1	CATALENT PHARMA SOLUTIONS INC		12/18/2024	Various		6,160,645	6,300,000	6,266,250	5,513,256	761,685	4,383		766,069		6,279,325		(135,685)	(135,685)	225,045	02/15/2029
14879E-AK-4	CATALENT PHARMA SOLUTIONS INC		12/18/2024	Various		8,068,578	8,000,000	6,200,000	6,395,684		194,309		194,309		6,589,994		1,380,821	1,380,821	426,826	04/01/2030
15032A-AN-7	CEDF V A1R - CDO		10/17/2024	Paydown		893,723	893,723	879,528	880,851		12,872		12,872		893,723				38,288	07/17/2031
15032D-AR-2	CEDF VI ARR - CDO		06/10/2024	Various		50,727,500	50,650,000	50,210,825	50,222,922		20,369		20,369		50,243,290		484,210	484,210	1,852,672	04/20/2034
15089Q-AJ-3	CELANESE US HOLDINGS LLC		05/08/2024	Maturity @ 100.00		7,399,000	7,399,000	7,391,231	7,398,408		592		592		7,399,000				129,483	05/08/2024
15089Q-AK-0	CELANESE US HOLDINGS LLC		01/22/2024	Morgan Stanley		2,015,538	2,220,000	1,985,160	1,994,923		5,035		5,035		1,999,958		15,580	15,580	14,590	08/05/2026
15135B-AR-2	CENTENE CORP		01/04/2024	Goldman Sachs & Co.		951,360	991,000	983,048	986,534		21		21		986,555		(35,195)	(35,195)	2,691	12/15/2027
15135B-AX-9	CENTENE CORP		10/02/2024	BB&T CAPITAL MARKETS		4,084,763	4,750,000	4,750,000	4,750,000						4,750,000		(665,238)	(665,238)	129,306	03/01/2031
15135B-AZ-4	CENTENE CORP		10/02/2024	Various		11,095,101	13,442,000	11,022,036	11,224,056		127,205		127,205		11,351,261		(256,160)	(256,160)	324,774	08/01/2031
15189T-AW-7	CENTERPOINT ENERGY INC		02/29/2024	Deutsche Bank		14,895,488	15,142,000	15,361,467	15,175,540		(9,935)		(9,935)		15,165,605		(270,117)	(270,117)	192,430	09/01/2024
159864-AE-7	CHARLES RIVER LABORATORIES INTERNATIONAL		08/14/2024	Wells Fargo		7,830,781	8,305,000	8,436,788	7,889,185	458,806	(6,450)		452,356		8,341,541		(510,759)	(510,759)	222,358	05/01/2028
161175-BM-5	CHARTER COMMUNICATIONS OPERATING LLC		10/02/2024	Various		5,203,643	5,667,000	4,804,993	4,818,120		27,716		27,716		4,845,836		357,807	357,807	306,293	04/01/2038
161175-BQ-6	CHARTER COMMUNICATIONS OPERATING LLC		02/01/2024	Maturity @ 100.00		300,000	300,000	319,426	300,000						300,000				6,750	02/01/2024
161175-CE-2	CHARTER COMMUNICATIONS OPERATING LLC		07/24/2024	Barclays Capital, Inc.		12,282,882	18,600,000	13,945,791	14,063,968		78,493		78,493		14,142,461		(1,859,579)	(1,859,579)	585,900	03/01/2042
161175-CM-4	CHARTER COMMUNICATIONS OPERATING LLC		12/04/2024	Barclays Capital, Inc.		8,179,680	8,000,000	7,992,880	7,993,191		2,609		2,609		7,995,800		183,880	183,880	526,167	11/10/2026
161175-CP-7	CHARTER COMMUNICATIONS OPERATING LLC		07/18/2024	BNYM/HSBC US		10,208,800	10,000,000	9,987,800	9,987,919		4,575		4,575		9,992,494		216,306	216,306	459,958	02/01/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
161175-CR-3	CHARTER COMMUNICATIONS OPERATING LLC		07/11/2024	Barclays Capital, Inc.		8,617,300	8,500,000	8,479,175			368		368		8,479,543		137,757	137,757	89,699	06/01/2034
163851-AH-1	CHEMOURS CO		03/05/2024	Allstate Corp Dep		443,319	530,000	444,988	450,472		1,997		1,997		452,470		(9,151)	(9,151)	7,626	11/15/2029
16411Q-AK-7	CHENIERE ENERGY PARTNERS LP		01/24/2024	JP Morgan		8,777,767	9,750,000	9,714,371	9,715,363		274		274		9,715,637		(937,870)	(937,870)	150,892	03/01/2031
16411Q-AN-1	CHENIERE ENERGY PARTNERS LP		01/26/2024	Deutsche Bank		698,030	830,000	830,000	830,000						830,000		(131,970)	(131,970)	13,488	01/31/2032
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDINGS LLC		04/04/2024	Call @ 100.00		20,893,585	20,857,000	21,092,291	20,964,835		(36,962)		(36,962)		20,927,873		(70,873)	(70,873)	356,537	03/31/2025
166754-AW-1	CHEVRON PHILLIPS CHEMICAL COMPANY LLC		11/21/2024	Barclays Capital, Inc.		7,003,150	7,000,000	6,999,440	6,999,846		154		154		7,000,000		3,150	3,150	409,573	04/01/2025
171484-AE-8	CHURCHILL DOWNS INC		08/09/2024	Bank of America Merrill Lynch		774,000	800,000	747,000	747,529		7,157		7,157		754,686		19,314	19,314	40,850	01/15/2028
171484-AJ-7	CHURCHILL DOWNS INC		04/30/2024	Morgan Stanley		975,628	983,000	1,002,660	997,682	4,956	(604)		4,353		1,002,034		(26,407)	(26,407)	33,361	05/01/2031
17252M-AP-5	CINTAS NO 2 CORP		06/04/2024	Various		4,648,834	4,748,000	4,745,802	4,746,867		445		445		4,747,312		(98,478)	(98,478)	74,036	05/01/2025
172967-PF-2	CITIGROUP INC		12/04/2024	Barclays Capital, Inc.		8,099,920	8,000,000	7,991,680			1,209		1,209		7,992,889		107,031	107,031	335,735	02/13/2030
17325F-AS-7	CITIBANK NA		01/23/2024	Maturity @ 100.00		1,442,000	1,442,000	1,517,825	1,444,241		(2,241)		(2,241)		1,442,000				26,317	01/23/2024
185899-AG-6	CLEVELAND-CLIFFS INC		03/18/2024	Various		9,495,904	9,328,000	9,481,080	9,293,123	48,928	(5,274)		43,654		9,336,777		159,127	159,127	320,067	03/15/2026
185899-AH-4	CLEVELAND-CLIFFS INC		02/16/2024	Cantor Fitzgerald & Company		2,379,000	2,400,000	2,274,000	2,304,490		3,557		3,557		2,308,047		70,953	70,953	31,333	06/01/2027
185899-AN-1	CLEVELAND-CLIFFS INC		05/02/2024	Various		18,131,506	18,110,000	17,936,275	17,946,914		4,726		4,726		17,951,640		179,866	179,866	392,318	04/15/2030
189054-AY-5	CLOROX CO		03/19/2024	Morgan Stanley		2,440,450	2,500,000	2,488,175	2,490,637		430		430		2,491,067		(50,617)	(50,617)	42,778	05/01/2029
18977W-2B-5	CNO GLOBAL FUNDING		10/31/2024	RBCD		3,478,055	3,500,000	3,497,760	3,499,230		633		633		3,499,864		(21,809)	(21,809)	76,198	01/06/2025
19260Q-AC-1	COINBASE GLOBAL INC		05/28/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		214,310	250,000	208,643			760		760		209,403		4,907	4,907	1,359	10/01/2028
19737L-AA-1	CECLO 31 X - CDO	C	10/21/2024	Paydown		400,000	400,000	392,092	396,302		3,698		3,698		400,000				16,947	04/20/2034
20030N-EB-3	COMCAST CORP		01/17/2024	SUSQUEHANNA FINANCIAL GROUP LLP		7,330,890	7,000,000	6,955,760	6,959,691		242		242		6,959,932		370,958	370,958	68,444	11/15/2032
20030N-ED-9	COMCAST CORP		07/18/2024	Various		9,939,650	10,000,000	9,978,400	9,980,576		2,206		2,206		9,982,782		(43,132)	(43,132)	542,840	01/15/2029
20030N-EF-4	COMCAST CORP		07/17/2024	Allstate Corp Dep		4,902,400	5,000,000	4,978,450	4,978,642		502		502		4,979,144		(76,744)	(76,744)	180,563	05/15/2053
20030N-EG-2	COMCAST CORP		07/17/2024	Goldman Sachs & Co.		11,829,120	12,000,000	11,943,600	11,943,842		1,063		1,063		11,944,904		(115,784)	(115,784)	445,500	05/15/2064
200339-DX-4	COMERICA BANK		06/04/2024	Morgan Stanley		984,366	1,010,000	975,589	975,873		9,291		9,291		985,164		(798)	(798)	34,564	07/27/2025
20268J-AE-3	COMMONSPIRIT HEALTH		11/26/2024	TD SECURITIES FI		9,494,063	9,750,000	9,750,000	9,750,000						9,750,000		(255,938)	(255,938)	174,295	10/01/2025
202795-JY-7	COMMONWEALTH EDISON CO		11/21/2024	Wells Fargo		4,814,900	5,000,000	4,987,850	4,988,016		398		398		4,988,414		(173,514)	(173,514)	346,708	02/01/2053
203372-AX-5	COMMSCOPE LLC		04/12/2024	Various		2,291,903	3,357,000	3,357,000	2,253,908	1,103,092			1,103,092		3,357,000		(1,065,098)	(1,065,098)	83,527	09/01/2029
205768-AS-3	COMSTOCK RESOURCES INC		02/15/2024	Goldman Sachs & Co.		2,576,175	2,804,000	2,866,620	2,564,278	276,914	(581)		276,333		2,840,611		(264,436)	(264,436)	88,852	03/01/2029
205768-AT-1	COMSTOCK RESOURCES INC		10/28/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		230,405	250,000	234,443			181		181		234,623		(4,218)	(4,218)	4,243	01/15/2030
205887-CB-6	CONAGRA BRANDS INC		11/21/2024	Goldman Sachs & Co.		9,976,000	10,000,000	9,971,400	9,991,630		4,291		4,291		9,995,921		(19,921)	(19,921)	486,833	11/01/2025
20752T-AA-2	CONNECT FINCO SARL	C	10/01/2024	Call @ 100.00		7,655,000	7,655,000	7,805,810	7,609,145	77,239	(31,384)		45,855		7,655,000				516,713	10/01/2026
207597-EQ-4	CONNECTICUT LIGHT AND POWER CO		05/14/2024	Goldman Sachs & Co.		4,868,100	5,000,000	4,990,250	4,990,623		294		294		4,990,917		(122,817)	(122,817)	210,972	07/01/2033
20826F-BE-5	CONOCOPHILLIPS CO		01/30/2024	Goldman Sachs & Co.		7,002,520	7,000,000	6,956,390	6,956,757		159		159		6,956,916		45,604	45,604	78,322	05/15/2053
20826F-BG-0	CONOCOPHILLIPS CO		01/30/2024	RBCD		5,184,550	5,000,000	4,987,250	4,987,311		308		308		4,987,619		196,931	196,931	126,417	03/15/2054
209111-FM-0	CONSOLIDATED EDISON COMPANY OF NEW YORK		01/24/2024	JP Morgan		8,539,470	9,000,000	8,997,660	8,999,007		52		52		8,999,058		(459,588)	(459,588)	55,469	11/15/2027
209111-GF-4	CONSOLIDATED EDISON COMPANY OF NEW YORK		09/30/2024	Various		15,981,100	15,000,000	14,910,450	14,911,151		4,471		4,471		14,915,623		1,065,477	1,065,477	687,500	03/15/2034
21036P-AN-8	CONSTELLATION BRANDS INC		04/30/2024	Bank of America Merrill Lynch		6,067,750	6,101,000	6,512,818	6,152,922		(19,706)		(19,706)		6,133,217		(65,467)	(65,467)	134,434	11/15/2024
21036P-BM-9	CONSTELLATION BRANDS INC		04/19/2024	Barclays Capital, Inc.		9,990,100	10,000,000	9,994,100	9,998,923		944		944		9,999,866		(9,766)	(9,766)	164,000	05/09/2024
210385-AE-0	CONSTELLATION ENERGY GENERATION LLC		03/04/2024	Various		10,994,650	10,000,000	9,996,000	9,996,011		960		960		9,996,971		997,679	997,679	281,667	10/01/2053
210518-DU-7	CONSUMERS ENERGY CO		08/22/2024	Deutsche Bank		9,949,700	10,000,000	9,945,100	9,948,760		3,340		3,340		9,952,101		(2,401)	(2,401)	357,153	05/15/2033
212015-AU-5	CONTINENTAL RESOURCES INC		12/19/2024	Bank of America Merrill Lynch		7,389,720	7,800,000	7,789,338	7,793,587		2,120		2,120		7,795,707		(405,987)	(405,987)	194,103	11/15/2026
21871X-AB-5	COREBRIDGE FINANCIAL INC		11/19/2024	Barclays Capital, Inc.		4,975,700	5,000,000	4,997,525	4,998,293		1,255		1,255		4,999,547		(23,847)	(23,847)	197,361	04/04/2025
21871X-AD-1	COREBRIDGE FINANCIAL INC		12/04/2024	Barclays Capital, Inc.		6,835,570	7,000,000	6,992,311	6,993,410		2,011		2,011		6,995,421		(159,851)	(159,851)	298,083	04/05/2027
222070-AE-4	COTY INC		04/02/2024	Bank of America Merrill Lynch		814,438	830,000	811,574	812,356		1,937		1,937		814,293		145	145	19,482	04/15/2026
22207A-AA-0	COTY INC		10/17/2024	BB&T CAPITAL MARKETS		1,602,680	1,556,000	1,556,000	1,556,000						1,556,000		46,680	46,680	126,565	07/15/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
224044-CH-8	COX COMMUNICATIONS INC		08/01/2024	RBCD		4,976,368	4,981,000	4,974,126	4,980,329		639		639		4,980,968		(4,600)	(4,600)	151,236	08/15/2024
225310-AQ-4	CREDIT ACCEPTANCE CORP		06/20/2024	Various		6,357,901	6,000,000	6,000,000	6,000,000						6,000,000		357,901	357,901	268,498	12/15/2028
22535W-AH-0	CREDIT AGRICOLE SA	C	03/06/2024	Allstate Life Insurance Company		4,162,500	4,500,000	4,467,126	4,500,000						4,500,000		(337,500)	(337,500)	34,604	01/26/2027
225401-AM-0	UBS GROUP AG	C	04/03/2024	Goldman Sachs & Co.		22,795,843	23,116,000	23,569,098	23,193,107		(28,813)		(28,813)		23,164,294		(368,451)	(368,451)	339,659	09/11/2025
22550L-2C-4	UBS AG NEW YORK (ELEVEN MADISON AVENUE)		04/22/2024	UBS		340,921	350,000	332,525	335,882		3,395		3,395		339,277		1,644	1,644	5,593	04/09/2025
226373-AP-3	ENERGY TRANSFER LP		11/15/2024	Call @ 100.00		1,488,000	1,488,000	1,488,000	1,488,000						1,488,000				96,017	04/01/2025
226373-AQ-1	ENERGY TRANSFER LP		01/26/2024	Barclays Capital, Inc.		3,608,688	3,625,000	3,621,406	3,621,267		149		149		3,621,416		(12,729)	(12,729)	50,410	05/01/2027
226373-AR-9	ENERGY TRANSFER LP		01/11/2024	Jefferies		6,224,887	6,197,000	6,276,570	6,247,239		(179)		(179)		6,247,060		(22,174)	(22,174)	170,418	02/01/2029
226373-AT-5	ENERGY TRANSFER LP		01/31/2024	Barclays Capital, Inc.		3,379,769	3,215,000	3,215,000	3,215,000						3,215,000		164,769	164,769	119,212	02/01/2031
227046-AA-7	CROCS INC		01/03/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		169,334	190,000	160,031	165,283		45		45		165,328		4,006	4,006	2,467	03/15/2029
22822V-AB-7	CROWN CASTLE INC		11/26/2024	JP Morgan		13,250,940	13,319,000	13,843,686	13,439,451		(65,698)		(65,698)		13,373,754		(122,814)	(122,814)	760,626	02/15/2026
22822V-AS-0	CROWN CASTLE INC		11/22/2024	Barclays Capital, Inc.		9,292,425	9,500,000	9,474,920	9,492,219		4,541		4,541		9,496,759		(204,334)	(204,334)	174,563	07/15/2025
22822V-BA-8	CROWN CASTLE INC		12/04/2024	Barclays Capital, Inc.		8,055,920	8,000,000	7,992,640	7,993,932		1,396		1,396		7,995,328		60,592	60,592	560,000	01/11/2028
22944B-AK-4	CSMC 2007-5 110 - CMO/RMBS		11/25/2024	Paydown		7,865	15,433	15,309	15,309		(7,443)		(7,443)		7,865				15,642	08/25/2037
23311V-AG-2	DCP MIDSTREAM OPERATING LP		11/22/2024	Various		6,065,026	6,056,000	6,020,660	6,036,036		8,744		8,744		6,044,780		19,005	19,005	366,706	07/15/2025
233293-AQ-2	DPL INC		12/03/2024	Various		4,547,010	4,987,000	4,729,232	4,629,583	136,064	12,300		148,364		4,777,947		(230,936)	(230,936)	167,218	04/15/2029
23331A-BM-0	DR HORTON INC		04/03/2024	Barclays Capital, Inc.		14,759,100	15,000,000	15,117,322	15,034,097		(12,505)		(12,505)		15,021,593		(262,493)	(262,493)	177,083	10/15/2024
23331A-BN-8	DR HORTON INC		11/21/2024	Various		9,401,505	9,580,000	9,536,329	9,544,933		16,386		16,386		9,561,319		(159,815)	(159,815)	273,968	10/15/2025
233331-AW-7	DTE ENERGY CO		10/01/2024	Maturity @ 100.00		8,400,000	8,400,000	8,397,228	8,399,573		427		427		8,400,000				212,436	10/01/2024
233331-BD-8	DTE ENERGY CO		05/29/2024	Morgan Stanley		9,932,700	10,000,000	10,000,700	10,000,269						10,000,269		(67,569)	(67,569)	244,994	11/01/2024
233331-BG-1	DTE ENERGY CO		02/21/2024	JP Morgan		8,516,250	9,000,000	8,989,110	8,996,740		337		337		8,997,077		(480,827)	(480,827)	21,525	06/01/2025
23338V-AB-2	DTE ELECTRIC CO		03/15/2024	Maturity @ 100.00		817,000	817,000	826,575	817,000						817,000				14,910	03/15/2024
23338V-AT-3	DTE ELECTRIC CO		01/30/2024	SUSQUEHANNA FINANCIAL GROUP LLP		4,077,920	4,000,000	3,992,640	3,992,724		131		131		3,992,855		85,065	85,065	72,000	04/01/2053
233853-AD-2	DAIMLER TRUCK FINANCE NORTH AMERICA LLC		03/04/2024	Barclays Capital, Inc.		9,702,100	10,000,000	9,997,400	9,999,162		163		163		9,999,325		(297,225)	(297,225)	37,465	12/13/2024
233853-AN-0	DAIMLER TRUCK FINANCE NORTH AMERICA LLC		08/01/2024	TD SECURITIES FI		9,987,000	10,000,000	9,991,400	9,995,388		2,689		2,689		9,998,077		(11,077)	(11,077)	541,667	01/17/2025
237266-AH-4	DARLING INGREDIENTS INC		12/13/2024	Various		17,406,848	17,627,000	18,168,280	17,350,201	323,356	(37,007)		286,349		17,636,550		(229,703)	(229,703)	800,461	04/15/2027
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	(117)		859,836		6,727,564		(549,731)	(549,731)	217,697	06/01/2030
23918K-AT-5	DAVITA INC		06/04/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		211,103	250,000	200,693	203,655		2,203		2,203		205,857		5,245	5,245	7,552	02/15/2031
24703T-AB-2	DELL INTERNATIONAL LLC		05/21/2024	Morgan Stanley		29,133,933	29,209,000	29,131,437	29,194,658		10,579		10,579		29,205,237		(71,304)	(71,304)	999,597	07/15/2024
24703T-AC-0	DELL INTERNATIONAL LLC		10/11/2024	Call @ 100.00		9,564,326	9,500,000	9,489,616	9,495,778		2,238		2,238		9,498,017		1,983	1,983	752,839	07/15/2025
24703T-AD-8	DELL INTERNATIONAL LLC		03/07/2024	Call @ 100.00		3,892,272	3,828,000	4,547,002	4,191,528		(34,760)		(34,760)		4,156,768		(328,768)	(328,768)	35,550	06/15/2026
247361-ZU-5	DELTA AIR LINES INC		10/28/2024	Maturity @ 100.00		3,000,000	3,000,000	2,958,751	2,919,974	67,217	12,809		80,027		3,000,000				87,000	10/28/2024
247361-ZV-3	DELTA AIRLINES 2020-1 CLASS AA PASS THRO		12/10/2024	Paydown		597,939	597,939	507,147	522,690		75,249		75,249		597,939				8,969	12/10/2029
247361-ZX-9	DELTA AIR LINES INC		08/08/2024	Various		6,111,381	6,055,000	6,176,650	6,125,476		(28,129)		(28,129)		6,097,347		14,034	14,034	294,515	05/01/2025
24906P-AA-7	DENTSPLY SIRONA INC		12/04/2024	Barclays Capital, Inc.		7,180,960	8,000,000	7,983,040	7,988,509		1,644		1,644		7,990,153		(809,193)	(809,193)	262,889	06/01/2030
251526-CX-5	DEUTSCHE BANK AG (NEW YORK BRANCH)		12/04/2024	Barclays Capital, Inc.		7,912,640	8,000,000	8,000,000							8,000,000		(87,360)	(87,360)	93,315	09/11/2030
25179M-AL-7	DEVON ENERGY CORP		09/19/2024	Goldman Sachs & Co.		4,977,450	5,000,000	6,371,850	6,265,205		(39,374)		(39,374)		6,225,831		(1,248,381)	(1,248,381)	330,556	07/15/2041
25179M-AU-7	DEVON ENERGY CORP		09/19/2024	Goldman Sachs & Co.		2,639,290	2,880,000	3,026,591	3,011,043		(2,661)		(2,661)		3,008,382		(369,092)	(369,092)	110,000	06/15/2045
25243Y-BD-0	DIAGEO CAPITAL PLC	C	01/22/2024	Deutsche Bank		1,071,125	1,250,000	1,023,988	1,055,540		1,684		1,684		1,057,224		13,901	13,901	5,903	04/29/2030
25277L-AF-3	DIAMOND SPORTS GROUP LLC		01/26/2024	Bank of America Merrill Lynch		933,938	14,650,000	494,438	494,438						494,438		439,500	439,500		08/15/2026
25278X-AW-9	DIAMONDBACK ENERGY INC		09/17/2024	Goldman Sachs & Co.		11,037,400	10,000,000	9,998,500	9,998,518		1,168		1,168		9,999,686		1,037,714	1,037,714	630,208	03/15/2053
25461L-AA-0	DIRECTV FINANCING LLC		09/24/2024	JP Morgan		224,878	230,000	205,027	208,945		3,779		3,779		212,724		12,154	12,154	15,014	08/15/2027
25470X-BE-4	DISH DBS CORP		02/21/2024	Various		5,610,938	7,125,000	7,124,213	6,104,344	1,019,887	45		1,019,932		7,124,275		(1,513,338)	(1,513,338)	65,983	12/01/2026
25470X-BF-1	DISH DBS CORP		02/21/2024	Various		2,374,375	3,625,000	3,625,000	2,891,300	733,700			733,700		3,625,000		(1,250,625)	(1,250,625)	30,802	12/01/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
256677-AJ-4	DOLLAR GENERAL CORP		04/03/2024	Various		24,824,400	25,000,000	24,976,750	24,991,423		3,962		3,962		24,995,385		(170,985)	(170,985)	571,979	09/20/2024
257375-AN-5	EASTERN ENERGY GAS HOLDINGS LLC		04/30/2024	Bank of America Merrill Lynch		7,130,955	7,250,000	7,245,288	7,249,133		388		388		7,249,521		(118,566)	(118,566)	84,080	11/15/2024
25746U-CE-7	DOMINION ENERGY INC		04/30/2024	Bank of America Merrill Lynch		7,267,922	7,450,000	7,953,024	7,610,337		(35,100)		(35,100)		7,575,236		(307,314)	(307,314)	170,295	10/01/2025
25746U-DB-2	DOMINION ENERGY INC		08/15/2024	Maturity @ 100.00		7,000,000	7,000,000	7,001,750	7,000,227		(227)		(227)		7,000,000				214,970	08/15/2024
26138E-AS-8	KEURIG DR PEPPER INC		11/21/2024	Goldman Sachs & Co.		4,937,300	5,000,000	4,974,150	4,985,609		6,812		6,812		4,992,421		(55,121)	(55,121)	173,306	11/15/2025
26138E-AU-3	KEURIG DR PEPPER INC		04/04/2024	Wells Fargo		18,365,072	19,529,000	17,956,850	18,964,697		54,400		54,400		19,019,098		(654,026)	(654,026)	280,811	09/15/2026
26441C-BU-8	DUKE ENERGY CORP		03/25/2024	Goldman Sachs & Co.		1,790,680	2,000,000	1,991,660	1,991,833		145		145		1,991,978		(201,298)	(201,298)	61,667	08/15/2052
26441C-BV-6	DUKE ENERGY CORP		11/26/2024	ING FINANCIAL MARKETS LLC		20,058,600	20,000,000	19,993,400	19,995,631		2,367		2,367		19,997,998		60,602	60,602	969,444	12/08/2025
26441C-BZ-7	DUKE ENERGY CORP		03/25/2024	Goldman Sachs & Co.		5,381,856	5,253,000	5,248,955	5,249,051		650		650		5,249,700		132,156	132,156	166,965	09/15/2033
26441C-CA-1	DUKE ENERGY CORP		03/25/2024	Goldman Sachs & Co.		7,306,880	7,000,000	6,996,991	6,997,001		886		886		6,997,887		308,993	308,993	236,036	09/15/2053
26442C-BJ-2	DUKE ENERGY CAROLINAS LLC		12/03/2024	Various		45,492,500	45,000,000	44,776,913	44,868,323		9,111		9,111		44,877,434		615,066	615,066	2,540,313	01/15/2033
26442C-BK-9	DUKE ENERGY CAROLINAS LLC		08/02/2024	Various		9,925,350	10,000,000	9,982,000	9,982,247		408		408		9,982,655		(57,305)	(57,305)	562,493	01/15/2053
26442U-AQ-7	DUKE ENERGY PROGRESS LLC		05/14/2024	Goldman Sachs & Co.		4,976,950	5,000,000	4,998,800	4,998,876		435		435		4,999,311		(22,361)	(22,361)	175,729	03/15/2033
26443C-AC-7	DUKE UNIVERSITY HEALTH SYSTEM INC		06/01/2024	Maturity @ 100.00		750,000	750,000	750,000	750,000						750,000				7,485	06/01/2024
26444H-AE-1	DUKE ENERGY FLORIDA LLC		03/07/2024	JP Morgan		6,095,387	6,320,000	7,417,930	6,994,474		(29,571)		(29,571)		6,964,903		(869,516)	(869,516)	157,438	07/15/2028
26444H-AR-2	DUKE ENERGY FLORIDA LLC		08/20/2024	Jefferies		14,687,920	13,000,000	12,920,960	12,921,093		2,069		2,069		12,923,162		1,764,758	1,764,758	631,367	11/15/2053
268317-AS-3	ELECTRICITE DE FRANCE SA	C	04/30/2024	Bank of America Merrill Lynch		9,198,620	9,460,000	10,484,707	9,796,502		(72,911)		(72,911)		9,723,590		(524,970)	(524,970)	189,561	10/13/2025
26835P-AF-7	EDP FINANCE BV	C	07/15/2024	Maturity @ 100.00		14,300,000	14,300,000	14,239,940	14,294,844		5,156		5,156		14,300,000				518,518	07/15/2024
26873C-AB-8	EMRLD BORROWER LP		06/24/2024	Barclays Capital, Inc.		1,643,288	1,623,000	1,623,000							1,623,000		20,288	20,288		07/15/2031
26884T-AL-6	ERAC USA FINANCE LLC		11/15/2024	Maturity @ 100.00		563,000	563,000	626,001	577,381		(14,381)		(14,381)		563,000				21,676	11/15/2024
26884T-AZ-5	ERAC USA FINANCE LLC		05/14/2024	Goldman Sachs & Co.		4,911,350	5,000,000	4,995,550			463		463		4,996,013		(84,663)	(84,663)	70,778	10/30/2024
26885B-AC-4	EQM MIDSTREAM PARTNERS LP		12/30/2024	Call @ 97.12		2,557,825	2,500,000	2,375,000	2,386,937		22,077		22,077		2,409,014		19,111	19,111	325,521	07/15/2028
26885B-AE-0	EQM MIDSTREAM PARTNERS LP		12/30/2024	Call @ 100.00		5,710,500	5,400,000	5,088,580	4,933,627	151,311	3,769		155,079		5,088,707		311,293	311,293	822,375	07/15/2048
26885B-AF-7	EQM MIDSTREAM PARTNERS LP		12/30/2024	Call @ 100.00		7,345,504	7,322,000	7,313,927	7,307,543		9,432		9,432		7,316,975		5,025	5,025	681,263	07/01/2025
26885B-AK-6	EQM MIDSTREAM PARTNERS LP		02/21/2024	Wells Fargo		3,272,500	3,500,000	3,575,625	3,306,542	247,228	(1,533)		245,696		3,552,237		(279,737)	(279,737)	95,375	01/15/2029
26969P-AB-4	EAGLE MATERIALS INC		07/02/2024	JP Morgan		951,042	1,130,000	942,431	956,058		9,813		9,813		965,872		(14,830)	(14,830)	28,407	07/01/2031
27409L-AA-1	EAST OHIO GAS CO		11/22/2024	Barclays Capital, Inc.		4,902,200	5,000,000	4,994,950	4,998,495		932		932		4,999,427		(97,227)	(97,227)	61,389	06/15/2025
277432-AR-1	EASTMAN CHEMICAL CO		08/14/2024	Various		15,582,263	15,688,000	15,610,502	15,677,302		5,773		5,773		15,683,075		(571,452)	(571,452)	945,685	03/15/2025
27829P-AL-0	EATON 2020-2 AR - CDO	C	08/01/2024	Deutsche Bank		24,030,000	24,000,000	23,063,760	22,928,541		124,713		124,713		23,053,254		976,746	976,746	1,310,398	01/16/2035
281020-AQ-0	EDISON INTERNATIONAL		10/31/2024	Wells Fargo		7,994,400	8,000,000	7,989,120	7,997,958		1,963		1,963		7,999,921		(5,521)	(5,521)	272,956	11/15/2024
281020-AR-8	EDISON INTERNATIONAL		05/02/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		654,265	660,000	666,659	663,281		(889)		(889)		662,392		(8,127)	(8,127)	18,241	04/15/2025
28370T-AG-4	KINDER MORGAN ENERGY PARTNERS LP		05/01/2024	Maturity @ 100.00		4,163,000	4,163,000	4,609,416	4,208,291		(45,291)		(45,291)		4,163,000				89,505	05/01/2024
28470R-AH-5	CAESARS ENTERTAINMENT INC		02/06/2024	Various		19,526,727	19,453,000	20,372,161	19,497,430	76,646	(24,902)		51,744		19,549,174		(22,447)	(22,447)	726,110	07/01/2025
286181-AF-9	ELEMENT FLEET MANAGEMENT CORP		04/06/2024	Maturity @ 100.00		3,000,000	3,000,000	2,996,490	2,999,685		315		315		3,000,000				24,000	04/06/2024
28622H-AB-7	ELEVANCE HEALTH INC		10/30/2024	Various		29,666,100	30,000,000	29,952,300	29,955,717		4,222		4,222		29,959,939		(293,839)	(293,839)	1,535,833	02/15/2033
28622H-AC-5	ELEVANCE HEALTH INC		02/21/2024	Allstate Corp Dep		5,173,245	5,500,000	5,479,870	5,480,131		374		374		5,480,505		(307,260)	(307,260)	147,201	02/15/2053
29002G-AB-7	ELMW4 IV A - CDO	C	05/20/2024	Various		1,600,000	1,600,000	1,492,000	1,572,105		3,617		3,617		1,575,722		24,278	24,278	66,082	04/15/2033
29103D-AS-5	EMERA US FINANCE LP		05/02/2024	NATIONAL BANK OF CANADA		13,755,725	13,835,000	13,111,547	13,640,825		147,386		147,386		13,788,211		(32,485)	(32,485)	45,138	06/15/2024
292480-AH-3	ENERGY TRANSFER LP		05/15/2024	Maturity @ 100.00		6,960,000	6,960,000	6,819,060	6,926,970		33,030		33,030		6,960,000				135,720	05/15/2024
29250N-BK-0	ENBRIDGE INC		02/16/2024	Maturity @ 100.00		6,000,000	6,000,000	5,994,960	5,999,679		321		321		6,000,000				64,500	02/16/2024
29250N-BL-8	ENBRIDGE INC		04/30/2024	Various		19,479,300	20,000,000	19,986,800	19,994,947		1,524		1,524		19,996,471		(517,171)	(517,171)	338,194	02/14/2025
29250N-BR-5	ENBRIDGE INC		01/30/2024	Goldman Sachs & Co.		9,501,586	9,259,000	9,247,148	9,247,885		476		476		9,248,361		253,225	253,225	209,639	03/08/2033
29250N-BX-2	ENBRIDGE INC		11/27/2024	FIFTH		8,889,215	8,500,000	8,490,820	8,491,050		2,237		2,237		8,493,287		395,928	395,928	538,333	11/15/2028
29250N-BY-0	ENBRIDGE INC		01/30/2024	Wells Fargo		3,713,710	3,500,000	3,494,050	3,494,149		146		146		3,494,296		219,414	219,414	49,428	11/15/2030
292261A-AA-8	ENCOMPASS HEALTH CORP		01/03/2024	Allstate Corp Dep		284,946	300,000	277,065	282,890		42		42		282,932		2,014	2,014	5,775	02/01/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
29261A-AE-0	ENCOMPASS HEALTH CORP		10/28/2024	Allstate Corp Dep		235,065	250,000	226,248			1,573		1,573		227,821		7,244	7,244	6,681	04/01/2031
29269R-AA-3	ENERFLEX LTD		10/02/2024	Call @ 100.00		372,860	362,000	328,247	334,834		4,775		4,775		339,609		22,391	22,391	18,961	10/15/2027
29272W-AD-1	ENERGIZER HOLDINGS INC		03/05/2024	Allstate Corp Dep		455,257	510,000	397,662	417,174		2,608		2,608		419,782		35,474	35,474	9,731	03/31/2029
29273R-AY-5	ENERGY TRANSFER LP		02/01/2024	Maturity @ 100.00		8,865,000	8,865,000	8,859,222	8,865,000						8,865,000				217,193	02/01/2024
29273R-BD-0	ENERGY TRANSFER LP		11/19/2024	JP Morgan		997,080	1,000,000	1,058,596	1,022,336		(20,718)		(20,718)		1,001,618		(4,538)	(4,538)	47,813	03/15/2025
29273V-BB-5	ENERGY TRANSFER LP		09/18/2024	MIZUSA		10,555,600	10,000,000	9,946,100							9,946,100		609,500	609,500	147,049	09/01/2054
29278D-AA-3	ENEL CHILE SA	C	08/06/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		976,536	990,000	938,025	940,297		5,996		5,996		946,292		30,244	30,244	31,505	06/12/2028
29278G-AZ-1	ENEL FINANCE INTERNATIONAL NV	C	11/26/2024	Bank of America Merrill Lynch		10,177,200	10,000,000	9,943,500	9,965,004		27,518		27,518		9,992,522		184,678	184,678	764,208	10/14/2025
29278N-AM-5	ENERGY TRANSFER LP		01/15/2024	Maturity @ 100.00		4,099,000	4,099,000	4,156,937	4,100,681		(1,681)		(1,681)		4,099,000				120,408	01/15/2024
29278N-AP-8	ENERGY TRANSFER LP		11/20/2024	Goldman Sachs & Co.		17,959,759	18,130,000	18,320,289	18,210,437		(55,265)		(55,265)		18,155,172		(195,412)	(195,412)	534,533	05/15/2025
29280H-AA-0	ENEL FINANCE AMERICA LLC		12/17/2024	Call @ 100.00		21,270,725	20,000,000	19,829,200	19,865,285		33,309		33,309		19,898,594		101,406	101,406	2,939,225	10/14/2027
29336T-AD-2	ENLINK MIDSTREAM LLC		05/02/2024	JP Morgan		2,846,872	2,800,000	2,772,000	2,774,240		1,402		1,402		2,775,643		71,229	71,229	123,861	09/01/2030
29364G-AM-5	ENTERGY CORP		11/26/2024	Various		6,208,985	6,500,000	6,474,390	6,491,215		3,203		3,203		6,494,418		(285,433)	(285,433)	53,575	09/15/2025
29379V-BV-4	ENTERPRISE PRODUCTS OPERATING LLC		02/28/2024	SCTIA		5,481,300	6,000,000	6,290,160	6,180,125		(5,091)		(5,091)		6,175,034		(693,734)	(693,734)	109,896	07/31/2029
294429-AQ-8	EQUIFAX INC		04/30/2024	Bank of America Merrill Lynch		24,190,022	24,652,000	24,374,717	24,552,534		36,132		36,132		24,588,665		(398,644)	(398,644)	268,844	12/01/2024
294429-AR-6	EQUIFAX INC		01/03/2024	Bank of America Merrill Lynch		581,849	610,000	582,452	582,639		148		148		582,787		(939)	(939)	881	12/15/2025
29444U-BC-9	EQUINIX INC		03/19/2024	Deutsche Bank		17,105,403	17,452,000	17,660,844	17,492,197		(11,044)		(11,044)		17,481,153		(375,750)	(375,750)	156,523	11/18/2024
29444U-BD-7	EQUINIX INC		12/17/2024	Wells Fargo		9,671,000	10,000,000	10,152,748	10,044,213		(15,247)		(15,247)		10,028,966		(357,966)	(357,966)	314,167	11/18/2026
29444U-BF-2	EQUINIX INC		11/26/2024	Barclays Capital, Inc.		21,117,262	21,604,000	21,428,827	21,478,351		72,805		72,805		21,551,156		(433,894)	(433,894)	369,068	07/15/2025
30040W-AD-0	EVERSOURCE ENERGY		08/01/2024	Stifel, Nicolaus & Co., Inc.		11,434,006	11,488,000	11,078,108	11,331,890		121,895		121,895		11,453,785		(19,779)	(19,779)	278,552	10/01/2024
30040W-AS-7	EVERSOURCE ENERGY		05/02/2024	RBCD		19,950,200	20,000,000	19,992,800	19,998,185		1,285		1,285		19,999,470		(49,270)	(49,270)	301,000	06/27/2024
30040W-AT-5	EVERSOURCE ENERGY		12/04/2024	Barclays Capital, Inc.		8,190,720	8,000,000	8,218,560	8,192,292		(40,080)		(40,080)		8,152,212		38,508	38,508	549,844	03/01/2028
30040W-AU-2	EVERSOURCE ENERGY		12/04/2024	Barclays Capital, Inc.		7,990,560	8,000,000	7,987,520	7,988,142		1,394		1,394		7,989,536		1,024	1,024	432,778	05/15/2033
30161M-AS-2	CONSTELLATION ENERGY GENERATION LLC		11/20/2024	Barclays Capital, Inc.		9,913,900	10,000,000	9,981,400	9,994,466		3,515		3,515		9,997,980		(84,080)	(84,080)	315,972	06/01/2025
30161N-AN-1	EXELON CORP		11/22/2024	Goldman Sachs & Co.		4,975,500	5,000,000	4,990,606	4,998,258		1,097		1,097		4,999,355		(23,855)	(23,855)	186,528	06/15/2025
30161N-BJ-9	EXELON CORP		12/04/2024	Barclays Capital, Inc.		8,120,720	8,000,000	7,986,560	7,988,608		2,824		2,824		7,991,431		129,289	129,289	503,556	03/15/2028
30161N-BL-4	EXELON CORP		06/13/2024	Deutsche Bank		9,907,300	10,000,000	9,969,100	9,969,452		1,127		1,127		9,970,579		(63,279)	(63,279)	418,444	03/15/2053
30251G-BC-0	FMG RESOURCES (AUGUST 2006) PTY LTD	C	06/04/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		937,892	1,050,000	1,024,552	960,240	68,539	1,124		69,663		1,029,903		(92,011)	(92,011)	31,135	04/01/2031
30303M-8G-0	META PLATFORMS INC		01/10/2024	Various		21,656,718	21,863,000	21,822,198	21,830,510		352		352		21,830,862		(689,919)	(689,919)	309,733	08/15/2027
30303M-8J-4	META PLATFORMS INC		07/18/2024	Various		8,647,925	10,000,000	9,983,604	9,983,880		597		597		9,984,477		(1,336,552)	(1,336,552)	399,675	08/15/2052
30303M-8K-1	META PLATFORMS INC		06/18/2024	Bank of America Merrill Lynch		12,129,563	13,750,000	12,784,640	12,790,345		3,540		3,540		12,793,885		(664,323)	(664,323)	541,693	08/15/2062
30303M-8M-7	META PLATFORMS INC		06/18/2024	SUSQUEHANNA FINANCIAL GROUP LLP		904,932	900,000	879,574	880,253		1,298		1,298		881,551		23,381	23,381	25,800	05/15/2030
30303M-8Q-8	META PLATFORMS INC		07/18/2024	Various		15,487,550	15,000,000	14,958,450	14,958,813		1,347		1,347		14,960,159		527,391	527,391	477,556	05/15/2053
30303M-8R-6	META PLATFORMS INC		06/18/2024	Various		15,669,850	15,000,000	14,955,300	14,955,496		1,287		1,287		14,956,783		713,067	713,067	467,188	05/15/2063
31429K-AD-5	FEDERATION DES CAISSES DESJARDINS DU QUE		03/28/2024	JP Morgan		2,706,918	2,786,300	2,783,706	2,770,756		3,441		3,441		2,774,197		(67,279)	(67,279)	36,810	02/10/2025
31620M-BR-6	FIDELITY NATIONAL INFORMATION SERVICES I		03/18/2024	Barclays Capital, Inc.		7,026,048	7,600,000	7,545,621	7,572,141		2,791		2,791		7,574,931		(548,883)	(548,883)	48,313	03/01/2026
31620M-BS-4	FIDELITY NATIONAL INFORMATION SERVICES I		01/23/2024	BNP Paribas		10,475,096	11,800,000	11,709,921	11,742,984		915		915		11,743,899		(1,268,803)	(1,268,803)	77,880	03/01/2028
31620M-BV-7	FIDELITY NATIONAL INFORMATION SERVICES I		03/07/2024	ASSIGNMENT OF SECURITIES		11,116,448	11,200,000	11,167,188	11,172,919		3,285		3,285		11,176,204		(59,756)	(59,756)	324,800	07/15/2025
337932-AK-3	FIRSTENERGY CORP		10/31/2024	Bank of America Merrill Lynch		12,123,090	12,250,000	12,224,888	11,821,250	422,692	4,366		427,058		12,248,308		(125,218)	(125,218)	292,979	03/01/2025
33836J-AC-3	MORGN 171R AR - CDO	C	08/05/2024	Bank of America Merrill Lynch		9,995,000	10,000,000	9,589,700	9,753,512		22,552		22,552		9,776,064		218,936	218,936	548,967	10/20/2034
341081-FK-8	FLORIDA POWER & LIGHT CO		06/01/2024	Maturity @ 100.00		5,000,000	5,000,000	5,035,150	5,000,000						5,000,000				81,250	06/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
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		1,589		1,589		9,986,432		306,468	306,468	450,500	04/01/2033
341081-GM-3	FLORIDA POWER & LIGHT CO		05/08/2024	Barclays Capital, Inc.		4,843,150	5,000,000	4,975,100	4,975,387		561		561		4,975,948		(132,798)	(132,798)	161,208	04/01/2053
341081-GQ-4	FLORIDA POWER & LIGHT CO		09/09/2024	Various		5,071,536	5,000,000	4,998,450	4,998,526		339		339		4,998,865		72,671	72,671	188,373	05/15/2033
34417V-AA-5	FOCUS FINANCIAL PARTNERS LLC		09/11/2024	Cantor Fitzgerald & Company		2,731,410	2,728,000	2,728,000							2,728,000		3,410	3,410		09/15/2031
345370-CQ-1	FORD MOTOR CO		02/20/2024	Goldman Sachs & Co.		4,631,265	5,681,000	6,046,563	4,689,548	1,333,686	(1,588)		1,332,098		6,021,646		(1,390,381)	(1,390,381)	162,658	01/15/2043
345370-DA-5	FORD MOTOR CO		02/14/2024	JP Morgan		11,552,582	14,030,000	13,065,500	11,551,360	1,553,375	10,535		1,563,911		13,115,271		(1,562,689)	(1,562,689)	229,175	02/12/2032
345397-E5-8	FORD MOTOR CREDIT COMPANY LLC		12/04/2024	Barclays Capital, Inc.		8,092,480	8,000,000	7,993,840			810		810		7,994,650		97,830	97,830	344,133	03/08/2029
345397-E6-6	FORD MOTOR CREDIT COMPANY LLC		10/02/2024	Bank of America Merrill Lynch		7,092,190	7,000,000	6,992,790			304		304		6,993,094		99,096	99,096	244,149	03/08/2034
345397-YG-2	FORD MOTOR CREDIT COMPANY LLC		01/09/2024	Maturity @ 100.00		4,500,000	4,500,000	4,398,750	4,499,328		672		672		4,500,000				85,725	01/09/2024
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		30,457		30,457		1,970,900		23,880	23,880	76,034	06/09/2025
346232-AE-1	FORESTAR GROUP INC		05/02/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		237,058	250,000	217,033	222,337		2,001		2,001		224,338		12,720	12,720	8,507	03/01/2028
34960P-AC-5	FORTRESS TRANSPORTATION AND INFRASTRUCTU		06/21/2024	ASSIGNMENT OF SECURITIES		839,160	840,000	882,252	869,603		(7,336)		(7,336)		862,267		(23,107)	(23,107)	98,000	08/01/2027
350392-AA-4	FOUNDATION BUILDING MATERIALS INC		11/06/2024	Jefferies		1,335,000	1,500,000	1,327,500			21,997		21,997		1,349,497		(14,497)	(14,497)	106,500	03/01/2029
35137L-AG-0	FOX CORP		01/25/2024	Maturity @ 100.00		5,600,000	5,600,000	5,600,000	5,600,000						5,600,000				112,840	01/25/2024
35137L-AM-7	FOX CORP		04/30/2024	Bank of America Merrill Lynch		12,634,279	12,950,000	13,311,375	13,046,263		(26,892)		(26,892)		13,019,371		(385,092)	(385,092)	224,916	04/07/2025
35641A-AB-4	FREEDOM MORTGAGE HOLDINGS LLC		06/24/2024	BNP Paribas		1,591,650	1,620,000	1,620,000							1,620,000		(28,350)	(28,350)	19,299	05/15/2031
35805B-AA-6	FRESENIUS MEDICAL CARE US FINANCE III IN		11/13/2024	Various		11,499,502	12,814,000	13,107,300	12,997,085		(12,764)		(12,764)		12,984,321		(1,484,820)	(1,484,820)	156,011	06/15/2029
35805B-AB-4	FRESENIUS MEDICAL CARE US FINANCE III IN		11/13/2024	Various		4,590,784	5,798,000	5,780,548	5,785,601		714		714		5,786,315		(1,195,531)	(1,195,531)	106,958	02/16/2031
35906A-BF-4	FRONTIER COMMUNICATIONS HOLDINGS LLC		05/02/2024	Bank of America Merrill Lynch		765,426	830,000	736,376	738,311		6,329		6,329		744,640		20,786	20,786	21,326	05/01/2028
361448-BD-4	GATX CORP		02/15/2024	Maturity @ 100.00		9,787,000	9,787,000	10,323,942	9,811,731		(24,731)		(24,731)		9,787,000				212,867	02/15/2024
36164Q-6M-5	GE CAPITAL INTERNATIONAL FUNDING COMPANY	C	12/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		1,026,085	1,040,000	1,003,457	1,008,381		15,365		15,365		1,023,746		2,339	2,339	37,125	11/15/2025
36166N-AG-8	GE CAPITAL FUNDING LLC		11/20/2024	Barclays Capital, Inc.		13,904,100	14,000,000	13,989,600	13,996,279		2,531		2,531		13,998,810		(94,710)	(94,710)	491,050	05/15/2025
36166T-AB-6	GCI LLC		05/28/2024	BB&T CAPITAL MARKETS		2,786,420	3,062,000	3,062,000	2,809,349	252,651			252,651		3,062,000		(275,580)	(275,580)	90,499	10/15/2028
36168Q-AK-0	GFL ENVIRONMENTAL INC		09/23/2024	Barclays Capital, Inc.		11,903,334	12,000,000	12,066,290	11,719,280	291,579	(12,719)		278,860		11,998,141		(94,807)	(94,807)	513,472	08/01/2025
36168Q-AM-6	GFL ENVIRONMENTAL INC		03/27/2024	Morgan Stanley		3,364,428	3,682,000	3,682,000	3,402,392	279,608			279,608		3,682,000		(317,573)	(317,573)	75,174	09/01/2028
36168Q-AN-4	GFL ENVIRONMENTAL INC		07/11/2024	Goldman Sachs & Co.		5,692,500	6,000,000	5,853,750	5,615,071	243,149	11,789		254,938		5,870,008		(177,508)	(177,508)	163,875	06/15/2029
361841-AL-3	GLP CAPITAL LP		01/24/2024	RBCD		491,500	500,000	465,000	477,351		281		281		477,633		13,867	13,867	14,060	01/15/2029
361841-AN-9	GLP CAPITAL LP		09/01/2024	Maturity @ 100.00		2,400,000	2,400,000	2,397,576	2,399,654		346		346		2,400,000				80,400	09/01/2024
361841-AP-4	GLP CAPITAL LP		01/12/2024	Goldman Sachs & Co.		4,355,750	4,750,000	4,738,173	4,742,530		116		116		4,742,647		(386,897)	(386,897)	96,056	01/15/2030
36262G-AB-7	GXO LOGISTICS INC		04/02/2024	OPPENHEIMER & CO.		2,008,249	2,195,000	2,190,315	2,225,635		(3,192)		(3,192)		2,222,443		(214,193)	(214,193)	26,056	07/15/2026
36264F-AH-4	HALEON US CAPITAL LLC		03/24/2024	Maturity @ 100.00		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				378,000	03/24/2024
36264F-AK-7	HALEON US CAPITAL LLC		12/04/2024	Barclays Capital, Inc.		5,839,200	6,000,000	5,988,600	5,991,457		2,520		2,520		5,993,977		(154,777)	(154,777)	242,438	03/24/2027
36264N-AB-0	HALEON UK CAPITAL PLC	C	11/26/2024	Various		32,716,051	32,900,000	32,796,075	32,834,380		48,100		48,100		32,882,480		(166,429)	(166,429)	1,197,983	03/24/2025
36267Q-AA-2	GN BONDCO LLC		06/12/2024	Various		13,722,779	14,408,000	14,210,960	14,066,386	148,673	2,863		151,536		14,217,922		(495,144)	(495,144)	570,766	10/15/2031
369550-BL-1	GENERAL DYNAMICS CORP		11/22/2024	Morgan Stanley		585,768	600,000	652,417	632,863		(9,425)		(9,425)		623,439		(37,671)	(37,671)	24,150	04/01/2027
37045V-AV-2	GENERAL MOTORS CO		12/20/2024	Call @ 100.00		6,786,197	6,728,000	6,721,205	6,725,547		1,716		1,716		6,727,263		737	737	427,829	10/01/2025
37045X-CD-6	GENERAL MOTORS FINANCIAL COMPANY INC		11/07/2024	Maturity @ 100.00		340,000	340,000	357,021	345,117		(5,117)		(5,117)		340,000				11,900	11/07/2024
37045X-CK-0	GENERAL MOTORS FINANCIAL COMPANY INC		11/20/2024	Barclays Capital, Inc.		8,381,268	8,400,000	8,395,464	8,399,071		794		794		8,399,865		(18,597)	(18,597)	408,030	04/09/2025
37045X-CX-2	GENERAL MOTORS FINANCIAL COMPANY INC		11/22/2024	Barclays Capital, Inc.		6,899,204	6,983,000	6,972,037	6,979,616		2,075		2,075		6,981,691		(82,487)	(82,487)	178,697	06/20/2025
37045X-DU-7	GENERAL MOTORS FINANCIAL COMPANY INC		11/20/2024	Barclays Capital, Inc.		14,936,700	15,000,000	14,997,000	14,998,693		1,114		1,114		14,999,807		(63,107)	(63,107)	639,667	04/07/2025
37149H-AA-4	GNRT 11 A - CDO	C	09/25/2024	Call @ 100.00		22,500,000	22,500,000	22,424,175	22,431,142		2,140		2,140		22,433,283		66,717	66,717	1,594,528	04/20/2035
37185L-AK-8	GENESIS ENERGY LP		06/05/2024	Call @ 100.00		2,705,000	2,705,000	2,460,628	2,597,796	419	17,997		18,416		2,616,212		88,788	88,788	93,924	05/15/2026
37185L-AM-4	GENESIS ENERGY LP		12/20/2024	Various		13,004,967	12,732,000	13,066,315	12,883,363	47,086	(55,292)		(8,206)		12,875,157		(2,700)	(2,700)	1,442,388	01/15/2027
37185L-AP-7	GENESIS ENERGY LP		09/06/2024	Various		4,293,183	4,142,000	4,098,965	4,099,410		5,938		5,938		4,105,348		187,835	187,835	255,337	01/15/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
37331N-AJ-0	GEORGIA-PACIFIC LLC		04/30/2024	Various		23,234,185	24,500,000	24,495,100	24,498,369		356		356		24,498,724		(1,264,539)	(1,264,539)	199,986	09/30/2025
373334-KK-6	GEORGIA POWER CO		03/19/2024	Various		4,917,223	5,000,000	4,996,000	4,999,411		232		232		4,999,643		(82,420)	(82,420)	56,479	09/15/2024
378272-AX-6	GLENCORE FUNDING LLC		11/26/2024	ING FINANCIAL MARKETS LLC		14,641,500	15,000,000	14,924,850	14,974,235		13,992		13,992		14,988,226		(346,726)	(346,726)	301,979	09/01/2025
37940X-AA-0	GLOBAL PAYMENTS INC		04/30/2024	Bank of America Merrill Lynch		11,704,560	12,000,000	11,997,000	11,999,353		328		328		11,999,680		(295,120)	(295,120)	227,017	02/15/2025
37940X-AF-9	GLOBAL PAYMENTS INC		04/30/2024	Bank of America Merrill Lynch		3,929,711	4,020,000	3,967,671	3,979,745		15,298		15,298		3,995,043		(65,332)	(65,332)	27,973	11/15/2024
37960B-AA-3	GLOBAL MEDICAL RESPONSE INC		05/20/2024	EXCHANGE		14,167,786	14,189,000	14,481,213	11,238,397	2,950,603			2,950,603		14,189,000		(21,214)	(21,214)	586,676	10/01/2025
37960B-AB-1	GLOBAL MEDICAL RESPONSE INC		06/06/2024	Morgan Stanley		1,906,100	1,960,000	1,937,499			178		178		1,937,677		(31,577)	(31,577)	9,256	10/31/2028
37960X-AA-5	GLOBAL INFRASTRUCTURE SOLUTIONS INC		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
38016L-AC-9	GO DADDY OPERATING COMPANY LLC		07/02/2024	Wells Fargo		225,550	250,000	223,898			456		456		224,354		1,196	1,196	2,965	03/01/2029
38141G-B2-9	GOLDMAN SACHS GROUP INC		12/04/2024	Barclays Capital, Inc.		8,065,840	8,000,000	8,000,000							8,000,000		65,840	65,840	148,104	07/23/2030
38141G-VM-3	GOLDMAN SACHS GROUP INC		03/03/2024	Maturity @ 100.00		2,192,000	2,192,000	2,404,039	2,204,188		(12,188)		(12,188)		2,192,000				43,840	03/03/2024
38141G-WQ-3	GOLDMAN SACHS GROUP INC		09/29/2024	Various		30,261,948	30,600,000	30,147,900	30,166,673		134,756		134,756		30,301,429		(39,481)	(39,481)	548,933	09/29/2025
38141G-XE-9	GOLDMAN SACHS GROUP INC		02/20/2024	Maturity @ 100.00		704,000	704,000	737,777	706,152		(2,152)		(2,152)		704,000				12,760	02/20/2024
38141G-YA-6	GOLDMAN SACHS GROUP INC		04/30/2024	Bank of America Merrill Lynch		10,352,832	11,200,000	11,172,694	11,182,983		2,572		2,572		11,185,555		(832,723)	(832,723)	103,732	03/09/2027
38141G-YL-2	GOLDMAN SACHS GROUP INC		04/04/2024	RBCD		20,511,275	20,500,000	20,500,000	20,500,000						20,500,000		11,275	11,275	565,193	10/21/2024
38141G-ZH-0	GOLDMAN SACHS GROUP INC		01/24/2024	Call @ 100.00		4,750,000	4,750,000	4,750,000	4,750,000						4,750,000				41,729	01/24/2025
38141G-ZJ-6	GOLDMAN SACHS GROUP INC		01/24/2024	Call @ 100.00		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				232,348	01/24/2025
38141G-ZV-9	GOLDMAN SACHS GROUP INC		08/01/2024	Bank of America Merrill Lynch		20,000,600	20,000,000	19,988,800	19,995,188		3,905		3,905		19,999,093		1,507	1,507	858,167	11/01/2024
38175G-AA-1	GOCAP 23(B)-R AR - CDO	C	07/22/2024	Various		7,863,101	7,863,101	7,736,898	7,786,906		45,795		45,795		7,832,701		30,400	30,400	355,609	01/20/2031
384311-AA-4	GRAFTECH FINANCE INC		06/06/2024	RBCD		1,768,500	2,700,000	2,209,500	1,789,857	452,617	32,731		485,348		2,275,205		(506,705)	(506,705)	59,663	12/15/2028
38431A-AA-4	GRAFTECH GLOBAL ENTERPRISES INC		06/06/2024	Various		4,519,510	6,000,000	5,847,360	4,627,500	1,230,856	8,740		1,239,596		5,867,096		(1,347,586)	(1,347,586)	245,218	12/15/2028
38869A-AB-3	GRAPHIC PACKAGING INTERNATIONAL LLC		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
38869P-AN-4	GRAPHIC PACKAGING INTERNATIONAL LLC		04/15/2024	Various		11,979,800	12,000,000	11,968,486	11,996,011		3,989		3,989		12,000,000		(20,200)	(20,200)	46,067	04/15/2024
389375-AL-0	GRAY TELEVISION INC		03/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		346,960	520,000	374,920	375,942		2,749		2,749		378,692		(31,732)	(31,732)	9,743	10/15/2030
389375-AM-8	GRAY TELEVISION INC		06/12/2024	Mitsubishi UFJ Securities USA, Inc.		1,748,013	1,735,000	1,735,000							1,735,000		13,013	13,013	5,060	07/15/2029
398905-AN-9	GROUP 1 AUTOMOTIVE INC		01/22/2024	Barclays Capital, Inc.		468,088	510,000	452,574	459,343		606		606		459,949		8,139	8,139	9,010	08/15/2028
40139L-AF-0	GUARDIAN LIFE GLOBAL FUNDING		05/06/2024	Maturity @ 100.00		5,000,000	5,000,000	4,974,550	4,995,396		4,604		4,604		5,000,000				72,500	05/06/2024
40390D-AC-9	HLF FINANCING SARL LLC		07/15/2024	Various		2,951,030	4,394,000	3,972,169	3,450,213	598,676	26,923		625,599		4,075,811		(1,124,782)	(1,124,782)	107,888	06/01/2029
404119-BN-8	HCA INC		03/15/2024	Maturity @ 100.00		1,000,000	1,000,000	1,124,973	1,008,126		(8,126)		(8,126)		1,000,000				25,000	03/15/2024
404119-BR-9	HCA INC		04/03/2024	TD SECURITIES FI		24,928,000	25,000,000	25,070,500	25,033,225		(6,898)		(6,898)		25,026,326		(98,326)	(98,326)	910,764	02/01/2025
404119-BS-7	HCA INC		07/26/2024	Barclays Capital, Inc.		4,270,698	4,250,000	4,252,550	4,251,498		(298)		(298)		4,251,200		19,497	19,497	238,590	02/15/2026
404119-CA-5	HCA INC		11/04/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		486,609	530,000	459,372	463,229		7,173		7,173		470,402		16,206	16,206	21,848	09/01/2030
404119-CP-2	HCA INC		12/04/2024	Barclays Capital, Inc.		8,096,960	8,000,000	7,986,880	7,988,395		2,524		2,524		7,990,919		106,041	106,041	420,622	06/01/2028
404119-CR-8	HCA INC		11/14/2024	TD SECURITIES FI		2,949,480	3,000,000	2,901,540	2,902,314		1,259		1,259		2,903,574		45,906	45,906	169,133	06/01/2053
404119-CV-9	HCA INC		11/14/2024	RBCD		3,985,960	4,000,000	3,976,920			645		645		3,977,565		8,395	8,395	174,667	04/01/2054
404121-AH-8	HCA INC		02/14/2024	Barclays Capital, Inc.		3,994,000	4,000,000	3,996,000	3,997,208		355		355		3,997,563		(3,563)	(3,563)	98,542	09/01/2026
40428O-CM-9	HSBC HOLDINGS PLC	C	05/17/2024	ASSIGNMENT OF SECURITIES		2,902,006	3,120,000	2,756,858	2,801,687		47,182		47,182		2,848,869		53,136	53,136	23,824	05/24/2027
40428H-A4-4	HSBC USA INC		12/04/2024	Barclays Capital, Inc.		8,131,040	8,000,000	8,000,000							8,000,000		131,040	131,040	318,816	03/04/2027
40434L-AA-3	HP INC		11/22/2024	Various		36,942,150	37,500,000	37,413,375	37,473,681		16,093		16,093		37,489,774		(547,624)	(547,624)	769,694	06/17/2025
40434L-AF-2	HP INC		03/19/2024	Various		23,642,973	25,700,000	25,656,385	25,675,238		2,137		2,137		25,677,375		(2,034,402)	(2,034,402)	95,079	06/17/2026
40434L-AK-1	HP INC		12/04/2024	Barclays Capital, Inc.		7,760,880	8,000,000	7,981,360	7,985,519		2,657		2,657		7,988,176		(227,296)	(227,296)	364,444	04/15/2029
40434L-AL-9	HP INC		07/23/2024	Various		3,929,120	4,216,000	4,184,571	4,188,764		1,516		1,516		4,190,280		(261,160)	(261,160)	56,465	04/15/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
40440X-AA-9	HLM 2021-16 A1 - CDO	C	08/06/2024	Deutsche Bank		17,380,602	17,398,000	16,739,138	16,934,327		54,086		54,086		16,988,413		392,189	392,189	942,705	01/23/2035
417403-AA-0	HWKPK 1 A - CDO	C	11/26/2024	Call @ 100.00		75,000,000	75,000,000	75,000,000	75,000,000						75,000,000				5,289,118	01/21/2036
418056-AX-5	HASBRO INC		04/19/2024	Barclays Capital, Inc.		11,811,600	12,000,000	11,977,320	11,995,744		1,603		1,603		11,997,346		(185,746)	(185,746)	154,000	11/19/2024
418751-AL-7	HAT HOLDINGS I LLC		03/19/2024	Various		4,554,000	4,400,000	4,400,000	4,400,000						4,400,000		154,000	154,000	100,342	06/15/2027
41984L-AA-5	HAWAIIAN BRAND INTELLECTUAL PROPERTY LTD		07/26/2024	Various		12,109,995	12,983,000	13,624,925	12,231,824	946,742	(40,817)		905,926		13,137,750		(1,027,755)	(1,027,755)	343,121	01/20/2026
42218S-AD-0	HEALTH CARE SERVICE CORP MUT LEG RES CO		11/26/2024	Various		27,024,475	27,500,000	27,435,375	27,481,184		11,944		11,944		27,493,128		(468,653)	(468,653)	405,417	06/01/2025
42704M-AA-0	HERBALIFE LTD		08/14/2024	Various		26,526,428	26,650,000	28,630,685	26,323,663	612,567	(144,412)		468,155		26,791,818		(455,674)	(455,674)	1,566,420	09/01/2025
427096-AJ-1	HERCULES CAPITAL INC		06/04/2024	MITSUBISHI UFJ SEC		415,863	450,000	412,907			1,047		1,047		413,954		1,909	1,909	5,695	01/20/2027
427169-AA-5	HERENS HOLDCO SARL	C	12/10/2024	JP Morgan		1,441,020	1,533,000	1,533,000	1,257,653	275,348			275,348		1,533,000		(91,980)	(91,980)	78,077	05/15/2028
42824C-AW-9	HEWLETT PACKARD ENTERPRISE CO		11/26/2024	Barclays Capital, Inc.		9,001,620	9,000,000	8,977,666	8,994,655		2,984		2,984		8,997,640		3,980	3,980	492,450	10/15/2025
42824C-BJ-7	HEWLETT PACKARD ENTERPRISE CO		04/01/2024	Various		23,962,800	24,000,000	23,971,920	23,998,060		1,664		1,664		23,999,725		(36,925)	(36,925)	161,917	04/01/2024
42824C-BK-4	HEWLETT PACKARD ENTERPRISE CO		11/26/2024	Bank of America Merrill Lynch		12,953,520	13,500,000	13,475,700	13,490,124		4,013		4,013		13,494,137		(540,617)	(540,617)	273,000	04/01/2026
42824C-BS-7	HEWLETT PACKARD ENTERPRISE CO		12/04/2024	Barclays Capital, Inc.		7,963,680	8,000,000	7,996,240			226		226		7,996,466		(32,786)	(32,786)	67,467	09/25/2027
431318-AS-3	HILCORP ENERGY I LP		10/02/2024	TD SECURITIES FI		1,990,000	2,000,000	2,095,000	1,992,295	58,707	(8,432)		50,275		2,042,570		(52,570)	(52,570)	115,278	11/01/2028
431318-AU-8	HILCORP ENERGY I LP		09/26/2024	TD SECURITIES FI		2,803,470	2,868,000	2,926,125	2,769,615	131,735	(4,173)		127,562		2,897,176		(93,706)	(93,706)	190,563	02/01/2029
431318-AV-6	HILCORP ENERGY I LP		10/02/2024	TD SECURITIES FI		970,000	1,000,000	1,022,500	963,890	51,672	(5,421)		46,251		1,010,141		(40,141)	(40,141)	70,333	02/01/2031
431318-AY-0	HILCORP ENERGY I LP		05/07/2024	JP Morgan		3,282,188	3,375,000	3,375,000	3,273,114	101,886			101,886		3,375,000		(92,813)	(92,813)	114,750	04/15/2030
431318-AZ-7	HILCORP ENERGY I LP		07/19/2024	Various		4,559,855	4,700,000	4,271,125	4,286,891		18,179		18,179		4,305,071		254,784	254,784	202,935	04/15/2032
431318-BC-7	HILCORP ENERGY I LP		10/28/2024	Various		9,514,508	8,900,000	8,991,781	8,990,555		(10,443)		(10,443)		8,980,112		534,396	534,396	589,862	11/01/2033
431318-BE-3	HILCORP ENERGY I LP		10/02/2024	Various		8,612,215	8,582,000	8,582,000							8,582,000		30,215	30,215	203,085	05/15/2034
431318-BG-8	HILCORP ENERGY I LP		10/29/2024	Goldman Sachs & Co.		3,915,020	3,999,000	3,999,000							3,999,000		(83,980)	(83,980)	18,201	02/15/2035
432833-AH-4	HILTON DOMESTIC OPERATING COMPANY INC		05/07/2024	Goldman Sachs & Co.		3,198,925	3,215,000	3,472,200	3,216,218	60,573	(15,560)		45,013		3,261,232		(62,307)	(62,307)	96,539	05/01/2028
432833-AJ-0	HILTON DOMESTIC OPERATING COMPANY INC		06/04/2024	Various		3,258,723	3,580,000	3,527,601	3,282,950	236,763	4,578		241,340		3,524,290		(265,567)	(265,567)	56,031	05/01/2029
432833-AN-1	HILTON DOMESTIC OPERATING COMPANY INC		01/03/2024	Deutsche Bank		1,121,263	1,300,000	1,049,373	1,052,859		257		257		1,053,117		68,146	68,146	18,326	02/15/2032
436440-AP-6	HOLOGIC INC		10/10/2024	Barclays Capital, Inc.		1,272,004	1,377,000	1,379,353	1,248,415	129,562	(131)		129,431		1,377,846		(105,842)	(105,842)	51,714	02/15/2029
43734L-AA-4	NATIONSTAR MORTGAGE HOLDINGS INC		10/02/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		268,626	270,000	251,767	252,902		5,889		5,889		258,791		9,835	9,835	15,825	02/01/2026
438516-BW-5	HONEYWELL INTERNATIONAL INC		08/15/2024	Maturity @ 100.00		5,000,000	5,000,000	4,942,600	4,983,694		16,306		16,306		5,000,000				115,000	08/15/2024
440452-AG-5	HORMEL FOODS CORP		06/03/2024	Maturity @ 100.00		6,025,000	6,025,000	5,680,792	5,937,040		87,960		87,960		6,025,000				19,581	06/03/2024
443201-AA-6	HOWMET AEROSPACE INC		08/23/2024	Call @ 100.00		99,811	99,000	99,000	99,000						99,000				6,332	05/01/2025
443201-AB-4	HOWMET AEROSPACE INC		02/14/2024	Various		31,045,762	34,499,000	32,714,045	32,976,562		27,480		27,480		33,004,042		(1,958,280)	(1,958,280)	560,664	01/15/2029
444859-BM-3	HUMANA INC		12/19/2024	RBCD		4,493,025	4,500,000	4,494,375	4,498,479		1,239		1,239		4,499,718		(6,693)	(6,693)	246,938	04/01/2025
444859-BQ-4	HUMANA INC		11/25/2024	Various		2,559,949	2,800,000	2,772,714	2,783,274		4,621		4,621		2,787,895		(227,946)	(227,946)	36,659	02/03/2027
444859-BR-2	HUMANA INC		11/13/2024	BNP Paribas		8,045,400	10,000,000	8,228,000	8,375,277		147,797		147,797		8,523,074		(477,674)	(477,674)	275,319	02/03/2032
444859-BV-3	HUMANA INC		11/13/2024	Various		6,076,617	5,772,000	5,743,602	5,745,910		2,010		2,010		5,747,920		328,697	328,697	343,501	03/01/2033
444859-BX-9	HUMANA INC		03/15/2024	Deutsche Bank		9,574,500	10,000,000	9,643,100	9,646,804		1,971		1,971		9,648,775		(74,275)	(74,275)	281,111	03/15/2053
444859-BY-7	HUMANA INC		04/12/2024	Goldman Sachs & Co.		20,266,800	20,000,000	19,705,000	19,707,980		6,101		6,101		19,714,081		552,719	552,719	518,972	03/15/2034
445587-AE-8	HUNT COMPANIES INC		02/14/2024	Various		11,803,614	12,703,000	12,087,375	11,142,053	1,040,678	10,104		1,050,782		12,192,835		(389,222)	(389,222)	221,211	04/15/2029
445658-CF-2	J B HUNT TRANSPORT SERVICES INC		11/26/2024	JP Morgan		12,663,168	12,800,000	12,978,256	12,893,732		(42,034)		(42,034)		12,851,699		(188,531)	(188,531)	614,489	03/01/2026
44644M-AH-4	HUNTINGTON NATIONAL BANK		11/18/2024	Call @ 100.00		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				569,900	11/18/2025
44805R-AA-3	HUSKY IMS CANADIAN ESCROW CO-ISSUER LTD		06/12/2024	Bank of America Merrill Lynch		776,250	750,000	757,500			(404)		(404)		757,096		19,154	19,154	22,688	02/15/2029
448579-AN-2	HYATT HOTELS CORP		09/27/2024	Call @ 100.00		5,000,000	5,000,000	4,999,700	4,999,924		76		76		5,000,000				89,000	10/01/2024
44891A-BR-7	HYUNDAI CAPITAL AMERICA		01/08/2024	Maturity @ 100.00		8,500,000	8,500,000	8,489,205	8,499,929		71		71		8,500,000				34,000	01/08/2024
44920U-AS-7	HYUNDAI CAPITAL SERVICES INC	C	10/31/2024	TD SECURITIES FI		4,932,600	5,000,000	4,986,950	4,994,046		3,787		3,787		4,997,833		(65,233)	(65,233)	134,878	04/24/2025
44928X-AY-0	ICG 141RR 1A2 - CDO	C	08/21/2024	SCTIA		14,991,250	15,000,000	14,397,900	14,691,646		31,326		31,326		14,722,972		268,278	268,278	870,833	10/20/2034
44929F-BA-9	ICG 143RR A1R - CDO		11/13/2024	Various		5,527,311	5,527,311	5,364,255	5,413,065		85,887		85,887		5,498,952		28,359	28,359	288,345	04/25/2031
451102-BN-6	ICAHN ENTERPRISES LP		06/13/2024	Call @ 100.00		738	738	738	725	13			13		738				23	12/15/2025
451102-BT-3	ICAHN ENTERPRISES LP		11/18/2024	Various		5,815,745	5,831,000	5,831,000	5,563,420	267,580			267,580		5,831,000		(15,255)	(15,255)	355,013	05/15/2026
451102-BZ-9	ICAHN ENTERPRISES LP		11/14/2024	Barclays Capital, Inc.		1,561,425	1,635,000	1,666,443	1,468,596	184,301	(5,109)		179,193		1,647,789		(86,364)	(86,364)	59,787	05/15/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
451102-CD-7	ICAHN ENTERPRISES LP		05/16/2024	Various		8,196,250	7,900,000	7,911,875	7,911,815		(426)		(426)		7,911,389		284,861	284,861	317,484	01/15/2029
451102-CF-2	ICAHN ENTERPRISES LP		11/04/2024	JP Morgan		894,655	890,000	925,395			(124)		(124)		925,271		(30,616)	(30,616)	26,515	01/15/2029
45256@-AD-7	IMPACT COMMUNITY CAPITAL CMBS - CMBS		01/01/2024	Paydown			23,372	23,333	23,327		(23,327)		(23,327)							07/25/2031
45256@-AD-7	IMPACT COMMUNITY CAPITAL CMBS - CMBS		12/01/2024	Paydown		549,488	526,116	525,234	525,861		23,627		23,627		549,488					07/25/2031
45256#-AB-8	IMPACT CIL PARENT, LLC - CMBS		03/28/2024	Paydown		1,521,961	1,521,961	1,521,956	1,448,221		3,952		3,952		1,521,967		(6)	(6)	26,642	10/28/2056
45256#-AB-8	IMPACT CIL PARENT CMBS - CMBS		12/11/2024	Paydown		186,701	186,702	186,701	117,361		319		319		186,701				4,861	10/28/2056
45262B-AA-1	IMPERIAL BRANDS FINANCE PLC	C	05/29/2024	Barclays Capital, Inc.		22,153,213	22,250,000	22,139,863	22,236,558		9,833		9,833		22,246,391		(93,179)	(93,179)	587,153	07/26/2024
454889-AV-8	INDIANA MICHIGAN POWER CO		11/21/2024	TD SECURITIES FI		5,013,600	5,000,000	4,998,450	4,998,466		501		501		4,998,967		14,633	14,633	321,094	04/01/2053
45669E-AD-8	INDX 2007-AR5 CM - CMO/RMBS		12/01/2024	Paydown		3,640	1,938	1,443	1,333		2,308		2,308		3,640				1,370	05/26/2037
45674C-AA-1	INFOR LLC		11/22/2024	Barclays Capital, Inc.		9,302,020	9,500,000	9,488,790	9,496,518		2,038		2,038		9,498,556		(196,536)	(196,536)	226,285	07/15/2025
45866F-AV-6	INTERCONTINENTAL EXCHANGE INC		12/04/2024	Barclays Capital, Inc.		993,020	1,000,000	961,846	864,771		5,353		5,353		968,645		24,375	24,375	40,117	06/15/2029
459200-JY-8	INTERNATIONAL BUSINESS MACHINES CORP		05/15/2024	Maturity @ 100.00		14,000,000	14,000,000	13,818,660	13,958,979		41,021		41,021		14,000,000				210,000	05/15/2024
459200-KT-7	INTERNATIONAL BUSINESS MACHINES CORP		01/08/2024	Goldman Sachs & Co.		14,750,700	15,000,000	14,980,500	14,985,666		229		229		14,985,894		(235,194)	(235,194)	281,854	07/27/2027
459506-AN-1	INTERNATIONAL FLAVORS & FRAGRANCES INC		11/26/2024	Barclays Capital, Inc.		14,247,534	14,700,000	14,700,000	14,700,000						14,700,000		(452,466)	(452,466)	208,936	10/01/2025
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY	C	09/24/2024	Call @ 100.00		2,377,000	2,377,000	2,446,665	2,373,694	3,252	(1,278)		1,974		2,375,668		1,332	1,332	171,243	02/15/2025
460599-AE-3	INTERNATIONAL GAME TECHNOLOGY PLC	C	10/16/2024	Goldman Sachs & Co.		493,750	500,000	516,000	489,599	17,165	(951)		16,214		505,814		(12,064)	(12,064)	32,958	01/15/2029
460599-AF-0	INTERNATIONAL GAME TECHNOLOGY PLC	C	10/02/2024	Goldman Sachs & Co.		3,451,875	3,500,000	3,316,250	3,342,312		49,865		49,865		3,392,177		59,698	59,698	139,563	04/15/2026
460690-BL-3	INTERPUBLIC GROUP OF COMPANIES INC		04/15/2024	Maturity @ 100.00		1,087,000	1,087,000	1,209,459	1,097,866		(10,866)		(10,866)		1,087,000				22,827	04/15/2024
461070-AL-8	INTERSTATE POWER AND LIGHT CO		04/30/2024	Bank of America Merrill Lynch		12,825,930	13,000,000	13,124,410	13,017,744		(8,899)		(8,899)		13,008,845		(182,915)	(182,915)	177,215	12/01/2024
461070-AM-6	INTERSTATE POWER AND LIGHT CO		11/21/2024	JP Morgan		3,266,406	3,300,000	3,522,915	3,369,279		(44,787)		(44,787)		3,324,493		(58,087)	(58,087)	142,432	08/15/2025
46266T-AA-6	IQVIA INC		11/04/2024	JP Morgan		15,962,134	16,155,000	16,836,300	15,855,246	358,093	(58,339)		299,754		16,155,000		(192,866)	(192,866)	780,369	05/15/2027
46266T-AC-2	IQVIA INC		05/28/2024	JP Morgan		523,021	520,000	511,404	511,867		771		771		512,359		10,662	10,662	15,973	05/15/2028
46266T-AF-5	IQVIA INC		12/04/2024	Barclays Capital, Inc.		8,359,840	8,000,000	7,988,640	7,988,810		1,937		1,937		7,990,747		369,093	369,093	422,222	02/01/2029
46284V-AC-5	IRON MOUNTAIN INC		11/04/2024	UBS		245,550	250,000	246,570			179		179		246,749		(1,199)	(1,199)	7,786	09/15/2027
46284V-AN-1	IRON MOUNTAIN INC		06/04/2024	Allstate Corp Dep		224,440	250,000	205,825	211,089		1,840		1,840		212,930		11,510	11,510	9,063	02/15/2031
46285M-AA-8	IRON MOUNTAIN INFORMATION MANAGEMENT SER		05/28/2024	Bank of America Merrill Lynch		460,760	510,000	409,158	410,675		3,428		3,428		414,103		46,657	46,657	13,742	07/15/2032
46590X-AM-8	JBS USA HOLDING LUX SARL	C	01/10/2024	JP Morgan		4,139,960	4,850,000	4,845,601	4,845,764		22		22		4,845,786		(705,826)	(705,826)	20,714	12/01/2031
46590X-AY-2	JBS USA HOLDING LUX SARL	C	06/20/2024	Various		12,695,924	12,738,000	12,528,211	12,534,101		8,690		8,690		12,542,791		16,233	16,233	506,487	04/01/2033
46647P-BH-8	JPMORGAN CHASE & CO		11/26/2024	Bank of America Merrill Lynch		4,560,532	4,600,000	4,516,510	4,567,999		24,139		24,139		4,592,138		(31,606)	(31,606)	111,188	03/13/2026
46647P-BW-5	JPMORGAN CHASE & CO		02/27/2024	Goldman Sachs & Co.		921,050	1,000,000	1,000,000	1,000,000						1,000,000		(78,950)	(78,950)	5,922	02/04/2027
46647P-DE-3	JPMORGAN CHASE & CO		03/05/2024	Bank of America Merrill Lynch		45,765,400	46,000,000	46,000,000	46,000,000						46,000,000		(234,600)	(234,600)	407,784	06/14/2025
46647P-DG-8	JPMORGAN CHASE & CO		10/08/2024	Various		7,337,363	7,268,000	7,268,000	7,268,000						7,268,000		69,363	69,363	425,044	07/25/2028
46647P-DM-5	JPMORGAN CHASE & CO		10/31/2024	Allstate Corp Dep		5,001,150	5,000,000	5,000,000	5,000,000						5,000,000		1,150	1,150	243,408	12/15/2025
46647P-DR-4	JPMORGAN CHASE & CO		10/08/2024	Various		26,063,450	25,000,000	25,000,000	25,000,000						25,000,000		1,063,450	1,063,450	1,097,493	06/01/2034
47214B-AA-6	JBS USA HOLDING LUX SARL	C	06/04/2024	BNP Paribas		10,607,800	10,000,000	9,986,800	9,987,050		1,608		1,608		9,988,659		619,141	619,141	480,000	03/15/2034
47216F-AA-5	JAZZ SECURITIES DAC	C	02/13/2024	Cantor Fitzgerald & Company		6,189,125	6,700,000	6,880,120	6,235,886	553,314	(1,917)		551,397		6,787,283		(598,158)	(598,158)	170,990	01/15/2029
476556-DB-8	JERSEY CENTRAL POWER & LIGHT CO		04/01/2024	Maturity @ 100.00		6,500,000	6,500,000	7,142,655	6,500,000						6,500,000				152,750	04/01/2024
48125L-RU-8	JPMORGAN CHASE BANK NA		04/04/2024	JP Morgan		15,033,000	15,000,000	15,000,000	15,000,000						15,000,000		33,000	33,000	255,500	12/08/2026
48203R-AN-4	JUNIPER NETWORKS INC		11/26/2024	Barclays Capital, Inc.		13,960,600	14,500,000	14,496,520	14,498,624		653		653		14,499,277		(538,677)	(538,677)	167,717	12/10/2025
48255V-AA-0	KKR 46 A1A - CDO	C	08/28/2024	Call @ 100.00		7,000,000	7,000,000	7,002,100	7,002,057		(2,057)		(2,057)		7,000,000				439,281	04/20/2035
48662L-AA-9	RAD 10 A - CDO	C	08/01/2024	MIZUSA		19,079,060	19,060,000	18,389,850	18,607,261		65,148		65,148		18,672,408		406,652	406,652	1,019,575	04/24/2034
49271V-AP-5	KEURIG DR PEPPER INC		12/04/2024	Barclays Capital, Inc.		7,780,560	8,000,000	7,985,040	7,988,299		2,203		2,203		7,990,502		(209,942)	(209,942)	359,889	04/15/2029
49271V-AQ-3	KEURIG DR PEPPER INC		05/14/2024	Goldman Sachs & Co.		1,840,880	2,000,000	1,990,600	1,991,938		405		405		1,992,343		(151,463)	(151,463)	47,475	04/15/2032
494550-BV-7	KINDER MORGAN ENERGY PARTNERS LP		05/21/2024	Allstate Corp Dep		8,962,650	9,000,000	8,984,880	8,998,781		901		901		8,999,682		(37,032)	(37,032)	278,375	09/01/2024
494553-AD-2	KINDER MORGAN INC		12/04/2024	Barclays Capital, Inc.		3,022,650	3,000,000	3,040,260			(2,719)		(2,719)		3,037,541		(14,891)	(14,891)	51,667	02/01/2029
49456B-AF-8	KINDER MORGAN INC		11/26/2024	Various		24,931,812	24,995,000	25,386,922	25,185,426		(145,435)		(145,435)		25,039,992		(108,180)	(108,180)	1,052,093	06/01/2025
49456B-AV-3	KINDER MORGAN INC		01/18/2024	Deutsche Bank		7,591,440	8,000,000	7,995,440	7,995,929		234		234		7,996,163		(404,723)	(404,723)	182,400	02/01/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
49461M-AB-6	KINETIK HOLDINGS LP		02/02/2024	SCTIA		3,188,993	3,138,000	3,138,000	3,138,000						3,138,000		50,993	50,993	34,649	12/15/2028
50077L-BC-9	KRAFT HEINZ FOODS CO		03/19/2024	JP Morgan		5,750,616	5,950,000	6,522,688	6,282,714		(22,794)		(22,794)		6,259,920		(509,305)	(509,305)	80,697	05/15/2027
501044-DP-3	KROGER CO		06/04/2024	Deutsche Bank		553,826	650,000	535,737	546,345		6,035		6,035		552,381		1,445	1,445	8,501	05/01/2030
501889-AD-1	LKQ CORP		01/12/2024	Barclays Capital, Inc.		6,126,000	6,000,000	5,984,766	5,985,284		146		146		5,985,431		140,569	140,569	30,667	06/15/2028
501955-AA-6	LG CHEM LTD	C	10/15/2024	Maturity @ 100.00		20,833,000	20,833,000	20,802,792	20,828,334		4,666		4,666		20,833,000				677,073	10/15/2024
50200Y-AQ-1	LCM 30 AR - CDO	C	10/21/2024	Paydown		4,211,625	4,211,625	4,165,298	4,173,344		38,282		38,282		4,211,625				238,646	04/21/2031
50212Y-AD-6	LPL HOLDINGS INC		01/10/2024	JP Morgan		12,701,563	13,750,000	13,750,000	13,750,000						13,750,000		(1,048,438)	(1,048,438)	178,750	03/15/2029
50220P-AA-1	LSEGA FINANCING PLC	C	04/06/2024	Maturity @ 100.00		7,000,000	7,000,000	6,644,261	6,947,328		52,672		52,672		7,000,000				22,750	04/06/2024
50221D-AA-7	LSF11 A5 HOLDCO LLC		10/29/2024	Jefferies		9,034,140	8,857,000	8,279,733	7,489,795	896,737	56,621		953,358		8,443,152		590,988	590,988	611,225	10/15/2029
502431-AP-4	L3HARRIS TECHNOLOGIES INC		12/04/2024	Barclays Capital, Inc.		8,132,560	8,000,000	7,989,520	7,990,683		2,809		2,809		7,993,492		139,068	139,068	582,000	01/15/2027
50249A-AF-0	LYB INTERNATIONAL FINANCE III LLC		11/26/2024	Various		4,819,754	4,964,000	4,900,711	4,922,890		19,668		19,668		4,942,559		(122,804)	(122,804)	71,282	10/01/2025
50540R-AV-4	LABCORP HOLDINGS INC		04/04/2024	Jefferies		18,429,932	18,837,000	18,344,036	18,651,521		53,989		53,989		18,705,510		(275,577)	(275,577)	152,841	12/01/2024
505742-AG-1	LADDER CAPITAL FINANCE HOLDINGS LLLP		11/04/2024	JP Morgan		328,838	330,000	330,462	325,535	4,465			4,465		330,000		(1,162)	(1,162)	18,961	10/01/2025
505742-AM-8	LADDER CAPITAL FINANCE HOLDINGS LLLP		11/04/2024	Jefferies		251,802	260,000	253,789			404		404		254,193		(2,391)	(2,391)	2,885	02/01/2027
505742-AP-1	LADDER CAPITAL FINANCE HOLDINGS LLLP		05/13/2024	Various		9,594,617	10,539,000	10,711,904	9,502,857	1,132,397	(5,213)		1,127,184		10,630,041		(1,035,423)	(1,035,423)	190,234	06/15/2029
513272-AD-6	LAMB WESTON HOLDINGS INC		05/02/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		455,690	510,000	451,161	460,713		2,373		2,373		463,085		(7,395)	(7,395)	16,129	01/31/2030
513272-AE-4	LAMB WESTON HOLDINGS INC		08/06/2024	Barclays Capital, Inc.		447,720	500,000	457,385	456,137	4,063	2,401		6,464		462,601		(14,881)	(14,881)	22,300	01/31/2032
524660-AX-5	LEGGETT & PLATT INC		10/31/2024	RBCD		5,996,700	6,000,000	5,984,640	5,998,420		1,520		1,520		5,999,940		(3,240)	(3,240)	219,133	11/15/2024
52532X-AD-7	LEIDOS INC		11/20/2024	Barclays Capital, Inc.		6,957,860	7,000,000	6,980,126	6,992,674		4,783		4,783		6,997,457		(39,597)	(39,597)	257,979	05/15/2025
526057-CV-4	LENNAR CORP		06/04/2024	Morgan Stanley		537,538	540,000	533,039	534,447		647		647		535,094		2,443	2,443	12,750	06/15/2027
526107-AE-7	LENNOX INTERNATIONAL INC		11/22/2024	Various		5,151,359	5,280,000	5,211,401	5,231,223		22,920		22,920		5,254,143		(102,785)	(102,785)	92,331	08/01/2025
531546-AB-5	LIBERTY UTILITIES FINANCE GP1		12/04/2024	Barclays Capital, Inc.		6,787,520	8,000,000	7,979,200	7,985,555		1,975		1,975		7,987,530		(1,200,010)	(1,200,010)	200,444	09/15/2030
53229K-AA-7	LIGHTNING POWER LLC		08/07/2024	JP Morgan		3,624,750	3,580,000	3,580,000							3,580,000		44,750	44,750		08/15/2032
532457-BP-2	ELI LILLY AND CO		08/06/2024	SMBC NIKKO SECURITIES LTD, WAN CHAI		1,090,835	1,120,000	1,070,619	1,077,227		7,217		7,217		1,084,444		6,391	6,391	25,268	05/15/2027
536797-AF-0	LITHIA MOTORS INC		10/15/2024	Goldman Sachs & Co.		4,375,938	4,750,000	4,009,375	4,072,505		61,200		61,200		4,133,705		242,232	242,232	260,343	01/15/2031
538034-AN-9	LIVE NATION ENTERTAINMENT INC		10/28/2024	Various		1,036,626	1,050,000	1,033,379	856,868		2,060		2,060		1,038,532		(1,906)	(1,906)	32,639	03/15/2026
53944Y-AP-8	LLOYDS BANKING GROUP PLC	C	01/01/2024	Adjustment							387		387		387		(387)	(387)		05/11/2027
53961*-BQ-8	LOCAL INITIATIVES SUPPORT CORPORAT		10/01/2024	Paydown		1,000,000	1,000,000	1,000,000	1,000,120	1,105	(1,225)		(120)		1,000,000				40,000	10/01/2026
548661-EP-8	LOWE'S COMPANIES INC		04/30/2024	Bank of America Merrill Lynch		14,832,450	15,000,000	14,997,450	14,998,057		1,193		1,193		14,999,249		(166,799)	(166,799)	422,000	04/01/2026
548661-ER-4	LOWE'S COMPANIES INC		01/17/2024	Morgan Stanley		4,163,480	4,000,000	3,994,720	3,994,770		3		3		3,994,774		168,706	168,706	126,500	07/01/2053
552704-AE-8	MEG ENERGY CORP		09/24/2024	Call @ 100.00		8,869,196	8,714,000	9,100,409	8,851,873	13,277	(34,059)		(20,782)		8,831,091		(117,091)	(117,091)	802,280	02/01/2027
552704-AF-5	MEG ENERGY CORP		12/19/2024	Goldman Sachs & Co.		4,371,780	4,461,000	4,559,236	4,334,495	151,791	(4,219)		147,572		4,482,067		(110,287)	(110,287)	363,277	02/01/2029
553283-AC-6	MPH ACQUISITION HOLDINGS LLC		12/24/2024	Various		11,177,883	21,226,000	15,836,088	17,243,728	3,541,480	175,173	5,012,075	(1,295,422)		15,948,305		(4,770,423)	(4,770,423)	1,057,921	11/01/2028
553283-AD-4	MPH ACQUISITION HOLDINGS LLC		12/24/2024	Various		6,972,098	9,163,000	7,630,750	8,204,596	958,404	55,542	1,532,250	(518,304)		7,686,292		(714,194)	(714,194)	568,517	09/01/2028
55336V-AA-8	MPLX LP		10/31/2024	Goldman Sachs & Co.		16,697,363	16,755,000	16,459,535	16,601,203		112,997		112,997		16,714,201		(16,838)	(16,838)	811,687	02/15/2025
55336V-AG-5	MPLX LP		10/31/2024	Goldman Sachs & Co.		8,582,909	8,586,000	8,664,394	8,615,197		(29,441)		(29,441)		8,585,755		(2,846)	(2,846)	383,687	12/01/2024
55354G-AL-4	MSCI INC		01/26/2024	Various		3,322,900	3,694,000	3,870,930	3,806,682		(1,459)		(1,459)		3,805,223		(482,322)	(482,322)	19,168	02/15/2031
55617L-AL-6	MACY'S RETAIL HOLDINGS LLC		06/04/2024	Various		632,948	750,000	630,538	538,256		1,986		1,986		632,603		345	345	37,222	07/15/2034
55903V-AZ-6	WARNERMEDIA HOLDINGS INC		12/19/2024	Various		39,828,800	40,000,000	40,010,409	40,006,779		(4,824)		(4,824)		40,001,955		(173,155)	(173,155)	1,762,409	03/15/2025
55903V-BA-0	WARNERMEDIA HOLDINGS INC		11/01/2024	Various		19,245,400	20,000,000	20,000,000	20,000,000						20,000,000		(754,600)	(754,600)	853,219	03/15/2027
55903V-BB-8	WARNERMEDIA HOLDINGS INC		11/06/2024	JP Morgan		10,263,330	11,000,000	11,000,000	11,000,000						11,000,000		(736,670)	(736,670)	510,354	03/15/2029
55903V-BC-6	WARNERMEDIA HOLDINGS INC		10/31/2024	CITADEL		14,624,481	16,679,000	15,508,197	8,334,000		32,791		32,791		15,540,988		(916,507)	(916,507)	626,347	03/15/2032
55903V-BD-4	WARNERMEDIA HOLDINGS INC		07/24/2024	Goldman Sachs & Co.		14,302,893	18,383,000	17,253,706	17,255,436		19,983		19,983		17,275,419		(2,972,526)	(2,972,526)	799,405	03/15/2042
56501R-AE-6	MANULIFE FINANCIAL CORP		01/01/2024	Adjustment							(19)		(19)		(19)		19	19		02/24/2032
56578A-AA-9	BRYPK 2021-17 A1A - CDO	C	11/06/2024	Call @ 100.00		24,250,000	24,250,000	23,294,828	23,632,875		83,777		83,777		23,716,652		533,348	533,348	1,758,819	01/22/2035
56585A-AG-7	MARATHON PETROLEUM CORP		05/21/2024	Goldman Sachs & Co.		5,958,960	6,000,000	5,978,460	5,998,217		1,096		1,096		5,999,314		(40,354)	(40,354)	149,833	09/15/2024
56585A-BD-3	MARATHON PETROLEUM CORP		05/02/2024	JP Morgan		984,027	1,040,000	1,002,352	1,008,331		2,411		2,411		1,010,742		(26,715)	(26,715)	23,602	04/01/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
56585A-BH-4	MARATHON PETROLEUM CORP		11/20/2024	Barclays Capital, Inc.		10,240,570	10,250,000	10,230,013	10,244,221		4,027		4,027		10,248,247		(7,677)	(7,677)	508,514	05/01/2025
57161T-AB-7	MARQUETTE UNIVERSITY		05/23/2024	Bank of America Merrill Lynch		1,303,342	1,320,000	1,320,000	1,320,000						1,320,000		(16,658)	(16,658)	17,658	10/01/2024
571676-AV-7	MARS INC		12/03/2024	Various		24,203,129	24,825,000	24,785,777	24,787,957		3,377		3,377		24,791,334		(588,205)	(588,205)	890,269	04/20/2033
571748-AZ-5	MARSH & MCLENNAN COMPANIES INC		04/30/2024	Bank of America Merrill Lynch		3,269,110	3,361,000	3,813,472	3,555,658		(33,272)		(33,272)		3,522,386		(253,276)	(253,276)	79,824	03/14/2026
571748-BF-8	MARSH & MCLENNAN COMPANIES INC		03/15/2024	Maturity @ 100.00		878,000	878,000	968,397	883,846		(5,846)		(5,846)		878,000				17,011	03/15/2024
573284-AT-3	MARTIN MARIETTA MATERIALS INC		03/18/2024	Barclays Capital, Inc.		1,410,674	1,483,000	1,463,204	1,481,375		91		91		1,481,467		(70,793)	(70,793)	13,697	12/15/2027
573284-AV-8	MARTIN MARIETTA MATERIALS INC		09/05/2024	Morgan Stanley		855,184	940,000	790,737	801,914		13,096		13,096		815,010		40,174	40,174	22,913	03/15/2030
573284-BA-3	MARTIN MARIETTA MATERIALS INC		12/19/2024	MIZUSA		655,621	667,000	662,104			55		55		662,160		(6,539)	(6,539)	4,389	12/01/2034
573874-AJ-3	MARVELL TECHNOLOGY INC		12/19/2024	MIZUSA		2,631,360	3,000,000	2,994,575	2,995,714		589		589		2,996,303		(364,943)	(364,943)	104,479	04/15/2031
575385-AD-1	MASONITE INTERNATIONAL CORP		05/16/2024	TENDER		8,103,274	8,073,000	7,751,556	7,707,448	74,487	23,219		97,706		7,805,155		55,929	55,929	585,713	02/01/2028
57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II		06/22/2024	Maturity @ 100.00		5,365,000	5,365,000	5,310,438	5,351,951		13,049		13,049		5,365,000				73,769	06/22/2024
57629W-DK-3	MASSMUTUAL GLOBAL FUNDING II		02/15/2024	Allstate Life Insurance Company		14,802,300	15,000,000	14,984,550	14,991,257		1,256		1,256		14,992,513		(190,213)	(190,213)	300,875	08/26/2025
579780-AT-4	MCCORMICK & COMPANY INC		06/28/2024	Various		9,770,400	10,000,000	9,993,600	9,993,971		938		938		9,994,909		(224,509)	(224,509)	321,063	04/15/2033
581557-BR-5	MCKESSON CORP		03/15/2024	Jefferies		9,116,600	10,000,000	9,954,700	9,975,892		1,965		1,965		9,977,857		(861,257)	(861,257)	77,278	08/15/2026
58933Y-BL-8	MERCK & CO INC		04/11/2024	Goldman Sachs & Co.		7,486,800	8,000,000	7,952,240	7,953,065		727		727		7,953,792		(466,992)	(466,992)	161,156	05/17/2044
58933Y-BN-4	MERCK & CO INC		01/31/2024	Goldman Sachs & Co.		6,106,320	6,000,000	5,973,780	5,973,906		103		103		5,974,009		132,311	132,311	64,375	05/17/2063
58989V-2E-3	MET TOWER GLOBAL FUNDING		05/30/2024	RBCD		3,700,286	3,767,000	3,763,308	3,765,165		552		552		3,765,717		(65,430)	(65,430)	65,044	06/13/2025
59001A-BD-3	MERITAGE HOMES CORP		01/05/2024	BB&T CAPITAL MARKETS		3,193,750	3,500,000	3,145,625	3,167,666		1,206		1,206		3,168,872		24,878	24,878	31,646	04/15/2029
59151K-AK-4	METHANEX CORP		12/01/2024	Maturity @ 100.00		15,000,000	15,000,000	14,924,550	14,754,965	236,734	8,302		245,036		15,000,000				637,500	12/01/2024
59217G-FB-0	METROPOLITAN LIFE GLOBAL FUNDING I		11/25/2024	MIZUSA		4,979,350	5,000,000	4,996,200	4,997,256		675		675		4,997,932		(18,582)	(18,582)	199,222	06/30/2027
59217G-FC-8	METROPOLITAN LIFE GLOBAL FUNDING I		01/16/2024	Allstate Life Insurance Company		7,906,000	8,000,000	7,996,880	7,998,239		145		145		7,998,383		(92,383)	(92,383)	128,700	08/25/2025
595017-BC-7	MICROCHIP TECHNOLOGY INC		02/28/2024	TD SECURITIES FI		4,394,416	4,501,000	4,501,000	4,501,000						4,501,000		(106,584)	(106,584)	22,122	09/01/2024
595017-BE-3	MICROCHIP TECHNOLOGY INC		12/04/2024	Barclays Capital, Inc.		13,121,900	13,000,000	12,976,990			2,988		2,988		12,979,978		141,922	141,922	450,853	03/15/2029
595620-AX-3	MIDAMERICAN ENERGY CO		05/14/2024	Goldman Sachs & Co.		5,058,850	5,000,000	4,993,300	4,993,455		234		234		4,993,689		65,161	65,161	185,021	01/15/2034
59562V-BD-8	BERKSHIRE HATHAWAY ENERGY CO		05/14/2024	Goldman Sachs & Co.		4,705,700	5,000,000	4,826,650	4,830,654		2,133		2,133		4,832,787		(127,087)	(127,087)	18,357	11/15/2043
59565X-AC-4	MIDCONTINENT COMMUNICATIONS		05/28/2024	Goldman Sachs & Co.		1,063,254	1,109,000	1,175,540	1,080,953	37,376	(6,090)		31,286		1,112,240		(48,986)	(48,986)	47,025	08/15/2027
59802U-AX-7	MIDO III 3A2 - CDO	C	10/21/2024	Paydown		4,257,419	4,257,419	4,172,356	4,179,508		77,911		77,911		4,257,419				178,132	04/21/2031
59833C-AA-0	MIDWEST CONNECTOR CAPITAL COMPANY LLC		04/01/2024	Maturity @ 100.00		23,302,000	23,302,000	23,241,545	23,296,708		5,292		5,292		23,302,000				454,389	04/01/2024
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		12/20/2024	Paydown		2,900,000	2,900,000	2,863,750	2,884,146		15,854		15,854		2,900,000				117,813	06/20/2027
603051-AA-1	MINERAL RESOURCES LTD	C	10/09/2024	Various		7,675,775	7,621,000	8,104,588	7,720,284	58,825	(42,121)		16,704		7,736,988		(61,213)	(61,213)	547,400	05/01/2027
603051-AD-5	MINERAL RESOURCES LTD	C	11/21/2024	Jefferies		877,209	860,000	849,052	850,395		1,214		1,214		851,609		25,600	25,600	77,364	05/01/2030
606822-CC-6	MITSUBISHI UFJ FINANCIAL GROUP INC	C	01/01/2024	Adjustment							626		626		626		(626)	(626)		01/19/2028
606822-CH-5	MITSUBISHI UFJ FINANCIAL GROUP INC	C	07/18/2024	Call @ 100.00		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				1,197,000	07/18/2025
606822-CQ-5	MITSUBISHI UFJ FINANCIAL GROUP INC	C	09/12/2024	Call @ 100.00		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				506,300	09/12/2025
60687Y-BL-2	MIZUHO FINANCIAL GROUP INC	C	01/01/2024	Adjustment							(1)		(1)		(1)		1	1		09/08/2031
60687Y-BS-7	MIZUHO FINANCIAL GROUP INC	C	05/22/2024	SMBC NIKKO SECURITIES LTD, WAN CHAI		18,429,000	20,000,000	20,000,000	20,000,000						20,000,000		(1,571,000)	(1,571,000)	271,950	07/09/2027
60687Y-CP-2	MIZUHO FINANCIAL GROUP INC	C	12/04/2024	Barclays Capital, Inc.		4,112,000	4,000,000	4,043,880			(5,268)		(5,268)		4,038,612		73,388	73,388	231,717	05/27/2029
606950-AA-1	MONEYGRAM INTERNATIONAL INC		12/18/2024	Various		13,661,176	14,083,000	11,901,526	10,658,834		164,355		164,355		12,183,716		1,477,460	1,477,460	1,055,980	06/01/2030
60871R-AD-2	MOLSON COORS BEVERAGE CO		01/17/2024	SUSQUEHANNA FINANCIAL GROUP LLP		4,776,850	5,000,000	4,574,850	4,582,577		707		707		4,583,283		193,567	193,567	54,167	05/01/2042
60871R-AG-5	MOLSON COORS BEVERAGE CO		04/04/2024	CITADEL		35,669,191	37,435,000	35,603,381	36,637,197		81,622		81,622		36,718,818		(1,049,627)	(1,049,627)	820,450	07/15/2026
609207-AU-9	MONDELEZ INTERNATIONAL INC		04/02/2024	Raymond James & Associates, Inc.		556,551	580,000	542,839	554,965		4,724		4,724		559,689		(3,138)	(3,138)	3,625	05/04/2025
609207-BA-2	MONDELEZ INTERNATIONAL INC		04/04/2024	Barclays Capital, Inc.		18,674,600	20,000,000	19,948,800	19,966,349		3,124		3,124		19,969,473		(1,294,873)	(1,294,873)	293,125	03/17/2027
60920L-AS-3	MONDELEZ INTERNATIONAL HOLDINGS NETHERLA	C	11/21/2024	Stifel, Nicolaus & Co., Inc.		5,975,160	6,000,000	5,980,980	5,988,894		5,885		5,885		5,994,779		(19,619)	(19,619)	302,458	09/15/2025
61690U-4T-4	MORGAN STANLEY BANK NA		10/16/2024	Various		10,845,875	10,900,000	10,880,132	10,882,032		1,896		1,896		10,883,927		(38,052)	(38,052)	256,188	04/21/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61690U-7W-4	MORGAN STANLEY BANK NA		12/04/2024	Barclays Capital, Inc.		5,125,700	5,000,000	5,000,000	5,000,000						5,000,000		125,700	125,700	321,876	10/30/2026
61690U-8A-1	MORGAN STANLEY BANK NA		12/18/2024	JP Morgan		311,361	310,000	311,727			(23)		(23)		311,704		(343)	(343)	6,610	01/14/2028
61747Y-EC-5	MORGAN STANLEY		10/16/2024	Barclays Capital, Inc.		948,900	1,000,000	982,953	988,942		3,388		3,388		992,330		(43,430)	(43,430)	18,774	07/20/2027
61747Y-EJ-0	MORGAN STANLEY		01/24/2024	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				76,491	01/24/2025
61747Y-EQ-4	MORGAN STANLEY		04/17/2024	Call @ 100.00		10,900,000	10,900,000	10,886,244	10,888,492		8,510		8,510		10,897,002		2,998	2,998	197,290	04/17/2025
61761J-VL-0	MORGAN STANLEY		05/21/2024	Allstate Corp Dep		1,161,854	1,171,000	1,179,993	1,172,061		(488)		(488)		1,171,573		(9,719)	(9,719)	25,274	10/23/2024
61772B-AB-9	MORGAN STANLEY		04/30/2024	Various		10,327,632	11,200,000	11,183,420	11,189,483		1,489		1,489		11,190,972		(863,340)	(863,340)	60,339	05/04/2027
61965R-AC-9	MOSS CREEK RESOURCES HOLDINGS INC		11/04/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		247,435	250,000	243,055			19		19		243,074		4,361	4,361	4,583	09/01/2031
62432F-AN-4	MVEW 161R B1R - CDO		10/15/2024	Call @ 100.00		1,250,000	1,250,000	1,117,188	1,210,657		5,592		5,592		1,216,250		33,750	33,750	94,370	04/14/2033
62432P-AC-6	MVEW 15 A2 - CDO	C	01/26/2024	SCTIA		4,518,000	4,500,000	4,207,500	4,396,497		1,967		1,967		4,398,464		119,536	119,536	99,970	01/17/2033
626717-AM-4	MURPHY OIL CORP		09/19/2024	JP Morgan		10,368,117	10,163,000	10,479,635	10,111,369	198,422	(44,378)		154,045		10,265,414		19,542	19,542	562,480	12/01/2027
626717-AN-2	MURPHY OIL CORP		10/07/2024	ASSIGNMENT OF SECURITIES		11,262,428	10,961,000	11,430,350	11,010,851	236,741	(44,679)		192,061		11,202,912		(488,534)	(488,534)	1,405,977	07/15/2028
626738-AF-5	MURPHY OIL USA INC		05/02/2024	JP Morgan		256,866	300,000	242,580	243,999		2,146		2,146		246,145		10,721	10,721	8,156	02/15/2031
62886E-BA-5	NCR VOYIX CORP		09/30/2024	Call @ 96.00		1,802,880	1,878,000	1,805,228	1,785,230	34,866	7,316		42,181		1,827,411		(24,531)	(24,531)	159,240	04/15/2029
62922L-AC-2	NGL ENERGY OPERATING LLC		11/14/2024	BB&T CAPITAL MARKETS		1,670,735	1,642,000	1,642,000							1,642,000		28,735	28,735	78,117	02/15/2029
629377-CE-0	NRG ENERGY INC		10/16/2024	JP Morgan		2,583,443	2,577,000	2,739,075	2,567,530	59,847	(976)		58,871		2,626,401		(42,959)	(42,959)	186,045	01/15/2028
629377-CH-3	NRG ENERGY INC		10/16/2024	Goldman Sachs & Co.		3,956,745	4,017,000	4,108,435	3,889,990	170,533	(5,615)		164,918		4,054,908		(98,163)	(98,163)	176,915	06/15/2029
629377-CK-6	NRG ENERGY INC		05/21/2024	Barclays Capital, Inc.		20,459,286	20,497,000	20,930,185	20,546,117		(49,150)		(49,150)		20,496,967		(37,681)	(37,681)	337,346	06/15/2024
629377-CN-0	NRG ENERGY INC		08/09/2024	Barclays Capital, Inc.		4,781,850	5,000,000	4,510,850	4,594,952		124,507		124,507		4,719,459		62,391	62,391	69,444	12/02/2025
629470-BA-5	NXP BV		03/01/2024	Maturity @ 100.00		2,993,000	2,993,000	3,207,030	3,013,112		(20,112)		(20,112)		2,993,000				72,954	03/01/2024
62954H-AW-8	NXP BV	C	11/20/2024	RBCD		16,339,785	16,500,000	16,549,951	16,523,006		(16,297)		(16,297)		16,506,709		(166,924)	(166,924)	470,250	05/01/2025
62954W-AH-8	NTT FINANCE CORP	C	07/26/2024	Various		19,929,350	20,000,000	20,038,500	20,011,273		(11,273)		(11,273)		20,000,000		(70,650)	(70,650)	629,929	07/26/2024
62954W-AJ-4	NTT FINANCE CORP	C	11/21/2024	ING FINANCIAL MARKETS LLC		14,954,700	15,000,000	15,000,000	15,000,000						15,000,000		(45,300)	(45,300)	842,501	07/25/2025
63111X-AG-6	NASDAQ INC		11/20/2024	JP Morgan		5,022,400	5,000,000	4,996,000	4,996,975		1,791		1,791		4,998,766		23,634	23,634	253,465	06/28/2025
63111X-AH-4	NASDAQ INC		12/04/2024	Barclays Capital, Inc.		7,164,360	7,000,000	6,986,070	6,987,323		2,414		2,414		6,989,737		174,623	174,623	350,574	06/28/2028
631704-AA-1	NCC 211 A1 - CDO	C	01/18/2024	BMO Capital Markets		5,961,720	6,000,000	5,687,700	5,719,360		3,589		3,589		5,722,949		238,771	238,771	112,710	08/28/2034
63254A-BE-7	NATIONAL AUSTRALIA BANK LTD (NEW YORK BR		05/31/2024	Various		9,680,278	10,000,000	10,000,000	10,000,000						10,000,000		(319,722)	(319,722)	151,628	06/09/2027
63307A-2S-3	NATIONAL BANK OF CANADA		06/10/2024	Call @ 100.00		10,000,000	10,000,000	9,992,400	9,996,249						9,996,249		3,751	3,751	187,500	06/09/2025
63743H-FF-4	NATIONAL RURAL UTILITIES COOPERATIVE FIN		11/21/2024	RBCD		12,097,440	12,000,000	11,983,920	11,989,887		5,336		5,336		11,995,223		102,217	102,217	693,967	10/30/2025
637639-AJ-4	NATIONAL SECURITIES CLEARING CORP		05/30/2024	Goldman Sachs & Co.		1,196,676	1,200,000	1,190,018	1,191,512		2,476		2,476		1,193,987		2,689	2,689	30,900	05/30/2025
63861C-AF-6	NATIONSTAR MORTGAGE HOLDINGS INC		02/01/2024	Goldman Sachs & Co.		3,324,875	3,350,000	3,324,909			26		26		3,324,935		(60)	(60)	2,652	02/01/2032
639057-AS-7	NATWEST GROUP PLC	C	12/04/2024	Barclays Capital, Inc.		7,978,560	8,000,000	8,000,000							8,000,000		(21,440)	(21,440)	121,342	08/15/2030
64015@-AD-9	NEIGHBORHOOD LENDING SERVICES, INC. - CM		08/13/2024	Paydown		17,459	16,241	8,250	9,078	2,213	6,168		8,381		17,459				241	10/01/2041
64110D-AF-1	NETAPP INC		09/29/2024	Maturity @ 100.00		8,600,000	8,600,000	8,597,850	8,599,748		252		252		8,600,000				283,800	09/29/2024
64110D-AL-8	NETAPP INC		07/23/2024	Morgan Stanley		571,108	590,000	557,137	558,550		11,710		11,710		570,260		848	848	6,515	06/22/2025
64134M-AA-4	NEUB 45 A - CDO	C	08/05/2024	Bank of America Merrill Lynch		29,985,000	30,000,000	29,024,700	28,805,252		144,128		144,128		28,949,380		1,035,620	1,035,620	1,655,458	10/15/2035
64135D-AA-3	NEUB 47 A - CDO	C	06/10/2024	Various		34,031,000	34,000,000	32,717,520	33,605,192		34,235		34,235		33,639,428		391,572	391,572	1,390,186	04/14/2035
644393-AB-6	NEW FORTRESS ENERGY INC		09/05/2024	Allstate Corp Dep		433,790	500,000	463,030	466,014		7,745		7,745		473,759		(39,969)	(39,969)	30,333	09/30/2026
64828T-AA-0	RITHM CAPITAL CORP		11/04/2024	Various		265,144	270,000	266,328	265,761	2,337	521		2,858		268,619		(3,475)	(3,475)	16,399	10/15/2025
64952W-ET-6	NEW YORK LIFE GLOBAL FUNDING		06/06/2024	Various		17,941,370	18,000,000	17,985,420	17,996,786		2,238		2,238		17,999,024		(57,654)	(57,654)	209,563	06/06/2024
651229-BB-1	NEWELL BRANDS INC		11/14/2024	Call @ 100.00		3,000,000	3,000,000	2,917,500	2,950,442	3,676	27,806		31,482		2,981,924		18,076	18,076	139,344	06/01/2025
65336Y-AN-3	NEXSTAR MEDIA INC		02/20/2024	Various		7,172,841	8,000,000	8,016,235	7,371,842	637,917	(134)		637,783		8,009,624		(836,783)	(836,783)	114,970	11/01/2028
65339K-AT-7	NEXTERA ENERGY CAPITAL HOLDINGS INC		12/17/2024	TD SECURITIES FI		4,876,550	5,000,000	5,249,650	5,122,884		(37,183)		(37,183)		5,085,701		(209,151)	(209,151)	200,674	05/01/2027
65339K-BL-3	NEXTERA ENERGY CAPITAL HOLDINGS INC		05/21/2024	SMBC NIKKO SECURITIES LTD, WAN CHAI		9,955,000	10,000,000	10,025,400	10,008,396		(4,728)		(4,728)		10,003,667		(48,667)	(48,667)	309,669	09/01/2024
65339K-BS-8	NEXTERA ENERGY CAPITAL HOLDINGS INC		11/21/2024	MITSUBISHI UFJ SEC		13,094,250	13,000,000	12,997,400	12,997,873		1,677		1,677		12,999,550		94,700	94,700	915,528	09/01/2025
65339K-BW-9	NEXTERA ENERGY CAPITAL HOLDINGS INC		01/08/2024	Bank of America Merrill Lynch		2,646,270	3,000,000	2,586,690	2,680,699		1,616		1,616		2,682,315		(36,045)	(36,045)	3,958	06/15/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
65339K-CF-5	NEXTERA ENERGY CAPITAL HOLDINGS INC		03/27/2024	Various		31,860,360	32,000,000	31,999,360	31,999,844		65		65		31,999,910		(139,550)	(139,550)	307,067	06/20/2024
65339K-CH-1	NEXTERA ENERGY CAPITAL HOLDINGS INC		12/04/2024	Barclays Capital, Inc.		8,032,640	8,000,000	7,996,880	7,997,744		672		672		7,998,415		34,225	34,225	513,889	07/15/2027
65339K-CP-3	NEXTERA ENERGY CAPITAL HOLDINGS INC		03/25/2024	Various		39,583,700	40,000,000	39,989,200	39,989,957		1,045		1,045		39,991,002		(407,302)	(407,302)	973,528	02/28/2033
65339K-CQ-1	NEXTERA ENERGY CAPITAL HOLDINGS INC		06/21/2024	Various		9,522,399	10,000,000	9,995,102	9,995,162		414		414		9,995,576		(473,177)	(473,177)	423,402	02/28/2053
65473P-AK-1	NISOURCE INC		11/22/2024	Various		23,328,135	24,500,000	24,439,240	24,479,923		5,964		5,964		24,485,887		(1,157,752)	(1,157,752)	200,424	08/15/2025
65473P-AN-5	NISOURCE INC		12/04/2024	Barclays Capital, Inc.		7,129,360	7,000,000	6,992,376	6,486,649		3,019		3,019		6,995,333		134,027	134,027	407,604	03/30/2028
65535H-AZ-2	NOMURA HOLDINGS INC	C	12/04/2024	Barclays Capital, Inc.		7,590,000	8,000,000	8,000,000	8,000,000						8,000,000		(410,000)	(410,000)	255,155	01/22/2027
655664-AX-8	NORDSTROM INC		04/08/2024	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	986,340	13,660			13,660		1,000,000				11,500	04/08/2024
655844-BS-6	NORFOLK SOUTHERN CORP		05/30/2024	Allstate Corp Dep		6,123,203	6,420,000	6,198,703	6,281,008		22,628		22,628		6,303,636		(180,432)	(180,432)	85,850	06/15/2026
655844-CA-4	NORFOLK SOUTHERN CORP		04/30/2024	Bank of America Merrill Lynch		9,771,400	10,000,000	9,984,700	9,996,188		970		970		9,997,159		(225,759)	(225,759)	274,764	08/01/2025
655844-CQ-9	NORFOLK SOUTHERN CORP		05/08/2024	BNP Paribas		9,446,900	10,000,000	9,965,000	9,967,569		1,567		1,567		9,969,136		(522,236)	(522,236)	307,792	03/01/2033
655844-CT-3	NORFOLK SOUTHERN CORP		10/10/2024	SUSQUEHANNA FINANCIAL GROUP LLP		7,368,060	7,000,000	7,134,503	6,998,958						6,998,958		369,102	369,102	344,254	03/15/2034
655844-CU-0	NORFOLK SOUTHERN CORP		12/09/2024	CITADEL		5,402,000	5,000,000	4,986,050	4,986,059						4,986,059		415,941	415,941	312,375	03/15/2064
665772-CX-5	NORTHERN STATES POWER CO		11/21/2024	Goldman Sachs & Co.		9,348,150	10,000,000	9,925,400	9,926,094		1,312		1,312		9,927,406		(579,256)	(579,256)	388,167	05/15/2053
666807-BK-7	NORTHROP GRUMMAN CORP		12/17/2024	PERSHING DIV OF DLJ SEC LNDING		7,558,428	7,776,000	7,908,270	7,823,171		(15,410)		(15,410)		7,807,761		(249,334)	(249,334)	343,526	02/01/2027
666807-BM-3	NORTHROP GRUMMAN CORP		04/30/2024	Various		40,700,450	41,509,000	41,881,130	41,606,333		(27,372)		(27,372)		41,578,962		(878,511)	(878,511)	847,039	01/15/2025
666807-CH-3	NORTHROP GRUMMAN CORP		09/03/2024	Various		3,033,155	3,022,000	3,018,918	3,019,137		359		359		3,019,496		13,659	13,659	137,694	03/15/2033
66815L-2K-4	NORTHWESTERN MUTUAL GLOBAL FUNDING		11/12/2024	BNP Paribas		14,881,950	15,000,000	14,994,000	14,995,433		1,671		1,671		14,997,104		(115,154)	(115,154)	757,625	09/15/2027
668771-AK-4	GEN DIGITAL INC		05/02/2024	Bank of America Merrill Lynch		794,701	790,000	797,150	797,034		(485)		(485)		796,548		(1,848)	(1,848)	31,995	09/30/2027
668771-AL-2	GEN DIGITAL INC		11/07/2024	RBCD		4,225,905	4,083,000	4,083,000	4,083,000						4,083,000		142,905	142,905	321,621	09/30/2030
67066G-AL-8	NVIDIA CORP		06/14/2024	Maturity @ 100.00		1,359,000	1,359,000	1,276,767	1,336,839		22,161		22,161		1,359,000				3,968	06/14/2024
67077M-AD-0	NUTRIEN LTD		10/31/2024	Goldman Sachs & Co.		8,435,825	8,500,000	8,474,380	8,493,330		4,512		4,512		8,497,843		(62,018)	(62,018)	276,250	04/01/2025
67077M-AY-4	NUTRIEN LTD		11/21/2024	Barclays Capital, Inc.		10,115,200	10,000,000	9,989,200	9,993,109		3,717		3,717		9,996,827		118,374	118,374	619,792	11/07/2025
67077M-AZ-1	NUTRIEN LTD		08/01/2024	TD SECURITIES FI		10,003,900	10,000,000	9,996,000	9,998,241		1,490		1,490		9,999,731		4,169	4,169	434,306	11/07/2024
67108L-BA-0	OZLM VI B1S - CDO		06/20/2024	Various		2,000,000	2,000,000	1,846,400	1,868,898		13,096		13,096		1,881,994		118,006	118,006	105,804	04/17/2031
67111D-AN-6	OZLM 15R A1A - CDO	C	05/10/2024	Call @ 100.00		5,250,000	5,250,000	5,101,898	5,182,663		7,965		7,965		5,190,628		59,372	59,372	217,761	04/20/2033
674599-CR-4	OCCIDENTAL PETROLEUM CORP		09/09/2024	Cantor Fitzgerald & Company		7,708,946	7,940,000	7,443,750	7,567,419		94,015		94,015		7,661,434		47,512	47,512	271,724	08/15/2026
674599-DD-4	OCCIDENTAL PETROLEUM CORP		12/04/2024	Various		10,038,720	9,000,000	10,012,090	9,916,639		(69,860)		(69,860)		9,846,779		191,941	191,941	667,682	05/01/2031
674599-DF-9	OCCIDENTAL PETROLEUM CORP		11/13/2024	CITADEL		7,246,680	7,000,000	7,140,490	7,136,666		(5,574)		(5,574)		7,131,092		115,588	115,588	525,496	09/15/2036
674599-EB-7	OCCIDENTAL PETROLEUM CORP		12/03/2024	Call @ 100.00		221,025	220,000	220,000	220,000						220,000				13,364	09/01/2025
674599-EE-1	OCCIDENTAL PETROLEUM CORP		07/19/2024	Goldman Sachs & Co.		5,863,516	5,860,000	6,240,900	6,022,399		(52,885)		(52,885)		5,969,514		(105,998)	(105,998)	206,809	12/01/2025
674599-EJ-0	OCCIDENTAL PETROLEUM CORP		12/04/2024	Barclays Capital, Inc.		8,055,920	8,000,000	7,997,120			229		229		7,997,349		58,571	58,571	149,067	08/01/2029
67590G-BG-3	OCT17 17RRR A1R - CDO		10/25/2024	Paydown		1,800,216	1,800,216	1,752,510	1,781,860		18,356		18,356		1,800,216				84,222	01/27/2031
67590G-BJ-7	OCT17 17RRR A2R - CDO		01/26/2024	RBCD		1,223,555	1,225,000	1,214,857	1,215,187		328		328		1,215,515		8,040	8,040	22,237	01/27/2031
67706H-AW-8	OHALF 2013-1 A12 - CDO		05/21/2024	Various		996,369	996,369	976,631	978,587		252		252		978,838		17,531	17,531	39,038	07/23/2031
680665-AJ-5	OLIN CORP		12/05/2024	Various		10,669,021	10,805,000	10,750,258	10,475,840	254,340	12,541		266,881		10,742,721		(73,700)	(73,700)	585,497	09/15/2027
680665-AL-0	OLIN CORP		09/05/2024	Various		7,964,775	8,045,000	8,085,144	7,851,211	152,883	(21,687)		131,195		7,982,406		(17,631)	(17,631)	365,687	08/01/2029
68233J-BM-5	ONCOR ELECTRIC DELIVERY COMPANY LLC		06/01/2024	Maturity @ 100.00		2,390,000	2,390,000	2,389,480	2,389,949		51		51		2,390,000				32,863	06/01/2024
68235P-AL-2	ONE GAS INC		03/11/2024	Maturity @ 100.00		4,204,000	4,204,000	4,188,835	4,202,733		1,267		1,267		4,204,000				23,122	03/11/2024
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO		07/09/2024	Wells Fargo		3,792,188	4,045,000	4,055,113	3,821,405	225,933	(1,686)		224,246		4,045,652		(253,464)	(253,464)	128,443	01/15/2028
682680-AX-1	ONEOK INC		05/29/2024	Allstate Corp Dep		25,785,240	26,000,000	25,129,100	25,698,961		185,588		185,588		25,884,549		(99,309)	(99,309)	534,264	09/01/2024
682680-BA-0	ONEOK INC		11/26/2024	Deutsche Bank		21,095,512	21,539,000	20,535,119	20,947,970		308,849		308,849		21,256,819		(161,307)	(161,307)	568,630	09/15/2025
68268N-AP-8	ONEOK PARTNERS LP		12/15/2024	Call @ 100.00		4,190,000	4,190,000	4,113,281	4,151,138		30,762		30,762		4,181,900		8,100	8,100	256,638	03/15/2025
682691-AB-6	ONEMAIN FINANCE CORP		04/02/2024	Morgan Stanley		462,225	500,000	433,850	436,612		4,865		4,865		441,477		20,748	20,748	12,590	01/15/2027
683720-AC-0	OPEN TEXT HOLDINGS INC		05/02/2024	Bank of America Merrill Lynch		810,205	940,000	748,832	762,095		5,888		5,888		767,983		42,222	42,222	16,695	12/01/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
68389X-AV-7	ORACLE CORP		01/03/2024	Allstate Corp Dep		971,492	1,050,000	937,745	944,834		89		89		944,923		26,568	26,568	22,199	07/08/2034
68389X-BC-8	ORACLE CORP		04/30/2024	Bank of America Merrill Lynch		14,590,945	15,002,000	16,220,981	15,351,111		(104,249)		(104,249)		15,246,863		(655,917)	(655,917)	205,298	05/15/2025
68389X-BT-1	ORACLE CORP		04/30/2024	Various		35,583,076	36,665,200	37,241,468	36,811,653		(34,741)		(34,741)		36,776,912		(1,193,836)	(1,193,836)	472,664	04/01/2025
68389X-BU-8	ORACLE CORP		12/17/2024	Allstate Corp Dep		5,661,817	5,900,000	5,887,315	5,893,801		1,886		1,886		5,895,687		(233,870)	(233,870)	200,534	04/01/2027
68389X-CC-7	ORACLE CORP		11/26/2024	Wells Fargo		4,801,050	5,000,000	4,997,600	4,998,904		466		466		4,999,370		(198,320)	(198,320)	96,708	03/25/2026
68389X-CQ-6	ORACLE CORP		08/15/2024	Goldman Sachs & Co.		9,829,440	10,000,000	9,949,300	9,949,913		1,030		1,030		9,950,943		(121,503)	(121,503)	565,021	02/06/2053
68622T-AB-7	ORGANON & CO		09/26/2024	JP Morgan		8,188,875	8,700,000	8,809,819	7,437,149	1,342,309	(6,620)		1,335,689		8,772,838		(583,963)	(583,963)	405,003	04/30/2031
68902V-AH-0	OTIS WORLDWIDE CORP		05/02/2024	Various		4,483,553	4,635,000	4,606,370	4,615,921		5,150		5,150		4,621,071		(137,517)	(137,517)	54,923	04/05/2025
690742-AE-1	OWENS CORNING		10/31/2024	Barclays Capital, Inc.		7,992,560	8,000,000	7,846,080	7,982,998		15,491		15,491		7,998,489		(5,929)	(5,929)	308,000	12/01/2024
69331C-AH-1	PG&E CORP		05/02/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		889,089	930,000	859,161	871,334		3,942		3,942		875,276		13,813	13,813	39,396	07/01/2028
69346V-AA-7	PERFORMANCE FOOD GROUP INC		10/28/2024	Jefferies		258,328	260,000	255,052			998		998		256,051		2,278	2,278	14,856	10/15/2027
693475-BX-2	PNC FINANCIAL SERVICES GROUP INC		12/04/2024	Barclays Capital, Inc.		8,222,080	8,000,000	8,000,000							8,000,000		222,080	222,080	245,309	05/14/2030
693506-BQ-9	PPG INDUSTRIES INC		04/30/2024	Various		4,948,127	5,000,000	4,991,350	4,998,867		598		598		4,999,465		(51,338)	(51,338)	82,847	08/15/2024
693506-BU-0	PPG INDUSTRIES INC		03/14/2024	Various		6,105,756	6,600,000	6,536,005	6,568,438		2,995		2,995		6,571,433		(465,677)	(465,677)	39,771	03/15/2026
69351U-BB-8	PPL ELECTRIC UTILITIES CORP		09/11/2024	Various		8,865,190	9,000,000	8,817,930	8,819,994		1,436		1,436		8,821,431		43,759	43,759	236,396	05/15/2053
69351U-BC-6	PPL ELECTRIC UTILITIES CORP		05/14/2024	Various		12,154,650	12,500,000	12,475,250			831		831		12,476,081		(321,431)	(321,431)	147,858	02/15/2034
69371R-R8-1	PACCAR FINANCIAL CORP		06/13/2024	Maturity @ 100.00		5,000,000	5,000,000	4,998,850	4,999,735		265		265		5,000,000				78,750	06/13/2024
694308-HM-2	PACIFIC GAS AND ELECTRIC CO		07/02/2024	Allstate Corp Dep		498,897	510,000	488,366	494,829		5,135		5,135		499,964		(1,067)	(1,067)	9,818	06/15/2025
694308-JW-8	PACIFIC GAS AND ELECTRIC CO		03/14/2024	Deutsche Bank		4,725,760	5,200,000	5,177,526	5,183,196		769		769		5,183,965		(458,205)	(458,205)	40,300	06/15/2028
694308-KE-6	PACIFIC GAS AND ELECTRIC CO		07/02/2024	Allstate Corp Dep		555,072	560,000	543,105	547,109		4,416		4,416		551,525		3,547	3,547	15,785	06/08/2025
6944PL-2B-4	PACIFIC LIFE GLOBAL FUNDING II		03/12/2024	Allstate Life Insurance Company		9,508,100	10,000,000	9,977,800	9,993,283		906		906		9,994,189		(486,089)	(486,089)	26,667	06/24/2025
695114-DA-3	PACIFICORP		11/27/2024	CITADEL		13,656,260	14,000,000	13,993,840	13,993,888		1,054		1,054		13,994,942		(338,682)	(338,682)	799,944	05/15/2054
695114-DD-7	PACIFICORP		11/20/2024	Various		3,618,266	3,600,000	3,593,556			757		757		3,594,313		23,953	23,953	171,736	02/15/2034
695114-DE-5	PACIFICORP		11/19/2024	BNYM/HSBC US		20,006,600	20,000,000	19,879,800			1,716		1,716		19,881,516		125,084	125,084	1,006,944	01/15/2055
695156-AR-0	PACKAGING CORP OF AMERICA		09/15/2024	Maturity @ 100.00		6,417,000	6,417,000	6,398,776	6,415,491		1,509		1,509		6,417,000				234,221	09/15/2024
69832A-AB-2	PANASONIC HOLDINGS CORP	C	04/30/2024	Bank of America Merrill Lynch		9,934,700	10,000,000	10,000,000	10,000,000						10,000,000		(65,300)	(65,300)	210,599	07/19/2024
69867R-AA-5	PANTHER ESCROW ISSUER LLC		03/25/2024	Cantor Fitzgerald & Company		1,708,500	1,700,000	1,700,000							1,700,000		8,500	8,500		06/01/2031
70017W-AA-1	PAIA 2019-1 A1 - CDO	C	10/04/2024	Various		12,000,000	12,000,000	12,006,000	12,006,000		(990)		(990)		12,005,010		(5,010)	(5,010)	724,668	05/17/2032
701094-AQ-7	PARKER-HANNIFIN CORP		03/28/2024	Barclays Capital, Inc.		7,964,880	8,000,000	7,994,480	7,998,708		716		716		7,999,424		(34,544)	(34,544)	86,789	06/15/2024
70137W-AG-3	PARKLAND CORP		09/05/2024	Barclays Capital, Inc.		481,848	510,000	456,333	461,375		4,922		4,922		466,297		15,551	15,551	21,356	10/01/2029
70259#-AB-3	PASHA HAWAII SHIPPING COMPANY LLC		03/28/2024	Various		9,915,955	9,800,000	9,477,559	9,682,160		28,760		28,760		9,710,919		89,081	89,081	345,146	12/30/2024
709599-AZ-7	PENSKE TRUCK LEASING CO LP		11/20/2024	Barclays Capital, Inc.		4,983,950	5,000,000	4,980,600	4,996,312		2,803		2,803		4,999,115		(15,165)	(15,165)	236,451	03/10/2025
709599-BG-8	PENSKE TRUCK LEASING CO LP		11/01/2024	Maturity @ 100.00		6,095,000	6,095,000	6,272,842	6,134,467		(39,467)		(39,467)		6,095,000				164,565	11/01/2024
70959W-AK-9	PENSKE AUTOMOTIVE GROUP INC		09/09/2024	Various		4,071,228	4,430,000	3,846,726	3,888,572	647	51,324		51,972		3,940,544		130,684	130,684	106,354	06/15/2029
713448-CM-8	PEPSICO INC		03/01/2024	Maturity @ 100.00		5,000,000	5,000,000	5,075,350	5,007,168		(7,168)		(7,168)		5,000,000				90,000	03/01/2024
71376L-AE-0	PERFORMANCE FOOD GROUP INC		12/05/2024	BNP Paribas		21,678	23,000	23,288	21,095	2,060	(23)		2,037		23,132		(1,455)	(1,455)	1,317	08/01/2029
716973-AC-6	PFIZER INVESTMENT ENTERPRISES PTE LTD	C	12/04/2024	Various		22,157,737	22,276,000	22,249,269	22,252,260		5,073		5,073		22,257,333		(99,596)	(99,596)	961,163	05/19/2028
716973-AD-4	PFIZER INVESTMENT ENTERPRISES PTE LTD	C	11/12/2024	CITADEL		7,947,086	7,999,000	7,984,842	7,985,915		1,897		1,897		7,987,812		(40,726)	(40,726)	365,754	05/19/2030
716973-AF-9	PFIZER INVESTMENT ENTERPRISES PTE LTD	C	01/30/2024	JP Morgan		7,909,440	8,000,000	7,840,000	7,842,854		510		510		7,843,364		66,076	66,076	81,760	05/19/2043
716973-AH-5	PFIZER INVESTMENT ENTERPRISES PTE LTD	C	03/28/2024	Various		9,830,220	10,000,000	9,805,700	9,806,562		429		429		9,806,991		23,229	23,229	136,022	05/19/2063
718172-CU-1	PHILIP MORRIS INTERNATIONAL INC		03/27/2024	JP Morgan		9,980,000	10,000,000	9,976,300	9,984,759		2,270		2,270		9,987,030		(7,030)	(7,030)	186,111	11/17/2025
718172-CV-9	PHILIP MORRIS INTERNATIONAL INC		11/25/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		5,064,750	5,000,000	4,975,650	4,980,586		4,419		4,419		4,985,005		79,745	79,745	262,656	11/17/2027
718172-CW-7	PHILIP MORRIS INTERNATIONAL INC		05/28/2024	Barclays Capital, Inc.		1,708,190	1,680,000	1,717,313	1,712,412		(1,912)		(1,912)		1,710,500		(2,310)	(2,310)	50,400	11/17/2029
718172-CX-5	PHILIP MORRIS INTERNATIONAL INC		09/24/2024	Deutsche Bank		269,778	250,000	267,928	266,600		(1,148)		(1,148)		265,452		4,326	4,326	12,299	11/17/2032
718172-CY-3	PHILIP MORRIS INTERNATIONAL INC		04/03/2024	Various		4,982,925	5,000,000	5,018,900	5,014,595		(1,412)		(1,412)		5,013,183		(30,258)	(30,258)	154,375	02/13/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
718546-AV-6	PHILLIPS 66		03/06/2024	Goldman Sachs & Co.		5,963,095	6,064,000	6,470,652	6,225,318		(24,748)		(24,748)		6,200,570		(237,475)	(237,475)	96,628	04/09/2025
718546-AW-4	PHILLIPS 66		08/06/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		1,155,710	1,340,000	1,130,679	1,131,034		15,481		15,481		1,146,515		9,195	9,195	18,566	12/15/2030
718547-AB-8	PHILLIPS 66 CO		04/30/2024	Bank of America Merrill Lynch		8,325,835	8,500,000	8,488,287	8,493,030		2,447		2,447		8,495,477		(169,642)	(169,642)	79,251	12/15/2024
71880K-AB-7	PHINIA INC		12/24/2024	Various		2,139,000	2,139,000	2,139,000							2,139,000				38,528	10/15/2032
72132Y-AL-9	PIPK 6 AR - CDO	C	08/01/2024	Morgan Stanley		60,042,000	60,000,000	57,689,550	53,359,535		844,938		844,938		54,204,473		5,837,527	5,837,527	2,888,480	05/18/2034
72147K-AJ-7	PILGRIMS PRIDE CORP		01/10/2024	JP Morgan		1,697,712	1,878,000	1,858,808	1,860,550		73		73		1,860,623		(162,911)	(162,911)	19,289	04/15/2031
723484-AH-4	PINNACLE WEST CAPITAL CORP		02/20/2024	Morgan Stanley		1,006,650	1,060,000	967,324	990,759		6,589		6,589		997,348		9,302	9,302	2,565	06/15/2025
723787-AV-9	PIONEER NATURAL RESOURCES CO		11/26/2024	Stifel, Nicolaus & Co., Inc.		5,030,300	5,000,000	4,997,550	4,998,134		975		975		4,999,109		31,191	31,191	296,083	03/29/2026
724479-AP-5	PITNEY BOWES INC		07/23/2024	Allstate Corp Dep		246,528	250,000	234,868			751		751		235,618		10,909	10,909	6,159	03/15/2027
72650R-BF-8	PLAINS ALL AMERICAN PIPELINE LP		08/01/2024	Deutsche Bank		10,211,969	10,267,000	10,426,987	10,283,216		(22,597)		(22,597)		10,260,619		(48,650)	(48,650)	278,236	11/01/2024
72650R-BJ-0	PLAINS ALL AMERICAN PIPELINE LP		11/26/2024	Various		15,007,015	15,030,000	15,136,073	15,091,264		(35,221)		(35,221)		15,056,043		(49,028)	(49,028)	780,433	10/15/2025
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			403		403		4,998,053		230,347	230,347	64,125	09/15/2034
73179P-AM-8	AVIENT CORP		09/20/2024	Call @ 100.00		2,700,000	2,700,000	2,700,000	2,700,000						2,700,000				131,531	05/15/2025
737446-AN-4	POST HOLDINGS INC		12/02/2024	Various		977,843	1,000,000	1,056,250	990,953	27,835	(38)		27,797		1,018,750		(44,434)	(44,434)	102,731	01/15/2028
737446-AP-9	POST HOLDINGS INC		06/13/2024	Barclays Capital, Inc.		2,063,600	2,144,000	2,238,579	2,065,890	134,094	(7,605)		126,489		2,192,379		(128,779)	(128,779)	58,632	12/15/2029
737446-AQ-7	POST HOLDINGS INC		06/24/2024	Barclays Capital, Inc.		229,333	250,000	217,475	222,887		1,733		1,733		224,620		4,713	4,713	8,030	04/15/2030
737446-AR-5	POST HOLDINGS INC		05/28/2024	Morgan Stanley		442,200	500,000	437,315	445,556		2,336		2,336		447,892		(5,692)	(5,692)	15,875	09/15/2031
74153W-CR-8	PRICOA GLOBAL FUNDING I		11/21/2024	Stifel, Nicolaus & Co., Inc.		6,976,760	7,000,000	6,995,730	6,997,569		579		579		6,998,147		(21,387)	(21,387)	362,600	08/28/2025
74168L-AA-4	PRIMO WATER HOLDINGS INC		02/20/2024	JP Morgan		4,530,000	5,000,000	5,000,000	4,606,963	393,037			393,037		5,000,000		(470,000)	(470,000)	66,597	04/30/2029
74256L-EP-0	PRINCIPAL LIFE GLOBAL FUNDING II		12/17/2024	Deutsche Bank		11,355,480	12,000,000	11,946,240	11,971,331		10,423		10,423		11,981,754		(626,274)	(626,274)	200,833	08/16/2026
74256L-ET-2	PRINCIPAL LIFE GLOBAL FUNDING II		03/04/2024	Barclays Capital, Inc.		9,672,700	10,000,000	9,967,600	9,988,759		1,964		1,964		9,990,722		(318,022)	(318,022)	90,139	01/10/2025
74368C-BC-7	PROTECTIVE LIFE GLOBAL FUNDING		11/26/2024	SMBC NIKKO SECURITIES LTD, WAN CHAI		2,874,060	3,000,000	3,000,000	3,000,000						3,000,000		(125,940)	(125,940)	54,203	04/15/2026
74368C-BL-7	PROTECTIVE LIFE GLOBAL FUNDING		12/19/2024	Allstate Corp Dep		3,984,520	4,000,000	4,000,000	4,000,000						4,000,000		(15,480)	(15,480)	158,040	03/28/2025
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		1,392		1,392		11,990,917		234,203	234,203	562,650	03/15/2033
74456Q-CM-6	PUBLIC SERVICE ELECTRIC AND GAS CO		03/07/2024	UBS		3,440,290	3,500,000	3,497,935	3,497,958		265		265		3,498,223		(57,933)	(57,933)	87,694	03/15/2053
74456Q-CN-4	PUBLIC SERVICE ELECTRIC AND GAS CO		11/20/2024	Various		13,686,784	13,488,000	13,470,466	13,471,009		1,764		1,764		13,472,773		214,011	214,011	893,506	08/01/2033
74456Q-CP-9	PUBLIC SERVICE ELECTRIC AND GAS CO		05/14/2024	Goldman Sachs & Co.		4,909,250	5,000,000	4,987,600	4,987,667		298		298		4,987,965		(78,715)	(78,715)	211,188	08/01/2053
744573-AN-6	PUBLIC SERVICE ENTERPRISE GROUP INC		05/21/2024	Deutsche Bank		2,993,160	3,000,000	2,970,120	2,993,104		5,940		5,940		2,999,045		(5,885)	(5,885)	37,854	06/15/2024
747525-AT-0	QUALCOMM INC		05/20/2024	Maturity @ 100.00		5,000,000	5,000,000	4,997,300	4,999,468		532		532		5,000,000				72,500	05/20/2024
74834L-AX-8	QUEST DIAGNOSTICS INC		02/05/2024	Allstate Corp Dep		560,207	570,000	551,783	553,709		1,316		1,316		555,025		5,182	5,182	7,038	03/30/2025
74949L-AD-4	RELX CAPITAL INC		10/02/2024	SUSQUEHANNA FINANCIAL GROUP LLP		299,533	320,000	289,162	294,650		2,652		2,652		297,303		2,230	2,230	8,293	05/22/2030
749571-AG-0	RHP HOTEL PROPERTIES LP		06/04/2024	Deutsche Bank		475,835	510,000	456,134	460,887		3,537		3,537		464,424		11,411	11,411	18,488	02/15/2029
74969P-AA-6	RP ESCROW ISSUER LLC		02/22/2024	Various		8,431,975	8,685,000	6,299,970	6,299,970		146,422		146,422		6,446,392		1,985,583	1,985,583	84,860	12/15/2025
74989H-AA-0	RRAM 12 1A2 - CDO	C	07/14/2024	Call @ 100.00		8,550,000	8,550,000	8,550,000	8,550,000						8,550,000				451,747	01/15/2036
75041V-AA-2	RADIOLOGY PARTNERS INC		02/22/2024	EXCHANGE		4,427,120	4,680,000	1,848,600	1,848,600		47,102		47,102		1,895,702		2,531,419	2,531,419	217,667	02/01/2028
75513E-CT-6	RTX CORP		12/04/2024	Barclays Capital, Inc.		8,168,880	8,000,000	7,992,800	7,993,129		2,585		2,585		7,995,713		173,167	173,167	494,500	11/08/2026
75620T-AW-8	RCTTE 1RR ARR - CDO		08/01/2024	MIZUSA		25,621,760	25,600,000	25,484,800	25,486,510		4,706		4,706		25,491,217		130,543	130,543	1,365,822	04/20/2034
758750-AC-7	REGAL REXNORD CORP		02/14/2024	Goldman Sachs & Co.		9,047,520	9,000,000	8,987,310	8,990,953		1,216		1,216		8,992,170		55,350	55,350	273,763	02/15/2026
758750-AD-5	REGAL REXNORD CORP		01/11/2024	Stifel, Nicolaus & Co., Inc.		5,045,000	5,000,000	4,996,800	4,997,303		97		97		4,997,400		47,600	47,600	76,465	04/15/2028
758750-AE-3	REGAL REXNORD CORP		01/12/2024	Stifel, Nicolaus & Co., Inc.		5,151,237	5,027,000	5,022,727	5,023,192		147		147		5,023,340		127,897	127,897	131,064	02/15/2030
758750-AF-0	REGAL REXNORD CORP		01/24/2024	Barclays Capital, Inc.		5,160,000	5,000,000	4,984,700	4,985,726		222		222		4,985,948		174,052	174,052	89,778	04/15/2033
75884E-AA-0	REG18 XVIII A1 - CDO	C	08/05/2024	JP Morgan		11,594,200	11,600,000	11,553,600	11,554,023		6,731		6,731		11,560,754		33,446	33,446	637,259	01/17/2034
75888F-AG-0	REG13 13 B - CDO		07/07/2024	Call @ 100.00		2,750,000	2,750,000	2,561,708	2,588,927		16,280		16,280		2,605,207		144,793	144,793	156,619	07/15/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
759509-AF-9	RELIANCE INC		11/21/2024	Various		12,171,622	12,490,000	12,415,477	12,450,829		18,643		18,643		12,469,472		(297,850)	(297,850)	205,111	08/15/2025
759728-AA-9	RENESAS ELECTRONICS CORP	C	10/31/2024	Morgan Stanley		25,929,800	26,000,000	26,000,000	26,000,000						26,000,000		(70,200)	(70,200)	373,320	11/26/2024
760759-AU-4	REPUBLIC SERVICES INC		08/15/2024	Maturity @ 100.00		342,000	342,000	365,214	346,023		(4,023)		(4,023)		342,000				8,550	08/15/2024
760759-AY-6	REPUBLIC SERVICES INC		12/05/2024	Various		5,310,916	5,690,000	5,625,981	5,643,852		21,710		21,710		5,665,561		(354,646)	(354,646)	19,879	11/15/2025
760759-BC-3	REPUBLIC SERVICES INC		08/16/2024	Various		15,058,190	15,000,000	14,923,350	14,927,394		4,133		4,133		14,931,527		126,663	126,663	597,917	04/01/2034
761713-BG-0	REYNOLDS AMERICAN INC		11/21/2024	Deutsche Bank		2,660,706	2,667,000	2,793,016	2,691,442		(18,116)		(18,116)		2,673,327		(12,621)	(12,621)	112,088	06/12/2025
76774L-AB-3	RITCHIE BROS HOLDINGS INC		07/23/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		307,011	300,000	305,874			(71)		(71)		305,803		1,208	1,208	7,256	03/15/2028
775109-BE-0	ROGERS COMMUNICATIONS INC		11/26/2024	NATIONAL BANK OF CANADA		4,934,400	5,000,000	5,433,150	5,151,624		(79,944)		(79,944)		5,071,680		(137,280)	(137,280)	172,188	12/15/2025
775109-CK-5	ROGERS COMMUNICATIONS INC		11/14/2024	JP Morgan		3,319,720	4,000,000	3,592,834	3,595,517		5,957		5,957		3,601,474		(281,754)	(281,754)	212,333	03/15/2052
775109-DE-8	ROGERS COMMUNICATIONS INC		12/04/2024	Barclays Capital, Inc.		18,027,760	18,000,000	17,948,520			7,446		7,446		17,955,966		71,794	71,794	710,833	02/15/2029
775109-DF-5	ROGERS COMMUNICATIONS INC		11/13/2024	Various		3,013,756	3,054,000	3,047,935			92		92		3,048,027		(34,271)	(34,271)	36,151	02/15/2034
77578J-AB-4	ROLLS-ROYCE PLC	C	09/24/2024	Bank of America Merrill Lynch		9,875,000	10,000,000	9,375,625	9,571,469		171,049		171,049		9,742,518		132,482	132,482	343,368	10/14/2025
77578J-AC-2	ROLLS-ROYCE PLC	C	04/22/2024	Various		32,194,852	32,330,000	35,227,935	32,362,689	1,886,661	(134,615)		1,752,046		34,114,735		(1,919,883)	(1,919,883)	893,898	10/15/2027
776743-AN-6	ROPER TECHNOLOGIES INC		11/26/2024	Various		8,761,732	9,811,000	9,797,265	9,803,599		813		813		9,804,412		(1,042,681)	(1,042,681)	94,192	09/15/2027
778296-AF-0	ROSS STORES INC		05/02/2024	Barclays Capital, Inc.		550,848	600,000	541,482	543,111		8,196		8,196		551,307		(459)	(459)	2,931	04/15/2026
780153-BG-6	ROYAL CARIBBEAN CRUISES LTD		09/27/2024	Various		3,165,613	3,122,000	3,043,950	3,066,475		8,944		8,944		3,075,419		90,193	90,193	169,690	04/01/2028
780153-BH-4	ROYAL CARIBBEAN CRUISES LTD		03/05/2024	Deutsche Bank		1,223,023	1,270,000	940,181	1,029,448		15,257		15,257		1,044,706		178,317	178,317	36,883	07/01/2026
780153-BL-5	ROYAL CARIBBEAN CRUISES LTD		03/08/2024	Call @ 100.00		1,407,038	1,299,000	1,299,000	1,299,000						1,299,000				193,190	08/15/2027
780153-BR-2	ROYAL CARIBBEAN CRUISES LTD		07/29/2024	RAMRZ		6,149,625	5,750,000	5,738,750	5,740,488		1,197		1,197		5,741,684		407,941	407,941	554,036	01/15/2029
780153-BT-8	ROYAL CARIBBEAN CRUISES LTD		09/27/2024	Call @ 100.00		5,069,370	4,750,000	4,773,750	4,770,069		(1,836)		(1,836)		4,768,233		(18,233)	(18,233)	732,620	01/15/2030
78016E-ZH-3	ROYAL BANK OF CANADA		03/27/2024	RBCD		19,898,600	20,000,000	20,000,000	20,000,000						20,000,000		(101,400)	(101,400)	540,361	07/26/2024
78016F-ZR-8	ROYAL BANK OF CANADA		05/29/2024	Various		30,005,000	30,000,000	30,000,000	30,000,000						30,000,000		5,000	5,000	1,003,078	10/25/2024
78016H-ZZ-6	ROYAL BANK OF CANADA		12/04/2024	Barclays Capital, Inc.		8,066,320	8,000,000	8,000,000							8,000,000		66,320	66,320	145,757	08/02/2030
78355H-KR-9	RYDER SYSTEM INC		11/21/2024	Barclays Capital, Inc.		3,952,520	4,000,000	3,997,240	3,999,082		545		545		3,999,627		(47,107)	(47,107)	164,150	09/01/2025
78392B-AA-5	SK HYNIX INC	C	01/19/2024	Maturity @ 100.00		6,800,000	6,800,000	6,786,808	6,799,777		223		223		6,800,000				34,000	01/19/2024
78392B-AG-2	SK HYNIX INC	C	01/11/2024	Various		9,998,750	10,000,000	9,989,400							9,989,400		9,350	9,350		01/16/2027
78392B-AH-0	SK HYNIX INC	C	01/09/2024	Various		14,942,390	15,000,000	14,932,200							14,932,200		10,190	10,190		01/16/2029
78409V-BJ-2	S&P GLOBAL INC		06/24/2024	Goldman Sachs & Co.		10,000,320	11,000,000	10,318,743	10,404,376		51,113		51,113		10,455,488		(455,168)	(455,168)	242,550	03/01/2029
78466C-AC-0	SS&C TECHNOLOGIES INC		11/04/2024	Allstate Corp Dep		308,667	310,000	314,402	305,577	6,262	(1,127)		5,134		310,711		(2,044)	(2,044)	18,708	09/30/2027
78471R-AC-0	SRS DISTRIBUTION INC		06/28/2024	Various		13,221,967	12,848,000	13,107,608	12,180,289	807,645	(10,466)		797,178		12,977,468		67,267	67,267	944,225	07/01/2029
785592-AJ-5	SABINE PASS LIQUEFACTION LLC		05/15/2024	Various		7,217,000	7,217,000	7,277,554	7,231,121		(14,121)		(14,121)		7,217,000				180,355	05/15/2024
785592-AM-8	SABINE PASS LIQUEFACTION LLC		10/31/2024	Various		32,842,574	32,832,000	33,129,288	32,970,878		(63,910)		(63,910)		32,906,968		(69,310)	(69,310)	1,704,431	03/01/2025
785592-AU-0	SABINE PASS LIQUEFACTION LLC		01/03/2024	SUSQUEHANNA FINANCIAL GROUP LLP		740,787	760,000	716,999	717,957		102		102		718,059		22,728	22,728	9,753	03/15/2028
785592-AV-8	SABINE PASS LIQUEFACTION LLC		01/18/2024	Various		25,428,250	25,000,000	25,612,053	25,373,316		(10,389)		(10,389)		25,362,927		65,323	65,323	89,757	06/30/2026
78669Q-AA-8	SAGICOR FINANCIAL CORPORATION LTD	C	10/02/2024	Jefferies		493,600	500,000	480,350	480,405		3,059		3,059		483,463		10,137	10,137	23,556	05/13/2028
80281L-AN-5	SANTANDER UK GROUP HOLDINGS PLC	C	03/15/2024	Call @ 100.00		6,200,000	6,200,000	6,186,794	6,195,001		847		847		6,195,848		4,152	4,152	33,759	03/15/2025
80281L-AR-6	SANTANDER UK GROUP HOLDINGS PLC	C	12/04/2024	Barclays Capital, Inc.		7,588,640	8,000,000	8,000,000	8,000,000						8,000,000		(411,360)	(411,360)	276,528	01/11/2028
808625-AA-5	SCIENCE APPLICATIONS INTERNATIONAL CORP		11/19/2024	Goldman Sachs & Co.		7,349,719	7,560,000	7,784,800	7,200,900	446,295	(11,147)		435,148		7,636,048		(286,329)	(286,329)	369,226	04/01/2028
81180W-BN-0	SEAGATE HDD CAYMAN	C	10/30/2024	JP Morgan		2,801,500	2,600,000	2,600,000	2,600,000						2,600,000		201,500	201,500	187,688	12/15/2029
816851-BN-8	SEMPRA		04/30/2024	Bank of America Merrill Lynch		19,553,600	20,000,000	19,964,600	19,984,923		4,488		4,488		19,989,411		(435,811)	(435,811)	386,833	04/01/2025
81725W-AJ-2	SENSATA TECHNOLOGIES BV	C	07/15/2024	Call @ 100.00		2,874,460	2,846,000	2,932,300	2,842,704	49,032	(13,726)		35,305		2,878,009		(32,009)	(32,009)	140,719	10/01/2025
81883J-AA-8	SHACK 2116 A - CDO	C	08/01/2024	MIZUSA		26,903,588	26,870,000	26,620,109	26,626,407		15,697		15,697		26,642,103		261,484	261,484	1,461,427	10/20/2034
824348-BD-7	SHERWIN-WILLIAMS CO		05/30/2024	Jefferies		9,834,200	10,000,000	10,046,037	10,007,360		(3,586)		(3,586)		10,003,774		(169,574)	(169,574)	275,000	02/01/2025
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	C	07/12/2024	Various		3,004,231	3,204,000	3,272,105	3,209,161		(3,124)		(3,124)		3,206,037		(201,806)	(201,806)	175,967	09/23/2026
828807-DK-0	SIMON PROPERTY GROUP LP		03/05/2024	Allstate Corp Dep		454,532	520,000	442,016	450,958		1,647		1,647		452,605		1,927	1,927	8,880	07/15/2030
82967N-BG-2	SIRIUS XM RADIO INC		06/04/2024	Bank of America Merrill Lynch		965,135	1,140,000	1,025,738	1,015,828	28,268	5,314		33,582		1,049,411		(84,275)	(84,275)	43,629	07/01/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
82967N-BJ-6	SIRIUS XM RADIO INC		09/24/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		508,804	540,000	531,933	499,415	16,436	3,558		19,994		519,409		(10,605)	(10,605)	25,800	07/15/2028
83002Y-AA-7	SIX FLAGS ENTERTAINMENT CORP		08/08/2024	MIZUSA		718,165	700,000	700,000							700,000		18,165	18,165	12,495	05/01/2032
83004L-AC-9	SIX10 2 AR2 - CDO		06/14/2024	Various		30,055,000	30,040,000	29,436,310	29,595,162		29,260		29,260		29,624,422		430,578	430,578	1,247,009	01/20/2034
830867-AA-5	SKYMILES IP LTD	C	10/20/2024	Paydown		2,234,000	2,234,000	2,234,000	2,234,000						2,234,000				64,627	10/20/2025
832696-AW-8	J M SMUCKER CO		05/22/2024	Various		20,575,430	20,000,000	19,991,200	19,991,477		3,385		3,385		19,994,862		580,568	580,568	665,225	11/15/2028
832696-AY-4	J M SMUCKER CO		09/19/2024	Morgan Stanley		2,830,700	2,500,000	2,476,925	2,477,029		875		875		2,477,904		352,796	352,796	146,701	11/15/2043
83283W-AE-3	SMYRNA READY MIX CONCRETE LLC		03/13/2024	SNTRUS3A USA		2,125,000	2,000,000	2,000,000	2,000,000						2,000,000		125,000	125,000	56,701	11/15/2031
83368R-BC-5	SOCIETE GENERALE SA	C	01/01/2024	Adjustment							1,180		1,180		1,180		(1,180)	(1,180)		06/09/2027
83368R-BY-7	SOCIETE GENERALE SA	C	01/12/2024	Various		7,507,838	7,500,000	7,500,000							7,500,000		7,838	7,838		01/19/2055
83545G-BE-1	SONIC AUTOMOTIVE INC		02/16/2024	JP Morgan		1,740,000	2,000,000	2,005,750	1,782,704	221,700	(42)		221,657		2,004,362		(264,362)	(264,362)	26,000	11/15/2031
835495-AM-4	SONOCO PRODUCTS CO		03/19/2024	RBCD		14,504,850	15,000,000	13,992,000	14,526,158		94,059		94,059		14,620,217		(115,367)	(115,367)	172,500	02/01/2025
83607E-AA-0	SNDPT V-R A - CDO		10/18/2024	Paydown		1,839,377	1,839,377	1,836,618	1,836,661		2,716		2,716		1,839,377				101,132	07/18/2031
83608G-AN-6	SNDPT II A1R - CDO		10/28/2024	Paydown		1,195,791	1,195,791	1,167,092	1,183,677		12,114		12,114		1,195,791				51,966	01/27/2031
83610J-AA-4	SNDPT 19 A - CDO	C	10/15/2024	Paydown		754,918	754,918	705,849	744,346		10,572		10,572		754,918				31,386	04/15/2031
83612L-AE-9	SVHE 2006-WF1 M1 - RMBS		12/01/2024	Paydown			36,840												932	10/25/2036
842400-GN-7	SOUTHERN CALIFORNIA EDISON CO		11/26/2024	Barclays Capital, Inc.		30,588,931	30,814,000	31,830,182	31,129,728		(198,936)		(198,936)		30,930,792		(341,861)	(341,861)	1,501,323	08/01/2025
842400-GV-9	SOUTHERN CALIFORNIA EDISON CO		11/26/2024	JP Morgan		6,716,220	7,000,000	6,986,700	6,994,701		2,294		2,294		6,996,994		(280,774)	(280,774)	111,067	02/01/2026
842400-HP-1	SOUTHERN CALIFORNIA EDISON CO		06/24/2024	Allstate Corp Dep		907,985	920,000	912,244	914,627		1,813		1,813		916,440		(8,455)	(8,455)	21,896	06/01/2025
842587-DC-8	SOUTHERN CO		05/21/2024	Morgan Stanley		9,971,600	10,000,000	10,045,400	10,012,302		(8,131)		(8,131)		10,004,171		(32,571)	(32,571)	362,972	08/01/2024
842587-DQ-7	SOUTHERN CO		10/10/2024	Deutsche Bank		2,767,565	2,725,000	2,720,858	2,721,311		643		643		2,721,954		45,610	45,610	108,667	06/15/2028
842587-DS-3	SOUTHERN CO		12/04/2024	Barclays Capital, Inc.		8,251,680	8,000,000	7,999,920	7,999,924		76		76		8,000,000		251,680	251,680	546,333	03/15/2029
84265V-AH-8	SOUTHERN COPPER CORP		05/28/2024	SMBC NIKKO SECURITIES LTD, WAN CHAI		462,010	470,000	462,715	465,134		1,509		1,509		466,642		(4,632)	(4,632)	10,928	04/23/2025
845467-AR-0	SOUTHWESTERN ENERGY CO		10/07/2024	The Seaport Group		2,970,000	3,000,000	3,060,000	2,927,681	105,486	(4,367)		101,119		3,028,799		(58,799)	(58,799)	191,260	02/01/2029
845467-AT-6	EXPAND ENERGY CORP		11/21/2024	Various		13,637,865	14,500,000	14,662,500	13,415,573	1,212,568	(2,447)		1,210,121		14,625,693		(987,829)	(987,829)	899,915	02/01/2032
84749A-AA-5	SPECIALTY BUILDING PRODUCTS HOLDINGS LLC		10/15/2024	Call @ 100.00		17,400,000	17,400,000	16,192,875	16,367,663		273,100		273,100		16,640,763		759,237	759,237	1,155,469	09/30/2026
84859B-AA-9	SPIRIT IP CAYMAN LTD	C	08/07/2024	Various		10,361,686	17,325,998	13,215,829	12,460,305	5,216,846	26,339	4,360,905	882,280		13,342,585		(2,980,899)	(2,980,899)	1,012,838	09/20/2025
84859D-AC-1	SPIRE MISSOURI INC		03/27/2024	MIZUSA		9,771,400	10,000,000	9,985,000	9,986,057		824		824		9,986,881		(215,481)	(215,481)	301,333	02/15/2033
85172F-AN-9	ONEMAIN FINANCE CORP		10/31/2024	BNP Paribas		7,171,500	7,000,000	7,078,703	7,028,355		(9,614)		(9,614)		7,018,740		152,760	152,760	562,479	03/15/2026
852060-AT-9	SPRINT CAPITAL CORP		07/31/2024	Goldman Sachs & Co.		1,288,780	1,060,000	1,327,897	1,212,171		(8,252)		(8,252)		1,203,920		84,860	84,860	81,414	03/15/2032
85208N-AD-2	SPRNTS 1A1 - RMBS		12/20/2024	Paydown		3,150,000	3,150,000	3,135,906	3,150,000		15,636	15,636			3,150,000				93,279	09/20/2029
85208N-AE-0	SPRNTS 1A2 - RMBS		12/20/2024	Paydown		840,000	840,000	837,563	840,000		2,482	2,482			840,000				27,048	09/20/2029
852234-AP-8	BLOCK INC		03/01/2024	Jefferies		1,282,500	1,500,000	1,500,000	1,331,927	168,074			168,074		1,500,000		(217,500)	(217,500)	13,708	06/01/2031
853496-AC-1	STANDARD BUILDING SOLUTIONS INC		07/31/2024	Wells Fargo		1,558,170	1,592,000	1,584,040	1,552,099	35,875	782		36,657		1,588,756		(30,586)	(30,586)	76,504	02/15/2027
855244-BC-2	STARBUCKS CORP		08/15/2024	Morgan Stanley		1,492,026	1,664,000	1,489,130			552		552		1,489,682		2,344	2,344	25,237	02/14/2032
855244-BG-3	STARBUCKS CORP		12/04/2024	Various		27,932,080	28,000,000	27,988,520			1,675		1,675		27,990,195		(58,115)	(58,115)	629,961	02/08/2027
855244-BH-1	STARBUCKS CORP		07/18/2024	Barclays Capital, Inc.		568,554	565,000	563,136			106		106		563,241		5,313	5,313	12,381	02/15/2031
85571B-AW-5	STARWOOD PROPERTY TRUST INC		12/31/2024	Maturity @ 100.00		4,500,000	4,500,000	4,500,000	4,415,310	84,690			84,690		4,500,000				168,945	12/31/2024
857477-AN-3	STATE STREET CORP		12/16/2024	Maturity @ 100.00		5,000,000	5,000,000	5,013,150	5,005,019		(5,019)		(5,019)		5,000,000				165,000	12/16/2024
857691-AG-4	STATION CASINOS LLC		05/14/2024	Various		9,485,679	10,170,000	9,377,975	9,386,718		61,722		61,722		9,448,439		37,240	37,240	340,388	02/15/2028
857691-AH-2	STATION CASINOS LLC		04/02/2024	Allstate Corp Dep		259,594	290,000	273,093	261,486	14,200	386		14,587		276,072		(16,479)	(16,479)	4,583	12/01/2031
858119-BJ-8	STEEL DYNAMICS INC		03/27/2024	Barclays Capital, Inc.		14,705,400	15,000,000	15,304,050	15,063,721		(18,159)		(18,159)		15,045,562		(340,162)	(340,162)	123,667	12/15/2024
858119-BL-3	STEEL DYNAMICS INC		11/20/2024	Various		5,507,717	5,590,000	5,538,164	5,554,425		14,748		14,748		5,569,173		(61,456)	(61,456)	120,614	06/15/2025
858912-AF-5	STERICYCLE INC		03/14/2024	Call @ 100.00		24,112,000	24,112,000	24,856,040	23,991,440	120,560			120,560		24,112,000				860,413	07/15/2024
858912-AG-3	STERICYCLE INC		11/08/2024																(11,326)	01/15/2029
863667-AN-1	STRYKER CORP		03/14/2024	Barclays Capital, Inc.		4,846,250	5,000,000	5,465,150	5,175,694		(18,839)		(18,839)		5,156,855		(310,605)	(310,605)	88,958	03/15/2026
863667-BC-4	STRYKER CORP		11/26/2024	Goldman Sachs & Co.		7,374,725	7,333,000	7,325,887	7,325,968		1,367		1,367		7,327,336		47,389	47,389	344,783	12/08/2028
863667-BE-0	STRYKER CORP		11/26/2024	Goldman Sachs & Co.		2,450,950	2,500,000	2,494,775			202		202		2,494,977		44,027	44,027	22,431	09/11/2029
86562M-BT-6	SUMITOMO MITSUI FINANCIAL GROUP INC	C	04/30/2024	Bank of America Merrill Lynch		394,656	400,000	426,003	405,190		(2,362)		(2,362)		402,829		(8,173)	(8,173)	5,848	09/27/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
86562M-CA-6	SUMITOMO MITSUI FINANCIAL GROUP INC	C	11/22/2024	Various		15,302,944	16,000,000	16,064,800	16,020,889		(12,335)		(12,335)		16,008,554		(705,610)	(705,610)	189,327	07/08/2025
86563V-AV-1	SUMITOMO MITSUI TRUST BANK LTD	C	11/22/2024	SMBC NIKKO SECURITIES LTD, WAN CHAI		1,676,238	1,750,000	1,749,580	1,749,808		84		84		1,749,893		(73,655)	(73,655)	31,646	03/25/2026
86614R-AP-2	SUMMIT MATERIALS LLC		11/08/2024	Wells Fargo		3,496,570	3,346,000	3,346,000	3,346,000						3,346,000		150,570	150,570	219,674	01/15/2031
86765B-AN-9	ENERGY TRANSFER LP		04/01/2024	Maturity @ 100.00		5,000,000	5,000,000	4,949,050	4,991,451		8,549		8,549		5,000,000				106,250	04/01/2024
86765B-AS-8	ENERGY TRANSFER LP		11/26/2024	Barclays Capital, Inc.		19,215,123	19,070,000	19,331,715	19,232,186		(84,864)		(84,864)		19,147,323		67,800	67,800	1,122,058	12/01/2025
86765K-AA-7	SUNOCO LP		08/14/2024	Various		7,536,849	7,331,000	7,331,000	7,331,000						7,331,000		205,849	205,849	387,836	09/15/2028
86765L-AQ-0	SUNOCO LP		05/23/2024	Various		6,492,611	6,530,000	6,697,724	6,533,424	44,364	(7,751)		36,613		6,570,037		(77,425)	(77,425)	214,852	04/15/2027
86765L-AT-4	SUNOCO LP		10/15/2024	Various		5,606,070	6,022,000	5,969,556	5,593,960	380,604	2,768		383,372		5,977,333		(371,263)	(371,263)	150,406	05/15/2029
86765L-AZ-0	SUNOCO LP		02/27/2024	Goldman Sachs & Co.		2,019,243	2,222,000	2,228,952	2,057,155	168,847	(35)		168,812		2,225,967		(206,724)	(206,724)	33,052	04/30/2030
86803U-AD-3	SUNTORY HOLDINGS LTD	C	08/01/2024	SMBC NIKKO SECURITIES LTD, WAN CHAI		12,908,610	13,000,000	12,978,680	12,996,464		2,670		2,670		12,999,134		(90,524)	(90,524)	232,375	10/16/2024
87122F-AA-4	STCP 233 A1 - CDO		04/22/2024	Various		12,500,000	12,500,000	12,500,000	12,500,000						12,500,000				486,114	04/20/2035
87162W-AD-2	TD SYNNEX CORP		08/09/2024	Various		14,836,300	15,000,000	14,992,734	14,997,852		1,322		1,322		14,999,174		(162,874)	(162,874)	143,056	08/09/2024
87162W-AK-6	TD SYNNEX CORP		06/04/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		205,193	250,000	200,903			449		449		201,351		3,841	3,841	2,135	08/09/2031
87166F-AD-5	SYNCHRONY BANK		09/24/2024	Allstate Corp Dep		521,394	520,000	498,311	502,892		7,438		7,438		510,330		11,064	11,064	30,654	08/23/2025
87166F-AE-3	SYNCHRONY BANK		12/18/2024	Deutsche Bank		252,388	250,000	243,700			1,361		1,361		245,061		7,326	7,326	18,594	08/23/2027
871829-AZ-0	SYSCO CORP		09/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		653,354	660,000	636,946	638,229		8,262		8,262		646,491		6,862	6,862	23,031	10/01/2025
871969-AC-5	TCW 2022-1 A1 - CDO	C	08/01/2024	Morgan Stanley		10,060,050	10,050,000	9,969,600	9,970,919		15,531		15,531		9,986,449		73,601	73,601	530,306	04/22/2033
87246Y-AC-0	NUVEEN FINANCE LLC		11/01/2024	Maturity @ 100.00		10,587,000	10,587,000	10,881,742	10,623,612		(36,612)		(36,612)		10,587,000				436,714	11/01/2024
872540-AT-6	TJX COMPANIES INC		03/05/2024	Allstate Corp Dep		372,622	390,000	369,560	371,941		465		465		372,405		216	216	5,961	04/15/2030
87264A-BB-0	T-MOBILE USA INC		10/31/2024	Various		40,845,445	41,500,000	41,581,330	41,478,305		64,071		64,071		41,542,375		(696,930)	(696,930)	904,556	04/15/2025
87264A-BZ-7	T-MOBILE USA INC		11/26/2024	SMBC NIKKO SECURITIES LTD, WAN CHAI		16,813,650	17,500,000	17,475,235	17,488,644		4,853		4,853		17,493,497		(679,847)	(679,847)	336,875	02/15/2026
87264A-CW-3	T-MOBILE USA INC		06/26/2024	Various		21,400,891	21,526,000	22,240,390	22,231,185		(3,286)		(3,286)		22,227,899		(827,009)	(827,009)	957,030	01/15/2053
87264A-DC-6	T-MOBILE USA INC		08/16/2024	Wells Fargo		10,605,200	10,000,000	9,985,500	9,985,808		760		760		9,986,568		618,632	618,632	535,069	01/15/2034
87264A-DD-4	T-MOBILE USA INC		03/26/2024	Goldman Sachs & Co.		10,580,900	10,000,000	9,983,000	9,983,058		235		235		9,983,293		597,607	597,607	171,667	06/15/2054
87265H-AG-4	TRI POINTE HOMES INC (DELAWARE)		12/05/2024	Various		753,055	750,000	730,373	726,145	6,738	3,126		9,863		736,008		17,047	17,047	37,723	06/15/2028
872898-AF-8	TSMC ARIZONA CORP		05/01/2024	Various		19,211,400	20,000,000	19,965,800	19,976,645		3,048		3,048		19,979,693		(768,293)	(768,293)	410,104	04/22/2027
87305Q-CH-2	TTX CO		04/30/2024	Bank of America Merrill Lynch		29,678,552	30,114,000	30,006,821	30,070,198		14,258		14,258		30,084,456		(405,904)	(405,904)	864,272	01/15/2025
874054-AF-6	TAKE-TWO INTERACTIVE SOFTWARE INC		04/30/2024	Bank of America Merrill Lynch		5,780,938	5,900,000	5,865,715	5,872,141		7,262		7,262		5,879,404		(98,466)	(98,466)	115,198	04/14/2025
875127-BK-7	TAMPA ELECTRIC CO		07/12/2024	Maturity @ 100.00		2,000,000	2,000,000	1,999,240	1,999,793		207		207		2,000,000				77,500	07/12/2024
876030-AB-3	TAPESTRY INC		11/25/2024	Call @ 100.00		5,050,000	5,000,000	4,994,500	4,994,746		2,651		2,651		4,997,397		2,603	2,603	400,542	11/27/2025
876030-AC-1	TAPESTRY INC		11/25/2024	Call @ 100.00		7,070,000	7,000,000	6,986,210	6,986,607		4,326		4,326		6,990,934		9,066	9,066	557,278	11/27/2026
87612G-AE-1	TARGA RESOURCES CORP		12/04/2024	Barclays Capital, Inc.		8,413,840	8,000,000	7,982,320	7,982,729		2,635		2,635		7,985,364		428,476	428,476	527,533	03/01/2029
87612G-AF-8	TARGA RESOURCES CORP		02/02/2024	SCTIA		5,399,350	5,000,000	4,997,450	4,997,475		56		56		4,997,531		401,819	401,819	78,542	03/30/2034
87901J-AH-8	TEGNA INC		06/04/2024	Morgan Stanley		221,443	250,000	212,575	213,344		2,245		2,245		215,589		5,854	5,854	9,028	09/15/2029
87927V-AM-0	TELECOM ITALIA CAPITAL SA	C	12/12/2024	Morgan Stanley		3,089,122	3,000,000	3,112,501	2,849,035	250,045	(2,745)		247,300		3,096,335		(7,212)	(7,212)	156,383	09/30/2034
87927V-AR-9	TELECOM ITALIA CAPITAL SA	C	12/12/2024	Bank of America Merrill Lynch		4,906,423	4,664,000	4,999,333	4,606,179	328,850	(8,300)		320,550		4,926,729		(20,306)	(20,306)	338,641	07/18/2036
879360-AB-1	TELEDYNE TECHNOLOGIES INC		04/01/2024	Maturity @ 100.00		4,777,000	4,777,000	4,514,224	4,734,084		42,916		42,916		4,777,000				22,691	04/01/2024
88033G-CZ-1	TENET HEALTHCARE CORP		03/05/2024	Call @ 100.00		4,469,000	4,469,000	4,492,340	4,418,644	55,831	(5,475)		50,356		4,469,000				147,663	01/01/2026
88033G-DR-8	TENET HEALTHCARE CORP		06/04/2024	UBS		481,203	520,000	478,150			527		527		478,677		2,526	2,526	8,847	01/15/2030
883310-AL-8	THAYR 1R A1R - CDO	C	06/10/2024	JP Morgan		30,025,500	30,000,000	29,745,000	29,751,115		14,231		14,231		29,765,346		260,154	260,154	1,304,262	04/20/2034
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
883556-CX-8	THERMO FISHER SCIENTIFIC INC		01/09/2024	JP Morgan		10,300,400	10,000,000	10,000,000	10,000,000						10,000,000		300,400	300,400	213,329	08/10/2033
883556-DB-5	THERMO FISHER SCIENTIFIC INC		01/22/2024	Various		10,373,200	10,000,000	9,984,600	9,984,683		79		79		9,984,762		388,438	388,438	62,111	01/31/2034
885160-AA-9	THOR INDUSTRIES INC		08/15/2024	Various		7,425,093	8,292,000	8,293,675	7,395,966	896,439	179		896,618		8,292,585		(867,492)	(867,492)	158,455	10/15/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
88947E-AS-9	TOLL BROTHERS FINANCE CORP		11/04/2024	CITADEL		520,036	520,000	511,316	512,674		1,849		1,849		514,523		5,513	5,513	28,871	03/15/2027
88947E-AU-4	TOLL BROTHERS FINANCE CORP		07/02/2024	Raymond James & Associates, Inc.		479,804	520,000	447,522	454,878		4,784		4,784		459,662		20,142	20,142	13,283	11/01/2029
89055F-AB-9	TOPBUILD CORP		09/11/2024	Cantor Fitzgerald & Company		7,983,606	8,573,000	8,581,881	7,768,097	798,015	913		798,928		8,567,025		(583,418)	(583,418)	308,182	03/15/2029
89055F-AC-7	TOPBUILD CORP		09/05/2024	Various		6,756,336	7,700,000	6,872,483	6,683,581	195,439	25,673		221,112		6,904,694		(148,358)	(148,358)	216,697	02/15/2032
89115A-2A-9	TORONTO-DOMINION BANK		04/30/2024	Bank of America Merrill Lynch		16,063,866	16,380,000	16,380,000	16,380,000						16,380,000		(316,134)	(316,134)	250,175	06/06/2025
89115A-2H-4	TORONTO-DOMINION BANK		11/22/2024	CITADEL		1,661,269	1,666,000	1,666,000	1,666,000						1,666,000		(4,731)	(4,731)	93,388	09/15/2027
89115A-2J-0	TORONTO-DOMINION BANK		09/13/2024	Various		39,774,875	40,000,000	40,000,000	40,000,000						40,000,000		(225,125)	(225,125)	965,201	09/13/2024
89115A-2S-0	TORONTO-DOMINION BANK		12/04/2024	Barclays Capital, Inc.		7,096,670	7,000,000	7,000,000	7,000,000						7,000,000		96,670	96,670	535,682	07/17/2026
89236T-HX-6	TOYOTA MOTOR CREDIT CORP		10/02/2024	Various		2,768,660	3,300,000	2,654,025	2,659,274		49,530		49,530		2,708,804		59,855	59,855	60,491	01/10/2031
89352H-BB-4	TRANSCANADA PIPELINES LTD		10/12/2024	Maturity @ 100.00		900,000	900,000	854,421	865,642		34,358		34,358		900,000				9,000	10/12/2024
89352H-BC-2	TRANSCANADA PIPELINES LTD		10/15/2024	ASSIGNMENT OF SECURITIES		9,599,349	10,813,000	8,940,080	9,107,215		145,187		145,187		9,252,403		346,946	346,946	272,578	10/12/2031
893647-BE-6	TRANSDIGM INC		02/22/2024	Various		11,004,000	11,004,000	11,240,798	10,925,686	30,185	(7,729)		22,456		10,948,142		(274,262)	(274,262)	639,608	03/15/2026
893647-BH-9	TRANSDIGM INC		04/21/2024	Call @ 100.00		1,380,000	1,380,000	1,407,474	1,383,038		(3,038)		(3,038)		1,380,000				62,100	03/15/2027
893647-BL-0	TRANSDIGM INC		09/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		248,355	250,000	248,200			17		17		248,217		138	138	4,240	11/15/2027
893647-BP-1	TRANSDIGM INC		06/24/2024	Morgan Stanley		355,308	380,000	350,360			768		768		351,128		4,180	4,180	7,811	01/15/2029
893647-BS-5	TRANSDIGM INC		09/05/2024	JP Morgan		4,737,688	4,550,000	4,550,000	4,550,000						4,550,000		187,688	187,688	226,789	12/15/2030
893647-BU-0	TRANSDIGM INC		11/21/2024	JP Morgan		4,089,468	4,034,000	4,034,000							4,034,000		55,468	55,468	189,304	03/01/2029
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
893830-BX-6	TRANSOCEAN INC	C	05/21/2024	Various		2,584,075	2,470,000	2,470,000	2,470,000						2,470,000		114,075	114,075	163,800	02/15/2030
896288-AA-5	TRINET GROUP INC		05/02/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		477,981	540,000	460,512	463,888		4,377		4,377		468,265		9,716	9,716	12,863	03/01/2029
89640A-AL-0	TRNTS X AR - CDO	C	08/01/2024	Various		46,715,190	46,700,000	44,915,593	43,296,323		331,552		331,552		43,627,875		3,087,315	3,087,315	2,295,970	01/16/2035
896522-AJ-8	TRINITY INDUSTRIES INC		05/30/2024	Various		6,499,969	6,303,000	6,303,000	6,303,000						6,303,000		196,969	196,969	447,624	07/15/2028
89680Y-AB-1	TRITON CONTAINER INTERNATIONAL LTD	C	06/07/2024	Maturity @ 100.00		2,600,000	2,600,000	2,590,398	2,598,349		1,651		1,651		2,600,000				14,950	06/07/2024
89788M-AR-3	TRUIST FINANCIAL CORP		12/04/2024	Barclays Capital, Inc.		3,056,670	3,000,000	3,066,660			(4,428)		(4,428)		3,062,232		(5,562)	(5,562)	59,332	01/24/2030
902494-BJ-1	TYSON FOODS INC		11/26/2024	JP Morgan		16,525,151	16,700,000	16,641,049	16,680,044		8,596		8,596		16,688,640		(163,489)	(163,489)	827,578	03/01/2026
902613-AB-4	UBS GROUP AG	C	01/01/2024	Adjustment							2,680		2,680		2,680		(2,680)	(2,680)		07/30/2024
902613-AH-1	UBS GROUP AG	C	11/26/2024	Various		24,376,920	25,886,000	25,857,276	25,867,243		6,779		6,779		25,874,022		(1,497,102)	(1,497,102)	491,475	08/10/2027
902613-AX-6	UBS GROUP AG	C	04/22/2024	UBS		589,284	600,000	578,184	582,028		4,496		4,496		586,524		2,760	2,760	13,000	03/26/2025
902674-ZV-5	UBS AG (LONDON BRANCH)	C	11/22/2024	Various		25,229,800	25,000,000	24,998,500	24,998,719		1,281		1,281		25,000,000		229,800	229,800	1,743,222	09/11/2025
902674-ZW-3	UBS AG (LONDON BRANCH)	C	12/04/2024	Barclays Capital, Inc.		8,275,360	8,000,000	7,999,680	7,999,697		303		303		8,000,000		275,360	275,360	557,467	09/11/2028
902674-ZZ-6	UBS AG (LONDON BRANCH)	C	03/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		973,515	1,060,000	943,612	950,064		7,763		7,763		957,827		15,688	15,688	3,533	06/01/2026
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
90290M-AG-6	US FOODS INC		09/17/2024	BB&T CAPITAL MARKETS		3,909,894	3,755,000	3,755,000	3,755,000						3,755,000		154,894	154,894	253,137	09/15/2028
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
90320B-AA-7	SUNRISE FINCO I BV	C	02/16/2024	Jefferies		2,283,910	2,588,000	2,588,000	2,277,725	310,275			310,275		2,588,000		(304,090)	(304,090)	75,699	07/15/2031
90353T-AE-0	UBER TECHNOLOGIES INC		06/04/2024	Allstate Corp Dep		592,058	580,000	580,157	580,139						580,139		11,920	11,920	31,417	09/15/2027
904764-BN-6	UNILEVER CAPITAL CORP		08/12/2024	Maturity @ 100.00		5,000,000	5,000,000	4,746,650	4,928,638		71,362		71,362		5,000,000				31,300	08/12/2024
907818-FB-9	UNION PACIFIC CORP		01/08/2024	Morgan Stanley		5,940,331	6,125,000	6,332,998	6,277,887		(712)		(712)		6,277,176		(336,844)	(336,844)	81,207	03/01/2029
90932D-AA-3	UNITED AIRLINES 2016-2 PASS THROUGH TRUS		10/07/2024	Paydown		708,298	708,298	556,458	574,847		133,451		133,451		708,298				16,468	04/07/2030
90932E-AA-1	UNITED AIRLINES 2016-2 PASS THROUGH TRUS		10/07/2024	Paydown		610,159	610,159	518,794	530,115		80,044		80,044		610,159				13,157	04/07/2030
90932K-AA-7	UNITED AIRLINES 2019-2 PASS THROUGH TRUS		11/01/2024	Paydown		2,498,661	2,498,661	2,152,313	627,726		282,378		282,378		2,498,661				65,590	11/01/2029
90932L-AG-2	UNITED AIRLINES INC		07/02/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		241,530	250,000	241,323			677		677		241,999		(469)	(469)	2,370	04/15/2026
90932M-AA-3	UNITED AIRLINES 2019-2 PASS THROUGH TRUS		11/01/2024	Paydown		77,722	77,722	62,348	64,470		13,252		13,252		77,722				1,690	11/01/2029
90932Q-AA-4	UNITED AIRLINES 2014-2 PASS THROUGH TRUS		09/03/2024	Paydown		59,646	59,646	55,779	56,133		3,512		3,512		59,646				1,677	03/03/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
90932V-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2020-		10/15/2024	Paydown		624,000	624,000	582,798	596,723		27,277		27,277		624,000				19,013	07/15/2027
91127K-AC-6	UNITED OVERSEAS BANK LTD	C	04/15/2024	Call @ 100.00		7,146,000	7,146,000	7,121,489	7,131,900		991		991		7,132,891		13,109	13,109	133,988	04/15/2029
911365-BQ-6	UNITED RENTALS (NORTH AMERICA) INC		01/26/2024	Various		12,156,250	12,000,000	12,000,000	12,000,000						12,000,000		156,250	156,250	87,167	12/15/2029
912909-AU-2	UNITED STATES STEEL CORP		01/22/2024	Allstate Corp Dep		509,105	500,000	488,330	489,974		129		129		490,103		19,002	19,002	13,655	03/01/2029
91324P-EQ-1	UNITEDHEALTH GROUP INC		12/04/2024	Barclays Capital, Inc.		8,270,480	8,000,000	7,988,240	7,989,843		1,785		1,785		7,991,628		278,852	278,852	553,556	02/15/2030
91324P-EU-2	UNITEDHEALTH GROUP INC		11/25/2024	Various		7,895,165	8,000,000	7,984,960	7,986,722		2,287		2,287		7,989,009		(93,844)	(93,844)	463,722	01/15/2029
91324P-EV-0	UNITEDHEALTH GROUP INC		01/08/2024	Barclays Capital, Inc.		8,371,735	8,500,000	8,446,195	8,449,462		153		153		8,449,615		(77,880)	(77,880)	90,313	04/15/2033
91324P-EW-8	UNITEDHEALTH GROUP INC		01/17/2024	Various		16,672,665	17,000,000	16,885,080	16,886,346		301		301		16,886,647		(213,982)	(213,982)	222,972	04/15/2053
91324P-EX-6	UNITEDHEALTH GROUP INC		01/30/2024	BNP Paribas		2,973,450	3,000,000	2,977,890	2,978,018		87		87		2,978,105		(4,655)	(4,655)	45,933	04/15/2063
91705J-AC-9	URBAN ONE INC		01/03/2024	Jefferies		427,600	500,000	444,900	424,990	24,320	116		24,437		449,427		(21,827)	(21,827)	15,774	02/01/2028
92047W-AD-3	VALVOLINE INC		04/16/2024	TENDER		22,730,000	22,730,000	22,750,538	22,434,938	234,317	6,825		241,142		22,676,080		53,920	53,920	485,696	02/15/2030
92047W-AG-6	VALVOLINE INC		06/04/2024	Bank of America Merrill Lynch		228,965	270,000	240,786	230,421	15,137	1,179		16,316		246,737		(17,771)	(17,771)	8,700	06/15/2031
92277G-AD-9	VENTAS REALTY LP		05/01/2024	Maturity @ 100.00		663,000	663,000	722,785	669,063		(6,063)		(6,063)		663,000				12,431	05/01/2024
923260-AC-7	VENTR 42 A1A - CDO	C	08/05/2024	Bank of America Merrill Lynch		18,054,750	18,100,000	17,660,170	15,506,397		311,902		311,902		15,818,298		2,236,452	2,236,452	998,793	04/17/2034
92331D-AW-8	VENTR 28A A1R - CDO		08/07/2024	Deutsche Bank		17,482,500	17,500,000	16,714,600	16,981,174		57,279		57,279		17,038,452		444,048	444,048	971,502	10/20/2034
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
92332Y-AC-5	VENTURE GLOBAL LNG INC		09/25/2024	Various		5,412,000	4,800,000	4,848,000	4,846,945		(967)		(967)		4,845,978		566,022	566,022	412,933	02/01/2029
92332Y-AD-3	VENTURE GLOBAL LNG INC		02/14/2024	Various		4,794,360	4,596,000	4,601,775	4,601,524		132		132		4,601,655		192,705	192,705	114,852	02/01/2032
92333B-AQ-3	VENTR 37 A1R - CDO	C	05/29/2024	Call @ 100.00		25,490,000	25,490,000	25,329,570	25,331,975		29,750		29,750		25,361,725		128,275	128,275	1,115,299	07/15/2032
92343E-AM-4	VERISIGN, INC		04/18/2024	Deutsche Bank		2,867,856	3,480,000	3,477,005	3,477,903		84		84		3,477,987		(610,131)	(610,131)	32,821	06/15/2031
92343V-DY-7	VERIZON COMMUNICATIONS INC		11/13/2024	Goldman Sachs & Co.		4,942,500	5,000,000	4,962,800	4,986,342		3,729		3,729		4,990,071		(47,571)	(47,571)	239,479	03/16/2027
92343V-ER-1	VERIZON COMMUNICATIONS INC		11/13/2024	Goldman Sachs & Co.		9,846,300	10,000,000	11,631,818	10,950,437		(167,954)		(167,954)		10,782,483		(936,183)	(936,183)	496,633	09/21/2028
92343V-FF-6	VERIZON COMMUNICATIONS INC		11/13/2024	Bank of America Merrill Lynch		8,666,550	9,000,000	8,995,500	8,997,812		755		755		8,998,567		(332,017)	(332,017)	309,000	03/22/2027
92343V-FR-0	VERIZON COMMUNICATIONS INC		06/24/2024	BNP Paribas		1,050,163	1,290,000	975,485	980,829		17,420		17,420		998,248		51,915	51,915	21,007	01/20/2031
92343V-FT-6	VERIZON COMMUNICATIONS INC		05/14/2024	Goldman Sachs & Co.		3,424,250	5,000,000	3,487,220	3,519,622		20,746		20,746		3,540,368		(116,118)	(116,118)	64,778	11/20/2040
92343V-GH-1	VERIZON COMMUNICATIONS INC		11/13/2024	Goldman Sachs & Co.		14,134,428	15,400,000	15,392,924	15,395,584		1,048		1,048		15,396,631		(1,262,203)	(1,262,203)	370,113	03/22/2028
92343V-GT-5	VERIZON COMMUNICATIONS INC		05/08/2024	SNTRUS3A USA		8,843,130	9,000,000	8,985,330	8,986,072		988		988		8,987,059		(143,929)	(143,929)	228,513	05/09/2033
92535U-AB-0	VERTIV GROUP CORP		08/06/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		471,255	500,000	456,332	455,069		4,876		4,876		459,944		11,311	11,311	4,698	11/15/2028
92556V-AB-2	VIATRIS INC		09/06/2024	Call @ 97.77		16,351,364	16,725,000	16,742,663	16,732,141		(3,921)		(3,921)		16,728,220		(376,857)	(376,857)	202,373	06/22/2025
92556V-AD-8	VIATRIS INC		06/04/2024	Various		1,200,283	1,420,000	1,130,689	1,142,818		7,935		7,935		1,150,753		49,529	49,529	9,597	06/22/2030
92564R-AA-3	VICI PROPERTIES LP		09/23/2024	Wells Fargo		14,426,316	14,525,000	14,825,313	14,594,493		(55,069)		(55,069)		14,539,424		(113,107)	(113,107)	501,396	12/01/2026
92564R-AC-9	VICI PROPERTIES LP		12/20/2024	Call @ 100.00		10,000,000	10,000,000	9,750,000	9,896,321		89,223		89,223		9,985,544		14,456	14,456	471,528	02/15/2025
92564R-AD-7	VICI PROPERTIES LP		01/25/2024	MIZUSA		6,498,908	6,869,000	6,204,205	6,530,917		7,605		7,605		6,538,521		(39,613)	(39,613)	117,345	02/15/2027
92564R-AF-2	VICI PROPERTIES LP		03/19/2024	Call @ 100.00		2,000,000	2,000,000	2,074,200	2,012,674		(12,674)		(12,674)		2,000,000				43,125	05/01/2024
92564R-AJ-4	VICI PROPERTIES LP		01/05/2024	Goldman Sachs & Co.		1,421,775	1,420,000	1,472,723	1,455,536		(235)		(235)		1,455,302		(33,527)	(33,527)	35,835	02/01/2027
925650-AB-9	VICI PROPERTIES LP		12/04/2024	Barclays Capital, Inc.		14,476,660	14,500,000	14,490,140	14,492,715		2,023		2,023		14,494,738		(18,078)	(18,078)	858,035	02/15/2028
92660F-AK-0	VIDEOTRON LTD		03/05/2024	BMO Capital Markets		284,513	290,000	272,542	275,654		732		732		276,387		8,127	8,127	5,862	04/15/2027
927804-GK-4	VIRGINIA ELECTRIC AND POWER CO		12/12/2024	SUSQUEHANNA FINANCIAL GROUP LLP		8,658,501	8,700,000	8,675,640	8,677,085		2,522		2,522		8,679,607		(21,106)	(21,106)	522,000	04/01/2033
927804-GL-2	VIRGINIA ELECTRIC AND POWER CO		12/12/2024	Various		13,827,646	14,000,000	13,905,780	13,906,743		1,806		1,806		13,908,548		(80,903)	(80,903)	653,146	04/01/2053
927804-GN-8	VIRGINIA ELECTRIC AND POWER CO		12/12/2024	Goldman Sachs & Co.		4,480,536	4,384,000	4,368,305	4,368,384		545		545		4,368,929		111,606	111,606	335,266	08/15/2053
92840V-AB-8	VISTRA OPERATIONS COMPANY LLC		08/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		1,516,367	1,520,000	1,474,856	1,481,949		7,469		7,469		1,489,419		26,949	26,949	88,350	02/15/2027
92840V-AD-4	VISTRA OPERATIONS COMPANY LLC		07/15/2024	Maturity @ 100.00		28,165,000	28,165,000	28,271,900	28,178,475		(13,475)		(13,475)		28,165,000				999,858	07/15/2024
928563-AD-7	VMWARE LLC		11/21/2024	Barclays Capital, Inc.		6,289,164	6,300,000	6,296,787	6,299,064		709		709		6,299,773		(10,609)	(10,609)	289,013	05/15/2025
928563-AJ-4	VMWARE LLC		11/26/2024	TD SECURITIES FI		3,961,482	4,200,000	4,186,563	4,196,219		1,302		1,302		4,197,521		(236,039)	(236,039)	75,460	08/15/2026
928668-BU-5	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		11/22/2024	Barclays Capital, Inc.		10,071,900	10,000,000	9,998,900	9,999,059		941		941		10,000,000		71,900	71,900	697,611	09/12/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
928668-BX-9	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		10/31/2024	Various		10,344,650	10,000,000	9,985,100	9,985,437		1,860		1,860		9,987,297		357,353	357,353	639,167	09/12/2033
928668-CG-5	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		11/13/2024	Various		24,813,906	24,549,000	24,446,876			7,816		7,816		24,454,692		359,213	359,213	555,321	03/22/2029
928881-AF-8	VONTIER CORP		02/08/2024	Goldman Sachs & Co.		9,509,518	11,430,000	8,275,892	8,591,518		33,320		33,320		8,624,838		884,681	884,681	120,953	04/01/2031
92933B-AR-5	WMG ACQUISITION CORP		05/23/2024	JP Morgan		2,131,250	2,500,000	2,444,500	2,142,797	313,158	2,301		315,458		2,458,255		(327,005)	(327,005)	58,958	02/15/2031
92939U-AD-8	WEC ENERGY GROUP INC		03/13/2024	Various		741,855	840,000	839,328	839,629		23		23		839,652		(97,797)	(97,797)	4,813	10/15/2027
92939U-AE-6	WEC ENERGY GROUP INC		12/23/2024	ASSIGNMENT OF SECURITIES		2,683,462	3,289,000	2,665,373	2,728,095		70,377		70,377		2,798,472		(115,009)	(115,009)	135,290	10/15/2030
92939U-AK-2	WEC ENERGY GROUP INC		12/04/2024	Various		22,986,960	23,000,000	23,065,090	23,048,535		(21,795)		(21,795)		23,026,740		(39,780)	(39,780)	1,519,736	01/09/2026
92939U-AM-8	WEC ENERGY GROUP INC		12/23/2024	ASSIGNMENT OF SECURITIES		11,837,882	11,651,000	11,649,136	11,649,311		1,289		1,289		11,650,600		187,282	187,282	835,506	09/12/2026
92940P-AB-0	WRKCO INC		12/06/2024	Call @ 100.00		9,865,311	9,864,000	10,320,055	10,055,247		(87,191)		(87,191)		9,968,056		(104,056)	(104,056)	565,554	03/15/2026
94106B-AA-9	WASTE CONNECTIONS INC		08/20/2024	Morgan Stanley		4,569,261	4,991,000	4,354,797	4,452,925		49,739		49,739		4,502,664		66,596	66,596	136,975	02/01/2030
94106B-AG-6	WASTE CONNECTIONS INC		08/22/2024	Various		15,271,700	15,000,000	14,825,250			6,961		6,961		14,832,211		439,489	439,489	373,611	03/01/2034
94106L-BU-2	WASTE MANAGEMENT INC		08/15/2024	Various		18,646,340	19,000,000	18,966,940	18,969,276		2,256		2,256		18,971,532		(325,192)	(325,192)	769,420	02/15/2033
94106L-BV-0	WASTE MANAGEMENT INC		11/13/2024	Various		33,728,377	33,000,000	32,773,620	32,788,417		25,564		25,564		32,813,981		914,396	914,396	1,690,737	02/15/2029
94106L-BW-8	WASTE MANAGEMENT INC		08/14/2024	Various		18,556,438	18,750,000	18,469,125	18,477,557		10,089		10,089		18,487,645		68,792	68,792	765,104	02/15/2034
94950J-AA-9	WELF 181 A - CDO		12/04/2024	Various		8,689,957	8,689,957	8,609,919	8,621,121		44,352		44,352		8,665,473		24,484	24,484	504,393	07/17/2031
94974B-GP-9	WELLS FARGO & CO		03/06/2024	Morgan Stanley		2,821,840	2,892,000	3,211,823	3,015,306		(13,032)		(13,032)		3,002,274		(180,434)	(180,434)	45,344	09/29/2025
94988J-6F-9	WELLS FARGO BANK NA		03/27/2024	Goldman Sachs & Co.		25,112,500	25,000,000	25,000,000	25,000,000						25,000,000		112,500	112,500	401,347	12/11/2026
95000U-2H-5	WELLS FARGO & CO		04/03/2024	Wells Fargo		19,629,600	20,000,000	19,272,400	19,610,042		121,713		121,713		19,731,755		(102,155)	(102,155)	207,183	10/30/2025
95000U-2K-8	WELLS FARGO & CO		11/26/2024	Bank of America Merrill Lynch		17,048,472	17,150,000	17,150,000	17,150,000						17,150,000		(101,528)	(101,528)	480,402	02/11/2026
95000U-2X-0	WELLS FARGO & CO		12/19/2024	Bank of America Merrill Lynch		9,962,800	10,000,000	10,000,000	10,000,000						10,000,000		(37,200)	(37,200)	450,506	04/25/2026
95000U-3J-0	WELLS FARGO & CO		12/04/2024	Various		18,129,340	18,000,000	18,000,000							18,000,000		129,340	129,340	361,839	01/23/2030
95040Q-AC-8	WELLTOWER OP LLC		11/26/2024	JP Morgan		9,921,500	10,000,000	11,368,700	10,525,255		(235,962)		(235,962)		10,289,293		(367,793)	(367,793)	491,111	04/01/2026
95081Q-AQ-7	WESCO DISTRIBUTION INC		02/27/2024	Stifel, Nicolaus & Co., Inc.		1,805,000	1,805,000	1,805,000							1,805,000					03/15/2029
95081Q-AR-5	WESCO DISTRIBUTION INC		02/27/2024	Stifel, Nicolaus & Co., Inc.		1,805,000	1,805,000	1,805,000							1,805,000					03/15/2032
958102-AR-6	WESTERN DIGITAL CORP		03/26/2024	Goldman Sachs & Co.		12,018,750	15,000,000	14,958,900	14,966,228		1,123		1,123		14,967,350		(2,948,600)	(2,948,600)	306,125	02/01/2032
959802-AY-5	WESTERN UNION CO		11/19/2024	Barclays Capital, Inc.		7,975,120	8,000,000	7,987,600	7,997,373		2,275		2,275		7,999,647		(24,527)	(24,527)	310,333	01/10/2025
960386-AN-0	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP		03/15/2024	Maturity @ 100.00		8,428,000	8,428,000	8,411,565	8,423,080		4,920		4,920		8,428,000				174,881	03/15/2024
960386-AQ-3	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP		11/26/2024	Various		608,438	619,000	616,696	594,668		10,724		10,724		605,392		3,046	3,046	13,938	06/15/2025
960413-AT-9	WESTLAKE CORP		08/06/2024	Bank of America Merrill Lynch		489,070	500,000	477,425	482,818		3,756		3,756		486,574		2,496	2,496	17,600	08/15/2026
960413-AX-0	WESTLAKE CORP		08/01/2024	RBCD		798,600	800,000	787,750	797,079		2,753		2,753		799,832		(1,232)	(1,232)	6,747	08/15/2024
961214-EM-1	WESTPAC BANKING CORP	C	03/25/2024	Nomura		1,692,759	1,740,000	1,606,090	1,622,023		11,237		11,237		1,633,260		59,499	59,499	32,591	02/04/2030
96145D-AB-1	WRKCO INC		09/15/2024	Maturity @ 100.00		5,563,000	5,563,000	5,650,268	5,580,382		(17,382)		(17,382)		5,563,000				166,890	09/15/2024
962178-AN-9	TRI POINTE HOMES INC (DELAWARE)		05/15/2024	Call @ 100.00		4,437,000	4,437,000	4,473,470	4,436,574	3,030	(2,117)		912		4,437,486		(486)	(486)	108,614	06/15/2024
96350R-AA-2	WHITE CAP BUYER LLC		11/13/2024	Various		3,328,890	3,331,000	3,358,468	3,224,447	120,735	(1,697)		119,038		3,343,485		(14,595)	(14,595)	214,346	10/15/2028
96351C-AA-4	WHITE CAP PARENT LLC		12/19/2024	Call @ 100.00		2,000,000	2,000,000	2,012,500	1,976,096	6,739	6,046		12,785		1,988,881		11,119	11,119	208,083	03/15/2026
969457-BW-9	WILLIAMS COMPANIES INC		03/28/2024	Goldman Sachs & Co.		11,719,272	11,751,000	11,934,433	11,795,255		(44,255)		(44,255)		11,751,000		(31,728)	(31,728)	145,549	06/24/2024
96949V-AL-7	WILLIAMS SCOTSMAN INC		06/11/2024	Various		14,104,226	13,750,000	13,750,000	13,750,000						13,750,000		354,226	354,226	650,148	10/01/2031
96950F-AM-6	WILLIAMS COMPANIES INC		03/04/2024	Maturity @ 100.00		5,000,000	5,000,000	5,402,900	5,018,235		(18,235)		(18,235)		5,000,000				107,500	03/04/2024
96950F-AQ-7	WILLIAMS COMPANIES INC		11/21/2024	JP Morgan		5,230,251	5,239,000	5,301,002	5,240,879		(6,641)		(6,641)		5,234,237		(3,987)	(3,987)	276,401	01/15/2025
97316U-AA-6	WINDR 2021-4 A - CDO	C	08/01/2024	JP Morgan		35,052,500	35,000,000	34,580,000	34,587,783		24,849		24,849		34,612,632		439,868	439,868	1,892,447	01/22/2035
98379K-AA-0	XPO INC		05/17/2024	Various		14,597,914	14,600,000	14,528,000	14,534,146		5,250		5,250		14,539,396		58,518	58,518	377,456	06/01/2028
98389B-AV-2	XCEL ENERGY INC		02/29/2024	Various		12,430,362	13,007,000	12,727,572	12,763,226		8,725		8,725		12,771,952		(341,590)	(341,590)	114,173	06/15/2028
98389B-BB-5	XCEL ENERGY INC		02/29/2024	BB&T CAPITAL MARKETS		4,978,450	5,000,000	4,982,650			32		32		4,982,682		(4,232)	(4,232)	3,819	03/15/2034
98421M-AB-2	XEROX HOLDINGS CORP		07/02/2024	Various		874,461	990,000	819,522	847,348		9,604		9,604		856,952		17,509	17,509	41,035	08/15/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
98875N-AA-3	ZAIS9 9 A - CDO	C	04/22/2024	Paydown		13,414,632	13,414,632	13,101,132	13,224,351		190,281		190,281		13,414,632				451,591	07/21/2031
98885N-AA-1	ZAIS 18 A1A - CDO		03/15/2024	Various		49,789,750	50,000,000	48,637,000	48,924,719		25,451		25,451		48,950,170		839,580	839,580	1,051,914	01/25/2035
98888D-AN-2	ZAIS 15 A1R - CDO		07/28/2024	Call @ 100.00		6,500,000	6,500,000	6,326,500	6,337,946		42,389		42,389		6,380,335		119,665	119,665	342,894	07/28/2032
98956P-AS-1	ZIMMER BIOMET HOLDINGS INC		11/26/2024	JP Morgan		18,858,048	19,200,000	19,145,532	19,179,623		8,991		8,991		19,188,614		(330,566)	(330,566)	800,320	01/15/2026
98956P-AU-6	ZIMMER BIOMET HOLDINGS INC		02/29/2024	Barclays Capital, Inc.		13,289,685	13,700,000	13,648,362	13,662,498		7,209		7,209		13,669,708		(380,023)	(380,023)	56,284	11/22/2024
98978V-AV-5	ZOETIS INC		08/16/2024	BNP Paribas		10,556,800	10,000,000	9,984,100	9,985,483		1,503		1,503		9,986,986		569,814	569,814	424,667	11/16/2032
BAS1FY-HC-0	CYGNUS ISSUANCE S. A. I / NAC 8	C	11/01/2024	Paydown		381,999	381,999	294,139	294,139		87,860		87,860		381,999				33,486	12/31/2026
BAS1FY-HD-8	CYGNUS ISSUANCE S. A. II / NAC 8	C	11/01/2024	Paydown		297,937	297,937	229,411	229,411		68,525		68,525		297,937				26,117	12/31/2026
BAS1HO-A7-0	OCEANA AUS FIXED INCOME TRUST CL A	B	11/07/2024																(4,531)	01/18/2025
BAS1HO-A8-8	OCEANA AUS FIXED INCOME TRUST CL B	B	11/07/2024																(1,339)	01/18/2025
Q9116#-AA-8	TOOLEYBUC FARMS PTY LTD (JUGGLE)	C	11/07/2024	Prepayment		2,210,375	78,942	2,210,375											(2,210,375)	11/09/2025
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						9,733,071,983	9,927,591,953	9,830,725,205	9,237,996,168	58,838,842	8,376,604	10,923,348	56,292,099		9,816,912,444		(93,085,421)	(93,085,421)	337,317,649	XXX
00130H-CL-7	AES CORP		12/19/2024	Various		5,042,625	5,100,000	5,099,235			40		40		5,099,275		(56,650)	(56,650)	10,338	07/15/2055
00774Y-AA-7	AERCAP HOLDINGS NV	C	07/17/2024	Bank of America Merrill Lynch		20,306,495	20,337,000	20,062,000	19,471,835	263,878	15,124		279,002		19,750,837		555,657	555,657	922,650	10/10/2079
055565Q-DU-9	BP CAPITAL MARKETS PLC	C	03/12/2024	Call @ 96.00		758,340	766,000	766,000	766,000						766,000		(30,640)	(30,640)	30,771	12/29/2049
15189T-BP-1	CENTERPOINT ENERGY INC		10/30/2024	Bank of America Merrill Lynch		5,007,500	5,000,000	5,000,000							5,000,000		7,500	7,500	931	05/15/2055
29250N-BT-1	ENBRIDGE INC		06/25/2024	Barclays Capital, Inc.		1,082,500	1,000,000	1,000,000	1,000,000						1,000,000		82,500	82,500	63,986	01/15/2084
37045X-DB-9	GENERAL MOTORS FINANCIAL COMPANY INC		10/01/2024	Various		4,870,831	5,000,000	5,097,750	4,617,454	453,819	(6,304)		447,515		5,064,969		(194,138)	(194,138)	286,451	12/31/2079
404280-AS-8	HSBC HOLDINGS PLC	C	09/17/2024	Call @ 100.00		795,000	795,000	858,600	807,910		(12,910)		(12,910)		795,000				50,681	12/29/2049
48128B-AQ-4	JPMORGAN CHASE & CO		05/07/2024	JP Morgan		3,895,500	3,750,000	3,750,000							3,750,000		145,500	145,500	40,820	12/31/2049
83672O-AH-5	SOUTH BOW CANADIAN INFRASTRUCTURE HOLDIN		08/14/2024	Stifel, Nicolaus & Co., Inc.		1,740,525	1,725,000	1,725,000							1,725,000		15,525	15,525		03/01/2055
92556H-AE-7	PARAMOUNT GLOBAL		02/27/2024	Barclays Capital, Inc.		2,101,050	2,415,000	2,415,000	2,173,500	241,500			241,500		2,415,000		(313,950)	(313,950)	63,721	03/30/2062
1309999999. Subtotal - Bonds - Hybrid Securities						45,600,366	45,888,000	45,773,585	28,836,698	959,197	(4,049)		955,148		45,366,081		211,304	211,304	1,470,350	XXX
464287-24-2	ISHARES:IBOXX $IG CORP		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	
464288-41-4	ISHARES:NATL MUNI BOND		12/30/2024	Various	0.000	150,294,645		144,971,053	107,982,431	(5,530,022)			(5,530,022)		144,971,053		5,323,592	5,323,592	11,893	
464288-51-3	ISHARES:IBOXX $HY CORP		10/03/2024	Various	0.000	11,631,929		11,342,323	9,557,665	(258,496)			(258,496)		11,342,323		289,606	289,606	96,750	
464288-63-8	ISHARES:5-10 IG CORP BD		12/11/2024	Various	0.000	6,590,753		6,469,217	1,560,000	(54,961)			(54,961)		6,469,217		121,535	121,535	198,281	
464288-64-6	ISHARES:1-5 IG CORP BD		11/27/2024	Various	0.000	3,353,191		3,315,140							3,315,140		38,051	38,051	99,819	
46434V-40-7	ISHARES:0-5 HY CORP BD		01/02/2024	CITADEL	0.000	1,991,100		1,937,519	1,993,713	(56,194)			(56,194)		1,937,519		53,581	53,581		
1619999999. Subtotal - Bonds - SVO Identified Funds						176,621,355		170,660,952	123,860,309	(6,040,474)			(6,040,474)		170,660,952		5,960,403	5,960,403	476,248	XXX
000000-00-0	Allstate Bank Loan Income Load		01/02/2024	Unknown			1												850,055	12/30/2049
000000-00-0	EPICOR SOFTWARE CORPORATION (FKA EAGLE P		12/31/2024	Direct		1,397	1,397	1,394							1,397				4	05/30/2031
00036Y-AB-9	AAL DELAWARE HOLDCO, INC. - TERM LOAN B		12/31/2024	Direct		375	375	375							375				13	07/30/2031
00076V-AZ-3	ABG INTERMEDIATE HOLDINGS 2 LLC - TRANCH		03/29/2024	WALL STREET ACCESS NY		1,258,206	1,253,531	1,232,306	1,231,098		979		979		1,233,455		24,751	24,751	3,378	12/21/2028
00076V-BJ-8	ABG INTERMEDIATE HOLDINGS 2 LLC - 2024 R		09/30/2024	Direct		4,823	4,823	4,791	2,114		1		1		4,823				(39,321)	12/21/2028
00076V-BL-3	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L		12/31/2024	Direct		2,399	2,399	2,383	1,052						2,399					12/21/2028
00162D-AB-1	AL GCX HOLDINGS LLC TERM LOAN B		07/08/2024	Direct		6,023	6,023	5,948	6,017		6		6		6,023				260	05/17/2029
00165H-AJ-2	LEARFIELD COMMUNICATIONS, LLC - 2023 TER		09/30/2024	Direct		1,345	1,345	1,353							1,345				21	06/30/2028
00169Q-AF-6	GLOBAL MEDICAL RESPONSE INC TLB		03/18/2024	WALL STREET ACCESS NY		507,495	507,537	506,787	395,461	111,409	97		111,507		506,968		527	527	29,533	10/02/2025
00169Q-AG-4	GLOBAL MEDICAL RESPONSE, INC. - 2024 EXT		12/31/2024	Direct		(23,530)	10,091	10,076	9,992		1		1		10,091		(33,621)	(33,621)	14,302	10/31/2028
00185N-AE-6	AP GAMING I LLC TLB		12/31/2024	Direct		54,955	54,955	52,873	54,848		107		107		54,955				1,276	02/15/2029
00215N-AM-2	VM CONSOLIDATED, INC. - TERM B-2 LOAN		06/28/2024	WALL STREET ACCESS NY		508,238	506,370	507,628	507,198		(40)		(40)		507,150		1,088	1,088	5,487	03/24/2028
00215N-AN-0	VM CONSOLIDATED, INC. - TERM LOAN B		12/31/2024	Direct		6,370	6,370	6,385	6,370		(1)		(1)		6,370				72	03/24/2028
00262#-AA-7	ASF CAPRI TL 06/2030		12/04/2024	Direct		372,606	372,606	372,606							372,606				5,405	06/17/2030
00439C-BD-5	ACCURIDE CORPORATION - 2023 EXTENDED TER		03/08/2024	Adjustment		1,916,854	2,456,231	2,364,425	1,989,547	387,803	6,223		394,025		2,383,573		(466,718)	(466,718)	51,572	05/18/2026
00775K-AG-3	OSAIC HOLDINGS, INC. - TERM B-2 LOAN		03/29/2024	Direct		438	438	437	437						438				11	08/17/2028
00775K-AJ-7	OSAIC HOLDINGS, INC. - TERM LOAN		09/30/2024	Direct		1,686	1,686	1,680	436		1		1		1,686				62	08/17/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00775K-AK-4	OSAIC HOLDINGS, INC. - TERM LOAN		12/31/2024	Direct		1,682	1,682	1,675	435						1,682				13	08/17/2028
00912Y-AL-6	AIR METHODS CORP TERM LOAN B		01/01/2024	WALL STREET ACCESS NY		1,440,855	6,174,670	6,027,723	802,707	1,358,009	71,678		1,429,686		2,232,394		(791,539)	(791,539)		04/22/2024
01260H-AH-8	ALBAUGH LLC TLB		12/31/2024	Direct		11,801	11,801	11,742	11,379	415	7		422		11,801				768	04/06/2029
02376C-BJ-3	AMERICAN AIRLINES INC. TL		10/21/2024	WALL STREET ACCESS NY		5,730,569	5,644,444	5,611,346	5,607,738		(3,505)		(3,505)		5,604,233		126,336	126,336	118,358	04/20/2028
03852J-AU-5	ARAMARK INTERMEDIATE HOLDCO CORPORATION		04/15/2024	WALL STREET ACCESS NY		1,029,722	1,029,722	1,028,848	1,028,898		60		60		1,028,907		815	815	24,911	04/06/2028
04287K-AE-1	ARSENAL AIC PARENT LLC - 2024 TERM B LOA		06/28/2024	Direct		3,741	3,741	3,743	3,740						3,741				78	08/18/2030
04287K-AF-8	ARSENAL AIC PARENT LLC - 2024-A REFINANC		12/31/2024	Direct		3,722	3,722	3,724	3,722						3,722				73	08/18/2030
04621H-AV-5	ASSUREDPARTNERS, INC - 2023 TERM LOAN		04/09/2024	Direct		996,399	996,399	996,399	996,399						996,399				25,649	02/12/2027
04621H-AW-3	ASSUREDPARTNERS, INC - 2024 TERM LOAN		12/31/2024	Direct		7,500	7,500	7,491			1		1		7,500				250	02/14/2031
05278H-AC-0	AUTOKINITON US HOLDINGS, INC. - 2024 REP		12/31/2024	Direct		14,253	14,253	14,175	14,243		10		10		14,253				754	04/06/2028
05554Y-AC-8	BEP INTERMEDIATE HOLDCO, LLC - TERM LOAN		09/30/2024	Direct		625	625	622							625				24	04/25/2031
05554Y-AD-6	BEP INTERMEDIATE HOLDCO, LLC - TLB		12/31/2024	Direct		623	623	620							623				5	04/25/2031
08078U-AJ-2	2028 Dollar Incremental Loan Belron Fina		01/24/2024	WALL STREET ACCESS NY		1,494,284	1,496,154	1,496,154	1,496,154	1,870			1,870		1,496,154		(1,870)	(1,870)	47,859	04/13/2028
08078U-AM-5	BELRON FINANCE US LLC - (USD) TERM LOAN		12/31/2024	Direct		2,350	2,350	2,344							2,350				6	10/16/2031
08511L-BB-3	BERLIN PACKAGING L.L.C. - TERM LOAN B7		09/30/2024	Direct		250	250	249							250				5	06/07/2031
09179F-AX-0	BJ'S WHOLESALE CLUB, INC. - 2023 TRANCHE		01/05/2024	WALL STREET ACCESS NY		262,820	261,512	261,243	261,252		1		1		261,252		1,567	1,567	1,950	02/05/2029
11565H-AD-8	BROWN BIDCO LTD TL B2		12/31/2024	Direct		5,467	5,467	5,453	5,465		1		1		5,467				422	07/01/2031
11823L-AK-1	BUCKEYE PARTNERS LP 2021 B1 TL		01/05/2024	WALL STREET ACCESS NY		5,077,069	5,064,408	5,068,631	5,064,810	3,723	(20)		3,703		5,068,513		8,556	8,556	15,270	11/01/2026
11823L-AL-9	BUCKEYE PARTNERS, L.P. - 2023 TRANCHE B-		02/21/2024	WALL STREET ACCESS NY		2,688,876	2,682,171	2,683,349	2,683,335		(24)		(24)		2,683,312		5,565	5,565	20,151	11/22/2030
12510E-AC-1	CCI BUYER INC TL		12/31/2024	WALL STREET ACCESS NY		509,618	510,243	504,569	505,087	33	151		184		505,271		4,348	4,348	604	12/17/2027
12568Y-AD-6	CHARLOTTE BUYER INC. INITIAL TLB		06/28/2024	Direct		2,625	2,625	2,475	2,616		9		9		2,625				71	02/11/2028
12568Y-AG-9	CHARLOTTE BUYER, INC. - TERM LOAN B (FIR		12/31/2024	Direct		862	862	813	856		5		5		862				37	02/11/2028
12658H-AG-7	CP ATLAS BUYER, INC. - TERM B LOAN		12/31/2024	Direct		504	504	494							504				2	11/23/2027
12768E-AG-1	CAESARS ENTERTAINMENT INC TLB		12/31/2024	Direct		170,854	170,854	169,792	170,683		171		171		170,854				11,339	02/06/2030
15963C-AC-0	CHARIOT BUYER ITL		12/31/2024	Direct		1,282	1,282	1,279							1,282				22	11/03/2028
16115E-AS-6	CHART INDUSTRIES, INC. - AMENDMENT NO. 5		01/26/2024	WALL STREET ACCESS NY		500,000	500,000	493,440	491,865		129		129		491,994		8,006	8,006	7,608	03/15/2030
16115E-AT-4	CHART INDUSTRIES, INC. - 1ST LIEN TERM L		10/02/2024	Direct		30,946	30,946	30,540	30,925		20		20		30,946				619	03/15/2030
16308T-AE-1	CHEFS WAREHOUSE INC THE 2022 TL		12/31/2024	BNP Paribas		3,570,050	3,550,447	3,391,343	3,391,913		842		842		3,393,594		176,456	176,456	(8,675)	08/23/2029
17288Y-AM-4	CITADEL SECURITIES LP - TERM LOAN		09/30/2024	WALL STREET ACCESS NY		616,771	616,008	613,997	609,614		47		47		609,662		7,109	7,109	(451)	07/29/2030
18948T-AF-0	CLUBCORP HOLDINGS, INC. - TERM B-2 LOAN		02/17/2024	WALL STREET ACCESS NY		1,962,370	1,989,629	1,963,668	1,962,272	2,477	1,290		3,768		1,966,039		(3,669)	(3,669)	(716)	09/18/2026
18972F-AC-6	CLYDESDALE ACQUISITION HOLDINGS TL		08/01/2024	WALL STREET ACCESS NY		1,086,479	1,086,479	1,067,374	1,069,925		423		423		1,070,348		16,130	16,130	16,225	04/13/2029
20902C-AX-8	ALTIUM PACKAGING LLC - 2024 INCREMENTAL		12/31/2024	Direct		1,875	1,875	1,882							1,875				38	06/11/2031
21870F-BA-6	CORELOGIC, INC. (FKA FIRST AMERICAN CORP		12/31/2024	Direct		1,388	1,388	1,367			1		1		1,388				27	06/02/2028
22409*-AC-5	CP OPCO LLC TERM LOAN B1		01/18/2024	Direct		73,255	73,255	57,978	73,255						73,255					09/30/2020
22739P-AH-9	CROSBY GROUP LLC THE TERM LOAN TLB		02/16/2024	Direct		1,481,899	1,481,899	1,423,860	1,431,774		50,125		50,125		1,481,899				23,508	06/26/2026
22739P-AN-6	CROSBY US ACQUISITION CORP. - TERM LOAN		06/28/2024	Direct		5,000	5,000	4,975			1		1		5,000				103	08/16/2029
22739P-AP-1	CROSBY US ACQUISITION CORP. - AMENDMENT		12/31/2024	Direct		4,975	4,975	4,950			1		1		4,975				37	08/16/2029
23308U-AG-9	DCG ACQUISITION CORP. - TERM LOAN B (FIR		06/13/2024	Direct		174,105	174,105	172,799	172,055		2,050		2,050		174,105				8,012	09/30/2026
23340D-AR-3	CUSHMAN & WAKEFIELD U.S. BORROWER, LLC -		03/28/2024	Direct		2,500	2,500	2,491	2,498		2		2		2,500				58	01/31/2030
23344U-AF-7	DS ADMIRAL BIDCO, LLC - TERM LOAN B		12/31/2024	Direct		1,250	1,250	1,238			1		1		1,250				59	06/26/2031
23345N-AB-1	DT MIDSTREAM INC. TL B		01/01/2024	WALL STREET ACCESS NY		4,000,772	3,993,280	3,980,534	3,980,521		8		8		3,980,528		20,243	20,243	6,244	06/26/2028
23958C-AC-1	DAYFORCE, INC. - TERM LOAN B		12/31/2024	Direct		2,500	2,500	2,494			1		1		2,500				121	03/03/2031
24968C-AD-5	DERBY BUYER LLC - FIRST AMENDMENT TERM L		09/30/2024	Direct		1,250	1,250	1,258							1,250				16	11/01/2030
24968C-AE-3	DERBY BUYER LLC - FIRST LIEN TERM LOAN B		12/31/2024	Direct		625	625	629							625					11/01/2030
25277B-AG-3	DIAMOND SPORTS GROUP 2ND LIEN TL		01/25/2024	WALL STREET ACCESS NY		113,708	1,935,450	1,930,748	61,945						61,945		51,763	51,763	(219)	08/24/2026
25471N-AC-0	Initial Term Loan (First Lien) : Discove		12/31/2024	Direct		625	625	621							625				1	10/04/2029
26483N-AV-2	DUN & BRADSTREET CORPORATION, THE - 2022		09/27/2024	WALL STREET ACCESS NY		504,980	504,980	501,091	498,602		262		262		498,863		6,117	6,117	6,149	01/18/2029
26483N-AW-0	DUN & BRADSTREET CORPORATION, THE - TERM		12/27/2024	Direct		2,490	2,490	2,471	2,490						2,490				18	01/18/2029
26826Y-AB-8	E2OPEN INC TERM LOAN B		01/05/2024	Goldman, Sachs & Co.		1,001,250	1,000,000	1,002,602	999,790	2,808	(9)		2,799		1,002,589		(1,339)	(1,339)	4,734	02/04/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
26872N-AD-1	EMRLD BORROWER LP - TERM LOAN B		12/31/2024	Direct		1,250	1,250	1,247							1,250				37	08/04/2031
27943U-AK-2	EDELMAN FINANCIAL CENTER LLC T		04/01/2024	Direct		3,836	3,836	3,773	3,833		3		4		3,836				86	04/07/2028
27943U-AL-0	EDELMAN FINANCIAL ENGINES CENTER, LLC, T		09/30/2024	Direct		3,731	3,731	3,669	3,727		4		4		3,731				104	04/07/2028
284375-LE-0	ELEMENT MATERIALS TECHNOLOGY GRO		12/31/2024	WALL STREET ACCESS NY		686,689	690,968	685,252	683,239	1,583	84		1,667		684,906		1,783	1,783	328	07/06/2029
29359B-AB-7	ENSEMBLE RCM LLC TERM LOAN TL		01/30/2024	Direct		247,197	248,057	248,290	246,986		211		211		247,197				17,209	08/03/2026
29359B-AE-1	ENSEMBLE RCM, LLC - TERM B LOAN		12/31/2024	Direct		6,078	6,078	6,084	4,539		(1)		(1)		6,078				287	08/01/2029
29373U-AF-8	ENVISION HEALTHCARE 2ND OUT TL		03/01/2024	WALL STREET ACCESS NY		110,358	817,463	502,619	110,358		35,803		35,803		146,160		(35,803)	(35,803)		03/31/2027
29373U-AG-6	ENVISION HEALTHCARE 3RD OUT TL		04/01/2024	WALL STREET ACCESS NY			1,997,881	574,773	400						400		(400)	(400)	400	03/31/2027
29426N-AN-4	EPICOR SOFTWARE CORPORATION TL		03/18/2024	WALL STREET ACCESS NY		1,150,438	1,147,576	1,152,552	1,150,548	1,911	(304)		1,607		1,152,156		(1,718)	(1,718)	30,777	07/30/2027
29481P-AH-4	ERESEARCHTECHNOLOGY INC 1L 2020		03/28/2024	Direct		5,536	5,536	5,549	5,509	27	(1)		27		5,536				69	02/04/2027
29481P-AN-1	ERESEARCHTECHNOLOGY, INC. - TERM LOAN B		12/31/2024	Direct		8,304	8,304	8,324	8,306		(2)		(2)		8,304				271	02/04/2027
30034U-AC-4	EVERI HOLDINGS INC TL B		01/01/2024	WALL STREET ACCESS NY		1,503,281	1,500,000	1,497,357	1,497,354		2		2		1,497,355		5,926	5,926	677	08/03/2028
30233P-AB-6	EYECARE PARTNERS, LLC - INITIAL TERM LOA		01/31/2024	WALL STREET ACCESS NY		1,067,000	1,989,744	1,631,590	1,067,000	579,419	9,303		588,722		1,655,722		(588,722)	(588,722)	20,118	02/18/2027
31935H-AG-2	FIRST BRANDS GROUP, LLC - 2022-II INCREM		12/31/2024	Direct		3,274	3,274	3,249			3		3		3,274				98	03/30/2027
33718F-AB-6	FIRST STUDENT BIDCO INC. TL-C		01/24/2024	WALL STREET ACCESS NY		389,029	395,958	367,738	361,674		474		474		362,148		26,881	26,881	7,255	07/21/2028
33718F-AD-2	FIRST STUDENT BIDCO INC TL-B		01/02/2024	WALL STREET ACCESS NY		1,286,248	1,309,095	1,215,724	1,215,261		403		403		1,215,664		70,584	70,584	550	07/21/2028
33718F-AE-0	2022 Incremental Term B Loan : First Stu		07/01/2024	WALL STREET ACCESS NY		1,488,476	1,503,399	1,484,005	670,516		288		288		1,468,608		19,868	19,868	19,032	07/21/2028
34965P-AD-8	Initial Term B Loan : Fortrea Holdings I		06/28/2024	Direct		182,277	182,277	179,543	181,089		1,188		1,188		182,277				8,051	07/01/2030
34966L-AB-0	FORTRESS INTERMEDIATE 3, INC. - TERM LOA		12/31/2024	Direct		375	375	373							375				16	06/27/2031
35039K-AD-8	FOUNDATION BUILDING MATERIALS, INC. - IN		12/31/2024	Direct		5,625	5,625	5,569			5		5		5,625				19,567	01/29/2031
35645@-AA-3	FREEDOM SCIENTIFIC 1STLN TL		09/27/2024	Direct		5,135,394	5,135,394	5,133,227	5,112,277		23,116		23,116		5,135,394				444,610	09/30/2024
35645@-AC-9	First Incremental Term Loan (First Lien)		09/27/2024	Direct		1,543,236	1,543,236	1,542,570	1,536,290		6,947		6,947		1,543,236				172,201	09/30/2024
35645@-AE-5	FREEDOM SCIENTIFIC 2018 TL		09/27/2024	Direct		1,147,307	1,147,307	1,146,338	1,142,143		5,164		5,164		1,147,307				128,033	09/30/2024
35906E-AT-7	FRONTIER COMMUNICATIONS HOLDINGS, LLC -		12/31/2024	Direct		1,250	1,250	1,244							1,250				26	07/01/2031
36249V-AJ-5	2023 Refinancing Term Loan (First Lien)		02/02/2024	Direct		994,269	1,000,000	998,711	994,175		95		95		994,269				8,121	05/12/2030
36249V-AK-2	MONEYGRAM INTERNATIONAL, INC.		02/23/2024	Adjustment							(2,206)		(2,206)							06/01/2030
36249V-AK-2	GYP HOLDINGS III CORP. - 2024 REFINANCIN		02/23/2024	WALL STREET ACCESS NY		5,731			94		2,261		2,261		55		5,676	5,676	6,720	05/12/2030
36250L-AS-3	GTT COMMUNICATIONS OPCO TL		01/16/2024	Various		470,732	651,107	511,015	520,886	9,283	1,243		10,526		531,412		(60,680)	(60,680)	29,686	12/30/2027
36250L-AV-6	GTT COMMUNICATIONS INC CLOSING TL		01/19/2024	Bank of America Merrill Lynch		216,591	523,077	232,385	229,366		2,736		2,736		232,102		(15,511)	(15,511)	2,167	06/30/2028
36270B-AB-8	ENTAIN PLC FACILITY TL B2 (USD)	D	03/28/2024	WALL STREET ACCESS NY		1,004,357	1,001,857	997,551	989,934		92		92		990,025		14,332	14,332	(2,970)	10/31/2029
36270B-AC-6	ENTAIN PLC - TERM LOAN (USD)	D	12/31/2024	Direct		3,672	3,672	3,656	3,669		3		3		3,672				113	10/31/2029
38821U-AB-6	GRANT THORNTON ADVISORS LLC - TERM LOAN		12/31/2024	Direct		813	813	814							813				35	06/02/2031
40227U-AC-0	GULF FINANCE LLC TL		08/14/2024	Direct		3,029,592	3,029,592	2,746,081	2,757,365		272,226		272,226		3,029,592				204,664	08/25/2026
41151P-AP-0	Initial Loan (2021) : Harbor Freight Too		01/16/2024	WALL STREET ACCESS NY		1,472,555	1,474,398	1,458,569	1,459,678		170		170		1,459,848		12,707	12,707	10,867	10/19/2027
41151P-AQ-8	HARBOR FREIGHT TOOLS USA, INC. - TERM LO		10/31/2024	Direct		1,563	1,563	1,559							1,563				44	06/11/2031
42328D-AH-1	2023 Dollar Term Loan : Helios Software		01/02/2024	Direct		2,313	2,313	2,252	2,311	1			1		2,313					07/18/2030
42328D-AJ-7	HELIOS SOFTWARE HOLDINGS, INC. (ION CORP		09/30/2024	Direct		131,813	131,813	128,357	131,449		363		363		131,813				8,075	07/18/2030
43110H-AD-1	HIGHLINE AFTERMARKET ACQUISITION, LLC -		12/31/2024	Direct		1,250	1,250	1,250							1,250				29	11/09/2027
44332E-AX-4	HUB INTERNATIONAL LIMITED - 2024 INCREME		06/28/2024	Direct		1,000,945	1,002,195	1,005,641	1,005,339		(15)		(15)		1,005,323		(4,378)	(4,378)	2,182	06/20/2030
44332E-AY-2	HUB INTERNATIONAL LIMITED - TLB		12/31/2024	Direct		4,379	4,379	4,395	4,379		(1)		(1)		4,379				42	06/20/2030
45232U-AG-3	LUMMUS TECHNOLOGY HOLDINGS V LLC - TLB		12/31/2024	Direct		2,000	2,000	1,995							2,000					12/31/2029
45323K-AB-6	IMPRIVATA INC TERM LOAN		03/28/2024	Direct		2,659	2,659	2,666	2,659	1					2,659				23	12/01/2027
45323K-AE-0	IMPRIVATA, INC. - TERM LOAN		12/31/2024	Direct		7,751	7,751	7,771	7,753		(2)		(2)		7,751				224	12/01/2027
45567Y-AN-5	MH SUB I, LLC		09/30/2024	Direct		11,278	11,278	11,218	11,242		36		36		11,278				548	05/03/2028
45674P-AF-1	INDY US BIDCO LLC 2021 REF TL		01/23/2024	WALL STREET ACCESS NY		1,060,185	1,091,568	1,093,902	1,042,993	50,873	(35)		50,838		1,093,832		(33,646)	(33,646)	14,977	03/06/2028
45780Y-AY-2	INSTALLED BUILDING PRODUCTS, INC. - TRAN		09/30/2024	Direct		1,960	1,960	1,952	1,960						1,960				42	03/28/2031
45780Y-AZ-9	INSTALLED BUILDING PRODUCTS, INC. - TRAN		12/31/2024	Direct		980	980	976	980						980				6	03/28/2031
45783U-AB-7	INSTRUCTURE HOLDINGS INC TLB		01/12/2024	WALL STREET ACCESS NY		491,272	492,500	491,543	491,269	321	8		329		491,598		(326)	(326)	3,504	10/30/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46124C-AK-3	ALTERRA MOUNTAIN COMPANY - SERIES B-3 TE		03/28/2024	WALL STREET ACCESS NY		1,006,240	1,002,490	1,004,996	996,334		64		64		996,397		9,843	9,843	2,593	05/31/2030
46124C-AP-2	ALTERRA MOUNTAIN COMPANY - SERIES B-5 TE		09/30/2024	Direct		2,471	2,471	2,477	2,470		1		1		2,471				(2,409)	05/31/2030
46284N-AV-1	IRON MOUNTAIN INFORMATION MANAGEMENT, LL		12/31/2024	Direct		2,513	2,513	2,500			1		1		2,513				53	01/31/2031
47102D-AK-5	JANUS INTERNATIONAL GROUP, LLC - AMENDME		04/18/2024	Direct		56,213	56,213	55,951	56,193	4	16		20		56,213				1,715	08/03/2030
47102D-AN-9	JANUS INTERNATIONAL GROUP LLC		12/31/2024	Direct		7,195	7,195	7,162	7,192		4		4		7,195				305	08/03/2030
50168E-AN-2	LABL INC TERM LOAN DOLLAR TL		01/23/2024	WALL STREET ACCESS NY		927,634	997,455	985,481	954,495	31,127	154		31,281		985,776		(58,142)	(58,142)	9,989	10/29/2028
50179J-AB-4	LBM ACQUISITION LLC TL B		04/01/2024	Direct		5,119	5,119	5,128	5,044	76			76		5,119				131	12/17/2027
50179J-AH-1	LBM ACQUISITION, LLC - AMENDMENT NO. 3 T		12/30/2024	Direct		4,974	4,974	4,983	4,975						4,974				138	06/06/2031
50217U-AS-6	Initial Term Loan (First Lien) : LTI Hol		07/29/2024	Direct		986,925	986,925	964,719	950,537	10,355	26,033		36,388		986,925				52,152	09/06/2025
50217U-BF-3	LTI HOLDINGS, INC. - TLB		12/31/2024	Direct		1,250	1,250	1,231			2		2		1,250				51	07/29/2029
50220K-AB-0	LS GROUP OPCO ACQUISITION TLB		04/01/2024	Direct		2,571	2,571	2,581	2,558	14	(1)		13		2,571				59	11/02/2027
50220K-AC-8	LS GROUP OPCO ACQUISITION LLC (LS GROUP		12/31/2024	Direct		4,974	4,974	4,995	4,974						4,974				233	04/23/2031
53229L-AB-3	LIGHTNING POWER, LLC - TERM LOAN B		12/31/2024	Direct		625	625	619							625				19	08/18/2031
55316X-AC-4	MIP V WASTE HOLDINGS LLC COV-LI TL		04/30/2024	WALL STREET ACCESS NY		506,660	505,410	503,184	501,095	10	198		208		501,303		5,357	5,357	3,971	12/08/2028
55316X-AD-2	MIP V WASTE, LLC - TERM LOAN B		10/31/2024	Direct		4,088	4,088	4,070	4,087		1		1		4,088				111	12/08/2028
55328H-AK-7	MPH ACQUISITION HOLDINGS LLC		08/01/2024	WALL STREET ACCESS NY		489,101	630,163	604,359	599,832	6,097	3,150		9,247		609,078		(119,977)	(119,977)	49,856	09/01/2028
57777Y-AD-8	MAVIS TIRE EXPRESS SERVICES TOPCO, CORP.		06/28/2024	Direct		4,724	4,724	4,681	4,721		3		3		4,724				123	05/04/2028
57777Y-AE-6	MAVIS TIRE EXPRESS SERVICES TOPCO, CORP.		12/31/2024	Direct		4,700	4,700	4,657	4,698		3		3		4,700				120	05/04/2028
58401D-AC-8	MED PARENTCO, LP - INITIAL TERM LOAN (FI		01/09/2024	WALL STREET ACCESS NY		972,422	994,805	961,231	940,715		445		445		941,159		31,263	31,263	234	08/31/2026
58503U-AC-7	MEDLINE BORROWER DOLLAR TL		01/16/2024	WALL STREET ACCESS NY		1,001,250	1,000,000	996,160	996,209		39		39		996,248		5,002	5,002		10/23/2028
58503U-AE-3	MEDLINE BORROWER, LP - TERM LOAN		09/30/2024	Direct		84,492	84,492	84,168	84,489		4		4		84,492				126	10/23/2028
58503U-AF-0	MEDLINE BORROWER, LP - THIRD AMENDMENT I		12/31/2024	Direct		1,990	1,990	1,982	1,989						1,990				16	10/23/2028
58506P-AF-8	Initial Term Loan (First Lien) : Viant M		10/30/2024	WALL STREET ACCESS NY		2,490,381	2,505,743	2,457,423	2,463,699	3,005	21,043		24,048		2,487,748		2,634	2,634	119,314	07/02/2025
59921P-AB-2	MILEAGE PLUS HOLDINGS LLC TLB		07/02/2024	Direct		1,575,000	1,575,000	1,560,232	1,560,132		14,868		14,868		1,575,000				114,827	06/21/2027
60662W-AS-1	MITCHELL INTL TL 1ST LIEN		06/17/2024	Direct		491,250	491,250	488,466	488,498		2,752		2,752		491,250				25,315	10/15/2028
60662W-AU-6	MITCHELL INTL TL 2ND LIEN		01/11/2024	WALL STREET ACCESS NY		519,694	550,000	545,550	519,694	25,902	21		25,923		545,617		(25,923)	(25,923)	2,681	10/15/2029
60662W-AW-2	MITCHELL INTERNATIONAL, INC. - TERM LOAN		12/31/2024	Direct		1,250	1,250	1,244							1,250				54	06/17/2031
60935Q-AT-3	MONEYGRAM INTERNATIONAL, INC. - TLB		12/31/2024	WALL STREET ACCESS NY		79,424	85,424	85,210			15		15		85,237		(5,813)	(5,813)	2,121	06/01/2030
61022Y-AG-6	MONOTYPE IMAGING HLDGS 2021 TL		01/01/2024	WALL STREET ACCESS NY		854,559	846,360	827,774	831,871		14		14		831,886		22,674	22,674	(2,537)	10/09/2026
62984C-AD-5	Initial Term Loan (First Lien) : Naked J		01/12/2024	WALL STREET ACCESS NY		950,390	987,418	928,173	930,361		370		370		930,731		19,659	19,659	6,203	01/24/2029
63689E-AR-6	NATIONAL MENTOR HOLDING INC TL		12/31/2024	Direct		19,750	19,750	17,423	19,413		337		337		19,750				1,145	03/02/2028
63939W-AK-9	WAYSTAR TECHNOLOGIES, INC. - INITIAL TER		06/12/2024	Direct		412,157	412,157	412,476	412,175		(18)		(18)		412,157				12,485	10/22/2029
63939W-AL-7	WAYSTAR TECHNOLOGIES, INC. - INITIAL TER		09/30/2024	Direct		56,275	56,275	56,319	56,276		(1)		(1)		56,275				98	10/22/2029
64746P-AC-3	NEW MILANI GROUP TL		02/16/2024	WALL STREET ACCESS NY		6,142,500	6,142,500	6,135,435	5,982,795	153,859	1,750		155,609		6,138,404		4,096	4,096	125,627	06/06/2024
68218H-AB-3	Initial Term Loan : OMNIA Partners, LLC		01/24/2024	Direct		1,223,699	1,234,072	1,224,045	1,223,598		101		101		1,223,699				31,963	07/25/2030
68218H-AC-1	OMNIA PARTNERS, LLC - FIRST LIEN DELAYED		01/24/2024	Direct			115,928	1	1		(1)		(1)							07/25/2030
68218H-AE-7	OMNIA PARTNERS, LLC - TERM LOAN B		12/31/2024	Direct		6,742	6,742	6,690			3		3		6,742				263	07/25/2030
68277F-AE-9	ONEDIGITAL BORROWER LLC		07/02/2024	Direct		1,466,612	1,466,612	1,443,358	1,443,732		22,880		22,880		1,466,612				73,080	11/16/2027
68277F-AM-1	ONEDIGITAL BORROWER LLC - 1ST LIEN TERM		12/31/2024	Direct		3,000	3,000	2,985			1		1		3,000				89	07/02/2031
68621X-AE-3	ORGANON & CO TL (USD)		03/18/2024	WALL STREET ACCESS NY		1,001,250	1,000,000	999,095	999,104		43		43		999,148		2,102	2,102	26,020	06/02/2028
68764J-AD-3	ORYX MIDSTREAM SERVICES PERMIAN BASIN LL		01/01/2024	WALL STREET ACCESS NY		2,691,945	2,691,945	2,687,463	2,688,013		25		25		2,688,038		3,907	3,907	(1,544)	10/05/2028
68764J-AH-4	ORYX MIDSTREAM SERVICES PERMIAN BASIN LL		12/31/2024	Direct		9,974	9,974	9,958	9,969		5		5		9,974				424	10/05/2028
69338C-AH-4	PG&E CORPORATION TERM LOAN		09/13/2024	WALL STREET ACCESS NY		490,000	490,000	487,550	487,611		2,389		2,389		490,000				27,570	06/23/2027
70468B-AC-7	PELICAN PRODUCTS INC		12/31/2024	Direct		6,821	6,821	6,806	6,299	520	2		522		6,821				424	12/29/2028
71360H-AB-3	PERATON CORP TLB		12/31/2024	Direct		2,640	2,640	2,647			(1)		(1)		2,640				65	02/01/2028
71913B-AH-5	PHOENIX GUARANTOR INC (AKA BRI) TL		02/21/2024	Direct		1,496,154	1,496,154	1,493,941	1,493,732	283	2,138		2,421		1,496,154				20,111	03/05/2026
71913B-AJ-1	PHOENIX GUARANTOR INC. - TERM LOAN		09/30/2024	Direct		5,000	5,000	4,950			3		3		5,000				206	02/21/2031
71913B-AK-8	PHOENIX GUARANTOR INC. - TERM LOAN B		12/31/2024	Direct		2,488	2,488	2,463							2,488				10	02/21/2031
72941D-AK-8	PLUTO ACQUISITION I, INC. - TRANCHE B TE		12/31/2024	Direct		2,500	2,500	2,100			36		36		2,500				82	09/20/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
73813H-AB-2	POTTERS BORROWER LP COV-LITE TLB		03/28/2024	Direct		500	500	497	500						500				12	12/14/2027
73813H-AD-8	POTTERS INDUSTRIES, LLC - TERM LOAN		12/31/2024	Direct		1,455	1,455	1,445	1,454		1		1		1,455				59	12/14/2027
74063*-AE-9	Premier Imaging, LLC (Lucid Health)		12/31/2024	Direct		62,210	62,210	61,967	55,468		160		160		62,210				6,623	03/31/2026
74167N-AD-5	PRIMARY PRODUCTS FINANCE LLC - 2024 REPL		09/30/2024	Direct		627	627	623							627					04/01/2029
74339D-AK-4	PROJECT ALPHA INTERMEDIATE HOLDING, INC.		09/30/2024	Direct		313	313	315							313					10/28/2030
74339D-AN-8	PROJECT ALPHA INTERMEDIATE HOLDING, INC.		12/31/2024	Direct		312	312	313							312				2	10/26/2030
74345H-AB-7	PROOFPOINT TL		04/01/2024	WALL STREET ACCESS NY		2,381,437	2,396,399	2,357,674	2,348,595		142		142		2,348,737		32,699	32,699	(9,119)	08/31/2028
74345H-AG-6	PROOFPOINT, INC. - 2024 REFINANCING TERM		12/31/2024	Direct		7,348	7,348	7,229	7,340		8		8		7,348				207	08/31/2028
74530D-AC-9	PUG LLC TERM LOAN (USD)		01/16/2024	WALL STREET ACCESS NY		992,500	1,000,000	906,238	922,770	1,923	1,373		3,296		926,066		66,434	66,434		02/12/2027
74530D-AH-8	STUBHUB HOLDCO SUB, LLC - EXTENDED USD T	C	12/31/2024	Direct		19,701	19,701	17,854	19,600		101		101		19,701				872	03/15/2030
74773K-AB-1	Qualtrics Acquireco, LLC		03/28/2024	Direct		813	813	804	812						813				18	06/28/2030
74773K-AD-7	QUARTZ ACQUIRECO, LLC - ADDITIONAL TERM		08/02/2024	WALL STREET ACCESS NY		323,375	323,375	320,142	320,516		223		223		320,523		2,852	2,852	17,594	06/28/2030
75001C-AB-0	RV RETAILER LLC TL-B		03/14/2024	WALL STREET ACCESS NY		1,739,482	1,994,911	1,977,880	1,711,634	266,584	284		266,868		1,978,501		(239,020)	(239,020)	29,468	02/08/2028
75041E-AJ-1	RADIOLOGY PARTNERS, INC. - TERM B LOAN		12/31/2024	Direct		7,488	7,488	6,472			89		89		7,488				1,349	01/31/2029
76118E-AK-4	RESONETICS, LLC - TLB		12/31/2024	Direct		938	938	935							938					06/18/2031
77669L-AE-3	INDICOR, LLC - TRANCHE B DOLLAR TERM LOA		03/29/2024	Direct		7,500	7,500	7,326	7,496		4		4		7,500				89	11/22/2029
77669L-AG-8	INDICOR, LLC - TERM LOAN (USD)		09/30/2024	Direct		7,463	7,463	7,290	7,458		5		5		7,463				112	11/22/2029
78350U-AE-5	RYAN SPECIALTY GROUP LLC TL		06/28/2024	WALL STREET ACCESS NY		505,148	505,148	508,170	503,857	4,230	(84)		4,146		508,003		(2,855)	(2,855)	3,961	09/01/2027
78466Y-AN-8	SRS DISTRIBUTION 2021 REFI TL		06/18/2024	Direct		1,571,751	1,571,751	1,572,667	1,572,411	257	(917)		(660)		1,571,751				66,997	06/02/2028
78524H-AB-1	S&S HOLDINGS LLC - INITIAL TERM LOAN (FI		12/31/2024	Direct		388	166	166							388				378	03/11/2028
81527C-AP-2	2023 Term Loan : Sedgwick Claims Managem		12/31/2024	Direct		7,506	7,506	7,491	7,505		1		1		7,506				366	07/31/2031
82981M-AC-6	SITEL GROUP - INITIAL DOLLAR TERM LOAN	D	12/31/2024	Direct		577	577	449			11		11		577				19	08/28/2028
83417U-AL-0	SOLARWINDS HOLDINGS, INC. - 2024 REFINAN		04/01/2024	WALL STREET ACCESS NY		1,495,135	1,496,231	1,456,193	1,457,833		3,185		3,185		1,460,257		34,878	34,878	25,423	02/05/2027
83600V-AG-6	SOTERA HEALTH HOLDINGS, LLC - TERM B LOA		12/31/2024	Direct		625	625	622							625				22	05/30/2031
84748E-AF-7	Initial Term Loan : Specialty Building P		12/31/2024	WALL STREET ACCESS NY		109,262	109,387	205,128	103,371		606		606		103,977		5,285	5,285	4,458	10/15/2028
84850X-AK-8	SPIN HOLDCO INC (AKA COINMACH) TL		01/01/2024	WALL STREET ACCESS NY		1,158,778	1,337,694	1,305,835	1,158,778	147,484	21		147,504		1,306,282		(147,504)	(147,504)	5,161	03/04/2028
85350E-AB-2	STANDARD INDUSTRIES INC TL		01/12/2024	WALL STREET ACCESS NY		1,395,563	1,395,563	1,387,341	1,387,468		52		52		1,387,520		8,043	8,043	3,577	09/22/2028
855031-AR-1	STAPLES INC TERM LOAN 2019 TL		06/10/2024	Direct		3,553,758	3,553,758	3,532,013	3,540,750		13,007		13,007		3,553,758				188,075	09/12/2024
86089G-AB-3	STITCH ACQUISITION CORPORATION T		04/04/2024	Adjustment		91,641	366,563	100,283	194,278		9,894	103,383	(93,489)		100,789		(9,148)	(9,148)	12,147	07/28/2028
86875T-AB-3	SURF HOLDINGS S.A R.L. AKA SOPHOS		12/31/2024	Direct		5,771	5,771	5,753	5,767		3		3		5,771				339	03/05/2027
86880N-AZ-6	SURGERY CENTER HOLDINGS, INC. - INITIAL		04/01/2024	Various		3,002,133	3,000,000	2,982,642	2,982,708		462		462		2,983,170		18,962	18,962	31,060	12/19/2030
86880N-BB-8	SURGERY CENTER HOLDINGS, INC. - TLB		12/31/2024	Direct		9,413	9,413	9,358	9,410		2		2		9,413				195	12/19/2030
87169D-AB-1	STAR PARENT, INC. - TERM LOAN		12/31/2024	Direct		1,005	1,005	994							1,005				6	09/27/2030
88023H-AG-5	TEMPO ACQUISITION, LLC - ADDITIONAL FIFT		03/28/2024	Direct		2,506	2,506	2,506	2,506						2,506				51	08/31/2028
88023H-AH-3	TEMPO ACQUISITION, LLC - SIXTH INCREMENT		12/31/2024	Direct		183,384	183,384	183,384	183,384						183,384				1,152	08/31/2028
88675U-AB-8	TIGER ACQUISITION, LLC - INITIAL TERM LO		12/06/2024	Direct		31,027	31,027	30,872			17		17		31,027				819	06/01/2028
89364M-BZ-6	TRANSDIGM INC TL		01/01/2024	WALL STREET ACCESS NY		1,844,632	1,840,936	1,835,965	1,810,186	316	18		334		1,810,520		34,111	34,111	1,289	08/24/2028
89364M-CD-4	TRANSDIGM INC. - TERM LOAN (FIRST LIEN)		12/31/2024	Direct		1,875	1,875	1,870							1,875				35	01/19/2032
89778P-AH-0	REALTRUCK GROUP, INC. - SECOND AMENDMENT		12/31/2024	Direct		7,500	7,500	7,313	7,467		33		33		7,500				595	01/31/2028
89787R-AH-5	TRUGREEN LIMITED PARTNERSHIP TL		12/31/2024	Direct		10,283	10,283	10,362	9,847	448	(13)		436		10,283				613	11/02/2027
89788V-AB-8	TRUIST INSURANCE HOLDINGS, LLC - TERM LO		11/15/2024	Direct		270,161	270,161	269,486			49		49		270,161				10,485	05/06/2031
89841E-AB-1	UKG Inc.		12/31/2024	Direct		2,500	2,500	2,500							2,500				82	02/10/2031
90266U-AJ-2	UFC HOLDINGS LLC TL B3		01/04/2024	WALL STREET ACCESS NY		1,060,346	1,057,702	1,059,272	1,059,168		(5)		(5)		1,059,163		1,183	1,183	34,591	04/29/2026
90351J-AH-7	2023 Refinancing Term Loan : Uber Techno		01/16/2024	WALL STREET ACCESS NY		625,113	624,335	625,896	616,644		79		79		616,723		8,390	8,390	8,656	03/03/2030
90385K-AB-7	Initial Term Loan (First Lien) : UKG Inc		02/09/2024	Direct		422	422	420	420		2		2		422				11	05/04/2026
90932R-AJ-3	UNITED AIRLINES INC		02/29/2024	Direct		1,500,000	1,500,000	1,518,300	1,499,475	18,822	(18,297)		525		1,500,000				20,141	04/21/2028
91116K-AD-7	UNITED NATURAL FOODS, INC. - 2024 TERM L		10/31/2024	Direct		625	625	630							625				17	05/01/2031
92531H-AD-9	VERSCEND HOLDING CORP TL B		05/01/2024	Direct		997,442	997,442	997,977	997,953		(510)		(510)		997,442				32,500	08/27/2025
92537E-AD-0	VERTIV GROUP CORPORATION (FKA CORTES NP		04/01/2024	Direct		5,155	5,155	5,174	5,152	4	(1)		3		5,155				58	03/02/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92537E-AE-8	VERTIV GROUP CORPORATION - TERM LOAN B		09/30/2024	Direct		5,130	5,130	5,148	5,131		(1)		(1)		5,130				43	03/02/2027
92537E-AF-5	VERTIV GROUP CORPORATION - TERM LOAN B (		12/31/2024	Direct		2,552	2,552	2,561	2,552						2,552					03/02/2027
92943E-AB-2	GTCR W MERGER SUB LLC - (USD) TERM LOAN		02/06/2024	WALL STREET ACCESS NY		4,997,500	5,000,000	4,975,000	4,975,000		35		35		4,975,035		22,465	22,465	29,333	01/31/2031
92943E-AE-6	BOOST NEWCO BORROWER, LLC - USD TERM B-1		12/31/2024	Direct		3,750	2,500	2,488			1		1		2,500		1,250	1,250	(6,797)	01/31/2031
92943H-AB-5	W. R. GRACE HOLDINGS LLC TLB		12/31/2024	Direct		10,178	10,178	10,196	10,177	3	(2)		1		10,178				581	09/22/2028
92943L-AC-4	WEC US HOLDINGS LTD. - TERM LOAN B		10/01/2024	Direct		2,444	2,444	2,435	2,440		4		4		2,444				149	01/27/2031
93369P-AL-8	WAND NEWCO 3, INC. - TRANCHE B-1 TERM LO		12/31/2024	Direct		23,349	23,349	23,290			4		4		23,349				531	01/30/2031
96244U-AF-4	Initial Term B Loan : Whatabrands LLC		01/23/2024	WALL STREET ACCESS NY		1,193,909	1,193,909	1,190,924	1,186,483		97		97		1,186,581		7,328	7,328	2,022	08/03/2028
96350T-AC-4	WHITE CAP BUYER LLC INITIAL TL		04/30/2024	Direct		7,562	7,562	7,588	7,549	15	(1)		13		7,562				149	10/19/2027
96925H-AF-9	ENDEAVOR, LLC		03/18/2024	WALL STREET ACCESS NY		1,493,118	1,494,981	1,491,243	1,488,305		1,186		1,186		1,489,491		3,627	3,627	31,667	05/18/2025
BAS1DW-FY-0	ELEMENT MATERIALS TECH DDTL		06/28/2024	WALL STREET ACCESS NY		314,468	316,438	311,339	311,410	5	95		100		311,510		2,957	2,957	(8,664)	07/06/2029
BAS1KJ-DY-3	COREWEAVE COMPUTE ACQUISITION CO. II, LL		10/30/2024	Direct		3,750,000	3,750,000	3,750,000	3,738,979	835	10,186		11,021		3,750,000				389,922	07/31/2028
C0787F-AB-8	BAUSCH & LOMB INCORPORATED TL	A	01/05/2024	WALL STREET ACCESS NY		1,452,825	1,467,462	1,440,515	1,442,932	1,676	151		1,827		1,444,759		8,066	8,066	12,756	05/10/2027
C4111R-AE-5	RAPTOR ACQUISITION CORP. TLB	A	11/08/2024	Direct		985	985	982	982		3		3		985				84	11/01/2026
C7052B-AL-8	GFL ENVIRONMENTAL INC. - CCV-LITE TLB	A	12/31/2024	Direct		625	625	623							625				11	07/03/2031
C8856U-AE-8	HUSKY INJECTION MOLDING SYSTEMS LTD. (YU	A	12/31/2024	Direct		1,625	1,625	1,631							1,625				43	02/15/2029
D9000B-AD-4	TK ELEVATOR MIDCO GMBH FACILITY B1	D	01/01/2024	WALL STREET ACCESS NY		2,625,008	2,625,008	2,624,095	2,611,054		85		85		2,611,140		13,868	13,868	(12,500)	07/30/2027
D9000B-AG-7	TK ELEVATOR MIDCO GMBH - FACILITY B2 (US	D	12/31/2024	Direct		14,906	14,906	14,890	14,905		2		2		14,906				271	04/30/2030
F6456U-AB-9	BANIJAY GROUP S.A.S TL	C	02/05/2024	WALL STREET ACCESS NY		997,506	1,000,000	990,000	991,195		230		230		991,425		6,081	6,081	26,023	03/01/2028
G4712J-AT-9	HYPERION REFINANCE SARL TL	D	06/28/2024	Maturity @ 100.00		10,331	10,331	10,238	10,163	4	9		13		10,176		156	156	271	04/18/2030
G4712J-AY-8	HIG FINANCE 2 LIMITED - 2024-2 REFINANCI	D	12/31/2024	Direct		6,888	6,888	6,825	6,884		3		3		6,888				171	04/18/2030
G5080A-AH-5	JAZZ PHARMACEUTICALS PUBLIC LIMITED COMP	D	06/28/2024	WALL STREET ACCESS NY		508,162	505,669	507,008	506,958		(72)		(72)		506,885		1,277	1,277	8,138	05/05/2028
G5080A-AJ-1	JAZZ PHARMACEUTICALS, INC. - TERM LOAN B	D	12/31/2024	Direct		5,669	5,669	5,686	5,670		(1)		(1)		5,669				137	05/05/2028
L4780E-AC-8	HERENS HOLDCO SARL TLB	D	12/31/2024	Direct		4,969	4,969	4,967	4,488	480			480		4,969				266	07/03/2028
L5000D-AC-1	ICON LUXEMBOURG S.A.R.L. TLB	D	03/14/2024	Direct		349,169	350,266	349,004	348,834		335		335		349,169				5,812	07/03/2028
L5000D-AD-9	ICON LUXEMBOURG S.AR.L. USDTLB	D	03/14/2024	Direct		17,327	17,327	17,218	17,322		5		5		17,327					07/03/2028
L5000D-AE-7	ICON PUBLIC LIMITED COMPANY - REPRICED L	D	12/31/2024	Direct		513,310	513,310	511,121	321,761		143		143		513,310				4,540	07/03/2028
L5000D-AF-4	ICON PUBLIC LIMITED COMPANY - REPRICED U		12/31/2024	Direct		127,891	127,891	127,082	127,849		42		42		127,891				1,131	07/03/2028
L8908Y-AE-8	SUNSHINE LUXEMBOURG VII S.A R.L. - FACIL	D	03/25/2024	WALL STREET ACCESS NY		1,984,662	1,983,412	1,986,234	1,985,383		(2,810)		(2,810)		1,982,574		2,088	2,088	31,111	10/01/2026
N8232N-AG-2	NOURYON FINANCE B.V. - EXTENDED DOLLAR T	D	03/28/2024	Direct		5,013	5,013	4,994	5,012		1		1		5,013				73	04/03/2028
N8232N-AJ-6	NOURYON FINANCE B.V. - TERM LOAN B	D	11/04/2024	Direct		992,226	994,987	991,256	991,772		763		763		992,226				92,791	04/03/2028
N8233B-AC-6	STARS GROUP HOLDINGS BV USD TL	D	01/08/2024	WALL STREET ACCESS NY		1	1	1	1						1				1,081	07/21/2026
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						139,621,468	152,007,233	147,501,373	135,682,838	3,186,304	610,174	103,383	3,693,095		141,264,121		(1,642,653)	(1,642,653)	4,230,561	XXX
2509999997. Total - Bonds - Part 4						16,358,772,554	16,472,900,436	16,530,490,964	14,983,171,975	56,815,381	20,457,034	13,055,308	64,217,106		16,482,768,258		(133,272,495)	(133,272,495)	471,004,378	XXX
2509999998. Total - Bonds - Part 5						17,186,048,127	15,523,415,416	17,110,442,986			677,633	68,057	609,576		17,111,052,563		74,330,443	74,330,443	158,501,376	XXX
2509999999. Total - Bonds						33,544,820,681	31,996,315,852	33,640,933,950	14,983,171,975	56,815,381	21,134,667	13,123,365	64,826,683		33,593,820,820		(58,942,052)	(58,942,052)	629,505,754	XXX
74039F-30-4	PFPASS 2006-A B - ABS		05/23/2024	Call @ 1.00	24.000	24	0.00										24	24	74,664	
74039G-20-3	PFPASS 2006-B B - ABS		11/07/2024	Call @ 1.00	6,019.000	6,019	0.00										6,019	6,019	3,204	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						6,043	XXX										6,043	6,043	77,868	XXX
4509999997. Total - Preferred Stocks - Part 4						6,043	XXX										6,043	6,043	77,868	XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks						6,043	XXX										6,043	6,043	77,868	XXX
001055-10-2	AFLAC ORD		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	
00130H-10-5	THE AES CORPORATION		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	
00206R-10-2	AT&T ORD		08/01/2024	Morgan Stanley	11,455.000	218,762		173,847	192,215	(18,368)			(18,368)		173,847		44,916	44,916	8,334	
002824-10-0	ABBOTT LABORATORIES ORD		10/21/2024	Morgan Stanley	3,081.000	340,642		298,118	339,126	(41,008)			(41,008)		298,118		42,525	42,525	5,144	
00287Y-10-9	ABBVIE ORD		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	
00724F-10-1	ADOBE ORD		10/21/2024	Morgan Stanley	812.000	440,724		223,462	484,439	(260,977)			(260,977)		223,462		217,262	217,262		
007903-10-7	ADVANCED MICRO DEVICES ORD		08/01/2024	Morgan Stanley	2,558.000	339,015		162,075	377,075	(215,000)			(215,000)		162,075		176,940	176,940		
00846U-10-1	AGILENT TECHNOLOGIES ORD		10/21/2024	Morgan Stanley	903.000	128,025		100,973	125,544	(24,571)			(24,571)		100,973		27,051	27,051	677	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
009066-10-1	AIRBNB CL A ORD		08/01/2024	Morgan Stanley	626.000	84,561		61,796	85,224	(23,428)			(23,428)		61,796		22,765	22,765		
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		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	
00971T-10-1	AKAMAI TECHNOLOGIES ORD		08/01/2024	Morgan Stanley	386.000	36,837		32,428	29,706	(8,184)		1,008	(9,193)		32,428		4,409	4,409		
012653-10-1	ALBEMARLE ORD		08/01/2024	Morgan Stanley	466.000	45,775		47,733	12,570						47,733		(1,958)	(1,958)	35	
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD		08/01/2024	Various	14,526.000	1,772,170		1,551,278	1,841,461	(290,183)			(290,183)		1,551,278		220,893	220,893	26,564	
016255-10-1	ALIGN TECHNOLOGY ORD		08/01/2024	Morgan Stanley	119.000	27,653		30,362				1,142	(1,142)		30,362		(2,709)	(2,709)		
02005N-10-0	ALLY FINANCIAL ORD		10/21/2024	Morgan Stanley	448.000	18,146		11,384	15,644	(4,260)			(4,260)		11,384		6,762	6,762	403	
02043Q-10-7	ALNYLAM PHARMACEUTICALS ORD		10/21/2024	Morgan Stanley	217.000	58,426		31,649	41,536	(9,887)			(9,887)		31,649		26,777	26,777		
02079K-10-7	ALPHABET CL C ORD		12/18/2024	Morgan Stanley	8,319.007	1,433,958		692,299	1,172,398	(480,098)			(480,098)		692,299		741,659	741,659	1,681	
02079K-30-5	ALPHABET CL A ORD		08/01/2024	Morgan Stanley	9,399.000	1,604,882		666,413	1,312,946	(646,534)			(646,534)		666,413		938,469	938,469	1,880	
02209S-10-3	ALTRIA GROUP ORD		08/01/2024	Morgan Stanley	2,551.000	120,473		96,777	102,907	(6,130)			(6,130)		96,777		23,696	23,696	6,042	
023135-10-6	AMAZON COM ORD		10/21/2024	Morgan Stanley	14,616.000	2,690,659		1,227,744	2,220,755	(993,011)			(993,011)		1,227,744		1,462,915	1,462,915		
023608-10-2	AMEREN ORD		08/01/2024	Morgan Stanley	941.000	71,518		66,980	31,830						66,980		4,539	4,539		
025537-10-1	AMERICAN ELECTRIC POWER ORD		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 ORD		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 INTERNATIONAL GROUP ORD		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 REIT		10/21/2024	Various	6,779.000	1,514,057		1,238,792	221,709	(52,819)			(52,819)		1,238,792		275,264	275,264	18,574	
030420-10-3	AMERICAN WATER WORKS ORD		08/01/2024	Morgan Stanley	397.000	57,363		45,982	6,731	(3,036)		758	(3,793)		45,982		11,381	11,381	585	
03064D-10-8	AMERICOLD REALTY ORD		10/16/2024	Various	36,760.000	1,006,557		949,029	1,104,619	(83,935)		71,655	(155,589)		949,029		57,527	57,527	17,589	
03073E-10-5	CENCORA ORD		08/01/2024	Morgan Stanley	220.000	53,779		26,237	45,184	(18,946)			(18,946)		26,237		27,541	27,541	224	
03076C-10-6	AMERIPRISE FINANCE ORD		08/01/2024	Morgan Stanley	242.000	101,239		23,701	91,919	(68,217)			(68,217)		23,701		77,538	77,538	685	
031100-10-0	AMETEK ORD		08/01/2024	Morgan Stanley	195.000	31,029		32,508				394	(394)		32,508		(1,480)	(1,480)		
031162-10-0	AMGEN ORD		08/01/2024	Morgan Stanley	814.000	273,110		80,309	234,448	(154,139)			(154,139)		80,309		192,801	192,801	3,663	
032095-10-1	AMPHENOL CL A ORD		08/01/2024	Morgan Stanley	4,706.000	292,486		151,486	233,253	(81,767)			(81,767)		151,486		141,000	141,000	1,553	
032654-10-5	ANALOG DEVICES ORD		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	
03662Q-10-5	ANSYS ORD		08/01/2024	Morgan Stanley	143.000	44,304		39,899	51,892	(11,993)			(11,993)		39,899		4,405	4,405		
036752-10-3	ELEVANCE HEALTH ORD		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	
03743Q-10-8	APA ORD		08/01/2024	Morgan Stanley	473.000	14,698		13,722							13,722		976	976	118	
03769M-10-6	APOLLO GLOBAL MANAGEMENT ORD		10/21/2024	Morgan Stanley	300.000	35,710		21,007	27,957	(6,950)			(6,950)		21,007		14,703	14,703	283	
037833-10-0	APPLE ORD		10/21/2024	Morgan Stanley	25,226.000	5,497,411		3,277,614	4,856,762	(1,579,148)			(1,579,148)		3,277,614		2,219,797	2,219,797	12,378	
03784Y-20-0	APPLE HOSPITALITY REIT ORD		10/16/2024	Various	25,160.000	373,206		364,123							364,123		9,083	9,083	5,677	
038222-10-5	APPLIED MATERIAL ORD		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 CL A ORD		08/01/2024	Morgan Stanley	261.000	19,597		21,198							21,198		(1,602)	(1,602)		
03852U-10-6	ARAMARK ORD		10/21/2024	Morgan Stanley	317.000	11,347		5,714	8,908	(3,194)			(3,194)		5,714		5,634	5,634	72	
039483-10-2	ARCHER DANIELS MIDLAND ORD		08/01/2024	Morgan Stanley	1,927.000	109,702		114,046	110,136	(19,673)			(19,673)		114,046		(4,344)	(4,344)	201	
040337-84-2	ARIEL:FUND INSTL		12/18/2024	Unknown	0.000	2,164,048											2,164,048	2,164,048		
040413-10-6	ARISTA NETWORKS ORD		08/01/2024	Morgan Stanley	373.000	126,307		72,443	87,845	(15,402)			(15,402)		72,443		53,864	53,864		
049468-10-1	ATLASSIAN CL A ORD	C	08/01/2024	Morgan Stanley	316.000	54,741		53,082	74,926	(22,006)		6	(22,011)		53,082		1,659	1,659		
049560-10-5	ATMOS ENERGY ORD		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 ORD		10/21/2024	Morgan Stanley	394.000	96,889		67,752	95,931	(28,179)			(28,179)		67,752		29,136	29,136		
053015-10-3	AUTOMATIC DATA PROCESSING ORD		08/01/2024	Morgan Stanley	646.000	168,792		129,148	150,499	(21,350)			(21,350)		129,148		39,644	39,644	2,713	
053332-10-2	AUTOZONE ORD		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 COMMUNITIES REIT ORD		11/22/2024	Various	20,838.000	4,368,708		3,372,752	3,901,290	(528,538)			(528,538)		3,372,752		995,955	995,955	99,144	
05352A-10-0	AVANTOR ORD		10/21/2024	Morgan Stanley	794.000	20,888		13,824	18,127	(4,303)			(4,303)		13,824		7,064	7,064		
053611-10-9	AVERY DENNISON ORD		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 ORD		08/01/2024	Morgan Stanley	67.000	20,074		13,879	17,308	(3,429)			(3,429)		13,879		6,195	6,195		
05722G-10-0	BAKER HUGHES CL A ORD		08/01/2024	Morgan Stanley	1,035.000	38,961		33,912	35,376	(915)		549	(1,464)		33,912		5,049	5,049	435	
058498-10-6	BALL ORD		08/01/2024	Morgan Stanley	522.000	33,686		31,330				726	(726)		31,330		2,356	2,356		
060505-10-4	BANK OF AMERICA ORD		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	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
064058-10-0	BANK OF NEW YORK MELLON ORD		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 ORD		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 INTERNATIONAL ORD		08/01/2024	Morgan Stanley	1,272.000	46,895		44,231	49,176	(1,680)		3,265	(4,945)		44,231		2,664	2,664	870	
075887-10-9	BECTON DICKINSON ORD		10/21/2024	Morgan Stanley	583.000	138,011		129,910	142,153	(12,243)			(12,243)		129,910		8,101	8,101	1,197	
08265T-20-8	BENTLEY SYSTEMS CL B ORD		08/01/2024	Morgan Stanley	222.000	10,566		10,660	11,584	(924)			(924)		10,660		(95)	(95)	27	
084670-70-2	BERKSHIRE HATHAWAY CL B ORD		08/01/2024	Morgan Stanley	1,917.000	827,747		511,877	683,717	(171,840)			(171,840)		511,877		315,870	315,870		
086516-10-1	BEST BUY ORD		08/01/2024	Morgan Stanley	288.000	24,671		18,323	22,545	(4,221)			(4,221)		18,323		6,347	6,347	806	
090043-10-0	BILL HOLDINGS ORD		01/30/2024	Morgan Stanley	48.000	3,754		3,916	3,916						3,916		(163)	(163)		
090572-20-7	BIO RAD LABORATORIES CL A ORD		08/01/2024	Morgan Stanley	47.000	16,038		12,836				336	(336)		12,836		3,202	3,202		
09061G-10-1	BIOMARIN PHARMACEUTICAL ORD		10/21/2024	Morgan Stanley	339.000	28,570		27,454	32,686	(4,738)		494	(5,232)		27,454		1,115	1,115		
09062X-10-3	BIOGEN ORD		08/01/2024	Morgan Stanley	270.000	59,146		52,429	69,868	(17,439)			(17,439)		52,429		6,718	6,718		
09073M-10-4	BIO TECHNE ORD		08/01/2024	Morgan Stanley	370.000	30,467		26,511				529	(529)		26,511		3,956	3,956		
09247X-10-1	BLACKROCK ORD		10/02/2024	Various	316.000	303,695		174,284	256,529	(82,245)			(82,245)		174,284		129,411	129,411	3,585	
09260D-10-7	BLACKSTONE ORD		10/21/2024	Morgan Stanley	1,249.000	174,663		92,663	163,519	(70,856)			(70,856)		92,663		82,000	82,000	2,657	
097023-10-5	BOEING ORD		08/01/2024	Morgan Stanley	893.000	158,102		116,228	198,102	(106,081)		2,452	(108,533)		116,228		41,874	41,874		
09857L-10-8	BOOKING HOLDINGS ORD		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 HOLDING CL A ORD		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	BORGWARNER ORD		10/21/2024	Morgan Stanley	638.000	21,752		17,600	22,872	(5,272)			(5,272)		17,600		4,152	4,152	156	
101121-10-1	BXP ORD		08/01/2024	Various	8,049.000	502,692		435,521	564,798	(129,277)			(129,277)		435,521		67,171	67,171	8,143	
101137-10-7	BOSTON SCIENTIFIC ORD		08/01/2024	Morgan Stanley	3,494.000	262,584		115,008	201,988	(86,981)			(86,981)		115,008		147,577	147,577		
105368-20-3	BRANDYWINE REALTY REIT ORD		02/05/2024	Bank of America Merrill Lynch	25,570.000	106,695		118,901	138,078	(19,178)			(19,178)		118,901		(12,205)	(12,205)	3,836	
110122-10-8	BRISTOL MYERS SQUIBB ORD		08/01/2024	Morgan Stanley	4,426.000	215,867		205,396	140,384			6,306	(6,306)		205,396		10,471	10,471	3,290	
11120U-10-5	BRIXMOR PROPERTY GROUP REIT ORD		11/22/2024	Various	45,621.000	1,246,202		983,555	1,061,601	(78,046)			(78,046)		983,555		262,647	262,647	45,715	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD		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 ORD		11/22/2024	Various	77,661.000	1,395,649		1,216,948	1,337,322	(63,006)		57,368	(120,375)		1,216,948		178,701	178,701	89,310	
11135F-10-1	BROADCOM ORD		08/01/2024	Morgan Stanley	6,525.000	959,246		289,717	728,353	(438,637)			(438,637)		289,717		669,530	669,530	6,851	
113004-10-5	BROOKFIELD ASSET MNGMT CL A ORD		12/05/2024	Morgan Stanley	1,989.000	105,008		344	80,278	(79,976)			(79,976)	42	344	(3,363)	108,028	104,665	2,207	
115236-10-1	BROWN & BROWN ORD		08/01/2024	Morgan Stanley	47.000	4,737		3,257	3,342	(85)			(85)		3,257		1,480	1,480	12	
115637-20-9	BROWN FORMAN CL B ORD		06/25/2024	Morgan Stanley	827.000	37,910		43,616	47,222	(612)		2,994	(3,606)		43,616		(5,706)	(5,706)	467	
12008R-10-7	BUILDERS FIRSTSOURCE ORD		08/01/2024	Morgan Stanley	74.000	11,802		8,693	12,354	(3,661)			(3,661)		8,693		3,110	3,110		
122017-10-6	BURLINGTON STORES ORD		10/21/2024	Morgan Stanley	76.000	19,400		8,504	14,780	(6,277)			(6,277)		8,504		10,897	10,897		
12503M-10-8	CBOE GLOBAL MARKETS ORD		08/01/2024	Morgan Stanley	95.000	17,645		15,740	16,963	(1,224)			(1,224)		15,740		1,906	1,906	105	
12504L-10-9	CBRE GROUP CL A ORD		10/21/2024	Morgan Stanley	739.000	83,685		29,062	68,794	(39,732)			(39,732)		29,062		54,623	54,623		
12514G-10-8	CDW ORD		08/01/2024	Morgan Stanley	289.000	61,724		28,566	65,695	(37,129)			(37,129)		28,566		33,158	33,158	358	
125269-10-0	CF INDUSTRIES HOLDINGS ORD		08/01/2024	Morgan Stanley	261.000	19,782		18,570	20,750	(1,686)		493	(2,180)		18,570		1,212	1,212	261	
12541W-20-9	CH ROBINSON WORLDWIDE ORD		08/01/2024	Morgan Stanley	99.000	10,118		7,538	8,553	(488)		527	(1,015)		7,538		2,580	2,580	181	
125523-10-0	CIGNA ORD		10/21/2024	Morgan Stanley	481.000	159,900		96,277	144,035	(47,758)			(47,758)		96,277		63,623	63,623	1,355	
12572Q-10-5	CME GROUP CL A ORD		08/01/2024	Morgan Stanley	743.000	145,152		124,943	156,476	(31,533)			(31,533)		124,943		20,209	20,209	5,610	
125896-10-0	CMS ENERGY ORD		08/01/2024	Morgan Stanley	213.000	14,099		11,651	12,369	(718)			(718)		11,651		2,448	2,448	215	
126408-10-3	CSX ORD		08/01/2024	Morgan Stanley	4,891.000	167,089		50,996	169,571	(118,575)			(118,575)		50,996		116,093	116,093	1,174	
126650-10-0	CVS HEALTH ORD		10/21/2024	Morgan Stanley	2,131.000	128,030		135,031	168,264	(20,948)		12,285	(33,233)		135,031		(7,000)	(7,000)	3,736	
127097-10-3	COTERRA ENERGY ORD		01/30/2024	Morgan Stanley	598.000	15,132		15,261	15,261						15,261		(129)	(129)		
127387-10-8	CADENCE DESIGN SYSTEMS ORD		08/01/2024	Morgan Stanley	382.000	99,625		66,751	104,045	(37,294)			(37,294)		66,751		32,873	32,873		
12769G-10-0	CAESARS ENTERTAINMENT ORD		08/01/2024	Morgan Stanley	555.000	20,731		20,979							20,979		(248)	(248)		
133131-10-2	CAMDEN PROPERTY REIT ORD		10/21/2024	Morgan Stanley	1,035.000	119,797		97,890	102,765	(4,875)			(4,875)		97,890		21,907	21,907	3,410	
134429-10-9	CAMPBELL SOUP ORD		08/01/2024	Morgan Stanley	301.000	14,070		12,286	13,012	(727)			(727)		12,286		1,784	1,784	255	
14040H-10-5	CAPITAL ONE FINANCIAL ORD		08/01/2024	Morgan Stanley	554.000	79,710		54,139	72,640	(18,501)			(18,501)		54,139		25,571	25,571	665	
14064D-87-3	FULLERTHALER BSCE R6		12/05/2024	Unknown	0.000	1,254,814											1,254,814	1,254,814		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
14149Y-10-8	CARDINAL HEALTH ORD		08/01/2024	Morgan Stanley	289.000	29,877		27,045	29,131	(2,087)			(2,087)		27,045		2,833	2,833	435	
142339-10-0	CARLISLE COMPANIES ORD		08/01/2024	Morgan Stanley	19.000	7,695		4,862	5,936	(1,074)			(1,074)		4,862		2,833	2,833	32	
143130-10-2	CARMAX ORD		08/01/2024	Morgan Stanley	212.000	16,121		14,357	16,269	(1,912)			(1,912)		14,357		1,764	1,764		
14316J-10-8	CARLYLE GROUP ORD		08/01/2024	Morgan Stanley	292.000	13,944		8,048	11,881	(3,834)			(3,834)		8,048		5,897	5,897	204	
143658-30-0	CARNIVAL ORD		08/01/2024	Morgan Stanley	1,207.000	19,016		19,728				157	(157)		19,728		(713)	(713)		
14448C-10-4	CARRIER GLOBAL ORD		10/21/2024	Morgan Stanley	2,019.000	134,449		71,796	115,992	(44,196)			(44,196)		71,796		62,653	62,653	1,151	
148806-10-2	CATALENT ORD		12/19/2024	Various	469.000	28,582		15,092	21,072	(5,980)			(5,980)		15,092		13,489	13,489		
149123-10-1	CATERPILLAR ORD		08/01/2024	Morgan Stanley	675.000	223,766		110,754	199,577	(88,823)			(88,823)		110,754		113,012	113,012	2,707	
150870-10-3	CELANESE ORD		08/01/2024	Morgan Stanley	20.000	2,751		2,260	3,107	(847)			(847)		2,260		490	490	42	
15135B-10-1	CENTENE ORD		10/21/2024	Morgan Stanley	851.000	59,788		53,026	63,153	(10,127)			(10,127)		53,026		6,762	6,762		
15189T-10-7	CENTERPOINT ENERGY ORD		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	
15677J-10-8	DAYFORCE ORD		06/25/2024	Morgan Stanley	248.000	12,324		14,117	16,646	(2,529)			(2,529)		14,117		(1,793)	(1,793)		
159864-10-7	CHRLS RIVER LABS ORD		08/01/2024	Morgan Stanley	108.000	26,225		22,291							22,291		3,934	3,934		
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD		10/21/2024	Morgan Stanley	21.000	6,623		6,103	8,162	(1,792)		267	(2,059)		6,103		520	520		
16411R-20-8	CHENIERE ENERGY ORD		10/21/2024	Morgan Stanley	399.000	71,752		18,462	68,113	(49,652)			(49,652)		18,462		53,290	53,290	358	
166764-10-0	CHEVRON ORD		08/01/2024	Morgan Stanley	2,714.000	414,186		232,432	404,820	(172,389)			(172,389)		232,432		181,754	181,754	8,848	
16679L-10-9	CHEWY CL A ORD		08/01/2024	Morgan Stanley	618.000	12,429		11,067	14,603	(2,819)		717	(3,536)		11,067		1,361	1,361		
169656-10-5	CHIPOTLE MEXICAN GRILL ORD		08/01/2024	Morgan Stanley	2,678.000	143,149		70,017	122,490	(52,473)			(52,473)		70,017		73,132	73,132		
171340-10-2	CHURCH AND DWIGHT ORD		08/01/2024	Morgan Stanley	183.000	18,300		16,397	17,304	(908)			(908)		16,397		1,904	1,904	104	
172062-10-1	CINCINNATI FINANCIAL ORD		08/01/2024	Morgan Stanley	217.000	28,195		16,264	22,451	(6,187)			(6,187)		16,264		11,931	11,931	514	
17275R-10-2	CISCO SYSTEMS ORD		10/21/2024	Morgan Stanley	6,818.000	325,851		272,720	344,445	(71,725)			(71,725)		272,720		53,131	53,131	7,915	
172908-10-5	CINTAS ORD		08/01/2024	Morgan Stanley	130.000	99,045		48,559	78,346	(29,787)			(29,787)		48,559		50,486	50,486	351	
172967-42-4	CITIGROUP ORD		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 ORD		08/01/2024	Morgan Stanley	736.000	29,958		14,197	24,391	(10,194)			(10,194)		14,197		15,761	15,761	927	
185899-10-1	CLEVELAND CLIFFS ORD		06/25/2024	Morgan Stanley	774.000	11,180		12,972	15,805	(2,833)			(2,833)		12,972		(1,792)	(1,792)		
18915M-10-7	CLOUDFLARE CL A ORD		08/01/2024	Morgan Stanley	439.000	32,658		20,810	36,551	(15,742)			(15,742)		20,810		11,849	11,849		
191216-10-0	COCA-COLA ORD		08/01/2024	Morgan Stanley	6,154.000	418,183		322,900	362,655	(39,755)			(39,755)		322,900		95,283	95,283	5,969	
192422-10-3	COGNEX ORD		08/01/2024	Morgan Stanley	478.000	18,327		17,969	19,952	(1,983)			(1,983)		17,969		359	359	42	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		08/01/2024	Morgan Stanley	816.000	62,263		36,860	60,197	(24,629)		17	(24,646)		36,860		25,403	25,403	478	
19260Q-10-7	COINBASE GLOBAL CL A ORD		08/01/2024	Morgan Stanley	259.000	55,071		14,341	45,045	(30,704)			(30,704)		14,341		40,730	40,730		
194162-10-3	COLGATE PALMOLIVE ORD		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 CL A ORD		10/21/2024	Morgan Stanley	7,220.000	285,937		211,763	316,597	(104,834)			(104,834)		211,763		74,175	74,175	6,018	
205887-10-2	CONAGRA BRANDS ORD		08/01/2024	Morgan Stanley	777.000	23,500		20,963	22,269	(1,305)			(1,305)		20,963		2,536	2,536	816	
20717M-10-3	CONFLUENT CL A ORD		01/30/2024	Morgan Stanley	347.000	7,983		8,120	8,120						8,120		(137)	(137)		
20825C-10-4	CONOCOPHILLIPS ORD		11/22/2024	Morgan Stanley	1,601.470	173,573		115,612	185,828	(70,268)			(70,268)		115,612		57,960	57,960	2,498	
209115-10-4	CONSOLIDATED EDISON ORD		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	CONSTELLATION BRANDS CL A ORD		08/01/2024	Morgan Stanley	273.000	66,983		57,518	65,998	(8,479)			(8,479)		57,518		9,464	9,464	519	
21037T-10-9	CONSTELLATION ENERGY ORD		10/21/2024	Morgan Stanley	378.000	68,848		17,291	44,184	(26,894)			(26,894)		17,291		51,558	51,558	273	
216648-50-1	COOPER ORD		08/01/2024	Morgan Stanley	221.000	20,817		17,510	17,510						17,510		3,307	3,307		
217204-10-6	COPART ORD		08/01/2024	Morgan Stanley	756.000	39,481		33,128	37,044	(3,916)			(3,916)		33,128		6,353	6,353		
219350-10-5	CORNING ORD		10/21/2024	Morgan Stanley	1,101.000	44,595		31,951	33,525	(1,574)			(1,574)		31,951		12,644	12,644	637	
219948-10-6	CORPAY ORD		08/01/2024	Morgan Stanley	64.000	18,233		14,668	14,668	(125)			(125)		14,668		3,565	3,565		
22002T-10-8	COPT DEFENSE PROPERTIES ORD		10/16/2024	Various	3,881.000	116,447		92,019	99,470	(7,452)			(7,452)		92,019		24,429	24,429	3,879	
22052L-10-4	CORTEVA ORD		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	
22160K-10-5	COSTCO WHOLESALE ORD		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	
22160N-10-9	COSTAR GROUP ORD		08/01/2024	Morgan Stanley	621.000	47,900		39,876	54,269	(14,393)			(14,393)		39,876		8,024	8,024		
222795-50-2	COUSINS PROPERTIES REIT ORD		10/16/2024	Various	2,507.000	71,403		58,037				1,282	(1,282)		58,037		13,366	13,366	1,140	
22788C-10-5	CROWDSTRIKE HOLDINGS CL A ORD		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 ORD		10/21/2024	Various	3,778.000	416,450		354,003	94,686	(26,948)			(26,948)		354,003		62,447	62,447	4,556	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
228368-10-6	CROWN HOLDINGS ORD		10/21/2024	Morgan Stanley	481.000	43,633		35,782	44,295	(5,320)		3,194	(8,514)		35,782		7,852	7,852	279	
229663-10-9	CUBESMART REIT ORD		10/16/2024	Various	4,805.000	227,949		206,355							206,355		21,594	21,594	5,500	
231021-10-6	CUMMINS ORD		08/01/2024	Morgan Stanley	214.000	65,500		21,479	51,268	(29,789)			(29,789)		21,479		44,022	44,022	719	
23331A-10-9	D R HORTON ORD		08/01/2024	Morgan Stanley	722.000	125,676		47,789	109,730	(61,940)			(61,940)		47,789		77,887	77,887	622	
233331-10-7	DTE ENERGY ORD		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	
23345M-10-7	DT MIDSTREAM ORD		10/21/2024	Morgan Stanley	541.000	42,535		21,745	29,647	(7,901)			(7,901)		21,745		20,790	20,790	1,293	
235851-10-2	DANAHER ORD		10/21/2024	Morgan Stanley	1,144.000	319,467		264,653	264,653						264,653		54,814	54,814	946	
237194-10-5	DARDEN RESTAURANTS ORD		10/21/2024	Morgan Stanley	756.000	113,327		85,519	124,211	(38,692)			(38,692)		85,519		27,809	27,809	2,516	
23804L-10-3	DATADOG CL A ORD		08/01/2024	Morgan Stanley	247.000	27,934		22,499	29,981	(7,482)			(7,482)		22,499		5,434	5,434		
23918K-10-8	DAVITA ORD		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 ORD		08/01/2024	Morgan Stanley	14.000	12,687		8,316	9,358	(1,042)			(1,042)		8,316		4,371	4,371		
244199-10-5	DEERE ORD		08/01/2024	Morgan Stanley	521.000	186,833		95,863	208,332	(112,470)			(112,470)		95,863		90,970	90,970	2,251	
24703L-20-2	DELL TECHNOLOGIES CL C ORD		10/21/2024	Morgan Stanley	2,159.000	248,765		73,773	165,164	(91,390)			(91,390)		73,773		174,992	174,992	2,525	
24906P-10-9	DENTSPLY SIRONA ORD		06/25/2024	Morgan Stanley	337.000	8,426		10,393	11,994	(1,601)			(1,601)		10,393		(1,967)	(1,967)	101	
25179M-10-3	DEVON ENERGY ORD		08/01/2024	Morgan Stanley	1,874.000	82,669		84,495	45,889	(2,188)			(2,188)		84,495		(1,826)	(1,826)		
252131-10-7	DEXCOM ORD		08/01/2024	Morgan Stanley	794.000	55,829		59,177	98,527	(39,351)			(39,351)		59,177		(3,348)	(3,348)		
252784-30-1	DIAMONDROCK HOSPITALITY REIT ORD		10/16/2024	Various	37,251.000	311,233		314,771				35,802	(35,802)		314,771		(3,538)	(3,538)	1,212	
25278X-10-9	DIAMONDBACK ENERGY ORD		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	
253393-10-2	DICKS SPORTING ORD		10/21/2024	Morgan Stanley	64.000	13,235		6,895	9,405	(2,509)			(2,509)		6,895		6,339	6,339	149	
253868-10-3	DIGITAL REALTY REIT ORD		10/16/2024	Various	52,430.000	7,652,704		5,608,049	7,056,029	(1,447,980)			(1,447,980)		5,608,049		2,044,654	2,044,654	136,749	
254687-10-6	WALT DISNEY ORD		08/01/2024	Morgan Stanley	3,010.000	280,058		243,961	271,773	(27,812)			(27,812)		243,961		36,097	36,097	2,258	
254709-10-8	DISCOVER FINANCIAL SERVICES ORD		10/21/2024	Morgan Stanley	447.000	62,018		38,724	50,243	(11,519)			(11,519)		38,724		23,294	23,294	704	
256677-10-5	DOLLAR GENERAL ORD		10/21/2024	Morgan Stanley	519.000	59,710		52,978	70,558	(15,648)		1,932	(17,580)		52,978		6,732	6,732	909	
256746-10-8	DOLLAR TREE ORD		10/21/2024	Morgan Stanley	501.000	50,025		46,102	65,627	(20,868)		2,548	(23,416)		46,102		3,924	3,924		
25746U-10-9	DOMINION ENERGY ORD		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	DOMINOS PIZZA ORD		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 CL A ORD		08/01/2024	Morgan Stanley	366.000	39,598		18,918	36,194	(17,276)			(17,276)		18,918		20,680	20,680		
260003-10-8	DOVER ORD		10/21/2024	Morgan Stanley	564.000	101,769		65,751	86,749	(20,998)			(20,998)		65,751		36,018	36,018	603	
260557-10-3	DOW ORD		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 CL A ORD		08/01/2024	Morgan Stanley	451.000	16,003		12,281	15,898	(3,617)			(3,617)		12,281		3,723	3,723		
26210C-10-4	DROPBOX CL A ORD		06/25/2024	Morgan Stanley	28.000	614		680	825	(93)		52	(145)		680		(66)	(66)		
26441C-20-4	DUKE ENERGY ORD		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 ORD		10/21/2024	Morgan Stanley	911.000	65,528		45,914	70,083	(24,169)			(24,169)		45,914		19,614	19,614	351	
268150-10-9	DYNATRACE ORD		08/01/2024	Morgan Stanley	272.000	11,542		10,744	14,876	(4,131)			(4,131)		10,744		798	798		
26875P-10-1	EOG RESOURCES ORD		08/01/2024	Morgan Stanley	301.000	35,548		34,382	36,406	(2,024)			(2,024)		34,382		1,165	1,165	389	
26884L-10-9	EQT ORD		08/01/2024	Morgan Stanley	898.000	31,285		33,947	17,010			724	(724)		33,947		(2,662)	(2,662)		
26884U-10-9	EPR PROPERTIES REIT ORD		03/05/2024	CABRA	6,890.000	287,063		301,984	333,821	(31,836)			(31,836)		301,984		(14,922)	(14,922)	5,684	
27579R-10-4	EAST WEST BANCORP ORD		10/21/2024	Morgan Stanley	197.000	16,401		6,450	14,174	(7,724)			(7,724)		6,450		9,951	9,951	218	
277432-10-0	EASTMAN CHEMICAL ORD		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	
278642-10-3	EBAY ORD		10/21/2024	Morgan Stanley	1,471.000	84,513		54,148	64,165	(10,018)			(10,018)		54,148		30,365	30,365	856	
278865-10-0	ECOLAB ORD		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 INTERNATIONAL ORD		08/01/2024	Morgan Stanley	635.000	51,818		42,745							42,745		9,073	9,073	991	
28176E-10-8	EDWARDS LIFESCIENCES ORD		08/01/2024	Morgan Stanley	964.000	59,627		66,786	73,505	(6,719)			(6,719)		66,786		(7,159)	(7,159)		
285512-10-9	ELECTRONIC ARTS ORD		08/01/2024	Morgan Stanley	381.000	56,537		30,065	52,125	(22,060)			(22,060)		30,065		26,472	26,472	145	
291011-10-4	EMERSON ELECTRIC ORD		10/21/2024	Morgan Stanley	1,245.000	140,246		91,159	121,176	(30,017)			(30,017)		91,159		49,087	49,087	1,413	
29109X-10-6	ASPEN TECHNOLOGY ORD		08/01/2024	Morgan Stanley	57.000	10,374		9,574	12,549	(2,974)			(2,974)		9,574		800	800		
292104-10-6	EMPIRE STATE REALTY CL A REIT ORD		11/22/2024	Various	10,314.000	113,235		96,324							96,324		16,911	16,911	953	
29355A-10-7	ENPHASE ENERGY ORD		08/01/2024	Morgan Stanley	259.000	28,405		25,825				1,721	(1,721)		25,825		2,580	2,580		
29362U-10-4	ENTEGRIS ORD		08/01/2024	Morgan Stanley	195.000	21,425		16,591	23,365	(6,774)			(6,774)		16,591		4,834	4,834	59	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
29364G-10-3	ENTERGY ORD		08/01/2024	Morgan Stanley	248.000	29,961		23,647	25,095	(1,448)			(1,448)		23,647		6,314	6,314	560	
29414B-10-4	EPAM SYSTEMS ORD		06/25/2024	Morgan Stanley	145.000	26,375		31,414	43,114	(11,700)			(11,700)		31,414		(5,039)	(5,039)		
29430C-10-2	VESTIS ORD		10/21/2024	Morgan Stanley	52.000	782		6	1,099	(1,093)			(1,093)		6		776	776	7	
294429-10-5	EQUIFAX ORD		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 ORD		10/16/2024	Various	1,673.000	1,461,685		1,234,248	1,347,417	(80,473)		32,696	(113,169)		1,234,248		227,437	227,437	20,665	
29452E-10-1	EQUITABLE HOLDINGS ORD		10/21/2024	Morgan Stanley	1,846.000	77,755		23,943	61,472	(37,529)			(37,529)		23,943		53,813	53,813	864	
29472R-10-8	EQUITY LIFESTYLE PROP REIT ORD		10/21/2024	Various	24,819.000	1,688,342		1,562,185	18,905	(2,064)			(2,064)		1,562,185		126,157	126,157	16,086	
29476L-10-7	EQUITY RESIDENTIAL REIT ORD		10/16/2024	Various	28,290.000	1,979,828		1,603,930	1,730,216	(126,287)			(126,287)		1,603,930		375,898	375,898	50,514	
29530P-10-2	ERIE INDEMNITY CL A ORD		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 TRUS ORD		10/16/2024	Allstate Corp Dep	6,777.000	230,647		181,709							181,709		48,938	48,938	3,931	
29670G-10-2	ESSENTIAL UTILITIES ORD		08/01/2024	Morgan Stanley	990.000	39,762		33,441	36,977	(3,535)			(3,535)		33,441		6,321	6,321	493	
297178-10-5	ESSEX PROPERTY REIT ORD		11/22/2024	Various	2,515.000	755,320		607,060	623,569	(16,509)			(16,509)		607,060		148,261	148,261	22,482	
30040W-10-8	EVERSOURCE ENERGY ORD		08/01/2024	Morgan Stanley	1,055.000	69,697		51,941	34,563	(9,755)			(9,755)		51,941		17,755	17,755	1,509	
30063P-10-5	EXACT SCIENCES ORD		06/25/2024	Morgan Stanley	353.000	19,245		23,376	26,115	(2,739)			(2,739)		23,376		(4,132)	(4,132)		
30161N-10-1	EXELON ORD		10/21/2024	Morgan Stanley	3,814.000	139,786		131,467	136,923	(5,456)			(5,456)		131,467		8,319	8,319	1,423	
30212P-30-3	EXPEDIA GROUP ORD		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 INTNL OF WASHTN CL A ORD		10/21/2024	Morgan Stanley	446.000	56,026		39,386	56,731	(17,345)			(17,345)		39,386		16,639	16,639	326	
30225T-10-2	EXTRA SPACE STORAGE REIT ORD		09/03/2024	Various	15,151.000	2,258,819		2,201,681	2,429,160	(148,169)		79,310	(227,479)		2,201,681		57,138	57,138	32,627	
30231G-10-2	EXXON MOBIL ORD		08/01/2024	Various	6,772.000	899,886		379,109	647,137	(386,010)			(386,010)		379,109		520,777	520,777	13,332	
30303M-10-2	META PLATFORMS CL A ORD		08/01/2024	Various	8,102.000	4,024,156		2,262,483	1,620,075	(1,069,279)		36,343	(1,105,621)		2,262,483		1,761,672	1,761,672	4,051	
303075-10-5	FACTSET RESEARCH SYSTEMS ORD		06/25/2024	Morgan Stanley	67.000	28,085		29,250	31,962	(2,712)			(2,712)		29,250		(1,165)	(1,165)	135	
303250-10-4	FAIR ISAAC ORD		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 ORD		10/21/2024	Morgan Stanley	774.000	52,615		35,635	50,132	(14,497)			(14,497)		35,635		16,981	16,981	906	
31428X-10-6	FEDEX ORD		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	
31488V-10-7	FERGUSON ENTERPRISES ORD		10/21/2024	Morgan Stanley	33.000	6,589		5,068							5,068		1,520	1,520	26	
315616-10-2	F5 ORD		10/21/2024	Morgan Stanley	26.000	5,666		3,950	4,653	(704)			(704)		3,950		1,716	1,716		
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD		08/01/2024	Morgan Stanley	762.000	57,213		40,797	45,773	(4,976)			(4,976)		40,797		16,416	16,416	549	
31620R-30-3	FIDELITY NATIONAL FINANCIAL ORD		10/21/2024	Morgan Stanley	1,005.000	57,155		34,972	51,275	(16,303)			(16,303)		34,972		22,184	22,184	1,096	
316773-10-0	FIFTH THIRD BANCORP ORD		10/21/2024	Morgan Stanley	1,480.000	61,005		37,488	51,045	(13,557)			(13,557)		37,488		23,517	23,517	1,657	
31946M-10-3	FIRST CITIZENS BANCSHARES CL A ORD		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 ORD		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 ORD		09/03/2024	Various	58,291.000	2,809,833		2,935,343	3,070,187	(47,865)		86,979	(134,844)		2,935,343		(125,510)	(125,510)	44,250	
336433-10-7	FIRST SOLAR ORD		08/01/2024	Morgan Stanley	131.000	28,622		18,901	22,569	(3,668)			(3,668)		18,901		9,721	9,721		
337738-10-8	FISERV ORD		08/01/2024	Morgan Stanley	1,014.000	163,640		90,216	134,700	(44,484)			(44,484)		90,216		73,424	73,424		
337932-10-7	FIRSTENERGY ORD		08/01/2024	Morgan Stanley	336.000	14,352		12,113	12,318	(205)			(205)		12,113		2,239	2,239	281	
345370-86-0	FORD MOTOR ORD		08/01/2024	Morgan Stanley	7,610.000	81,311		54,693	60,804	(37,011)			(37,011)		54,693		26,618	26,618	3,653	
34959E-10-9	FORTINET ORD		08/01/2024	Morgan Stanley	1,132.000	65,711		59,542	66,256	(6,714)			(6,714)		59,542		6,169	6,169		
34959J-10-8	FORTIVE ORD		08/01/2024	Morgan Stanley	800.000	56,362		24,508	58,904	(34,396)			(34,396)		24,508		31,855	31,855	128	
34964C-10-6	FORTUNE BRANDS INNOVATIONS ORD		06/25/2024	Morgan Stanley	463.000	29,573		24,822	35,253	(10,430)			(10,430)		24,822		4,751	4,751	222	
35137L-10-5	FOX CL A ORD		08/01/2024	Morgan Stanley	281.000	10,612		9,658				73	(73)		9,658		954	954		
35137L-20-4	FOX CL B ORD		08/01/2024	Morgan Stanley	616.000	21,680		17,032	17,032						17,032		4,647	4,647	160	
354613-10-1	FRANKLIN RESOURCES ORD		08/01/2024	Morgan Stanley	684.000	15,208		15,287	20,376	(4,953)		137	(5,090)		15,287		(78)	(78)	636	
35671D-85-7	FREEPORT MCMORAN ORD		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	
36266G-10-7	GE HEALTHCARE TECHNOLOGIES ORD		10/21/2024	Morgan Stanley	1,283.000	107,262		520	99,202	(98,682)			(98,682)		520		106,742	106,742	117	
363576-10-9	ARTHUR J GALLAGHER ORD		08/01/2024	Morgan Stanley	468.000	120,626		112,991	54,646			135	(135)		112,991		7,635	7,635		
36467J-10-8	GAMING AND LEISURE PROP REIT ORD		10/16/2024	Various	38,316.000	1,885,744		1,723,117	215,314	(19,233)			(19,233)		1,723,117		162,627	162,627	38,708	
366651-10-7	GARTNER ORD		10/21/2024	Morgan Stanley	251.000	124,073		60,699	113,229	(52,529)			(52,529)		60,699		63,373	63,373		
36828A-10-1	GE VERNOVA ORD		10/21/2024	Various	258.250	71,349		14,810							14,810		56,539	56,539		
368736-10-4	GENERAC HOLDINGS ORD		08/01/2024	Morgan Stanley	12.000	1,746		1,208	1,551	(343)			(343)		1,208		538	538		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
369550-10-8	GENERAL DYNAMICS ORD		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	GE AEROSPACE ORD		08/01/2024	Morgan Stanley	3,014.000	310,310		180,246	247,219	(119,720)			(119,720)		180,246		130,063	130,063	758	
370334-10-4	GENERAL MILLS ORD		10/21/2024	Morgan Stanley	1,271.000	86,289		76,031	82,793	(6,762)			(6,762)		76,031		10,258	10,258	2,420	
37045V-10-0	GENERAL MOTORS ORD		10/21/2024	Morgan Stanley	1,270.000	56,039		40,335	45,618	(5,283)			(5,283)		40,335		15,704	15,704	326	
372460-10-5	GENUINE PARTS ORD		10/21/2024	Morgan Stanley	357.000	51,194		43,279	49,445	(6,165)			(6,165)		43,279		7,915	7,915	1,123	
375558-10-3	GILEAD SCIENCES ORD		08/01/2024	Morgan Stanley	1,875.000	140,777		114,262	151,894	(34,981)		2,651	(37,632)		114,262		26,515	26,515	2,888	
37940X-10-2	GLOBAL PAYMENTS ORD		06/25/2024	Morgan Stanley	595.000	56,907		64,867	75,565	(10,698)			(10,698)		64,867		(7,960)	(7,960)	298	
37959E-10-2	GLOBE LIFE ORD		06/25/2024	Morgan Stanley	90.000	7,515		8,013	10,955	(2,942)			(2,942)		8,013		(497)	(497)	42	
380237-10-7	GODADDY CL A ORD		10/21/2024	Morgan Stanley	129.000	20,241		8,973	13,695	(4,721)			(4,721)		8,973		11,268	11,268		
38141G-10-4	GOLDMAN SACHS GROUP ORD		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 ORD		08/01/2024	Morgan Stanley	222.000	18,309		17,600				20	(20)		17,600		709	709	57	
384802-10-4	WW GRAINGER ORD		08/01/2024	Morgan Stanley	80.000	75,386		31,445	66,295	(34,850)			(34,850)		31,445		43,942	43,942	313	
403949-10-0	HF SINCLAIR ORD		08/01/2024	Morgan Stanley	125.000	6,257		6,668	6,946			279	(279)		6,668		(411)	(411)	125	
40412C-10-1	HCA HEALTHCARE ORD		08/01/2024	Morgan Stanley	273.000	99,128		45,880	73,896	(28,015)			(28,015)		45,880		53,247	53,247	360	
40434L-10-5	HP ORD		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	
406216-10-1	HALLIBURTON ORD		08/01/2024	Morgan Stanley	2,564.000	85,499		19,127	92,689	(73,561)			(73,561)		19,127		66,372	66,372	872	
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD		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	
42226K-10-5	HEALTHCARE REALTY TRUST CL A ORD		11/22/2024	Various	53,023.000	915,768		750,275	913,586	(63,999)		99,312	(163,311)		750,275		165,493	165,493	51,336	
42250P-10-3	HEALTHPEAK PROPERTIES ORD		10/16/2024	Various	118,062.000	2,392,117		2,253,747	1,301,434	24,791		110,391	(85,600)		2,253,747		138,370	138,370	35,814	
426281-10-1	JACK HENRY AND ASSOCIATES ORD		08/01/2024	Morgan Stanley	113.000	19,104		16,492	18,465	(1,973)			(1,973)		16,492		2,612	2,612	124	
427866-10-8	HERSHEY FOODS ORD		08/01/2024	Morgan Stanley	436.000	86,900		77,279	10,814	(3,022)		794	(3,816)		77,279		9,621	9,621		
42809H-10-7	HESS ORD		10/21/2024	Morgan Stanley	726.000	102,431		46,166	104,660	(58,494)			(58,494)		46,166		56,265	56,265	664	
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD		08/01/2024	Morgan Stanley	503.000	9,594		4,562	8,541	(3,979)			(3,979)		4,562		5,032	5,032	196	
431284-10-8	HIGHWOODS PROP		05/09/2024	Morgan Stanley	4,893.000	129,716		113,469	112,343	1,125			1,125		113,469		16,247	16,247	2,447	
43300A-20-3	HILTON WORLDWIDE HOLDINGS ORD		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 ORD		10/21/2024	Morgan Stanley	639.000	52,822		41,228	45,657	(4,428)			(4,428)		41,228		11,594	11,594		
437076-10-2	HOME DEPOT ORD		08/01/2024	Morgan Stanley	1,607.000	576,214		446,839	526,756	(109,866)		1,119	(110,985)		446,839		129,375	129,375	7,232	
438516-10-6	HONEYWELL INTERNATIONAL ORD		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	
440452-10-0	HORMEL FOODS ORD		08/01/2024	Morgan Stanley	828.000	26,872		25,155							25,155		1,717	1,717	234	
44107P-10-4	HOST HOTELS & RESORTS REIT ORD		09/03/2024	Various	38,440.000	742,151		621,735	616,868	(114,813)			(114,813)		621,735		120,417	120,417	14,677	
443201-10-8	HOWMET AEROSPACE ORD		08/01/2024	Morgan Stanley	1,754.000	153,420		54,251	94,926	(40,675)			(40,675)		54,251		99,168	99,168	175	
443573-10-0	HUBSPOT ORD		08/01/2024	Morgan Stanley	62.000	29,875		25,002	35,993	(10,991)			(10,991)		25,002		4,873	4,873		
444859-10-2	HUMANA ORD		08/01/2024	Morgan Stanley	430.000	160,087		162,710	146,957	(22,040)		181	(22,221)		162,710		(2,623)	(2,623)	477	
445658-10-7	JB HUNT TRANSPORT SERVICES ORD		06/25/2024	Morgan Stanley	367.000	57,348		57,406	73,305	(15,898)			(15,898)		57,406		(58)	(58)	316	
446150-10-4	HUNTINGTON BANCSHARES ORD		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 ORD		08/01/2024	Morgan Stanley	32.000	6,281		6,028	6,948	(920)			(920)		6,028		253	253	65	
45168D-10-4	IDEXX LABORATORIES ORD		08/01/2024	Morgan Stanley	131.000	63,058		53,876	72,712	(18,836)			(18,836)		53,876		9,182	9,182		
452308-10-9	ILLINOIS TOOL ORD		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 ORD		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 ORD		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 ORD		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 ORD		08/01/2024	Morgan Stanley	6,700.000	200,217		173,363	336,675	(163,312)			(163,312)		173,363		26,854	26,854	1,675	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD		08/01/2024	Morgan Stanley	190.000	28,688		24,515							24,515		4,174	4,174	171	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		08/01/2024	Morgan Stanley	1,366.000	259,062		162,294	223,409	(61,115)			(61,115)		162,294		96,767	96,767	4,549	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD		08/01/2024	Morgan Stanley	465.000	45,957		31,648	37,651	(6,003)			(6,003)		31,648		14,309	14,309	749	
460146-10-3	INTERNATIONAL PAPER ORD		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 COMPANIES ORD		08/01/2024	Morgan Stanley	557.000	17,241		8,617	18,180	(9,564)			(9,564)		8,617		8,625	8,625	368	
461202-10-3	INTUIT ORD		10/21/2024	Morgan Stanley	493.000	313,765		190,022	308,140	(118,118)			(118,118)		190,022		123,743	123,743	1,360	
46120E-60-2	INTUITIVE SURGICAL ORD		08/01/2024	Morgan Stanley	589.000	265,593		110,402	198,705	(88,303)			(88,303)		110,402		155,191	155,191		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46124J-20-1	INVENTRUST PROPERTIES ORD		09/03/2024	Various	10,143.000	255,718		249,717	257,024	(7,307)			(7,307)		249,717		6,001	6,001	2,266	
46187W-10-7	INVITATION HOMES ORD		11/22/2024	Various	58,139.000	2,013,789		1,752,261	1,765,227	(231,327)			(231,327)		1,752,261		261,528	261,528	27,268	
46266C-10-5	IQVIA HOLDINGS ORD		10/21/2024	Morgan Stanley	439.000	102,774		79,520	101,576	(22,055)			(22,055)		79,520		23,253	23,253		
46284V-10-1	IRON MOUNTAIN ORD		08/01/2024	Morgan Stanley	62.000	6,791		5,490							5,490		1,301	1,301		
464287-65-5	ISHARES:RUSS 2000 ETF		09/06/2024	Bank of America Merrill Lynch	10,000.000	2,041,748		1,921,927	2,007,100	(85,173)			(85,173)		1,921,927		119,821	119,821	2,892	
464288-58-8	ISHARES:MBS ETF		04/02/2024	Morgan Stanley	56,155.000	5,197,253		4,986,564	5,283,062	(296,498)			(296,498)		4,986,564		210,689	210,689	24,408	
464289-51-1	ISHARES:10+ IG CORP BD		11/27/2024	Various	23,689.000	1,205,370		1,236,092							1,236,092		(30,722)	(30,722)	32,397	
46432F-33-9	ISHARES:MSCI USA QF		10/11/2024	CITADEL	29,736.000	4,971,897		4,174,701	3,753,541	(285,513)			(285,513)		4,174,701		797,196	797,196	17,230	
46625H-10-0	JPMORGAN CHASE ORD		08/01/2024	Morgan Stanley	4,189.000	871,099		437,751	712,549	(274,798)			(274,798)		437,751		433,349	433,349	14,033	
466313-10-3	JABIL ORD		06/25/2024	Morgan Stanley	165.000	19,136		20,595	21,021	(426)			(426)		20,595		(1,460)	(1,460)	23	
46982L-10-8	JACOBS SOLUTIONS ORD		09/30/2024	Morgan Stanley	102.000	13,763		13,240	13,240						13,240		523	523	89	
478160-10-4	JOHNSON & JOHNSON ORD		08/01/2024	Morgan Stanley	3,062.000	492,218		447,542	479,938	(5,328)		27,068	(32,396)		447,542		44,676	44,676	7,441	
480200-10-7	JONES LANG LASALLE ORD		10/21/2024	Morgan Stanley	271.000	67,883		38,260	51,184	(12,924)			(12,924)		38,260		29,623	29,623		
48203R-10-4	JUNIPER NETWORKS ORD		08/01/2024	Morgan Stanley	536.000	20,290		14,295	15,801	(1,506)			(1,506)		14,295		5,995	5,995	236	
482480-10-0	KLA ORD		08/01/2024	Morgan Stanley	243.000	183,736		21,746	141,256	(119,510)			(119,510)		21,746		161,990	161,990	705	
48251W-10-4	KKR AND CO ORD		10/21/2024	Morgan Stanley	1,467.000	177,327		63,081	121,541	(58,460)			(58,460)		63,081		114,246	114,246	513	
487836-10-8	KELLANOVA ORD		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 ORD		08/01/2024	Morgan Stanley	5,001.000	93,141		90,918	73,762	(9,079)		3,154	(12,233)		90,918		2,223	2,223	1,370	
49271V-10-0	KEURIG DR PEPPER ORD		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 ORD		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 ORD		08/01/2024	Morgan Stanley	348.000	46,117		38,972	55,363	(16,391)			(16,391)		38,972		7,145	7,145		
494368-10-3	KIMBERLY CLARK ORD		08/01/2024	Morgan Stanley	530.000	67,753		63,783	64,400	(618)			(618)		63,783		3,970	3,970	1,099	
49446R-10-9	KIMCO REALTY REIT ORD		11/22/2024	Various	25,692.000	633,163		499,966				33,094	(33,094)		499,966		133,197	133,197	18,498	
49456B-10-1	KINDER MORGAN CL P ORD		08/01/2024	Morgan Stanley	2,338.000	49,249		40,249							40,249		9,000	9,000	1,344	
499049-10-4	KNIGHT SWIFT TRANSPRTATN CL A ORD		08/01/2024	Morgan Stanley	376.000	19,726		18,116							18,116		1,611	1,611		
500754-10-6	KRAFT HEINZ ORD		08/01/2024	Morgan Stanley	1,402.000	49,622		45,172	45,929	(4,508)		1,498	(6,006)		45,172		4,450	4,450	994	
501044-10-1	KROGER ORD		08/01/2024	Morgan Stanley	1,611.000	86,020		35,120	73,639	(38,519)			(38,519)		35,120		50,900	50,900	934	
501889-20-8	LKQ ORD		06/25/2024	Morgan Stanley	1,040.000	43,143		47,226	49,702	(2,475)			(2,475)		47,226		(4,083)	(4,083)	624	
50212V-10-0	LPL FINANCIAL HOLDINGS ORD		08/01/2024	Morgan Stanley	95.000	20,399		20,756	21,624	(868)			(868)		20,756		(356)	(356)	57	
502431-10-9	L3HARRIS TECHNOLOGIES ORD		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 ORD		10/21/2024	Morgan Stanley	312.000	68,547		54,895	54,895	(16,019)			(16,019)		54,895		13,651	13,651	455	
512807-10-8	LAM RESEARCH ORD		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	
513272-10-4	LAMB WESTON HOLDINGS ORD		06/25/2024	Morgan Stanley	565.000	48,111		15,390	61,071	(45,680)			(45,680)		15,390		32,721	32,721	407	
517834-10-7	LAS VEGAS SANDS ORD		08/01/2024	Morgan Stanley	547.000	21,636		24,291	26,918	(1,405)		1,223	(2,627)		24,291		(2,655)	(2,655)	197	
518415-10-4	LATTICE SEMICONDUCTOR ORD		08/01/2024	Morgan Stanley	195.000	9,447		10,649	13,453	(2,804)			(2,804)		10,649		(1,202)	(1,202)		
518439-10-4	ESTEE LAUDER CL A ORD		08/01/2024	Morgan Stanley	485.000	52,747		63,631	59,231	(689)		5,646	(6,335)		63,631		(10,884)	(10,884)	640	
521865-20-4	LEAR ORD		06/25/2024	Morgan Stanley	102.000	11,718		13,286	14,403	(1,118)			(1,118)		13,286		(1,568)	(1,568)	157	
525327-10-2	LEIDOS HOLDINGS ORD		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 CL A ORD		08/01/2024	Morgan Stanley	778.000	125,823		54,903	115,953	(61,050)			(61,050)		54,903		70,920	70,920	959	
530307-30-5	LIBERTY BROADBAND SRS C ORD		01/30/2024	Morgan Stanley	208.000	16,516		16,763	16,763						16,763		(247)	(247)		
531229-75-5	LIBERTY MEDIA FORMULA ONE SRS C ORD		08/01/2024	Morgan Stanley	307.000	24,041		22,055				316	(316)		22,055		1,986	1,986		
531229-78-9	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD		06/25/2024	Morgan Stanley	478.000	10,021		11,700	13,757	(2,056)			(2,056)		11,700		(1,679)	(1,679)		
532457-10-8	ELI LILLY ORD		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	
538034-10-9	LIVE NATION ENTERTAINMENT ORD		08/01/2024	Morgan Stanley	760.000	69,880		25,779	71,136	(45,357)			(45,357)		25,779		44,101	44,101		
539830-10-9	LOCKHEED MARTIN ORD		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 ORD		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	LOWE'S COMPANIES ORD		10/21/2024	Morgan Stanley	994.000	241,036		173,622	221,215	(47,593)			(47,593)		173,622		67,414	67,414	3,330	
550021-10-9	LULULEMON ATHLETICA ORD		10/21/2024	Morgan Stanley	202.000	53,240		56,666	103,281	(46,496)		119	(46,615)		56,666		(3,426)	(3,426)		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
55261F-10-4	M&T BANK ORD		08/01/2024	Morgan Stanley	194.000	32,367		22,812	26,594	(3,781)			(3,781)		22,812		9,555	9,555	514	
552953-10-1	MGM RESORTS INTERNATIONAL ORD		08/01/2024	Morgan Stanley	1,080.000	40,267		31,266	48,254	(16,988)			(16,988)		31,266		9,001	9,001		
55354G-10-0	MSCI ORD		08/01/2024	Morgan Stanley	123.000	63,370		51,614	69,575	(17,961)			(17,961)		51,614		11,756	11,756	394	
554382-10-1	MACERICH REIT ORD		10/16/2024	Various	43,007.000	726,433		664,028				22,635	(22,635)		664,028		62,405	62,405	12,425	
562750-10-9	MANHATTAN ASSOCIATES ORD		08/01/2024	Morgan Stanley	13.000	3,258		2,576	2,799	(223)			(223)		2,576		683	683		
56585A-10-2	MARATHON PETROLEUM ORD		08/01/2024	Morgan Stanley	1,013.000	176,183		24,028	150,289	(126,260)			(126,260)		24,028		152,155	152,155	1,671	
570535-10-4	MARKEL GROUP ORD		08/01/2024	Morgan Stanley	7.000	10,964		11,030				24	(24)		11,030		(65)	(65)		
57060D-10-8	MARKETAXESS HOLDINGS ORD		06/25/2024	Morgan Stanley	97.000	18,822		21,072	28,406	(7,334)			(7,334)		21,072		(2,250)	(2,250)	144	
571748-10-2	MARSH & MCLENNAN ORD		10/21/2024	Morgan Stanley	1,283.000	287,630		191,539	243,090	(51,551)			(51,551)		191,539		96,091	96,091	3,037	
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD		08/01/2024	Morgan Stanley	553.000	120,979		30,582	124,707	(94,125)			(94,125)		30,582		90,397	90,397	636	
573284-10-6	MARTIN MARIETTA MATERIALS ORD		10/21/2024	Morgan Stanley	234.000	128,767		70,022	116,745	(46,723)			(46,723)		70,022		58,745	58,745	353	
573874-10-4	MARVELL TECHNOLOGY ORD		08/01/2024	Morgan Stanley	991.000	62,486		46,087	59,767	(13,680)			(13,680)		46,087		16,399	16,399	178	
574599-10-6	MASCO ORD		08/01/2024	Morgan Stanley	161.000	12,269		4,655	10,784	(6,128)			(6,128)		4,655		7,613	7,613	93	
57636Q-10-4	MASTERCARD CL A ORD		10/21/2024	Morgan Stanley	1,398.000	648,581		397,507	596,261	(198,754)			(198,754)		397,507		251,073	251,073	2,795	
57638P-10-4	MASTERBRAND ORD		10/21/2024	Morgan Stanley	5,198.000	89,261		406	77,190	(76,785)			(76,785)		406		88,855	88,855		
57667L-10-7	MATCH GROUP ORD		08/01/2024	Morgan Stanley	845.000	31,742		25,561							25,561		6,180	6,180		
579780-20-6	MCCORMICK ORD		08/01/2024	Morgan Stanley	678.000	51,707		46,459	9,442						46,459		5,248	5,248	285	
580135-10-1	MCDONALD'S ORD		08/01/2024	Morgan Stanley	1,241.000	333,503		286,372	367,672	(81,555)		3	(81,557)		286,372		47,131	47,131	4,142	
58155Q-10-3	MCKESSON ORD		10/21/2024	Morgan Stanley	308.000	192,424		61,372	142,598	(81,226)			(81,226)		61,372		131,052	131,052	581	
58463J-30-4	MEDICAL PROPERTIES REIT ORD		10/16/2024	Various	63,487.000	277,662		225,511							225,511		52,150	52,150	7,346	
58733R-10-2	MERCADOLIBRE ORD	C	08/01/2024	Morgan Stanley	66.000	105,997		54,061	103,722	(49,661)			(49,661)		54,061		51,936	51,936		
58933Y-10-5	MERCK & CO ORD		08/01/2024	Morgan Stanley	4,114.000	468,222		193,747	448,508	(254,761)			(254,761)		193,747		274,475	274,475	9,503	
59156R-10-8	METLIFE ORD		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 ORD		10/21/2024	Morgan Stanley	39.000	57,450		42,281	47,305	(5,025)			(5,025)		42,281		15,170	15,170		
594918-10-4	MICROSOFT ORD		08/01/2024	Various	25,926.000	10,880,482		8,149,318	5,522,523	(2,102,154)		10,453	(2,112,607)		8,149,318		2,731,163	2,731,163	19,445	
594972-40-8	MICROSTRATEGY CL A ORD		08/01/2024	Morgan Stanley	24.000	36,282		33,060				2,838	(2,838)		33,060		3,223	3,223		
595017-10-4	MICROCHIP TECHNOLOGY ORD		10/21/2024	Morgan Stanley	1,094.000	90,556		63,540	98,657	(35,117)			(35,117)		63,540		27,016	27,016	1,073	
595112-10-3	MICRON TECHNOLOGY ORD		08/01/2024	Morgan Stanley	2,194.000	230,380		109,656	187,236	(77,580)			(77,580)		109,656		120,724	120,724	735	
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD		01/26/2024	Bank of America Merrill Lynch	10,235.000	1,337,843		1,545,894	1,376,198	169,696			169,696		1,545,894		(208,052)	(208,052)	12,740	
60770K-10-7	MODERNA ORD		10/21/2024	Morgan Stanley	616.000	56,510		37,404	61,261	(23,857)			(23,857)		37,404		19,106	19,106		
608190-10-4	MOHAWK INDUSTRIES ORD		10/21/2024	Morgan Stanley	53.000	8,355		4,315	5,486	(1,171)			(1,171)		4,315		4,040	4,040		
60855R-10-0	MOLINA HEALTHCARE ORD		10/21/2024	Morgan Stanley	71.000	22,731		10,868	25,653	(14,785)			(14,785)		10,868		11,863	11,863		
60871R-20-9	MOLSON COORS BEVERAGE COMPA CL B ORD		06/25/2024	Morgan Stanley	640.000	32,681		29,664	39,174	(9,510)			(9,510)		29,664		3,017	3,017	563	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		08/01/2024	Morgan Stanley	2,425.000	165,622		69,185	175,643	(106,458)			(106,458)		69,185		96,436	96,436	3,080	
60937P-10-6	MONGODB CL A ORD		10/21/2024	Morgan Stanley	137.000	33,208		26,967	56,012	(29,045)			(29,045)		26,967		6,241	6,241		
609839-10-5	MONOLITHIC POWER SYSTEMS ORD		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 ORD		08/01/2024	Morgan Stanley	1,925.000	96,732		29,394	110,899	(81,505)			(81,505)		29,394		67,338	67,338		
615369-10-5	MOODYS ORD		10/21/2024	Morgan Stanley	541.000	250,213		131,523	211,293	(79,770)			(79,770)		131,523		118,691	118,691	949	
617446-44-8	MORGAN STANLEY ORD		10/21/2024	Morgan Stanley	2,022.000	206,718		153,793	188,552	(34,758)			(34,758)		153,793		52,924	52,924	5,308	
61945C-10-3	MOSAIC ORD		06/25/2024	Morgan Stanley	684.000	20,078		22,086	24,439	(2,353)			(2,353)		22,086		(2,008)	(2,008)	287	
620076-30-7	MOTOROLA SOLUTIONS ORD		08/01/2024	Morgan Stanley	206.000	82,104		28,589	64,497	(35,908)			(35,908)		28,589		53,515	53,515	606	
629377-50-8	NRG ENERGY ORD		08/01/2024	Morgan Stanley	566.000	41,597		18,010	29,262	(11,252)			(11,252)		18,010		23,587	23,587	692	
62944T-10-5	NVR ORD		08/01/2024	Morgan Stanley	11.000	94,097		43,858	77,005	(33,147)			(33,147)		43,858		50,239	50,239		
631103-10-8	NASDAQ ORD		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 ORD		10/21/2024	Morgan Stanley	462.000	48,405		16,373	28,940	(12,566)			(12,566)		16,373		32,032	32,032		
637417-10-6	NNN REIT ORD		10/16/2024	Various	43,411.000	1,883,399		1,736,008	1,871,014	(135,006)			(135,006)		1,736,008		147,390	147,390	35,742	
637870-10-6	NATIONAL STORAGE AFFILIATES ORD		02/05/2024	Bank of America Merrill Lynch	7,130.000	273,708		236,042	295,681	(59,639)			(59,639)		236,042		37,666	37,666		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
64110D-10-4	NETAPP ORD		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 ORD		08/01/2024	Morgan Stanley	701.000	438,004		122,584	341,303	(218,719)			(218,719)		122,584		315,420	315,420		
64110Y-10-8	NET LEASE OFFICE PROPERTIES ORD		08/01/2024	Various	54.930	1,579		980	1,015	(35)			(35)		980		598	598	18	
64125C-10-9	NEUROCRINE BIOSCIENCES ORD		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 ORD		08/01/2024	Morgan Stanley	1,550.000	76,793		35,374	57,159	(27,618)			(27,618)		35,374		41,419	41,419	775	
65249B-10-9	NEWS CL A ORD		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 ORD		10/21/2024	Morgan Stanley	3,584.000	282,154		205,327	217,692	(12,365)			(12,365)		205,327		76,826	76,826	3,804	
654106-10-3	NIKE CL B ORD		10/21/2024	Morgan Stanley	2,428.000	189,312		185,416	263,608	(61,793)		16,399	(78,192)		185,416		3,896	3,896	2,719	
655663-10-2	NORDSON ORD		08/01/2024	Morgan Stanley	64.000	15,573		14,645							14,645		928	928		
655844-10-8	NORFOLK SOUTHERN ORD		10/21/2024	Morgan Stanley	596.000	137,298		117,370	140,882	(23,512)			(23,512)		117,370		19,928	19,928	1,697	
665859-10-4	NORTHERN TRUST ORD		08/01/2024	Morgan Stanley	260.000	22,589		21,338							21,338		1,251	1,251		
666807-10-2	NORTHROP GRUMMAN ORD		08/01/2024	Morgan Stanley	260.000	125,414		93,639	121,716	(28,077)			(28,077)		93,639		31,775	31,775	1,022	
668771-10-8	GEN DIGITAL ORD		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	
670346-10-5	NUCOR ORD		08/01/2024	Morgan Stanley	502.000	77,483		15,557	87,368	(71,811)			(71,811)		15,557		61,926	61,926	724	
67066G-10-4	NVIDIA ORD		08/01/2024	Various	43,616.000	8,793,559		4,008,112	2,524,632	(1,865,944)		81,737	(1,947,681)		4,008,112		4,785,447	4,785,447	591	
670837-10-3	OGE ENERGY ORD		10/21/2024	Morgan Stanley	687.000	28,025		22,644	23,997	(1,353)			(1,353)		22,644		5,382	5,382	1,151	
67103H-10-7	O REILLY AUTOMOTIVE ORD		10/21/2024	Morgan Stanley	131.000	148,556		78,879	124,460	(45,581)			(45,581)		78,879		69,677	69,677		
674599-10-5	OCCIDENTAL PETROLEUM ORD		10/21/2024	Morgan Stanley	2,222.000	129,637		49,084	132,676	(83,592)			(83,592)		49,084		80,553	80,553	1,444	
674599-16-2	OCCIDENTAL PETROLEUM EQY WARRANT		08/01/2024	Morgan Stanley	3,912.000	146,000			152,294	(152,294)			(152,294)				146,000	146,000		
679295-10-5	OKTA CL A ORD		08/01/2024	Morgan Stanley	268.000	24,488		18,586	24,262	(5,676)			(5,676)		18,586		5,902	5,902		
679580-10-0	OLD DOMINION FREIGHT LINE ORD		08/01/2024	Morgan Stanley	286.000	54,994		21,971	57,962	(35,992)			(35,992)		21,971		33,023	33,023	149	
681919-10-6	OMNICOM GROUP ORD		08/01/2024	Morgan Stanley	199.000	18,874		14,822	17,215	(2,394)			(2,394)		14,822		4,052	4,052	418	
681936-10-0	OMEGA HEALTHCARE REIT ORD		09/03/2024	CABRA	39,000.000	1,538,230		1,232,501	1,195,740	36,761			36,761		1,232,501		305,730	305,730	78,390	
682189-10-5	ON SEMICONDUCTOR ORD		10/21/2024	Morgan Stanley	582.000	41,818		11,687	48,614	(36,928)			(36,928)		11,687		30,131	30,131		
682680-10-3	ONEOK ORD		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 ORD		08/01/2024	Morgan Stanley	2,475.000	340,315		151,148	260,939	(109,791)			(109,791)		151,148		189,167	189,167	2,970	
68902V-10-7	OTIS WORLDWIDE ORD		10/21/2024	Morgan Stanley	83.000	8,757		5,295	7,426	(2,131)			(2,131)		5,295		3,462	3,462	93	
690470-10-2	OVINTIV ORD		01/30/2024	Morgan Stanley	188.000	8,181		8,257	8,257						8,257		(76)	(76)		
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD		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	
693506-10-7	PPG INDUSTRIES ORD		08/01/2024	Morgan Stanley	348.000	43,803		43,103	52,043	(8,526)		414	(8,940)		43,103		700	700	452	
69351T-10-6	PPL ORD		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	
69370C-10-0	PTC ORD		10/21/2024	Morgan Stanley	162.000	29,938		16,945	28,344	(11,398)			(11,398)		16,945		12,992	12,992		
693718-10-8	PACCAR ORD		08/01/2024	Morgan Stanley	293.000	28,214		24,363	28,611	(4,249)			(4,249)		24,363		3,851	3,851	1,105	
69608A-10-8	PALANTIR TECHNOLOGIES CL A ORD		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 ORD		08/01/2024	Morgan Stanley	603.000	190,311		84,848	177,813	(92,965)			(92,965)		84,848		105,462	105,462		
700517-10-5	PARK HOTELS RESORTS ORD		06/03/2024	Various	30,298.000	514,450		402,382	463,559	(61,178)			(61,178)		402,382		112,068	112,068	34,535	
701094-10-4	PARKER HANNIFIN ORD		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 ORD		08/01/2024	Morgan Stanley	457.000	57,802		49,755	54,433	(4,678)			(4,678)		49,755		8,047	8,047	855	
70432V-10-2	PAYCOM SOFTWARE ORD		08/01/2024	Morgan Stanley	272.000	47,917		44,124	29,148	(3,138)		428	(3,566)		44,124		3,792	3,792	42	
70438V-10-6	PAYLOCITY HOLDING ORD		08/01/2024	Morgan Stanley	255.000	38,790		36,625	17,309	(75)		627	(702)		36,625		2,165	2,165		
70450Y-10-3	PAYPAL HOLDINGS ORD		10/21/2024	Morgan Stanley	1,962.000	128,369		113,855	120,486	(5,788)		844	(6,632)		113,855		14,514	14,514		
713448-10-8	PEPSICO ORD		10/21/2024	Morgan Stanley	2,460.000	430,391		370,009	417,806	(47,798)			(47,798)		370,009		60,382	60,382	9,923	
714046-10-9	REVVITY ORD		08/01/2024	Morgan Stanley	38.000	4,751		3,977							3,977		774	774	3	
717081-10-3	PFIZER ORD		08/01/2024	Morgan Stanley	18,396.000	533,809		517,511	362,005	(3,379)		3,310	(6,689)		517,511		16,298	16,298	12,215	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		08/01/2024	Morgan Stanley	2,328.000	273,428		193,247	219,018	(25,771)			(25,771)		193,247		80,180	80,180	9,079	
718546-10-4	PHILLIPS 66 ORD		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	
71880K-10-1	PHINIA ORD		10/21/2024	Morgan Stanley	23.000	1,035		435	697	(262)			(262)		435		600	600	17	
720190-20-6	PIEDMONT OFFICE REIT CL A ORD		11/22/2024	Various	30,016.000	287,336		217,616				7,318	(7,318)		217,616		69,720	69,720	3,128	
72352L-10-6	PINTEREST CL A ORD		10/21/2024	Morgan Stanley	1,095.000	34,781		21,602	40,559	(18,957)			(18,957)		21,602		13,179	13,179		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
73278L-10-5	POOL ORD		08/01/2024	Morgan Stanley	70.000	25,588		21,513	27,112	(4,930)		1,290	(6,221)		21,513		4,075	4,075	156	
74144T-10-8	T ROWE PRICE GROUP ORD		10/21/2024	Morgan Stanley	828.000	92,877		80,160	89,167	(9,007)			(9,007)		80,160		12,717	12,717	2,130	
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD		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 ORD		08/01/2024	Morgan Stanley	3,643.000	603,574		446,188	533,845	(87,657)			(87,657)		446,188		157,386	157,386	10,760	
743315-10-3	PROGRESSIVE ORD		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 REIT		10/16/2024	Various	23,459.000	2,898,313		2,447,987	3,127,085	(638,907)		40,191	(679,098)		2,447,987		450,326	450,326	44,953	
744320-10-2	PRUDENTIAL FINANCIAL ORD		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	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD		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	
74460D-10-9	PUBLIC STORAGE REIT ORD		11/22/2024	Various	9,489.000	3,179,247		2,653,038	2,894,145	(241,107)			(241,107)		2,653,038		526,209	526,209	67,863	
745867-10-1	PULTEGROUP ORD		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 CL A ORD		08/01/2024	Morgan Stanley	329.000	18,692		20,704							20,704		(2,012)	(2,012)		
74736K-10-1	QORVO ORD		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 ORD		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 ORD		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 ORD		08/01/2024	Morgan Stanley	230.000	33,962		14,138	31,712	(17,574)			(17,574)		14,138		19,824	19,824	508	
749685-10-3	RPM ORD		08/01/2024	Morgan Stanley	58.000	6,890		5,397	6,475	(1,078)			(1,078)		5,397		1,494	1,494	80	
754730-10-9	RAYMOND JAMES ORD		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	RTX ORD		10/21/2024	Morgan Stanley	2,249.000	262,731		161,861	189,231	(27,370)			(27,370)		161,861		100,871	100,871	2,758	
756109-10-4	REALTY INCOME REIT ORD		10/21/2024	Various	40,468.000	2,272,364		2,162,483	2,323,673	62,649		223,839	(161,189)		2,162,483		109,881	109,881	74,842	
758849-10-3	REGENCY CENTERS REIT ORD		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 ORD		08/01/2024	Morgan Stanley	163.000	149,876		55,298	143,161	(87,864)			(87,864)		55,298		151,178	151,178		
7591EP-10-0	REGIONS FINANCIAL ORD		08/01/2024	Morgan Stanley	549.000	11,822		10,447							10,447		1,375	1,375		
759509-10-2	RELIANCE ORD		08/01/2024	Morgan Stanley	67.000	19,828		18,763							18,763		1,065	1,065		
759916-10-9	REPLIGEN ORD		10/21/2024	Morgan Stanley	145.000	18,377		18,954	26,071	(7,009)		108	(7,117)		18,954		(577)	(577)		
760759-10-0	REPUBLIC SERVICES ORD		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 ORD		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 INVEST REIT ORD		11/22/2024	Various	68,946.000	1,043,831		875,157	967,312	(47,831)		44,324	(92,155)		875,157		168,674	168,674	31,787	
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT ORD		11/22/2024	Various	35,842.000	1,685,138		1,596,716	1,642,496	(346,522)		3,479	(350,001)		1,596,716		88,423	88,423	28,294	
76954A-10-3	RIVIAN AUTOMOTIVE CL A ORD		06/25/2024	Morgan Stanley	1,777.000	21,243		19,458	41,688	(16,544)		5,686	(22,230)		19,458		1,785	1,785		
770323-10-3	ROBERT HALF ORD		06/25/2024	Morgan Stanley	158.000	10,179		11,689	13,891	(2,203)			(2,203)		11,689		(1,510)	(1,510)	167	
770700-10-2	ROBINHOOD MARKETS CL A ORD		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 CL A ORD		08/01/2024	Morgan Stanley	696.000	27,035		18,882	31,821	(12,939)			(12,939)		18,882		8,153	8,153		
773903-10-9	ROCKWELL AUTOMAT ORD		10/21/2024	Morgan Stanley	277.000	73,632		55,209	86,003	(30,794)			(30,794)		55,209		18,423	18,423	748	
77543R-10-2	ROKU, INC.		08/01/2024	Morgan Stanley	286.000	15,823		12,112	26,215	(14,103)			(14,103)		12,112		3,710	3,710		
775711-10-4	ROLLINS ORD		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 ORD		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 ORD		10/21/2024	Morgan Stanley	760.000	109,060		53,375	105,176	(51,802)			(51,802)		53,375		55,685	55,685	593	
78409V-10-4	S&P GLOBAL ORD		08/01/2024	Morgan Stanley	537.000	263,405		163,973	236,559	(72,586)			(72,586)		163,973		99,432	99,432	977	
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD		07/10/2024	Various	11,995.000	2,353,750		2,471,777	3,043,012	(351,238)		219,997	(571,235)		2,471,777		(118,026)	(118,026)	16,281	
78464A-47-4	SPDR PTF ST CORP BOND		02/13/2024	Various	78,800.000	2,342,430		2,300,060	2,346,664	(46,604)			(46,604)		2,300,060		42,369	42,369	9,125	
78467J-10-0	SS AND C TECHNOLOGIES HOLDINGS ORD		10/21/2024	Morgan Stanley	824.000	61,715		39,346	50,355	(11,009)			(11,009)		39,346		22,369	22,369	538	
78573L-10-6	SABRA HEALTH CARE REIT ORD		10/16/2024	Allstate Corp Dep	17,586.000	324,273		298,763							298,763		25,510	25,510		
78646V-10-7	SAFEHOLD ORD		10/16/2024	Various	18,140.000	454,346		349,921	424,476	(4,397)		70,159	(74,555)		349,921		104,425	104,425	12,073	
79466L-30-2	SALESFORCE ORD		08/01/2024	Morgan Stanley	1,707.000	429,230		226,331	449,180	(222,849)			(222,849)		226,331		202,899	202,899	1,269	
79589L-10-6	SAMSARA CL A ORD		08/01/2024	Morgan Stanley	412.000	15,101		12,298							12,298		2,803	2,803		
806407-10-2	HENRY SCHEIN ORD		08/01/2024	Morgan Stanley	307.000	22,341		19,679				617	(617)		19,679		2,663	2,663		
806857-10-8	SCHLUMBERGER ORD		10/21/2024	Morgan Stanley	3,256.000	150,406		86,089	169,442	(83,354)			(83,354)		86,089		64,317	64,317	2,776	
808513-10-5	CHARLES SCHWAB ORD		08/01/2024	Morgan Stanley	1,601.000	101,989		83,860	110,149	(26,288)			(26,288)		83,860		18,128	18,128	801	
81211K-10-0	SEALED AIR ORD		08/01/2024	Morgan Stanley	514.000	19,231		15,653	18,771	(3,118)			(3,118)		15,653		3,578	3,578	204	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
816851-10-9	SEMPRA ORD		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 ORD		08/01/2024	Morgan Stanley	308.000	249,897		116,304	217,599	(101,295)			(101,295)		116,304		133,593	133,593		
824348-10-6	SHERWIN WILLIAMS ORD		10/21/2024	Morgan Stanley	297.000	105,156		60,811	92,634	(31,824)			(31,824)		60,811		44,346	44,346	450	
828806-10-9	SIMON PROP GRP REIT ORD		11/22/2024	Various	35,868.000	5,785,225		3,510,548	5,116,212	(1,605,663)			(1,605,663)		3,510,548		2,274,676	2,274,676	139,888	
82968B-10-3	SIRIUS XM HOLDINGS ORD		06/25/2024	Morgan Stanley	2,133.000	5,663		8,276	11,668	(2,069)		1,322	(3,391)		8,276		(2,613)	(2,613)	113	
83088M-10-2	SKYWORKS SOLUTIONS ORD		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	JM SMUCKER ORD		08/01/2024	Morgan Stanley	312.000	37,434		33,955	30,837	(3,267)		964	(4,231)		33,955		3,479	3,479	517	
833034-10-1	SNAP ON ORD		10/21/2024	Morgan Stanley	205.000	57,234		40,391	59,212	(18,821)			(18,821)		40,391		16,843	16,843	804	
83304A-10-6	SNAP CL A ORD		08/01/2024	Morgan Stanley	1,714.000	21,947		17,123	29,018	(11,895)			(11,895)		17,123		4,824	4,824		
833445-10-9	SNOWFLAKE CL A ORD		08/01/2024	Morgan Stanley	442.000	54,893		52,325	87,958	(34,626)		1,007	(35,633)		52,325		2,567	2,567		
83444M-10-1	SOLVENTUM ORD		10/21/2024	Various	11.250	820		667							667		153	153		
842587-10-7	SOUTHERN ORD		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 ORD		08/01/2024	Morgan Stanley	292.000	7,695		6,491	8,433	(1,942)			(1,942)		6,491		1,204	1,204	158	
848637-10-4	SPLUNK ORD		03/18/2024	Not Available	328.000	51,496		27,293	49,971	(22,678)			(22,678)		27,293		24,203	24,203		
852234-10-3	BLOCK CL A ORD		10/21/2024	Morgan Stanley	1,383.000	87,568		60,697	106,975	(46,278)			(46,278)		60,697		26,871	26,871		
85254J-10-2	STAG INDUSTRIAL REIT ORD		11/22/2024	Various	17,124.000	659,649		619,076							619,076		40,573	40,573	6,765	
854502-10-1	STANLEY BLACK AND DECKER ORD		08/01/2024	Morgan Stanley	168.000	17,051		13,422	16,481	(2,431)		628	(3,059)		13,422		3,629	3,629	272	
855244-10-9	STARBUCKS ORD		08/01/2024	Morgan Stanley	1,921.000	148,342		161,390	90,729	(18,541)		2,625	(21,166)		161,390		(13,048)	(13,048)	2,190	
857477-10-3	STATE STREET ORD		10/21/2024	Morgan Stanley	661.000	56,213		40,195	51,201	(11,006)			(11,006)		40,195		16,017	16,017	1,477	
858119-10-0	STEEL DYNAMICS ORD		08/01/2024	Morgan Stanley	122.000	15,414		13,257	14,408	(1,151)			(1,151)		13,257		2,156	2,156	164	
863667-10-1	STRYKER ORD		08/01/2024	Morgan Stanley	501.000	166,911		80,653	150,029	(69,377)			(69,377)		80,653		86,258	86,258	1,202	
866674-10-4	SUN COMMUNITIES REIT ORD		10/16/2024	Various	20,539.000	2,502,842		2,624,154	2,745,037	(63,740)		57,144	(120,884)		2,624,154		(121,311)	(121,311)	37,874	
867892-10-1	SUNSTONE HOTEL INVESTORS REIT ORD		10/16/2024	Various	91,517.000	969,069		927,559	444,072	(36,887)		6,246	(43,133)		927,559		41,510	41,510	11,318	
86800U-10-4	SUPER MICRO COMPUTER ORD		08/01/2024	Morgan Stanley	45.000	30,250		11,352	12,792	(1,440)			(1,440)		11,352		18,898	18,898		
871607-10-7	SYNOPSYS ORD		08/01/2024	Morgan Stanley	216.000	116,780		42,738	111,221	(68,483)			(68,483)		42,738		74,043	74,043		
87165B-10-3	SYNCHRONY FINANCIAL ORD		08/01/2024	Morgan Stanley	218.000	10,585		6,097	8,325	(2,228)			(2,228)		6,097		4,487	4,487	109	
871829-10-7	SYSCO ORD		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	
872540-10-9	TJX ORD		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 ORD		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	
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD		08/01/2024	Morgan Stanley	248.000	36,196		27,092	39,916	(12,824)			(12,824)		27,092		9,104	9,104		
87612E-10-6	TARGET ORD		10/21/2024	Morgan Stanley	917.000	135,322		101,235	130,599	(29,364)			(29,364)		101,235		34,087	34,087	2,165	
879360-10-5	TELEDYNE TECH ORD		10/21/2024	Morgan Stanley	96.000	41,581		32,397	42,844	(10,447)			(10,447)		32,397		9,184	9,184		
879369-10-6	TELEFLEX ORD		08/01/2024	Morgan Stanley	105.000	24,774		19,689	26,181	(6,492)			(6,492)		19,689		5,085	5,085	71	
880770-10-2	TERADYNE ORD		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 ORD		08/01/2024	Morgan Stanley	5,162.000	1,085,354		640,432	1,282,654	(635,898)		6,324	(642,222)		640,432		444,922	444,922		
882508-10-4	TEXAS INSTRUMENTS ORD		10/21/2024	Morgan Stanley	1,255.000	242,892		192,831	213,927	(21,097)			(21,097)		192,831		50,061	50,061	4,895	
88262P-10-2	TEXAS PACIFIC LAND ORD		08/01/2024	Morgan Stanley	30.000	30,818		29,572	14,152			335	(335)		29,572		1,246	1,246	210	
883203-10-1	TEXTRON ORD		08/01/2024	Morgan Stanley	1,081.000	96,397		28,268	86,934	(58,666)			(58,666)		28,268		68,129	68,129	65	
88339J-10-5	TRADE DESK CL A ORD		08/01/2024	Morgan Stanley	619.000	54,313		23,227	44,543	(21,317)			(21,317)		23,227		31,086	31,086		
883556-10-2	THERMO FISHER SCIENTIFIC ORD		10/21/2024	Morgan Stanley	719.000	445,743		363,936	381,638	(17,702)			(17,702)		363,936		81,807	81,807	832	
88579Y-10-1	3M ORD		08/01/2024	Morgan Stanley	1,281.000	122,095		117,605	133,042	(20,316)			(20,316)		117,605		4,490	4,490	976	
888787-10-8	TOAST CL A ORD		08/01/2024	Morgan Stanley	631.000	12,899		11,141	11,522	(381)			(381)		11,141		1,758	1,758		
891092-10-8	TORO ORD		08/01/2024	Morgan Stanley	106.000	9,875		8,589	10,175	(1,586)			(1,586)		8,589		1,286	1,286	114	
892356-10-6	TRACTOR SUPPLY ORD		08/01/2024	Morgan Stanley	337.000	86,356		62,642	72,465	(9,824)			(9,824)		62,642		23,714	23,714	741	
892672-10-6	TRADEWEB MARKETS CL A ORD		08/01/2024	Morgan Stanley	97.000	10,736		8,777	8,815	(39)			(39)		8,777		1,960	1,960	19	
893641-10-0	TRANSDIGM GROUP ORD		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	197.000	17,266		13,557							13,557		3,709	3,709	41	
89417E-10-9	TRAVELERS COMPANIES ORD		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 ORD		10/21/2024	Morgan Stanley	1,498.000	81,442		75,739	79,694	(3,955)			(3,955)		75,739		5,703	5,703		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
89832Q-10-9	TRUIST FINANCIAL ORD		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 ORD		08/01/2024	Morgan Stanley	52.000	29,624		19,019	21,742	(2,723)			(2,723)		19,019		10,604	10,604		
902494-10-3	TYSON FOODS CL A ORD		08/01/2024	Morgan Stanley	575.000	34,933		22,023	30,906	(8,884)			(8,884)		22,023		12,911	12,911	564	
902653-10-4	UDR REIT ORD		09/03/2024	Various	12,979.000	507,531		499,880	496,966	5,711		2,797	2,914		499,880		7,651	7,651	2,691	
902973-30-4	US BANCORP ORD		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	
90353T-10-0	UBER TECHNOLOGIES ORD		08/01/2024	Morgan Stanley	2,598.000	158,513		70,240	159,959	(89,719)			(89,719)		70,240		88,273	88,273		
90364P-10-5	UIPATH CL A ORD		06/25/2024	Morgan Stanley	634.000	7,560		10,195	15,749	(5,554)			(5,554)		10,195		(2,634)	(2,634)		
90384S-30-3	ULTA BEAUTY ORD		06/25/2024	Morgan Stanley	114.000	44,252		41,138	55,859	(14,721)			(14,721)		41,138		3,114	3,114		
907818-10-8	UNION PACIFIC ORD		10/21/2024	Morgan Stanley	1,071.000	261,477		208,652	263,059	(54,407)			(54,407)		208,652		52,825	52,825	2,894	
911312-10-6	UNITED PARCEL SERVICE CL B ORD		08/01/2024	Morgan Stanley	1,413.000	184,497		169,099	206,129	(36,318)		14,417	(50,735)		169,099		15,398	15,398	4,274	
911363-10-9	UNITED RENTAL ORD		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 ORD		08/01/2024	Morgan Stanley	135.000	35,003		34,914	18,031			27	(27)		34,914		89	89		
91324P-10-2	UNITEDHEALTH GRP ORD		10/21/2024	Morgan Stanley	1,556.000	891,170		607,991	819,187	(211,196)			(211,196)		607,991		283,179	283,179	6,237	
91879Q-10-9	VAIL RESORTS ORD		10/21/2024	Morgan Stanley	88.000	15,279		13,252	18,785	(5,533)			(5,533)		13,252		2,027	2,027	634	
91913Y-10-0	VALERO ENERGY ORD		08/01/2024	Morgan Stanley	686.000	107,020		48,233	89,180	(40,947)			(40,947)		48,233		58,788	58,788	2,082	
922475-10-8	VEEVA SYSTEMS ORD		08/01/2024	Morgan Stanley	198.000	37,448		34,223	38,119	(3,591)		305	(3,896)		34,223		3,225	3,225		
92276F-10-0	VENTAS REIT ORD		08/01/2024	Various	46,044.000	1,987,681		1,966,298	2,294,833	(280,781)		47,753	(328,535)		1,966,298		21,383	21,383	42,067	
92338C-10-3	VERALTO ORD		10/21/2024	Morgan Stanley	217.000	23,827		178	17,850	(17,673)			(17,673)		178		23,650	23,650	68	
92343E-10-2	VERISIGN ORD		06/25/2024	Morgan Stanley	135.000	24,018		25,584	27,805	(1,543)		678	(2,221)		25,584		(1,566)	(1,566)		
92343V-10-4	VERIZON COMMUNICATIONS ORD		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	
92345Y-10-6	VERISK ANALYTICS ORD		08/01/2024	Morgan Stanley	415.000	108,463		70,770	99,127	(28,357)			(28,357)		70,770		37,694	37,694	324	
92532F-10-0	VERTEX PHARMACEUTICALS ORD		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 CL A ORD		08/01/2024	Morgan Stanley	313.000	23,160		17,736							17,736		5,424	5,424	16	
925652-10-9	VICI PPTYS ORD		10/21/2024	Various	71,082.000	2,236,406		2,121,565	2,266,094	(54,707)		89,822	(144,529)		2,121,565		114,841	114,841	67,337	
92826C-83-9	VISA CL A ORD		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 ORD		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 REALTY REIT ORD		10/16/2024	Various	4,361.000	154,392		100,470	123,198	(22,729)			(22,729)		100,470		53,922	53,922		
929160-10-9	VULCAN MATERIALS ORD		10/21/2024	Morgan Stanley	344.000	92,918		48,882	78,091	(29,209)			(29,209)		48,882		44,035	44,035	331	
92936U-10-9	W P CAREY REIT ORD		10/21/2024	Morgan Stanley	824.000	47,605		43,582	53,403	(9,822)			(9,822)		43,582		4,023	4,023	2,359	
92939U-10-6	WEC ENERGY GROUP ORD		10/21/2024	Morgan Stanley	847.000	75,557		66,456	71,292	(3,066)		1,770	(4,836)		66,456		9,102	9,102	1,447	
929740-10-8	WABTEC ORD		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 ORD		08/01/2024	Morgan Stanley	6,722.000	469,082		272,420	353,241	(80,821)			(80,821)		272,420		196,661	196,661	4,067	
931427-10-8	WALGREEN BOOTS ALLIANCE ORD		06/25/2024	Morgan Stanley	2,011.000	31,562		41,487	52,507	(11,020)			(11,020)		41,487		(9,925)	(9,925)	1,006	
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD		08/01/2024	Morgan Stanley	8,797.000	77,622		68,898	26,128	(4,362)			(4,362)		68,898		8,724	8,724		
939653-10-1	ELME ORD		01/03/2024	Bank of America Merrill Lynch	15,347.000	220,195		252,305	224,066	28,238			28,238		252,305		(32,110)	(32,110)	2,762	
94106B-10-1	WASTE CONNECTIONS ORD		01/30/2024	Morgan Stanley	78.000	12,218		10,296	11,643	(1,347)			(1,347)		10,296		1,922	1,922		
94106L-10-9	WASTE MANAGEMENT ORD		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 ORD		08/01/2024	Morgan Stanley	121.000	38,918		29,142	39,837	(10,695)			(10,695)		29,142		9,776	9,776		
947890-10-9	WEBSTER FINANCIAL ORD		08/01/2024	Morgan Stanley	430.000	19,868		16,013	21,827	(5,814)			(5,814)		16,013		3,854	3,854	516	
949746-10-1	WELLS FARGO ORD		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 ORD		10/16/2024	Various	7,630.000	919,701		640,172	89,719	(51,282)			(51,282)		640,172		279,529	279,529	8,371	
955306-10-5	WEST PHARM SVC ORD		08/01/2024	Morgan Stanley	103.000	31,137		32,945	36,268	(3,153)		171	(3,323)		32,945		(1,808)	(1,808)	62	
958102-10-5	WESTERN DIGITAL ORD		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 ORD		07/08/2024	Allstate Corp Dep	410.000	21,000		11,814	17,023	(5,209)			(5,209)		11,814		9,186	9,186	248	
962166-10-4	WEYERHAEUSER REIT		06/25/2024	Morgan Stanley	2,759.000	78,009		78,797	95,930	(17,133)			(17,133)		78,797		(788)	(788)	1,490	
963320-10-6	WHIRLPOOL ORD		06/25/2024	Morgan Stanley	29.000	2,524		3,032	3,531	(500)			(500)		3,032		(508)	(508)	102	
969457-10-0	WILLIAMS ORD		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 ORD		08/01/2024	Morgan Stanley	88.000	12,754		12,424				533	(533)		12,424		330	330	50	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
977852-10-2	WOLFSPEED ORD		06/25/2024	Morgan Stanley	412.000	9,700			17,926	(4,272)		1,314	(5,586)		12,340		(2,640)	(2,640)		
98138H-10-1	WORKDAY CL A ORD		10/21/2024	Morgan Stanley	309.000	69,409		45,143	85,303	(40,160)			(40,160)		45,143		24,266	24,266		
983134-10-7	WYNN RESORTS ORD		08/01/2024	Morgan Stanley	150.000	11,805		9,047	13,667	(4,620)			(4,620)		9,047		2,759	2,759	75	
98389B-10-0	XCEL ENERGY ORD		08/01/2024	Morgan Stanley	1,558.000	87,148		83,525	96,456	(7,307)		5,624	(12,931)		83,525		3,623	3,623	2,516	
98419M-10-0	XYLEM ORD		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 ORD		10/21/2024	Morgan Stanley	759.000	101,968		54,435	99,171	(44,735)			(44,735)		54,435		47,532	47,532	1,166	
989207-10-5	ZEBRA TECHNOLOGIES CL A ORD		08/01/2024	Morgan Stanley	20.000	6,851		4,889	2,460	(331)			(331)		4,889		1,962	1,962		
98954M-20-0	ZILLOW GROUP CL C ORD		08/01/2024	Morgan Stanley	213.000	9,703		8,402	12,324	(3,923)			(3,923)		8,402		1,301	1,301		
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD		08/01/2024	Morgan Stanley	465.000	51,667		48,705	56,591	(7,885)			(7,885)		48,705		2,962	2,962	335	
98978V-10-3	ZOETIS CL A ORD		10/21/2024	Morgan Stanley	1,001.000	182,920		146,697	197,567	(50,871)			(50,871)		146,697		36,224	36,224	1,271	
98980G-10-2	ZSCALER ORD		08/01/2024	Morgan Stanley	137.000	23,897		19,875	30,354	(10,479)			(10,479)		19,875		4,022	4,022		
98980L-10-1	ZOOM VIDEO COMMUNICATIONS CL A ORD		06/25/2024	Morgan Stanley	339.000	19,589		22,160	24,377	(1,512)		705	(2,217)		22,160		(2,572)	(2,572)		
D62318-14-8	PUMA ORD	B	12/05/2024	Morgan Stanley	6.000	290		149	335	(191)		6	(197)	12	149	(37)	177	140	4	
E19790-10-9	BANCO SANTANDER ORD	B	12/05/2024	Morgan Stanley	1.000	5		2	4	(2)			(2)		2		3	3		
E2R41M-10-4	CELLNEX TELECOM ORD	B	11/19/2024	Return of Capital	0.000	1,416		1,449							1,449	(32)		(32)		
E8471S-13-0	REPSOL ORD	B	12/05/2024	Morgan Stanley	1.000	12		11	15	(5)			(5)	1	11	(1)	2	1	1,184	
F61573-10-5	MERCIALYS REIT ORD	B	07/01/2024	Jones	0.000														2,982	
F95094-58-1	UNIBAIL RODAMCO WE STAPLED UNT	B	05/09/2024	Various	9,143.000	738,106		680,776	675,880	9,425			9,425	(4,529)	680,776	(16,920)	74,250	57,330		
G0176J-10-9	ALLEGION ORD	C	08/01/2024	Morgan Stanley	51.000	6,746		5,923							5,923		823	823		
G0250X-10-7	AMCOR ORD	C	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	
G03764-13-4	ANGLO AMERICAN ORD	B	10/22/2024	Morgan Stanley	1,645.000	47,952		41,324	41,324	(2,632)			(2,632)	2,632	41,324	(2,885)	9,513	6,628	820	
G0403H-10-8	AON CL A ORD	C	10/21/2024	Morgan Stanley	548.000	175,112		146,793	159,479	(12,686)			(12,686)		146,793		28,319	28,319	959	
G0450A-10-5	ARCH CAPITAL GROUP ORD	C	10/21/2024	Morgan Stanley	440.000	45,821		17,393	32,679	(15,286)			(15,286)		17,393		28,428	28,428		
G05320-10-9	ASHTEAD GROUP ORD	B	12/05/2024	Morgan Stanley	310.000	25,308		12,947	21,585	(9,463)			(9,463)	824	12,947	(1,702)	14,063	12,361	323	
G1151C-10-1	ACCENTURE CL A ORD	C	08/01/2024	Morgan Stanley	1,052.000	339,542		270,680	369,157	(98,478)			(98,478)		270,680		68,863	68,863	3,727	
G21810-10-9	CLARIVATE ORD	C	06/25/2024	Morgan Stanley	1,458.000	8,259		9,127	13,501	(4,374)			(4,374)		9,127		(868)	(868)		
G25508-10-5	CRH PUBLIC LIMITED ORD	C	08/01/2024	Morgan Stanley	1,235.000	101,063		90,266							90,266		10,797	10,797		
G29183-10-3	EATON ORD	C	08/01/2024	Morgan Stanley	715.000	269,575		90,083	172,186	(82,103)			(82,103)		90,083		122,892	122,892	1,344	
G3223R-10-8	EVEREST GROUP ORD	C	08/01/2024	Morgan Stanley	46.000	16,970		9,654	16,265	(6,611)			(6,611)		9,654		7,316	7,316	173	
G3421J-10-6	FERGUSON ENTERPRISES ORD		08/01/2024	Unknown	181.000	26,810		26,810	34,946	(8,136)			(8,136)		26,810				429	
G3910J-17-9	GSK ORD	B	12/05/2024	Morgan Stanley	1.000	17		15	18	(3)			(3)	(1)	15	1	2	3	1	
G4273Q-16-4	HAMMERSON REIT ORD	B	09/30/2024		0.000														170	
G4273Q-20-6	HAMMERSON REIT ORD	B	09/30/2024	Adjustment	0.400			1							1		(1)	(1)		
G491BT-10-8	INVESCO ORD		08/01/2024	Morgan Stanley	928.000	15,604		12,129	16,556	(4,427)			(4,427)		12,129		3,475	3,475	376	
G50871-10-5	JAZZ PHARMACEUTICALS ORD	C	06/25/2024	Morgan Stanley	137.000	14,806		16,498	16,851			353	(353)		16,498		(1,692)	(1,692)		
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD	C	10/21/2024	Morgan Stanley	952.000	68,548		45,582	54,873	(9,292)			(9,292)		45,582		22,966	22,966	1,143	
G54950-10-3	LINDE ORD	C	08/01/2024	Morgan Stanley	609.000	276,073		214,696	250,122	(35,426)			(35,426)		214,696		61,377	61,377	1,693	
G5689W-10-9	LONDONMETRIC PROPERTY REIT ORD	B	04/11/2024	Goldman Sachs & Co.	51,841.000	128,112		109,012	126,556	(10,812)			(10,812)	(6,732)	109,012	5,310	13,790	19,100	2,908	
G5960L-10-3	MEDTRONIC ORD	C	08/01/2024	Morgan Stanley	2,103.000	169,255		162,832	173,245	(10,414)			(10,414)		162,832		6,424	6,424	4,374	
G6095L-10-9	APTIV ORD	C	06/25/2024	Morgan Stanley	665.000	48,780		32,745	59,664	(26,919)			(26,919)		32,745		16,035	16,035		
G6422B-10-5	NATWEST GROUP ORD	B	12/05/2024	Morgan Stanley	2.000	10		4	6	(1)			(1)		4	1	5	6		
G7041J-10-7	PETS AT HOME GROUP ORD	B	10/22/2024	Morgan Stanley	2,859.000	11,231		8,426	11,597	(3,708)			(3,708)	537	8,426	(552)	3,357	2,806	475	
G7997R-10-3	SEAGATE TECHNOLOGY HOLDINGS ORD	C	10/21/2024	Morgan Stanley	219.000	22,445		11,522	18,696	(7,174)			(7,174)		11,522		10,924	10,924	500	
G8267P-10-8	SMURFIT WESTROCK ORD	C	08/01/2024	Morgan Stanley	379.000	16,416		17,517							17,517		(1,101)	(1,101)		
G8473T-10-0	STERIS ORD	C	08/01/2024	Morgan Stanley	63.000	15,183		13,416	13,851	(435)			(435)		13,416		1,767	1,767	66	
G8994E-10-3	TRANE TECHNOLOGIES ORD	C	08/01/2024	Morgan Stanley	546.000	181,990		22,252	133,169	(110,917)			(110,917)		22,252		159,738	159,738	917	
G96629-10-3	WILLIS TOWERS WATSON ORD	C	08/01/2024	Morgan Stanley	135.000	38,387		26,648	32,562	(5,914)			(5,914)		26,648		11,739	11,739	351	
H11356-10-4	BUNGE GLOBAL ORD		08/01/2024	Morgan Stanley	297.000	28,758		30,864	14,638						30,864		(2,106)	(2,106)		
H1467J-10-4	CHUBB ORD	C	08/01/2024	Morgan Stanley	554.000	148,754		58,207	125,204	(66,997)			(66,997)		58,207		90,548	90,548	1,340	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
H25662-18-2	RICHEMONT N ORD	B	12/05/2024	Morgan Stanley	475.000	70,238		36,233	65,326	(27,513)			(27,513)	(1,580)	36,233	1,269	32,737	34,006	162	
H2906T-10-9	GARMIN ORD	C	08/01/2024	Morgan Stanley	89.000	15,223		14,268							14,268		955	955		
H3238Q-10-2	GIVAUDAN N ORD	B	12/05/2024	Morgan Stanley	1.000	4,420		3,051	4,139	(812)			(812)	(277)	3,051	184	1,185	1,369	49	
H4414N-10-3	JULIUS BAER N ORD	B	12/05/2024	Morgan Stanley	351.000	20,399		15,513	19,663	(2,743)			(2,743)	(1,407)	15,513	1,200	3,687	4,886	650	
H84989-10-4	TE CONNECTIVITY ORD	C	09/30/2024	Morgan Stanley	610.000	84,420		70,482	85,705	(15,223)			(15,223)		70,482		13,938	13,938	418	
J00714-10-5	AISIN CORP ORD	B	08/02/2024	Morgan Stanley	100.000	3,332		2,468	3,499	(1,576)			(1,576)	544	2,468	(1,106)	1,970	864	51	
J0242P-11-0	ASAHI KASEI ORD	B	08/02/2024	Morgan Stanley	100.000	675		630	737	(246)			(246)	139	630	(225)	269	45	10	
J2817M-10-0	JFE HOLDINGS ORD	B	08/02/2024	Morgan Stanley	100.000	1,410		651	1,552	(1,044)			(1,044)	144	651	(467)	1,226	759	28	
J57160-12-9	NISSAN MOTOR ORD	B	08/02/2024	Morgan Stanley	100.000	301		317	393	(146)			(146)	70	317	(100)	85	(16)	8	
L4459Y-10-0	GRAND CITY PROPERTIES ORD	B	04/11/2024	Goldman Sachs & Co.	12,501.000	138,959		122,037	140,578	(14,116)			(14,116)	(4,425)	122,037	594	16,328	16,922		
N07059-20-2	ASML HOLDING ORD	B	10/22/2024	Morgan Stanley	35.000	26,316		14,867	26,356	(12,295)			(12,295)	806	14,867	(2,000)	13,449	11,449	152	
N20944-10-9	CNH INDUSTRIAL ORD	B	10/22/2024	Morgan Stanley	2,618.000	27,208		28,832	31,638	(3,427)		996	(4,423)	1,617	28,832	(2,086)	462	(1,623)	1,233	
N31068-19-5	EUROCOMMERCIAL ORD	B	10/21/2024	Bank of America Merrill Lynch	8,861.000	234,352		201,783	217,300	(8,456)			(8,456)	(7,061)	201,783	3,850	28,719	32,569	13,865	
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD	C	08/01/2024	Morgan Stanley	672.000	65,945		28,036	63,894	(35,858)			(35,858)		28,036		37,909	37,909	1,740	
N6596X-10-9	NXP SEMICONDUCTORS ORD	C	10/21/2024	Morgan Stanley	263.000	63,154		39,331	60,406	(21,075)			(21,075)		39,331		23,823	23,823	678	
Q98327-33-3	WOODSIDE ENERGY GROUP ORD	B	12/06/2024	Morgan Stanley	1.000	16		16	21	(7)			(7)	1	16	(3)	3		1	
T6032P-10-2	INWIT ORD	B	10/17/2024	Bank of America Merrill Lynch	55,794.000	662,564		594,597	705,696	4,387		107,604	(103,217)	(7,882)	594,597	(5,999)	73,966	67,967	23,362	
V7780T-10-3	ROYAL CARIBBEAN GROUP ORD		08/01/2024	Morgan Stanley	374.000	55,382		14,175	48,429	(34,255)			(34,255)		14,175		41,208	41,208		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						192,796,348	XXX	140,567,248	151,826,595	(34,471,875)		1,842,428	(36,314,303)	(26,527)	140,567,248	(25,071)	52,254,171	52,229,100	2,391,303	XXX
00085Q-14-2	ACBL HOLDING CORP		03/21/2024	WALL STREET ACCESS NY	733,826.000	319,904		331,625	344,018	(12,392)			(12,392)		331,625		(11,721)	(11,721)		
00085Q-18-3	ACBL HOLDING CORP		03/21/2024	WALL STREET ACCESS NY	471,926.000	274,307		284,676	294,954	(10,277)			(10,277)		284,676		(10,369)	(10,369)	21,068	
BAS006-XT-6	CONREX RESID PTY GROUP REIT II		12/30/2024	Return of Capital	0.000	701,557		701,557	701,557						701,557					
BASOYW-PN-2	PETROLEUM SERVICE CORP PARENT INC		04/03/2024	DIRECT NON-CASH	70,000.000	20,071,976		5,359,861	24,718,274	(19,358,413)			(19,358,413)		5,359,861		14,712,114	14,712,114		
BAS15Q-LU-3	ALHAMBRA HOLDCO LTD (CLASS B ORD)	B	12/13/2024	Return of Capital	0.000	1,486,739		1,708,289	1,708,289						1,708,289	(221,550)		(221,550)		
BAS178-AU-3	AURELIUS EUROPEAN OPPORTUNITIES IV	B	12/20/2024	Return of Capital	0.000	746,084		785,522	679,768						785,522	(39,438)		(39,438)		
BAS1JJ-J5-2	RAPTOR AGGREGATOR S.A.R.L.		09/13/2024	Return of Capital	0.000	1,435,916		1,435,916	1,435,916						1,435,916					
BAS1K1-CB-3	SERIES A ANTI-DILUT WRNT 25 SHARES		03/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	54,041.000	1,256,453		1,223,024	1,351,025	(128,001)			(128,001)		1,223,024		33,429	33,429		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						26,292,936	XXX	11,830,471	31,233,801	(19,509,083)			(19,509,083)		11,830,471	(260,988)	14,723,453	14,462,465	21,068	XXX
78462F-10-3	SPDR S&P 500		12/30/2024	Various	334,858.000	196,953,427		192,153,938	26,828,873	(1,874,549)			(1,874,549)		192,153,938		4,799,489	4,799,489	252,280	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						196,953,427	XXX	192,153,938	26,828,873	(1,874,549)			(1,874,549)		192,153,938		4,799,489	4,799,489	252,280	XXX
464287-15-0	ISHARES:CORE S&P TOT USM		11/07/2024	Various	70,449.000	8,409,311		7,496,463							7,496,463		912,848	912,848	39,316	
464287-18-4	ISHARES:CHINA LARGE CP		11/13/2024	Various	29,500.000	892,173		1,024,450							1,024,450		(132,277)	(132,277)		
464287-58-0	ISHARES:US CNSMR DISC		12/17/2024	CITADEL	4,800.000	485,699		429,408							429,408		56,291	56,291	457	
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)		
5819999999. Subtotal - Common Stocks - Exchange Traded Funds						10,372,565	XXX	9,545,597							9,545,597		826,968	826,968	39,773	XXX
5989999997. Total - Common Stocks - Part 4						426,415,276	XXX	354,097,254	209,889,268	(55,855,508)		1,842,428	(57,697,935)	(26,527)	354,097,254	(286,058)	72,604,080	72,318,022	2,704,425	XXX
5989999998. Total - Common Stocks - Part 5						120,043,515	XXX	123,969,506				469,920	(469,920)		123,499,586	40,589	(3,496,660)	(3,456,071)	702,007	XXX
5989999999. Total - Common Stocks						546,458,791	XXX	478,066,760	209,889,268	(55,855,508)		2,312,348	(58,167,855)	(26,527)	477,596,840	(245,470)	69,107,420	68,861,951	3,406,432	XXX
5999999999. Total - Preferred and Common Stocks						546,464,834	XXX	478,066,760	209,889,268	(55,855,508)		2,312,348	(58,167,855)	(26,527)	477,596,840	(245,470)	69,113,463	68,867,994	3,484,300	XXX
6009999999 - Totals						34,091,285,515	XXX	34,119,000,710	15,193,061,243	959,873	21,134,667	15,435,713	6,658,828	(26,527)	34,071,417,660	(245,470)	10,171,411	9,925,942	632,990,054	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912810-PT-9	UNITED STATES TREASURY		09/06/2024	JP Morgan	10/31/2024	Various	25,000,000	27,691,406	26,084,272	27,666,746		(24,660)		(24,660)			(1,582,474)	(1,582,474)	251,698	80,673
912810-RH-3	UNITED STATES TREASURY		07/26/2024	Various	11/19/2024	Various	589,900	473,720	499,248	474,565		845		845			24,683	24,683	9,659	5,363
912810-SK-5	UNITED STATES TREASURY		09/06/2024	Various	12/11/2024	Various	487,000	333,145	336,645	333,952		807		807			2,693	2,693	5,424	2,654
912810-TU-2	UNITED STATES TREASURY		09/06/2024	Bank of America Merrill Lynch	10/31/2024	Barclays Capital, Inc.	4,010,800	4,162,145	3,905,830	4,161,406		(739)		(739)			(255,576)	(255,576)	37,193	11,921
912810-TV-0	UNITED STATES TREASURY		04/25/2024	CITADEL	10/31/2024	Various	9,619,300	9,499,435	10,032,086	9,500,650		1,216		1,216			531,435	531,435	439,534	204,608
912810-TX-6	UNITED STATES TREASURY		05/31/2024	Various	10/28/2024	Various	11,243,900	10,532,360	11,659,633	10,536,431		4,071		4,071			1,123,202	1,123,202	283,794	140,162
912810-UA-4	UNITED STATES TREASURY		08/30/2024	BMO Capital Markets	10/31/2024	Various	22,879,800	24,458,149	23,391,197	24,454,890		(3,259)		(3,259)			(1,063,693)	(1,063,693)	488,838	319,183
912810-UD-8	UNITED STATES TREASURY		08/30/2024	Barclays Capital, Inc.	10/31/2024	Various	20,000,000	19,520,313	18,782,422	19,522,926		2,613		2,613			(740,504)	(740,504)	174,864	42,595
912828-6B-1	UNITED STATES TREASURY		01/31/2024	Morgan Stanley	09/05/2024	Various	1,515,800	1,429,234	1,447,964	1,438,206		8,973		8,973			9,757	9,757	41,007	18,381
912828-Y9-5	UNITED STATES TREASURY		09/06/2024	Various	12/11/2024	Various	2,092,200	2,000,555	2,013,497	2,016,236		15,681		15,681			(2,739)	(2,739)	18,527	5,272
912828-YS-3	UNITED STATES TREASURY		11/06/2024	RBS Global	11/07/2024	TD SECURITIES FI	474,500	421,397	423,009	421,423		26		26			1,587	1,587	3,994	3,971
91282C-BL-4	UNITED STATES TREASURY		02/08/2024	Various	07/26/2024	Various	1,653,000	1,371,795	1,361,566	1,386,223		14,428		14,428			(24,657)	(24,657)	16,339	8,737
91282C-CB-5	UNITED STATES TREASURY		09/06/2024	Goldman Sachs & Co.	10/31/2024	BMO Capital Markets	25,000,000	22,135,742	21,322,266	22,190,969		55,227		55,227			(868,704)	(868,704)	187,670	129,161
91282C-DJ-7	UNITED STATES TREASURY		09/06/2024	BNP Paribas	10/31/2024	BMO Capital Markets	25,000,000	21,519,531	20,679,688	21,581,257		61,726		61,726			(901,569)	(901,569)	158,798	109,290
91282C-EB-3	UNITED STATES TREASURY		04/30/2024	BMO Capital Markets	06/26/2024	JP Morgan	4,529,100	3,974,993	4,058,321	3,990,995		16,002		16,002			67,326	67,326	27,461	14,307
91282C-FJ-5	UNITED STATES TREASURY		08/30/2024	CITADEL	11/26/2024	BMO Capital Markets	25,865,900	25,131,349	24,664,550	25,162,666		31,317		31,317			(498,116)	(498,116)	196,495	6,699
91282C-FQ-9	UNITED STATES TREASURY		01/01/2024	Unknown	05/06/2024	Nomura	10,000,000	9,981,817	9,954,297	9,989,705		7,889		7,889			(35,409)	(35,409)	227,072	74,519
91282C-GL-9	UNITED STATES TREASURY		09/06/2024	Various	12/11/2024	Various	3,715,200	3,716,026	3,704,174	3,716,513		487		487			(12,338)	(12,338)	58,764	19,287
91282C-GX-3	UNITED STATES TREASURY		03/11/2024	BMO Capital Markets	10/28/2024	Various	1,225,800	1,212,010	1,217,808	1,216,859		4,849		4,849			949	949	36,452	17,356
91282C-HE-4	UNITED STATES TREASURY		05/13/2024	Goldman Sachs & Co.	09/06/2024	Barclays Capital, Inc.	15,286,900	14,760,219	15,323,326	14,799,018		38,800		38,800			524,308	524,308	429,996	251,336
91282C-JJ-1	UNITED STATES TREASURY		02/16/2024	Various	07/26/2024	Various	12,145,600	12,512,281	12,422,969	12,508,621		(3,659)		(3,659)			(85,652)	(85,652)	180,845	118,787
91282C-JR-3	UNITED STATES TREASURY		01/19/2024	Goldman Sachs & Co.	02/23/2024	Various	300,000,000	295,757,813	293,558,594	295,819,747		61,935		61,935			(2,261,153)	(2,261,153)	1,555,632	679,945
91282C-JV-4	UNITED STATES TREASURY		01/19/2024	Morgan Stanley	07/25/2024	Various	15,000,000	14,968,723	14,905,723	14,973,856		5,133		5,133			(68,133)	(68,133)	216,178	
91282C-JW-2	UNITED STATES TREASURY		02/14/2024	Various	05/03/2024	Various	473,182,200	470,243,830	465,065,095	470,341,818		97,987		97,987			(5,276,722)	(5,276,722)	2,914,936	562,188
91282C-JX-0	UNITED STATES TREASURY		02/20/2024	Various	08/07/2024	Various	400,000,000	393,197,266	393,570,313	393,404,553		207,288		207,288			165,759	165,759	4,751,792	829,670
91282C-JZ-5	UNITED STATES TREASURY		05/31/2024	Various	10/31/2024	Various	2,463,058,900	2,390,647,860	2,407,978,244	2,391,631,147		983,287		983,287			16,347,097	16,347,097	31,301,324	12,268,121
91282C-KA-8	UNITED STATES TREASURY		02/23/2024	Canadian Imperial Bank of Commerce	02/29/2024	SG AMERICAS SECURITIES, LLC	250,000,000	247,869,141	247,958,984	247,883,040		13,900		13,900			75,944	75,944	424,966	209,650
91282C-KC-4	UNITED STATES TREASURY		03/18/2024	Various	08/05/2024	Various	500,000,000	498,626,953	508,945,313	498,679,892		52,939		52,939			10,265,420	10,265,420	4,579,144	508,152
91282C-KD-2	UNITED STATES TREASURY		03/27/2024	Various	11/29/2024	Various	203,500,000	203,622,324	202,943,605	203,620,617		(1,708)		(1,708)			(677,011)	(677,011)	2,653,280	507,113
91282C-KF-7	UNITED STATES TREASURY		03/28/2024	Barclays Capital, Inc.	08/07/2024	Various	200,000,000	199,062,500	203,601,563	199,103,602		41,102		41,102			4,497,961	4,497,961	2,919,057	22,540
91282C-KG-5	UNITED STATES TREASURY		04/10/2024	Bank of America Merrill Lynch	08/05/2024	BNP Paribas	150,000,000	147,111,328	153,076,172	147,280,072		168,744		168,744			5,796,099	5,796,099	2,163,934	185,963
91282C-KJ-9	UNITED STATES TREASURY		04/18/2024	Various	08/05/2024	Various	305,000,000	302,485,938	306,460,156	302,618,733		132,795		132,795			3,841,423	3,841,423	2,361,270	98,361
91282C-KL-4	UNITED STATES TREASURY		06/28/2024	Various	11/07/2024	Various	150,636,557	151,032,478	153,972,329	151,010,814		(21,664)		(21,664)			2,961,516	2,961,516	1,645,746	666,852
91282C-KP-5	UNITED STATES TREASURY		05/15/2024	Various	08/07/2024	Various	780,000,000	782,769,922	793,869,141	782,661,969		(107,953)		(107,953)			11,207,171	11,207,171	4,273,098	707,575
91282C-KQ-3	UNITED STATES TREASURY		08/02/2024	Various	10/31/2024	Various	1,190,562,000	1,187,222,947	1,231,981,567	1,187,307,071		84,124		84,124			44,674,495	44,674,495	12,123,243	2,740,504
91282C-KT-7	UNITED STATES TREASURY		05/31/2024	JP Morgan	07/24/2024	CITADEL	65,000,000	64,946,680	65,952,148	64,948,118		1,439		1,439			1,004,030	1,004,030	439,549	23,975
91282C-KU-4	UNITED STATES TREASURY		07/31/2024	Various	10/31/2024	Various	109,197,700	110,589,127	111,459,765	110,561,897		(27,230)		(27,230)			897,868	897,868	541,030	221,805
91282C-KW-0	UNITED STATES TREASURY		07/31/2024	JP Morgan	10/31/2024	Various	43,682,800	44,216,156	43,739,469	44,200,039		(16,117)		(16,117)			(460,570)	(460,570)	625,566	161,436
91282C-KX-8	UNITED STATES TREASURY		07/24/2024	Various	12/30/2024	Various	317,256,800	317,948,247	324,282,308	317,928,392		(19,855)		(19,855)			6,353,916	6,353,916	3,771,452	697,169
91282C-LB-5	UNITED STATES TREASURY		08/13/2024	Various	09/30/2024	Various	15,000,000	15,035,352	15,185,156	15,033,129		(2,223)		(2,223)			152,028	152,028	103,431	8,322
91282C-LC-3	UNITED STATES TREASURY		08/30/2024	Various	12/12/2024	Various	1,208,417,000	1,216,400,172	1,217,983,728	1,216,012,523		(387,648)		(387,648)			1,971,205	1,971,205	7,695,395	1,688,050
91282C-LF-6	UNITED STATES TREASURY		12/03/2024	Various	12/16/2024	Various	1,251,867,800	1,239,308,842	1,223,005,392	1,239,403,181		94,339		94,339			(16,397,789)	(16,397,789)	11,164,675	7,910,063
91282C-LK-5	UNITED STATES TREASURY		09/06/2024	Various	09/17/2024	JP Morgan	500,000,000	503,242,188	503,789,063	503,227,390		(14,797)		(14,797)			561,672	561,672	901,243	450,622
91282C-LL-3	UNITED STATES TREASURY		10/03/2024	JP Morgan	11/07/2024	Deutsche Bank	2,160,600	2,145,999	2,115,025	2,146,462		463		463			(31,438)	(31,438)	10,878	3,827
91282C-LM-1	UNITED STATES TREASURY		10/03/2024	TD SECURITIES FI	12/19/2024	Bank of America Merrill Lynch	150,000,000	149,261,719	142,259,766	149,281,714		19,995		19,995			(7,021,948)	(7,021,948)	1,209,993	59,753
91282C-LN-9	UNITED STATES TREASURY		10/10/2024	Various	12/10/2024	Various	492,000,000	489,805,547	478,194,179	489,860,995		55,449		55,449			(11,666,816)	(11,666,816)	3,042,692	135,769
91282C-LW-9	UNITED STATES TREASURY		12/06/2024	Various	12/12/2024	Various	993,000,000	997,033,750	991,888,125	997,032,855		(895)		(895)			(5,144,730)	(5,144,730)	2,772,010	2,237,707

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
0109999999. Subtotal - Bonds - U.S. Governments							12,750,857,057	12,651,390,419	12,711,025,689	12,653,043,887		1,653,468		1,653,468			57,981,802	57,981,802	109,435,940	35,169,395
13063E-CK-0	CALIFORNIA STATE		08/28/2024	Bank of America Merrill Lynch	12/05/2024	Bank of America Merrill Lynch	5,000,000	5,703,050	5,722,000	5,679,681		(23,369)		(23,369)			42,319	42,319	63,194	
452153-JV-2	ILLINOIS ST		05/08/2024	Jefferies	07/09/2024	Stifel, Nicolaus & Co., Inc.	2,000,000	2,225,200	2,221,760	2,222,616		(2,584)		(2,584)			(856)	(856)	13,611	
57582R-5W-2	MASSACHUSETTS COMMONWEALTH		06/13/2024	Bank of America Merrill Lynch	12/05/2024	Bank of America Merrill Lynch	14,155,000	15,937,539	16,150,997	15,821,883		(115,656)		(115,656)			329,113	329,113	540,642	202,495
68609U-KX-2	OREGON		04/25/2024	Morgan Stanley	10/21/2024	CABRA	1,830,000	2,062,483	2,091,635	2,053,852		(8,631)		(8,631)			37,783	37,783	40,158	
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions							22,985,000	25,928,272	26,186,392	25,778,031		(150,241)		(150,241)			408,360	408,360	657,606	202,495
544647-HH-6	LOS ANGELES CALIF UNI SCH DIST		04/25/2024	Bank of America Merrill Lynch	05/30/2024	Bank of America Merrill Lynch	7,000,000	7,249,830	7,234,640	7,240,242		(9,588)		(9,588)			(5,602)	(5,602)	29,167	
544647-HJ-2	LOS ANGELES CALIF UNI SCH DIST		04/25/2024	Bank of America Merrill Lynch	09/30/2024	Bank of America Merrill Lynch	17,000,000	17,951,320	18,243,890	17,829,815		(121,505)		(121,505)			414,075	414,075	356,528	
544647-HK-9	LOS ANGELES CALIF UNI SCH DIST		04/25/2024	Bank of America Merrill Lynch	10/01/2024	Bank of America Merrill Lynch	11,000,000	11,851,180	12,096,150	11,769,149		(82,031)		(82,031)			327,001	327,001	232,222	
544647-HL-7	LOS ANGELES CALIF UNI SCH DIST		04/25/2024	Bank of America Merrill Lynch	11/22/2024	Various	32,000,000	35,058,240	35,790,130	34,786,014		(272,226)		(272,226)			1,004,116	1,004,116	786,250	
544647-HN-3	LOS ANGELES CALIF UNI SCH DIST		06/13/2024	Bank of America Merrill Lynch	11/22/2024	Various	25,255,000	28,647,252	29,131,487	28,466,364		(180,888)		(180,888)			665,124	665,124	676,053	154,336
544647-JH-4	LOS ANGELES CALIF UNI SCH DIST		09/26/2024	RBCD	11/22/2024	RBCD	3,420,000	3,930,777	3,928,486	3,925,181		(5,596)		(5,596)			3,305	3,305	22,325	
544647-JJ-0	LOS ANGELES CALIF UNI SCH DIST		09/26/2024	RBCD	11/22/2024	RBCD	2,500,000	2,857,000	2,857,825	2,853,098		(3,902)		(3,902)			4,727	4,727	16,319	
60412A-L6-8	MINNESOTA ST		08/13/2024	Bank of America Merrill Lynch	12/05/2024	Bank of America Merrill Lynch	19,615,000	21,757,939	21,701,055	21,638,286		(119,653)		(119,653)			62,770	62,770	288,776	
60412A-U2-7	MINNESOTA ST		08/13/2024	Bank of America Merrill Lynch	12/26/2024	Bank of America Merrill Lynch	8,325,000	9,234,506	9,049,275	9,173,849		(60,658)		(60,658)			(124,574)	(124,574)	146,844	
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							126,115,000	138,538,044	140,032,938	137,681,996		(856,047)		(856,047)			2,350,942	2,350,942	2,554,485	154,336
16104P-HQ-1	CHARLOTTE N C STORM WTR FEE REV		08/23/2024	Wells Fargo	10/21/2024	CABRA	1,000,000	1,175,140	1,176,660	1,173,251		(1,889)		(1,889)			3,409	3,409	6,528	
16104P-HR-9	CHARLOTTE N C STORM WTR FEE REV		08/23/2024	Wells Fargo	10/21/2024	THE HUNTINGTON INVESTMENT COMPANY	3,020,000	3,543,124	3,530,199	3,537,490		(5,634)		(5,634)			(7,291)	(7,291)	19,714	
16104P-HS-7	CHARLOTTE N C STORM WTR FEE REV		08/23/2024	Wells Fargo	10/21/2024	DUNCAN WILLIAMS	1,000,000	1,168,420	1,160,310	1,166,612		(1,809)		(1,809)			(6,302)	(6,302)	6,528	
16104P-HT-5	CHARLOTTE N C STORM WTR FEE REV		08/23/2024	Wells Fargo	10/21/2024	DUNCAN WILLIAMS	1,000,000	1,160,780	1,150,730	1,159,062		(1,718)		(1,718)			(8,332)	(8,332)	6,528	
167727-G7-5	CHICAGO ILL WASTEWATER TRANSMISSION REV		04/05/2024	LOOP	11/13/2024	JP Morgan	600,000	627,114	623,934	621,516		(5,598)		(5,598)			2,418	2,418	17,250	
19648F-YD-0	COLORADO HEALTH FACS AUTH REV		06/05/2024	RBCD	07/17/2024	RBCD	7,250,000	7,998,708	8,157,338	7,993,694		(5,013)		(5,013)			163,643	163,643	22,153	
451446-AE-8	IDAHO STATE BUILDING AUTHORITY		09/20/2024	JP Morgan	12/26/2024	JP Morgan	15,000,000	16,662,900	16,215,450	16,588,433		(74,467)		(74,467)			(372,983)	(372,983)	164,583	
451446-AF-5	IDAHO STATE BUILDING AUTHORITY		09/20/2024	JP Morgan	12/26/2024	JP Morgan	14,000,000	15,800,680	15,341,060	15,735,306		(65,374)		(65,374)			(394,246)	(394,246)	153,611	
472682-ZC-0	JEFFERSON CNTY ALA SWR REV		01/11/2024	Raymond James & Associates, Inc.	12/19/2024	Jefferies	5,500,000	6,292,715	6,053,190	6,229,557		(63,158)		(63,158)			(176,367)	(176,367)	244,444	
472682-ZD-8	JEFFERSON CNTY ALA SWR REV		01/11/2024	Raymond James & Associates, Inc.	12/19/2024	Jefferies	6,500,000	7,413,640	7,117,955	7,340,979		(72,661)		(72,661)			(223,024)	(223,024)	288,889	
472682-ZE-6	JEFFERSON CNTY ALA SWR REV		01/11/2024	Raymond James & Associates, Inc.	12/19/2024	Jefferies	7,000,000	7,909,650	7,627,200	7,837,695		(71,955)		(71,955)			(210,495)	(210,495)	311,111	
472682-ZF-3	JEFFERSON CNTY ALA SWR REV		01/11/2024	Raymond James & Associates, Inc.	12/19/2024	Jefferies	6,000,000	6,727,200	6,518,880	6,669,935		(57,265)		(57,265)			(151,055)	(151,055)	266,667	
472682-ZG-1	JEFFERSON CNTY ALA SWR REV		01/11/2024	Raymond James & Associates, Inc.	07/17/2024	Raymond James & Associates, Inc.	6,000,000	6,654,480	6,667,620	6,627,904		(26,576)		(26,576)			39,716	39,716	140,000	
472682-ZH-9	JEFFERSON CNTY ALA SWR REV		01/11/2024	Raymond James & Associates, Inc.	07/17/2024	Raymond James & Associates, Inc.	5,000,000	5,494,100	5,543,950	5,474,148		(19,952)		(19,952)			69,802	69,802	116,667	
472682-ZJ-5	JEFFERSON CNTY ALA SWR REV		01/23/2024	Raymond James & Associates, Inc.	12/19/2024	Various	8,500,000	9,270,075	9,328,475	9,221,669		(48,406)		(48,406)			106,806	106,806	307,382	
472682-ZK-2	JEFFERSON CNTY ALA SWR REV		01/11/2024	Raymond James & Associates, Inc.	09/13/2024	Raymond James & Associates, Inc.	4,750,000	5,270,125	5,319,050	5,241,833		(28,292)		(28,292)			77,217	77,217	156,552	
472682-ZP-1	JEFFERSON CNTY ALA SWR REV		01/11/2024	Raymond James & Associates, Inc.	11/19/2024	Various	6,250,000	6,776,938	6,815,188	6,741,417		(35,520)		(35,520)			73,770	73,770	257,943	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
472682-ZQ-9	JEFFERSON CNTY ALA SWR REV		01/11/2024	Raymond James & Associates, Inc.	09/18/2024	Raymond James & Associates, Inc.	9,000,000	9,721,620	9,910,260	9,682,511		(39,109)		(39,109)			227,749	227,749	300,563	
56678P-BR-7	MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE		04/12/2024	RBCD	07/24/2024	SNTRUS3A USA	4,500,000	4,574,070	4,590,360	4,574,070							16,290	16,290		
56678P-BS-5	MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE		04/12/2024	RBCD	11/13/2024	B. C. ZIEGLER & CO.	2,300,000	2,372,197	2,390,436	2,365,966		(6,231)		(6,231)			24,470	24,470	22,681	
56678P-BT-3	MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE		04/12/2024	RBCD	11/13/2024	INTL FCStone	3,200,000	3,355,840	3,389,472	3,346,689		(9,151)		(9,151)			42,783	42,783	31,556	
604920-2U-1	MINNESOTA AGRIC & ECONOMIC DEV BRD REV		01/11/2024	Piper Jaffray Co.	07/09/2024	Raymond James & Associates, Inc.	1,750,000	2,020,638	1,983,730	2,010,258		(10,380)		(10,380)			(26,528)	(26,528)	38,646	
604920-2V-9	MINNESOTA AGRIC & ECONOMIC DEV BRD REV		01/11/2024	Piper Jaffray Co.	07/09/2024	Raymond James & Associates, Inc.	1,000,000	1,139,120	1,125,780	1,133,825		(5,295)		(5,295)			(8,045)	(8,045)	22,083	
64990F-6Z-2	NEW YORK ST DORM AUTH ST PERS INCOME TAX		03/14/2024	RBCD	10/22/2024	Call @ 100.00	2,350,000	2,350,000	2,428,373	2,350,000									141,442	
66528P-CE-6	NORTHERN IND COMMUTER TRANSN DIST IND RE		02/15/2024	Bank of America Merrill Lynch	07/17/2024	KEY CAPITAL MARKETS	675,000	765,761	756,905	763,046		(2,715)		(2,715)			(6,141)	(6,141)	12,281	
67766W-S7-8	OHIO ST WTR DEV AUTH WTR POLLUTN CTL REV		10/02/2024	RBCD	10/21/2024	Bank of America Merrill Lynch	3,500,000	4,117,365	4,028,885	4,116,358		(1,007)		(1,007)			(87,473)	(87,473)	3,403	
67766W-S8-6	OHIO ST WTR DEV AUTH WTR POLLUTN CTL REV		10/02/2024	RBCD	10/21/2024	Morgan Stanley	3,250,000	3,795,415	3,721,510	3,794,530		(885)		(885)			(73,020)	(73,020)	3,160	
67868U-JL-8	OKLAHOMA CNTY OKLA FIN AUTH EDL FACS LEA		02/09/2024	DAVIDSON	07/09/2024	DUNCAN WILLIAMS	1,000,000	1,147,250	1,134,160	1,142,795		(4,455)		(4,455)			(8,635)	(8,635)	19,306	
67868U-JM-6	OKLAHOMA CNTY OKLA FIN AUTH EDL FACS LEA		02/09/2024	DAVIDSON	07/09/2024	DUNCAN WILLIAMS	1,000,000	1,140,530	1,125,010	1,136,296		(4,234)		(4,234)			(11,286)	(11,286)	19,306	
73358X-LY-6	PORT AUTH N Y & N J		05/01/2024	SEIBERT	10/21/2024	Morgan Stanley	3,000,000	3,368,940	3,429,420	3,354,943		(13,997)		(13,997)			74,477	74,477	68,333	
735389-Z2-7	PORT SEATTLE WASH REV		08/02/2024	Bank of America Merrill Lynch	10/21/2024	JP Morgan	695,000	796,560	789,742	794,847		(1,713)		(1,713)			(5,105)	(5,105)	6,467	
875291-CH-7	TAMPA FLA WTR & WASTEWATER SYS REV		10/02/2024	Bank of America Merrill Lynch	10/21/2024	Morgan Stanley	1,625,000	1,889,209	1,857,489	1,888,894		(314)		(314)			(31,406)	(31,406)	1,128	
91523N-YS-9	UNIVERSITY WASH UNIV REVS IAM COML PAPER		02/09/2024	Bank of America Merrill Lynch	08/15/2024	UMB	750,000	845,205	847,493	841,265		(3,940)		(3,940)			6,228	6,228	18,854	
0909999999. Subtotal - Bonds - U.S. Special Revenues							137,965,000	153,345,508	151,856,211	152,656,793		(688,714)		(688,714)			(878,955)	(878,955)	3,195,757	
00141Y-AA-3	CLVR 211 A - CDO	C	07/29/2024	MIZUSA	08/02/2024	Bank of America Merrill Lynch	20,000,000	20,025,000	20,012,000	20,024,915		(85)		(85)			(12,915)	(12,915)	51,673	29,527
00164V-AG-8	AMC NETWORKS INC		05/28/2024	Various	07/23/2024	Various	2,240,000	2,240,265	2,247,458	2,240,227		(38)		(38)			7,231	7,231	16,144	7,688
00218Q-AB-6	AS MILEAGE PLAN IP LTD		10/01/2024	Bank of America Merrill Lynch	10/03/2024	Goldman Sachs & Co.	5,000,000	5,000,000	4,975,000	5,000,000							(25,000)	(25,000)		
00287Y-BX-6	ABBVIE INC		02/22/2024	JP Morgan	07/24/2024	CITADEL	5,000,000	4,594,500	4,636,150	4,620,423		25,923		25,923			15,727	15,727	108,444	42,222
00287Y-DR-7	ABBVIE INC		02/22/2024	Bank of America Merrill Lynch	05/30/2024	Various	37,000,000	36,947,830	36,967,320	36,950,101		2,271		2,271			17,219	17,219	228,667	
00287Y-DS-5	ABBVIE INC		02/22/2024	Bank of America Merrill Lynch	08/01/2024	Various	30,000,000	29,937,900	30,047,550	29,941,933		4,033		4,033			105,617	105,617	464,667	
00287Y-DT-3	ABBVIE INC		02/22/2024	Morgan Stanley	06/28/2024	Various	30,000,000	29,968,800	30,065,800	29,970,659		1,859		1,859			95,141	95,141	504,625	
00287Y-DU-0	ABBVIE INC		04/30/2024	Various	05/14/2024	Various	18,386,000	18,262,531	18,383,463	18,263,099		567		567			120,364	120,364	90,603	31,349
00287Y-DW-6	ABBVIE INC		02/22/2024	JP Morgan	06/10/2024	Deutsche Bank	6,000,000	5,979,420	6,038,200	5,979,623		203		203			58,577	58,577	91,500	
00287Y-DX-4	ABBVIE INC		02/22/2024	JP Morgan	06/12/2024	Various	9,000,000	8,966,340	8,962,860	8,966,575		235		235			(3,715)	(3,715)	126,500	
00751Y-AE-6	ADVANCE AUTO PARTS INC		10/02/2024	Morgan Stanley	11/04/2024	Stifel, Nicolaus & Co., Inc.	1,000,000	890,300	890,000	891,850		1,550		1,550			(1,850)	(1,850)	21,667	18,200
00810G-AD-6	AETHON UNITED BR LP		09/19/2024	JP Morgan	09/23/2024	Various	7,200,000	7,200,000	7,236,000	7,200,000							36,000	36,000		
009158-BH-8	AIR PRODUCTS AND CHEMICALS INC		02/06/2024	Barclays Capital, Inc.	06/11/2024	Various	15,000,000	14,980,050	14,861,714	14,980,717		667		667			(119,003)	(119,003)	130,388	
009158-BJ-4	AIR PRODUCTS AND CHEMICALS INC		02/06/2024	Bank of America Merrill Lynch	07/09/2024	Various	26,000,000	25,974,000	25,922,156	25,975,161		1,161		1,161			(53,005)	(53,005)	453,348	
009158-BK-1	AIR PRODUCTS AND CHEMICALS INC		04/30/2024	Various	05/08/2024	BNP Paribas	8,386,000	8,226,905	8,168,803	8,227,448		543		543			(58,646)	(58,646)	103,940	38,318
01566M-AD-7	ALGOMA STEEL INC		03/26/2024	Jefferies	03/27/2024	BMO Capital Markets	2,350,000	2,350,000	2,355,875	2,350,000							5,875	5,875		
01626P-AV-8	ALIMENTATION COUCHE-TARD INC		02/06/2024	Wells Fargo	06/18/2024	BNYM/HSBC US	4,000,000	4,000,000	4,042,240	4,000,000							42,240	42,240	79,886	
01741R-AH-5	ATI INC		05/02/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/04/2024	Allstate Corp Dep	520,000	512,340	516,464	513,337		997		997			3,127	3,127	28,344	13,153

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
02352B-AA-3	AMENTUM HOLDINGS INC		07/31/2024	Various	12/12/2024	Various	7,330,000	7,399,700	7,483,731	7,397,691		(2,009)		(2,009)			86,041	86,041	149,589	
02352N-AA-7	AMER SPORTS CO		10/02/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/05/2024	Various	820,000	843,444	839,404	843,054		(390)		(390)			(3,650)	(3,650)	12,317	4,920
025816-DF-3	AMERICAN EXPRESS CO		04/30/2024	Bank of America Merrill Lynch	11/12/2024	Allstate Corp Dep	3,386,000	3,253,201	3,379,228	3,258,602		5,401		5,401			120,626	120,626	91,070	474
03040W-BD-6	AMERICAN WATER CAPITAL CORP		02/20/2024	Allstate Corp Dep	08/23/2024	Deutsche Bank	10,000,000	9,968,100	10,345,100	9,969,488		1,388		1,388			375,612	375,612	261,792	
03073E-AT-2	CENCORA INC		03/25/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10/02/2024	Bank of America Merrill Lynch	580,000	497,135	520,863	502,330		5,195		5,195			18,533	18,533	8,613	522
031162-DA-5	AMGEN INC		01/03/2024	Morgan Stanley	03/05/2024	Bank of America Merrill Lynch	940,000	681,444	678,041	683,009		1,566		1,566			(4,968)	(4,968)	14,768	10,236
031162-DE-7	AMGEN INC		04/30/2024	Bank of America Merrill Lynch	05/14/2024	Goldman Sachs & Co.	3,386,000	2,943,145	2,983,743	2,944,927		1,782		1,782			38,816	38,816	26,467	22,056
031162-DR-8	AMGEN INC		08/05/2024	Various	10/16/2024	Various	8,386,000	8,455,834	8,645,385	8,456,452		618		618			188,933	188,933	275,166	141,919
031921-AC-3	AMWINS GROUP INC		04/11/2024	Goldman Sachs & Co.	06/17/2024	Various	9,750,000	9,704,063	9,750,000	9,705,786		1,724		1,724			44,214	44,214	204,632	55,781
03523T-BY-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC		04/30/2024	Bank of America Merrill Lynch	05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3,386,000	3,281,813	3,353,833	3,282,103		290		290			71,730	71,730	26,336	19,281
03770D-AA-1	APDESO 6.9 2029 144A		03/18/2024	Bank of America Merrill Lynch	03/20/2024	Stifel, Nicolaus & Co., Inc.	4,000,000	3,973,840	4,017,560	3,973,853		13		13			43,707	43,707	767	
037833-BZ-2	APPLE INC		07/23/2024	JP Morgan	12/05/2024	CITADEL	2,970,000	2,841,726	2,881,672	2,864,011		22,286		22,286			17,661	17,661	61,042	34,361
038222-AS-4	APPLIED MATERIALS INC		06/06/2024	Bank of America Merrill Lynch	06/24/2024	JP Morgan	2,000,000	1,996,120	2,000,900	1,996,147		27		27			4,753	4,753	3,733	
03831W-AB-4	APPLOVIN CORP		11/20/2024	JP Morgan	12/04/2024	Barclays Capital, Inc.	5,000,000	4,998,100	5,031,850	4,998,100							33,750	33,750		
03831W-AD-0	APPLOVIN CORP		11/20/2024	JP Morgan	12/05/2024	CITADEL	10,000,000	9,968,900	10,141,350	9,968,906		6		6			172,444	172,444	1,528	
04364V-AX-1	ASCENT RESOURCES UTICA HOLDINGS LLC		10/02/2024	JP Morgan	10/02/2024	Various	4,025,000	4,025,000	4,038,081	4,025,000							13,081	13,081		
04636N-AK-9	ASTRAZENECA FINANCE LLC		02/21/2024	Deutsche Bank	05/31/2024	Goldman Sachs & Co.	15,000,000	14,974,800	14,912,700	14,976,928		2,128		2,128			(64,228)	(64,228)	194,000	
04636N-AL-7	ASTRAZENECA FINANCE LLC		02/21/2024	Barclays Capital, Inc.	07/03/2024	Barclays Capital, Inc.	15,000,000	14,984,250	14,996,100	14,985,257		1,007		1,007			10,843	10,843	260,688	
04636N-AM-5	ASTRAZENECA FINANCE LLC		02/21/2024	JP Morgan	07/18/2024	Various	25,000,000	24,921,000	25,155,850	24,924,411		3,411		3,411			231,439	231,439	437,597	
04636N-AN-3	ASTRAZENECA FINANCE LLC		04/30/2024	Various	05/14/2024	Various	15,386,000	15,258,039	15,324,314	15,258,548		509		509			65,766	65,766	79,289	31,038
053773-BJ-5	AVIS BUDGET CAR RENTAL LLC		09/10/2024	Morgan Stanley	10/16/2024	JP Morgan	2,375,000	2,375,000	2,422,500	2,375,000							47,500	47,500	18,505	
054989-AA-6	BAT CAPITAL CORP		11/22/2024	Unknown	12/11/2024	RBCD	400,000	421,535	426,956	421,363		(172)		(172)			5,593	5,593	9,162	7,753
055451-AZ-1	BHP BILLITON FINANCE (USA) LTD	C	08/05/2024	Morgan Stanley	12/04/2024	Barclays Capital, Inc.	5,000,000	5,061,500	5,034,550	5,056,170		(5,330)		(5,330)			(21,620)	(21,620)	182,743	104,236
058498-AW-6	BALL CORP		09/24/2024	Bank of America Merrill Lynch	11/04/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	500,000	445,595	434,020	446,494		899		899			(12,474)	(12,474)	3,194	1,597
05964H-AX-3	BANCO SANTANDER SA	C	05/02/2024	SANTANDER INVESTMENT SECURITIES, INC.	12/05/2024	Allstate Life Insurance Company	2,400,000	2,446,434	2,476,704	2,436,099		(10,335)		(10,335)			40,605	40,605	169,267	76,583
06406R-BL-0	BANK OF NEW YORK MELLON CORP		08/05/2024	Morgan Stanley	12/04/2024	Barclays Capital, Inc.	5,000,000	5,195,900	5,164,100	5,177,262		(18,638)		(18,638)			(13,162)	(13,162)	177,283	81,389
06738E-BL-8	BARCLAYS PLC	C	03/05/2024	Morgan Stanley	06/04/2024	Barclays Capital, Inc.	2,110,000	2,041,826	2,055,457	2,055,927		14,102		14,102			(471)	(471)	34,769	20,059
06738E-CC-7	BARCLAYS PLC	C	05/02/2024	Wells Fargo	12/05/2024	JP Morgan	790,000	806,614	806,282	800,273		(6,341)		(6,341)			6,009	6,009	34,405	643
06738E-CT-0	BARCLAYS PLC	C	09/03/2024	Barclays Capital, Inc.	12/04/2024	Barclays Capital, Inc.	7,000,000	7,000,000	6,975,150	7,000,000							(24,850)	(24,850)	79,945	
07317Q-AK-1	BAYTEX ENERGY CORP		03/14/2024	RBCD	04/18/2024	RBCD	1,950,000	1,935,687	1,959,750	1,935,752		65		65			23,998	23,998	8,389	
073685-AH-2	BEACON ROOFING SUPPLY INC		05/02/2024	JP Morgan	07/02/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	580,000	520,805	526,773	522,416		1,611		1,611			4,357	4,357	15,153	11,364
0778FP-AM-1	BELL TELEPHONE COMPANY OF CANADA OR BELL		02/12/2024	Canadian Imperial Bank of Commerce	09/09/2024	Various	10,000,000	9,982,300	10,276,937	9,983,082		782		782			293,855	293,855	295,242	
08576P-AP-6	BERRY GLOBAL INC		02/02/2024	Various	03/25/2024	Morgan Stanley	11,000,000	11,068,600	10,900,570	11,067,976		(624)		(624)			(167,406)	(167,406)	120,063	32,801
09257W-AF-7	BLACKSTONE MORTGAGE TRUST INC		11/25/2024	JP Morgan	11/26/2024	JP Morgan	2,200,000	2,200,000	2,219,250	2,200,000							19,250	19,250		
09659W-2X-1	BNP PARIBAS SA	C	02/12/2024	BNP Paribas	09/03/2024	Deutsche Bank	7,000,000	7,000,000	7,310,870	7,000,000							310,870	310,870	216,450	
097023-CP-8	BOEING CO		03/20/2024	Goldman Sachs & Co.	10/10/2024	Morgan Stanley	3,000,000	2,331,180	2,365,770	2,355,901		24,721		24,721			9,869	9,869	67,708	13,813
097023-DH-5	BOEING CO		04/30/2024	Various	09/17/2024	Various	30,000,000	30,100,000	30,987,986	30,088,202		(11,798)		(11,798)			899,784	899,784	714,569	4,347
097023-DL-6	BOEING CO		04/29/2024	JP Morgan	11/26/2024	Various	20,000,000	20,000,000	20,692,800	20,000,000							692,800	692,800	422,507	
097751-BT-7	BOMBARDIER INC		01/03/2024	Bank of America Merrill Lynch	09/05/2024	Various	890,000	890,000	891,872	890,000							1,872	1,872	54,077	15,575
097751-CB-5	BOMBARDIER INC		03/22/2024	RBCD	03/25/2024	Morgan Stanley	4,900,000	4,887,750	4,900,000	4,887,750							12,250	12,250		
10373Q-BW-9	BP CAPITAL MARKETS AMERICA INC		04/30/2024	Bank of America Merrill Lynch	05/14/2024	Goldman Sachs & Co.	3,386,000	3,276,429	3,312,050	3,276,844		415		415			35,206	35,206	59,125	52,555
110122-EE-4	BRISTOL-MYERS SQUIBB CO		02/14/2024	MIZUSA	05/31/2024	Goldman Sachs & Co.	10,000,000	9,989,200	9,965,600	9,990,148		948		948			(24,548)	(24,548)	137,472	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
110122-EF-1	BRISTOL-MYERS SQUIBB CO		02/14/2024	MIZUSA	07/01/2024	Various	30,000,000	29,937,000	29,954,875	29,940,896		3,896		3,896			13,979	13,979	510,144	
110122-EG-9	BRISTOL-MYERS SQUIBB CO		02/14/2024	MIZUSA	07/22/2024	SG AMERICAS SECURITIES, LLC	17,000,000	16,973,310	17,203,575	16,974,649		1,339		1,339			228,926	228,926	362,454	
110122-EH-7	BRISTOL-MYERS SQUIBB CO		04/30/2024	Various	05/16/2024	Various	10,386,000	10,323,476	10,358,699	10,323,783		307		307			34,916	34,916	129,129	34,236
110122-EK-0	BRISTOL-MYERS SQUIBB CO		02/14/2024	MIZUSA	03/07/2024	Deutsche Bank	3,000,000	2,988,270	3,113,820	2,988,278		8		8			125,542	125,542	8,788	
11135F-BP-5	BROADCOM INC		03/05/2024	Wells Fargo	06/04/2024	Barclays Capital, Inc.	2,080,000	1,670,490	1,672,570	1,676,846		6,357		6,357			(4,277)	(4,277)	36,250	20,300
11284D-AC-9	BROOKFIELD PROPERTIES RETAIL HOLDING LLC		05/02/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10/02/2024	Various	920,000	822,011	897,472	833,901		11,890		11,890			63,571	63,571	20,207	4,025
117043-AT-6	BRUNSWICK CORP		04/02/2024	Morgan Stanley	08/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	900,000	711,243	748,836	719,491		8,248		8,248			29,345	29,345	11,340	2,760
12511V-AA-6	CHURCHILL DOWNS INC		01/08/2024	Bank of America Merrill Lynch	02/14/2024	Morgan Stanley	1,800,000	1,732,500	1,732,500	1,733,493		993		993			(993)	(993)	38,813	28,463
125523-CV-0	CIGNA GROUP		04/30/2024	Various	12/13/2024	Various	28,386,000	28,260,345	28,586,961	28,266,910		6,565		6,565			320,050	320,050	1,079,660	39,010
12575W-AA-7	CIFC 243 A1 - CDO	C	05/07/2024	Barclays Capital, Inc.	08/01/2024	Morgan Stanley	40,000,000	40,000,000	40,180,000	39,965,200		34,800		(34,800)			214,800	214,800	340,626	
126307-BN-6	CSC HOLDINGS LLC		01/18/2024	Goldman Sachs & Co.	05/16/2024	Various	7,000,000	7,000,000	5,853,040	7,000,000							(1,146,960)	(1,146,960)	252,464	
12653C-AL-2	CNX RESOURCES CORP		02/12/2024	JP Morgan	02/14/2024	Goldman Sachs & Co.	5,000,000	5,000,000	4,987,500	5,000,000							(12,500)	(12,500)		
126650-ED-8	CVS HEALTH CORP		05/07/2024	Barclays Capital, Inc.	11/14/2024	Goldman Sachs & Co.	10,000,000	9,992,600	10,014,200	9,993,361		761		761			20,839	20,839	294,500	
126685-DW-3	CWL 2006-S2 A2 - RMBS		12/02/2024	Unknown	12/27/2024	Unknown			87,121								87,121	87,121		
127055-AL-5	CABOT CORP		06/04/2024	Morgan Stanley	08/06/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,040,000	980,564	1,010,506	982,383		1,819		1,819			28,122	28,122	24,960	17,796
136375-DR-0	CANADIAN NATIONAL RAILWAY CO		09/16/2024	JP Morgan	09/17/2024	Morgan Stanley	7,000,000	6,986,560	6,994,960	6,986,560							8,400	8,400		
14040H-DG-7	CAPITAL ONE FINANCIAL CORP		08/05/2024	Morgan Stanley	12/04/2024	Barclays Capital, Inc.	5,000,000	5,071,750	5,072,400	5,067,567		(4,183)		(4,183)			4,833	4,833	97,879	7,588
143122-AA-7	CGMS 2021-11 A - CDO	C	04/22/2024	Morgan Stanley	07/09/2024	Call @ 100.00	34,750,000	34,788,225	34,750,000	34,760,425		(2,519)	25,281	(27,800)			(10,425)	(10,425)	1,076,949	580,436
14448C-BC-7	CARRIER GLOBAL CORP		04/30/2024	Bank of America Merrill Lynch	10/16/2024	Various	3,386,000	3,465,740	3,635,683	3,463,271		(2,469)		(2,469)			141,323	141,323	160,070	26,082
14913U-AF-7	CATERPILLAR FINANCIAL SERVICES CORP		02/22/2024	Bank of America Merrill Lynch	05/20/2024	Various	20,000,000	19,995,400	19,990,100	19,995,902		502		502			(5,802)	(5,802)	231,458	
14913U-AJ-9	CATERPILLAR FINANCIAL SERVICES CORP		02/22/2024	Mitsubishi UFJ Securities USA, Inc.	06/24/2024	Various	12,000,000	11,983,680	12,048,200	11,984,608		928		928			63,592	63,592	185,378	
14913U-AQ-3	CATERPILLAR FINANCIAL SERVICES CORP		08/12/2024	Bank of America Merrill Lynch	10/02/2024	Morgan Stanley	5,000,000	4,986,450	5,082,000	4,986,770		320		320			95,230	95,230	28,559	
15138A-AC-4	PERMIAN RESOURCES OPERATING LLC		03/05/2024	Various	04/05/2024	Call @ 100.00	2,930,000	2,930,424	2,930,000	2,930,000		(424)		(424)					102,957	64,831
15870L-AA-6	CHAMPIONS FINANCING INC		02/06/2024	Bank of America Merrill Lynch	02/06/2024	Stifel, Nicolaus & Co., Inc.	2,700,000	2,700,000	2,727,000	2,700,000							27,000	27,000		
163851-AF-5	CHEMOURS CO		05/28/2024	SMBC NIKKO SECURITIES LTD, WAN CHAI	06/24/2024	Bank of America Merrill Lynch	500,000	464,900	462,350	465,397		497		497			(3,047)	(3,047)	3,194	1,118
163851-AJ-7	CHEMOURS CO		11/13/2024	Goldman Sachs & Co.	12/04/2024	Various	4,000,000	4,000,000	4,020,000	4,000,000							20,000	20,000	4,267	
169918-AA-7	CHOBANI HOLDCO II LLC		10/15/2024	Bank of America Merrill Lynch	10/16/2024	Bank of America Merrill Lynch	1,900,000	1,881,000	1,938,000	1,881,000							57,000	57,000		
171484-AJ-7	CHURCHILL DOWNS INC		03/08/2024	Bank of America Merrill Lynch	05/09/2024	Various	2,730,000	2,750,475	2,730,754	2,750,405		(70)		(70)			(19,651)	(19,651)	96,541	67,056
172441-BH-9	CINEMARK USA INC		07/09/2024	Wells Fargo	07/10/2024	Goldman Sachs & Co.	4,050,000	4,050,000	4,083,413	4,050,000							33,413	33,413		
17275R-BQ-4	CISCO SYSTEMS INC		02/21/2024	Deutsche Bank	04/03/2024	Various	30,000,000	29,961,000	30,063,470	29,962,206		1,206		1,206			101,264	101,264	143,467	
17275R-BR-2	CISCO SYSTEMS INC		02/21/2024	Wells Fargo	05/15/2024	MIZUSA	20,000,000	19,993,000	20,068,200	19,993,279		279		279			74,921	74,921	218,250	
17275R-BS-0	CISCO SYSTEMS INC		02/21/2024	JP Morgan	12/04/2024	Various	35,000,000	34,930,350	35,437,650	34,936,667		6,317		6,317			500,983	500,983	1,286,313	
17275R-BT-8	CISCO SYSTEMS INC		02/21/2024	Bank of America Merrill Lynch	05/14/2024	Goldman Sachs & Co.	15,000,000	14,984,850	14,903,650	14,985,106		256		256			(81,456)	(81,456)	165,528	
17275R-BU-5	CISCO SYSTEMS INC		02/21/2024	Wells Fargo	03/27/2024	Mitsubishi UFJ Securities USA, Inc.	2,000,000	1,991,960	2,034,100	1,991,971		11		11			42,129	42,129	10,306	
17275R-BV-3	CISCO SYSTEMS INC		02/21/2024	Wells Fargo	05/14/2024	Goldman Sachs & Co.	5,000,000	4,977,900	4,863,200	4,977,936		36		36			(114,736)	(114,736)	59,444	
191098-AK-8	COCA-COLA CONSOLIDATED INC		01/03/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	03/25/2024	Allstate Corp Dep	1,000,000	979,060	980,180	981,494		2,434		2,434			(1,314)	(1,314)	12,878	4,222
191216-CV-0	COCA-COLA CO		08/05/2024	Morgan Stanley	11/12/2024	JP Morgan	5,000,000	4,345,550	4,267,850	4,372,671		27,121		27,121			(104,821)	(104,821)	37,125	14,896
191216-DR-8	COCA-COLA CO		05/06/2024	Barclays Capital, Inc.	05/08/2024	Various	12,000,000	11,963,640	11,975,670	11,963,640							12,030	12,030		
191216-DS-6	COCA-COLA CO		05/06/2024	Barclays Capital, Inc.	11/05/2024	Various	12,000,000	11,930,400	12,042,080	11,930,673		273		273			111,407	111,407	180,494	
191216-DT-4	COCA-COLA CO		05/06/2024	Barclays Capital, Inc.	09/04/2024	Barclays Capital, Inc.	8,000,000	7,949,360	8,348,640	7,949,473		113		113			399,167	399,167	133,800	
191216-DY-3	COCA-COLA CO		08/07/2024	Bank of America Merrill Lynch	08/16/2024	Allstate Corp Dep	10,000,000	9,996,800	10,116,000	9,996,803		3		3			119,197	119,197	6,458	
191216-DZ-0	COCA-COLA CO		08/07/2024	Bank of America Merrill Lynch	09/04/2024	Wells Fargo	10,000,000	9,991,300	10,304,650	9,991,300							313,350	313,350	29,611	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
20030N-EC-1	COMCAST CORP		04/30/2024	Bank of America Merrill Lynch	05/09/2024	Morgan Stanley	3,386,000	3,210,402	3,259,330	3,210,902		500		500			48,428	48,428	38,488	33,677
20030N-ED-9	COMCAST CORP		08/05/2024	Morgan Stanley	11/12/2024	Morgan Stanley	5,000,000	5,041,700	4,962,450	5,039,408		(2,292)		(2,292)			(76,958)	(76,958)	74,569	13,271
20030N-EE-7	COMCAST CORP		04/30/2024	Bank of America Merrill Lynch	05/14/2024	Goldman Sachs & Co.	3,386,000	3,229,364	3,273,585	3,229,961		597		597			43,624	43,624	81,715	75,395
205768-AT-1	COMSTOCK RESOURCES INC		06/04/2024	Wells Fargo	07/02/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	560,000	519,568	519,529	520,059		491		491			(530)	(530)	15,353	12,794
20600D-AA-1	CONCENTRA ESCROW ISSUER CORP		06/26/2024	JP Morgan	06/26/2024	JP Morgan	3,600,000	3,600,000	3,636,000	3,600,000							36,000	36,000		
209111-GK-3	CONSOLIDATED EDISON COMPANY OF NEW YORK		05/06/2024	JP Morgan	08/20/2024	Jefferies	8,000,000	7,944,160	8,555,360	7,944,422		262		262			610,938	610,938	129,200	
21979L-AB-2	CORONADO FINANCE PTY LTD	C	09/24/2024	Goldman Sachs & Co.	10/02/2024	UBS	2,375,000	2,375,000	2,443,281	2,375,000							68,281	68,281	610	
22208W-AA-1	COUGAR JV SUBSIDIARY LLC		05/07/2024	Bank of America Merrill Lynch	05/07/2024	BMO Capital Markets	1,750,000	1,750,000	1,782,813	1,750,000							32,813	32,813		
224044-CT-2	COX COMMUNICATIONS INC		01/16/2024	JP Morgan	07/03/2024	Barclays Capital, Inc.	10,000,000	9,992,200	9,623,300	9,992,200							(368,900)	(368,900)	267,444	
22819K-AB-6	CROWN AMERICAS LLC		08/06/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/05/2024	Jefferies	840,000	814,321	826,350	818,145		3,824		3,824			8,205	8,205	24,395	12,594
231021-AV-8	CUMMINS INC		02/14/2024	JP Morgan	06/20/2024	Allstate Corp Dep	7,000,000	6,986,840	7,018,830	6,987,628		788		788			31,202	31,202	115,286	
233331-BK-2	DTE ENERGY CO		08/05/2024	Various	12/04/2024	Barclays Capital, Inc.	8,000,000	8,083,760	8,114,960	8,078,901		(4,859)		(4,859)			36,059	36,059	328,667	121,125
24422E-XB-0	JOHN DEERE CAPITAL CORP		08/05/2024	Morgan Stanley	11/12/2024	Goldman Sachs & Co.	5,000,000	5,118,450	5,050,750	5,111,001		(7,449)		(7,449)			(60,251)	(60,251)	81,813	15,125
24422E-XP-9	JOHN DEERE CAPITAL CORP		04/08/2024	BNYM/HSBC US	04/09/2024	Jefferies	2,000,000	1,998,760	2,009,020	1,998,760							10,260	10,260		
24422E-XT-1	JOHN DEERE CAPITAL CORP		06/06/2024	JP Morgan	06/24/2024	CITADEL	5,000,000	4,991,900	4,997,950	4,991,955		55		55			5,995	5,995	9,431	
24703T-AE-6	DELL INTERNATIONAL LLC		06/04/2024	Allstate Corp Dep	10/02/2024	Bank of America Merrill Lynch	1,700,000	1,684,360	1,719,057	1,686,562		2,202		2,202			32,495	32,495	42,113	14,809
248019-AW-1	DELUXE CORP		11/19/2024	JP Morgan	11/19/2024	JP Morgan	3,100,000	3,100,000	3,131,000	3,100,000							31,000	31,000		
25179M-BH-5	DEVON ENERGY CORP		08/19/2024	Wells Fargo	09/12/2024	Barclays Capital, Inc.	7,000,000	6,991,740	6,874,840	6,991,768		28		28			(116,928)	(116,928)	16,771	
25243Y-BB-4	DIAGEO CAPITAL PLC	C	08/05/2024	Morgan Stanley	11/18/2024	ING FINANCIAL MARKETS LLC	5,000,000	4,550,400	4,493,050	4,572,902		22,502		22,502			(79,852)	(79,852)	67,622	33,646
25243Y-BD-0	DIAGEO CAPITAL PLC	C	04/30/2024	Bank of America Merrill Lynch	06/28/2024	Goldman Sachs & Co.	3,386,000	2,825,888	2,900,617	2,839,121		13,234		13,234			61,495	61,495	11,663	564
25278X-BA-6	DIAMONDBACK ENERGY INC		04/09/2024	Bank of America Merrill Lynch	09/12/2024	RBCD	7,000,000	6,996,990	7,105,000	6,997,006		16		16			107,994	107,994	162,118	
25461L-AA-0	DIRECTV FINANCING LLC		09/05/2024	Jefferies	09/24/2024	JP Morgan	1,270,000	1,222,096	1,241,717	1,222,872		777		777			18,845	18,845	8,290	4,352
25461L-AB-8	DIRECTV FINANCING LLC		01/12/2024	Barclays Capital, Inc.	01/16/2024	Goldman Sachs & Co.	1,850,000	1,850,000	1,868,500	1,850,000							18,500	18,500		
254687-FL-5	WALT DISNEY CO		04/30/2024	Bank of America Merrill Lynch	06/18/2024	MIZUSA	3,386,000	2,888,360	2,958,213	2,899,267		10,907		10,907			58,946	58,946	20,504	11,475
254687-FX-9	WALT DISNEY CO		08/05/2024	Morgan Stanley	09/18/2024	Barclays Capital, Inc.	5,000,000	4,489,300	4,580,550	4,497,621		8,321		8,321			82,929	82,929	24,292	8,465
260543-DJ-9	DOW CHEMICAL CO		02/07/2024	Bank of America Merrill Lynch	08/16/2024	Various	10,000,000	9,998,300	10,014,870	9,998,469		169		169			16,401	16,401	260,647	
260543-DK-6	DOW CHEMICAL CO		02/07/2024	Bank of America Merrill Lynch	03/15/2024	Goldman Sachs & Co.	5,000,000	4,982,650	4,912,000	4,982,688		38		38			(70,688)	(70,688)	31,111	
26885B-AC-4	EQM MIDSTREAM PARTNERS LP		11/22/2024	Unknown	12/30/2024	Call @ 97.12	94,000	93,969	91,298	93,975		6		6			(2,677)	(2,677)	7,070	1,824
26885B-AP-5	EQM MIDSTREAM PARTNERS LP		02/21/2024	Wells Fargo	09/26/2024	JP Morgan	4,050,000	4,050,000	4,186,688	4,050,000							136,688	136,688	151,327	
278642-AX-1	EBAY INC		06/04/2024	Allstate Corp Dep	12/05/2024	JP Morgan	1,190,000	1,106,117	1,136,890	1,127,182		21,066		21,066			9,708	9,708	9,533	1,157
29004C-AA-6	ELM26 26 A1 - CDO	C	02/15/2024	Bank of America Merrill Lynch	08/05/2024	Bank of America Merrill Lynch	17,000,000	17,000,000	17,042,500	17,000,000							42,500	42,500	420,129	
291011-BQ-6	EMERSON ELECTRIC CO		08/05/2024	Morgan Stanley	08/22/2024	Morgan Stanley	5,000,000	4,555,250	4,556,250	4,559,604		4,354		4,354			(3,354)	(3,354)	17,222	12,500
29275Y-AF-9	ENERSYS		01/11/2024	Various	06/20/2024	Cantor Fitzgerald & Company	5,509,000	5,518,068	5,598,521	5,517,713		(355)		(355)			80,808	80,808	159,565	1,112
29280H-AA-0	ENEL FINANCE AMERICA LLC		11/22/2024	Unknown	12/17/2024	Call @ 100.00	400,000	422,186	425,415	421,679		(508)		(508)			(21,679)	(21,679)	30,385	2,998
29281R-AA-7	ENDO FINANCE HOLDINGS INC		04/11/2024	JP Morgan	04/11/2024	JP Morgan	3,600,000	3,600,000	3,654,000	3,600,000							54,000	54,000		
29362U-AC-8	ENTEGRIS INC		02/20/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	08/06/2024	SNTRUS3A USA	500,000	470,345	472,595	473,320		2,975		2,975			(725)	(725)	17,743	7,717
29379V-CF-8	ENTERPRISE PRODUCTS OPERATING LLC		04/30/2024	Bank of America Merrill Lynch	05/09/2024	Wells Fargo	3,386,000	3,233,325	3,283,844	3,233,731		406		406			50,113	50,113	56,109	51,091
30161M-AS-2	CONSTELLATION ENERGY GENERATION LLC		02/05/2024	Allstate Corp Dep	06/04/2024	Various	1,110,000	1,078,731	1,083,195	1,084,851		6,119		6,119			(1,655)	(1,655)	16,114	6,614
30303M-8Q-8	META PLATFORMS INC		04/22/2024	Barclays Capital, Inc.	05/28/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,520,000	1,520,806	1,539,289	1,520,806							18,483	18,483	45,870	37,595
30303M-8S-4	META PLATFORMS INC		08/07/2024	Bank of America Merrill Lynch	08/20/2024	Deutsche Bank	10,000,000	9,980,700	10,061,100	9,980,818		118		118			80,282	80,282	14,333	
30303M-8T-2	META PLATFORMS INC		08/07/2024	Bank of America Merrill Lynch	12/04/2024	Barclays Capital, Inc.	10,000,000	9,995,200	10,003,900	9,995,439		239		239			8,461	8,461	146,611	
30303M-8U-9	META PLATFORMS INC		08/07/2024	Morgan Stanley	08/22/2024	Wells Fargo	10,000,000	9,981,000	10,101,100	9,981,064		64		64			120,036	120,036	18,472	
30303M-8V-7	META PLATFORMS INC		08/07/2024	JP Morgan	10/24/2024	Goldman Sachs & Co.	15,000,000	14,940,150	15,057,900	14,940,394		244		244			117,506	117,506	171,000	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31488V-AA-5	FERGUSON ENTERPRISES INC		10/01/2024	Bank of America Merrill Lynch	11/06/2024	Various	8,000,000	7,994,400	7,821,400	7,994,429		29		29			(173,029)	(173,029)	26,111	
315289-AA-6	FERRELLGAS LP		06/04/2024	Allstate Corp Dep	06/24/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	500,000	491,360	487,865	491,614		254		254			(3,749)	(3,749)	6,271	4,778
34354P-AF-2	FLOWSERVE CORP		05/02/2024	Allstate Corp Dep	08/06/2024	FENNER & SMITH INC.	880,000	773,379	813,586	776,931		3,552		3,552			36,655	36,655	10,780	2,994
344045-AA-7	FLUTTER TREASURY DAC	C	11/22/2024	Various	12/06/2024	Wells Fargo	11,850,000	11,877,369	12,131,438	11,874,898		(2,471)		(2,471)			256,539	256,539	455,777	9,563
35908M-AD-2	FRONTIER COMMUNICATIONS HOLDINGS LLC		08/06/2024	Bank of America Merrill Lynch	11/04/2024	Bank of America Merrill Lynch	640,000	669,274	677,120	668,959		(315)		(315)			8,161	8,161	26,444	12,756
36168Q-AN-4	GFL ENVIRONMENTAL INC		11/04/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	990,000	948,806	958,053	949,525		719		719			8,528	8,528	22,337	18,288
36168Q-AP-9	GFL ENVIRONMENTAL INC		06/24/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10/02/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	970,000	897,512	927,912	900,894		3,382		3,382			27,018	27,018	26,877	15,325
36485M-AN-9	GARDA WORLD SECURITY CORP		07/22/2024	Bank of America Merrill Lynch	07/23/2024	Various	4,000,000	4,000,000	4,004,000	4,000,000							4,000	4,000		
370334-CT-9	GENERAL MILLS INC		04/30/2024	Bank of America Merrill Lynch	05/14/2024	Goldman Sachs & Co.	3,386,000	3,249,612	3,291,361	3,250,086		474		474			41,276	41,276	21,882	15,364
370334-DA-9	GENERAL MILLS INC		11/18/2024	Barclays Capital, Inc.	12/12/2024	Goldman Sachs & Co.	10,000,000	9,954,100	10,033,600	9,954,698		598		598			78,902	78,902	29,792	
37045X-EQ-5	GENERAL MOTORS FINANCIAL COMPANY INC		02/05/2024	Barclays Capital, Inc.	09/10/2024	BNP Paribas	10,000,000	9,991,200	10,253,300	9,994,319		3,119		3,119			258,981	258,981	319,500	
37185L-AM-4	GENESIS ENERGY LP		11/22/2024	Unknown	12/20/2024	Call @ 99.19	300,000	305,709	297,570	305,541		(168)		(168)			(7,971)	(7,971)	12,679	8,467
37185L-AQ-5	GENESIS ENERGY LP		05/06/2024	RBCD	08/12/2024	Bank of America Merrill Lynch	2,600,000	2,600,000	2,632,500	2,600,000							32,500	32,500	53,463	
373334-KW-0	GEORGIA POWER CO		02/20/2024	JP Morgan	09/24/2024	Various	10,000,000	9,967,900	10,212,000	9,969,213		1,313		1,313			242,787	242,787	215,104	
375558-BG-7	GILEAD SCIENCES INC		04/30/2024	Bank of America Merrill Lynch	05/14/2024	Goldman Sachs & Co.	3,386,000	3,128,359	3,177,490	3,129,015		656		656			48,475	48,475	32,449	26,392
37892A-AA-8	GLOBAL NET LEASE INC		06/04/2024	Jefferies	12/05/2024	Bank of America Merrill Lynch	520,000	454,532	482,487	462,827		8,295		8,295			19,660	19,660	19,013	9,208
38016L-AC-9	GO DADDY OPERATING COMPANY LLC		01/31/2024	Morgan Stanley	09/11/2024	SMBC NIKKO SECURITIES LTD, WAN CHAI	1,800,000	1,631,250	1,680,750	1,649,174		17,924		17,924			31,576	31,576	64,925	26,425
380355-AJ-6	GOEASY LTD		03/05/2024	Various	12/05/2024	Various	6,750,000	6,750,920	6,767,228	6,750,771		(149)		(149)			16,457	16,457	67,604	1,483
40054J-AC-3	GRUPO AEROMEXICO SAB DE CV	C	10/28/2024	Barclays Capital, Inc.	10/30/2024	SMBC NIKKO SECURITIES LTD, WAN CHAI	3,000,000	3,000,000	3,000,000	3,000,000										
40054J-AD-1	GRUPO AEROMEXICO SAB DE CV	C	10/28/2024	Barclays Capital, Inc.	10/29/2024	SMBC NIKKO SECURITIES LTD, WAN CHAI	4,400,000	4,400,000	4,417,600	4,400,000							17,600	17,600		
402635-AT-3	GULFPORT ENERGY OPERATING CORP		09/03/2024	JP Morgan	10/03/2024	Various	4,625,000	4,625,000	4,688,594	4,625,000							63,594	63,594	16,910	
40390D-AD-7	HLF FINANCING SARL LLC		05/28/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	06/04/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	520,000	512,080	512,465	512,113		33		33			352	352	9,378	8,316
417558-AB-9	HARVEST MIDSTREAM I LP		04/29/2024	Wells Fargo	06/04/2024	Wells Fargo	6,050,000	6,050,000	6,133,188	6,050,000							83,188	83,188	36,552	
418751-AL-7	HAT HOLDINGS I LLC		01/09/2024	Bank of America Merrill Lynch	03/19/2024	Bank of America Merrill Lynch	900,000	924,750	931,500	923,469		(1,281)		(1,281)			8,031	8,031	20,800	7,000
41984L-AB-3	HAWAIIAN BRAND INTELLECTUAL PROPERTY LTD		07/26/2024	EXCHANGE	09/17/2024	Barclays Capital, Inc.	4,273,500	3,963,671	4,221,819	3,969,231		5,560		5,560			252,588	252,588	54,188	
423452-AK-7	HELMERICH AND PAYNE INC		09/10/2024	Morgan Stanley	09/18/2024	Morgan Stanley	10,000,000	9,967,000	9,980,900	9,967,029		29		29			13,871	13,871	3,056	
42704L-AE-4	HERC HOLDINGS INC		06/04/2024	Various	09/12/2024	Various	7,300,000	7,303,843	7,500,750	7,303,683		(159)		(159)			197,067	197,067	115,532	
431571-AF-5	HILLENBRAND INC		02/07/2024	BNYM/HSBC US	07/31/2024	Various	8,100,000	8,100,000	8,117,550	8,100,000							17,550	17,550	165,250	
43283Q-AC-4	HILTON GRAND VACATIONS BORROWER LLC		01/10/2024	Deutsche Bank	02/15/2024	SMBC NIKKO SECURITIES LTD, WAN CHAI	4,400,000	4,400,000	4,400,000	4,400,000									24,778	
437076-CP-5	HOME DEPOT INC		04/30/2024	Bank of America Merrill Lynch	05/14/2024	Goldman Sachs & Co.	3,386,000	2,950,865	2,979,951	2,952,578		1,713		1,713			27,372	27,372	9,476	5,197
437076-DC-3	HOME DEPOT INC		08/05/2024	Morgan Stanley	08/15/2024	Various	5,000,000	5,102,700	5,088,514	5,102,183		(517)		(517)			(13,669)	(13,669)	33,646	27,049
43734L-AA-4	NATIONSTAR MORTGAGE HOLDINGS INC		08/06/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10/02/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	550,000	541,899	547,201	542,720		822		822			4,480	4,480	4,736	458
438516-CQ-7	HONEYWELL INTERNATIONAL INC		02/26/2024	Bank of America Merrill Lynch	06/28/2024	Various	20,000,000	20,000,000	19,988,860	20,000,000							(11,140)	(11,140)	277,604	
438516-CR-5	HONEYWELL INTERNATIONAL INC		02/26/2024	Bank of America Merrill Lynch	06/12/2024	Various	30,000,000	29,946,000	29,913,090	29,947,505		1,505		1,505			(34,415)	(34,415)	373,725	
438516-CS-3	HONEYWELL INTERNATIONAL INC		02/26/2024	Bank of America Merrill Lynch	05/14/2024	Various	15,000,000	14,943,600	14,770,750	14,944,363		763		763			(173,613)	(173,613)	147,917	
438516-CT-1	HONEYWELL INTERNATIONAL INC		02/26/2024	JP Morgan	06/12/2024	Various	5,000,000	4,988,750	4,972,825	4,988,776		26		26			(15,951)	(15,951)	44,115	
438516-CU-8	HONEYWELL INTERNATIONAL INC		02/26/2024	JP Morgan	06/06/2024	Various	5,000,000	4,987,700	4,963,400	4,987,714		14		14			(24,314)	(24,314)	42,726	
438516-CY-0	HONEYWELL INTERNATIONAL INC		08/05/2024	Morgan Stanley	08/15/2024	TD SECURITIES FI	5,000,000	5,079,450	5,065,900	5,079,094		(356)		(356)			(13,194)	(13,194)	9,792	3,264

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
442722-AC-8	HOWARD MIDSTREAM ENERGY PARTNERS LLC		06/06/2024	RBCD	06/06/2024	Cantor Fitzgerald & Company	650,000	650,000	656,500	650,000							6,500	6,500		
44805R-AA-3	HUSKY IMS CANADIAN ESCROW CO-ISSUER LTD		01/31/2024	Bank of America Merrill Lynch	06/12/2024	Bank of America Merrill Lynch	2,700,000	2,700,000	2,794,500	2,700,000							94,500	94,500	81,675	
449276-AD-6	IBM INTERNATIONAL CAPITAL PTE LTD	C	01/29/2024	Bank of America Merrill Lynch	06/20/2024	Goldman Sachs & Co.	10,000,000	9,977,000	9,830,700	9,978,056		1,056		1,056			(147,356)	(147,356)	179,444	
449276-AE-4	IBM INTERNATIONAL CAPITAL PTE LTD	C	01/29/2024	Bank of America Merrill Lynch	07/25/2024	Various	10,000,000	9,975,000	9,715,550	9,975,737		737		737			(260,187)	(260,187)	185,111	
449276-AF-1	IBM INTERNATIONAL CAPITAL PTE LTD	C	01/29/2024	Bank of America Merrill Lynch	09/19/2024	Various	43,000,000	42,826,280	42,940,990	42,828,713		2,433		2,433			112,277	112,277	1,096,958	
449276-AG-9	IBM INTERNATIONAL CAPITAL PTE LTD	C	01/29/2024	Bank of America Merrill Lynch	09/09/2024	Various	22,000,000	21,875,700	22,120,740	21,876,263		563		563			244,477	244,477	379,833	
45866F-AN-4	INTERCONTINENTAL EXCHANGE INC		04/30/2024	Bank of America Merrill Lynch	05/14/2024	Goldman Sachs & Co.	3,386,000	2,571,735	2,608,710	2,574,699		2,965		2,965			34,010	34,010	10,614	8,178
45866F-AV-6	INTERCONTINENTAL EXCHANGE INC		08/05/2024	Morgan Stanley	12/04/2024	Barclays Capital, Inc.	5,000,000	4,969,050	4,965,100	4,971,165		2,115		2,115			(6,065)	(6,065)	102,708	30,813
46266T-AA-6	IQVIA INC		03/25/2024	Morgan Stanley	11/04/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	500,000	488,295	494,505	490,428		2,133		2,133			4,077	4,077	24,306	9,167
46266T-AC-2	IQVIA INC		03/05/2024	JP Morgan	05/28/2024	JP Morgan	520,000	526,131	523,021	525,870		(260)		(260)			(2,849)	(2,849)	15,973	9,221
46647P-EQ-5	JPMORGAN CHASE & CO		10/15/2024	JP Morgan	12/04/2024	Barclays Capital, Inc.	5,000,000	5,000,000	4,975,400	5,000,000							(24,600)	(24,600)	27,490	
47233W-EJ-4	JEFFERIES FINANCIAL GROUP INC		04/11/2024	Jefferies	04/12/2024	Various	7,000,000	6,988,730	6,988,330	6,988,730							(400)	(400)		
476920-AA-1	JETBLUE AIRWAYS CORP		08/13/2024	Goldman Sachs & Co.	08/14/2024	Morgan Stanley	4,100,000	4,073,883	4,059,000	4,073,883							(14,883)	(14,883)		
482480-AL-4	KLA CORP		08/05/2024	Morgan Stanley	08/15/2024	Morgan Stanley	5,000,000	5,031,900	5,048,850	5,031,813		(87)		(87)			17,037	17,037	20,021	13,563
482480-AM-2	KLA CORP		01/30/2024	JP Morgan	05/14/2024	Goldman Sachs & Co.	5,000,000	4,893,050	4,635,050	4,893,625		575		575			(258,575)	(258,575)	83,188	11,000
482480-AP-5	KLA CORP		01/30/2024	JP Morgan	06/11/2024	Various	7,000,000	6,957,510	6,772,770	6,958,498		988		988			(185,728)	(185,728)	97,682	
487836-CA-4	KELLANOVA		05/06/2024	Morgan Stanley	05/07/2024	JP Morgan	7,000,000	6,986,070	7,089,880	6,986,070							103,810	103,810		
49271V-AT-7	KEURIG DR PEPPER INC		03/04/2024	Goldman Sachs & Co.	08/09/2024	Barclays Capital, Inc.	7,000,000	6,980,610	7,133,420	6,982,163		1,553		1,553			151,257	151,257	152,201	
49327M-3E-2	KEYBANK NA		01/03/2024	Wells Fargo	05/28/2024	Morgan Stanley	1,120,000	1,085,045	1,094,979	1,093,518		8,473		8,473			1,462	1,462	37,571	18,979
494553-AD-2	KINDER MORGAN INC		01/29/2024	MIZUSA	12/04/2024	Barclays Capital, Inc.	5,000,000	4,991,700	5,037,750	4,992,960		1,260		1,260			44,790	44,790	211,111	
494553-AE-0	KINDER MORGAN INC		04/30/2024	Various	12/20/2024	Various	23,321,000	23,146,084	23,199,770	23,152,788		6,704		6,704			46,982	46,982	343,404	45,332
500255-AX-2	KOHLS CORP		07/15/2024	Morgan Stanley	10/02/2024	Jefferies	1,000,000	840,000	842,500	843,965		3,965		3,965			(1,465)	(1,465)	19,528	9,635
50076P-AA-6	KRAKEN OIL & GAS PARTNERS LLC		07/23/2024	Wells Fargo	07/24/2024	Various	4,050,000	4,050,000	4,086,450	4,050,000							36,450	36,450		
501044-DR-9	KROGER CO		08/20/2024	Wells Fargo	12/18/2024	Call @ 100.00	15,000,000	14,999,400	15,150,000	14,999,400							600	600	367,375	
501044-DS-7	KROGER CO		08/20/2024	Wells Fargo	12/18/2024	Various	15,000,000	14,997,000	15,104,400	14,997,149		149		149			37,251	37,251	269,461	
501044-DT-5	KROGER CO		08/20/2024	Wells Fargo	12/18/2024	Call @ 100.00	15,000,000	14,984,250	15,150,000	14,985,343		1,093		1,093			14,657	14,657	365,063	
501044-DU-2	KROGER CO		08/20/2024	Wells Fargo	12/18/2024	Call @ 100.00	12,000,000	11,995,320	12,120,000	11,995,698		378		378			4,302	4,302	301,300	
50168Q-AE-5	LABL INC		03/08/2024	Goldman Sachs & Co.	10/01/2024	Various	3,250,000	3,282,500	3,359,688	3,279,939		(2,561)		(2,561)			79,749	79,749	281,734	111,731
501797-AN-4	BATH & BODY WORKS INC		06/04/2024	Wells Fargo	07/02/2024	Morgan Stanley	920,000	896,724	892,382	897,198		474		474			(4,816)	(4,816)	20,393	16,637
50187T-AH-9	LGI HOMES INC		10/02/2024	Jefferies	10/28/2024	Barclays Capital, Inc.	630,000	675,814	663,088	674,791		(1,023)		(1,023)			(11,703)	(11,703)	20,519	16,538
50187T-AK-2	LGI HOMES INC		11/12/2024	Bank of America Merrill Lynch	11/13/2024	Wells Fargo	2,325,000	2,325,000	2,330,813	2,325,000							5,813	5,813		
50190E-AC-8	LCM INVESTMENTS HOLDINGS II LLC		01/10/2024	Various	10/24/2024	Various	6,800,000	6,981,000	7,117,105	6,969,198		(11,802)		(11,802)			147,907	147,907	633,015	257,583
51509P-AA-1	LANDSEA HOMES CORP		03/19/2024	Bank of America Merrill Lynch	05/21/2024	Various	5,900,000	5,900,000	5,782,005	5,900,000							(117,995)	(117,995)	67,949	
52524V-AL-3	LXS 2007-15N AF3 - RMBS		08/23/2024	Unknown	10/25/2024	Paydown			112,285								112,285	112,285	268,932	
527298-BV-4	LEVEL 3 FINANCING INC.		10/28/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/04/2024	Morgan Stanley	780,000	882,001	880,425	881,627		(373)		(373)			(1,202)	(1,202)	53,148	51,718
531968-AA-3	LIGHT AND WONDER INTERNATIONAL INC		02/09/2024	Morgan Stanley	05/07/2024	Jefferies	2,300,000	2,397,750	2,377,625	2,396,889		(861)		(861)			(19,264)	(19,264)	122,667	81,458
532457-CF-3	ELI LILLY AND CO		08/05/2024	Morgan Stanley	08/15/2024	Deutsche Bank	5,000,000	5,082,300	5,081,100	5,082,136		(164)		(164)			(1,036)	(1,036)	110,319	103,792
538034-AN-9	LIVE NATION ENTERTAINMENT INC		09/05/2024	Bank of America Merrill Lynch	10/28/2024	Allstate Corp Dep	520,000	518,856	518,447	518,931		75		75			(483)	(483)	16,534	13,894
539830-BW-8	LOCKHEED MARTIN CORP		04/30/2024	Bank of America Merrill Lynch	05/14/2024	Goldman Sachs & Co.	3,386,000	3,388,777	3,428,901	3,388,777							40,124	40,124	59,749	52,836
539830-CC-1	LOCKHEED MARTIN CORP		08/05/2024	Various	11/12/2024	Various	15,000,000	15,035,950	14,919,650	15,034,815		(1,135)		(1,135)			(115,165)	(115,165)	388,750	116,875
539830-CD-9	LOCKHEED MARTIN CORP		01/25/2024	MIZUSA	06/18/2024	Various	10,000,000	9,996,500	9,794,450	9,996,752		252		252			(202,302)	(202,302)	165,333	
548661-EQ-6	LOWE'S COMPANIES INC		08/05/2024	Morgan Stanley	08/16/2024	Bank of America Merrill Lynch	5,000,000	5,128,450	5,134,700	5,128,042		(408)		(408)			6,658	6,658	34,333	25,035
552953-CJ-8	MGM RESORTS INTERNATIONAL		03/25/2024	Deutsche Bank	04/18/2024	Jefferies	4,350,000	4,350,000	4,203,188	4,350,000							(146,813)	(146,813)	10,210	
55609N-AC-2	MACQUARIE AIRFINANCE HOLDINGS LTD	C	03/19/2024	JP Morgan	09/16/2024	JP Morgan	2,528,000	2,527,671	2,663,880	2,527,698		27		27			136,182	136,182	76,851	
55609N-AD-0	MACQUARIE AIRFINANCE HOLDINGS LTD	C	03/19/2024	JP Morgan	09/16/2024	JP Morgan	2,528,000	2,521,680	2,692,320	2,522,025		345		345			170,295	170,295	78,052	
55903V-BC-6	WARNERMEDIA HOLDINGS INC		04/30/2024	Bank of America Merrill Lynch	10/31/2024	CITADEL	3,321,000	2,868,647	2,911,919	2,891,346		22,700		22,700			20,573	20,573	89,211	18,553

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
57629W-4S-6	MASSMUTUAL GLOBAL FUNDING II		04/02/2024	JP Morgan	11/12/2024	BNP Paribas	10,000,000	9,997,000	10,100,400	9,997,561		561		561			102,839	102,839	303,167	
57629W-4T-4	MASSMUTUAL GLOBAL FUNDING II		11/22/2024	JP Morgan	11/25/2024	MIZUSA	2,000,000	2,034,038	2,041,820	2,033,975		(62)		(62)			7,845	7,845	50,356	49,211
57638P-AA-2	MASTERBRAND INC		06/24/2024	Various	09/30/2024	Various	8,800,000	8,849,260	9,086,000	8,848,527		(733)		(733)			237,473	237,473	86,126	
579780-AU-1	MCCORMICK & COMPANY INC		10/03/2024	Bank of America Merrill Lynch	11/20/2024	SNTRUS3A USA	10,000,000	9,974,600	9,516,600	9,974,868		268		268			(458,268)	(458,268)	56,139	
58013M-FJ-8	MCDONALD'S CORP		08/05/2024	Morgan Stanley	12/03/2024	JP Morgan	5,000,000	4,623,550	4,602,900	4,645,774		22,224		22,224			(42,874)	(42,874)	99,531	56,510
585055-BT-2	MEDTRONIC INC		04/30/2024	Bank of America Merrill Lynch	05/14/2024	Goldman Sachs & Co.	3,386,000	3,119,793	3,163,608	3,120,508		716		716			43,099	43,099	25,101	19,340
59151K-AM-0	METHANEX CORP		05/28/2024	Deutsche Bank	10/02/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	500,000	482,770	495,365	484,402		1,632		1,632			10,963	10,963	11,958	3,132
59151L-AA-4	METHANEX US OPERATIONS INC		11/19/2024	RBCD	12/04/2024	TD SECURITIES FI	2,950,000	2,929,026	2,946,313	2,929,071		46		46			17,241	17,241	6,658	
595112-BV-4	MICRON TECHNOLOGY INC		08/05/2024	Morgan Stanley	12/04/2024	Barclays Capital, Inc.	5,000,000	5,428,600	5,402,800	5,404,166		(24,434)		(24,434)			(1,366)	(1,366)	200,625	89,063
606822-CX-0	MITSUBISHI UFJ FINANCIAL GROUP INC	C	04/30/2024	Bank of America Merrill Lynch	11/12/2024	SUSQUEHANNA FINANCIAL GROUP LLP	3,386,000	3,353,528	3,464,013	3,355,364		1,836		1,836			108,649	108,649	133,568	35,823
606822-DC-5	MITSUBISHI UFJ FINANCIAL GROUP INC	C	04/30/2024	Bank of America Merrill Lynch	10/24/2024	SMBC NIKKO SECURITIES LTD, WAN CHAI	3,386,000	3,343,641	3,500,887	3,345,502		1,860		1,860			155,385	155,385	94,574	6,610
639057-AG-3	NATWEST GROUP PLC	C	05/28/2024	Allstate Corp Dep	12/05/2024	RBS Global	690,000	706,539	705,587	700,774		(5,765)		(5,765)			4,813	4,813	29,502	2,721
64105M-AB-7	NESTLE CAPITAL CORP		03/05/2024	Bank of America Merrill Lynch	12/04/2024	Barclays Capital, Inc.	10,000,000	9,972,900	10,087,300	9,975,337		2,437		2,437			111,963	111,963	347,014	
64135D-AA-3	NEUB 47 A - CDO	C	10/03/2024	Barclays Capital, Inc.	12/18/2024	Barclays Capital, Inc.	12,696,643	12,712,514	12,734,733	12,712,514							22,219	22,219	338,341	188,584
644393-AC-4	NEW FORTRESS ENERGY INC		03/05/2024	Morgan Stanley	03/07/2024	Morgan Stanley	1,800,000	1,800,000	1,813,500	1,800,000							13,500	13,500	1,313	
651229-BF-2	NEWELL BRANDS INC		10/29/2024	JP Morgan	12/05/2024	Various	4,800,000	4,800,000	4,875,000	4,800,000							75,000	75,000	9,775	
65339K-CU-2	NEXTERA ENERGY CAPITAL HOLDINGS INC		01/29/2024	Wells Fargo	07/19/2024	Various	20,000,000	19,940,400	19,930,900	19,941,696		1,296		1,296			(10,796)	(10,796)	414,531	
65473P-AS-4	NISOURCE INC		06/17/2024	MITSUBISHI UFJ SEC	10/30/2024	Barclays Capital, Inc.	10,000,000	9,979,800	10,164,100	9,981,135		1,335		1,335			182,965	182,965	183,444	
65535H-AR-0	NOMURA HOLDINGS INC	C	05/28/2024	SMBC NIKKO SECURITIES LTD, WAN CHAI	08/26/2024	Barclays Capital, Inc.	760,000	726,492	738,469	733,610		7,119		7,119			4,859	4,859	8,636	5,197
665859-AX-2	NORTHERN TRUST CORP		08/05/2024	Morgan Stanley	09/26/2024	PERSHING DIV OF DLJ SEC LNDING	5,000,000	5,439,350	5,516,950	5,433,193		(6,157)		(6,157)			83,757	83,757	123,351	79,965
66679N-AB-6	NORTHRIVER MIDSTREAM FINANCE LP		06/24/2024	RBCD	06/25/2024	BMO Capital Markets	2,500,000	2,500,000	2,509,375	2,500,000							9,375	9,375		
666807-CL-4	NORTHROP GRUMMAN CORP		01/29/2024	JP Morgan	08/23/2024	Various	25,000,000	24,979,500	25,285,955	24,979,500							306,455	306,455	685,928	
666807-CM-2	NORTHROP GRUMMAN CORP		01/29/2024	JP Morgan	07/29/2024	Various	20,000,000	19,922,800	19,055,350	19,922,800							(867,450)	(867,450)	500,500	
674599-EL-5	OCCIDENTAL PETROLEUM CORP		07/23/2024	Bank of America Merrill Lynch	11/13/2024	CITADEL	3,000,000	2,988,630	2,934,960	2,989,119		489		489			(54,159)	(54,159)	49,950	
682691-AB-6	ONEMAIN FINANCE CORP		01/30/2024	Bank of America Merrill Lynch	09/25/2024	BB&T CAPITAL MARKETS	3,650,000	3,348,813	3,490,313	3,411,011		62,198		62,198			79,302	79,302	89,070	5,318
682695-AA-9	ONEMAIN FINANCE CORP		11/04/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/18/2024	BNP Paribas	1,190,000	1,265,410	1,265,506	1,261,757		(3,654)		(3,654)			3,749	3,749	45,815	32,725
68622F-AA-9	ORGANON & CO		05/07/2024	Morgan Stanley	05/21/2024	Various	5,600,000	5,600,000	5,607,000	5,600,000							7,000	7,000	4,918	
68622F-AB-7	ORGANON & CO		05/07/2024	Morgan Stanley	12/20/2024	Bank of America Merrill Lynch	2,500,000	2,500,000	2,537,500	2,500,000							37,500	37,500	118,125	
68622T-AB-7	ORGANON & CO		02/20/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10/02/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	970,000	839,904	899,382	847,443		7,540		7,540			51,939	51,939	41,784	15,466
691205-AG-3	BLUE OWL TECHNOLOGY FINANCE CORP		03/05/2024	SMBC NIKKO SECURITIES LTD, WAN CHAI	08/06/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,150,000	1,017,014	1,043,348	1,030,706		13,692		13,692			12,643	12,643	13,290	4,153
693475-BZ-7	PNC FINANCIAL SERVICES GROUP INC		07/18/2024	PNCCP	10/16/2024	PERSHING DIV OF DLJ SEC LNDING	10,000,000	10,000,000	10,293,600	10,000,000							293,600	293,600	126,023	
69354N-AD-8	PRA GROUP INC		01/03/2024	Morgan Stanley	10/28/2024	Allstate Corp Dep	620,000	507,055	545,128	515,790		8,735		8,735			29,338	29,338	25,356	8,094
695114-DB-1	PACIFICORP		01/03/2024	JP Morgan	11/20/2024	Deutsche Bank	10,000,000	9,996,900	10,078,700	9,998,098		1,198		1,198			80,602	80,602	447,667	
70052L-AC-7	PARK INTERMEDIATE HOLDINGS LLC		03/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	05/28/2024	SMBC NIKKO SECURITIES LTD, WAN CHAI	570,000	528,994	530,379	530,571		1,576		1,576			(191)	(191)	14,974	8,645
70052L-AD-5	PARK INTERMEDIATE HOLDINGS LLC		05/02/2024	Wells Fargo	05/02/2024	Cantor Fitzgerald & Company	2,600,000	2,600,000	2,613,000	2,600,000							13,000	13,000		
70510L-AA-7	PEBBLEBROOK HOTEL LP		09/23/2024	Bank of America Merrill Lynch	10/02/2024	Bank of America Merrill Lynch	2,000,000	2,000,000	2,015,000	2,000,000							15,000	15,000		
713448-EZ-7	PEPSICO INC		08/05/2024	Morgan Stanley	11/18/2024	Morgan Stanley	5,000,000	4,342,600	4,264,550	4,371,907		29,307		29,307			(107,357)	(107,357)	44,688	21,441
71367V-AB-5	PERENTI FINANCE PTY LTD	C	04/18/2024	BNYM/HSBC US	04/18/2024	Stifel, Nicolaus & Co., Inc.	2,100,000	2,100,000	2,107,875	2,100,000							7,875	7,875		
716973-AE-2	PFIZER INVESTMENT ENTERPRISES PTE LTD	C	08/05/2024	Morgan Stanley	08/16/2024	JP Morgan	5,000,000	5,039,350	5,037,800	5,039,257		(93)		(93)			(1,457)	(1,457)	59,375	50,799

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
718172-DF-3	PHILIP MORRIS INTERNATIONAL INC		02/09/2024	MIZUSA	08/14/2024	Barclays Capital, Inc.	5,000,000	4,968,650	5,048,000	4,973,612		4,962		4,962			74,388	74,388	120,069	
718172-DG-1	PHILIP MORRIS INTERNATIONAL INC		02/09/2024	MIZUSA	11/26/2024	Bank of America Merrill Lynch	10,000,000	9,907,000	10,047,500	9,920,178		13,178		13,178			127,322	127,322	384,583	
71880K-AA-9	PHINIA INC		04/15/2024	Various	09/05/2024	Jefferies	4,300,000	4,321,250	4,412,875	4,319,960		(1,290)		(1,290)			92,915	92,915	122,550	6,694
72815L-AA-5	PLAYTIKA HOLDING CORP	C	05/02/2024	Barclays Capital, Inc.	12/18/2024	Various	540,000	469,309	487,592	473,700		4,392		4,392			13,891	13,891	11,329	3,251
737446-AU-8	POST HOLDINGS INC		02/06/2024	Various	05/10/2024	Various	7,900,000	7,915,000	7,911,500	7,914,647		(353)		(353)			(3,147)	(3,147)	42,292	
742718-GG-8	PROCTER & GAMBLE CO		01/24/2024	Morgan Stanley	06/13/2024	Various	8,000,000	8,000,000	7,835,870	8,000,000							(164,130)	(164,130)	101,743	
749571-AK-1	RHP HOTEL PROPERTIES LP		03/21/2024	JP Morgan	04/18/2024	JP Morgan	3,250,000	3,250,000	3,164,688	3,250,000							(85,313)	(85,313)	14,083	
75524K-NH-3	CITIZENS BANK NA		03/25/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	05/02/2024	Bank of America Merrill Lynch	1,050,000	1,009,995	1,014,069	1,013,893		3,898		3,898			176	176	12,338	9,778
775109-DF-5	ROGERS COMMUNICATIONS INC		04/30/2024	Bank of America Merrill Lynch	11/13/2024	Various	11,321,000	11,118,610	11,180,662	11,126,996		8,386		8,386			53,667	53,667	332,468	40,581
780082-AR-4	ROYAL BANK OF CANADA		04/17/2024	RBCD	05/13/2024	Various	8,000,000	8,000,000	8,085,919	8,000,000							85,919	85,919	26,494	
78016H-ZV-5	ROYAL BANK OF CANADA		08/05/2024	Morgan Stanley	11/25/2024	Morgan Stanley	5,000,000	5,104,900	5,054,000	5,098,415		(6,485)		(6,485)			(44,415)	(44,415)	79,063	3,438
78016H-ZW-3	ROYAL BANK OF CANADA		04/30/2024	Various	05/16/2024	Various	13,386,000	13,256,639	13,248,152	13,257,764		1,126		1,126			(9,613)	(9,613)	224,555	49,892
78409V-BJ-2	S&P GLOBAL INC		08/05/2024	Morgan Stanley	11/18/2024	Morgan Stanley	5,000,000	4,670,050	4,617,200	4,689,150		19,100		19,100			(71,950)	(71,950)	96,750	58,125
78409V-BK-9	S&P GLOBAL INC		04/30/2024	Bank of America Merrill Lynch	05/14/2024	Goldman Sachs & Co.	3,386,000	2,871,125	2,905,865	2,873,177		2,052		2,052			32,689	32,689	20,457	16,638
78442P-GD-2	SLM CORP		05/02/2024	Morgan Stanley	09/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	500,000	485,190	493,005	488,448		3,258		3,258			4,557	4,557	7,408	408
78454L-AX-8	SM ENERGY CO		07/18/2024	JP Morgan	07/22/2024	Various	5,450,000	5,450,000	5,456,813	5,450,000							6,813	6,813		
78454L-AY-6	SM ENERGY CO		07/18/2024	JP Morgan	07/19/2024	Bank of America Merrill Lynch	2,100,000	2,100,000	2,107,875	2,100,000							7,875	7,875		
79546V-AQ-9	SALLY HOLDINGS LLC		02/12/2024	Bank of America Merrill Lynch	02/15/2024	Morgan Stanley	2,000,000	2,000,000	2,002,500	2,000,000							2,500	2,500		
806605-AG-6	MERCK & CO INC		04/30/2024	Bank of America Merrill Lynch	05/14/2024	Goldman Sachs & Co.	3,386,000	3,709,566	3,753,212	3,708,272		(1,294)		(1,294)			44,940	44,940	100,875	92,316
808541-AC-0	MATIV HOLDINGS INC		09/24/2024	JP Morgan	09/24/2024	JP Morgan	4,550,000	4,550,000	4,595,500	4,550,000							45,500	45,500		
81180W-BP-5	SEAGATE HDD CAYMAN	C	06/24/2024	Allstate Corp Dep	11/04/2024	Jefferies	660,000	711,744	711,645	707,797		(3,947)		(3,947)			3,848	3,848	45,192	24,933
81761L-AB-8	SERVICE PROPERTIES TRUST		01/03/2024	Morgan Stanley	01/22/2024	Morgan Stanley	730,000	662,971	674,805	663,741		770		770			11,064	11,064	4,350	2,231
822582-BE-1	SHELL INTERNATIONAL FINANCE BV	C	04/30/2024	Bank of America Merrill Lynch	05/14/2024	Goldman Sachs & Co.	3,386,000	3,048,822	3,095,413	3,049,741		919		919			45,672	45,672	71,776	66,344
822582-CD-2	SHELL INTERNATIONAL FINANCE BV	C	08/05/2024	Morgan Stanley	09/16/2024	Deutsche Bank	5,000,000	4,551,800	4,640,150	4,560,608		8,808		8,808			79,542	79,542	42,882	29,358
82620K-BE-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	08/05/2024	Morgan Stanley	11/25/2024	SG AMERICAS SECURITIES, LLC	5,000,000	4,363,600	4,325,950	4,389,557		25,957		25,957			(63,607)	(63,607)	76,146	43,299
83004L-AC-9	SIX10 2 AR2 - CDO		04/18/2024	SCTIA	06/14/2024	Call @ 100.00	600,000	600,000	600,000	600,000									7,471	
83004L-AN-5	610 FUNDING CLO 2,LTD. - CDO		06/14/2024	RBCD	08/06/2024	JP Morgan	15,640,000	15,640,000	15,632,180	15,632,024			7,976	(7,976)			156	156	121,654	
83272G-AB-7	SMURFIT KAPPA TREASURY UNLIMITED CO	C	03/26/2024	BNP Paribas	11/26/2024	Various	5,000,000	5,000,000	5,040,723	5,000,000							40,723	40,723	185,546	
83444M-AJ-0	SOLVENTUM CORP		02/23/2024	JP Morgan	03/21/2024	RBCD	4,000,000	3,983,000	3,939,160	3,983,101		101		101			(43,941)	(43,941)	18,356	
835495-AP-7	SONOCO PRODUCTS CO		06/04/2024	Barclays Capital, Inc.	12/18/2024	CITADEL	1,190,000	1,002,658	1,022,365	1,013,510		10,851		10,851			8,855	8,855	29,958	11,682
84265V-AH-8	SOUTHERN COPPER CORP		01/03/2024	BNYM/HSBC US	05/28/2024	SMBC NIKKO SECURITIES LTD, WAN CHAI	550,000	538,560	540,650	542,013		3,453		3,453			(1,363)	(1,363)	12,788	4,263
8426EP-AD-0	SOUTHERN COMPANY GAS CAPITAL CORP		08/06/2024	Jefferies	12/05/2024	CITADEL	2,500,000	2,087,825	2,089,950	2,106,115		18,290		18,290			(16,165)	(16,165)	17,135	2,674
84749A-AA-5	SPECIALTY BUILDING PRODUCTS HOLDINGS LLC		05/17/2024	Bank of America Merrill Lynch	10/15/2024	Call @ 100.00	3,100,000	3,022,500	3,100,000	3,035,037		12,537		12,537			64,963	64,963	107,047	27,997
855244-BC-2	STARBUCKS CORP		04/30/2024	Bank of America Merrill Lynch	08/15/2024	Morgan Stanley	3,321,000	2,828,130	2,977,775	2,843,186		15,055		15,055			134,589	134,589	50,369	21,587
855244-BJ-7	STARBUCKS CORP		02/05/2024	JP Morgan	08/23/2024	Various	25,000,000	24,867,500	25,026,300	24,872,924		5,424		5,424			153,376	153,376	625,000	
857477-CC-5	STATE STREET CORP		04/30/2024	Bank of America Merrill Lynch	08/16/2024	Morgan Stanley	3,386,000	3,279,443	3,456,937	3,282,275		2,832		2,832			174,662	174,662	131,498	79,578
857477-CL-5	STATE STREET CORP		03/13/2024	Morgan Stanley	05/01/2024	Goldman Sachs & Co.	5,000,000	5,000,000	4,957,400	5,000,000							(42,600)	(42,600)	31,206	
857691-AG-4	STATION CASINOS LLC		02/12/2024	Various	05/14/2024	Morgan Stanley	5,450,000	5,128,875	5,082,125	5,149,814		20,939		20,939			(67,689)	(67,689)	184,619	113,231
861036-AB-7	STL HOLDING COMPANY LLC		01/31/2024	BNP Paribas	01/31/2024	Bank of America Merrill Lynch	2,700,000	2,700,000	2,747,250	2,700,000							47,250	47,250		
863667-BF-7	STRYKER CORP		09/04/2024	Wells Fargo	10/09/2024	Barclays Capital, Inc.	10,000,000	9,947,000	9,862,000	9,947,338		338		338			(85,338)	(85,338)	37,257	
86614J-AA-3	SUMMIT MIDSTREAM HOLDINGS LLC		07/17/2024	RBC CAPITAL MARKETS	07/18/2024	CANTOR FITZGERALD + CO.	2,650,000	2,650,000	2,696,375	2,650,000							46,375	46,375		
86614W-AE-6	SUMMIT MIDSTREAM HOLDINGS LLC		07/02/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	07/26/2024	ASSIGNMENT OF SECURITIES	1,510,000	1,554,666	1,550,246	1,551,884		(2,782)		(2,782)			(41,884)	(41,884)	85,002	32,717
86765K-AB-5	SUNOCO LP		04/16/2024	BB&T CAPITAL MARKETS	06/07/2024	Various	4,200,000	4,200,000	4,288,103	4,200,000							88,103	88,103	27,610	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
86765K-AC-3	SUNOCO LP		04/16/2024	BB&T CAPITAL MARKETS	10/28/2024	Various	4,200,000	4,200,000	4,351,613	4,200,000							151,613	151,613	104,114	
86881W-AF-9	SURGERY CENTER HOLDINGS INC		03/26/2024	Barclays Capital, Inc.	03/26/2024	Stifel, Nicolaus & Co., Inc.	2,400,000	2,400,000	2,418,000	2,400,000							18,000	18,000		
86964W-AK-8	SUZANO AUSTRIA GMBH	C	07/02/2024	Goldman Sachs & Co.	07/03/2024	BNP Paribas	520,000	421,096	425,142	421,155		59		59			3,987	3,987	7,674	7,583
87264A-DF-9	T-MOBILE USA INC		01/09/2024	Goldman Sachs & Co.	05/14/2024	Goldman Sachs & Co.	5,000,000	4,982,700	4,882,650	4,982,748		48		48			(100,098)	(100,098)	88,694	
874054-AN-9	TAKE-TWO INTERACTIVE SOFTWARE INC		06/10/2024	Wells Fargo	06/12/2024	RBCD	7,000,000	6,985,720	7,102,200	6,985,723		3		3			116,477	116,477	1,089	
874060-BK-1	TAKEDA PHARMACEUTICAL CO LTD	C	06/27/2024	Bank of America Merrill Lynch	07/09/2024	Barclays Capital, Inc.	10,000,000	9,972,400	9,995,300	9,972,429		29		29			22,871	22,871	7,361	
874060-BL-9	TAKEDA PHARMACEUTICAL CO LTD	C	07/09/2024	Various	11/13/2024	Various	20,000,000	19,860,300	20,263,200	19,861,686		1,386		1,386			401,514	401,514	392,361	7,847
87485L-AD-6	TALOS PRODUCTION INC		01/25/2024	JP Morgan	03/25/2024	Morgan Stanley	3,256,000	3,256,000	3,435,080	3,256,000							179,080	179,080	40,700	
87485L-AE-4	TALOS PRODUCTION INC		01/25/2024	JP Morgan	03/27/2024	Bank of America Merrill Lynch	4,070,000	4,070,000	4,324,375	4,070,000							254,375	254,375	57,234	
876030-AA-5	TAPESTRY INC		10/02/2024	Allstate Corp Dep	11/04/2024	Allstate Corp Dep	500,000	428,365	421,220	429,089		724		724			(7,869)	(7,869)	2,118	763
87612E-BP-0	TARGET CORP		08/05/2024	Morgan Stanley	08/14/2024	Wells Fargo	5,000,000	4,992,700	5,013,450	4,992,766		66		66			20,684	20,684	93,750	88,125
87927V-AZ-1	TELECOM ITALIA CAPITAL SA	C	05/29/2024	Unknown	07/01/2024	Adjustment	2,818,000	2,908,707	2,657,374	2,908,072		(636)		(636)			(250,698)	(250,698)		27,710
87927V-BA-5	TELECOM ITALIA CAPITAL SA	C	05/21/2024	Unknown	07/01/2024	EXCHANGE	3,494,000	3,692,548	3,559,303	3,691,497		(1,050)		(1,050)			(132,194)	(132,194)	113,904	85,952
88033G-CZ-1	TENET HEALTHCARE CORP		02/15/2024	Various	03/05/2024	Call @ 100.00	5,780,000	5,762,268	5,780,000	5,763,068		800		800			16,932	16,932	50,093	35,254
88033G-DB-3	TENET HEALTHCARE CORP		04/02/2024	Morgan Stanley	12/05/2024	Various	510,000	496,857	501,155	498,283		1,426		1,426			2,872	2,872	22,023	11,108
882508-CG-7	TEXAS INSTRUMENTS INC		02/05/2024	Bank of America Merrill Lynch	05/02/2024	MIZUSA	7,000,000	6,992,580	6,898,290	6,992,903		323		323			(94,613)	(94,613)	78,711	
882508-CH-5	TEXAS INSTRUMENTS INC		02/05/2024	MIZUSA	03/20/2024	Various	5,000,000	4,997,650	4,984,575	4,997,672		22		22			(13,097)	(13,097)	29,639	
88947E-AT-7	TOLL BROTHERS FINANCE CORP		08/06/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/04/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	550,000	539,446	539,539	540,132		687		687			(593)	(593)	17,279	11,431
89115A-2E-1	TORONTO-DOMINION BANK		04/30/2024	Bank of America Merrill Lynch	06/24/2024	Various	3,386,000	3,147,422	3,212,748	3,151,028		3,606		3,606			61,720	61,720	82,481	60,352
891160-MJ-9	TORONTO-DOMINION BANK		09/24/2024	Bank of America Merrill Lynch	12/05/2024	JP Morgan	1,670,000	1,642,662	1,625,912	1,645,333		2,670		2,670			(19,421)	(19,421)	13,621	1,682
89157X-AD-3	TOTALENERGIES CAPITAL SA	C	09/03/2024	MIZUSA	09/04/2024	Goldman Sachs & Co.	5,000,000	5,000,000	5,034,400	5,000,000							34,400	34,400		
89157X-AE-1	TOTALENERGIES CAPITAL SA	C	09/03/2024	JP Morgan	09/04/2024	Morgan Stanley	7,000,000	7,000,000	7,078,750	7,000,000							78,750	78,750		
89157X-AF-8	TOTALENERGIES CAPITAL SA	C	09/03/2024	JP Morgan	12/03/2024	UBS	7,000,000	7,000,000	6,846,420	7,000,000							(153,580)	(153,580)	88,608	
892356-AA-4	TRACTOR SUPPLY CO		06/04/2024	Wells Fargo	07/23/2024	Allstate Corp Dep	1,220,000	995,081	1,007,183	999,088		4,007		4,007			8,095	8,095	4,922	2,016
89236T-LY-9	TOYOTA MOTOR CREDIT CORP		03/18/2024	JP Morgan	07/18/2024	SG AMERICAS SECURITIES, LLC	5,000,000	4,993,950	5,044,100	4,994,559		609		609			49,541	49,541	81,944	
897051-AC-2	TRONOX INC		04/02/2024	Bank of America Merrill Lynch	12/05/2024	Barclays Capital, Inc.	540,000	480,087	498,420	487,088		7,001		7,001			11,332	11,332	18,107	1,318
89788M-AR-3	TRUIST FINANCIAL CORP		01/22/2024	SNTRUS3A USA	12/04/2024	Barclays Capital, Inc.	5,000,000	5,000,000	5,094,450	5,000,000							94,450	94,450	234,762	
90353T-AG-5	UBER TECHNOLOGIES INC		06/24/2024	RBCD	09/05/2024	Allstate Corp Dep	920,000	924,600	929,872	924,406		(194)		(194)			5,466	5,466	36,896	25,556
90353T-AN-0	UBER TECHNOLOGIES INC		09/04/2024	Morgan Stanley	12/04/2024	Barclays Capital, Inc.	7,000,000	6,997,690	6,860,630	6,997,690							(137,060)	(137,060)	71,906	
90353T-AP-5	UBER TECHNOLOGIES INC		09/04/2024	Morgan Stanley	09/17/2024	Bank of America Merrill Lynch	5,000,000	4,996,400	5,049,750	4,996,409		9		9			53,341	53,341	6,000	
904764-BV-8	UNILEVER CAPITAL CORP		08/07/2024	Morgan Stanley	08/16/2024	Morgan Stanley	10,000,000	9,902,200	10,022,100	9,902,348		148		148			119,753	119,753	8,993	
907818-FU-7	UNION PACIFIC CORP		08/05/2024	Morgan Stanley	08/15/2024	Morgan Stanley	5,000,000	4,419,850	4,418,900	4,421,881		2,031		2,031			(2,981)	(2,981)	28,368	25,069
911312-BY-1	UNITED PARCEL SERVICE INC		08/05/2024	Morgan Stanley	10/10/2024	SUSQUEHANNA FINANCIAL GROUP LLP	5,000,000	5,040,600	5,028,400	5,039,640		(960)		(960)			(11,240)	(11,240)	117,431	77,257
91324P-EU-2	UNITEDHEALTH GROUP INC		11/22/2024	Morgan Stanley	11/25/2024	Various	5,400,000	5,387,913	5,330,797	5,388,349		437		437			(57,553)	(57,553)	83,513	18,393
91324P-FB-3	UNITEDHEALTH GROUP INC		04/30/2024	Bank of America Merrill Lynch	05/14/2024	Goldman Sachs & Co.	3,386,000	3,282,151	3,326,203	3,282,487		335		335			43,716	43,716	25,865	19,281
91324P-FH-0	UNITEDHEALTH GROUP INC		07/23/2024	Wells Fargo	12/13/2024	SUSQUEHANNA FINANCIAL GROUP LLP	5,000,000	4,988,650	4,993,600	4,989,085		435		435			4,515	4,515	96,938	
91324P-FJ-6	UNITEDHEALTH GROUP INC		07/23/2024	Wells Fargo	07/25/2024	JP Morgan	5,000,000	4,999,700	5,015,850	4,999,700							16,150	16,150	715	
91324P-FK-3	UNITEDHEALTH GROUP INC		07/24/2024	Various	12/13/2024	CITADEL	12,000,000	11,886,170	11,983,800	11,887,219		1,049		1,049			96,581	96,581	258,500	
91324P-FL-1	UNITEDHEALTH GROUP INC		07/23/2024	Wells Fargo	07/25/2024	JP Morgan	4,000,000	3,992,040	4,017,320	3,992,040							25,280	25,280	625	
91324P-FM-9	UNITEDHEALTH GROUP INC		07/23/2024	Wells Fargo	07/24/2024	Morgan Stanley	2,000,000	1,987,940	1,998,480	1,987,940							10,540	10,540		
91327B-AB-6	UNITI GROUP LP		09/24/2024	Bank of America Merrill Lynch	11/04/2024	UBS	940,000	860,570	867,244	862,851		2,281		2,281			4,393	4,393	24,806	19,844
91327T-AA-9	UNITI GROUP LP		03/05/2024	JP Morgan	05/28/2024	Barclays Capital, Inc.	740,000	769,926	747,178	768,506		(1,420)		(1,420)			(21,328)	(21,328)	54,822	37,123
92023R-AA-8	VALLOUREC SA	C	04/17/2024	Barclays Capital, Inc.	04/17/2024	Barclays Capital, Inc.	1,000,000	1,000,000	1,003,750	1,000,000							3,750	3,750		
92262T-AA-4	VELOCITY VEHICLE GROUP LLC		05/30/2024	JP Morgan	05/30/2024	JP Morgan	4,600,000	4,600,000	4,669,000	4,600,000							69,000	69,000		
92332Y-AE-1	VENTURE GLOBAL LNG INC		07/22/2024	Bank of America Merrill Lynch	10/29/2024	JP Morgan	2,000,000	2,000,000	2,012,500	2,000,000							12,500	12,500	37,333	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
92343V-GW-8	VERIZON COMMUNICATIONS INC		02/20/2024	Morgan Stanley	06/18/2024	JP Morgan	4,000,000	3,949,080	4,013,000	3,949,298		218		218			63,702	63,702	71,500	
926400-AA-0	VICTORIA'S SECRET & CO		06/04/2024	Morgan Stanley	06/24/2024	Allstate Corp Dep	570,000	474,696	470,877	475,550		854		854			(4,673)	(4,673)	11,717	10,252
92648D-AA-4	VICTRA HOLDINGS LLC		09/10/2024	Bank of America Merrill Lynch	09/10/2024	Bank of America Merrill Lynch	2,250,000	2,250,000	2,311,875	2,250,000							61,875	61,875		
92769X-AR-6	VIRGIN MEDIA SECURED FINANCE PLC	C	08/26/2024	Jefferies	09/24/2024	Barclays Capital, Inc.	770,000	686,070	687,795	686,989		919		919			806	806	3,850	1,155
927804-GL-2	VIRGINIA ELECTRIC AND POWER CO		11/22/2024	Unknown	12/12/2024	Deutsche Bank	400,000	391,166	395,076	391,178		12		12			3,898	3,898	4,360	3,088
927804-GQ-1	VIRGINIA ELECTRIC AND POWER CO		01/02/2024	MIZUSA	12/12/2024	Goldman Sachs & Co.	4,000,000	3,989,840	3,904,120	3,990,027		187		187			(85,907)	(85,907)	199,139	
927804-GS-7	VIRGINIA ELECTRIC AND POWER CO		08/06/2024	Mitsubishi UFJ Securities USA, Inc.	09/19/2024	JP Morgan	3,000,000	2,986,950	3,178,680	2,986,972		22		22			191,708	191,708	17,575	
92857W-CA-6	VODAFONE GROUP PLC	C	06/25/2024	Bank of America Merrill Lynch	11/13/2024	Goldman Sachs & Co.	5,000,000	4,971,700	4,926,200	4,971,837		137		137			(45,637)	(45,637)	108,611	
92857W-CB-4	VODAFONE GROUP PLC	C	06/25/2024	Bank of America Merrill Lynch	11/14/2024	Barclays Capital, Inc.	5,000,000	4,958,100	4,910,650	4,958,202		102		102			(47,552)	(47,552)	111,788	
92858R-AD-2	VMED O2 UK FINANCING I PLC	C	03/26/2024	JP Morgan	03/28/2024	Various	4,100,000	4,100,000	4,113,000	4,100,000							13,000	13,000		
928668-CM-2	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		08/07/2024	Goldman Sachs & Co.	11/13/2024	Various	10,000,000	9,981,200	9,921,850	9,981,797		597		597			(59,947)	(59,947)	88,000	
929160-BD-0	VULCAN MATERIALS CO		11/18/2024	SNTRUS3A USA	11/19/2024	Bank of America Merrill Lynch	3,000,000	2,983,260	3,005,910	2,983,260							22,650	22,650		
931427-AW-8	WALGREENS BOOTS ALLIANCE INC		08/08/2024	JP Morgan	12/05/2024	Various	5,750,000	5,750,000	5,765,919	5,750,000							15,919	15,919	84,927	
94106L-BP-3	WASTE MANAGEMENT INC		08/05/2024	Morgan Stanley	11/20/2024	Barclays Capital, Inc.	5,000,000	4,153,450	4,091,150	4,186,218		32,768		32,768			(95,068)	(95,068)	51,250	29,375
94106L-BW-8	WASTE MANAGEMENT INC		04/30/2024	Bank of America Merrill Lynch	08/23/2024	Various	3,386,000	3,262,682	3,458,807	3,265,818		3,136		3,136			192,989	192,989	84,269	35,306
94106L-BY-4	WASTE MANAGEMENT INC		06/24/2024	Wells Fargo	07/25/2024	Deutsche Bank	6,000,000	5,963,580	6,038,820	5,963,855		275		275			74,965	74,965	18,975	
94106L-CE-7	WASTE MANAGEMENT INC		10/30/2024	SCTIA	10/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7,000,000	6,964,580	6,974,030	6,964,584		4		4			9,446	9,446	963	
941130-AD-8	WATCO COMPANIES LLC		07/09/2024	Wells Fargo	08/27/2024	Various	4,350,000	4,350,000	4,479,188	4,350,000							129,188	129,188	24,537	
94419N-AA-5	WAYFAIR LLC		09/24/2024	Goldman Sachs & Co.	09/25/2024	Stifel, Nicolaus & Co., Inc.	2,375,000	2,375,000	2,425,469	2,375,000							50,469	50,469		
958102-AM-7	WESTERN DIGITAL CORP		04/22/2024	Bank of America Merrill Lynch	08/06/2024	Barclays Capital, Inc.	820,000	797,089	803,846	800,606		3,517		3,517			3,240	3,240	18,609	7,465
960413-AT-9	WESTLAKE CORP		05/28/2024	SMBC NIKKO SECURITIES LTD, WAN CHAI	08/06/2024	Bank of America Merrill Lynch	550,000	527,494	537,977	529,345		1,851		1,851			8,632	8,632	9,460	5,720
96351C-AA-4	WHITE CAP PARENT LLC		11/22/2024	Unknown	12/19/2024	Call @ 100.00	200,000	200,278	200,000	200,036		(242)		(242)			(36)	(36)	4,308	3,071
96812H-AA-6	WILDFIRE INTERMEDIATE HOLDINGS, LLC		09/23/2024	Bank of America Merrill Lynch	10/02/2024	Goldman Sachs & Co.	4,330,000	4,330,000	4,286,700	4,330,000							(43,300)	(43,300)	6,315	
983133-AC-3	WYNN RESORTS FINANCE LLC		02/08/2024	Deutsche Bank	02/09/2024	Deutsche Bank	3,700,000	3,811,000	3,829,500	3,811,000							18,500	18,500	5,858	5,858
989207-AD-7	ZEBRA TECHNOLOGIES CORP		05/22/2024	JP Morgan	06/10/2024	Goldman Sachs & Co.	4,500,000	4,500,000	4,528,125	4,500,000							28,125	28,125	10,563	
98927U-AA-5	ZEGONA FINANCE PLC	C	07/10/2024	Deutsche Bank	07/10/2024	Stifel, Nicolaus & Co., Inc.	6,300,000	6,300,000	6,351,750	6,300,000							51,750	51,750		
98953G-AD-7	ZIGGO BOND COMPANY BV	C	09/05/2024	Barclays Capital, Inc.	09/24/2024	Allstate Corp Dep	1,070,000	968,960	987,878	969,768		808		808			18,109	18,109	10,663	7,769
98954U-AB-9	ZIGGO BOND COMPANY BV	C	09/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	09/24/2024	Jefferies	580,000	579,066	579,896	579,092		26		26			803	803	6,767	4,930
X174B1-AA-0	CRUISE YACHT UPPER HOLDCO LTD	D	06/25/2024	The Seaport Group	06/25/2024	Stifel, Nicolaus & Co., Inc.	2,800,000	2,801,750	2,821,000	2,801,750							19,250	19,250		
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							2,411,273,143	2,391,447,554	2,403,952,900	2,392,066,750		687,253	68,057	619,196			11,299,401	11,299,401	39,413,561	5,642,807
00774M-BK-0	AERCAP IRELAND CAPITAL DAC	C	07/08/2024	J P MORGAN SECURITIES	08/07/2024	JP Morgan	5,000,000	5,000,000	5,018,750	5,000,000							18,750	18,750	26,063	
05602X-DJ-4	BNP PARIBAS SA	C	02/14/2024	BNP Paribas	02/23/2024	Various	7,000,000	7,000,000	7,002,100	7,000,000							2,100	2,100	1,556	
05964H-BH-7	BANCO SANTANDER SA	C	07/29/2024	SANTANDER INVESTMENT SECURITIES, INC.	09/19/2024	BNP Paribas	3,000,000	3,000,000	3,188,400	3,000,000							188,400	188,400	32,667	
126650-EH-9	CVS HEALTH CORP		12/03/2024	Barclays Capital, Inc.	12/16/2024	Goldman Sachs & Co.	9,000,000	9,000,000	8,988,750	9,000,000							(11,250)	(11,250)	12,250	
29273V-AX-8	ENERGY TRANSFER LP		01/10/2024	RBCD	01/11/2024	Various	5,000,000	5,000,000	5,087,500	5,000,000							87,500	87,500		
38141G-B5-2	GOLDMAN SACHS GROUP INC		09/19/2024	Goldman Sachs & Co.	09/23/2024	Various	16,200,000	16,200,000	16,334,860	16,200,000							134,860	134,860		
65339K-CW-8	NEXTERA ENERGY CAPITAL HOLDINGS INC		02/27/2024	JP Morgan	03/04/2024	Various	10,000,000	10,000,000	9,967,500	10,000,000							(32,500)	(32,500)	8,375	
902613-BK-3	UBS GROUP AG	C	02/07/2024	UBS	04/03/2024	Various	10,000,000	10,000,000	10,122,713	10,000,000							122,713	122,713	77,071	
1309999999. Subtotal - Bonds - Hybrid Securities							65,200,000	65,200,000	65,710,573	65,200,000							510,573	510,573	157,981	
464288-28-1	ISHARES:JPM USD EM BD		01/22/2024	CITADEL	05/29/2024	CITADEL	0.000	3,500,400	3,522,302	3,500,400							21,902	21,902	59,164	
464288-41-4	ISHARES:NATL MUNI BOND		12/03/2024	Various	12/19/2024	Various	0.000	1,629,843,047	1,632,373,549	1,629,843,047							2,530,503	2,530,503	2,327,013	

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
464288-51-3	ISHARES:IBOXX $HY CORP		08/05/2024	Bank of America Merrill Lynch	10/03/2024	Bank of America Merrill Lynch	0.000	36,814,352	36,627,231	36,814,352							(187,122)	(187,122)	164,019	
464288-63-8	ISHARES:5-10 IG CORP BD		02/05/2024	Morgan Stanley	12/31/2024	Various	0.000	6,257,380	6,277,872	6,257,380							20,492	20,492	228,233	
1619999999. Subtotal - Bonds - SVO Identified Funds								1,676,415,179	1,678,800,954	1,676,415,179							2,385,775	2,385,775	2,778,429	
00439C-BD-5	ACCURIDE CORPORATION - 2023 EXTENDED TER		02/29/2024	Various	03/08/2024	Adjustment	6,841	6,841	5,336	6,841							(1,505)	(1,505)	36	
00912Y-AR-3	AIR METHODS CORPORATION - EXIT FACILITY		01/02/2024	WALL STREET ACCESS NY	06/25/2024	Direct	1,215,234	1,210,536	1,215,234	1,215,234		4,698		4,698					79,754	
02351Y-AB-2	AMER SPORTS COMPANY - INITIAL USD TERM L		02/09/2024	WALL STREET ACCESS NY	02/12/2024	Adjustment	200,000	199,000	200,000	199,000							1,000	1,000	143	
03835E-AH-7	APPLOVIN CORPORATION - TERM LOAN B		03/11/2024	WALL STREET ACCESS NY	12/05/2024	Direct	1,000,000	997,500	1,000,000	1,000,000		2,500		2,500					54,557	
13134M-BQ-5	CALPINE CORPORATION - TERM LOAN (2019)		01/11/2024	WALL STREET ACCESS NY	02/23/2024	WALL STREET ACCESS NY	477,500	476,306	473,919	476,319		12		12			(2,400)	(2,400)	6,254	
25471N-AC-0	Initial Term Loan (First Lien) : Discove		01/19/2024	WALL STREET ACCESS NY	01/24/2024	WALL STREET ACCESS NY	1,492,491	1,457,044	1,423,463	1,457,078		34		34			(33,615)	(33,615)	22,407	
29426N-BA-1	EPICOR SOFTWARE CORPORATION - DELAYED TL		12/29/2024	WALL STREET ACCESS NY	12/30/2024	WALL STREET ACCESS NY	58,664	58,591	58,664	58,664		73		73					99	
29426N-BA-1	EPICOR SOFTWARE CORPORATION (FKA EAGLE P		05/23/2024	WALL STREET ACCESS NY	10/29/2024	WALL STREET ACCESS NY	58,664												73	
33718F-AF-7	FIRST STUDENT BIDCO INC.		05/12/2024	WALL STREET ACCESS NY	05/22/2024	Unknown	1	1	1	1									2,926	
36154H-AB-6	GBT US III LLC - TERM LOAN B		07/18/2024	WALL STREET ACCESS NY	07/19/2024	WALL STREET ACCESS NY	125,000	124,688	125,313	124,688							625	625	315	
40273U-AE-9	GULFSIDE SUPPLY INC - TERM LOAN B		05/29/2024	WALL STREET ACCESS NY	08/02/2024	WALL STREET ACCESS NY	500,000	498,750	499,375	498,765		15		15			610	610	4,807	
48171U-AD-7	JUNE PURCHASER, LLC - DELAYED DRAW TERM		12/30/2024	WALL STREET ACCESS NY	12/31/2024	WALL STREET ACCESS NY													8	
60935Q-AR-7	MONEYGRAM INTERNATIONAL, INC.		01/01/2024	WALL STREET ACCESS NY	01/02/2024	Adjustment	1,596,000	1,371,113	1,518,191	1,371,251		138		138			146,940	146,940	28,088	9,364
75041E-AB-8	RADIOLOGY PARTNERS, INC. - TERM B LOAN (		01/01/2024	WALL STREET ACCESS NY	02/22/2024	Direct	498,657	406,405	423,709	423,709		17,304		17,304					4,107	
86089G-AB-3	STITCH ACQUISITION CORPORATION T		04/04/2024	Unknown	04/04/2024	Adjustment	12,147	12,147	3,037	12,147							(9,111)	(9,111)		
86089G-AC-1	SVP-SINGER HOLDINGS INC. - 2024-1 TERM L		09/30/2024	WALL STREET ACCESS NY	09/30/2024	WALL STREET ACCESS NY	406,105	122,072	162,845	128,020		5,947		5,947			34,825	34,825	30,823	
90290H-AP-7	Initial Term Loan (First Lien) : USIC Ho		08/30/2024	WALL STREET ACCESS NY	09/20/2024	Direct	1	1	1	1									19,375	
90351J-AH-7	2023 Refinancing Term Loan : Uber Techno		01/11/2024	CITIZENS BANK	09/09/2024	WALL STREET ACCESS NY	874,335	875,428	874,807	874,805		(624)		(624)			3	3	33,914	
90932R-AM-6	UNITED AIRLINES, INC. - TERM LOAN B		02/15/2024	WALL STREET ACCESS NY	11/01/2024	Direct	363,405	361,588	363,405	363,405		1,817		1,817					19,931	
BA50XT-Z9-0	HOLLANDER SLEEP PRODUCT DIP DDTL		03/25/2024	Unknown	03/26/2024	Adjustment	135,171		135,171								135,171	135,171		
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							9,020,216	8,178,011	8,482,471	8,209,927		31,915		31,915			272,544	272,544	307,617	9,364
2509999998. Total - Bonds							15,523,415,416	17,110,442,986	17,186,048,127	17,111,052,563		677,633	68,057	609,576			74,330,443	74,330,443	158,501,376	41,178,396
4509999998. Total - Preferred Stocks																				
BAS1MT-ML-7	Envision Healthcare Corporation Common E		06/17/2024	Unknown	06/18/2024	Adjustment	0.010												3,343	
00206R-10-2	AT&T ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	1,251.000	23,394	24,350	23,394							956	956	347	
007903-10-7	ADVANCED MICRO DEVICES ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	73.000	11,699	9,675	11,699							(2,024)	(2,024)		
009066-10-1	AIRBNB CL A ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	91.000	13,734	12,292	13,734							(1,441)	(1,441)		
02043Q-10-7	ALNYLAM PHARMACEUTICALS ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	51.000	12,248	13,698	12,248							1,450	1,450		
02079K-10-7	ALPHABET CL C ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	5.000	928	862	917			11	(11)			(55)	(55)		
02079K-30-5	ALPHABET CL A ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	117.000	21,533	19,978	21,312			221	(221)			(1,334)	(1,334)		
02209S-10-3	ALTRIA GROUP ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	799.000	37,098	39,961	36,394			703	(703)			3,566	3,566		
023135-10-6	AMAZON COM ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	569.000	106,033	104,730	106,033							(1,303)	(1,303)		
03064D-10-8	AMERICOLD REALTY ORD		06/03/2024	Various	10/16/2024	Various	48,168.000	1,193,591	1,354,330	1,167,000			26,591	(26,591)			187,329	187,329	15,417	
031162-10-0	AMGEN ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	34.000	10,857	11,408	10,623			234	(234)			784	784		
03662Q-10-5	ANSYS ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	31.000	10,056	9,604	9,967			90	(90)			(362)	(362)		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
03750L-10-9	APARTMENT INCOME REIT ORD		02/05/2024	Bank of America Merrill Lynch	04/11/2024	CABRA	9,264.000	299,134	355,553	299,134							56,419	56,419	4,169	
039483-10-2	ARCHER DANIELS MIDLAND ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	397.000	24,082	24,008	23,999			83	(83)			9	9		
03990B-10-1	ARES MANAGEMENT CL A ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	76.000	10,287	11,335	10,129			158	(158)			1,206	1,206		
040413-10-6	ARISTA NETWORKS ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	8.000	2,676	2,709	2,676							33	33		
049468-10-1	ATLASSIAN CL A ORD	C	01/30/2024	Goldman Sachs & Co.	08/01/2024	Morgan Stanley	10.000	2,574	1,732	1,769			806	(806)			(37)	(37)		
052769-10-6	AUTODESK ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	16.000	3,881	3,868	3,881							(12)	(12)		
053015-10-3	AUTOMATIC DATA PROCESSING ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	76.000	18,879	19,858	18,140			739	(739)			1,717	1,717		
053484-10-1	AVALONBAY COMMUNITIES REIT ORD		06/25/2024	Various	08/01/2024	Various	2,176.000	382,939	393,951	382,939							11,011	11,011	15	
05464C-10-1	AXON ENTERPRISE ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	2.000	585	599	585							14	14		
071813-10-9	BAXTER INTERNATIONAL ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	181.000	6,149	6,517	6,054			94	(94)			462	462		
08265T-20-8	BENTLEY SYSTEMS CL B ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	251.000	12,618	11,946	12,389			228	(228)			(443)	(443)		
084670-70-2	BERKSHIRE HATHAWAY CL B ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	87.000	35,755	37,566	35,392			364	(364)			2,174	2,174		
09061G-10-1	BIOMARIN PHARMACEUTICAL ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	104.000	8,838	8,800	8,562			276	(276)			237	237		
110122-10-8	BRISTOL MYERS SQUIBB ORD		04/30/2024	Various	08/01/2024	Morgan Stanley	1,886.000	93,143	90,837	78,326			14,818	(14,818)			12,511	12,511	1,847	
11135E-20-3	BROADSTONE NET LEASE ORD		07/10/2024	Various	10/17/2024	Various	97,032.000	1,484,492	1,774,987	1,481,025			3,467	(3,467)			293,962	293,962	47,000	
11135F-10-1	BROADCOM ORD		06/25/2024	Various	08/01/2024	Morgan Stanley	49.000	72,242	72,035	72,242							(207)	(207)	147	
115236-10-1	BROWN & BROWN ORD		04/30/2024	Goldman Sachs & Co.	08/01/2024	Morgan Stanley	64.000	5,219	6,451	5,219							1,232	1,232	8	
12008R-10-7	BUILDERS FIRSTSOURCE ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	22.000	3,003	3,509	3,003							505	505		
122017-10-6	BURLINGTON STORES ORD		06/25/2024	Various	08/01/2024	Morgan Stanley	45.000	10,046	11,485	10,028			18	(18)			1,457	1,457		
12503M-10-8	CBOE GLOBAL MARKETS ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	24.000	4,055	4,458	4,055							403	403		
12541W-20-9	CH ROBINSON WORLDWIDE ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	117.000	10,473	11,958	10,310			163	(163)			1,648	1,648		
126650-10-0	CVS HEALTH ORD		01/30/2024	Goldman Sachs & Co.	06/25/2024	Morgan Stanley	141.000	10,414	8,521	10,414							(1,892)	(1,892)	94	
127097-10-3	COTERRA ENERGY ORD		06/25/2024	CABRA	10/21/2024	Morgan Stanley	465.000	12,862	11,064	11,137			1,725	(1,725)			(72)	(72)	98	
127387-10-8	CADENCE DESIGN SYSTEMS ORD		08/16/2024	CABRA	10/21/2024	Morgan Stanley	61.000	18,210	15,717	17,855			355	(355)			(2,138)	(2,138)		
134429-10-9	CAMPBELL SOUP ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	12.000	530	575	530							44	44	4	
14149Y-10-8	CARDINAL HEALTH ORD		01/30/2024	Goldman Sachs & Co.	08/01/2024	Morgan Stanley	109.000	11,670	11,269	10,717			953	(953)			552	552	110	
143130-10-2	CARMAX ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	146.000	10,480	11,913	10,480							1,433	1,433		
143658-30-0	CARNIVAL ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	603.000	10,751	9,500	10,751							(1,251)	(1,251)		
148806-10-2	CATALENT ORD		12/04/2024	Various	12/19/2024	MERGER	5,198.000	318,219	330,073	318,219							11,854	11,854		
149123-10-1	CATERPILLAR ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	38.000	12,442	12,597	12,442							156	156	54	
150870-10-3	CELANESE ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	39.000	5,242	5,364	5,242							122	122	27	
15118V-20-7	CELSIUS HOLDINGS ORD		08/16/2024	Various	10/21/2024	Morgan Stanley	230.000	17,871	11,302	15,669			2,201	(2,201)			(4,368)	(4,368)		
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD		01/30/2024	Goldman Sachs & Co.	06/25/2024	Morgan Stanley	167.000	62,957	48,561	48,536			14,420	(14,420)			25	25		
166764-10-0	CHEVRON ORD		01/30/2024	Goldman Sachs & Co.	08/01/2024	Morgan Stanley	232.000	34,829	35,406	34,829							577	577	756	
189054-10-9	CLOROX ORD		01/30/2024	Goldman Sachs & Co.	06/25/2024	Morgan Stanley	236.000	34,393	31,709	34,393							(2,684)	(2,684)	283	
18915M-10-7	CLOUDFLARE CL A ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	80.000	6,454	5,951	6,454							(502)	(502)		
191216-10-0	COCA-COLA ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	260.000	16,601	17,668	16,549			52	(52)			1,119	1,119		
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		01/30/2024	Goldman Sachs & Co.	08/01/2024	Morgan Stanley	29.000	2,251	2,213	1,972			279	(279)			241	241	17	
19260Q-10-7	COINBASE GLOBAL CL A ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	15.000	3,326	3,189	3,326							(136)	(136)		
20030N-10-1	COMCAST CL A ORD		01/30/2024	Goldman Sachs & Co.	06/25/2024	Morgan Stanley	420.000	19,595	16,125	18,209			1,386	(1,386)			(2,084)	(2,084)	130	
205887-10-2	CONAGRA BRANDS ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	36.000	1,047	1,089	1,023			24	(24)			66	66	13	
20717M-10-3	CONFLUENT CL A ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	571.000	15,491	11,777	15,491							(3,715)	(3,715)		
20825C-10-4	CONOCOPHILLIPS ORD		01/30/2024	Goldman Sachs & Co.	08/01/2024	Morgan Stanley	112.000	12,774	12,139	12,774							(635)	(635)	175	
21036P-10-8	CONSTELLATION BRANDS CL A ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	9.000	2,355	2,208	2,316			40	(40)			(107)	(107)		
21037T-10-9	CONSTELLATION ENERGY ORD		06/25/2024	Various	08/01/2024	Morgan Stanley	14.000	3,040	2,486	2,775			265	(265)			(289)	(289)	1	
217204-10-6	COPART ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	667.000	36,872	34,833	36,125			747	(747)			(1,292)	(1,292)		
219948-10-6	CORPAY ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	36.000	9,732	10,256	9,591			141	(141)			665	665		
22160N-10-9	COSTAR GROUP ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	180.000	13,304	13,884	13,304							580	580		
235851-10-2	DANAHER ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	109.000	27,702	30,601	27,234			469	(469)			3,368	3,368	29	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
237266-10-1	DARLING INGREDIENTS ORD		01/30/2024	Goldman Sachs & Co.	06/25/2024	Morgan Stanley	361.000	16,092	13,073	16,092							(3,018)	(3,018)		
23804L-10-3	DATADOG CL A ORD		06/25/2024	Various	08/01/2024	Morgan Stanley	241.000	29,621	27,255	29,240			381	(381)			(1,984)	(1,984)		
243537-10-7	DECKERS OUTDOOR ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	9.000	8,778	8,156	8,712			66	(66)			(556)	(556)		
24703L-20-2	DELL TECHNOLOGIES CL C ORD		06/12/2024	Stock Dividend Non-Cash	06/17/2024	Bank of America Merrill Lynch	6,054.000	932,921	847,852	932,921							(85,070)	(85,070)		
252131-10-7	DEXCOM ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	47.000	5,185	3,305	5,185							(1,880)	(1,880)		
252784-30-1	DIAMONDROCK HOSPITALITY REIT ORD		06/03/2024	Bank of America Merrill Lynch	07/10/2024	Bank of America Merrill Lynch	25,770.000	220,820	213,044	217,757			3,063	(3,063)			(4,713)	(4,713)	773	
254687-10-6	WALT DISNEY ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	28.000	2,862	2,605	2,780			82	(82)			(175)	(175)	13	
256163-10-6	DOCUSIGN ORD		01/30/2024	Goldman Sachs & Co.	06/25/2024	Morgan Stanley	401.000	24,708	20,665	23,882			826	(826)			(3,217)	(3,217)		
25809K-10-5	DOORDASH CL A ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	26.000	2,914	2,813	2,828			86	(86)			(15)	(15)		
26142V-10-5	DRAFTKINGS CL A ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	126.000	4,789	4,471	4,789							(318)	(318)		
26614N-10-2	DUPONT DE NEMOURS ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	244.000	19,635	20,167	19,635							533	533		
268150-10-9	DYNATRACE ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	433.000	18,814	18,374	18,814							(440)	(440)		
26875P-10-1	EOG RESOURCES ORD		06/25/2024	Various	08/01/2024	Morgan Stanley	438.000	56,172	53,918	55,051			1,121	(1,121)			(1,132)	(1,132)	399	
28176E-10-8	EDWARDS LIFESCIENCES ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	201.000	18,309	12,433	18,309							(5,877)	(5,877)		
285512-10-9	ELECTRONIC ARTS ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	18.000	2,532	2,671	2,508			24	(24)			163	163		
29444U-70-0	EQUINIX REIT ORD		07/10/2024	Bank of America Merrill Lynch	10/16/2024	Various	3,171.000	2,430,404	2,605,616	2,417,942			12,462	(12,462)			187,674	187,674	7,523	
29472R-10-8	EQUITY LIFESTYLE PROP REIT ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	116.000	7,453	8,166	7,453							713	713	55	
29476L-10-7	EQUITY RESIDENTIAL REIT ORD		06/25/2024	CABRA	10/16/2024	Various	7,601.000	475,407	566,561	475,407							91,154	91,154	10,228	
29670E-10-7	ESSENTIAL PROPERTIES REALTY TRUS ORD		03/05/2024	CABRA	10/16/2024	Various	50,746.000	1,262,850	1,457,824	1,262,850							194,974	194,974	21,097	
297178-10-5	ESSEX PROPERTY REIT ORD		06/25/2024	Various	09/03/2024	Various	1,618.000	379,521	442,102	379,349			172	(172)			62,753	62,753	5,593	
29786A-10-6	ETSY ORD		06/25/2024	CABRA	10/21/2024	Morgan Stanley	427.000	25,407	25,266	25,012			395	(395)			254	254		
30225T-10-2	EXTRA SPACE STORAGE REIT ORD		04/11/2024	CABRA	05/09/2024	Morgan Stanley	1,478.000	208,521	210,328	208,521							1,808	1,808		
30231G-10-2	EXXON MOBIL ORD		05/02/2024	Allstate Corp Dep	08/01/2024	Morgan Stanley	1,637.997	190,401	191,550	190,401							1,149	1,149	1,555	
302491-30-3	FMC ORD		01/30/2024	Goldman Sachs & Co.	08/01/2024	Morgan Stanley	260.000	14,949	15,859	14,949							910	910	237	
30303M-10-2	META PLATFORMS CL A ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	9.000	4,595	4,479	4,538			58	(58)			(58)	(58)		
31488V-10-7	FERGUSON ENTERPRISES ORD		08/01/2024	Morgan Stanley	10/21/2024	Morgan Stanley	79.000	17,090	15,773	15,687			1,403	(1,403)			86	86	62	
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	38.000	2,858	2,853	2,858							(5)	(5)		
336433-10-7	FIRST SOLAR ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	13.000	3,338	2,840	2,931			407	(407)			(91)	(91)		
345370-86-0	FORD MOTOR ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	63.000	762	673	762							(89)	(89)		
354613-10-1	FRANKLIN RESOURCES ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	308.000	7,041	6,848	6,884			157	(157)			(36)	(36)	95	
36467J-10-8	GAMING AND LEISURE PROP REIT ORD		02/05/2024	Bank of America Merrill Lynch	07/10/2024	Various	30,549.000	1,373,655	1,349,371	1,373,655							(24,285)	(24,285)	35,146	
369604-30-1	GE AEROSPACE ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	211.000	19,543	35,815	19,522			21	(21)			16,293	16,293	111	
370334-10-4	GENERAL MILLS ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	14.000	942	947	886			56	(56)			62	62	8	
37045V-10-0	GENERAL MOTORS ORD		01/30/2024	Goldman Sachs & Co.	08/01/2024	Morgan Stanley	1,278.000	48,762	55,419	48,762							6,657	6,657	307	
375558-10-3	GILEAD SCIENCES ORD		01/30/2024	Goldman Sachs & Co.	06/25/2024	Morgan Stanley	354.000	27,833	24,639	25,932			1,901	(1,901)			(1,293)	(1,293)	545	
384747-10-1	GRAIL ORD		06/25/2024	Goldman Sachs & Co.	08/01/2024	Various	55.333	1,158	915	850			307	(307)			64	64		
403949-10-0	HF SINCLAIR ORD		01/30/2024	Goldman Sachs & Co.	08/01/2024	Morgan Stanley	63.000	3,589	3,153	3,360			228	(228)			(207)	(207)	63	
40412C-10-1	HCA HEALTHCARE ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	1.000	340	363	321			19	(19)			42	42		
42226K-10-5	HEALTHCARE REALTY TRUST CL A ORD		04/11/2024	CABRA	06/03/2024	Bank of America Merrill Lynch	99,370.000	1,414,457	1,608,786	1,414,457							194,329	194,329	30,805	
42250P-10-3	HEALTHPEAK PROPERTIES ORD		07/10/2024	Various	09/03/2024	Various	60,161.700	1,100,675	1,191,765	1,100,675							91,091	91,091	1,818	
426281-10-1	JACK HENRY AND ASSOCIATES ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	61.000	10,149	10,313	10,127			21	(21)			185	185		
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	542.000	11,452	10,338	11,452							(1,114)	(1,114)		
443573-10-0	HUBSPOT ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	18.000	10,534	8,673	10,534							(1,861)	(1,861)		
444859-10-2	HUMANA ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	119.000	42,341	42,717	42,341							375	375	105	
45167R-10-4	IDEX ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	38.000	7,600	7,459	7,600							(141)	(141)	26	
452327-10-9	ILLUMINA ORD		06/25/2024	Goldman Sachs & Co.	06/25/2024	Morgan Stanley	664.000	93,306	82,056	90,026			3,280	(3,280)			(7,970)	(7,970)		
45378A-10-6	INDEPENDENCE REALTY ORD		02/05/2024	Bank of America Merrill Lynch	05/09/2024	Morgan Stanley	14,489.000	214,298	241,248	214,298							26,950	26,950	2,318	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	414.000	56,859	62,510	56,672			186	(186)			5,838	5,838		
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	74.000	12,773	14,034	12,773							1,261	1,261		
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	647.000	18,867	20,027	18,821			45	(45)			1,206	1,206		
464287-65-5	ISHARES:RUSS 2000 ETF		06/12/2024	Various	09/06/2024	Bank of America Merrill Lynch	11,952.000	2,390,814	2,348,351	2,390,814							(42,463)	(42,463)	2,169	
464289-51-1	ISHARES:10+ IG CORP BD		02/05/2024	Morgan Stanley	08/02/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	39,000.000	2,001,090	2,033,013	2,001,090							31,923	31,923	48,859	
46625H-10-0	JPMORGAN CHASE ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	8.000	1,585	1,664	1,585							79	79	9	
46982L-10-8	JACOBS SOLUTIONS ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	21.000	2,939	3,040	2,934			5	(5)			106	106	6	
478160-10-4	JOHNSON & JOHNSON ORD		01/30/2024	Goldman Sachs & Co.	06/25/2024	Morgan Stanley	1,412.000	224,190	207,819	223,371			819	(819)			(15,552)	(15,552)	3,431	
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	40.000	5,503	5,301	5,470			33	(33)			(169)	(169)		
49427F-10-8	KILROY REALTY REIT ORD		02/05/2024	Bank of America Merrill Lynch	06/03/2024	Bank of America Merrill Lynch	9,956.000	340,841	332,458	340,841							(8,383)	(8,383)	5,376	
494368-10-3	KIMBERLY CLARK ORD		06/25/2024	Various	08/01/2024	Morgan Stanley	314.000	43,416	43,480	43,350			66	(66)			130	130	33	
49446R-10-9	KIMCO REALTY REIT ORD		04/11/2024	CABRA	10/16/2024	Various	35,654.000	655,346	795,502	652,705			2,641	(2,641)			142,797	142,797	11,998	
517834-10-7	LAS VEGAS SANDS ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	404.000	17,930	15,539	17,877			53	(53)			(2,338)	(2,338)		
518415-10-4	LATTICE SEMICONDUCTOR ORD		08/16/2024	CABRA	10/21/2024	Morgan Stanley	234.000	12,776	11,606	12,776							(1,170)	(1,170)		
521865-20-4	LEAR ORD		01/30/2024	Goldman Sachs & Co.	06/25/2024	Morgan Stanley	35.000	4,713	4,021	4,713							(692)	(692)	54	
529043-10-1	LXP INDUSTRIAL ORD		04/19/2024	Various	11/22/2024	Various	261,651.000	2,320,756	2,563,441	2,320,756							242,685	242,685	66,672	
549498-10-3	LUCID GROUP ORD		01/30/2024	Goldman Sachs & Co.	06/25/2024	Morgan Stanley	3,279.000	11,362	8,181	9,362			2,000	(2,000)			(1,181)	(1,181)		
562750-10-9	MANHATTAN ASSOCIATES ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	72.000	17,265	18,047	17,265							782	782		
565849-10-6	MARATHON OIL ORD		10/21/2024	Morgan Stanley	11/22/2024	Allstate Corp Dep	194.000	5,152	5,483	5,152							331	331	21	
573874-10-4	MARVELL TECHNOLOGY ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	68.000	4,642	4,288	4,642							(355)	(355)	4	
58733R-10-2	MERCADOLIBRE ORD	C	06/25/2024	CABRA	08/01/2024	Morgan Stanley	4.000	6,569	6,424	6,569							(145)	(145)		
58933Y-10-5	MERCK & CO ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	5.000	665	569	619			46	(46)			(50)	(50)		
592688-10-5	METTLER TOLEDO ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	2.000	2,854	3,031	2,795			58	(58)			235	235		
594918-10-4	MICROSOFT ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	202.000	91,094	84,253	90,284			810	(810)			(6,031)	(6,031)		
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	238.000	33,589	34,843	33,589							1,254	1,254	350	
60855R-10-0	MOLINA HEALTHCARE ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	12.000	3,653	4,154	3,568			85	(85)			587	587		
60937P-10-6	MONGODB CL A ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	8.000	1,813	1,915	1,813							102	102		
67066G-10-4	NVIDIA ORD		06/25/2024	Various	08/01/2024	Morgan Stanley	1,341.000	181,140	170,027	177,768			3,372	(3,372)			(7,741)	(7,741)	3	
679295-10-5	OKTA CL A ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	30.000	2,667	2,741	2,667							74	74		
681919-10-6	OMNICOM GROUP ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	47.000	4,221	4,458	4,216			5	(5)			242	242		
681936-10-0	OMEGA HEALTHCARE REIT ORD		03/05/2024	CABRA	09/03/2024	Various	17,380.000	544,607	662,362	544,607							117,755	117,755	18,002	
68389X-10-5	ORACLE ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	179.000	24,913	24,613	24,913							(301)	(301)	72	
68902V-10-7	OTIS WORLDWIDE ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	121.000	11,576	11,409	11,576							(167)	(167)		
693506-10-7	PPG INDUSTRIES ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	214.000	26,799	26,937	26,799							137	137		
693718-10-8	PACCAR ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	198.000	21,085	19,066	20,382			703	(703)			(1,316)	(1,316)		
700517-10-5	PARK HOTELS RESORTS ORD		01/05/2024	Allstate Corp Dep	06/03/2024	Bank of America Merrill Lynch	17,617.000	283,056	279,188	283,056							(3,868)	(3,868)	23,342	
704326-10-7	PAYCHEX ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	29.000	3,626	3,668	3,438			188	(188)			230	230		
713448-10-8	PEPSICO ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	160.000	26,778	27,992	26,389			389	(389)			1,603	1,603		
714046-10-9	REVVITY ORD		01/30/2024	Goldman Sachs & Co.	08/01/2024	Morgan Stanley	239.000	26,573	29,880	25,062			1,512	(1,512)			4,819	4,819	33	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	79.000	8,062	9,279	8,005			57	(57)			1,274	1,274		
71943U-10-4	PHYSICIANS REALTY REIT ORD		02/05/2024	Bank of America Merrill Lynch	03/01/2024	Allstate Corp Dep	43,050.000	511,545	486,013	511,545							(25,532)	(25,532)		
742718-10-9	PROCTER & GAMBLE ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	111.000	18,521	18,391	18,306			215	(215)			84	84	112	
74340W-10-3	PROLOGIS REIT		06/25/2024	CABRA	08/01/2024	Morgan Stanley	277.000	30,426	35,376	30,426							4,950	4,950		
74460D-10-9	PUBLIC STORAGE REIT ORD		06/03/2024	Various	10/16/2024	Various	8,321.000	2,274,701	2,736,241	2,274,701							461,540	461,540	33,813	
756109-10-4	REALTY INCOME REIT ORD		06/25/2024	Various	08/01/2024	Various	7,894.000	416,039	428,381	414,752			1,287	(1,287)			13,629	13,629	6,315	
76131N-10-1	RETAIL OPPORTUNITY INVEST REIT ORD		07/10/2024	Various	10/16/2024	Various	26,480.000	338,392	387,432	329,477			8,915	(8,915)			57,955	57,955	5,207	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
771049-10-3	ROBLOX CL A ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	219.000	7,761	8,507	7,761							745	745		
77543R-10-2	ROKU, INC.		06/25/2024	CABRA	08/01/2024	Morgan Stanley	3.000	164	166	164							2	2		
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD		04/11/2024	CABRA	05/14/2024	Goldman Sachs & Co.	5,016.000	1,066,914	996,213	1,064,035			2,879	(2,879)			(67,822)	(67,822)	2,848	
78646V-10-7	SAFEHOLD ORD		04/11/2024	CABRA	09/03/2024	Various	14,561.000	279,909	333,983	279,909							54,074	54,074	2,577	
808513-10-5	CHARLES SCHWAB ORD		06/25/2024	Various	08/01/2024	Morgan Stanley	757.000	49,263	48,223	49,251			12	(12)			(1,028)	(1,028)	351	
81762P-10-2	SERVICENOW ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	34.000	25,664	27,586	25,664							1,922	1,922		
824348-10-6	SHERWIN WILLIAMS ORD		06/25/2024	Various	08/01/2024	Morgan Stanley	113.000	33,792	39,591	33,442			350	(350)			6,149	6,149	54	
833445-10-9	SNOWFLAKE CL A ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	135.000	16,770	16,766	16,770							(4)	(4)		
83444M-10-1	SOLVENTUM ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	158.000	8,099	9,172	8,099							1,073	1,073		
85254J-10-2	STAG INDUSTRIAL REIT ORD		04/19/2024	Morgan Stanley	10/16/2024	Various	23,875.000	832,590	944,113	832,590							111,523	111,523	14,638	
858119-10-0	STEEL DYNAMICS ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	48.000	5,933	6,064	5,933							132	132	22	
863667-10-1	STRYKER ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	7.000	2,377	2,332	2,377							(45)	(45)	6	
866674-10-4	SUN COMMUNITIES REIT ORD		06/25/2024	Various	08/01/2024	Various	6,542.000	781,607	770,986	781,607							(10,621)	(10,621)	308	
867892-10-1	SUNSTONE HOTEL INVESTORS REIT ORD		01/05/2024	Allstate Corp Dep	04/11/2024	CABRA	19,947.000	218,324	217,243	218,324							(1,081)	(1,081)	1,396	
86800U-10-4	SUPER MICRO COMPUTER ORD		06/25/2024	Various	08/01/2024	Morgan Stanley	27.000	23,411	18,150	21,203			2,208	(2,208)			(3,053)	(3,053)		
871607-10-7	SYNOPSYS ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	17.000	10,203	9,191	10,116			87	(87)			(925)	(925)		
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	9.000	1,431	1,314	1,399			32	(32)			(86)	(86)		
879369-10-6	TELEFLEX ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	8.000	1,589	1,888	1,589							298	298		
882508-10-4	TEXAS INSTRUMENTS ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	314.000	61,067	60,702	61,067							(364)	(364)	408	
88339J-10-5	TRADE DESK CL A ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	5.000	489	439	488							(50)	(50)		
88579Y-10-1	3M ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	704.000	66,685	89,029	66,685							22,343	22,343	155	
888787-10-8	TOAST CL A ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	438.000	11,300	11,057	11,287			13	(13)			(230)	(230)		
891092-10-8	TORO ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	8.000	726	745	726							20	20		
89400J-10-7	TRANSUNION ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	143.000	10,712	12,533	10,605			107	(107)			1,928	1,928		
90138F-10-2	TWILIO CL A ORD		01/30/2024	Goldman Sachs & Co.	06/25/2024	Morgan Stanley	358.000	26,200	19,845	21,893			4,307	(4,307)			(2,048)	(2,048)		
902252-10-5	TYLER TECHNOLOGIES ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	3.000	1,465	1,709	1,465							244	244		
902653-10-4	UDR REIT ORD		06/25/2024	Various	09/03/2024	Various	10,487.000	383,193	417,151	383,193							33,958	33,958	5,612	
90353T-10-0	UBER TECHNOLOGIES ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	200.000	14,278	12,203	14,278							(2,075)	(2,075)		
90364P-10-5	UIPATH CL A ORD		08/16/2024	Various	10/21/2024	Morgan Stanley	229.000	4,136	2,854	3,996			140	(140)			(1,142)	(1,142)		
91332U-10-1	UNITY SOFTWARE ORD		01/30/2024	Goldman Sachs & Co.	06/25/2024	Morgan Stanley	543.000	18,199	8,696	14,501			3,698	(3,698)			(5,805)	(5,805)		
922475-10-8	VEEVA SYSTEMS ORD		06/25/2024	Various	08/01/2024	Morgan Stanley	89.000	16,817	16,833	16,288			529	(529)			545	545		
92537N-10-8	VERTIV HOLDINGS CL A ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	62.000	5,687	4,588	5,367			320	(320)			(780)	(780)		
92556H-20-6	PARAMOUNT GLOBAL CL B ORD		01/30/2024	Goldman Sachs & Co.	06/25/2024	Morgan Stanley	1,408.000	19,268	14,227	16,579			2,689	(2,689)			(2,352)	(2,352)	141	
92556V-10-6	VIATRIS ORD		01/30/2024	Goldman Sachs & Co.	06/25/2024	Morgan Stanley	1,399.000	16,529	14,416	16,529							(2,113)	(2,113)	336	
925652-10-9	VICI PPTYS ORD		07/10/2024	Various	09/03/2024	Various	101,349.000	2,873,354	3,031,442	2,869,776			3,578	(3,578)			161,666	161,666	5,193	
931142-10-3	WALMART ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	122.000	8,226	8,514	8,226							287	287		
94106B-10-1	WASTE CONNECTIONS ORD		06/25/2024	Various	08/01/2024	Morgan Stanley	296.000	50,787	52,925	50,787							2,138	2,138	19	
955306-10-5	WEST PHARM SVC ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	32.000	10,356	9,673	10,356							(682)	(682)	6	
98138H-10-1	WORKDAY CL A ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	88.000	19,130	19,586	19,130							456	456		
983134-10-7	WYNN RESORTS ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	26.000	2,296	2,046	2,296							(250)	(250)		
989207-10-5	ZEBRA TECHNOLOGIES CL A ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	30.000	9,182	10,277	9,182							1,095	1,095		
98954M-20-0	ZILLOW GROUP CL C ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	6.000	276	273	276							(3)	(3)		
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	77.000	8,334	8,556	8,334							222	222	18	
98980G-10-2	ZSCALER ORD		06/25/2024	CABRA	08/01/2024	Morgan Stanley	35.000	6,389	6,105	6,389							(284)	(284)		
98980L-10-1	ZOOM VIDEO COMMUNICATIONS CL A ORD		01/30/2024	Goldman Sachs & Co.	06/25/2024	Morgan Stanley	267.000	17,938	15,428	17,455			483	(483)			(2,027)	(2,027)		
D1882G-11-9	DEUTSCHE BOERSE ORD	C	07/12/2024	Unknown	07/16/2024	Unknown	0.010												6,051	
F3832Y-17-2	COVIVIO ORD	B	06/03/2024	Unknown	06/06/2024	Unknown	0.010												1,729	
F5396X-10-2	KLEPIERRE REIT ORD	B	04/11/2024	Goldman Sachs & Co.	10/17/2024	Various	33,633.000	856,997	967,130	856,997						10,204	99,929	110,133	25,607	
F95094-58-1	UNIBAIL RODAMCO WE STAPLED UNT	B	02/05/2024	Bank of America Merrill Lynch	04/11/2024	Goldman Sachs & Co.	4,274.000	300,292	335,252	300,292						(626)	35,586	34,960		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
G1093E-10-8	BIG YELLOW GROUP REIT	B	07/29/2024	Morgan Stanley	10/17/2024	Bank of America Merrill Lynch	35,031.000	534,363	568,795	534,363						6,608	27,824	34,432		
G3223R-10-8	EVEREST GROUP ORD	C	01/30/2024	Goldman Sachs & Co.	06/25/2024	Morgan Stanley	30.000	11,392	11,449	11,392							57	57	113	
G50871-10-5	JAZZ PHARMACEUTICALS ORD	C	01/30/2024	Goldman Sachs & Co.	06/25/2024	Morgan Stanley	24.000	3,014	2,594	2,890			123	(123)			(296)	(296)		
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD	C	06/25/2024	CABRA	08/01/2024	Morgan Stanley	86.000	5,816	6,048	5,716			100	(100)			331	331		
G54950-10-3	LINDE ORD	C	06/25/2024	Various	08/01/2024	Morgan Stanley	72.000	31,232	32,639	31,099			133	(133)			1,540	1,540	44	
G5960L-10-3	MEDTRONIC ORD	C	06/25/2024	CABRA	08/01/2024	Morgan Stanley	114.000	9,168	9,175	8,973			195	(195)			202	202	80	
G6095L-10-9	APTIV ORD	C	12/04/2024	Various	12/18/2024	Various	7,845.000	444,847	444,904	444,495			352	(352)			409	409		
G7709Q-10-4	ROYALTY PHARMA CL A ORD		06/25/2024	Various	08/01/2024	Morgan Stanley	1,965.000	54,595	55,971	51,817			2,778	(2,778)			4,154	4,154	406	
G80277-14-1	SEGRO REIT ORD	B	04/11/2024	Goldman Sachs & Co.	10/17/2024	Various	31,650.000	340,857	351,825	340,857						6,068	4,899	10,968	1,837	
G81317-10-2	SHURGARD ORD	B	05/09/2024	Various	07/31/2024	Morgan Stanley	23,770.000	1,024,572	926,334	920,077			104,495	(104,495)		6,933	(677)	6,256	14,758	
G8473T-10-0	STERIS ORD	C	06/25/2024	Various	08/01/2024	Morgan Stanley	74.000	15,984	17,834	15,984							1,850	1,850	16	
H1467J-10-4	CHUBB ORD	C	04/30/2024	Goldman Sachs & Co.	08/01/2024	Morgan Stanley	28.000	6,962	7,614	6,962							652	652	25	
H8499Y-10-4	TE CONNECTIVITY ORD	C	04/30/2024	Goldman Sachs & Co.	08/01/2024	Morgan Stanley	353.000	49,944	53,056	49,944							3,112	3,112	229	
K16018-19-2	COLOPLAST ORD	B	10/06/2024	Unknown	10/07/2024	Unknown	0.010												592	
K1830B-10-7	CHRISTIAN HANSEN HOLDING ORD	B	10/06/2024	Unknown	10/07/2024	Unknown	0.010												978	
K22272-11-4	DANSKE BANK ORD	B	10/06/2024	Unknown	10/07/2024	Unknown	0.010												1,649	
K31864-11-7	DSV ORD	B	10/06/2024	Unknown	10/07/2024	Unknown	0.010												606	
K36628-13-7	CARLSBERG ORD	B	10/06/2024	Unknown	10/07/2024	Unknown	0.010												949	
K72807-13-2	NOVO NORDISK ORD	B	10/06/2024	Unknown	10/07/2024	Unknown	0.010												11,006	
K7317J-13-3	NOVOZYMES ORD	B	10/06/2024	Unknown	10/07/2024	Unknown	0.010												922	
K7653Q-10-5	OERSTED ORD	B	10/06/2024	Unknown	10/07/2024	Unknown	0.010												1,154	
K7681L-10-2	PANDORA ORD	B	10/06/2024	Unknown	10/07/2024	Unknown	0.010												1,731	
K9773J-12-8	VESTAS WIND SYSTEMS ORD	B	10/06/2024	Unknown	10/07/2024	Unknown	0.010												284	
N20944-10-9	CNH INDUSTRIAL ORD	C	06/25/2024	CABRA	08/01/2024	Morgan Stanley	1,202.000	11,924	12,110	11,924							186	186		
N31068-19-5	EUROCOMMERCIAL ORD	B	07/29/2024	Various	10/18/2024	Various	9,442.000	211,443	234,905	211,443						1,169	22,293	23,462	1,952	
R1812S-10-5	DNB BANK ORD	B	09/11/2024	Unknown	09/12/2024	Unknown	0.010												5,423	
R1R15X-10-0	DNB BANK ORD	B	09/11/2024	Unknown	09/12/2024	Unknown	0.010												10,273	
R21882-10-6	TELENOR ORD	B	09/11/2024	Unknown	09/12/2024	Unknown	0.010												11,036	
R2R90P-10-3	EQUINOR ORD	B	09/11/2024	Unknown	11/25/2024	Adjustment	0.010												23,429	
R4S04H-10-1	MOWI ORD	B	09/11/2024	Unknown	09/12/2024	Unknown	0.010												2,159	
R9900C-10-6	YARA INTERNATIONAL ORD	B	09/11/2024	Unknown	09/12/2024	Unknown	0.010												3,391	
T6032P-10-2	INWIT ORD	B	05/09/2024	Various	10/17/2024	Bank of America Merrill Lynch	99,748.000	1,108,048	1,184,526	1,044,179			63,869	(63,869)		10,232	130,115	140,347	41,767	
W7888D-19-9	FABEGE ORD	B	07/11/2024	Unknown	07/15/2024	Adjustment	0.010												935	
X4551T-10-5	KONE ORD	C	06/20/2024	Unknown	06/21/2024	Unknown	0.010												(4,287)	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								40,533,088	43,166,504	40,217,464			315,624	(315,624)		40,589	2,908,451	2,949,040	619,781	
00085Q-18-3	ACBL HOLDING CORP		02/23/2024	WALL STREET ACCESS NY	03/21/2024	WALL STREET ACCESS NY	33,709.000	21,068	19,593	21,068							(1,475)	(1,475)		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								21,068	19,593	21,068							(1,475)	(1,475)		
78462F-10-3	SPDR S&P 500		02/09/2024	Bank of America Merrill Lynch	11/22/2024	Various	4,000.000	2,002,414	2,366,011	2,002,414							363,597	363,597	19,852	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO								2,002,414	2,366,011	2,002,414							363,597	363,597	19,852	
464285-20-4	ISHARES:GOLD TRUST		08/06/2024	Bank of America Merrill Lynch	11/12/2024	Bank of America Merrill Lynch	40,000.000	1,807,874	1,996,013	1,807,874							188,139	188,139		
464287-18-4	ISHARES:CHINA LARGE CP		11/06/2024	Various	11/14/2024	Various	1,479,400.000	52,395,430	44,853,212	52,392,301			3,129	(3,129)			(7,539,089)	(7,539,089)		
464287-23-4	ISHARES:MSCI EM MKTS		03/21/2024	Various	08/05/2024	Various	99,250.000	4,038,941	4,082,916	4,030,024			8,918	(8,918)			52,892	52,892	21,522	
464287-30-9	ISHARES:S&P 500 GRO		03/11/2024	CITADEL	03/12/2024	CITADEL	6,143.000	506,183	513,858	506,183							7,675	7,675		
464287-49-9	ISHARES:RUSS MID-CAP		04/09/2024	CITADEL	09/06/2024	Various	50,867.000	4,230,332	4,196,973	4,124,296			106,036	(106,036)			72,677	72,677	10,756	
464287-52-3	ISHARES:SEMICONDUCTOR		07/09/2024	CITADEL	07/23/2024	Bank of America Merrill Lynch	4,450.000	1,148,323	1,078,606	1,148,323							(69,717)	(69,717)		
464287-58-0	ISHARES:US CNSMR DISC		08/28/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10/01/2024	CITADEL	7,600.000	628,216	666,539	628,216							38,323	38,323	993	
464287-59-8	ISHARES:RUSS 1000 VL ETF		10/15/2024	Various	11/05/2024	Various	14,230.000	2,630,898	2,625,046	2,630,898							(5,852)	(5,852)		
464287-61-4	ISHARES:RUSS 1000 GR		09/05/2024	CITADEL	10/10/2024	Various	18,485.000	6,467,226	6,808,692	6,467,226							341,467	341,467	8,243	
464287-72-1	ISHARES:US TECH		07/09/2024	Various	07/23/2024	Various	30,500.000	4,228,554	4,204,517	4,228,554							(24,037)	(24,037)	933	
464287-75-4	ISHARES:US INDUST		05/21/2024	CITADEL	06/05/2024	CITADEL	5,450.000	675,909	658,887	675,909							(17,022)	(17,022)		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
464287-78-8	ISHARES:US FINANLS		05/09/2024	CITADEL	12/17/2024	Various	14,800.000	1,401,560	1,659,608	1,399,636			1,924	(1,924)			259,972	259,972	12,281	
464287-79-6	ISHARES:US ENERGY		05/09/2024	CITADEL	09/10/2024	CITADEL	25,400.000	1,253,490	1,146,541	1,219,200			34,290	(34,290)			(72,659)	(72,659)	7,646	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds								81,412,935	74,491,406	81,258,640			154,296	(154,296)			(6,767,233)	(6,767,233)	62,375	
5989999998. Total - Common Stocks								123,969,506	120,043,515	123,499,586			469,920	(469,920)		40,589	(3,496,660)	(3,456,071)	702,007	
5999999999. Total - Preferred and Common Stocks								123,969,506	120,043,515	123,499,586			469,920	(469,920)		40,589	(3,496,660)	(3,456,071)	702,007	
6009999999 - Totals								17,234,412,492	17,306,091,642	17,234,552,149		677,633	537,977	139,657		40,589	70,833,783	70,874,371	159,203,383	41,178,396

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks									XXX	XXX
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		10852		8BI	448,334,404			42,000.000	100.0
02013#-10-7	ALLSTATE NORTH AMERICAN INSURANCE COMPANY		11110		8BI	19,131,782			70,000.000	100.0
66383@-10-6	ALLSTATE NORTHBROOK INDEMNITY COMPANY		36455		8BI	55,741,939			42,000.000	100.0
24420#-10-8	ALLSTATE VEHICLE AND PROPERTY INSURANCE COMPANY		37907		8BI	51,060,910			25,000.000	100.0
02008#-10-4	CASTLE KEY INSURANCE COMPANY		30511		8BI	168,128,932			25,000.000	100.0
66046@-10-5	NORTH LIGHT SPECIALTY INSURANCE COMPANY		13167		8BI	121,087,114			75,000.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer						863,485,081			XXX	XXX
02002#-10-0	ALLSTATE INSURANCE COMPANY OF CANADA				8BIV	940,981,101			12,228.000	100.0
1499999. Subtotal - Common Stock - Alien Insurer						940,981,101			XXX	XXX
02004@-10-0	ALLSTATE TEXAS LLOYD'S INC				8BI	2,359,773			2,001,000.000	100.0
1599999. Subtotal - Common Stock - Non - Insurer						2,359,773			XXX	XXX
02015#-10-5	ALLSTATE FINANCIAL CORPORATION				8BII	989			1,000.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						989			XXX	XXX
1899999. Total Common Stocks						1,806,826,944			XXX	XXX
1999999 - Totals						1,806,826,944			XXX	XXX

1. Total amount of goodwill nonadmitted $ .....

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
02016@-10-6	ALLSTATE NEW JERSEY PROPERTY AND CASUALTY COMPANY	ALLSTATE NEW JERSEY INSURANCE COMPANY		42,000.000	100.0
29258@-10-6	ENCOMPASS INSURANCE COMPANY NEW JERSEY	ALLSTATE NEW JERSEY INSURANCE COMPANY		42,000.000	100.0
29264*-10-0	ENCOMPASS PROPERTY AND CASUALTY INSURANCE COMPANY OF NEW JERSEY	ALLSTATE NEW JERSEY INSURANCE COMPANY		42,000.000	100.0
02011#-10-9	CASTLE KEY INDEMNITY COMPANY	CASTLE KEY INSURANCE COMPANY		25,000.000	100.0
29263#-10-7	ENCOMPASS FLORIDIAN INDEMNITY COMPANY	CASTLE KEY INSURANCE COMPANY		25,000.000	100.0
29263*-10-1	ENCOMPASS FLORIDIAN INSURANCE COMPANY	CASTLE KEY INSURANCE COMPANY		25,000.000	100.0
	PEMBRIDGE INSURANCE COMPANY	ALLSTATE INSURANCE COMPANY OF CANADA		426,980,641.000	100.0
	PAFCO INSURANCE COMPANY	ALLSTATE INSURANCE COMPANY OF CANADA		46,000.000	100.0
0299999. Subtotal - Common Stock				XXX	XXX
0399999 - Total				XXX	XXX

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
UNITED STATES TREASURY	R		09/05/2024	BMO Capital Markets	04/30/2025	722,537		1,548			724,100	720,989	4,806		3.875	4.547	AO	14,029	11,657
UNITED STATES TREASURY	R		12/13/2024	JP Morgan	06/12/2025	49,062,515		109,952			50,000,000	48,952,563			0.000	4.315	N/A		
UNITED STATES TREASURY	R		10/25/2024	RBS Global	02/04/2025	49,788,534		422,932			50,000,000	49,365,603			0.000	4.599	N/A		
UNITED STATES TREASURY	R		10/25/2024	JP Morgan	02/11/2025	49,745,231		422,544			50,000,000	49,322,686			0.000	4.598	N/A		
UNITED STATES TREASURY	R		11/15/2024	CITADEL	03/18/2025	99,075,439		523,107			100,000,000	98,552,332			0.000	4.506	N/A		
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						248,394,255		1,480,083			250,724,100	246,914,172	4,806		XXX	XXX	XXX	14,029	11,657
0109999999. Total - U.S. Government Bonds						248,394,255		1,480,083			250,724,100	246,914,172	4,806		XXX	XXX	XXX	14,029	11,657
0309999999. Total - All Other Government Bonds															XXX	XXX	XXX		
ILLINOIS ST	R		05/08/2024	Jefferies	05/01/2025	9,000,000					9,000,000	9,000,000	80,640		5.376	5.380	MN	215,040	
HAWAII ST	R		12/05/2024	Bank of America Merrill Lynch	10/01/2025	12,265,000					12,265,000	12,265,000	18,947		4.278	4.285	AO		
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						21,265,000					21,265,000	21,265,000	99,587		XXX	XXX	XXX	215,040	
0509999999. Total - U.S. States, Territories and Possessions Bonds						21,265,000					21,265,000	21,265,000	99,587		XXX	XXX	XXX	215,040	
0709999999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
OHIO ST HIGHER EDL FAC COMMN REV	R		10/10/2024	RBCD	05/01/2025	225,973		(568)			225,000	226,541	2,125		5.000	3.663	MAT		
PHILADELPHIA PA REDEV AUTH REV	R		12/11/2024	Morgan Stanley	09/01/2025	1,000,000					1,000,000	1,000,000	1,551		4.653	4.662	MS		
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,225,973		(568)			1,225,000	1,226,541	3,676		XXX	XXX	XXX		
0909999999. Total - U.S. Special Revenues Bonds						1,225,973		(568)			1,225,000	1,226,541	3,676		XXX	XXX	XXX		
PLAINS ALL AMERICAN PIPELINE LP	R		11/22/2024	Unknown	10/15/2025	479,324		97			480,000	479,227	4,712		4.650	4.830	AO		
DANA FINANCING LUXEMBOURG SARL	R	C	11/22/2024	Unknown	04/15/2025	99,696		(171)	51			100,000	99,817	1,214		5.750	6.186	AO		
EQUINIX INC	R		11/22/2024	Unknown	07/15/2025	588,201		2,362			600,000	585,839	3,458		1.250	4.999	JJ		
ABBVIE INC	R		05/02/2024	Bank of America Merrill Lynch	03/15/2025	14,949,907		161,857			15,000,000	14,788,050	167,833		3.800	5.502	MS	285,000	80,750
INTERNATIONAL FLAVORS & FRAGRANCES INC	R		11/22/2024	Unknown	10/01/2025	778,283		3,158			800,000	775,125	2,460		1.230	4.973	AO		
VICI PROPERTIES LP	R		11/22/2024	Unknown	05/15/2025	398,578		424			400,000	398,154	2,236		4.375	5.356	MN		
VISTRA OPERATIONS COMPANY LLC	R		11/22/2024	Unknown	05/13/2025	799,563		132			800,000	799,431	5,467		5.125	5.272	MN		
OVINTIV INC	R		11/22/2024	Unknown	05/15/2025	601,299		(388)			600,000	601,687	4,332		5.650	5.045	MN		
AMERICAN HONDA FINANCE CORP	R		05/02/2024	MIZUSA	01/10/2025	6,215,531		(14,260)			6,215,000	6,229,792	76,655		5.330	5.037	JAJO	189,029	26,896
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						24,910,383	(171)	153,434			24,995,000	24,757,121	268,367		XXX	XXX	XXX	474,029	107,646
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						24,910,383	(171)	153,434			24,995,000	24,757,121	268,367		XXX	XXX	XXX	474,029	107,646
1309999999. Total - Hybrid Securities															XXX	XXX	XXX		
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
AMERICAN DIRECT PROCUREMENT INCO	R		12/04/2023	Unknown	03/31/2025	7,500,000					7,500,000	7,500,000	428,125		4.000	0.000	N/A	324,479	
1819999999. Subtotal - Bonds - Unaffiliated Bank Loans - Issued						7,500,000					7,500,000	7,500,000	428,125		XXX	XXX	XXX	324,479	
1909999999. Subtotal - Unaffiliated Bank Loans						7,500,000					7,500,000	7,500,000	428,125		XXX	XXX	XXX	324,479	
2419999999. Total - Issuer Obligations						295,795,612	(171)	1,632,949			298,209,100	294,162,834	376,436		XXX	XXX	XXX	703,099	119,303
2429999999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
2439999999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
2449999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
2459999999. Total - SVO Identified Funds															XXX	XXX	XXX		
2469999999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
2479999999. Total - Unaffiliated Bank Loans						7,500,000					7,500,000	7,500,000	428,125		XXX	XXX	XXX	324,479	
2509999999. Total Bonds						303,295,612	(171)	1,632,949			305,709,100	301,662,834	804,561		XXX	XXX	XXX	1,027,578	119,303
7109999999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
7709999999 - Totals						303,295,612	(171)	1,632,949			XXX	301,662,834	804,561		XXX	XXX	XXX	1,027,578	119,303

1.

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

1A 1A ...$ 248,394,255 1B ..$ 1C ..$ 12,265,000 1D ..$ 1E ..$ 1,000,000 1F ..$ 1G ..$ 15,215,531

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

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 248,394,255	1B ..$	1C ..$ 12,265,000	1D ..$	1E ..$ 1,000,000	1F ..$	1G ..$ 15,215,531
1B	2A ...$ 225,973	2B ..$ 1,067,525	2C ..$ 17,527,631				
1C	3A ...$	3B ..$	3C ..$ 99,696				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$ 7,500,000	5C ..$				
1F	6 .....$						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-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
1169999999. Subtotal - Swaps - Hedging Other														XXX							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														XXX							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														XXX							XXX	XXX
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	(10.3903 SEK) / 1 USD				430,956		430,956		884,833			34,645		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	(10.4856 SEK) / 1 USD				(70,776)		(70,776)		(178,067)			6,936		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	(10.1337 SEK) / 1 USD				34,248		34,248		46,723			1,856		0001
FX FORWARD (10.1832 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/19/2023	07/31/2025		231,656	(10.1832 SEK) / 1 USD				15,262		15,262		22,278			882		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	(10.4866 SEK) / 1 USD				8,776		8,776		22,133			862		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	(10.7324 SEK) / 1 USD				8,833		8,833		52,022			1,999		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
FX FORWARD (0.9092 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	01/29/2024	01/30/2025		10,785,442	(0.9092 EUR) / 1 USD				616,587		616,587		616,587			15,455		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	(0.9091 EUR) / 1 USD				540,203		540,203		540,203			19,239		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	(10.6054 SEK) / 1 USD				27,852		27,852		27,852			3,766		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	(0.8805 EUR) / 1 USD				782,304		782,304		782,304			158,429		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	(0.9224 EUR) / 1 USD				43,751		43,751		43,751			2,063		0001
FX FORWARD (0.8833 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	07/23/2024	07/22/2027		16,251,956	(0.8833 EUR) / 1 USD				534,342		534,342		534,342			129,909		0001
FX FORWARD (0.9073 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	07/23/2024	07/24/2025		11,471,900	(0.9073 EUR) / 1 USD				564,258		564,258		564,258			42,972		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	(10.5636 SEK) / 1 USD				(13,980)		(13,980)		(13,980)			1,669		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	(10.0437 SEK) / 1 USD				22,586		22,586		22,586			1,098		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	(0.894 EUR) / 1 USD				96,435		96,435		96,435			2,686		0001
FX FORWARD (0.7475 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	09/24/2024	03/27/2025		39,305,100	(0.7475 GBP) / 1 USD				2,505,728		2,505,728		2,505,728			95,361		0001
FX FORWARD (0.9334 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/17/2024	12/18/2025		18,700,559	(0.9334 EUR) / 1 USD				253,340		253,340		253,340			91,791		0001
FX FORWARD (0.9064 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/18/2024	07/22/2027		795,457	(0.9064 EUR) / 1 USD				8,088		8,088		8,088			6,358		0001
FX FORWARD (0.7885 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/18/2024	03/27/2025		1,841,565	(0.7885 GBP) / 1 USD				24,016		24,016		24,016			4,468		0001
FX FORWARD (0.9532 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/18/2024	01/30/2025		410,212	(0.9532 EUR) / 1 USD				4,817		4,817		4,817			588		0001
FX FORWARD (10.8267 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/18/2024	07/31/2025		296,213	(10.8267 SEK) / 1 USD				(2,492)		(2,492)		(2,492)			1,128		0001
FX FORWARD (0.9017 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/28/2022	06/30/2025		992,613	(0.9017 EUR) / 1 USD				55,980		55,980		74,711			3,494		0001
FX FORWARD (0.9088 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/07/2023	02/21/2025		11,004,111	(0.9088 EUR) / 1 USD				622,600		622,600		855,742			20,760		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	(0.8935 EUR) / 1 USD				6,741		6,741		7,803			366		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	(0.8898 EUR) / 1 USD				56,869		56,869		57,614			1,410		0001
FX FORWARD (0.8733 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	07/20/2023	06/30/2025		1,880,129	(0.8733 EUR) / 1 USD				160,490		160,490		139,548			6,618		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	(0.9215 EUR) / 1 USD				26,861		26,861		48,383			1,167		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	(0.9168 EUR) / 1 USD				27,072		27,072		50,121			2,327		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	(0.8977 EUR) / 1 USD				254,103		254,103		954,402			135,817		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	(0.7837 GBP) / 1 USD				407,415		407,415		407,415			31,209		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	(0.9022 EUR) / 1 USD				26,237		26,237		26,237			782		0001
FX FORWARD (0.9072 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	03/26/2024	03/27/2025		100,390,921	(0.9072 EUR) / 1 USD				5,652,330		5,652,330		5,652,330			243,567		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
FX FORWARD (0.9074 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	03/26/2024	03/27/2025		2,635,008	(0.9074 EUR) / 1 USD				147,928		147,928		147,928			6,393		0001
FX FORWARD (1.3502 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	03/26/2024	03/27/2025		6,619,853	(1.3502 CAD) / 1 USD				381,301		381,301		381,301			16,061		0001
FX FORWARD (1.3591 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	04/23/2024	03/27/2025		756,375	(1.3591 CAD) / 1 USD				38,887		38,887		38,887			1,835		0001
FX FORWARD (0.9166 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	04/25/2024	04/24/2025		6,613,415	(0.9166 EUR) / 1 USD				297,731		297,731		297,731			18,474		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	(0.7981 GBP) / 1 USD				8,634		8,634		8,634			18,389		0001
FX FORWARD (0.8851 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	05/08/2024	04/29/2027		14,489,891	(0.8851 EUR) / 1 USD				508,443		508,443		508,443			110,490		0001
FX FORWARD (0.8786 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	05/24/2024	05/27/2027		7,676,143	(0.8786 EUR) / 1 USD				308,492		308,492		308,492			59,490		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	(0.9199 EUR) / 1 USD				27,284		27,284		27,284			1,831		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	(0.7866 GBP) / 1 USD				8,733		8,733		8,733			1,573		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	(0.7862 GBP) / 1 USD				65,303		65,303		65,303			23,281		0001
FX FORWARD (0.9211 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	06/25/2024	03/27/2025		3,994,211	(0.9211 EUR) / 1 USD				168,010		168,010		168,010			9,691		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	(0.9106 EUR) / 1 USD				34,059		34,059		34,059			1,859		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	(0.774 GBP) / 1 USD				(127,948)		(127,948)		(127,948)			5,945		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	(0.7739 GBP) / 1 USD				20,900		20,900		20,900			1,873		0001
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	(0.8788 EUR) / 1 USD				(61,910)		(61,910)		(61,910)			12,011		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	(0.8907 EUR) / 1 USD				29,989		29,989		29,989			1,561		0001
FX FORWARD (0.7607 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/17/2024	04/24/2025		1,093,789	(0.7607 GBP) / 1 USD				51,978		51,978		51,978			3,055		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	(0.8925 EUR) / 1 USD				81,918		81,918		81,918			3,277		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	(0.8941 EUR) / 1 USD				81,592		81,592		81,592			2,148		0001
FX FORWARD (0.8747 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/26/2024	09/24/2026		8,359,864	(0.8747 EUR) / 1 USD				474,330		474,330		474,330			54,994		0001
FX FORWARD (0.8829 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/23/2024	09/29/2027		5,627,911	(0.8829 EUR) / 1 USD				168,731		168,731		168,731			46,619		0001
FX FORWARD (0.772 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/23/2024	06/25/2026		2,658,150	(0.772 GBP) / 1 USD				(89,678)		(89,678)		(89,678)			16,179		0001
FX FORWARD (0.9093 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/19/2024	11/19/2026		24,765,408	(0.9093 EUR) / 1 USD				471,180		471,180		471,180			169,978		0001
FX FORWARD (0.7889 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/17/2024	12/18/2025		81,743,003	(0.7889 GBP) / 1 USD				1,137,390		1,137,390		1,137,390			401,233		0001
FX FORWARD (0.9521 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/18/2024	02/21/2025		1,664,773	(0.9521 EUR) / 1 USD				19,799		19,799		19,799			3,141		0001
FX FORWARD (0.9211 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/18/2024	09/24/2026		388,668	(0.9211 EUR) / 1 USD				4,012		4,012		4,012			2,557		0001
FX FORWARD (1.4278 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	12/18/2024	03/27/2025		354,395	(1.4278 CAD) / 1 USD				1,424		1,424		1,424			860		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
FX FORWARD (0.9177 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/18/2024	11/19/2026		9,058,639	(0.9177 EUR) / 1 USD				(96,545)		(96,545)		(96,545)			62,174		0001
FX FORWARD (1.5099 AUD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	01/16/2024	01/21/2025		9,106,813	(1.5099 AUD) / 1 USD				591,671		591,671		591,671			10,918		0001
FX FORWARD (1.5711 AUD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/13/2024	12/17/2025		8,911,077	(1.5711 AUD) / 1 USD				218,036		218,036		218,036			43,678		0001
FX FORWARD (0.785 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	05/23/2024	05/28/2025		1,460,044	(0.785 GBP) / 1 USD				25,713		25,713		25,713			4,647		0001
FX FORWARD (0.9071 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	05/23/2024	05/28/2025		8,234,563	(0.9071 EUR) / 1 USD				434,903		434,903		434,903			26,209		0001
FX FORWARD (0.8958 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/01/2024	05/28/2025		409,674	(0.8958 EUR) / 1 USD				26,351		26,351		26,351			1,304		0001
FX FORWARD (0.7556 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/01/2024	05/28/2025		281,889	(0.7556 GBP) / 1 USD				15,159		15,159		15,159			897		0001
FX FORWARD (0.7929 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	11/19/2024	11/20/2025		32,900,394	(0.7929 GBP) / 1 USD				294,540		294,540		294,540			154,935		0001
FX FORWARD (0.9274 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	11/19/2024	11/20/2025		22,140,552	(0.9274 EUR) / 1 USD				473,321		473,321		473,321			104,264		0001
FX FORWARD (0.9334 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/17/2024	12/18/2025		8,965,943	(0.9334 EUR) / 1 USD				121,463		121,463		121,463			44,009		0001
FX FORWARD (0.9213 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	10/22/2024	01/30/2025		2,346,777	(0.9213 EUR) / 1 USD				105,280		105,280		105,280			3,363		0001
FX FORWARD (0.7709 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	10/22/2024	01/30/2025		656,368	(0.7709 GBP) / 1 USD				22,820		22,820		22,820			941		0001
FX FORWARD (0.7874 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	11/14/2024	01/30/2025		81,279	(0.7874 GBP) / 1 USD				(1,147)		(1,147)		(1,147)			116		0001
FX FORWARD (0.9441 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/14/2024	01/30/2025		305,045	(0.9441 EUR) / 1 USD				(6,455)		(6,455)		(6,455)			437		0001
FX FORWARD (0.7989 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/23/2024	01/30/2025		61,336	(0.7989 GBP) / 1 USD				15		15		15			88		0001
FX FORWARD (0.9005 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/03/2024	04/03/2025		1,357,042	(0.9005 EUR) / 1 USD				85,694		85,694		85,694			3,424		0001
FX FORWARD (0.9215 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	10/23/2024	04/03/2025		1,326,146	(0.9215 EUR) / 1 USD				(54,799)		(54,799)		(54,799)			3,346		0001
FX FORWARD (0.9298 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/04/2024	12/10/2025		677,372	(0.9298 EUR) / 1 USD				12,117		12,117		12,117			3,287		0001
FX FORWARD (7.2316 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	12/05/2024	03/06/2025		407,932	(7.2316 CNH) / 1 USD				5,166		5,166		5,166			860		0001
FX FORWARD (0.9459 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	12/19/2024	12/10/2025		665,854	(0.9459 EUR) / 1 USD				(598)		(598)		(598)			3,231		0001
1439999999. Subtotal - Forwards - Hedging Other													20,263,050	XXX	20,263,050		21,663,283			2,538,602	XXX	XXX
1479999999. Subtotal - Forwards													20,263,050	XXX	20,263,050		21,663,283			2,538,602	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													20,263,050	XXX	20,263,050		21,663,283			2,538,602	XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals													20,263,050	XXX	20,263,050		21,663,283			2,538,602	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.

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
PUT OPTION ON JUL24 SPX @ 4985	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/04/2024	07/19/2024	07/19/2024	Expiration	11	5,483,500	4985		59,242			59,242					(59,242)			0002
PUT OPTION ON AUG24 SPX @ 5000	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/29/2024	08/30/2024	08/05/2024	Sale	17	8,500,000	5000		75,575	102,001		75,575					26,426			0002
PUT OPTION ON MAR24 SPX @ 4650	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/15/2023	03/15/2024	02/13/2024	Sale	16	7,440,000	4650	108,480		17,743		108,480		21,760			(90,737)			0002
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options												108,480	134,816	119,744		243,296	XXX	21,760			(123,552)			XXX
0219999999. Subtotal - Purchased Options - Hedging Other												108,480	134,816	119,744		243,296	XXX	21,760			(123,552)			XXX
CALL OPTION ON JUN24 SPX @ 5250	CALL OPTION ON JUN24 SPX @ 5250 attached to Cash Security-TREASURY NOTE		Equity/Index	CBOE 529900RLNSGA90UPEH54	01/22/2024	06/28/2024	03/26/2024	Sale	9	4,725,000	5250		33,939	138,587		20,108				(13,831)	118,479			
CALL OPTION ON JUN24 SPX @ 5200	CALL OPTION ON JUN24 SPX @ 5200 attached to Cash Security-TREASURY NOTE		Equity/Index	CBOE 529900RLNSGA90UPEH54	02/16/2024	06/21/2024	06/21/2024	Sale	16	8,320,000	5200		163,233	359,379		6,037				(157,196)	353,342			
CALL OPTION ON MAR24 SPX @ 4850	CALL OPTION ON MAR24 SPX @ 4850 attached to Cash Security-TREASURY NOTE		Equity/Index	CBOE 529900RLNSGA90UPEH54	12/15/2023	03/15/2024	02/16/2024	Sale	16	7,760,000	4850	111,360		345,576		30,371				(63,273)	315,205			
0229999999. Subtotal - Purchased Options - Replications - Call Options and Warrants												111,360	197,172	843,542		56,516	XXX			(234,300)	787,026			XXX
0289999999. Subtotal - Purchased Options - Replications												111,360	197,172	843,542		56,516	XXX			(234,300)	787,026			XXX
0359999999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0429999999. Subtotal - Purchased Options - Other																	XXX							XXX
0439999999. Total Purchased Options - Call Options and Warrants												111,360	197,172	843,542		56,516	XXX			(234,300)	787,026			XXX
0449999999. Total Purchased Options - Put Options												108,480	134,816	119,744		243,296	XXX	21,760			(123,552)			XXX
0459999999. Total Purchased Options - Caps																	XXX							XXX
0469999999. Total Purchased Options - Floors																	XXX							XXX
0479999999. Total Purchased Options - Collars																	XXX							XXX
0489999999. Total Purchased Options - Other																	XXX							XXX
0499999999. Total Purchased Options												219,840	331,988	963,286		299,812	XXX	21,760		(234,300)	663,474			XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
PUT OPTION ON JUL24 SPX @4460	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/04/2024	07/19/2024	05/15/2024	Sale	11	4,906,000	4460		(18,523)	(6,077)		(18,523)					12,446			0002
PUT OPTION ON AUG24 SPX @4500	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/29/2024	08/30/2024	08/05/2024	Sale	17	7,650,000	4500		(24,855)	(38,012)		(24,855)					(13,157)			0002
0659999999. Subtotal - Written Options - Hedging Other - Put Options													(43,379)	(44,089)		(43,379)	XXX				(710)			XXX
0709999999. Subtotal - Written Options - Hedging Other													(43,379)	(44,089)		(43,379)	XXX				(710)			XXX
CALL OPTION ON JUN24 SPX @5400	CALL OPTION ON JUN24 SPX @5400 attached to Cash Security-TREASURY NOTE		Equity/Index	CBOE 529900RLNSGA90UPEH54	02/16/2024	06/21/2024	06/21/2024	Sale	16	8,640,000	5400		(60,959)	(79,375)		(2,249)				58,710	(77,126)			
0719999999. Subtotal - Written Options - Replications - Call Options and Warrants													(60,959)	(79,375)		(2,249)	XXX			58,710	(77,126)			XXX
0779999999. Subtotal - Written Options - Replications													(60,959)	(79,375)		(2,249)	XXX			58,710	(77,126)			XXX
0849999999. Subtotal - Written Options - Income Generation																	XXX							XXX
0919999999. Subtotal - Written Options - Other																	XXX							XXX
0929999999. Total Written Options - Call Options and Warrants													(60,959)	(79,375)		(2,249)	XXX			58,710	(77,126)			XXX
0939999999. Total Written Options - Put Options													(43,379)	(44,089)		(43,379)	XXX				(710)			XXX
0949999999. Total Written Options - Caps																	XXX							XXX
0959999999. Total Written Options - Floors																	XXX							XXX
0969999999. Total Written Options - Collars																	XXX							XXX
0979999999. Total Written Options - Other																	XXX							XXX
0989999999. Total Written Options													(104,338)	(123,464)		(45,628)	XXX			58,710	(77,836)			XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
SINGLE NAME CDS ON IRM	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7O6T14HNAYLU02	05/23/2019	06/20/2024	06/20/2024	Maturity		2,600,000	credit event/(5.0000)	(173,470)			(62,111)			11,485		46,168				0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SINGLE NAME CDS ON CHTR	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	03/18/2021	12/20/2025	06/20/2024	Sale		2,000,000	credit event/(5.0000)	(231,222)		(118,324)	(47,778)	(106,144)		5,806		33,376	(12,180)			0003
SINGLE NAME CDS ON GT	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	03/18/2021	12/20/2025	06/20/2024	Sale		2,000,000	credit event/(5.0000)	(137,134)		(131,739)	(47,778)	(62,953)		65,821		19,795	(68,786)			0003
SINGLE NAME CDS ON UBER	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/07/2022	12/20/2026	06/20/2024	Sale		5,000,000	credit event/(5.0000)	(300,770)		(565,526)	(119,444)	(176,226)		381,972		33,236	(389,300)			0003
SINGLE NAME CDS ON TOL	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/17/2022	12/20/2027	06/20/2024	Sale		5,000,000	credit event/(1.0000)	335,699		(77,387)	(23,889)	230,770		298,410		(31,083)	(308,157)			0003
SINGLE NAME CDS ON BLL	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/29/2022	12/20/2025	06/20/2024	Sale		1,000,000	credit event/(1.0000)	18,931		(11,938)	(4,778)	9,543		22,456		(3,001)	(21,481)			0003
SINGLE NAME CDS ON SEE	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/29/2022	12/20/2025	06/20/2024	Sale		1,000,000	credit event/(1.0000)	16,266		(9,883)	(4,778)	8,200		15,629		(2,578)	(18,083)			0003
SINGLE NAME CDS ON TGNA	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/29/2022	12/20/2025	06/20/2024	Sale		1,000,000	credit event/(5.0000)	35,000		(61,441)	(23,889)	17,644		95,761		(5,548)	(79,085)			0003
SINGLE NAME CDS ON AMGFIN	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	11/07/2023	12/20/2028	06/20/2024	Sale		3,000,000	credit event/(5.0000)	(132,666)		(378,314)	(71,667)	(116,638)		155,905		12,210	(261,676)			0003
SINGLE NAME CDS ON URI	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/27/2023	12/20/2028	06/20/2024	Sale		1,000,000	credit event/(5.0000)	(173,519)		(170,049)	(23,889)	(156,812)		(963)		16,416	(13,237)			0003
SINGLE NAME CDS ON CS	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/14/2023	12/20/2024	12/20/2024	Maturity		30,000,000	credit event/(1.0000)	3,194,393			(295,833)			1,939,385		(1,755,658)				0003
CDS INDEX ON CDX.NA.HY.42.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	06/11/2024	06/20/2029	06/12/2024	Sale		60,000,000	credit event/(5.0000)		(3,908,220)	(4,144,400)	(36,111)	(3,899,452)				8,768	(244,948)			0003
1129999999. Subtotal - Swaps - Hedging Other - Credit Default												2,451,506	(3,908,220)	(5,669,001)	(761,946)	(4,252,069)	XXX	2,991,668		(1,627,899)	(1,416,932)			XXX
1169999999. Subtotal - Swaps - Hedging Other												2,451,506	(3,908,220)	(5,669,001)	(761,946)	(4,252,069)	XXX	2,991,668		(1,627,899)	(1,416,932)			XXX
CDS INDEX ON CDX.NA.HY.42.V1	CDS INDEX ON CDX.NA.HY.42.V1 attached to Cash Security-TREASURY NOTE		Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	08/06/2024	06/20/2029	09/25/2024	Sale		100,000,000	.5.0000/(credit event)		4,726,750	6,961,349	604,168	4,610,986				(115,765)	2,350,364			
CDS INDEX ON CDX.NA.HY.43.V1	CDS INDEX ON CDX.NA.HY.43.V1 attached to Cash Security-TREASURY NOTE		Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	11/01/2024	12/20/2029	11/12/2024	Sale		50,000,000	.5.0000/(credit event)		3,527,000	4,165,500	76,389	3,510,043				(16,957)	655,457			
1189999999. Subtotal - Swaps - Replication - Credit Default													8,253,750	11,126,849	680,557	8,121,029	XXX			(132,722)	3,005,821			XXX
1229999999. Subtotal - Swaps - Replication													8,253,750	11,126,849	680,557	8,121,029	XXX			(132,722)	3,005,821			XXX
1289999999. Subtotal - Swaps - Income Generation																	XXX							XXX
1349999999. Subtotal - Swaps - Other																	XXX							XXX
1359999999. Total Swaps - Interest Rate																	XXX							XXX
1369999999. Total Swaps - Credit Default												2,451,506	4,345,530	5,457,848	(81,389)	3,868,960	XXX	2,991,668		(1,760,621)	1,588,889			XXX
1379999999. Total Swaps - Foreign Exchange																	XXX							XXX
1389999999. Total Swaps - Total Return																	XXX							XXX
1399999999. Total Swaps - Other																	XXX							XXX
1409999999. Total Swaps												2,451,506	4,345,530	5,457,848	(81,389)	3,868,960	XXX	2,991,668		(1,760,621)	1,588,889			XXX
FX FORWARD (0.8022 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	01/29/2021	01/31/2024	01/31/2024	MATURITY		7,149,472	(0.8022 EUR) / 1 USD			919,828					(803,436)		919,828			0001
FX FORWARD (0.8348 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/27/2021	01/31/2024	01/31/2024	MATURITY		758,303	(0.8348 EUR) / 1 USD			70,707					(58,011)		70,707			0001
FX FORWARD (0.8369 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/20/2021	01/31/2024	01/31/2024	MATURITY		1,384,892	(0.8369 EUR) / 1 USD			125,929					(102,700)		125,929			0001
FX FORWARD (0.8722 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/25/2022	01/31/2024	01/31/2024	MATURITY		1,429,796	(0.8722 EUR) / 1 USD			75,242					(50,544)		75,242			0001
FX FORWARD (0.9687 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/25/2022	01/31/2024	01/31/2024	MATURITY		686,489	(0.9687 EUR) / 1 USD			(35,867)					48,667		(35,867)			0001
FX FORWARD (0.9206 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/19/2022	01/31/2024	01/31/2024	MATURITY		398,670	(0.9206 EUR) / 1 USD			17					7,144		17			0001
FX FORWARD (0.9189 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/16/2023	02/23/2024	02/23/2024	MATURITY		8,815,274	(0.9189 EUR) / 1 USD			49,859					149,134		49,859			0001
FX FORWARD (0.8927 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/27/2023	07/25/2024	07/25/2024	MATURITY		24,622,318	(0.8927 EUR) / 1 USD			760,844					(131,690)		760,844			0001
FX FORWARD (0.9097 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/25/2023	07/25/2024	07/25/2024	MATURITY		1,567,543	(0.9097 EUR) / 1 USD			19,548					20,408		19,548			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FX FORWARD (0.8223 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	09/27/2023	09/26/2024	09/26/2024	MATURITY		32,152,904	(0.8223 GBP) / 1 USD			(3,268,728)					1,513,948		(3,268,728)			0001
FX FORWARD (0.9436 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/18/2023	02/23/2024	02/23/2024	MATURITY		718,554	(0.9436 EUR) / 1 USD			(15,143)					31,640		(15,143)			0001
FX FORWARD (0.8977 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	12/20/2023	12/19/2024	12/19/2024	MATURITY		19,743,214	(0.8977 EUR) / 1 USD			1,347,474					132,226		1,347,474			0001
FX FORWARD (0.9049 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	01/24/2024	12/19/2024	12/19/2024	MATURITY		1,043,234	(0.9049 EUR) / 1 USD			(63,456)							(63,456)			0001
FX FORWARD (0.7844 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	01/24/2024	09/26/2024	09/26/2024	MATURITY		801,893	(0.7844 GBP) / 1 USD			(40,842)							(40,842)			0001
FX FORWARD (0.7893 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	02/28/2024	09/26/2024	09/26/2024	MATURITY		1,934,660	(0.7893 GBP) / 1 USD			(111,214)							(111,214)			0001
FX FORWARD (0.9118 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	03/26/2024	12/19/2024	12/19/2024	MATURITY		666,820	(0.9118 EUR) / 1 USD			35,777							35,777			0001
FX FORWARD (0.9315 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	04/23/2024	07/25/2024	07/25/2024	MATURITY		1,160,457	(0.9315 EUR) / 1 USD			(13,023)							(13,023)			0001
FX FORWARD (0.9315 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	04/23/2024	07/25/2024	07/25/2024	MATURITY		295,213	(0.9315 EUR) / 1 USD			(3,313)							(3,313)			0001
FX FORWARD (0.7876 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	06/25/2024	09/26/2024	09/26/2024	MATURITY		999,269	(0.7876 GBP) / 1 USD			(55,154)							(55,154)			0001
FX FORWARD (0.9158 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	07/23/2024	12/19/2024	12/19/2024	MATURITY		532,872	(0.9158 EUR) / 1 USD			(26,377)							(26,377)			0001
FX FORWARD (0.9259 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	10/23/2024	12/19/2024	12/19/2024	MATURITY		600,491	(0.9259 EUR) / 1 USD			23,419							23,419			0001
FX FORWARD (0.8351 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/01/2021	09/30/2024	09/30/2024	MATURITY		5,518,117	(0.8351 EUR) / 1 USD			375,359					(355,899)		375,359			0001
FX FORWARD (0.8694 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/21/2022	09/30/2024	09/30/2024	MATURITY		808,577	(0.8694 EUR) / 1 USD			23,994					(22,245)		23,994			0001
FX FORWARD (0.908 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	04/27/2022	04/30/2024	04/30/2024	MATURITY		5,233,331	(0.908 EUR) / 1 USD			152,255					40,511		152,255			0001
FX FORWARD (0.7898 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	04/27/2022	04/30/2024	04/30/2024	MATURITY		5,058,437	(0.7898 GBP) / 1 USD			56,098					35,961		56,098			0001
FX FORWARD (0.9073 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/23/2022	04/30/2024	04/30/2024	MATURITY		439,751	(0.9073 GBP) / 1 USD			(59,857)					67,887		(59,857)			0001
FX FORWARD (0.9898 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/23/2022	04/30/2024	04/30/2024	MATURITY		355,615	(0.9898 EUR) / 1 USD			(20,761)					34,470		(20,761)			0001
FX FORWARD (0.9142 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/19/2022	09/30/2024	09/30/2024	MATURITY		283,299	(0.9142 EUR) / 1 USD			(5,758)					5,866		(5,758)			0001
FX FORWARD (0.9054 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	01/18/2023	04/30/2024	04/30/2024	MATURITY		170,099	(0.9054 EUR) / 1 USD			5,434					822		5,434			0001
FX FORWARD (6.6208 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	01/18/2023	01/26/2024	01/26/2024	MATURITY		12,205,028	(6.6208 CNH) / 1 USD			962,383					(835,946)		962,383			0001
FX FORWARD (0.8057 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	01/18/2023	04/30/2024	04/30/2024	MATURITY		273,052	(0.8057 GBP) / 1 USD			(2,421)					7,393		(2,421)			0001
FX FORWARD (0.803 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	01/26/2023	01/26/2024	01/26/2024	MATURITY		8,305,152	(0.803 GBP) / 1 USD			(178,817)					196,736		(178,817)			0001
FX FORWARD (0.9116 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	02/07/2023	09/30/2024	09/30/2024	MATURITY		962,047	(0.9116 EUR) / 1 USD			(16,729)					17,198		(16,729)			0001
FX FORWARD (0.9088 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	03/29/2023	03/28/2024	03/28/2024	MATURITY		86,763,001	(0.9088 EUR) / 1 USD			1,607,701					627,177		1,607,701			0001
FX FORWARD (1.3508 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	03/29/2023	03/28/2024	03/28/2024	MATURITY		5,592,665	(1.3508 CAD) / 1 USD			9,957					141,530		9,957			0001
FX FORWARD (6.7531 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	04/19/2023	01/26/2024	01/26/2024	MATURITY		368,421	(6.7531 CNH) / 1 USD			(22,265)					18,402		(22,265)			0001
FX FORWARD (1.3387 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	04/19/2023	03/28/2024	03/28/2024	MATURITY		170,309	(1.3387 CAD) / 1 USD			1,826					2,766		1,826			0001
FX FORWARD (0.8963 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/20/2023	09/30/2024	09/30/2024	MATURITY		888,116	(0.8963 EUR) / 1 USD			(260)					1,234		(260)			0001
FX FORWARD (0.8026 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/18/2023	01/26/2024	01/26/2024	MATURITY		16,370,956	(0.8026 GBP) / 1 USD			(343,823)					379,162		(343,823)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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FX FORWARD (0.8933 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	06/22/2023	09/30/2024	09/30/2024	MATURITY		1,086,998	(0.8933 EUR) / 1 USD			3,314					(1,993)		3,314			0001
FX FORWARD (0.8986 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	06/22/2023	03/28/2024	03/28/2024	MATURITY		4,312,336	(0.8986 EUR) / 1 USD			127,336					(16,866)		127,336			0001
FX FORWARD (0.7904 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/26/2023	06/27/2024	06/27/2024	MATURITY		22,320,840	(0.7904 GBP) / 1 USD			3,327					175,574		3,327			0001
FX FORWARD (7.0648 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	07/20/2023	01/26/2024	01/26/2024	MATURITY		2,821,309	(7.0648 CNH) / 1 USD			(48,161)					17,760		(48,161)			0001
FX FORWARD (1.3556 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	08/25/2023	03/28/2024	03/28/2024	MATURITY		510,480	(1.3556 CAD) / 1 USD			(881)					14,733		(881)			0001
FX FORWARD (0.9279 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	09/26/2023	09/30/2024	09/30/2024	MATURITY		801,848	(0.9279 EUR) / 1 USD			28,493					(28,367)		28,493			0001
FX FORWARD (0.9361 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	09/26/2023	03/28/2024	03/28/2024	MATURITY		5,856,327	(0.9361 EUR) / 1 USD			(64,233)					217,298		(64,233)			0001
FX FORWARD (7.2723 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/26/2023	01/26/2024	01/26/2024	MATURITY		3,140,252	(7.2723 CNH) / 1 USD			37,070					(71,519)		37,070			0001
FX FORWARD (0.9071 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/15/2023	11/21/2024	11/21/2024	MATURITY		44,510,466	(0.9071 EUR) / 1 USD			2,073,354					685,725		2,073,354			0001
FX FORWARD (1.3549 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	12/13/2023	03/28/2024	03/28/2024	MATURITY		341,715	(1.3549 CAD) / 1 USD			(425)					9,695		(425)			0001
FX FORWARD (0.7977 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/13/2023	04/30/2024	04/30/2024	MATURITY		802,289	(0.7977 GBP) / 1 USD			913					13,691		913			0001
FX FORWARD (0.798 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	12/13/2023	01/26/2024	01/26/2024	MATURITY		3,433,563	(0.798 GBP) / 1 USD			52,128					(59,579)		52,128			0001
FX FORWARD (0.7973 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	12/13/2023	06/27/2024	06/27/2024	MATURITY		7,537,583	(0.7973 GBP) / 1 USD			64,766					(124,039)		64,766			0001
FX FORWARD (0.9212 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/13/2023	04/30/2024	04/30/2024	MATURITY		872,805	(0.9212 EUR) / 1 USD			13,128					19,261		13,128			0001
FX FORWARD (0.9116 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/13/2023	11/21/2024	11/21/2024	MATURITY		5,928,878	(0.9116 EUR) / 1 USD			(247,683)					(120,418)		(247,683)			0001
FX FORWARD (0.8988 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/14/2023	09/30/2024	09/30/2024	MATURITY		625,272	(0.8988 EUR) / 1 USD			1,948					(2,571)		1,948			0001
FX FORWARD (0.7883 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/20/2023	12/19/2024	12/19/2024	MATURITY		66,753,939	(0.7883 GBP) / 1 USD			722,720					394,362		722,720			0001
FX FORWARD (7.1533 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	01/05/2024	01/26/2024	01/26/2024	MATURITY		618,457	(7.1533 CNH) / 1 USD			(2,944)							(2,944)			0001
FX FORWARD (0.9149 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	01/24/2024	03/28/2024	03/28/2024	MATURITY		3,141,408	(0.9149 EUR) / 1 USD			37,488							37,488			0001
FX FORWARD (0.8025 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	04/18/2024	06/27/2024	06/27/2024	MATURITY		7,890,107	(0.8025 GBP) / 1 USD			119,556							119,556			0001
FX FORWARD (0.9262 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	04/23/2024	11/21/2024	11/21/2024	MATURITY		366,023	(0.9262 EUR) / 1 USD			(9,700)							(9,700)			0001
FX FORWARD (0.803 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	04/23/2024	12/19/2024	12/19/2024	MATURITY		14,767,510	(0.803 GBP) / 1 USD			(111,316)							(111,316)			0001
FX FORWARD (0.8005 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	04/25/2024	04/30/2024	04/30/2024	MATURITY		6,563,163	(0.8005 GBP) / 1 USD			15,633							15,633			0001
FX FORWARD (0.9329 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	04/25/2024	04/30/2024	04/30/2024	MATURITY		6,498,231	(0.9329 EUR) / 1 USD			(16,438)							(16,438)			0001
FX FORWARD (0.9293 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	06/25/2024	09/30/2024	09/30/2024	MATURITY		434,745	(0.9293 EUR) / 1 USD			(16,139)							(16,139)			0001
FX FORWARD (0.9269 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	06/25/2024	11/21/2024	11/21/2024	MATURITY		4,953,138	(0.9269 EUR) / 1 USD			(127,538)							(127,538)			0001
FX FORWARD (0.8966 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	09/17/2024	11/21/2024	11/21/2024	MATURITY		8,387,687	(0.8966 EUR) / 1 USD			(483,415)							(483,415)			0001
FX FORWARD (1.4245 AUD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7O6T14HNAYLU02	01/12/2023	01/18/2024	01/18/2024	MATURITY		9,652,830	(1.4245 AUD) / 1 USD			639,018					(265,159)		639,018			0001

SCHEDULE DB - PART A - SECTION 2

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FX FORWARD (1.4841 AUD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	12/14/2023	12/17/2024	12/17/2024	MATURITY		9,433,032	(1.4841 AUD) / 1 USD			554,232					168,654		554,232			0001
FX FORWARD (0.9071 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/15/2023	11/21/2024	11/21/2024	MATURITY		8,341,165	(0.9071 EUR) / 1 USD			388,542					128,503		388,542			0001
FX FORWARD (0.9139 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/11/2023	11/21/2024	11/21/2024	MATURITY		8,278,956	(0.9139 EUR) / 1 USD			(326,334)					(188,076)		(326,334)			0001
FX FORWARD (0.9402 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	10/24/2023	01/25/2024	01/25/2024	MATURITY		1,938,850	(0.9402 EUR) / 1 USD			(35,550)					76,345		(35,550)			0001
FX FORWARD (0.8214 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	10/24/2023	01/25/2024	01/25/2024	MATURITY		411,470	(0.8214 GBP) / 1 USD			(17,807)					19,386		(17,807)			0001
FX FORWARD (0.8062 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	11/06/2023	01/25/2024	01/25/2024	MATURITY		43,413	(0.8062 GBP) / 1 USD			(1,039)					1,206		(1,039)			0001
FX FORWARD (0.9272 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/06/2023	01/25/2024	01/25/2024	MATURITY		428,181	(0.9272 EUR) / 1 USD			1,790					(10,698)		1,790			0001
FX FORWARD (0.7916 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/04/2023	01/25/2024	01/25/2024	MATURITY		29,055	(0.7916 GBP) / 1 USD			(156)					268		(156)			0001
FX FORWARD (0.9148 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/18/2023	01/25/2024	01/25/2024	MATURITY		317,015	(0.9148 EUR) / 1 USD			(2,931)					(3,593)		(2,931)			0001
FX FORWARD (0.7912 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/18/2023	01/25/2024	01/25/2024	MATURITY		218,657	(0.7912 GBP) / 1 USD			1,062					(1,902)		1,062			0001
FX FORWARD (0.7852 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	12/28/2023	01/25/2024	01/25/2024	MATURITY		87,876	(0.7852 GBP) / 1 USD			(243)					(95)		(243)			0001
FX FORWARD (0.9027 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/28/2023	01/25/2024	01/25/2024	MATURITY		490,774	(0.9027 EUR) / 1 USD			10,982					(990)		10,982			0001
FX FORWARD (0.9194 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	01/23/2024	04/25/2024	04/25/2024	MATURITY		1,717,467	(0.9194 EUR) / 1 USD			25,884							25,884			0001
FX FORWARD (0.7891 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	01/23/2024	04/25/2024	04/25/2024	MATURITY		195,160	(0.7891 GBP) / 1 USD			2,806							2,806			0001
FX FORWARD (0.9268 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	02/12/2024	04/25/2024	04/25/2024	MATURITY		632,309	(0.9268 EUR) / 1 USD			4,527							4,527			0001
FX FORWARD (0.7925 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	02/12/2024	04/25/2024	04/25/2024	MATURITY		13,880	(0.7925 GBP) / 1 USD			(141)							(141)			0001
FX FORWARD (0.8106 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	04/22/2024	07/25/2024	07/25/2024	MATURITY		193,694	(0.8106 GBP) / 1 USD			(8,467)							(8,467)			0001
FX FORWARD (0.9358 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	04/22/2024	07/25/2024	07/25/2024	MATURITY		845,232	(0.9358 EUR) / 1 USD			(13,438)							(13,438)			0001
FX FORWARD (0.8028 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	04/23/2024	07/25/2024	07/25/2024	MATURITY		178,116	(0.8028 GBP) / 1 USD			(6,018)							(6,018)			0001
FX FORWARD (0.931 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	04/23/2024	07/25/2024	07/25/2024	MATURITY		2,325,531	(0.931 EUR) / 1 USD			(24,684)							(24,684)			0001
FX FORWARD (0.7958 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	05/13/2024	07/25/2024	07/25/2024	MATURITY		147,019	(0.7958 GBP) / 1 USD			3,636							3,636			0001
FX FORWARD (0.9228 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	05/13/2024	07/25/2024	07/25/2024	MATURITY		742,330	(0.9228 EUR) / 1 USD			(1,272)							(1,272)			0001
FX FORWARD (0.9181 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	07/23/2024	10/24/2024	10/24/2024	MATURITY		3,965,739	(0.9181 EUR) / 1 USD			34,369							34,369			0001
FX FORWARD (0.7739 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	07/23/2024	10/24/2024	10/24/2024	MATURITY		236,461	(0.7739 GBP) / 1 USD			(680)							(680)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FX FORWARD (0.7829 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	08/05/2024	10/24/2024	10/24/2024	MATURITY		1,016,767	(0.7829 GBP) / 1 USD			(14,730)							(14,730)			0001
FX FORWARD (0.9072 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	08/05/2024	10/24/2024	10/24/2024	MATURITY		1,124,372	(0.9072 EUR) / 1 USD			(23,027)							(23,027)			0001
FX FORWARD (0.9033 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	10/01/2024	10/24/2024	10/24/2024	MATURITY		266,804	(0.9033 EUR) / 1 USD			6,585							6,585			0001
FX FORWARD (0.754 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	10/01/2024	10/24/2024	10/24/2024	MATURITY		87,536	(0.754 GBP) / 1 USD			2,010							2,010			0001
FX FORWARD (0.7681 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	10/21/2024	10/24/2024	10/24/2024	MATURITY		701,690	(0.7681 GBP) / 1 USD			(3,227)							(3,227)			0001
FX FORWARD (0.922 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	10/21/2024	10/24/2024	10/24/2024	MATURITY		759,234	(0.922 EUR) / 1 USD			(3,409)							(3,409)			0001
FX FORWARD (0.9132 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	05/24/2023	05/28/2024	05/28/2024	MATURITY		21,023,088	(0.9132 EUR) / 1 USD			146,864					303,389		146,864			0001
FX FORWARD (0.8095 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	05/24/2023	05/28/2024	05/28/2024	MATURITY		29,096,994	(0.8095 GBP) / 1 USD			(997,634)					920,939		(997,634)			0001
FX FORWARD (0.9162 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	05/26/2023	05/28/2024	05/28/2024	MATURITY		8,601,701	(0.9162 EUR) / 1 USD			31,210					153,011		31,210			0001
FX FORWARD (0.81 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	05/26/2023	05/28/2024	05/28/2024	MATURITY		1,178,069	(0.81 GBP) / 1 USD			(41,163)					38,040		(41,163)			0001
FX FORWARD (0.8137 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/21/2023	05/28/2024	05/28/2024	MATURITY		65,136	(0.8137 GBP) / 1 USD			2,584					(2,404)		2,584			0001
FX FORWARD (0.9287 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	09/21/2023	05/28/2024	05/28/2024	MATURITY		211,046	(0.9287 EUR) / 1 USD			2,094					(6,614)		2,094			0001
FX FORWARD (0.929 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	09/21/2023	05/28/2024	05/28/2024	MATURITY		555,421	(0.929 EUR) / 1 USD			(5,704)					17,598		(5,704)			0001
FX FORWARD (0.8965 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	12/19/2023	12/19/2024	12/19/2024	MATURITY		13,990,885	(0.8965 EUR) / 1 USD			973,292					74,701		973,292			0001
FX FORWARD (10.0845 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/19/2023	06/27/2024	06/27/2024	MATURITY		499,706	(10.0845 SEK) / 1 USD			24,500					3,561		24,500			0001
FX FORWARD (0.7885 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/20/2023	05/28/2024	05/28/2024	MATURITY		2,006,392	(0.7885 GBP) / 1 USD			(15,008)					10,975		(15,008)			0001
FX FORWARD (0.9061 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/20/2023	05/28/2024	05/28/2024	MATURITY		1,108,073	(0.9061 EUR) / 1 USD			16,273					7,460		16,273			0001
FX FORWARD (0.9061 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/20/2023	05/28/2024	05/28/2024	MATURITY		238,390	(0.9061 EUR) / 1 USD			(3,501)					(1,605)		(3,501)			0001
FX FORWARD (10.7029 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/23/2024	06/27/2024	06/27/2024	MATURITY		470,834	(10.7029 SEK) / 1 USD			4,372							4,372			0001
FX FORWARD (0.9229 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	05/23/2024	05/28/2024	05/28/2024	MATURITY		8,093,108	(0.9229 EUR) / 1 USD			29,354							29,354			0001
FX FORWARD (0.7864 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	05/23/2024	05/28/2024	05/28/2024	MATURITY		1,457,454	(0.7864 GBP) / 1 USD			7,106							7,106			0001
FX FORWARD (0.9231 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	05/23/2024	05/28/2024	05/28/2024	MATURITY		22,442,549	(0.9231 EUR) / 1 USD			86,599							86,599			0001
FX FORWARD (0.9156 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	05/23/2024	11/21/2024	11/21/2024	MATURITY		22,627,897	(0.9156 EUR) / 1 USD			851,827							851,827			0001
FX FORWARD (0.7866 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	05/23/2024	05/28/2024	05/28/2024	MATURITY		31,640,450	(0.7866 GBP) / 1 USD			162,531							162,531			0001
FX FORWARD (0.7859 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	05/23/2024	11/21/2024	11/21/2024	MATURITY		31,670,487	(0.7859 GBP) / 1 USD			263,255							263,255			0001
FX FORWARD (0.9096 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/12/2024	12/19/2024	12/19/2024	MATURITY		4,405,455	(0.9096 EUR) / 1 USD			(246,590)							(246,590)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FX FORWARD (0.9013 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	10/01/2024	12/19/2024	12/19/2024	MATURITY		184,186	(0.9013 EUR) / 1 USD			(11,895)							(11,895)			0001
FX FORWARD (0.9022 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	10/01/2024	11/21/2024	11/21/2024	MATURITY		203,943	(0.9022 EUR) / 1 USD			(10,541)							(10,541)			0001
FX FORWARD (0.754 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	10/01/2024	11/21/2024	11/21/2024	MATURITY		1,587,512	(0.754 GBP) / 1 USD			77,077							77,077			0001
1439999999. Subtotal - Forwards - Hedging Other														7,051,339			XXX		3,685,462		7,051,339			XXX
1479999999. Subtotal - Forwards														7,051,339			XXX		3,685,462		7,051,339			XXX
1509999999. Subtotal - SSAP No. 108 Adjustments																	XXX							XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1709999999. Subtotal - Hedging Other												2,559,986	(3,816,782)	1,457,993	(761,946)	(4,052,152)	XXX	3,013,428	3,685,462	(1,627,899)	5,510,145			XXX
1719999999. Subtotal - Replication												111,360	8,389,963	11,891,017	680,557	8,175,295	XXX			(308,311)	3,715,721			XXX
1729999999. Subtotal - Income Generation																	XXX							XXX
1739999999. Subtotal - Other																	XXX							XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 - Totals												2,671,346	4,573,181	13,349,010	(81,389)	4,123,144	XXX	3,013,428	3,685,462	(1,936,210)	9,225,866			XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Foreign Currency forward effectively reduces foreign currency exposure on foreign denominated equities.
0002	Equity options provide an offset to decreases in equity markets.
0003	Credit default swap effectively hedges credit risk exposure on the named debt security or related index or basket of debt securities. Notional amount is equivalent to hedged amount of par on debt security.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
MFSH5	188	22,020,550	FUTURE MSCI EAFE MAR5	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/21/2025	ICE 5493004R83R1LVX2IL36	12/13/2024	2,342.6117	2,267.5000	(21,620)		(706,050)				(706,050)	3,019,280	100/100	50
FAH5	93	30,989,255	FUTURE MID E-MINI MAR25	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/21/2025	CME LCZ7XYGSLJUHFXXNXD88	12/13/2024	3,332.1780	3,146.7000	63,240		(1,724,945)				(1,724,945)	167,400	100/100	100
RTYH5	330	39,462,225	FUTURE 1RTY MAR25	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/21/2025	CME LCZ7XYGSLJUHFXXNXD88	12/13/2024	2,391.6500	2,249.8000	34,650		(2,340,525)				(2,340,525)	1,815,000	100/100	50
ESH5	466	142,821,440	FUTURE EMINI S&P MAR25	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/21/2025	CME LCZ7XYGSLJUHFXXNXD88	12/13/2024	6,129.6755	5,935.7500	(535,900)		(4,518,465)				(4,518,465)	559,200	100/100	50
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(459,630)		(9,289,985)				(9,289,985)	5,560,880	XXX	XXX
FVH5	4,114	411,400,000	FUTURE 5YR T NOTE MAR25	PENDING - 5YR T NOTE MAR25, effective 11/21/2024, attached to Cash Security - (912810UC0, 91282CKC4, 91282CKN0, 91282CLQ2, 91282CLW9)		Interest Rate	03/31/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/21/2024	106.8118	106.3047	(385,688)					(2,086,150)	(2,086,150)	14,933,902		100,000
TUH5	2,650	530,000,000	FUTURE 2YR T-NOTE MAR25	PENDING - 2YR T-NOTE MAR25, effective 11/21/2024, attached to Cash Security - (912810UC0, 912828ZQ6, 91282CAE1, 91282CAV3, 91282CFT3, 91282CGM7, 91282CGS4, 91282CHT1, 91282CJZ5, 91282CKC4, 91282CKU4, 91282CKW0, 91282CLD1, 91282CLR0, 91282CLW9)		Interest Rate	03/31/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/21/2024	102.8021	102.8047	(41,404)					13,536	13,536	53,636,000		200,000
UXYH5	18	1,800,000	FUTURE 10YR UL TN MAR25	PENDING - 10YR UL TN MAR25, effective 11/21/2024, attached to Cash Security - (91282CDJ7, 91282CLF6)		Interest Rate	03/20/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/21/2024	112.8560	111.3125	(4,500)					(27,783)	(27,783)	150,480		100,000
UXYH5	10	1,000,000	FUTURE 10YR UL TN MAR25	PENDING - 10YR UL TN MAR25, effective 11/21/2024, attached to Cash Security - (91282CDJ7, 91282CLF6)		Interest Rate	03/20/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/21/2024	112.8560	111.3125	(2,500)					(15,435)	(15,435)	160,600		100,000
FVH5	73	7,300,000	FUTURE 5YR T NOTE MAR25	PENDING - 5YR T NOTE MAR25, effective 11/21/2024, attached to Cash Security - (912810UC0, 91282CKC4, 91282CKN0, 91282CLQ2, 91282CLW9)		Interest Rate	03/31/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/21/2024	106.8118	106.3047	(6,844)					(37,017)	(37,017)	146,000		100,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

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 Year-end (b)	Value of One (1) Point
UXYH5	9	900,000	FUTURE 10YR UL TN MAR25	PENDING - 10YR UL TN MAR25, effective 11/21/2024, attached to Cash Security - (91282CDJ7, 912828CLF6)		Interest Rate	03/20/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/21/2024	112.8560	111.3125	(2,250)					(13,891)	(13,891)	18,000		100,000
TUH5	23	4,600,000	FUTURE 2YR T-NOTE MAR25	PENDING - 2YR T-NOTE MAR25, effective 11/21/2024, attached to Cash Security - (912810UC0, 912828ZQ6, 91282CAE1, 91282CAV3, 91282CFT3, 91282CGM7, 91282CGS4, 91282CHT1, 91282CJZ5, 91282CKC4, 91282CKU4, 91282CKW0, 91282CLD1, 91282CLR0, 91282CLW9)		Interest Rate	03/31/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/21/2024	102.8021	102.8047	(359)					117	117	29,900		200,000
FVH5	35	3,500,000	FUTURE 5YR T NOTE MAR25	PENDING - 5YR T NOTE MAR25, effective 11/21/2024, attached to Cash Security - (912810UC0, 91282CKC4, 91282CKN0, 91282CLQ2, 91282CLW9)		Interest Rate	03/31/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/21/2024	106.8118	106.3047	(3,281)					(17,748)	(17,748)	562,100		100,000
WNH5	3	300,000	FUTURE ULTRA BOND MAR25	PENDING - ULTRA BOND MAR25, effective 12/05/2024, attached to Cash Security - (91282CFJ5, 91282CFL0)		Interest Rate	03/20/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/05/2024	128.1563	118.9063	(1,313)					(27,750)	(27,750)	48,180		100,000
FVH5	15	1,500,000	FUTURE 5YR T NOTE MAR25	PENDING - 5YR T NOTE MAR25, effective 11/21/2024, attached to Cash Security - (912810UC0, 91282CKC4, 91282CKN0, 91282CLQ2, 91282CLW9)		Interest Rate	03/31/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/21/2024	106.8125	106.3047	(1,406)					(7,617)	(7,617)	240,900		100,000
WNH5	53	5,300,000	FUTURE ULTRA BOND MAR25	PENDING - ULTRA BOND MAR25, effective 11/21/2024, attached to Cash Security - (91282CFJ5, 91282CFL0)		Interest Rate	03/20/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/21/2024	123.2031	118.9063	(23,188)					(227,734)	(227,734)	68,900		100,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

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 Year-end (b)	Value of One (1) Point
WNH5	2	200,000	FUTURE ULTRA BOND MAR25	PENDING - ULTRA BOND MAR25, effective 12/18/2024, attached to Cash Security - (91282CFJ5, 91282CFL0)		Interest Rate	03/20/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/18/2024	122.6875	118.9063	(875)					(7,563)	(7,563)	2,400		100,000
WNH5	100	10,000,000	FUTURE ULTRA BOND MAR25	PENDING - ULTRA BOND MAR25, effective 12/30/2024, attached to Cash Security - (91282CFJ5, 91282CFL0)		Interest Rate	03/20/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/30/2024	119.3125	118.9063	(43,750)					(40,625)	(40,625)	280,000		100,000
WNH5	20	2,000,000	FUTURE ULTRA BOND MAR25	PENDING - ULTRA BOND MAR25, effective 11/21/2024, attached to Cash Security - (91282CFJ5, 91282CFL0)		Interest Rate	03/20/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/21/2024	123.2031	118.9063	(8,750)					(85,938)	(85,938)	26,000		100,000
WNH5	11	1,100,000	FUTURE ULTRA BOND MAR25	PENDING - ULTRA BOND MAR25, effective 11/21/2024, attached to Cash Security - (91282CFJ5, 91282CFL0)		Interest Rate	03/20/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/21/2024	123.2031	118.9063	(4,813)					(47,266)	(47,266)	30,800		100,000
UXYH5	10	1,000,000	FUTURE 10YR UL TN MAR25	PENDING - 10YR UL TN MAR25, effective 12/16/2024, attached to Cash Security - (91282CDJ7, 91282CLF6)		Interest Rate	03/20/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/16/2024	112.8906	111.3125	(2,500)					(15,781)	(15,781)	12,000		100,000
TUH5	4,250	850,000,000	FUTURE 2YR T-NOTE MAR25	PENDING - 2YR T-NOTE MAR25, effective 11/21/2024, attached to Cash Security - (912810UC0, 912828ZQ6, 91282CAE1, 91282CAV3, 91282CFT3, 91282CGM7, 91282CGS4, 91282CHT1, 91282CJZ5, 91282CKC4, 91282CKU4, 91282CKW0, 91282CLD1, 91282CLR0, 91282CLW9)		Interest Rate	03/31/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/21/2024	102.8021	102.8047	(66,402)					21,709	21,709	5,525,000		200,000
WNH5	1	100,000	FUTURE ULTRA BOND MAR25	PENDING - ULTRA BOND MAR25, effective 11/21/2024, attached to Cash Security - (91282CFJ5, 91282CFL0)		Interest Rate	03/20/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/21/2024	123.2031	118.9063	(438)					(4,297)	(4,297)	5,500		100,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

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 Year-end (b)	Value of One (1) Point
FVH5	12	1,200,000	FUTURE 5YR T NOTE MAR25	PENDING - 5YR T NOTE MAR25, effective 11/21/2024, attached to Cash Security - (912810UC0, 91282CKC4, 91282CKN0, 91282CLQ2, 91282CLW9)		Interest Rate	03/31/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/21/2024	106.8118	106.3047	(1,125)					(6,085)	(6,085)	66,000		100,000
TUH5	40	8,000,000	FUTURE 2YR T-NOTE MAR25	PENDING - 2YR T-NOTE MAR25, effective 11/21/2024, attached to Cash Security - (912810UC0, 912828ZQ6, 91282CAE1, 91282CAV3, 91282CFT3, 91282CGM7, 91282CGS4, 91282CHT1, 91282CJZ5, 91282CKC4, 91282CKU4, 91282CKW0, 91282CLD1, 91282CLR0, 91282CLW9)		Interest Rate	03/31/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/21/2024	102.8021	102.8047	(625)					204	204	220,000		200,000
WNH5	12	1,200,000	FUTURE ULTRA BOND MAR25	PENDING - ULTRA BOND MAR25, effective 11/21/2024, attached to Cash Security - (91282CFJ5, 91282CFL0)		Interest Rate	03/20/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/21/2024	123.2031	118.9063	(5,250)					(51,563)	(51,563)	66,000		100,000
UXYH5	4	400,000	FUTURE 10YR UL TN MAR25	PENDING - 10YR UL TN MAR25, effective 11/21/2024, attached to Cash Security - (91282CDJ7, 91282CLF6)		Interest Rate	03/20/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/21/2024	112.8560	111.3125	(1,000)					(6,174)	(6,174)	22,000		100,000
TYH5	11	1,100,000	FUTURE 10Y TNOTES MAR25	PENDING - 10Y TNOTES MAR25, effective 11/21/2024, attached to Cash Security - (91282CCB5)		Interest Rate	03/20/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/21/2024	109.8401	108.7500	(2,406)					(11,991)	(11,991)	30,800		100,000
UXYH5	12	1,200,000	FUTURE 10YR UL TN MAR25	PENDING - 10YR UL TN MAR25, effective 11/21/2024, attached to Cash Security - (91282CDJ7, 91282CLF6)		Interest Rate	03/20/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/21/2024	112.8560	111.3125	(3,000)					(18,522)	(18,522)	14,400		100,000
FVH5	71	7,100,000	FUTURE 5YR T NOTE MAR25	PENDING - 5YR T NOTE MAR25, effective 11/21/2024, attached to Cash Security - (912810UC0, 91282CKC4, 91282CKN0, 91282CLQ2, 91282CLW9)		Interest Rate	03/31/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/21/2024	106.8118	106.3047	(6,656)					(36,003)	(36,003)	390,500		100,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

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 Year-end (b)	Value of One (1) Point
ESH5	8	2,451,870	FUTURE EMINI S&P MAR25	PENDING - EMINI S&P MAR25, effective 12/13/2024, attached to Cash Security - (91282CHZ7)		Equity/Index	03/21/2025	CME LCZ7XYGSLJUHFXXNXD88	12/13/2024	6,129.6755	5,935.7500	(9,200)					(77,570)	(77,570)	10,400		50
3YH5	12	2,400,000	FUTURE 3YR NOTES MAR25	PENDING - 3YR NOTES MAR25, effective 11/21/2024, attached to Cash Security - (912810QU5)		Interest Rate	03/31/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/21/2024	104.5560	104.3828	(656)					(4,156)	(4,156)	14,400		200,000
WNH5	4	400,000	FUTURE ULTRA BOND MAR25	PENDING - ULTRA BOND MAR25, effective 11/21/2024, attached to Cash Security - (91282CFJ5, 91282CFL0)		Interest Rate	03/20/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/21/2024	123.2031	118.9063	(1,750)					(17,188)	(17,188)	22,000		100,000
TUH5	35	7,000,000	FUTURE 2YR T-NOTE MAR25	PENDING - 2YR T-NOTE MAR25, effective 11/21/2024, attached to Cash Security - (912810UC0, 912828ZQ6, 91282CAE1, 91282CAV3, 91282CFT3, 91282CGM7, 91282CGS4, 91282CHT1, 91282CJZ5, 91282CKC4, 91282CKU4, 91282CKW0, 91282CLD1, 91282CLR0, 91282CLW9)		Interest Rate	03/31/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/21/2024	102.8021	102.8047	(547)				179	179	70,000		200,000
FVH5	72	7,200,000	FUTURE 5YR T NOTE MAR25	PENDING - 5YR T NOTE MAR25, effective 11/21/2024, attached to Cash Security - (912810UC0, 91282CKC4, 91282CKN0, 91282CLQ2, 91282CLW9)		Interest Rate	03/31/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/21/2024	106.8118	106.3047	(6,750)					(36,510)	(36,510)	201,600		100,000
UXYH5	6	600,000	FUTURE 10YR UL TN MAR25	PENDING - 10YR UL TN MAR25, effective 12/20/2024, attached to Cash Security - (91282CDJ7, 91282CLF6)		Interest Rate	03/20/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/20/2024	111.7656	111.3125	(1,500)					(2,719)	(2,719)	7,800		100,000
UXYH5	78	7,800,000	FUTURE 10YR UL TN MAR25	PENDING - 10YR UL TN MAR25, effective 11/21/2024, attached to Cash Security - (91282CDJ7, 91282CLF6)		Interest Rate	03/20/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/21/2024	112.8560	111.3125	(19,500)					(120,392)	(120,392)	101,400		100,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

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 Year-end (b)	Value of One (1) Point
FVH5	90	9,000,000	FUTURE 5YR T NOTE MAR25	PENDING - 5YR T NOTE MAR25, effective 11/21/2024, attached to Cash Security - (912810UC0, 91282CKC4, 91282CKN0, 91282CLQ2, 91282CLW9)		Interest Rate	03/31/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/21/2024	106.8118	106.3047	(8,438)					(45,638)	(45,638)	252,000		100,000
SFRZ5	53	132,500	FUTURE 3-MON SOFR DEC5	PENDING - 3-MON SOFR DEC5, effective 12/31/2024, attached to Cash Security - (91282CHF1)		Interest Rate	12/31/2024	CME LCZ7XYGSLJUHFXXNXD88	12/31/2024	96.0664	96.0550						(1,513)	(1,513)	148,400		2,500
TUH5	31	6,200,000	FUTURE 2YR T-NOTE MAR25	PENDING - 2YR T-NOTE MAR25, effective 12/31/2024, attached to Cash Security - (912810UC0, 912828ZQ6, 91282CAE1, 91282CAV3, 91282CFT3, 91282CGM7, 91282CGS4, 91282CHT1, 91282CJZ5, 91282CKC4, 91282CKU4, 91282CKW0, 91282CLD1, 91282CLR0, 91282CLW9)		Interest Rate	03/31/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/31/2024	102.8203	102.8047						(969)	(969)	40,300		200,000
FVH5	7	700,000	FUTURE 5YR T NOTE MAR25	PENDING - 5YR T NOTE MAR25, effective 12/31/2024, attached to Cash Security - (912810UC0, 91282CKC4, 91282CKN0, 91282CLQ2, 91282CLW9)		Interest Rate	03/31/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/31/2024	106.3594	106.3047						(383)	(383)	5,964		100,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

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 Year-end (b)	Value of One (1) Point
TUH5	25	5,000,000	FUTURE 2YR T-NOTE MAR25	PENDING - 2YR T-NOTE MAR25, effective 11/21/2024, attached to Cash Security - (912810UC0, 912828ZQ6, 91282CAE1, 91282CAV3, 91282CFT3, 91282CGM7, 91282CGS4, 91282CHT1, 91282CJZ5, 91282CKC4, 91282CKU4, 91282CKW0, 91282CLD1, 91282CLR0, 91282CLW9)		Interest Rate	03/31/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/21/2024	102.8021	102.8047	(391)					128	128	32,500		200,000
TUH5	13	2,600,000	FUTURE 2YR T-NOTE MAR25	PENDING - 2YR T-NOTE MAR25, effective 12/05/2024, attached to Cash Security - (912810UC0, 912828ZQ6, 91282CAE1, 91282CAV3, 91282CFT3, 91282CGM7, 91282CGS4, 91282CHT1, 91282CJZ5, 91282CKC4, 91282CKU4, 91282CKW0, 91282CLD1, 91282CLR0, 91282CLW9)		Interest Rate	03/31/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/05/2024	103.1169	102.8047	(203)					(8,119)	(8,119)	15,600		200,000
TYH5	37	3,700,000	FUTURE 10Y TNOTES MAR25	PENDING - 10Y TNOTES MAR25, effective 11/21/2024, attached to Cash Security - (91282CCB5)		Interest Rate	03/20/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/21/2024	109.8401	108.7500	(8,094)					(40,334)	(40,334)	44,400		100,000
FVH5	31	3,100,000	FUTURE 5YR T NOTE MAR25	PENDING - 5YR T NOTE MAR25, effective 11/21/2024, attached to Cash Security - (912810UC0, 91282CKC4, 91282CKN0, 91282CLQ2, 91282CLW9)		Interest Rate	03/31/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/21/2024	106.8118	106.3047	(2,906)					(15,720)	(15,720)	62,000		100,000
WNH5	150	15,000,000	FUTURE ULTRA BOND MAR25	PENDING - ULTRA BOND MAR25, effective 12/04/2024, attached to Cash Security - (91282CFJ5, 91282CFL0)		Interest Rate	03/20/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/04/2024	127.8513	118.9063	(65,625)					(1,341,750)	(1,341,750)	825,000		100,000
1549999999. Subtotal - Long Futures - Replication												(745,880)					(4,470,016)	(4,470,016)	78,540,126	XXX	XXX
1579999999. Subtotal - Long Futures												(1,205,510)		(9,289,985)			(4,470,016)	(13,760,000)	84,101,006	XXX	XXX
TYH5	1	100,000	FUTURE 10Y TNOTES MAR25	Bond Portfolio	Schedule D	Interest Rate	03/20/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/05/2024	111.2188	108.7500	219					2,469	2,469	1,300	0001	100,000
TYH5	123	12,300,000	FUTURE 10Y TNOTES MAR25	Bond Portfolio	Schedule D	Interest Rate	03/20/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/21/2024	109.9681	108.7500	26,906					149,823	149,823	676,500	0001	100,000
FVH5	1,000	100,000,000	FUTURE 5YR T NOTE MAR25	Bond Portfolio	Schedule D	Interest Rate	03/31/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/04/2024	107.6563	106.3047	93,750					1,351,562	1,351,562	2,800,000	0001	100,000
WNH5	60	6,000,000	FUTURE ULTRA BOND MAR25	Bond Portfolio	Schedule D	Interest Rate	03/20/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/21/2024	123.0644	118.9063	26,250					249,486	249,486	78,000	0001	100,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

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 Year-end (b)	Value of One (1) Point
FVH5	3,321	332,100,000	FUTURE 5YR T NOTE MAR25	Bond Portfolio	Schedule D	Interest Rate	03/31/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/21/2024	106.8062	106.3047	311,344					1,665,381	1,665,381	18,265,500	0001	100,000
ESH5	6	1,791,163	FUTURE EMINI S&P MAR25	Equity Portfolio	Schedule D	Equity/Index	03/21/2025	CME LCZ7XYGSLJUHFXXNXD88	12/30/2024	5,970.5417	5,935.7500	6,900					10,438	10,438	16,800	0002	50
ESH5	6	1,780,275	FUTURE EMINI S&P MAR25	Equity Portfolio	Schedule D	Equity/Index	03/21/2025	CME LCZ7XYGSLJUHFXXNXD88	12/31/2024	5,934.2500	5,935.7500						(450)	(450)	7,200	0002	50
ESH5	2	596,450	FUTURE EMINI S&P MAR25	Equity Portfolio	Schedule D	Equity/Index	03/21/2025	CME LCZ7XYGSLJUHFXXNXD88	12/18/2024	5,964.5000	5,935.7500	2,300					2,875	2,875	2,600	0002	50
1609999999. Subtotal - Short Futures - Hedging Other												467,669					3,431,584	3,431,584	21,847,900	XXX	XXX
1649999999. Subtotal - Short Futures												467,669					3,431,584	3,431,584	21,847,900	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(459,630)		(9,289,985)				(9,289,985)	5,560,880	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												467,669					3,431,584	3,431,584	21,847,900	XXX	XXX
1719999999. Subtotal - Replication												(745,880)					(4,470,016)	(4,470,016)	78,540,126	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												(737,842)		(9,289,985)			(1,038,432)	(10,328,417)	105,948,906	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 B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9		10	11	12	13	14	15	Change in Variation Margin			19	20
																16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
RTYH4	388	37,066,310	FUTURE 1RTY MAR24	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/15/2024	CME	LCZ7XYGSLJUHFXXNXD88	12/11/2023	1,910.6345	03/11/2024	2,080.2309	Sale	3,290,170	641,500			100/100	50
MFSH4	212	22,923,005	FUTURE MSCI EAFE MAR4	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/15/2024	ICE	5493004R83R1LVX2IL36	12/11/2023	2,162.5476	03/11/2024	2,310.5099	Sale	1,568,400	613,305			100/100	50
FAH4	97	25,808,115	FUTURE MIDC E-MINI MAR4	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/15/2024	CME	LCZ7XYGSLJUHFXXNXD88	12/11/2023	2,660.6304	03/11/2024	2,934.2598	Sale	2,654,205	1,210,170			100/100	100
ESH4	504	117,475,005	FUTURE S&P500 EMINI MAR 24	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/15/2024	CME	LCZ7XYGSLJUHFXXNXD88	12/11/2023	4,661.7065	03/11/2024	5,101.8671	Sale	11,092,045	7,096,125			100/100	50
MFSM4	192	22,369,685	FUTURE MSCI EAFE JUN4	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/21/2024	ICE	5493004R83R1LVX2IL36	03/11/2024	2,330.1755	06/17/2024	2,301.3833	Sale	(276,405)	(276,405)			100/100	50
RTYM4	383	40,356,275	FUTURE 1RTY JUN24	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/21/2024	CME	LCZ7XYGSLJUHFXXNXD88	03/11/2024	2,107.3773	06/17/2024	2,009.9559	Sale	(1,865,620)	(1,865,620)			100/100	50
ESM4	476	123,543,035	FUTURE EMINI S&P JUN24	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/21/2024	CME	LCZ7XYGSLJUHFXXNXD88	03/11/2024	5,190.8838	06/17/2024	5,437.5000	Sale	5,869,465	5,869,465			100/100	50
FAM4	89	26,586,870	FUTURE MIDC E-MINI JUN4	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/21/2024	CME	LCZ7XYGSLJUHFXXNXD88	03/11/2024	2,987.2888	06/17/2024	2,898.1000	Sale	(793,780)	(793,780)			100/100	100
ESU4	480	132,079,432	FUTURE EMINI S&P SEP24	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/20/2024	CME	LCZ7XYGSLJUHFXXNXD88	07/01/2024	5,503.3097	09/16/2024	5,628.2750	Sale	2,999,168	2,999,168			100/100	50
FAU4	90	26,386,370	FUTURE MID E-MINI SEP24	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/20/2024	CME	LCZ7XYGSLJUHFXXNXD88	06/17/2024	2,931.8189	09/16/2024	3,037.7000	Sale	952,930	952,930			100/100	100
RTYU4	377	38,322,603	FUTURE 1RTY SEP24	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/20/2024	CME	LCZ7XYGSLJUHFXXNXD88	06/17/2024	2,033.0293	09/16/2024	2,164.5098	Sale	2,478,408	2,478,408			100/100	50
MFSU4	193	22,453,370	FUTURE MSCI EAFE SEP4	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/20/2024	ICE	5493004R83R1LVX2IL36	06/17/2024	2,326.7741	09/16/2024	2,416.7855	Sale	868,610	868,610			100/100	50
ESZ4	469	133,450,294	FUTURE EMINI S&P DEC24	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/20/2024	CME	LCZ7XYGSLJUHFXXNXD88	09/16/2024	5,690.8441	12/13/2024	6,059.6018	Sale	8,647,369	8,647,369			100/100	50
MFSZ4	191	23,307,645	FUTURE MSCI EAFE DEC4	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/20/2024	ICE	5493004R83R1LVX2IL36	09/16/2024	2,440.5911	12/13/2024	2,322.1869	Sale	(1,130,760)	(1,130,760)			100/100	50
RTYZ4	343	38,177,365	FUTURE 1RTY DEC24	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/20/2024	CME	LCZ7XYGSLJUHFXXNXD88	09/16/2024	2,226.0854	12/13/2024	2,360.2711	Sale	2,301,285	2,301,285			100/100	50
FAZ4	93	28,531,690	FUTURE MID E-MINI DEC24	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/20/2024	CME	LCZ7XYGSLJUHFXXNXD88	09/16/2024	3,067.9237	12/13/2024	3,296.8000	Sale	2,128,550	2,128,550			100/100	100
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108															40,784,040	31,740,320			XXX	XXX
FVM4	2,938	293,800,000	FUTURE US 5YR NOTE JUN 24	US 5YR NOTE JUN 24 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Interest Rate	06/30/2014	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	02/23/2024	106.7104	03/27/2024	107.1349	Sale	1,247,247	1,247,247				100,000
WNM4	2	200,000	FUTURE US ULTRA T-BOND JUN 24	US ULTRA T-BOND JUN 24 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Interest Rate	06/19/2014	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	02/23/2024	125.9892	03/05/2024	130.0625	Sale	8,147	8,147				100,000
TUM4	9,985	1,997,000,000	FUTURE 2YR T-NOTES JUN2	2YR T-NOTES JUN2 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Interest Rate	06/28/2024	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	02/23/2024	102.3647	03/28/2024	102.2236	Sale	(2,817,205)	(2,817,205)				200,000
TYH4	766	76,600,000	FUTURE 10YR TNOTES MAR2	10YR TNOTES MAR2 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	02/14/2024	112.0153	02/23/2024	111.0877	Sale	(710,571)	(838,469)				100,000
WNH4	716	71,600,000	FUTURE ULTRA BOND MAR24	ULTRA BOND MAR24 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	01/22/2024	121.7848	02/23/2024	124.1057	Sale	1,661,753	(6,683,094)				100,000
UXYH4	901	90,100,000	FUTURE 10 YR UL TN MAR2	10 YR UL TN MAR2 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	01/22/2024	116.8504	02/23/2024	116.0753	Sale	(698,398)	(1,147,438)				100,000
TUH4	10,334	2,066,800,000	FUTURE 2YR T-NOTES MAR2	2YR T-NOTES MAR2 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Interest Rate	03/28/2024	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	01/22/2024	101.8403	02/23/2024	101.8963	Sale	1,156,515	(21,700,628)				200,000
FVH4	4,608	460,800,000	FUTURE 5YR T NOTES MAR2	5YR T NOTES MAR2 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Interest Rate	03/28/2024	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/27/2023	106.2848	02/23/2024	106.3048	Sale	92,583	(11,315,213)				100,000
NQH4	26	8,945,050	FUTURE NAS EMIN MAR4	NAS EMIN MAR4 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Equity/Index	03/15/2024	CME	LCZ7XYGSLJUHFXXNXD88	03/08/2024	17,202.0192	03/11/2024	17,680.2885	Sale	248,700	205,905				20
ESH4	7	1,645,350	FUTURE S&P500 EMINI MAR 24	S&P500 EMINI MAR 24 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Equity/Index	03/15/2024	CME	LCZ7XYGSLJUHFXXNXD88	12/13/2023	4,701.0000	01/10/2024	4,824.2143	Sale	43,125	1,475				50
UXYM4	55	5,500,000	FUTURE 10YR UL TN JUN24	10YR UL TN JUN24 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Interest Rate	06/18/2024	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	02/23/2024	113.5000	03/25/2024	115.4909	Sale	109,500	109,500				100,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
FVM4	10,803	1,080,300,000	FUTURE US 5YR NOTE JUN 24	US 5YR NOTE JUN 24 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Interest Rate	06/30/2014	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2024	106.7226	05/23/2024	105.4386	Sale	(13,870,805)	(13,870,805)				100,000
WNM4	715	71,500,000	FUTURE US ULTRA T-BOND JUN 24	US ULTRA T-BOND JUN 24 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Interest Rate	06/19/2014	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2024	125.9873	05/23/2024	123.2557	Sale	(1,953,046)	(1,953,046)				100,000
TUM4	419	83,800,000	FUTURE 2YR T-NOTES JUN2	2YR T-NOTES JUN2 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Interest Rate	06/28/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2024	102.0988	05/23/2024	101.5195	Sale	(485,451)	(485,451)				200,000
TYM4	214	21,400,000	FUTURE US 10YR NOTE JUN 24	US 10YR NOTE JUN 24 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Interest Rate	06/30/2014	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	04/15/2024	108.2320	05/23/2024	108.6404	Sale	87,391	87,391				100,000
UXYM4	14,279	1,427,900,000	FUTURE 10YR UL TN JUN24	10YR UL TN JUN24 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Interest Rate	06/18/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2024	112.3370	05/23/2024	112.0271	Sale	(4,425,586)	(4,425,586)				100,000
ESM4	5	1,314,313	FUTURE EMINI S&P JUN24	EMINI S&P JUN24 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Equity/Index	06/21/2024	CME LCZ7XYGSLJUHFXXNXD88	04/05/2024	5,257.2500	04/29/2024	5,143.5000	Sale	(28,438)	(28,438)				50
FVM4	7,000	700,000,000	FUTURE US 5YR NOTE JUN 24	US 5YR NOTE JUN 24 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Interest Rate	06/28/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/15/2024	106.2421	05/23/2024	105.4386	Sale	(5,624,333)	(5,624,333)				100,000
NQM4	12	4,416,166	FUTURE NAS EMIN JUN4	NAS EMIN JUN4 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Equity/Index	06/21/2024	CME LCZ7XYGSLJUHFXXNXD88	05/15/2024	18,400.6917	06/17/2024	19,198.3333	Sale	191,434	191,434				20
TYU4	147	14,700,000	FUTURE 10Y TNOTES SEP24	10Y TNOTES SEP24 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Interest Rate	09/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/23/2024	108.9452	06/28/2024	110.0156	Sale	157,352	157,352				100,000
UXYU4	11,755	1,175,500,000	FUTURE 10YR UL TN SEP24	10YR UL TN SEP24 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Interest Rate	09/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/23/2024	113.1000	06/24/2024	114.3554	Sale	14,756,586	14,756,586				100,000
TUU4	72	14,400,000	FUTURE 2YR T-NOTE SEP24	2YR T-NOTE SEP24 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Interest Rate	09/30/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/23/2024	101.8167	06/14/2024	102.0873	Sale	38,966	38,966				200,000
FVU4	7,884	788,400,000	FUTURE 5YR T NOTE SEP24	5YR T NOTE SEP24 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Interest Rate	09/30/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/23/2024	105.8295	06/28/2024	105.6051	Sale	(1,769,235)	(1,769,235)				100,000
WNU4	3	300,000	FUTURE ULTRA BOND SEP24	ULTRA BOND SEP24 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Interest Rate	09/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/23/2024	123.4922	06/24/2024	127.5000	Sale	12,023	12,023				100,000
ESU4	28	7,664,000	FUTURE EMINI S&P SEP24	EMINI S&P SEP24 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Equity/Index	09/20/2024	CME LCZ7XYGSLJUHFXXNXD88	08/20/2024	5,474.2857	09/16/2024	5,499.1339	Sale	34,788	34,788				50
TYU4	1,096	109,600,000	FUTURE 10Y TNOTES SEP24	10Y TNOTES SEP24 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Interest Rate	09/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/13/2024	113.1268	08/27/2024	113.4536	Sale	358,179	358,179				100,000
UXYU4	6,256	625,600,000	FUTURE 10YR UL TN SEP24	10YR UL TN SEP24 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Interest Rate	09/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/23/2024	112.8936	08/27/2024	114.7374	Sale	11,534,893	11,534,893				100,000
TUU4	5,161	1,032,200,000	FUTURE 2YR T-NOTE SEP24	2YR T-NOTE SEP24 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Interest Rate	09/30/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/23/2024	103.1293	08/27/2024	103.3125	Sale	1,890,738	1,890,738				200,000
FVU4	22,344	2,234,400,000	FUTURE 5YR T NOTE SEP24	5YR T NOTE SEP24 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Interest Rate	09/30/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/13/2024	106.9882	08/27/2024	108.6845	Sale	37,902,672	37,902,672				100,000
WNU4	709	70,900,000	FUTURE ULTRA BOND SEP24	ULTRA BOND SEP24 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Interest Rate	09/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/23/2024	123.5121	08/27/2024	133.1362	Sale	6,823,494	6,823,494				100,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NQU4	32	12,782,642	FUTURE NAS EMIN SEP24	NAS EMIN SEP24 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Equity/Index	09/20/2024	CME LCZ7XYGSLJUHFXXNXD88	08/14/2024	19,972.8781	09/04/2024	19,924.6797	Sale	(30,847)	(30,847)				20
FVZ4	16	1,600,000	FUTURE 5YR T NOTE DEC24	5YR T NOTE DEC24 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Interest Rate	12/31/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	109.7187	09/24/2024	110.3945	Sale	10,813	10,813				100,000
UXYZ4	31	3,100,000	FUTURE 10YR UL TN DEC24	10YR UL TN DEC24 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Interest Rate	12/31/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	118.0846	09/19/2024	118.9703	Sale	27,454	27,454				100,000
TUZ4	122	24,400,000	FUTURE 2YR T-NOTE DEC24	2YR T-NOTE DEC24 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Interest Rate	12/31/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	103.8349	09/17/2024	104.3414	Sale	123,596	123,596				200,000
USH5	125	12,500,000	FUTURE US T BONDS MAR25	US T BONDS MAR25 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Interest Rate	03/20/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/21/2024	116.7831	12/04/2024	119.7500	Sale	370,857	370,857				100,000
TYZ4	5,381	538,100,000	FUTURE 10Y TNOTES DEC24	10Y TNOTES DEC24 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Interest Rate	12/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/06/2024	113.2021	11/21/2024	111.6283	Sale	(8,468,341)	(8,468,341)				100,000
WNZ4	102	10,200,000	FUTURE ULTRA BOND DEC24	ULTRA BOND DEC24 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Interest Rate	12/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	132.7291	11/21/2024	123.1403	Sale	(978,054)	(978,054)				100,000
FVZ4	16,122	1,612,200,000	FUTURE 5YR T NOTE DEC24	5YR T NOTE DEC24 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Interest Rate	12/31/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	109.5372	11/21/2024	107.2817	Sale	(36,363,445)	(36,363,445)				100,000
UXYZ4	728	72,800,000	FUTURE 10YR UL TN DEC24	10YR UL TN DEC24 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Interest Rate	12/31/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	114.8812	11/21/2024	112.7679	Sale	(1,538,533)	(1,538,533)				100,000
USZ4	775	77,500,000	FUTURE US T BONDS DEC24	US T BONDS DEC24 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Interest Rate	12/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	10/09/2024	120.8106	11/21/2024	118.5935	Sale	(1,718,256)	(1,718,256)				100,000
TUZ4	7,440	1,488,000,000	FUTURE 2YR T-NOTE DEC24	2YR T-NOTE DEC24 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Interest Rate	12/31/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	10/08/2024	103.6751	11/21/2024	102.5955	Sale	(16,064,049)	(16,064,049)				200,000
ESZ4	227	66,248,138	FUTURE EMINI S&P DEC24	EMINI S&P DEC24 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Equity/Index	12/20/2024	CME LCZ7XYGSLJUHFXXNXD88	09/20/2024	5,836.8403	12/13/2024	5,931.5143	Sale	1,074,550	1,074,550				50
3YZ4	12	2,400,000	FUTURE 3YR NOTES DEC24	3YR NOTES DEC24 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Interest Rate	12/31/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	10/31/2024	104.8857	11/21/2024	104.4251	Sale	(11,055)	(11,055)				200,000
FVH5	4,298	429,800,000	FUTURE 5YR T NOTE MAR25	5YR T NOTE MAR25 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Interest Rate	03/31/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/21/2024	106.8118	12/20/2024	107.5495	Sale	3,170,919	3,170,919				100,000
TYH5	3,059	305,900,000	FUTURE 10Y TNOTES MAR25	10Y TNOTES MAR25 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Interest Rate	03/20/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/21/2024	110.7933	12/20/2024	110.6058	Sale	(573,772)	(573,772)				100,000
UXYH5	519	51,900,000	FUTURE 10YR UL TN MAR25	10YR UL TN MAR25 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Interest Rate	03/20/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/21/2024	112.8807	12/18/2024	112.9845	Sale	53,852	53,852				100,000
TUH5	413	82,600,000	FUTURE 2YR T-NOTE MAR25	2YR T-NOTE MAR25 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Interest Rate	03/31/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/21/2024	102.8044	12/20/2024	103.1462	Sale	282,338	282,338				200,000
WNH5	150	15,000,000	FUTURE ULTRA BOND MAR25	ULTRA BOND MAR25 attached to Cash Security-TREASURY NOTE	SCHEDULE D	Interest Rate	03/20/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/04/2024	127.8513	12/19/2024	119.5325	Sale	(1,247,813)	(1,247,813)				100,000
1549999999. Subtotal - Long Futures - Replication														(15,906,767)	(59,177,934)			XXX	XXX
1579999999. Subtotal - Long Futures														24,877,273	(27,437,614)			XXX	XXX
TYM4	565	56,500,000	FUTURE US 10YR NOTE JUN 24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/30/2014	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2024	110.0305	03/28/2024	110.8447	Sale	(460,008)	(460,008)			0001	100,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9		10	11	12	13	14	15	Change in Variation Margin			19	20
																16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
SFRZ4	3,125	3,125,000,000	FUTURE 3-Mon SOFR DEC4	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/19/2025	CME	LCZ7XYGSLJUHFXXNXD88	02/13/2024	95.9693	02/16/2024	95.7300	Sale	1,869,650	1,869,650			0001	1,000,000
TYH4	1,801	180,100,000	FUTURE 10YR TNOTES MAR2	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	02/16/2024	109.3572	02/23/2024	110.1470	Sale	(1,422,434)	1,902,047			0001	100,000
WNH4	200	20,000,000	FUTURE ULTRA BOND MAR24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	12/18/2023	128.1461	02/23/2024	127.0369	Sale	221,851	1,311,375			0001	100,000
UXYH4	9,793	979,300,000	FUTURE 10 YR UL TN MAR2	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/27/2023	114.7588	02/23/2024	115.3573	Sale	(5,861,343)	19,403,016			0001	100,000
FVH4	8,350	835,000,000	FUTURE 5YR T NOTES MAR2	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/28/2024	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/27/2023	107.7928	02/23/2024	107.4863	Sale	2,559,594	6,276,391			0001	100,000
ESH4	1,163	272,046,998	FUTURE S&P500 EMINI MAR 24	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/15/2024	CME	LCZ7XYGSLJUHFXXNXD88	12/11/2023	4,678.3663	03/11/2024	4,972.4897	Sale	(17,103,277)	(8,506,513)			0002	50
UXYM4	1,630	163,000,000	FUTURE 10YR UL TN JUN24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/18/2024	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	02/23/2024	113.4922	03/18/2024	113.8950	Sale	(656,563)	(656,563)			0001	100,000
ESM4	23	5,974,484	FUTURE EMINI S&P JUN24	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/21/2024	CME	LCZ7XYGSLJUHFXXNXD88	03/11/2024	5,195.2031	03/28/2024	5,289.0761	Sale	(107,954)	(107,954)			0002	50
FVM4	5,000	500,000,000	FUTURE US 5YR NOTE JUN 24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/30/2014	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	05/03/2024	105.6825	05/23/2024	105.3393	Sale	1,715,703	1,715,703			0001	100,000
WNM4	300	30,000,000	FUTURE US ULTRA T-BOND JUN 24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/19/2014	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	02/23/2024	125.9874	05/23/2024	123.0902	Sale	869,157	869,157			0001	100,000
TYM4	688	68,800,000	FUTURE US 10YR NOTE JUN 24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/30/2014	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	02/23/2024	109.9529	05/23/2024	108.9097	Sale	717,711	717,711			0001	100,000
UXYM4	1,154	115,400,000	FUTURE 10YR UL TN JUN24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/18/2024	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	05/01/2024	110.7816	05/23/2024	111.1450	Sale	(419,391)	(419,391)			0001	100,000
ESM4	583	151,387,289	FUTURE EMINI S&P JUN24	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/21/2024	CME	LCZ7XYGSLJUHFXXNXD88	03/11/2024	5,193.3890	06/17/2024	5,424.5669	Sale	(6,738,836)	(6,738,836)			0002	50
ESU4	11	3,026,614	FUTURE EMINI S&P SEP24	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/20/2024	CME	LCZ7XYGSLJUHFXXNXD88	06/17/2024	5,502.9345	06/28/2024	5,539.5000	Sale	(20,111)	(20,111)			0002	50
TYU4	52	5,200,000	FUTURE 10Y TNOTES SEP24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/19/2024	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	05/23/2024	108.9531	06/24/2024	110.0745	Sale	(58,313)	(58,313)			0001	100,000
UXYU4	1,822	182,200,000	FUTURE 10YR UL TN SEP24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/19/2024	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	06/07/2024	112.6039	06/13/2024	113.9670	Sale	(2,483,643)	(2,483,643)			0001	100,000
TUU4	14	2,800,000	FUTURE 2YR T-NOTE SEP24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/30/2024	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	06/04/2024	102.0981	06/24/2024	102.1618	Sale	(1,785)	(1,785)			0001	200,000
ESU4	596	164,025,369	FUTURE EMINI S&P SEP24	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/20/2024	CME	LCZ7XYGSLJUHFXXNXD88	06/17/2024	5,504.2070	09/16/2024	5,562.4828	Sale	(1,736,619)	(1,736,619)			0002	50
TYU4	142	14,200,000	FUTURE 10Y TNOTES SEP24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/19/2024	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	05/23/2024	109.1116	08/27/2024	113.6099	Sale	(638,766)	(638,766)			0001	100,000
UXYU4	7	700,000	FUTURE 10YR UL TN SEP24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/19/2024	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	06/12/2024	113.6808	08/27/2024	117.6563	Sale	(27,828)	(27,828)			0001	100,000
TUU4	37	7,400,000	FUTURE 2YR T-NOTE SEP24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/30/2024	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	07/23/2024	102.9845	08/27/2024	103.2062	Sale	(16,402)	(16,402)			0001	200,000
FVU4	3,324	332,400,000	FUTURE 5YR T NOTE SEP24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/30/2024	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	05/23/2024	105.8250	08/27/2024	109.1125	Sale	(10,927,773)	(10,927,773)			0001	100,000
WNU4	220	22,000,000	FUTURE ULTRA BOND SEP24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/19/2024	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	07/24/2024	125.0193	08/27/2024	131.8735	Sale	(1,507,931)	(1,507,931)			0001	100,000
RTYU4	25	2,588,520	FUTURE 1RTY SEP24	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/20/2024	CME	LCZ7XYGSLJUHFXXNXD88	08/12/2024	2,070.8160	09/16/2024	2,184.8000	Sale	(142,480)	(142,480)			0002	50
WNZ4	160	16,000,000	FUTURE ULTRA BOND DEC24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2024	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	08/27/2024	132.8891	08/30/2024	131.5000	Sale	222,261	222,261			0001	100,000
FVZ4	5,000	500,000,000	FUTURE 5YR T NOTE DEC24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/31/2024	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	09/18/2024	110.3178	09/27/2024	110.2521	Sale	328,695	328,695			0001	100,000
UXYZ4	7	700,000	FUTURE 10YR UL TN DEC24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/31/2024	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	08/27/2024	117.9688	08/30/2024	117.3906	Sale	4,047	4,047			0001	100,000
TUZ4	16	3,200,000	FUTURE 2YR T-NOTE DEC24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/31/2024	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	08/27/2024	103.8438	09/24/2024	104.3049	Sale	(14,758)	(14,758)			0001	200,000
ESZ4	6	1,707,207	FUTURE EMINI S&P DEC24	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/20/2024	CME	LCZ7XYGSLJUHFXXNXD88	09/16/2024	5,690.6890	09/23/2024	5,776.7500	Sale	(25,818)	(25,818)			0002	50
RTYZ4	25	2,757,780	FUTURE 1RTY DEC24	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/20/2024	CME	LCZ7XYGSLJUHFXXNXD88	09/16/2024	2,206.2240	09/18/2024	2,248.7920	Sale	(53,210)	(53,210)			0002	50
TYZ4	127	12,700,000	FUTURE 10Y TNOTES DEC24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2024	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	08/27/2024	114.0313	11/21/2024	109.8040	Sale	536,859	536,859			0001	100,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
WNZ4	60	6,000,000	FUTURE ULTRA BOND DEC24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	132.8891	11/21/2024	122.9861	Sale	594,181	594,181			0001	100,000
FVZ4	6,591	659,100,000	FUTURE 5YR T NOTE DEC24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/31/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	109.0276	11/21/2024	107.3776	Sale	10,875,180	10,875,180			0001	100,000
TUZ4	23	4,600,000	FUTURE 2YR T-NOTE DEC24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/31/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	103.4543	11/21/2024	102.6656	Sale	36,281	36,281			0001	200,000
ESZ4	117	33,389,073	FUTURE EMINI S&P DEC24	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/20/2024	CME LCZ7XYGSLJUHFXXNXD88	11/08/2024	5,707.5339	12/13/2024	5,994.7607	Sale	(1,680,277)	(1,680,277)			0002	50
TYH5	7	700,000	FUTURE 10Y TNOTES MAR25	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/20/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/21/2024	110.5041	12/18/2024	109.8973	Sale	4,247	4,247			0001	100,000
TUH5	21	4,200,000	FUTURE 2YR T-NOTE MAR25	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/31/2025	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/21/2024	102.8480	12/05/2024	102.9663	Sale	(4,969)	(4,969)			0001	200,000
ESH5	8	2,410,520	FUTURE EMINI S&P MAR25	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/21/2025	CME LCZ7XYGSLJUHFXXNXD88	12/18/2024	6,026.3000	12/23/2024	6,021.1250	Sale	2,070	2,070			0002	50
1609999999. Subtotal - Short Futures - Hedging Other														(31,552,999)	10,438,926			XXX	XXX
1649999999. Subtotal - Short Futures														(31,552,999)	10,438,926			XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																		XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														40,784,040	31,740,320			XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1709999999. Subtotal - Hedging Other														(31,552,999)	10,438,926			XXX	XXX
1719999999. Subtotal - Replication														(15,906,767)	(59,177,934)			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														(6,675,726)	(16,998,688)			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	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 December 31 of Current Year

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			(9,289,985)		565,559	(1,303,400)	565,559	105,948,906	105,948,906
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y	2,500,000		3,020,158	(293,516)	226,642	3,020,158	(293,516)	226,642	606,643	606,643
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Y	Y	2,170,000		2,575,498	(79,723)	325,775	2,575,498	(79,723)	325,775	661,708	661,708
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Y	Y	9,510,000		10,274,687	(96,545)	668,142	10,274,687	(96,545)	668,142	831,165	831,165
MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	Y	Y	4,500,000		4,919,034	(56,544)	362,490	4,919,034	(56,544)	362,490	439,087	439,087
0299999999. Total NAIC 1 Designation			18,680,000		20,789,378	(526,328)	1,583,050	20,789,378	(526,328)	1,583,050	2,538,602	2,538,602
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)												
0999999999 - Gross Totals			18,680,000		20,789,378	(9,816,313)	1,583,050	21,354,936	(1,829,729)	2,148,608	108,487,509	108,487,509
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					20,789,378	(9,816,313)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

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)
GOLDMAN SACHS AND COMPANY (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-U2-4	TREASURY NOTE	15,835,985	16,500,000	16,092,050	11/15/2026	I
GOLDMAN SACHS AND COMPANY (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	91282C-AE-1	TREASURY NOTE	33,295,870	41,000,000	34,715,295	08/15/2030	I
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	91282C-KN-0	TREASURY NOTE	30,253,532	30,000,000	30,247,939	04/30/2031	I
0199999999 - Total				79,385,386	87,500,000	81,055,283	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Cash		CASH	4,500,000	4,500,000	XXX		V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Cash		CASH	2,500,000	2,500,000	XXX		V
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Cash		CASH	2,170,000	2,170,000	XXX		V
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Cash		CASH	9,510,000	9,510,000	XXX		V
0299999999 - Total				18,680,000	18,680,000	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

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

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds						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		62,318,000	62,318,000	01/01/2025
9609999999. Subtotal - Cash (Schedule E Part 1 type)				62,318,000	62,318,000	XXX
9999999999 - Totals				62,318,000	62,318,000	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 29,830,000 Book/Adjusted Carrying Value $ 29,830,000
2. Average balance for the year Fair Value $ 36,175,805 Book/Adjusted Carrying Value $ 36,175,805
3.

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

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

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
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 - Industrial and Miscellaneous (Unaffiliated)						XXX
4409999999. Total - Preferred Stocks - Parent, Subsidiaries and Affiliates						XXX
4509999999. Total - Preferred Stocks						XXX
5109999999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						XXX
5409999999. Total - Common Stocks - Mutual Funds						XXX
5609999999. Total - Common Stocks - Unit Investment Trusts						XXX
5809999999. Total - Common Stocks - Closed-End Funds						XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						XXX
5989999999. Total - Common Stocks						XXX
5999999999. Total - Preferred and Common Stocks						XXX
03040L-NE-5	American Water Capital Corp.			19,965,400	19,966,922	01/14/2025
03948G-N2-5	Archer-Daniels-Midland Company			10,997,338	10,998,640	01/02/2025
03948G-NQ-2	Archer-Daniels-Midland Company			9,970,850	9,971,569	01/24/2025
04056A-N2-4	Arizona Public Service Company			13,496,679	13,498,275	01/02/2025
04056A-N3-2	Arizona Public Service Company			35,486,901	35,490,790	01/03/2025
05916R-N3-2	Baltimore Gas and Electric Company			24,990,675	24,993,639	01/03/2025
09212E-N8-3	Black Hills Corporation			7,992,024	7,992,767	01/08/2025
09212E-N9-1	Black Hills Corporation			9,988,770	9,989,444	01/09/2025
09212E-NG-5	Black Hills Corporation			4,989,955	4,990,271	01/16/2025
13639C-N9-2	Canadian National Railway Company			18,229,889	18,230,939	01/09/2025
14912D-ND-7	Caterpillar Financial Services Corporation			59,906,100	59,912,600	01/13/2025
15137P-ND-6	Cencora, Inc.			49,918,150	49,920,667	01/13/2025
23102U-N3-2	Cummins Inc.			33,852,707	33,856,358	01/03/2025
23102U-NH-1	Cummins Inc.			12,429,417	12,474,333	01/17/2025
23102U-NP-3	Cummins Inc.			1,994,346	1,994,463	01/23/2025
23336G-N3-1	DTE Electric Company			4,998,155	4,998,706	01/03/2025
23336G-N8-0	DTE Electric Company			9,990,140	9,990,744	01/08/2025
24422C-ND-1	John Deere Financial Inc.			1,996,870	1,997,073	01/13/2025
24704L-NA-6	Dell International L.L.C.			24,968,800	24,970,625	01/10/2025
2546R2-N3-6	The Walt Disney Company			2,792,969	2,793,286	01/03/2025
2546R2-NA-0	The Walt Disney Company			9,987,680	9,988,750	01/10/2025
2546R2-NP-7	The Walt Disney Company			34,900,110	34,902,039	01/23/2025
26882R-N2-0	ERAC USA Finance LLC			15,196,158	15,198,063	01/02/2025
29251U-NQ-7	Enbridge (U.S.) Inc.			12,461,213	12,462,785	01/24/2025
29447L-N6-6	Equinor ASA			59,954,700	59,963,417	01/06/2025
30217H-NA-2	Experian Finance plc			19,975,340	19,976,500	01/10/2025
30217H-NH-7	Experian Finance plc			8,877,274	8,877,417	01/17/2025
30217H-NP-9	Experian Finance plc			2,243,570	2,243,551	01/23/2025
30217H-NQ-7	Experian Finance plc			4,968,014	4,984,986	01/24/2025
44890M-N8-1	Hyundai Capital America			44,955,090	44,958,875	01/08/2025
44890M-N9-9	Hyundai Capital America			4,994,375	4,994,789	01/09/2025
50221F-N6-7	Lsega Financing PLC			13,989,654	13,991,094	01/06/2025
50221F-N8-3	Lsega Financing PLC			4,995,070	4,995,431	01/08/2025
50221F-NE-0	Lsega Financing PLC			29,948,100	29,950,275	01/14/2025
63743C-NH-2	National Rural Utilities Cooperative Finance Corpo			4,989,710	4,989,911	01/17/2025
63743C-NN-9	National Rural Utilities Cooperative Finance Corpo			9,973,290	9,973,633	01/22/2025
63743C-NQ-2	National Rural Utilities Cooperative Finance Corpo			23,929,992	23,929,620	01/24/2025
66577L-N6-0	Northern States Power Company			11,691,260	11,692,606	01/06/2025
67018B-N7-5	Ntt Leasing Usa Inc			49,957,400	49,961,167	01/07/2025
67705A-NA-8	Oglethorpe Power Corporation			14,981,505	14,982,000	01/10/2025
68236A-NA-4	ONE Gas, Inc.			2,796,466	2,796,710	01/10/2025
68236A-NH-9	ONE Gas, Inc.			18,459,985	18,460,944	01/17/2025
68236F-N9-6	Oncor Electric Delivery Company LLC			25,171,650	25,174,240	01/09/2025
69372A-NW-8	PACCAR Financial Corp.			9,962,160	9,963,508	01/30/2025
70962A-N3-6	Penske Truck Leasing Co., L.P.			1,949,259	1,949,488	01/03/2025
78355A-N6-7	Ryder System, Inc.			4,996,265	4,996,701	01/06/2025
89119A-NP-9	The Toronto-Dominion Bank			14,958,150	14,958,842	01/23/2025
89119A-NQ-7	The Toronto-Dominion Bank			17,449,005	17,449,688	01/24/2025
92780J-NN-7	Virginia Electric and Power Company			9,972,680	9,972,817	01/22/2025
92780J-NU-1	Virginia Electric and Power Company			9,965,110	9,965,425	01/28/2025
92866B-NH-4	Volkswagen Group of America Finance, LLC			3,991,220	3,991,556	01/17/2025
92919T-NH-2	Vulcan Materials Company			6,985,020	6,985,564	01/17/2025
4812A0-36-7	JPMORGAN:PRIME MM CAP			199,984,999	199,980,000	12/31/2024
61747C-71-5	MORG STAN I LQ:PR I			49,995,002	50,000,000	12/31/2024
857492-70-6	SS INST INV:US GV MM PRM			282,601,736	282,601,736	12/31/2024
74800J-NM-3	Province of Quebec			24,936,875	24,938,889	01/21/2025
04249K-N6-1	The Army & Air Force Exchange Service			29,588,710	29,591,987	01/06/2025
023135-CE-4	AMAZON.COM INC			4,979,686	4,999,830	04/13/2025
02665W-FN-6	AMERICAN HONDA FINANCE CORP			10,030,401	10,000,000	10/05/2026
05565E-CL-7	BMW US CAPITAL LLC			7,005,104	7,000,000	04/02/2026
05565E-CN-3	BMW US CAPITAL LLC			10,035,976	10,000,000	08/13/2026
06405L-AE-1	BANK OF NEW YORK MELLON			15,005,404	15,000,000	03/13/2026
084659-AT-8	BERKSHIRE HATHAWAY ENERGY CO			4,991,384	5,007,488	04/15/2025
14913R-2V-8	CATERPILLAR FINANCIAL SERVICES CORP			4,979,966	5,000,305	05/13/2025
14913U-AK-6	CATERPILLAR FINANCIAL SERVICES CORP			5,006,487	5,000,000	02/27/2026
24422E-XL-8	JOHN DEERE CAPITAL CORP			10,011,565	10,000,000	03/06/2026

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
24422E-XW-4	JOHN DEERE CAPITAL CORP			10,045,399	10,000,000	07/15/2027
30231G-BH-4	EXXON MOBIL CORP			4,984,461	4,997,577	03/19/2025
37331N-AH-4	GEORGIA-PACIFIC LLC			7,982,456	7,991,002	03/01/2025
437076-CZ-3	HOME DEPOT INC			15,152,613	14,987,511	06/25/2026
46625H-KC-3	JPMORGAN CHASE & CO			4,995,244	4,999,075	01/23/2025
58769J-AT-4	MERCEDES-BENZ FINANCE NORTH AMERICA LLC			10,027,930	9,997,750	07/31/2026
58769J-AV-9	MERCEDES-BENZ FINANCE NORTH AMERICA LLC			5,013,957	5,000,000	07/31/2026
58933Y-AR-6	MERCK & CO INC			4,990,480	4,998,863	02/10/2025
63743H-FC-1	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP			4,984,927	4,991,912	02/07/2025
63743H-FR-8	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP			10,080,230	9,995,005	05/06/2027
69353R-FW-3	PNC BANK NA (DELAWARE)			10,002,865	10,000,000	01/15/2027
69353R-FX-1	PNC BANK NA (DELAWARE)			5,002,228	5,000,000	01/15/2027
716973-AB-8	PFIZER INVESTMENT ENTERPRISES PTE LTD			24,962,321	24,958,093	05/19/2026
857449-AD-4	STATE STREET BANK AND TRUST CO			8,009,157	8,000,000	11/25/2026
89236T-ME-2	TOYOTA MOTOR CREDIT CORP			15,027,025	15,000,000	05/15/2026
89236T-ML-6	TOYOTA MOTOR CREDIT CORP			5,032,267	5,000,000	08/07/2026
90327Q-D8-9	USAA CAPITAL CORP			4,981,293	4,998,114	05/01/2025
907818-GE-2	UNION PACIFIC CORP			14,636,057	14,622,441	02/21/2026
961214-FR-9	WESTPAC BANKING CORP			10,083,981	9,999,200	04/16/2026
00287Y-CX-5	ABBVIE INC			14,972,906	14,949,907	03/15/2025
02665W-EP-2	AMERICAN HONDA FINANCE CORP			6,215,559	6,215,531	01/10/2025
912797-LN-5	UNITED STATES TREASURY			49,074,626	49,062,515	06/12/2025
912797-NF-0	UNITED STATES TREASURY			49,807,765	49,788,534	02/04/2025
912797-NG-8	UNITED STATES TREASURY			49,767,572	49,745,231	02/11/2025
912797-NR-4	UNITED STATES TREASURY			99,130,561	99,075,439	03/18/2025
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2)				1,972,699,781	1,972,208,439	XXX
9999999999 - Totals				1,972,699,781	1,972,208,439	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 157,143,174 Book/Adjusted Carrying Value $ 153,342,537
2. Average balance for the year Fair Value $ 2,031,457,858 Book/Adjusted Carrying Value $ 2,032,291,773

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
BNY Mellon	New York, New York		1.050	312,286		61,128,447	XXX
Northrim Bank - CD	Anchorage, Alaska		3.170	14,821			XXX
JP Morgan Chase	New York, New York		0.800	1,218		(29,309,736)	XXX
Bank of America	New York, New York					(1,179,765,095)	XXX
BNY Mellon	New York, New York					1,304,408	XXX
Wells Fargo Bank, N.A.	Charlotte, North Carolina					(124,545,002)	XXX
Wells Fargo Bank, N.A.	Charlotte, North Carolina					8,996,706	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	328,325		(1,262,190,271)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	328,325		(1,262,190,271)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	328,325		(1,262,190,271)	XXX

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

1.	January	(1,328,530,248)	4.	April	(1,100,157,255)	7.	July	(1,351,656,046)	10.	October	(1,416,528,806)
2.	February	(1,166,554,253)	5.	May	(1,222,433,643)	8.	August	(1,368,230,581)	11.	November	(1,339,024,858)
3.	March	(1,039,871,678)	6.	June	(1,282,737,212)	9.	September	(1,214,508,408)	12.	December	(1,262,190,271)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	The Army & Air Force Exchange Service		12/23/2024	0.000	01/06/2025	29,591,987		32,423
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						29,591,987		32,423
0109999999. Total - U.S. Government Bonds						29,591,987		32,423
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
	Province of Quebec		12/23/2024	0.000	01/21/2025	24,938,889		27,500
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						24,938,889		27,500
0909999999. Total - U.S. Special Revenues Bonds						24,938,889		27,500
	American Water Capital Corp.		12/20/2024	0.000	01/14/2025	19,966,922		30,533
	Archer-Daniels-Midland Company		12/31/2024	0.000	01/02/2025	10,998,640		1,360
	Archer-Daniels-Midland Company		12/23/2024	0.000	01/24/2025	9,971,569		11,125
	Arizona Public Service Company		12/31/2024	0.000	01/02/2025	13,498,275		1,725
	Arizona Public Service Company		12/20/2024	0.000	01/03/2025	35,490,790		55,262
	Baltimore Gas and Electric Company		12/20/2024	0.000	01/03/2025	24,993,639		38,167
	Black Hills Corporation		12/19/2024	0.000	01/08/2025	7,992,767		13,433
	Black Hills Corporation		12/18/2024	0.000	01/09/2025	9,989,444		18,472
	Black Hills Corporation		12/20/2024	0.000	01/16/2025	4,990,271		7,783
	Canadian National Railway Company		11/20/2024	0.000	01/09/2025	18,230,939		100,071
	Caterpillar Financial Services Corporati		12/23/2024	0.000	01/13/2025	59,912,600		65,550
	Cencora, Inc.		12/23/2024	0.000	01/13/2025	49,920,667		59,500
	Cummins Inc.		11/20/2024	0.000	01/03/2025	33,856,358		185,046
	Cummins Inc.		12/04/2024	0.000	01/17/2025	12,474,333		44,917
	Cummins Inc.		12/13/2024	0.000	01/23/2025	1,994,463		4,782
	DTE Electric Company		12/06/2024	0.000	01/03/2025	4,998,706		16,828
	DTE Electric Company		12/17/2024	0.000	01/08/2025	9,990,744		19,833
	John Deere Financial Inc.		12/23/2024	0.000	01/13/2025	1,997,073		2,195
	Dell International L.L.C.		12/20/2024	0.000	01/10/2025	24,970,625		39,167
	The Walt Disney Company		12/10/2024	0.000	01/03/2025	2,793,286		7,497
	The Walt Disney Company		12/23/2024	0.000	01/10/2025	9,988,750		11,250
	The Walt Disney Company		12/09/2024	0.000	01/23/2025	34,902,039		102,414
	ERAC USA Finance LLC		12/31/2024	0.000	01/02/2025	15,198,063		6,649
	Enbridge (U.S.) Inc.		12/27/2024	0.000	01/24/2025	12,462,785		8,090
	Equinor ASA		12/23/2024	0.000	01/06/2025	59,963,417		65,850
	Experian Finance plc		11/26/2024	0.000	01/10/2025	19,976,500		94,000
	Experian Finance plc		12/10/2024	0.000	01/17/2025	8,877,417		25,551
	Experian Finance plc		12/04/2024	0.000	01/23/2025	2,243,551		8,208
	Experian Finance plc		12/06/2024	0.000	01/24/2025	4,984,986		16,972
	Hyundai Capital America		12/10/2024	0.000	01/08/2025	44,958,875		129,250
	Hyundai Capital America		12/12/2024	0.000	01/09/2025	4,994,789		13,028
	Lsega Financing PLC		12/13/2024	0.000	01/06/2025	13,991,094		33,841
	Lsega Financing PLC		12/04/2024	0.000	01/08/2025	4,995,431		18,278
	Lsega Financing PLC		12/12/2024	0.000	01/14/2025	29,950,275		76,500
	National Rural Utilities Cooperative Fin		12/20/2024	0.000	01/17/2025	4,989,911		7,567
	National Rural Utilities Cooperative Fin		12/20/2024	0.000	01/22/2025	9,973,633		15,067
	National Rural Utilities Cooperative Fin		12/20/2024	0.000	01/24/2025	23,929,620		36,720
	Northern States Power Company		12/19/2024	0.000	01/06/2025	11,692,606		19,224
	Ntt Leasing Usa Inc		11/21/2024	0.000	01/07/2025	49,961,167		265,361
	Oglethorpe Power Corporation		12/17/2024	0.000	01/10/2025	14,982,000		30,000
	ONE Gas, Inc.		12/12/2024	0.000	01/10/2025	2,796,710		7,311
	ONE Gas, Inc.		12/18/2024	0.000	01/17/2025	18,460,944		34,174
	Oncor Electric Delivery Company LLC		12/19/2024	0.000	01/09/2025	25,174,240		41,860
	PACCAR Financial Corp.		12/11/2024	0.000	01/30/2025	9,963,508		26,425
	Penske Truck Leasing Co., L.P.		12/04/2024	0.000	01/03/2025	1,949,488		7,174
	Ryder System, Inc.		12/23/2024	0.000	01/06/2025	4,996,701		5,938

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	The Toronto-Dominion Bank		12/23/2024	0.000	01/23/2025	14,958,842		16,838
	The Toronto-Dominion Bank		12/20/2024	0.000	01/24/2025	17,449,688		26,250
	Virginia Electric and Power Company		12/17/2024	0.000	01/22/2025	9,972,817		19,417
	Virginia Electric and Power Company		12/23/2024	0.000	01/28/2025	9,965,425		11,525
	Volkswagen Group of America Finance, LLC		12/18/2024	0.000	01/17/2025	3,991,556		7,389
	Vulcan Materials Company		12/27/2024	0.000	01/17/2025	6,985,564		4,511
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						868,714,503		1,915,874
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						868,714,503		1,915,874
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						923,245,380		1,975,797
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						923,245,380		1,975,797
316175-50-4	FIDELITY IMM:TRS I		12/31/2024	4.280		2,752,308	7,937	5,175
31846V-41-9	FIRST AMER:TRS OBG V	SD	12/03/2024	4.170		1		
94975H-29-6	ALLSPRING:TRS+ MM I	SD	12/03/2024	4.260		1		
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						2,752,309	7,937	5,175
09248U-55-1	BLKRK LQ:TREAS INSTL		12/31/2024	4.300		2,160,138	384	
09248U-70-0	BLKRK LQ:FEDFUND INSTL		12/24/2024	4.300			19,446	
4812A0-36-7	JPMORGAN:PRIME MM CAP		12/04/2024	4.440		199,984,999	762,503	324,828
61747C-70-7	MORG STAN I LQ:GV I		12/30/2024	4.340			22,187	
61747C-71-5	MORG STAN I LQ:PR I		11/14/2024	4.430		49,995,002	194,516	110,019
711991-00-0	TD BANK DEPOSIT SWEEP	SD	12/02/2024	0.000		7,099	18	167
857492-70-6	SS INST INV:US GV MM PRM		12/31/2024	4.370		282,601,736	525,541	
8309999999. Subtotal - All Other Money Market Mutual Funds						534,748,974	1,524,594	435,014
	ALLSTATE SHORT TERM POOL LLC		12/31/2024	3.822		1,136,253,812	7,600,819	500,015
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						1,136,253,812	7,600,819	500,015
8609999999 - Total Cash Equivalents						2,597,000,474	9,133,350	2,916,001

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 29,591,987	1B ..$	1C ..$	1D ..$ 117,310,835	1E ..$ 236,020,501	1F ..$	1G ..$ 18,230,939
1B	2A ...$ 522,091,117	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK	O	PROPERTY & CASUALTY			266,709	266,709
3.	Arizona AZ						
4.	Arkansas AR						
5.	California CA	B	WORKERS' COMPENSATION			10,429,772	9,893,196
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE	B	PROPERTY & CASUALTY			117,019	110,997
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	B	PROPERTY & CASUALTY			203,512	193,039
12.	Hawaii HI						
13.	Idaho ID	B	PROPERTY & CASUALTY			76,317	72,389
14.	Illinois IL	B	MULTIPLE PURPOSE	2,972,428	2,858,571		
15.	Indiana IN	ST	PROPERTY & CASUALTY			112,169	112,169
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA	B	WORKERS' COMPENSATION			180,209	180,696
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV					235,832	230,927
30.	New Hampshire NH						
31.	New Jersey NJ	B	PROPERTY & CASUALTY			129,206	122,922
32.	New Mexico NM	B	PROPERTY & CASUALTY			356,145	337,816
33.	New York NY	B	PROPERTY & CASUALTY			1,913,007	1,814,557
34.	North Carolina NC	B	PROPERTY & CASUALTY			330,707	313,688
35.	North Dakota ND						
36.	Ohio OH						
37.	Oklahoma OK						
38.	Oregon OR	B	WORKERS' COMPENSATION			1,296,173	1,273,473
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	U.S. Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX				
59.	Subtotal	XXX	XXX	2,972,428	2,858,571	15,646,776	14,922,577
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899.	Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	XXX				

ALLSTATE INSURANCE COMPANY

THIS SECTION INCLUDES THE FOLLOWING SCHEDULES:

Schedule P Prior Reserves by Line

2024 Schedule P Prior Reserves by Line for Allstate Insurance Company

Schedule P - Part 1 - Summary

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR	708,939	533,727	180,732	106,875	13,079		1,543,352
2	2000	1,447	2,523	142	185	60		4,358
3	2001	-1,390	2,269	308	508	147		1,842
4	2002	559	2,532	32	177	27		3,327
5	2003	760	-1,010	55	278	140		223
6	2004	60,253	-54,126	749	-872	48		6,051
7	2005	-67,381	69,113	641	322	206		2,901
8	2006	-1,111	19,126	807	773	320		19,915
9	2007	23,212	-17,601	196	160	366		6,332
10	2008	8,976	1,073	464	-206	290		10,596
11	2009	2,505	2,339	753	354	247		6,198
12	2010	9,989	-1,508	842	-430	-298		8,595
13	2011	11,722	-2,950	593	645	4,553		14,563
14	2012	5,708	12,351	1,028	1,327	95		20,509
15	2013	2,478	-1,929	919	4,988	5,063		11,519
16	2014	9,806	11,823	1,002	1,791	82,440		106,861
	2014 & Pr	776,470	577,753	189,262	116,877	106,783		1,767,146

Schedule P - Part 1 A - Homeowners/Farmowners

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR	432	1,129	30	68	49		1,708
2	2000	235	127	12	8	21		403
3	2001	227	127	0	8	0		362
4	2002		127		8	0		135
5	2003	202	127	10	8	3		349
6	2004	603	127	28	8	1		767
7	2005	99	217	18	26	5		365
8	2006	285		6		11		301
9	2007	337	72	18	4	20		451
10	2008	380	0	23		6		410
11	2009	355	66	19	4	0		445
12	2010	393	1	20	0	0		414
13	2011	968	346	40	21	72		1,448
14	2012	367	584	33	0	72		1,057
15	2013	322	928	21	9	96		1,376
16	2014	3,859	1,209	187	23	2,570		7,848
	2014 & Pr	9,065	5,188	464	195	2,927		17,840

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

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR	263,193	-25,139	29,061	-14,204	4,973		257,884
2	2000	663	2,115	102	143	39		3,062
3	2001	-1,765	1,987	273	467	138		1,101
4	2002	372	2,257	24	135	26		2,814
5	2003	310	-1,406	29	231	69		-768
6	2004	59,534	-54,364	720	-897	46		5,039
7	2005	-67,577	68,785	622	279	200		2,309
8	2006	-1,875	18,240	779	664	296		18,104
9	2007	22,692	-21,365	174	75	79		1,655
10	2008	7,792	-2,662	420	-294	18		5,275
11	2009	605	275	717	312	86		1,994
12	2010	7,816	-4,116	794	-432	-363		3,700
13	2011	9,825	-3,293	497	490	4,575		12,093
14	2012	3,793	10,811	964	1,313	118		16,999
15	2013	740	-3,463	855	4,888	3,890		6,910
16	2014	3,943	11,418	772	1,791	8,045		25,969
	2014 & Pr	310,061	81	36,803	-5,039	22,234		364,140

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

		Losses Unpaid		Defense + Cost Unpaid		Adjusting &	Salvage & Subrogation	Total Net Losses &
		Case Basis	Bulk + IBNR	Case Basis	Bulk + IBNR	Other Unpaid	Anticipated	Expenses Unpaid
		13 & 14	15 & 16	17 & 18	19 & 20	21 & 22	23	24
1	1999 & PR	4,046	103	304	22	73		4,547
2	2000	15	0	27	0	7		49
3	2001	21	0	34	0	9		64
4	2002							
5	2003	12		1		0		13
6	2004	57		1		0		58
7	2005	4	0	0	0	0		4
8	2006							
9	2007							
10	2008	1	129	5	9	-4		141
11	2009		0	-1	-7	-20		-27
12	2010	403	257	17	-50	-155		472
13	2011	26	-4	55	136	-378		-166
14	2012	374	620	24	14	-145		887
15	2013	154	202	26	2	810		1,194
16	2014	1,291	-572	25	9	586		1,339
	2014 & Pr	6,404	734	518	135	783		8,574

Schedule P - Part 1 D - Workers Compensation

		Losses Unpaid		Defense + Cost Unpaid		Adjusting &	Salvage & Subrogation	Total Net Losses &
		Case Basis	Bulk + IBNR	Case Basis	Bulk + IBNR	Other Unpaid	Anticipated	Expenses Unpaid
		13 & 14	15 & 16	17 & 18	19 & 20	21 & 22	23	24
1	1999 & PR	21,557	22,477	1,141	1,103	1,831		48,109
2	2000							
3	2001							
4	2002							
5	2003							
6	2004							
7	2005							
8	2006							
9	2007							
10	2008							
11	2009							
12	2010							
13	2011					22		22
14	2012							
15	2013							
16	2014					2,477		2,477
	2014 & Pr	21,557	22,477	1,141	1,103	4,331		50,609

Schedule P - Part 1 E - Commercial Multiple Peril

		Losses Unpaid		Defense + Cost Unpaid		Adjusting &	Salvage & Subrogation	Total Net Losses &
		Case Basis	Bulk + IBNR	Case Basis	Bulk + IBNR	Other Unpaid	Anticipated	Expenses Unpaid
		13 & 14	15 & 16	17 & 18	19 & 20	21 & 22	23	24
1	1999 & PR	5,308	6,294	3	1,667	1,191		14,463
2	2000	117	111	0	18	0		246
3	2001	121	102	0	18	0		241
4	2002	159	111	7	18	1		295
5	2003	247	269	16	43	1		575
6	2004	35	110	0	18	0		163
7	2005	53	110	0	18	0		182
8	2006	351	886	21	109	11		1,378
9	2007	1	3,691	0	80	265		4,037
10	2008	31	3,603	0	78	257		3,969
11	2009	750	1,998	0	44	178		2,970
12	2010	750	2,348	0	52	209		3,360
13	2011	851	-6	0	0	37		884
14	2012	1,052	55	1	0	16		1,123
15	2013	847	178	12	70	21		1,128
16	2014	165	201	13	-34	116		460
	2014 & Pr	10,840	20,060	75	2,198	2,304		35,476

Schedule P - Part 1 F 1 - Medical Malpractice Occurance

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR	416	166	45	18			646
2	2000							
3	2001							
4	2002							
5	2003							
6	2004							
7	2005							
8	2006							
9	2007							
10	2008							
11	2009							
12	2010							
13	2011							
14	2012							
15	2013							
16	2014					32		32
	2014 & Pr	416	166	45	18	32		677

Schedule P - Part 1 F 2 - Medical Malpractice Claims Made

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR							
2	2000							
3	2001							
4	2002							
5	2003							
6	2004							
7	2005							
8	2006							
9	2007							
10	2008							
11	2009							
12	2010							
13	2011							
14	2012							
15	2013							
16	2014							
	2014 & Pr							

NONE

Schedule P - Part 1 G - Special Liability

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR	1,459	971	75	30			2,535
2	2000							
3	2001							
4	2002							
5	2003							
6	2004							
7	2005							
8	2006							
9	2007							
10	2008							
11	2009							
12	2010							
13	2011							
14	2012							
15	2013							
16	2014					53		53
	2014 & Pr	1,459	971	75	30	53		2,588

Schedule P - Part 1 H 1 - Other Liability Occurence

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR	118,660	158,862	11,370	37,879	4,070		330,840
2	2000	7	170		17	0		195
3	2001	-18	38		16	0		36
4	2002		38		16	0		54
5	2003							
6	2004				0			0
7	2005		2					2
8	2006							
9	2007		0			0		0
10	2008		0					0
11	2009	282	0	2		0		285
12	2010	149		1		0		150
13	2011	10	0	0	-1	98		107
14	2012	25		0	0	19		44
15	2013	279	0	2	17	-330		-32
16	2014	138	0	0	0	16,319		16,457
	2014 & Pr	119,532	159,110	11,377	37,943	20,176		348,138

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

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR							
2	2000							
3	2001							
4	2002							
5	2003							
6	2004							
7	2005							
8	2006							
9	2007							
10	2008							
11	2009							
12	2010							
13	2011							
14	2012							
15	2013							
16	2014							
	2014 & Pr							

NONE

Schedule P - Part 1 I - Special Property

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR	477	214	47	19			757
2	2000							
3	2001		0					0
4	2002							
5	2003							
6	2004							
7	2005	-13		0		0		-13
8	2006	20		0		0		20
9	2007	4		0		0		4
10	2008	1	1					2
11	2009							
12	2010	0		0	0	0		1
13	2011					3		3
14	2012	-29		0		0		-29
15	2013	4	1		0	0		5
16	2014	60	0	0	0	87		147
	2014 & Pr	524	216	47	19	91		897

Schedule P - Part 1 J - Auto Physical Damage

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR	72		1		9		82
2	2000	17		0		-7		10
3	2001	17		0		0		18
4	2002					0		0
5	2003	-10	0		-3	68		55
6	2004	24		0		0		24
7	2005	52		1	0	1		53
8	2006	107	0	2	0	2		110
9	2007	146		4	0	2		152
10	2008	770	0	16	0	12		799
11	2009	513	1	14	0	3		531
12	2010	478	0	9	0	10		498
13	2011	41	0	1	0	92		134
14	2012	127	276	4	0	14		421
15	2013	132	225	2	2	576		938
16	2014	351	312	5	1	615		1,284
	2014 & Pr	2,835	815	61	1	1,398		5,110

Schedule P - Part 1 K - Fidelity/Surety

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR	6		0		0		7
2	2000							
3	2001							
4	2002	27		1		0		29
5	2003							
6	2004							
7	2005							
8	2006							
9	2007							
10	2008							
11	2009							
12	2010							
13	2011							
14	2012							
15	2013							
16	2014							
	2014 & Pr	34		1		0		35

Schedule P - Part 1 L - Other

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR							
2	2000							
3	2001							
4	2002							
5	2003							
6	2004							
7	2005							
8	2006							
9	2007							
10	2008							
11	2009							
12	2010							
13	2011							
14	2012							
15	2013							
16	2014	0	-746					-746
	2014 & Pr	0	-746					-746

NONE

Schedule P - Part 1 M - International

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR							
2	2000							
3	2001							
4	2002							
5	2003							
6	2004							
7	2005							
8	2006							
9	2007							
10	2008							
11	2009							
12	2010							
13	2011							
14	2012							
15	2013							
16	2014							
	2014 & Pr							

NONE

Schedule P - Part 1 N - Reinsurance A

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR							
2	2000							
3	2001							
4	2002							
5	2003							
6	2004							
7	2005							
8	2006							
9	2007							
10	2008							
11	2009							
12	2010							
13	2011							
14	2012							
15	2013							
16	2014							
	2014 & Pr							

Schedule P - Part 1 O - Reinsurance B

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR	630	600					1,230
2	2000	393						393
3	2001	6						6
4	2002							
5	2003							
6	2004							
7	2005							
8	2006							
9	2007							
10	2008							
11	2009							
12	2010							
13	2011							
14	2012							
15	2013							
16	2014							
	2014 & Pr	1,029	600					1,629

Schedule P - Part 1 P - Reinsurance C

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR							
2	2000							
3	2001							
4	2002							
5	2003							
6	2004							
7	2005							
8	2006							
9	2007							
10	2008							
11	2009							
12	2010							
13	2011							
14	2012							
15	2013							
16	2014							
	2014 & Pr							

NONE

Schedule P - Part 1 R 1 - Products Liability Occurrence

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR	292,681	368,050	138,655	80,275	883		880,544
2	2000							
3	2001		15					15
4	2002							
5	2003		0					0
6	2004		0					0
7	2005		-2					-2
8	2006	1	0	0				1
9	2007	32	1	0				33
10	2008		1					1
11	2009		0					0
12	2010		1					1
13	2011	1	7	0		31		38
14	2012		6					6
15	2013		0			0		0
16	2014		0			51,541		51,541
	2014 & Pr	292,715	368,080	138,655	80,275	52,455		932,180

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

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR							
2	2000							
3	2001							
4	2002							
5	2003							
6	2004							
7	2005							
8	2006							
9	2007							
10	2008							
11	2009							
12	2010							
13	2011		0					0
14	2012							
15	2013							
16	2014							
	2014 & Pr		0					0

NONE

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

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR							
2	2000							
3	2001							
4	2002							
5	2003							
6	2004							
7	2005							
8	2006							
9	2007							
10	2008							
11	2009							
12	2010							
13	2011							
14	2012							
15	2013							
16	2014							
	2014 & Pr							

NONE

Schedule P - Part 1 T - Warranty

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR							
2	2000							
3	2001							
4	2002							
5	2003							
6	2004							
7	2005							
8	2006							
9	2007							
10	2008							
11	2009							
12	2010							
13	2011							
14	2012							
15	2013							
16	2014							
	2014 & Pr							

NONE

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