95610202420100101

HEALTH QUARTERLY STATEMENT

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

Blue Care Network of Michigan

NAIC Group Code 0572 (Current) 0572 (Prior) NAIC Company Code 95610 Employer's ID Number 38-2359234

Organized under the Laws of Michigan , State of Domicile or Port of Entry MI

Country of Domicile United States of America

Licensed as business type: Health Maintenance Organization

Is HMO Federally Qualified? Yes [ ] No [X]

Incorporated/Organized 05/06/1981 Commenced Business 05/13/1981

Statutory Home Office 441 E. Jefferson (Street and Number), Detroit, MI, US 48226 (City or Town, State, Country and Zip Code)

Main Administrative Office 441 E. Jefferson (Street and Number)
Detroit, MI, US 48226 (City or Town, State, Country and Zip Code), 248-799-6400 (Area Code) (Telephone Number)

Mail Address 441 E. Jefferson (Street and Number or P.O. Box), Detroit, MI, US 48226 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 600 E. Lafayette Blvd. (Street and Number)
Detroit, MI, US 48226 (City or Town, State, Country and Zip Code), 313-225-9095 (Area Code) (Telephone Number)

Internet Website Address www.BCBSM.com

Statutory Statement Contact Kenneth A. Bluhm (Name), 313-225-9095 (Area Code) (Telephone Number)
kbluhm@bcbsm.com (E-mail Address), 800-556-4348 (FAX Number)

OFFICERS

President & Chief Executive Officer Kathryn Galardi Levine
Treasurer Waymond Eli Harris
Secretary Sheela Rao Manyam

OTHER

DIRECTORS OR TRUSTEES

Julie Anne Angott	William Harrison Black	Kenneth Ray Dallafior
Sarah Winston Doyle	Valeriah Ann Holmon DNP, FNP-BC	Robert Paul Kelch MD
Melvin Lyle Larsen	Kathryn Galardi Levine	Paula Jean Manderfield RN, JD
Paul Lawrence Mozak	Richard Earl Posthumus	Gregory Alan Sudderth
Mary Ann Weaver	Masao Roy Wilson MD	Bruce Alan Wolf D.O.

State of Michigan
County of Oakland 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.

Kathryn Galardi Levine	Waymond Eli Harris	Sheela Rao Manyam
President & Chief Executive Officer	Treasurer	Secretary

Subscribed and sworn to before me this
day of

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	1,319,394,190		1,319,394,190	1,347,896,004
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks	141,597,167		141,597,167	140,265,680
3. Mortgage loans on real estate:				
3.1 First liens			0	0
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ encumbrances)			0	0
4.2 Properties held for the production of income (less $ encumbrances)			0	0
4.3 Properties held for sale (less $ encumbrances)			0	0
5. Cash ($ 104,237,738), cash equivalents ($ 65,970,684) and short-term investments ($ 340,605,951)	510,814,373		510,814,373	474,951,694
6. Contract loans (including $ premium notes)			0	0
7. Derivatives			0	0
8. Other invested assets	376,136,663	0	376,136,663	294,725,448
9. Receivables for securities	3,178,692		3,178,692	489,454
10. Securities lending reinvested collateral assets	12,476,844		12,476,844	12,892,548
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	2,363,597,929	0	2,363,597,929	2,271,220,828
13. Title plants less $ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	14,546,759		14,546,759	15,387,998
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	34,091,220	1,070,106	33,021,114	30,020,093
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)			0	0
15.3 Accrued retrospective premiums ($ 87,041,213) and contracts subject to redetermination ($)	87,041,213		87,041,213	54,532,136
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	0
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts			0	0
17. Amounts receivable relating to uninsured plans	37,532,205		37,532,205	62,111,658
18.1 Current federal and foreign income tax recoverable and interest thereon	444,983		444,983	504,983
18.2 Net deferred tax asset			0	0
19. Guaranty funds receivable or on deposit			0	0
20. Electronic data processing equipment and software			0	0
21. Furniture and equipment, including health care delivery assets ($)			0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	26,713,809		26,713,809	10,995,652
24. Health care ($ 161,325,623) and other amounts receivable	186,575,947	25,250,324	161,325,623	157,364,267
25. Aggregate write-ins for other than invested assets	8,871,354	0	8,871,354	6,063,275
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,759,415,419	26,320,430	2,733,094,989	2,608,200,890
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	2,759,415,419	26,320,430	2,733,094,989	2,608,200,890
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Modified reinsurance experience adjustment	8,871,354		8,871,354	6,063,275
2502.			0	0
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	8,871,354	0	8,871,354	6,063,275

LIABILITIES, CAPITAL AND SURPLUS

		Current Period			Prior Year
		1 Covered	2 Uncovered	3 Total	4 Total
1.	Claims unpaid (less $ .... reinsurance ceded)	455,665,223	15,626,830	471,292,053	442,674,747
2.	Accrued medical incentive pool and bonus amounts	68,467,225		68,467,225	60,267,452
3.	Unpaid claims adjustment expenses	18,926,524		18,926,524	18,926,524
4.	Aggregate health policy reserves, including the liability of $ 10,542,020 for medical loss ratio rebate per the Public Health Service Act	84,783,361		84,783,361	79,447,840
5.	Aggregate life policy reserves			0	0
6.	Property/casualty unearned premium reserve			0	0
7.	Aggregate health claim reserves			0	0
8.	Premiums received in advance	100,953,584		100,953,584	91,964,175
9.	General expenses due or accrued	122,701,267		122,701,267	10,829,164
10.1	Current federal and foreign income tax payable and interest thereon (including $ .... on realized gains (losses))			0	0
10.2	Net deferred tax liability			0	0
11.	Ceded reinsurance premiums payable			0	0
12.	Amounts withheld or retained for the account of others	1,207,553		1,207,553	1,151,057
13.	Remittances and items not allocated	112,217		112,217	130,581
14.	Borrowed money (including $ 50,000,000 current) and interest thereon $ 44,625 (including $ 44,625 current)	50,044,625		50,044,625	50,044,625
15.	Amounts due to parent, subsidiaries and affiliates	24,058,329		24,058,329	36,744,251
16.	Derivatives			0	0
17.	Payable for securities	9,856,291		9,856,291	239,442
18.	Payable for securities lending	12,476,844		12,476,844	12,892,548
19.	Funds held under reinsurance treaties (with $ .... authorized reinsurers, $ .... unauthorized reinsurers and $ .... certified reinsurers)			0	0
20.	Reinsurance in unauthorized and certified ($ ....) companies			0	0
21.	Net adjustments in assets and liabilities due to foreign exchange rates			0	0
22.	Liability for amounts held under uninsured plans	60,248,992		60,248,992	50,380,312
23.	Aggregate write-ins for other liabilities (including $ .... current)	3,793,023	0	3,793,023	3,925,774
24.	Total liabilities (Lines 1 to 23)	1,013,295,058	15,626,830	1,028,921,888	859,618,492
25.	Aggregate write-ins for special surplus funds	XXX	XXX	0	0
26.	Common capital stock	XXX	XXX	10,000	10,000
27.	Preferred capital stock	XXX	XXX		
28.	Gross paid in and contributed surplus	XXX	XXX	15,703,045	15,703,045
29.	Surplus notes	XXX	XXX		0
30.	Aggregate write-ins for other than special surplus funds	XXX	XXX	0	0
31.	Unassigned funds (surplus)	XXX	XXX	1,688,460,056	1,732,869,353
32.	Less treasury stock, at cost:				
	32.1 .... shares common (value included in Line 26 $ ....)	XXX	XXX		
	32.2 .... shares preferred (value included in Line 27 $ ....)	XXX	XXX		
33.	Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	1,704,173,101	1,748,582,398
34.	Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	2,733,094,989	2,608,200,890
	DETAILS OF WRITE-INS				
2301.	Escheats	3,793,023		3,793,023	3,925,774
2302.				0	0
2303.					
2398.	Summary of remaining write-ins for Line 23 from overflow page	0	0	0	0
2399.	Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	3,793,023	0	3,793,023	3,925,774
2501.		XXX	XXX		0
2502.		XXX	XXX		
2503.		XXX	XXX		
2598.	Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	XXX	XXX	0	0
3001.		XXX	XXX		
3002.		XXX	XXX		
3003.		XXX	XXX		
3098.	Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX	0	0
3099.	Totals (Lines 3001 through 3003 plus 3098)(Line 30 above)	XXX	XXX	0	0

STATEMENT OF REVENUE AND EXPENSES

		Current Year To Date		Prior Year To Date	Prior Year Ended December 31
		1 Uncovered	2 Total	3 Total	4 Total
1.	Member Months	XXX	1,959,968	1,960,418	7,774,894
2.	Net premium income (including $ .... non-health premium income)	XXX	1,154,355,201	1,092,945,163	4,361,002,777
3.	Change in unearned premium reserves and reserve for rate credits	XXX	622,563	1,019,254	1,915,409
4.	Fee-for-service (net of $ .... medical expenses)	XXX			0
5.	Risk revenue	XXX			0
6.	Aggregate write-ins for other health care related revenues	XXX	3,025	1,550	19,851
7.	Aggregate write-ins for other non-health revenues	XXX	(291,684)	0	0
8.	Total revenues (Lines 2 to 7)	XXX	1,154,689,105	1,093,965,967	4,362,938,037
	Hospital and Medical:				
9.	Hospital/medical benefits	10,408,751	658,958,542	620,970,310	2,690,511,141
10.	Other professional services	943,875	53,746,289	43,784,929	197,703,292
11.	Outside referrals	28,984,343	28,984,343	25,110,939	100,900,641
12.	Emergency room and out-of-area	1,580,462	65,377,883	56,894,270	244,866,293
13.	Prescription drugs		152,188,406	117,723,463	543,053,601
14.	Aggregate write-ins for other hospital and medical	0	0	0	0
15.	Incentive pool, withhold adjustments and bonus amounts		16,944,130	17,040,046	40,745,895
16.	Subtotal (Lines 9 to 15)	41,917,431	976,199,593	881,523,957	3,817,780,863
	Less:				
17.	Net reinsurance recoveries				0
18.	Total hospital and medical (Lines 16 minus 17)	41,917,431	976,199,593	881,523,957	3,817,780,863
19.	Non-health claims (net)				
20.	Claims adjustment expenses, including $ 25,445,276 cost containment expenses		52,323,549	45,314,868	184,382,945
21.	General administrative expenses		218,379,216	113,995,099	430,797,728
22.	Increase in reserves for life and accident and health contracts (including $ .... increase in reserves for life only)		(1,590,000)		31,070,000
23.	Total underwriting deductions (Lines 18 through 22)	41,917,431	1,245,312,358	1,040,833,924	4,464,031,536
24.	Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	(90,623,253)	53,132,043	(101,093,499)
25.	Net investment income earned		23,967,266	22,441,569	96,687,683
26.	Net realized capital gains (losses) less capital gains tax of $		11,013,034	(3,140,432)	(9,991,422)
27.	Net investment gains (losses) (Lines 25 plus 26)	0	34,980,300	19,301,137	86,696,261
28.	Net gain or (loss) from agents' or premium balances charged off [(amount recovered $ ....) (amount charged off $ ....)]				
29.	Aggregate write-ins for other income or expenses	0	0	0	0
30.	Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	XXX	(55,642,953)	72,433,180	(14,397,238)
31.	Federal and foreign income taxes incurred	XXX	60,000	75,000	20,700
32.	Net income (loss) (Lines 30 minus 31)	XXX	(55,702,953)	72,358,180	(14,417,938)
	DETAILS OF WRITE-INS				
0601.	Other Revenue	XXX	3,025	1,550	19,851
0602.		XXX			
0603.		XXX			
0698.	Summary of remaining write-ins for Line 6 from overflow page	XXX	0	0	0
0699.	Totals (Lines 0601 through 0603 plus 0698)(Line 6 above)	XXX	3,025	1,550	19,851
0701.	Disposal of fixed assets	XXX	(291,684)		
0702.		XXX			
0703.		XXX			
0798.	Summary of remaining write-ins for Line 7 from overflow page	XXX	0	0	0
0799.	Totals (Lines 0701 through 0703 plus 0798)(Line 7 above)	XXX	(291,684)	0	0
1401.					
1402.					
1403					
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	0	0	0	0
2901.				0	0
2902.					
2903					
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0	0	0

STATEMENT OF REVENUE AND EXPENSES (Continued)

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	CAPITAL AND SURPLUS ACCOUNT			
33.	Capital and surplus prior reporting year	1,748,582,398	1,751,451,782	1,751,451,782
34.	Net income or (loss) from Line 32	(55,702,953)	72,358,180	(14,417,938)
35.	Change in valuation basis of aggregate policy and claim reserves			
36.	Change in net unrealized capital gains (losses) less capital gains tax of $	6,140,373	12,457,682	34,778,339
37.	Change in net unrealized foreign exchange capital gain or (loss)			
38.	Change in net deferred income tax			0
39.	Change in nonadmitted assets	5,153,283	(1,438,988)	(23,229,785)
40	Change in unauthorized and certified reinsurance	0	0	0
41.	Change in treasury stock	0	0	0
42.	Change in surplus notes	0	0	0
43.	Cumulative effect of changes in accounting principles			
44.	Capital Changes:			
	44.1 Paid in			0
	44.2 Transferred from surplus (Stock Dividend)	0	0	0
	44.3 Transferred to surplus			
45.	Surplus adjustments:			
	45.1 Paid in	0	0	0
	45.2 Transferred to capital (Stock Dividend)			
	45.3 Transferred from capital			
46.	Dividends to stockholders			
47.	Aggregate write-ins for gains or (losses) in surplus	0	0	0
48.	Net change in capital & surplus (Lines 34 to 47)	(44,409,297)	83,376,874	(2,869,384)
49.	Capital and surplus end of reporting period (Line 33 plus 48)	1,704,173,101	1,834,828,656	1,748,582,398
	DETAILS OF WRITE-INS			
4701.				
4702.				
4703.				
4798.	Summary of remaining write-ins for Line 47 from overflow page	0	0	0
4799.	Totals (Lines 4701 through 4703 plus 4798)(Line 47 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	1,136,253,832	1,198,619,818	4,319,759,379
2.	Net investment income	23,101,614	22,972,135	91,743,348
3.	Miscellaneous income	(288,659)	1,550	19,851
4.	Total (Lines 1 to 3)	1,159,066,787	1,221,593,503	4,411,522,578
5.	Benefit and loss related payments	940,080,585	888,207,262	3,912,895,554
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	124,382,529	140,420,100	635,274,777
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	0	0	525,000
10.	Total (Lines 5 through 9)	1,064,463,114	1,028,627,362	4,548,695,331
11.	Net cash from operations (Line 4 minus Line 10)	94,603,673	192,966,141	(137,172,753)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	311,151,317	355,561,067	1,176,531,424
	12.2 Stocks	146,922,331	44,989,324	212,913,883
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	2,871,348	3,871,677	20,036,676
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	35,633	26,198	70,447
	12.7 Miscellaneous proceeds	10,032,553	15,268,048	7,670,590
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	471,013,182	419,716,314	1,417,223,020
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	280,120,427	379,398,690	1,141,903,011
	13.2 Stocks	137,025,134	42,079,848	163,650,982
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	79,215,658	4,205,543	20,000,482
	13.6 Miscellaneous applications	2,689,238	2,300,307	19,785,087
	13.7 Total investments acquired (Lines 13.1 to 13.6)	499,050,457	427,984,388	1,345,339,562
14.	Net increase (or decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(28,037,275)	(8,268,074)	71,883,458
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	(30,703,719)	(3,117,258)	26,645
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(30,703,719)	(3,117,258)	26,645
	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)	35,862,679	181,580,809	(65,262,650)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	474,951,694	540,214,344	540,214,344
	19.2 End of period (Line 18 plus Line 19.1)	510,814,373	721,795,153	474,951,694

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

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13	14
		2	3											
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health	Other Non-Health
Total Members at end of:														
1. Prior Year	648,197	91,171	437,137	8,262	0	0	13,840	97,787	0	0	0	0	0	0
2. First Quarter	653,793	96,840	433,814	7,930			13,285	101,924						
3. Second Quarter	0													
4. Third Quarter	0													
5. Current Year	0													
6. Current Year Member Months	1,959,968	286,009	1,303,050	23,884			40,772	306,253						
Total Member Ambulatory Encounters for Period:														
7 Physician	921,652	110,180	477,105	24,580			27,937	281,850						
8. Non-Physician	726,356	103,646	425,671	21,836			20,378	154,825						
9. Total	1,648,008	213,826	902,776	46,416	0	0	48,315	436,675	0	0	0	0	0	0
10. Hospital Patient Days Incurred	44,648	2,981	17,673	1,064			546	22,384						
11. Number of Inpatient Admissions	10,650	822	5,261	208			163	4,196						
12. Health Premiums Written (a)	1,156,921,550	147,608,258	607,887,088	6,346,383			29,280,355	365,799,466						
13. Life Premiums Direct	0													
14. Property/Casualty Premiums Written	0													
15. Health Premiums Earned	1,157,544,112	148,334,195	607,783,729	6,346,367			29,280,355	365,799,466						
16. Property/Casualty Premiums Earned	0													
17. Amount Paid for Provision of Health Care Services	940,080,586	96,764,561	512,321,984	5,950,900			31,198,062	293,845,079						
18. Amount Incurred for Provision of Health Care Services	976,199,593	98,704,342	518,296,417	6,498,455			32,139,988	320,560,391						

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 365,799,466

CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)

Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 Days	6 Over 120 Days	7 Total
Claims Unpaid (Reported)						
0299999 Aggregate accounts not individually listed-uncovered						0
0399999 Aggregate accounts not individually listed-covered	118,062,831	1,966,639	215,324			120,244,794
0499999 Subtotals	118,062,831	1,966,639	215,324	0	0	120,244,794
0599999 Unreported claims and other claim reserves						341,104,415
0699999 Total amounts withheld						9,942,844
0799999 Total claims unpaid						471,292,053
0899999 Accrued medical incentive pool and bonus amounts						68,467,225

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR - NET OF REINSURANCE

	Claims Paid Year to Date		Liability End of Current Quarter		5	6
Line of Business	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid Dec. 31 of Prior Year	4 On Claims Incurred During the Year	Claims Incurred in Prior Years (Columns 1 + 3)	Estimated Claim Reserve and Claim Liability December 31 of Prior Year
1. Comprehensive (hospital and medical) individual	44,364,350	51,971,281	11,553,710	45,379,962	55,918,060	58,788,127
2. Comprehensive (hospital and medical) group	199,918,199	310,465,104	52,315,099	209,185,854	252,233,298	257,017,756
3. Medicare Supplement	2,623,603	3,327,296	405,268	2,426,519	3,028,871	2,284,232
4. Vision only					0	0
5. Dental only					0	0
6. Federal Employees Health Benefits Plan	10,014,495	21,167,474	1,986,482	11,944,950	12,000,977	12,123,620
7. Title XVIII - Medicare	94,529,586	192,954,841	11,349,456	124,744,753	105,879,042	112,461,012
8 Title XIX - Medicaid					0	0
9. Credit A&H					0	0
10. Disability Income					0	0
11. Long-term care					0	0
12. Other health					0	0
13. Health subtotal (Lines 1 to 12)	351,450,233	579,885,996	77,610,015	393,682,038	429,060,248	442,674,747
14. Health care receivables (a)	73,343,250	113,232,697			73,343,250	185,877,876
15. Other non-health					0	0
16. Medical incentive pools and bonus amounts	8,744,356		46,383,195	22,084,030	55,127,551	60,267,452
17. Totals (Lines 13 - 14 + 15 + 16)	286,851,339	466,653,299	123,993,210	415,766,068	410,844,549	317,064,323

(a) Excludes $ .... loans or advances to providers not yet expensed.

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Blue Care Network of Michigan (BCN) are presented on the basis of accounting practices required by the Michigan Department of Insurance and Financial Services (DIFS).

DIFS has adopted the National Association of Insurance Commissioner's (NAIC) Accounting Practices and Procedures Manual and the related NAIC Annual Statement Instructions (NAIC SAP) for determining and reporting the financial condition and results of operations of an insurance company. The Director of DIFS has the right to prescribe other specific practices that may deviate from NAIC practices and procedures. The accompanying statutory basis financial statements of BCN have been prepared in conformity with accounting practices prescribed by DIFS, including those related to SSAP No. 84 - Health Care and Government Insured Plan Receivables. DIFS implemented a prescribed practice for HMOs whereby loans or advances to hospitals or other providers under SSAP No. 84 are not permitted.

The prescribed practice had no impact on the net income or surplus for the periods ended March 31, 2024 and December 31, 2023.

A reconciliation of the BCN's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Michigan is shown below:

	SSAP #	F/S Page	F/S Line #	2024	2023
NET INCOME					
(1) State basis (Page 4, Line 32, Columns 2 & 4)	XXX	XXX	XXX	$ (55,702,953)	$ (14,417,938)
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ (55,702,953)	$ (14,417,938)
SURPLUS					
(5) State basis (Page 3, Line 33, Columns 3 & 4)	XXX	XXX	XXX	$ 1,704,173,101	$ 1,748,582,398
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 1,704,173,101	$ 1,748,582,398

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

The preparation of statutory-basis financial statements requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosures of contingent assets and liabilities at the date of the statutory-basis financial statements, and the reported amounts of revenues and expenses during the reporting period. Actual results could differ from those estimates. The most significant estimates include assumptions used in amounts recorded relating to the Affordable Care Act (ACA); liabilities for unpaid claims, specifically incurred but not reported (IBNR); premium deficiency reserves and litigation-related contingencies.

C. Accounting Policy

(2) Bonds not backed by other loans – that have a NAIC designation of one or two are stated at amortized cost using the scientific effective interest method. Bonds with a NAIC designation of three to six are carried at the lower of amortized cost or fair market value. BCN has not elected to use the Systematic approach for their SVO identified investments.

(6) Loan-backed securities – loan-backed securities with a NAIC designation of 1 or 2 are stated at amortized cost using the scientific effective interest method while those loan-backed securities with a NAIC designation of three or higher are carried at lower of amortized cost or fair market value. Premiums and discounts on loan-backed bonds and structured securities are amortized using the retrospective method based on anticipated prepayments at the date of purchase. Prepayment assumptions are obtained from broker- dealer survey values or internal estimates. Changes in estimated cash flows from the original purchase assumptions are accounted for using a prospective method. Should the present value of anticipated cash flows collected be less than the amortized cost basis, a determination will be made on whether the decline in value is other-than-temporary. If BCN has the ability and intent to hold the security to maturity, but does not expect recovery of the carrying value, the decline in value is recognized as an impairment loss.

D. Going Concern

Management has evaluated BCN's ability to continue as a going concern and does not have any substantial doubt about BCN's ability to continue as a going concern.

NOTE 2 Accounting Changes and Corrections of Errors

Not applicable.

NOTE 3 Business Combinations and Goodwill

Not applicable.

NOTE 4 Discontinued Operations

Not applicable.

NOTE 5 Investments

D. Loan-Backed Securities

(1) Loan-backed securities designated highest-quality and high-quality (NAIC designations 1 and 2, respectively) are reported at amortized cost; securities that are designated medium quality, low quality, lowest quality and in or near default (NAIC designations 3 to 6, respectively) shall be reported at the lower of amortized cost or fair value. Premiums and discounts on loan-backed bonds and structured securities are amortized using the retrospective method based on anticipated prepayments at the date of purchase. Prepayment assumptions are obtained from broker-dealer survey values or internal estimates. Changes in estimated cash flows from the original purchase assumptions are accounted for using the prospective method.

(2) Other-Than-Temporary Impairment of Loan-Backed and Structured Securities
Not applicable.

(3) Other-Than-Temporary Impairment of Loan-Backed and Structured Securities by CUSIP
Not applicable.

NOTES TO FINANCIAL STATEMENTS

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a) The aggregate amount of unrealized losses:		
1. Less than 12 Months	$	(1,470,833)
2. 12 Months or Longer	$	(29,323,857)
b)The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	85,417,237
2. 12 Months or Longer	$	180,684,318

(5) Information Investor Considered in Reaching Conclusion that impairments are not Other-Than-Temporary

Because BCN has determined the investments, noted in (4)b above, have not been subject to credit losses and BCN does not have the intent to sell the securities and has the ability to hold such securities, BCN does not consider these investments to be other-than-temporarily impaired.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged

Of the $12,476,844 collateral received, none has been sold or re-pledged at March 31, 2024.

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

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale
Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
Not applicable.

M. Working Capital Finance Investments
Not applicable, including note 5M(2) and 5M(3).

N. Offsetting and Netting of Assets and Liabilities
Not applicable.

R. Reporting Entity's Share of Cash Pool by Asset Type
Not applicable.

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies
Not applicable.

NOTE 7 Investment Income
No significant changes.

NOTE 8 Derivative Instruments
Not applicable, including note 8A(8), 8B(2)a, 8B(2)b and 8B(2)c.

NOTE 9 Income Taxes
No significant changes.

NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties
Other than activity noted in D, no significant change.

D. Loans – BCN has the following loans with its subsidiaries:

BCBSM and BCN maintain intercompany agreement to provide each other with certain loan facilities to meet short-term liquidity needs and/or working capital requirements. During the quarter, BCN provided funds to BCBSM to meet short-term liquidity needs. As of March 31, 2024, BCN has an outstanding receivable from BCBSM totalling $74,098,566.

NOTE 11 Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) BCN became a member of the Federal Home Loan Bank of Indianapolis (FHLBI) on December 1, 2009, in order to obtain short-term, long-term and line-of-credit borrowing privileges. As of March 31, 2024, BCN has $50,000,000 outstanding at a rate of 1.89% with a maturity of November 8, 2024. BCN plans to utilize any funding obtained to cover operational needs or longer-term strategy plans. Borrowings are accounted for consistent with SSAP No. 15, Debt and Holding Company Obligations. The loans are collateralized by government securities at 105% of the outstanding loan balance. BCN calculates the actual or estimated borrowing capacity based on current FHLBI capital Stock.

(2) FHLB Capital Stock

a. Aggregate Totals

	Total
1. Current Year	
(a) Membership Stock - Class A	
(b) Membership Stock - Class B	$ 5,458,500
(c) Activity Stock	
(d) Excess Stock	
(e) Aggregate Total (a+b+c+d)	$ 5,458,500
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 121,300,000
2. Prior Year-end	
(a) Membership Stock - Class A	
(b) Membership Stock - Class B	$ 5,458,500
(c) Activity Stock	
(d) Excess Stock	
(e) Aggregate Total (a+b+c+d)	$ 5,458,500

NOTES TO FINANCIAL STATEMENTS

(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 121,300,000

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

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

	1	2	Eligible for Redemption			
			3	4	5	6
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership Stock						
1. Class A	$ -					
2. Class B	$ 5,458,500	$ 5,458,500				

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total Collateral Pledged	$ 57,848,027	$ 54,962,618	$ 50,000,000
2. Prior Year-end Total Collateral Pledged	$ 56,899,771	$ 54,285,727	$ 50,000,000

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1	2	3
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current Year Total Maximum Collateral Pledged	$ 57,919,557	$ 55,259,597	$ 50,000,000
2. Prior Year-end Total Maximum Collateral Pledged	$ 106,050,409	$ 100,973,549	$ 50,000,000

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	Total	Funding Agreements Reserves Established
1. Current Year		
(a) Debt		XXX
(b) Funding Agreements	$ 50,000,000	
(c) Other		XXX
(d) Aggregate Total (a+b+c)	$ 50,000,000	$ -
2. Prior Year end		
(a) Debt		XXX
(b) Funding Agreements	$ 50,000,000	
(c) Other		XXX
(d) Aggregate Total (a+b+c)	$ 50,000,000	$ -

b. Maximum Amount During Reporting Period (Current Year)

	Total
1. Debt	
2. Funding Agreements	$ 50,000,000
3. Other	
4. Aggregate Total (Lines 1+2+3)	$ 50,000,000

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

c. FHLB - Prepayment Obligations

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

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

Not applicable, including 12A(4).

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

No significant changes.

NOTE 14 Liabilities, Contingencies and Assessments

No significant changes.

NOTES TO FINANCIAL STATEMENTS

NOTE 15 Leases

No significant changes.

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

No significant changes.

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

B. Transfer and Servicing of Financial Assets

(2) Servicing Assets and Servicing Liabilities
Not applicable.

(4) Securitizations, Asset-based Financing Arrangements and Similar Transfers Accounted for as Sales
(a)
Not applicable.
(b)
Not applicable.

C. Wash Sales
Not applicable, BCN had no wash sales as of March 31, 2024.

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

No significant changes.

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

Not applicable.

NOTE 20 Fair Value Measurements

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

1. Items Measured and Reported at Fair Value by Levels 1, 2 and 3

The fair values BCN's securities are based on quoted market prices, where available. These fair values are obtained primarily from custodian banks or third-party pricing services, which generally use Level 1 or Level 2 inputs for the determination of fair value in accordance with SSAP guidance.

BCN obtains one quoted price for each security, which are derived through recently reported trades for identical or similar securities making adjustments through the reporting date based upon available market observable information. For securities not actively traded, the third-party pricing services may use quoted market prices of comparable instruments or discounted cash flow analyses, incorporating inputs that are currently observable in the markets for similar securities. Inputs that are often used in the valuation methodologies include, but are not limited to, broker quotes, benchmark yields, credit spreads, default rates, and prepayment speeds.

In certain circumstances, it may not be possible to derive pricing model inputs from observable market activity, and therefore, such inputs are estimated internally. Such securities are designated Level 3.

The following techniques were used to estimate the fair value and determine the classification of assets pursuant to the valuation hierarchy:

Bonds consist of:

U.S. Government—Consist of certain U.S. government securities and bonds issued by U.S. government-backed agencies. U.S. Government securities are valued based on observable inputs such as the U.S. Treasury yield curve and/or similar assets in markets that are active and are classified as Level 2.

All Other Government—Consists of government securities and bonds issued by foreign government-backed agencies. Valuation is based on prices by a pricing service using a composite yield curve. These securities are classified as Level 2.

Special Revenue and Assessments—Consist of bonds and debt backed by noncorporate entities. Valuation is based on inputs derived directly from observable market data, such as discounted cash flows. These securities are not consistently or actively traded and are classified as Level 2.

Industrial and Miscellaneous—Consist of corporate notes and bonds. Valuation is determined using pricing models maximizing the use of observable inputs for similar securities. This includes basing value on yields currently available on comparable securities of issuers with similar credit ratings. When quoted prices are not available for identical or similar bonds, the security is valued under a discounted cash flows approach that maximizes observable inputs, such as current yields of similar instruments, but includes adjustment for certain risks that may not be observable, such as credit and liquidity risk or a broker quote, if available. These securities are classified as Level 2.

Surplus Notes - are comprised of insurer-specific bonds. Valuation is determined using pricing models mazimizing the use of observable inputs for similar securities. This includes basing value on yields currently available on comparable securities of issuers with similar credit ratings. When quoted prices are not available for identical or similar bonds, the security is valued under a discounted cash flows approach that maximizes observable inputs, such as current yields of similar instruments, but includes adjustment for certain risks that may not be observable, such as credit and liquidity risk or a broker quote, if available. These securities are classified as Level 2.

Common Stocks—Consist of actively traded exchange-listed common stock and mutual fund investments, as well as privately held mutual funds and other private equity investments. The valuation for exchange-traded securities are based on unadjusted quoted prices for these securities, or funds in an active market. These securities are classified as Level 1. If applicable, certain private equity investments would be classified as Level 3, valued using external pricing, supplemented by internal review and anlysis.

Mutual Funds—Consist of registered mutual funds actively traded on an open exchange. The public-traded funds are based on an observable price in an active market and; therefore, classified as Level 1.

Cash Equivalents and Short-Term Investments—Consist of commercial paper, discount notes, other money market mutual funds, and other investments with original maturities of one year or less. Valuation is based on unadjusted quoted prices. These securities are classified as Level 1. Valuation for commercial paper and other securities is based on inputs derived from observable market data and are classified as Level 2.

Exempt Money Market Funds—Consist of money market funds that invest in one of the following: securities that are direct obligations of the U.S. government, securities that are backed by the full faith and credit of the U.S. government or collateralized repurchase agreements composed of such obligations. The Securities Valuation Office of the National Association of Insurance Commissioners maintains the list of money market funds that are eligible for classification as Exempt Money Market Funds. These securities are classified as Level 1.

Other Money Market Mutual Funds—are recorded at fair value or net asset value (NAV) per share. These securities are classified as Level 1.

State Street Navigator Securities Lending—Consists of the cash collateral posted on securities lending transactions and reinvested in money market securities. These securities are classified as Level 1.

BCN's assets and liabilities measured and recorded at fair value as of March 31, 2024, are as follows:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total

NOTES TO FINANCIAL STATEMENTS

a. Assets at fair value					
Bonds					$ -
Exchange Traded Funds - As Identified by SVO	$ 7,536,388				$ 7,536,388
					$ -
Common Stock					$ -
Industrial and miscellaneous (Unaffiliated)	$ 140,390,572				$ 140,390,572
Mutual funds	$ 1,206,595				$ 1,206,595
					$ -
Cash Equivalents					$ -
Exempt money market mutual funds	$ 1,000,000				$ 1,000,000
Other money market mutual funds	$ 958				$ 958
					$ -
Other					$ -
Securities lending collateral	$ 12,476,844				$ 12,476,844
					$ -
Total assets at fair value/NAV	$ 162,611,357	$ -	$ -	$ -	$ 162,611,357

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Payable for securities lending	$ 12,476,844				$ 12,476,844
Total liabilities at fair value	$ 12,476,844	$ -	$ -	$ -	$ 12,476,844

(2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy
Not applicable.

(3) Transactions between levels
Not applicable.

(4) Certain assets and liabilities of BCN are measured and reported: (a) at amortized cost, (b) at values using the adjusted audited GAAP equity method, or (c) at values that approximate fair value due to their liquid or short-term nature.

(5) Derivative assets and liabilities
Not applicable.

B. Other Fair Value Information
Not applicable.

C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.
The table below reflects the fair values and admitted values of all admitted assets and liabilities as of March 31, 2024 that are financial instruments excluding those accounted for under the equity method (joint ventures). The fair values are also categorized into the three-level fair value hierarchy as described above.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Bonds							
Special Revenue and Assessment	$ 326,157,256	$ 357,730,743		$ 326,157,256			
Industrial and Miscellaneous	$ 587,903,497	$ 589,163,280		$ 587,903,497			
U.S. Government	$ 331,274,266	$ 363,517,872		$ 331,274,266			
Other Countries Governments	$ 1,257,663	$ 1,445,907		$ 1,257,663			
ETF Bonds Identified by SVO	$ 7,536,388	$ 7,536,388	$ 7,536,388				
Surplus Notes	$ 413,154	$ 414,368		$ 413,154			
Common Stock							
Industrial and Miscellaneous (Unaffiliated)	$ 140,390,572	$ 140,390,572	$ 140,390,572				
Mutual Funds	$ 1,206,595	$ 1,206,595	$ 1,206,595				
Cash Equivalents and Short Term Investments							
Industrial and Miscellaneous	$ 396,838,242	$ 396,813,217		$ 396,838,242			
Exempt Money Market Mutual Funds	$ 1,000,000	$ 1,000,000	$ 1,000,000				
Other Money Market Mutual Funds	$ 958	$ 958	$ 958				
Other Countries Governments	$ 8,759,531	$ 8,762,460		$ 8,759,531			
Other Securities Lending Collateral	$ 12,476,844	$ 12,476,844	$ 12,476,844				
Liabilities							
Debt	$ 49,023,532	$ 50,000,000			$ 49,023,532		
Payable for Securities Lending	$ 12,476,844	$ 12,476,844	$ 12,476,844				

NOTES TO FINANCIAL STATEMENTS

D. Not Practicable to Estimate Fair Value
BCN held no securities at March 31, 2024 where it was not practicable to determine the fair value of the investment.

E. Investments Using the NAV Practical Expedient
Not applicable.

NOTE 21 Other Items
No significant changes.

NOTE 22 Events Subsequent
Management has evaluated all events subsequent to the 1st Quarter statement date of March 31, 2024, through May 15, 2024, for the 1st Quarter statement submitted on May 15, 2024.

Type I – Recognized Subsequent Events:
Management has determined that there are no Type I subsequent events that require disclosure under SSAP No. 9, Subsequent Events.

Type II – Nonrecognized Subsequent Events:
Social Mission payment in 2024 by Blue Care Network of Michigan

On April 1, 2024, BCN paid the $100 million established liability related to the social mission committment to the Michigan Health Endowment Fund. Consistent with its social mission to improve the access and quality of health care for the residents of the State of Michigan, on February 14, 2024, the BCN board of directors authorized the payment of $100 million on or before April 1, 2024, to the MHEF. The payment by BCN satisfies Blue Cross' 2024 best efforts annual commitment to the MHEF as set forth in the Community Health Investment Agreement currently in place with the State of Michigan.

NOTE 23 Reinsurance
No significant changes.

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

E. Risk Sharing Provisions of the Affordable Care Act

(1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions (YES/NO)? Yes [X] No [ ]

(2) Impact of Risk Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year

	Amount
a. Permanent ACA Risk Adjustment Program	
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	$ 827,147
3. Premium adjustments payable due to ACA Risk Adjustment (including high risk pool premium)	$ 43,991,600
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	$ (7,548,084)
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	$ 163,138
b. Transitional ACA Reinsurance Program	
Assets	
1. Amounts recoverable for claims paid due to ACA Reinsurance	
2. Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability)	
3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	
Liabilities	
4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premium	
5. Ceded reinsurance premiums payable due to ACA Reinsurance	
6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance	
Operations (Revenue & Expense)	
7. Ceded reinsurance premiums due to ACA Reinsurance	
8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	
9. ACA Reinsurance contributions – not reported as ceded premium	
c. Temporary ACA Risk Corridors Program	
Assets	
1. Accrued retrospective premium due to ACA Risk Corridors	
Liabilities	
2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	
Operations (Revenue & Expense)	
3. Effect of ACA Risk Corridors on net premium income (paid/received)	
4. Effect of ACA Risk Corridors on change in reserves for rate credits	

(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.

	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
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable (including high risk pool payments)					$ -	$ -			A	$ -	$ -
2. Premium adjustments (payable) (including high risk pool premium)		$36,443,517			$ -	$36,443,517		$ -	B	$ -	$36,443,517
3. Subtotal ACA Permanent Risk Adjustment Program	$ -	$36,443,517	$ -	$ -	$ -	$36,443,517	$ -	$ -		$ -	$36,443,517
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid					$ -	$ -			C	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

2. Amounts recoverable for claims unpaid (contra liability)					$ -	$ -			D	$ -	$ -
3. Amounts receivable relating to uninsured plans					$ -	$ -			E	$ -	$ -
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium					$ -	$ -			F	$ -	$ -
5. Ceded reinsurance premiums payable					$ -	$ -			G	$ -	$ -
6. Liability for amounts held under uninsured plans					$ -	$ -			H	$ -	$ -
7. Subtotal ACA Transitional Reinsurance Program	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium					$ -	$ -			I	$ -	$ -
2. Reserve for rate credits or policy experience rating refunds					$ -	$ -			J	$ -	$ -
3. Subtotal ACA Risk Corridors Program	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -
d. Total for ACA Risk Sharing Provisions	$ -	$36,443,517	$ -	$ -	$ -	$36,443,517	$ -	$ -		$ -	$36,443,517

Explanations of Adjustments

A.

B.

C.

D.

E.

F.

G.

H.

I.

J.

(4) Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year

	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
a. 2014											
1. Accrued retrospective premium					$ -	$ -			A	$ -	$ -
2. Reserve for rate credits or policy experience rating refunds					$ -	$ -			B	$ -	$ -
b. 2015											
1. Accrued retrospective premium					$ -	$ -			C	$ -	$ -
2. Reserve for rate credits or policy experience rating refunds					$ -	$ -			D	$ -	$ -
c. 2016											
1. Accrued retrospective premium					$ -	$ -			E	$ -	$ -
2. Reserve for rate credits or policy experience rating refunds					$ -	$ -			F	$ -	$ -
d. Total for Risk Corridors	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -

Explanations of Adjustments

A.

B.

C.

D.

E.

F.

24E(4)d (Columns 1 through 10) should equal 24E(3)c3 (Column 1 through 10 respectively)

(5) ACA Risk Corridors Receivable as of Reporting Date

Risk Corridors Program Year	1 Estimated Amount to be Filed or Final Amount Filed with CMS	2 Non-Accrued Amounts for Impairment or Other Reasons	3 Amounts received from CMS	4 Asset Balance (Gross of Non-admissions) (1-2-3)	5 Non-admitted Amount	6 Net Admitted Asset (4 - 5)
a. 2014	$ 17,193,568		$ 17,193,568	$ -		$ -
b. 2015	$ 4,131,999		$ 4,131,999	$ -		$ -
c. 2016	$ 20,617,732		$ 20,617,732	$ -		$ -
d. Total (a + b + c)	$ 41,943,299	$ -	$ 41,943,299	$ -	$ -	$ -

24E(5)d (Column 4) should equal 24E(3)c1 (Column 9)

24E(5)d (Column 6) should equal 24E(2)c1

BCN is currently under a MLR audit examination for the 2017 - 2019 reporting years, and we are awaiting finalization of the audit by the Center for Consumer Information and Insurance Oversight (CCIIO). No financially material findings are anticipated. Included in the table above are unpaid rebates to individuals resulting from ACA Risk Corridor refunds received in 2020. The premium rebates resulting from the Risk Corridor refunds amount to $6,558,477 and will be paid once the MLR audit is completed.

NOTE 25 Change in Incurred Claims and Claim Adjustment Expenses

A. Liabilities for unpaid claims and claims adjustment expenses as of December 31, 2023, were $461,601,271. As of March 31, 2024, $369,888,528 has been paid for incurred claims and claims adjustment expenses attributable to insured events of prior years, respectively. Liabilities for unpaid claims and claims adjustment expenses remaining for prior years are now estimated to be $78,098,244 as a result of a re-estimation of unpaid claims on comprehensive and Medicare lines of business. Therefore, there has been a $13,614,499 favorable prior year development based on the analysis of recent loss development trends from December 31, 2023 to March 31, 2024.

B. Significant Changes in Methodologies and Assumptions

Not applicable.

NOTE 26 Intercompany Pooling Arrangements

Not applicable.

NOTE 27 Structured Settlements

Not applicable.

NOTE 28 Health Care Receivables

No significant changes.

NOTE 29 Participating Policies

Not applicable.

NOTE 30 Premium Deficiency Reserves

A liability for premium deficiency losses is an actuarial estimate that is recognized when it is probable that expected claim losses and allocable administrative expenses will exceed future premiums on existing health and other contracts. Loss contract reserves may be necessary when administrative fee revenues are insufficient to cover the direct fixed and variable expenses allocated to self-insured groups. For purposes of premium deficiency losses, contracts are grouped in a manner consistent with the BCN's method of acquiring, servicing, and measuring the profitability of such contracts. BCN considers anticipated investment income as part of the premium deficiency and loss contract reserves actuarial estimate calculations. Premium deficiency losses are generally released over the period that the contract is in a loss position. Loss contracts are calculated similar to premium deficiency losses over the administrative service contract period.

1. Liability carried for premium deficiency reserves	$ 29,480,000
2. Date of the most recent evaluation of this liability	12/31/2023
3. Was anticipated investment income utilized in the calculation?	Yes [X] No [ ]

NOTE 31 Anticipated Salvage and Subrogation

No significant changes.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
1. Vista HoldCo., LLC was formed resulting from the acquisition of 38.74% Vista Health Plan Inc in January 2024.
2. Concurrently, a pro-rata share of AmeriHealth Caritas ownership in Blue Cross Complete was dividend to BCBSM resulting in an increase in BCBSM's direct ownership of BCC to 69.37%.
3. A new joint venture was formed under Emergient, Inc - WyoBlue, LLC and WyoBlue Advantage, Inc.

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

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

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

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

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

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

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 10/15/2021

6.4 By what department or departments?
Michigan Department of Insurance and Financial Services

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Bricktown Capital LLC	Detroit, MI	NO	NO	NO	YES

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ...... Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ...... $ 26,713,809

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
Pledged as collateral to FHLB (Mkt value: $57,848,027 Stmt value: $54,962,618)
On deposit with States (Mkt value: $1,000,000, Stmt value $1,000,000)

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ...... $ 21,245,854

13. Amount of real estate and mortgages held in short-term investments: ...... $ 0

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 0	$
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 200	$ 74,000,200
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 200	$ 74,000,200
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 74,000,000

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

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ...... $ 12,476,844
16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ...... $ 12,476,844
16.3 Total payable for securities lending reported on the liability page. ...... $ 12,476,844

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
State Street Bank and Trust Company	801 Pennsylvania, Kansas City, MO 64205
Federal Home Loan Bank of Indianapolis	8250 Woodfield Crossings, Indianapolis, IN 46240
Fidelity Investments Institutional Operations Co	100 Magellan Way, Covington, KY 41015
JPMorgan Chase	383 Madison Ave, 4th floor, New York, NY 10179

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Bricktown Capital, LLC	A
Snyder Capital Management L. P.	U
Los Angeles Capital Management & Equity Research Inc.	U
Arrowstreet Capital Limited Partnership	U

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?... Yes [ ] No [X]

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

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
319290	Bricktown Capital, LLC	2549000B61KVCB6L0U24	SEC	NO
108518	Snyder Capital Management L. P.	801-54641	SEC	NO
119033	Los Angeles Capital Management & Equity Research Inc.	549300DZCL1LRBNVU327	SEC	NO
111298	Arrowstreet Capital Limited Partnership	LO3UDTZUGORICVPFGQ53	SEC	NO

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - HEALTH

1. Operating Percentages:

   1.1 A&H loss percent .... 86.7 %

   1.2 A&H cost containment percent .... 2.2 %

   1.3 A&H expense percent excluding cost containment expenses .... 21.2 %

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

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

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

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

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

3.1 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 [X]

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

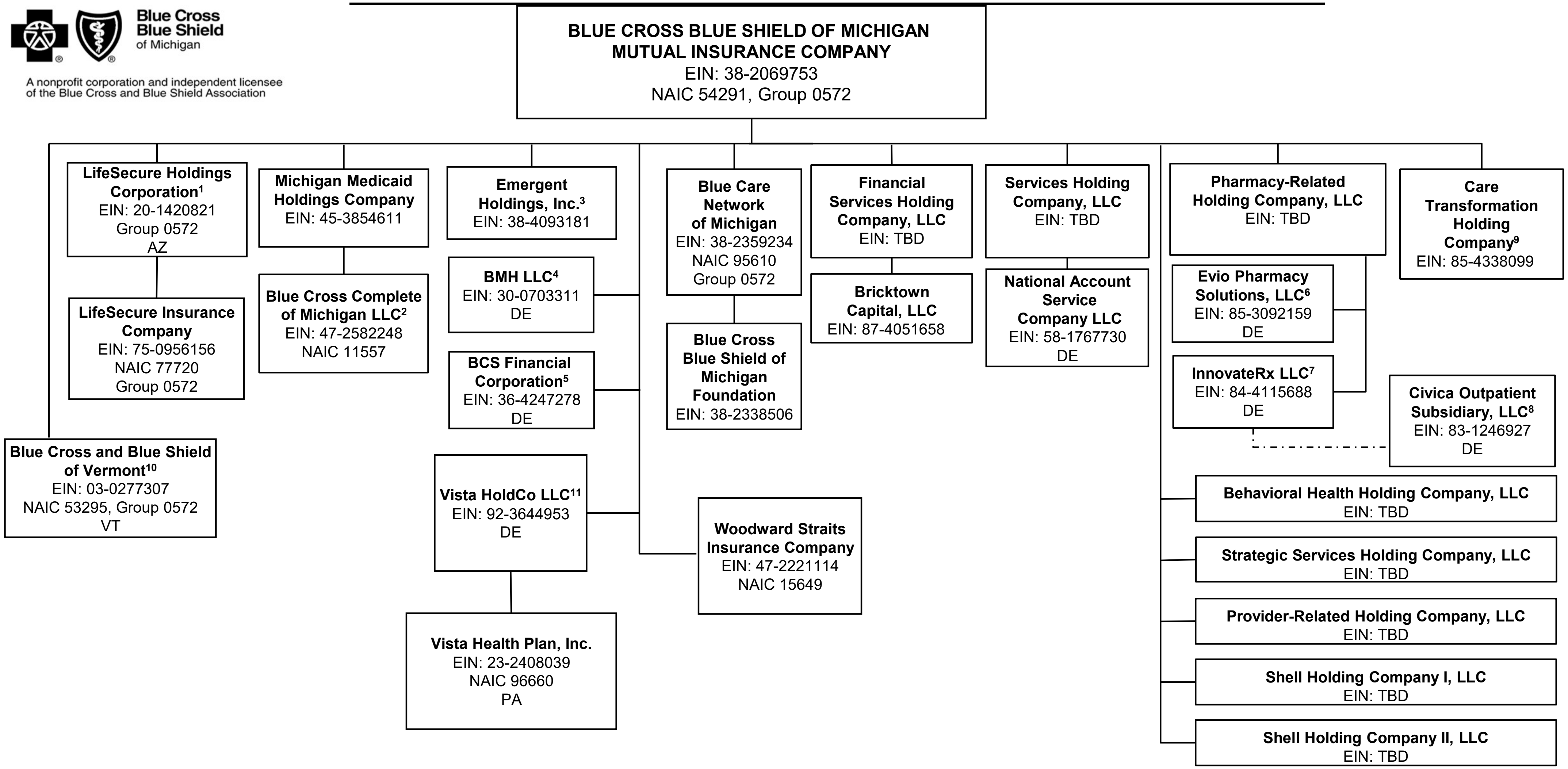
Current Year to Date - Allocated by States and Territories

	States, etc.		1	Direct Business Only								
			Active Status (a)	2 Accident and Health Premiums	3 Medicare Title XVIII	4 Medicaid Title XIX	5 CHIP Title XXI	6 Federal Employees Health Benefits Program Premiums	7 Life and Annuity Premiums & Other Considerations	8 Property/ Casualty Premiums	9 Total Columns 2 Through 8	10 Deposit-Type Contracts
1.	Alabama	AL	N								0	
2.	Alaska	AK	N								0	
3.	Arizona	AZ	N								0	
4.	Arkansas	AR	N								0	
5.	California	CA	N								0	
6.	Colorado	CO	N								0	
7.	Connecticut	CT	N								0	
8.	Delaware	DE	N								0	
9.	District of Columbia	DC	N								0	
10.	Florida	FL	N								0	
11.	Georgia	GA	N								0	
12.	Hawaii	HI	N								0	
13.	Idaho	ID	N								0	
14.	Illinois	IL	N								0	
15.	Indiana	IN	N								0	
16.	Iowa	IA	N								0	
17.	Kansas	KS	N								0	
18.	Kentucky	KY	N								0	
19.	Louisiana	LA	N								0	
20.	Maine	ME	N								0	
21.	Maryland	MD	N								0	
22.	Massachusetts	MA	N								0	
23.	Michigan	MI	L	761,841,729	365,799,466			29,280,355			1,156,921,550	
24.	Minnesota	MN	N								0	
25.	Mississippi	MS	N								0	
26.	Missouri	MO	N								0	
27.	Montana	MT	N								0	
28.	Nebraska	NE	N								0	
29.	Nevada	NV	N								0	
30.	New Hampshire	NH	N								0	
31.	New Jersey	NJ	N								0	
32.	New Mexico	NM	N								0	
33.	New York	NY	N								0	
34.	North Carolina	NC	N								0	
35.	North Dakota	ND	N								0	
36.	Ohio	OH	N								0	
37.	Oklahoma	OK	N								0	
38.	Oregon	OR	N								0	
39.	Pennsylvania	PA	N								0	
40.	Rhode Island	RI	N								0	
41.	South Carolina	SC	N								0	
42.	South Dakota	SD	N								0	
43.	Tennessee	TN	N								0	
44.	Texas	TX	N								0	
45.	Utah	UT	N								0	
46.	Vermont	VT	N								0	
47.	Virginia	VA	N								0	
48.	Washington	WA	N								0	
49.	West Virginia	WV	N								0	
50.	Wisconsin	WI	N								0	
51.	Wyoming	WY	N								0	
52.	American Samoa	AS	N								0	
53.	Guam	GU	N								0	
54.	Puerto Rico	PR	N								0	
55.	U.S. Virgin Islands	VI	N								0	
56.	Northern Mariana Islands	MP	N								0	
57.	Canada	CAN	N								0	
58.	Aggregate Other Aliens	OT	XXX	0	0	0	0	0	0	0	0	0
59.	Subtotal		XXX	761,841,729	365,799,466	0	0	29,280,355	0	0	1,156,921,550	0
60.	Reporting Entity Contributions for Employee Benefit Plans		XXX								0	
61.	Totals (Direct Business)		XXX	761,841,729	365,799,466	0	0	29,280,355	0	0	1,156,921,550	0
	DETAILS OF WRITE-INS											
58001.			XXX									
58002.			XXX									
58003.			XXX									
58998.	Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	0	0	0	0	0	0	0	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 1
2. R - Registered - Non-domiciled RRGs 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state. 0
4. Q - Qualified - Qualified or accredited reinsurer 0
5. N - None of the above - Not allowed to write business in the state 56

SUBSIDIARY & AFFILIATE ORGANIZATION CHART



1 BCBSM owns an 80% stake of LifeSecure Holdings Corporation with the remaining 20% owned by BCS Financial Corporation.
2 Michigan Medicaid Holdings Company owns a 69.37% stake of Blue Cross Complete of Michigan LLC.
3 See pg. 2 for additional subsidiaries.
4 See pg. 4 for additional affiliates.
5 See pg. 5 for affiliated companies.
6 Pharmacy-Related Holdings Company, LLC owns a 20% stake of Evio Pharmacy Solutions, LLC.
7 Pharmacy-Related Holdings Company, LLC owns a 9.99% stake of InnovateRx LLC.
8 Innovate Rx LLC does not have an equity ownership in Civica Outpatient Subsidiary, LLC, which is a non-profit company. However, Innovate Rx LLC does have the right to appoint five managers to Civica Outpatient Subsidiary, LLC's board of managers which can range from 6 to 10 managers.
9 See pg. 6 for additional subsidiaries.
10 See pg. 7 for additional subsidiaries.
11 BCBSM owns a 38.74% stake in Vista HoldCo LLC.

Blue Cross Blue Shield of Michigan Bargaining Unit Internal Health Benefit Trust
EIN: 84-6869872

Blue Cross Blue Shield of Michigan Non-Bargaining Unit Internal Health Benefit Trust
EIN: 84-6871980

Blue Cross Blue Shield of Michigan Long-Term Disability Trust
EIN: 81-6482696

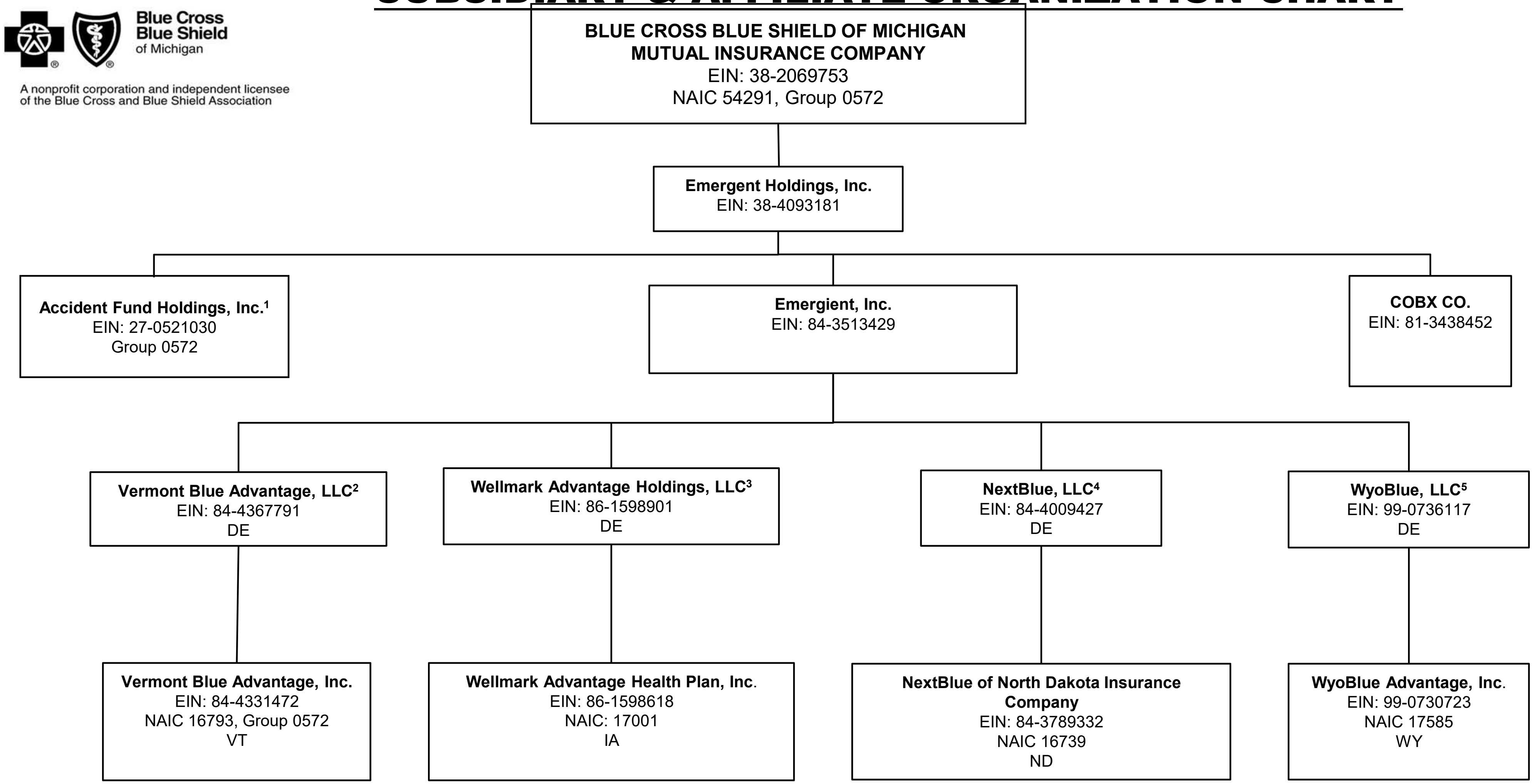
Blue Cross Blue Shield of Michigan Employees' Retirement Master Trust
EIN: 30-1140600

Blue Cross Blue Shield of Michigan 401 (K) MASTER TRUST
EIN: 38-2069753-096

All entities that do not reflect a particular state name or abbreviation are domiciled in Michigan.

STATEMENT AS OF MARCH 31, 2024 OF THE Blue Care Network of Michigan

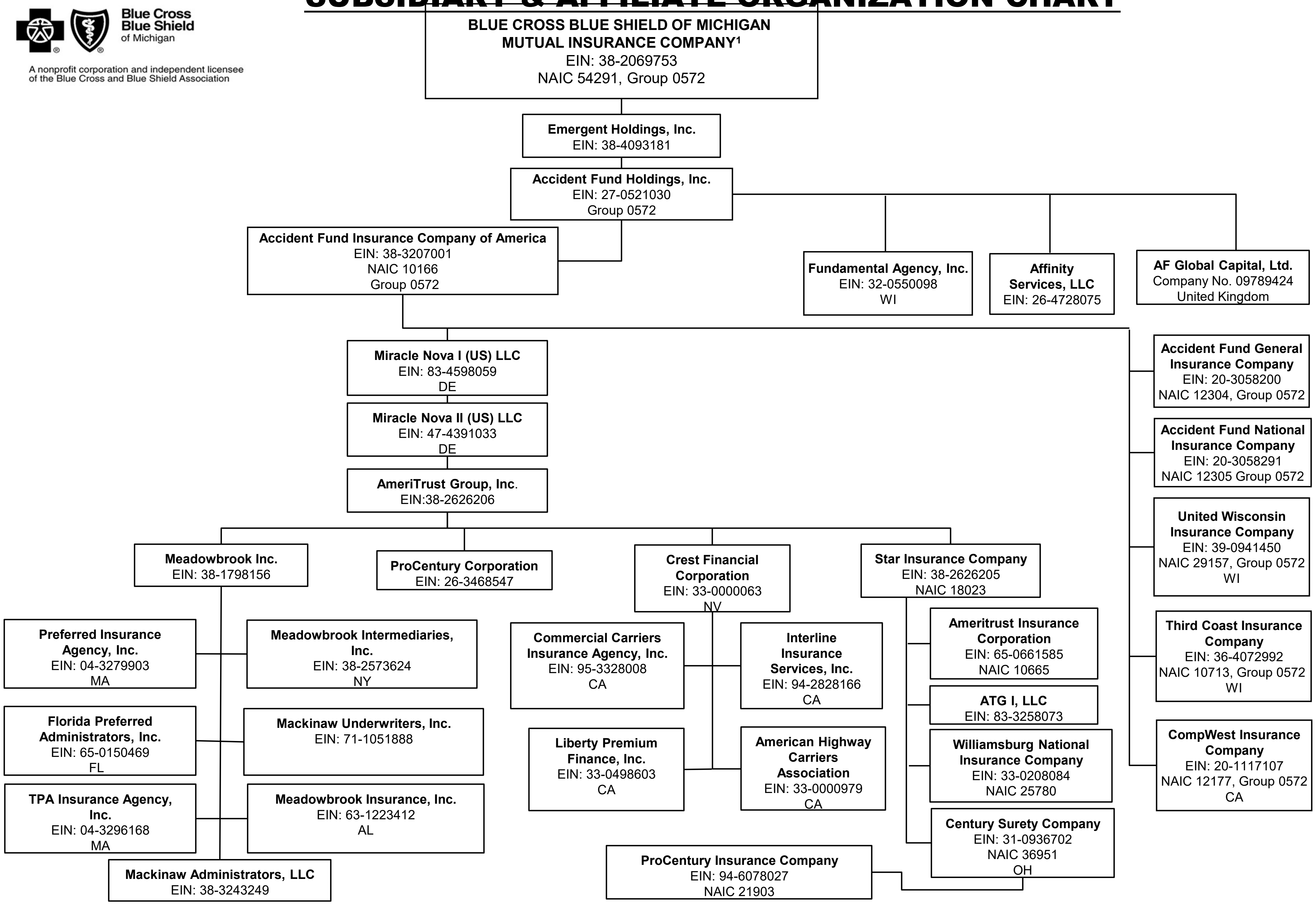
SUBSIDIARY & AFFILIATE ORGANIZATION CHART



1 See page 3 for additional subsidiaries and affiliates.
2 Emergient, Inc. owns a 51% stake in Vermont Blue Advantage LLC with the remaining 49% owned by Blue Cross and Blue Shield of Vermont.
3 Emergient, Inc. owns a 51% stake in Wellmark Advantage Holdings, LLC.
4 Emergient, Inc. owns a 51% stake in NextBlue, LLC.
5 Emergient, Inc. owns a 51% stake in WyoBlue, LLC.

All entities that do not reflect a particular state name or abbreviation are domiciled in Michigan.

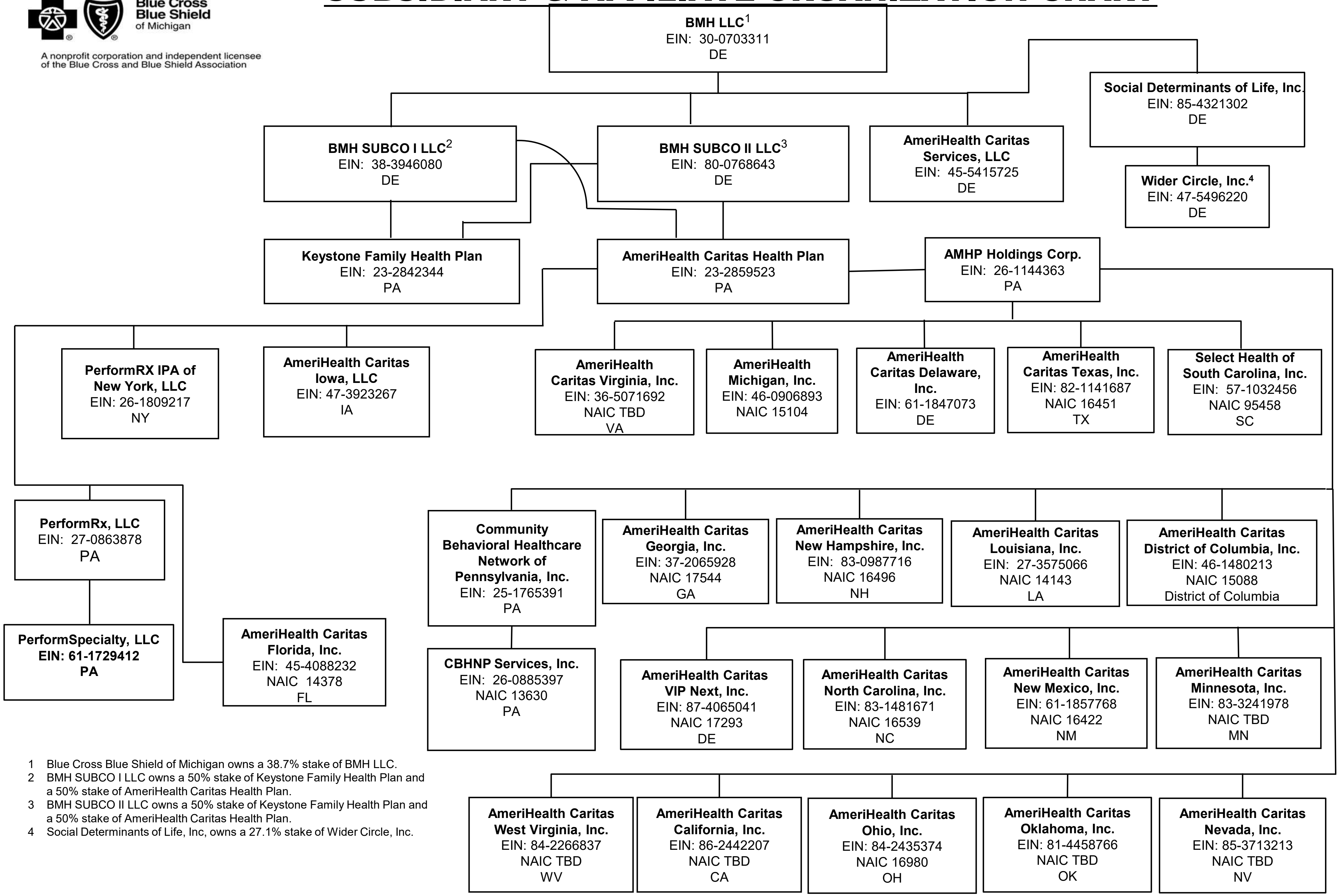
SUBSIDIARY & AFFILIATE ORGANIZATION CHART



All entities that do not reflect a particular state name or abbreviation are domiciled in Michigan.

SUBSIDIARY & AFFILIATE ORGANIZATION CHART

Blue Cross Blue Shield of Michigan
A nonprofit corporation and independent licensee of the Blue Cross and Blue Shield Association



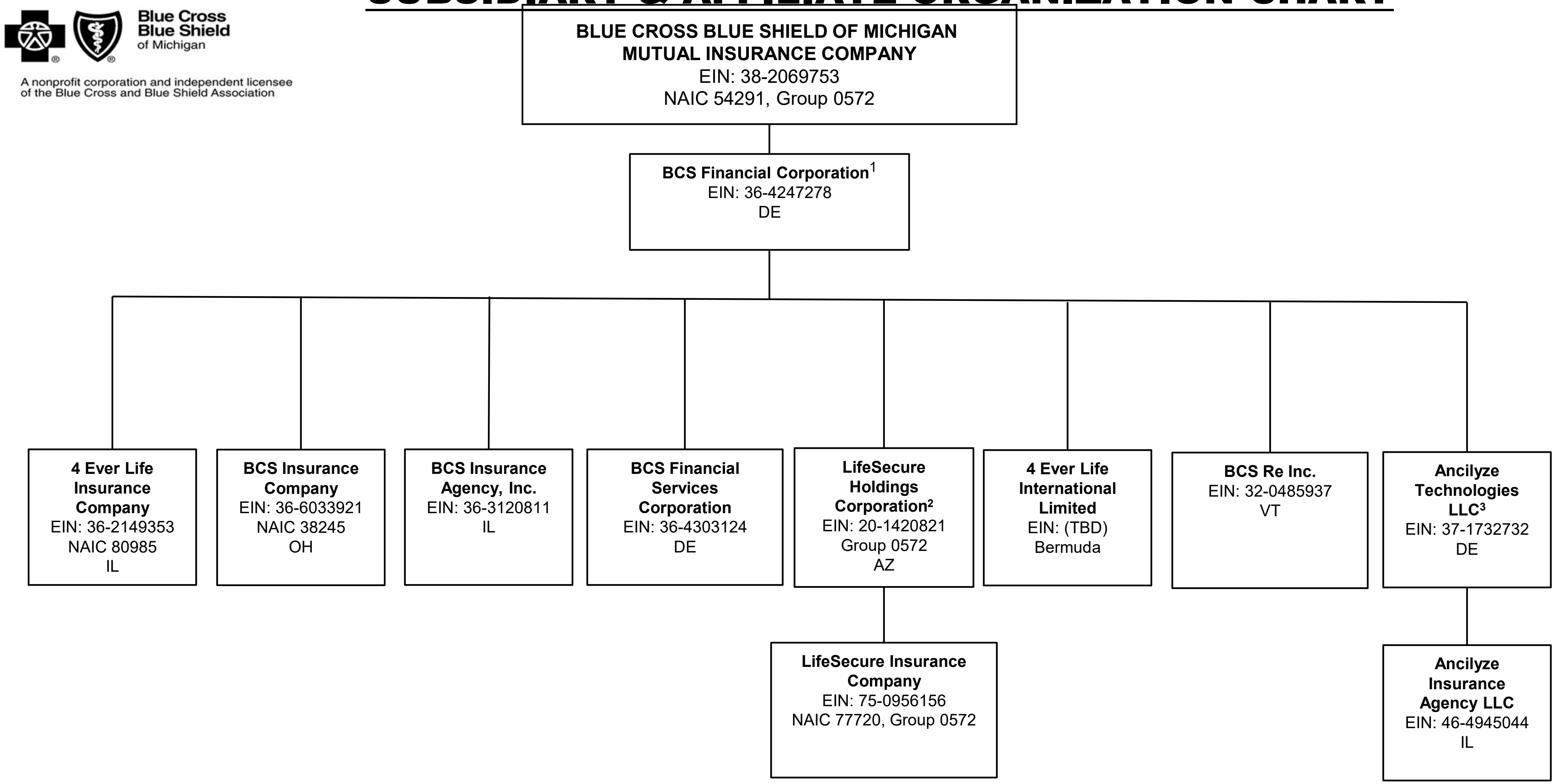
1 Blue Cross Blue Shield of Michigan owns a 38.7% stake of BMH LLC.
2 BMH SUBCO I LLC owns a 50% stake of Keystone Family Health Plan and a 50% stake of AmeriHealth Caritas Health Plan.
3 BMH SUBCO II LLC owns a 50% stake of Keystone Family Health Plan and a 50% stake of AmeriHealth Caritas Health Plan.
4 Social Determinants of Life, Inc, owns a 27.1% stake of Wider Circle, Inc.

All entities that do not reflect a particular state name or abbreviation are domiciled in Michigan.

SUBSIDIARY & AFFILIATE ORGANIZATION CHART

Blue Cross Blue Shield of Michigan

A nonprofit corporation and independent licensee of the Blue Cross and Blue Shield Association



1 Blue Cross Blue Shield of Michigan owns 10.1% of BCS Financial Corporation Accident Fund Insurance Company of America owns 3.56% of BCS Financial Corporation.
2 BCS Financial owns a 20% stake in LifeSecure Holdings Corporation with the remaining 80% owned by BCBSM.
3 BCS Financial Corporation owns 50% of Ancilyze Technologies LLC.

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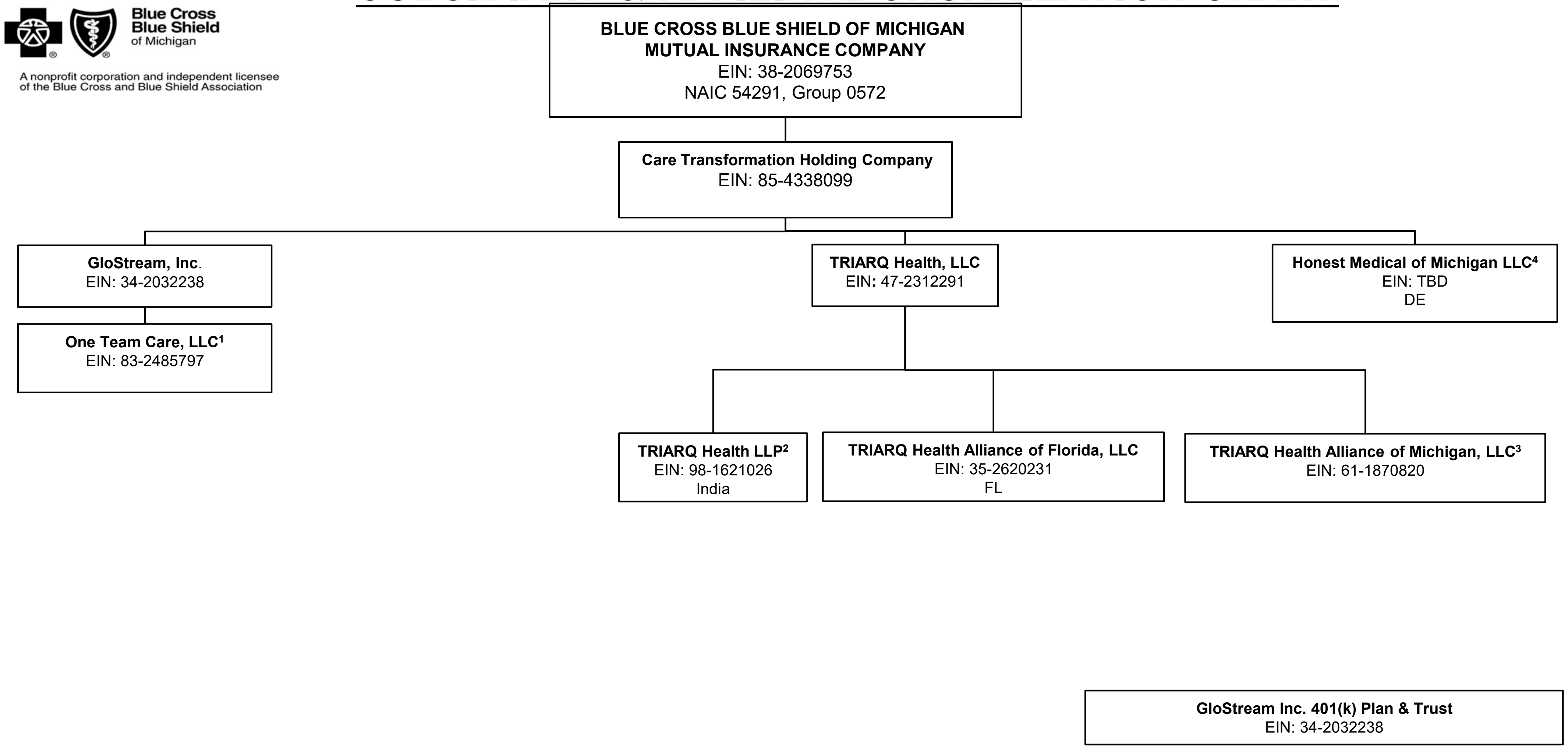
SUBSIDIARY & AFFILIATE ORGANIZATION CHART



1 GloStream Inc. owns a 50% stake in One Team Care, LLC.
2 TRIARQ Health, LLC owns a 99.9999% stake in TRIARQ Health LLP and Glostream, Inc. owns 0.0001%.
3 TRIARQ Health, LLC owns a 68% stake in TRIARQ Health Alliance of Michigan.
4 Care Transformation Holding Company owns a 19.9% stake in Honest Medical of Michigan LLC

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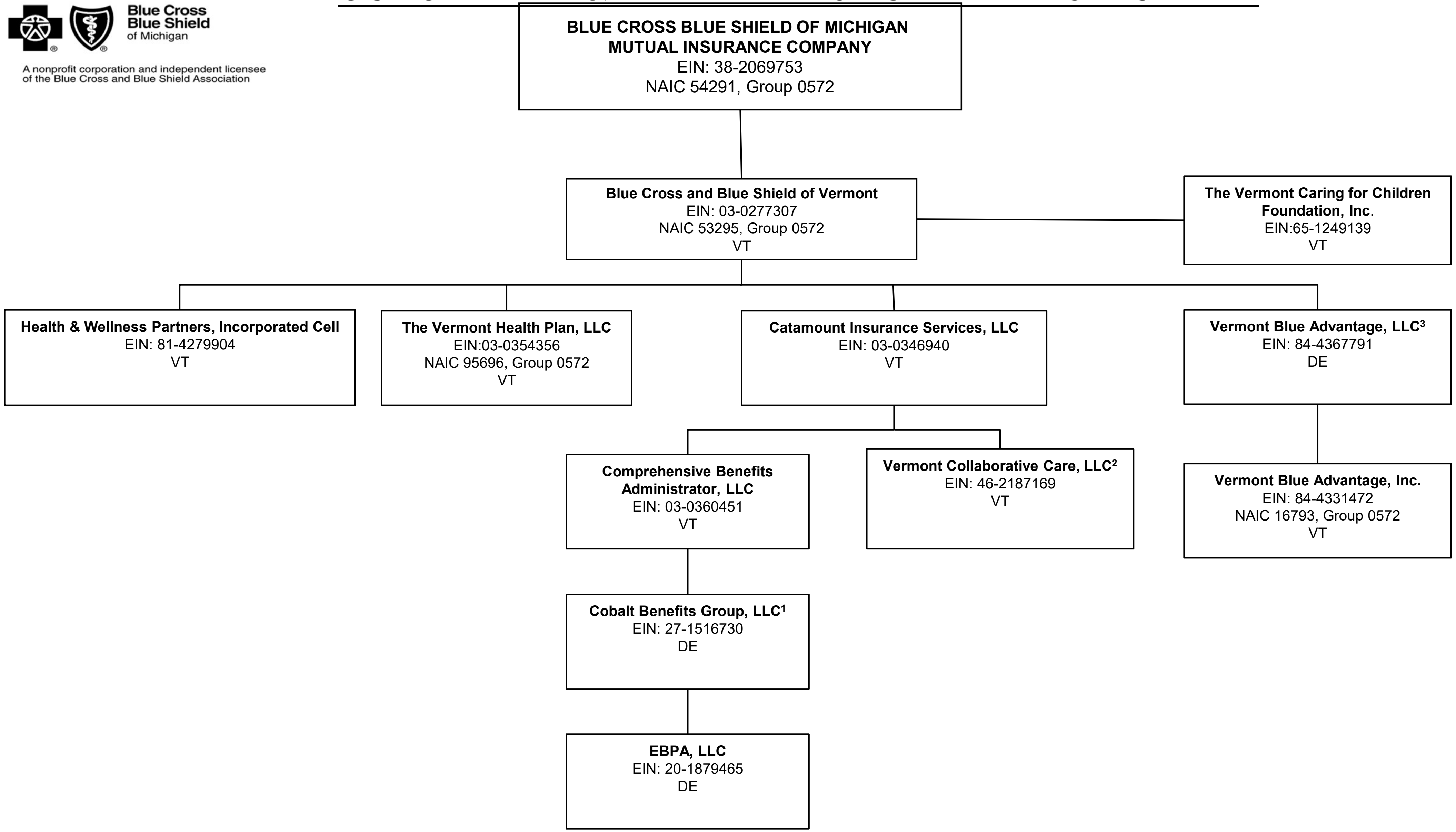
SUBSIDIARY & AFFILIATE ORGANIZATION CHART



1 Comprehensive Benefits Administrator, LLC owns a 50% stake in Cobalt Benefits Group, LLC.
2 Catamount Insurance Services, LLC owns a 50% stake in Vermont Collaborative Care, LLC.
3 Blue Cross and Blue Shield of Vermont owns a 49% stake in Vermont Blue Advantage, LLC with the remaining 51% owned by Emergient, Inc.

All entities that do not reflect a particular state name or abbreviation are domiciled in Michigan.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	54291	38-2069753				Blue Cross Blue Shield of Michigan Mutual Insurance Company	MI	UDP	State of Michigan	Legal				
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000					Behavioral Health Holding Company, LLC	MI	NIA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000					Strategic Services Holding Company, LLC	MI	NIA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000					Pharmacy-Related Holding Company, LLC	MI	NIA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000					Provider-Related Holding Company, LLC	MI	NIA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000					Shell Holding Company I, LLC	MI	NIA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000					Shell Holding Company II, LLC	MI	NIA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	38-4093181				Emergent Holdings, Inc.	MI	NIA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	YES	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	27-0521030				Accident Fund Holdings, Inc.	MI	NIA	Emergent Holdings, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	AA-0000000				AF Global Capital, Ltd.	GBR	NIA	Accident Fund Holdings, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	10166	38-3207001				Accident Fund Insurance Company of America	MI	IA	Accident Fund Holdings, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	83-4598059				Miracle Nova I (US) LLC	DE	NIA	Accident Fund Insurance Company of America	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	47-4391033				Miracle Nova II (US) LLC	DE	NIA	Miracle Nova I (US) LLC	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	38-2626206				AmeriTrust Group, Inc.	MI	NIA	Miracle Nova II (US) LLC	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	26-3468547				ProCentury Corporation	MI	NIA	AmeriTrust Group, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	38-1798156				Meadowbrook Inc.	MI	NIA	AmeriTrust Group, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	04-3279903				Preferred Insurance Agency, Inc.	MA	NIA	Meadowbrook, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	65-0150469				Florida Preferred Administrators, Inc	FL	NIA	Meadowbrook, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	04-3296168				TPA Insurance Agency, Inc.	MA	NIA	Meadowbrook, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	38-2573624				Meadowbrook Intermediaries, Inc.	NY	NIA	Meadowbrook, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	71-1051888				Mackinaw Underwriters, Inc.	MI	NIA	Meadowbrook, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	63-1223412				Meadowbrook Insurance, Inc.	AL	NIA	Meadowbrook, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	38-3243249				Mackinaw Administrators, LLC	MI	NIA	Meadowbrook, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	33-0000063				Crest Financial Corporation	NV	NIA	AmeriTrust Group, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	95-3328008				Commerical Carriers Insurance Agency, Inc.	CA	NIA	Crest Financial Corporation	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	33-0498603				Liberty Premium Finance, Inc	CA	NIA	Crest Financial Corporation	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	

STATEMENT AS OF MARCH 31, 2024 OF THE Blue Care Network of Michigan

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	94-2828166				Interline Insurance Services, Inc	CA	NIA	Crest Financial Corporation	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	33-0000979				American Highway Carriers Association	CA	NIA	Crest Financial Corporation	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	18023	38-2626205				Star Insurance Company	MI	IA	AmeriTrust Group, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	10665	65-0661585				Ameritrust Insurance Corporation	MI	IA	Star Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	83-3258073				ATG I, LLC	MI	NIA	Star Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	25780	33-0208084				Williamsburg National Insurance Company	MI	IA	Star Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	36951	31-0936702				Century Surety Company	OH	IA	Star Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	21903	94-6078027				ProCentury Insurance Company	MI	IA	Century Surety Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	26-4728075				Affinity Services, LLC	MI	NIA	Accident Fund Holdings, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	32-0550098				Fundamental Agency, Inc.	WI	NIA	Accident Fund Holdings, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	29157	39-0941450				United Wisconsin Insurance Company	WI	IA	Accident Fund Insurance Company of America	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	12304	20-3058200				Accident Fund General Insurance Company	MI	IA	Accident Fund Insurance Company of America	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	12305	20-3058291				Accident Fund National Insurance Company	MI	IA	Accident Fund Insurance Company of America	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	10713	36-4072992				Third Coast Insurance Company	WI	IA	Accident Fund Insurance Company of America	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	12177	20-1117107				CompWest Insurance Company	CA	IA	Accident Fund Insurance Company of America	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	20-1420821				LifeSecure Holdings Corporation	AZ	NIA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	80.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	YES	7
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	77720	75-0956156				LifeSecure Insurance Company	MI	IA	LifeSecure Holdings Corporation	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	7
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	95610	38-2359234				Blue Care Network of Michigan	MI	RE	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	38-2338506				Blue Cross and Blue Shield of Michigan Foundation	MI	DS	Blue Care Network of Michigan	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	92-3644953				Vista HoldCo, LLC	DE	NIA	Blue Cross Blue Shield of Michigan Mutual Insurance Company and Independence Health Group, Inc.	Ownership	38.740	BCBSM and Independence Health Group, Inc.	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	96660	23-2408039				Vista Health Plan, Inc	PA	IA	Vista HoldCo, LLC	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	45-3854611				Michigan Medicaid Holdings Company	MI	NIA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	YES	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	11557	47-2582248				Blue Cross Complete of Michigan LLC	MI	IA	Michigan Medicaid Holdings Company	Ownership	69.370	BCBSM and Independence Health Group, Inc.	NO	5
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	85-4338099				Care Transformation Holding Company	MI	NIA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000					Honest Medical of Michigan LLC	DE	NIA	Care Transformation Holding Company	Ownership	19.900	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	47-2312291				TRIARQ Health, LLC	MI	NIA	Care Transformation Holding Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	98-1621026				TRIARQ Health, LLP	IND	NIA	TRIARQ Health, LLC	Ownership	99.990	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	14
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	35-2620231				TRIARQ Health Alliance of Florida, LLC	FL	NIA	TRIARQ Health, LLC	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	61-1870820				TRIARQ Health Alliance of Michigan, LLC	MI	NIA	TRIARQ Health, LLC	Ownership	68.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	16
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	34-2032238				GloStream, Inc	MI	NIA	Care Transformation Holding Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	83-2485797				One Team Care, LLC	MI	NIA	GloStream, Inc	Ownership	50.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	17
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	34-2032238				GloStream Inc. 401(K) Plan & Trust	MI	OTH	Care Transformation Holding Company	Management		Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	15649	47-2221114				Woodward Straits Insurance Company	MI	IA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	81-3438452				COBX Co	MI	NIA	Emergent Holdings, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	84-3513429				Emergient, Inc.	MI	NIA	Emergent Holdings, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	99-0736117				WyoBlue, LLC	DE	NIA	Emergient, Inc.	Ownership	51.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	17585	99-0730723				WyoBlue Advantage, Inc.	WY	IA	WyoBlue, LLC	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	84-4009427				NextBlue, LLC	DE	NIA	Emergient, Inc.	Ownership	51.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	9
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	16739	84-3789332				NextBlue of North Dakota Insurance Company	ND	IA	NextBlue, LLC	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	9
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	84-4367791				Vermont Blue Advantage, LLC	DE	NIA	Emergient, Inc.	Ownership	51.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	9
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	16793	84-4331472				Vermont Blue Advantage, Inc	VT	IA	Vermont Blue Advantage, LLC	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	9
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	86-1598901				Wellmark Advantage Holdings, LLC	DE	NIA	Emergient, Inc.	Ownership	51.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	9
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	17001	86-1598618				Wellmark Advantage Health Plan, Inc.	IA	IA	Wellmark Advantage Holdings, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	9
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000					Services Holding Company, LLC	MI	NIA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	58-1767730				NASCO Corporation	DE	NIA	Services Holding Company, LLC	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	YES	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	84-4115688				InnovateRX LLC	DE	NIA	Pharmacy-Related Holding Company, LLC	Ownership	9.990	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	1
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	83-1246927				Civica Outpatient Subsidiary, LLC	DE	NIA	InnovateRX LLC	Management		Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	85-3092159				Evio Pharmacy Solutions, LLC	DE	NIA	Pharmacy-Related Holding Company, LLC	Ownership	20.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	18
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000					Financial Services Holding Company, LLC	MI	NIA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	87-4051658				Bricktown Capital, LLC	MI	NIA	Financial Services Holding Company, LLC	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	84-6869872				Blue Cross Blue Shield of Michigan Bargaining Unit Internal Health Benefit Trust	MI	OTH	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Management		Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	10

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 *
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	84-6871980				Blue Cross Blue Shield of Michigan Non-Bargaining Unit Internal Health Benefit Trust	MI	OTH	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Managerment		Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	10
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	81-6482696				Blue Cross Blue Shield of Michigan Long-Term Disability Trust	MI	OTH	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Management		Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	11
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	30-1140600				Blue Cross Blue Shield of Michigan Employees' Retirement Master Trust	MI	OTH	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Management		Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	12
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000					Blue Cross Blue Shield of Michigan 401(K) Master Trust	MI	OTH	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Management		Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	53295	03-0277307				Blue Cross and Blue Shield of Vermont	VT	IA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	81-4279904				Health & Wellness Partners, Incorporated Cell	VT	NIA	Blue Cross and Blue Shield of Vermont	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	YES	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	95696	03-0354356				The Vermont Health Plan, LLC	VT	IA	Blue Cross and Blue Shield of Vermont	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	65-1249139				The Vermont Caring for Children Foundation, Inc.	VT	NIA	Blue Cross and Blue Shield of Vermont	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	84-4367791				Vermont Blue Advantage, LLC	DE	NIA	Blue Cross and Blue Shield of Vermont	Ownership	49.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	19
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	03-0346940				Catamount Insurance Sevices, LLC	VT	NIA	Blue Cross and Blue Shield of Vermont	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	YES	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	03-0360451				Comprehensive Benefits Administrator, LLC	VT	NIA	Catamount Insurance Services, LLC	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	46-2187169				Vermont Collaborative Care, LLC	VT	NIA	Catamount Insurance Services, LLC	Ownership	50.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	20
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	27-1516730				Cobalt Benefits Group, LLC	DE	NIA	Comprehensive Benefits Adminstrator, LLC	Ownership	50.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	20
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	20-1879465				EBPA, LLC	DE	NIA	Colbalt Benefits Group, LLC	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	30-0703311				BMH LLC	DE	NIA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	38.740	BCBSM and Independence Health Group, Inc.	NO	
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	38-3946080				BMH SUBCO I LLC	DE	NIA	BMH LLC	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	80-0768643				BMH SUBCO II LLC	DE	NIA	BMH LLC	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	45-5415725				AmeriHealth Caritas Services, LLC	DE	NIA	BMH LLC	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	23-2859523				AmeriHealth Caritas Health Plan	PA	NIA	BMH SUBCO I LLC & BMH SUBCO II LLC	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	3
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	14378	45-4088232				AmeriHealth Caritas Florida, Inc.	FL	IA	AmeriHealth Caritas Health Plan	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	47-3923267				AmeriHealth Caritas Iowa, LLC	IA	NIA	AmeriHealth Caritas Health Plan	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2

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 *
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	26-1809217				Perform RX IPA of New York, LLC	NY	NIA	AmeriHealth Caritas Health Plan	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	27-0863878				PerformRx, LLC	PA	NIA	AmeriHealth Caritas Health Plan	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	61-1729412				PerformSpecialty, LLC	PA	NIA	PerformRx, LLC	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	23-2842344				Keystone Family Health Plan	PA	NIA	BMH SUBCO I LLC & BMH SUBCO II LLC	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	3
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	26-1144363				AMHP Holdings Corp	PA	NIA	AmeriHealth Caritas Health Plan	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	14143	27-3575066				AmeriHealth Caritas Louisiana, Inc.	LA	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	95458	57-1032456				Select Health of South Carolina, Inc.	SC	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	25-1765391				Community Behavioral Healthcare Network of Pennsylvania, Inc.	PA	NIA	AMHP Holdings Corp	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	13630	26-0885397				CBHNP Services, Inc.	PA	IA	Community Behavioral Healthcare Network of Pennsylvania, Inc.	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	15088	46-1482013				AmeriHealth District of Columbia, Inc.	DC	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	15104	46-0906893				AmeriHealth Michigan, Inc.	MI	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	16496	83-0987716				AmeriHealth Caritas New Hampshire, Inc	NH	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	16980	84-2435374				AmeriHealth Caritas Ohio, Inc.	OH	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	16451	82-1141687				AmeriHealth Caritas Texas, Inc.	TX	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	16539	83-1481671				AmeriHealth Caritas North Carolina, Inc.	NC	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	16422	61-1857768				AmeriHealth Caritas New Mexico, Inc	NM	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	61-1847073				AmeriHealth Caritas Delaware, Inc.	DE	NIA	AMHP Holdings Corp	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2

STATEMENT AS OF MARCH 31, 2024 OF THE Blue Care Network of Michigan

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 *
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	83-3241978				AmeriHealth Caritas Minnesota, Inc	MN	NIA	AMHP Holdings Corp	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	86-2442207				AmeriHealth Caritas California, Inc.	CA	NIA	AMHP Holdings Corp	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	81-4458766				AmeriHealth Caritas Oklahoma, Inc.	OK	NIA	AMHP Holdings Corp	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	85-3713213				AmeriHealth Caritas Nevada, Inc	NV	NIA	AMHP Holdings Corp	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	17293	87-4065041				AmeriHealth Caritas VIP Next, Inc.	DE	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	84-2266837				AmeriHealth Caritas West Virginia, Inc	WV	NIA	AMHP Holdings Corp	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	36-5071692				AmeriHealth Caritas Virginia, Inc	VA	NIA	AMHP Holdings Corp	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	17544	37-2065928				AmeriHealth Caritas Georgia	GA	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	85-4321302				Social Determinants of Life, Inc	DE	NIA	BMH LLC	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	47-5496220				Wider Circle Inc.	DE	NIA	Social Determinants of Life, Inc	Ownership	27.100	BCBSM and Independence Health Group, Inc.	NO	13
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	36-4247278				BCS Financial Corporation	DE	NIA	BCBSM and Accident Fund Insurance Company of America	Ownership	13.660	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
		80985	36-2149353				4 Ever Life Insurance Company	IL	IA	BCS Financial Corporation	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	6
		38245	36-6033921				BCS Insurance Company	OH	IA	BCS Financial Corporation	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	6
		00000	36-3120811				BCS Insurance Agency, Inc.	IL	NIA	BCS Financial Corporation	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	6
		00000	36-4303124				BCS Financial Services Corporation	DE	NIA	BCS Financial Corporation	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	6
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	20-1420821				LifeSecure Holdings Corporation	AZ	NIA	BCS Financial Corporation	Ownership	20.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	YES	7
		00000	AA-0000000				4 Ever Life International Limited	BMU	NIA	BCS Financial Corporation	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	6
		00000	32-0485937				BCS Re Inc.	VT	NIA	BCS Financial Corporation	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	6
		00000	37-1732732				Ancilyze Technologies LLC	DE	NIA	BCS Financial Corporation	Ownership	50.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	6
		00000	46-4945044				Ancilyze Insurance Agency LLC	IL	NIA	Ancilyze Technologies LLC	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	8

Asterisk	Explanation
1	BCBSM owns 9.9% of the entity in column 8
2	BCBSM owns 38.74% of the entity in column 8
3	BMH SUBCO I LLC and BMH SUBCO II LLC each own 50% of the entity in column 8; BCBSM owns 38.74% of the entity in column 8
4	BCBSM owns 27.12% of the entity in column 8
5	Michigan Medicaid Holding Company own 69.37% of the entity in colunm 8
6	BCBSM owns 13.66% of the entity in column 8
7	BCBSM and BCS Financial Corporation owns LifeSecure Holdings Corporation 80% and 20% respectively
8	BCBSM owns 6.83% of the entity in column 8
9	BCBSM owns 51% of the entity in column 8
10	OTH - Employee Benefit Trusts established in 2019
11	OTH - Employee Benefit Trust established in 2016
12	OTH - Employee Benefit Trust established in 1997
13	BCBSM owns 10.5% of the entity in column 8
14	BCBSM owns 99.99% of the entity in column 8
15	Footnote - No longer applicable
16	BCBSM owns 68% of the entity in column 8
17	BCBSM owns 50% of the entity in column 8
18	BCBSM owns 20% of the entity in column 8
19	BCBSM own 49% of the entity in column 8
20	BCBSM owns 50% of the entity in column 8

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

Bar Code:

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

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

OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	294,725,448	275,999,158
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	74,000,000	0
	2.2 Additional investment made after acquisition	5,215,658	20,000,482
3.	Capitalized deferred interest and other	0	
4.	Accrual of discount	0	
5.	Unrealized valuation increase/(decrease)	5,178,419	14,450,383
6.	Total gain (loss) on disposals	2,667	4,353,794
7.	Deduct amounts received on disposals	2,871,348	20,036,676
8.	Deduct amortization of premium and depreciation	17,200	41,693
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	96,981	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	376,136,663	294,725,448
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	376,136,663	294,725,448

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,488,161,684	1,561,542,189
2.	Cost of bonds and stocks acquired	417,145,561	1,305,553,993
3.	Accrual of discount	1,759,040	7,399,363
4.	Unrealized valuation increase/(decrease)	961,954	20,323,953
5.	Total gain (loss) on disposals	11,893,797	(5,309,004)
6.	Deduct consideration for bonds and stocks disposed of	458,091,598	1,389,546,232
7.	Deduct amortization of premium	34,949	2,800,847
8.	Total foreign exchange change in book/adjusted carrying value	0	
9.	Deduct current year's other than temporary impairment recognized	822,082	9,102,656
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	17,950	100,925
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,460,991,357	1,488,161,684
12.	Deduct total nonadmitted amounts	0	
13.	Statement value at end of current period (Line 11 minus Line 12)	1,460,991,357	1,488,161,684

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	944,970,446	194,084,821	226,276,459	3,647,260	916,426,068	0	0	944,970,446
2. NAIC 2 (a)	727,861,726	1,261,224,760	1,315,879,336	7,678,527	680,885,677	0	0	727,861,726
3. NAIC 3 (a)	54,821,228	36,572,843	20,970,253	(3,699,208)	66,724,610	0	0	54,821,228
4. NAIC 4 (a)	55,114,693	18,514,219	13,456,414	(3,650,458)	56,522,040	0	0	55,114,693
5. NAIC 5 (a)	4,366,996	770,179	1,988,763	1,188,759	4,337,171	0	0	4,366,996
6. NAIC 6 (a)	84,598	0	52,641	42,344	74,301	0	0	84,598
7. Total Bonds	1,787,219,687	1,511,166,822	1,578,623,866	5,207,224	1,724,969,867	0	0	1,787,219,687
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	0	0	0	0	0	0	0	0
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	1,787,219,687	1,511,166,822	1,578,623,866	5,207,224	1,724,969,867	0	0	1,787,219,687

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

NAIC 1 $ 13,487,090 ; NAIC 2 $ 390,255,936 ; NAIC 3 $ 1,402,545 NAIC 4 $ 327,942 ; NAIC 5 $ 102,164 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	340,605,951	XXX	335,859,008	1,441,674	586,137

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	408,743,725	469,907,635
2.	Cost of short-term investments acquired	117,937,681	628,428,593
3.	Accrual of discount	3,190,617	8,841,714
4.	Unrealized valuation increase/(decrease)	0	4,003
5.	Total gain (loss) on disposals	35,997	72,928
6.	Deduct consideration received on disposals	189,257,656	698,089,523
7.	Deduct amortization of premium	43,781	411,338
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	632	10,287
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	340,605,951	408,743,725
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	340,605,951	408,743,725

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	31,581,864	31,656,374
2.	Cost of cash equivalents acquired	2,004,102,809	6,208,267,970
3.	Accrual of discount	967,508	6,726,938
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	268	4,046
6.	Deduct consideration received on disposals	1,970,681,436	6,215,071,904
7.	Deduct amortization of premium	329	1,317
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	243
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	65,970,684	31,581,864
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	65,970,684	31,581,864

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
99C000-85-0	Energy Capital Partners IV LP	Iving	TX	Energy Capital Partners IV LP		08/02/2018			889,859		1,472,111	0.700
BNTNGP-12-0	NGP Natural Resources XII LP	Summit	NJ	NGP Natural Resources XII LP		02/25/2019	3		78,591		2,102,459	2.300
0199999. Oil and Gas Production - Unaffiliated								0	968,450	0	3,574,570	XXX
BNTNGP-NR-1	NGP Natural Resources XIII	Summit	NJ	NGP Energy		02/01/2023			105,255		8,859,701	2.320
BNTVIS-EP-9	Vista Equity Partners VIII	Chicago	IL	Vista Equity Partners		03/01/2023			1,815,418		7,062,266	3.550
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	1,920,673	0	15,921,967	XXX
BNTBSR-03-8	Brookfield Strategic Real Estate Partners III	Toronto	CAN	Brookfield Strategic Real Estate Partners III		04/12/2019	3		277,441		3,064,809	0.100
BNTALI-CV-2	ALIDADE CAPITAL FUND V, LP	Bloomfield Hills	MI	ALIDADE CAPITAL FUND V, LP		09/01/2021			254,190		8,599,774	5.200
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	531,631	0	11,664,583	XXX
BNTRLJ-02-0	RLJ Equity Partners Fund II LP	Bethesda	MD	RLJ Equity Partners Fund II LP		01/08/2019	3		165,294		1,029,475	1.300
BNTVPE-F7-1	Vista Equity Partners VII	Chicago	IL	Vista Equity Partners VII		08/08/2019	3		544,251		2,511,102	0.200
BNTVSC-R3-8	VISTA CREDIT PARTNERS FUND III, LP	San Francisco	CA	VISTA CREDIT PARTNERS		08/26/2020	3		1,085,359		4,705,043	2.300
2599999. Joint Venture Interests - Other - Unaffiliated								0	1,794,904	0	8,245,620	XXX
000000-00-0	BLUE CROSS BLUE SHIELD OF MICHIGAN CREDIT FACILITY	DETROIT	MI	BLUE CROSS BLUE SHIELD OF MICHIGAN		03/26/2024		74,000,000				
3299999. Non-collateral Loans - Affiliated								74,000,000	0	0	0	XXX
6099999. Total - Unaffiliated								0	5,215,658	0	39,406,740	XXX
6199999. Total - Affiliated								74,000,000	0	0	0	XXX
6299999 - Totals								74,000,000	5,215,658	0	39,406,740	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
99C000-85-0	Energy Capital Partners IV LP	Iving	TX	Energy Capital Partners IV LP	08/02/2018	03/22/2024	175,500					0		175,500	175,500			0	
BNTNGP-12-0	NGP Natural Resources XII LP	Summit	NJ	NGP Natural Resources XII LP	02/25/2019	03/11/2024	116,817					0		116,817	116,817			0	
0199999. Oil and Gas Production - Unaffiliated							292,317	0	0	0	0	0	0	292,317	292,317	0	0	0	0
BNTBSR-03-8	Brookfield Strategic Real Estate Partners III	Toronto	CAN	Brookfield Strategic Real Estate Partners III	04/12/2019	03/22/2024	125,881					0		125,881	125,881			0	
2199999. Joint Venture Interests - Real Estate - Unaffiliated							125,881	0	0	0	0	0	0	125,881	125,881	0	0	0	0
592173-AE-8	METROPOLITAN LIFE INSURANCE COMPAN	New York	NY	INTL FCSTONE FINANCI	10/30/2023	03/14/2024	450,483	0	0	0	0	0	0	450,483	453,150	0	2,667	2,667	13,001
644162-AB-5	METROPOLITAN LIFE INSURANCE COMPAN	New York	NY	MATURITY	07/12/2023	02/15/2024	2,017,200	0	(17,200)	0	0	(17,200)	0	2,000,000	2,000,000	0	0	0	78,750
2799999. Surplus Debentures, etc - Unaffiliated							2,467,683	0	(17,200)	0	0	(17,200)	0	2,450,483	2,453,150	0	2,667	2,667	91,751
6099999. Total - Unaffiliated							2,885,881	0	(17,200)	0	0	(17,200)	0	2,868,681	2,871,348	0	2,667	2,667	91,751

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							2,885,881	0	(17,200)	0	0	(17,200)	0	2,868,681	2,871,348	0	2,667	2,667	91,751

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
912810-SQ-2	TREASURY BOND		01/31/2024	BARCLAY'S CAPITAL		1,565,918	2,500,000	12,993	1.A
912810-TT-5	TREASURY BOND		02/07/2024	VARIOUS		2,487,238	2,565,000	46,519	1.A
912810-TV-0	TREASURY BOND		03/28/2024	VARIOUS		7,235,987	6,875,000	92,374	1.A
912810-TW-8	TREASURY BOND		02/15/2024	VARIOUS		1,732,177	1,678,000	16,211	1.A
912810-TZ-1	TREASURY BOND		03/11/2024	GOLDMAN SACHS		1,017,617	1,000,000	3,214	1.A
912828-P4-6	TREASURY NOTE 1.62 02/15/26		01/31/2024	JP MORGAN		2,373,633	2,500,000	18,767	1.A
91282C-GC-9	TREASURY NOTE		03/04/2024	VARIOUS		2,625,538	2,645,000	11,086	1.A
91282C-JJ-1	TREASURY NOTE		02/09/2024	VARIOUS		11,844,084	11,440,000	97,406	1.A FE
91282C-JN-2	TREASURY NOTE		03/04/2024	VARIOUS		2,391,889	2,367,000	19,313	1.A FE
91282C-JP-7	TREASURY NOTE		01/09/2024	VARIOUS		1,188,454	1,180,000	3,004	1.A FE
91282C-JQ-5	TREASURY NOTE		01/02/2024	GOLDMAN SACHS		1,482,422	1,500,000	464	1.A
91282C-JR-3	TREASURY NOTE		01/25/2024	VARIOUS		7,666,005	7,739,000	8,107	1.A
91282C-JS-1	TREASURY NOTE		01/18/2024	VARIOUS		1,055,546	1,057,000	744	1.A
91282C-JT-9	TREASURY NOTE		02/12/2024	VARIOUS		3,365,493	3,374,000	2,745	1.B FE
91282C-JV-4	TREASURY NOTE		02/29/2024	VARIOUS		1,659,569	1,670,000	3,549	1.B FE
91282C-JW-2	TREASURY NOTE		03/01/2024	VARIOUS		8,182,615	8,216,000	7,988	1.B FE
91282C-JX-0	TREASURY NOTE		02/20/2024	VARIOUS		1,594,723	1,605,000	988	1.B FE
91282C-JZ-5	TREASURY NOTE		03/27/2024	VARIOUS		13,708,880	13,997,000	17,784	1.B FE
91282C-KA-8	TREASURY NOTE		03/13/2024	VARIOUS		2,269,387	2,286,000	1,417	1.B FE
91282C-KB-6	TREASURY NOTE		03/25/2024	PERFORMANCE TRUST CA		469,894	470,000	1,266	1.A
91282C-KC-4	TREASURY NOTE		03/18/2024	VARIOUS		5,413,134	5,400,000	4,574	1.B FE
91282C-KD-2	TREASURY NOTE		03/27/2024	VARIOUS		8,942,343	8,945,000	9,864	1.B FE
91282C-KE-0	TREASURY NOTE		03/25/2024	VARIOUS		4,809,157	4,840,000	3,402	1.A
0109999999. Subtotal - Bonds - U.S. Governments						95,081,703	95,849,000	383,779	XXX
3132DS-FC-1	FHLMC 30YR UMBS SUPER		03/13/2024	BARCLAY'S CAPITAL		988,810	976,753	1,628	1.A
3132DS-JZ-6	FHLMC 30YR UMBS SUPER		02/29/2024	BOK FINANCIAL		4,556,570	4,469,793	9,685	1.A
3132E0-W9-9	FHLMC 30YR UMBS SUPER		01/11/2024	CITIGROUP		1,858,692	1,794,212	3,887	1.A
3133CL-MK-9	FHLMC 30YR UMBS		02/14/2024	BANK OF AMERICA		2,543,415	2,490,492	6,745	1.A
3140XM-7E-0	FNMA 30YR UMBS SUPER		02/21/2024	CITIGROUP		3,814,147	3,712,065	8,043	1.A
3142GQ-YH-9	FHLMC 30YR UMBS		01/17/2024	MORGAN STANLEY		819,211	798,743	1,731	1.A
36179Y-RJ-5	GNMA2 30YR		02/27/2024	INTL FCSTONE FINANCI		4,058,384	4,042,592	12,802	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						18,639,229	18,284,651	44,521	XXX
001084-AR-3	AGCO CORPORATION		03/19/2024	VARIOUS		900,861	900,000	0	2.C FE
001084-AS-1	AGCO CORPORATION		03/20/2024	VARIOUS		600,308	600,000	32	2.C FE
00164V-AG-8	AMC NETWORKS INC		03/26/2024	BANK OF AMERICA		20,000	20,000	0	3.C FE
00206R-GL-0	AT&T INC		01/03/2024	SUSQUEHANNA		1,071,213	1,100,000	17,539	1.G FE
00287Y-AR-0	ABBVIE INC 4.5 05/14/35		01/25/2024	US BANK		958,100	1,000,000	9,375	1.G FE
00287Y-DW-6	ABBVIE INC		02/22/2024	JP MORGAN		996,570	1,000,000	0	1.G FE
00287Y-DX-4	ABBVIE INC		02/22/2024	JP MORGAN		996,260	1,000,000	0	1.G FE
00914A-AF-9	AIR LEASE CORPORATION		01/31/2024	BARCLAY'S CAPITAL		2,686,525	2,775,000	4,394	2.B FE
009158-BH-8	AIR PRODUCTS AND CHEMICALS INC		02/06/2024	BARCLAY'S CAPITAL		199,734	200,000	0	1.F FE
013092-AF-8	ALBERTSONS COMPANIES INC		01/11/2024	GOLDMAN SACHS		190,699	201,000	2,196	3.C FE
01309Q-AA-6	ALBERTSONS COMPANIES INC		03/18/2024	GOLDMAN SACHS		105,525	105,000	664	3.C FE
01741R-AH-5	ALLEGHENY TECHNOLOGIES INCORPORATE		02/13/2024	VARIOUS		131,566	134,000	1,307	4.A FE
01749F-AJ-9	ALLEG_16		02/29/2024	GOLDMAN SACHS		400,000	400,000	0	1.A FE
023608-AK-8	AMEREN CORPORATION		01/16/2024	JP MORGAN		88,536	100,000	598	2.B FE
02406P-BB-5	AMERICAN AXLE & MANUFACTURING INC		02/27/2024	MARKET AXESS AS A BR		82,682	95,000	1,953	4.B FE
02666T-AG-2	AMERICAN HOMES 4 RENT LP		01/23/2024	WELLS FARGO		199,786	200,000	0	2.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
03690A-AK-2	ANTERO MIDSTREAM PARTNERS LP		01/12/2024	WELLS FARGO		180,225	180,000	17	3.C FE
03740L-AE-2	AON CORP		02/29/2024	VARIOUS		248,615	330,000	215	2.A FE
037411-BA-2	APACHE CORP		03/05/2024	MORGAN STANLEY		202,391	260,000	4,737	2.C FE
04288B-AC-4	ARSENAL AIC PARENT LLC		03/05/2024	VARIOUS		112,519	102,000	6,468	4.C FE
04316J-AH-2	ARTHUR J GALLAGHER & CO		02/12/2024	BANK OF AMERICA		194,458	195,000	0	2.B FE
04316J-AJ-8	ARTHUR J GALLAGHER & CO		02/12/2024	BANK OF AMERICA		192,637	195,000	0	2.B FE
043436-AU-8	ASBURY AUTOMOTIVE GROUP INC.		02/13/2024	MORGAN STANLEY		47,813	51,000	1,046	3.B FE
045054-AS-2	ASHTEAD CAPITAL INC		01/25/2024	JP MORGAN		398,444	400,000	0	2.C FE
04686J-AH-4	ATHENE HOLDING LTD		03/19/2024	MORGAN STANLEY		193,793	195,000	0	2.A FE
053773-BC-0	AVIS BUDGET CAR RENTAL LLC		01/02/2024	MARKET AXESS AS A BR		77,096	80,000	2,159	3.C FE
053773-BH-9	AVIS BUDGET CAR RENTAL LLC		02/02/2024	DEUTSCHE BANK		164,588	165,000	2,713	4.A FE
053807-AV-5	AVNET INC		03/22/2024	TRUIST BANK		290,010	300,000	5,271	2.C FE
058498-AY-2	BALL CORPORATION		01/12/2024	SMBC		207,533	201,000	614	3.A FE
073685-AH-2	BEACON ROOFING SUPPLY INC		01/19/2024	DEUTSCHE BANK		90,250	100,000	779	4.B FE
081437-AS-4	AMCOR FLEXIBLES NORTH AMERICA INC		03/19/2024	VARIOUS		1,505,198	1,600,000	103	2.B FE
08576P-AP-6	BERRY GLOBAL INC		01/10/2024	CITIGROUP		199,428	200,000	0	2.C FE
08949L-AB-6	BIG RIVER STEEL LLC		03/12/2024	VARIOUS		244,688	243,000	1,179	3.C FE
09290D-AB-7	BLACKROCK FUNDING INC		03/05/2024	CITIGROUP		189,704	190,000	0	1.D FE
097023-CX-1	BOEING CO		03/12/2024	VARIOUS		188,566	200,000	4,233	2.C FE
105340-AQ-6	BRANDYWINE OPERATING PARTNERSHIP L		02/08/2024	SUMRIDGE PARTNERS		63,000	72,000	687	3.A FE
110122-EE-4	BRISTOL-MYERS SQUIBB CO		02/14/2024	CITIGROUP		299,676	300,000	0	1.F FE
110122-EF-1	BRISTOL-MYERS SQUIBB CO		02/14/2024	CITIGROUP		598,740	600,000	0	1.F FE
110122-EG-9	BRISTOL-MYERS SQUIBB CO		02/14/2024	CITIGROUP		599,058	600,000	0	1.F FE
110122-EH-7	BRISTOL-MYERS SQUIBB CO		02/14/2024	CITIGROUP		449,897	450,000	0	1.F FE
110122-EJ-3	BRISTOL-MYERS SQUIBB CO		02/14/2024	CITIGROUP		99,245	100,000	0	1.F FE
110122-EK-0	BRISTOL-MYERS SQUIBB CO		02/14/2024	CITIGROUP		604,627	607,000	0	1.F FE
11120V-AM-5	BRIXMOR OPERATING PARTNERSHIP LP		01/09/2024	WELLS FARGO		199,632	200,000	0	2.B FE
11135F-BH-3	BROADCOM INC		01/19/2024	WELLS FARGO		840,030	1,000,000	10,753	2.C FE
12008R-AS-6	BUILDERS FIRSTSOURCE INC		02/26/2024	BANK OF AMERICA		100,000	100,000	0	3.C FE
12189T-AN-4	BURLINGTON NORTHERN SANTA FE LLC		03/26/2024	BANK OF AMERICA		797,772	740,000	1,804	1.D FE
1248EP-BT-9	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		01/02/2024	MARKET AXESS AS A BR		226,822	235,000	2,108	3.C FE
12505B-AH-3	CBRE SERVICES INC		02/20/2024	WELLS FARGO		94,845	95,000	0	2.A FE
12543D-BC-3	CHS/COMMUNITY HEALTH SYSTEMS INC		01/22/2024	VARIOUS		249,055	251,000	6,838	4.C FE
12543D-BG-4	CHS/COMMUNITY HEALTH SYSTEMS INC		02/21/2024	JEFFERIES & CO		279,990	306,000	7,554	4.C FE
125509-BU-2	CIGNA CORPORATION		02/13/2024	TD SECURITIES		291,918	300,000	3,250	2.A FE
125523-AX-8	CIGNA GROUP		01/10/2024	VARIOUS		250,880	231,000	2,861	2.A FE
125523-BH-2	CIGNA CORP		01/02/2024	BARCLAY'S CAPITAL		396,839	410,000	8,509	2.A FE
125523-CT-5	CIGNA GROUP		02/05/2024	JP MORGAN		804,106	805,000	0	2.A FE
125523-CW-8	CIGNA GROUP		02/05/2024	JP MORGAN		404,413	405,000	0	2.A FE
12592B-AS-3	CNH INDUSTRIAL CAPITAL LLC		03/19/2024	DEUTSCHE BANK		594,942	600,000	0	2.A FE
126117-AY-6	CNA FINANCIAL CORP		02/14/2024	VARIOUS		557,595	570,000	468	2.A FE
12626P-AM-5	CRH AMERICA INC		02/12/2024	MARKET AXESS AS A BR		367,440	375,000	3,471	2.A FE
126307-AQ-0	CSC HOLDINGS LLC		02/27/2024	GOLDMAN SACHS		346,500	385,000	7,882	4.C FE
12662P-AF-5	CVR ENERGY INC		01/04/2024	CITIGROUP		188,794	190,000	763	4.A FE
12769G-AB-6	CAESARS ENTERTAINMENT INC		01/24/2024	GOLDMAN SACHS		205,523	201,000	6,292	4.A FE
131347-CP-9	CALPINE CORP		01/04/2024	MARKET AXESS AS A BR		212,000	230,000	4,562	4.B FE
133131-BB-7	CAMDEN PROPERTY TRUST		01/03/2024	BANK OF AMERICA		597,828	600,000	0	1.G FE
134429-BL-2	CAMPBELL SOUP COMPANY		03/19/2024	JP MORGAN		199,836	200,000	0	2.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
134429-BN-8	CAMPBELL SOUP COMPANY		03/19/2024	CITIGROUP		199,966	200,000	0	2.B FE
14040H-DE-2	CAPITAL ONE FINANCIAL CORPORATION		01/29/2024	MORGAN STANLEY		95,000	95,000	0	2.A FE
14149Y-BP-2	CARDINAL HEALTH INC		02/14/2024	VARIOUS		300,240	300,000	0	2.B FE
14913U-AE-0	CATERPILLAR FINANCIAL SERVICES COR		01/02/2024	JP MORGAN		399,568	400,000	0	1.F FE
14913U-AJ-9	CATERPILLAR FINANCIAL SERVICES COR		02/22/2024	MITSUBISHI UFJ		998,640	1,000,000	0	1.F FE
15089Q-AL-8	CELANESE US HOLDINGS LLC		03/12/2024	GOLDMAN SACHS		1,019,141	1,015,000	30,533	2.C FE
16115Q-AF-7	CHART INDUSTRIES INC		02/06/2024	FLOW TRADERS US INST		61,725	60,000	463	4.A FE
16115Q-AG-5	CHART INDUSTRIES INC		01/26/2024	MORGAN STANLEY		108,070	101,000	773	4.B FE
161175-AY-0	CHARTER COMMUNICATIONS OPERATING L		02/08/2024	BCIGEQ9L		2,559,035	2,587,000	6,701	2.C FE
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP		02/28/2024	GOLDMAN SACHS		375,880	400,000	7,500	2.C FE
16411R-AL-3	CHENIERE ENERGY INC		03/05/2024	GOLDMAN SACHS		99,789	100,000	0	2.C FE
17027N-AB-8	CHOBANI LLC		02/20/2024	VARIOUS		298,211	321,000	3,921	4.B FE
17027N-AC-6	CHOBANI LLC		02/13/2024	VARIOUS		82,465	82,000	276	5.A FE
17275R-BQ-4	CISCO SYSTEMS INC		02/21/2024	DEUTSCHE BANK		599,220	600,000	0	1.E FE
17275R-BR-2	CISCO SYSTEMS INC		02/21/2024	CITIGROUP		749,738	750,000	0	1.E FE
17275R-BT-8	CISCO SYSTEMS INC		02/21/2024	BANK OF AMERICA		609,384	610,000	0	1.E FE
17275R-BU-5	CISCO SYSTEMS INC		02/21/2024	WELLS FARGO		398,392	400,000	0	1.E FE
17275R-BV-3	CISCO SYSTEMS INC		02/21/2024	WELLS FARGO		199,116	200,000	0	1.E FE
172967-PF-2	CITIGROUP INC		02/06/2024	CITIGROUP		400,000	400,000	0	1.G FE
174610-BF-1	CITIZENS FINANCIAL GROUP INC		01/18/2024	MORGAN STANLEY		200,000	200,000	0	2.A FE
17888H-AA-1	CIVITAS RESOURCES INC		02/14/2024	VARIOUS		593,676	570,000	2,785	3.C FE
18538R-AJ-2	CLEARWATER PAPER CORP		03/04/2024	JP MORGAN		46,438	50,000	139	4.B FE
19767Q-AQ-8	HCA INC		03/14/2024	MARKET AXESS AS A BR		409,948	400,000	253	2.C FE
19828A-AC-1	COLUMBIA PIPELINE GROUP INC		01/04/2024	MITSUBISHI UFJ		199,998	200,000	0	2.B FE
20848V-AB-1	CONSENSUS CLOUD SOLUTIONS INC		03/20/2024	CITIGROUP		45,390	51,000	1,446	4.B FE
21036P-BQ-0	CONSTELLATION BRANDS INC		01/09/2024	BANK OF AMERICA		399,556	400,000	0	2.C FE
210385-AF-7	CONSTELLATION ENERGY GENERATION LL		03/12/2024	MIZUHO		404,599	405,000	0	2.A FE
226373-AT-5	ENERGY TRANSFER LP		02/08/2024	JEFFERIES & CO		627,784	600,000	1,106	2.B FE
231021-AV-8	CUMMINS INC		02/14/2024	JP MORGAN		499,060	500,000	0	1.F FE
231021-AW-6	CUMMINS INC		02/14/2024	BANK OF AMERICA		747,510	750,000	0	1.F FE
231021-AX-4	CUMMINS INC		02/14/2024	WELLS FARGO		298,113	300,000	0	1.F FE
23918K-AT-5	DAVITA INC		03/15/2024	GOLDMAN SACHS		42,266	51,000	181	4.A FE
24422E-XH-7	JOHN DEERE CAPITAL CORP		01/02/2024	GOLDMAN SACHS		848,402	850,000	0	1.F FE
24422E-XM-6	JOHN DEERE CAPITAL CORP		03/04/2024	BARCLAY'S CAPITAL		999,070	1,000,000	0	1.E FE
24422E-XN-4	JOHN DEERE CAPITAL CORP		03/04/2024	BARCLAY'S CAPITAL		748,943	750,000	0	1.E FE
24665F-AD-4	DELEK LOGISTICS PARTNERS LP		02/28/2024	WELLS FARGO		205,000	205,000	0	3.C FE
25461L-AA-0	DIRECTV FINANCING LLC		02/14/2024	MARKET AXESS AS A BR		396,725	425,000	4,088	3.B FE
25461L-AB-8	DIRECTV FINANCING LLC		01/16/2024	BARCLAY'S CAPITAL		201,500	200,000	0	3.C FE
25470D-AK-5	DISCOVERY COMMUNICATIONS LLC		02/08/2024	VARIOUS		1,181,918	1,209,000	17,032	2.C FE
260543-DJ-9	DOW CHEMICAL COMPANY (THE)		02/07/2024	CITIGROUP		599,898	600,000	0	2.A FE
26154D-AA-8	DREAM FINDERS HOMES INC		03/11/2024	JEFFERIES & CO		106,590	102,000	655	3.C FE
26442E-AH-3	DUKE ENERGY OHIO INC		02/06/2024	KEYBANC		343,395	405,000	1,602	1.F FE
26884A-AD-5	ERP OPERATING LP		03/27/2024	VARIOUS		978,757	935,000	26,818	1.G FE
26884L-AR-0	EQT CORP		01/17/2024	JP MORGAN		399,688	400,000	0	2.C FE
26885B-AP-5	EQM MIDSTREAM PARTNERS LP		02/22/2024	WELLS FARGO		200,750	200,000	0	3.C FE
29254B-AA-5	ENCINO ACQUISITION PARTNERS HOLDIN		01/04/2024	JEFFERIES & CO		93,313	95,000	1,503	4.B FE
29261A-AE-0	ENCOMPASS HEALTH CORP		03/22/2024	GOLDMAN SACHS		167,656	185,000	4,159	4.A FE
29272W-AC-3	ENERGIZER HOLDINGS INC		03/19/2024	DEUTSCHE BANK		94,631	103,000	1,305	4.B FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
29272W-AF-6	ENERGIZER HOLDINGS INC		03/19/2024	DEUTSCHE BANK		88,666	89,000	1,302	4.B FE
29273V-AW-0	ENERGY TRANSFER LP		01/10/2024	ROYAL BANK OF CANADA		54,738	55,000	0	2.B FE
29273V-AY-6	ENERGY TRANSFER LP		01/10/2024	CITIGROUP		398,640	400,000	0	2.B FE
29736R-AV-2	ESTEE LAUDER COMPANIES INC. (THE)		02/12/2024	STATE STREET BANK		496,700	500,000	0	1.F FE
30225V-AS-6	EXTRA SPACE STORAGE LP		01/16/2024	WELLS FARGO		99,745	100,000	0	2.C FE
345397-D8-3	FORD MOTOR CREDIT COMPANY LLC		01/02/2024	ROYAL BANK OF CANADA		199,756	200,000	0	2.C FE
345397-E2-5	FORD MOTOR CREDIT COMPANY LLC		01/02/2024	GOLDMAN SACHS		498,645	500,000	0	2.C
345397-E5-8	FORD MOTOR CREDIT COMPANY LLC		03/05/2024	MORGAN STANLEY		299,769	300,000	0	2.C FE
346232-AF-8	FORESTAR GROUP INC		02/14/2024	JEFFERIES & CO		135,135	143,000	1,392	3.C FE
35641A-AA-6	FREEDOM MORTGAGE HOLDINGS LLC		02/27/2024	VARIOUS		485,514	480,000	1,427	4.B FE
35906A-BF-4	FRONTIER COMMUNICATIONS CORP		02/27/2024	MARKET AXESS AS A BR		549,101	595,000	6,623	4.B FE
36143L-2L-8	GA GLOBAL FUNDING TRUST		01/03/2024	WELLS FARGO		198,838	200,000	0	1.F FE
361448-BP-7	GATX CORPORATION		02/27/2024	BANK OF AMERICA		599,484	600,000	0	2.B FE
36166N-AH-6	GE CAPITAL FUNDING LLC (US)		02/12/2024	MORGAN STANLEY		143,901	150,000	1,502	2.A FE
36264F-AC-5	GSK CONSUMER HEALTHCARE CAPITAL LL		02/06/2024	JP MORGAN		224,002	250,000	3,141	2.B FE
36267Q-AA-2	GN BONDCO LLC		01/22/2024	BARCLAY'S CAPITAL		47,500	50,000	1,478	3.C FE
36268N-AA-8	GTCR W-2 MERGER SUB LLC		02/14/2024	MARKET AXESS AS A BR		104,512	100,000	2,750	3.B FE
370334-CX-0	GENERAL MILLS INC		01/16/2024	BANK OF AMERICA		399,600	400,000	0	2.B FE
37045X-EN-2	GENERAL MOTORS FINANCIAL CO INC		01/16/2024	VARIOUS		1,376,394	1,350,000	8,466	2.B FE
37045X-EQ-5	GENERAL MOTORS FINANCIAL CO INC		02/05/2024	BARCLAY'S CAPITAL		299,736	300,000	0	2.B FE
37045X-ER-3	GENERAL MOTORS FINANCIAL CO INC		03/08/2024	VARIOUS		853,655	850,000	2,715	2.B FE
37185L-AL-6	GENESIS ENERGY LP		02/14/2024	MARKET AXESS AS A BR		94,831	95,000	307	4.C FE
37185L-AN-2	GENESIS ENERGY LP		02/21/2024	TRUIST BANK		207,960	200,000	6,311	4.C FE
372460-AA-3	GENUINE PARTS COMPANY		03/22/2024	VARIOUS		308,832	380,000	2,151	3.B FE
373334-KW-0	GEORGIA POWER COMPANY		02/20/2024	JP MORGAN		583,122	585,000	0	2.A FE
378272-BR-8	GLENCORE FUNDING LLC		03/26/2024	SMBC		1,000,000	1,000,000	0	2.A FE
378272-BU-1	GLENCORE FUNDING LLC		03/26/2024	JP MORGAN		600,000	600,000	0	2.A FE
37954F-AK-0	GLOBAL PARTNERS LP		01/08/2024	VARIOUS		286,781	285,000	0	4.B FE
37959G-AB-3	GLOBAL ATLANTIC (FIN) CO		03/14/2024	BARCLAY'S CAPITAL		155,612	190,000	1,534	2.B FE
37959G-AF-4	GLOBAL ATLANTIC (FIN) CO		03/12/2024	WELLS FARGO		99,326	100,000	0	2.B FE
38173M-AE-2	GOLUB CAPITAL BDC INC.		01/29/2024	WELLS FARGO		375,714	380,000	0	2.C FE
389284-AA-8	GRAY ESCROW INC		03/04/2024	WELLS FARGO		267,525	290,000	6,259	4.C FE
389286-AA-3	GRAY ESCROW II INC		02/08/2024	VARIOUS		144,540	195,000	2,428	4.B FE
40390D-AC-9	HLF FINANCING SARL LLC		03/25/2024	SUMRIDGE PARTNERS		58,220	82,000	1,288	4.C FE
403949-AK-6	HF SINCLAIR CORP		01/26/2024	VARIOUS		296,262	295,000	5,464	2.C FE
404119-CT-4	HCA INC		02/20/2024	BARCLAY'S CAPITAL		404,372	405,000	0	2.C FE
421924-BT-7	HEALTHSOUTH CORPORATION		01/11/2024	TRUIST BANK		200,749	201,000	3,885	4.A FE
428040-DA-4	HERTZ CORPORATION (THE)		03/20/2024	JP MORGAN		185,525	205,000	2,923	4.C FE
428040-DB-2	HERTZ CORPORATION (THE)		02/13/2024	VARIOUS		206,550	265,000	1,918	4.C FE
428104-AA-1	HESS MIDSTREAM OPERATIONS LP		01/04/2024	MARKET AXESS AS A BR		348,913	363,000	1,086	3.A FE
432833-AN-1	HILTON DOMESTIC OPERATING COMPANY		01/17/2024	DEUTSCHE BANK		172,357	201,000	3,117	3.B FE
432833-AP-6	HILTON DOMESTIC OPERATING COMPANY		03/22/2024	BANK OF AMERICA		51,000	51,000	0	3.B FE
432833-AQ-4	HILTON DOMESTIC OPERATING COMPANY		03/22/2024	BANK OF AMERICA		51,000	51,000	0	3.B FE
43283Q-AC-4	HILTON GRAND VACATIONS BORROWER ES		02/22/2024	VARIOUS		263,970	264,000	389	3.A FE
438516-CT-1	HONEYWELL INTERNATIONAL INC		02/26/2024	JP MORGAN		399,100	400,000	0	1.F FE
438516-CU-8	HONEYWELL INTERNATIONAL INC		02/26/2024	VARIOUS		498,574	500,000	0	1.F FE
45344L-AC-7	CRESCENT ENERGY FINANCE LLC		01/04/2024	VARIOUS		424,419	408,000	14,818	3.C FE
45344L-AD-5	CRESCENT ENERGY FINANCE LLC		03/19/2024	BANK OF AMERICA		40,000	40,000	0	3.C FE

SCHEDULE D - PART 3

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

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455434-BW-9	INDIANAPOLIS POWER & LIGHT CO		03/07/2024	PNC SECURITIES INC		603,258	605,000	0	1.F FE
48250N-AC-9	KFC HOLDING CO/PIZZA HUT HOLDINGS		03/27/2024	JP MORGAN		375,868	386,000	6,112	3.B FE
49271V-AC-4	KEURIG DR PEPPER INC		01/08/2024	MORGAN STANLEY		765,944	810,000	5,047	2.B FE
49326E-EP-4	KEYCORP		02/26/2024	KEYBANC		599,988	600,000	0	2.B FE
494553-AD-2	KINDER MORGAN INC		01/29/2024	MIZUHO		99,834	100,000	0	2.B FE
49461M-AB-6	KINETIK HOLDINGS LP		01/04/2024	VARIOUS		394,994	390,000	2,131	3.A FE
49803X-AE-3	KITE REALTY GROUP LP		01/12/2024	JP MORGAN		394,680	400,000	0	2.C FE
498894-AA-2	KNIFE RIVER HOLDING CO		02/14/2024	MARKET AXESS AS A BR		104,214	100,000	2,260	3.C FE
50012L-AC-8	KODIAK GAS SERVICES LLC		02/27/2024	VARIOUS		384,507	380,000	1,033	4.B FE
50075N-AC-8	MONDELEZ INTERNATIONAL INC		01/12/2024	US BANK		656,892	600,000	8,233	2.C FE
50075N-AZ-7	MONDELEZ INTERNATIONAL INC		01/30/2024	MARKET AXESS AS A BR		463,968	425,000	13,199	2.A FE
50155Q-AL-4	KYNDRYL HOLDINGS INC		01/17/2024	JP MORGAN		906,180	1,100,000	9,048	2.B FE
50155Q-AN-0	KYNDRYL HOLDINGS INC		02/15/2024	MITSUBISHI UFJ		399,504	400,000	0	2.B FE
501797-AQ-7	BATH & BODY WORKS INC		03/06/2024	VARIOUS		128,864	127,000	525	3.B FE
50187T-AF-3	LGI HOMES INC		03/05/2024	WELLS FARGO		10,350	12,000	69	3.C FE
50190E-AA-2	LCM INVESTMENTS HOLDINGS II LLC		02/16/2024	MORGAN STANLEY		45,773	51,000	760	4.B FE
50220M-AA-8	LSF9 ATLANTIS HOLDINGS LLC		02/20/2024	GOLDMAN SACHS		92,981	95,000	143	4.B FE
502431-AS-8	L3HARRIS TECHNOLOGIES INC		03/11/2024	JP MORGAN		798,216	800,000	0	2.B FE
502431-AT-6	L3HARRIS TECHNOLOGIES INC		03/11/2024	JP MORGAN		999,260	1,000,000	0	2.B FE
502431-AU-3	L3HARRIS TECHNOLOGIES INC		03/11/2024	BANK OF AMERICA		499,350	500,000	0	2.B FE
516806-AK-2	VITAL ENERGY INC		03/14/2024	BANK OF AMERICA		20,000	20,000	0	4.B FE
532457-CK-2	ELI LILLY AND COMPANY		02/07/2024	CITIGROUP		199,868	200,000	0	1.E FE
532457-CL-0	ELI LILLY AND COMPANY		02/07/2024	CITIGROUP		399,872	400,000	0	1.E FE
532457-CM-8	ELI LILLY AND COMPANY		02/07/2024	BARCLAY'S CAPITAL		397,724	400,000	0	1.E FE
532457-CN-6	ELI LILLY AND COMPANY		02/07/2024	BARCLAY'S CAPITAL		599,286	600,000	0	1.E FE
538034-AX-7	LIVE NATION ENTERTAINMENT INC		01/31/2024	MITSUBISHI UFJ		485,625	525,000	930	3.C FE
539830-CD-9	LOCKHEED MARTIN CORPORATION		01/25/2024	MIZUHO		99,965	100,000	0	1.G FE
539830-CE-7	LOCKHEED MARTIN CORPORATION		01/25/2024	MORGAN STANLEY		99,679	100,000	0	1.G FE
55261F-AT-1	M&T BANK CORPORATION		03/11/2024	CITIGROUP		605,000	605,000	0	2.A FE
552953-CE-9	MGM RESORTS INTERNATIONAL		01/08/2024	TRUIST BANK		99,750	100,000	399	4.A FE
552953-CJ-8	MGM RESORTS INTERNATIONAL		03/27/2024	VARIOUS		542,385	543,000	0	3.C FE
55342U-AG-9	MPT OPERATING PARTNERSHIP LP / MPT		03/06/2024	VARIOUS		428,569	490,000	2,086	3.C FE
55916A-AA-2	MAGIC MERGERCO INC		02/13/2024	VARIOUS		46,350	60,000	834	5.A FE
565849-AE-6	MARATHON OIL CORP		02/06/2024	CITIGROUP		208,530	200,000	4,657	2.C FE
565849-AQ-9	MARATHON OIL CORP		03/26/2024	MORGAN STANLEY		199,626	200,000	0	2.C FE
565849-AR-7	MARATHON OIL CORP		03/26/2024	JP MORGAN		619,808	620,000	0	2.C FE
571903-BQ-5	MARRIOTT INTERNATIONAL INC		02/20/2024	DEUTSCHE BANK		799,454	810,000	0	2.B FE
58502B-AE-6	MEDNAX INC		02/16/2024	GOLDMAN SACHS		64,980	72,000	65	3.C FE
585055-AW-6	MEDTRONIC INC		01/30/2024	MARKET AXESS AS A BR		110,680	126,000	2,142	1.G FE
58506D-AA-6	MEDLINE BORROWER LP		03/20/2024	GOLDMAN SACHS		102,000	102,000	0	4.A FE
588056-BB-6	MERCER INTERNATIONAL INC.		02/15/2024	MARKET AXESS AS A BR		25,712	31,000	84	4.B FE
59217G-FR-5	METROPOLITAN LIFE GLOBAL FUNDING I		01/02/2024	JP MORGAN		464,958	465,000	0	1.D FE
59217G-FS-3	METROPOLITAN LIFE GLOBAL FUNDING I		01/02/2024	JP MORGAN		464,135	465,000	0	1.D FE
595620-AT-2	MIDAMERICAN ENERGY COMPANY		01/17/2024	VARIOUS		390,287	410,000	3,908	1.F FE
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		01/16/2024	MORGAN STANLEY		140,175	140,000	708	2.C FE
62482B-AB-8	MOZART DEBT MERGER SUB INC		03/15/2024	GOLDMAN SACHS		47,430	51,000	1,250	4.C FE
62886E-AY-4	NCR CORPORATION		03/13/2024	VARIOUS		360,017	390,000	8,481	4.A FE
62886H-BN-0	NCL CORPORATION LTD		01/03/2024	BANK OF AMERICA		329,163	315,000	5,439	4.A FE

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

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629377-CE-0	NRG ENERGY INC		01/18/2024	GOLDMAN SACHS		197,030	200,000	224	3.B FE
629377-CR-1	NRG ENERGY INC		01/05/2024	MARKET AXESS AS A BR		80,728	95,000	1,378	3.B FE
63861C-AC-3	NATIONSTAR MORTGAGE HOLDINGS INC		02/14/2024	VARIOUS		668,918	700,000	14,854	4.A FE
63861C-AF-6	NATIONSTAR MORTGAGE HOLDINGS INC		01/29/2024	GOLDMAN SACHS		199,251	200,000	0	4.A FE
640695-AA-0	NEPTUNE BIDCO US INC		01/18/2024	VARIOUS		304,973	325,000	7,415	4.B FE
64105M-AC-5	NESTLE CAPITAL CORP		03/05/2024	STATE STREET BANK		397,720	400,000	0	1.D FE
645370-AF-4	NEW HOME COMPANY INC		03/27/2024	JP MORGAN		205,000	205,000	0	4.C FE
647551-AF-7	NEW MOUNTAIN FINANCE CORP		01/25/2024	BANK OF AMERICA		98,964	100,000	0	2.C FE
651229-AW-6	NEWELL BRANDS INC		02/13/2024	JP MORGAN		39,616	41,000	794	3.C FE
651229-BB-1	NEWELL BRANDS INC		02/13/2024	VARIOUS		454,920	463,000	3,469	3.C FE
65163L-AN-9	NEWMONT CORPORATION		03/04/2024	GOLDMAN SACHS		199,966	200,000	0	2.A FE
65339K-CB-4	NEXTERA ENERGY CAPITAL HOLDINGS IN		02/09/2024	MARKET AXESS AS A BR		44,099	50,000	781	2.B FE
654740-BS-7	NISSAN MOTOR ACCEPTANCE CORP		03/18/2024	SOCIETE GENERALE		94,197	102,000	62	2.C FE
655664-AR-1	NORDSTROM INC		03/06/2024	VARIOUS		94,311	133,000	731	3.A FE
655844-BN-7	NORFOLK SOUTHERN CORP 4.8 08/15/43		02/20/2024	WELLS FARGO		260,332	295,000	275	2.A FE
666807-BW-1	NORTHROP GRUMMAN CORP		03/01/2024	INTL FCSTONE FINANCI		1,571,415	1,500,000	1,313	2.A FE
666807-CL-4	NORTHROP GRUMMAN CORP		01/29/2024	JP MORGAN		999,180	1,000,000	0	2.A FE
680665-AJ-5	OLIN CORP		01/12/2024	MORGAN STANLEY		196,478	201,000	3,491	3.A FE
68268N-AP-8	ONEOK PARTNERS LP		03/13/2024	STIFEL NICOLAUS		744,750	750,000	0	2.B FE
682691-AB-6	ONEMAIN FINANCE CORP		02/14/2024	VARIOUS		372,060	405,000	929	3.B FE
682691-AE-0	ONEMAIN FINANCE CORP		02/29/2024	JP MORGAN		392,611	385,000	6,822	3.B FE
682695-AA-9	ONEMAIN FINANCE CORP		02/14/2024	JEFFERIES & CO		403,769	385,000	2,984	3.B FE
68389X-BH-7	ORACLE CORPORATION		03/12/2024	WELLS FARGO		557,440	650,000	4,101	2.B FE
690732-AG-7	OWENS & MINOR INC		02/16/2024	MORGAN STANLEY		69,120	72,000	1,855	4.B FE
69073T-AT-0	OWENS-BROCKWAY GLASS CONTAINER INC		01/19/2024	OLD MISSION MARKETS		77,000	77,000	964	4.B FE
69120V-AX-9	BLUE OWL CREDIT INCOME CORP		01/29/2024	GOLDMAN SACHS		196,564	200,000	0	2.C FE
69318F-AJ-7	PBF HOLDING COMPANY LLC		01/03/2024	MARKET AXESS AS A BR		493,323	510,000	11,900	3.B FE
69346V-AA-7	PERFORMANCE FOOD GROUP INC		01/17/2024	GOLDMAN SACHS		97,500	100,000	1,436	4.B FE
693475-BV-6	PNC FINANCIAL SERVICES GROUP INC (		01/17/2024	PNC SECURITIES INC		455,000	455,000	0	1.G FE
69351U-BC-6	PPL ELECTRIC UTILITIES CORPORATION		01/02/2024	BANK OF AMERICA		603,802	605,000	0	1.E FE
694308-KR-7	PACIFIC GAS AND ELECTRIC COMPANY		02/26/2024	BNP PARIBAS		399,504	400,000	0	2.B FE
69867R-AA-5	PANTHER ESCROW ISSUER LLC		03/25/2024	VARIOUS		463,588	460,000	0	4.A FE
70052L-AB-9	PARK INTERMEDIATE HOLDINGS LLC		03/05/2024	BNP PARIBAS		99,450	102,000	2,597	4.A FE
70932M-AA-5	PENNYMAC FINANCIAL SERVICES INC		01/29/2024	BARCLAY'S CAPITAL		188,005	190,000	3,007	3.C FE
70932M-AD-9	PENNYMAC FINANCIAL SERVICES INC		02/14/2024	VARIOUS		744,543	720,000	8,729	3.C FE
709599-AZ-7	PENSKE TRUCK LEASING CO LP		02/20/2024	GOLDMAN SACHS		786,536	800,000	14,220	2.B FE
71677K-AB-4	PETSMART INC		03/27/2024	BARCLAY'S CAPITAL		117,414	120,000	1,188	4.C FE
720198-AG-5	PIEDMONT OPERATING PARTNERSHIP LP		03/11/2024	JP MORGAN		107,865	102,000	1,389	2.C FE
723787-AB-3	PIONEER NATURAL RESOURCES COMPANY		01/31/2024	MARKET AXESS AS A BR		334,124	310,000	992	2.A FE
737446-AM-6	POST HOLDINGS INC		01/17/2024	MORGAN STANLEY		113,994	115,000	2,535	4.B FE
737446-AU-8	POST HOLDINGS INC		02/05/2024	JP MORGAN		102,000	102,000	0	3.B FE
73943N-AA-4	PRAIRIE ACQUIROR LP		02/27/2024	VARIOUS		476,753	475,000	0	4.C FE
74340X-CJ-8	PROLOGIS LP		01/18/2024	JP MORGAN		597,204	600,000	0	1.D FE
744573-AY-2	PUBLIC SERVICE ENTERPRISE GROUP IN		03/26/2024	VARIOUS		599,550	600,000	29	2.B FE
74834L-AQ-3	QUEST DIAGNOSTICS INCORPORATED		03/05/2024	SOUTH WEST SECURITIE		118,553	120,000	709	2.B FE
750236-AY-7	RADIAN GROUP INC		02/28/2024	ROYAL BANK OF CANADA		49,907	50,000	0	2.C FE
75606D-AS-0	ANYWHERE REAL ESTATE GROUP LLC		01/08/2024	WELLS FARGO		45,250	50,000	826	3.C FE
756109-CG-7	REALTY INCOME CORPORATION		03/11/2024	WELLS FARGO		593,311	605,000	4,909	1.G FE

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75820Q-AC-6	RELX CAPITAL INC		01/24/2024	JP MORGAN		4,395,202	4,300,000	63,604	2.A FE
75884R-AU-7	REGENCY CENTERS LP		01/24/2024	MES		727,470	750,000	6,906	2.A FE
75884R-BB-8	REGENCY CENTERS LP		01/08/2024	BANK OF AMERICA		398,468	400,000	0	2.A FE
75886F-AE-7	REGENERON PHARMACEUTICALS INC.		02/12/2024	JP MORGAN		407,210	500,000	3,622	2.A FE
76209P-AD-5	RGA GLOBAL FUNDING		01/08/2024	WELLS FARGO		99,599	100,000	0	1.D FE
77313L-AA-1	ROCKET MORTGAGE LLC		02/14/2024	VARIOUS		181,817	197,000	1,616	3.A FE
780153-AW-2	ROYAL CARIBBEAN CRUISES LTD		01/03/2024	BANK OF AMERICA		172,425	190,000	2,148	4.A FE
780153-BU-5	ROYAL CARIBBEAN CRUISES LTD		02/22/2024	BANK OF AMERICA		20,000	20,000	0	3.A FE
78433B-AA-6	SCIH SALT HOLDINGS INC		02/15/2024	VARIOUS		334,654	363,000	5,004	4.C FE
78433B-AB-4	SCIH SALT HOLDINGS INC		01/30/2024	BARCLAY'S CAPITAL		27,150	30,000	497	5.B FE
785592-AM-8	SABINE PASS LIQUEFACTION LLC		02/12/2024	MARKET AXESS AS A BR		499,940	500,000	12,734	2.A FE
78573N-AJ-1	SABRE GLBL INC		02/16/2024	VARIOUS		245,075	275,000	9,207	4.C FE
79546V-AQ-9	SALLY HOLDINGS LLC		03/19/2024	VARIOUS		203,554	204,000	230	3.C FE
812127-AA-6	SEALED AIR CORPORATION		03/27/2024	SMBC		386,965	386,000	3,940	3.B FE
81761L-AC-6	SERVICE PROPERTIES TRUST		01/17/2024	VARIOUS		156,813	150,000	2,096	4.A FE
82967N-BL-1	SIRIUS XM RADIO INC		02/14/2024	MARKET AXESS AS A BR		103,041	110,000	1,576	3.C FE
832696-AK-4	JM SMUCKER CO/THE		03/12/2024	GOLDMAN SACHS		1,960,960	2,000,000	34,806	2.B FE
832696-AV-0	J M SMUCKER CO		01/02/2024	CITIGROUP		245,914	353,000	2,939	2.B FE
83444M-AC-5	SOLVENTUM CORP		03/26/2024	CSIN		399,976	400,000	1,860	2.C FE
83444M-AL-5	SOLVENTUM CORP		03/04/2024	BANK OF AMERICA		194,852	200,000	300	2.C FE
845467-AS-8	SOUTHWESTERN ENERGY COMPANY		01/17/2024	BANK OF AMERICA		96,750	100,000	1,851	3.A FE
85205T-AN-0	SPIRIT AEROSYSTEMS INC		03/15/2024	VARIOUS		366,831	337,000	9,008	3.C FE
853496-AC-1	STANDARD INDUSTRIES INC (DELAWARE)		03/18/2024	BARCLAY'S CAPITAL		97,000	100,000	486	3.B FE
855244-BH-1	STARBUCKS CORPORATION		02/05/2024	WELLS FARGO		99,670	100,000	0	2.A FE
857691-AG-4	STATION CASINOS LLC		03/11/2024	JP MORGAN		172,500	184,000	644	4.C FE
86317E-AL-0	STRATUS CLO		01/09/2024	CITIGROUP		4,000,000	4,000,000	0	1.A FE
87165B-AU-7	SYNCHRONY FINANCIAL		03/13/2024	VARIOUS		243,278	245,000	5,408	3.A FE
871829-AD-9	SYSCO CORPORATION		03/27/2024	CITIGROUP		419,968	400,000	13,206	2.B FE
87264A-DF-9	T-MOBILE USA INC		01/09/2024	CITIGROUP		747,405	750,000	0	2.B FE
87264A-DG-7	T-MOBILE USA INC		01/09/2024	CITIGROUP		499,480	500,000	0	2.B FE
87470L-AD-3	TALLGRASS ENERGY PARTNERS LP		02/20/2024	BANK OF AMERICA		195,775	205,000	1,159	3.C FE
876030-AE-7	TAPESTRY INC		01/24/2024	JP MORGAN		272,935	260,000	3,281	2.B FE
87901J-AH-8	TEGNA INC		01/05/2024	WELLS FARGO		254,764	280,000	4,433	3.A FE
88033G-DS-6	TENET HEALTHCARE CORPORATION		03/18/2024	VARIOUS		238,953	239,000	6,360	4.A FE
880349-AU-9	TENNECO INC		03/20/2024	MARKET AXESS AS A BR		27,514	30,000	247	4.A FE
88632Q-AE-3	TIBCO SOFTWARE INC		03/11/2024	BARCLAY'S CAPITAL		393,750	420,000	12,361	4.B FE
893647-BL-0	TRANSDIGM INC		03/12/2024	JEFFERIES & CO		358,852	369,000	6,709	4.C FE
893647-BR-7	TRANSDIGM INC		03/26/2024	VARIOUS		306,148	301,000	1,779	4.A FE
893647-BU-0	TRANSDIGM INC		03/14/2024	VARIOUS		305,745	306,000	452	4.A FE
893647-BV-8	TRANSDIGM INC		02/12/2024	GOLDMAN SACHS		184,000	184,000	0	4.A FE
902494-BL-6	TYSON FOODS INC		02/28/2024	MORGAN STANLEY		599,028	600,000	0	2.B FE
907818-DJ-4	UNION PACIFIC CORP		01/30/2024	MARKET AXESS AS A BR		136,233	150,000	2,692	1.G FE
91159H-JR-2	US BANCORP		01/18/2024	US BANK		400,000	400,000	0	1.F FE
913017-BA-6	RAYTHEON TECHNOLOGIES CORPORATION		02/20/2024	JEFFERIES & CO		1,139,844	1,028,000	33,520	2.A FE
914906-AY-8	UNIVISION COMMUNICATIONS INC		02/27/2024	VARIOUS		271,467	270,000	3,907	4.A FE
92328M-AC-7	VENTURE GLOBAL CALCASIEU PASS LLC		02/02/2024	BANK OF AMERICA		174,763	205,000	2,096	3.B FE
92332Y-AA-9	VENTURE GLOBAL LNG INC		01/02/2024	MARKET AXESS AS A BR		321,280	320,000	2,383	3.B FE
92332Y-AB-7	VENTURE GLOBAL LNG INC		03/15/2024	VARIOUS		476,843	470,000	9,855	3.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
92343V-FE-9	VERIZON COMMUNICATIONS INC		01/12/2024	JP MORGAN		1,877,071	2,050,000	19,841	2.A FE
92343V-GJ-7	VERIZON COMMUNICATIONS INC		03/14/2024	VARIOUS		508,680	600,000	7,523	2.A FE
92343V-GN-8	VERIZON COMMUNICATIONS INC		03/14/2024	VARIOUS		285,147	350,000	69	2.A FE
92564R-AC-9	VICI PROPERTIES LP		01/23/2024	VARIOUS		3,163,953	3,250,000	49,972	2.C FE
926400-AA-0	VICTORIAS SECRET & CO		03/07/2024	ROYAL BANK OF CANADA		49,563	61,000	439	4.A FE
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC		02/09/2024	MORGAN STANLEY		178,988	185,000	334	3.B FE
92840V-AP-7	VISTRA OPERATIONS COMPANY LLC		01/05/2024	JANE STREET EXECUTIO		97,828	95,000	2,106	3.B FE
929160-AG-4	VULCAN MATERIALS CO		01/30/2024	MARKET AXESS AS A BR		56,406	50,000	606	2.B FE
92929Q-AQ-0	WASTE MANAGEMENT HOLDINGS INC		02/27/2024	MARKET AXESS AS A BR		1,042,500	1,000,000	5,522	1.G FE
92943G-AD-3	WR GRACE HOLDINGS LLC		03/19/2024	VARIOUS		248,198	260,000	1,693	4.A FE
931427-AB-4	WALGREENS BOOTS ALLIANCE INC		01/17/2024	WELLS FARGO		89,875	100,000	763	3.B FE
95081Q-AQ-7	WESCO DISTRIBUTION INC		02/26/2024	GOLDMAN SACHS		100,000	100,000	0	3.B FE
95081Q-AR-5	WESCO DISTRIBUTION INC		02/27/2024	GOLDMAN SACHS		305,256	305,000	0	3.B FE
960386-AR-1	WESTINGHOUSE AIR BRAKE TECHNOLOGIE		02/26/2024	CITIGROUP		400,000	400,000	0	2.C FE
97360A-AA-5	WINDSOR HOLDINGS III LLC		02/06/2024	MORGAN STANLEY		97,969	95,000	1,189	4.A FE
976826-BS-5	WISCONSIN POWER AND LIGHT COMPANY		03/04/2024	MIZUHO		189,639	190,000	0	2.A FE
983133-AC-3	WYNN RESORTS FINANCE LLC		02/08/2024	DEUTSCHE BANK		105,060	102,000	162	3.C FE
98421M-AB-2	XEROX HOLDINGS CORP		01/02/2024	MARKET AXESS AS A BR		198,286	220,000	4,672	3.B FE
98877D-AD-7	ZF NORTH AMERICA CAPITAL INC		02/20/2024	BANK OF AMERICA		102,500	100,000	2,444	3.A FE
98956P-AG-7	ZIMMER BIOMET HOLDINGS INC		01/26/2024	MES		356,588	400,000	7,792	2.B FE
008911-BK-4	AIR CANADA	A	03/19/2024	VARIOUS		291,650	307,000	881	3.A FE
01566M-AD-7	ALGOMA STEEL INC		03/27/2024	VARIOUS		123,180	123,000	0	4.B FE
01626P-AP-1	ALIMENTATION COUCHE-TARD INC	A	01/19/2024	GOLDMAN SACHS		74,601	100,000	669	2.A FE
01626P-AU-0	ALIMENTATION COUCHE-TARD INC		02/06/2024	WELLS FARGO		100,000	100,000	0	2.A FE
071734-AC-1	BAUSCH HEALTH COMPANIES INC	A	03/01/2024	VARIOUS		77,472	128,000	284	5.A FE
071734-AP-2	BAUSCH HEALTH COMPANIES INC	A	03/20/2024	CITIGROUP		86,700	136,000	1,180	5.A FE
097751-BV-2	BOMBARDIER INC	A	01/09/2024	MORGAN STANLEY		60,000	60,000	309	4.B FE
097751-CA-7	BOMBARDIER INC	A	02/27/2024	VARIOUS		153,711	146,000	3,421	4.B FE
44805R-AA-3	HUSKY INJECTION / TITAN	A	01/31/2024	BANK OF AMERICA		20,000	20,000	0	4.C FE
66977W-AP-4	NOVA CHEMICALS CORP		03/15/2024	CITIGROUP		30,341	31,000	594	3.C FE
66977W-AR-0	NOVA CHEMICALS CORP	A	02/08/2024	GOLDMAN SACHS		94,732	102,000	1,056	3.C FE
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO	A	02/20/2024	DEUTSCHE BANK		178,108	191,000	3,228	3.B FE
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY CO	A	03/27/2024	VARIOUS		643,418	681,000	10,946	4.B FE
89352H-BE-8	TRANSCANADA PIPELINES LTD		03/04/2024	MORGAN STANLEY		999,200	1,000,000	30,498	2.A FE
89352L-AC-4	TRANSCANADA PIPELINES LTD	A	01/08/2024	MORGAN STANLEY		204,070	200,000	3,373	2.A FE
94106B-AG-6	WASTE CONNECTIONS INC	A	02/15/2024	JP MORGAN		1,000,210	1,012,000	0	2.A FE
00033G-AA-3	GLOBAL AUTO HOLDINGS LTD	C	03/04/2024	STIFEL NICOLAUS		47,875	50,000	512	4.B FE
00687Y-AB-1	ADIENT GLOBAL HOLDINGS LTD	C	01/18/2024	VARIOUS		306,518	301,000	5,619	3.C FE
00928Q-AY-7	AIRCASTLE LTD	C	01/17/2024	CITIGROUP		397,564	400,000	0	2.C FE
034863-AV-2	ANGLO AMERICAN CAPITAL PLC	C	02/27/2024	MARKET AXESS AS A BR		248,215	250,000	5,524	2.A FE
03740M-AA-8	AON PLC	C	02/28/2024	CITIGROUP		494,035	495,000	0	2.A FE
03740M-AB-6	AON PLC	C	02/28/2024	CITIGROUP		689,041	690,000	0	2.A FE
03740M-AD-2	AON PLC	C	02/28/2024	CITIGROUP		584,111	585,000	0	2.A FE
03740M-AF-7	AON PLC	C	02/28/2024	CITIGROUP		690,774	695,000	0	2.B FE
03938L-AS-3	ARCELORMITTAL	C	01/26/2024	JEFFERIES & CO		207,766	200,000	5,588	2.C FE
03969A-AN-0	ARDAGH PACKAGING FINANCE PLC	C	01/30/2024	VARIOUS		274,875	300,000	2,498	4.A FE
03969Y-AC-2	ARDAGH METAL PACKAGING FINANCE PLC	C	03/27/2024	BNP PARIBAS		49,598	51,000	901	3.C FE
04625H-AJ-8	ASTON MARTIN CAPITAL HOLDINGS LTD	C	03/22/2024	CANTOR FITZGERALD		76,688	75,000	104	4.C FE
05401A-AH-4	AVOLON HOLDINGS FUNDING LTD	C	01/23/2024	VARIOUS		3,056,383	3,159,000	39,438	2.C FE
05401A-AR-2	AVOLON HOLDINGS FUNDING LTD	C	02/13/2024	GOLDMAN SACHS		617,666	700,000	4,277	2.C FE
05523R-AJ-6	BAE SYSTEMS PLC	C	03/19/2024	JP MORGAN		1,246,088	1,250,000	0	2.A FE
05523R-AL-1	BAE SYSTEMS PLC	C	03/19/2024	JP MORGAN		596,826	600,000	0	2.A FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
05523R-AM-9	BAE SYSTEMS PLC	C	03/19/2024	JP MORGAN		196,682	200,000	0	2.A FE
100018-AA-8	BORR IHC LIMITED	C	02/21/2024	VARIOUS		782,263	750,000	18,222	4.C FE
11766C-AC-8	BRYPK_24-22	C	02/13/2024	JP MORGAN		1,250,000	1,250,000	0	1.A FE
143658-BR-2	CARNIVAL CORP	C	01/03/2024	MARKET AXESS AS A BR		232,505	245,000	2,613	4.C FE
20752T-AA-2	CONNECT FINCO SARL	C	01/29/2024	MARKET AXESS AS A BR		283,174	285,000	5,978	4.A FE
30251G-BC-0	FMG RESOURCES (AUGUST 2006) PTY LT	C	03/26/2024	BANK OF AMERICA		35,750	40,000	860	3.A FE
42704M-AA-0	HERBALIFE NUTRITION LTD	C	02/15/2024	MARKET AXESS AS A BR		24,366	25,000	924	4.A FE
44287D-AA-1	HOWDEN UK REFINANCE 2 PLC	C	02/05/2024	VARIOUS		225,469	225,000	0	5.A FE
449276-AE-4	IBM INTERNATIONAL CAPITAL PTE LTD	C	01/29/2024	BANK OF AMERICA		997,500	1,000,000	0	1.G FE
449276-AF-1	IBM INTERNATIONAL CAPITAL PTE LTD	C	01/29/2024	BANK OF AMERICA		497,980	500,000	0	1.G FE
449276-AG-9	IBM INTERNATIONAL CAPITAL PTE LTD	C	01/29/2024	BANK OF AMERICA		497,175	500,000	0	1.G FE
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY	C	01/22/2024	VARIOUS		401,903	401,000	11,077	3.A FE
47010B-AF-1	JAGUAR LAND ROVER AUTOMOTIVE PLC	C	03/19/2024	BANK OF AMERICA		122,850	130,000	2,763	3.C FE
47010B-AM-6	JAGUAR LAND ROVER AUTOMOTIVE PLC	C	03/01/2024	VARIOUS		148,938	155,000	726	3.C FE
53944Y-AX-1	LLOYDS BANKING GROUP PLC	C	01/02/2024	LLOYDS SECURITIES		230,000	230,000	0	2.A FE
55609N-AC-2	MACQUARIE AIRFINANCE HOLDINGS LTD	D	03/19/2024	JP MORGAN		179,977	180,000	0	3.A FE
67401U-AQ-0	OAKCL_19-2R	C	01/22/2024	JP MORGAN		997,800	1,000,000	1,561	1.A FE
71429M-AC-9	PERRIGO FINANCE UNLIMITED CO	C	03/04/2024	MITSUBISHI UFJ		62,685	70,000	732	3.C FE
83192P-AC-2	SMITH & NEPHEW PLC	C	03/13/2024	JP MORGAN		199,786	200,000	0	2.B FE
83272G-AA-9	SMURFIT KAPPA TREASURY UNLIMITED C	C	03/26/2024	CITIGROUP		599,280	600,000	0	2.C FE
83272G-AB-7	SMURFIT KAPPA TREASURY UNLIMITED C	C	03/26/2024	CITIGROUP		600,000	600,000	0	2.C FE
83272G-AC-5	SMURFIT KAPPA TREASURY UNLIMITED C	C	03/26/2024	CITIGROUP		600,000	600,000	0	2.C FE
87122Y-AE-5	SYCAMORE TREE CLO LTD STCP_24-5A	C	03/13/2024	GOLDMAN SACHS		600,000	600,000	0	1.A FE
87927V-AM-0	TELECOM ITALIA CAPITAL SA	C	02/29/2024	MARKET AXESS AS A BR		218,461	235,000	6,032	4.A FE
88167A-AE-1	TEVA PHARMACEUTICAL FINANCE NETHER	C	03/19/2024	CITIGROUP		135,780	146,000	2,172	3.C FE
902613-BH-0	UBS GROUP AG	C	02/27/2024	UBS SECURITIES		1,190,296	1,200,000	6,459	1.G FE
90320L-AG-2	UPC HOLDING BV	C	02/14/2024	VARIOUS		377,850	400,000	6,142	4.B FE
92676X-AG-2	VIKING CRUISES LTD	C	02/27/2024	MARKET AXESS AS A BR		124,749	115,000	1,283	5.A FE
92682R-AA-0	VIKING OCEAN CRUISES SHIP VII LTD	C	02/22/2024	MARKET AXESS AS A BR		136,233	140,000	241	3.C FE
R6961P-AA-7	PETROLEUM GEO SERVICES AS	C	02/22/2024	PARETO SECURITIES		1,336,000	1,200,000	63,468	4.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						156,396,240	159,180,000	1,151,960	XXX
78468R-66-3	SPDR BLOOMBERG -3 MONTH T-BILL ETF		03/01/2024	OLD MISSION MARKETS	109,373.000	10,003,255	0	0	1.A
1619999999. Subtotal - Bonds - SVO Identified Funds						10,003,255	0	0	XXX
2509999997. Total - Bonds - Part 3						280,120,427	273,313,651	1,580,260	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						280,120,427	273,313,651	1,580,260	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
00508Y-10-2	ACUITY BRANDS INC		01/16/2024	EXTERNAL MANAGER TRA	80.000	17,889		0	
00766T-10-0	AECOM		01/17/2024	EXTERNAL MANAGER TRA	1,210.000	107,183		0	
008252-10-8	AFFILIATED MANAGERS GROUP INC		03/28/2024	EXTERNAL MANAGER TRA	180.000	29,894		0	
00827B-10-6	AFFIRM HOLDINGS INC CLASS A		03/27/2024	EXTERNAL MANAGER TRA	670.000	24,899		0	
013872-10-6	ALCOA CORP		03/11/2024	EXTERNAL MANAGER TRA	1,300.000	38,714		0	
03073E-10-5	CENCORA INC		02/27/2024	EXTERNAL MANAGER TRA	450.000	107,107		0	
03674X-10-6	ANTERO RESOURCES CORP		02/28/2024	EXTERNAL MANAGER TRA	1,840.000	46,977		0	
04247X-10-2	ARMSTRONG WORLD INDUSTRIES INC		03/27/2024	EXTERNAL MANAGER TRA	710.000	87,252		0	
044186-10-4	ASHLAND INC		03/26/2024	EXTERNAL MANAGER TRA	680.000	64,522		0	
05478C-10-5	AZEK COMPANY INC CLASS A		02/12/2024	EXTERNAL MANAGER TRA	2,310.000	104,801		0	
064058-10-0	BANK OF NEW YORK MELLON CORP		03/25/2024	EXTERNAL MANAGER TRA	310.000	17,520		0	
09581B-10-3	BLUE OWL CAPITAL INC CLASS A		03/13/2024	EXTERNAL MANAGER TRA	3,970.000	69,674		0	
101121-10-1	BOSTON PROPERTIES REIT INC		01/17/2024	EXTERNAL MANAGER TRA	1,010.000	69,368		0	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
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109696-10-4	BRINKS		03/14/2024	EXTERNAL MANAGER TRA	792.000	66,614		0	
11284V-10-5	BROOKFIELD RENEWABLE SUBORDINATE V		03/25/2024	EXTERNAL MANAGER TRA	2,200.000	53,190		0	
122017-10-6	BURLINGTON STORES INC		03/04/2024	EXTERNAL MANAGER TRA	500.000	100,511		0	
127055-10-1	CABOT CORP		02/13/2024	EXTERNAL MANAGER TRA	356.000	28,665		0	
14149Y-10-8	CARDINAL HEALTH INC		03/25/2024	EXTERNAL MANAGER TRA	480.000	51,907		0	
15118V-20-7	CELSIUS HOLDINGS INC		03/26/2024	EXTERNAL MANAGER TRA	130.000	12,001		0	
16359R-10-3	CHEMED CORP		03/20/2024	EXTERNAL MANAGER TRA	181.000	117,425		0	
18915M-10-7	CLOUDFLARE INC CLASS A		02/27/2024	EXTERNAL MANAGER TRA	120.000	11,843		0	
192422-10-3	COGNEX CORP		03/13/2024	EXTERNAL MANAGER TRA	522.000	21,527		0	
19247G-10-7	COHERENT CORP COMMON		01/31/2024	EXTERNAL MANAGER TRA	664.000	29,186		0	
21037T-10-9	CONSTELLATION ENERGY CORP		03/11/2024	EXTERNAL MANAGER TRA	260.000	43,659		0	
219948-10-6	CORPAY INC		03/26/2024	EXCHANGE OFFER	629.000	110,811		0	
22788C-10-5	CROWDSTRIKE HOLDINGS INC CLASS A		01/16/2024	EXTERNAL MANAGER TRA	50.000	14,288		0	
252131-10-7	DEXCOM INC		02/12/2024	EXTERNAL MANAGER TRA	140.000	16,614		0	
253393-10-2	DICKS SPORTING INC		03/26/2024	EXTERNAL MANAGER TRA	660.000	145,256		0	
258278-10-0	DORMAN PRODUCTS INC		03/14/2024	EXTERNAL MANAGER TRA	230.000	20,858		0	
278642-10-3	EBAY INC		03/26/2024	EXTERNAL MANAGER TRA	2,320.000	119,258		0	
29452E-10-1	EQUITABLE HOLDINGS INC		02/20/2024	EXTERNAL MANAGER TRA	1,270.000	43,412		0	
30040W-10-8	EVERSOURCE ENERGY		03/25/2024	EXTERNAL MANAGER TRA	350.000	20,124		0	
30063P-10-5	EXACT SCIENCES CORP		02/20/2024	EXTERNAL MANAGER TRA	440.000	27,774		0	
30161Q-10-4	EXELIXIS INC		02/28/2024	EXTERNAL MANAGER TRA	6,959.000	141,755		0	
302941-10-9	FTI CONSULTING INC		03/22/2024	EXTERNAL MANAGER TRA	157.000	32,327		0	
311900-10-4	FASTENAL		01/29/2024	EXTERNAL MANAGER TRA	160.000	10,941		0	
31946M-10-3	FIRST CITIZENS BANCSHARES INC CLAS		01/29/2024	EXTERNAL MANAGER TRA	10.000	14,946		0	
320517-10-5	FIRST HORIZON CORP		01/16/2024	EXTERNAL MANAGER TRA	800.000	10,720		0	
33829M-10-1	FIVE BELOW INC		03/11/2024	EXTERNAL MANAGER TRA	60.000	12,185		0	
35137L-20-4	FOX CORP CLASS B		01/29/2024	EXTERNAL MANAGER TRA	470.000	14,022		0	
354613-10-1	FRANKLIN RESOURCES INC		01/29/2024	EXTERNAL MANAGER TRA	3,580.000	97,992		0	
364760-10-8	GAP INC		02/26/2024	EXTERNAL MANAGER TRA	2,090.000	41,173		0	
37637Q-10-5	GLACIER BANCORP INC		03/14/2024	EXTERNAL MANAGER TRA	1,095.000	43,180		0	
40637H-10-9	HALOZYME THERAPEUTICS INC		03/04/2024	EXTERNAL MANAGER TRA	1,253.000	50,465		0	
452327-10-9	ILLUMINA INC		01/16/2024	EXTERNAL MANAGER TRA	110.000	14,898		0	
457187-10-2	INGREDION INC		02/14/2024	EXTERNAL MANAGER TRA	468.000	50,865		0	
45784P-10-1	INSULET CORP		02/12/2024	EXTERNAL MANAGER TRA	470.000	90,123		0	
464287-10-1	ISHARES S&P ETF		01/02/2024	JANE STREET EXECUTIO	33,750.000	7,471,572		0	
464287-20-0	ISHARES CORE S&P ETF		03/15/2024	VARIOUS	135,385.000	67,435,911		0	
464287-46-5	ISHARES MSCI EAFE ETF		01/30/2024	CABRERA CAPITAL	44,500.000	3,355,300		0	
46641Q-33-2	JPMORGAN EQUITY PREMIUM INCOME ETF		03/22/2024	VARIOUS	234,155.000	13,202,154		0	
530307-10-7	LIBERTY BROADBAND CORP SERIES A		03/13/2024	EXTERNAL MANAGER TRA	210.000	12,288		0	
55087P-10-4	LYFT INC CLASS A		03/11/2024	EXTERNAL MANAGER TRA	640.000	11,392		0	
55261F-10-4	M&T BANK CORP		03/11/2024	EXTERNAL MANAGER TRA	420.000	58,577		0	
56600D-10-7	MARAVAI LIFESCIENCES HOLDINGS INC		02/26/2024	EXTERNAL MANAGER TRA	1,780.000	14,621		0	
603158-10-6	MINERALS TECHNOLOGIES INC		02/20/2024	EXTERNAL MANAGER TRA	579.000	41,288		0	
609839-10-5	MONOLITHIC POWER SYSTEMS INC		02/12/2024	EXTERNAL MANAGER TRA	60.000	44,544		0	
626755-10-2	MURPHY USA INC		02/12/2024	EXTERNAL MANAGER TRA	40.000	15,745		0	
64110D-10-4	NETAPP INC		03/27/2024	EXTERNAL MANAGER TRA	1,338.000	124,505		0	
668771-10-8	NortonLife Lock Inc		02/06/2024	EXTERNAL MANAGER TRA	5,928.000	137,192		0	
681116-10-9	OLLIES BARGAIN OUTLET HOLDINGS INC		02/16/2024	EXTERNAL MANAGER TRA	542.000	42,241		0	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
68622V-10-6	ORGANON		02/26/2024	EXTERNAL MANAGER TRA	4,521.000	79,638		0	
690742-10-1	OWENS CORNING		01/29/2024	EXTERNAL MANAGER TRA	110.000	16,733		0	
69608A-10-8	PALANTIR TECHNOLOGIES INC CLASS A		03/05/2024	EXTERNAL MANAGER TRA	940.000	22,334		0	
700517-10-5	PARK HOTELS RESORTS INC		01/16/2024	EXTERNAL MANAGER TRA	1,500.000	23,789		0	
705573-10-3	PEGASYSTEMS INC		02/16/2024	EXTERNAL MANAGER TRA	287.000	14,883		0	
737446-10-4	POST HOLDINGS INC		03/26/2024	EXTERNAL MANAGER TRA	320.000	33,887		0	
739276-10-3	POWER INTEGRATIONS INC		03/20/2024	EXTERNAL MANAGER TRA	436.000	30,373		0	
74144T-10-8	T ROWE PRICE GROUP INC		01/16/2024	EXTERNAL MANAGER TRA	100.000	10,699		0	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP IN		03/25/2024	EXTERNAL MANAGER TRA	190.000	12,354		0	
74624M-10-2	PURE STORAGE INC CLASS A		03/11/2024	EXTERNAL MANAGER TRA	1,200.000	64,645		0	
751212-10-1	RALPH LAUREN CORP CLASS A		03/13/2024	EXTERNAL MANAGER TRA	684.000	122,964		0	
761152-10-7	RESMED INC		02/12/2024	EXTERNAL MANAGER TRA	510.000	96,115		0	
778296-10-3	ROSS STORES INC		01/29/2024	EXTERNAL MANAGER TRA	530.000	75,371		0	
78442P-10-6	SLM CORP		01/30/2024	EXTERNAL MANAGER TRA	2,218.000	44,364		0	
81725T-10-0	SENSIENT TECHNOLOGIES CORP		03/20/2024	EXTERNAL MANAGER TRA	1,269.000	86,502		0	
82489T-10-4	SHOCKWAVE MEDICAL INC		03/14/2024	EXTERNAL MANAGER TRA	260.000	68,942		0	
860630-10-2	STIFEL FINANCIAL CORP		03/28/2024	EXTERNAL MANAGER TRA	1,192.000	92,791		0	
87162W-10-0	TD SYNNEX CORP		01/29/2024	EXTERNAL MANAGER TRA	410.000	41,605		0	
876030-10-7	TAPESTRY INC		01/18/2024	EXTERNAL MANAGER TRA	400.000	14,486		0	
88025U-10-9	10X GENOMICS INC CLASS A		03/11/2024	EXTERNAL MANAGER TRA	540.000	21,731		0	
88339J-10-5	TRADE DESK INC CLASS A		02/26/2024	EXTERNAL MANAGER TRA	940.000	76,777		0	
894164-10-2	TRAVEL LEISURE		01/31/2024	EXTERNAL MANAGER TRA	2,198.000	89,198		0	
902681-10-5	UGI CORP		01/11/2024	EXTERNAL MANAGER TRA	1,631.000	40,208		0	
90384S-30-3	ULTA BEAUTY INC		02/16/2024	EXTERNAL MANAGER TRA	198.000	95,322		0	
92047W-10-1	VALVOLINE INC		02/28/2024	EXTERNAL MANAGER TRA	1,788.000	71,717		0	
921909-76-8	VANGUARD TOTAL INTERNATIONAL STOCK		03/14/2024	VARIOUS	691,147.000	40,163,679		0	
92511U-10-2	VERRA MOBILITY CORP CLASS A		03/14/2024	EXTERNAL MANAGER TRA	2,873.000	65,085		0	
92840M-10-2	VISTRA CORP		03/26/2024	EXTERNAL MANAGER TRA	170.000	11,871		0	
931427-10-8	WALGREEN BOOTS ALLIANCE INC		01/29/2024	EXTERNAL MANAGER TRA	1,250.000	28,211		0	
958102-10-5	WESTERN DIGITAL CORP		01/30/2024	EXTERNAL MANAGER TRA	300.000	17,562		0	
969904-10-1	WILLIAMS SONOMA INC		03/25/2024	EXTERNAL MANAGER TRA	458.000	129,454		0	
124765-10-8	CAE INC	A	03/21/2024	EXTERNAL MANAGER TRA	11,933.000	232,331		0	
143658-30-0	CARNIVAL CORP	C	01/29/2024	EXTERNAL MANAGER TRA	700.000	11,551		0	
G4388N-10-6	HELEN OF TROY LTD	C	03/20/2024	EXTERNAL MANAGER TRA	1,144.000	138,700		0	
G87110-10-5	TECHNIPFMC PLC	C	03/11/2024	EXTERNAL MANAGER TRA	1,500.000	33,190		0	
G97822-10-3	PERRIGO PLC	C	02/27/2024	EXTERNAL MANAGER TRA	4,670.000	148,444		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						136,761,151	XXX	0	XXX
316146-10-9	Fid Inv Gr Bond		03/31/2024	FIDELITY	8.778	63			.
74256W-58-4	PIF MidCap Fund R6		03/31/2024	FIDELITY	6,502.669	263,878			.
779546-30-8	TRP DIV Growth		03/31/2024	FIDELITY	0.390	29			.
92646A-82-3	Victory Special Value I		03/31/2024	FIDELITY	0.654	13			.
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						263,983	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						137,025,134	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						137,025,134	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						137,025,134	XXX	0	XXX
6009999999 - Totals						417,145,561	XXX	1,580,260	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
912810-RY-6	TREASURY BOND 2.75 08/15/47		01/11/2024	INTL FCSTONE FINANCI		764,297	1,000,000	978,847	981,799	0	19	0	19	0	981,818	0	(217,521)	(217,521)	11,209	08/15/2047	1.A
912810-TN-8	WI TREASURY BOND		02/21/2024	CITIGROUP		2,243,723	2,600,000	2,287,961	2,289,766	0	795	0	795	0	2,290,561	0	(46,838)	(46,838)	48,285	02/15/2053	1.A
912810-TT-5	TREASURY BOND		02/12/2024	VARIOUS		2,942,330	3,045,000	2,907,226	1,463,097	0	191	0	191	0	2,907,624	0	34,706	34,706	58,115	08/15/2053	1.A
912810-TU-2	TREASURY BOND		01/02/2024	BANK OF AMERICA		332,958	328,000	303,929	304,107	0	4	0	4	0	304,111	0	28,847	28,847	5,498	08/15/2043	1.A
912810-TV-0	TREASURY BOND		03/26/2024	VARIOUS		6,996,941	6,631,000	6,975,783	0	0	(62)	0	(62)	0	6,975,721	0	21,220	21,220	91,783	11/15/2053	1.A
912810-TW-8	TREASURY BOND		02/14/2024	VARIOUS		569,078	548,000	567,921	0	0	(24)	0	(24)	0	567,897	0	1,181	1,181	5,629	11/15/2043	1.A
912828-4Z-0	TREASURY NOTE 2.75 08/31/25		03/26/2024	ROYAL BANK OF SCOTLA		12,165,430	12,520,000	12,358,119	12,477,794	0	5,933	0	5,933	0	12,483,727	0	(318,298)	(318,298)	197,411	08/31/2025	1.A
912828-5C-0	TREASURY NOTE		03/26/2024	ROYAL BANK OF SCOTLA		10,228,066	10,500,000	10,429,785	10,480,689	0	2,776	0	2,776	0	10,483,465	0	(255,399)	(255,399)	154,057	09/30/2025	1.A
91282C-DQ-1	TREASURY NOTE		03/18/2024	CITIGROUP		2,011,797	2,200,000	2,186,078	2,191,513	0	584	0	584	0	2,192,097	0	(180,300)	(180,300)	19,718	12/31/2026	1.A
91282C-GC-9	TREASURY NOTE		03/27/2024	VARIOUS		2,603,316	2,645,000	2,625,538	0	0	302	0	302	0	2,625,840	0	(22,524)	(22,524)	20,848	12/31/2027	1.A
91282C-HA-2	TREASURY NOTE		01/02/2024	ROYAL BANK OF SCOTLA		2,193,072	2,234,000	2,206,197	2,209,271	0	28	0	28	0	2,209,298	0	(16,226)	(16,226)	13,748	04/30/2028	1.A
91282C-HT-1	TREASURY NOTE		02/14/2024	VARIOUS		3,900,707	3,936,500	3,741,318	3,745,411	0	496	0	496	0	3,745,907	0	154,801	154,801	62,125	08/15/2033	1.A FE
91282C-HZ-7	TREASURY NOTE		01/22/2024	VARIOUS		1,907,752	1,850,000	1,834,572	1,834,883	0	88	0	88	0	1,834,971	0	72,782	72,782	26,353	09/30/2030	1.A FE
91282C-JJ-1	TREASURY NOTE		02/21/2024	VARIOUS		14,417,085	13,975,000	14,444,183	5,503,683	0	(1,830)	0	(1,830)	0	14,441,764	0	(24,678)	(24,678)	124,545	11/15/2033	1.A FE
91282C-JK-8	TREASURY NOTE		01/02/2024	BANK OF AMERICA		551,459	544,000	547,552	547,458	0	(7)	0	(7)	0	547,451	0	4,008	4,008	3,387	11/15/2026	1.A FE
91282C-JM-4	TREASURY NOTE		01/02/2024	GOLDMAN SACHS		1,537,617	1,500,000	1,501,660	1,501,594	0	(4)	0	(4)	0	1,501,590	0	36,027	36,027	6,096	11/30/2030	1.A FE
91282C-JN-2	TREASURY NOTE		02/14/2024	VARIOUS		813,543	800,000	810,773	810,675	0	(25)	0	(25)	0	810,649	0	2,893	2,893	4,126	11/30/2028	1.A FE
91282C-JP-7	TREASURY NOTE		01/16/2024	VARIOUS		1,265,830	1,255,000	1,263,917	75,455	0	(62)	0	(62)	0	1,263,847	0	1,983	1,983	4,197	12/15/2026	1.A FE
91282C-JQ-5	TREASURY NOTE		01/29/2024	VARIOUS		1,476,770	1,500,000	1,482,422	0	0	81	0	81	0	1,482,503	0	(5,734)	(5,734)	3,098	12/31/2030	1.A
91282C-JR-3	TREASURY NOTE		01/29/2024	VARIOUS		5,732,376	5,790,400	5,739,690	0	0	230	0	230	0	5,739,920	0	(7,543)	(7,543)	10,850	12/31/2028	1.A
91282C-JS-1	TREASURY NOTE		03/12/2024	VARIOUS		1,050,850	1,057,000	1,055,546	0	0	58	0	58	0	1,055,604	0	(4,754)	(4,754)	6,767	12/31/2025	1.A FE
91282C-JT-9	TREASURY NOTE		03/04/2024	VARIOUS		3,344,938	3,374,000	3,365,493	0	0	142	0	142	0	3,365,635	0	(20,698)	(20,698)	10,508	01/15/2027	1.B FE
91282C-JV-4	TREASURY NOTE		03/01/2024	INTL FCSTONE FINANCI		1,660,280	1,670,000	1,659,569	0	0	156	0	156	0	1,659,725	0	555	555	6,435	01/31/2026	1.B FE
91282C-JW-2	TREASURY NOTE		02/28/2024	VARIOUS		7,817,389	7,886,000	7,856,032	0	0	76	0	76	0	7,856,108	0	(38,719)	(38,719)	13,774	01/31/2029	1.B FE
91282C-JX-0	TREASURY NOTE		03/11/2024	VARIOUS		1,584,171	1,605,000	1,594,723	0	0	4	0	4	0	1,594,727	0	(10,556)	(10,556)	2,263	01/31/2031	1.B FE
91282C-JZ-5	TREASURY NOTE		03/26/2024	VARIOUS		11,716,295	11,946,000	11,691,044	0	0	348	0	348	0	11,691,392	0	24,903	24,903	20,469	02/15/2034	1.B FE
91282C-KA-8	TREASURY NOTE		03/18/2024	VARIOUS		2,267,254	2,286,000	2,269,387	0	0	133	0	133	0	2,269,520	0	(2,266)	(2,266)	4,355	02/15/2027	1.B FE
91282C-KB-6	TREASURY NOTE		03/13/2024	VIRTU-AMERICAS		99,992	100,000	100,051	0	0	0	0	0	0	100,051	0	(58)	(58)	176	02/28/2026	1.A
91282C-KC-4	TREASURY NOTE		03/11/2024	VARIOUS		2,570,016	2,555,000	2,551,269	0	0	0	0	0	0	2,551,269	0	18,747	18,747	2,741	02/28/2031	1.B FE
91282C-KD-2	TREASURY NOTE		03/26/2024	VARIOUS		5,771,005	5,767,000	5,767,713	0	0	(51)	0	(51)	0	5,767,662	0	3,343	3,343	13,994	02/28/2029	1.B FE
91282C-KE-0	TREASURY NOTE		03/27/2024	VARIOUS		2,323,524	2,335,000	2,321,056	0	0	27	0	27	0	2,321,083	0	2,440	2,440	2,515	03/15/2027	1.A
0109999999. Subtotal - Bonds - U.S. Governments						114,859,861	115,982,900	115,425,354	46,417,195	0	10,406	0	10,406	0	115,623,537	0	(763,676)	(763,676)	955,075	XXX	XXX
196479-6Z-7	COLORADO ST HSG & FIN AUTH		03/01/2024	STATE BANK		764	764	764	764	0	0	0	0	0	764	0	0	0	4	08/01/2049	1.A FE
196480-CV-7	COLORADO ST HSG & FIN AUTH		03/01/2024	STATE BANK		4,524	4,524	4,660	4,600	0	(1)	0	(1)	0	4,600	0	(75)	(75)	20	08/01/2049	1.A FE
196480-EX-1	COLORADO ST HSG & FIN AUTH		03/01/2024	STATE BANK		5,319	5,319	5,319	5,319	0	0	0	0	0	5,319	0	0	0	35	01/01/2050	1.A FE
3128M9-ZS-4	FGOLD 30YR GIANT 4.5 10/01/41		02/14/2024	VARIOUS		2,586,784	2,658,401	2,684,459	2,652,849	0	224	0	224	0	2,653,073	0	(66,289)	(66,289)	29,771	10/01/2041	1.A
3128MD-UP-6	FGOLD 15YR GIANT 3.5 10/01/28		03/01/2024	PAYDOWN		176,235	176,235	184,779	178,077	0	(1,842)	0	(1,842)	0	176,235	0	0	0	1,054	10/01/2028	1.A
3128MJ-4V-9	FGOLD 30YR GIANT 3.5 08/01/48		03/01/2024	VARIOUS		687	687	684	685	0	3	0	3	0	687	0	0	0	4	08/01/2048	1.A
3128MJ-5R-7	FGOLD 30YR GIANT		03/01/2024	PAYDOWN		34,854	34,854	33,950	34,248	0	606	0	606	0	34,854	0	0	0	131	10/01/2048	1.A
3128MJ-ZF-0	FGOLD 30YR GIANT		03/01/2024	PAYDOWN		59,199	59,199	57,784	58,251	0	948	0	948	0	59,199	0	0	0	294	01/01/2047	1.A
3128PU-P5-5	FGOLD 15YR 4 04/01/26		03/01/2024	PAYDOWN		30,448	30,448	32,591	31,045	0	(597)	0	(597)	0	30,448	0	0	0	197	04/01/2026	1.A
3128PU-V8-2	FGOLD 15YR 4 05/01/26		03/01/2024	PAYDOWN		40,730	40,730	43,581	41,549	0	(819)	0	(819)	0	40,730	0	0	0	268	05/01/2026	1.A
312939-NP-2	FGOLD 30YR		03/01/2024	PAYDOWN		8,669	8,669	9,332	9,258	0	(588)	0	(588)	0	8,669	0	0	0	73	03/01/2040	1.A
312942-VH-5	FGOLD 30YR 5 10/01/40		03/01/2024	PAYDOWN		6,122	6,122	6,591	6,481	0	(359)	0	(359)	0	6,122	0	0	0	51	10/01/2040	1.A
3132CX-BE-1	FHLMC 15YR UMBS SUPER		03/01/2024	PAYDOWN		59,931	59,931	56,925	56,981	0	2,950	0	2,950	0	59,931	0	0	0	425	08/01/2038	1.A
3132CX-CM-2	FHLMC 15YR UMBS SUPER		03/01/2024	PAYDOWN		19,744	19,744	19,047	19,059	0	685	0	685	0	19,744	0	0	0	185	09/01/2038	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3132D6-B5-8	FHLMC 15YR UMBS SUPER		03/01/2024	PAYDOWN		98,511	98,511	92,416	93,331	0	5,180	0	5,180	0	98,511	0	0	0	483	05/01/2037	1.A
3132D6-ET-3	FHLMC 15YR UMBS SUPER		03/01/2024	PAYDOWN		74,246	74,246	71,438	71,490	0	2,756	0	2,756	0	74,246	0	0	0	545	08/01/2038	1.A
3132DN-VY-6	FHLMC 30YR UMBS SUPER		03/01/2024	PAYDOWN		31,601	31,601	31,245	31,253	0	348	0	348	0	31,601	0	0	0	266	07/01/2052	1.A
3132DP-5H-7	FHLMC 30YR UMBS SUPER		03/01/2024	PAYDOWN		35,498	35,498	36,059	36,050	0	(552)	0	(552)	0	35,498	0	0	0	326	03/01/2053	1.A
3132DP-JD-1	FHLMC 30YR UMBS SUPER		03/01/2024	PAYDOWN		36,693	36,693	35,392	35,418	0	1,275	0	1,275	0	36,693	0	0	0	341	09/01/2052	1.A
3132DQ-2M-7	FHLMC 30YR UMBS SUPER		03/01/2024	PAYDOWN		140,420	140,420	143,580	143,559	0	(3,139)	0	(3,139)	0	140,420	0	0	0	1,516	08/01/2053	1.A
3132DQ-QH-2	FHLMC 30YR UMBS SUPER		03/01/2024	PAYDOWN		47,585	47,585	45,608	45,627	0	1,958	0	1,958	0	47,585	0	0	0	572	04/01/2053	1.A
3132DQ-VD-5	FHLMC 30YR UMBS SUPER		03/01/2024	PAYDOWN		35,498	35,498	35,498	35,498	0	0	0	0	0	35,498	0	0	0	286	05/01/2053	1.A
3132DS-JZ-6	FHLMC 30YR UMBS SUPER		03/01/2024	PAYDOWN		3,126	3,126	3,207	0	0	(81)	0	(81)	0	3,126	0	0	0	17	12/01/2053	1.A
3132DV-ML-6	FHLMC 30YR UMBS SUPER		03/01/2024	PAYDOWN		19,004	19,004	17,599	17,611	0	1,393	0	1,393	0	19,004	0	0	0	147	05/01/2053	1.A
3132DW-BK-8	FHLMC 30YR UMBS SUPER		03/01/2024	VARIOUS		3,790,451	4,396,042	3,989,157	3,922,824	0	25,421	0	25,421	0	3,948,246	0	(157,794)	(157,794)	37,112	03/01/2051	1.A
3132DW-BR-3	FHLMC 30YR UMBS SUPER		03/01/2024	PAYDOWN		70,670	70,670	74,506	74,445	0	(3,775)	0	(3,775)	0	70,670	0	0	0	419	05/01/2051	1.A
3132DW-DU-4	FHLMC 30YR UMBS SUPER		03/01/2024	PAYDOWN		15,784	15,784	15,690	15,693	0	91	0	91	0	15,784	0	0	0	103	04/01/2052	1.A
3132DW-HU-0	FHLMC 30YR UMBS SUPER		03/01/2024	PAYDOWN		39,008	39,008	38,728	38,731	0	277	0	277	0	39,008	0	0	0	406	07/01/2053	1.A
3132E0-GR-7	FHLMC 30YR UMBS SUPER		03/01/2024	PAYDOWN		6,505	6,505	6,576	6,576	0	(71)	0	(71)	0	6,505	0	0	0	66	08/01/2053	1.A
3132E0-W9-9	FHLMC 30YR UMBS SUPER		03/01/2024	PAYDOWN		24,050	24,050	24,915	0	0	(864)	0	(864)	0	24,050	0	0	0	130	10/01/2053	1.A
3132E0-YQ-9	FHLMC 30YR UMBS SUPER		03/01/2024	PAYDOWN		92,967	92,967	93,330	93,326	0	(358)	0	(358)	0	92,967	0	0	0	833	11/01/2053	1.A
3132L9-FC-4	FHLMC GOLD 30YR CASH ISSUANCE		03/01/2024	PAYDOWN		11,336	11,336	11,336	11,336	0	0	0	0	0	11,336	0	0	0	69	12/01/2047	1.A
3132Y4-CQ-3	FHLMC GOLD 30YR		03/01/2024	PAYDOWN		11,598	11,598	11,759	11,714	0	(116)	0	(116)	0	11,598	0	0	0	78	11/01/2048	1.A
31335B-C2-0	FHLMC GOLD 30YR GIANT		03/01/2024	PAYDOWN		55,999	55,999	54,783	55,103	0	896	0	896	0	55,999	0	0	0	281	12/01/2046	1.A
3133AG-Q5-1	FHLMC 30YR UMBS		03/01/2024	PAYDOWN		31,220	31,220	31,166	31,178	0	42	0	42	0	31,220	0	0	0	104	03/01/2051	1.A
3133AJ-ND-1	FHLMC 30YR UMBS		03/01/2024	PAYDOWN		19,238	19,238	20,347	20,332	0	(1,093)	0	(1,093)	0	19,238	0	0	0	97	04/01/2051	1.A
3133AL-EV-6	FHLMC 30YR UMBS		03/01/2024	PAYDOWN		15,535	15,535	16,145	16,115	0	(580)	0	(580)	0	15,535	0	0	0	65	05/01/2051	1.A
3133AN-KM-5	FHLMC 30YR UMBS		03/01/2024	PAYDOWN		18,583	18,583	18,757	18,747	0	(164)	0	(164)	0	18,583	0	0	0	62	07/01/2051	1.A
3133AN-KN-3	FHLMC 30YR UMBS		03/01/2024	PAYDOWN		15,361	15,361	15,970	15,945	0	(585)	0	(585)	0	15,361	0	0	0	64	07/01/2051	1.A
3133AP-XS-3	FHLMC 30YR UMBS		03/01/2024	PAYDOWN		51,029	51,029	53,039	52,942	0	(1,913)	0	(1,913)	0	51,029	0	0	0	213	08/01/2051	1.A
3133AR-PT-6	FHLMC 30YR UMBS		03/01/2024	PAYDOWN		156,253	156,253	166,800	166,648	0	(10,395)	0	(10,395)	0	156,253	0	0	0	1,335	09/01/2051	1.A
3133AT-NJ-6	FHLMC 30YR UMBS		03/01/2024	PAYDOWN		9,801	9,801	10,143	10,125	0	(324)	0	(324)	0	9,801	0	0	0	50	10/01/2051	1.A
3133AW-DB-7	FHLMC 30YR UMBS		03/01/2024	PAYDOWN		29,743	29,743	29,750	29,749	0	(7)	0	(7)	0	29,743	0	0	0	113	10/01/2051	1.A
3133B7-7B-8	FHLMC 30YR UMBS		03/01/2024	PAYDOWN		16,366	16,366	16,775	16,768	0	(402)	0	(402)	0	16,366	0	0	0	109	04/01/2052	1.A
3133B9-MG-6	FHLMC 30YR UMBS		03/01/2024	PAYDOWN		122,182	122,182	112,239	113,354	0	8,828	0	8,828	0	122,182	0	0	0	717	04/01/2052	1.A
3133BD-HM-0	FHLMC 30YR UMBS		03/01/2024	PAYDOWN		81,066	81,066	82,864	82,815	0	(1,749)	0	(1,749)	0	81,066	0	0	0	983	06/01/2052	1.A
3133BJ-SA-1	FHLMC 30YR UMBS		03/01/2024	PAYDOWN		1,777	1,777	1,764	1,765	0	12	0	12	0	1,777	0	0	0	12	08/01/2052	1.A
3133BK-M5-5	FHLMC 30YR UMBS		03/01/2024	PAYDOWN		16,291	16,291	16,104	16,109	0	182	0	182	0	16,291	0	0	0	135	09/01/2052	1.A
3133BN-AA-1	FHLMC 30YR UMBS		03/01/2024	PAYDOWN		10,308	10,308	9,881	9,888	0	419	0	419	0	10,308	0	0	0	77	10/01/2052	1.A
3133BN-LS-0	FHLMC 30YR UMBS		03/01/2024	PAYDOWN		31,625	31,625	31,274	31,285	0	339	0	339	0	31,625	0	0	0	183	10/01/2052	1.A
3133BP-UN-6	FHLMC 30YR UMBS		03/01/2024	PAYDOWN		46,076	46,076	46,240	46,225	0	(149)	0	(149)	0	46,076	0	0	0	374	10/01/2052	1.A
3133BP-WB-0	FHLMC 30YR UMBS		03/13/2024	VARIOUS		666,187	680,298	674,656	674,591	0	185	0	185	0	674,776	0	(8,589)	(8,589)	9,392	11/01/2052	1.A
3133BQ-E3-6	FHLMC 30YR UMBS		03/01/2024	PAYDOWN		2,084	2,084	2,091	2,091	0	(7)	0	(7)	0	2,084	0	0	0	21	11/01/2052	1.A
3133BS-N9-9	FHLMC 30YR UMBS		03/01/2024	PAYDOWN		89,474	89,474	88,062	88,073	0	1,401	0	1,401	0	89,474	0	0	0	741	12/01/2052	1.A
3133C5-FM-8	FHLMC 30YR UMBS		03/01/2024	PAYDOWN		5,926	5,926	5,975	5,974	0	(49)	0	(49)	0	5,926	0	0	0	59	06/01/2053	1.A
3133C6-CC-1	FHLMC 30YR UMBS		03/01/2024	PAYDOWN		2,605	2,605	2,606	2,606	0	(1)	0	(1)	0	2,605	0	0	0	32	06/01/2053	1.A
3133C6-YA-1	FHLMC 30YR UMBS		03/01/2024	PAYDOWN		30,152	30,152	30,590	30,587	0	(434)	0	(434)	0	30,152	0	0	0	219	07/01/2053	1.A
3133CL-MK-9	FHLMC 30YR UMBS		03/01/2024	PAYDOWN		5,448	5,448	5,563	0	0	(116)	0	(116)	0	5,448	0	0	0	30	12/01/2053	1.A
3133GG-HA-4	FHLMC 15YR UMBS		03/01/2024	PAYDOWN		74,882	74,882	75,339	75,287	0	(405)	0	(405)	0	74,882	0	0	0	249	01/01/2037	1.A
3133KL-2N-6	FHLMC 30YR UMBS		03/01/2024	PAYDOWN		73,789	73,789	78,750	76,814	0	(3,025)	0	(3,025)	0	73,789	0	0	0	539	05/01/2051	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3133KM-SA-4	FHLMC 30YR UMBS		03/01/2024	PAYDOWN		115,142	115,142	101,643	103,040	0	12,102	0	12,102	0	115,142	0	0	0	743	09/01/2051	1.A
3133KP-6B-9	FHLMC 30YR UMBS		03/01/2024	PAYDOWN		8,595	8,595	8,627	8,623	0	(28)	0	(28)	0	8,595	0	0	0	78	12/01/2052	1.A
3133L8-Y3-3	FHLMC 15YR UMBS		03/01/2024	PAYDOWN		152,487	152,487	140,013	141,723	0	10,765	0	10,765	0	152,487	0	0	0	831	03/01/2037	1.A
3138WD-AM-3	FNMA 30YR		03/01/2024	PAYDOWN		103,794	103,794	107,516	106,448	0	(2,655)	0	(2,655)	0	103,794	0	0	0	603	10/01/2044	1.A
3140HF-TP-4	FNMA 30YR UMBS		03/01/2024	PAYDOWN		2,292	2,292	2,441	2,337	0	(45)	0	(45)	0	2,292	0	0	0	13	04/01/2050	1.A
3140J7-2S-3	FNMA 30YR		03/01/2024	PAYDOWN		19,141	19,141	18,699	18,805	0	336	0	336	0	19,141	0	0	0	92	02/01/2048	1.A
3140J9-XH-9	FNMA 30YR		03/01/2024	PAYDOWN		13,378	13,378	13,369	13,372	0	6	0	6	0	13,378	0	0	0	65	07/01/2047	1.A
3140JX-SG-4	FNMA 15YR UMBS		03/01/2024	PAYDOWN		36,513	36,513	37,506	37,167	0	(654)	0	(654)	0	36,513	0	0	0	182	10/01/2034	1.A
3140K3-BY-7	FNMA 15YR UMBS		03/01/2024	PAYDOWN		128,123	128,123	129,965	129,177	0	(1,053)	0	(1,053)	0	128,123	0	0	0	527	01/01/2035	1.A
3140K7-CM-3	FNMA 15YR UMBS		03/01/2024	PAYDOWN		48,043	48,043	48,449	48,253	0	(210)	0	(210)	0	48,043	0	0	0	174	12/01/2034	1.A
3140KD-CD-0	FNMA 15YR UMBS		03/01/2024	PAYDOWN		54,735	54,735	52,642	51,038	0	3,697	0	3,697	0	54,735	0	0	0	190	06/01/2035	1.A
3140KP-PL-1	FNMA 30YR UMBS		03/01/2024	PAYDOWN		11,681	11,681	12,141	12,105	0	(425)	0	(425)	0	11,681	0	0	0	39	11/01/2050	1.A
3140KP-PM-9	FNMA 30YR UMBS		03/01/2024	PAYDOWN		90,111	90,111	93,322	93,142	0	(3,031)	0	(3,031)	0	90,111	0	0	0	176	10/01/2050	1.A
3140KS-AF-4	FNMA 30YR UMBS		03/01/2024	PAYDOWN		198,618	198,618	198,828	198,618	0	0	0	0	0	198,618	0	0	0	825	11/01/2050	1.A
3140LP-N4-0	FNMA 30YR UMBS		03/01/2024	PAYDOWN		15,937	15,937	16,087	16,078	0	(141)	0	(141)	0	15,937	0	0	0	53	07/01/2051	1.A
3140LQ-AB-6	FNMA 30YR UMBS		03/01/2024	PAYDOWN		27,791	27,791	28,212	28,187	0	(396)	0	(396)	0	27,791	0	0	0	92	06/01/2051	1.A
3140LR-UJ-5	FNMA 30YR UMBS		03/01/2024	PAYDOWN		29,148	29,148	29,737	29,700	0	(553)	0	(553)	0	29,148	0	0	0	97	08/01/2051	1.A
3140LS-N2-8	FNMA 30YR UMBS		03/01/2024	PAYDOWN		75,697	75,697	76,892	76,827	0	(1,130)	0	(1,130)	0	75,697	0	0	0	224	06/01/2051	1.A
3140LV-TQ-2	FNMA 30YR UMBS		03/01/2024	PAYDOWN		69,334	69,334	57,302	58,284	0	11,049	0	11,049	0	69,334	0	0	0	229	08/01/2051	1.A
3140M5-AW-5	FNMA 30YR UMBS		03/01/2024	PAYDOWN		27,990	27,990	28,025	28,024	0	(34)	0	(34)	0	27,990	0	0	0	93	12/01/2051	1.A
3140M9-XV-4	FNMA 30YR UMBS		03/01/2024	PAYDOWN		65,327	65,327	65,011	65,026	0	301	0	301	0	65,327	0	0	0	298	01/01/2052	1.A
3140MA-UR-3	FNMA 15YR UMBS		03/01/2024	PAYDOWN		73,008	73,008	72,153	72,222	0	787	0	787	0	73,008	0	0	0	363	05/01/2037	1.A
3140MG-LZ-2	FNMA 30YR UMBS		03/01/2024	PAYDOWN		38,431	38,431	39,138	39,113	0	(682)	0	(682)	0	38,431	0	0	0	191	02/01/2052	1.A
3140MM-BQ-0	FNMA 30YR UMBS		03/01/2024	PAYDOWN		11,820	11,820	11,550	11,553	0	267	0	267	0	11,820	0	0	0	89	05/01/2052	1.A
3140MM-ZD-3	FNMA 30YR UMBS		03/01/2024	PAYDOWN		11,958	11,958	11,828	11,833	0	125	0	125	0	11,958	0	0	0	108	08/01/2052	1.A
3140MP-SU-6	FNMA 30YR UMBS		03/01/2024	PAYDOWN		58,934	58,934	58,188	58,211	0	723	0	723	0	58,934	0	0	0	393	07/01/2052	1.A
3140MV-BC-1	FNMA 30YR UMBS		03/01/2024	PAYDOWN		4,193	4,193	4,141	4,143	0	50	0	50	0	4,193	0	0	0	28	07/01/2052	1.A
3140MX-7G-3	FNMA 30YR UMBS		03/01/2024	PAYDOWN		104,567	104,567	101,365	101,407	0	3,160	0	3,160	0	104,567	0	0	0	1,040	09/01/2052	1.A
3140MX-M7-6	FNMA 30YR UMBS		03/01/2024	PAYDOWN		34,059	34,059	33,957	33,960	0	99	0	99	0	34,059	0	0	0	226	08/01/2052	1.A
3140MY-DD-1	FNMA 30YR UMBS		03/01/2024	PAYDOWN		34,081	34,081	34,339	34,332	0	(251)	0	(251)	0	34,081	0	0	0	213	07/01/2052	1.A
3140N2-5Q-0	FNMA 30YR UMBS		03/01/2024	PAYDOWN		43,951	43,951	43,048	43,054	0	897	0	897	0	43,951	0	0	0	276	09/01/2052	1.A
3140NC-BN-8	FNMA 30YR UMBS		03/01/2024	PAYDOWN		7,909	7,909	7,692	7,694	0	215	0	215	0	7,909	0	0	0	63	02/01/2053	1.A
3140QK-BR-8	FNMA 30YR UMBS		03/01/2024	PAYDOWN		101,168	101,168	108,307	107,904	0	(6,736)	0	(6,736)	0	101,168	0	0	0	607	04/01/2051	1.A
3140QK-RY-6	FNMA 30YR UMBS		03/01/2024	PAYDOWN		37,871	37,871	38,374	38,347	0	(476)	0	(476)	0	37,871	0	0	0	118	05/01/2051	1.A
3140QL-6U-5	FNMA 30YR UMBS		03/01/2024	PAYDOWN		12,040	12,040	12,054	12,053	0	(12)	0	(12)	0	12,040	0	0	0	39	10/01/2051	1.A
3140QL-SL-1	FNMA 30YR UMBS		03/01/2024	PAYDOWN		5,592	5,592	6,021	6,013	0	(421)	0	(421)	0	5,592	0	0	0	33	08/01/2051	1.A
3140QM-WH-3	FNMA 30YR UMBS		02/01/2024	VARIOUS		2,211,687	2,413,558	2,248,361	2,244,696	0	7,558	0	7,558	0	2,252,254	0	(40,567)	(40,567)	16,799	12/01/2051	1.A
3140QQ-QM-0	FNMA 30YR UMBS		03/01/2024	PAYDOWN		40,087	40,087	39,194	39,214	0	873	0	873	0	40,087	0	0	0	282	10/01/2052	1.A
3140QR-X2-4	FNMA 30YR UMBS		03/01/2024	PAYDOWN		11,891	11,891	11,642	11,643	0	247	0	247	0	11,891	0	0	0	127	04/01/2053	1.A
3140X8-C6-2	FNMA 30YR UMBS SUPER		03/01/2024	PAYDOWN		59,728	59,728	61,262	60,880	0	(1,151)	0	(1,151)	0	59,728	0	0	0	249	11/01/2050	1.A
3140X9-TM-7	FNMA 15YR UMBS SUPER		03/01/2024	PAYDOWN		38,042	38,042	40,538	40,427	0	(2,385)	0	(2,385)	0	38,042	0	0	0	142	01/01/2036	1.A
3140XA-T6-9	FNMA 30YR UMBS SUPER		03/01/2024	PAYDOWN		16,708	16,708	17,366	17,329	0	(622)	0	(622)	0	16,708	0	0	0	70	04/01/2051	1.A
3140XC-GU-6	FNMA 30YR UMBS SUPER		03/01/2024	PAYDOWN		18,363	18,363	18,805	18,772	0	(409)	0	(409)	0	18,363	0	0	0	62	07/01/2051	1.A
3140XF-6W-6	FNMA 30YR UMBS SUPER		03/01/2024	PAYDOWN		49,707	49,707	45,289	45,638	0	4,069	0	4,069	0	49,707	0	0	0	357	03/01/2052	1.A
3140XJ-6X-6	FNMA 30YR UMBS SUPER		03/01/2024	PAYDOWN		15,632	15,632	14,860	14,865	0	767	0	767	0	15,632	0	0	0	135	04/01/2053	1.A
3140XJ-GJ-6	FNMA 30YR UMBS SUPER		03/01/2024	PAYDOWN		32,739	32,739	32,023	32,037	0	702	0	702	0	32,739	0	0	0	155	08/01/2052	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3140XK-CC-2	FNMA 30YR UMBS SUPER		03/01/2024	PAYDOWN		64,624	64,624	62,241	62,261	0	2,364	0	2,364	0	64,624	0	0	0	515	11/01/2052	1.A
3140XL-2W-7	FNMA 30YR UMBS SUPER		03/01/2024	PAYDOWN		33,545	33,545	33,314	33,317	0	227	0	227	0	33,545	0	0	0	305	07/01/2053	1.A
3140XL-DC-9	FNMA 30YR UMBS SUPER		03/01/2024	PAYDOWN		101,816	101,816	103,677	103,663	0	(1,847)	0	(1,847)	0	101,816	0	0	0	788	05/01/2053	1.A
3140XM-GA-8	FNMA 30YR UMBS SUPER		03/01/2024	PAYDOWN		24,902	24,902	25,019	25,018	0	(116)	0	(116)	0	24,902	0	0	0	244	08/01/2053	1.A
31418C-5J-9	FNMA 30YR		03/01/2024	PAYDOWN		27,500	27,500	26,969	27,052	0	448	0	448	0	27,500	0	0	0	184	12/01/2048	1.A
31418C-FD-1	FNMA 30YR		03/01/2024	PAYDOWN		81,775	81,775	80,556	80,974	0	801	0	801	0	81,775	0	0	0	408	01/01/2047	1.A
31418D-5C-2	FNMA 15YR UMBS		03/01/2024	PAYDOWN		297,436	297,436	308,101	306,749	0	(9,312)	0	(9,312)	0	297,436	0	0	0	1,004	10/01/2036	1.A
31418D-CX-8	FNMA 30YR		02/01/2024	VARIOUS		803,738	912,309	812,915	812,915	0	6,468	0	6,468	0	819,383	0	(15,645)	(15,645)	6,347	05/01/2049	1.A
31418E-B9-0	FNMA 30YR UMBS		03/01/2024	PAYDOWN		37,141	37,141	37,028	37,032	0	108	0	108	0	37,141	0	0	0	161	02/01/2052	1.A
31418E-CE-8	FNMA 15YR UMBS		03/01/2024	PAYDOWN		110,113	110,113	111,348	111,229	0	(1,116)	0	(1,116)	0	110,113	0	0	0	466	03/01/2037	1.A
31418E-D8-0	FNMA 30YR UMBS		03/01/2024	PAYDOWN		75,461	75,461	75,511	75,509	0	(49)	0	(49)	0	75,461	0	0	0	514	05/01/2052	1.A
3142GQ-YH-9	FHLMC 30YR UMBS		03/01/2024	PAYDOWN		9,019	9,019	9,250	0	0	(231)	0	(231)	0	9,019	0	0	0	49	01/01/2054	1.A
36179V-4Y-3	GNMA2 30YR		03/01/2024	VARIOUS		4,063,436	4,333,926	4,345,366	4,198,308	0	9,925	0	9,925	0	4,208,233	0	(144,798)	(144,798)	52,081	01/01/2051	1.A
36179W-XL-7	GNMA2 30YR		03/01/2024	PAYDOWN		32,436	32,436	30,212	30,169	0	2,267	0	2,267	0	32,436	0	0	0	197	02/20/2052	1.A
36179X-LK-0	GNMA2 30YR		03/01/2024	PAYDOWN		58,655	58,655	59,379	59,378	0	(722)	0	(722)	0	58,655	0	0	0	668	11/20/2052	1.A
36179X-TD-8	GNMA2 30YR		03/01/2024	PAYDOWN		59,024	59,024	57,438	57,446	0	1,577	0	1,577	0	59,024	0	0	0	614	02/20/2053	1.A
516391-DU-0	LANSING MICH BRD WTR & LT UTIL SYS		01/31/2024	CA_CASH_CLOSE		440,255	500,000	422,155	422,155	0	222	0	222	0	422,377	0	17,878	17,878	10,281	07/01/2041	1.D FE
60416Q-HS-6	MINNESOTA ST HSG FIN AGY HOMEOWNER		03/01/2024	STATE BANK		9,825	9,825	9,825	9,825	0	0	0	0	0	9,825	0	0	0	47	12/01/2049	1.A FE
92812U-Q4-3	VIRGINIA ST HSG DEV AUTH COMWL		03/25/2024	STATE BANK		44,272	44,272	44,272	44,272	0	0	0	0	0	44,272	0	0	0	266	10/25/2037	1.A FE
92812U-Q7-6	VIRGINIA ST HSG DEV AUTH CMWLTH MT		03/25/2024	STATE BANK		14,142	14,142	14,142	14,142	0	0	0	0	0	14,142	0	0	0	79	10/01/2049	1.A FE
92812U-Q8-4	VIRGINIA ST HSG DEV AUTH CMWLTH		03/25/2024	STATE BANK		24,463	24,463	24,463	24,463	0	0	0	0	0	24,463	0	0	0	95	12/25/2049	1.A FE
92812U-R2-6	VIRGINIA HOUSING DEVELOPMENT AUTHO		03/25/2024	STATE BANK		20,214	20,212	20,212	20,212	0	0	0	0	0	20,212	0	0	0	70	07/25/2051	1.A FE
92812V-MA-1	VIRGINIA ST HSG DEV AUTH		03/25/2024	STATE BANK		41,315	41,315	41,315	41,315	0	0	0	0	0	41,315	0	0	0	206	11/25/2039	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						20,140,711	21,472,705	20,748,808	20,445,482	0	68,168	0	68,168	0	20,556,589	0	(415,879)	(415,879)	195,861	XXX	XXX
00108W-AM-2	AEP TEXAS INC		03/04/2024	VARIOUS		369,390	445,000	356,189	357,464	0	2,005	0	2,005	0	359,468	0	9,922	9,922	6,360	07/01/2030	2.A FE
00206R-BK-7	AT&T INC		02/07/2024	JANE STREET EXECUTIO		375,738	440,000	385,814	381,903	0	137	0	137	0	382,040	0	(6,302)	(6,302)	2,871	06/15/2045	2.B FE
00206R-HJ-4	AT&T INC		01/03/2024	SUSQUEHANNA		980,140	1,000,000	961,020	966,646	0	65	0	65	0	966,711	0	13,429	13,429	14,983	03/01/2029	2.B FE
00213M-AW-4	APX GROUP INC		02/09/2024	MORGAN STANLEY		228,000	240,000	201,300	203,770	0	581	0	581	0	204,351	0	23,649	23,649	7,973	07/15/2029	4.B FE
00253X-AA-9	AMERICAN AIRLINES INC		01/20/2024	SINKING PAYMENT		46,000	46,000	44,965	45,058	0	942	0	942	0	46,000	0	0	0	633	04/20/2026	3.A FE
00287Y-AV-1	ABBVIE INC 4.3 05/14/36		01/25/2024	US BANK		928,689	990,000	902,781	905,170	0	367	0	367	0	905,537	0	23,152	23,152	8,869	05/14/2036	1.G FE
00287Y-DX-4	ABBVIE INC		02/22/2024	TRUIST BANK		754,080	750,000	747,195	0	0	0	0	0	0	747,195	0	6,885	6,885	0	03/15/2064	1.G FE
00846U-AM-3	AGILENT TECHNOLOGIES INC		01/16/2024	WELLS FARGO		668,210	780,000	638,157	647,524	0	815	0	815	0	648,339	0	19,871	19,871	2,002	06/04/2030	2.A FE
009158-BH-8	AIR PRODUCTS AND CHEMICALS INC		02/07/2024	CANTOR FITZGERALD		199,830	200,000	199,734	0	0	0	0	0	0	199,734	0	96	96	26	02/08/2029	1.F FE
013092-AE-1	ALBERTSONS COMPANIES INC		03/15/2024	MORGAN STANLEY		192,700	205,000	172,310	176,547	0	800	0	800	0	177,346	0	15,354	15,354	5,941	02/15/2030	3.C FE
01748X-AD-4	ALLEGIANT TRAVEL CO		03/14/2024	MITSUBISHI UFJ		100,088	102,000	94,586	96,052	0	302	0	302	0	96,354	0	3,733	3,733	4,375	08/15/2027	3.C FE
01749T-AN-0	ALLEGRO CLO LTD ALLEG_16-1		03/29/2024	PAYDOWN		454,005	454,005	449,465	454,005	0	0	0	0	0	454,005	0	0	0	11,493	01/15/2030	1.A FE
023608-AP-7	AMEREN CORPORATION		01/16/2024	JANE STREET EXECUTIO		102,505	100,000	99,871	99,871	0	0	0	0	0	99,871	0	2,634	2,634	918	12/01/2026	2.B FE
025537-AY-7	AMERICAN ELECTRIC POWER COMPANY IN		02/06/2024	JP MORGAN		201,544	200,000	199,682	199,682	0	0	0	0	0	199,682	0	1,862	1,862	1,733	01/15/2029	2.B FE
025816-DF-3	AMERICAN EXPRESS COMPANY		02/06/2024	JANE STREET EXECUTIO		496,184	500,000	497,670	497,670	0	13	0	13	0	497,683	0	(1,499)	(1,499)	6,790	05/01/2034	1.F FE
02666T-AG-2	AMERICAN HOMES 4 RENT LP		01/24/2024	TRUIST BANK		199,756	200,000	199,786	0	0	0	0	0	0	199,786	0	(30)	(30)	0	02/01/2034	2.B FE
031162-DP-2	AMGEN INC		01/12/2024	BNP PARIBAS		511,257	500,000	499,130	499,223	0	13	0	13	0	499,236	0	12,022	12,022	9,656	03/02/2028	2.A FE
031162-DR-8	AMGEN INC		02/12/2024	MORGAN STANLEY		678,132	675,000	672,874	672,959	0	51	0	51	0	673,011	0	5,121	5,121	15,947	03/02/2033	2.A FE
035240-AK-6	ANHEUSER-BUSCH INBEV WORLDWIDE INC		01/12/2024	MATURITY		100,000	100,000	99,607	99,990	0	10	0	10	0	100,000	0	0	0	1,623	01/12/2024	1.G FE
03690E-AA-6	ANTERO MIDSTREAM PARTNERS LP		01/05/2024	MORGAN STANLEY		82,651	81,000	81,114	81,072	0	(1)	0	(1)	0	81,071	0	1,580	1,580	957	05/15/2026	3.C FE
03740L-AG-7	AON CORP		02/13/2024	VARIOUS		625,821	625,000	628,756	628,592	0	(6)	0	(6)	0	628,586	0	(2,765)	(2,765)	15,474	02/28/2033	2.A FE
037411-BA-2	APACHE CORP		01/08/2024	GOLDMAN SACHS		23,219	30,000	21,900	21,945	0	5	0	5	0	21,950	0	1,269	1,269	336	04/15/2043	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
037411-BJ-3	APACHE CORPORATION		02/15/2024	PERFORMANCE TRUST CA		58,039	60,000	56,354	56,398	0	110	0	110	0	56,508	0	1,531	1,531	772	11/15/2027	2.C FE
04316J-AH-2	ARTHUR J GALLAGHER & CO		02/20/2024	GOLDMAN SACHS		194,916	195,000	194,458	0	0	0	0	0	0	194,458	0	458	458	207	07/15/2034	2.B FE
045054-AS-2	ASHTEAD CAPITAL INC		01/25/2024	STATE STREET BANK		398,822	400,000	398,444	0	0	0	0	0	0	398,444	0	378	378	0	04/15/2034	2.C FE
053773-BC-0	AVIS BUDGET CAR RENTAL LLC		02/02/2024	DEUTSCHE BANK		351,260	364,000	341,826	267,378	0	1,622	0	1,622	0	346,096	0	5,164	5,164	11,686	07/15/2027	3.C FE
053773-BH-9	AVIS BUDGET CAR RENTAL LLC		03/04/2024	MORGAN STANLEY		163,775	170,000	168,880	168,880	0	2	0	2	0	168,881	0	(5,107)	(5,107)	3,929	02/15/2031	4.A FE
053807-AW-3	AVNET INC		03/22/2024	TRUIST BANK		686,562	670,000	668,144	668,337	0	147	0	147	0	668,484	0	18,079	18,079	22,217	03/15/2028	2.C FE
08576P-AP-6	BERRY GLOBAL INC		01/10/2024	JEFFERIES & CO		199,698	200,000	199,428	0	0	0	0	0	0	199,428	0	270	270	0	01/15/2034	2.C FE
085770-AA-3	BERRY PLASTICS ESCROW CORP		03/13/2024	DEUTSCHE BANK		499,110	508,000	512,329	493,739	0	1,047	0	1,047	0	494,786	0	4,324	4,324	16,510	07/15/2026	2.C FE
08949L-AB-6	BIG RIVER STEEL LLC		02/06/2024	MARKET AXESS AS A BR		76,094	75,000	69,543	70,366	0	81	0	81	0	70,446	0	5,647	5,647	2,595	01/31/2029	3.C FE
097023-CK-9	BOEING CO		01/08/2024	CITIGROUP		380,640	500,000	324,115	326,978	0	63	0	63	0	327,041	0	53,599	53,599	3,738	05/01/2049	2.C FE
097023-CX-1	BOEING CO		01/08/2024	MORGAN STANLEY		200,602	200,000	214,240	213,764	0	(5)	0	(5)	0	213,758	0	(13,156)	(13,156)	2,273	05/01/2060	2.C FE
101137-AW-7	BOSTON SCIENTIFIC CORPORATION		03/18/2024	VARIOUS		170,259	175,000	166,976	167,396	0	707	0	707	0	168,102	0	2,156	2,156	3,576	03/01/2026	2.A FE
110122-EE-4	BRISTOL-MYERS SQUIBB CO		03/13/2024	WELLS FARGO		300,714	300,000	299,676	0	0	0	0	0	0	299,676	0	1,038	1,038	939	02/22/2027	1.F FE
110122-EH-7	BRISTOL-MYERS SQUIBB CO		02/15/2024	JANE STREET EXECUTIO		402,484	400,000	399,908	0	0	0	0	0	0	399,908	0	2,576	2,576	0	02/22/2034	1.F FE
110122-EJ-3	BRISTOL-MYERS SQUIBB CO		02/14/2024	STATE STREET BANK		100,608	100,000	99,245	0	0	0	0	0	0	99,245	0	1,363	1,363	0	02/22/2044	1.F FE
110122-EK-0	BRISTOL-MYERS SQUIBB CO		02/14/2024	STATE STREET BANK		403,651	405,000	403,416	0	0	0	0	0	0	403,416	0	235	235	0	02/22/2054	1.F FE
11040G-AA-1	BRISTOW GROUP INC		02/22/2024	VARIOUS		259,097	265,000	243,997	246,391	0	422	0	422	0	246,812	0	12,284	12,284	8,069	03/01/2028	4.A FE
11041R-AL-2	BAE SYSTEMS FINANCE INC		01/31/2024	BANK OF AMERICA		324,180	300,000	330,366	325,623	0	(600)	0	(600)	0	325,023	0	(843)	(843)	13,188	07/01/2027	2.B FE
11120V-AM-5	BRIXMOR OPERATING PARTNERSHIP LP		01/09/2024	STIFEL NICOLAUS		200,246	200,000	199,632	0	0	0	0	0	0	199,632	0	614	614	0	02/15/2034	2.B FE
11135F-AQ-4	BROADCOM INC		01/19/2024	WELLS FARGO		953,858	1,011,000	909,173	919,723	0	651	0	651	0	920,374	0	33,484	33,484	7,925	11/15/2030	2.C FE
12189T-AR-5	BURLINGTON NORTHERN SANTA FE CORPO		03/25/2024	MARKET AXESS AS A BR		99,057	85,000	98,403	96,789	0	(357)	0	(357)	0	96,433	0	2,625	2,625	4,167	08/15/2030	1.D FE
1248EP-CE-1	CCO HOLDINGS LLC		02/27/2024	MARKET AXESS AS A BR		46,098	55,000	43,450	44,834	0	183	0	183	0	45,017	0	1,081	1,081	1,315	08/15/2030	3.C FE
1248EP-CN-1	CCO HOLDINGS LLC		02/05/2024	MARKET AXESS AS A BR		126,105	155,000	117,800	121,189	0	285	0	285	0	121,473	0	4,632	4,632	1,860	05/01/2032	3.C FE
1248EP-CQ-4	CCO HOLDINGS LLC		02/14/2024	MARKET AXESS AS A BR		20,443	25,000	19,438	19,964	0	56	0	56	0	20,021	0	422	422	643	02/01/2032	3.C FE
12505B-AH-3	CBRE SERVICES INC		02/20/2024	STIFEL NICOLAUS		94,987	95,000	94,845	0	0	0	0	0	0	94,845	0	142	142	0	04/01/2029	2.A FE
12543D-BC-3	CHS/COMMUNITY HEALTH SYSTEMS INC		02/21/2024	UBS SECURITIES		404,910	409,000	361,803	375,133	0	2,008	0	2,008	0	377,141	0	27,769	27,769	14,360	03/15/2026	4.C FE
125509-AZ-2	CIGNA CORPORATION		02/12/2024	PERFORMANCE TRUST CA		652,114	598,000	630,986	629,645	0	(541)	0	(541)	0	629,105	0	23,009	23,009	8,932	05/15/2027	2.A FE
125523-AX-8	CIGNA GROUP		02/01/2024	PERFORMANCE TRUST CA		252,282	231,000	250,880	0	0	(194)	0	(194)	0	250,687	0	1,595	1,595	3,493	05/15/2027	2.A FE
125523-CT-5	CIGNA GROUP		02/06/2024	JANE STREET EXECUTIO		400,304	400,000	399,556	0	0	0	0	0	0	399,556	0	748	748	0	05/15/2029	2.A FE
125523-CW-8	CIGNA GROUP		02/05/2024	STATE STREET BANK		405,463	405,000	404,413	0	0	0	0	0	0	404,413	0	1,051	1,051	0	02/15/2054	2.A FE
12592B-AS-3	CNH INDUSTRIAL CAPITAL LLC		03/19/2024	STATE STREET BANK		297,801	300,000	297,471	0	0	0	0	0	0	297,471	0	330	330	0	04/20/2029	2.A FE
126117-AX-8	CNA FINANCIAL CORP		02/14/2024	JEFFERIES & CO		475,852	470,000	466,931	467,070	0	0	0	0	0	467,070	0	8,781	8,781	4,380	06/15/2033	2.A FE
126307-AY-3	CSC HOLDINGS LLC		03/21/2024	BARCLAY'S CAPITAL		83,406	125,000	70,904	74,674	0	1,777	0	1,777	0	76,451	0	6,955	6,955	4,948	04/01/2028	5.B FE
126408-BM-4	CSX CORP		02/13/2024	PERFORMANCE TRUST CA		81,587	75,000	79,457	79,244	0	(138)	0	(138)	0	79,106	0	2,481	2,481	1,697	05/01/2027	1.G FE
12641L-BU-6	CSX CORP		03/18/2024	PERFORMANCE TRUST CA		391,002	362,000	389,979	383,894	0	(714)	0	(714)	0	383,180	0	7,822	7,822	6,429	12/01/2028	1.G FE
13123X-BD-3	CALLON PETROLEUM COMPANY		01/04/2024	BANK OF AMERICA		448,275	430,000	399,763	405,037	0	95	0	95	0	405,132	0	43,143	43,143	15,002	08/01/2028	3.C FE
131347-CM-6	CALPINE CORP		02/09/2024	BARCLAY'S CAPITAL		81,700	86,000	75,250	77,391	0	216	0	216	0	77,607	0	4,093	4,093	1,914	02/15/2028	3.A FE
131347-CP-9	CALPINE CORP		02/09/2024	MARKET AXESS AS A BR		212,414	230,000	212,000	0	0	319	0	319	0	212,319	0	95	95	5,673	02/01/2029	4.A FE
131347-CR-5	CALPINE CORP		02/22/2024	MARKET AXESS AS A BR		64,862	75,000	58,875	60,705	0	240	0	240	0	60,945	0	3,917	3,917	1,367	03/01/2031	3.A FE
133131-AU-6	CAMDEN PROPERTY TRUST		01/15/2024	MATURITY		261,000	261,000	257,276	260,862	0	138	0	138	0	261,000	0	0	0	5,546	01/15/2024	1.G FE
133131-AZ-5	CAMDEN PROPERTY TRUST		02/07/2024	VARIOUS		346,436	390,000	335,622	342,327	0	603	0	603	0	342,930	0	3,506	3,506	2,437	05/15/2030	1.G FE
134429-BL-2	CAMPBELL SOUP COMPANY		03/19/2024	JANE STREET EXECUTIO		200,022	200,000	199,836	0	0	0	0	0	0	199,836	0	186	186	0	03/20/2026	2.B FE
134429-BN-8	CAMPBELL SOUP COMPANY		03/20/2024	STATE STREET BANK		200,522	200,000	199,966	0	0	0	0	0	0	199,966	0	556	556	29	03/01/2029	2.B FE
14040H-CY-9	CAPITAL ONE FINANCIAL CORPORATION		02/06/2024	CSIN		563,143	570,000	548,112	549,069	0	180	0	180	0	549,249	0	13,894	13,894	17,223	02/01/2034	2.A FE
141784-AM-0	CARGILL INC		01/08/2024	BARCLAY'S CAPITAL		244,325	227,000	249,184	241,525	0	(98)	0	(98)	0	241,427	0	2,898	2,898	2,570	06/18/2027	1.F FE
14879E-AH-1	CATALENT PHARMA SOLUTIONS INC		03/04/2024	MORGAN STANLEY		98,430	102,000	80,092	83,218	0	551	0	551	0	83,769	0	14,661	14,661	1,780	02/15/2029	4.C FE

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
14913U-AE-0	CATERPILLAR FINANCIAL SERVICES COR		01/11/2024	VARIOUS		400,334	400,000	399,568	0	0	0	0	0	0	399,568	0	766	766	200	01/08/2027	1.F FE
14913U-AJ-9	CATERPILLAR FINANCIAL SERVICES COR		03/18/2024	VARIOUS		1,002,352	1,000,000	998,640	0	0	0	0	0	0	998,640	0	3,712	3,712	1,967	02/27/2029	1.F FE
16115Q-AG-5	CHART INDUSTRIES INC		02/06/2024	BARCLAY'S CAPITAL		54,964	51,000	54,570	0	0	(19)	0	(19)	0	54,551	0	413	413	498	01/01/2031	4.C FE
16411R-AL-3	CHENIERE ENERGY INC		03/05/2024	STATE STREET BANK		99,910	100,000	99,789	0	0	0	0	0	0	99,789	0	121	121	0	04/15/2034	2.C FE
17027N-AA-0	CHOBANI LLC		01/24/2024	CALL 100		341,000	341,000	336,651	337,098	0	180	0	180	0	337,278	0	3,722	3,722	7,033	04/15/2025	5.B FE
17275R-BR-2	CISCO SYSTEMS INC		02/21/2024	JANE STREET EXECUTIO		250,373	250,000	249,913	0	0	0	0	0	0	249,913	0	460	460	0	02/26/2029	1.E FE
17275R-BT-8	CISCO SYSTEMS INC		02/21/2024	VARIOUS		400,716	400,000	399,596	0	0	0	0	0	0	399,596	0	1,120	1,120	0	02/26/2034	1.E FE
17275R-BU-5	CISCO SYSTEMS INC		02/21/2024	VARIOUS		401,069	400,000	398,392	0	0	0	0	0	0	398,392	0	2,677	2,677	0	02/26/2054	1.E FE
17275R-BV-3	CISCO SYSTEMS INC		02/21/2024	STIFEL NICOLAUS		200,164	200,000	199,116	0	0	0	0	0	0	199,116	0	1,048	1,048	0	02/26/2064	1.E FE
174610-BF-1	CITIZENS FINANCIAL GROUP INC		02/06/2024	JP MORGAN		199,824	200,000	200,000	0	0	0	0	0	0	200,000	0	(176)	(176)	487	01/23/2030	2.A FE
185899-AG-6	CLEVELAND-CLIFFS INC		03/18/2024	CA_CASH_CLOSE		154,736	152,000	149,117	149,774	0	220	0	220	0	149,993	0	2,007	2,007	7,952	03/15/2026	3.A FE
18912U-AA-0	CLOUD SOFTWARE GROUP INC		03/08/2024	MARKET AXESS AS A BR		225,151	240,000	194,381	197,382	0	1,029	0	1,029	0	198,411	0	26,740	26,740	9,720	09/30/2029	5.B FE
19260Q-AC-1	COINBASE GLOBAL INC		02/27/2024	MARKET AXESS AS A BR		159,965	190,000	102,612	112,369	0	1,783	0	1,783	0	114,152	0	45,813	45,813	2,617	10/01/2028	4.A FE
19828A-AC-1	COLUMBIA PIPELINE GROUP INC		01/04/2024	STATE STREET BANK		200,406	200,000	199,998	0	0	0	0	0	0	199,998	0	408	408	0	01/15/2034	2.B FE
201723-AP-8	COMMERCIAL METALS COMPANY		02/13/2024	MORGAN STANLEY		39,544	45,000	35,269	36,374	0	116	0	116	0	36,491	0	3,053	3,053	872	02/15/2031	3.A FE
20602D-AB-7	CONCENTRIX CORP		01/17/2024	JP MORGAN		1,261,094	1,230,000	1,200,809	1,201,994	0	294	0	294	0	1,202,288	0	58,806	58,806	37,659	08/02/2028	2.B FE
21036P-BQ-0	CONSTELLATION BRANDS INC		01/09/2024	STIFEL NICOLAUS		400,296	400,000	399,556	0	0	0	0	0	0	399,556	0	740	740	0	01/15/2029	2.C FE
210385-AF-7	CONSTELLATION ENERGY GENERATION LL		03/12/2024	JEFFERIES & CO		200,254	200,000	199,802	0	0	0	0	0	0	199,802	0	452	452	0	03/15/2054	2.A FE
219023-AC-2	CORN PRODUCTS INTERNATIONAL INC		02/07/2024	VARIOUS		217,860	200,000	200,066	200,039	0	1	0	1	0	200,039	0	17,821	17,821	4,187	04/15/2037	2.B FE
226373-AR-9	CRESTWOOD MIDSTREAM PARTNERS LP		01/04/2024	MIZUHO		285,191	285,000	252,250	257,911	0	88	0	88	0	257,999	0	27,192	27,192	7,458	02/01/2029	2.C FE
231021-AW-6	CUMMINS INC		02/15/2024	CANTOR FITZGERALD		753,128	750,000	747,510	0	0	0	0	0	0	747,510	0	5,618	5,618	0	02/20/2034	1.F FE
231021-AX-4	CUMMINS INC		02/14/2024	CANTOR FITZGERALD		301,062	300,000	298,113	0	0	0	0	0	0	298,113	0	2,949	2,949	0	02/20/2054	1.F FE
24422E-XH-7	JOHN DEERE CAPITAL CORP		02/13/2024	VARIOUS		837,380	850,000	848,402	0	0	0	0	0	0	848,402	0	(11,023)	(11,023)	3,931	01/16/2029	1.E FE
24422E-XM-6	JOHN DEERE CAPITAL CORP		03/19/2024	VARIOUS		999,844	1,000,000	999,070	0	0	0	0	0	0	999,070	0	774	774	1,509	03/05/2027	1.E FE
25461L-AA-0	DIRECTV FINANCING LLC		01/16/2024	BARCLAY'S CAPITAL		177,888	190,000	162,579	169,115	0	237	0	237	0	169,351	0	8,536	8,536	4,744	08/15/2027	3.B FE
25461L-AB-8	DIRECTV FINANCING LLC		02/22/2024	MARKET AXESS AS A BR		202,306	200,000	201,500	0	0	(48)	0	(48)	0	201,452	0	854	854	1,578	02/01/2030	3.B FE
25470M-AG-4	DISH NETWORK CORP		03/26/2024	WELLS FARGO		211,406	205,000	197,137	198,045	0	338	0	338	0	198,382	0	13,024	13,024	8,899	11/15/2027	5.A FE
25470X-AW-5	DISH DBS CORP		01/26/2024	GOLDMAN SACHS		88,469	95,000	81,769	86,521	0	725	0	725	0	87,246	0	1,223	1,223	1,163	11/15/2024	5.B FE
25470X-AY-1	DISH DBS CORP		01/12/2024	GOLDMAN SACHS		54,990	94,000	55,946	61,866	0	390	0	390	0	62,256	0	(7,266)	(7,266)	3,966	07/01/2026	5.B FE
25470X-BE-4	DISH DBS CORP		03/20/2024	VARIOUS		180,098	231,000	177,293	186,052	0	1,771	0	1,771	0	187,823	0	(7,725)	(7,725)	2,704	12/01/2026	5.A FE
25470X-BF-1	DISH DBS CORP		03/19/2024	VARIOUS		218,573	324,000	239,428	246,578	0	2,006	0	2,006	0	248,584	0	(30,011)	(30,011)	4,792	12/01/2028	5.A FE
260543-DJ-9	DOW CHEMICAL COMPANY (THE)		02/08/2024	STATE STREET BANK		595,320	600,000	599,898	0	0	0	0	0	0	599,898	0	(4,578)	(4,578)	258	02/15/2034	2.A FE
26208Q-AG-2	DRIVE_20-1		03/15/2024	PAYDOWN		113,116	113,116	113,549	113,413	0	(297)	0	(297)	0	113,116	0	0	0	505	05/17/2027	1.A FE
26444G-AC-7	DUKE ENERGY FLORIDA PROJECT FINANC		03/01/2024	SINKING PAYMENT		141,194	141,194	141,188	141,194	0	0	0	0	0	141,194	0	0	0	1,792	09/01/2029	1.A FE
26884L-AR-0	EQT CORP		03/05/2024	VARIOUS		398,078	400,000	399,688	0	0	0	0	0	0	399,688	0	(1,610)	(1,610)	1,629	02/01/2034	2.C FE
26884U-AF-6	EPR PROPERTIES		03/04/2024	VARIOUS		248,900	283,000	217,696	227,154	0	781	0	781	0	227,935	0	20,965	20,965	5,054	08/15/2029	2.C FE
28470R-AH-5	COLT MERGER SUB INC		02/06/2024	CA_CASH_CLOSE		1,096,139	1,092,000	1,072,951	1,077,580	0	794	0	794	0	1,078,374	0	13,626	13,626	44,899	07/01/2025	4.A FE
29272W-AD-1	ENERGIZER HOLDINGS INC		03/19/2024	VARIOUS		47,104	53,000	39,551	41,530	0	384	0	384	0	41,914	0	5,190	5,190	1,101	03/31/2029	4.B FE
29273V-AW-0	ENERGY TRANSFER LP		01/10/2024	JEFFERIES & CO		55,229	55,000	54,738	0	0	0	0	0	0	54,738	0	491	491	0	05/15/2054	2.B FE
29273V-AY-6	ENERGY TRANSFER LP		01/10/2024	VARIOUS		399,958	400,000	398,640	0	0	0	0	0	0	398,640	0	1,318	1,318	0	05/15/2034	2.B FE
29336T-AD-2	ENLINK MIDSTREAM INC		01/05/2024	MARKET AXESS AS A BR		10,089	10,000	9,700	9,708	0	1	0	1	0	9,709	0	380	380	231	09/01/2030	3.A FE
29336U-AG-2	ENLINK MIDSTREAM PARTNERS LP		03/25/2024	MARKET AXESS AS A BR		63,533	75,000	31,325	31,949	0	47	0	47	0	31,996	0	31,536	31,536	1,317	06/01/2047	3.A FE
29736R-AV-2	ESTEE LAUDER COMPANIES INC. (THE)		02/14/2024	MITSUBISHI UFJ		492,395	500,000	496,700	0	0	0	0	0	0	496,700	0	(4,305)	(4,305)	139	02/14/2034	1.F FE
30036F-AC-5	EVERGY KANSAS CENTRAL INC		03/13/2024	STIFEL NICOLAUS		423,557	405,000	421,475	421,392	0	(275)	0	(275)	0	421,117	0	2,440	2,440	7,965	11/15/2033	1.F FE
30225V-AR-8	EXTRA SPACE STORAGE LP		02/07/2024	JANE STREET EXECUTIO		92,888	90,000	89,741	89,741	0	0	0	0	0	89,741	0	3,147	3,147	1,003	01/15/2031	2.B FE
337932-AJ-6	FIRSTENERGY CORPORATION		02/09/2024	JEFFERIES & CO		173,335	200,000	168,457	168,910	0	60	0	60	0	168,970	0	4,365	4,365	5,932	07/15/2047	3.A FE

SCHEDULE D - PART 4

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341081-GH-4	FLORIDA POWER & LIGHT CO		01/12/2024	MATURITY		1,355,000	1,355,000	1,336,477	1,354,596	0	404	0	404	0	1,355,000	0	0	0	18,166	01/12/2024	1.E FE
345370-BZ-2	FORD MOTOR COMPANY		01/18/2024	MARKET AXESS AS A BR		203,598	200,000	194,164	192,720	0	80	0	80	0	192,799	0	10,799	10,799	6,056	02/01/2029	3.A FE
345397-E2-5	FORD MOTOR CREDIT COMPANY LLC		01/22/2024	GOLDMAN SACHS		498,870	500,000	498,645	0	0	0	0	0	0	498,645	0	225	225	1,597	03/05/2031	2.C
345397-YG-2	FORD MOTOR CREDIT COMPANY LLC		01/09/2024	MATURITY		335,000	335,000	325,771	334,666	0	334	0	334	0	335,000	0	0	0	6,382	01/09/2024	2.C FE
35906A-BF-4	FRONTIER COMMUNICATIONS CORP		03/04/2024	MORGAN STANLEY		209,250	225,000	204,378	31,785	0	682	0	682	0	205,863	0	3,387	3,387	3,906	05/01/2028	4.B FE
35908M-AB-6	FRONTIER COMMUNICATIONS HOLDINGS L		02/05/2024	MARKET AXESS AS A BR		80,976	95,000	69,350	70,053	0	278	0	278	0	70,331	0	10,645	10,645	3,198	01/31/2030	5.A FE
35908M-AD-2	FRONTIER COMMUNICATIONS HOLDINGS L		03/04/2024	GOLDMAN SACHS		204,800	200,000	189,265	189,542	0	206	0	206	0	189,747	0	15,053	15,053	5,396	05/15/2030	4.B FE
361841-AK-5	GLP CAPITAL LP		03/11/2024	FIFTH THIRD		92,000	92,000	88,005	88,192	0	144	0	144	0	88,336	0	3,664	3,664	1,499	06/01/2028	2.C FE
36267V-AH-6	GE HEALTHCARE TECHNOLOGIES INC		03/26/2024	JP MORGAN		1,039,600	1,000,000	1,005,280	1,004,882	0	(102)	0	(102)	0	1,004,779	0	34,821	34,821	31,400	03/15/2030	2.B FE
366651-AC-1	GARTNER INC		01/16/2024	MARKET AXESS AS A BR		66,130	69,000	61,484	62,825	0	53	0	53	0	62,878	0	3,251	3,251	1,699	07/01/2028	2.C FE
366651-AE-7	GARTNER INC		01/18/2024	VARIOUS		38,333	43,000	35,153	36,260	0	43	0	43	0	36,303	0	2,030	2,030	491	10/01/2030	2.C FE
366651-AG-2	GARTNER INC		01/29/2024	MARKET AXESS AS A BR		18,088	20,000	16,625	17,146	0	36	0	36	0	17,181	0	907	907	93	06/15/2029	2.C FE
370334-CX-0	GENERAL MILLS INC		01/16/2024	STATE STREET BANK		399,912	400,000	399,600	0	0	0	0	0	0	399,600	0	312	312	0	01/30/2027	2.B FE
37045X-DT-0	GENERAL MOTORS FINANCIAL CO INC		03/21/2024	JEFFERIES & CO		2,015,447	2,000,000	1,991,185	1,995,596	0	768	0	768	0	1,996,364	0	19,083	19,083	60,039	04/07/2025	2.B FE
37045X-DV-5	GENERAL MOTORS FINANCIAL CO INC		02/05/2024	VARIOUS		1,049,163	1,100,000	1,014,246	1,025,461	0	626	0	626	0	1,026,087	0	23,076	23,076	13,772	04/06/2029	2.B FE
37045X-EG-7	GENERAL MOTORS FINANCIAL CO INC		03/08/2024	BANK OF AMERICA		510,845	500,000	499,010	499,068	0	27	0	27	0	499,095	0	11,750	11,750	12,675	04/06/2030	2.B FE
37185L-AM-4	GENESIS ENERGY LP		02/21/2024	MORGAN STANLEY		170,850	170,000	149,091	154,257	0	613	0	613	0	154,870	0	15,980	15,980	8,236	01/15/2027	4.C FE
37185L-AP-7	GENESIS ENERGY LP		02/05/2024	MARKET AXESS AS A BR		40,683	40,000	39,584	39,585	0	3	0	3	0	39,587	0	1,096	1,096	550	01/15/2029	4.C FE
372460-AE-5	GENUINE PARTS COMPANY		01/12/2024	BARCLAY'S CAPITAL		218,524	205,000	204,088	204,090	0	5	0	5	0	204,094	0	14,430	14,430	2,813	11/01/2028	2.B FE
373334-KW-0	GEORGIA POWER COMPANY		02/20/2024	ROYAL BANK OF CANADA		289,246	290,000	289,069	0	0	0	0	0	0	289,069	0	177	177	0	03/15/2034	2.A FE
378272-BU-1	GLENCORE FUNDING LLC		03/27/2024	STATE STREET BANK		199,970	200,000	200,000	0	0	0	0	0	0	200,000	0	(30)	(30)	0	04/04/2034	2.A FE
389284-AA-8	GRAY ESCROW INC		02/13/2024	VARIOUS		237,278	258,000	217,893	221,704	0	1,033	0	1,033	0	222,737	0	14,542	14,542	4,460	05/15/2027	4.B FE
389286-AA-3	GRAY ESCROW II INC		03/04/2024	VARIOUS		361,569	525,000	341,734	345,944	0	2,179	0	2,179	0	348,123	0	13,446	13,446	8,085	11/15/2031	4.B FE
38937L-AC-5	GRAY OAK PIPELINE LLC		01/25/2024	BARCLAY'S CAPITAL		381,928	400,000	370,324	372,836	0	1,115	0	1,115	0	373,950	0	7,978	7,978	3,004	10/15/2025	2.C FE
404119-BN-8	HCA INC		03/15/2024	MATURITY		1,455,000	1,455,000	1,447,610	1,453,391	0	1,609	0	1,609	0	1,455,000	0	0	0	36,375	03/15/2024	2.C FE
404119-CT-4	HCA INC		02/20/2024	STATE STREET BANK		404,915	405,000	404,372	0	0	0	0	0	0	404,372	0	543	543	0	04/01/2031	2.C FE
410345-AQ-5	HANESBRANDS INC		03/04/2024	BANK OF AMERICA		51,446	51,000	48,386	48,448	0	50	0	50	0	48,497	0	2,949	2,949	2,563	02/15/2031	4.C FE
418056-AZ-0	HASBRO INC		01/17/2024	JP MORGAN		461,120	500,000	454,424	452,043	0	337	0	337	0	452,379	0	8,741	8,741	3,250	11/19/2029	2.B FE
422806-AA-7	HEICO CORP		01/10/2024	VARIOUS		528,576	520,000	519,272	519,305	0	14	0	14	0	519,319	0	9,257	9,257	12,634	08/01/2028	2.B FE
428040-DB-2	HERTZ CORPORATION (THE)		03/26/2024	VARIOUS		349,492	455,000	338,131	353,796	0	2,701	0	2,701	0	356,497	0	(7,006)	(7,006)	6,772	12/01/2029	4.C FE
428102-AC-1	HESS INFRASTRUCTURE PARTNERS LP		02/29/2024	MARKET AXESS AS A BR		73,939	75,000	51,881	64,496	0	766	0	766	0	65,263	0	8,676	8,676	2,332	02/15/2026	3.A FE
428104-AA-1	HESS MIDSTREAM OPERATIONS LP		02/14/2024	MARKET AXESS AS A BR		48,348	50,000	34,502	39,952	0	217	0	217	0	40,169	0	8,179	8,179	434	06/15/2028	3.A FE
43284M-AB-4	HILTON GRAND VACATIONS BORROWER ES		01/12/2024	VARIOUS		49,346	56,000	42,192	43,664	0	49	0	49	0	43,713	0	5,633	5,633	1,486	07/01/2031	4.A FE
437076-CW-0	HOME DEPOT INC		01/03/2024	BANK OF AMERICA		105,019	103,000	102,537	102,538	0	0	0	0	0	102,539	0	2,480	2,480	435	04/15/2029	1.F FE
43732V-AT-3	HOME PARTNERS OF AMERICA TRUST HPA_21-2		03/01/2024	PAYDOWN		6,342	6,342	5,429	5,913	0	429	0	429	0	6,342	0	0	0	13	12/01/2026	1.A FE
438516-CT-1	HONEYWELL INTERNATIONAL INC		02/27/2024	STATE STREET BANK		199,640	200,000	199,550	0	0	0	0	0	0	199,550	0	90	90	0	03/01/2054	1.F FE
438516-CU-8	HONEYWELL INTERNATIONAL INC		02/27/2024	STATE STREET BANK		99,705	100,000	99,754	0	0	0	0	0	0	99,754	0	(49)	(49)	0	03/01/2064	1.F FE
444454-AF-9	HUGHES SATELLITE SYSTEMS CORP		03/18/2024	VARIOUS		367,350	500,000	388,362	391,875	0	1,675	0	1,675	0	393,550	0	(26,200)	(26,200)	15,418	08/01/2026	5.C FE
451102-BW-6	ICAHN ENTERPRISES LP		01/31/2024	VARIOUS		651,248	655,000	611,894	635,176	0	2,328	0	2,328	0	637,504	0	13,743	13,743	11,800	09/15/2024	3.C FE
45174H-BC-0	IHEARTCOMMUNICATIONS INC		03/26/2024	VARIOUS		176,258	208,000	174,104	176,367	0	2,809	0	2,809	0	179,176	0	(2,918)	(2,918)	8,730	05/01/2026	5.A FE
45344L-AC-7	CRESCENT ENERGY FINANCE LLC		02/21/2024	BANK OF AMERICA		555,175	530,000	521,542	434,857	0	208	0	208	0	523,465	0	31,710	31,710	25,602	02/15/2028	3.C FE
455434-BW-9	INDIANAPOLIS POWER & LIGHT CO		03/07/2024	KEYBANC		300,417	300,000	299,136	0	0	0	0	0	0	299,136	0	1,281	1,281	0	04/01/2054	1.F FE
456866-AM-4	TRANE TECHNOLOGIES CO LLC		03/20/2024	PERFORMANCE TRUST CA		520,600	500,000	527,910	521,133	0	(1,122)	0	(1,122)	0	520,011	0	589	589	11,365	11/15/2027	2.A FE
458140-AV-2	INTEL CORPORATION 4.1 05/19/46		01/18/2024	GOLDMAN SACHS		429,535	500,000	440,946	440,946	0	78	0	78	0	441,024	0	(11,489)	(11,489)	3,588	05/19/2046	1.F FE
458140-CE-8	INTEL CORPORATION		01/17/2024	VARIOUS		606,011	600,000	599,502	599,552	0	16	0	16	0	599,569	0	6,442	6,442	12,919	02/10/2028	1.F FE
47233W-BM-0	JEFFERIES FINANCE LLC US SEC REGIS		02/08/2024	MORGAN STANLEY		235,150	230,000	228,705	228,795	0	26	0	26	0	228,821	0	6,329	6,329	7,544	07/21/2028	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
49271V-AJ-9	KEURIG DR PEPPER INC		01/08/2024	BANK OF AMERICA		503,382	550,000	479,408	482,549	0	221	0	221	0	482,770	0	20,612	20,612	3,373	05/01/2030	2.B FE
49326E-EP-4	KEYCORP		02/26/2024	VARIOUS		300,337	300,000	299,994	0	0	0	0	0	0	299,994	0	343	343	0	03/06/2035	2.B FE
49446R-AZ-2	KIMCO REALTY OP LLC		02/07/2024	GOLDMAN SACHS		171,656	200,000	164,478	165,460	0	348	0	348	0	165,808	0	5,848	5,848	2,276	04/01/2032	2.A FE
494553-AD-2	KINDER MORGAN INC		01/29/2024	STATE STREET BANK		99,961	100,000	99,834	0	0	0	0	0	0	99,834	0	127	127	0	02/01/2029	2.B FE
49803X-AE-3	KITE REALTY GROUP LP		01/12/2024	JANE STREET EXECUTIO		396,348	400,000	394,680	0	0	0	0	0	0	394,680	0	1,668	1,668	0	03/01/2034	2.C FE
50050N-AA-1	KONTOOR BRANDS INC		02/16/2024	MORGAN STANLEY		46,155	51,000	40,035	41,536	0	175	0	175	0	41,711	0	4,444	4,444	561	11/15/2029	3.C FE
50075N-AC-8	MONDELEZ INTERNATIONAL INC		03/27/2024	VARIOUS		224,517	205,000	224,438	0	0	(333)	0	(333)	0	224,105	0	412	412	5,008	11/01/2031	2.A FE
50075N-AR-5	MONDELEZ INTERNATIONAL INC		01/16/2024	OPPENHEIMER		813,239	700,000	787,479	785,794	0	(178)	0	(178)	0	785,616	0	27,623	27,623	21,369	08/11/2037	2.A FE
50168A-AB-6	LABL ESCROW ISSUER LLC		03/11/2024	BARCLAY'S CAPITAL		139,961	143,000	134,475	134,851	0	559	0	559	0	135,410	0	4,552	4,552	6,381	07/15/2026	4.C FE
50220M-AA-8	LSF9 ATLANTIS HOLDINGS LLC		02/22/2024	TRUIST BANK		50,681	51,000	43,235	46,011	0	323	0	323	0	46,334	0	4,347	4,347	2,097	02/15/2026	4.B FE
502431-AS-8	L3HARRIS TECHNOLOGIES INC		03/12/2024	STATE STREET BANK		266,284	267,000	266,405	0	0	0	0	0	0	266,405	0	(120)	(120)	37	06/01/2029	2.B FE
502431-AU-3	L3HARRIS TECHNOLOGIES INC		03/14/2024	VARIOUS		498,429	500,000	499,350	0	0	0	0	0	0	499,350	0	(921)	(921)	253	06/01/2034	2.B FE
50540R-AX-0	LABORATORY CORPORATION OF AMERICA		03/14/2024	BARCLAY'S CAPITAL		277,260	300,000	267,708	273,234	0	2,225	0	2,225	0	275,459	0	1,801	1,801	1,382	06/01/2026	2.B FE
505742-AM-8	LADDER CAPITAL FINANCE HOLDINGS LL		02/20/2024	MARKET AXESS AS A BR		233,807	255,000	190,861	210,263	0	1,750	0	1,750	0	212,012	0	21,795	21,795	6,051	02/01/2027	3.B FE
527298-BU-6	LEVEL 3 FINANCING INC		01/25/2024	DEUTSCHE BANK		99,990	101,000	82,227	82,082	0	130	0	130	0	82,212	0	17,778	17,778	2,180	05/15/2030	4.B FE
532457-BC-1	ELI LILLY AND CO		02/08/2024	CITIGROUP		318,084	290,000	318,255	317,369	0	(163)	0	(163)	0	317,206	0	878	878	4,170	11/15/2037	1.E FE
532457-CK-2	ELI LILLY AND COMPANY		02/07/2024	JANE STREET EXECUTIO		199,946	200,000	199,868	0	0	0	0	0	0	199,868	0	78	78	0	02/09/2029	1.E FE
532457-CL-0	ELI LILLY AND COMPANY		02/09/2024	ROYAL BANK OF CANADA		399,240	400,000	399,872	0	0	0	0	0	0	399,872	0	(632)	(632)	209	02/09/2034	1.E FE
532457-CM-8	ELI LILLY AND COMPANY		02/07/2024	JANE STREET EXECUTIO		398,366	400,000	397,724	0	0	0	0	0	0	397,724	0	642	642	0	02/09/2054	1.E FE
532457-CN-6	ELI LILLY AND COMPANY		02/22/2024	VARIOUS		587,268	600,000	599,286	0	0	0	0	0	0	599,286	0	(12,018)	(12,018)	1,445	02/09/2064	1.E FE
538034-AR-0	LIVE NATION ENTERTAINMENT INC		01/31/2024	MITSUBISHI UFJ		553,900	580,000	520,308	529,940	0	990	0	990	0	530,929	0	22,971	22,971	8,188	10/15/2027	4.B FE
539830-AZ-2	LOCKHEED MARTIN CORPORATION		01/23/2024	SOCIETE GENERALE		762,508	806,000	777,032	777,727	0	75	0	75	0	777,802	0	(15,293)	(15,293)	14,116	09/15/2041	1.G FE
539830-CD-9	LOCKHEED MARTIN CORPORATION		03/01/2024	CITIGROUP		98,301	100,000	99,965	0	0	0	0	0	0	99,965	0	(1,664)	(1,664)	480	08/15/2034	1.G FE
539830-CE-7	LOCKHEED MARTIN CORPORATION		01/25/2024	BNP PARIBAS		100,097	100,000	99,679	0	0	0	0	0	0	99,679	0	418	418	0	02/15/2064	1.G FE
548661-EF-0	LOWES COMPANIES INC		01/19/2024	VARIOUS		494,476	600,000	470,886	471,434	0	57	0	57	0	471,490	0	22,986	22,986	8,245	04/01/2062	2.A FE
55261F-AT-1	M&T BANK CORPORATION		03/11/2024	STATE STREET BANK		200,260	200,000	200,000	0	0	0	0	0	0	200,000	0	260	260	0	03/13/2032	2.A FE
552676-AU-2	MDC HOLDINGS INC		01/23/2024	VARIOUS		185,598	225,000	152,499	160,255	0	425	0	425	0	160,679	0	24,918	24,918	2,938	01/15/2031	2.C FE
552953-CH-2	MGM RESORTS INTERNATIONAL		03/27/2024	CITIGROUP		277,618	293,000	247,176	254,456	0	1,692	0	1,692	0	256,148	0	21,469	21,469	6,418	10/15/2028	4.A FE
55342U-AJ-3	MPT OPERATING PARTNERSHIP LP		02/21/2024	BNP PARIBAS		170,887	245,000	169,517	175,547	0	1,303	0	1,303	0	176,850	0	(5,962)	(5,962)	6,358	08/01/2029	3.C FE
55342U-AM-6	MPT OPERATING PARTNERSHIP LP		03/06/2024	BARCLAY'S CAPITAL		121,950	180,000	111,825	111,825	0	1,183	0	1,183	0	113,008	0	8,942	8,942	3,028	03/15/2031	3.C FE
55354G-AK-6	MSCI INC		01/02/2024	GOLDMAN SACHS		98,864	110,000	90,271	92,504	0	18	0	18	0	92,522	0	6,342	6,342	1,362	09/01/2030	2.C FE
55903V-BE-2	WARNERMEDIA HOLDINGS INC		02/23/2024	MORGAN STANLEY		226,688	275,000	202,640	202,887	0	141	0	141	0	203,028	0	23,660	23,660	6,362	03/15/2052	2.C FE
565849-AQ-9	MARATHON OIL CORP		03/27/2024	CIBC MARKETS INC		199,806	200,000	199,626	0	0	0	0	0	0	199,626	0	180	180	88	04/01/2029	2.C FE
571903-BG-7	MARRIOTT INTERNATIONAL INC		02/02/2024	SUSQUEHANNA		242,116	280,000	233,962	236,816	0	472	0	472	0	237,288	0	4,828	4,828	2,461	04/15/2031	2.B FE
571903-BQ-5	MARRIOTT INTERNATIONAL INC		02/20/2024	JANE STREET EXECUTIO		400,164	405,000	399,727	0	0	0	0	0	0	399,727	0	437	437	0	05/15/2034	2.B FE
575385-AD-1	MASONITE INTERNATIONAL CORPORATION		02/22/2024	STIFEL NICOLAUS		320,799	321,000	287,301	293,272	0	889	0	889	0	294,161	0	26,639	26,639	9,825	02/01/2028	3.B FE
57763R-AB-3	MAUSER PACKAGING SOLUTIONS HOLDING		03/11/2024	BANK OF AMERICA		91,463	90,000	86,837	87,092	0	202	0	202	0	87,294	0	4,169	4,169	4,095	08/15/2026	4.B FE
579780-AS-6	MCCORMICK & COMPANY INCORPORATED		01/12/2024	SUSQUEHANNA		82,283	100,000	77,765	80,024	0	104	0	104	0	80,128	0	2,155	2,155	781	02/15/2031	2.B FE
580135-BY-6	MCDONALDS CORPORATION		03/01/2024	PERFORMANCE TRUST CA		382,973	364,000	380,773	380,551	0	(578)	0	(578)	0	379,973	0	3,000	3,000	14,608	01/08/2028	2.A FE
58989V-2F-0	MET TOWER GLOBAL FUNDING		01/02/2024	PNC SECURITIES INC		708,687	700,000	699,426	699,515	0	0	0	0	0	699,515	0	9,172	9,172	1,470	06/20/2026	1.D FE
59217G-FP-9	METROPOLITAN LIFE GLOBAL FUNDING I		01/16/2024	BARCLAY'S CAPITAL		452,407	453,000	452,370	452,395	0	0	0	0	0	452,395	0	12	12	7,128	03/28/2033	1.D FE
59217G-FS-3	METROPOLITAN LIFE GLOBAL FUNDING I		02/28/2024	JANE STREET EXECUTIO		454,393	465,000	464,135	0	0	0	0	0	0	464,135	0	(9,742)	(9,742)	3,457	01/08/2034	1.D FE
595620-AB-1	MIDAMERICAN ENERGY COMPANY 6.75 12/30/31		01/17/2024	VARIOUS		1,130,860	1,000,000	1,274,576	1,139,613	0	(758)	0	(758)	0	1,138,855	0	(7,995)	(7,995)	37,313	12/30/2031	1.F FE
59567L-AA-2	MIDCAP FINANCIAL ISSUER TRUST		01/29/2024	MARKET AXESS AS A BR		333,239	365,000	301,444	309,281	0	811	0	811	0	310,092	0	23,147	23,147	5,873	05/01/2028	4.A FE
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		03/20/2024	SINKING PAYMENT		120,000	120,000	119,862	109,593	0	394	0	394	0	120,000	0	0	0	1,950	06/20/2027	2.C FE
60855R-AL-4	MOLINA HEALTHCARE INC		02/16/2024	GOLDMAN SACHS		60,375	70,000	55,475	55,753	0	173	0	173	0	55,926	0	4,449	4,449	723	05/15/2032	3.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
626717-AG-7	MURPHY OIL CORPORATION		03/21/2024	VARIOUS		126,815	145,000	109,041	110,516	0	84	0	84	0	110,600	0	16,215	16,215	1,568	12/01/2042	3.A FE
62886E-BA-5	NCR CORPORATION		03/01/2024	VARIOUS		270,793	295,000	240,506	246,257	0	1,288	0	1,288	0	247,545	0	23,248	23,248	5,880	04/15/2029	4.A FE
629377-CS-9	NRG ENERGY INC		02/22/2024	MARKET AXESS AS A BR		26,129	31,000	23,289	23,453	0	104	0	104	0	23,557	0	2,572	2,572	637	02/15/2032	3.B FE
63618E-AR-2	NATIONAL FUEL GAS COMPANY		02/27/2024	VARIOUS		435,296	425,000	429,344	428,976	0	(314)	0	(314)	0	428,662	0	6,634	6,634	17,021	06/13/2025	2.C FE
63938C-AN-8	NAVIENT CORP		01/29/2024	MORGAN STANLEY		157,500	150,000	146,769	147,012	0	62	0	62	0	147,075	0	10,425	10,425	10,430	07/25/2030	3.C FE
64105M-AC-5	NESTLE CAPITAL CORP		03/06/2024	VARIOUS		398,844	400,000	397,720	0	0	0	0	0	0	397,720	0	1,124	1,124	0	03/12/2034	1.D FE
647551-AF-7	NEW MOUNTAIN FINANCE CORP		01/25/2024	STATE STREET BANK		99,804	100,000	98,964	0	0	0	0	0	0	98,964	0	840	840	0	02/01/2029	2.C FE
651229-AY-2	NEWELL BRANDS INC		02/14/2024	VARIOUS		184,815	230,000	169,314	170,363	0	88	0	88	0	170,451	0	14,364	14,364	5,193	04/01/2046	3.C FE
65163L-AN-9	NEWMONT CORPORATION		03/04/2024	STATE STREET BANK		200,066	200,000	199,966	0	0	0	0	0	0	199,966	0	100	100	0	03/15/2026	2.A FE
65336Y-AN-3	NEXSTAR BROADCASTING INC		01/05/2024	BARCLAY'S CAPITAL		71,934	80,000	66,000	66,547	0	49	0	49	0	66,595	0	5,339	5,339	718	11/01/2028	4.B FE
65339K-CE-8	NEXTERA ENERGY CAPITAL HOLDINGS IN		03/21/2024	MATURITY		9,871,000	9,871,000	9,805,148	9,861,129	0	9,871	0	9,871	0	9,871,000	0	0	0	146,979	03/21/2024	2.A FE
655663-AB-8	NORDSON CORPORATION		02/06/2024	CITIGROUP		531,023	506,000	493,143	493,284	0	108	0	108	0	493,391	0	37,632	37,632	11,658	09/15/2033	2.B FE
655664-AT-7	NORDSTROM INC		01/10/2024	GOLDMAN SACHS		88,000	100,000	73,000	76,291	0	86	0	86	0	76,376	0	11,624	11,624	1,227	04/01/2030	3.A FE
665531-AG-4	NORTHERN OIL AND GAS INC		01/05/2024	ROYAL BANK OF CANADA		360,195	354,000	333,728	337,458	0	78	0	78	0	337,535	0	22,660	22,660	10,227	03/01/2028	4.B FE
666807-AW-2	NORTHROP GRUMMAN CORP		03/18/2024	UBS SECURITIES		172,146	150,000	173,182	170,657	0	(525)	0	(525)	0	170,133	0	2,013	2,013	6,943	02/15/2031	2.A FE
666807-BW-1	NORTHROP GRUMMAN CORP		03/27/2024	PERFORMANCE TRUST CA		485,754	462,000	483,996	0	0	(623)	0	(623)	0	483,373	0	2,380	2,380	2,480	03/01/2026	2.A FE
666807-BY-7	NORTHROP GRUMMAN CORP		03/27/2024	PERFORMANCE TRUST CA		371,285	353,000	376,221	371,667	0	(1,468)	0	(1,468)	0	370,199	0	1,086	1,086	13,154	03/15/2026	2.A FE
666807-CL-4	NORTHROP GRUMMAN CORP		01/29/2024	STATE STREET BANK		399,128	400,000	399,672	0	0	0	0	0	0	399,672	0	(544)	(544)	0	06/01/2034	2.A FE
67059T-AE-5	NUSTAR LOGISTICS LP		01/04/2024	MARKET AXESS AS A BR		280,192	285,000	223,823	249,986	0	171	0	171	0	250,157	0	30,036	30,036	3,117	04/28/2027	3.C FE
67059T-AF-2	NUSTAR LOGISTICS LP		01/04/2024	MORGAN STANLEY		29,660	30,000	28,799	29,095	0	6	0	6	0	29,101	0	559	559	185	06/01/2026	3.C FE
674599-CS-2	OCCIDENTAL PETROLEUM CORPORATION		02/27/2024	MARKET AXESS AS A BR		91,088	100,000	86,063	86,832	0	320	0	320	0	87,152	0	3,936	3,936	1,886	08/15/2029	2.C FE
674599-CY-9	OCCIDENTAL PETROLEUM CORPORATION		01/04/2024	MORGAN STANLEY		118,317	160,000	108,600	108,777	0	15	0	15	0	108,792	0	9,524	9,524	2,796	08/15/2049	2.C FE
674599-DR-3	OCCIDENTAL PETROLEUM CORPORATION		02/05/2024	MARKET AXESS AS A BR		92,007	88,000	91,131	90,052	0	(44)	0	(44)	0	90,008	0	1,999	1,999	1,433	05/15/2028	2.C FE
682680-AY-9	ONEOK INC		02/28/2024	GOLDMAN SACHS		684,525	750,000	659,406	666,367	0	2,134	0	2,134	0	668,500	0	16,025	16,025	12,750	09/01/2029	2.B FE
68389X-AW-5	ORACLE CORP 4.5 07/08/44		01/18/2024	VARIOUS		640,788	750,000	619,697	610,199	0	185	0	185	0	610,384	0	30,404	30,404	18,094	07/08/2044	2.B FE
68389X-BP-9	ORACLE CORPORATION 3.8 11/15/37		03/12/2024	BANK OF AMERICA		418,940	500,000	421,770	425,065	0	743	0	743	0	425,808	0	(6,868)	(6,868)	6,281	11/15/2037	2.B FE
69120V-AX-9	BLUE OWL CREDIT INCOME CORP		01/29/2024	JANE STREET EXECUTIO		197,114	200,000	196,564	0	0	0	0	0	0	196,564	0	550	550	0	03/15/2031	2.C FE
69318F-AJ-7	PBF HOLDING COMPANY LLC		02/22/2024	VARIOUS		522,725	535,000	491,894	496,428	0	1,239	0	1,239	0	497,667	0	25,058	25,058	16,998	02/15/2028	3.B FE
693475-BK-0	PNC FINANCIAL SERVICES GROUP INC (		01/17/2024	VARIOUS		125,883	125,000	125,000	125,000	0	0	0	0	0	125,000	0	883	883	874	12/02/2028	1.G FE
69349L-AS-7	PNC BANK NATIONAL ASSOCIATION		01/17/2024	BANK OF AMERICA		248,355	285,000	236,872	243,936	0	299	0	299	0	244,235	0	4,119	4,119	1,860	10/22/2029	1.G FE
69351U-BC-6	PPL ELECTRIC UTILITIES CORPORATION		01/02/2024	STATE STREET BANK		605,132	605,000	603,802	0	0	0	0	0	0	603,802	0	1,330	1,330	0	02/15/2034	1.E FE
70478J-AA-2	PEARL MERGER SUB INC		03/08/2024	JP MORGAN		157,370	172,000	131,988	138,473	0	642	0	642	0	139,115	0	18,255	18,255	4,292	10/01/2028	4.A FE
709599-BG-8	PENSKE TRUCK LEASING CO LP		03/27/2024	BANK OF AMERICA		1,512,419	1,540,000	1,475,371	1,493,436	0	13,253	0	13,253	0	1,506,688	0	5,730	5,730	16,979	11/01/2024	2.B FE
713448-FU-7	PEPSICO INC		01/04/2024	MIZUHO		1,002,334	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	2,334	2,334	8,504	11/10/2024	1.E FE
731068-AA-0	POLARIS INC		01/10/2024	JP MORGAN		397,282	375,000	371,318	371,347	0	12	0	12	0	371,359	0	25,923	25,923	4,054	03/15/2029	2.B FE
737446-AM-6	POST HOLDINGS INC		03/01/2024	CALL 100.958		116,102	115,000	113,994	0	0	43	0	43	0	114,037	0	963	963	4,408	03/01/2027	4.B FE
74340X-BL-4	PROLOGIS LP		01/24/2024	VARIOUS		147,409	150,000	144,075	145,008	0	64	0	64	0	145,073	0	2,336	2,336	3,190	02/01/2029	1.G FE
74340X-CH-2	PROLOGIS LP		01/18/2024	JANE STREET EXECUTIO		686,460	680,000	668,107	668,527	0	62	0	62	0	668,588	0	17,872	17,872	19,748	01/15/2034	1.G FE
74456Q-AP-1	PUBLIC SERVICE ELECTRIC AND GAS CO		02/13/2024	SIC		294,454	290,000	334,950	322,109	0	(284)	0	(284)	0	321,825	0	(27,371)	(27,371)	9,473	07/01/2035	1.F FE
744573-AV-8	PUBLIC SERVICE ENTERPRISE GROUP IN		03/25/2024	CITIGROUP		1,026,330	1,000,000	998,950	999,153	0	0	0	0	0	999,153	0	27,177	27,177	21,450	11/15/2027	2.B FE
74460W-AG-2	PUBLIC STORAGE		01/03/2024	SUSQUEHANNA		210,963	205,000	204,647	204,651	0	1	0	1	0	204,653	0	6,311	6,311	4,618	08/01/2033	1.F FE
747262-AW-3	QVC INC		02/20/2024	VARIOUS		70,412	106,000	(1,379)	40,876	0	223	0	223	0	41,099	0	29,313	29,313	2,779	08/15/2034	4.B FE
74834L-BB-5	QUEST DIAGNOSTICS INCORPORATED		02/12/2024	JP MORGAN		33,623	38,000	31,215	31,355	0	98	0	98	0	31,453	0	2,170	2,170	698	06/30/2030	2.B FE
75513E-BR-1	RTX CORP		02/29/2024	PERFORMANCE TRUST CA		1,374,934	1,314,000	1,364,392	1,357,959	0	(2,496)	0	(2,496)	0	1,355,463	0	19,471	19,471	34,300	04/01/2026	2.A FE
756109-AZ-7	REALTY INCOME CORPORATION		01/08/2024	BARCLAY'S CAPITAL		459,666	505,000	448,243	454,361	0	540	0	540	0	454,901	0	4,765	4,765	1,210	03/15/2026	1.G FE
756109-CG-7	REALTY INCOME CORPORATION		03/21/2024	SUSQUEHANNA		102,614	105,000	102,971	0	0	4	0	4	0	102,976	0	(361)	(361)	1,031	02/15/2034	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
758750-AD-5	REGAL REXNORD CORP		02/01/2024	JP MORGAN		177,874	175,000	174,888	174,898	0	0	0	0	0	174,898	0	2,976	2,976	3,235	04/15/2028	2.C FE
75884R-BB-8	REGENCY CENTERS LP		01/08/2024	STIFEL NICOLAUS		399,416	400,000	398,468	0	0	0	0	0	0	398,468	0	948	948	0	01/15/2034	2.A FE
75951A-CY-2	RELIANCE STANDARD LIFE GLOBAL FUND		02/01/2024	JP MORGAN		290,694	293,000	293,000	293,000	0	0	0	0	0	293,000	0	(2,306)	(2,306)	7,809	02/02/2026	1.E FE
76209P-AC-7	RGA GLOBAL FUNDING		01/08/2024	JP MORGAN		205,988	200,000	199,736	199,736	0	0	0	0	0	199,736	0	6,252	6,252	1,633	11/21/2028	1.E FE
780153-BL-5	ROYAL CARIBBEAN CRUISES LTD		03/08/2024	CALL 108.317		114,816	106,000	107,301	106,915	0	(106)	0	(106)	0	106,809	0	(809)	(809)	15,765	08/15/2027	3.B FE
780153-BS-0	ROYAL CARIBBEAN CRUISES LTD		02/22/2024	BANK OF AMERICA		89,250	84,000	86,366	85,960	0	(92)	0	(92)	0	85,868	0	3,382	3,382	4,254	01/15/2029	3.A FE
780153-BU-5	ROYAL CARIBBEAN CRUISES LTD		03/13/2024	MARKET AXESS AS A BR		20,154	20,000	20,000	0	0	0	0	0	0	20,000	0	154	154	28	03/15/2032	3.A FE
78466C-AC-0	SS&C TECHNOLOGIES INC		02/14/2024	CITIGROUP		273,700	280,000	260,748	262,066	0	530	0	530	0	262,596	0	11,104	11,104	5,818	09/30/2027	4.B FE
80287E-AE-5	SDART_21-3		03/15/2024	PAYDOWN		122,300	122,300	121,181	122,050	0	249	0	249	0	122,300	0	0	0	192	09/15/2027	1.A FE
81105D-AA-3	SCRIPPS ESCROW II INC		03/05/2024	VARIOUS		649,362	805,000	628,400	633,777	0	4,646	0	4,646	0	638,423	0	10,939	10,939	19,857	01/15/2029	3.B FE
81618T-AE-0	OFFICE PROPERTIES INCOME TRUST		01/23/2024	VARIOUS		120,625	125,000	117,500	117,500	0	1,170	0	1,170	0	118,670	0	1,955	1,955	1,000	05/15/2024	5.A FE
82873M-AA-1	SIMMONS FOODS INC		03/05/2024	WELLS FARGO		130,463	147,000	117,458	119,631	0	783	0	783	0	120,414	0	10,049	10,049	3,513	03/01/2029	4.C FE
830867-AB-3	DELTA AIR LINES INC		01/26/2024	VARIOUS		567,244	578,535	552,346	548,269	0	259	0	259	0	548,528	0	18,716	18,716	6,683	10/20/2028	2.B FE
832696-AP-3	JM SMUCKER CO/THE		01/02/2024	CITIGROUP		218,983	250,000	217,228	218,060	0	7	0	7	0	218,067	0	916	916	3,312	03/15/2045	2.B FE
832696-AX-6	J M SMUCKER CO		01/08/2024	TRUIST BANK		215,446	200,000	199,870	199,870	0	0	0	0	0	199,870	0	15,576	15,576	2,583	11/15/2033	2.B FE
833794-AB-6	SODEXO INC		01/12/2024	MARKET AXESS AS A BR		85,725	100,000	83,217	83,335	0	83	0	83	0	83,418	0	2,307	2,307	687	04/16/2031	2.A FE
83611L-AA-8	SNDPT_3R-R		03/21/2024	VARIOUS		231,889	231,851	230,182	230,829	0	624	0	624	0	231,453	0	435	435	5,078	04/16/2029	1.A FE
842587-DQ-7	SOUTHERN COMPANY (THE)		02/06/2024	MARKET AXESS AS A BR		233,375	233,000	232,646	232,692	0	0	0	0	0	232,692	0	683	683	1,664	06/15/2028	2.B FE
845437-BU-5	SOUTHWESTERN ELECTRIC POWER COMPAN		03/04/2024	GOLDMAN SACHS		393,184	400,000	399,476	399,497	0	1	0	1	0	399,498	0	(6,314)	(6,314)	9,128	04/01/2033	2.A FE
84859B-AB-7	SPIRIT LOYALTY KY LTD/IP		03/06/2024	VARIOUS		186,664	279,000	201,614	201,926	0	3,495	0	3,495	0	205,421	0	(18,757)	(18,757)	6,598	09/20/2025	5.B FE
85207U-AH-8	SPRINT CORP		02/27/2024	VARIOUS		646,744	645,000	697,184	646,603	0	(600)	0	(600)	0	646,003	0	742	742	9,061	06/15/2024	2.B FE
85208N-AD-2	SPRINT SPECTRUM CO I/ II /III/ LLC		03/04/2024	STIFEL NICOLAUS		820,050	825,000	851,426	818,878	0	879	0	879	0	819,757	0	293	293	8,252	03/20/2025	1.F FE
85208N-AE-0	SPRINT SPECTRUM CO I/ II /III/ LLC		03/14/2024	VARIOUS		2,373,339	2,380,000	2,356,297	2,358,981	0	737	0	737	0	2,359,718	0	13,620	13,620	24,682	03/20/2028	1.F FE
853496-AD-9	STANDARD INDUSTRIES INC		03/11/2024	JEFFERIES & CO		81,700	86,000	73,991	76,148	0	410	0	410	0	76,558	0	5,142	5,142	2,701	01/15/2028	3.B FE
855244-AW-9	STARBUCKS CORPORATION		01/10/2024	SUSQUEHANNA		174,466	200,000	172,328	174,553	0	109	0	109	0	174,662	0	(196)	(196)	1,500	03/12/2030	2.A FE
855244-BH-1	STARBUCKS CORPORATION		02/05/2024	MITSUBISHI UFJ		99,805	100,000	99,670	0	0	0	0	0	0	99,670	0	135	135	0	02/15/2031	2.A FE
858912-AF-5	STERICYCLE INC		03/14/2024	CALL 100		67,000	67,000	63,912	66,154	0	308	0	308	0	66,462	0	538	538	2,391	07/15/2024	3.C FE
87264A-DF-9	T-MOBILE USA INC		01/09/2024	JANE STREET EXECUTIO		748,703	750,000	747,405	0	0	0	0	0	0	747,405	0	1,298	1,298	0	04/15/2034	2.B FE
87264A-DG-7	T-MOBILE USA INC		01/09/2024	JANE STREET EXECUTIO		501,695	500,000	499,480	0	0	0	0	0	0	499,480	0	2,215	2,215	0	01/15/2055	2.B FE
876030-AC-1	TAPESTRY INC		03/11/2024	VARIOUS		405,465	394,000	393,224	393,224	0	3	0	3	0	393,226	0	12,239	12,239	5,379	11/27/2026	2.B FE
876030-AF-4	TAPESTRY INC		01/24/2024	SUSQUEHANNA		105,649	100,000	99,475	99,475	0	0	0	0	0	99,475	0	6,174	6,174	1,287	11/27/2033	2.B FE
87612B-BL-5	TARGA RESOURCES PARTNERS LP		02/07/2024	VARIOUS		659,049	650,000	670,032	659,750	0	(276)	0	(276)	0	659,474	0	(424)	(424)	23,942	07/15/2027	2.C FE
88033G-CZ-1	TENET HEALTHCARE CORPORATION		03/05/2024	CALL 100		261,000	261,000	245,795	249,213	0	954	0	954	0	250,167	0	10,833	10,833	8,624	01/01/2026	3.C FE
88033G-DQ-0	TENET HEALTHCARE CORPORATION		02/16/2024	MORGAN STANLEY		69,650	70,000	64,882	65,329	0	73	0	73	0	65,402	0	4,248	4,248	786	06/15/2030	3.C FE
883556-DA-7	THERMO FISHER SCIENTIFIC INC		01/09/2024	WELLS FARGO		825,811	810,000	808,153	808,153	0	0	0	0	0	808,153	0	17,658	17,658	4,050	01/31/2029	1.G FE
88830M-AM-4	TITAN INTERNATIONAL INC		01/26/2024	OLD MISSION MARKETS		81,898	82,000	73,403	74,849	0	105	0	105	0	74,954	0	6,944	6,944	1,435	04/30/2028	4.B FE
891490-AR-5	TOSCO CORPORATION		02/14/2024	PERFORMANCE TRUST CA		107,168	100,000	107,931	107,847	0	(313)	0	(313)	0	107,533	0	(365)	(365)	4,875	01/01/2027	1.F FE
893647-BE-6	TRANSDIGM INC		02/27/2024	CA_CASH_CLOSE		991,000	991,000	962,202	967,633	0	1,605	0	1,605	0	969,238	0	21,762	21,762	27,872	03/15/2026	4.A FE
898813-AV-2	TUCSON ELECTRIC POWER CO		03/18/2024	JANE STREET EXECUTIO		195,128	200,000	199,442	199,478	0	0	0	0	0	199,478	0	(4,350)	(4,350)	4,736	04/15/2053	1.G FE
902494-BL-6	TYSON FOODS INC		02/28/2024	JANE STREET EXECUTIO		200,258	200,000	199,676	0	0	0	0	0	0	199,676	0	582	582	0	03/15/2029	2.B FE
90367U-AA-9	US ACUTE CARE SOLUTIONS LLC		03/15/2024	VARIOUS		207,819	231,000	188,787	192,885	0	2,653	0	2,653	0	195,538	0	12,282	12,282	7,467	03/01/2026	4.C FE
907818-CU-0	UNION PACIFIC CORPORATION		03/27/2024	KEYBANC		665,869	608,000	636,260	636,011	0	(484)	0	(484)	0	635,528	0	30,342	30,342	15,833	05/01/2034	1.G FE
90783V-AA-3	UNION PACIFIC RAILROAD COMPANY 200		01/02/2024	SINKING PAYMENT		196,192	196,192	193,249	193,485	0	2,707	0	2,707	0	196,192	0	0	0	4,985	01/02/2029	1.C FE
911163-AA-1	UNITED NATURAL FOODS INC		01/18/2024	MORGAN STANLEY		51,847	62,000	46,974	47,790	0	125	0	125	0	47,915	0	3,933	3,933	1,128	10/15/2028	5.A FE
91159H-JR-2	US BANCORP		01/18/2024	JANE STREET EXECUTIO		190,878	190,000	190,000	0	0	0	0	0	0	190,000	0	878	878	0	01/23/2035	1.F FE
91327T-AA-9	UNITI GROUP LP		03/06/2024	VARIOUS		223,264	215,000	208,634	209,368	0	257	0	257	0	209,625	0	13,638	13,638	10,741	02/15/2028	4.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
91911X-AW-4	BAUSCH HEALTH COMPANIES INC (DELAW		02/16/2024	MORGAN STANLEY		3,300	6,000	2,794	3,162	0	78	0	78	0	3,239	0	61	61	285	01/31/2027	6. FE
92328M-AC-7	VENTURE GLOBAL CALCASIEU PASS LLC		03/21/2024	VARIOUS		565,150	670,000	519,250	521,840	0	2,017	0	2,017	0	523,857	0	41,293	41,293	9,259	11/01/2033	3.B FE
92343V-ER-1	VERIZON COMMUNICATIONS INC		01/12/2024	JP MORGAN		2,175,600	2,200,000	2,123,366	2,129,510	0	445	0	445	0	2,129,955	0	45,645	45,645	29,606	09/21/2028	2.A FE
92556H-AB-3	PARAMOUNT GLOBAL		01/24/2024	JANE STREET EXECUTIO		256,086	275,000	230,904	231,692	0	324	0	324	0	232,016	0	24,070	24,070	7,222	01/15/2031	2.C FE
92556H-AE-7	PARAMOUNT GLOBAL		01/26/2024	BNP PARIBAS		217,438	245,000	186,397	186,412	0	21	0	21	0	186,433	0	31,004	31,004	5,206	03/30/2062	3.A FE
92564R-AF-2	VICI PROPERTIES LP		03/19/2024	CALL 100		100,000	100,000	98,875	99,637	0	230	0	230	0	99,867	0	133	133	2,156	05/01/2024	2.C FE
92735L-AA-0	CHESAPEAKE ENERGY CORPORATION		03/25/2024	MORGAN STANLEY		171,063	170,000	165,750	165,890	0	169	0	169	0	166,058	0	5,004	5,004	5,164	04/15/2029	3.B FE
92840V-AA-0	VISTRA OPERATIONS COMPANY LLC		02/09/2024	MARKET AXESS AS A BR		272,253	275,000	257,769	261,772	0	543	0	543	0	262,315	0	9,937	9,937	6,806	09/01/2026	3.B FE
92840V-AH-5	VISTRA OPERATIONS COMPANY LLC		03/04/2024	MARKET AXESS AS A BR		153,056	167,000	138,619	143,144	0	661	0	661	0	143,805	0	9,250	9,250	2,537	05/01/2029	3.B FE
92929Q-AQ-0	WASTE MANAGEMENT HOLDINGS INC		03/27/2024	VARIOUS		406,060	385,000	406,314	403,018	0	(557)	0	(557)	0	402,462	0	3,598	3,598	13,758	08/01/2026	1.G FE
947075-AU-1	WEATHERFORD INTERNATIONAL LTD		03/25/2024	VARIOUS		394,801	380,000	347,289	351,166	0	608	0	608	0	351,774	0	43,027	43,027	10,142	04/30/2030	4.A FE
95000U-2L-6	WELLS FARGO & COMPANY		02/06/2024	GOLDMAN SACHS		961,360	1,000,000	934,640	935,155	0	759	0	759	0	935,914	0	25,446	25,446	15,424	04/04/2031	2.A FE
95040Q-AP-9	WELLTOWER OP LLC		01/03/2024	DAIWA CAPITAL MARKET		398,005	470,000	377,424	382,141	0	98	0	98	0	382,239	0	15,766	15,766	6,103	01/15/2032	2.A FE
958667-AC-1	WESTERN MIDSTREAM OPERATING LP		01/08/2024	MORGAN STANLEY		358,982	385,000	333,663	336,890	0	44	0	44	0	336,934	0	22,048	22,048	6,887	02/01/2030	2.C FE
960386-AR-1	WESTINGHOUSE AIR BRAKE TECHNOLOGIE		02/26/2024	JEFFERIES & CO		401,064	400,000	400,000	0	0	0	0	0	0	400,000	0	1,064	1,064	0	03/11/2034	2.C FE
96042R-AD-0	WLAKE_21-2		01/15/2024	PAYDOWN		4,202	4,202	4,202	4,202	0	0	0	0	0	4,202	0	0	0	2	07/15/2026	1.A FE
96042R-AE-8	WLAKE_21-2		03/15/2024	PAYDOWN		131,660	131,660	130,422	131,607	0	53	0	53	0	131,660	0	0	0	197	07/15/2026	1.A FE
969457-BM-1	WILLIAMS COMPANIES INC		01/29/2024	PERFORMANCE TRUST CA		72,323	60,000	66,758	66,634	0	(48)	0	(48)	0	66,586	0	5,737	5,737	1,983	03/15/2032	2.B FE
976826-BS-5	WISCONSIN POWER AND LIGHT COMPANY		03/06/2024	JANE STREET EXECUTIO		191,360	190,000	189,639	0	0	0	0	0	0	189,639	0	1,721	1,721	28	03/30/2034	2.A FE
984121-CL-5	XEROX CORPORATION		01/30/2024	VARIOUS		240,787	325,000	205,036	210,915	0	278	0	278	0	211,192	0	29,594	29,594	5,950	03/01/2035	3.C FE
98956P-AH-5	ZIMMER HOLDINGS INC		01/26/2024	BARCLAY'S CAPITAL		263,478	300,000	255,189	255,634	0	96	0	96	0	255,730	0	7,748	7,748	6,119	08/15/2045	2.B FE
98956P-AT-9	ZIMMER BIOMET HOLDINGS INC		02/15/2024	PERFORMANCE TRUST CA		333,407	366,000	320,184	321,971	0	457	0	457	0	322,428	0	10,979	10,979	4,632	03/20/2030	2.B FE
01626P-AM-8	ALIMENTATION COUCHE-TARD INC	A	03/22/2024	VARIOUS		358,153	400,000	337,220	339,515	0	1,871	0	1,871	0	341,386	0	16,767	16,767	7,768	01/25/2030	2.A FE
01626P-AU-0	ALIMENTATION COUCHE-TARD INC		02/06/2024	STATE STREET BANK		100,146	100,000	100,000	0	0	0	0	0	0	100,000	0	146	146	0	02/12/2034	2.A FE
071734-AD-9	BAUSCH HEALTH COMPANIES INC	A	03/20/2024	VARIOUS		49,141	107,000	(44,948)	47,877	0	1,525	0	1,525	0	49,402	0	(261)	(261)	4,970	01/15/2028	6. FE
097751-BT-7	BOMBARDIER INC	A	02/09/2024	JP MORGAN		463,155	462,000	414,664	425,059	0	1,082	0	1,082	0	426,141	0	37,014	37,014	11,925	04/15/2027	4.B FE
097751-BV-2	BOMBARDIER INC	A	01/25/2024	CITIGROUP		60,375	60,000	60,000	0	0	0	0	0	0	60,000	0	375	375	523	06/15/2026	4.B FE
11283Y-AB-6	BROOKFIELD RESIDENTIAL PROPERTIES	A	01/26/2024	JP MORGAN		115,198	118,000	100,967	104,213	0	254	0	254	0	104,467	0	10,731	10,731	2,766	09/15/2027	4.A FE
11283Y-AG-5	BROOKFIELD RESIDENTIAL PROPERTIES	A	01/26/2024	JP MORGAN		10,800	12,000	9,510	9,726	0	25	0	25	0	9,751	0	1,049	1,049	75	06/15/2029	4.A FE
335934-AL-9	FIRST QUANTUM MINERALS LTD	A	03/04/2024	VARIOUS		510,913	514,000	486,870	492,798	0	2,169	0	2,169	0	494,967	0	15,946	15,946	14,797	04/01/2025	4.B FE
335934-AR-6	FIRST QUANTUM MINERALS LTD		03/04/2024	CALL 100		85,000	85,000	76,075	76,075	0	654	0	654	0	76,729	0	8,271	8,271	2,971	03/01/2026	4.B FE
335934-AT-2	FIRST QUANTUM MINERALS LTD	A	02/22/2024	VARIOUS		239,794	260,000	217,260	220,350	0	951	0	951	0	221,301	0	18,493	18,493	5,793	10/15/2027	4.B FE
552704-AE-8	MEG ENERGY CORP	A	03/22/2024	CALL 101.781		66,158	65,000	52,650	58,191	0	419	0	419	0	58,609	0	6,391	6,391	4,129	02/01/2027	3.C FE
59151K-AL-2	METHANEX CORPORATION	A	02/02/2024	BARCLAY'S CAPITAL		196,288	205,000	163,329	168,474	0	438	0	438	0	168,912	0	27,375	27,375	1,525	12/15/2029	3.A FE
71644E-AE-2	PETRO-CANADA	A	01/12/2024	SOUTH WEST SECURITIE		109,786	103,000	112,874	108,891	0	(104)	0	(104)	0	108,788	0	998	998	721	06/15/2026	2.A FE
71644E-AF-9	PETRO-CANADA	A	02/06/2024	PERFORMANCE TRUST CA		685,724	635,000	655,282	654,674	0	(378)	0	(378)	0	654,295	0	31,429	31,429	10,248	11/15/2028	2.A FE
94106B-AG-6	WASTE CONNECTIONS INC	A	02/15/2024	CANTOR FITZGERALD		400,217	405,000	400,282	0	0	0	0	0	0	400,282	0	(65)	(65)	0	03/01/2034	2.A FE
00687Y-AB-1	ADIENT GLOBAL HOLDINGS LTD	C	03/25/2024	GOLDMAN SACHS		3,072	3,000	2,966	2,968	0	2	0	2	0	2,969	0	102	102	95	04/15/2028	3.B FE
00774M-AQ-8	AERCAP IRELAND CAPITAL DAC / AERCA	C	02/15/2024	MATURITY		1,039,000	1,039,000	1,015,041	1,036,033	0	2,967	0	2,967	0	1,039,000	0	0	0	16,364	02/15/2024	2.B FE
00774M-AU-9	AERCAP IRELAND CAPITAL DAC	C	01/30/2024	MARKET AXESS AS A BR		1,177,076	1,210,000	1,143,718	1,163,109	0	4,601	0	4,601	0	1,167,710	0	9,366	9,366	5,102	10/29/2024	2.B FE
00774M-BF-1	AERCAP IRELAND CAPITAL DAC	C	01/17/2024	CITIGROUP		471,793	457,000	463,393	463,169	0	(97)	0	(97)	0	463,072	0	8,721	8,721	4,667	04/15/2027	2.B FE
01749B-AA-7	ALLEGRO CLO I LTD ALLEG_17-2A	C	01/17/2024	PAYDOWN		349,208	349,208	347,741	347,818	0	1,390	0	1,390	0	349,208	0	0	0	6,063	01/17/2031	1.A FE
01751E-AC-2	ALLEGRO CLO LTD ALLEG_14-1RA	C	03/21/2024	VARIOUS		550,566	550,400	549,850	550,400	0	0	0	0	0	550,400	0	166	166	14,225	10/23/2028	1.A FE
02156L-AF-8	ALTICE FRANCE SA (FRANCE)	C	03/21/2024	VARIOUS		572,913	820,000	580,150	589,337	0	6,946	0	6,946	0	596,283	0	(23,370)	(23,370)	18,539	07/15/2029	4.C FE
03740M-AA-8	AON PLC	C	02/28/2024	CANTOR FITZGERALD		494,386	495,000	494,035	0	0	0	0	0	0	494,035	0	351	351	0	03/01/2027	2.A FE
03740M-AF-7	AON PLC	C	02/29/2024	VARIOUS		693,025	695,000	690,774	0	0	0	0	0	0	690,774	0	2,251	2,251	110	03/01/2054	2.B FE
03938L-BF-0	ARCELORMITTAL SA	C	01/26/2024	BANK OF AMERICA		293,337	275,000	281,779	281,367	0	(56)	0	(56)	0	281,311	0	12,026	12,026	3,169	11/29/2032	2.C FE
03969A-AQ-3	ARDAGH PACKAGING FINANCE PLC	C	01/30/2024	VARIOUS		564,731	576,000	552,423	557,518	0	1,019	0	1,019	0	558,538	0	6,193	6,193	7,497	04/30/2025	4.A FE
03969A-AR-1	ARDAGH PACKAGING FINANCE PLC	C	03/01/2024	MORGAN STANLEY		21,525	30,000	18,604	20,983	0	330	0	330	0	21,313	0	212	212	481	08/15/2027	5.A FE
04016G-BB-3	ARES CLO LTD ARES_16-40A	C	01/31/2024	VARIOUS		247,636	247,421	244,823	247,421	0	0	0	0	0	247,421	0	215	215	4,780	01/16/2029	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
04016L-AQ-0	ARES CLO LTD ARES_17-42A	C	03/15/2024	PAYDOWN		342,641	342,641	339,729	342,641	0	0	0	0	0	342,641	0	0	0	5,711	01/24/2028	1.A FE
05523R-AJ-6	BAE SYSTEMS PLC	C	03/19/2024	STATE STREET BANK		499,040	500,000	498,435	0	0	0	0	0	0	498,435	0	605	605	0	03/26/2029	2.A FE
05523R-AL-1	BAE SYSTEMS PLC	C	03/22/2024	KEYBANC		250,920	250,000	248,678	0	0	0	0	0	0	248,678	0	2,243	2,243	0	03/26/2034	2.A FE
05523R-AM-9	BAE SYSTEMS PLC	C	03/19/2024	CANTOR FITZGERALD		197,282	200,000	196,682	0	0	0	0	0	0	196,682	0	600	600	0	03/26/2054	2.A FE
056162-AN-0	BABSON CLO LTD BABSN_15-IA	C	01/24/2024	VARIOUS		1,272,924	1,271,514	1,259,753	1,261,246	0	582	0	582	0	1,261,829	0	11,095	11,095	22,994	01/20/2031	1.A FE
05682Q-AQ-9	BAIN CAPITAL CREDIT CLO LTD BCC_17-1A	C	01/20/2024	PAYDOWN		68,479	68,479	67,657	68,479	0	0	0	0	0	68,479	0	0	0	0	07/20/2030	1.A FE
06759F-AB-2	BABSON CLO LTD BABSN_15-2A	C	01/20/2024	PAYDOWN		292,295	292,295	291,408	291,495	0	800	0	800	0	292,295	0	0	0	0	10/21/2030	1.A FE
06760B-AC-6	BABSON CLO LTD BABSN_17-1A	C	03/21/2024	BANK OF NOVA SCOTIA		300,990	300,000	297,000	300,000	0	0	0	0	0	300,000	0	990	990	9,230	07/18/2029	1.A FE
06760J-AE-5	BABSON CLO LTD BABSN_18-2A	C	01/31/2024	BANK OF AMERICA		1,382,000	1,382,000	1,340,125	1,352,066	0	(596)	0	(596)	0	1,351,470	0	30,530	30,530	28,718	04/15/2030	1.A FE
06760P-AC-5	BABSON CLO LTD BABSN_18-3A	C	01/24/2024	VARIOUS		2,426,241	2,425,338	2,401,428	2,408,591	0	3,980	0	3,980	0	2,412,570	0	13,670	13,670	43,279	07/20/2029	1.A FE
143658-BL-5	CARNIVAL CORP	C	03/26/2024	CITIGROUP		202,020	200,000	151,539	166,480	0	3,197	0	3,197	0	169,677	0	32,343	32,343	8,769	03/01/2026	4.C FE
143658-BR-2	CARNIVAL CORP	C	03/19/2024	MARKET AXESS AS A BR		211,001	215,000	165,125	169,913	0	1,376	0	1,376	0	171,289	0	39,712	39,712	5,017	05/01/2029	4.C FE
26244Q-AN-3	DRYDEN SENIOR LOAN FUND DRSLF_17-49A	C	01/24/2024	VARIOUS		902,154	901,281	891,638	901,281	0	0	0	0	0	901,281	0	872	872	16,479	07/18/2030	1.A FE
28622V-AN-0	ELEVATION CLO LTD AWPT_17-8A	C	01/25/2024	PAYDOWN		593,862	593,862	584,657	585,132	0	8,730	0	8,730	0	593,862	0	0	0	10,001	10/25/2030	1.A FE
38137H-BU-1	GOLDENTREE LOAN OPPORTUNITIES XI LTD GLD	C	01/31/2024	VARIOUS		915,727	914,453	902,108	914,453	0	0	0	0	0	914,453	0	1,273	1,273	17,478	01/21/2031	1.A FE
42704M-AA-0	HERBALIFE NUTRITION LTD	C	03/27/2024	VARIOUS		193,875	193,000	172,099	178,736	0	1,902	0	1,902	0	180,637	0	13,238	13,238	8,734	09/01/2025	4.A FE
449276-AE-4	IBM INTERNATIONAL CAPITAL PTE LTD	C	01/30/2024	STATE STREET BANK		998,830	1,000,000	997,500	0	0	0	0	0	0	997,500	0	1,330	1,330	0	02/05/2034	1.G FE
449276-AF-1	IBM INTERNATIONAL CAPITAL PTE LTD	C	02/15/2024	JANE STREET EXECUTIO		242,128	250,000	248,990	0	0	0	0	0	0	248,990	0	(6,863)	(6,863)	547	02/05/2044	1.G FE
449276-AG-9	IBM INTERNATIONAL CAPITAL PTE LTD	C	01/29/2024	JANE STREET EXECUTIO		498,210	500,000	497,175	0	0	0	0	0	0	497,175	0	1,035	1,035	0	02/05/2054	1.G FE
449691-AA-2	ILIAD HOLDING SAS	C	03/20/2024	MARKET AXESS AS A BR		397,816	400,000	347,500	361,818	0	2,276	0	2,276	0	364,094	0	33,722	33,722	10,400	10/15/2026	4.A FE
47010B-AJ-3	JAGUAR LAND ROVER AUTOMOTIVE PLC	C	03/19/2024	CITIGROUP		207,434	205,000	190,748	194,343	0	1,237	0	1,237	0	195,579	0	11,855	11,855	6,885	10/15/2025	3.C FE
50188G-AT-0	LCM_18-R	C	01/20/2024	PAYDOWN		54,962	54,962	54,660	54,676	0	286	0	286	0	54,962	0	0	0	0	04/20/2031	1.A FE
539439-AX-7	LLOYDS BANKING GROUP PLC	C	01/02/2024	VARIOUS		231,649	227,000	227,000	227,000	0	0	0	0	0	227,000	0	4,649	4,649	4,368	03/06/2029	1.G FE
55609N-AC-2	MACQUARIE AIRFINANCE HOLDINGS LTD	D	03/20/2024	ROBERT W. BAIRD		181,125	180,000	179,977	0	0	0	0	0	0	179,977	0	1,148	1,148	0	03/26/2029	3.A FE
62947Q-BA-5	NXP BV	C	03/01/2024	MATURITY		20,586,000	20,586,000	20,503,515	20,571,366	0	14,634	0	14,634	0	20,586,000	0	0	0	501,784	03/01/2024	2.A FE
656531-AJ-9	STATOILHYDRO ASA	C	03/20/2024	VARIOUS		415,181	378,000	414,527	411,600	0	(694)	0	(694)	0	410,906	0	4,275	4,275	15,972	01/15/2029	1.D FE
69701C-AA-8	PSTAT_22-1	C	01/24/2024	VARIOUS		1,131,760	1,131,966	1,117,817	1,131,966	0	0	0	0	0	1,131,966	0	(206)	(206)	20,462	04/15/2030	1.A FE
69702D-AA-5	PSTAT_21-2	C	01/24/2024	BANK OF AMERICA		883,370	883,194	876,570	883,194	0	0	0	0	0	883,194	0	177	177	10,567	05/20/2029	1.A FE
716973-AB-8	PFIZER INVESTMENT ENTERPRISES PTE	C	03/13/2024	MORGAN STANLEY		593,892	600,000	597,877	597,829	0	168	0	168	0	597,997	0	(4,105)	(4,105)	8,603	05/19/2026	1.F FE
77578J-AC-2	ROLLS-ROYCE PLC	C	03/15/2024	BARCLAY'S CAPITAL		305,763	305,000	283,688	286,864	0	913	0	913	0	287,777	0	17,986	17,986	7,502	10/15/2027	3.A FE
81725W-AK-9	SENSATA TECHNOLOGIES BV	C	02/16/2024	MARKET AXESS AS A BR		62,958	70,000	57,616	59,809	0	221	0	221	0	60,031	0	2,927	2,927	980	04/15/2029	3.B FE
83272G-AB-7	SMURFIT KAPPA TREASURY UNLIMITED C	C	03/28/2024	VARIOUS		403,786	400,000	400,000	0	0	0	0	0	0	400,000	0	3,786	3,786	0	04/03/2054	2.C FE
85816W-AC-8	STCR_14-1RR	C	01/21/2024	PAYDOWN		140,453	140,453	139,161	139,627	0	827	0	827	0	140,453	0	0	0	0	04/21/2031	1.A FE
86317E-AA-4	STSCLO_22-3	C	01/20/2024	PAYDOWN		802,310	802,310	802,069	802,310	0	0	0	0	0	802,310	0	0	0	15,275	10/20/2031	1.A FE
86317E-AC-0	STRAS_22-3	C	01/20/2024	PAYDOWN		3,000,000	3,000,000	3,002,700	3,002,699	0	(2,699)	0	(2,699)	0	3,000,000	0	0	0	64,017	10/20/2031	1.A FE
87927V-AM-0	TELECOM ITALIA CAPITAL SA	C	01/08/2024	JEFFERIES & CO		27,736	30,000	22,181	22,658	0	10	0	10	0	22,668	0	5,068	5,068	500	09/30/2034	4.A FE
87927Y-AA-0	TELECOM ITALIA SPA	C	02/14/2024	MARKET AXESS AS A BR		199,218	200,000	191,572	196,773	0	944	0	944	0	197,717	0	1,501	1,501	2,239	05/30/2024	4.A FE
902613-AV-0	UBS GROUP AG	C	02/27/2024	UBS SECURITIES		858,405	848,000	860,950	860,378	0	(218)	0	(218)	0	860,160	0	(1,755)	(1,755)	31,863	01/12/2034	1.G FE
902613-BH-0	UBS GROUP AG	C	01/02/2024	JANE STREET EXECUTIO		400,160	400,000	399,968	0	0	0	0	0	0	399,968	0	192	192	0	02/08/2035	1.G FE
90320B-AA-7	UPC BROADBAND HOLDING BV	C	01/09/2024	BROWNSTONE INVESTMEN		171,000	200,000	153,529	159,120	0	113	0	113	0	159,233	0	11,767	11,767	4,767	07/15/2031	3.C FE
91845A-AA-3	VZ SECURED FINANCING BV	C	01/05/2024	FLOW TRADERS US INST		168,000	200,000	152,000	156,460	0	88	0	88	0	156,548	0	11,452	11,452	4,833	01/15/2032	4.A FE
92840J-AD-1	VISTAJET MALTA FINANCE PLC	C	01/24/2024	GOLDMAN SACHS		81,250	100,000	85,250	85,250	0	242	0	242	0	85,492	0	(4,242)	(4,242)	1,859	05/01/2027	4.C FE
92911U-AJ-7	VOYA_16-2R	C	01/19/2024	PAYDOWN		271,933	271,933	270,846	271,933	0	0	0	0	0	271,933	0	0	0	4,731	07/19/2028	1.A FE
92936M-AF-4	WPP FINANCE 2010	C	01/18/2024	SIC		987,500	1,000,000	974,600	983,051	0	1,355	0	1,355	0	984,406	0	3,085	3,085	12,813	09/19/2024	2.B FE
G3107D-AB-6	ELEVATION CLO LTD AWPT_14-2A	C	03/21/2024	VARIOUS		1,436,071	1,435,782	1,429,353	1,435,463	0	151	0	151	0	1,435,614	0	479	479	35,402	10/15/2029	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						173,420,717	176,578,889	169,877,657	138,032,937	0	178,056	0	178,056	0	170,792,155	0	2,610,612	2,610,612	3,008,181	XXX	XXX
78468R-66-3	SPDR BLOOMBERG -3 MONTH T-BILL ETF		03/15/2024	CABRERA CAPITAL	30,000.000	2,747,978	0	2,743,800	0	0	0	0	0	0	2,743,800	0	4,178	4,178	0		1.A
1619999999. Subtotal - Bonds - SVO Identified Funds						2,747,978	0	2,743,800	0	0	0	0	0	0	2,743,800	0	4,178	4,178	0	XXX	XXX
2509999997. Total - Bonds - Part 4						311,169,267	314,034,494	308,795,619	204,895,614	0	256,630	0	256,630	0	309,716,081	0	1,435,235	1,435,235	4,159,117	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						311,169,267	314,034,494	308,795,619	204,895,614	0	256,630	0	256,630	0	309,716,081	0	1,435,235	1,435,235	4,159,117	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
00971T-10-1	AKAMAI TECHNOLOGIES INC		03/25/2024	EXTERNAL MANAGER TRA	1,370.000	148,717		132,692	162,140	(29,447)	0	0	(29,447)	0	132,692	0	16,025	16,025	0		
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIES RE		02/28/2024	EXTERNAL MANAGER TRA	90.000	10,985		11,409	11,409	0	0	0	0	0	11,409	0	(424)	(424)	114		
031100-10-0	AMETEK INC		03/13/2024	EXTERNAL MANAGER TRA	120.000	21,801		9,865	19,787	(9,922)	0	0	(9,922)	0	9,865	0	11,936	11,936	0		
03674X-10-6	ANTERO RESOURCES CORP		01/30/2024	EXTERNAL MANAGER TRA	1,240.000	28,147		28,123	28,123	0	0	0	0	0	28,123	0	24	24	0		
03750L-10-9	APARTMENT INCOME REIT CORP		03/25/2024	EXTERNAL MANAGER TRA	4,070.000	129,470		127,734	141,351	(13,617)	0	0	(13,617)	0	127,734	0	1,736	1,736	1,832		
053807-10-3	AVNET INC		02/28/2024	EXTERNAL MANAGER TRA	3,034.000	138,654		121,941	152,914	(30,973)	0	0	(30,973)	0	121,941	0	16,713	16,713	0		
08579W-10-3	BERRY GLOBAL GROUP INC		02/12/2024	EXTERNAL MANAGER TRA	160.000	9,400		9,906	10,782	(877)	0	0	(877)	0	9,906	0	(506)	(506)	0		
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		03/25/2024	EXTERNAL MANAGER TRA	250.000	21,588		21,646	24,105	(2,459)	0	0	(2,459)	0	21,646	0	(58)	(58)	0		
103304-10-1	BOYD GAMING CORP		01/16/2024	EXTERNAL MANAGER TRA	40.000	2,506		1,906	2,504	(598)	0	0	(598)	0	1,906	0	600	600	6		
117043-10-9	BRUNSWICK CORP		03/25/2024	EXTERNAL MANAGER TRA	195.000	17,186		12,749	18,866	(6,117)	0	0	(6,117)	0	12,749	0	4,437	4,437	27		
125269-10-0	CF INDUSTRIES HOLDINGS INC		01/17/2024	EXTERNAL MANAGER TRA	320.000	24,158		22,214	25,440	(3,226)	0	0	(3,226)	0	22,214	0	1,943	1,943	0		
143130-10-2	CARMAX INC		01/16/2024	EXTERNAL MANAGER TRA	40.000	2,782		2,829	3,070	(240)	0	0	(240)	0	2,829	0	(47)	(47)	0		
14448C-10-4	CARRIER GLOBAL CORP		02/12/2024	EXTERNAL MANAGER TRA	670.000	37,545		30,115	38,492	(8,377)	0	0	(8,377)	0	30,115	0	7,431	7,431	127		
15118V-20-7	CELSIUS HOLDINGS INC		01/29/2024	EXTERNAL MANAGER TRA	1,350.000	71,639		59,790	73,602	(13,812)	0	0	(13,812)	0	59,790	0	11,849	11,849	0		
163851-10-8	CHEMOURS		03/25/2024	EXTERNAL MANAGER TRA	400.000	11,297		9,905	12,616	(2,711)	0	0	(2,711)	0	9,905	0	1,392	1,392	100		
166764-10-0	CHEVRON CORP		01/30/2024	EXTERNAL MANAGER TRA	296.000	43,197		36,882	44,151	(7,269)	0	0	(7,269)	0	36,882	0	6,315	6,315	0		
169656-10-5	CHIPOTLE MEXICAN GRILL INC		01/16/2024	EXTERNAL MANAGER TRA	10.000	22,897		4,314	22,870	(18,556)	0	0	(18,556)	0	4,314	0	18,583	18,583	0		
171779-30-9	CIENA CORP		03/25/2024	EXTERNAL MANAGER TRA	892.000	49,042		37,901	40,149	(2,248)	0	0	(2,248)	0	37,901	0	11,141	11,141	0		
172062-10-1	CINCINNATI FINANCIAL CORP		02/16/2024	EXTERNAL MANAGER TRA	480.000	53,220		47,757	49,661	(1,904)	0	0	(1,904)	0	47,757	0	5,463	5,463	360		
185899-10-1	CLIFFS NATURAL RESOURCES INC		01/16/2024	EXTERNAL MANAGER TRA	120.000	2,175		1,876	2,450	(575)	0	0	(575)	0	1,876	0	299	299	0		
217204-10-6	COPART INC		03/26/2024	EXTERNAL MANAGER TRA	552.000	30,808		9,456	27,048	(17,592)	0	0	(17,592)	0	9,456	0	21,352	21,352	0		
22266T-10-9	COUPANG INC CLASS A		01/29/2024	EXTERNAL MANAGER TRA	840.000	12,163		13,600	13,600	0	0	0	0	0	13,600	0	(1,437)	(1,437)	0		
23345M-10-7	DT MIDSTREAM INC		01/16/2024	EXTERNAL MANAGER TRA	330.000	17,915		16,292	18,084	(1,792)	0	0	(1,792)	0	16,292	0	1,622	1,622	228		
25862V-10-5	DOUBLEVERIFY HOLDINGS INC		03/11/2024	EXTERNAL MANAGER TRA	1,380.000	55,710		30,305	50,756	(20,452)	0	0	(20,452)	0	30,305	0	25,405	25,405	0		
26142V-10-5	DRAFTKINGS INC CLASS A		01/29/2024	EXTERNAL MANAGER TRA	2,170.000	85,256		76,493	76,493	0	0	0	0	0	76,493	0	8,763	8,763	0		
30212P-30-3	EXPEDIA GROUP INC		02/12/2024	EXTERNAL MANAGER TRA	90.000	12,194		8,733	13,661	(4,928)	0	0	(4,928)	0	8,733	0	3,461	3,461	0		
30225T-10-2	EXTRA SPACE STORAGE REIT INC		03/26/2024	EXTERNAL MANAGER TRA	110.000	15,534		9,653	17,636	(7,984)	0	0	(7,984)	0	9,653	0	5,881	5,881	0		
31620M-10-6	FIDELITY NATIONAL INFORMATION SERV		02/26/2024	EXTERNAL MANAGER TRA	530.000	34,762		28,991	31,837	(2,846)	0	0	(2,846)	0	28,991	0	5,771	5,771	0		
339041-10-5	CORPAY INC		03/26/2024	EXCHANGE OFFER	629.000	110,811		110,811	177,762	(66,951)	0	0	(66,951)	0	110,811	0	0	0	0		
35137L-20-4	FOX CORP CLASS B		02/12/2024	EXTERNAL MANAGER TRA	470.000	13,123		14,022	0	0	0	0	0	0	14,022	0	(899)	(899)	0		
379577-20-8	GLOBUS MEDICAL INC CLASS A		01/16/2024	EXTERNAL MANAGER TRA	177.000	9,784		8,788	9,432	(644)	0	0	(644)	0	8,788	0	996	996	0		
380237-10-7	GODADDY INC CLASS A		03/26/2024	EXTERNAL MANAGER TRA	960.000	116,362		85,623	101,914	(16,290)	0	0	(16,290)	0	85,623	0	30,738	30,738	0		
39874R-10-1	GROCERY OUTLET HOLDING CORP		01/29/2024	EXTERNAL MANAGER TRA	440.000	11,161		11,862	11,862	0	0	0	0	0	11,862	0	(702)	(702)	0		
403949-10-0	HF SINCLAIR CORP		02/13/2024	EXTERNAL MANAGER TRA	723.000	42,903		40,177	40,177	0	0	0	0	0	40,177	0	2,726	2,726	0		
406216-10-1	HALLIBURTON		01/16/2024	EXTERNAL MANAGER TRA	380.000	12,841		12,023	13,737	(1,714)	0	0	(1,714)	0	12,023	0	818	818	0		
412822-10-8	HARLEY DAVIDSON INC		03/25/2024	EXTERNAL MANAGER TRA	2,720.000	108,436		86,115	100,205	(14,090)	0	0	(14,090)	0	86,115	0	22,321	22,321	469		
44980X-10-9	IPG PHOTONICS CORP		03/11/2024	EXTERNAL MANAGER TRA	320.000	28,158		32,493	34,733	(2,240)	0	0	(2,240)	0	32,493	0	(4,335)	(4,335)	0		
46137V-35-7	INVESCO S&P 500 EQUAL WEIGHT		02/08/2024	SUSQUEHANNA	111,251.000	17,630,940		16,617,441	17,555,408	(937,967)	0	0	(937,967)	0	16,617,441	0	1,013,498	1,013,498	0		
464287-10-1	ISHARES S&P ETF		02/15/2024	JANE STREET EXECUTIO	33,000.000	7,849,977		7,305,537	0	0	0	0	0	0	7,305,537	0	544,441	544,441	0		
464287-20-0	ISHARES CORE S&P ETF		03/20/2024	VARIOUS	133,300.000	67,403,220		60,770,847	36,620,847	(3,271,663)	0	0	(3,271,663)	0	60,770,847	0	6,632,372	6,632,372	0		
464287-23-4	ISHARES MSCI EMERGING MARKETS ETF		01/30/2024	SUSQUEHANNA	18,830.000	726,644		750,564	757,154	(6,591)	0	0	(6,591)	0	750,564	0	(23,920)	(23,920)	0		
464287-46-5	ISHARES MSCI EAFE ETF		02/16/2024	CABRERA CAPITAL	42,000.000	3,194,494		3,166,800	0	0	0	0	0	0	3,166,800	0	27,694	27,694	0		
46429B-67-1	ISHARES MSCI CHINA ETF		01/30/2024	SUSQUEHANNA	21,116.000	776,429		1,086,841	860,266	226,575	0	0	226,575	0	1,086,841	0	(310,411)	(310,411)	0		
46641Q-33-2	JPMORGAN EQUITY PREMIUM INCOME ETF		02/08/2024	CANACCORD GENUITY	180,000.000	10,101,519		9,918,101	9,198,319	19,797	0	0	19,797	0	9,918,101	0	183,418	183,418	125,684		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
48238T-10-9	OPENLANE INC		02/28/2024	EXTERNAL MANAGER TRA	10,517.000	151,512		117,475	155,757	(38,282)	0	0	(38,282)	0	117,475	0	34,037	34,037	0		
497266-10-6	KIRBY CORP		01/16/2024	EXTERNAL MANAGER TRA	1,380.000	105,716		93,615	108,302	(14,688)	0	0	(14,688)	0	93,615	0	12,101	12,101	0		
500255-10-4	KOHLS CORP		03/25/2024	EXTERNAL MANAGER TRA	720.000	19,115		17,077	20,650	(3,572)	0	0	(3,572)	0	17,077	0	2,038	2,038	0		
538034-10-9	LIVE NATION ENTERTAINMENT INC		03/26/2024	EXTERNAL MANAGER TRA	1,090.000	115,293		86,983	102,024	(15,041)	0	0	(15,041)	0	86,983	0	28,311	28,311	0		
552848-10-3	MGIC INVESTMENT CORP		03/12/2024	EXTERNAL MANAGER TRA	1,410.000	29,208		18,061	27,199	(9,138)	0	0	(9,138)	0	18,061	0	11,147	11,147	162		
55616P-10-4	MACYS INC		03/15/2024	EXTERNAL MANAGER TRA	4,470.000	94,895		74,235	89,936	(15,701)	0	0	(15,701)	0	74,235	0	20,660	20,660	739		
570535-10-4	MARKEL GROUP INC		02/12/2024	EXTERNAL MANAGER TRA	38.000	54,771		35,080	53,956	(18,876)	0	0	(18,876)	0	35,080	0	19,691	19,691	0		
573874-10-4	MARVELL TECHNOLOGY LTD		01/16/2024	EXTERNAL MANAGER TRA	490.000	32,225		26,524	29,552	(3,028)	0	0	(3,028)	0	26,524	0	5,701	5,701	29		
580589-10-9	MCGRATH RENT		03/20/2024	EXTERNAL MANAGER TRA	3,680.000	459,851		299,588	440,202	(140,613)	0	0	(140,613)	0	299,588	0	160,263	160,263	1,711		
58463J-30-4	MEDICAL PROPERTIES TRUST REIT INC		02/12/2024	EXTERNAL MANAGER TRA	2,020.000	7,361		9,918	9,918	0	0	0	0	0	9,918	0	(2,557)	(2,557)	303		
60855R-10-0	MOLINA HEALTHCARE INC		01/29/2024	EXTERNAL MANAGER TRA	70.000	24,791		16,354	25,292	(8,937)	0	0	(8,937)	0	16,354	0	8,437	8,437	0		
60937P-10-6	MONGODB INC CLASS A		03/20/2024	EXTERNAL MANAGER TRA	55.000	22,555		10,826	22,487	(11,661)	0	0	(11,661)	0	10,826	0	11,729	11,729	0		
62886E-10-8	NCR VOYIX CORP		01/16/2024	EXTERNAL MANAGER TRA	1,290.000	19,384		18,252	21,814	(3,562)	0	0	(3,562)	0	18,252	0	1,132	1,132	0		
62955J-10-3	NOV INC		01/31/2024	EXTERNAL MANAGER TRA	610.000	12,241		9,784	12,371	(2,586)	0	0	(2,586)	0	9,784	0	2,456	2,456	0		
64031N-10-8	NELNET INC CLASS A		01/18/2024	EXTERNAL MANAGER TRA	605.000	50,735		47,910	53,373	(5,463)	0	0	(5,463)	0	47,910	0	2,825	2,825	0		
64125C-10-9	NEUROCRINE BIOSCIENCES INC		02/12/2024	EXTERNAL MANAGER TRA	80.000	10,475		7,544	10,541	(2,997)	0	0	(2,997)	0	7,544	0	2,931	2,931	0		
64828T-20-1	RITHM CAPITAL CORP		02/12/2024	EXTERNAL MANAGER TRA	4,020.000	41,663		37,346	42,934	(5,588)	0	0	(5,588)	0	37,346	0	4,317	4,317	1,005		
650111-10-7	NEW YORK TIMES CLASS A		01/18/2024	EXTERNAL MANAGER TRA	964.000	45,480		40,015	47,226	(7,212)	0	0	(7,212)	0	40,015	0	5,465	5,465	106		
655664-10-0	NORDSTROM INC		03/12/2024	EXTERNAL MANAGER TRA	2,640.000	46,837		43,083	48,708	(5,625)	0	0	(5,625)	0	43,083	0	3,754	3,754	0		
670346-10-5	NUCOR CORP		01/29/2024	EXTERNAL MANAGER TRA	60.000	10,587		6,265	10,442	(4,178)	0	0	(4,178)	0	6,265	0	4,323	4,323	32		
680223-10-4	OLD REPUBLIC INTERNATIONAL CORP		02/13/2024	EXTERNAL MANAGER TRA	2,070.000	59,191		56,487	60,858	(4,371)	0	0	(4,371)	0	56,487	0	2,704	2,704	0		
69047Q-10-2	OVINTIV INC		02/12/2024	EXTERNAL MANAGER TRA	710.000	30,249		25,617	31,183	(5,566)	0	0	(5,566)	0	25,617	0	4,632	4,632	0		
69351T-10-6	PPL CORP		02/12/2024	EXTERNAL MANAGER TRA	990.000	25,820		23,324	26,829	(3,505)	0	0	(3,505)	0	23,324	0	2,495	2,495	238		
704326-10-7	PAYCHEX INC		01/16/2024	EXTERNAL MANAGER TRA	240.000	28,672		26,849	28,586	(1,738)	0	0	(1,738)	0	26,849	0	1,823	1,823	0		
718546-10-4	PHILLIPS		01/30/2024	EXTERNAL MANAGER TRA	310.000	42,828		25,023	41,273	(16,250)	0	0	(16,250)	0	25,023	0	17,804	17,804	0		
72346Q-10-4	PINNACLE FINANCIAL PARTNERS INC		02/12/2024	EXTERNAL MANAGER TRA	1,250.000	110,342		80,236	109,025	(28,789)	0	0	(28,789)	0	80,236	0	30,106	30,106	99		
72352L-10-6	PINTEREST INC CLASS A		03/20/2024	EXTERNAL MANAGER TRA	4,310.000	152,494		130,368	159,642	(29,275)	0	0	(29,275)	0	130,368	0	22,126	22,126	0		
723787-10-7	PIONEER NATURAL RESOURCE		01/29/2024	EXTERNAL MANAGER TRA	16.000	3,683		2,910	3,598	(688)	0	0	(688)	0	2,910	0	773	773	0		
749607-10-7	RLI CORP		02/06/2024	EXTERNAL MANAGER TRA	354.000	48,736		44,846	47,124	(2,278)	0	0	(2,278)	0	44,846	0	3,890	3,890	0		
75524B-10-4	RBC BEARINGS INC		01/16/2024	EXTERNAL MANAGER TRA	250.000	67,722		51,897	71,223	(19,326)	0	0	(19,326)	0	51,897	0	15,826	15,826	0		
76954A-10-3	RIVIAN AUTOMOTIVE INC CLASS A		01/16/2024	EXTERNAL MANAGER TRA	440.000	7,829		10,322	10,322	0	0	0	0	0	10,322	0	(2,494)	(2,494)	0		
773903-10-9	ROCKWELL AUTOMATION INC		02/12/2024	EXTERNAL MANAGER TRA	13.000	3,668		2,591	4,036	(1,445)	0	0	(1,445)	0	2,591	0	1,077	1,077	0		
77543R-10-2	ROKU INC CLASS A		03/11/2024	EXTERNAL MANAGER TRA	540.000	34,768		34,964	49,496	(14,532)	0	0	(14,532)	0	34,964	0	(196)	(196)	0		
77634L-10-5	R1 RCM INC		03/25/2024	EXTERNAL MANAGER TRA	25,498.000	346,088		263,491	269,514	(6,022)	0	0	(6,022)	0	263,491	0	82,597	82,597	0		
783549-10-8	RYDER SYSTEM INC		02/12/2024	EXTERNAL MANAGER TRA	790.000	90,636		60,891	90,897	(30,006)	0	0	(30,006)	0	60,891	0	29,745	29,745	0		
81369Y-50-6	ENERGY SELECT SECTOR SPDR FUND		03/14/2024	VIRTU-AMERICAS	50,000.000	4,545,154		4,231,980	4,192,000	39,980	0	0	39,980	0	4,231,980	0	313,174	313,174	0		
844741-10-8	SOUTHWEST AIRLINES		03/25/2024	EXTERNAL MANAGER TRA	990.000	28,008		26,799	28,591	(1,792)	0	0	(1,792)	0	26,799	0	1,209	1,209	230		
845467-10-9	SOUTHWESTERN ENERGY		01/29/2024	EXTERNAL MANAGER TRA	5,880.000	39,170		37,926	38,514	(588)	0	0	(588)	0	37,926	0	1,244	1,244	0		
848637-10-4	SPLUNK INC		03/18/2024	EXTERNAL MANAGER TRA	920.000	144,440		90,282	140,162	(49,880)	0	0	(49,880)	0	90,282	0	54,158	54,158	0		
87918A-10-5	TELADOC HEALTH INC		02/26/2024	EXTERNAL MANAGER TRA	400.000	5,918		7,436	8,620	(1,184)	0	0	(1,184)	0	7,436	0	(1,518)	(1,518)	0		
88076W-10-3	TERADATA CORP		03/25/2024	EXTERNAL MANAGER TRA	2,040.000	77,681		81,097	88,760	(7,663)	0	0	(7,663)	0	81,097	0	(3,416)	(3,416)	0		
887389-10-4	TIMKEN		02/12/2024	EXTERNAL MANAGER TRA	670.000	56,155		49,238	53,701	(4,462)	0	0	(4,462)	0	49,238	0	6,916	6,916	0		
902653-10-4	UDR REIT INC		02/12/2024	EXTERNAL MANAGER TRA	770.000	27,398		27,466	29,483	(2,017)	0	0	(2,017)	0	27,466	0	(68)	(68)	323		
91332U-10-1	UNITY SOFTWARE INC		03/11/2024	EXTERNAL MANAGER TRA	440.000	11,975		12,644	17,992	(5,347)	0	0	(5,347)	0	12,644	0	(670)	(670)	0		
91347P-10-5	UNIVERSAL DISPLAY CORP		01/29/2024	EXTERNAL MANAGER TRA	351.000	62,480		33,117	67,132	(34,015)	0	0	(34,015)	0	33,117	0	29,363	29,363	0		
921909-76-8	VANGUARD TOTAL INTERNATIONAL STOCK		03/11/2024	VARIOUS	148,163.000	8,792,900		8,584,258	0	0	0	0	0	0	8,584,258	0	208,641	208,641	0		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
921943-85-8	VANGUARD TAX MANAGED FUND FTSE DEV		02/14/2024	SUSQUEHANNA	375,000.000	17,741,108		16,615,030	17,962,500	(1,347,470)	0	0	(1,347,470)	0	16,615,030	0	1,126,078	1,126,078	0		
922042-85-8	VANGUARD EMERGING MARKETS STOCK IN		01/30/2024	SUSQUEHANNA	35,829.000	1,425,266		1,545,461	1,472,572	72,889	0	0	72,889	0	1,545,461	0	(120,195)	(120,195)	0		
922042-87-4	VANGUARD EUROPEAN STOCK INDEX FUND		01/30/2024	CABRERA CAPITAL	21,394.000	1,372,628		1,486,817	1,379,485	107,332	0	0	107,332	0	1,486,817	0	(114,189)	(114,189)	0		
92276F-10-0	VENTAS REIT INC		03/27/2024	EXTERNAL MANAGER TRA	1,970.000	85,433		79,135	98,185	(19,050)	0	0	(19,050)	0	79,135	0	6,298	6,298	887		
95040Q-10-4	WELLTOWER INC		01/29/2024	EXTERNAL MANAGER TRA	1,120.000	97,481		90,271	100,990	(10,719)	0	0	(10,719)	0	90,271	0	7,209	7,209	0		
95058W-10-0	WENDYS		02/26/2024	EXTERNAL MANAGER TRA	740.000	13,505		14,415	14,415	0	0	0	0	0	14,415	0	(911)	(911)	0		
95082P-10-5	WESCO INTERNATIONAL INC		02/26/2024	EXTERNAL MANAGER TRA	120.000	17,377		16,385	20,866	(4,481)	0	0	(4,481)	0	16,385	0	992	992	0		
96145D-10-5	WESTROCK		02/12/2024	EXTERNAL MANAGER TRA	310.000	13,256		10,686	12,871	(2,185)	0	0	(2,185)	0	10,686	0	2,570	2,570	0		
977852-10-2	WOLFSPEED INC		03/25/2024	EXTERNAL MANAGER TRA	270.000	7,418		11,631	11,748	(117)	0	0	(117)	0	11,631	0	(4,214)	(4,214)	0		
98419M-10-0	XYLEM INC		03/27/2024	EXTERNAL MANAGER TRA	372.000	47,628		33,863	42,542	(8,679)	0	0	(8,679)	0	33,863	0	13,765	13,765	134		
98980L-10-1	ZOOM VIDEO COMMUNICATIONS INC CLAS		02/26/2024	EXTERNAL MANAGER TRA	980.000	62,325		65,797	70,472	(4,675)	0	0	(4,675)	0	65,797	0	(3,471)	(3,471)	0		
G02602-10-3	AMDOCS LTD		03/11/2024	EXTERNAL MANAGER TRA	240.000	22,296		13,942	21,094	(7,152)	0	0	(7,152)	0	13,942	0	8,354	8,354	104		
784730-10-3	SSR MINING INC	A	02/12/2024	EXTERNAL MANAGER TRA	944.000	9,158		10,157	10,157	0	0	0	0	0	10,157	0	(999)	(999)	0		
G0692U-10-9	AXIS CAPITAL HOLDINGS LTD	C	02/12/2024	EXTERNAL MANAGER TRA	830.000	50,183		42,773	45,957	(3,184)	0	0	(3,184)	0	42,773	0	7,410	7,410	365		
G1890L-10-7	CAPRI HOLDINGS LTD	C	01/16/2024	EXTERNAL MANAGER TRA	190.000	9,599		9,546	9,546	0	0	0	0	0	9,546	0	54	54	0		
G3223R-10-8	EVEREST GROUP LTD	C	03/11/2024	EXTERNAL MANAGER TRA	210.000	79,284		52,664	74,252	(21,588)	0	0	(21,588)	0	52,664	0	26,620	26,620	0		
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC	C	01/16/2024	EXTERNAL MANAGER TRA	185.000	9,824		8,858	10,663	(1,806)	0	0	(1,806)	0	8,858	0	968	968	68		
G97822-10-3	PERRIGO PLC	C	03/28/2024	EXTERNAL MANAGER TRA	4,060.000	128,019		131,774	0	0	0	0	0	0	131,774	0	(3,751)	(3,751)	1,021		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						146,638,038	XXX	136,220,321	94,974,973	(6,078,692)	0	0	(6,078,692)	0	136,220,321	0	10,417,715	10,417,715	136,503	XXX	XXX
316146-10-9	Fid Inv Gr Bond		03/31/2024	FIDELITY	898.870	6,490		7,592					0		7,592		(1,102)	(1,102)			
74256W-58-4	PIF MidCap Fund R6		03/31/2024	FIDELITY	44.339	1,675		1,238					0		1,238		437	437			
378690-82-0	Glenmede Sm Cap E IS		03/31/2024	FIDELITY	47.542	1,603		1,405					0		1,405		197	197			
315911-75-0	Fid 500 Index IPR		03/31/2024	FIDELITY	19.635	3,231		2,049					0		2,049		1,182	1,182			
315911-72-7	Fid Intl Index IPR		03/31/2024	FIDELITY	27.729	1,298		1,140					0		1,140		159	159			
411512-52-8	Harbor Cap App Ret		03/31/2024	FIDELITY	22.299	2,115		1,730					0		1,730		385	385			
92646A-82-3	Victory Special Value I		03/31/2024	FIDELITY	133.003	2,347		2,513					0		2,513		(166)	(166)			
31618H-36-6	Fidelity Intl Cap Appr K6		03/31/2024	FIDELITY	16,308.726	265,534		225,780					0		225,780		39,755	39,755			
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						284,293	XXX	243,447	0	0	0	0	0	0	243,447	0	40,847	40,847	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						146,922,331	XXX	136,463,768	94,974,973	(6,078,692)	0	0	(6,078,692)	0	136,463,768	0	10,458,562	10,458,562	136,503	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						146,922,331	XXX	136,463,768	94,974,973	(6,078,692)	0	0	(6,078,692)	0	136,463,768	0	10,458,562	10,458,562	136,503	XXX	XXX
5999999999. Total - Preferred and Common Stocks						146,922,331	XXX	136,463,768	94,974,973	(6,078,692)	0	0	(6,078,692)	0	136,463,768	0	10,458,562	10,458,562	136,503	XXX	XXX
6009999999 - Totals						458,091,598	XXX	445,259,387	299,870,587	(6,078,692)	256,630	0	(5,822,062)	0	446,179,849	0	11,893,797	11,893,797	4,295,620	XXX	XXX

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds				0	0	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				0	0	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				0	0	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
638995-91-0	State Street Navigator Government MM		1.C	12,476,844	12,476,844	
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				12,476,844	12,476,844	XXX
9999999999 - Totals				12,476,844	12,476,844	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (415,704) Book/Adjusted Carrying Value $ (415,704)
2. Average balance for the year Fair Value $ 5,207,081 Book/Adjusted Carrying Value $ 5,207,081
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 12,476,844 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999999 - Totals						XXX

NONE

General Interrogatories:
1. Total activity for the year Fair Value $ Book/Adjusted Carrying Value $
2. Average balance for the year Fair Value $ Book/Adjusted Carrying Value $

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
JP Morgan Chase Bank, N.A.	270 Park Avenue, New York City, NY, 10017					10,233,851	6,260,457	67,665,173	XXX
JP Morgan Chase Bank, N.A.	270 Park Avenue, New York City, NY, 10017					(4,455,108)	(4,624,175)	(4,431,705)	XXX
JP Morgan Chase Bank, N.A.	270 Park Avenue, New York City, NY, 10017					(70,053,652)	(70,973,778)	(5,634,497)	XXX
Bank of New York Mellon	6023 Airport Rd, Oriskany, NY 13424					1,430,178	2,084,144	2,045,734	XXX
Federal Home Loan Bank of Indianapolis	8250 Woodfield Crossing Blvd, Indianapolis IN 46240					1,000	173,150	1,074	XXX
State Street Bank and Trust Company	801 Pennsylvania, Kansas City, MO 64105		0.041	416,269		24,573,983	51,574,948	44,591,959	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	416,269	0	(38,269,748)	(15,505,254)	104,237,738	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	416,269	0	(38,269,748)	(15,505,254)	104,237,738	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	416,269	0	(38,269,748)	(15,505,254)	104,237,738	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
	MARRIOTT INTERNATIONAL INC		02/29/2024	3.600	04/15/2024	2,747,356	45,650	5,056
	SABINE PASS LIQUEFACTION LLC		03/12/2024	5.750	05/15/2024	576,886	12,534	36
	W. P. CAREY INC		01/23/2024	4.600	04/01/2024	1,575,000	36,225	3,749
	WASTE MANAGEMENT INC		03/15/2024	3.500	05/15/2024	99,688	1,322	84
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						4,998,930	95,731	8,925
	AMEREN ILLINOIS CO		03/28/2024	0.000	04/01/2024	10,000,000	0	6,044
	ENBRIDGE (US) INC		03/28/2024	0.000	04/01/2024	15,000,000	0	9,050
	HARLEY-DAVIDSON FINANCIAL SERVICES		01/25/2024	0.000	04/22/2024	1,992,921	0	22,254
	INTERNATIONAL FLAVORS & FRAGRANCES		03/12/2024	0.000	04/02/2024	3,029,490	0	11,498
	LENNOX INTERNATIONAL INC		03/28/2024	0.000	04/05/2024	4,996,937	0	3,059
	OVINTIV INC		03/12/2024	0.000	04/19/2024	3,987,960	0	13,293
	STANLEY BLACK & DECKER INC		03/20/2024	0.000	04/02/2024	4,999,179	0	9,832
	TAMPA ELECTRIC COMPANY		03/28/2024	0.000	04/01/2024	5,000,000	0	3,000
	WALGREENS BOOTS ALLIANCE INC		02/28/2024	0.000	04/19/2024	10,964,309	0	60,928
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						59,970,796	0	138,958
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						64,969,726	95,731	147,883
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						4,998,930	95,731	8,925
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						59,970,796	0	138,958
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						64,969,726	95,731	147,883
00142W-84-3	INVESCO PRMR US GVRN MNY CL INST	SD	12/01/2023	0.000		88,523	0	1,154
00142W-84-3	INVESCO PRMR US GVRN MNY CL INST	SD	03/01/2024	0.000		911,477	0	11,775
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						1,000,000	0	12,929
31617H-10-2	FIDELITY GOVERNMENT MMMF		03/01/2023	0.000		958	0	12
8309999999. Subtotal - All Other Money Market Mutual Funds						958	0	12
8609999999 - Total Cash Equivalents						65,970,684	95,731	160,824