HEALTH QUARTERLY STATEMENT

AS OF JUNE 30, 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), 313-225-8924 (Area Code) (Telephone Number)

Internet Website Address www.BCBSM.com

Statutory Statement Contact David P. Smith (Name), 313-225-8924 (Area Code) (Telephone Number)
dsmith15@bcbsm.com (E-mail Address), 888-691-3473 (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 President & Chief Executive Officer	Waymond Eli Harris Treasurer	Sheela Rao Manyam 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	1,330,576,376		1,330,576,376	1,347,896,004
2.	Stocks:				
	2.1 Preferred stocks			0	0
	2.2 Common stocks	138,847,525		138,847,525	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 ($ 29,765,358), cash equivalents ($ 75,495,143) and short-term investments ($ 374,214,852)	479,475,353		479,475,353	474,951,694
6.	Contract loans (including $ ..... premium notes)			0	0
7.	Derivatives			0	0
8.	Other invested assets	381,867,196	0	381,867,196	294,725,448
9.	Receivables for securities	3,620,970		3,620,970	489,454
10.	Securities lending reinvested collateral assets	14,082,794		14,082,794	12,892,548
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	2,348,470,214	0	2,348,470,214	2,271,220,828
13.	Title plants less $ ..... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	14,469,514		14,469,514	15,387,998
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	33,600,689	1,160,739	32,439,950	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 ($ 28,442,577) and contracts subject to redetermination ($ .....)	28,442,577		28,442,577	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	43,569,725		43,569,725	62,111,658
18.1	Current federal and foreign income tax recoverable and interest thereon	384,983		384,983	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	3,397,808		3,397,808	10,995,652
24.	Health care ($ 163,346,556) and other amounts receivable	189,439,826	26,093,270	163,346,556	157,364,267
25.	Aggregate write-ins for other than invested assets	7,202,582	0	7,202,582	6,063,275
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,668,977,918	27,254,009	2,641,723,909	2,608,200,890
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28.	Total (Lines 26 and 27)	2,668,977,918	27,254,009	2,641,723,909	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	7,202,582		7,202,582	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)	7,202,582	0	7,202,582	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)	419,548,052	15,938,188	435,486,240	442,674,747
2.	Accrued medical incentive pool and bonus amounts	81,168,924		81,168,924	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	85,493,663		85,493,663	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	92,024,624		92,024,624	91,964,175
9.	General expenses due or accrued	42,038,556		42,038,556	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	1,225,077		1,225,077	1,151,057
13.	Remittances and items not allocated	125,269		125,269	130,581
14.	Borrowed money (including $ 50,000,000 current) and interest thereon $ 42,000 (including $ 42,000 current)	50,042,000		50,042,000	50,044,625
15.	Amounts due to parent, subsidiaries and affiliates	38,907,587		38,907,587	36,744,251
16.	Derivatives			0	0
17.	Payable for securities	31,264,728		31,264,728	239,442
18.	Payable for securities lending	14,082,794		14,082,794	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	69,333,150		69,333,150	50,380,312
23.	Aggregate write-ins for other liabilities (including $ ..... current)	1,164,932	0	1,164,932	3,925,774
24.	Total liabilities (Lines 1 to 23)	945,345,880	15,938,188	961,284,068	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	1,664,726,796	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	1,680,439,841	1,748,582,398
34.	Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	2,641,723,909	2,608,200,890
	DETAILS OF WRITE-INS				
2301.	Escheats	1,164,932		1,164,932	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)	1,164,932	0	1,164,932	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	3,913,606	3,895,459	7,774,894
2.	Net premium income (including $ ..... non-health premium income)	XXX	2,314,267,570	2,179,878,979	4,361,002,777
3.	Change in unearned premium reserves and reserve for rate credits	XXX	552,749	2,637,818	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	10,329	7,351	19,851
7.	Aggregate write-ins for other non-health revenues	XXX	(291,684)	0	0
8.	Total revenues (Lines 2 to 7)	XXX	2,314,538,964	2,182,524,148	4,362,938,037
	Hospital and Medical:				
9.	Hospital/medical benefits	28,531,776	1,385,495,834	1,274,548,286	2,690,511,141
10.	Other professional services	2,656,895	113,113,499	95,636,080	197,703,292
11.	Outside referrals	55,327,387	55,327,387	49,950,768	100,900,641
12.	Emergency room and out-of-area	3,756,146	121,360,814	117,709,438	244,866,293
13.	Prescription drugs		319,015,967	250,855,230	543,053,601
14.	Aggregate write-ins for other hospital and medical	0	0	0	0
15.	Incentive pool, withhold adjustments and bonus amounts		25,638,461	23,330,113	40,745,895
16.	Subtotal (Lines 9 to 15)	90,272,204	2,019,951,962	1,812,029,915	3,817,780,863
	Less:				
17.	Net reinsurance recoveries				0
18.	Total hospital and medical (Lines 16 minus 17)	90,272,204	2,019,951,962	1,812,029,915	3,817,780,863
19.	Non-health claims (net)				
20.	Claims adjustment expenses, including $ 49,367,441 cost containment expenses		101,340,399	90,717,437	184,382,945
21.	General administrative expenses		339,187,955	213,370,049	430,797,728
22.	Increase in reserves for life and accident and health contracts (including $ ..... increase in reserves for life only)		(3,180,000)		31,070,000
23.	Total underwriting deductions (Lines 18 through 22)	90,272,204	2,457,300,316	2,116,117,401	4,464,031,536
24.	Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	(142,761,352)	66,406,747	(101,093,499)
25.	Net investment income earned		47,098,786	46,001,592	96,687,683
26.	Net realized capital gains (losses) less capital gains tax of $		15,663,619	(6,285,146)	(9,991,422)
27.	Net investment gains (losses) (Lines 25 plus 26)	0	62,762,405	39,716,446	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	(79,998,947)	106,123,193	(14,397,238)
31.	Federal and foreign income taxes incurred	XXX	120,000	150,000	20,700
32.	Net income (loss) (Lines 30 minus 31)	XXX	(80,118,947)	105,973,193	(14,417,938)
	DETAILS OF WRITE-INS				
0601.	Other Revenue	XXX	10,329	7,351	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	10,329	7,351	19,851
0701.	Loss on sale 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	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	(80,118,947)	105,973,193	(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 $	7,756,686	26,308,164	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	4,219,704	(4,513,664)	(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)	(68,142,557)	127,767,693	(2,869,384)
49.	Capital and surplus end of reporting period (Line 33 plus 48)	1,680,439,841	1,879,219,475	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	2,348,556,896	2,312,574,603	4,319,759,379
2.	Net investment income	44,656,170	44,379,199	91,743,348
3.	Miscellaneous income	(281,355)	7,351	19,851
4.	Total (Lines 1 to 3)	2,392,931,711	2,356,961,153	4,411,522,578
5.	Benefit and loss related payments	2,009,800,947	1,882,178,642	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	371,824,191	285,560,139	635,274,777
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	0	285,000	525,000
10.	Total (Lines 5 through 9)	2,381,625,138	2,168,023,781	4,548,695,331
11.	Net cash from operations (Line 4 minus Line 10)	11,306,573	188,937,372	(137,172,753)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	582,948,137	677,843,293	1,176,531,424
	12.2 Stocks	264,622,240	118,575,702	212,913,883
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	80,754,345	3,878,075	20,036,676
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	35,663	42,356	70,447
	12.7 Miscellaneous proceeds	31,025,286	17,452,668	7,670,590
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	959,385,671	817,792,094	1,417,223,020
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	562,457,178	701,181,296	1,141,903,011
	13.2 Stocks	251,293,422	106,870,588	163,650,982
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	156,232,343	7,932,889	20,000,482
	13.6 Miscellaneous applications	4,321,762	2,859,278	19,785,087
	13.7 Total investments acquired (Lines 13.1 to 13.6)	974,304,705	818,844,051	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)	(14,919,034)	(1,051,957)	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	(2,625)	(2,625)	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)	8,138,745	33,091,669	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)	8,136,120	33,089,044	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)	4,523,659	220,974,459	(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)	479,475,353	761,188,803	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	0	0	13,285	101,924	0	0	0	0	0	0
3. Second Quarter	653,230	96,766	433,717	7,828			13,041	101,878						
4. Third Quarter	0													
5. Current Year	0													
6. Current Year Member Months	3,913,606	571,351	2,603,208	47,398			79,881	611,768						
Total Member Ambulatory Encounters for Period:														
7 Physician	1,936,807	235,207	981,486	51,114			57,109	611,891						
8. Non-Physician	1,574,149	228,650	923,195	44,417			42,765	335,122						
9. Total	3,510,956	463,857	1,904,681	95,531	0	0	99,874	947,013	0	0	0	0	0	0
10. Hospital Patient Days Incurred	115,247	8,264	46,795	3,340			1,417	55,431						
11. Number of Inpatient Admissions	26,024	2,046	12,944	656			393	9,985						
12. Health Premiums Written (a)	2,323,853,885	300,563,127	1,220,544,668	12,659,791			61,874,669	728,211,630						
13. Life Premiums Direct	0													
14. Property/Casualty Premiums Written	0													
15. Health Premiums Earned	2,324,406,633	301,330,910	1,220,329,663	12,659,768			61,874,669	728,211,623						
16. Property/Casualty Premiums Earned	0													
17. Amount Paid for Provision of Health Care Services	2,009,800,947	220,531,332	1,062,563,442	10,699,652			63,712,628	652,293,893						
18. Amount Incurred for Provision of Health Care Services	2,019,951,962	224,466,054	1,058,439,467	10,927,714			63,838,496	662,280,231						

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 728,211,630

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	125,884,277	1,448,338	159,993			127,492,608
0499999 Subtotals	125,884,277	1,448,338	159,993	0	0	127,492,608
0599999 Unreported claims and other claim reserves						296,129,310
0699999 Total amounts withheld						11,864,322
0799999 Total claims unpaid						435,486,240
0899999 Accrued medical incentive pool and bonus amounts						81,168,924

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR - NET OF REINSURANCE

Line of Business	Claims Paid Year to Date		Liability End of Current Quarter		5	6
	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	52,447,463	167,518,529	5,198,980	51,216,280	57,646,443	58,788,127
2. Comprehensive (hospital and medical) group	226,737,984	833,632,331	17,733,270	225,831,808	244,471,254	257,017,756
3. Medicare Supplement	2,292,497	8,407,155	60,648	2,451,646	2,353,145	2,284,232
4. Vision only					0	0
5. Dental only					0	0
6. Federal Employees Health Benefits Plan	11,412,374	52,317,915	771,500	10,939,479	12,183,874	12,123,620
7. Title XVIII - Medicare	100,954,473	549,343,237	3,264,519	118,018,110	104,218,992	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)	393,844,791	1,611,219,167	27,028,917	408,457,323	420,873,708	442,674,747
14. Health care receivables (a)	47,332,893	142,106,933			47,332,893	185,877,876
15. Other non-health					0	0
16. Medical incentive pools and bonus amounts	4,736,989		46,188,914	34,980,010	50,925,903	60,267,452
17. Totals (Lines 13 - 14 + 15 + 16)	351,248,887	1,469,112,234	73,217,831	443,437,333	424,466,718	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 June 30, 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	$ (80,118,947)	$ (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	$ (80,118,947)	$ (14,417,938)
SURPLUS					
(5) State basis (Page 3, Line 33, Columns 3 & 4)	XXX	XXX	XXX	$ 1,680,439,841	$ 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	$ 1,680,439,841	$ 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	$ (835,065)
2. 12 Months or Longer	$ (31,543,350)
b)The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 50,731,889
2. 12 Months or Longer	$ 199,504,490

(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 $14,082,794 collateral received, none has been sold or re-pledged at June 30, 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. On a year-to-date basis, BCBSM drew and repaid funds from BCN. As of June 30, 2024, BCN has an outstanding receivable balance from BCBSM totaling $74,059,139.

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 June 30, 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	$ 56,880,704	$ 54,043,774	$ 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	$ 96,010,792	$ 91,223,191	$ 82,470,000
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	$ 82,470,000
3. Other	
4. Aggregate Total (Lines 1+2+3)	$ 82,470,000

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

F. All Other Contingencies

NOTES TO FINANCIAL STATEMENTS

BCBSA Litigation—Numerous antitrust class actions have been filed against BCBSA and every BCBSA licensee. The cases were originally filed in 2012 and allege that numerous BCBSA rules and/or regulations violate the Sherman Antitrust Act and related state laws. The cases were consolidated into two matters, a provider case and a subscriber case and are currently pending in United States District Court for the Northern District of Alabama. In October 2020, a preliminary settlement was reached in the subscriber matter and BCN paid its portion of the settlement amount in September 2022. Certain entities have opted out of the subscriber settlement and have filed separate legal actions. Additionally, several entities filed Notices of Appeal with the Eleventh Circuit Court of Appeals and then with the United States Supreme Court. The United States Supreme Court rejected the appeals and the subscriber settlement is now effective. With respect to the opt-out cases and the appeal, it is not yet possible to make an assessment regarding the probability of an adverse outcome, nor estimate a range of potential loss.

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 June 30, 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.

NOTES TO FINANCIAL STATEMENTS

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 June 30, 2024, are as follows:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds					$ -
Exchange Traded Funds - As Identified by SVO	$ 77,140				$ 77,140
					$ -
Common Stock					$ -
Industrial and miscellaneous (Unaffiliated)	$ 137,623,418				$ 137,623,418
Mutual funds	$ 1,224,107				$ 1,224,107
					$ -
Cash Equivalents					$ -
Exempt money market mutual funds	$ 1,000,000				$ 1,000,000
Other money market mutual funds	$ 845				$ 845
					$ -
Other					$ -
Securities lending collateral	$ 14,082,794				$ 14,082,794
					$ -
Total assets at fair value/NAV	$ 154,008,304	$ -	$ -	$ -	$ 154,008,304

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	$ 14,082,794				$ 14,082,794
Total liabilities at fair value	$ 14,082,794	$ -	$ -	$ -	$ 14,082,794

(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 June 30, 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	$ 311,205,801	$ 344,351,679		$ 311,205,801			
Industrial and Miscellaneous	$ 629,906,907	$ 634,051,990		$ 629,906,907			
U.S. Government	$ 315,401,487	$ 350,648,571		$ 315,401,487			
Other Countries Governments	$ 1,228,372	$ 1,446,996		$ 1,228,372			
ETF Bonds Identified by SVO	$ 77,140	$ 77,140	$ 77,140				
Common Stock							
Industrial and Miscellaneo	$ 137,623,418	$ 137,623,418	$ 137,623,418				
Mutual Funds	$ 1,224,107	$ 1,224,107	$ 1,224,107				
Cash Equivalents and Short Term Investments							
Industrial and Miscellaneous	$ 448,475,730	$ 448,709,150		$ 448,475,730			
Mutual Funds	$ 1,000,000	$ 1,000,000	$ 1,000,000				
Other Money Market Mutual Funds	$ 845	$ 845	$ 845				
Other Securities Lending Collateral	$ 14,082,794	$ 14,082,794	$ 14,082,794				
Liabilities							
Debt	$ 49,364,771	$ 50,000,000			$ 49,364,771		

NOTES TO FINANCIAL STATEMENTS

Payable for Securities Lending	$ 14,082,794	$ 14,082,794	$ 14,082,794				

D. Not Practicable to Estimate Fair Value
BCN held no securities at June 30, 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

C. Other Disclosures
In April 2024, Blue Care Network of Michigan made a contribution of $100,000,000 to the Michigan Health Endowment Fund (MHEF) to fufill BCN mission to promote the health and financial peace of mind for its members concerning quality affordable health care and service; and to support programs that back health and welfare activities in Michigan communities which includes benefitting the health and wellness of Michigan's children and seniors. This contribution is reflected in the Statement of Revenues and Expenses as a part of general administrative expenses.

NOTE 22 Events Subsequent
Management has evaluated all events subsequent to the 2nd Quarter statement date of June 30, 2024, through August 15, 2024, for the 2nd Quarter statement submitted on August 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:
Management has determined that there are no Type II subsequent events that require disclosure under SSAP No. 9, Subsequent Events.

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	$ 987,893
3. Premium adjustments payable due to ACA Risk Adjustment (including high risk pool premium)	$ 46,222,088
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	$ (9,778,571)
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	$ 323,884
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		$ 657,070	B	$ -	$37,100,587

NOTES TO FINANCIAL STATEMENTS

3. Subtotal ACA Permanent Risk Adjustment Program	$ -	$36,443,517	$ -	$ -	$ -	$36,443,517	$ -	$ 657,070		$ -	$37,100,587
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid					$ -	$ -			C	$ -	$ -
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	$ -	$ 657,070		$ -	$37,100,587

Explanations of Adjustments

A.

B.

Provided by CMS.

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.

NOTES TO FINANCIAL STATEMENTS

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 June 30, 2024, $403,978,831 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 $35,821,401 as a result of a re-estimation of unpaid claims on comprehensive and Medicare lines of business. Therefore, there has been a $21,801,039 favorable prior year development based on the analysis of recent loss development trends from December 31, 2023 to June 30, 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 $ 27,890,000
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 [ ] No [X]

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

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ ] 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. 12/31/2022

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/03/2024

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: ..... $ 3,397,808

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: $56,880,704 Stmt value: $54,043,774)
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: ..... $ 21,912,352

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 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	$ 200	$ 74,000,200

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. ..... $ 14,082,794

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 14,082,794

16.3 Total payable for securities lending reported on the liability page. ..... $ 14,082,794

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	L03UDTZUG0RICVPFGQ53	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 ..... 89.4 %

1.2 A&H cost containment percent ..... 2.1 %

1.3 A&H expense percent excluding cost containment expenses ..... 16.9 %

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

		1	Direct Business Only								
			2	3	4	5	6	7	8	9	10
States, etc.		Active Status (a)	Accident and Health Premiums	Medicare Title XVIII	Medicaid Title XIX	CHIP Title XXI	Federal Employees Health Benefits Program Premiums	Life and Annuity Premiums & Other Considerations	Property/ Casualty Premiums	Total Columns 2 Through 8	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	1,533,767,586	728,211,630			61,874,669			2,323,853,885	
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	1,533,767,586	728,211,630	0	0	61,874,669	0	0	2,323,853,885	0
60. Reporting Entity Contributions for Employee Benefit Plans		XXX								0	
61. Totals (Direct Business)		XXX	1,533,767,586	728,211,630	0	0	61,874,669	0	0	2,323,853,885	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

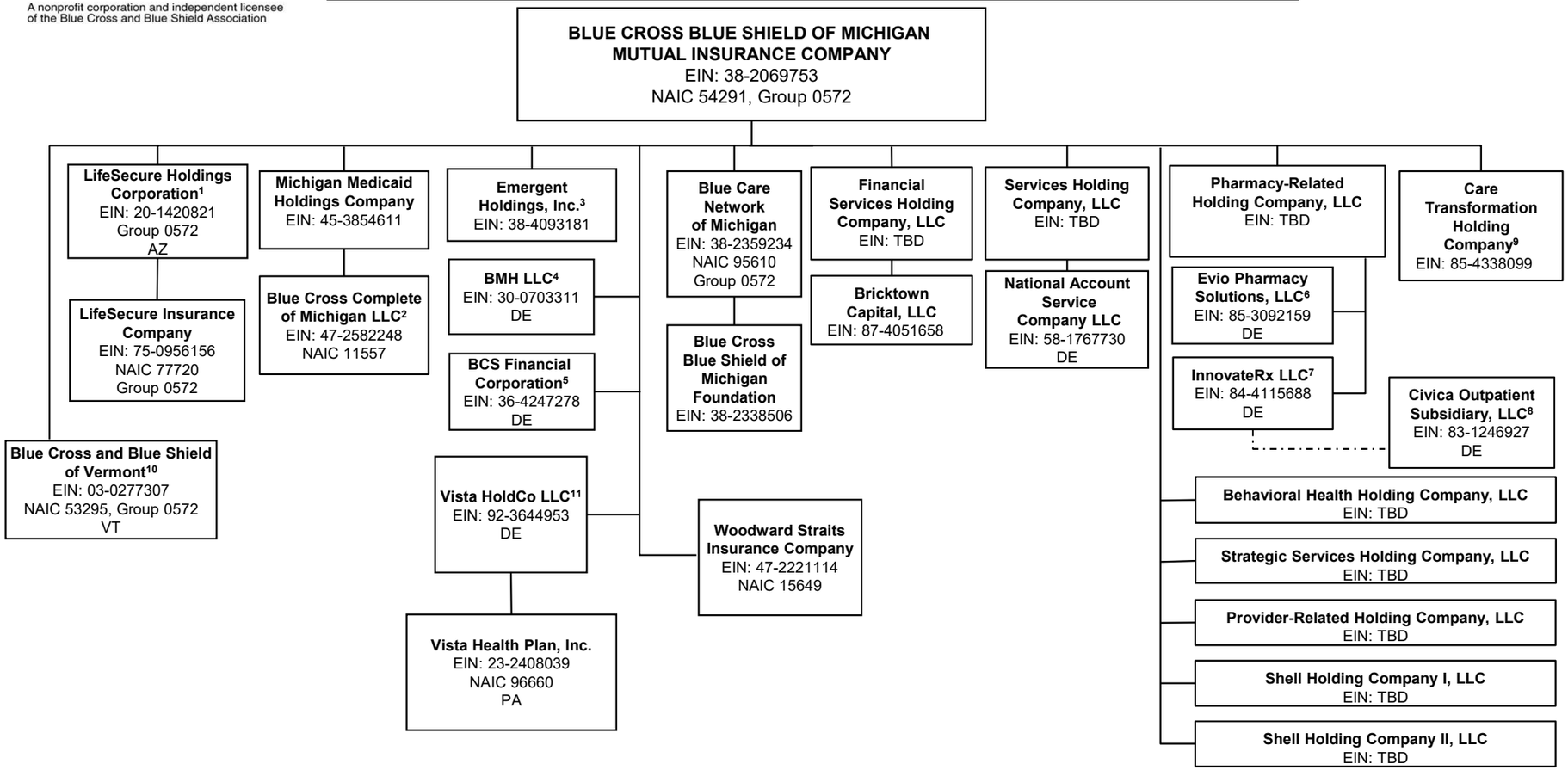
(a) Active Status Counts:

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

Blue Cross Blue Shield of Michigan

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

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. 15.1 for additional subsidiaries.
4 See pg. 15.3 for additional affiliates.
5 See pg. 15.4 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. 15.5 for additional subsidiaries.
10 See pg. 15.6 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

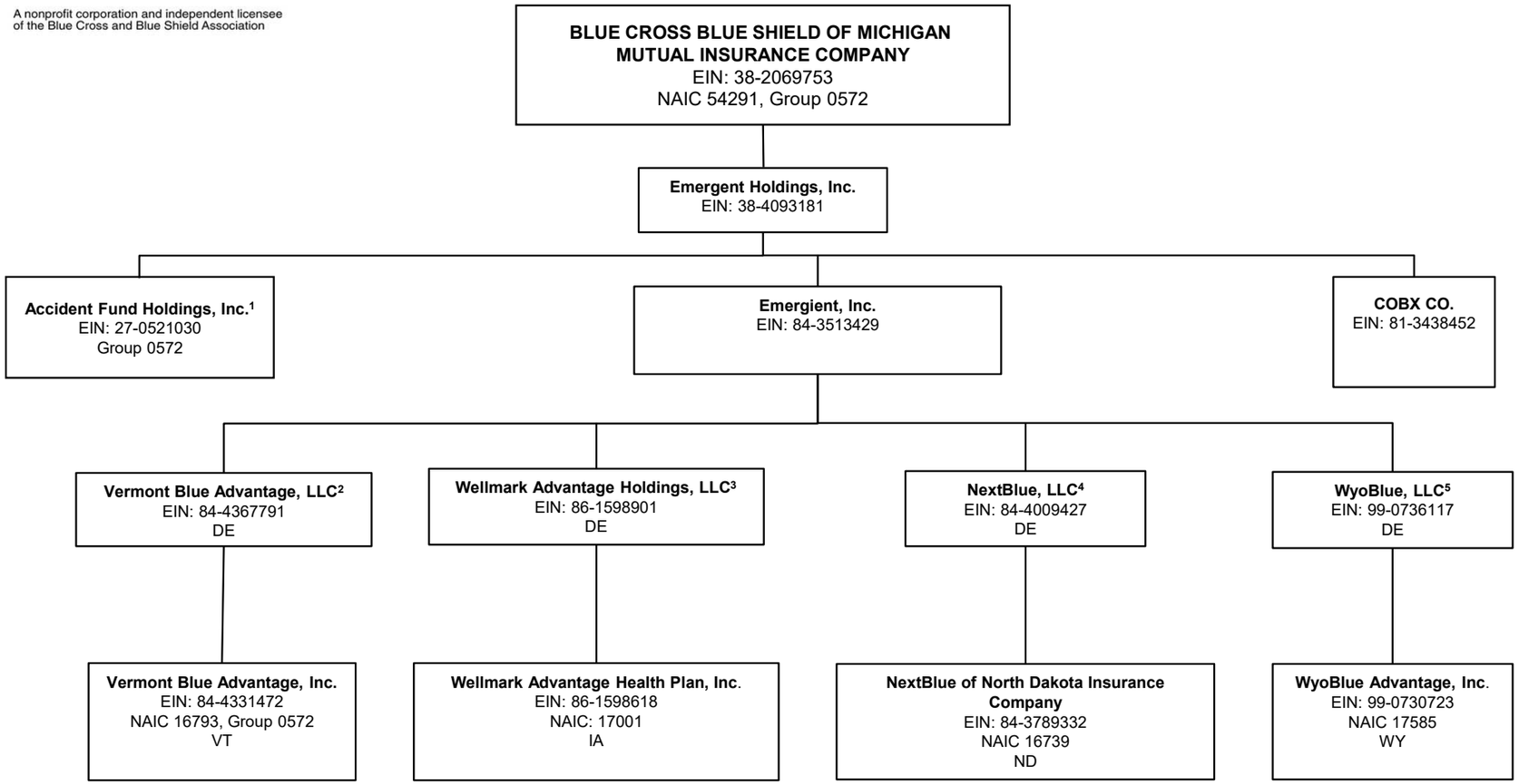
Blue Cross Blue Shield of Michigan 401 (K) MASTER TRUST
EIN: 38-2069753-096

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

Blue Cross Blue Shield of Michigan

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

SUBSIDIARY & AFFILIATE ORGANIZATION CHART



1 See page 15.2 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.

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Blue Cross Blue Shield of Michigan

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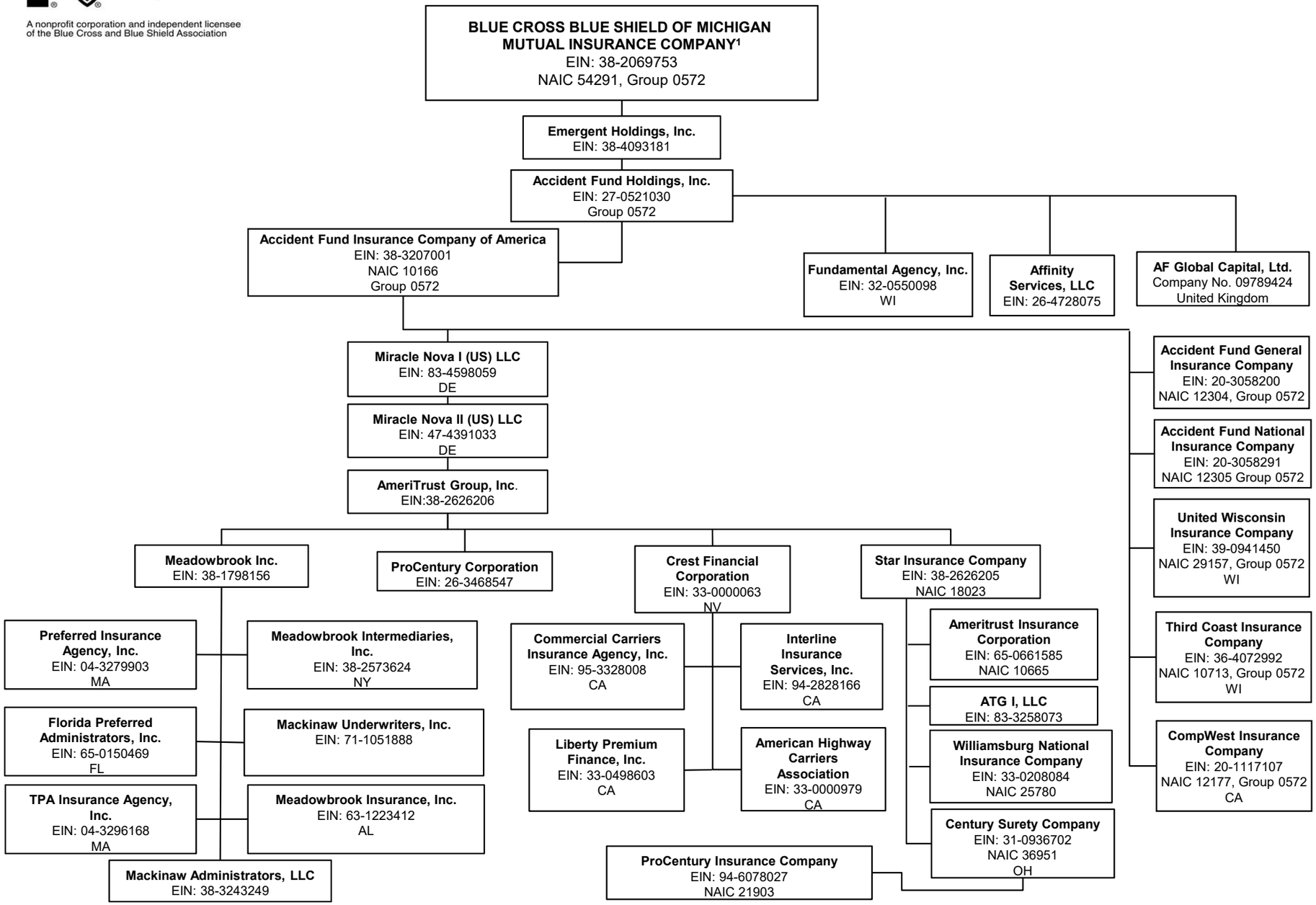
SUBSIDIARY & AFFILIATE ORGANIZATION CHART



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Blue Cross Blue Shield of Michigan

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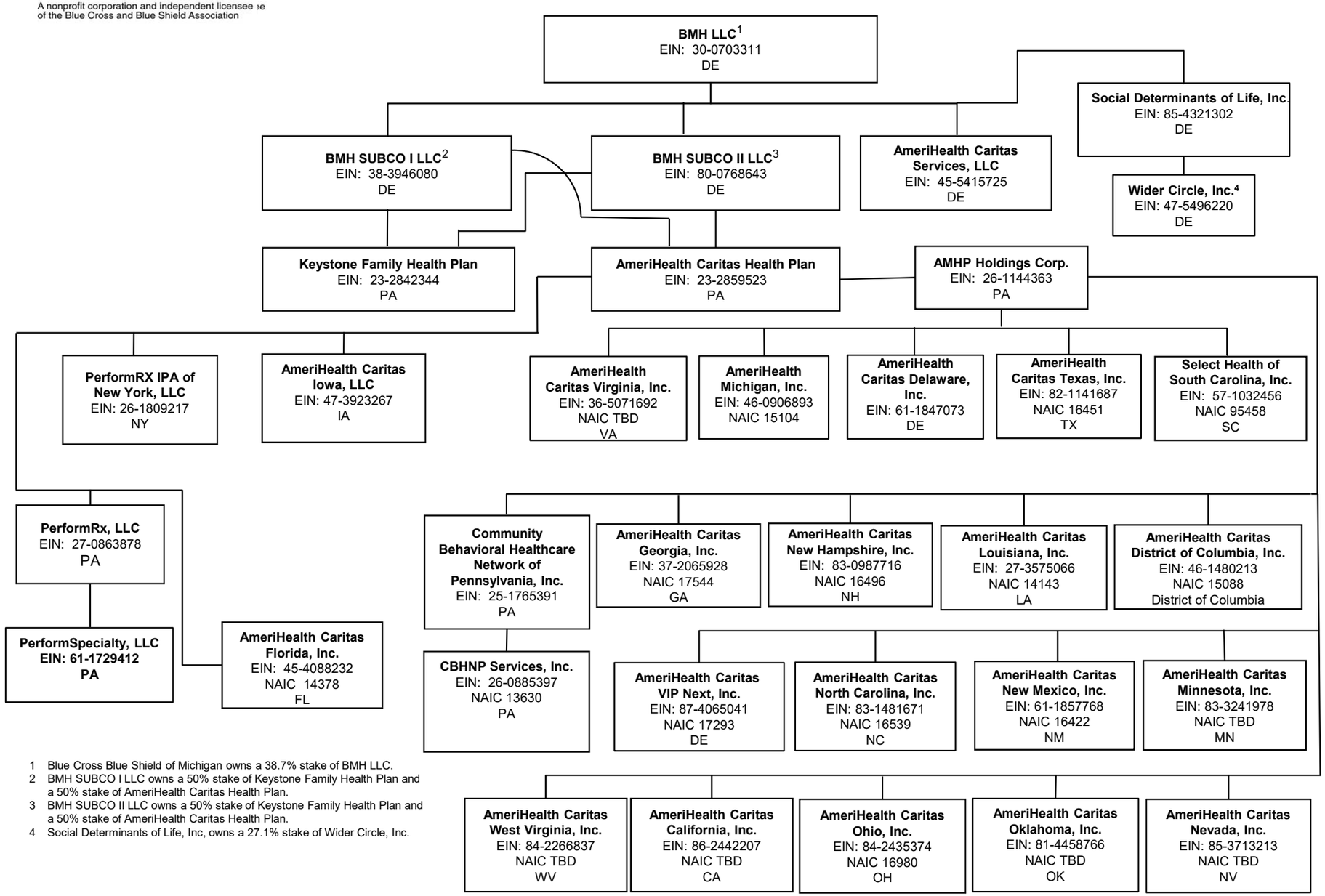
SUBSIDIARY & AFFILIATE ORGANIZATION CHART



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.

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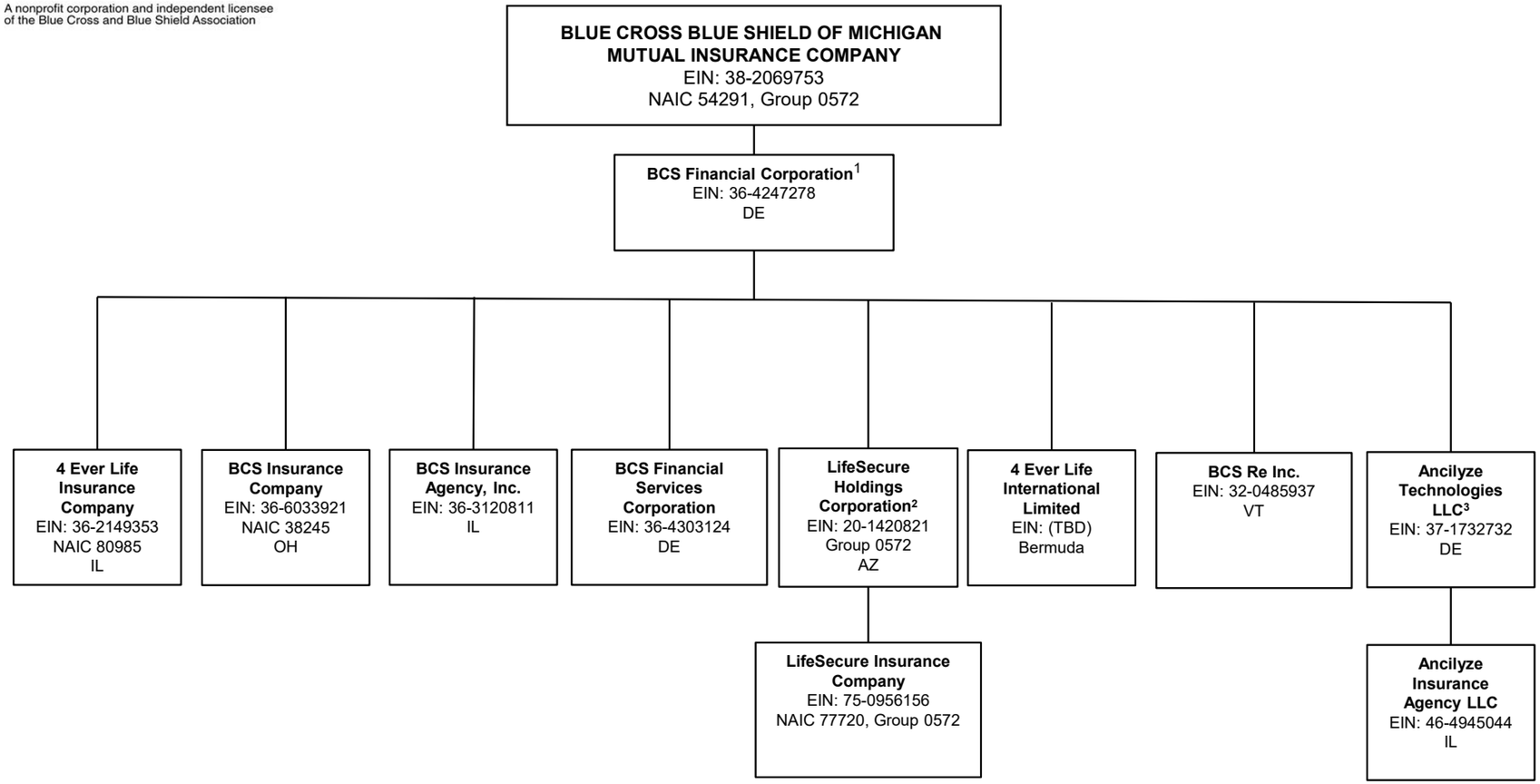

1 Blue Cross Blue Shield of Michigan owns 10.1% of BCS Financial Corporation Accident Fund Insurance Company of America owns 3.56% of BCS Financial Corporation.
2 BCS Financial owns a 20% stake in LifeSecure Holdings Corporation with the remaining 80% owned by BCBSM.
3 BCS Financial Corporation owns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

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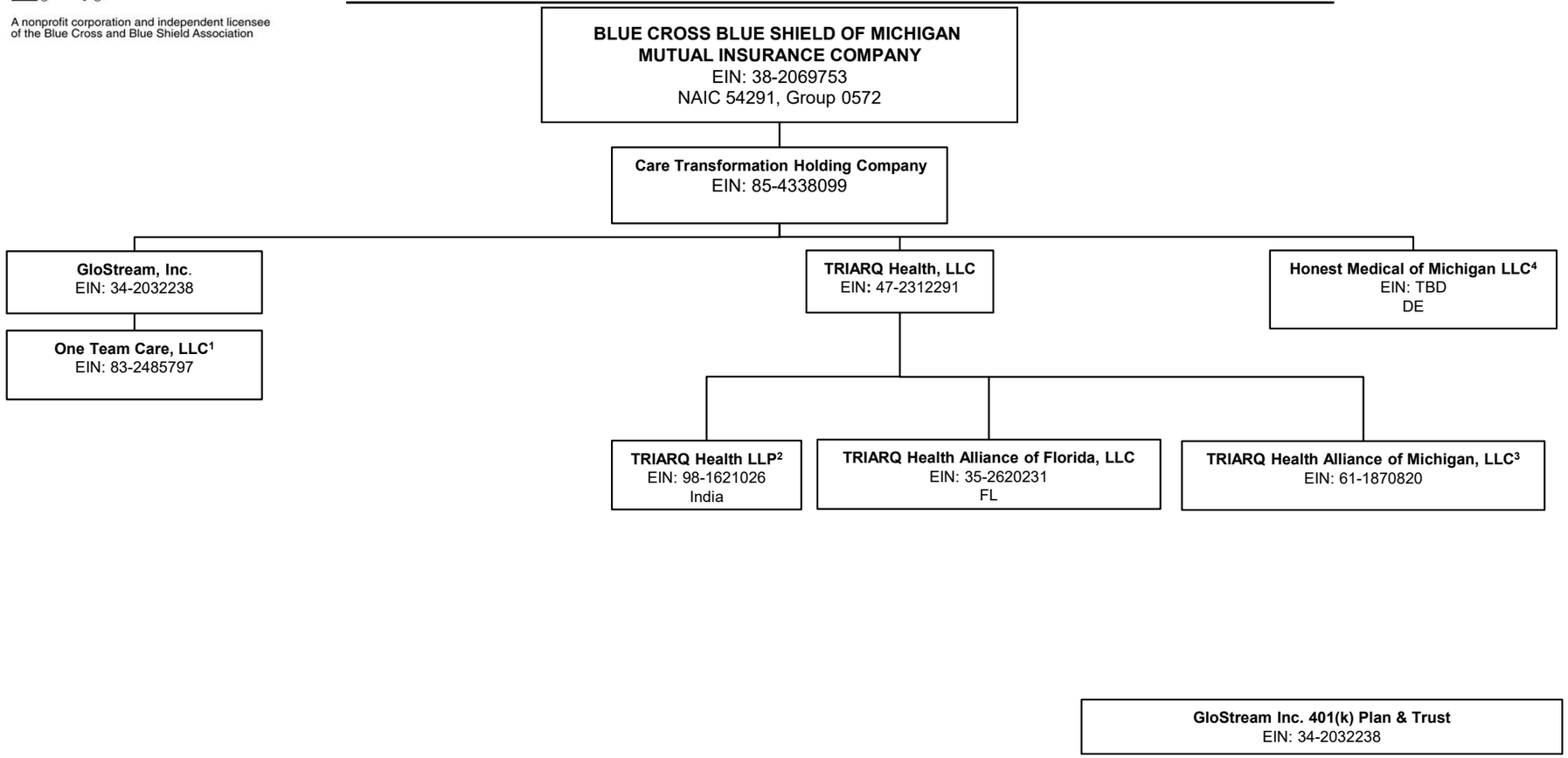
SUBSIDIARY & AFFILIATE ORGANIZATION CHART



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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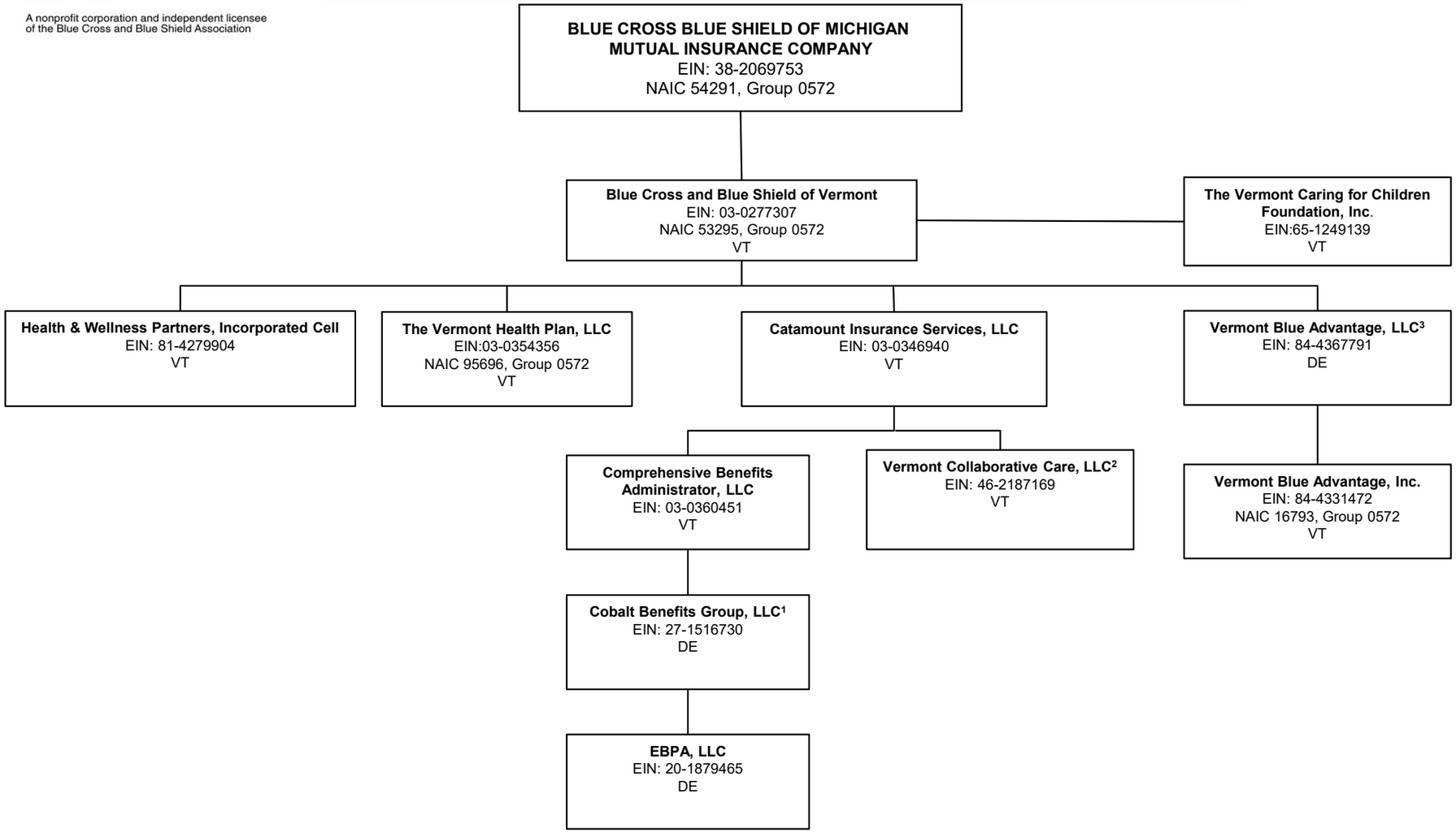

1 Comprehensive Benefits Administrator, LLC owns a 50% stake in Cobalt Benefits Group, LLC.
2 Catamount Insurance Services, LLC owns a 50% stake in Vermont Collaborative Care, LLC.
3. Blue Cross and Blue Shield of Vermont owns a 49% stake in Vermont Blue Advantage, LLC with the remaining 51% owned by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

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
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			NO	
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	

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	BCBSM 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	BCBSM and Independence Health Group, Inc.	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	
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	

SCHEDULE Y

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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
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

SCHEDULE Y

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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
	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

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	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
	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

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	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

Asterisk	Explanation
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.	YES

Explanation:

1.

Bar Code:

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

OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

NONE

		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)		

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

		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)		

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	148,000,000	0
	2.2 Additional investment made after acquisition	8,232,343	20,000,482
3.	Capitalized deferred interest and other	0	
4.	Accrual of discount	0	
5.	Unrealized valuation increase/(decrease)	10,151,628	14,450,383
6.	Total gain (loss) on disposals	1,627,517	4,353,794
7.	Deduct amounts received on disposals	80,754,345	20,036,676
8.	Deduct amortization of premium and depreciation	18,414	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)	381,867,196	294,725,448
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	381,867,196	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	813,750,600	1,305,553,993
3.	Accrual of discount	3,557,561	7,399,363
4.	Unrealized valuation increase/(decrease)	(2,394,942)	20,323,953
5.	Total gain (loss) on disposals	16,059,779	(5,309,004)
6.	Deduct consideration for bonds and stocks disposed of	847,616,820	1,389,546,232
7.	Deduct amortization of premium	178,047	2,800,847
8.	Total foreign exchange change in book/adjusted carrying value	0	
9.	Deduct current year's other than temporary impairment recognized	1,962,357	9,102,656
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	46,443	100,925
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,469,423,901	1,488,161,684
12.	Deduct total nonadmitted amounts	0	
13.	Statement value at end of current period (Line 11 minus Line 12)	1,469,423,901	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)	916,426,068	153,050,679	196,872,294	1,344,298	916,426,068	873,948,751	0	944,970,446
2.	NAIC 2 (a)	680,885,677	1,881,423,304	1,789,461,695	3,417,818	680,885,677	776,265,104	0	727,861,726
3.	NAIC 3 (a)	66,724,610	16,511,972	12,549,418	2,608,940	66,724,610	73,296,104	0	54,821,228
4.	NAIC 4 (a)	56,522,040	12,910,508	14,193,699	(3,143,371)	56,522,040	52,095,478	0	55,114,693
5.	NAIC 5 (a)	4,337,171	1,197,649	2,424,574	357,087	4,337,171	3,467,333	0	4,366,996
6.	NAIC 6 (a)	74,301	0	0	138,456	74,301	212,757	0	84,598
7.	Total Bonds	1,724,969,867	2,065,094,112	2,015,501,680	4,723,228	1,724,969,867	1,779,285,527	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	1,724,969,867	2,065,094,112	2,015,501,680	4,723,228	1,724,969,867	1,779,285,527	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 $ 9,321,268 ; NAIC 2 $ 438,372,168 ; NAIC 3 $ 785,189 NAIC 4 $ 230,525 ; NAIC 5 $ 0 ; 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	374,214,852	XXX	369,695,087	2,445,887	1,125,522

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	285,989,094	628,428,593
3.	Accrual of discount	5,652,204	8,841,714
4.	Unrealized valuation increase/(decrease)	0	4,003
5.	Total gain (loss) on disposals	37,700	72,928
6.	Deduct consideration received on disposals	326,135,965	698,089,523
7.	Deduct amortization of premium	69,989	411,338
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	1,917	10,287
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	374,214,852	408,743,725
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	374,214,852	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	4,737,155,728	6,208,267,970
3.	Accrual of discount	2,310,521	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	4,695,552,521	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	388	243
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	75,495,143	31,581,864
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	75,495,143	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			503,467		604,611	7.500
BNTNGP-12-0	NGP Natural Resources XII LP	Summit	NJ	NGP Natural Resources XII LP		02/25/2019	3		189,259		1,913,200	1.270
0199999. Oil and Gas Production - Unaffiliated								0	692,726	0	2,517,811	XXX
BNTNGP-NR-1	NGP Natural Resources XIII	Summit	NJ	NGP Energy		02/01/2023			643,466		8,217,289	2.320
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	643,466	0	8,217,289	XXX
BNTBSR-03-8	Brookfield Strategic Real Estate Partners III	Toronto	CAN	Brookfield Strategic Real Estate Partners III		04/12/2019	3		166,366		2,898,442	0.100
BNTALI-CV-2	ALIDADE CAPITAL FUND V, LP	Bloomfield Hills	MI	ALIDADE CAPITAL FUND V, LP		09/01/2021			363,129		8,236,646	7.200
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	529,495	0	11,135,088	XXX
BNTVSC-R3-8	VISTA CREDIT PARTNERS FUND III, LP	San Francisco	CA	VISTA CREDIT PARTNERS		08/26/2020			100,998		4,747,520	2.280
BNTDYA-L5-6	BLUE OWL GP STAKES V	Dallas	TX	Dyal Capital Partners		12/10/2020			1,050,000		5,734,116	0.230
2599999. Joint Venture Interests - Other - Unaffiliated								0	1,150,998	0	10,481,636	XXX
000000-00-0	BLUE CROSS BLUE SHIELD OF MICHIGAN CREDIT FACILITY	Detroit	MI	Blue Cross Blue Shield of Michigan		06/25/2024		74,000,000				
3299999. Non-collateral Loans - Affiliated								74,000,000	0	0	0	XXX
6099999. Total - Unaffiliated								0	3,016,685	0	32,351,824	XXX
6199999. Total - Affiliated								74,000,000	0	0	0	XXX
6299999 - Totals								74,000,000	3,016,685	0	32,351,824	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	06/28/2024	359,929		0			0		359,929	359,929			0	
BNTNGP-12-0	NGP Natural Resources XII LP	Summit	NJ	NGP Natural Resources XII LP	02/25/2019	06/05/2024	85,974					0		85,974	322,635		236,661	236,661	
0199999. Oil and Gas Production - Unaffiliated							445,903	0	0	0	0	0	0	445,903	682,564	0	236,661	236,661	0
99C000-74-4	Harbert Credit Soluctions Fund IV LP	Birmingham	MI	Harbert Credit Soluctions Fund IV LP	06/29/2017	06/14/2024						0			649,104		649,104	649,104	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							0	0	0	0	0	0	0	0	649,104	0	649,104	649,104	0
BNTVIS-EP-9	Vista Equity Partners VIII	Chicago	IL	Vista Equity Partners	03/01/2023	05/17/2024	212,550					0		212,550	212,550			0	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							212,550	0	0	0	0	0	0	212,550	212,550	0	0	0	0
BNTBSR-03-8	Brookfield Strategic Real Estate Partners III	Toronto	CAN	Brookfield Strategic Real Estate Partners III	04/12/2019	06/17/2024	9,371					0		9,371	160,953		151,582	151,582	
2199999. Joint Venture Interests - Real Estate - Unaffiliated							9,371	0	0	0	0	0	0	9,371	160,953	0	151,582	151,582	0
BNTDYA-L5-6	BLUE OWL GP STAKES V	Dallas	TX	Dyal Capital Partners	12/10/2020	05/31/2024	182,535					0		182,535	779,053		596,518	596,518	
BNTVPE-F7-1	Vista Equity Partners VII	Chicago	IL	Vista Equity Partners VII	08/08/2019	05/23/2024	31,587					0		31,587	31,587			0	
BNTVSC-R3-8	VISTA CREDIT PARTNERS FUND III, LP	San Francisco	CA	VISTA CREDIT PARTNERS	08/26/2020	05/14/2024	962,816					0		962,816	962,816			0	
2599999. Joint Venture Interests - Other - Unaffiliated							1,176,938	0	0	0	0	0	0	1,176,938	1,773,456	0	596,518	596,518	0

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
878091-BF-3	TEACHERS INSURANCE AND ANNUITY ASS		NY	GOLDMAN SACHS	06/08/2017	04/10/2024	511,580	0	(1,214)	96,981	0	(98,195)	0	413,385	404,370		(9,015)	(9,015)	8,243
2799999. Surplus Debentures, etc - Unaffiliated							511,580	0	(1,214)	96,981	0	(98,195)	0	413,385	404,370	0	(9,015)	(9,015)	8,243
000000-00-0	BLUE CROSS BLUE SHIELD OF MICHIGAN CREDIT FACILITY	DETROIT	MI	BLUE CROSS BLUE SHIELD OF MICHIGAN	03/25/2024	04/10/2024						0		74,000,000	74,000,000			0	98,566
3299999. Non-collateral Loans - Affiliated							0	0	0	0	0	0	0	74,000,000	74,000,000	0	0	0	98,566
6099999. Total - Unaffiliated							2,356,342	0	(1,214)	96,981	0	(98,195)	0	2,258,147	3,882,997	0	1,624,850	1,624,850	8,243
6199999. Total - Affiliated							0	0	0	0	0	0	0	74,000,000	74,000,000	0	0	0	98,566
6299999 - Totals							2,356,342	0	(1,214)	96,981	0	(98,195)	0	76,258,147	77,882,997	0	1,624,850	1,624,850	106,809

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-SW-9	TREASURY BOND		04/02/2024	CITIGROUP		392,235	575,000	1,422	1.A
912810-TV-0	TREASURY BOND		05/06/2024	VARIOUS		2,803,554	2,751,000	57,616	1.A
912810-TX-6	TREASURY BOND		06/27/2024	VARIOUS		8,479,320	9,024,000	83,220	1.A
912810-TZ-1	TREASURY BOND		05/08/2024	VARIOUS		1,917,411	1,975,000	17,493	1.A
912810-UB-2	TREASURY BOND		06/20/2024	VARIOUS		2,230,777	2,240,000	5,948	1.A
91282C-JZ-5	TREASURY NOTE		05/08/2024	VARIOUS		15,685,230	16,311,000	108,878	1.A
91282C-KE-0	TREASURY NOTE		04/12/2024	VARIOUS		3,077,798	3,106,000	9,261	1.A
91282C-KF-7	TREASURY NOTE		04/10/2024	WELLS FARGO		106,954	110,000	136	1.A
91282C-KG-5	TREASURY NOTE		04/22/2024	VARIOUS		6,878,260	6,962,000	5,253	1.A
91282C-KH-3	TREASURY NOTE		04/24/2024	PERFORMANCE TRUST CA		531,282	535,000	1,137	1.A
91282C-KK-6	TREASURY NOTE		05/29/2024	PERFORMANCE TRUST CA		934,288	935,000	1,689	1.A
91282C-KN-0	TREASURY NOTE		05/14/2024	VARIOUS		2,162,248	2,165,000	967	1.A
91282C-KP-5	TREASURY NOTE		05/30/2024	VARIOUS		6,229,088	6,210,000	12,812	1.B FE
91282C-KQ-3	TREASURY NOTE		06/26/2024	VARIOUS		10,561,352	10,615,000	19,822	1.A
91282C-KR-1	TREASURY NOTE		06/12/2024	VARIOUS		4,380,557	4,385,000	14,251	1.A
91282C-KS-9	TREASURY NOTE		06/07/2024	PERFORMANCE TRUST CA		265,348	265,000	236	1.A
91282C-KT-7	TREASURY NOTE		06/28/2024	VARIOUS		7,331,800	7,283,000	6,870	1.A
91282C-KU-4	TREASURY NOTE		06/26/2024	VARIOUS		2,364,759	2,332,000	2,967	1.A
91282C-KV-2	TREASURY NOTE		06/26/2024	VARIOUS		4,603,212	4,588,000	2,463	1.A FE
0109999999. Subtotal - Bonds - U.S. Governments						80,935,473	82,367,000	352,441	XXX
3132D6-GB-0	FHLMC 15YR UMBS SUPER		04/09/2024	INTL FCSTONE FINANCI		2,876,473	2,856,832	6,547	1.A
3132DS-FC-1	FHLMC 30YR UMBS SUPER		03/13/2024	BARCLAY'S CAPITAL		(4,015)	(3,966)	(7)	1.A
3132DS-V7-4	FHLMC 30YR UMBS SUPER		04/02/2024	MORGAN STANLEY		4,901,945	4,764,953	8,603	1.A
3132DT-A4-2	FHLMC 30YR UMBS SUPER		05/31/2024	MORGAN STANLEY		3,810,036	3,955,268	6,592	1.A
3135GA-CR-0	FNMA		05/08/2024	INTL FCSTONE FINANCI		2,063,913	2,850,000	15,643	1.A
3140AB-HY-4	FNMA 30YR UMBS		05/09/2024	BOK FINANCIAL		1,686,863	1,681,608	3,363	1.A
3140AC-RG-0	FNMA 30YR UMBS		04/30/2024	INTL FCSTONE FINANCI		2,024,446	1,970,564	4,270	1.A
3140XP-XF-1	FNMA 30YR UMBS SUPER		05/08/2024	CITIGROUP		760,472	742,093	1,206	1.A
3142GQ-5G-3	FHLMC 30YR UMBS		05/03/2024	INTL FCSTONE FINANCI		4,016,468	4,005,828	4,674	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						22,136,601	22,823,180	50,891	XXX
001084-AS-1	AGCO CORPORATION		04/05/2024	CITIGROUP		199,738	200,000	580	2.C FE
00119C-AC-5	AGL_20		04/01/2024	BANK OF NOVA SCOTIA		250,625	250,000	4,134	1.C FE
00206R-CG-5	AT&T INC		05/01/2024	VARIOUS		600,225	700,000	12,880	2.B FE
00206R-MM-1	AT&T INC		04/22/2024	JP MORGAN		386,850	500,000	5,065	2.B FE
00253P-AA-6	AAR ESCROW ISSUER LLC		04/02/2024	STIFEL NICOLAUS		127,318	127,000	786	3.B FE
00287Y-AR-0	ABBVIE INC 4.5 05/14/35		05/14/2024	TD SECURITIES		938,980	1,000,000	250	1.G FE
00653V-AC-5	ADAPTHEALTH LLC		04/22/2024	VARIOUS		170,275	204,000	2,110	4.B FE
00724P-AE-9	ADOBE INC		04/01/2024	BANK OF AMERICA		199,900	200,000	0	1.E FE
008513-AC-7	AGREE LP		04/24/2024	TRUIST BANK		351,587	460,000	4,352	2.B FE
00914A-AX-0	AIR LEASE CORPORATION		06/17/2024	JP MORGAN		589,872	600,000	0	2.B FE
01879N-AC-9	ALLIANCE RESOURCE OPERATING PARTNE		05/29/2024	GOLDMAN SACHS		205,000	205,000	0	3.B FE
020002-BC-4	ALLSTATE CORPORATION (THE) 4.2 12/15/46		04/05/2024	VARIOUS		370,032	455,000	6,052	2.A FE
02128L-AC-0	ALTA EQUIPMENT GROUP INC		05/21/2024	JP MORGAN		379,638	391,000	0	4.C FE
023135-BF-2	AMAZON.COM INC		04/09/2024	WELLS FARGO		1,181,860	1,325,000	6,988	1.E FE
023135-BZ-8	AMAZON.COM INC		06/03/2024	SUSQUEHANNA		420,690	500,000	642	1.D FE
02343J-AA-8	AMCOR FLEXIBLES NORTH AMERICA INC		05/01/2024	MES		1,020,209	1,040,000	19,182	2.B FE
023771-T3-2	AMERICAN AIRLINES INC		05/29/2024	CITIGROUP		51,000	51,000	1,078	3.C FE
023771-T4-0	AMERICAN AIRLINES INC		04/22/2024	VARIOUS		335,389	324,000	10,540	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
032095-AN-1	AMPHENOL CORPORATION		04/02/2024	CITIGROUP		199,774	200,000	0	2.A FE
032095-AP-6	AMPHENOL CORPORATION		04/02/2024	BANK OF AMERICA		199,800	200,000	0	2.A FE
035242-AN-6	ANHEUSER-BUSCH INBEV FINANCE INC		04/22/2024	ROYAL BANK OF CANADA		311,819	350,000	3,954	1.G FE
036752-AZ-6	ELEVANCE HEALTH INC		05/20/2024	DEUTSCHE BANK		599,568	600,000	0	2.A FE
03769M-AC-0	APOLLO GLOBAL MANAGEMENT INC		05/16/2024	BANK OF AMERICA		195,000	195,000	0	1.F FE
043436-AW-4	ASBURY AUTOMOTIVE GROUP INC		05/23/2024	VARIOUS		91,832	101,000	1,094	3.B FE
053332-BJ-0	AUTOZONE INC		06/24/2024	BANK OF AMERICA		199,782	200,000	0	2.B FE
05766N-AA-0	BALBOA BAY LOAN FUNDING LTD BOBA_2		05/17/2024	JP MORGAN		4,000,000	4,000,000	0	1.A FE
05766N-AC-6	BALBOA BAY LOAN FUNDING LTD BOBA_2		05/17/2024	JP MORGAN		500,000	500,000	0	1.A FE
05766N-AE-2	BALBOA BAY LOAN FUNDING LTD BOBA_2		05/17/2024	JP MORGAN		600,000	600,000	0	1.A FE
06051G-HM-4	BANK OF AMERICA CORP		04/23/2024	VARIOUS		521,892	550,000	6,003	1.G FE
06051G-LU-1	BANK OF AMERICA CORP		05/15/2024	US BANK		617,826	600,000	6,068	1.E FE
071813-AP-4	BAXTER INTERNATIONAL INC		04/02/2024	GOLDMAN SACHS		208,900	200,000	2,678	2.C FE
073685-AH-2	BEACON ROOFING SUPPLY INC		04/09/2024	DEUTSCHE BANK		92,055	102,000	1,706	4.B FE
073685-AK-5	BEACON ROOFING SUPPLY INC		04/25/2024	DEUTSCHE BANK		101,490	102,000	1,621	3.B FE
081437-AS-4	AMCOR FLEXIBLES NORTH AMERICA INC		04/30/2024	JP MORGAN		421,740	450,000	1,821	2.B FE
08949L-AB-6	BIG RIVER STEEL LLC		05/08/2024	ROYAL BANK OF CANADA		205,000	205,000	3,773	3.C FE
093536-AA-8	BRIGHTLINE EAST LLC		06/28/2024	VARIOUS		264,286	273,000	660	4.B FE
097023-DL-6	BOEING CO		04/29/2024	JP MORGAN		750,000	750,000	0	2.C FE
097023-DM-4	BOEING CO		04/29/2024	CITIGROUP		750,000	750,000	0	2.C FE
097023-DN-2	BOEING CO		05/01/2024	VARIOUS		1,380,736	1,375,000	253	2.C FE
099724-AM-8	BORGWARNER INC		06/14/2024	SOUTH WEST SECURITIE		1,040,781	1,050,000	11,083	2.A FE
105340-AQ-6	BRANDYWINE OPERATING PARTNERSHIP L		04/18/2024	BARCLAY'S CAPITAL		18,386	21,000	362	3.A FE
105340-AS-2	BRANDYWINE OPERATING PARTNERSHIP L		04/03/2024	CITIGROUP		189,060	190,000	0	3.A FE
109641-AK-6	BRINKER INTERNATIONAL INC		04/19/2024	FLOW TRADERS US INST		52,466	51,000	1,145	4.A FE
11120B-AA-5	BRIXMOR OPERATING PARTNERSHIP LP		05/22/2024	WELLS FARGO		198,444	200,000	0	2.B FE
115236-AG-6	BROWN & BROWN INC		06/04/2024	BANK OF AMERICA		598,458	600,000	0	2.C FE
115885-AK-1	ALLIED WASTE INDUSTRIES LLC		04/18/2024	MES		616,589	550,000	4,183	2.A FE
118230-AV-3	BUCKEYE PARTNERS LP		06/24/2024	VARIOUS		397,030	396,000	0	3.B FE
12189L-BL-4	BURLINGTON NORTHERN SANTA FE LLC		06/03/2024	CITIGROUP		596,820	600,000	0	1.G FE
1248EP-CE-1	CCO HOLDINGS LLC		04/30/2024	BARCLAY'S CAPITAL		163,000	200,000	1,925	3.C FE
1248EP-CK-7	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		06/10/2024	MITSUBISHI UFJ		784,479	967,000	14,841	3.C FE
1248EP-CQ-4	CCO HOLDINGS LLC		05/28/2024	MORGAN STANLEY		83,192	103,000	1,604	3.C FE
12543D-BG-4	CHS/COMMUNITY HEALTH SYSTEMS INC		06/28/2024	GOLDMAN SACHS		96,305	103,000	1,706	4.C FE
125509-BU-2	CIGNA CORPORATION		04/12/2024	TD SECURITIES		2,928,390	3,000,000	271	2.A FE
12592B-AN-4	CNH INDUSTRIAL CAPITAL LLC		05/10/2024	VARIOUS		5,350,062	5,443,000	101,354	2.A FE
12626P-AF-0	CRH AMERICA INC		04/19/2024	SEAPORT		309,339	300,000	427	2.A FE
12626P-AM-5	CRH AMERICA INC		05/16/2024	VARIOUS		4,049,495	4,124,000	50,181	2.A FE
126307-AQ-0	CSC HOLDINGS LLC		04/18/2024	GOLDMAN SACHS		175,788	205,000	219	4.C FE
126307-BB-2	CSC HOLDINGS LLC		04/30/2024	GOLDMAN SACHS		261,630	408,000	7,059	4.C FE
12636Y-AE-2	CRH AMERICA FINANCE INC		05/14/2024	TD SECURITIES		398,504	400,000	0	2.A FE
126650-EB-2	CVS HEALTH CORP		05/07/2024	BANK OF AMERICA		724,297	725,000	0	2.B FE
126650-EC-0	CVS HEALTH CORP		05/07/2024	WELLS FARGO		399,704	400,000	0	2.B FE
12769G-AB-6	CAESARS ENTERTAINMENT INC		04/03/2024	CITIGROUP		103,913	102,000	992	3.C FE
13057Q-AK-3	CALIFORNIA RESOURCES CORP		05/24/2024	VARIOUS		206,258	206,000	0	3.C FE
131347-CQ-7	CALPINE CORP		04/22/2024	ROYAL BANK OF CANADA		273,738	305,000	3,516	4.A FE
14040H-DE-2	CAPITAL ONE FINANCIAL CORPORATION		04/03/2024	MITSUBISHI UFJ		401,348	400,000	4,053	2.A FE
144285-AL-7	CARPENTER TECHNOLOGY CORPORATION		05/28/2024	JEFFERIES & CO		113,000	113,000	2,681	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
14879E-AE-8	CATALENT PHARMA SOLUTIONS INC		05/17/2024	CITIGROUP		71,100	72,000	1,260	4.C FE
14879E-AK-4	CATALENT PHARMA SOLUTIONS INC		05/17/2024	MORGAN STANLEY		69,480	72,000	350	4.C FE
169905-AH-9	CHOICE HOTELS INTERNATIONAL INC		06/25/2024	WELLS FARGO		401,652	406,000	0	2.C FE
174610-BG-9	CITIZENS FINANCIAL GROUP INC		04/18/2024	MORGAN STANLEY		200,000	200,000	0	2.A FE
184496-AQ-0	CLEAN HARBORS INC		04/18/2024	VARIOUS		244,129	247,000	3,504	3.C FE
18972E-AB-1	CLYDESDALE ACQUISITION HOLDINGS IN		04/11/2024	MARKET AXESS AS A BR		39,304	41,000	0	5.B FE
191098-AM-4	COCA-COLA CONSOLIDATED INC		05/21/2024	WELLS FARGO		84,867	85,000	0	2.A FE
191216-DS-6	COCA-COLA CO		05/06/2024	BARCLAY'S CAPITAL		397,680	400,000	0	1.E FE
191216-DT-4	COCA-COLA CO		05/06/2024	BARCLAY'S CAPITAL		397,468	400,000	0	1.E FE
198280-AF-6	COLUMBIA PIPELINE GROUP INC		05/14/2024	BANK OF AMERICA		3,452,330	3,500,000	72,188	2.A FE
202795-JZ-4	COMMONWEALTH EDISON COMPANY		05/06/2024	US BANK		647,673	650,000	0	1.F FE
205768-AU-8	COMSTOCK RESOURCES INC		04/03/2024	BANK OF AMERICA		191,650	205,000	0	4.B FE
209111-ES-8	CONSOLIDATED EDISON COMPANY OF NEW		04/04/2024	BANK OF AMERICA		215,686	200,000	1,855	1.G FE
22207A-AA-0	COTY INC		04/24/2024	JP MORGAN		126,315	126,000	2,342	3.A FE
226373-AT-5	ENERGY TRANSFER LP		05/06/2024	VARIOUS		610,612	590,000	10,606	2.B FE
22966R-AC-0	CUBESMART LP		04/24/2024	BANK OF AMERICA		291,717	300,000	5,367	2.B FE
23338V-AV-8	DTE ELECTRIC COMPANY		04/04/2024	VARIOUS		227,573	228,000	1,284	1.E FE
23355L-AL-0	DXC TECHNOLOGY CO		06/10/2024	BARCLAY'S CAPITAL		273,975	300,000	1,290	2.B FE
23918K-AT-5	DAVITA INC		04/19/2024	VARIOUS		95,678	116,000	734	4.A FE
24422E-XR-5	JOHN DEERE CAPITAL CORP		06/06/2024	JP MORGAN		1,098,636	1,100,000	0	1.E FE
24422E-XT-1	JOHN DEERE CAPITAL CORP		06/06/2024	JP MORGAN		399,352	400,000	0	1.E FE
24422E-XU-8	JOHN DEERE CAPITAL CORP		06/06/2024	JP MORGAN		548,933	550,000	0	1.E FE
24665F-AD-4	DELEK LOGISTICS PARTNERS LP		05/28/2024	MITSUBISHI UFJ		499,150	492,000	5,741	3.C FE
25259K-AA-8	OLYMPUS WATER US HOLDING CORP		05/13/2024	VARIOUS		356,340	335,000	2,375	4.C FE
25278X-AX-7	DIAMONDBACK ENERGY INC		04/09/2024	CITIGROUP		599,736	600,000	0	2.B FE
25278X-BB-4	DIAMONDBACK ENERGY INC		04/09/2024	CITIGROUP		399,816	400,000	0	2.B FE
25461L-AA-0	DIRECTV FINANCING LLC		05/28/2024	VARIOUS		283,249	302,000	4,724	3.B FE
25470D-BE-8	DISCOVERY COMMUNICATIONS LLC		06/06/2024	MARKET AXESS AS A BR		126,485	129,000	2,435	2.C FE
25470M-AG-4	DISH NETWORK CORP		06/26/2024	BARCLAY'S CAPITAL		101,187	103,000	1,412	5.A FE
26884A-AD-5	ERP OPERATING LP		06/28/2024	VARIOUS		512,983	495,000	11,296	1.G FE
26885B-AP-5	EQM MIDSTREAM PARTNERS LP		04/22/2024	MORGAN STANLEY		202,950	205,000	2,106	3.C FE
278058-AY-8	EATON CORPORATION		06/27/2024	CITIGROUP		198,074	200,000	2,210	1.G FE
28035Q-AA-0	EDGEWELL PERSONAL CARE CO		04/16/2024	MARKET AXESS AS A BR		97,627	102,000	2,135	3.C FE
29103C-AA-6	EMRLD BORROWER LP		06/17/2024	MARKET AXESS AS A BR		102,448	103,000	57	3.C FE
29249E-AA-7	ENACT HOLDINGS INC		05/22/2024	JP MORGAN		589,723	590,000	0	2.C FE
29254B-AB-3	ENCINO ACQUISITION PARTNERS HOLDIN		04/25/2024	BANK OF AMERICA		381,900	380,000	0	4.C FE
29265A-AS-5	ENERGEN CORP		04/22/2024	MES		306,936	300,000	4,097	2.C FE
29272W-AF-6	ENERGIZER HOLDINGS INC		05/14/2024	MORGAN STANLEY		50,809	51,000	1,252	4.B FE
29273R-AF-6	ENERGY TRANSFER PARTNERS LP		04/22/2024	CITIGROUP		45,152	44,000	73	2.B FE
29273V-AZ-3	ENERGY TRANSFER LP		06/06/2024	JP MORGAN		399,188	400,000	0	2.B FE
29278N-AP-8	ENERGY TRANSFER OPERATING LP		04/16/2024	MARKET AXESS AS A BR		242,318	250,000	3,041	2.B FE
29281R-AA-7	ENDO FINANCE HOLDINGS INC		06/04/2024	VARIOUS		162,775	161,000	645	4.B FE
29336T-AD-2	ENLINK MIDSTREAM INC		06/25/2024	MORGAN STANLEY		153,807	150,000	3,115	2.C FE
29450Y-AA-7	EQUIPMENTSHARECOM INC		05/28/2024	VARIOUS		204,612	198,000	1,322	4.C FE
29450Y-AB-5	EQUIPMENTSHARECOM INC		04/11/2024	WELLS FARGO		95,000	95,000	0	4.C FE
29717P-AW-7	ESSEX PORTFOLIO LP		04/03/2024	JANE STREET EXECUTIO		74,463	95,000	348	2.A FE
30037E-AB-9	EVERGY MISSOURI WEST INC		05/21/2024	WELLS FARGO		179,836	180,000	0	1.G FE
30225V-AF-4	EXTRA SPACE STORAGE LP		05/30/2024	FIFTH THIRD		147,481	180,000	2,295	2.B FE

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30225V-AG-2	EXTRA SPACE STORAGE LP		04/01/2024	US BANK		79,469	100,000	118	2.B FE
313747-AX-5	FEDERAL REALTY INVESTMENT TRUST		05/15/2024	BANK OF AMERICA		402,420	600,000	6,404	2.A FE
31556T-AC-3	FERTITTA ENTERTAINMENT LLC		04/11/2024	MARKET AXESS AS A BR		100,610	115,000	1,941	5.B FE
31620M-AY-2	FIDELITY NATIONAL INFORMATION SERV		06/20/2024	SIC		379,832	400,000	1,700	2.B FE
345397-A8-6	FORD MOTOR CREDIT COMPANY LLC		04/23/2024	WELLS FARGO		188,412	200,000	1,558	2.C FE
345397-E7-4	FORD MOTOR CREDIT COMPANY LLC		05/14/2024	BNP PARIBAS		809,036	810,000	0	2.C FE
345397-YT-4	FORD MOTOR CREDIT COMPANY LLC		04/22/2024	BANK OF NEW YORK		377,400	408,000	7,437	2.C FE
346232-AF-8	FORESTAR GROUP INC		04/19/2024	MORGAN STANLEY		48,195	51,000	862	3.C FE
34960P-AF-8	FORTRESS TRANSPORTATION AND INFRAS		04/08/2024	VARIOUS		382,002	380,000	0	3.C FE
34960P-AG-6	FORTRESS TRANSPORTATION AND INFRAS		06/03/2024	JP MORGAN		205,000	205,000	0	3.C FE
35640Y-AL-1	FREEDOM MORTGAGE CORP		06/18/2024	BARCLAY'S CAPITAL		168,060	154,000	4,140	4.B FE
35641A-AA-6	FREEDOM MORTGAGE HOLDINGS LLC		06/24/2024	JP MORGAN		185,925	185,000	6,655	4.B FE
35641A-AB-4	FREEDOM MORTGAGE HOLDINGS LLC		06/24/2024	JP MORGAN		201,880	206,000	2,454	4.B FE
361841-AJ-8	GLP CAPITAL LP		05/15/2024	BARCLAY'S CAPITAL		496,685	500,000	12,104	2.C FE
364760-AP-3	GAP INC		04/08/2024	MORGAN STANLEY		132,633	154,000	140	4.A FE
364760-AQ-1	GAP INC		04/18/2024	CITIGROUP		82,493	102,000	231	4.A FE
366504-AA-6	GARRETT MOTION HOLDINGS INC		05/23/2024	MARKET AXESS AS A BR		103,878	103,000	155	4.A FE
367398-AA-2	GATES CORP		05/22/2024	GOLDMAN SACHS		103,000	103,000	0	4.B FE
37045X-EV-4	GENERAL MOTORS FINANCIAL CO INC		04/01/2024	JP MORGAN		606,866	607,000	0	2.B FE
371559-AB-1	GENESEE & WYOMING INC.		04/05/2024	WELLS FARGO		102,000	102,000	0	3.C FE
37185L-AQ-5	GENESIS ENERGY LP		05/07/2024	ROYAL BANK OF CANADA		387,930	386,000	0	4.C FE
37892A-AA-8	GLOBAL NET LEASE INC		06/11/2024	MARKET AXESS AS A BR		66,839	77,000	1,420	3.A FE
37959G-AG-2	GLOBAL ATLANTIC (FIN) CO		06/05/2024	WELLS FARGO		206,464	206,000	0	3.A FE
38869A-AE-7	GRAPHIC PACKAGING INTERNATIONAL LL		05/06/2024	BANK OF AMERICA		103,000	103,000	0	3.B FE
389284-AA-8	GRAY ESCROW INC		04/17/2024	VARIOUS		258,458	290,000	8,392	4.C FE
389375-AM-8	GRAY TELEVISION INC		05/23/2024	TRUIST BANK		185,000	185,000	0	3.C FE
402740-AD-6	GULFSTREAM NATURAL GAS SYSTEM LLC		05/01/2024	US BANK		147,051	150,000	920	2.B FE
40390D-AD-7	HLF FINANCING SARL LLC		04/05/2024	CITIGROUP		398,921	410,000	0	4.A FE
404119-BQ-1	HCA INC		04/11/2024	BARCLAY'S CAPITAL		1,493,280	1,500,000	0	2.C FE
41283L-BB-0	HARLEY-DAVIDSON FINANCIAL SERVICES		06/06/2024	GOLDMAN SACHS		499,210	500,000	0	2.C FE
413875-AR-6	HARRIS CORPORATION		04/25/2024	BARCLAY'S CAPITAL		2,946,150	3,000,000	639	2.B FE
417558-AB-9	HARVEST MIDSTREAM I LP		06/24/2024	VARIOUS		309,075	307,000	1,051	3.C FE
42218S-AK-4	HEALTH CARE SERVICE CORP MUT LEG R		06/05/2024	JP MORGAN		594,732	595,000	0	1.E FE
42218S-AL-2	HEALTH CARE SERVICE CORP MUT LEG R		06/05/2024	JP MORGAN		598,164	600,000	0	1.G FE
42218S-AM-0	HEALTH CARE SERVICE CORP MUT LEG R		06/05/2024	JP MORGAN		398,764	400,000	0	1.G FE
428040-DA-4	HERTZ CORPORATION (THE)		04/23/2024	VARIOUS		390,974	455,000	7,981	4.C FE
428102-AC-1	HESS INFRASTRUCTURE PARTNERS LP		04/10/2024	GOLDMAN SACHS		202,694	205,000	1,826	3.A FE
428102-AG-2	HESS MIDSTREAM OPERATIONS LP		05/08/2024	JP MORGAN		185,000	185,000	0	3.A FE
437076-CZ-3	HOME DEPOT INC		06/17/2024	GOLDMAN SACHS		349,612	350,000	0	1.F FE
437076-DB-5	HOME DEPOT INC		06/17/2024	MORGAN STANLEY		299,007	300,000	0	1.F FE
437076-DE-9	HOME DEPOT INC		06/17/2024	BANK OF AMERICA		158,472	160,000	0	1.F FE
437076-DG-4	HOME DEPOT INC		06/17/2024	BANK OF AMERICA		98,294	100,000	0	1.F FE
44107T-BB-1	HOST HOTELS & RESORTS LP		05/07/2024	JP MORGAN		589,908	600,000	0	2.C FE
442722-AC-8	HOWARD MIDSTREAM ENERGY PARTNERS L		06/06/2024	ROYAL BANK OF CANADA		80,000	80,000	0	4.A FE
448579-AH-5	HYATT HOTELS CORP		04/15/2024	INTL FCSTONE FINANCI		6,823,628	6,850,000	177,957	2.C FE
451102-BT-3	ICAHN ENTERPRISES LP		04/15/2024	VARIOUS		316,188	325,000	8,306	3.C FE
45344L-AC-7	CRESCENT ENERGY FINANCE LLC		04/10/2024	BANK OF AMERICA		406,587	385,000	5,639	3.C FE
456866-AM-4	TRANE TECHNOLOGIES CO LLC		06/12/2024	US BANK		2,373,347	2,300,000	11,526	2.A FE

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460146-CQ-4	INTERNATIONAL PAPER CO		06/17/2024	MORGAN STANLEY		159,666	200,000	3,007	2.B FE
46647P-DY-9	JPMORGAN CHASE & CO		04/08/2024	WELLS FARGO		611,134	580,000	16,827	1.E FE
46647P-EG-7	JPMORGAN CHASE & CO		04/15/2024	JP MORGAN		1,080,000	1,080,000	0	1.E FE
46647P-EH-5	JPMORGAN CHASE & CO		04/15/2024	JP MORGAN		580,000	580,000	0	1.E FE
47077W-AC-2	JANE STREET GROUP LLC		05/28/2024	VARIOUS		304,779	303,000	713	3.B FE
47233W-EJ-4	JEFFERIES FINANCIAL GROUP INC		04/11/2024	JEFFERIES & CO		409,340	410,000	0	2.B FE
478160-CU-6	JOHNSON & JOHNSON		05/13/2024	BANK OF AMERICA		399,516	400,000	0	1.A FE
478160-CV-4	JOHNSON & JOHNSON		05/13/2024	BANK OF AMERICA		399,640	400,000	0	1.A FE
48250N-AC-9	KFC HOLDING CO/PIZZA HUT HOLDINGS		04/10/2024	BARCLAY'S CAPITAL		37,733	39,000	674	3.B FE
49427R-AL-6	KILROY REALTY LP		05/23/2024	WELLS FARGO		161,304	165,000	1,143	2.B FE
49461M-AB-6	KINETIK HOLDINGS LP		04/04/2024	GOLDMAN SACHS		132,230	130,000	2,919	3.A FE
498894-AA-2	KNIFE RIVER HOLDING CO		06/13/2024	VARIOUS		99,298	95,000	1,944	3.C FE
501044-DF-5	KROGER CO		05/23/2024	BANK OF AMERICA		225,111	300,000	1,389	2.A FE
50155Q-AL-4	KYNDRYL HOLDINGS INC		06/06/2024	VARIOUS		423,840	500,000	2,247	2.B FE
50187T-AH-9	LGI HOMES INC		06/28/2024	MORGAN STANLEY		54,210	52,000	202	3.C FE
50212Y-AK-0	LPL HOLDINGS INC		05/13/2024	JP MORGAN		583,263	585,000	0	2.C FE
50249A-AC-7	LYB INTERNATIONAL FINANCE III LLC		05/22/2024	SIC		52,589	61,000	132	2.B FE
526057-BV-5	LENNAR CORPORATION		05/08/2024	SMBC		11,959,277	12,075,000	253,822	2.B FE
53219L-AV-1	LIFEPOINT HEALTH INC		05/10/2024	CITIGROUP		33,093	31,000	757	4.B FE
53219L-AW-9	LIFEPOINT HEALTH INC		06/07/2024	VARIOUS		141,900	129,000	1,596	4.B FE
535219-AA-7	LINDBLAD EXPEDITIONS HOLDINGS INC		04/08/2024	MORGAN STANLEY		180,490	170,000	6,115	4.C FE
552953-CJ-8	MGM RESORTS INTERNATIONAL		04/30/2024	VARIOUS		119,963	123,000	424	3.C FE
57638P-AA-2	MASTERBRAND INC		06/20/2024	JP MORGAN		103,000	103,000	0	3.A FE
57763R-AD-9	MAUSER PACKAGING SOLUTIONS HOLDING		06/10/2024	CITIGROUP		136,680	134,000	1,612	4.B FE
580135-BY-6	MCDONALDS CORPORATION		06/28/2024	BARCLAY'S CAPITAL		362,124	350,000	10,722	2.A FE
581557-BC-8	MCKESSON CORP		04/03/2024	JP MORGAN		445,610	500,000	1,356	2.A FE
58502B-AE-6	MEDNAX INC		04/24/2024	GOLDMAN SACHS		44,880	51,000	541	3.C FE
58506D-AA-6	MEDLINE BORROWER LP		06/05/2024	GOLDMAN SACHS		38,903	39,000	589	3.C FE
588056-AW-1	MERCER INTERNATIONAL INC.		05/21/2024	MORGAN STANLEY		82,875	85,000	1,662	4.B FE
588056-BC-4	MERCER INTERNATIONAL INC.		06/13/2024	VARIOUS		196,235	180,000	4,056	4.B FE
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		05/29/2024	SEAPORT		81,250	81,250	1,027	2.C FE
60855R-AJ-9	MOLINA HEALTHCARE INC		06/04/2024	MORGAN STANLEY		60,775	65,000	1,343	3.B FE
61747Y-FR-1	MORGAN STANLEY		04/17/2024	MORGAN STANLEY		200,000	200,000	0	1.E FE
62886H-BA-8	NCL CORPORATION LTD		04/10/2024	VARIOUS		757,488	770,000	3,267	5.A FE
62886H-BE-0	NCL CORPORATION LTD		04/02/2024	BNP PARIBAS		201,669	205,000	1,639	4.A FE
629209-AC-1	NMI HOLDINGS INC		05/07/2024	ROYAL BANK OF CANADA		49,377	50,000	0	2.C FE
63938C-AK-4	NAVIENT CORP		04/15/2024	VARIOUS		407,199	430,000	1,642	3.C FE
645370-AF-4	NEW HOME COMPANY INC		04/05/2024	WELLS FARGO		14,000	14,000	18	4.C FE
65342Q-AM-4	NEXTERA ENERGY OPERATING PARTNERS		04/22/2024	BANK OF AMERICA		100,481	100,000	2,598	3.A FE
654740-BS-7	NISSAN MOTOR ACCEPTANCE CORP		04/22/2024	BARCLAY'S CAPITAL		78,498	85,000	213	2.C FE
665531-AG-4	NORTHERN OIL AND GAS INC		05/28/2024	JANE STREET EXECUTIO		98,327	97,000	1,927	4.B FE
666807-CA-8	NORTHROP GRUMMAN CORP		05/20/2024	BARCLAY'S CAPITAL		1,872,522	1,800,000	42,228	2.A FE
67080L-AC-9	NUVEEN SECURITIES LLC		04/08/2024	BANK OF AMERICA		194,782	195,000	0	2.A FE
67080L-AD-7	NUVEEN SECURITIES LLC		04/08/2024	BANK OF AMERICA		409,442	410,000	0	1.F FE
674599-CF-0	OCCIDENTAL PETROLEUM CORPORATION		05/03/2024	SIC		155,986	200,000	3,649	2.C FE
674599-DN-2	OCCIDENTAL PETROLEUM CORPORATION		04/10/2024	BANK OF AMERICA		308,496	300,000	11,063	2.C FE
677050-AU-0	OGLETHORPE POWER CORPORATION		05/14/2024	EXCHANGE OFFER		221,694	225,000	6,161	2.B FE
681639-AD-2	OLYMPUS WATER US HOLDING CORP		06/07/2024	VARIOUS		101,761	102,000	0	4.C FE

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682691-AE-0	ONEMAIN FINANCE CORP		04/04/2024	JANE STREET EXECUTIO		72,064	70,000	352	3.B FE
682691-AF-7	ONEMAIN FINANCE CORP		05/24/2024	VARIOUS		164,136	164,000	120	3.B FE
68622T-AB-7	ORGANON FINANCE 1 LLC		04/16/2024	MARKET AXESS AS A BR		98,223	115,000	2,750	4.A FE
690732-AF-9	OWENS & MINOR INC		05/03/2024	DEUTSCHE BANK		91,290	102,000	472	4.B FE
69073T-AT-0	OWENS-BROCKWAY GLASS CONTAINER INC		05/16/2024	DEUTSCHE BANK		129,838	130,000	120	4.B FE
69073T-AU-7	OWENS-BROCKWAY GLASS CONTAINER INC		05/31/2024	CITIGROUP		50,936	51,000	185	4.B FE
690742-AN-1	OWENS CORNING		05/29/2024	MORGAN STANLEY		319,936	320,000	0	2.B FE
693506-BE-6	PPG INDUSTRIES INC.		04/11/2024	FTN FINANCIAL		187,658	200,000	4,583	2.A FE
69867R-AA-5	PANTHER ESCROW ISSUER LLC		06/18/2024	VARIOUS		202,216	200,000	2,422	4.B FE
70052L-AD-5	PARK INTERMEDIATE HOLDINGS LLC		05/02/2024	WELLS FARGO		205,000	205,000	0	4.A FE
70932M-AA-5	PENNYMAC FINANCIAL SERVICES INC		04/10/2024	CITIGROUP		69,038	70,000	1,850	3.C FE
70932M-AE-7	PENNYMAC FINANCIAL SERVICES INC		05/24/2024	GOLDMAN SACHS		275,011	277,000	238	4.A FE
717265-AL-6	PHELPS DODGE CORPORATION		06/11/2024	SEAPORT		384,963	320,000	929	2.B FE
717265-AM-4	PHELPS DODGE CORPORATION		06/12/2024	SEAPORT		610,374	600,000	8,983	2.B FE
71845J-AB-4	PHILLIPS EDISON GROCERY CENTER OPE		05/08/2024	WELLS FARGO		187,294	190,000	0	2.C FE
71880K-AA-9	PHINIA INC		06/10/2024	WELLS FARGO		104,159	103,000	1,294	3.A FE
720198-AG-5	PIEDMONT OPERATING PARTNERSHIP LP		04/24/2024	BARCLAY'S CAPITAL		107,495	102,000	2,516	2.C FE
723787-AB-3	PIONEER NATURAL RESOURCES COMPANY		06/07/2024	MARKET AXESS AS A BR		212,788	200,000	5,800	1.D FE
72650R-BP-6	PLAINS ALL AMERICAN PIPELINE LP		06/17/2024	CITIGROUP		399,812	400,000	0	2.C FE
737446-AN-4	POST HOLDINGS INC		05/13/2024	JEFFERIES & CO		49,980	51,000	956	4.B FE
74464A-AA-9	PUBLIC STORAGE OPERATING CO		04/09/2024	MORGAN STANLEY		200,000	200,000	0	1.F FE
75606D-AS-0	ANYWHERE REAL ESTATE GROUP LLC		05/14/2024	GOLDMAN SACHS		45,773	51,000	307	4.B FE
758750-AM-5	REGAL REXNORD CORP		05/02/2024	EXCHANGE OFFER		1,119,197	1,125,000	3,214	2.C FE
7591EP-AU-4	REGIONS FINANCIAL CORPORATION		06/03/2024	ROYAL BANK OF CANADA		500,000	500,000	0	2.A FE
77340R-AD-9	ROCKIES EXPRESS PIPELINE LLC		05/28/2024	VARIOUS		435,256	424,000	10,369	3.A FE
77340R-AM-9	ROCKIES EXPRESS PIPELINE LLC		06/03/2024	VARIOUS		201,202	210,000	1,867	3.B FE
780153-BH-4	ROYAL CARIBBEAN CRUISES LTD		04/04/2024	CITIGROUP		227,069	235,000	2,691	3.B FE
79546V-AQ-9	SALLY HOLDINGS LLC		04/09/2024	VARIOUS		90,326	92,000	744	3.C FE
81761L-AC-6	SERVICE PROPERTIES TRUST		05/20/2024	MARKET AXESS AS A BR		53,433	51,000	86	4.B FE
82873M-AA-1	SIMMONS FOODS INC		06/04/2024	VARIOUS		162,234	185,000	2,131	4.C FE
82967N-BG-2	SIRIUS XM RADIO INC		05/28/2024	TRUIST BANK		86,860	103,000	1,747	3.C FE
82967N-BL-1	SIRIUS XM RADIO INC		04/02/2024	MORGAN STANLEY		93,219	100,000	286	3.C FE
830867-AA-5	DELTA AIR LINES INC		05/01/2024	US BANK		1,296,750	1,312,500	2,133	2.B FE
842400-GK-3	SOUTHERN CALIFORNIA EDISON COMPANY		05/01/2024	JEFFERIES & CO		291,726	380,000	2,700	1.G FE
85172F-AN-9	SPRINGLEAF FINANCE CORP		04/10/2024	VARIOUS		500,804	495,000	2,645	3.B FE
852060-AD-4	SPRINT CAPITAL CORPORATION		04/08/2024	JANE STREET EXECUTIO		265,198	250,000	6,923	2.B FE
853496-AC-1	STANDARD INDUSTRIES INC (DELAWARE)		04/10/2024	VARIOUS		112,056	116,000	891	3.B FE
855030-AN-2	STAPLES INC		04/16/2024	STIFEL NICOLAUS		188,663	195,000	122	4.C FE
855170-AA-4	STAR PARENT INC		04/16/2024	MARKET AXESS AS A BR		106,133	102,000	434	4.A FE
864300-AA-6	SUBLLC_24-1		05/30/2024	MORGAN STANLEY		190,000	190,000	0	1.A FE
864300-AC-2	SUBLLC_24-1		05/30/2024	MORGAN STANLEY		190,000	190,000	0	2.B FE
864300-AE-8	SUBLLC_24-1		05/30/2024	MORGAN STANLEY		190,000	190,000	0	2.B FE
86614R-AP-2	SUMMIT MATERIALS LLC		04/03/2024	JP MORGAN		105,570	102,000	2,280	3.C FE
871829-BM-8	SYSCO CORPORATION		06/25/2024	FTN FINANCIAL		441,160	400,000	6,233	2.B FE
87901J-AJ-4	TEGNA INC		04/17/2024	TRUIST BANK		184,500	205,000	895	3.A FE
88033G-DK-3	TENET HEALTHCARE CORPORATION		04/16/2024	VARIOUS		119,296	122,000	353	4.C FE
88033G-DT-4	TENET HEALTHCARE CORPORATION		06/14/2024	BANK OF AMERICA		158,100	155,000	930	3.C FE
88033G-DU-1	TENET HEALTHCARE CORPORATION		06/25/2024	EXCHANGE OFFER		158,082	155,000	1,163	3.C FE

SCHEDULE D - PART 3

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

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880349-AU-9	TENNECO INC		04/05/2024	VARIOUS		52,981	59,000	700	4.A FE
883932-AA-3	PUTNM_4		05/06/2024	JP MORGAN		603,000	600,000	17,320	1.A FE
88429P-AA-0	PUTNM_2		05/06/2024	JP MORGAN		1,002,500	1,000,000	4,682	1.A FE
88632Q-AE-3	TIBCO SOFTWARE INC		05/28/2024	JANE STREET EXECUTIO		92,128	97,000	1,033	4.B FE
88732J-AY-4	TIME WARNER CABLE LLC		06/05/2024	BARCLAY'S CAPITAL		264,645	300,000	1,028	2.C FE
89788M-AM-4	TRUIST FINANCIAL CORP		05/21/2024	VARIOUS		662,163	690,000	11,486	1.G FE
907818-DP-0	UNION PACIFIC CORP		06/20/2024	FTN FINANCIAL		750,780	900,000	7,013	1.G FE
911312-CF-1	UNITED PARCEL SERVICE INC		05/20/2024	BNP PARIBAS		397,408	400,000	0	1.F FE
911365-BQ-6	UNITED RENTALS (NORTH AMERICA) INC		06/03/2024	VARIOUS		436,850	440,000	10,860	2.C FE
913229-AC-4	UNITED WHOLESALE MORTGAGE LLC		04/02/2024	JANE STREET EXECUTIO		96,749	100,000	1,741	3.C FE
91327T-AA-9	UNITI GROUP LP		05/17/2024	VARIOUS		406,388	396,000	5,240	4.B FE
920355-AK-0	VALSPAR CORP		04/30/2024	BANK OF AMERICA		579,654	600,000	7,044	2.B FE
92047W-AG-6	VALVOLINE INC		05/28/2024	MARKET AXESS AS A BR		61,069	72,000	972	4.A FE
92332Y-AA-9	VENTURE GLOBAL LNG INC		04/15/2024	VARIOUS		334,430	330,000	9,885	3.B FE
92343V-AW-4	VERIZON COMMUNICATIONS INC		05/08/2024	SIC		990,125	995,000	6,468	2.A FE
92345Y-AD-8	VERISK ANALYTICS INC		05/10/2024	JP MORGAN		2,615,016	2,662,000	44,071	2.B FE
92345Y-AJ-5	VERISK ANALYTICS INC		05/21/2024	BANK OF AMERICA		885,312	900,000	0	2.B FE
92564R-AG-0	VICI PROPERTIES LP		05/07/2024	GOLDMAN SACHS		1,726,515	1,750,000	32,375	2.C FE
92564R-AH-8	VICI PROPERTIES LP		05/08/2024	VARIOUS		266,195	275,000	1,847	2.C FE
925650-AA-1	VICI PROPERTIES LP		04/12/2024	JP MORGAN		983,500	1,000,000	18,351	2.C FE
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC		04/15/2024	MORGAN STANLEY		195,107	205,000	2,192	3.B FE
92840V-AL-6	VISTRA OPERATIONS COMPANY LLC		05/10/2024	GOLDMAN SACHS		669,087	675,000	96	2.C FE
92840V-AP-7	VISTRA OPERATIONS COMPANY LLC		04/18/2024	BANK OF AMERICA		205,000	200,000	301	3.B FE
92840V-AS-1	VISTRA OPERATIONS COMPANY LLC		04/09/2024	JP MORGAN		194,737	195,000	0	2.C FE
92920H-AA-4	VOYA CLO LTD VOYA_24-2		05/21/2024	BANK OF NOVA SCOTIA		4,500,000	4,500,000	0	1.A FE
92943G-AE-1	W R GRACE HOLDINGS LLC		06/05/2024	BANK OF AMERICA		51,893	51,000	993	4.A FE
931427-AB-4	WALGREENS BOOTS ALLIANCE INC		04/04/2024	VARIOUS		117,373	133,000	2,328	2.C FE
931427-AQ-1	WALGREENS BOOTS ALLIANCE I 3.45 06/01/26		06/28/2024	VARIOUS		289,474	307,000	2,974	2.C FE
94106L-BX-6	WASTE MANAGEMENT INC		06/24/2024	BNP PARIBAS		1,283,445	1,285,000	0	1.G FE
94951A-AA-7	WELF_24-1		05/08/2024	CITIGROUP		1,050,000	1,050,000	0	1.A FE
960386-AQ-3	WESTINGHOUSE AIR BRAKE TECHNOLOGIE		05/16/2024	VARIOUS		8,466,168	8,697,000	113,613	2.C FE
98310W-AS-7	TRAVEL + LEISURE CO		05/08/2024	CITIGROUP		205,820	205,000	3,773	3.C FE
983130-AX-3	WYNN LAS VEGAS LLC / WYNN LAS VEGA		04/04/2024	MORGAN STANLEY		180,090	184,000	3,837	3.C FE
98877D-AD-7	ZF NORTH AMERICA CAPITAL INC		04/23/2024	MARKET AXESS AS A BR		101,312	100,000	210	3.A FE
98877D-AE-5	ZF NORTH AMERICA CAPITAL INC		04/25/2024	VARIOUS		209,100	205,000	609	3.A FE
98877D-AF-2	ZF NORTH AMERICA CAPITAL INC		04/24/2024	MARKET AXESS AS A BR		150,750	150,000	84	3.A FE
01566M-AD-7	ALGOMA STEEL INC	A	04/05/2024	VARIOUS		31,116	31,000	31	4.B FE
097751-CA-7	BOMBARDIER INC	A	04/17/2024	ROYAL BANK OF CANADA		150,150	143,000	5,283	4.B FE
097751-CB-5	BOMBARDIER INC	A	04/19/2024	VARIOUS		234,540	236,000	628	4.B FE
15135U-AS-8	CENOVUS ENERGY INC	A	04/08/2024	TD SECURITIES		1,989,080	2,000,000	25,382	2.B FE
18060T-AC-9	CLARIOS GLOBAL LP	A	05/28/2024	VARIOUS		308,795	307,000	6,352	4.A FE
29250N-CB-9	ENBRIDGE INC		04/02/2024	DEUTSCHE BANK		599,868	600,000	0	2.A FE
29250N-CC-7	ENBRIDGE INC		04/02/2024	DEUTSCHE BANK		599,094	600,000	0	2.A FE
29250N-CG-8	ENBRIDGE INC	A	06/24/2024	VARIOUS		611,209	611,000	0	2.C FE
36168Q-AQ-7	GFL ENVIRONMENTAL INC	A	04/12/2024	VARIOUS		103,386	102,000	1,740	3.C FE
37441Q-AA-9	GFL ENVIRONMENTAL INC		06/06/2024	JP MORGAN		206,000	206,000	0	4.C FE
552704-AF-5	MEG ENERGY CORP	A	06/18/2024	BMO		91,650	94,000	2,132	3.C FE
66977W-AS-8	NOVA CHEMICALS CORP	A	04/18/2024	MARKET AXESS AS A BR		68,709	82,000	1,520	3.C FE
876511-AG-1	TASEKO MINES LTD		04/09/2024	BARCLAY'S CAPITAL		39,000	39,000	0	4.C FE
91911K-AN-2	VALEANT PHARMACEUTICALS INTERNATIO	A	06/06/2024	VARIOUS		142,060	154,000	2,426	4.C FE

SCHEDULE D - PART 3

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C4731D-AA-4	INTERNATIONAL PETROLEUM CORP	A	05/08/2024	VARIOUS		391,500	400,000	7,866	4.A FE
00033G-AA-3	GLOBAL AUTO HOLDINGS LTD	C	04/17/2024	JP MORGAN		47,250	50,000	1,012	4.B FE
00774M-AN-5	AERCAP IRELAND CAPITAL DAC	C	06/24/2024	MARKET AXESS AS A BR		3,021,960	3,000,000	86,667	2.A FE
034863-BE-9	ANGLO AMERICAN CAPITAL PLC	C	04/03/2024	MORGAN STANLEY		199,294	200,000	0	2.B FE
03938L-AS-3	ARCELORMITTAL	C	04/26/2024	JP MORGAN		75,956	75,000	830	2.C FE
04625H-AJ-8	ASTON MARTIN CAPITAL HOLDINGS LTD	C	04/17/2024	VARIOUS		144,386	145,000	1,044	4.C FE
07134C-AC-1	BATPK_2	C	04/16/2024	ROYAL BANK OF CANADA		504,700	500,000	10,056	1.C FE
11765C-AA-3	BRYPK_24-23	C	04/12/2024	BANK OF AMERICA		2,000,000	2,000,000	0	1.A
11765C-AE-5	BRYPK_24-23	C	04/11/2024	BANK OF AMERICA		600,000	600,000	0	1.A
12704P-AA-6	CRH SMW FINANCE DAC	C	05/14/2024	TD SECURITIES		199,886	200,000	0	2.A FE
143658-BL-5	CARNIVAL CORP	C	04/15/2024	BANK OF AMERICA		100,625	100,000	974	4.C FE
143658-BN-1	CARNIVAL CORP	C	04/08/2024	BARCLAY'S CAPITAL		413,175	420,000	2,616	4.C FE
143658-BR-2	CARNIVAL CORP	C	04/04/2024	BANK OF AMERICA		345,188	350,000	9,158	4.C FE
16412E-AA-5	CHEPLAPHARM ARZNEIMITTEL GMBH	C	04/18/2024	BARCLAY'S CAPITAL		82,842	88,000	1,289	4.A FE
225401-AU-2	CREDIT SUISSE GROUP AG	C	05/17/2024	UBS SECURITIES		341,380	400,000	240	1.G FE
29669J-AA-7	ESSENT GROUP LTD	C	06/26/2024	JP MORGAN		592,810	595,000	0	2.C FE
30251G-BA-4	FMG RESOURCES (AUGUST 2006) PTY LT	C	04/25/2024	MORGAN STANLEY		48,068	51,000	281	3.A FE
30251G-BD-8	FMG RESOURCES (AUGUST 2006) PTY LT	C	04/29/2024	JEFFERIES & CO		49,279	51,000	133	3.A FE
44287D-AA-1	HOWDEN UK REFINANCE 2 PLC	C	05/28/2024	BANK OF AMERICA		199,060	200,000	4,694	5.A FE
45115A-AA-2	ICON INVESTMENTS SIX DAC	C	04/30/2024	JP MORGAN		700,000	700,000	0	2.C FE
45115A-AB-0	ICON INVESTMENTS SIX DAC	C	04/30/2024	JP MORGAN		360,000	360,000	0	2.C FE
45824T-BC-8	INTELSAT JACKSON HOLDINGS SA	C	04/29/2024	DEUTSCHE BANK		191,675	205,000	1,703	4.A FE
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY PLC	C	04/22/2024	WELLS FARGO		203,745	204,000	3,506	3.A FE
46115H-BQ-9	INTESA SANPAOLO SPA	C	06/18/2024	VARIOUS		351,119	415,000	4,325	3.A FE
46590X-AM-8	JBS USA LUX SA	C	05/20/2024	VARIOUS		225,659	260,000	4,550	2.C FE
477921-AA-8	JOHNSON CONTROLS INTERNATIONAL PLC	C	04/16/2024	MORGAN STANLEY		398,948	400,000	0	2.B FE
478375-AK-4	JOHNSON CONTROLS INTERNATIONAL PLC	C	06/27/2024	CITIGROUP		275,142	300,000	1,181	2.B FE
505861-AC-8	LAFARGE SA	C	05/02/2024	UBS SECURITIES		75,687	70,000	1,538	2.A FE
606822-DF-8	MITSUBISHI UFJ FINANCIAL GROUP INC	C	05/01/2024	VARIOUS		585,675	600,000	769	1.G FE
654744-AC-5	NISSAN MOTOR CO LTD	C	04/22/2024	DEUTSCHE BANK		383,724	408,000	1,822	2.C FE
67402C-BE-5	OAKCL_19-4RR	C	05/28/2024	NOMURA		2,000,000	2,000,000	21,655	1.A FE
67402C-BG-0	OAKTREE CLO LTD OAKCL_19-4	C	05/28/2024	NOMURA		400,000	400,000	4,047	1.A FE
714264-AM-0	PERNOD-RICARD SA	C	06/18/2024	BARCLAY'S CAPITAL		961,780	1,000,000	1,083	2.A FE
71429M-AB-1	PERRIGO FINANCE UNLIMITED CO	C	06/10/2024	TRUIST BANK		145,313	150,000	1,568	3.C FE
71429M-AC-9	PERRIGO FINANCE UNLIMITED CO	C	06/05/2024	VARIOUS		333,731	361,000	7,601	3.C FE
75102W-AG-3	RAKUTEN GROUP INC	C	04/10/2024	VARIOUS		185,000	175,000	3,445	3.B FE
75102W-AK-4	RAKUTEN GROUP INC	C	04/03/2024	GOLDMAN SACHS		204,000	205,000	0	3.B FE
77578J-AB-4	ROLLS-ROYCE PLC	C	05/08/2024	VARIOUS		870,406	900,000	2,356	2.C FE
78081B-AR-4	ROYALTY PHARMA PLC	C	06/03/2024	BANK OF AMERICA		156,595	160,000	0	2.C FE
81180W-BN-0	SEAGATE HDD CAYMAN	C	06/21/2024	EXCHANGE OFFER		40,000	40,000	55	3.B FE
81180W-BP-5	SEAGATE HDD CAYMAN	C	06/20/2024	EXCHANGE OFFER		85,000	85,000	3,111	3.B FE
87122F-AN-6	STCP_23-3R	C	04/12/2024	GOLDMAN SACHS		1,500,000	1,500,000	0	1.A FE
874060-BN-5	TAKEDA PHARMACEUTICAL CO LTD	C	06/27/2024	BANK OF AMERICA		796,296	800,000	0	2.A FE
87927V-AZ-1	TELECOM ITALIA CAPITAL SA	C	05/21/2024	EXCHANGE OFFER		544,493	633,000	5,381	3.C FE
89157X-AA-9	TOTALENERGIES CAPITAL SA	C	04/02/2024	MORGAN STANLEY		200,000	200,000	0	1.E FE
89157X-AB-7	TOTALENERGIES CAPITAL SA	C	04/02/2024	BANK OF AMERICA		400,000	400,000	0	1.E FE
902613-BL-1	UBS GROUP AG	C	05/08/2024	UBS SECURITIES		599,744	600,000	0	1.G FE
904678-AQ-2	UNICREDIT SPA	C	06/28/2024	VARIOUS		539,501	527,000	8,912	3.A FE
92676X-AD-9	VIKING CRUISES LTD	C	04/02/2024	BARCLAY'S CAPITAL		200,700	205,000	634	4.C FE
92841H-AA-0	VISTAJET MALTA FINANCE PLC	C	06/18/2024	BANK OF AMERICA		91,152	103,000	515	4.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						179,264,677	182,802,750	1,776,062	XXX
2509999997. Total - Bonds - Part 3						282,336,751	287,992,930	2,179,394	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						282,336,751	287,992,930	2,179,394	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX

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4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
00187Y-10-0	API GROUP CORP		04/17/2024	EXTERNAL MANAGER TRA	1,413.000	52,370		0	
00766T-10-0	AECOM		05/07/2024	EXTERNAL MANAGER TRA	380.000	36,516		0	
013872-10-6	ALCOA CORP		05/20/2024	EXTERNAL MANAGER TRA	182.000	7,527		0	
01741R-10-2	ATI INC		06/25/2024	EXTERNAL MANAGER TRA	1,720.000	94,323		0	
02005N-10-0	ALLY FINANCIAL INC		05/20/2024	EXTERNAL MANAGER TRA	3,240.000	128,838		0	
031652-10-0	AMKOR TECHNOLOGY INC		06/14/2024	EXTERNAL MANAGER TRA	1,918.000	66,799		0	
03783C-10-0	APPFOLIO INC CLASS A		06/12/2024	EXTERNAL MANAGER TRA	470.000	112,848		0	
03831W-10-8	APPLOVIN CORP CLASS A		05/23/2024	EXTERNAL MANAGER TRA	610.000	49,450		0	
05722G-10-0	BAKER HUGHES COMPANY		05/06/2024	EXTERNAL MANAGER TRA	360.000	11,541		0	
109696-10-4	BRINKS		05/13/2024	EXTERNAL MANAGER TRA	580.000	56,337		0	
12503M-10-8	CBOE GLOBAL MARKETS INC		06/12/2024	EXTERNAL MANAGER TRA	791.000	137,928		0	
127097-10-3	COTERRA ENERGY INC		06/11/2024	EXTERNAL MANAGER TRA	2,640.000	74,639		0	
14020W-10-6	CAPITAL GROUP DIVIDEND VALUE ETF		05/15/2024	JANE STREET EXECUTIO	60,060.000	2,000,599		0	
146869-10-2	CARVANA CLASS A		06/12/2024	VARIOUS	6,848.000	760,425		0	
16411R-20-8	CHENIERE ENERGY INC		06/11/2024	EXTERNAL MANAGER TRA	350.000	55,163		0	
172908-10-5	CINTAS CORP		05/20/2024	EXTERNAL MANAGER TRA	84.000	58,484		0	
18539C-10-5	CLEARWAY ENERGY INC CLASS A		06/11/2024	EXTERNAL MANAGER TRA	1,510.000	37,667		0	
185899-10-1	CLIFFS NATURAL RESOURCES INC		04/09/2024	EXTERNAL MANAGER TRA	1,720.000	37,531		0	
18915M-10-7	CLOUDFLARE INC CLASS A		05/06/2024	EXTERNAL MANAGER TRA	160.000	11,945		0	
191098-10-2	COCA COLA CONSOLIDATED INC		06/24/2024	EXTERNAL MANAGER TRA	246.000	250,754		0	
192422-10-3	COGNEX CORP		05/13/2024	EXTERNAL MANAGER TRA	1,197.000	55,892		0	
19260Q-10-7	COINBASE GLOBAL INC CLASS A		06/11/2024	EXTERNAL MANAGER TRA	50.000	12,091		0	
199908-10-4	COMFORT SYSTEMS USA INC		06/21/2024	VARIOUS	4,518.000	1,420,027		0	
21037T-10-9	CONSTELLATION ENERGY CORP		06/18/2024	SUSQUEHANNA	4,462.000	983,017		0	
219350-10-5	CORNING INC		06/24/2024	EXTERNAL MANAGER TRA	3,320.000	124,289		0	
22266T-10-9	COUPANG INC CLASS A		05/06/2024	EXTERNAL MANAGER TRA	6,460.000	150,764		0	
224441-10-5	CRANE NXT		06/07/2024	EXTERNAL MANAGER TRA	3,537.000	217,243		0	
22788C-10-5	CROWDSTRIKE HOLDINGS INC CLASS A		05/06/2024	EXTERNAL MANAGER TRA	140.000	44,152		0	
25179M-10-3	DEVON ENERGY CORP		04/23/2024	EXTERNAL MANAGER TRA	3,200.000	167,672		0	
25278X-10-9	DIAMONDBACK ENERGY INC		04/10/2024	EXTERNAL MANAGER TRA	490.000	100,786		0	
254067-10-1	DILLARDS INC CLASS A		06/24/2024	EXTERNAL MANAGER TRA	130.000	56,558		0	
257651-10-9	DONALDSON INC		06/24/2024	EXTERNAL MANAGER TRA	1,790.000	131,110		0	
26856L-10-3	ELF BEAUTY INC		06/12/2024	WALLACHBETH	3,612.000	726,863		0	
28414H-10-3	ELANCO ANIMAL HEALTH INC		05/20/2024	EXTERNAL MANAGER TRA	760.000	12,946		0	
29362U-10-4	ENTEGRIS INC		06/24/2024	EXTERNAL MANAGER TRA	100.000	13,203		0	
29364G-10-3	ENTERGY CORP		04/22/2024	EXTERNAL MANAGER TRA	410.000	43,991		0	
29452E-10-1	EQUITABLE HOLDINGS INC		06/11/2024	EXTERNAL MANAGER TRA	2,610.000	105,539		0	
29472R-10-8	EQUITY LIFESTYLE PROPERTIES REIT I		06/11/2024	EXTERNAL MANAGER TRA	680.000	41,935		0	
29476L-10-7	EQUITY RESIDENTIAL REIT		06/24/2024	EXTERNAL MANAGER TRA	1,280.000	88,610		0	
298736-10-9	EURONET WORLDWIDE INC		06/24/2024	EXTERNAL MANAGER TRA	230.000	25,500		0	
30034W-10-6	EVERGY INC		04/26/2024	EXTERNAL MANAGER TRA	3,120.000	163,263		0	
30040W-10-8	EVERSOURCE ENERGY		04/10/2024	EXTERNAL MANAGER TRA	530.000	31,202		0	
31946M-10-3	FIRST CITIZENS BANCSHARES INC CLAS		04/10/2024	EXTERNAL MANAGER TRA	10.000	16,022		0	
336433-10-7	FIRST SOLAR INC		06/18/2024	SUSQUEHANNA	3,700.000	968,784		0	
37950E-25-9	GLOBAL X MSCI ARGENTINA ETF		05/17/2024	JANE STREET EXECUTIO	11,682.000	750,919		0	
384747-10-1	GRAIL INC		06/25/2024	SPIN OFF	18.330	375		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
40434L-10-5	HP INC		06/11/2024	EXTERNAL MANAGER TRA	1,330.000	48,218		0	
40637H-10-9	HALOZYME THERAPEUTICS INC		05/13/2024	EXTERNAL MANAGER TRA	1,266.000	55,192		0	
416515-10-4	HARTFORD FINANCIAL SERVICES GROUP		04/22/2024	EXTERNAL MANAGER TRA	280.000	27,961		0	
418056-10-7	HASBRO INC		06/24/2024	EXTERNAL MANAGER TRA	760.000	47,154		0	
46137V-23-3	INVESCO S&P TOP ETF		05/31/2024	VARIOUS	231,466.000	10,086,974		0	
46269C-10-2	IRIDIUM COMMUNICATIONS INC		06/11/2024	EXTERNAL MANAGER TRA	3,570.000	101,877		0	
464286-71-5	ISHARES MSCI TURKEY ETF		05/17/2024	JANE STREET EXECUTIO	6,959.000	300,211		0	
464287-18-4	ISHARES CHINA LARGE-CAP ETF		06/04/2024	VIRTU-AMERICAS	109,358.000	2,999,997		0	
464287-57-2	ISHARES GLOBAL ETF		06/27/2024	VARIOUS	26,071.000	2,516,613		0	
464287-63-0	ISHARES RUSSELL VALUE ETF		05/15/2024	GOLDMAN SACHS	19,000.000	3,022,300		0	
46429B-59-8	ISHARES MSCI INDIA ETF		05/17/2024	SUSQUEHANNA	18,904.000	1,000,211		0	
46435G-33-4	ISHARES MSCI UNITED KINGDOM ETF		06/05/2024	VARIOUS	167,889.000	6,005,371		0	
48242W-10-6	KBR INC		06/24/2024	EXTERNAL MANAGER TRA	700.000	45,262		0	
493267-10-8	KEYCORP		04/10/2024	EXTERNAL MANAGER TRA	7,012.000	104,487		0	
500767-30-6	KRANESHARES CSI CHINA INTERNET ETF		05/08/2024	JANE STREET EXECUTIO	133,829.000	3,965,353		0	
512807-10-8	LAM RESEARCH CORP		06/21/2024	WALLACHBETH	1,925.000	2,038,616		0	
52110M-10-9	LAZARD INC		04/23/2024	EXTERNAL MANAGER TRA	490.000	19,316		0	
525327-10-2	LEIDOS HOLDINGS INC		06/24/2024	EXTERNAL MANAGER TRA	120.000	17,869		0	
532457-10-8	ELI LILLY		06/13/2024	SUSQUEHANNA	3,456.000	3,037,858		0	
546347-10-5	LOUISIANA PACIFIC CORP		05/23/2024	EXTERNAL MANAGER TRA	480.000	43,023		0	
55261F-10-4	M&T BANK CORP		04/10/2024	EXTERNAL MANAGER TRA	640.000	86,987		0	
565849-10-6	MARATHON OIL CORP		05/09/2024	EXTERNAL MANAGER TRA	1,560.000	42,087		0	
576485-20-5	MATADOR RESOURCES		06/25/2024	EXTERNAL MANAGER TRA	408.000	24,053		0	
589378-10-8	MERCURY SYSTEMS INC		05/30/2024	EXTERNAL MANAGER TRA	3,460.000	107,990		0	
603158-10-6	MINERALS TECHNOLOGIES INC		05/20/2024	EXTERNAL MANAGER TRA	699.000	56,771		0	
60871R-20-9	MOLSON COORS BEVERAGE COMPANY CLAS		04/23/2024	EXTERNAL MANAGER TRA	590.000	37,792		0	
637870-10-6	NATIONAL STORAGE AFFILIATES TRUST		05/06/2024	EXTERNAL MANAGER TRA	1,970.000	70,815		0	
681116-10-9	OLLIES BARGAIN OUTLET HOLDINGS INC		04/10/2024	EXTERNAL MANAGER TRA	830.000	60,323		0	
681919-10-6	OMNICOM GROUP INC		06/18/2024	EXTERNAL MANAGER TRA	3,520.000	314,514		0	
682189-10-5	ON SEMICONDUCTOR CORP		05/21/2024	EXTERNAL MANAGER TRA	310.000	22,599		0	
683344-10-5	ONTO INNOVATION INC		06/25/2024	EXTERNAL MANAGER TRA	501.000	108,440		0	
69351T-10-6	PPL CORP		06/21/2024	CABRERA CAPITAL	37,450.000	1,048,499		0	
695156-10-9	PACKAGING CORP OF AMERICA		04/09/2024	EXTERNAL MANAGER TRA	290.000	54,901		0	
70975L-10-7	PENUMBRA INC		06/24/2024	EXTERNAL MANAGER TRA	130.000	22,813		0	
72352L-10-6	PINTEREST INC CLASS A		05/06/2024	EXTERNAL MANAGER TRA	740.000	30,222		0	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP IN		04/10/2024	EXTERNAL MANAGER TRA	2,460.000	164,394		0	
761152-10-7	RESMED INC		05/21/2024	EXTERNAL MANAGER TRA	140.000	30,615		0	
778296-10-3	ROSS STORES INC		06/24/2024	EXTERNAL MANAGER TRA	880.000	127,261		0	
780287-10-8	ROYAL GOLD INC		05/20/2024	EXTERNAL MANAGER TRA	90.000	12,041		0	
78463X-20-2	SPDR EURO STOXX ETF		05/08/2024	JANE STREET EXECUTIO	76,986.000	4,031,757		0	
78464A-88-8	SPDR S&P HOMEBUILDERS ETF		05/15/2024	SUSQUEHANNA	21,838.000	2,400,854		0	
80874P-10-9	LIGHT WONDER INC		06/25/2024	EXTERNAL MANAGER TRA	660.000	67,769		0	
81369Y-10-0	MATERIALS SELECT SECTOR SPDR FUND		05/07/2024	JANE STREET EXECUTIO	56,999.000	5,199,871		0	
81369Y-20-9	HEALTH CARE SELECT SECTOR SPDR FUN		05/16/2024	JANE STREET EXECUTIO	20,526.000	3,000,487		0	
81369Y-30-8	CONSUMER STAPLES SELECT SECTOR SPD		05/09/2024	VIRTU-AMERICAS	39,959.000	3,080,439		0	
81369Y-70-4	INDUSTRIAL SELECT SECTOR SPDR FUND		05/09/2024	JANE STREET EXECUTIO	39,496.000	4,950,377		0	
81369Y-86-0	REAL ESTATE SELECT SECTOR SPDR FUN		05/14/2024	VIRTU-AMERICAS	104,794.000	4,002,083		0	
81369Y-88-6	UTILITIES SELECT SECTOR SPDR FUND		05/08/2024	VARIOUS	171,315.000	11,979,929		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
829073-10-5	SIMPSON MANUFACTURING INC		05/10/2024	EXTERNAL MANAGER TRA	309.000	54,646		0	
83406F-10-2	SOFI TECHNOLOGIES INC		05/07/2024	EXTERNAL MANAGER TRA	2,160.000	15,337		0	
84790A-10-5	SPECTRUM BRANDS HOLDINGS INC		05/22/2024	EXTERNAL MANAGER TRA	291.000	26,931		0	
85254J-10-2	STAG INDUSTRIAL REIT INC		06/24/2024	EXTERNAL MANAGER TRA	1,690.000	60,748		0	
860630-10-2	STIFEL FINANCIAL CORP		04/23/2024	EXTERNAL MANAGER TRA	360.000	28,039		0	
86800U-10-4	SUPER MICRO COMPUTER INC		06/24/2024	VARIOUS	944.000	745,514		0	
87162W-10-0	TD SYNNEX CORP		04/09/2024	EXTERNAL MANAGER TRA	700.000	81,891		0	
87165B-10-3	SYNCHRONY FINANCIAL		05/23/2024	EXTERNAL MANAGER TRA	4,440.000	196,366		0	
87724P-10-6	TAYLOR MORRISON HOME CORP		06/12/2024	WALLACHBETH	12,474.000	720,579		0	
880770-10-2	TERADYNE INC		06/24/2024	EXTERNAL MANAGER TRA	140.000	20,554		0	
910047-10-9	UNITED AIRLINES HOLDINGS INC		04/23/2024	EXTERNAL MANAGER TRA	770.000	41,745		0	
92189F-67-6	VANECK SEMICONDUCTOR ETF		06/06/2024	SUSQUEHANNA	51,405.000	12,459,414		0	
92189F-69-2	VANECK PHARMACEUTICAL ETF		06/04/2024	JANE STREET EXECUTIO	78,821.000	7,042,917		0	
92343E-10-2	VERISIGN INC		06/12/2024	EXTERNAL MANAGER TRA	720.000	130,262		0	
92537N-10-8	VERTIV HOLDINGS CLASS A		05/09/2024	EXTERNAL MANAGER TRA	450.000	43,576		0	
927959-10-6	VIPER ENERGY INC CLASS A		06/24/2024	EXTERNAL MANAGER TRA	1,700.000	63,132		0	
92840M-10-2	VISTRA CORP		06/24/2024	VARIOUS	24,720.000	2,261,594		0	
94419L-10-1	WAYFAIR INC CLASS A		06/24/2024	EXTERNAL MANAGER TRA	440.000	24,049		0	
983134-10-7	WYNN RESORTS LTD		05/07/2024	EXTERNAL MANAGER TRA	190.000	18,592		0	
98389B-10-0	XCEL ENERGY INC		04/08/2024	EXTERNAL MANAGER TRA	230.000	12,407		0	
989207-10-5	ZEBRA TECHNOLOGIES CORP CLASS A		06/24/2024	EXTERNAL MANAGER TRA	200.000	61,129		0	
124765-10-8	CAE INC	A	05/29/2024	EXTERNAL MANAGER TRA	3,036.000	56,139		0	
784730-10-3	SSR MINING INC	A	04/29/2024	EXTERNAL MANAGER TRA	4,950.000	25,472		0	
G0585R-10-6	ASSURED GUARANTY LTD	C	04/23/2024	EXTERNAL MANAGER TRA	350.000	27,380		0	
G3323L-10-0	FABRINET	C	06/21/2024	CABRERA CAPITAL	6,020.000	1,477,322		0	
G4474Y-21-4	JANUS HENDERSON GROUP PLC	C	04/23/2024	EXTERNAL MANAGER TRA	4,100.000	129,210		0	
N6596X-10-9	NXP SEMICONDUCTORS NV	C	06/21/2024	WALLACHBETH	3,850.000	1,039,802		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						113,979,730	XXX	0	XXX
316146-10-9	Fid Inv Gr Bond		06/28/2024	FIDELITY	8.988	63			1.
315911-75-0	Fid 500 Index IPR		06/28/2024	FIDELITY	1,426.579	271,728			1.
315911-72-7	Fid Intl Index IPR		06/28/2024	FIDELITY	13.066	630			1.
779546-30-8	TRP DIV Growth		06/28/2024	FIDELITY	0.427	33			1.
92646A-82-3	Victory Special Value I		06/28/2024	FIDELITY	0.638	12			1.
315794-79-2	Fid Freedom 2015 K		06/28/2024	FIDELITY	2,056.830	2,057			1.
315794-78-4	Fid Freedom 2020 K		06/28/2024	FIDELITY	557.142	7,893			1.
315794-77-6	Fid Freedom 2025 K		06/28/2024	FIDELITY	206.609	2,763			1.
315794-76-8	Fid Freedom 2030 K		06/28/2024	FIDELITY	60.760	1,027			1.
315794-75-0	Fid Freedom 2035 K		06/28/2024	FIDELITY	96.379	1,452			1.
47803W-70-3	JH DSCPL VAL MDCP R6		06/28/2024	FIDELITY	31.881	900			1.
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						288,558	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						114,268,288	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						114,268,288	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						114,268,288	XXX	0	XXX
6009999999 - Totals						396,605,039	XXX	2,179,394	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
912810-TS-7	TREASURY BOND		06/26/2024	BARCLAY'S CAPITAL		219,150	240,000	219,572	219,810	0	323	0	323	0	220,134	0	(984)	(984)	5,737	05/15/2043	1.A
912810-TT-5	TREASURY BOND		05/06/2024	BANK OF AMERICA		986,225	1,082,200	1,042,902	0	0	116	0	116	0	1,043,019	0	(56,793)	(56,793)	31,980	08/15/2053	1.A
912810-TU-2	TREASURY BOND		06/26/2024	BANK OF AMERICA		997,688	1,022,000	935,244	935,761	0	1,271	0	1,271	0	937,033	0	60,655	60,655	38,694	08/15/2043	1.A
912810-TV-0	TREASURY BOND		05/13/2024	VARIOUS		3,050,935	2,995,000	3,063,758	0	0	(4)	0	(4)	0	3,063,755	0	(12,819)	(12,819)	63,043	11/15/2053	1.A
912810-TX-6	TREASURY BOND		06/27/2024	VARIOUS		7,031,370	7,457,000	6,977,593	0	0	123	0	123	0	6,977,717	0	53,653	53,653	66,562	02/15/2054	1.A
912810-TZ-1	TREASURY BOND		05/08/2024	VARIOUS		1,497,356	1,536,000	1,495,362	0	0	17	0	17	0	1,495,379	0	1,977	1,977	14,018	02/15/2044	1.A
912810-UB-2	TREASURY BOND		06/27/2024	VARIOUS		954,495	940,000	933,483	0	0	1	0	1	0	933,484	0	21,011	21,011	4,591	05/15/2044	1.A
91282C-FV-8	TREASURY NOTE		06/26/2024	MORGAN STANLEY		1,184,578	1,200,000	1,277,867	1,272,848	0	(3,475)	0	(3,475)	0	1,269,373	0	(84,795)	(84,795)	30,534	11/15/2032	1.A
91282C-GC-9	TREASURY NOTE		05/08/2024	BANK OF AMERICA		1,629,750	1,670,000	1,686,429	1,683,465	0	(1,175)	0	(1,175)	0	1,682,290	0	(52,539)	(52,539)	55,468	12/31/2027	1.A
91282C-GJ-4	TREASURY NOTE		06/26/2024	ROYAL BANK OF SCOTLA		268,417	280,000	275,816	276,290	0	267	0	267	0	276,557	0	(8,139)	(8,139)	8,885	01/31/2030	1.A
91282C-GP-0	TREASURY NOTE		06/26/2024	BARCLAY'S CAPITAL		2,399,079	2,436,000	2,476,113	2,470,241	0	(3,751)	0	(3,751)	0	2,466,490	0	(67,410)	(67,410)	80,229	02/29/2028	1.A
91282C-HT-1	TREASURY NOTE		05/08/2024	VARIOUS		5,573,311	5,814,400	5,456,975	5,463,605	0	8,823	0	8,823	0	5,472,428	0	100,883	100,883	152,872	08/15/2033	1.A
91282C-JF-9	TREASURY NOTE		05/08/2024	ROYAL BANK OF SCOTLA		53,720	53,000	54,615	54,591	0	(104)	0	(104)	0	54,487	0	(767)	(767)	1,355	10/31/2028	1.A
91282C-JJ-1	TREASURY NOTE		06/26/2024	VARIOUS		2,859,061	2,823,000	2,904,173	0	0	(1,973)	0	(1,973)	0	2,902,200	0	(43,139)	(43,139)	68,158	11/15/2033	1.A
91282C-JM-4	TREASURY NOTE		05/08/2024	BARCLAY'S CAPITAL		736,986	742,000	747,350	747,298	0	(232)	0	(232)	0	747,066	0	(10,081)	(10,081)	14,280	11/30/2030	1.A
91282C-JN-2	TREASURY NOTE		05/08/2024	VARIOUS		1,822,892	1,830,000	1,839,150	506,245	0	(750)	9,316	(10,066)	0	1,838,363	0	(15,471)	(15,471)	30,308	11/30/2028	1.A
91282C-JR-3	TREASURY NOTE		06/26/2024	BARCLAY'S CAPITAL		1,872,232	1,920,700	1,898,641	0	0	1,809	0	1,809	0	1,900,451	0	(28,218)	(28,218)	35,420	12/31/2028	1.A
91282C-JW-2	TREASURY NOTE		05/20/2024	CITIGROUP		323,323	330,000	326,583	0	0	132	0	132	0	326,715	0	(3,393)	(3,393)	4,025	01/31/2029	1.A
91282C-JZ-5	TREASURY NOTE		06/26/2024	VARIOUS		16,036,637	16,624,000	16,031,210	0	0	1,864	0	1,864	0	16,033,074	0	3,563	3,563	126,017	02/15/2034	1.A
91282C-KB-6	TREASURY NOTE		06/26/2024	MORGAN STANLEY		368,569	370,000	369,843	0	0	12	0	12	0	369,856	0	(1,287)	(1,287)	5,534	02/28/2026	1.A
91282C-KD-2	TREASURY NOTE		04/02/2024	BARCLAY'S CAPITAL		3,163,972	3,178,000	3,174,627	0	0	6	0	6	0	3,174,633	0	(10,661)	(10,661)	12,479	02/28/2029	1.A
91282C-KE-0	TREASURY NOTE		06/12/2024	VARIOUS		5,566,532	5,611,000	5,565,898	0	0	2,348	0	2,348	0	5,568,246	0	(1,714)	(1,714)	51,324	03/15/2027	1.A
91282C-KF-7	TREASURY NOTE		06/26/2024	BANK OF AMERICA		108,780	110,000	106,954	0	0	74	0	74	0	107,027	0	1,753	1,753	1,091	03/31/2031	1.A
91282C-KG-5	TREASURY NOTE		04/23/2024	VARIOUS		2,748,771	2,795,000	2,766,869	0	0	104	0	104	0	2,766,973	0	(18,202)	(18,202)	3,930	03/31/2029	1.A
91282C-KH-3	TREASURY NOTE		05/08/2024	BANK OF AMERICA		531,426	535,000	531,282	0	0	81	0	81	0	531,363	0	64	64	2,565	03/31/2026	1.A
91282C-KK-6	TREASURY NOTE		06/18/2024	BANK OF NOVA SCOTIA		937,191	935,000	934,288	0	0	(18)	0	(18)	0	934,269	0	2,922	2,922	6,317	04/30/2026	1.A
91282C-KN-0	TREASURY NOTE		06/26/2024	VARIOUS		2,194,349	2,165,000	2,162,248	0	0	(56)	0	(56)	0	2,162,193	0	32,156	32,156	10,480	04/30/2031	1.A
91282C-KP-5	TREASURY NOTE		06/06/2024	VARIOUS		6,257,974	6,210,000	6,229,088	0	0	(140)	0	(140)	0	6,228,947	0	29,027	29,027	19,043	04/30/2029	1.A
91282C-KQ-3	TREASURY NOTE		06/27/2024	VARIOUS		8,826,793	8,822,000	8,760,678	0	0	19	0	19	0	8,760,697	0	66,096	66,096	18,194	05/15/2034	1.A
91282C-KR-1	TREASURY NOTE		06/24/2024	VARIOUS		4,388,588	4,385,000	4,380,557	0	0	12	0	12	0	4,380,569	0	8,019	8,019	15,161	05/15/2027	1.A
91282C-KS-9	TREASURY NOTE		06/17/2024	JP MORGAN		265,528	265,000	265,348	0	0	(9)	0	(9)	0	265,339	0	189	189	635	05/31/2026	1.A
91282C-KT-7	TREASURY NOTE		06/28/2024	VARIOUS		3,857,611	3,827,000	3,849,336	0	0	(179)	0	(179)	0	3,849,157	0	8,454	8,454	6,996	05/31/2029	1.A
91282C-KU-4	TREASURY NOTE		06/17/2024	JP MORGAN		571,813	560,000	563,631	0	0	(29)	0	(29)	0	563,603	0	8,210	8,210	1,274	05/31/2031	1.A
91282C-KV-2	TREASURY NOTE		06/26/2024	VARIOUS		4,604,269	4,588,000	4,603,212	0	0	(14)	0	(14)	0	4,603,198	0	1,070	1,070	2,905	06/15/2027	1.A FE
0109999999. Subtotal - Bonds - U.S. Governments						93,889,371	95,351,300	93,906,695	13,630,154	0	5,493	9,316	(3,823)	0	93,906,085	0	(16,710)	(16,710)	990,104	XXX	XXX
196479-6Z-7	COLORADO ST HSG & FIN AUTH		06/03/2024	STATE BANK		4,908	4,908	4,908	4,908	0	0	0	0	0	4,908	0	0	0	71	08/01/2049	1.A FE
196480-CV-7	COLORADO ST HSG & FIN AUTH		06/03/2024	STATE BANK		3,420	3,420	3,522	3,477	0	(4)	0	(4)	0	3,473	0	(54)	(54)	51	08/01/2049	1.A FE
196480-EX-1	COLORADO ST HSG & FIN AUTH		06/03/2024	STATE BANK		10,762	10,762	10,762	10,762	0	0	0	0	0	10,762	0	0	0	120	01/01/2050	1.A FE
3128MD-UP-6	FGOLD 15YR GIANT 3.5 10/01/28		06/01/2024	PAYDOWN		190,413	190,413	199,644	192,403	0	(1,990)	0	(1,990)	0	190,413	0	0	0	2,888	10/01/2028	1.A
3128MJ-4V-9	FGOLD 30YR GIANT 3.5 08/01/48		06/01/2024	PAYDOWN		582	582	580	580	0	2	0	2	0	582	0	0	0	9	08/01/2048	1.A
3128MJ-5R-7	FGOLD 30YR GIANT		06/01/2024	PAYDOWN		3,525	3,525	3,434	3,464	0	61	0	61	0	3,525	0	0	0	44	10/01/2048	1.A
3128MJ-ZF-0	FGOLD 30YR GIANT		06/01/2024	PAYDOWN		71,425	71,425	69,717	70,280	0	1,144	0	1,144	0	71,425	0	0	0	909	01/01/2047	1.A
3128PU-P5-5	FGOLD 15YR 4 04/01/26		06/01/2024	PAYDOWN		25,043	25,043	26,806	25,535	0	(491)	0	(491)	0	25,043	0	0	0	426	04/01/2026	1.A
3128PU-V8-2	FGOLD 15YR 4 05/01/26		06/01/2024	PAYDOWN		31,527	31,527	33,734	32,161	0	(634)	0	(634)	0	31,527	0	0	0	525	05/01/2026	1.A
312939-NP-2	FGOLD 30YR		06/01/2024	PAYDOWN		16,330	16,330	17,577	17,438	0	(1,108)	0	(1,108)	0	16,330	0	0	0	305	03/01/2040	1.A
312942-VH-5	FGOLD 30YR 5 10/01/40		06/01/2024	PAYDOWN		6,484	6,484	6,981	6,864	0	(380)	0	(380)	0	6,484	0	0	0	136	10/01/2040	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
3132CX-BE-1	FHLMC 15YR UMBS SUPER		06/01/2024	PAYDOWN		66,115	66,115	62,798	62,860	0	3,254	0	3,254	0	66,115	0	0	0	1,290	08/01/2038	1.A
3132CX-CM-2	FHLMC 15YR UMBS SUPER		06/01/2024	PAYDOWN		31,187	31,187	30,085	30,104	0	1,082	0	1,082	0	31,187	0	0	0	597	09/01/2038	1.A
3132D6-B5-8	FHLMC 15YR UMBS SUPER		06/01/2024	PAYDOWN		118,369	118,369	111,045	112,145	0	6,224	0	6,224	0	118,369	0	0	0	1,506	05/01/2037	1.A
3132D6-ET-3	FHLMC 15YR UMBS SUPER		06/01/2024	PAYDOWN		99,394	99,394	95,636	95,705	0	3,690	0	3,690	0	99,394	0	0	0	1,868	08/01/2038	1.A
3132D6-GB-0	FHLMC 15YR UMBS SUPER		06/01/2024	PAYDOWN		173,630	173,630	174,823	0	0	(1,194)	0	(1,194)	0	173,630	0	0	0	1,183	04/01/2039	1.A
3132DN-VY-6	FHLMC 30YR UMBS SUPER		06/01/2024	PAYDOWN		48,644	48,644	48,097	48,108	0	535	0	535	0	48,644	0	0	0	992	07/01/2052	1.A
3132DP-5H-7	FHLMC 30YR UMBS SUPER		06/01/2024	PAYDOWN		143,089	143,089	145,347	145,312	0	(2,223)	0	(2,223)	0	143,089	0	0	0	3,288	03/01/2053	1.A
3132DP-JD-1	FHLMC 30YR UMBS SUPER		06/01/2024	PAYDOWN		114,233	114,233	110,182	110,265	0	3,968	0	3,968	0	114,233	0	0	0	2,166	09/01/2052	1.A
3132DQ-2M-7	FHLMC 30YR UMBS SUPER		06/01/2024	PAYDOWN		216,301	216,301	221,168	221,135	0	(4,835)	0	(4,835)	0	216,301	0	0	0	5,919	08/01/2053	1.A
3132DQ-QH-2	FHLMC 30YR UMBS SUPER		06/01/2024	PAYDOWN		42,372	42,372	40,611	40,628	0	1,744	0	1,744	0	42,372	0	0	0	949	04/01/2053	1.A
3132DQ-VD-5	FHLMC 30YR UMBS SUPER		06/01/2024	PAYDOWN		63,243	63,243	63,243	63,243	0	0	0	0	0	63,243	0	0	0	1,450	05/01/2053	1.A
3132DS-FC-1	FHLMC 30YR UMBS SUPER		06/01/2024	PAYDOWN		7,555	7,555	7,649	0	0	(93)	0	(93)	0	7,555	0	0	0	46	01/01/2054	1.A
3132DS-JZ-6	FHLMC 30YR UMBS SUPER		06/25/2024	VARIOUS		4,560,822	4,466,666	4,553,363	0	0	(4,373)	0	(4,373)	0	4,548,991	0	11,831	11,831	93,871	12/01/2053	1.A
3132DS-V7-4	FHLMC 30YR UMBS SUPER		06/01/2024	PAYDOWN		12,303	12,303	12,657	0	0	(354)	0	(354)	0	12,303	0	0	0	95	03/01/2054	1.A
3132DV-ML-6	FHLMC 30YR UMBS SUPER		06/01/2024	PAYDOWN		24,991	24,991	23,144	23,159	0	1,832	0	1,832	0	24,991	0	0	0	462	05/01/2053	1.A
3132DW-BR-3	FHLMC 30YR UMBS SUPER		06/01/2024	PAYDOWN		99,764	99,764	105,179	105,093	0	(5,329)	0	(5,329)	0	99,764	0	0	0	1,266	05/01/2051	1.A
3132DW-DU-4	FHLMC 30YR UMBS SUPER		06/01/2024	PAYDOWN		25,762	25,762	25,609	25,613	0	148	0	148	0	25,762	0	0	0	445	04/01/2052	1.A
3132DW-HU-0	FHLMC 30YR UMBS SUPER		06/01/2024	PAYDOWN		44,868	44,868	44,546	44,549	0	319	0	319	0	44,868	0	0	0	1,121	07/01/2053	1.A
3132E0-GR-7	FHLMC 30YR UMBS SUPER		06/01/2024	PAYDOWN		21,718	21,718	21,956	21,954	0	(236)	0	(236)	0	21,718	0	0	0	543	08/01/2053	1.A
3132E0-W9-9	FHLMC 30YR UMBS SUPER		06/01/2024	PAYDOWN		45,614	45,614	47,253	0	0	(1,639)	0	(1,639)	0	45,614	0	0	0	769	10/01/2053	1.A
3132E0-YQ-9	FHLMC 30YR UMBS SUPER		06/01/2024	PAYDOWN		21,808	21,808	21,893	21,892	0	(84)	0	(84)	0	21,808	0	0	0	469	11/01/2053	1.A
3132L9-FC-4	FHLMC GOLD 30YR CASH ISSUANCE		06/01/2024	PAYDOWN		7,105	7,105	7,105	7,105	0	0	0	0	0	7,105	0	0	0	116	12/01/2047	1.A
3132Y4-CQ-3	FHLMC GOLD 30YR		06/01/2024	PAYDOWN		13,429	13,429	13,616	13,564	0	(134)	0	(134)	0	13,429	0	0	0	221	11/01/2048	1.A
31335B-C2-0	FHLMC GOLD 30YR GIANT		06/01/2024	PAYDOWN		70,315	70,315	68,788	69,190	0	1,125	0	1,125	0	70,315	0	0	0	897	12/01/2046	1.A
3133AG-Q5-1	FHLMC 30YR UMBS		06/01/2024	PAYDOWN		213,162	213,162	212,792	212,876	0	286	0	286	0	213,162	0	0	0	1,772	03/01/2051	1.A
3133AJ-ND-1	FHLMC 30YR UMBS		06/01/2024	PAYDOWN		20,439	20,439	21,617	21,601	0	(1,162)	0	(1,162)	0	20,439	0	0	0	256	04/01/2051	1.A
3133AL-EV-6	FHLMC 30YR UMBS		06/01/2024	PAYDOWN		76,794	76,794	79,805	79,661	0	(2,867)	0	(2,867)	0	76,794	0	0	0	800	05/01/2051	1.A
3133AN-KM-5	FHLMC 30YR UMBS		06/01/2024	PAYDOWN		19,837	19,837	20,023	20,012	0	(176)	0	(176)	0	19,837	0	0	0	167	07/01/2051	1.A
3133AN-KN-3	FHLMC 30YR UMBS		06/01/2024	PAYDOWN		15,887	15,887	16,517	16,492	0	(605)	0	(605)	0	15,887	0	0	0	167	07/01/2051	1.A
3133AP-XS-3	FHLMC 30YR UMBS		06/01/2024	PAYDOWN		202,184	202,184	210,145	209,762	0	(7,578)	0	(7,578)	0	202,184	0	0	0	1,993	08/01/2051	1.A
3133AR-PT-6	FHLMC 30YR UMBS		06/01/2024	PAYDOWN		10,930	10,930	11,668	11,658	0	(727)	0	(727)	0	10,930	0	0	0	159	09/01/2051	1.A
3133AT-NJ-6	FHLMC 30YR UMBS		06/01/2024	PAYDOWN		12,455	12,455	12,889	12,866	0	(411)	0	(411)	0	12,455	0	0	0	129	10/01/2051	1.A
3133AW-DB-7	FHLMC 30YR UMBS		06/01/2024	PAYDOWN		64,782	64,782	64,798	64,797	0	(14)	0	(14)	0	64,782	0	0	0	577	10/01/2051	1.A
3133B7-7B-8	FHLMC 30YR UMBS		06/01/2024	PAYDOWN		90,682	90,682	92,949	92,909	0	(2,228)	0	(2,228)	0	90,682	0	0	0	1,759	04/01/2052	1.A
3133B9-MG-6	FHLMC 30YR UMBS		06/01/2024	PAYDOWN		251,161	251,161	230,721	233,013	0	18,148	0	18,148	0	251,161	0	0	0	3,876	04/01/2052	1.A
3133BD-HM-0	FHLMC 30YR UMBS		06/01/2024	PAYDOWN		71,863	71,863	73,457	73,413	0	(1,550)	0	(1,550)	0	71,863	0	0	0	1,769	06/01/2052	1.A
3133BJ-SA-1	FHLMC 30YR UMBS		06/01/2024	PAYDOWN		1,815	1,815	1,803	1,803	0	12	0	12	0	1,815	0	0	0	30	08/01/2052	1.A
3133BK-M5-5	FHLMC 30YR UMBS		06/01/2024	PAYDOWN		37,221	37,221	36,793	36,806	0	415	0	415	0	37,221	0	0	0	814	09/01/2052	1.A
3133BN-AA-1	FHLMC 30YR UMBS		06/01/2024	PAYDOWN		11,992	11,992	11,495	11,504	0	488	0	488	0	11,992	0	0	0	232	10/01/2052	1.A
3133BN-LS-0	FHLMC 30YR UMBS		06/01/2024	PAYDOWN		56,137	56,137	55,514	55,535	0	603	0	603	0	56,137	0	0	0	1,285	10/01/2052	1.A
3133BP-UN-6	FHLMC 30YR UMBS		06/01/2024	PAYDOWN		20,502	20,502	20,575	20,569	0	(66)	0	(66)	0	20,502	0	0	0	424	10/01/2052	1.A
3133BP-WB-0	FHLMC 30YR UMBS		04/01/2024	VARIOUS		125	0	0	0	0	49	0	49	0	49	0	76	76	2,784	11/01/2052	1.A
3133BQ-E3-6	FHLMC 30YR UMBS		06/01/2024	PAYDOWN		2,145	2,145	2,153	2,153	0	(8)	0	(8)	0	2,145	0	0	0	53	11/01/2052	1.A
3133BS-N9-9	FHLMC 30YR UMBS		06/01/2024	PAYDOWN		52,117	52,117	51,295	51,301	0	816	0	816	0	52,117	0	0	0	1,085	12/01/2052	1.A
3133C5-FM-8	FHLMC 30YR UMBS		06/01/2024	PAYDOWN		48,606	48,606	49,009	49,006	0	(399)	0	(399)	0	48,606	0	0	0	1,428	06/01/2053	1.A
3133C6-CC-1	FHLMC 30YR UMBS		06/01/2024	PAYDOWN		9,905	9,905	9,910	9,910	0	(5)	0	(5)	0	9,905	0	0	0	269	06/01/2053	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
3133G6-YA-1	FHLMC 30YR UMBS		06/01/2024	PAYDOWN		74,757	74,757	75,843	75,834	0	(1,077)	0	(1,077)	0	74,757	0	0	0	1,562	07/01/2053	1.A
3133CL-MK-9	FHLMC 30YR UMBS		06/01/2024	PAYDOWN		54,153	54,153	55,304	0	0	(1,151)	0	(1,151)	0	54,153	0	0	0	776	12/01/2053	1.A
3133GG-HA-4	FHLMC 15YR UMBS		06/01/2024	PAYDOWN		103,285	103,285	103,914	103,843	0	(558)	0	(558)	0	103,285	0	0	0	862	01/01/2037	1.A
3133KL-2N-6	FHLMC 30YR UMBS		06/01/2024	PAYDOWN		137,256	137,256	146,482	142,883	0	(5,627)	0	(5,627)	0	137,256	0	0	0	2,296	05/01/2051	1.A
3133KM-SA-4	FHLMC 30YR UMBS		06/01/2024	PAYDOWN		376,000	376,000	331,919	336,479	0	39,521	0	39,521	0	376,000	0	0	0	4,761	09/01/2051	1.A
3133KP-6B-9	FHLMC 30YR UMBS		06/01/2024	PAYDOWN		10,816	10,816	10,856	10,851	0	(35)	0	(35)	0	10,816	0	0	0	247	12/01/2052	1.A
3133L8-Y3-3	FHLMC 15YR UMBS		04/09/2024	VARIOUS		2,806,911	3,106,736	2,852,597	2,887,422	0	12,309	0	12,309	0	2,899,732	0	(92,821)	(92,821)	29,106	03/01/2037	1.A
3137FJ-Z9-3	FHMS_K084		06/25/2024	MORGAN STANLEY		2,885,859	3,000,000	3,211,758	3,113,837	0	(11,232)	0	(11,232)	0	3,102,605	0	(216,746)	(216,746)	65,205	10/25/2028	1.A
3138WD-AM-3	FNMA 30YR		06/01/2024	PAYDOWN		94,368	94,368	97,752	96,782	0	(2,414)	0	(2,414)	0	94,368	0	0	0	1,420	10/01/2044	1.A
3140AB-HY-4	FNMA 30YR UMBS		06/01/2024	PAYDOWN		8,233	8,233	8,259	0	0	(26)	0	(26)	0	8,233	0	0	0	41	05/01/2054	1.A
3140AC-RG-0	FNMA 30YR UMBS		06/01/2024	PAYDOWN		37,914	37,914	38,950	0	0	(1,037)	0	(1,037)	0	37,914	0	0	0	205	04/01/2054	1.A
3140HF-TP-4	FNMA 30YR UMBS		06/01/2024	PAYDOWN		32,179	32,179	34,261	32,811	0	(631)	0	(631)	0	32,179	0	0	0	519	04/01/2050	1.A
3140J7-2S-3	FNMA 30YR		06/01/2024	PAYDOWN		14,794	14,794	14,452	14,534	0	260	0	260	0	14,794	0	0	0	184	02/01/2048	1.A
3140J9-XH-9	FNMA 30YR		06/01/2024	PAYDOWN		16,585	16,585	16,575	16,578	0	7	0	7	0	16,585	0	0	0	210	07/01/2047	1.A
3140JX-SG-4	FNMA 15YR UMBS		06/01/2024	PAYDOWN		57,683	57,683	59,251	58,715	0	(1,033)	0	(1,033)	0	57,683	0	0	0	769	10/01/2034	1.A
3140K3-BY-7	FNMA 15YR UMBS		06/01/2024	PAYDOWN		220,854	220,854	224,028	222,670	0	(1,816)	0	(1,816)	0	220,854	0	0	0	2,335	01/01/2035	1.A
3140K7-CM-3	FNMA 15YR UMBS		06/01/2024	PAYDOWN		35,608	35,608	35,909	35,764	0	(156)	0	(156)	0	35,608	0	0	0	371	12/01/2034	1.A
3140KD-CD-0	FNMA 15YR UMBS		06/01/2024	PAYDOWN		50,625	50,625	48,689	47,205	0	3,420	0	3,420	0	50,625	0	0	0	527	06/01/2035	1.A
3140KP-PL-1	FNMA 30YR UMBS		06/01/2024	PAYDOWN		12,036	12,036	12,510	12,473	0	(438)	0	(438)	0	12,036	0	0	0	100	11/01/2050	1.A
3140KP-PM-9	FNMA 30YR UMBS		06/01/2024	PAYDOWN		16,337	16,337	16,919	16,886	0	(549)	0	(549)	0	16,337	0	0	0	136	10/01/2050	1.A
3140KS-AF-4	FNMA 30YR UMBS		06/01/2024	PAYDOWN		78,227	78,227	78,310	78,227	0	0	0	0	0	78,227	0	0	0	745	11/01/2050	1.A
3140LP-N4-0	FNMA 30YR UMBS		06/01/2024	PAYDOWN		16,552	16,552	16,707	16,698	0	(146)	0	(146)	0	16,552	0	0	0	139	07/01/2051	1.A
3140LQ-AB-6	FNMA 30YR UMBS		06/01/2024	PAYDOWN		101,079	101,079	102,611	102,519	0	(1,440)	0	(1,440)	0	101,079	0	0	0	722	06/01/2051	1.A
3140LR-UJ-5	FNMA 30YR UMBS		06/01/2024	PAYDOWN		29,785	29,785	30,388	30,350	0	(565)	0	(565)	0	29,785	0	0	0	249	08/01/2051	1.A
3140LS-N2-8	FNMA 30YR UMBS		06/01/2024	PAYDOWN		72,272	72,272	73,412	73,351	0	(1,079)	0	(1,079)	0	72,272	0	0	0	610	06/01/2051	1.A
3140LV-TQ-2	FNMA 30YR UMBS		06/01/2024	PAYDOWN		102,315	102,315	84,559	86,009	0	16,305	0	16,305	0	102,315	0	0	0	848	08/01/2051	1.A
3140M5-AW-5	FNMA 30YR UMBS		06/01/2024	PAYDOWN		106,030	106,030	106,163	106,157	0	(127)	0	(127)	0	106,030	0	0	0	754	12/01/2051	1.A
3140M9-XV-4	FNMA 30YR UMBS		06/01/2024	PAYDOWN		17,595	17,595	17,510	17,514	0	81	0	81	0	17,595	0	0	0	146	01/01/2052	1.A
3140MA-UR-3	FNMA 15YR UMBS		06/01/2024	PAYDOWN		71,860	71,860	71,018	71,086	0	774	0	774	0	71,860	0	0	0	899	05/01/2037	1.A
3140MG-LZ-2	FNMA 30YR UMBS		06/01/2024	PAYDOWN		37,523	37,523	38,213	38,189	0	(666)	0	(666)	0	37,523	0	0	0	471	02/01/2052	1.A
3140MM-BQ-0	FNMA 30YR UMBS		06/01/2024	PAYDOWN		61,111	61,111	59,717	59,732	0	1,379	0	1,379	0	61,111	0	0	0	964	05/01/2052	1.A
3140MM-ZD-3	FNMA 30YR UMBS		06/01/2024	PAYDOWN		140,725	140,725	139,186	139,248	0	1,477	0	1,477	0	140,725	0	0	0	3,223	08/01/2052	1.A
3140MP-SU-6	FNMA 30YR UMBS		06/01/2024	PAYDOWN		11,365	11,365	11,221	11,226	0	140	0	140	0	11,365	0	0	0	189	07/01/2052	1.A
3140MV-BC-1	FNMA 30YR UMBS		06/01/2024	PAYDOWN		7,390	7,390	7,300	7,302	0	88	0	88	0	7,390	0	0	0	123	07/01/2052	1.A
3140MX-7G-3	FNMA 30YR UMBS		06/01/2024	PAYDOWN		107,114	107,114	103,833	103,876	0	3,237	0	3,237	0	107,114	0	0	0	2,180	09/01/2052	1.A
3140MX-M7-6	FNMA 30YR UMBS		04/02/2024	VARIOUS		4,953,868	5,239,449	5,223,894	5,224,275	0	(85)	0	(85)	0	5,224,191	0	(270,322)	(270,322)	85,064	08/01/2052	1.A
3140MY-DD-1	FNMA 30YR UMBS		06/01/2024	PAYDOWN		195,622	195,622	197,104	197,064	0	(1,442)	0	(1,442)	0	195,622	0	0	0	2,709	07/01/2052	1.A
3140N2-5Q-0	FNMA 30YR UMBS		06/01/2024	PAYDOWN		186,893	186,893	183,053	183,080	0	3,813	0	3,813	0	186,893	0	0	0	3,746	09/01/2052	1.A
3140NC-BN-8	FNMA 30YR UMBS		06/01/2024	PAYDOWN		23,507	23,507	22,864	22,868	0	639	0	639	0	23,507	0	0	0	550	02/01/2053	1.A
3140QK-BR-8	FNMA 30YR UMBS		06/01/2024	PAYDOWN		106,933	106,933	114,479	114,052	0	(7,120)	0	(7,120)	0	106,933	0	0	0	1,377	04/01/2051	1.A
3140QK-RY-6	FNMA 30YR UMBS		06/01/2024	PAYDOWN		74,823	74,823	75,817	75,762	0	(940)	0	(940)	0	74,823	0	0	0	601	05/01/2051	1.A
3140QL-6U-5	FNMA 30YR UMBS		06/01/2024	PAYDOWN		10,659	10,659	10,670	10,670	0	(11)	0	(11)	0	10,659	0	0	0	84	10/01/2051	1.A
3140QL-SL-1	FNMA 30YR UMBS		06/01/2024	PAYDOWN		30,993	30,993	33,369	33,328	0	(2,335)	0	(2,335)	0	30,993	0	0	0	526	08/01/2051	1.A
3140QQ-QM-0	FNMA 30YR UMBS		06/01/2024	PAYDOWN		94,413	94,413	92,311	92,358	0	2,055	0	2,055	0	94,413	0	0	0	1,889	10/01/2052	1.A
3140QR-X2-4	FNMA 30YR UMBS		06/01/2024	PAYDOWN		21,639	21,639	21,186	21,189	0	450	0	450	0	21,639	0	0	0	591	04/01/2053	1.A
3140X8-C6-2	FNMA 30YR UMBS SUPER		06/01/2024	PAYDOWN		190,681	190,681	195,577	194,357	0	(3,676)	0	(3,676)	0	190,681	0	0	0	1,715	11/01/2050	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
3140X9-TM-7	FNMA 15YR UMBS SUPER		06/01/2024	PAYDOWN		49,439	49,439	52,683	52,538	0	(3,100)	0	(3,100)	0	49,439	0	0	0	691	01/01/2036	1.A
3140XA-T6-9	FNMA 30YR UMBS SUPER		06/01/2024	PAYDOWN		65,424	65,424	68,001	67,858	0	(2,434)	0	(2,434)	0	65,424	0	0	0	740	04/01/2051	1.A
3140XC-GU-6	FNMA 30YR UMBS SUPER		06/01/2024	PAYDOWN		19,635	19,635	20,107	20,072	0	(437)	0	(437)	0	19,635	0	0	0	165	07/01/2051	1.A
3140XF-6W-6	FNMA 30YR UMBS SUPER		06/01/2024	PAYDOWN		48,694	48,694	44,366	44,708	0	3,986	0	3,986	0	48,694	0	0	0	710	03/01/2052	1.A
3140XJ-6X-6	FNMA 30YR UMBS SUPER		06/01/2024	PAYDOWN		61,815	61,815	58,763	58,782	0	3,033	0	3,033	0	61,815	0	0	0	1,619	04/01/2053	1.A
3140XJ-GJ-6	FNMA 30YR UMBS SUPER		06/01/2024	PAYDOWN		65,008	65,008	63,586	63,614	0	1,393	0	1,393	0	65,008	0	0	0	1,129	08/01/2052	1.A
3140XK-CC-2	FNMA 30YR UMBS SUPER		06/01/2024	PAYDOWN		37,989	37,989	36,588	36,599	0	1,389	0	1,389	0	37,989	0	0	0	555	11/01/2052	1.A
3140XL-2W-7	FNMA 30YR UMBS SUPER		06/01/2024	PAYDOWN		28,641	28,641	28,445	28,447	0	194	0	194	0	28,641	0	0	0	685	07/01/2053	1.A
3140XL-DC-9	FNMA 30YR UMBS SUPER		06/01/2024	PAYDOWN		117,412	117,412	119,558	119,542	0	(2,130)	0	(2,130)	0	117,412	0	0	0	2,599	05/01/2053	1.A
3140XM-7E-0	FNMA 30YR UMBS SUPER		06/26/2024	VARIOUS		3,793,920	3,712,065	3,814,147	0	0	(7,095)	0	(7,095)	0	3,807,051	0	(13,131)	(13,131)	75,092	10/01/2053	1.A
3140XM-GA-8	FNMA 30YR UMBS SUPER		05/09/2024	VARIOUS		1,716,236	1,707,364	1,715,367	1,715,329	0	(216)	0	(216)	0	1,715,113	0	1,123	1,123	45,944	08/01/2053	1.A
3140XP-XF-1	FNMA 30YR UMBS SUPER		06/01/2024	PAYDOWN		8,754	8,754	8,971	0	0	(217)	0	(217)	0	8,754	0	0	0	47	04/01/2054	1.A
31418C-5J-9	FNMA 30YR		06/01/2024	PAYDOWN		37,954	37,954	37,222	37,336	0	618	0	618	0	37,954	0	0	0	553	12/01/2048	1.A
31418C-FD-1	FNMA 30YR		06/01/2024	PAYDOWN		106,635	106,635	105,044	105,590	0	1,045	0	1,045	0	106,635	0	0	0	1,335	01/01/2047	1.A
31418D-5C-2	FNMA 15YR UMBS		06/01/2024	PAYDOWN		344,395	344,395	356,744	355,178	0	(10,783)	0	(10,783)	0	344,395	0	0	0	2,878	10/01/2036	1.A
31418E-B9-0	FNMA 30YR UMBS		06/01/2024	PAYDOWN		48,197	48,197	48,050	48,056	0	141	0	141	0	48,197	0	0	0	507	02/01/2052	1.A
31418E-CE-8	FNMA 15YR UMBS		06/01/2024	PAYDOWN		152,700	152,700	154,414	154,248	0	(1,548)	0	(1,548)	0	152,700	0	0	0	1,605	03/01/2037	1.A
31418E-D8-0	FNMA 30YR UMBS		06/01/2024	PAYDOWN		108,911	108,911	108,984	108,982	0	(70)	0	(70)	0	108,911	0	0	0	1,841	05/01/2052	1.A
3142GQ-5G-3	FHLMC 30YR UMBS		06/01/2024	PAYDOWN		19,682	19,682	19,733	0	0	(52)	0	(52)	0	19,682	0	0	0	98	02/01/2054	1.A
3142GQ-YH-9	FHLMC 30YR UMBS		05/08/2024	VARIOUS		804,653	789,723	809,957	0	0	(530)	0	(530)	0	809,431	0	(4,778)	(4,778)	14,080	01/01/2054	1.A
36179W-XL-7	GNMA2 30YR		06/01/2024	PAYDOWN		46,215	46,215	43,046	42,986	0	3,230	0	3,230	0	46,215	0	0	0	687	02/20/2052	1.A
36179X-LK-0	GNMA2 30YR		06/01/2024	PAYDOWN		30,455	30,455	30,831	30,830	0	(375)	0	(375)	0	30,455	0	0	0	743	11/20/2052	1.A
36179X-TD-8	GNMA2 30YR		06/01/2024	PAYDOWN		52,632	52,632	51,218	51,226	0	1,407	0	1,407	0	52,632	0	0	0	1,198	02/20/2053	1.A
36179Y-RJ-5	GNMA2 30YR		05/03/2024	VARIOUS		4,083,530	4,042,592	4,058,383	0	0	(128)	0	(128)	0	4,058,255	0	25,275	25,275	45,058	02/01/2054	1.A
592481-LV-5	MET SAINT LOUIS MO SWR DIST WSTWTR		04/10/2024	CA_CASH_CLOSE		405,400	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(94,600)	(94,600)	7,197	05/01/2045	1.B FE
59334D-LS-1	MIAMI-DADE CNTY FL WTR&SWR REVENUE		05/29/2024	CA_CASH_CLOSE		637,770	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(112,230)	(112,230)	17,305	10/01/2042	1.D FE
60416Q-HS-6	MINNESOTA ST HSG FIN AGY HOMEOWNER		06/03/2024	STATE BANK		3,731	3,731	3,731	3,731	0	0	0	0	0	3,731	0	0	0	47	12/01/2049	1.A FE
88258M-AA-3	TEXAS NAT GAS SECURITIZATION F		04/01/2024	SINKING PAYMENT		6,831	6,831	6,831	6,831	0	0	0	0	0	6,831	0	0	0	203	04/01/2035	1.A FE
92812U-Q4-3	VIRGINIA ST HSG DEV AUTH COMWL		06/25/2024	VARIOUS		35,351	35,351	35,351	35,351	0	0	0	0	0	35,351	0	0	0	512	10/25/2037	1.A FE
92812U-Q7-6	VIRGINIA ST HSG DEV AUTH CMWLTH MT		06/25/2024	STATE BANK		13,102	13,102	13,102	13,102	0	0	0	0	0	13,102	0	0	0	150	10/01/2049	1.A FE
92812U-Q8-4	VIRGINIA ST HSG DEV AUTH CMWLTH		06/25/2024	VARIOUS		30,173	30,173	30,173	30,173	0	0	0	0	0	30,173	0	0	0	379	12/25/2049	1.A FE
92812U-R2-6	VIRGINIA HOUSING DEVELOPMENT AUTHO		06/25/2024	STATE BANK		31,897	31,897	31,897	31,897	0	0	0	0	0	31,897	0	0	0	289	07/25/2051	1.A FE
92812V-MA-1	VIRGINIA ST HSG DEV AUTH		06/25/2024	STATE BANK		41,515	41,515	41,515	41,515	0	0	0	0	0	41,513	0	0	0	528	11/25/2039	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						34,679,714	35,345,215	35,492,894	21,807,718	0	28,912	0	28,912	0	35,446,089	0	(766,377)	(766,377)	598,756	XXX	XXX
00164V-AG-8	AMC NETWORKS INC		04/02/2024	MARKET AXESS AS A BR		20,052	20,000	20,000	0	0	0	0	0	0	20,000	0	52	52	0	01/15/2029	3.C FE
00206R-BK-7	AT&T INC		05/01/2024	MILLENIUM ADVISORS		190,348	235,000	204,628	203,971	0	258	0	258	0	204,229	0	(13,881)	(13,881)	3,919	06/15/2045	2.B FE
00206R-DJ-8	AT&T INC		05/01/2024	JEFFERIES & CO		362,939	450,000	365,112	366,807	0	537	0	537	0	367,344	0	(4,406)	(4,406)	13,163	03/09/2048	2.B FE
00253X-AA-9	AMERICAN AIRLINES INC		04/22/2024	VARIOUS		180,640	182,000	177,905	178,273	0	1,296	0	1,296	0	179,569	0	1,071	1,071	5,150	04/20/2026	3.A FE
00287Y-DW-6	ABBVIE INC		05/14/2024	TD SECURITIES		989,480	1,000,000	996,570	0	0	0	0	0	0	996,570	0	(7,090)	(7,090)	12,000	03/15/2054	1.G FE
00653V-AA-9	ADAPTHEALTH LLC		04/22/2024	GOLDMAN SACHS		38,028	41,000	34,494	35,363	0	308	0	308	0	35,670	0	2,357	2,357	1,835	08/01/2028	4.B FE
00724P-AE-9	ADOBE INC		04/02/2024	JANE STREET EXECUTIO		200,034	200,000	199,900	0	0	0	0	0	0	199,900	0	134	134	0	04/04/2027	1.E FE
00914A-AX-0	AIR LEASE CORPORATION		06/17/2024	JANE STREET EXECUTIO		196,682	200,000	196,624	0	0	0	0	0	0	196,624	0	58	58	0	07/15/2031	2.B FE
01400E-AB-9	ALCON FINANCE CORP		06/06/2024	GOLDMAN SACHS		907,140	1,000,000	921,049	1,031,955	0	1,594	130,732	(129,138)	0	902,817	0	4,323	4,323	21,167	09/23/2029	2.A FE
01749T-AN-0	ALLEGRO CLO LTD ALLEG_16-1		03/29/2024	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	3,904	01/15/2030	1.A FE
01750H-AA-0	ALLEGRO CLO LTD ALLEG_19-2A		04/09/2024	PAYDOWN		3,000,000	3,000,000	2,985,000	2,985,594	0	14,406	0	14,406	0	3,000,000	0	0	0	148,291	01/19/2033	1.A FE
01879N-AA-3	ALLIANCE RESOURCE OPERATING PARTNE		06/28/2024	CALL 100		402,000	402,000	396,269	398,493	0	1,227	0	1,227	0	399,720	0	2,280	2,280	19,849	05/01/2025	4.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
023135-BS-4	AMAZON.COM INC		06/03/2024	SUSQUEHANNA		415,730	500,000	423,100	423,100	0	4,475	0	4,475	0	427,575	0	(11,845)	(11,845)	3,771	06/03/2030	1.D FE
023771-T3-2	AMERICAN AIRLINES INC		05/03/2024	VARIOUS		155,550	153,000	146,102	146,444	0	465	0	465	0	146,909	0	8,641	8,641	8,073	02/15/2028	3.C FE
03076C-AN-6	AMERIPRISE FINANCIAL INC		06/04/2024	KEYBANC		308,400	300,000	299,499	299,499	0	66	0	66	0	299,565	0	8,835	8,835	9,785	12/15/2028	1.G FE
032095-AN-1	AMPHENOL CORPORATION		04/02/2024	JANE STREET EXECUTIO		200,006	200,000	199,774	0	0	0	0	0	0	199,774	0	232	232	0	04/05/2027	2.A FE
032095-AP-6	AMPHENOL CORPORATION		04/02/2024	STATE STREET BANK		200,166	200,000	199,800	0	0	0	0	0	0	199,800	0	366	366	0	04/05/2029	2.A FE
035229-CG-6	ANHEUSER-BUSCH COMPANIES INC.		05/07/2024	VARIOUS		361,229	331,000	360,184	360,007	0	(1,051)	0	(1,051)	0	358,956	0	2,273	2,273	17,093	01/15/2031	1.G FE
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC		04/22/2024	ROYAL BANK OF CANADA		315,823	350,000	348,579	343,364	0	40	0	40	0	343,405	0	(27,582)	(27,582)	12,529	02/01/2046	1.G FE
037411-BJ-3	APACHE CORPORATION		04/05/2024	VARIOUS		145,308	150,000	140,886	140,995	0	552	0	552	0	141,547	0	3,761	3,761	2,891	11/15/2027	2.C FE
03769M-AC-0	APOLLO GLOBAL MANAGEMENT INC		05/16/2024	STATE STREET BANK		195,632	195,000	195,000	0	0	0	0	0	0	195,000	0	632	632	0	05/21/2054	1.F FE
03969Y-AB-4	ARDAGH METAL PACKAGING FINANCE USA		04/25/2024	MORGAN STANLEY		166,250	200,000	146,500	153,848	0	2,080	0	2,080	0	155,927	0	10,323	10,323	3,644	09/01/2029	4.B FE
053773-BH-9	AVIS BUDGET CAR RENTAL LLC		05/06/2024	GOLDMAN SACHS		201,000	200,000	198,682	198,682	0	54	0	54	0	198,736	0	2,264	2,264	7,378	02/15/2031	4.A FE
05581K-AG-6	BNP PARIBAS (NEW YORK BRANCH)		06/26/2024	JP MORGAN		241,824	235,000	235,000	235,000	0	0	0	0	0	235,000	0	6,824	6,824	7,772	12/05/2034	1.D FE
06051G-KY-4	BANK OF AMERICA CORP		05/15/2024	BARCLAY'S CAPITAL		1,222,765	1,248,000	1,202,295	1,205,068	0	1,254	0	1,254	0	1,206,322	0	16,444	16,444	51,287	07/22/2033	1.G FE
071813-AP-4	BAXTER INTERNATIONAL INC		05/28/2024	PERFORMANCE TRUST CA		21,077	20,000	20,890	0	0	(45)	0	(45)	0	20,845	0	232	232	502	02/01/2027	2.C FE
085770-AA-3	BERRY PLASTICS ESCROW CORP		05/29/2024	CA_CASH_CLOSE		275,426	279,000	278,051	271,168	0	1,176	0	1,176	0	272,343	0	3,083	3,083	11,863	07/15/2026	2.C FE
097023-DL-6	BOEING CO		04/30/2024	VARIOUS		756,180	750,000	750,000	0	0	0	0	0	0	750,000	0	6,180	6,180	58	05/01/2034	2.C FE
097023-DM-4	BOEING CO		05/01/2024	CITIGROUP		757,898	750,000	750,000	0	0	0	0	0	0	750,000	0	7,898	7,898	286	05/01/2054	2.C FE
097023-DN-2	BOEING CO		05/06/2024	JEFFERIES & CO		383,453	375,000	376,205	0	0	(6)	0	(6)	0	376,199	0	7,253	7,253	511	05/01/2064	2.C FE
105340-AN-3	BRANDYWINE OPERATING PARTNERSHIP L		04/23/2024	CA_CASH_CLOSE		160,111	161,000	151,118	155,368	0	2,293	0	2,293	0	157,662	0	2,449	2,449	3,704	10/01/2024	3.A FE
105340-AS-2	BRANDYWINE OPERATING PARTNERSHIP L		04/09/2024	VARIOUS		193,895	190,000	189,060	0	0	0	0	0	0	189,060	0	4,836	4,836	0	04/12/2029	3.A FE
11120B-AA-5	BRIXMOR OPERATING PARTNERSHIP LP		05/22/2024	JANE STREET EXECUTIO		198,916	200,000	198,444	0	0	0	0	0	0	198,444	0	472	472	0	02/15/2035	2.B FE
115236-AG-6	BROWN & BROWN INC		06/10/2024	STATE STREET BANK		296,331	300,000	299,229	0	0	0	0	0	0	299,229	0	(2,898)	(2,898)	0	06/11/2034	2.C FE
12189L-BL-4	BURLINGTON NORTHERN SANTA FE LLC		06/06/2024	VARIOUS		601,198	600,000	596,820	0	0	0	0	0	0	596,820	0	4,378	4,378	0	03/15/2055	1.G FE
12189T-AN-4	BURLINGTON NORTHERN SANTA FE LLC		06/11/2024	VARIOUS		322,403	300,000	323,421	0	0	(843)	0	(843)	0	322,578	0	(176)	(176)	4,697	03/15/2029	1.D FE
1248EP-CE-1	CCO HOLDINGS LLC		06/10/2024	VARIOUS		884,976	1,056,000	850,155	706,097	0	8,289	4,110	4,179	0	873,276	0	11,700	11,700	34,406	08/15/2030	3.C FE
1248EP-CN-1	CCO HOLDINGS LLC		04/17/2024	DEUTSCHE BANK		316,725	410,000	315,317	321,701	0	2,297	0	2,297	0	323,997	0	(7,272)	(7,272)	8,610	05/01/2032	3.C FE
12543D-BC-3	CHS/COMMUNITY HEALTH SYSTEMS INC		06/05/2024	CALL 100		441,000	441,000	423,915	175,669	0	2,795	0	2,795	0	427,519	0	13,481	13,481	25,480	03/15/2026	4.C FE
12543D-BG-4	CHS/COMMUNITY HEALTH SYSTEMS INC		05/10/2024	VARIOUS		163,667	175,000	160,125	0	0	918	0	918	0	161,043	0	2,624	2,624	6,456	03/15/2027	4.C FE
12543D-BH-2	CHS/COMMUNITY HEALTH SYSTEMS INC		05/01/2024	AFNIG37659		35,721	41,000	30,522	31,891	0	453	0	453	0	32,344	0	3,377	3,377	1,968	01/15/2029	4.C FE
125523-CT-5	CIGNA GROUP		04/05/2024	CITIGROUP		402,489	405,000	404,550	0	0	0	0	0	0	404,550	0	(2,061)	(2,061)	3,150	05/15/2029	2.A FE
12592B-AS-3	CNH INDUSTRIAL CAPITAL LLC		05/30/2024	CITIGROUP		296,757	300,000	297,471	0	0	60	0	60	0	297,531	0	(774)	(774)	2,975	04/20/2029	2.A FE
12626P-AF-0	CRH AMERICA INC		06/11/2024	VARIOUS		233,880	220,000	274,846	265,603	0	(1,779)	0	(1,779)	0	263,824	0	(29,944)	(29,944)	9,180	10/15/2033	2.A FE
126307-AQ-0	CSC HOLDINGS LLC		05/29/2024	VARIOUS		451,150	590,000	519,400	0	0	3,603	3,865	(262)	0	522,025	0	(70,875)	(70,875)	14,385	04/15/2027	4.C FE
126307-BB-2	CSC HOLDINGS LLC		05/22/2024	VARIOUS		495,278	793,000	529,205	273,090	0	5,064	2,584	2,480	0	537,200	0	(41,922)	(41,922)	15,105	12/01/2030	4.C FE
126307-BF-3	CSC HOLDINGS LLC		04/18/2024	GOLDMAN SACHS		81,094	125,000	81,481	85,078	0	1,232	1,384	(152)	0	84,926	0	(3,833)	(3,833)	2,895	02/15/2031	4.C FE
126307-BM-8	CSC HOLDINGS LLC		05/30/2024	VARIOUS		159,000	200,000	193,500	194,053	0	474	0	474	0	194,527	0	(35,527)	(35,527)	12,188	05/15/2028	4.C FE
12636Y-AE-2	CRH AMERICA FINANCE INC		05/14/2024	STATE STREET BANK		199,450	200,000	199,252	0	0	0	0	0	0	199,252	0	198	198	0	05/21/2034	2.A FE
12641L-BU-6	CSX CORP		04/08/2024	VARIOUS		1,562,169	1,456,000	1,526,059	1,517,815	0	(3,039)	0	(3,039)	0	1,514,776	0	47,393	47,393	35,194	12/01/2028	1.G FE
12653C-AK-4	CNX RESOURCES CORP		04/30/2024	VARIOUS		163,775	162,000	154,893	155,656	0	208	0	208	0	155,864	0	7,911	7,911	9,515	01/15/2031	3.B FE
12662P-AF-5	CVR ENERGY INC		04/30/2024	BANK OF AMERICA		179,550	180,000	179,100	179,100	0	0	0	0	0	179,100	0	450	450	5,568	01/15/2029	4.A FE
131347-CQ-7	CALPINE CORP		05/10/2024	JEFFERIES & CO		172,823	185,000	147,898	149,829	0	1,350	0	1,350	0	151,179	0	21,644	21,644	7,272	02/01/2031	4.A FE
131347-CR-5	CALPINE CORP		04/22/2024	VARIOUS		321,636	376,000	296,660	304,379	0	2,469	0	2,469	0	306,848	0	14,788	14,788	9,126	03/01/2031	3.A FE
133131-BB-7	CAMDEN PROPERTY TRUST		05/07/2024	VARIOUS		390,694	407,000	405,527	0	0	13	0	13	0	405,540	0	(14,846)	(14,846)	6,869	01/15/2034	1.G FE
14040H-CS-2	CAPITAL ONE FINANCIAL CORPORATION		06/26/2024	BARCLAY'S CAPITAL		369,559	375,000	375,000	375,000	0	0	0	0	0	375,000	0	(5,441)	(5,441)	11,650	05/10/2028	2.A FE
14879E-AH-1	CATALENT PHARMA SOLUTIONS INC		05/17/2024	MARKET AXESS AS A BR		138,347	144,000	117,538	119,347	0	1,572	0	1,572	0	120,919	0	17,429	17,429	3,450	02/15/2029	4.C FE
15135B-AT-8	CENTENE CORPORATION		06/05/2024	MIZUHO		308,237	325,000	299,392	302,400	0	1,382	0	1,382	0	303,782	0	4,454	4,454	7,140	12/15/2029	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
15189T-AZ-0	CENTERPOINT ENERGY INC		05/13/2024	MATURITY		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	14,375	05/13/2024	2.B FE
156700-BC-9	LUMEN TECHNOLOGIES INC		06/07/2024	GOLDMAN SACHS		56,175	105,000	65,100	66,150	0	4,267	3,358	909	0	67,058	0	(10,883)	(10,883)	3,442	02/15/2027	5.C FE
156700-BD-7	CENTURYLINK INC		06/06/2024	GOLDMAN SACHS		12,291	40,000	11,600	11,600	0	1,011	0	1,011	0	12,611	0	(320)	(320)	1,610	01/15/2029	5.C FE
16115Q-AG-5	CHART INDUSTRIES INC		06/05/2024	CITIGROUP		54,188	50,000	53,500	0	0	(273)	0	(273)	0	53,227	0	961	961	2,045	01/01/2031	4.C FE
161175-AY-0	CHARTER COMMUNICATIONS OPERATING L		05/24/2024	CA_CASH_CLOSE		2,933,117	2,951,000	2,984,172	951,727	0	6,216	0	6,216	0	2,926,431	0	6,686	6,686	72,264	07/23/2025	2.C FE
161175-CA-0	CHARTER COMMUNICATIONS OPERATING L		06/05/2024	MORGAN STANLEY		254,620	400,000	253,424	255,074	0	759	0	759	0	255,833	0	(1,213)	(1,213)	8,017	06/01/2052	2.C FE
161175-CD-4	CHARTER COMMUNICATIONS OPERATING L		06/25/2024	SUSQUEHANNA		427,555	500,000	403,325	417,000	0	6,950	0	6,950	0	423,950	0	3,605	3,605	10,656	01/15/2029	2.C FE
16308N-AA-2	OLYMPUS WATER US HOLDING CORP		04/16/2024	MORGAN STANLEY		40,150	40,000	36,000	36,388	0	245	0	245	0	36,633	0	3,517	3,517	1,560	10/01/2027	4.C FE
163851-AH-1	CHEMOURS COMPANY		04/18/2024	ROBERT W. BAIRD		81,723	97,000	73,790	76,336	0	832	0	832	0	77,168	0	4,554	4,554	1,957	11/15/2029	4.A FE
165167-DF-1	CHESAPEAKE ENERGY CORPORATION		04/30/2024	ROYAL BANK OF CANADA		296,250	300,000	287,708	290,818	0	1,374	0	1,374	0	292,192	0	4,058	4,058	12,421	02/01/2026	3.B FE
169905-AH-9	CHOICE HOTELS INTERNATIONAL INC		06/26/2024	JANE STREET EXECUTIO		197,294	200,000	197,858	0	0	0	0	0	0	197,858	0	(564)	(564)	0	08/01/2034	2.C FE
172967-LD-1	CITIGROUP INC		04/09/2024	DAIWA CAPITAL MARKET		961,760	1,000,000	986,828	950,139	0	3,170	0	3,170	0	953,310	0	8,450	8,450	29,260	01/10/2028	1.G FE
18538R-AJ-2	CLEARWATER PAPER CORP		06/13/2024	JEFFERIES & CO		37,450	40,000	34,150	34,396	0	458	0	458	0	34,854	0	2,596	2,596	1,578	08/15/2028	4.B FE
191098-AM-4	COCA-COLA CONSOLIDATED INC		05/21/2024	STATE STREET BANK		85,167	85,000	84,867	0	0	0	0	0	0	84,867	0	300	300	0	06/01/2029	2.A FE
19767Q-AQ-8	HCA INC		04/10/2024	PERFORMANCE TRUST CA		153,362	150,000	153,731	0	0	(169)	0	(169)	0	153,561	0	(200)	(200)	853	09/15/2025	2.C FE
20848V-AB-1	CONSENSUS CLOUD SOLUTIONS INC		06/12/2024	MARKET AXESS AS A BR		50,425	54,000	44,223	45,339	0	640	0	640	0	45,980	0	4,446	4,446	2,321	10/15/2028	4.B FE
210385-AF-7	CONSTELLATION ENERGY GENERATION LL		06/26/2024	VARIOUS		200,862	205,000	204,797	0	0	0	0	0	0	204,797	0	(3,935)	(3,935)	3,340	03/15/2054	2.A FE
222070-AE-4	COTY INC		04/24/2024	BMO		111,023	113,000	107,515	108,639	0	576	0	576	0	109,216	0	1,807	1,807	2,998	04/15/2026	3.A FE
22303X-AA-3	COVANTA HOLDING CORP		05/06/2024	VARIOUS		48,336	54,000	43,238	44,585	0	439	0	439	0	45,024	0	3,313	3,313	1,148	12/01/2029	4.C FE
227046-AA-7	CROCS INC		05/07/2024	VARIOUS		226,563	250,000	189,307	198,780	0	2,376	0	2,376	0	201,155	0	25,407	25,407	6,379	03/15/2029	4.B FE
231021-AV-8	CUMMINS INC		05/20/2024	JP MORGAN		499,585	500,000	499,060	0	0	5	0	5	0	499,065	0	520	520	6,261	02/20/2029	1.F FE
24422E-XN-4	JOHN DEERE CAPITAL CORP		06/06/2024	DEUTSCHE BANK		750,113	750,000	748,943	0	0	0	0	0	0	748,943	0	1,170	1,170	9,188	03/07/2031	1.E FE
24422E-XR-5	JOHN DEERE CAPITAL CORP		06/14/2024	CITIGROUP		300,252	300,000	299,628	0	0	0	0	0	0	299,628	0	624	624	245	06/11/2027	1.E FE
24422E-XU-8	JOHN DEERE CAPITAL CORP		06/27/2024	VARIOUS		545,613	550,000	548,933	0	0	0	0	0	0	548,933	0	(3,320)	(3,320)	596	06/12/2034	1.E FE
25278X-AT-6	DIAMONDBACK ENERGY INC		04/02/2024	BARCLAY'S CAPITAL		178,495	225,000	166,446	166,645	0	212	0	212	0	166,858	0	11,637	11,637	5,286	03/15/2052	2.B FE
25278X-AX-7	DIAMONDBACK ENERGY INC		04/10/2024	VARIOUS		598,846	600,000	599,736	0	0	0	0	0	0	599,736	0	(890)	(890)	0	04/18/2027	2.B FE
25278X-BB-4	DIAMONDBACK ENERGY INC		04/10/2024	VARIOUS		399,189	400,000	399,816	0	0	0	0	0	0	399,816	0	(627)	(627)	0	04/18/2064	2.B FE
25461L-AA-0	DIRECTV FINANCING LLC		04/19/2024	VARIOUS		943,413	1,015,000	900,246	913,149	0	7,344	0	7,344	0	920,493	0	22,919	22,919	40,812	08/15/2027	3.B FE
25470D-AJ-8	DISCOVERY COMMUNICATIONS LLC		06/12/2024	CA_CASH_CLOSE		161,960	200,000	216,966	215,077	0	(228)	0	(228)	0	214,849	0	(52,889)	(52,889)	6,798	04/01/2043	2.C FE
25470D-AK-5	DISCOVERY COMMUNICATIONS LLC		06/25/2024	BCNSTEQ9A		392,733	400,000	411,813	389,424	0	4,168	0	4,168	0	393,592	0	(859)	(859)	10,772	03/15/2025	2.C FE
25470D-BC-2	DISCOVERY COMMUNICATIONS LLC		06/12/2024	CA_CASH_CLOSE		7,621,035	7,677,000	7,450,856	7,528,944	0	74,852	0	74,852	0	7,603,796	0	17,239	17,239	172,157	11/15/2024	2.C FE
25470D-BJ-7	DISCOVERY COMMUNICATIONS LLC		06/25/2024	VARIOUS		971,255	1,100,000	912,221	932,744	0	10,471	0	10,471	0	943,215	0	28,040	28,040	24,479	05/15/2030	2.C FE
25470M-AG-4	DISH NETWORK CORP		04/01/2024	DEUTSCHE BANK		91,463	90,000	86,520	86,947	0	159	0	159	0	87,106	0	4,357	4,357	4,054	11/15/2027	5.A FE
25470X-AW-5	DISH DBS CORP		04/11/2024	DEUTSCHE BANK		28,425	30,000	25,838	27,333	0	841	0	841	0	28,174	0	251	251	734	11/15/2024	5.C FE
25470X-BD-6	DISH DBS CORP		06/06/2024	DEUTSCHE BANK		69,125	175,000	72,511	85,656	0	4,166	15,322	(11,156)	0	74,500	0	(5,375)	(5,375)	4,634	06/01/2029	5.C FE
26208Q-AG-2	DRIVE_20-1		05/15/2024	PAYDOWN		376,461	376,461	377,902	377,451	0	(990)	0	(990)	0	376,461	0	0	0	4,151	05/17/2027	1.A FE
26884A-AD-5	ERP OPERATING LP		05/10/2024	SIC		173,260	165,000	173,252	0	0	(926)	0	(926)	0	172,326	0	934	934	9,333	08/15/2026	1.G FE
29082K-AA-3	EMBECTA CORP		06/13/2024	MARKET AXESS AS A BR		102,951	123,000	96,863	97,623	0	1,337	0	1,337	0	98,960	0	3,991	3,991	4,952	02/15/2030	4.A FE
292480-AL-4	ENABLE MIDSTREAM PARTNERS LP		04/22/2024	WELLS FARGO		614,004	630,000	616,721	619,191	0	708	0	708	0	619,899	0	(5,895)	(5,895)	13,773	05/15/2028	2.B FE
29249E-AA-7	ENACT HOLDINGS INC		06/26/2024	VARIOUS		414,891	415,000	414,805	0	0	0	0	0	0	414,805	0	86	86	1,108	05/28/2029	2.C FE
29261A-AB-6	ENCOMPASS HEALTH CORP		04/08/2024	MITSUBISHI UFJ		49,158	53,000	43,725	44,957	0	285	0	285	0	45,242	0	3,915	3,915	1,741	02/01/2030	4.A FE
29273V-AZ-3	ENERGY TRANSFER LP		06/07/2024	VARIOUS		397,982	400,000	399,188	0	0	0	0	0	0	399,188	0	(1,206)	(1,206)	0	07/01/2029	2.B FE
29450Y-AB-5	EQUIPMENTSHARECOM INC		04/12/2024	WELLS FARGO		95,950	95,000	95,000	0	0	0	0	0	0	95,000	0	950	950	0	05/15/2032	4.C FE
29717P-AN-7	ESSEX PORTFOLIO LP		05/01/2024	MATURITY		335,000	335,000	327,168	332,626	0	2,374	0	2,374	0	335,000	0	0	0	6,491	05/01/2024	2.A FE
30225V-AH-0	EXTRA SPACE STORAGE LP		05/30/2024	CITIGROUP		467,245	500,000	470,818	470,818	0	2,042	0	2,042	0	472,859	0	(5,614)	(5,614)	13,000	04/01/2029	2.B FE
30225V-AS-6	EXTRA SPACE STORAGE LP		04/01/2024	JANE STREET EXECUTIO		99,019	100,000	99,745	0	0	0	0	0	0	99,745	0	(726)	(726)	1,110	02/01/2034	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
337738-AU-2	FISERV INC		04/09/2024	JP MORGAN		415,751	450,000	413,494	413,157	0	1,595	0	1,595	0	414,752	0	998	998	12,250	07/01/2029	2.B FE
337932-AK-3	FIRSTENERGY CORPORATION		04/22/2024	GOLDMAN SACHS		183,291	190,000	169,656	181,070	0	2,405	1,016	1,389	0	182,460	0	831	831	2,521	03/01/2025	2.C FE
345370-DA-5	FORD MOTOR COMPANY		05/07/2024	VARIOUS		214,410	262,000	192,948	197,931	0	1,931	0	1,931	0	199,862	0	14,548	14,548	6,094	02/12/2032	3.A FE
345397-D8-3	FORD MOTOR CREDIT COMPANY LLC		04/23/2024	WELLS FARGO		198,940	200,000	199,756	0	0	0	0	0	0	199,756	0	(816)	(816)	3,544	03/05/2027	2.C FE
345397-E5-8	FORD MOTOR CREDIT COMPANY LLC		06/06/2024	JP MORGAN		299,146	300,000	299,769	0	0	0	0	0	0	299,769	0	(623)	(623)	4,205	03/08/2029	2.C FE
345397-WW-9	FORD MOTOR CREDIT COMPANY LLC		04/22/2024	BANK OF NEW YORK		371,475	375,000	360,938	366,004	0	4,053	0	4,053	0	370,057	0	1,418	1,418	8,626	09/08/2024	3.A FE
34960P-AB-7	FORTRESS TRANSPORTATION AND INFRAS		04/11/2024	CA_CASH_CLOSE		400,000	400,000	391,594	393,760	0	976	0	976	0	394,736	0	5,264	5,264	13,722	10/01/2025	3.C FE
35641A-AB-4	FREEDOM MORTGAGE HOLDINGS LLC		06/25/2024	MORGAN STANLEY		201,880	206,000	201,880	0	0	0	0	0	0	201,880	0	0	0	2,402	05/15/2031	4.B FE
35671D-CG-8	FREEPORT-MCMORAN INC		05/23/2024	VARIOUS		192,366	200,000	180,000	183,675	0	1,262	0	1,262	0	184,937	0	7,429	7,429	7,219	08/01/2028	2.B FE
35906A-BG-2	FRONTIER COMMUNICATIONS CORP		04/11/2024	MORGAN STANLEY		288,750	330,000	253,831	257,393	0	2,889	0	2,889	0	260,282	0	28,468	28,468	10,148	05/01/2029	5.A FE
35908M-AB-6	FRONTIER COMMUNICATIONS HOLDINGS L		04/09/2024	MORGAN STANLEY		84,500	100,000	73,000	73,740	0	815	0	815	0	74,555	0	9,945	9,945	4,433	01/31/2030	5.A FE
35908M-AD-2	FRONTIER COMMUNICATIONS HOLDINGS L		04/08/2024	MARKET AXESS AS A BR		140,589	138,000	130,615	130,784	0	232	0	232	0	131,016	0	9,573	9,573	4,864	05/15/2030	4.B FE
361448-BP-7	GATX CORPORATION		04/08/2024	GOLDMAN SACHS		601,776	600,000	599,484	0	0	0	0	0	0	599,484	0	2,292	2,292	3,510	03/15/2027	2.B FE
361841-AK-5	GLP CAPITAL LP		05/24/2024	JEFFERIES & CO		24,906	25,000	23,914	23,965	0	85	0	85	0	24,050	0	856	856	711	06/01/2028	2.C FE
36264F-AM-3	GSK CONSUMER HEALTHCARE CAPITAL US		06/27/2024	BARCLAY'S CAPITAL		449,825	500,000	499,281	499,323	0	34	0	34	0	499,358	0	(49,533)	(49,533)	13,795	03/24/2032	2.A FE
36268N-AA-8	GTCR W-2 MERGER SUB LLC		05/01/2024	AFNIG37659		38,341	37,000	36,630	36,632	0	23	0	23	0	36,655	0	1,686	1,686	1,611	01/15/2031	3.B FE
36962G-L3-6	GENERAL ELECTRIC CO		05/13/2024	MATURITY		937,000	937,000	920,631	932,882	0	4,118	0	4,118	0	937,000	0	0	0	32,339	05/13/2024	2.A FE
37045X-EN-2	GENERAL MOTORS FINANCIAL CO INC		05/30/2024	JP MORGAN		200,584	200,000	199,836	199,836	0	9	0	9	0	199,845	0	739	739	5,607	01/07/2029	2.B FE
37045X-EQ-5	GENERAL MOTORS FINANCIAL CO INC		04/11/2024	JP MORGAN		298,341	300,000	299,736	0	0	0	0	0	0	299,736	0	(1,395)	(1,395)	3,015	05/08/2027	2.B FE
37045X-ER-3	GENERAL MOTORS FINANCIAL CO INC		05/30/2024	VARIOUS		472,794	475,000	475,197	0	0	(34)	0	(34)	0	475,163	0	(2,370)	(2,370)	8,573	02/08/2031	2.B FE
37045X-EV-4	GENERAL MOTORS FINANCIAL CO INC		05/30/2024	VARIOUS		548,892	552,000	551,879	0	0	0	0	0	0	551,879	0	(2,987)	(2,987)	3,316	04/04/2034	2.B FE
371559-AB-1	GENESEE & WYOMING INC.		05/03/2024	MORGAN STANLEY		102,128	102,000	102,000	0	0	0	0	0	0	102,000	0	128	128	478	04/15/2032	3.C FE
37185L-AL-6	GENESIS ENERGY LP		05/16/2024	MARKET AXESS AS A BR		142,338	141,000	102,514	110,083	0	1,799	0	1,799	0	117,871	0	24,467	24,467	8,540	02/01/2028	4.C FE
37185L-AM-4	GENESIS ENERGY LP		05/06/2024	VARIOUS		247,725	245,000	233,222	234,721	0	860	0	860	0	235,581	0	12,144	12,144	15,114	01/15/2027	4.C FE
37185L-AN-2	GENESIS ENERGY LP		06/06/2024	VARIOUS		150,123	143,000	139,246	139,518	0	174	0	174	0	139,692	0	10,431	10,431	7,671	04/15/2030	4.C FE
378272-BR-8	GLENCORE FUNDING LLC		06/28/2024	VARIOUS		995,917	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	(4,083)	(4,083)	8,452	04/04/2027	2.A FE
37954F-AK-0	GLOBAL PARTNERS LP		05/22/2024	MARKET AXESS AS A BR		48,499	47,000	47,000	0	0	0	0	0	0	47,000	0	1,499	1,499	1,357	01/15/2032	4.B FE
389286-AA-3	GRAY ESCROW II INC		04/17/2024	MORGAN STANLEY		109,963	190,000	124,335	112,472	0	1,445	5,197	(3,752)	0	124,958	0	(14,996)	(14,996)	4,369	11/15/2031	4.C FE
404119-AJ-8	HCA INC		06/14/2024	VARIOUS		230,950	207,000	221,372	218,084	0	(360)	0	(360)	0	217,724	0	13,226	13,226	9,366	11/06/2033	2.C FE
410345-AQ-5	HANESBRANDS INC		06/05/2024	MARKET AXESS AS A BR		53,377	51,000	48,388	48,448	0	106	0	106	0	48,553	0	4,823	4,823	3,710	02/15/2031	4.C FE
41283L-BB-0	HARLEY-DAVIDSON FINANCIAL SERVICES		06/07/2024	JANE STREET EXECUTIO		497,768	500,000	499,210	0	0	0	0	0	0	499,210	0	(1,443)	(1,443)	0	06/11/2029	2.C FE
41284V-AC-6	HARLEY-DAVIDSON FINANCIAL SERVICES		06/25/2024	VARIOUS		768,635	750,000	747,608	747,851	0	200	0	200	0	748,050	0	20,585	20,585	37,826	03/10/2028	2.C FE
42218S-AK-4	HEALTH CARE SERVICE CORP MUT LEG R		06/05/2024	JANE STREET EXECUTIO		298,530	298,000	297,866	0	0	0	0	0	0	297,866	0	665	665	0	06/15/2029	1.E FE
42218S-AL-2	HEALTH CARE SERVICE CORP MUT LEG R		06/26/2024	VARIOUS		596,508	600,000	598,164	0	0	0	0	0	0	598,164	0	(1,656)	(1,656)	1,029	06/15/2034	1.G FE
42218S-AM-0	HEALTH CARE SERVICE CORP MUT LEG R		06/06/2024	STATE STREET BANK		100,264	100,000	99,691	0	0	0	0	0	0	99,691	0	573	573	0	06/15/2054	1.G FE
428040-DA-4	HERTZ CORPORATION (THE)		06/24/2024	VARIOUS		443,973	591,000	518,544	0	0	4,538	675	3,863	0	522,919	0	(78,946)	(78,946)	14,836	12/01/2026	5.A FE
428040-DB-2	HERTZ CORPORATION (THE)		04/23/2024	VARIOUS		422,548	577,000	436,636	238,034	0	4,618	9,186	(4,568)	0	440,016	0	(17,468)	(17,468)	11,118	12/01/2029	4.C FE
437076-CZ-3	HOME DEPOT INC		06/24/2024	ROYAL BANK OF CANADA		350,420	350,000	349,612	0	0	0	0	0	0	349,612	0	809	809	0	06/25/2026	1.F FE
437076-DB-5	HOME DEPOT INC		06/24/2024	CSIN		299,826	300,000	299,007	0	0	0	0	0	0	299,007	0	819	819	0	06/25/2027	1.F FE
437076-DE-9	HOME DEPOT INC		06/18/2024	JANE STREET EXECUTIO		160,088	160,000	158,472	0	0	0	0	0	0	158,472	0	1,616	1,616	0	06/25/2034	1.F FE
437076-DG-4	HOME DEPOT INC		06/24/2024	CSIN		100,572	100,000	98,294	0	0	0	0	0	0	98,294	0	2,278	2,278	0	06/25/2064	1.F FE
43732V-AT-3	HOME PARTNERS OF AMERICA TRUST HPA_21-2		05/01/2024	PAYDOWN		195	195	167	182	0	13	0	13	0	195	0	0	0	1	12/01/2026	1.A FE
438516-CU-8	HONEYWELL INTERNATIONAL INC		04/29/2024	GOLDMAN SACHS		382,680	400,000	398,820	0	0	0	0	0	0	398,820	0	(16,140)	(16,140)	3,567	03/01/2064	1.F FE
44107T-BB-1	HOST HOTELS & RESORTS LP		06/14/2024	JP MORGAN		198,079	200,000	196,636	0	0	9	0	9	0	196,645	0	1,434	1,434	950	07/01/2034	2.C FE
442722-AC-8	HOWARD MIDSTREAM ENERGY PARTNERS L		06/07/2024	STIFEL NICOLAUS		80,400	80,000	80,000	0	0	0	0	0	0	80,000	0	400	400	0	07/15/2032	4.A FE
444454-AD-4	HUGHES SATELLITE SYSTEMS CORP		06/12/2024	MARKET AXESS AS A BR		119,009	146,000	121,545	128,480	0	2,497	8,423	(5,926)	0	122,554	0	(3,546)	(3,546)	5,972	08/01/2026	5.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
444454-AF-9	HUGHES SATELLITE SYSTEMS CORP		06/11/2024	VARIOUS		108,427	199,000	116,415	155,966	0	4,715	42,930	(38,215)	0	117,752	0	(9,325)	(9,325)	9,503	08/01/2026	5.C FE
45344L-AD-5	CRESCENT ENERGY FINANCE LLC		05/15/2024	WELLS FARGO		40,600	40,000	40,000	0	0	0	0	0	0	40,000	0	600	600	432	04/01/2032	3.C FE
456866-AM-4	TRANE TECHNOLOGIES CO LLC		06/26/2024	VARIOUS		609,914	587,000	605,719	0	0	(184)	0	(184)	0	605,536	0	4,378	4,378	4,251	11/15/2027	2.A FE
46285M-AA-8	IRON MOUNTAIN INFORMATION MANAGEME		05/15/2024	MARKET AXESS AS A BR		82,220	90,000	71,387	72,629	0	594	0	594	0	73,223	0	8,996	8,996	2,126	07/15/2032	3.C FE
46647P-DK-9	JPMORGAN CHASE & CO		04/08/2024	JP MORGAN		1,008,190	1,000,000	986,698	1,000,000	0	0	0	0	0	1,000,000	0	8,190	8,190	32,714	09/14/2033	1.G FE
46647P-EG-7	JPMORGAN CHASE & CO		04/15/2024	JANE STREET EXECUTIO		435,357	435,000	435,000	0	0	0	0	0	0	435,000	0	357	357	0	04/22/2030	1.E FE
46647P-EH-5	JPMORGAN CHASE & CO		04/15/2024	JANE STREET EXECUTIO		190,143	190,000	190,000	0	0	0	0	0	0	190,000	0	143	143	0	04/22/2035	1.E FE
47233W-EJ-4	JEFFERIES FINANCIAL GROUP INC		05/30/2024	JANE STREET EXECUTIO		100,102	100,000	99,839	0	0	0	0	0	0	99,839	0	263	263	775	04/14/2034	2.B FE
478160-CU-6	JOHNSON & JOHNSON		05/21/2024	CSIN		401,292	400,000	399,516	0	0	0	0	0	0	399,516	0	1,776	1,776	160	06/01/2029	1.A FE
478160-CV-4	JOHNSON & JOHNSON		05/14/2024	TRUIST BANK		400,180	400,000	399,640	0	0	0	0	0	0	399,640	0	540	540	0	06/01/2031	1.A FE
482480-AF-7	KLA-TENCOR CORP		06/28/2024	WELLS FARGO		130,968	125,000	160,308	155,490	0	(1,202)	0	(1,202)	0	154,288	0	(23,320)	(23,320)	4,708	11/01/2034	1.F FE
48250N-AC-9	KFC HOLDING CO/PIZZA HUT HOLDINGS		06/13/2024	CITIGROUP		190,369	195,000	189,150	0	0	353	731	(378)	0	189,503	0	866	866	4,966	06/01/2027	3.B FE
491674-BN-6	KENTUCKY UTILITIES COMPANY		04/04/2024	JP MORGAN		116,337	114,000	113,740	113,758	0	8	0	8	0	113,765	0	2,572	2,572	2,986	04/15/2033	1.F FE
49271V-AC-4	KEURIG DR PEPPER INC		05/16/2024	SIC		28,490	30,000	28,368	0	0	29	0	29	0	28,397	0	93	93	727	05/25/2038	2.B FE
49338L-AB-9	KEYSIGHT TECHNOLOGIES INC		04/25/2024	MARKET AXESS AS A BR		995,160	1,000,000	986,900	992,419	0	2,991	0	2,991	0	995,410	0	(250)	(250)	22,624	10/30/2024	2.B FE
49461M-AB-6	KINETIK HOLDINGS LP		05/14/2024	TRUIST BANK		405,500	400,000	402,000	280,494	0	(164)	0	(164)	0	401,830	0	3,670	3,670	11,778	12/15/2028	3.A FE
50012L-AC-8	KODIAK GAS SERVICES LLC		04/26/2024	VARIOUS		383,439	380,000	383,425	0	0	(150)	1,082	(1,232)	0	383,274	0	165	165	6,505	02/15/2029	4.A FE
500255-AW-4	KOHLS CORP		06/13/2024	VARIOUS		483,649	465,000	478,616	472,211	0	(2,242)	0	(2,242)	0	469,969	0	(3,897)	(3,897)	46,064	05/15/2025	3.B FE
50050N-AA-1	KONTOOR BRANDS INC		06/05/2024	VARIOUS		135,268	150,000	123,177	124,716	0	1,446	0	1,446	0	126,162	0	9,106	9,106	3,360	11/15/2029	3.C FE
50075N-AC-8	MONDELEZ INTERNATIONAL INC		06/03/2024	PERFORMANCE TRUST CA		264,811	245,000	268,231	0	0	(700)	0	(700)	0	267,531	0	(2,719)	(2,719)	7,974	11/01/2031	2.A FE
501044-DP-3	KROGER CO		05/23/2024	US BANK		565,701	670,000	557,621	567,960	0	5,661	0	5,661	0	573,622	0	(7,921)	(7,921)	8,476	05/01/2030	2.B FE
50155Q-AL-4	KYNDRYL HOLDINGS INC		06/28/2024	MILLENIUM ADVISORS		252,279	300,000	247,140	0	0	2,453	0	2,453	0	249,593	0	2,686	2,686	6,720	10/15/2031	2.B FE
50155Q-AN-0	KYNDRYL HOLDINGS INC		06/06/2024	VARIOUS		415,922	400,000	399,504	0	0	0	0	0	0	399,504	0	16,418	16,418	7,510	02/20/2034	2.B FE
50168A-AB-6	LABL ESCROW ISSUER LLC		04/16/2024	DEUTSCHE BANK		217,133	221,000	210,825	211,063	0	1,025	0	1,025	0	212,088	0	5,045	5,045	11,312	07/15/2026	4.C FE
50190E-AA-2	LCM INVESTMENTS HOLDINGS II LLC		05/23/2024	MARKET AXESS AS A BR		47,689	51,000	42,134	43,132	0	488	0	488	0	43,621	0	4,068	4,068	1,430	05/01/2029	4.B FE
50212Y-AD-6	LPL HOLDINGS INC		04/11/2024	MARKET AXESS AS A BR		73,697	81,000	68,829	70,868	0	464	0	464	0	71,332	0	2,365	2,365	1,866	03/15/2029	2.C FE
50212Y-AF-1	LPL HOLDINGS INC		06/18/2024	MARKET AXESS AS A BR		256,594	285,000	237,975	241,934	0	1,582	0	1,582	0	243,516	0	13,078	13,078	5,927	05/15/2031	2.C FE
50212Y-AK-0	LPL HOLDINGS INC		05/29/2024	VARIOUS		584,585	585,000	583,263	0	0	0	0	0	0	583,263	0	1,322	1,322	390	05/20/2034	2.C FE
502431-AT-6	L3HARRIS TECHNOLOGIES INC		06/28/2024	VARIOUS		997,320	1,000,000	999,260	0	0	0	0	0	0	999,260	0	(1,940)	(1,940)	15,458	06/01/2031	2.B FE
505742-AM-8	LADDER CAPITAL FINANCE HOLDINGS LL		04/23/2024	MARKET AXESS AS A BR		119,267	129,000	99,646	106,368	0	1,894	0	1,894	0	108,262	0	11,005	11,005	3,944	02/01/2027	3.B FE
516806-AK-2	VITAL ENERGY INC		04/02/2024	STIFEL NICOLAUS		20,200	20,000	20,000	0	0	0	0	0	0	20,000	0	200	200	26	04/15/2032	4.B FE
546676-AZ-0	LOUISVILLE GAS AND ELECTRIC COMPAN		04/04/2024	JP MORGAN		116,337	114,000	113,740	113,758	0	8	0	8	0	113,765	0	2,572	2,572	2,986	04/15/2033	1.F FE
552953-CE-9	MGM RESORTS INTERNATIONAL		04/30/2024	JEFFERIES & CO		305,657	307,000	290,518	300,108	0	1,504	0	1,504	0	301,612	0	4,045	4,045	6,718	06/15/2025	3.C FE
55342U-AG-9	MPT OPERATING PARTNERSHIP LP / MPT		06/11/2024	VARIOUS		159,746	174,000	148,118	0	0	2,558	0	2,558	0	150,676	0	9,070	9,070	3,094	08/01/2026	4.B FE
55342U-AM-6	MPT OPERATING PARTNERSHIP LP		05/03/2024	BARCLAY'S CAPITAL		60,248	87,000	54,049	54,049	0	1,070	0	1,070	0	55,119	0	5,129	5,129	1,962	03/15/2031	3.C FE
565849-AE-6	MARATHON OIL CORP		05/29/2024	JP MORGAN		215,546	200,000	208,530	0	0	(128)	0	(128)	0	208,402	0	7,144	7,144	8,763	10/01/2037	2.C FE
565849-AR-7	MARATHON OIL CORP		04/02/2024	CSIN		204,887	207,000	206,936	0	0	0	0	0	0	206,936	0	(2,049)	(2,049)	197	04/01/2034	2.C FE
57164P-AF-3	MARRIOTT OWNERSHIP RESORTS INC		06/06/2024	JP MORGAN		78,124	83,000	63,151	70,595	0	1,124	0	1,124	0	71,719	0	6,405	6,405	2,869	01/15/2028	4.A FE
571903-BQ-5	MARRIOTT INTERNATIONAL INC		04/24/2024	GOLDMAN SACHS		389,383	405,000	399,727	0	0	37	0	37	0	399,764	0	(10,380)	(10,380)	3,816	05/15/2034	2.B FE
573284-AJ-5	MARTIN MARIETTA MATERIALS INC		05/08/2024	PERFORMANCE TRUST CA		102,486	100,000	103,279	103,208	0	(44)	0	(44)	0	103,164	0	(679)	(679)	3,087	05/01/2037	2.B FE
577081-AW-2	MATTEL INC		06/10/2024	MORGAN STANLEY		35,178	39,000	31,472	31,687	0	92	0	92	0	31,778	0	3,400	3,400	1,299	11/01/2041	2.C FE
59565X-AC-4	MIDCONTINENT COMMUNICATIONS		06/28/2024	TRUIST BANK		167,563	175,000	157,160	160,427	0	1,770	0	1,770	0	162,197	0	5,366	5,366	8,257	08/15/2027	4.C FE
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		06/20/2024	SINKING PAYMENT		126,250	126,250	126,112	109,593	0	394	0	394	0	126,250	0	0	0	4,002	06/20/2027	2.C FE
626717-AG-7	MURPHY OIL CORPORATION		06/21/2024	MARKET AXESS AS A BR		45,023	51,000	39,455	39,797	0	121	0	121	0	39,917	0	5,106	5,106	1,690	12/01/2042	3.A FE
62886E-AY-4	NCR CORPORATION		05/13/2024	MARKET AXESS AS A BR		106,502	115,000	105,800	0	0	331	0	331	0	106,131	0	370	370	3,578	10/01/2028	4.A FE
62886E-AZ-1	NCR CORPORATION		05/08/2024	MORGAN STANLEY		265,815	297,000	242,797	251,462	0	1,850	0	1,850	0	253,313	0	12,502	12,502	9,485	10/01/2030	4.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
62886H-BA-8	NCL CORPORATION LTD		05/15/2024	MARKET AXESS AS A BR		167,737	170,000	160,501	49,820	0	1,030	0	1,030	0	163,140	0	4,597	4,597	3,365	03/15/2026	5.A FE
629377-CE-0	NRG ENERGY INC		04/17/2024	BARCLAY'S CAPITAL		195,262	200,000	197,030	0	0	142	0	142	0	197,172	0	(1,910)	(1,910)	3,003	01/15/2028	3.B FE
62957H-AJ-4	NABORS INDUSTRIES INC		06/06/2024	BANK OF AMERICA		165,000	165,000	155,848	157,134	0	892	0	892	0	158,026	0	6,974	6,974	6,828	05/15/2027	4.A FE
63618E-AR-2	NATIONAL FUEL GAS COMPANY		04/29/2024	PERFORMANCE TRUST CA		182,138	179,000	180,829	180,675	0	(382)	0	(382)	0	180,293	0	1,845	1,845	9,901	06/13/2025	2.C FE
63938C-AK-4	NAVIENT CORP		05/15/2024	MARKET AXESS AS A BR		275,348	287,000	262,131	115,208	0	1,752	0	1,752	0	267,092	0	8,256	8,256	5,721	03/15/2027	3.C FE
645370-AE-7	NEW HOME COMPANY INC		04/09/2024	CALL 101.813		507,029	498,000	444,202	439,156	0	3,461	0	3,461	0	442,617	0	55,383	55,383	28,886	10/15/2027	4.C FE
65480C-AB-1	NISSAN MOTOR ACCEPTANCE COMPANY LL		04/22/2024	DEUTSCHE BANK		407,472	416,000	386,366	398,954	0	7,448	0	7,448	0	406,402	0	1,070	1,070	2,834	09/16/2024	2.C FE
655664-AT-7	NORDSTROM INC		06/18/2024	MARKET AXESS AS A BR		32,853	36,000	27,498	27,865	0	465	0	465	0	28,330	0	4,523	4,523	1,133	04/01/2030	3.B FE
666807-BW-1	NORTHROP GRUMMAN CORP		05/15/2024	PERFORMANCE TRUST CA		621,555	594,000	622,280	0	0	(1,880)	0	(1,880)	0	620,400	0	1,155	1,155	6,824	03/01/2026	2.A FE
666807-BY-7	NORTHROP GRUMMAN CORP		06/04/2024	PERFORMANCE TRUST CA		706,212	677,000	736,247	712,615	0	(5,451)	0	(5,451)	0	707,164	0	(952)	(952)	34,056	03/15/2026	2.A FE
666807-CA-8	NORTHROP GRUMMAN CORP		06/26/2024	SIC		105,612	100,000	104,029	0	0	(93)	0	(93)	0	103,936	0	1,676	1,676	2,993	01/15/2028	2.A FE
674599-CS-2	OCCIDENTAL PETROLEUM CORPORATION		04/22/2024	VARIOUS		257,109	285,000	245,280	247,470	0	1,763	0	1,763	0	249,233	0	7,876	7,876	6,899	08/15/2029	2.C FE
674599-DN-2	OCCIDENTAL PETROLEUM CORPORATION		04/19/2024	SOUTH WEST SECURITIE		41,339	40,000	41,133	0	0	(13)	0	(13)	0	41,119	0	219	219	1,567	10/15/2026	2.C FE
677050-AT-3	OGLETHORPE POWER CORPORATION		05/14/2024	EXCHANGE OFFER		221,694	225,000	221,688	221,688	0	6	0	6	0	221,694	0	0	0	6,161	12/01/2053	2.A FE
681639-AA-8	OLYMPUS WATER US HOLDING CORP		06/05/2024	VARIOUS		176,691	193,000	148,369	155,316	0	2,575	0	2,575	0	157,891	0	18,800	18,800	5,327	10/01/2028	4.C FE
68902V-AK-3	OTIS WORLDWIDE CORP		05/20/2024	BANK OF AMERICA		544,856	625,000	527,956	539,534	0	4,693	0	4,693	0	544,227	0	629	629	12,335	02/15/2030	2.B FE
690742-AN-1	OWENS CORNING		05/30/2024	STATE STREET BANK		320,538	320,000	319,936	0	0	0	0	0	0	319,936	0	602	602	0	06/15/2027	2.B FE
69318F-AJ-7	PBF HOLDING COMPANY LLC		06/10/2024	VARIOUS		249,595	256,000	243,372	194,265	0	903	0	903	0	244,500	0	5,095	5,095	11,297	02/15/2028	3.B FE
693975-AC-8	PPMC_6R		05/29/2024	BANK OF NOVA SCOTIA		4,558,500	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	58,500	58,500	146,434	01/20/2037	1.A FE
69527A-AA-4	PACTIV EVERGREEN GROUP ISSUER INC		06/10/2024	MORGAN STANLEY		55,650	60,000	52,200	52,663	0	578	0	578	0	53,241	0	2,409	2,409	1,721	10/15/2028	4.A FE
70052L-AA-1	PARK INTERMEDIATE HOLDINGS LLC		05/02/2024	WELLS FARGO		410,205	410,000	407,428	407,695	0	514	0	514	0	408,210	0	1,995	1,995	12,983	06/01/2025	4.A FE
70478J-AA-2	PEARL MERGER SUB INC		06/05/2024	GOLDMAN SACHS		79,490	88,000	67,540	70,659	0	1,179	0	1,179	0	71,838	0	7,652	7,652	4,003	10/01/2028	4.A FE
707569-AS-8	PENN NATIONAL GAMING INC		06/11/2024	VARIOUS		162,178	170,000	156,240	158,797	0	1,316	0	1,316	0	160,113	0	2,065	2,065	8,309	01/15/2027	4.C FE
707569-AV-1	PENN NATIONAL GAMING INC		05/03/2024	SUMRIDGE PARTNERS		56,196	67,000	54,103	55,040	0	608	0	608	0	55,647	0	549	549	2,349	07/01/2029	4.C FE
71376L-AE-0	PERFORMANCE FOOD GROUP INC		05/13/2024	MARKET AXESS AS A BR		46,192	51,000	42,458	43,721	0	396	0	396	0	44,117	0	2,074	2,074	1,710	08/01/2029	4.A FE
71677K-AA-6	PETSMART INC		05/01/2024	AFNIG37659		32,985	36,000	30,588	31,674	0	303	0	303	0	31,976	0	1,009	1,009	1,226	02/15/2028	4.A FE
71845J-AB-4	PHILLIPS EDISON GROCERY CENTER OPE		05/08/2024	TRUIST BANK		187,722	190,000	187,294	0	0	0	0	0	0	187,294	0	428	428	0	07/15/2034	2.C FE
72147K-AH-1	PILGRIMS PRIDE CORP		06/06/2024	VARIOUS		85,358	102,000	77,231	78,512	0	795	0	795	0	79,307	0	6,051	6,051	2,514	03/01/2032	2.C FE
72650R-BM-3	PLAINS ALL AMERICAN PIPELINE LP		06/25/2024	MORGAN STANLEY		183,260	200,000	175,850	178,238	0	1,516	0	1,516	0	179,753	0	3,507	3,507	3,767	12/15/2029	2.B FE
731068-AA-0	POLARIS INC		04/02/2024	GOLDMAN SACHS		238,059	225,000	222,791	222,808	0	73	0	73	0	222,882	0	15,177	15,177	5,994	03/15/2029	2.B FE
74112B-AL-9	PRESTIGE BRANDS INC		06/12/2024	MARKET AXESS AS A BR		55,539	57,000	51,157	52,459	0	440	0	440	0	52,899	0	2,640	2,640	2,662	01/15/2028	3.B FE
74168L-AA-4	PRIMO WATER HOLDINGS INC		06/18/2024	VARIOUS		212,454	230,000	187,450	194,956	0	2,494	0	2,494	0	197,450	0	15,005	15,005	6,348	04/30/2029	4.A FE
74251V-AT-9	PRINCIPAL FINANCIAL GROUP INC		06/04/2024	SANTANDER		456,927	457,000	456,502	456,528	0	19	0	19	0	456,547	0	380	380	17,740	03/15/2033	1.G FE
74464A-AA-9	PUBLIC STORAGE OPERATING CO		04/24/2024	ROYAL BANK OF CANADA		200,567	200,000	200,000	0	0	0	0	0	0	200,000	0	567	567	334	04/16/2027	1.F FE
74834L-AN-0	QUEST DIAGNOSTICS INCORPORATED		04/16/2024	PERFORMANCE TRUST CA		108,281	100,000	108,648	108,468	0	(135)	0	(135)	0	108,333	0	(52)	(52)	5,541	07/01/2037	2.B FE
74834L-BB-5	QUEST DIAGNOSTICS INCORPORATED		05/23/2024	US BANK		615,517	700,000	575,015	577,589	0	6,311	0	6,311	0	583,899	0	31,618	31,618	18,814	06/30/2030	2.B FE
75513E-BT-7	RTX CORP		04/12/2024	PERFORMANCE TRUST CA		219,900	200,000	219,899	219,408	0	(22)	0	(22)	0	219,386	0	513	513	10,653	07/01/2036	2.A FE
75606D-AL-5	REALOGY GROUP LLC / REALOGY CO ISS		05/14/2024	MARKET AXESS AS A BR		69,658	96,000	67,800	70,036	0	1,439	3,151	(1,712)	0	68,324	0	1,335	1,335	4,615	01/15/2029	5.A FE
756109-CG-7	REALTY INCOME CORPORATION		04/24/2024	MORGAN STANLEY		475,455	500,000	490,340	0	0	83	0	83	0	490,423	0	(14,968)	(14,968)	7,118	02/15/2034	1.G FE
75820Q-AC-6	RELX CAPITAL INC		05/15/2024	PERFORMANCE TRUST CA		234,673	230,000	235,092	0	0	(1,030)	0	(1,030)	0	234,063	0	610	610	8,152	05/15/2025	2.A FE
758750-AD-5	REGAL REXNORD CORP		05/02/2024	EXCHANGE OFFER		1,119,197	1,125,000	1,118,510	1,118,710	0	487	0	487	0	1,119,197	0	0	0	37,245	04/15/2028	2.C FE
7591EP-AU-4	REGIONS FINANCIAL CORPORATION		06/03/2024	KEYBANC		200,180	200,000	200,000	0	0	0	0	0	0	200,000	0	180	180	0	06/06/2030	2.A FE
760759-AK-6	REPUBLIC SERVICES INC		04/18/2024	JP MORGAN		418,148	400,000	428,144	427,255	0	(323)	0	(323)	0	426,932	0	(8,784)	(8,784)	15,913	03/01/2040	2.A FE
76209P-AC-7	RGA GLOBAL FUNDING		06/13/2024	KEYBANC		212,513	205,000	204,729	204,729	0	24	0	24	0	204,753	0	7,760	7,760	6,936	11/21/2028	1.E FE
77313L-AB-9	QUICKEN LOANS LLC		04/08/2024	GOLDMAN SACHS		155,530	185,000	125,609	130,372	0	1,021	0	1,021	0	131,393	0	24,137	24,137	3,597	10/15/2033	3.A FE
77340R-AD-9	ROCKIES EXPRESS PIPELINE LLC		06/06/2024	LSINIGEQI5		41,000	40,000	41,100	0	0	(2)	0	(2)	0	41,098	0	(98)	(98)	1,183	07/15/2038	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
780153-AW-2	ROYAL CARIBBEAN CRUISES LTD		04/08/2024	DEUTSCHE BANK		521,919	565,000	483,867	487,341	0	4,386	0	4,386	0	491,727	0	30,192	30,192	11,904	03/15/2028	3.B FE
78433L-AG-1	SCE RECOVERY FUNDING LLC		06/15/2024	SINKING PAYMENT		9,471	9,471	9,470	9,471	0	0	0	0	0	9,471	0	0	0	222	06/15/2040	1.A FE
785592-AM-8	SABINE PASS LIQUEFACTION LLC		06/07/2024	CALL 100		500,000	500,000	499,940	0	0	19	0	19	0	499,959	0	41	41	21,563	03/01/2025	2.A FE
78573N-AJ-1	SABRE GLBL INC		06/11/2024	VARIOUS		215,642	234,000	198,222	199,877	0	3,336	0	3,336	0	203,213	0	12,429	12,429	14,848	06/01/2027	4.C FE
797440-CE-2	SAN DIEGO GAS & ELECTRIC CO		06/28/2024	BANK OF AMERICA		299,454	300,000	298,710	298,783	0	118	0	118	0	298,901	0	553	553	13,200	08/15/2028	1.F FE
80287E-AE-5	SDART_21-3		05/15/2024	PAYDOWN		78,007	78,007	77,294	77,848	0	159	0	159	0	78,007	0	0	0	276	09/15/2027	1.A FE
81211K-AK-6	SEALED AIR CORPORATION		05/03/2024	DEUTSCHE BANK		67,650	66,000	64,268	64,292	0	38	0	38	0	64,329	0	3,321	3,321	3,680	07/15/2033	3.B FE
81728U-AA-2	SENSATA TECHNOLOGIES INC		06/11/2024	MARKET AXESS AS A BR		77,890	86,000	72,908	73,910	0	622	0	622	0	74,532	0	3,358	3,358	2,900	02/15/2030	3.B FE
830867-AB-3	DELTA AIR LINES INC		04/29/2024	CITIGROUP		312,625	321,465	305,757	308,275	0	799	0	799	0	309,073	0	3,551	3,551	8,101	10/20/2028	2.B FE
845467-AL-3	SOUTHWESTERN ENERGY COMPANY		04/22/2024	MORGAN STANLEY		54,695	55,000	54,986	54,329	0	188	0	188	0	54,517	0	178	178	2,360	01/23/2025	3.B FE
84859B-AB-7	SPIRIT LOYALTY KY LTD/IP		06/17/2024	VARIOUS		197,700	271,000	196,126	196,136	0	15,793	0	15,793	0	211,929	0	(14,229)	(14,229)	13,782	09/20/2025	5.B FE
853496-AG-2	STANDARD INDUSTRIES INC		06/03/2024	DEUTSCHE BANK		58,256	65,000	49,725	51,561	0	664	0	664	0	52,225	0	6,031	6,031	2,520	07/15/2030	3.B FE
853496-AH-0	STANDARD INDUSTRIES INC		06/13/2024	MARKET AXESS AS A BR		52,216	62,000	43,710	45,741	0	786	0	786	0	46,526	0	5,690	5,690	1,912	01/15/2031	3.B FE
855030-AN-2	STAPLES INC		05/10/2024	STIFEL NICOLAUS		193,538	195,000	188,663	0	0	191	0	191	0	188,853	0	4,685	4,685	1,178	04/15/2026	4.C FE
857477-CC-5	STATE STREET CORP		06/04/2024	JP MORGAN		233,200	235,000	235,000	235,000	0	0	0	0	0	235,000	0	(1,800)	(1,800)	6,634	05/18/2034	1.E FE
857477-CF-8	STATE STREET CORP		05/21/2024	GOLDMAN SACHS		1,041,360	1,015,000	1,015,000	1,015,000	0	0	0	0	0	1,015,000	0	26,360	26,360	29,167	11/21/2029	1.E FE
866677-AE-7	SUN COMMUNITIES OPERATING LP		06/14/2024	SUMRIDGE PARTNERS		83,456	100,000	79,730	80,648	0	954	0	954	0	81,602	0	1,855	1,855	2,490	07/15/2031	2.C FE
87165B-AU-7	SYNCHRONY FINANCIAL		06/24/2024	VARIOUS		226,718	227,000	197,771	199,212	0	948	0	948	0	200,161	0	26,557	26,557	14,620	02/02/2033	3.A FE
871829-AD-9	SYSCO CORPORATION		06/07/2024	PERFORMANCE TRUST CA		204,509	195,000	204,734	0	0	(495)	0	(495)	0	204,239	0	270	270	8,717	04/15/2027	2.B FE
871829-BN-6	SYSCO CORPORATION		06/25/2024	FTN FINANCIAL		479,451	422,000	501,489	489,403	0	(576)	0	(576)	0	488,827	0	(9,376)	(9,376)	20,502	04/01/2050	2.B FE
87470L-AD-3	TALLGRASS ENERGY PARTNERS LP		05/15/2024	MARKET AXESS AS A BR		243,115	254,000	220,531	175,884	0	1,899	0	1,899	0	229,353	0	13,762	13,762	9,989	01/15/2028	3.C FE
87470L-AG-6	TALLGRASS ENERGY PARTNERS LP		06/17/2024	MARKET AXESS AS A BR		259,930	265,000	183,961	213,840	0	5,475	0	5,475	0	219,315	0	40,615	40,615	12,309	03/01/2027	3.C FE
87901J-AH-8	TEGNA INC		05/15/2024	VARIOUS		169,433	190,000	160,531	139,051	0	1,472	477	995	0	162,790	0	6,643	6,643	6,349	09/15/2029	3.A FE
88033G-DT-4	TENET HEALTHCARE CORPORATION		06/25/2024	EXCHANGE OFFER		158,082	155,000	158,100	0	0	(18)	0	(18)	0	158,082	0	0	0	1,163	05/15/2031	3.C FE
88224Q-AA-5	TEXAS CAPITAL BANCSHARES INC.		05/16/2024	MARKET AXESS AS A BR		192,900	215,000	168,309	171,482	0	1,682	1,449	233	0	171,715	0	21,185	21,185	4,520	05/06/2031	3.A FE
89055F-AB-9	TOPBUILD CORP		05/07/2024	BANK OF AMERICA		75,115	83,000	65,155	67,943	0	846	0	846	0	68,789	0	6,326	6,326	1,956	03/15/2029	3.B FE
891490-AR-5	TOSCO CORPORATION		06/25/2024	SOUTH WEST SECURITIE		106,177	100,000	107,931	107,847	0	(1,196)	0	(1,196)	0	106,651	0	(474)	(474)	7,692	01/01/2027	1.F FE
893647-BH-9	TRANSDIGM INC		04/21/2024	CALL 100		215,000	215,000	213,851	214,016	0	98	0	98	0	214,114	0	886	886	9,675	03/15/2027	4.C FE
902494-BL-6	TYSON FOODS INC		05/07/2024	BARCLAY'S CAPITAL		401,340	400,000	399,352	0	0	0	0	0	0	399,352	0	1,988	1,988	3,660	03/15/2029	2.B FE
90265E-AQ-3	UDR INC		04/03/2024	JP MORGAN		339,326	377,000	402,938	396,258	0	(822)	0	(822)	0	395,436	0	(56,110)	(56,110)	8,713	01/15/2030	2.A FE
907818-DZ-8	UNION PACIFIC CORP		06/20/2024	PERFORMANCE TRUST CA		115,910	140,000	114,929	115,266	0	296	0	296	0	115,562	0	348	348	5,423	01/15/2045	1.G FE
907818-EF-1	UNION PACIFIC CORPORATION		06/20/2024	JP MORGAN		165,246	200,000	169,887	169,887	0	357	0	357	0	170,245	0	(4,999)	(4,999)	4,860	11/15/2045	1.G FE
90932L-AG-2	UNITED AIRLINES INC		04/16/2024	JP MORGAN		194,565	204,000	181,775	189,153	0	1,800	0	1,800	0	190,952	0	3,613	3,613	4,537	04/15/2026	3.A FE
911163-AA-1	UNITED NATURAL FOODS INC		05/15/2024	MARKET AXESS AS A BR		41,420	51,000	38,380	39,311	0	687	0	687	0	39,998	0	1,422	1,422	2,027	10/15/2028	5.B FE
911312-CF-1	UNITED PARCEL SERVICE INC		05/20/2024	JEFFERIES & CO		399,176	400,000	397,408	0	0	0	0	0	0	397,408	0	1,768	1,768	0	05/22/2064	1.F FE
913229-AC-4	UNITED WHOLESALE MORTGAGE LLC		04/08/2024	GOLDMAN SACHS		280,262	290,000	230,867	245,504	0	2,923	0	2,923	0	248,427	0	31,835	31,835	5,327	06/15/2027	3.C FE
91327T-AA-9	UNITI GROUP LP		05/06/2024	MARKET AXESS AS A BR		154,123	149,000	144,596	145,097	0	275	0	275	0	145,372	0	8,751	8,751	10,126	02/15/2028	4.B FE
92277G-AD-9	VENTAS REALTY LP		05/01/2024	MATURITY		5,500,000	5,500,000	5,401,810	5,463,568	0	36,432	0	36,432	0	5,500,000	0	0	0	103,125	05/01/2024	2.A FE
92332Y-AA-9	VENTURE GLOBAL LNG INC		05/01/2024	AFNIG37659		42,945	42,000	41,475	41,502	0	32	0	32	0	41,534	0	1,411	1,411	1,441	06/01/2028	3.B FE
92332Y-AB-7	VENTURE GLOBAL LNG INC		05/01/2024	AFNIG37659		44,183	43,000	42,409	42,427	0	19	0	19	0	42,446	0	1,737	1,737	1,521	06/01/2031	3.B FE
92343V-DC-5	VERIZON COMMUNICATIONS INC		05/08/2024	JANE STREET EXECUTIO		404,540	500,000	583,689	574,135	0	(813)	0	(813)	0	573,322	0	(168,782)	(168,782)	15,182	08/15/2046	2.A FE
92345Y-AD-8	VERISK ANALYTICS INC		06/07/2024	CA_CASH_CLOSE		2,238,720	2,268,000	2,227,970	0	0	2,346	0	2,346	0	2,230,316	0	8,404	8,404	43,344	06/15/2025	2.B FE
928668-BQ-4	VOLKSWAGEN GROUP OF AMERICA FINANC		06/07/2024	MATURITY		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	90,007	06/07/2024	1.G FE
92920H-AA-4	VOYA CLO LTD VOYA_24-2		06/25/2024	BANK OF NOVA SCOTIA		4,513,500	4,500,000	4,500,000	0	0	0	0	0	0	4,500,000	0	13,500	13,500	0	07/20/2037	1.A FE
92929Q-AQ-0	WASTE MANAGEMENT HOLDINGS INC		06/25/2024	PERFORMANCE TRUST CA		1,307,239	1,257,000	1,316,768	533,753	0	(5,314)	0	(5,314)	0	1,307,186	0	53	53	41,468	08/01/2026	1.G FE
92936U-AA-7	W. P. CAREY INC		04/01/2024	MATURITY		1,000,000	1,000,000	990,910	997,674	0	2,326	0	2,326	0	1,000,000	0	0	0	23,000	04/01/2024	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
92943G-AD-3	WR GRACE HOLDINGS LLC		06/05/2024	RAYMOND JAMES		99,138	103,000	97,721	0	0	543	910	(367)	0	97,997	0	1,140	1,140	2,385	06/15/2027	4.A FE
96042R-AE-8	WLAKE_21-2		06/15/2024	PAYDOWN		129,968	129,968	128,746	129,915	0	53	0	53	0	129,968	0	0	0	479	07/15/2026	1.A FE
98877D-AC-9	ZF NORTH AMERICA CAPITAL INC		04/23/2024	CITIGROUP		403,376	409,000	392,640	395,087	0	3,223	0	3,223	0	398,310	0	5,066	5,066	9,498	04/29/2025	3.A FE
98877D-AF-2	ZF NORTH AMERICA CAPITAL INC		05/01/2024	AFNIG37659		36,158	36,000	36,180	0	0	(1)	0	(1)	0	36,179	0	(21)	(21)	68	04/23/2030	3.A FE
06849V-AA-1	BARRICK GOLD FINANCE CO	A	06/17/2024	RAYMOND JAMES		140,153	135,000	137,063	136,968	0	(60)	0	(60)	0	136,908	0	3,245	3,245	4,633	11/15/2034	2.A FE
097751-BT-7	BOMBARDIER INC	A	06/20/2024	VARIOUS		526,080	527,000	521,323	521,719	0	510	0	510	0	522,228	0	3,852	3,852	22,039	04/15/2027	4.B FE
18060T-AA-3	CLARIOS GLOBAL LP	A	04/17/2024	BMO		171,000	171,000	169,431	169,652	0	286	0	286	0	169,938	0	1,062	1,062	4,938	05/15/2025	4.A FE
29250N-CB-9	ENBRIDGE INC		04/22/2024	VARIOUS		598,624	600,000	599,868	0	0	0	0	0	0	599,868	0	(1,244)	(1,244)	559	04/05/2029	2.A FE
29250N-CC-7	ENBRIDGE INC		04/02/2024	VARIOUS		601,576	600,000	599,094	0	0	0	0	0	0	599,094	0	2,482	2,482	0	04/05/2034	2.A FE
44805R-AA-3	HUSKY INJECTION / TITAN	A	04/12/2024	ROYAL BANK OF CANADA		20,600	20,000	20,000	0	0	0	0	0	0	20,000	0	600	600	320	02/15/2029	4.C FE
552704-AE-8	MEG ENERGY CORP	A	06/24/2024	CALL 101.781		33,588	33,000	31,454	32,057	0	104	0	104	0	32,161	0	839	839	2,383	02/01/2027	3.C FE
59151K-AL-2	METHANEX CORPORATION	A	06/13/2024	MARKET AXESS AS A BR		69,658	72,000	57,406	59,171	0	755	0	755	0	59,927	0	9,731	9,731	1,880	12/15/2029	3.A FE
66977W-AQ-2	NOVA CHEMICALS CORP	A	06/01/2024	VARIOUS		368,897	369,000	332,638	363,272	0	5,563	0	5,563	0	368,835	0	62	62	8,786	06/01/2024	3.C FE
68245X-AM-1	1011778 BC UNLIMITED LIABILITY CO	A	05/03/2024	MORGAN STANLEY		44,689	51,000	40,035	41,335	0	390	0	390	0	41,725	0	2,964	2,964	1,145	10/15/2030	4.B FE
69867D-AA-6	PANTHER BF AGGREGATOR 2 LP	A	04/22/2024	GOLDMAN SACHS		205,000	205,000	200,725	201,091	0	488	7	481	0	201,572	0	3,428	3,428	5,659	05/15/2026	4.A FE
876511-AG-1	TASEKO MINES LTD		04/24/2024	BARCLAY'S CAPITAL		39,488	39,000	39,000	0	0	0	0	0	0	39,000	0	488	488	27	05/01/2030	4.C FE
89352L-AC-4	TRANSCANADA PIPELINES LTD	A	04/19/2024	PERFORMANCE TRUST CA		50,973	50,000	51,018	0	0	(154)	0	(154)	0	50,863	0	109	109	1,853	10/14/2025	2.B FE
04731D-AA-4	INTERNATIONAL PETROLEUM CORP	A	05/29/2024	DEUTSCHE BANK		219,375	225,000	209,250	209,250	0	1,867	1,087	780	0	210,029	0	9,346	9,346	13,475	02/01/2027	4.A FE
00217G-AC-7	APTIV PLC	C	06/28/2024	MORGAN STANLEY		187,003	250,000	249,458	249,472	0	5	0	5	0	249,477	0	(62,474)	(62,474)	6,917	05/01/2052	2.B FE
01749B-AA-7	ALLEGRO CLO I LTD ALLEG_17-2A	C	04/17/2024	PAYDOWN		635,863	635,863	633,193	633,333	0	2,531	0	2,531	0	635,863	0	0	0	21,823	01/17/2031	1.A FE
01751E-AC-2	ALLEGRO CLO LTD ALLEG_14-1RA	C	03/21/2024	BANK OF AMERICA		0	0	0	0	0	0	0	0	0	0	0	0	0	4,852	10/23/2028	1.A FE
02156L-AA-9	ALTICE FRANCE SA (FRANCE)	C	04/29/2024	DEUTSCHE BANK		152,500	200,000	154,371	176,075	0	2,612	23,166	(20,554)	0	155,521	0	(3,021)	(3,021)	12,188	02/01/2027	5.A FE
02156L-AF-8	ALTICE FRANCE SA (FRANCE)	C	04/18/2024	JP MORGAN		132,785	205,000	137,350	147,334	0	2,409	11,877	(9,468)	0	137,866	0	(5,082)	(5,082)	5,457	07/15/2029	5.A FE
02156L-AH-4	ALTICE FRANCE SA (FRANCE)	C	04/30/2024	BANK OF AMERICA		169,975	260,000	173,034	188,271	0	3,097	14,988	(11,891)	0	176,380	0	(6,405)	(6,405)	7,825	10/15/2029	5.A FE
034863-BE-9	ANGLO AMERICAN CAPITAL PLC	C	04/05/2024	ROYAL BANK OF CANADA		198,784	200,000	199,294	0	0	0	0	0	0	199,294	0	(510)	(510)	128	04/05/2034	2.B FE
03969A-AN-0	ARDAGH PACKAGING FINANCE PLC	C	06/13/2024	JP MORGAN		172,000	200,000	181,500	0	0	2,516	3,069	(553)	0	182,947	0	(10,947)	(10,947)	4,790	08/15/2026	4.C FE
03969A-AQ-3	ARDAGH PACKAGING FINANCE PLC	C	06/13/2024	CALL 100		135,000	135,000	130,275	130,950	0	1,570	1,409	161	0	131,112	0	3,888	3,888	4,390	04/30/2025	4.C FE
04016G-BB-3	ARES CLO LTD ARES_16-40A	C	01/31/2024	CITIGROUP		0	0	0	0	0	0	0	0	0	0	0	0	0	697	01/16/2029	1.A FE
04016L-AQ-0	ARES CLO LTD ARES_17-42A	C	03/15/2024	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	2,841	01/24/2028	1.A FE
05581K-AF-8	BNP PARIBAS SA	C	06/13/2024	BANK OF AMERICA		351,645	350,000	350,000	350,000	0	0	0	0	0	350,000	0	1,645	1,645	9,440	06/12/2029	1.D FE
05682Q-AQ-9	BAIN CAPITAL CREDIT CLO LTD BCC_17-1A	C	05/10/2024	VARIOUS		719,299	719,299	710,668	719,299	0	0	0	0	0	719,299	0	0	0	27,312	07/20/2030	1.A FE
05765D-AA-3	BALBOA BAY LOAN FUNDING LTD BOBA_23-1	C	04/20/2024	PAYDOWN		2,000,000	2,000,000	2,000,400	2,000,317	0	(317)	0	(317)	0	2,000,000	0	0	0	36,716	04/20/2035	1.A FE
06759F-AB-2	BABSON CLO LTD BABSN_15-2A	C	04/20/2024	PAYDOWN		406,140	406,140	404,909	405,029	0	1,111	0	1,111	0	406,140	0	0	0	7,866	10/21/2030	1.A FE
100018-AA-8	BORR IHC LIMITED	C	05/15/2024	SINKING PAYMENT		36,494	36,494	37,557	7,512	0	(1,065)	3	(1,068)	0	36,494	0	0	0	1,906	11/15/2028	4.B FE
11765C-AA-3	BRYPK_24-23	C	06/04/2024	BANK OF NOVA SCOTIA		2,012,000	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	12,000	12,000	5,364	05/15/2037	1.A FE
11766C-AC-8	BRYPK_24-22	C	05/03/2024	BANK OF NOVA SCOTIA		1,264,063	1,250,000	1,250,000	0	0	0	0	0	0	1,250,000	0	14,063	14,063	10,372	04/15/2037	1.A FE
143658-BN-1	CARNIVAL CORP	C	05/01/2024	AFNIG37659		36,260	37,000	25,471	28,273	0	749	0	749	0	29,022	0	7,238	7,238	1,430	03/01/2027	4.C FE
143658-BR-2	CARNIVAL CORP	C	05/01/2024	AFNIG37659		30,148	31,000	26,350	26,509	0	228	0	228	0	26,737	0	3,410	3,410	940	05/01/2029	4.C FE
20752T-AA-2	CONNECT FINCO SARL	C	04/09/2024	VARIOUS		413,450	425,000	356,304	391,980	0	2,933	0	2,933	0	394,912	0	18,538	18,538	14,943	10/01/2026	4.A FE
28622V-AN-0	ELEVATION CLO LTD AWPT_17-8A	C	04/25/2024	PAYDOWN		937,139	937,139	922,614	923,363	0	13,776	0	13,776	0	937,139	0	0	0	31,266	10/25/2030	1.A FE
42704M-AA-0	HERBALIFE NUTRITION LTD	C	04/19/2024	CALL 101.969		67,300	66,000	59,924	61,272	0	780	0	780	0	62,052	0	3,948	3,948	4,591	09/01/2025	4.B FE
45115A-AA-2	ICON INVESTMENTS SIX DAC	C	04/30/2024	JANE STREET EXECUTIO		360,371	360,000	360,000	0	0	0	0	0	0	360,000	0	371	371	0	05/08/2027	2.C FE
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY	C	04/22/2024	VARIOUS		401,000	401,000	401,838	0	0	(384)	64	(448)	0	401,454	0	(454)	(454)	17,992	02/15/2025	3.A FE
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY PLC	C	05/01/2024	AFNIG37659		31,039	31,000	30,520	30,200	0	78	0	78	0	30,278	0	761	761	1,550	01/15/2027	3.A FE
477921-AA-8	JOHNSON CONTROLS INTERNATIONAL PLC	C	04/16/2024	VARIOUS		399,000	400,000	398,948	0	0	0	0	0	0	398,948	0	52	52	0	04/19/2029	2.B FE
50188G-AT-0	LCM_18-R	C	04/20/2024	PAYDOWN		111,537	111,537	110,924	110,956	0	581	0	581	0	111,537	0	0	0	2,161	04/20/2031	1.A FE
606822-CX-0	MITSUBISHI UFJ FINANCIAL GROUP INC	C	05/01/2024	MITSUBISHI UFJ		495,790	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(4,210)	(4,210)	18,968	02/22/2034	1.G FE
606822-DC-5	MITSUBISHI UFJ FINANCIAL GROUP INC	C	04/16/2024	VARIOUS		275,772	280,000	280,386	280,356	0	14	0	14	0	280,370	0	(4,598)	(4,598)	7,526	04/19/2034	1.G FE
67777L-AD-5	OI EUROPEAN GROUP BV	C	05/16/2024	VARIOUS		65,612	71,000	61,933	62,230	0	438	0	438	0	62,668	0	2,944	2,944	2,556	02/15/2030	3.C FE
714295-AA-0	PERRIGO FINANCE PLC	C	05/20/2024	VARIOUS		212,065	265,000	178,810	180,301	0	551	0	551	0	180,853	0	31,212	31,212	5,150	12/15/2044	3.C FE
81180W-BH-3	SEAGATE HDD CAYMAN	C	06/21/2024	EXCHANGE OFFER		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	1,705	12/15/2029	3.B FE
81180W-BJ-9	SEAGATE HDD CAYMAN	C	06/20/2024	EXCHANGE OFFER		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	7,626	07/15/2031	3.B FE
832724-AB-4	SMURFIT KAPPA TREASURY	C	05/08/2024	SIC		230,821	225,000	276,757	246,405	0	(3,991)	0	(3,991)	0	242,414	0	(11,593)	(11,593)	7,969	11/20/2025	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
83272G-AB-7	SMURFIT KAPPA TREASURY UNLIMITED C	C	04/11/2024	SUSQUEHANNA		194,612	200,001	200,000	0	0	0	0	0	0	200,000	0	(5,388)	(5,388)	385	04/03/2054	2.C FE
85816W-AC-8	STCR_14-1RR	C	04/20/2024	PAYDOWN		411,475	411,475	407,690	409,053	0	2,422	0	2,422	0	411,475	0	0	0	7,632	04/21/2031	1.A FE
87122F-AC-0	STCP_23-3	C	04/22/2024	PAYDOWN		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	12,900	04/20/2035	1.C FE
874060-BN-5	TAKEDA PHARMACEUTICAL CO LTD	C	06/27/2024	ROYAL BANK OF CANADA		298,842	300,000	298,611	0	0	0	0	0	0	298,611	0	231	231	0	07/05/2064	2.A FE
87927V-AM-0	TELECOM ITALIA CAPITAL SA	C	05/21/2024	EXCHANGE OFFER		544,493	633,000	540,549	365,184	0	2,120	3,157	(1,037)	0	544,493	0	0	0	30,910	09/30/2034	4.A FE
87927Y-AA-0	TELECOM ITALIA SPA	C	05/30/2024	MATURITY		360,000	360,000	338,492	354,191	0	6,147	338	5,809	0	360,000	0	0	0	9,545	05/30/2024	4.A FE
89157X-AA-9	TOTALENERGIES CAPITAL SA	C	04/02/2024	JANE STREET EXECUTIO		200,878	200,000	200,000	0	0	0	0	0	0	200,000	0	878	878	0	04/05/2034	1.E FE
89157X-AB-7	TOTALENERGIES CAPITAL SA	C	04/03/2024	VARIOUS		402,130	400,000	400,000	0	0	0	0	0	0	400,000	0	2,130	2,130	0	04/05/2054	1.E FE
902613-BH-0	UBS GROUP AG	C	05/17/2024	UBS SECURITIES		401,068	400,000	395,164	0	0	73	0	73	0	395,237	0	5,831	5,831	8,422	02/08/2035	1.G FE
902613-BL-1	UBS GROUP AG	C	05/08/2024	STATE STREET BANK		200,068	200,000	199,916	0	0	0	0	0	0	199,916	0	156	156	0	09/13/2030	1.G FE
90320L-AG-2	UPC HOLDING BV	C	04/18/2024	JANE STREET EXECUTIO		304,265	325,000	306,281	0	0	1,044	0	1,044	0	307,325	0	(3,051)	(3,051)	10,316	01/15/2028	4.B FE
92911U-AJ-7	VOYA_16-2R	C	04/19/2024	PAYDOWN		372,311	372,311	370,820	372,311	0	0	0	0	0	372,311	0	0	0	12,803	07/19/2028	1.A FE
R6961P-AA-7	PETROLEUM GEO SERVICES AS	C	05/13/2024	VARIOUS		1,108,740	1,000,000	1,108,022	0	0	(5,623)	5,221	(10,844)	0	1,102,406	0	6,334	6,334	73,196	03/31/2027	4.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						135,823,701	139,724,076	134,511,677	84,042,115	0	423,327	300,968	122,359	0	135,317,496	0	477,708	477,708	3,327,453	XXX	XXX
78468R-66-3	SPDR BLOOMBERG -3 MONTH T-BILL ETF		05/17/2024	VARIOUS	81,249.000	7,432,527	0	7,431,401	171,448	499	0	0	499	0	7,431,401	0	1,126	1,126	65,799		1.A
1619999999. Subtotal - Bonds - SVO Identified Funds						7,432,527	0	7,431,401	171,448	499	0	0	499	0	7,431,401	0	1,126	1,126	65,799	XXX	XXX
2509999997. Total - Bonds - Part 4						271,825,313	270,420,591	271,342,667	119,651,435	499	457,732	310,284	147,947	0	272,101,071	0	(304,253)	(304,253)	4,982,112	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						271,825,313	270,420,591	271,342,667	119,651,435	499	457,732	310,284	147,947	0	272,101,071	0	(304,253)	(304,253)	4,982,112	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
00971T-10-1	AKAMAI TECHNOLOGIES INC		04/09/2024	EXTERNAL MANAGER TRA	270.000	28,892		28,188	31,955	(3,767)	0	0	(3,767)	0	28,188	0	704	704	0		
03073E-10-5	CENCORA INC		06/14/2024	EXTERNAL MANAGER TRA	100.000	23,207		23,848	0	0	0	0	0	0	23,848	0	(641)	(641)	51		
03662Q-10-5	ANSYS INC		05/06/2024	EXTERNAL MANAGER TRA	130.000	41,664		38,333	47,174	(8,841)	0	0	(8,841)	0	38,333	0	3,331	3,331	0		
03743Q-10-8	APA CORP		06/24/2024	EXTERNAL MANAGER TRA	1,160.000	33,932		39,881	41,621	0	0	1,740	(1,740)	0	39,881	0	(5,949)	(5,949)	580		
03769M-10-6	APOLLO GLOBAL MANAGEMENT INC		06/12/2024	EXTERNAL MANAGER TRA	2,790.000	326,591		214,198	260,000	(45,802)	0	0	(45,802)	0	214,198	0	112,393	112,393	2,490		
03831W-10-8	APPLOVIN CORP CLASS A		04/23/2024	EXTERNAL MANAGER TRA	1,300.000	94,910		45,777	51,805	(6,028)	0	0	(6,028)	0	45,777	0	49,134	49,134	0		
040413-10-6	ARISTA NETWORKS INC		06/26/2024	EXTERNAL MANAGER TRA	170.000	56,807		21,310	40,037	(18,727)	0	0	(18,727)	0	21,310	0	35,497	35,497	0		
05329W-10-2	AUTONATION INC		05/06/2024	EXTERNAL MANAGER TRA	245.000	40,829		31,987	36,794	(4,807)	0	0	(4,807)	0	31,987	0	8,842	8,842	0		
05605H-10-0	BWX TECHNOLOGIES INC		04/22/2024	EXTERNAL MANAGER TRA	586.000	54,242		28,058	44,964	(16,906)	0	0	(16,906)	0	28,058	0	26,185	26,185	141		
084423-10-2	WR BERKLEY CORP		05/09/2024	EXTERNAL MANAGER TRA	1,270.000	100,075		73,043	89,814	(16,771)	0	0	(16,771)	0	73,043	0	27,032	27,032	140		
127055-10-1	CABOT CORP		05/21/2024	EXTERNAL MANAGER TRA	1,115.000	113,940		55,884	93,103	(37,219)	0	0	(37,219)	0	55,884	0	58,056	58,056	446		
127387-10-8	CADENCE DESIGN SYSTEMS INC		05/06/2024	EXTERNAL MANAGER TRA	260.000	74,028		47,207	70,816	(23,609)	0	0	(23,609)	0	47,207	0	26,820	26,820	0		
14020W-10-6	CAPITAL GROUP DIVIDEND VALUE ETF		06/12/2024	VIRTU-AMERICAS	49,013.000	1,614,275		1,632,623	0	0	0	0	0	0	1,632,623	0	(18,348)	(18,348)	0		
14149Y-10-8	CARDINAL HEALTH INC		06/24/2024	EXTERNAL MANAGER TRA	220.000	23,107		23,382	0	0	0	0	0	0	23,382	0	(275)	(275)	110		
14448C-10-4	CARRIER GLOBAL CORP		06/24/2024	EXTERNAL MANAGER TRA	2,730.000	176,651		118,288	156,839	(38,550)	0	0	(38,550)	0	118,288	0	58,362	58,362	1,037		
147528-10-3	CASEYS GENERAL STORES INC		04/10/2024	EXTERNAL MANAGER TRA	43.000	13,322		9,359	11,814	(2,455)	0	0	(2,455)	0	9,359	0	3,963	3,963	18		
148806-10-2	CATALENT INC		04/22/2024	EXTERNAL MANAGER TRA	210.000	11,761		8,386	9,435	(1,049)	0	0	(1,049)	0	8,386	0	3,375	3,375	0		
169656-10-5	CHIPOTLE MEXICAN GRILL INC		04/08/2024	EXTERNAL MANAGER TRA	10.000	29,248		4,314	22,870	(18,556)	0	0	(18,556)	0	4,314	0	24,934	24,934	0		
171779-30-9	CIENA CORP		04/23/2024	EXTERNAL MANAGER TRA	768.000	35,494		32,632	34,568	(1,935)	0	0	(1,935)	0	32,632	0	2,861	2,861	0		
172908-10-5	CINTAS CORP		06/24/2024	EXTERNAL MANAGER TRA	130.000	91,415		35,560	78,346	(42,785)	0	0	(42,785)	0	35,560	0	55,855	55,855	276		
184496-10-7	CLEAN HARBORS INC		05/31/2024	EXTERNAL MANAGER TRA	532.000	113,269		46,160	92,839	(46,680)	0	0	(46,680)	0	46,160	0	67,109	67,109	0		
185899-10-1	CLIFFS NATURAL RESOURCES INC		06/24/2024	EXTERNAL MANAGER TRA	1,720.000	29,168		37,531	0	0	0	0	0	0	37,531	0	(8,363)	(8,363)	0		
21037T-10-9	CONSTELLATION ENERGY CORP		06/24/2024	EXTERNAL MANAGER TRA	170.000	36,902		28,546	0	0	0	0	0	0	28,546	0	8,356	8,356	60		
21874C-10-2	CORE & MAIN INC CLASS A		06/12/2024	EXTERNAL MANAGER TRA	1,060.000	60,185		20,469	42,835	(22,366)	0	0	(22,366)	0	20,469	0	39,716	39,716	0		
219948-10-6	CORPAY INC		05/20/2024	EXTERNAL MANAGER TRA	520.000	147,983		91,608	0	0	0	0	0	0	91,608	0	56,375	56,375	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					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
22788C-10-5	CROWDSTRIKE HOLDINGS INC CLASS A		06/24/2024	EXTERNAL MANAGER TRA	370.000	140,840		58,695	68,681	(40,358)	0	0	(40,358)	0	58,695	0	82,145	82,145	0		
247361-70-2	DELTA AIR LINES INC		06/24/2024	EXTERNAL MANAGER TRA	2,030.000	100,858		67,748	81,667	(13,919)	0	0	(13,919)	0	67,748	0	33,110	33,110	406		
25809K-10-5	DOORDASH INC CLASS A		06/25/2024	EXTERNAL MANAGER TRA	1,932.000	218,334		183,946	191,055	(7,110)	0	0	(7,110)	0	183,946	0	34,388	34,388	0		
29084Q-10-0	EMCOR GROUP INC		06/12/2024	EXTERNAL MANAGER TRA	520.000	197,024		87,704	112,024	(24,320)	0	0	(24,320)	0	87,704	0	109,320	109,320	224		
29452E-10-1	EQUITABLE HOLDINGS INC		05/06/2024	EXTERNAL MANAGER TRA	740.000	28,988		25,362	0	0	0	0	0	0	25,362	0	3,627	3,627	163		
301610-10-4	EXELIXIS INC		05/23/2024	EXTERNAL MANAGER TRA	1,309.000	27,878		25,671	4,318	(1,496)	0	0	(1,496)	0	25,671	0	2,207	2,207	0		
30212P-30-3	EXPEDIA GROUP INC		05/23/2024	EXTERNAL MANAGER TRA	580.000	64,378		56,277	88,038	(31,761)	0	0	(31,761)	0	56,277	0	8,101	8,101	0		
30225T-10-2	EXTRA SPACE STORAGE REIT INC		04/08/2024	EXTERNAL MANAGER TRA	125.000	18,515		14,419	20,041	(5,622)	0	0	(5,622)	0	14,419	0	4,095	4,095	381		
303250-10-4	FAIR ISAAC CORP		04/22/2024	EXTERNAL MANAGER TRA	10.000	11,457		5,986	11,640	(5,654)	0	0	(5,654)	0	5,986	0	5,471	5,471	0		
311900-10-4	FASTENAL		06/12/2024	EXTERNAL MANAGER TRA	180.000	11,596		6,975	11,659	(4,684)	0	0	(4,684)	0	6,975	0	4,621	4,621	140		
31620M-10-6	FIDELITY NATIONAL INFORMATION SERV		05/06/2024	EXTERNAL MANAGER TRA	730.000	51,702		39,825	43,851	(4,026)	0	0	(4,026)	0	39,825	0	11,877	11,877	263		
34959E-10-9	FORTINET INC		06/24/2024	EXTERNAL MANAGER TRA	530.000	31,043		25,912	31,021	(5,109)	0	0	(5,109)	0	25,912	0	5,132	5,132	0		
354613-10-1	FRANKLIN RESOURCES INC		05/06/2024	EXTERNAL MANAGER TRA	870.000	20,376		24,082	0	0	0	0	0	0	24,082	0	(3,706)	(3,706)	270		
364760-10-8	GAP INC		05/06/2024	EXTERNAL MANAGER TRA	5,140.000	113,467		106,279	84,686	0	0	0	0	0	106,279	0	7,187	7,187	1,334		
37959E-10-2	GLOBE LIFE INC		04/23/2024	EXTERNAL MANAGER TRA	180.000	12,930		17,749	21,910	(4,160)	0	0	(4,160)	0	17,749	0	(4,819)	(4,819)	41		
380237-10-7	GODADDY INC CLASS A		04/10/2024	EXTERNAL MANAGER TRA	701.000	87,952		64,493	74,418	(9,925)	0	0	(9,925)	0	64,493	0	23,459	23,459	0		
384802-10-4	WW GRAINGER INC		06/11/2024	EXTERNAL MANAGER TRA	70.000	62,778		29,299	58,008	(28,709)	0	0	(28,709)	0	29,299	0	33,479	33,479	274		
39874R-10-1	GROCERY OUTLET HOLDING CORP		05/21/2024	EXTERNAL MANAGER TRA	910.000	20,886		24,534	24,534	0	0	0	0	0	24,534	0	(3,647)	(3,647)	0		
412822-10-8	HARLEY DAVIDSON INC		05/06/2024	EXTERNAL MANAGER TRA	60.000	2,129		1,900	2,210	(311)	0	0	(311)	0	1,900	0	230	230	10		
443573-10-0	HUBSPOT INC		04/10/2024	EXTERNAL MANAGER TRA	60.000	39,573		16,207	34,832	(18,625)	0	0	(18,625)	0	16,207	0	23,366	23,366	0		
452327-10-9	ILLUMINA INC		06/25/2024	SPIN OFF	0.000	375		375	0	0	0	0	0	0	375	0	0	0	0		
45687V-10-6	INGERSOLL RAND INC		05/06/2024	EXTERNAL MANAGER TRA	750.000	66,457		41,742	58,005	(16,263)	0	0	(16,263)	0	41,742	0	24,715	24,715	15		
45784P-10-1	INSULET CORP		05/20/2024	EXTERNAL MANAGER TRA	3.000	558		478	651	(172)	0	0	(172)	0	478	0	79	79	0		
46137V-35-7	INVESCO S&P 500 EQUAL WEIGHT		05/29/2024	SUSQUEHANNA	8,483.000	1,383,878		1,228,061	1,338,617	(110,556)	0	0	(110,556)	0	1,228,061	0	155,817	155,817	5,770		
464287-18-4	ISHARES CHINA LARGE-CAP ETF		06/27/2024	VARIOUS	91,152.000	2,397,807		2,509,164	0	0	0	0	0	0	2,509,164	0	(111,357)	(111,357)	6,997		
464287-20-0	ISHARES CORE S&P ETF		06/18/2024	JANE STREET EXECUTIO	37,179.000	19,525,855		18,654,153	0	0	0	0	0	0	18,654,153	0	871,703	871,703	64,851		
464287-63-0	ISHARES RUSSELL VALUE ETF		06/04/2024	VIRTU-AMERICAS	17,542.000	2,699,155		2,790,378	0	0	0	0	0	0	2,790,378	0	(91,223)	(91,223)	0		
46435G-33-4	ISHARES MSCI UNITED KINGDOM ETF		06/21/2024	SUSQUEHANNA	19,926.000	699,582		708,369	0	0	0	0	0	0	708,369	0	(8,787)	(8,787)	13,611		
46641Q-33-2	JPMORGAN EQUITY PREMIUM INCOME ETF		05/29/2024	VARIOUS	221,458.000	12,658,983		12,502,168	0	0	0	0	0	0	12,502,168	0	156,815	156,815	208,688		
48238T-10-9	OPENLANE INC		06/20/2024	EXTERNAL MANAGER TRA	13,254.000	225,936		148,047	196,292	(48,245)	0	0	(48,245)	0	148,047	0	77,889	77,889	0		
49714P-10-8	KINSALE CAPITAL GROUP INC		05/06/2024	EXTERNAL MANAGER TRA	29.000	11,306		9,085	9,712	(627)	0	0	(627)	0	9,085	0	2,221	2,221	4		
500255-10-4	KOHLS CORP		06/24/2024	EXTERNAL MANAGER TRA	1,600.000	38,377		37,950	45,888	(7,938)	0	0	(7,938)	0	37,950	0	427	427	1,160		
500767-30-6	KRANESHARES CSI CHINA INTERNET ETF		06/21/2024	VARIOUS	132,918.000	3,836,304		3,938,360	0	0	0	0	0	0	3,938,360	0	(102,056)	(102,056)	0		
538034-10-9	LIVE NATION ENTERTAINMENT INC		04/10/2024	EXTERNAL MANAGER TRA	880.000	89,778		73,065	82,368	(9,304)	0	0	(9,304)	0	73,065	0	16,714	16,714	0		
56585A-10-2	MARATHON PETROLEUM CORP		06/24/2024	EXTERNAL MANAGER TRA	360.000	62,565		28,736	53,410	(24,674)	0	0	(24,674)	0	28,736	0	33,829	33,829	594		
56600D-10-7	MARAVAI LIFESCIENCES HOLDINGS INC		04/22/2024	EXTERNAL MANAGER TRA	1,780.000	13,133		14,621	0	0	0	0	0	0	14,621	0	(1,487)	(1,487)	0		
57060D-10-8	MARKETAXESS HOLDINGS INC		04/23/2024	EXTERNAL MANAGER TRA	340.000	70,628		72,638	99,569	(26,931)	0	0	(26,931)	0	72,638	0	(2,009)	(2,009)	252		
573874-10-4	MARVELL TECHNOLOGY LTD		06/11/2024	EXTERNAL MANAGER TRA	480.000	33,765		25,982	28,949	(2,966)	0	0	(2,966)	0	25,982	0	7,783	7,783	58		
615369-10-5	MOODYS CORP		06/24/2024	EXTERNAL MANAGER TRA	30.000	12,812		5,859	11,717	(5,858)	0	0	(5,858)	0	5,859	0	6,953	6,953	51		
626755-10-2	MURPHY USA INC		05/06/2024	EXTERNAL MANAGER TRA	40.000	16,050		15,745	0	0	0	0	0	0	15,745	0	305	305	17		
64125C-10-9	NEUROCRINE BIOSCIENCES INC		04/23/2024	EXTERNAL MANAGER TRA	710.000	98,098		76,812	93,550	(16,737)	0	0	(16,737)	0	76,812	0	21,285	21,285	0		
668771-10-8	NortonLife Lock Inc		04/25/2024	EXTERNAL MANAGER TRA	6,420.000	132,580		136,057	45,366	(8,585)	0	4,957	(13,542)	0	136,057	0	(3,478)	(3,478)	803		
670346-10-5	NUCOR CORP		05/22/2024	EXTERNAL MANAGER TRA	70.000	11,979		7,309	12,183	(4,874)	0	0	(4,874)	0	7,309	0	4,670	4,670	76		
67059N-10-8	NUTANIX INC CLASS A		05/20/2024	EXTERNAL MANAGER TRA	1,390.000	92,130		39,101	66,289	(27,189)	0	0	(27,189)	0	39,101	0	53,030	53,030	0		
679580-10-0	OLD DOMINION FREIGHT LINE INC		04/23/2024	EXTERNAL MANAGER TRA	174.000	37,742		19,080	35,264	(13,621)	0	2,563	(16,184)	0	19,080	0	18,662	18,662	45		
693718-10-8	PACCAR INC		06/24/2024	EXTERNAL MANAGER TRA	1,492.000	160,199		86,462	145,694	(59,231)	0	0	(59,231)	0	86,462	0	73,737	73,737	5,625		

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
701094-10-4	PARKER-HANNIFIN CORP		06/24/2024	EXTERNAL MANAGER TRA	50.000	25,614		15,869	23,035	(7,167)	0	0	(7,167)	0	15,869	0	9,745	9,745	156		
704326-10-7	PAYCHEX INC		05/07/2024	EXTERNAL MANAGER TRA	570.000	69,380		63,766	67,893	(4,127)	0	0	(4,127)	0	63,766	0	5,614	5,614	507		
71377A-10-3	PERFORMANCE FOOD GROUP		05/20/2024	EXTERNAL MANAGER TRA	33.000	2,440		1,417	2,282	(865)	0	0	(865)	0	1,417	0	1,023	1,023	0		
718546-10-4	PHILLIPS		06/24/2024	EXTERNAL MANAGER TRA	865.000	119,096		69,823	115,166	(45,343)	0	0	(45,343)	0	69,823	0	49,274	49,274	1,903		
72346Q-10-4	PINNACLE FINANCIAL PARTNERS INC		04/08/2024	EXTERNAL MANAGER TRA	140.000	11,672		9,386	12,211	(2,825)	0	0	(2,825)	0	9,386	0	2,286	2,286	31		
72352L-10-6	PINTEREST INC CLASS A		04/23/2024	EXTERNAL MANAGER TRA	110.000	3,629		3,455	4,074	(619)	0	0	(619)	0	3,455	0	174	174	0		
733174-70-0	POPULAR INC		04/08/2024	EXTERNAL MANAGER TRA	270.000	23,208		17,603	22,159	(4,556)	0	0	(4,556)	0	17,603	0	5,606	5,606	301		
760759-10-0	REPUBLIC SERVICES INC		06/24/2024	EXTERNAL MANAGER TRA	90.000	17,497		6,755	14,842	(8,087)	0	0	(8,087)	0	6,755	0	10,742	10,742	96		
77543R-10-2	ROKU INC CLASS A		05/06/2024	EXTERNAL MANAGER TRA	285.000	17,244		18,573	26,123	(4,469)	0	3,080	(7,549)	0	18,573	0	(1,329)	(1,329)	0		
78463X-20-2	SPDR EURO STOXX ETF		06/05/2024	VARIOUS	71,226.000	3,810,413		3,730,106	0	0	0	0	0	0	3,730,106	0	80,307	80,307	0		
808625-10-7	SCIENCE APPLICATIONS INTERNATIONAL		06/24/2024	EXTERNAL MANAGER TRA	190.000	24,119		21,813	23,621	(1,808)	0	0	(1,808)	0	21,813	0	2,306	2,306	141		
81369Y-10-0	MATERIALS SELECT SECTOR SPDR FUND		06/03/2024	VARIOUS	54,854.000	4,997,834		5,004,188	0	0	0	0	0	0	5,004,188	0	(6,354)	(6,354)	0		
81369Y-20-9	HEALTH CARE SELECT SECTOR SPDR FUN		06/03/2024	SUSQUEHANNA	13,828.000	2,000,073		2,021,374	0	0	0	0	0	0	2,021,374	0	(21,301)	(21,301)	0		
81369Y-30-8	CONSUMER STAPLES SELECT SECTOR SPD		06/21/2024	VARIOUS	23,821.000	1,835,951		1,836,361	0	0	0	0	0	0	1,836,361	0	(410)	(410)	0		
81369Y-50-6	ENERGY SELECT SECTOR SPDR FUND		06/04/2024	VIRTU-AMERICAS	5,000.000	447,795		423,198	419,200	3,998	0	0	3,998	0	423,198	0	24,597	24,597	3,670		
81369Y-70-4	INDUSTRIAL SELECT SECTOR SPDR FUND		05/31/2024	VARIOUS	39,108.000	4,764,057		4,901,746	0	0	0	0	0	0	4,901,746	0	(137,689)	(137,689)	0		
81369Y-86-0	REAL ESTATE SELECT SECTOR SPDR FUN		05/29/2024	SUSQUEHANNA	93,366.000	3,432,972		3,565,648	0	0	0	0	0	0	3,565,648	0	(132,675)	(132,675)	0		
81369Y-88-6	UTILITIES SELECT SECTOR SPDR FUND		06/21/2024	VARIOUS	45,716.000	3,177,909		3,181,386	0	0	0	0	0	0	3,181,386	0	(3,477)	(3,477)	0		
82489T-10-4	SHOCKWAVE MEDICAL INC		04/23/2024	EXTERNAL MANAGER TRA	260.000	85,406		68,942	0	0	0	0	0	0	68,942	0	16,463	16,463	0		
83088M-10-2	SKYWORKS SOLUTIONS INC		05/07/2024	EXTERNAL MANAGER TRA	25.000	2,332		2,132	2,811	(679)	0	0	(679)	0	2,132	0	201	201	17		
83406F-10-2	SOFI TECHNOLOGIES INC		06/24/2024	EXTERNAL MANAGER TRA	2,160.000	13,923		15,337	0	0	0	0	0	0	15,337	0	(1,414)	(1,414)	0		
845467-10-9	SOUTHWESTERN ENERGY		05/20/2024	EXTERNAL MANAGER TRA	3,490.000	25,813		22,511	22,860	(349)	0	0	(349)	0	22,511	0	3,302	3,302	0		
871607-10-7	SYNOPSYS INC		06/28/2024	EXTERNAL MANAGER TRA	156.000	92,296		12,985	80,326	(67,341)	0	0	(67,341)	0	12,985	0	79,311	79,311	0		
88025U-10-9	10X GENOMICS INC CLASS A		05/20/2024	EXTERNAL MANAGER TRA	348.000	8,738		13,060	0	0	0	944	(944)	0	13,060	0	(4,323)	(4,323)	0		
88076W-10-3	TERADATA CORP		04/09/2024	EXTERNAL MANAGER TRA	67.000	2,576		2,591	2,915	(307)	0	17	(324)	0	2,591	0	(15)	(15)	0		
88262P-10-2	TEXAS PACIFIC LAND CORP		06/25/2024	EXTERNAL MANAGER TRA	20.000	15,023		10,483	10,483	0	0	0	0	0	10,483	0	4,540	4,540	40		
883203-10-1	TEXTRON INC		05/23/2024	EXTERNAL MANAGER TRA	546.000	48,466		33,127	43,909	(10,782)	0	0	(10,782)	0	33,127	0	15,339	15,339	22		
889478-10-3	TOLL BROTHERS INC		06/24/2024	EXTERNAL MANAGER TRA	1,100.000	130,427		46,200	113,069	(66,869)	0	0	(66,869)	0	46,200	0	84,227	84,227	484		
90364P-10-5	UIPATH INC CLASS A		06/12/2024	EXTERNAL MANAGER TRA	2,497.000	29,942		41,075	62,025	(20,950)	0	0	(20,950)	0	41,075	0	(11,134)	(11,134)	0		
92047W-10-1	VALVOLINE INC		05/23/2024	EXTERNAL MANAGER TRA	900.000	36,613		38,047	0	0	0	0	0	0	38,047	0	(1,434)	(1,434)	0		
92189F-67-6	VANECK SEMICONDUCTOR ETF		06/21/2024	VARIOUS	20,716.000	5,469,636		4,895,904	0	0	0	0	0	0	4,895,904	0	573,731	573,731	0		
92189F-69-2	VANECK PHARMACEUTICAL ETF		06/13/2024	JANE STREET EXECUTIO	46,620.000	4,240,564		4,131,926	0	0	0	0	0	0	4,131,926	0	108,638	108,638	0		
921909-76-8	VANGUARD TOTAL INTERNATIONAL STOCK		05/13/2024	VARIOUS	539,268.000	32,675,701		31,356,170	0	0	0	0	0	0	31,356,170	0	1,319,531	1,319,531	120,526		
934423-10-4	WARNER BROS. DISCOVERY INC SERIES		05/06/2024	EXTERNAL MANAGER TRA	7,260.000	60,338		63,380	82,619	(4,639)	0	14,600	(19,239)	0	63,380	0	(3,041)	(3,041)	0		
95040Q-10-4	WELLTOWER INC		06/24/2024	EXTERNAL MANAGER TRA	1,090.000	112,960		89,293	98,285	(8,993)	0	0	(8,993)	0	89,293	0	23,668	23,668	1,330		
96208T-10-4	WEX INC		04/09/2024	EXTERNAL MANAGER TRA	150.000	35,994		26,211	29,183	(2,971)	0	0	(2,971)	0	26,211	0	9,783	9,783	0		
969904-10-1	WILLIAMS SONOMA INC		06/11/2024	EXTERNAL MANAGER TRA	40.000	11,840		9,652	0	0	0	0	0	0	9,652	0	2,188	2,188	45		
988498-10-1	YUM BRANDS INC		04/10/2024	EXTERNAL MANAGER TRA	590.000	80,650		70,460	77,089	(6,630)	0	0	(6,630)	0	70,460	0	10,190	10,190	395		
989701-10-7	ZIONS BANCORPORATION		04/08/2024	EXTERNAL MANAGER TRA	280.000	11,993		7,521	12,284	(4,763)	0	0	(4,763)	0	7,521	0	4,473	4,473	115		
550021-10-9	LULULEMON ATHLETICA INC	A	04/22/2024	EXTERNAL MANAGER TRA	210.000	75,800		57,248	107,371	(50,123)	0	0	(50,123)	0	57,248	0	18,552	18,552	0		
G4705A-10-0	ICON PLC	C	06/11/2024	EXTERNAL MANAGER TRA	480.000	152,498		116,586	135,874	(19,287)	0	0	(19,287)	0	116,586	0	35,911	35,911	0		
G50871-10-5	JAZZ PHARMACEUTICALS PLC	C	04/26/2024	EXTERNAL MANAGER TRA	220.000	24,094		26,492	27,060	0	0	568	(568)	0	26,492	0	(2,398)	(2,398)	0		
G8994E-10-3	TRANE TECHNOLOGIES PLC	C	06/24/2024	EXTERNAL MANAGER TRA	450.000	149,423		90,217	109,755	(19,538)	0	0	(19,538)	0	90,217	0	59,206	59,206	666		
G97822-10-3	PERRIGO PLC	C	04/09/2024	EXTERNAL MANAGER TRA	610.000	19,416		16,669	0	0	0	0	0	0	16,669	0	2,748	2,748	268		
N14506-10-4	ELASTIC NV	C	05/06/2024	EXTERNAL MANAGER TRA	250.000	26,115		19,677	28,171	(8,497)	0	0	(8,497)	0	19,678	0	6,432	6,432	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					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
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						117,430,113	XXX	112,965,795	6,322,441	(1,314,999)	0	28,469	(1,343,468)	0	112,965,796	0	4,464,318	4,464,318	448,185	XXX	XXX
74256W-58-4	PIF MidCap Fund R6		06/28/2024	FIDELITY	6,502.669	269,796		263,878					0		263,878		5,917	5,917			1.
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						269,796	XXX	263,878	0	0	0	0	0	0	263,878	0	5,917	5,917	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						117,699,909	XXX	113,229,673	6,322,441	(1,314,999)	0	28,469	(1,343,468)	0	113,229,674	0	4,470,235	4,470,235	448,185	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						117,699,909	XXX	113,229,673	6,322,441	(1,314,999)	0	28,469	(1,343,468)	0	113,229,674	0	4,470,235	4,470,235	448,185	XXX	XXX
5999999999. Total - Preferred and Common Stocks						117,699,909	XXX	113,229,673	6,322,441	(1,314,999)	0	28,469	(1,343,468)	0	113,229,674	0	4,470,235	4,470,235	448,185	XXX	XXX
6009999999 - Totals						389,525,222	XXX	384,572,340	125,973,876	(1,314,500)	457,732	338,753	(1,195,521)	0	385,330,745	0	4,165,982	4,165,982	5,430,297	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 MMK		1.C	14,082,794	14,082,794	
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				14,082,794	14,082,794	XXX
9999999999 - Totals				14,082,794	14,082,794	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 1,190,246 Book/Adjusted Carrying Value $ 1,190,246
2. Average balance for the year Fair Value $ 7,907,669 Book/Adjusted Carrying Value $ 7,907,669
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 14,082,794 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
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
JP Morgan Chase Bank, N.A.	270 Park Avenue, New York City, NY, 10017					11,793,438	6,228,290	5,678,631	XXX
JP Morgan Chase Bank, N.A.	270 Park Avenue, New York City, NY, 10017					(4,429,710)	(4,235,451)	(4,375,100)	XXX
JP Morgan Chase Bank, N.A.	270 Park Avenue, New York City, NY, 10017					(76,492,196)	(5,765,384)	(5,700,513)	XXX
Bank of New York Mellon	6023 Airport Rd, Oriskany, NY 13424					187,531	2,251,045	2,713,416	XXX
Federal Home Loan Bank of Indianapolis	8250 Woodfield Crossing Blvd, Indianapolis IN 46240					1,013	180,117	1,000	XXX
State Street Bank and Trust Company	801 Pennsylvania, Kansas City, MO 64105		0.041	358,248		22,254,650	89,051,050	31,447,924	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	358,248	0	(46,685,274)	87,709,667	29,765,358	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	358,248	0	(46,685,274)	87,709,667	29,765,358	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	358,248	0	(46,685,274)	87,709,667	29,765,358	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
	AIR LEASE CORPORATION		06/21/2024	0.800	08/18/2024	1,986,187	5,911	2,047
	HESS CORP		05/14/2024	3.500	07/15/2024	3,225,763	52,112	10,477
	MARTIN MARIETTA MATERIALS INC		05/24/2024	4.250	07/02/2024	860,953	18,195	1,494
	VMWARE INC		06/21/2024	1.000	08/15/2024	3,580,053	13,608	6,227
	AERCAP IRELAND CAPITAL DAC		05/14/2024	2.875	08/14/2024	183,279	2,013	744
	ANGLO AMERICAN CAPITAL PLC		06/18/2024	3.625	09/11/2024	1,990,264	22,153	1,504
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						11,826,499	113,992	22,493
	CONAGRA BRANDS INC		06/28/2024	0.000	07/01/2024	7,000,000	0	3,296
	CONSTELLATION BRANDS INC		06/03/2024	0.000	07/01/2024	5,000,000	0	21,933
	CONSTELLATION BRANDS INC		06/28/2024	0.000	07/29/2024	11,449,440	0	5,391
	CROWN CASTLE INTL CORP		05/28/2024	0.000	07/09/2024	1,747,716	0	9,640
	FMC CORPORATION		06/14/2024	0.000	07/15/2024	498,810	0	1,437
	HARLEY-DAVIDSON FINANCIAL SERVICES		06/21/2024	0.000	09/19/2024	2,959,933	0	4,933
	HUNTINGTON INGALLS INDUS		06/24/2024	0.000	07/01/2024	8,750,000	0	10,004
	JABIL INC		06/28/2024	0.000	07/01/2024	19,500,000	0	9,539
	OVINTIV INC		06/21/2024	0.000	08/01/2024	3,770,058	0	6,388
	WALGREENS BOOTS ALLIANCE INC		06/10/2024	0.000	07/05/2024	205,738	0	763
	WALGREENS BOOTS ALLIANCE INC		06/14/2024	0.000	07/31/2024	1,786,104	0	8,491
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						62,667,799	0	81,815
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						74,494,298	113,992	104,308
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						11,826,499	113,992	22,493
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						62,667,799	0	81,815
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						74,494,298	113,992	104,308
00142W-84-3	INVESCO PRMR US GVRN MNY CL INST	SD	06/03/2024	0.000		1,000,000	0	21,403
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						1,000,000	0	21,403
31617H-10-2	FIDELITY GOVERNMENT MMKT		06/30/2024	0.000		845	0	12
8309999999. Subtotal - All Other Money Market Mutual Funds						845	0	12
8609999999 - Total Cash Equivalents						75,495,143	113,992	125,723