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HEALTH QUARTERLY STATEMENT

AS OF SEPTEMBER 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 Wayne
SS:

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

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

Subscribed and sworn to before me this
______ day of ______

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	1,216,529,139		1,216,529,139	1,347,896,004
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks	130,091,308		130,091,308	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 ($ (10,426,408)), cash equivalents ($ 117,699,343) and short-term investments ($ 397,937,789)	505,210,724		505,210,724	474,951,694
6. Contract loans (including $ ..... premium notes)			0	0
7. Derivatives			0	0
8. Other invested assets	315,010,390	0	315,010,390	294,725,448
9. Receivables for securities	6,441,072		6,441,072	489,454
10. Securities lending reinvested collateral assets	7,950,306		7,950,306	12,892,548
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	2,181,232,939	0	2,181,232,939	2,271,220,828
13. Title plants less $ ..... charged off (for Title insurers only)			0	0
14. Investment income due and accrued	15,988,503		15,988,503	15,387,998
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	18,749,759	753,322	17,996,437	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 ($ 47,476,985) and contracts subject to redetermination ($ .....)	47,476,985		47,476,985	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	71,067,614		71,067,614	62,111,658
18.1 Current federal and foreign income tax recoverable and interest thereon	324,983		324,983	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	31,424,332		31,424,332	10,995,652
24. Health care ($ 124,642,324) and other amounts receivable	134,249,119	9,606,795	124,642,324	157,364,267
25. Aggregate write-ins for other than invested assets	11,034,558	0	11,034,558	6,063,275
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,511,548,792	10,360,117	2,501,188,675	2,608,200,890
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	2,511,548,792	10,360,117	2,501,188,675	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	11,034,558		11,034,558	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)	11,034,558	0	11,034,558	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)	376,444,823	14,568,646	391,013,469	442,674,747
2.	Accrued medical incentive pool and bonus amounts	58,525,066		58,525,066	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 $ 10,542,468 for medical loss ratio rebate per the Public Health Service Act	115,020,954		115,020,954	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	89,926,029		89,926,029	91,964,175
9.	General expenses due or accrued	32,230,554		32,230,554	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	1,309,918		1,309,918	1,151,057
13.	Remittances and items not allocated	169,676		169,676	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	41,158,463		41,158,463	36,744,251
16.	Derivatives			0	0
17.	Payable for securities	20,097,612		20,097,612	239,442
18.	Payable for securities lending	7,950,306		7,950,306	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	48,260,913		48,260,913	50,380,312
23.	Aggregate write-ins for other liabilities (including $ .... current)	3,770,291	0	3,770,291	3,925,774
24.	Total liabilities (Lines 1 to 23)	863,833,129	14,568,646	878,401,775	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	1,607,073,855	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	1,622,786,900	1,748,582,398
34.	Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	2,501,188,675	2,608,200,890
	DETAILS OF WRITE-INS				
2301.	Escheats	3,770,291		3,770,291	3,925,774
2302.				0	0
2303.					
2398.	Summary of remaining write-ins for Line 23 from overflow page	0	0	0	0
2399.	Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	3,770,291	0	3,770,291	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 1 Uncovered	Current Year To Date 2 Total	Prior Year To Date 3 Total	Prior Year Ended December 31 4 Total
1.	Member Months	XXX	5,867,885	5,834,160	7,774,894
2.	Net premium income (including $ .... non-health premium income)	XXX	3,466,171,477	3,289,335,808	4,361,002,777
3.	Change in unearned premium reserves and reserve for rate credits	XXX	(1,101,687)	1,089,285	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	12,011	12,975	19,851
7.	Aggregate write-ins for other non-health revenues	XXX	(291,684)	0	0
8.	Total revenues (Lines 2 to 7)	XXX	3,464,790,117	3,290,438,068	4,362,938,037
	Hospital and Medical:				
9.	Hospital/medical benefits	44,947,909	2,113,418,370	1,945,588,651	2,690,511,141
10.	Other professional services	4,148,497	167,537,026	154,373,648	197,703,292
11.	Outside referrals	83,892,374	83,892,374	74,798,940	100,900,641
12.	Emergency room and out-of-area	6,014,838	187,254,635	181,404,167	244,866,293
13.	Prescription drugs		532,634,208	395,415,950	543,053,601
14.	Aggregate write-ins for other hospital and medical	0	0	0	0
15.	Incentive pool, withhold adjustments and bonus amounts		40,087,528	31,120,005	40,745,895
16.	Subtotal (Lines 9 to 15)	139,003,618	3,124,824,141	2,782,701,361	3,817,780,863
	Less:				
17.	Net reinsurance recoveries				0
18.	Total hospital and medical (Lines 16 minus 17)	139,003,618	3,124,824,141	2,782,701,361	3,817,780,863
19.	Non-health claims (net)				
20.	Claims adjustment expenses, including $ 74,337,321 cost containment expenses		153,095,205	135,105,865	184,382,945
21.	General administrative expenses		446,409,431	318,064,862	430,797,728
22.	Increase in reserves for life and accident and health contracts (including $ .... increase in reserves for life only)		(4,770,000)		31,070,000
23.	Total underwriting deductions (Lines 18 through 22)	139,003,618	3,719,558,777	3,235,872,088	4,464,031,536
24.	Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	(254,768,660)	54,565,980	(101,093,499)
25.	Net investment income earned		71,725,540	70,650,663	96,687,683
26.	Net realized capital gains (losses) less capital gains tax of $		22,555,790	(4,784,402)	(9,991,422)
27.	Net investment gains (losses) (Lines 25 plus 26)	0	94,281,330	65,866,261	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	(160,487,330)	120,432,241	(14,397,238)
31.	Federal and foreign income taxes incurred	XXX	180,000	225,000	20,700
32.	Net income (loss) (Lines 30 minus 31)	XXX	(160,667,330)	120,207,241	(14,417,938)
	DETAILS OF WRITE-INS				
0601.	Other Revenue	XXX	12,011	12,975	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	12,011	12,975	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
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	(160,667,330)	120,207,241	(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 $	13,758,236	19,246,991	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	21,113,596	(11,375,971)	(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)	(125,795,498)	128,078,261	(2,869,384)
49.	Capital and surplus end of reporting period (Line 33 plus 48)	1,622,786,900	1,879,530,043	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	3,523,641,585	3,327,900,889	4,319,759,379
2. Net investment income	66,146,575	66,334,031	91,743,348
3. Miscellaneous income	(279,673)	12,975	19,851
4. Total (Lines 1 to 3)	3,589,508,487	3,394,247,895	4,411,522,578
5. Benefit and loss related payments	3,126,599,048	2,848,077,204	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	589,178,601	454,379,936	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)	3,715,777,649	3,302,742,140	4,548,695,331
11. Net cash from operations (Line 4 minus Line 10)	(126,269,162)	91,505,755	(137,172,753)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	984,490,944	914,041,916	1,176,531,424
12.2 Stocks	415,368,505	157,796,550	212,913,883
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	156,170,844	18,450,844	20,036,676
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	81,317	50,710	70,447
12.7 Miscellaneous proceeds	24,800,412	13,995,103	7,670,590
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,580,912,022	1,104,335,123	1,417,223,020
13. Cost of investments acquired (long-term only):			
13.1 Bonds	843,175,657	923,810,316	1,141,903,011
13.2 Stocks	387,599,553	145,059,460	163,650,982
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	162,787,618	14,190,451	20,000,482
13.6 Miscellaneous applications	5,951,618	700,923	19,785,087
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,399,514,446	1,083,761,150	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)	181,397,576	20,573,973	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)	(24,866,759)	21,596,489	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)	(24,869,384)	21,593,864	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)	30,259,030	133,673,592	(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)	505,210,724	673,887,936	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
	Total	2 Individual	3 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	0	0	13,041	101,878	0	0	0	0	0	0
4. Third Quarter	651,899	96,424	432,783	7,722			12,890	102,080						
5. Current Year	0													
6. Current Year Member Months	5,867,885	858,957	3,901,769	70,596			118,690	917,873						
Total Member Ambulatory Encounters for Period:														
7 Physician	2,957,637	359,145	1,489,624	79,723			86,953	942,192						
8. Non-Physician	2,445,261	356,677	1,434,091	69,027			66,424	519,042						
9. Total	5,402,898	715,822	2,923,715	148,750	0	0	153,377	1,461,234	0	0	0	0	0	0
10. Hospital Patient Days Incurred	182,252	13,358	76,359	5,248			2,292	84,995						
11. Number of Inpatient Admissions	40,300	3,239	20,241	1,030			610	15,180						
12. Health Premiums Written (a)	3,471,610,572	435,195,775	1,839,276,580	18,883,999			91,939,107	1,086,315,111						
13. Life Premiums Direct	0													
14. Property/Casualty Premiums Written	0													
15. Health Premiums Earned	3,470,508,885	434,372,289	1,838,998,405	18,883,979			91,939,107	1,086,315,105						
16. Property/Casualty Premiums Earned	0													
17. Amount Paid for Provision of Health Care Services	3,126,599,049	368,025,710	1,669,866,763	15,976,623			98,227,634	974,502,319						
18. Amount Incurred for Provision of Health Care Services	3,124,824,141	373,881,241	1,645,887,856	15,960,352			98,558,193	990,536,499						

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 1,086,315,111

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	119,436,235	2,817,932	189,445			122,443,612
0399999 Aggregate accounts not individually listed-covered						0
0499999 Subtotals	119,436,235	2,817,932	189,445	0	0	122,443,612
0599999 Unreported claims and other claim reserves						262,117,678
0699999 Total amounts withheld						6,452,179
0799999 Total claims unpaid						391,013,469
0899999 Accrued medical incentive pool and bonus amounts						58,525,066

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR - NET OF REINSURANCE

	Claims Paid Year to Date		Liability End of Current Quarter		5	6
Line of Business	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid Dec. 31 of Prior Year	4 On Claims Incurred During the Year	Claims Incurred in Prior Years (Columns 1 + 3)	Estimated Claim Reserve and Claim Liability December 31 of Prior Year
1. Comprehensive (hospital and medical) individual	56,781,853	306,331,092	1,760,922	54,398,916	58,542,775	58,788,127
2. Comprehensive (hospital and medical) group	238,471,630	1,405,408,056	6,101,720	206,401,166	244,573,350	257,017,756
3. Medicare Supplement	2,269,856	13,706,767	14,951	2,253,011	2,284,807	2,284,232
4. Vision only					0	0
5. Dental only					0	0
6. Federal Employees Health Benefits Plan	12,048,124	85,596,435	234,452	10,721,436	12,282,576	12,123,620
7. Title XVIII - Medicare	99,379,957	864,775,364	1,351,307	107,775,588	100,731,264	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)	408,951,420	2,675,817,714	9,463,352	381,550,117	418,414,772	442,674,747
14. Health care receivables (a)	7,913,131	126,335,988			7,913,131	185,877,876
15. Other non-health					0	0
16. Medical incentive pools and bonus amounts	41,829,914		15,205,595	43,319,471	57,035,509	60,267,452
17. Totals (Lines 13 - 14 + 15 + 16)	442,868,203	2,549,481,726	24,668,947	424,869,588	467,537,150	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 September 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	$ (160,667,330)	$ (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	$ (160,667,330)	$ (14,417,938)
SURPLUS					
(5) State basis (Page 3, Line 33, Columns 3 & 4)	XXX	XXX	XXX	$ 1,622,786,900	$ 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	$ 1,622,786,900	$ 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	$ (16,472)
2. 12 Months or Longer	$ (21,190,428)
b)The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 8,490,251
2. 12 Months or Longer	$ 163,420,366

(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 $7,950,306 collateral received, none has been sold or re-pledged at September 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 September 30, 2024 BCN has a outstanding receivable balance of $0.

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 September 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	3	4	5	6
			Eligible for Redemption			
	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	$ 53,806,770	$ 51,101,910	$ 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	$ 108,370,110	$ 102,922,357	$ 100,700,000
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	$ 100,700,000
3. Other	
4. Aggregate Total (Lines 1+2+3)	$ 100,700,000

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

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 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, it is not yet possible to make an assessment regarding the probability of an adverse outcome, nor estimate a range of potential loss. A preliminary settlement was reached in the provider matter. The Court will review the settlement and determine whether approval of the settlement is appropriate.

Other Legal Matters - No change from prior year - end.

Where available information indicates that it is probable that a loss has been incurred as of the date of the statutory-basis financial statements and the amount of the loss can be reasonably estimated, BCN will accrue the estimated loss. As of September 30, 2024 and December 31, 2023, BCN recorded in General Expenses Due or Accrued of the Liabilities, Capital, and Surplus $18,955,088 and $442,716 respectively, for all probable and reasonably estimable losses.

The statements of revenue and expenses for the periods ended September 30, 2024 and December 31, 2023 includes $18,955,088 and $478,957 respectively, related to legal losses and settlements.

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 September 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.

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

BCN's assets and liabilities measured and recorded at fair value as of September 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	$ 80,300				$ 80,300
					$ -
Common Stock					$ -
Industrial and miscellaneous (Unaffiliated)	$ 128,782,372				$ 128,782,372
Mutual funds	$ 1,308,936				$ 1,308,936
					$ -
Cash Equivalents					$ -
Exempt money market mutual funds	$ 1,000,000				$ 1,000,000
Other money market mutual funds	$ 982				$ 982
					$ -
Other					$ -
Securities lending collateral	$ 7,950,306				$ 7,950,306
					$ -
Total assets at fair value/NAV	$ 139,122,896	$ -	$ -	$ -	$ 139,122,896

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	$ 7,950,306				$ 7,950,306
Total liabilities at fair value	$ 7,950,306	$ -	$ -	$ -	$ 7,950,306

(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 September 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	$ 299,139,213	$ 319,037,596		$ 299,139,213			
Industrial and Miscellaneous	$ 567,528,943	$ 558,343,026		$ 567,528,943			
U.S. Government	$ 314,336,785	$ 337,620,098		$ 314,336,785			
Other Countries Governments	$ 1,294,715	$ 1,448,119		$ 1,294,715			
ETF Bonds Identified by SVO	$ 80,300	$ 80,300	$ 80,300				
Common Stock							
Industrial and Miscellaneous (Unaffiliated)	$ 128,782,372	$ 128,782,372	$ 128,782,372				
Mutual Funds	$ 1,308,936	$ 1,308,936	$ 1,308,936				
Cash Equivalents and Short Term Investments							
Industrial and Miscellaneous	$ 515,579,445	$ 514,636,150		$ 515,579,445			
Exempt Money Market Mutual Funds	$ 1,000,000	$ 1,000,000	$ 1,000,000				

NOTES TO FINANCIAL STATEMENTS

Other Money Market Mutual Funds	$ 982	$ 982	$ 982				
Other Securities Lending Collateral	$ 7,950,306	$ 7,950,306	$ 7,950,306				
Liabilities							
Debt	$ 49,836,751	$ 50,000,000			$ 49,836,751		
Payable for Securities Lending	$ 7,950,306	$ 7,950,306	$ 7,950,306				

D. Not Practicable to Estimate Fair Value
BCN held no securities at September 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 3rd Quarter statement date of September 30, 2024, through November 15, 2024, for the 3rd Quarter statement submitted on November 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	$ 487,304
3. Premium adjustments payable due to ACA Risk Adjustment (including high risk pool premium)	$ 29,158,556
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	$ 28,643,750
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	$ 363,809
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

NOTES TO FINANCIAL STATEMENTS

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		$35,277,773	$ -	$ 1,165,744		$(2,842,429)	B	$ -	$(1,676,685)
3. Subtotal ACA Permanent Risk Adjustment Program	$ -	$36,443,517	$ -	$35,277,773	$ -	$ 1,165,744	$ -	$(2,842,429)		$ -	$(1,676,685)
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	$ -	$35,277,773	$ -	$ 1,165,744	$ -	$(2,842,429)		$ -	$(1,676,685)

Explanations of Adjustments

A.

B.
True up of prior year

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.

NOTES TO FINANCIAL STATEMENTS

B.

C.

D.

E.

F.

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

(5) ACA Risk Corridors Receivable as of Reporting Date

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

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

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

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

NOTE 25 Change in Incurred Claims and Claim Adjustment Expenses

A. Liabilities for unpaid claims and claims adjustment expenses as of December 31, 2023, were $461,601,271. As of September 30, 2024, $424,260,940 has been paid for incurred claims and claims adjustment expenses attributable to insured events of prior years. Liabilities for unpaid claims and claims adjustment expenses remaining for prior years are now estimated to be $13,080,356 as a result of a re-estimation of unpaid claims on comprehensive and Medicare lines of business. Therefore, there has been a $24,259,975 favorable prior year development based on the analysis of recent loss development trends from December 31, 2023 to September 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 $ 26,300,000
2. Date of the most recent evaluation of this liability 12/31/2023
3. Was anticipated investment income utilized in the calculation? Yes [X] No [ ]

NOTE 31 Anticipated Salvage and Subrogation

No significant changes.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
TRIARQ Health Alliance of Michigan, LLC became a wholly owned subsidiary of TRIARQ Health, LLC.

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: $ 31,424,332

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: $53,806,770 Stmt value: $51,101,910)
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: $ 22,851,971

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	$ 200
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 200	$ 200
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [ ] 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. $ 7,950,306
16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 7,950,306
16.3 Total payable for securities lending reported on the liability page. $ 7,950,306

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - HEALTH

1. Operating Percentages:

   1.1 A&H loss percent .... 92.3 %

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

   1.3 A&H expense percent excluding cost containment expenses .... 15.2 %

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

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

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

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

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

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

		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	2,293,356,354	1,086,315,111			91,939,107			3,471,610,572	
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	2,293,356,354	1,086,315,111	0	0	91,939,107	0	0	3,471,610,572	0
60. Reporting Entity Contributions for Employee Benefit Plans		XXX								0	
61. Totals (Direct Business)		XXX	2,293,356,354	1,086,315,111	0	0	91,939,107	0	0	3,471,610,572	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

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Blue Care Network of Michigan

SUBSIDIARY & AFFILIATE ORGANIZATION CHART

BLUE CROSS BLUE SHIELD OF MICHIGAN MUTUAL INSURANCE COMPANY
EIN: 38-2069753
NAIC 54291, Group 0572

- **Blue Cross and Blue Shield of Vermont**[10] — EIN: 03-0277307; NAIC 53295, Group 0572; VT
- **LifeSecure Holdings Corporation**[1] — EIN: 20-1420821; Group 0572; AZ
  - **LifeSecure Insurance Company** — EIN: 75-0956156; NAIC 77720; Group 0572
- **Michigan Medicaid Holdings Company** — EIN: 45-3854611
  - **Blue Cross Complete of Michigan LLC**[2] — EIN: 47-2582248; NAIC 11557
- **Emergent Holdings, Inc.**[3] — EIN: 38-4093181
- **BMH LLC**[4] — EIN: 30-0703311; DE
- **BCS Financial Corporation**[5] — EIN: 36-4247278; DE
- **Vista HoldCo LLC**[11] — EIN: 92-3644953; DE
  - **Vista Health Plan, Inc.** — EIN: 23-2408039; NAIC 96660; PA
- **Woodward Straits Insurance Company** — EIN: 47-2221114; NAIC 15649
- **Blue Care Network of Michigan** — EIN: 38-2359234; NAIC 95610; Group 0572
  - **Blue Cross Blue Shield of Michigan Foundation** — EIN: 38-2338506
- **Financial Services Holding Company, LLC** — EIN: TBD
  - **Bricktown Capital, LLC** — EIN: 87-4051658
- **Services Holding Company, LLC** — EIN: TBD
  - **National Account Service Company LLC** — EIN: 58-1767730; DE
- **Pharmacy-Related Holding Company, LLC** — EIN: TBD
  - **Evio Pharmacy Solutions, LLC**[6] — EIN: 85-3092159; DE
  - **InnovateRx LLC**[7] — EIN: 84-4115688; DE
    - **Civica Outpatient Subsidiary, LLC**[8] — EIN: 83-1246927; DE
- **Care Transformation Holding Company**[9] — EIN: 85-4338099
- **Behavioral Health Holding Company, LLC** — EIN: TBD
- **Strategic Services Holding Company, LLC** — EIN: TBD
- **Provider-Related Holding Company, LLC** — EIN: TBD
- **Shell Holding Company I, LLC** — EIN: TBD
- **Shell Holding Company II, LLC** — EIN: TBD

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

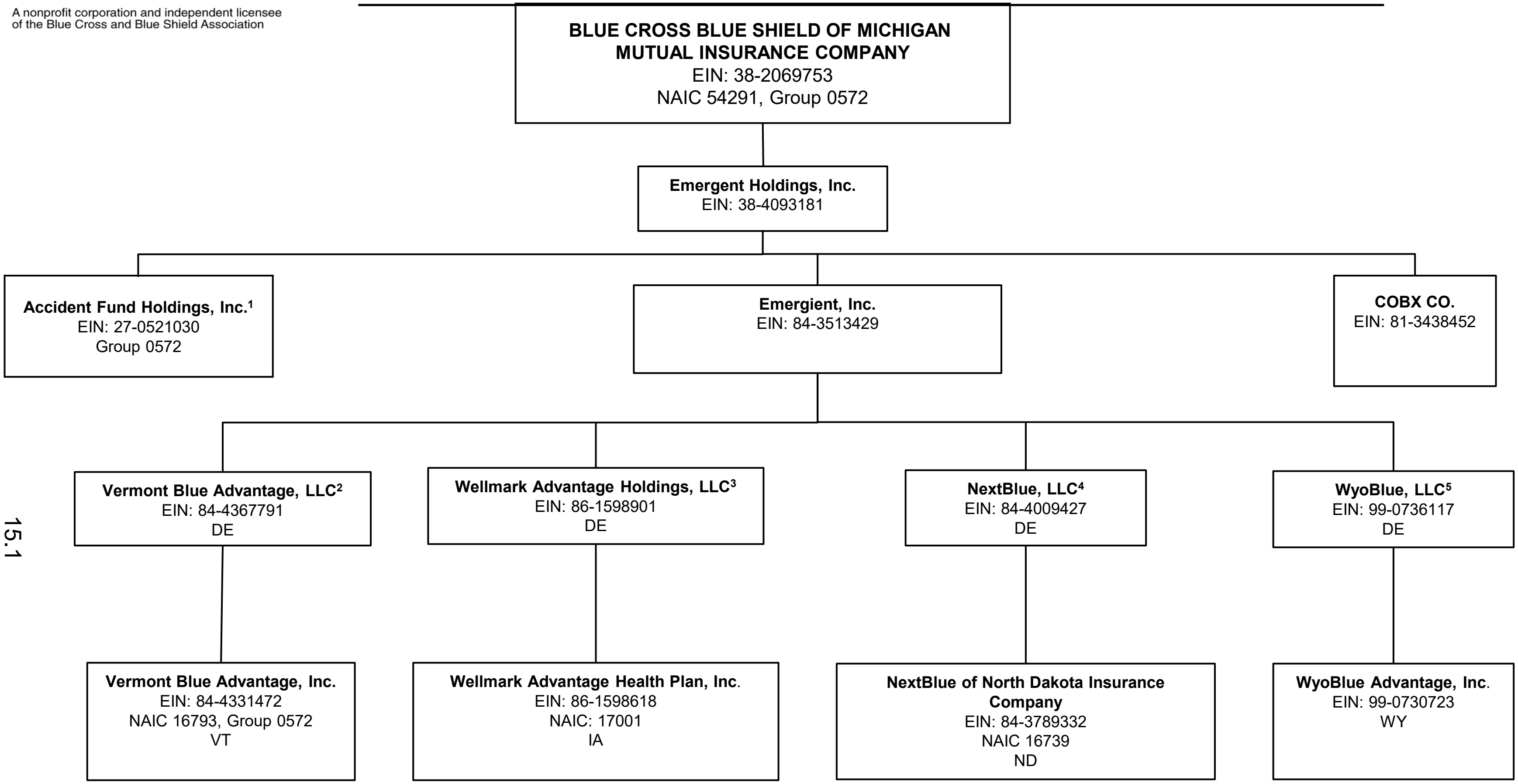
Blue Cross Blue Shield of Michigan 401 (K) MASTER TRUST
EIN: 38-2069753-096

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

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

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Blue Care Network of Michigan

SUBSIDIARY & AFFILIATE ORGANIZATION CHART



15.1

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

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

Blue Cross Blue Shield of Michigan

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

SUBSIDIARY & AFFILIATE ORGANIZATION CHART

- **BLUE CROSS BLUE SHIELD OF MICHIGAN MUTUAL INSURANCE COMPANY[1]** — EIN: 38-2069753; NAIC 54291, Group 0572
  - **Emergent Holdings, Inc.** — EIN: 38-4093181
    - **Accident Fund Holdings, Inc.** — EIN: 27-0521030; Group 0572
      - **Accident Fund Insurance Company of America** — EIN: 38-3207001; NAIC 10166; Group 0572
        - **Miracle Nova I (US) LLC** — EIN: 83-4598059; DE
          - **Miracle Nova II (US) LLC** — EIN: 47-4391033; DE
            - **AmeriTrust Group, Inc.** — EIN:38-2626206
              - **Meadowbrook Inc.** — EIN: 38-1798156
                - **Preferred Insurance Agency, Inc.** — EIN: 04-3279903; MA
                - **Meadowbrook Intermediaries, Inc.** — EIN: 38-2573624; NY
                - **Florida Preferred Administrators, Inc.** — EIN: 65-0150469; FL
                - **Mackinaw Underwriters, Inc.** — EIN: 71-1051888
                - **TPA Insurance Agency, Inc.** — EIN: 04-3296168; MA
                - **Meadowbrook Insurance, Inc.** — EIN: 63-1223412; AL
                - **Mackinaw Administrators, LLC** — EIN: 38-3243249
              - **ProCentury Corporation** — EIN: 26-3468547
              - **Crest Financial Corporation** — EIN: 33-0000063; NV
                - **Commercial Carriers Insurance Agency, Inc.** — EIN: 95-3328008; CA
                - **Interline Insurance Services, Inc.** — EIN: 94-2828166; CA
                - **Liberty Premium Finance, Inc.** — EIN: 33-0498603; CA
                - **American Highway Carriers Association** — EIN: 33-0000979; CA
              - **Star Insurance Company** — EIN: 38-2626205; NAIC 18023
                - **Ameritrust Insurance Corporation** — EIN: 65-0661585; NAIC 10665
                - **ATG I, LLC** — EIN: 83-3258073
                - **Williamsburg National Insurance Company** — EIN: 33-0208084; NAIC 25780
                - **Century Surety Company** — EIN: 31-0936702; NAIC 36951; OH
                  - **ProCentury Insurance Company** — EIN: 94-6078027; NAIC 21903
        - **Accident Fund General Insurance Company** — EIN: 20-3058200; NAIC 12304, Group 0572
        - **Accident Fund National Insurance Company** — EIN: 20-3058291; NAIC 12305 Group 0572
        - **United Wisconsin Insurance Company** — EIN: 39-0941450; NAIC 29157, Group 0572; WI
        - **Third Coast Insurance Company** — EIN: 36-4072992; NAIC 10713, Group 0572; WI
        - **CompWest Insurance Company** — EIN: 20-1117107; NAIC 12177, Group 0572; CA
      - **Fundamental Agency, Inc.** — EIN: 32-0550098; WI
      - **Affinity Services, LLC** — EIN: 26-4728075
      - **AF Global Capital, Ltd.** — Company No. 09789424; United Kingdom

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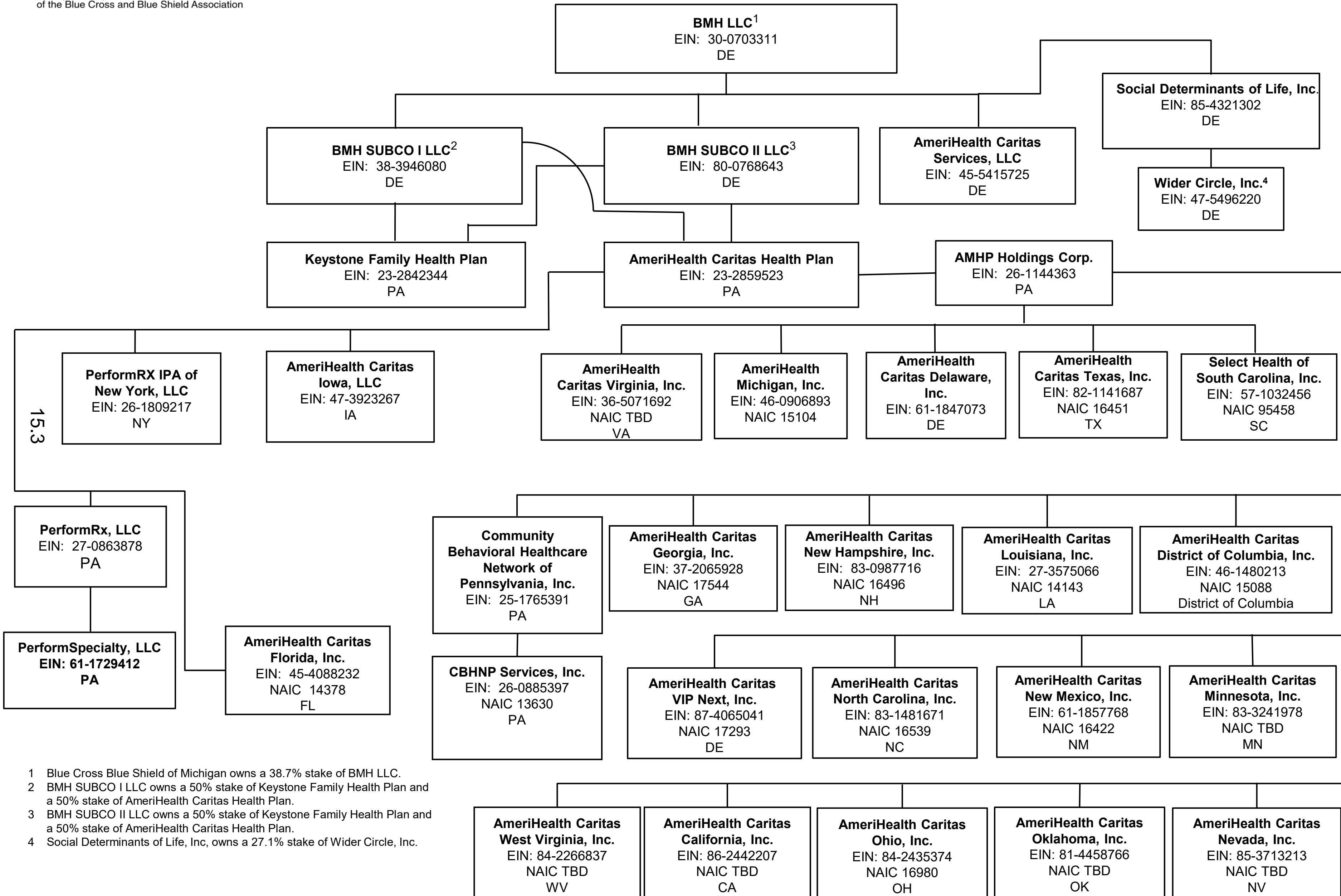
STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Blue Care Network of Michigan

SUBSIDIARY & AFFILIATE ORGANIZATION CHART



15.3

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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Blue Cross Blue Shield of Michigan

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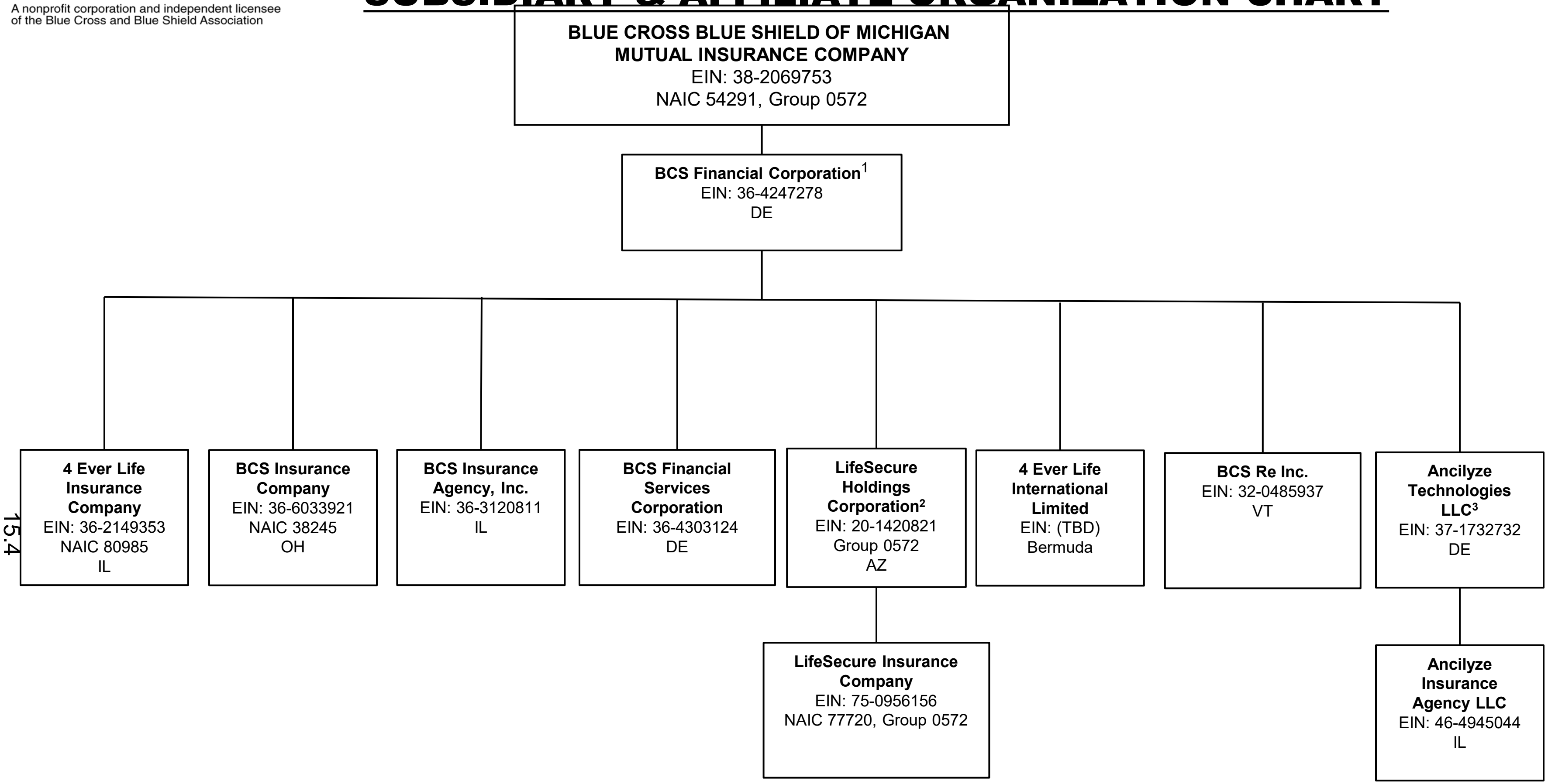
SUBSIDIARY & AFFILIATE ORGANIZATION CHART



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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Blue Cross Blue Shield of Michigan

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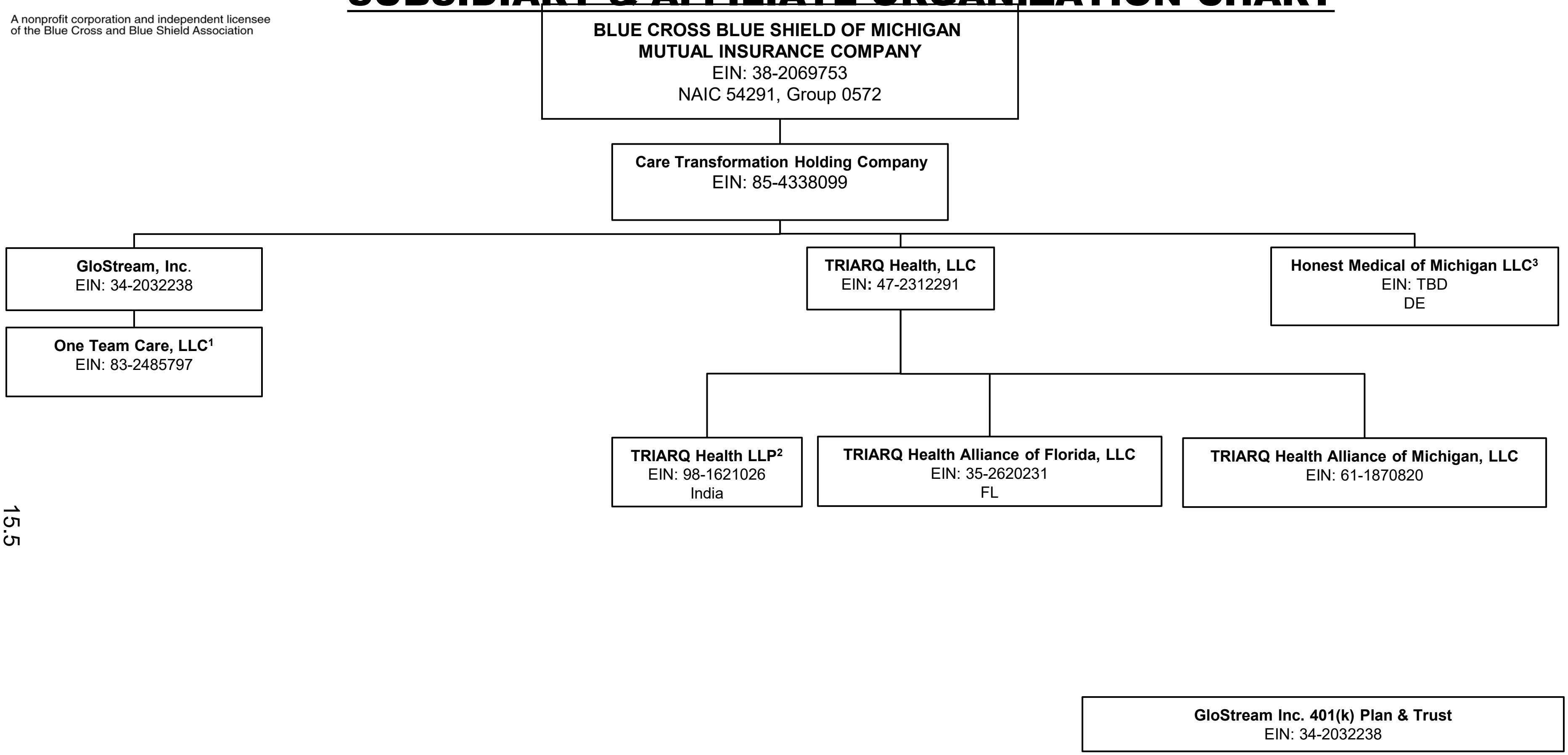
STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Blue Care Network of Michigan

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 Care Transformation Holding Company owns a 19.9% stake in Honest Medical of Michigan LLC

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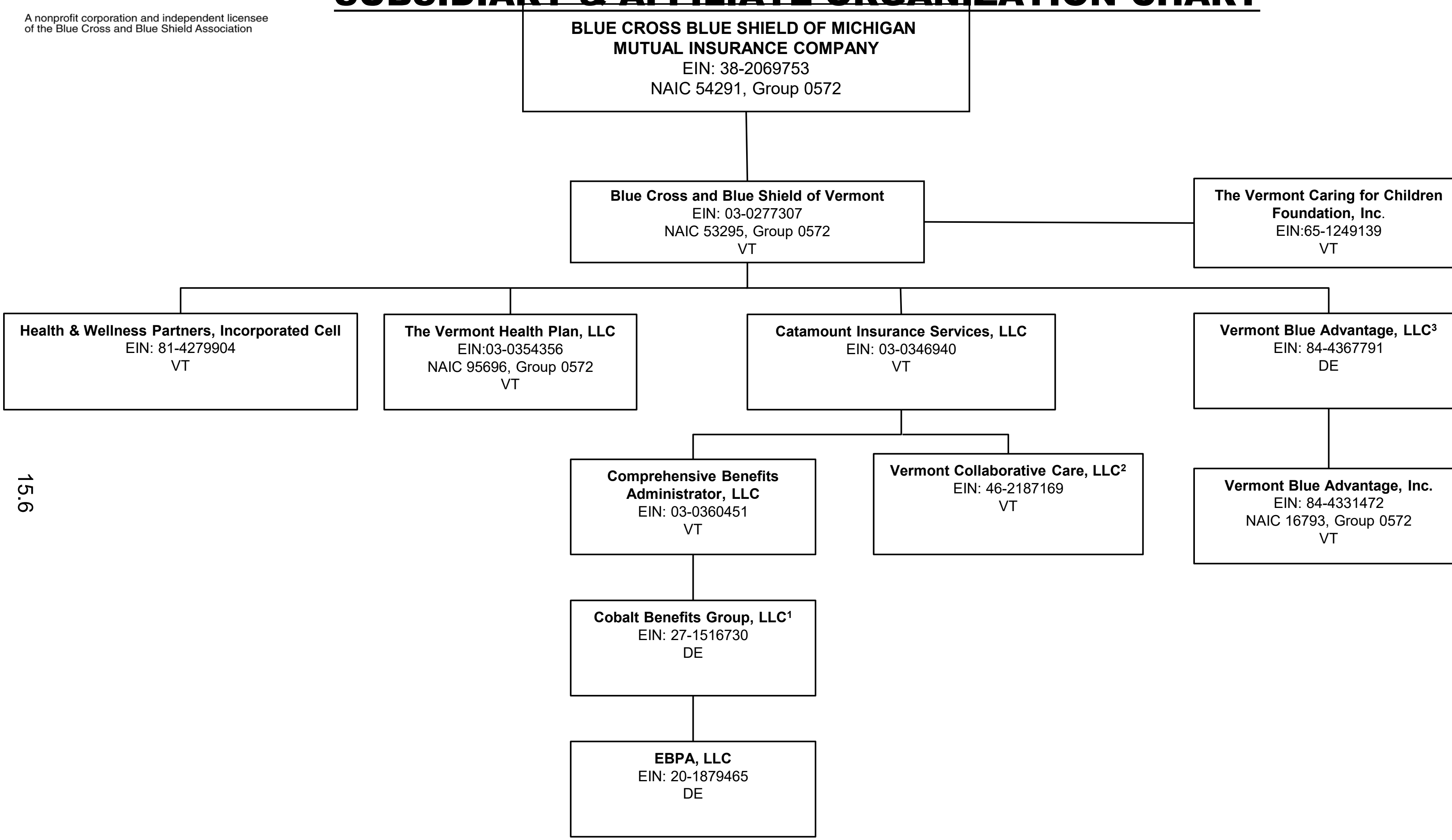
SUBSIDIARY & AFFILIATE ORGANIZATION CHART



15.6

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	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

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
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

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	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

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	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

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	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	Footnote - No longer applicable
17	BCBSM owns 50% of the entity in column 8
18	BCBSM owns 20% of the entity in column 8
19	BCBSM own 49% of the entity in column 8
20	BCBSM owns 50% of the entity in column 8

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

Bar Code:

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

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OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	294,725,448	275,999,158
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	148,000,000	0
	2.2 Additional investment made after acquisition	14,787,618	20,000,482
3.	Capitalized deferred interest and other	0	
4.	Accrual of discount	0	
5.	Unrealized valuation increase/(decrease)	11,403,705	14,450,383
6.	Total gain (loss) on disposals	2,379,858	4,353,794
7.	Deduct amounts received on disposals	156,170,844	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)	315,010,390	294,725,448
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	315,010,390	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	1,230,775,210	1,305,553,993
3.	Accrual of discount	5,371,773	7,399,363
4.	Unrealized valuation increase/(decrease)	2,354,750	20,323,953
5.	Total gain (loss) on disposals	22,531,149	(5,309,004)
6.	Deduct consideration for bonds and stocks disposed of	1,399,929,925	1,389,546,232
7.	Deduct amortization of premium	374,899	2,800,847
8.	Total foreign exchange change in book/adjusted carrying value	0	
9.	Deduct current year's other than temporary impairment recognized	2,339,771	9,102,656
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	70,476	100,925
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,346,620,447	1,488,161,684
12.	Deduct total nonadmitted amounts	0	
13.	Statement value at end of current period (Line 11 minus Line 12)	1,346,620,447	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)	873,948,751	209,955,944	253,093,131	(978,278)	916,426,068	873,948,751	829,833,286	944,970,446
2. NAIC 2 (a)	776,265,104	1,041,371,373	1,033,654,167	5,486,568	680,885,677	776,265,104	789,468,878	727,861,726
3. NAIC 3 (a)	73,296,104	11,688,774	23,075,379	1,488,767	66,724,610	73,296,104	63,398,266	54,821,228
4. NAIC 4 (a)	52,095,478	10,118,964	15,674,520	(2,326,531)	56,522,040	52,095,478	44,213,391	55,114,693
5. NAIC 5 (a)	3,467,333	1,559,891	1,400,795	625,039	4,337,171	3,467,333	4,251,468	4,366,996
6. NAIC 6 (a)	212,757	0	217,635	4,878	74,301	212,757	0	84,598
7. Total Bonds	1,779,285,527	1,274,694,946	1,327,115,627	4,300,443	1,724,969,867	1,779,285,527	1,731,165,289	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	1,779,285,527	1,274,694,946	1,327,115,627	4,300,443	1,724,969,867	1,779,285,527	1,731,165,289	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 $ 27,854,490 ; NAIC 2 $ 485,316,405 ; NAIC 3 $ 876,076 NAIC 4 $ 589,179 ; 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	397,937,789	XXX	395,178,501	1,898,757	2,343,946

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	458,593,325	628,428,593
3.	Accrual of discount	8,041,207	8,841,714
4.	Unrealized valuation increase/(decrease)	(219)	4,003
5.	Total gain (loss) on disposals	84,188	72,928
6.	Deduct consideration received on disposals	477,152,760	698,089,523
7.	Deduct amortization of premium	368,709	411,338
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	2,968	10,287
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	397,937,789	408,743,725
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	397,937,789	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	6,590,877,690	6,208,267,970
3.	Accrual of discount	3,058,714	6,726,938
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	704	4,046
6.	Deduct consideration received on disposals	6,507,817,279	6,215,071,904
7.	Deduct amortization of premium	1,962	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)	117,699,343	31,581,864
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	117,699,343	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
BNTNGP-12-0	NGP Natural Resources XII LP	Summit	NJ	NGP Natural Resources XII LP		02/25/2019	3		32,564		1,880,636	2.320
0199999. Oil and Gas Production - Unaffiliated								0	32,564	0	1,880,636	XXX
BNTNGP-NR-1	NGP Natural Resources XIII	Summit	NJ	NGP Energy		02/01/2023			31,072		7,953,281	2.320
BNTHIG-IN-7	H.I.G Infrastructure Partners B, LP	Miami	FL	H.I.G. Infrastructure Partners B, LP		02/14/2023			3,040,549		9,609,226	2.250
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	3,071,621	0	17,562,507	XXX
BNTBSR-03-8	Brookfield Strategic Real Estate Partners III	Toronto	CAN	Brookfield Strategic Real Estate Partners III		04/12/2019	3		282,514		2,703,029	0.100
BNTALI-CV-2	ALIDADE CAPITAL FUND V, LP	Bloomfield Hills	MI	ALIDADE CAPITAL FUND V, LP		09/01/2021			518,755		(2,282,109)	5.200
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	801,269	0	420,920	XXX
BNTRLJ-02-0	RLJ Equity Partners Fund II LP	Bethesda	MD	RLJ Equity Partners Fund II LP		01/08/2019	3		415,419		639,591	1.270
99C000-77-7	Blue Owl GP Stakes IV	Dallas	TX	Dyal Capital Partners IV		04/09/2018			617,485		13,178,205	0.780
BNTVPE-F7-1	Vista Equity Partners VII	Chicago	IL	Vista Equity Partners VII		08/08/2019	3		211,440		2,299,662	0.180
BNTVSC-R3-8	VISTA CREDIT PARTNERS FUND III, LP	San Francisco	CA	VISTA CREDIT PARTNERS		08/26/2020			1,405,477		4,559,430	2.280
2599999. Joint Venture Interests - Other - Unaffiliated								0	2,649,821	0	20,676,888	XXX
6099999. Total - Unaffiliated								0	6,555,275	0	40,540,951	XXX
6199999. Total - Affiliated								0	0	0	0	XXX
6299999 - Totals								0	6,555,275	0	40,540,951	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
BNTNGP-12-0	NGP Natural Resources XII LP	Summit	NJ	NGP Natural Resources XII LP	02/25/2019	08/30/2024	205,126					0		205,126	330,792		125,666	125,666	
0199999. Oil and Gas Production - Unaffiliated							205,126	0	0	0	0	0	0	205,126	330,792	0	125,666	125,666	0
99C000-74-4	Harbert Credit Solutions Fund IV LP	Birmingham	MI	Harbert Credit Solutions Fund IV LP	06/29/2017	08/14/2024						0			541,625		541,625	541,625	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							0	0	0	0	0	0	0	0	541,625	0	541,625	541,625	0
BNTNGP-NR-1	NGP Natural Resources XIII	Summit	NJ	NGP Natural Resources XIII	02/01/2023	09/09/2024	242,890					0		242,890	242,890			0	
BNTVIS-EP-9	Vista Equity Partners VIII	Chicago	IL	Vista Equity Partners	03/01/2023	08/07/2024	102,323					0		102,323	102,323			0	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							345,213	0	0	0	0	0	0	345,213	345,213	0	0	0	0
BNTBSR-03-8	Brookfield Strategic Real Estate Partners III	Toronto	CAN	Brookfield Strategic Real Estate Partners III	04/12/2019	09/16/2024	83,097					0		83,097	170,871		87,774	87,774	
2199999. Joint Venture Interests - Real Estate - Unaffiliated							83,097	0	0	0	0	0	0	83,097	170,871	0	87,774	87,774	0
BNTDYA-L5-6	BLUE OWL GP STAKES IV	Dallas	TX	Dyal Capital Partners	04/09/2018	09/19/2024	30,721					0		30,721	27,998		(2,723)	(2,723)	
2599999. Joint Venture Interests - Other - Unaffiliated							30,721	0	0	0	0	0	0	30,721	27,998	0	(2,723)	(2,723)	0
000000-00-0	BLUE CROSS BLUE SHIELD OF MICHIGAN CREDIT FACILITY	DETROIT	MI	BLUE CROSS BLUE SHIELD OF MICHIGAN	06/25/2024	07/03/2024	74,000,000					0		74,000,000	74,000,000			0	106,148

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase/ (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
000000-00-0	BCBSM CREDIT FACILITY - Additional interest received	DETROIT	MI	BLUE CROSS BLUE SHIELD OF MICHIGAN	03/26/2024	04/10/2024						0						0	149,112
3299999. Non-collateral Loans - Affiliated							74,000,000	0	0	0	0	0	0	74,000,000	74,000,000	0	0	0	255,260
6099999. Total - Unaffiliated							664,157	0	0	0	0	0	0	664,157	1,416,499	0	752,342	752,342	0
6199999. Total - Affiliated							74,000,000	0	0	0	0	0	0	74,000,000	74,000,000	0	0	0	255,260
6299999 - Totals							74,664,157	0	0	0	0	0	0	74,664,157	75,416,499	0	752,342	752,342	255,260

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-ST-6	TREASURY BOND		09/11/2024	VARIOUS		2,165,506	3,175,000	13,577	1.A
912810-SW-9	TREASURY BOND		07/17/2024	JP MORGAN		875,342	1,250,000	9,916	1.A
912810-SY-5	WI TREASURY BOND		07/15/2024	BANK OF AMERICA		1,147,514	1,560,000	6,009	1.A
912810-TA-6	TREASURY BOND		08/09/2024	VARIOUS		2,453,101	3,460,000	28,136	1.A
912810-TX-6	TREASURY BOND		08/09/2024	VARIOUS		6,577,936	6,712,000	126,562	1.A
912810-UA-4	TREASURY BOND		09/30/2024	VARIOUS		8,677,597	7,923,000	111,298	1.A
912810-UB-2	TREASURY BOND		08/19/2024	VARIOUS		994,141	950,000	11,167	1.A
912810-UD-8	TREASURY BOND		09/19/2024	VARIOUS		807,184	800,000	2,583	1.A
91282C-FU-0	TREASURY NOTE		09/27/2024	CSIN		11,504,813	11,300,000	193,797	1.A
91282C-HX-2	TREASURY NOTE		08/16/2024	CSIN		306,328	300,000	6,135	1.A
91282C-KQ-3	TREASURY NOTE		08/09/2024	VARIOUS		12,272,095	12,013,000	101,589	1.A
91282C-KW-0	TREASURY NOTE		07/23/2024	VARIOUS		1,984,798	1,975,000	4,911	1.A
91282C-KX-8	TREASURY NOTE		07/24/2024	VARIOUS		5,610,096	5,638,000	3,960	1.A
91282C-KY-6	TREASURY NOTE		07/01/2024	JP MORGAN		4,984,961	5,000,000	1,257	1.A
91282C-KZ-3	TREASURY NOTE		08/05/2024	VARIOUS		2,674,856	2,656,000	3,496	1.A
91282C-LC-3	TREASURY NOTE		09/16/2024	VARIOUS		11,164,543	11,058,000	11,881	1.A
91282C-LD-1	TREASURY NOTE		08/28/2024	VARIOUS		4,879,186	4,782,000	9,632	1.A
91282C-LF-6	TREASURY NOTE		09/26/2024	VARIOUS		28,897,545	28,772,000	41,429	1.A
91282C-LG-4	TREASURY NOTE		09/13/2024	VARIOUS		4,778,628	4,786,000	2,563	1.A
91282C-LJ-8	WI TREASURY NOTE		09/19/2024	VARIOUS		5,969,082	5,935,000	6,883	1.A
91282C-LK-5	TREASURY NOTE		09/25/2024	VARIOUS		10,892,320	10,797,000	17,811	1.A
91282C-LL-3	TREASURY NOTE		09/17/2024	PERFORMANCE TRUST CA		39,909	40,000	11	1.A
91282C-LM-1	TREASURY NOTE		09/27/2024	GOLDMAN SACHS		2,102,379	2,100,000	0	1.A
0109999999. Subtotal - Bonds - U.S. Governments						131,759,860	132,982,000	714,603	XXX
3132DS-PW-6	FHLMC 30YR UMBS SUPER		08/30/2024	MIZUHO		5,518,723	5,558,676	10,423	1.A
3132DS-RU-8	FHLMC 30YR UMBS SUPER		08/14/2024	BANK OF AMERICA		6,203,865	6,240,921	13,002	1.A
3132DT-TU-4	FHLMC 30YR UMBS SUPER		09/17/2024	BARCLAY'S CAPITAL		2,066,062	1,992,585	4,649	1.A
3137HC-XK-3	FHMS_K163		07/17/2024	WELLS FARGO		1,030,938	1,000,000	2,917	1.A
3140XH-GM-3	FNMA 30YR UMBS SUPER		07/31/2024	NOMURA		4,084,498	4,338,000	5,784	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						18,904,086	19,130,181	36,775	XXX
00206R-FW-7	AT&T INC		09/06/2024	JP MORGAN		626,652	635,000	2,161	2.B FE
00206R-JY-9	AT&T INC		08/28/2024	SUSQUEHANNA		445,575	500,000	3,361	2.B FE
00253X-AB-7	AMERICAN AIRLINES INC		07/19/2024	CITIGROUP		100,940	103,000	33	3.A FE
00653V-AC-5	ADAPTHEALTH LLC		08/14/2024	MORGAN STANLEY		46,345	52,000	94	4.B FE
01741R-AH-5	ALLEGHENY TECHNOLOGIES INCORPORATE		07/22/2024	MORGAN STANLEY		118,800	120,000	1,018	4.A FE
01879N-AC-9	ALLIANCE RESOURCE OPERATING PARTNE		08/07/2024	JP MORGAN		54,275	52,000	698	3.C FE
02352B-AA-3	AMENTUM ESCROW CORPORATION		07/30/2024	JP MORGAN		98,000	98,000	0	4.B FE
023771-T3-2	AMERICAN AIRLINES INC		07/25/2024	WELLS FARGO		99,125	100,000	3,242	3.C FE
02401L-AB-0	AMERICAN ASSETS TRUST LP		09/10/2024	WELLS FARGO		378,750	380,000	0	2.C FE
025816-DW-6	AMERICAN EXPRESS COMPANY		07/22/2024	MORGAN STANLEY		175,000	175,000	0	1.F FE
02608A-AA-7	AMERICAN FINANCE TRUST INC		07/19/2024	MORGAN STANLEY		47,190	52,000	728	3.A FE
02666T-AC-1	AMERICAN HOMES 4 RENT LP		08/14/2024	VARIOUS		744,738	880,000	1,725	2.B FE
03063U-AA-9	AMERICOLD REALTY OPERATING PARTNER		09/05/2024	CITIGROUP		575,000	575,000	0	2.B FE
031162-DF-4	AMGEN INC		07/22/2024	JP MORGAN		965,352	1,200,000	21,140	2.A FE
037833-EK-2	APPLE INC		09/16/2024	VARIOUS		522,098	750,000	1,425	1.B FE
039653-AC-4	ARCOSA INC		08/12/2024	JP MORGAN		52,000	52,000	0	4.A FE
04009B-AQ-1	ARES CLO LTD ARES_22-ALF3A		07/31/2024	JP MORGAN		3,000,000	3,000,000	0	1.A FE
05368V-AB-2	AVIENT CORP		09/05/2024	JP MORGAN		52,000	52,000	0	3.C 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
053773-BC-0	AVIS BUDGET CAR RENTAL LLC		07/17/2024	OLD MISSION MARKETS		150,463	155,000	74	3.C FE
05508W-AC-9	B&G FOODS INC		07/15/2024	VARIOUS		110,504	108,000	2,887	4.A FE
05581J-AA-2	BNSF RAILWAY CO 2015-1 PASS THROUG		09/23/2024	JP MORGAN		215,245	224,904	1,601	1.C FE
06849R-AG-7	BARRICK NORTH AMERICA FINANCE LLC		09/16/2024	BANK OF AMERICA		202,698	190,000	3,219	2.A FE
071813-AM-1	BAXTER INTERNATIONAL INC		09/12/2024	GOLDMAN SACHS		496,795	470,000	2,422	2.B FE
073685-AK-5	BEACON ROOFING SUPPLY INC		09/11/2024	BARCLAY'S CAPITAL		19,570	19,000	141	3.B FE
09290D-AH-4	BLACKROCK FUNDING INC		07/17/2024	BANK OF AMERICA		199,994	200,000	0	1.D FE
09290D-AJ-0	BLACKROCK FUNDING INC		07/17/2024	BANK OF AMERICA		248,998	250,000	0	1.D FE
097023-CX-1	BOEING CO		09/30/2024	BNP PARIBAS		724,133	750,000	18,531	2.C FE
099724-AM-8	BORGWARNER INC		07/02/2024	SOUTH WEST SECURITIE		1,015,037	1,025,000	13,097	2.A FE
099724-AQ-9	BORGWARNER INC		08/07/2024	BANK OF AMERICA		387,921	390,000	0	2.A FE
110122-DU-9	BRISTOL-MYERS SQUIBB CO		07/18/2024	BANK OF AMERICA		1,009,574	1,150,000	11,685	1.F FE
11135F-BK-6	BROADCOM INC		08/09/2024	GOLDMAN SACHS		884,000	1,000,000	11,112	2.B FE
11135F-BX-8	BROADCOM INC		07/08/2024	BANK OF AMERICA		379,502	380,000	0	2.C FE
11135F-BY-6	BROADCOM INC		07/08/2024	BANK OF AMERICA		249,595	250,000	0	2.C FE
11135F-BZ-3	BROADCOM INC		07/08/2024	BNP PARIBAS		699,881	700,000	0	2.C FE
118230-AV-3	BUCKEYE PARTNERS LP		08/21/2024	GOLDMAN SACHS		193,477	189,000	2,057	3.C FE
12433C-AA-3	BX TRUST BX_24-PAT		07/23/2024	WELLS FARGO		837,900	840,000	0	1.A
1248EP-BT-9	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		07/18/2024	MARKET AXESS AS A BR		189,971	196,000	2,176	3.C FE
1248EP-CD-3	CCO HOLDINGS LLC		08/01/2024	MARKET AXESS AS A BR		107,414	120,000	2,391	3.C FE
12515K-AA-6	CD&R SMOKEY BUYER INC		09/25/2024	UBS SECURITIES		354,390	354,000	0	4.C FE
12543D-BD-1	CHS/COMMUNITY HEALTH SYSTEMS INC		08/05/2024	VARIOUS		188,480	189,000	1,807	4.C FE
126408-GP-2	CSX CORP		08/28/2024	FTN FINANCIAL		715,320	600,000	18,377	1.G FE
126650-DG-2	CVS HEALTH CORP		08/07/2024	BANK OF AMERICA		835,308	900,000	14,056	2.B FE
126650-DK-3	CVS HEALTH CORP		08/06/2024	BANK OF AMERICA		266,301	320,000	4,620	2.B FE
126650-DQ-0	CVS HEALTH CORP		09/25/2024	BANK OF AMERICA		1,171,353	1,390,000	2,027	2.B FE
13057Q-AK-3	CALIFORNIA RESOURCES CORP		08/08/2024	VARIOUS		395,773	388,000	5,656	3.C FE
13323N-AA-0	CAMELOT RETURN MERGER SUB INC		08/07/2024	GOLDMAN SACHS		88,498	91,000	509	4.B FE
134429-BR-9	CAMPBELL SOUP COMPANY		09/30/2024	JP MORGAN		261,067	263,000	0	2.B FE
14040H-CY-9	CAPITAL ONE FINANCIAL CORPORATION		07/16/2024	ROYAL BANK OF CANADA		311,792	310,000	8,315	2.A FE
14040H-DH-5	CAPITAL ONE FINANCIAL CORPORATION		07/24/2024	MORGAN STANLEY		435,000	435,000	0	2.A FE
14913U-AQ-3	CATERPILLAR FINANCIAL SERVICES COR		08/12/2024	BANK OF AMERICA		159,566	160,000	0	1.F FE
14913U-AR-1	CATERPILLAR FINANCIAL SERVICES COR		08/12/2024	VARIOUS		1,096,978	1,097,000	0	1.F FE
161175-AZ-7	CHARTER COMMUNICATIONS OPERATING L		08/19/2024	BANK OF AMERICA		1,221,888	1,200,000	24,898	2.C FE
16411Q-AK-7	CHENIERE ENERGY PARTNERS LP		09/10/2024	VARIOUS		924,105	975,000	506	2.C FE
172441-BH-9	CINEMARK USA INC		07/09/2024	WELLS FARGO		195,000	195,000	0	4.B FE
174610-BH-7	CITIZENS FINANCIAL GROUP INC		07/18/2024	VARIOUS		350,034	350,000	0	2.A FE
185899-AP-6	CLEVELAND-CLIFFS INC		08/13/2024	WELLS FARGO		51,610	52,000	1,496	3.C FE
18912U-AA-0	CLOUD SOFTWARE GROUP INC		07/18/2024	MARKET AXESS AS A BR		191,690	196,000	5,341	5.B FE
191216-DZ-0	COCA-COLA CO		08/07/2024	BANK OF AMERICA		389,661	390,000	0	1.E FE
19767Q-AQ-8	HCA INC		09/05/2024	INTL FCSTONE FINANCI		3,583,925	3,500,000	125,807	2.C FE
19828A-AD-9	COLUMBIA PIPELINES HOLDING COMPANY		09/03/2024	MIZUHO		99,996	100,000	0	2.B FE
20030N-DM-0	COMCAST CORPORATION		08/20/2024	GOLDMAN SACHS		257,751	300,000	585	1.G FE
202795-JR-2	COMMONWEALTH EDISON COMPANY		07/01/2024	KEYBANC		76,949	90,000	666	1.F FE
207597-ES-0	CONNECTICUT LIGHT AND POWER COMPAN		08/06/2024	BARCLAY'S CAPITAL		199,110	200,000	0	1.E FE
210518-DX-1	CONSUMERS ENERGY COMPANY		07/29/2024	WELLS FARGO		149,663	150,000	0	1.E FE
21871X-AR-0	COREBRIDGE FINANCIAL INC		08/16/2024	EXCHANGE OFFER		189,360	190,000	4,822	2.A FE
21925D-AB-5	CORNERSTONE BUILDING BRANDS INC		07/31/2024	DEUTSCHE BANK		104,000	104,000	0	4.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
233331-BM-8	DTE ENERGY COMPANY		07/29/2024	WELLS FARGO		349,584	350,000	0	2.B FE
23355L-AL-0	DXC TECHNOLOGY CO		07/11/2024	MORGAN STANLEY		370,101	400,000	2,340	2.B FE
23918K-AW-8	DAVITA INC		08/13/2024	VARIOUS		468,260	468,000	40	3.C FE
24422E-XX-2	JOHN DEERE CAPITAL CORP		09/03/2024	MITSUBISHI UFJ		373,905	375,000	0	1.E FE
24665F-AD-4	DELEK LOGISTICS PARTNERS LP		08/13/2024	MITSUBISHI UFJ		315,945	306,000	11,217	3.C FE
25461L-AA-0	DIRECTV FINANCING LLC		09/06/2024	CITIGROUP		695,403	723,000	2,668	3.B FE
25470M-AG-4	DISH NETWORK CORP		08/07/2024	DEUTSCHE BANK		97,020	98,000	2,655	5.A FE
257867-BJ-9	RR DONNELLEY & SONS CO		07/30/2024	JP MORGAN		207,000	207,000	0	4.A FE
26246B-AY-0	DRYDEN SENIOR LOAN FUND DRSLF_20-8		06/24/2024	JP MORGAN		500,000	500,000	0	1.C FE
26441C-BL-8	DUKE ENERGY CORP		07/11/2024	GOLDMAN SACHS		170,520	200,000	383	2.B FE
26442U-AN-4	DUKE ENERGY PROGRESS LLC		07/01/2024	VARIOUS		169,814	193,000	1,659	1.F FE
26884A-BP-7	ERP OPERATING LP		09/09/2024	DEUTSCHE BANK		587,988	590,000	0	1.G FE
26885B-AP-5	EQM MIDSTREAM PARTNERS LP		08/21/2024	VARIOUS		499,918	486,000	15,130	3.A FE
29273V-AX-8	ENERGY TRANSFER LP		09/30/2024	MARKET AXESS AS A BR		192,985	179,000	5,410	3.A FE
29336T-AD-2	ENLINK MIDSTREAM INC		07/18/2024	OLD MISSION MARKETS		207,898	200,000	4,983	2.C FE
29450Y-AA-7	EQUIPMENTSHARECOM INC		09/11/2024	TRUIST BANK		134,875	130,000	3,803	4.C FE
30303M-8T-2	META PLATFORMS INC		09/18/2024	VARIOUS		979,602	965,000	2,907	1.D FE
30303M-8U-9	META PLATFORMS INC		08/07/2024	MORGAN STANLEY		194,630	195,000	0	1.D FE
30303M-8V-7	META PLATFORMS INC		08/07/2024	JP MORGAN		194,222	195,000	0	1.D FE
30303M-8W-5	META PLATFORMS INC		09/06/2024	VARIOUS		847,495	835,000	1,156	1.D FE
31556T-AC-3	FERTITTA ENTERTAINMENT LLC		08/01/2024	BARCLAY'S CAPITAL		70,310	79,000	252	5.B FE
31659A-AB-2	FIESTA PURCHASER INC		09/09/2024	DEUTSCHE BANK		179,000	179,000	0	5.B FE
316773-DL-1	FIFTH THIRD BANCORP		09/06/2024	JANE STREET EXECUTIO		88,341	85,000	532	2.A FE
316773-DM-9	FIFTH THIRD BANCORP		09/03/2024	ROYAL BANK OF CANADA		85,000	85,000	0	2.A FE
31847R-AJ-1	FIRST AMERICAN FINANCIAL CORP		09/23/2024	JP MORGAN		568,136	570,000	0	2.B FE
337738-BC-1	FISERV INC		08/22/2024	GOLDMAN SACHS		202,928	225,000	1,358	2.B FE
337738-BM-9	FISERV INC		08/01/2024	WELLS FARGO		99,771	100,000	0	2.B FE
337738-BN-7	FISERV INC		08/01/2024	BANK OF AMERICA		583,912	585,000	0	2.B FE
341081-FC-6	FLORIDA POWER AND LIGHT CO		08/27/2024	MITSUBISHI UFJ		405,764	380,000	10,631	1.E FE
34417V-AA-5	FOCUS FINANCIAL PARTNERS LLC		09/10/2024	ROYAL BANK OF CANADA		185,000	185,000	0	4.B FE
345397-A8-6	FORD MOTOR CREDIT COMPANY LLC		07/16/2024	VARIOUS		721,364	750,000	12,891	2.C FE
345397-B5-1	FORD MOTOR CREDIT COMPANY LLC		09/18/2024	VARIOUS		998,234	1,070,000	2,792	2.C FE
345397-ZR-7	FORD MOTOR CREDIT COMPANY LLC		07/16/2024	BARCLAY'S CAPITAL		392,300	400,000	4,204	2.C FE
34960P-AH-4	FORTRESS TRANSPORTATION AND INFRAS		09/30/2024	MORGAN STANLEY		88,555	89,000	0	3.C FE
349631-AN-1	BEAM SUNTORY INC		09/11/2024	SIC		212,394	200,000	1,860	2.A FE
35908M-AB-6	FRONTIER COMMUNICATIONS HOLDINGS L		07/18/2024	MARKET AXESS AS A BR		87,293	98,000	65	5.A FE
36162J-AE-6	GEO GROUP INC		07/08/2024	CITIZENS CAPITIAL MA		211,892	206,000	3,998	4.A FE
36162J-AG-1	GEO GROUP INC		08/05/2024	VARIOUS		425,768	413,000	10,587	3.B FE
36266G-AA-5	GE HEALTHCARE TECHNOLOGIES INC		08/07/2024	BANK OF AMERICA		199,762	200,000	0	2.B FE
364760-AQ-1	GAP INC		07/29/2024	MARKET AXESS AS A BR		43,136	52,000	666	4.A FE
366504-AA-6	GARRETT MOTION HOLDINGS INC		09/25/2024	VARIOUS		323,382	316,000	7,327	4.A FE
37045X-FA-9	GENERAL MOTORS FINANCIAL CO INC		09/03/2024	CITIGROUP		572,988	575,000	0	2.B FE
37959E-AC-6	GLOBE LIFE INC		08/20/2024	BANK OF AMERICA		99,799	100,000	0	2.A FE
382550-BF-7	GOODYEAR TIRE & RUBBER COMPANY (TH		09/12/2024	MARKET AXESS AS A BR		184,010	187,000	2,661	4.A FE
389375-AM-8	GRAY TELEVISION INC		08/01/2024	MARKET AXESS AS A BR		303,825	294,000	4,316	3.C FE
38937L-AC-5	GRAY OAK PIPELINE LLC		09/06/2024	GOLDMAN SACHS		588,296	605,000	6,292	2.C FE
398905-AQ-2	GROUP 1 AUTOMOTIVE INC		07/25/2024	JP MORGAN		98,000	98,000	0	3.B FE
402740-AD-6	GULFSTREAM NATURAL GAS SYSTEM LLC		09/09/2024	INTL FCSTONE FINANCI		2,741,805	2,750,000	61,493	2.B FE

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
403949-AP-5	HF SINCLAIR CORP		09/20/2024	EXCHANGE OFFER		295,918	295,000	8,097	2.C FE
42824C-AW-9	HEWLETT PACKARD ENTERPRISE CO		09/16/2024	BARCLAY'S CAPITAL		1,000,500	1,000,000	20,689	2.B FE
42824C-BT-5	HEWLETT PACKARD ENTERPRISE CO		09/12/2024	CITIGROUP		574,391	575,000	0	2.B FE
42824C-BU-2	HEWLETT PACKARD ENTERPRISE CO		09/12/2024	JP MORGAN		949,126	950,000	0	2.B FE
42824C-BW-8	HEWLETT PACKARD ENTERPRISE CO		09/12/2024	CITIGROUP		294,258	300,000	0	2.B FE
432833-AR-2	HILTON DOMESTIC OPERATING COMPANY		09/05/2024	JP MORGAN		104,000	104,000	0	3.B FE
438516-CX-2	HONEYWELL INTERNATIONAL INC		07/29/2024	CITIGROUP		899,973	900,000	0	1.F FE
438516-CY-0	HONEYWELL INTERNATIONAL INC		07/29/2024	CITIGROUP		799,312	800,000	0	1.F FE
44106M-AV-4	HOSPITALITY PROPERTIES TRUST		09/05/2024	VARIOUS		324,165	332,000	3,702	4.C FE
44891A-DG-9	HYUNDAI CAPITAL AMERICA		09/23/2024	ROYAL BANK OF CANADA		399,892	400,000	0	1.G FE
45074J-AA-2	ITT HOLDINGS LLC		09/19/2024	JANE STREET EXECUTIO		312,744	329,000	2,911	4.C FE
46188B-AA-0	INVITATION HOMES OPERATING PARTNER		08/28/2024	VARIOUS		207,715	250,000	186	2.B FE
46188B-AG-7	INVITATION HOMES OPERATING PARTNER		09/23/2024	PNC SECURITIES INC		375,649	380,000	0	2.B FE
46188D-AA-6	IHSFR_24-SFR1		08/16/2024	DEUTSCHE BANK		364,623	380,000	0	1.A
46647P-AV-8	JPMORGAN CHASE & CO		09/16/2024	VARIOUS		1,496,795	1,500,000	9,457	1.F FE
46647P-EK-8	JPMORGAN CHASE & CO		07/15/2024	JP MORGAN		580,000	580,000	0	1.E FE
47580P-AA-1	JELD-WEN HOLDING INC		09/11/2024	VARIOUS		383,641	384,000	384	4.A FE
476920-AA-1	JETBLUE AIRWAYS CORPORATION		08/28/2024	VARIOUS		242,228	244,000	29	4.A FE
482620-AW-1	KINDER MORGAN INC		09/19/2024	GOLDMAN SACHS		778,421	730,000	2,793	2.B FE
49326E-EN-9	KEYCORP		09/12/2024	VARIOUS		616,154	640,000	7,102	2.B FE
49338L-AE-3	KEYSIGHT TECHNOLOGIES INC		08/22/2024	VARIOUS		1,495,928	1,500,000	26,028	2.B FE
49446R-AY-5	KIMCO REALTY OP LLC		08/02/2024	JANE STREET EXECUTIO		83,917	100,000	400	2.A FE
49456B-AZ-4	KINDER MORGAN INC		07/22/2024	MITSUBISHI UFJ		319,498	320,000	0	2.B FE
50076P-AA-6	KRAKEN OIL & GAS PARTNERS LLC		09/26/2024	VARIOUS		399,125	398,000	3,876	4.A FE
501044-BZ-3	KROGER CO		08/21/2024	MARKET AXESS AS A BR		367,571	320,000	9,400	2.A FE
501044-DS-7	KROGER CO		08/20/2024	WELLS FARGO		499,900	500,000	0	2.A FE
501044-DU-2	KROGER CO		08/20/2024	WELLS FARGO		374,854	375,000	0	2.B FE
501044-DV-0	KROGER CO		08/20/2024	WELLS FARGO		374,051	375,000	0	2.B FE
501044-DW-8	KROGER CO		08/20/2024	CITIGROUP		248,970	250,000	0	2.A FE
501044-DX-6	KROGER CO		08/20/2024	CITIGROUP		248,888	250,000	0	2.A FE
502431-AN-9	L3HARRIS TECHNOLOGIES INC		09/27/2024	SUSQUEHANNA		85,390	100,000	375	2.B FE
50249A-AC-7	LYB INTERNATIONAL FINANCE III LLC		09/25/2024	FTN FINANCIAL		235,469	255,000	3,331	2.B FE
516806-AK-2	VITAL ENERGY INC		09/16/2024	MARKET AXESS AS A BR		188,493	188,000	6,950	4.B FE
527298-BU-6	LEVEL 3 FINANCING INC		08/08/2024	VARIOUS		204,189	197,000	4,584	4.B FE
53219L-AW-9	LIFEPOINT HEALTH INC		08/05/2024	CITIGROUP		57,330	52,000	1,764	4.B FE
53229K-AA-7	LIGHTNING POWER LLC		08/07/2024	JP MORGAN		93,000	93,000	0	3.C FE
532457-CQ-9	ELI LILLY AND COMPANY		08/12/2024	MORGAN STANLEY		234,485	235,000	0	1.E FE
532457-CT-3	ELI LILLY AND COMPANY		08/12/2024	CITIGROUP		186,936	187,000	0	1.E FE
535939-AA-0	LIONS GATE CAPITAL HOLDINGS LLC		08/08/2024	MARKET AXESS AS A BR		356,608	393,000	6,785	4.A FE
538021-AC-0	LITTON INDUSTRIES INC		07/17/2024	PERFORMANCE TRUST CA		156,581	150,000	3,972	2.A FE
552953-CK-5	MGM RESORTS INTERNATIONAL		09/03/2024	BANK OF AMERICA		208,000	208,000	0	3.C FE
553283-AD-4	MPH ACQUISITION HOLDINGS LLC		08/05/2024	VARIOUS		49,125	69,000	1,605	4.B FE
55342U-AH-7	MPT OPERATING PARTNERSHIP LP / MPT		09/12/2024	VARIOUS		89,440	104,000	2,159	4.B FE
55903V-BE-2	WARNERMEDIA HOLDINGS INC		07/18/2024	JP MORGAN		589,454	780,000	13,812	2.C FE
563571-AN-8	MANITOWOC COMPANY INC (THE)		09/05/2024	JP MORGAN		52,000	52,000	0	4.B FE
571903-BS-1	MARRIOTT INTERNATIONAL INC		08/08/2024	JP MORGAN		775,273	780,000	0	2.B FE
573284-AJ-5	MARTIN MARIETTA MATERIALS INC		07/31/2024	TRUIST BANK		766,441	725,000	11,328	2.B FE
58013M-EN-0	MCDONALDS CORPORATION		08/06/2024	TD SECURITIES		243,600	300,000	5,303	2.A FE

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

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58989V-2J-2	MET TOWER GLOBAL FUNDING		09/24/2024	JP MORGAN		399,764	400,000	0	1.D FE
59523U-AS-6	MID-AMERICA APARTMENTS LP		09/06/2024	MIZUHO		210,743	250,000	283	1.G FE
61747Y-ED-3	MORGAN STANLEY		08/13/2024	CITIGROUP		464,338	550,000	787	1.E FE
620076-AK-5	MOTOROLA SOLUTIONS INC		08/14/2024	MARKET AXESS AS A BR		151,592	150,000	4,442	2.B FE
626717-AP-7	MURPHY OIL CORPORATION		09/19/2024	JP MORGAN		25,000	25,000	0	3.A FE
62957H-AQ-8	NABORS INDUSTRIES INC		07/17/2024	CITIGROUP		196,000	196,000	0	5.B FE
63861C-AG-4	NATIONSTAR MORTGAGE HOLDINGS INC		07/29/2024	JP MORGAN		207,000	207,000	0	4.B FE
640695-AA-0	NEPTUNE BIDCO US INC		08/02/2024	MARKET AXESS AS A BR		121,484	125,000	3,548	4.B FE
64110L-AZ-9	NETFLIX INC		07/30/2024	GOLDMAN SACHS		164,363	165,000	0	2.A FE
64110L-BA-3	NETFLIX INC		07/30/2024	MORGAN STANLEY		249,475	250,000	0	2.A FE
644393-AB-6	NEW FORTRESS ENERGY INC		07/01/2024	MITSUBISHI UFJ		189,520	206,000	3,422	3.C FE
645370-AF-4	NEW HOME COMPANY INC		07/30/2024	VARIOUS		93,520	93,000	2,635	4.C FE
651229-AW-6	NEWELL BRANDS INC		07/08/2024	MARKET AXESS AS A BR		117,557	119,000	1,846	3.C FE
651229-BC-9	NEWELL BRANDS INC		08/08/2024	VARIOUS		267,939	270,000	6,857	3.C FE
655663-AC-6	NORDSON CORPORATION		09/04/2024	MORGAN STANLEY		459,112	460,000	0	2.B FE
66989H-AV-0	NOVARTIS CAPITAL CORP		09/16/2024	GOLDMAN SACHS		148,923	150,000	0	1.D FE
674599-EJ-0	OCCIDENTAL PETROLEUM CORPORATION		07/23/2024	BANK OF AMERICA		319,885	320,000	0	2.C FE
674599-EL-5	OCCIDENTAL PETROLEUM CORPORATION		07/23/2024	BANK OF AMERICA		199,242	200,000	0	2.C FE
681639-AD-2	OLYMPUS WATER US HOLDING CORP		09/30/2024	GOLDMAN SACHS		93,825	90,000	0	4.C FE
682680-CD-3	ONEOK INC		09/10/2024	GOLDMAN SACHS		199,128	200,000	0	2.B FE
682691-AF-7	ONEMAIN FINANCE CORP		09/30/2024	BARCLAY'S CAPITAL		124,763	121,000	3,252	3.B FE
682691-AG-5	ONEMAIN FINANCE CORP		09/30/2024	VARIOUS		368,055	366,000	1,530	3.B FE
68389X-BF-1	ORACLE CORPORATION		08/13/2024	JANE STREET EXECUTIO		244,122	300,000	3,059	2.B FE
68389X-BH-7	ORACLE CORPORATION		09/17/2024	VARIOUS		440,777	494,000	2,094	2.B FE
68389X-CS-2	ORACLE CORPORATION		09/25/2024	CITIGROUP		464,544	465,000	0	2.B FE
68389X-CT-0	ORACLE CORPORATION		09/25/2024	JP MORGAN		613,204	615,000	0	2.B FE
68389X-CU-7	ORACLE CORPORATION		09/25/2024	BANK OF AMERICA		368,960	370,000	0	2.B FE
69073T-AU-7	OWENS-BROCKWAY GLASS CONTAINER INC		07/10/2024	CITIGROUP		101,841	103,000	1,162	4.B FE
693304-BG-1	PECO ENERGY CO		09/03/2024	BNP PARIBAS		384,072	385,000	0	1.E FE
69352P-AT-0	PPL CAPITAL FUNDING INC		08/06/2024	WELLS FARGO		198,972	200,000	0	2.A FE
70109H-AN-5	PARKER HANNIFIN CORP		08/05/2024	WELLS FARGO		441,274	490,000	4,543	2.A FE
703343-AD-5	PATRICK INDUSTRIES INC		09/25/2024	VARIOUS		246,170	260,000	4,762	4.C FE
71376L-AF-7	PERFORMANCE FOOD GROUP INC		09/04/2024	WELLS FARGO		104,000	104,000	0	4.A FE
717265-AM-4	PHELPS DODGE CORPORATION		09/26/2024	SEAPORT		467,174	440,000	898	2.B FE
71845J-AA-6	PHILLIPS EDISON GROCERY CENTER OPE		08/13/2024	JANE STREET EXECUTIO		84,305	100,000	649	2.C FE
718547-AU-6	PHILLIPS 66 CO		09/09/2024	TD SECURITIES		515,655	500,000	6,271	2.A FE
71880K-AB-7	PHINIA INC		09/10/2024	WELLS FARGO		104,000	104,000	0	3.B FE
724479-AQ-3	PITNEY BOWES INC		08/02/2024	MARKET AXESS AS A BR		187,384	200,000	5,639	4.B FE
737446-AV-6	POST HOLDINGS INC		08/08/2024	BARCLAY'S CAPITAL		104,000	104,000	0	4.B FE
737446-AX-2	POST HOLDINGS INC		09/25/2024	VARIOUS		143,656	143,000	0	4.B FE
74153W-CV-9	PRICOA GLOBAL FUNDING I		08/20/2024	DEUTSCHE BANK		399,504	400,000	0	1.D FE
74165H-AC-2	PRIME HEALTHCARE SERVICES INC		08/20/2024	VARIOUS		265,169	265,000	0	4.C FE
74368C-BZ-6	PROTECTIVE LIFE GLOBAL FUNDING		09/19/2024	PNC SECURITIES INC		200,870	200,000	169	1.D FE
74387U-AK-7	PROVIDENT FUNDING ASSOCIATES LP		09/10/2024	BANK OF AMERICA		215,000	215,000	0	4.C FE
74834L-BE-9	QUEST DIAGNOSTICS INCORPORATED		08/15/2024	MORGAN STANLEY		79,982	80,000	0	2.A FE
74834L-BG-4	QUEST DIAGNOSTICS INCORPORATED		08/15/2024	JP MORGAN		779,938	783,000	0	2.A FE
753272-AA-1	RAND PARENT LLC		07/18/2024	BARCLAY'S CAPITAL		62,000	62,000	2,254	3.A FE
7591EP-AV-2	REGIONS FINANCIAL CORPORATION		09/03/2024	BARCLAY'S CAPITAL		385,000	385,000	0	2.A FE

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

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760759-AX-8	REPUBLIC SERVICES INC		07/15/2024	SOCIETE GENERALE		726,363	900,000	5,474	2.A FE
760759-BA-7	REPUBLIC SERVICES INC		07/10/2024	SMBC		485,886	600,000	4,592	2.A FE
776743-AM-8	ROPER TECHNOLOGIES INC		09/06/2024	STIFEL NICOLAUS		1,927,420	2,000,000	9,722	2.B FE
78454L-AX-8	SM ENERGY CO		07/18/2024	JP MORGAN		104,000	104,000	0	3.C FE
808541-AC-0	MATIV HOLDINGS INC		09/24/2024	JP MORGAN		100,000	100,000	0	4.C FE
81104P-AA-7	EW SCRIPPS CO		09/25/2024	VARIOUS		247,686	300,000	3,476	5.B FE
81211K-AX-8	SEALED AIR CORPORATION		08/19/2024	MORGAN STANLEY		103,740	104,000	2,463	3.C FE
817565-CH-5	SERVICE CORPORATION INTERNATIONAL		09/12/2024	WELLS FARGO		167,000	167,000	0	3.C FE
81761L-AE-2	SERVICE PROPERTIES TRUST		07/19/2024	MARKET AXESS AS A BR		57,669	62,000	749	4.B FE
828807-DY-0	SIMON PROPERTY GROUP LP		09/23/2024	PNC SECURITIES INC		377,374	380,000	0	1.G FE
82967N-BA-5	SIRIUS XM RADIO INC		08/02/2024	JP MORGAN		601,785	622,000	346	3.C FE
83007C-AA-0	6297782 LLC		08/14/2024	JP MORGAN		160,000	160,000	0	2.C FE
83007C-AC-6	6297782 LLC		08/15/2024	JP MORGAN		766,946	767,000	0	2.C FE
83007C-AE-2	6297782 LLC		08/16/2024	VARIOUS		944,383	945,000	0	2.C FE
83007C-AG-7	6297782 LLC		08/14/2024	JP MORGAN		189,981	190,000	0	2.C FE
830867-AA-5	DELTA AIR LINES INC		07/02/2024	VARIOUS		370,313	375,000	3,422	2.B FE
835495-AQ-5	SONOCO PRODUCTS COMPANY		09/17/2024	JP MORGAN		464,665	465,000	0	2.B FE
835495-AR-3	SONOCO PRODUCTS COMPANY		09/17/2024	JP MORGAN		459,729	460,000	0	2.B FE
85205T-AN-0	SPIRIT AEROSYSTEMS INC		08/13/2024	WELLS FARGO		55,144	51,000	983	3.C FE
853191-AA-2	STANDARD BUILDING SOLUTIONS INC		07/30/2024	DEUTSCHE BANK		104,000	104,000	0	3.B FE
853496-AC-1	STANDARD INDUSTRIES INC (DELAWARE)		07/31/2024	SINIG4903		245,509	251,000	5,787	3.B FE
855030-AQ-5	STAPLES INC		07/01/2024	MARKET AXESS AS A BR		190,624	200,000	1,314	4.C FE
857691-AG-4	STATION CASINOS LLC		08/13/2024	WELLS FARGO		44,533	47,000	1,052	4.C FE
86765L-AZ-0	SUNOCO LP		08/01/2024	MARKET AXESS AS A BR		97,336	104,000	1,196	3.A FE
871829-AD-9	SYSCO CORPORATION		09/12/2024	GOLDMAN SACHS		1,101,253	1,037,000	30,525	2.B FE
87422V-AK-4	TALEN ENERGY SUPPLY LLC		09/11/2024	VARIOUS		225,971	208,000	4,996	3.A FE
87612B-BS-0	TARGA RESOURCES PARTNERS LP		07/18/2024	MORGAN STANLEY		281,225	290,000	6,598	2.C FE
87612G-AK-7	TARGA RESOURCES CORP		08/06/2024	CITIGROUP		312,822	313,000	0	2.B FE
87901J-AJ-4	TEGNA INC		07/18/2024	MARKET AXESS AS A BR		94,953	103,000	1,641	3.A FE
880349-AU-9	TENNECO INC		08/02/2024	GOLDMAN SACHS		29,920	34,000	1,284	4.A FE
893647-BW-6	TRANSDIGM INC		09/05/2024	GOLDMAN SACHS		187,000	187,000	0	3.C FE
896818-AU-5	TRIUMPH GROUP INC		07/16/2024	MITSUBISHI UFJ		87,358	83,000	2,532	4.C FE
89788M-AM-4	TRUIST FINANCIAL CORP		08/22/2024	JP MORGAN		359,158	360,000	1,383	1.G FE
90265E-AW-0	UDR INC		08/12/2024	JP MORGAN		395,908	400,000	0	2.A FE
90290M-AJ-0	US FOODS INC		09/27/2024	WELLS FARGO		90,000	90,000	0	3.C FE
90353T-AP-5	UBER TECHNOLOGIES INC		09/05/2024	VARIOUS		499,798	500,000	0	2.B FE
90353T-AQ-3	UBER TECHNOLOGIES INC		09/04/2024	MORGAN STANLEY		199,612	200,000	0	2.B FE
90367U-AD-3	US ACUTE CARE SOLUTIONS LLC		07/31/2024	VARIOUS		114,551	115,000	2,468	4.C FE
907818-BY-3	UNION PACIFIC CORPORATION		07/01/2024	BARCLAY'S CAPITAL		637,980	600,000	17,931	1.G FE
907818-DU-9	UNION PACIFIC CORP		09/11/2024	JP MORGAN		61,079	65,000	746	1.G FE
907818-EF-1	UNION PACIFIC CORPORATION		09/11/2024	SUSQUEHANNA		175,534	200,000	2,633	1.G FE
90783X-AA-9	UNION PACIFIC RAILROAD CO 2007-3 P		07/02/2024	SMBC		462,747	453,655	78	1.C FE
912909-AU-2	UNITED STATES STEEL CORP		07/29/2024	MARKET AXESS AS A BR		104,680	104,000	2,959	3.C FE
91327T-AA-9	UNITI GROUP LP		08/02/2024	MARKET AXESS AS A BR		100,662	100,000	4,083	4.B FE
914906-AZ-5	UNIVISION COMMUNICATIONS INC		09/30/2024	MORGAN STANLEY		160,000	160,000	4,571	4.A FE
92047W-AG-6	VALVOLINE INC		08/13/2024	JEFFERIES & CO		90,090	104,000	304	4.A FE
92338C-AB-9	VERALTO CORP		09/20/2024	EXCHANGE OFFER		799,912	800,000	244	2.B FE
92343V-FN-9	VERIZON COMMUNICATIONS INC		07/10/2024	INTL FCSTONE FINANCI		153,075	195,000	646	2.A FE

SCHEDULE D - PART 3

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

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92343V-GJ-7	VERIZON COMMUNICATIONS INC		09/05/2024	SUMRIDGE PARTNERS		110,694	125,000	1,461	2.A FE
92552V-AL-4	VIASAT INC		07/23/2024	MARKET AXESS AS A BR		192,949	207,000	3,202	3.C FE
92552V-AR-1	VIASAT INC		07/29/2024	MARKET AXESS AS A BR		150,403	207,000	2,459	4.C FE
92648D-AA-4	VICTRA HOLDINGS LLC		09/10/2024	BANK OF AMERICA		21,000	21,000	0	4.A FE
927804-GS-7	VIRGINIA ELECTRIC AND POWER COMPAN		08/06/2024	MITSUBISHI UFJ		393,282	395,000	0	1.F FE
928668-CM-2	VOLKSWAGEN GROUP OF AMERICA FINANC		08/07/2024	GOLDMAN SACHS		499,060	500,000	0	1.G FE
929160-AG-4	VULCAN MATERIALS CO		09/19/2024	KEYBANC		165,315	140,000	3,059	2.B FE
92917R-AE-9	VOYA_19-2		08/15/2024	BANK OF NOVA SCOTIA		250,000	250,000	1,266	1.C FE
931427-AW-8	WALGREENS BOOTS ALLIANCE INC		08/29/2024	VARIOUS		363,650	362,000	703	4.A FE
93655Q-AC-9	WARWICK CAPITAL CLO LTD WWICK_24-4		07/22/2024	JP MORGAN		1,250,000	1,250,000	0	1.A FE
94106L-AV-1	WASTE MANAGEMENT INC		08/28/2024	VARIOUS		607,235	550,000	8,277	1.G FE
94874R-AU-0	KIMCO REALTY OP LLC		09/13/2024	GOLDMAN SACHS		921,004	871,000	166	2.A FE
95000U-2U-6	WELLS FARGO & COMPANY		09/30/2024	WELLS FARGO		835,821	912,000	2,461	2.A FE
958667-AG-2	WESTERN MIDSTREAM OPERATING LP		08/15/2024	TD SECURITIES		312,196	313,000	0	2.C FE
969133-AK-3	WEYERHAEUSER COMPANY		07/23/2024	BANK OF AMERICA		498,254	480,000	2,407	2.B FE
969457-BB-5	WILLIAMS COMPANIES INC		07/12/2024	DEUTSCHE BANK		55,782	50,000	0	2.B FE
969457-BD-1	WILLIAMS COMPANIES INC		08/13/2024	MORGAN STANLEY		261,234	230,000	2,921	2.B FE
97381A-AA-0	WINDSTREAM ESCROW LLC		09/26/2024	JP MORGAN		100,000	100,000	0	4.C FE
98310W-AS-7	TRAVEL + LEISURE CO		07/10/2024	JEFFERIES & CO		120,041	119,000	3,526	3.C FE
983133-AD-1	WYNN RESORTS FINANCE LLC		09/10/2024	DEUTSCHE BANK		42,000	42,000	0	3.C FE
98956P-AT-9	ZIMMER BIOMET HOLDINGS INC		09/19/2024	WELLS FARGO		76,060	80,000	0	2.B FE
071705-AA-5	BAUSCH + LOMB CORP		08/01/2024	MORGAN STANLEY		104,030	101,000	2,843	4.A FE
124900-AB-7	CCL INDUSTRIES INC	A	07/11/2024	VARIOUS		261,721	275,000	2,494	2.B FE
29250N-BN-4	ENBRIDGE INC		07/01/2024	UBS SECURITIES		406,013	405,000	13,856	2.C FE
29250N-CG-8	ENBRIDGE INC	A	08/08/2024	VARIOUS		513,454	508,000	3,949	2.C FE
59151K-AM-0	METHANEX CORPORATION	A	08/12/2024	BARCLAY'S CAPITAL		83,366	86,000	1,445	3.A FE
66977W-AR-0	NOVA CHEMICALS CORP	A	07/31/2024	SINIG4903		242,420	248,000	2,170	3.C FE
68245X-AT-6	1011778 BC UNLIMITED LIABILITY CO	A	09/03/2024	MORGAN STANLEY		52,000	52,000	0	3.B FE
836720-AF-9	SOUTH BOW CANADIAN INFRASTRUCTURE		08/14/2024	ROYAL BANK OF CANADA		104,000	104,000	0	3.B FE
876511-AG-1	TASEKO MINES LTD	A	09/09/2024	VARIOUS		160,258	156,000	3,980	4.C FE
94106B-AC-5	WASTE CONNECTIONS INC	A	07/18/2024	SOCIETE GENERALE		476,790	575,000	141	2.A FE
C4731D-AA-4	INTERNATIONAL PETROLEUM CORP	A	08/12/2024	PARETO SECURITIES		210,431	215,000	555	4.A FE
00033G-AB-1	GLOBAL AUTO HOLDINGS LTD	C	08/07/2024	JP MORGAN		79,900	85,000	475	4.B FE
00774M-AN-5	AERCAP IRELAND CAPITAL DAC	C	07/01/2024	BARCLAY'S CAPITAL		1,025,279	1,018,000	30,696	2.A FE
00774M-BK-0	AERCAP IRELAND CAPITAL DAC	C	07/08/2024	JP MORGAN		600,000	600,000	0	2.C FE
00928Q-AU-5	AIRCASTLE LTD	C	09/03/2024	BMO		371,184	400,000	1,203	2.C FE
00929J-AA-4	AIRCASTLE LTD	C	07/15/2024	JP MORGAN		199,280	200,000	0	2.C FE
03328W-BE-7	ANCHORAGE CAPITAL CLO LTD ANCHC_16	C	07/12/2024	WELLS FARGO		2,000,000	2,000,000	0	1.A FE
03328W-BG-2	ANCHORAGE CAPITAL CLO LTD ANCHC_16	C	07/12/2024	WELLS FARGO		200,000	200,000	0	1.C FE
03938L-AS-3	ARCELORMITTAL	C	09/05/2024	JEFFERIES & CO		106,097	100,000	94	2.C FE
05523R-AF-4	BAE SYSTEMS PLC	C	07/18/2024	GOLDMAN SACHS		618,908	750,000	6,096	2.A FE
06738E-CV-5	BARCLAYS PLC	D	09/03/2024	BARCLAY'S CAPITAL		200,000	200,000	0	2.A FE
15033E-AN-8	CEDAR FUNDING LTD CEDF_18-9A	C	07/15/2024	CITIGROUP		2,000,000	2,000,000	0	1.A FE
15033E-AQ-1	CEDAR FUNDING LTD CEDF_18-9A	C	07/15/2024	CITIGROUP		1,500,000	1,500,000	0	1.C FE
18914H-AA-7	CLOVER CLO CLVR_20-1	C	07/12/2024	RAYMOND JAMES		2,790,000	2,790,000	0	1.A FE
20752T-AB-0	CONNECT FINCO SARL	C	09/11/2024	JP MORGAN		200,000	200,000	0	4.A FE
21979L-AB-2	CORONADO FINANCE PTY LTD	C	09/24/2024	GOLDMAN SACHS		40,000	40,000	0	3.C FE
225401-AU-2	CREDIT SUISSE GROUP AG	C	07/30/2024	VARIOUS		347,472	400,000	2,610	1.G FE
28415L-AA-1	ELASTIC NV	C	09/11/2024	SMBC		182,903	194,000	1,267	3.C FE
29357J-AC-0	ENQUEST PLC	C	09/12/2024	MARKET AXESS AS A BR		207,124	200,000	8,525	5.A FE
38136R-AS-6	GOLDENTREE LOAN MANAGEMENT US CLO LTD GL	C	07/08/2024	MORGAN STANLEY		700,000	700,000	0	1.A FE
449691-AA-2	ILIAD HOLDING SAS	C	07/18/2024	MARKET AXESS AS A BR		199,956	200,000	3,394	4.A FE

SCHEDULE D - PART 3

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

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47010B-AJ-3	JAGUAR LAND ROVER AUTOMOTIVE PLC	C	07/30/2024	BARCLAY'S CAPITAL		73,091	73,000	1,650	3.C FE
603051-AE-3	MINERAL RESOURCES LTD	C	08/14/2024	DEUTSCHE BANK		110,370	104,000	3,581	3.C FE
606822-CB-8	MITSUBISHI UFJ FINANCIAL GROUP INC	C	07/26/2024	VARIOUS		420,434	500,000	3,672	1.G FE
62886H-BP-5	NCL CORPORATION LTD	C	09/04/2024	VARIOUS		283,769	284,000	0	5.A FE
62954H-AV-0	NXP BV	C	07/09/2024	MORGAN STANLEY		241,850	250,000	657	2.A FE
683879-AD-2	OPTICS BIDCO SPA	C	07/29/2024	EXCHANGE OFFER		543,765	633,000	7,174	3.A FE
71429M-AD-7	PERRIGO FINANCE UNLIMITED CO	C	09/11/2024	BANK OF AMERICA		104,000	104,000	0	3.C FE
718337-AE-8	KONINKLIJKE PHILIPS NV	C	08/16/2024	MORGAN STANLEY		489,948	475,000	7,410	2.A FE
77578J-AB-4	ROLLS-ROYCE PLC	C	08/16/2024	MORGAN STANLEY		4,830,125	4,935,000	62,040	2.C FE
832724-AB-4	SMURFIT KAPPA TREASURY	C	07/23/2024	GOLDMAN SACHS		358,169	350,000	4,667	2.B FE
86562M-DP-2	SUMITOMO MITSUI FINANCIAL GROUP IN	C	07/02/2024	SMBC		600,000	600,000	0	1.G FE
91845A-AA-3	VZ SECURED FINANCING BV	C	07/18/2024	MARKET AXESS AS A BR		175,012	200,000	111	4.A FE
92769X-AP-0	VIRGIN MEDIA SECURED FINANCE PLC	C	07/18/2024	MARKET AXESS AS A BR		74,545	80,000	782	3.C FE
92840J-AD-1	VISTAJET MALTA FINANCE PLC	C	09/05/2024	SMBC		48,880	52,000	1,422	4.C FE
92841H-AA-0	VISTAJET MALTA FINANCE PLC	C	07/18/2024	GOLDMAN SACHS		45,890	52,000	659	4.C FE
98927U-AA-5	ZEGONA FINANCE PLC	C	07/10/2024	DEUTSCHE BANK		206,000	206,000	0	3.C FE
G3265A-AA-2	APTIV PLC & APTIV GLOBAL FINANCING	D	09/09/2024	GOLDMAN SACHS		249,780	250,000	0	2.B FE
G3265A-AB-0	APTIV PLC	C	09/09/2024	JP MORGAN		458,933	460,000	0	2.B FE
G3265A-AD-6	APTIV PLC & APTIV GLOBAL FINANCING	D	09/09/2024	GOLDMAN SACHS		250,000	250,000	0	2.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						130,054,533	133,075,559	1,067,630	XXX
2509999997. Total - Bonds - Part 3						280,718,479	285,187,740	1,819,008	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						280,718,479	285,187,740	1,819,008	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
007903-10-7	ADVANCED MICRO DEVICES INC		08/07/2024	WALLACHBETH	7,754.000	1,021,835		0	
007973-10-0	ADVANCED ENERGY INDUSTRIES INC		08/14/2024	EXTERNAL MANAGER TRA	552.000	55,049		0	
020002-10-1	ALLSTATE CORP		08/16/2024	EXTERNAL MANAGER TRA	190.000	33,185		0	
02043Q-10-7	ALNYLAM PHARMACEUTICALS INC		08/26/2024	EXTERNAL MANAGER TRA	270.000	70,722		0	
023135-10-6	AMAZON COM INC		07/03/2024	SUSQUEHANNA	9,000.000	1,778,393		0	
03753U-10-6	APELLIS PHARMACEUTICALS INC		07/15/2024	EXTERNAL MANAGER TRA	310.000	12,420		0	
037833-10-0	APPLE INC		07/02/2024	SUSQUEHANNA	8,050.000	1,768,381		0	
042735-10-0	ARROW ELECTRONICS INC		08/13/2024	EXTERNAL MANAGER TRA	230.000	29,224		0	
05352A-10-0	AVANTOR INC		08/13/2024	EXTERNAL MANAGER TRA	640.000	16,104		0	
05464C-10-1	AXON ENTERPRISE INC		08/13/2024	EXTERNAL MANAGER TRA	50.000	18,445		0	
070830-10-4	BATH AND BODY WORKS INC		08/26/2024	EXTERNAL MANAGER TRA	2,000.000	70,087		0	
09581B-10-3	BLUE OWL CAPITAL INC CLASS A		09/26/2024	EXTERNAL MANAGER TRA	690.000	13,057		0	
11120U-10-5	BRIXMOR PROPERTY GROUP REIT INC		08/13/2024	EXTERNAL MANAGER TRA	560.000	14,164		0	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS INC		09/09/2024	EXTERNAL MANAGER TRA	90.000	18,950		0	
11135F-10-1	BROADCOM INC		08/09/2024	VARIOUS	12,950.000	3,548,742		0	
12541W-20-9	CH ROBINSON WORLDWIDE INC		09/23/2024	EXTERNAL MANAGER TRA	40.000	4,207		0	
146869-10-2	CARVANA CLASS A		09/23/2024	EXTERNAL MANAGER TRA	170.000	29,438		0	
15135B-10-1	CENTENE CORP		07/29/2024	EXTERNAL MANAGER TRA	1,120.000	82,156		0	
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		09/23/2024	EXTERNAL MANAGER TRA	420.000	139,563		0	
18539C-20-4	CLEARWAY ENERGY INC CLASS C		08/15/2024	EXTERNAL MANAGER TRA	3,650.000	95,393		0	
18915M-10-7	CLOUDFLARE INC CLASS A		09/26/2024	EXTERNAL MANAGER TRA	160.000	13,207		0	
192422-10-3	COGNEX CORP		08/05/2024	EXTERNAL MANAGER TRA	605.000	22,384		0	
19247G-10-7	COHERENT CORP COMMON		08/05/2024	EXTERNAL MANAGER TRA	373.000	20,921		0	
199908-10-4	COMFORT SYSTEMS USA INC		09/27/2024	EXTERNAL MANAGER TRA	210.000	82,021		0	

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200525-10-3	COMMERCE BANCSHARES INC		09/24/2024	EXTERNAL MANAGER TRA	2,850.000	174,746		0	
20717M-10-3	CONFLUENT INC CLASS A		07/29/2024	EXTERNAL MANAGER TRA	1,950.000	50,715		0	
219350-10-5	CORNING INC		07/16/2024	EXTERNAL MANAGER TRA	1,640.000	75,343		0	
22160N-10-9	COSTAR GROUP INC		07/15/2024	EXTERNAL MANAGER TRA	1,350.000	102,816		0	
224441-10-5	CRANE NXT		08/06/2024	EXTERNAL MANAGER TRA	369.000	20,891		0	
229899-10-9	CULLEN FROST BANKERS INC		09/10/2024	EXTERNAL MANAGER TRA	110.000	11,901		0	
23331A-10-9	D R HORTON INC		07/31/2024	EXTERNAL MANAGER TRA	56.000	10,028		0	
23804L-10-3	DATADOG INC CLASS A		09/25/2024	EXTERNAL MANAGER TRA	280.000	32,409		0	
243537-10-7	DECKERS OUTDOOR CORP		07/15/2024	EXTERNAL MANAGER TRA	30.000	27,072		0	
24703L-20-2	DELL TECHNOLOGIES INC CLASS C		08/07/2024	CABRERA CAPITAL	20,750.000	2,075,701		0	
26614N-10-2	DUPONT DE NEMOURS INC		07/30/2024	EXTERNAL MANAGER TRA	2,760.000	223,026		0	
26622P-10-7	DOXIMITY INC CLASS A		09/06/2024	EXTERNAL MANAGER TRA	1,720.000	61,817		0	
26884L-10-9	EQT CORP		07/22/2024	EXCHANGE OFFER	1,270.200	20,953		0	
27579R-10-4	EAST WEST BANCORP INC		07/29/2024	EXTERNAL MANAGER TRA	230.000	19,968		0	
285512-10-9	ELECTRONIC ARTS INC		09/26/2024	EXTERNAL MANAGER TRA	278.000	39,248		0	
29261A-10-0	ENCOMPASS HEALTH CORP		09/09/2024	EXTERNAL MANAGER TRA	580.000	51,469		0	
29362U-10-4	ENTEGRIS INC		08/06/2024	EXTERNAL MANAGER TRA	724.000	74,548		0	
29476L-10-7	EQUITY RESIDENTIAL REIT		07/19/2024	EXTERNAL MANAGER TRA	1,010.000	70,359		0	
298736-10-9	EURONET WORLDWIDE INC		07/19/2024	EXTERNAL MANAGER TRA	980.000	102,858		0	
30161N-10-1	EXELON CORP		07/31/2024	EXTERNAL MANAGER TRA	1,918.000	69,398		0	
302130-10-9	EXPEDITORS INTERNATIONAL OF WASHIN		09/09/2024	EXTERNAL MANAGER TRA	260.000	31,944		0	
30303M-10-2	META PLATFORMS INC CLASS A		08/09/2024	CABRERA CAPITAL	5,250.000	2,684,382		0	
315616-10-2	F5 INC		08/27/2024	EXTERNAL MANAGER TRA	596.000	118,570		0	
32051X-10-8	FIRST HAWAIIAN INC		09/10/2024	EXTERNAL MANAGER TRA	2,000.000	46,228		0	
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST INC		09/09/2024	EXTERNAL MANAGER TRA	1,070.000	60,458		0	
336433-10-7	FIRST SOLAR INC		07/15/2024	EXTERNAL MANAGER TRA	180.000	38,550		0	
37637K-10-8	GITLAB INC CLASS A		09/30/2024	EXTERNAL MANAGER TRA	1,880.000	98,614		0	
37637Q-10-5	GLACIER BANCORP INC		08/05/2024	EXTERNAL MANAGER TRA	535.000	21,749		0	
37954Y-83-0	GLOBAL X COPPER MINERS ETF		07/31/2024	BANK OF AMERICA	24,171.000	1,054,828		0	
45167R-10-4	IDEX CORP		08/01/2024	EXTERNAL MANAGER TRA	229.000	45,374		0	
452327-10-9	ILLUMINA INC		09/23/2024	EXTERNAL MANAGER TRA	870.000	113,679		0	
457730-10-9	INSPIRE MEDICAL SYSTEMS INC		08/26/2024	EXTERNAL MANAGER TRA	130.000	24,788		0	
46090E-10-3	INVESCO QQQ TRUST, SERIES		08/12/2024	VARIOUS	34,412.000	16,064,456		0	
46137V-23-3	INVESCO S&P TOP ETF		08/05/2024	VIRTU-AMERICAS	57,296.000	2,444,210		0	
464287-20-0	ISHARES CORE S&P ETF		09/18/2024	VARIOUS	98,063.000	54,182,520		0	
464287-57-2	ISHARES GLOBAL ETF		07/08/2024	OLD MISSION MARKETS	885.000	87,951		0	
464287-65-5	ISHARES RUSSELL ETF		08/08/2024	VIRTU-AMERICAS	5,080.000	1,050,747		0	
46428Q-10-9	ISHARES SILVER TRUST		07/16/2024	VIRTU-AMERICAS	36,713.000	1,050,359		0	
46429B-59-8	ISHARES MSCI INDIA ETF		07/09/2024	JANE STREET EXECUTIO	24,605.000	1,400,271		0	
46434G-82-2	ISHARES MSCI JAPAN ETF		08/05/2024	VARIOUS	57,517.000	3,745,351		0	
49338L-10-3	KEYSIGHT TECHNOLOGIES INC		08/26/2024	EXTERNAL MANAGER TRA	800.000	123,685		0	
49456B-10-1	KINDER MORGAN INC		09/09/2024	EXTERNAL MANAGER TRA	1,100.000	23,304		0	
512807-10-8	LAM RESEARCH CORP		07/31/2024	WALLACHBETH	1,170.000	1,059,527		0	
512816-10-9	LAMAR ADVERTISING COMPANY CLASS A		09/11/2024	EXTERNAL MANAGER TRA	606.000	73,799		0	
532457-10-8	ELI LILLY		08/07/2024	VARIOUS	3,087.000	2,603,521		0	
573874-10-4	MARVELL TECHNOLOGY LTD		08/02/2024	WALLACHBETH	17,506.000	1,051,868		0	
576323-10-9	MASTEC INC		08/26/2024	EXTERNAL MANAGER TRA	650.000	70,784		0	
57667L-10-7	MATCH GROUP INC		08/26/2024	EXTERNAL MANAGER TRA	340.000	12,745		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
580589-10-9	MCGRATH RENT		09/26/2024	EXTERNAL MANAGER TRA	3,220.000	325,694		0	
589378-10-8	MERCURY SYSTEMS INC		07/24/2024	EXTERNAL MANAGER TRA	1,567.000	52,854		0	
595112-10-3	MICRON TECHNOLOGY INC		08/09/2024	CABRERA CAPITAL	12,250.000	1,144,096		0	
60937P-10-6	MONGODB INC CLASS A		09/25/2024	EXTERNAL MANAGER TRA	40.000	11,136		0	
629377-50-8	NRG ENERGY INC		09/09/2024	EXTERNAL MANAGER TRA	1,570.000	126,437		0	
637870-10-6	NATIONAL STORAGE AFFILIATES TRUST		09/10/2024	EXTERNAL MANAGER TRA	450.000	21,102		0	
64125C-10-9	NEUROCRINE BIOSCIENCES INC		08/15/2024	EXTERNAL MANAGER TRA	670.000	98,807		0	
651229-10-6	NEWELL BRANDS INC		08/26/2024	EXTERNAL MANAGER TRA	2,690.000	19,576		0	
67066G-10-4	NVIDIA CORP		08/05/2024	VARIOUS	69,471.000	7,904,314		0	
690742-10-1	OWENS CORNING		07/31/2024	EXTERNAL MANAGER TRA	75.000	13,998		0	
70975L-10-7	PENUMBRA INC		07/15/2024	EXTERNAL MANAGER TRA	360.000	68,820		0	
74834L-10-0	QUEST DIAGNOSTICS INC		09/09/2024	EXTERNAL MANAGER TRA	150.000	23,174		0	
759916-10-9	REPLIGEN CORP		08/26/2024	EXTERNAL MANAGER TRA	160.000	23,438		0	
77311W-10-1	ROCKET COMPANIES INC CLASS A		08/14/2024	EXTERNAL MANAGER TRA	298.000	5,640		0	
780287-10-8	ROYAL GOLD INC		07/15/2024	EXTERNAL MANAGER TRA	620.000	84,976		0	
828806-10-9	SIMON PROPERTY GROUP REIT INC		08/16/2024	EXTERNAL MANAGER TRA	860.000	133,617		0	
830566-10-5	SKECHERS USA INC CLASS A		08/26/2024	EXTERNAL MANAGER TRA	1,060.000	74,595		0	
852234-10-3	BLOCK INC CLASS A		09/24/2024	EXTERNAL MANAGER TRA	280.000	18,853		0	
85254J-10-2	STAG INDUSTRIAL REIT INC		09/10/2024	EXTERNAL MANAGER TRA	2,110.000	83,630		0	
871829-10-7	SYSCO CORP		09/09/2024	EXTERNAL MANAGER TRA	470.000	36,936		0	
88033G-40-7	TENET HEALTHCARE CORP		07/30/2024	EXTERNAL MANAGER TRA	350.000	52,661		0	
882681-10-9	TEXAS ROADHOUSE INC		09/23/2024	EXTERNAL MANAGER TRA	9.000	1,574		0	
902653-10-4	UDR REIT INC		07/29/2024	EXTERNAL MANAGER TRA	2,110.000	87,005		0	
904311-20-6	UNDER ARMOUR INC CLASS C		08/26/2024	EXTERNAL MANAGER TRA	1,540.000	12,625		0	
913903-10-0	UNIVERSAL HEALTH SERVICES INC CLAS		09/06/2024	EXTERNAL MANAGER TRA	610.000	135,042		0	
92189F-67-6	VANECK SEMICONDUCTOR ETF		08/09/2024	VARIOUS	28,283.000	6,857,027		0	
921909-76-8	VANGUARD TOTAL INTERNATIONAL STOCK		09/25/2024	VARIOUS	189,756.000	11,949,854		0	
925652-10-9	VICI PPTYS INC		07/31/2024	EXTERNAL MANAGER TRA	470.000	14,762		0	
92686J-10-6	VIKING THERAPEUTICS INC		08/26/2024	EXTERNAL MANAGER TRA	200.000	13,009		0	
928254-10-1	VIRTU FINANCIAL INC CLASS A		09/25/2024	EXTERNAL MANAGER TRA	3,230.000	96,331		0	
98585X-10-4	YETI HOLDINGS INC		08/26/2024	EXTERNAL MANAGER TRA	620.000	25,609		0	
98954M-10-1	ZILLOW GROUP INC CLASS A		08/28/2024	EXTERNAL MANAGER TRA	280.000	15,229		0	
670100-20-5	NOVO-NORDISK ADR REPSG B	C	07/02/2024	SUSQUEHANNA	8,750.000	1,248,670		0	
874039-10-0	TAIWAN SEMICONDUCTOR MANUFACTURING	C	07/03/2024	SUSQUEHANNA	8,280.000	1,500,612		0	
G0176J-10-9	ALLEGION PLC	C	09/27/2024	EXTERNAL MANAGER TRA	530.000	76,482		0	
G3730V-10-5	FTAI AVIATION LTD	C	07/31/2024	CABRERA CAPITAL	7,000.000	790,025		0	
G3922B-10-7	GENPACT LTD	C	09/11/2024	EXTERNAL MANAGER TRA	4,207.000	161,260		0	
N07059-21-0	ASML HOLDING ADR REPRESENTING NV	C	07/31/2024	CABRERA CAPITAL	1,139.000	1,050,685		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						136,017,731	XXX	0	XXX
316146-10-9	Fid Inv Gr Bond		09/30/2024	FIDELITY	11.631	63			1.
315911-75-0	Fid 500 Index IPR		09/30/2024	FIDELITY	14.954	2,880			1.
315911-72-7	Fid Intl Index IPR		09/30/2024	FIDELITY	11.641	600			1.
779546-30-8	TRP DIV Growth		09/30/2024	FIDELITY	0.396	32			1.
92646A-82-3	Victory Special Value I		09/30/2024	FIDELITY	0.640	12			1.
315794-78-4	Fid Freedom 2020 K		09/30/2024	FIDELITY	398.801	5,906			1.
315794-77-6	Fid Freedom 2025 K		09/30/2024	FIDELITY	85.592	1,200			1.
315794-76-8	Fid Freedom 2030 K		09/30/2024	FIDELITY	50.083	900			1.
315794-75-0	Fid Freedom 2035 K		09/30/2024	FIDELITY	56.250	900			1.

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
47803W-70-3	JH DSCPL VAL MDCP R6		09/30/2024	FIDELITY	30.633	900			1.
74256W-58-4	PIF MidCap Fund R6		09/30/2024	FIDELITY	6,210.585	275,005			1.
378690-82-0	Glenmede Sm Cap E IS		09/30/2024	FIDELITY	0.048	2			1.
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						288,400	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						136,306,131	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						136,306,131	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						136,306,131	XXX	0	XXX
6009999999 - Totals						417,024,610	XXX	1,819,008	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
912810-SQ-2	TREASURY BOND		08/05/2024	INTL FCSTONE FINANCI		1,667,773	2,500,000	1,565,918	0	0	20,190	0	20,190	0	1,586,108	0	81,665	81,665	27,430	08/15/2040	1.A
912810-TN-8	TREASURY BOND		09/23/2024	CSIN		914,883	1,000,000	876,960	877,593	0	1,551	0	1,551	0	879,144	0	35,739	35,739	40,190	02/15/2053	1.A
912810-TW-8	TREASURY BOND		09/27/2024	BANK OF AMERICA		1,225,079	1,130,000	1,164,257	0	0	(710)	0	(710)	0	1,163,546	0	61,533	61,533	46,966	11/15/2043	1.A
912810-TX-6	TREASURY BOND		08/12/2024	VARIOUS		8,141,719	8,279,000	8,079,663	0	0	237	0	237	0	8,079,900	0	61,818	61,818	159,050	02/15/2054	1.A
912810-UA-4	TREASURY BOND		09/30/2024	VARIOUS		4,679,829	4,230,000	4,575,515	0	0	(317)	0	(317)	0	4,575,198	0	104,631	104,631	63,838	05/15/2054	1.A
912810-UB-2	TREASURY BOND		09/27/2024	BANK OF NOVA SCOTIA		2,024,613	1,900,000	1,943,119	0	0	(155)	0	(155)	0	1,942,964	0	81,649	81,649	32,953	05/15/2044	1.A
912810-UD-8	TREASURY BOND		09/16/2024	VARIOUS		411,183	406,000	410,060	0	0	(1)	0	(1)	0	410,059	0	1,124	1,124	1,367	08/15/2044	1.A
912828-P4-6	TREASURY NOTE 1.62 02/15/26		08/30/2024	JP MORGAN		2,412,988	2,500,000	2,373,633	0	0	35,449	0	35,449	0	2,409,082	0	3,906	3,906	42,722	02/15/2026	1.A
91282C-FJ-5	TREASURY NOTE		09/25/2024	INTL FCSTONE FINANCI		2,208,164	2,250,000	2,130,168	2,149,005	0	11,850	0	11,850	0	2,160,855	0	47,309	47,309	75,363	08/31/2029	1.A
91282C-FM-8	TREASURY NOTE		09/27/2024	VARIOUS		14,283,471	14,028,000	14,014,957	14,017,271	0	2,610	0	2,610	0	14,019,882	0	263,589	263,589	576,739	09/30/2027	1.A
91282C-FT-3	TREASURY NOTE		09/27/2024	JP MORGAN		2,042,813	2,000,000	1,963,921	1,969,067	0	3,566	0	3,566	0	1,972,632	0	70,180	70,180	73,261	10/31/2029	1.A
91282C-GS-4	TREASURY NOTE		09/27/2024	JP MORGAN		2,097,593	2,090,000	2,105,680	2,104,240	0	(1,470)	0	(1,470)	0	2,102,771	0	(5,178)	(5,178)	75,763	03/31/2030	1.A
91282C-HC-8	TREASURY NOTE		07/01/2024	BANK OF AMERICA		4,597,070	5,000,000	4,815,305	4,822,973	0	7,947	0	7,947	0	4,830,920	0	(233,850)	(233,850)	106,386	05/15/2033	1.A
91282C-HR-5	TREASURY NOTE		09/25/2024	JP MORGAN		3,269,625	3,200,000	3,098,491	3,101,251	0	9,504	0	9,504	0	3,110,756	0	158,869	158,869	147,826	07/31/2030	1.A
91282C-HT-1	TREASURY NOTE		08/20/2024	BANK OF AMERICA		8,623,336	8,579,100	7,923,922	7,933,248	0	34,517	0	34,517	0	7,967,766	0	655,570	655,570	337,860	08/15/2033	1.A
91282C-HW-4	TREASURY NOTE		09/25/2024	WELLS FARGO		6,786,914	6,600,000	6,574,219	6,574,988	0	2,535	0	2,535	0	6,577,524	0	209,390	209,390	291,804	08/31/2030	1.A
91282C-HX-2	TREASURY NOTE		08/16/2024	MORGAN STANLEY		306,422	300,000	306,328	0	0	0	0	0	0	306,328	0	94	94	6,135	08/31/2028	1.A
91282C-JG-7	TREASURY NOTE		09/27/2024	GOLDMAN SACHS		2,403,202	2,245,000	2,289,781	2,289,013	0	(4,140)	0	(4,140)	0	2,284,873	0	118,329	118,329	100,224	10/31/2030	1.A
91282C-JN-2	TREASURY NOTE		08/16/2024	VARIOUS		1,067,711	1,042,000	1,042,421	0	0	(421)	7,284	(7,705)	0	1,042,000	0	25,711	25,711	32,543	11/30/2028	1.A
91282C-JR-3	TREASURY NOTE		08/07/2024	GOLDMAN SACHS		27,839	27,900	27,674	0	0	24	0	24	0	27,698	0	141	141	634	12/31/2028	1.A
91282C-JZ-5	TREASURY NOTE		08/12/2024	MORGAN STANLEY		1,746,283	1,738,000	1,671,856	0	0	1,686	0	1,686	0	1,673,543	0	72,740	72,740	34,378	02/15/2034	1.A
91282C-KC-4	TREASURY NOTE		09/23/2024	CITIGROUP		1,555,195	1,500,000	1,505,945	0	0	(412)	0	(412)	0	1,505,532	0	49,663	49,663	36,102	02/28/2031	1.A
91282C-KG-5	TREASURY NOTE		08/07/2024	JP MORGAN		4,225,598	4,167,000	4,111,391	0	0	3,119	0	3,119	0	4,114,510	0	111,088	111,088	61,053	03/31/2029	1.A
91282C-KQ-3	TREASURY NOTE		09/23/2024	VARIOUS		12,391,779	12,027,000	12,229,244	0	0	(1,482)	0	(1,482)	0	12,227,761	0	164,017	164,017	127,108	05/15/2034	1.A
91282C-KT-7	TREASURY NOTE		07/01/2024	INTL FCSTONE FINANCI		3,467,704	3,456,000	3,482,464	0	0	(351)	0	(351)	0	3,482,114	0	(14,410)	(14,410)	13,597	05/31/2029	1.A
91282C-KU-4	TREASURY NOTE		08/19/2024	ROYAL BANK OF SCOTLA		1,859,908	1,772,000	1,801,128	0	0	(743)	0	(743)	0	1,800,385	0	59,523	59,523	18,138	05/31/2031	1.A
91282C-KW-0	TREASURY NOTE		08/07/2024	VARIOUS		2,016,567	1,975,000	1,984,798	0	0	(62)	0	(62)	0	1,984,735	0	31,831	31,831	7,699	06/30/2031	1.A
91282C-KX-8	TREASURY NOTE		09/25/2024	VARIOUS		5,698,147	5,638,000	5,610,096	0	0	17	0	17	0	5,610,113	0	88,034	88,034	24,321	06/30/2029	1.A
91282C-KY-6	TREASURY NOTE		08/30/2024	WELLS FARGO		5,054,883	5,000,000	4,984,961	0	0	868	0	868	0	4,985,829	0	69,054	69,054	38,332	06/30/2026	1.A
91282C-KZ-3	TREASURY NOTE		08/12/2024	VARIOUS		2,686,012	2,656,000	2,674,856	0	0	(218)	0	(218)	0	2,674,639	0	11,373	11,373	7,659	07/15/2027	1.A
91282C-LC-3	TREASURY NOTE		09/16/2024	VARIOUS		11,285,364	11,058,000	11,164,543	0	0	(1,818)	0	(1,818)	0	11,162,725	0	122,639	122,639	44,696	07/31/2029	1.A
91282C-LD-1	TREASURY NOTE		09/12/2024	VARIOUS		4,914,911	4,782,000	4,879,186	0	0	(698)	0	(698)	0	4,878,488	0	36,423	36,423	19,770	07/31/2031	1.A
91282C-LF-6	TREASURY NOTE		09/26/2024	VARIOUS		10,786,700	10,709,000	10,669,727	0	0	(99)	0	(99)	0	10,669,628	0	117,073	117,073	25,065	08/15/2034	1.A
91282C-LG-4	TREASURY NOTE		09/27/2024	VARIOUS		4,801,135	4,786,000	4,778,628	0	0	110	0	110	0	4,778,738	0	22,397	22,397	12,742	08/15/2027	1.A
91282C-LJ-8	WI TREASURY NOTE		09/12/2024	VARIOUS		1,830,048	1,815,000	1,820,597	0	0	0	0	0	0	1,820,597	0	9,452	9,452	1,874	08/31/2031	1.A
91282C-LK-5	TREASURY NOTE		09/25/2024	VARIOUS		4,062,762	4,035,000	4,067,677	0	0	(66)	0	(66)	0	4,067,611	0	(4,849)	(4,849)	7,062	08/31/2029	1.A
0109999999. Subtotal - Bonds - U.S. Governments						147,575,223	146,421,000	144,719,089	45,838,649	0	122,617	7,284	115,333	0	144,886,954	0	2,688,267	2,688,267	2,718,650	XXX	XXX
196479-6Z-7	COLORADO ST HSG & FIN AUTH		09/01/2024	STATE BANK		10,388	10,388	10,388	10,388	0	0	0	0	0	10,388	0	0	0	226	08/01/2049	1.A FE
196480-CV-7	COLORADO ST HSG & FIN AUTH		09/01/2024	VARIOUS		4,967	4,967	5,116	5,050	0	(8)	0	(8)	0	5,042	0	(75)	(75)	106	08/01/2049	1.A FE
196480-EX-1	COLORADO ST HSG & FIN AUTH		09/01/2024	STATE BANK		10,940	10,940	10,940	10,940	0	0	0	0	0	10,940	0	0	0	212	01/01/2050	1.A FE
254845-RM-4	DIST OF COLUMBIA WTR & SWR AUTH PU		07/30/2024	CA_CASH_CLOSE		404,062	500,000	380,570	500,000	0	211	119,430	(119,219)	0	380,781	0	23,296	23,296	13,318	10/01/2048	1.C FE
3128MD-UP-6	FGOLD 15YR GIANT 3.5 10/01/28		09/01/2024	PAYDOWN		153,283	153,283	160,714	154,884	0	(1,602)	0	(1,602)	0	153,283	0	0	0	3,506	10/01/2028	1.A
3128MJ-4V-9	FGOLD 30YR GIANT 3.5 08/01/48		09/01/2024	PAYDOWN		823	823	820	820	0	3	0	3	0	823	0	0	0	19	08/01/2048	1.A
3128MJ-5R-7	FGOLD 30YR GIANT		09/01/2024	PAYDOWN		15,475	15,475	15,074	15,206	0	269	0	269	0	15,475	0	0	0	280	10/01/2048	1.A
3128MJ-ZF-0	FGOLD 30YR GIANT		09/01/2024	PAYDOWN		71,517	71,517	69,808	70,372	0	1,146	0	1,146	0	71,517	0	0	0	1,430	01/01/2047	1.A
3128PU-P5-5	FGOLD 15YR 4 04/01/26		09/01/2024	PAYDOWN		21,287	21,287	22,786	21,705	0	(418)	0	(418)	0	21,287	0	0	0	566	04/01/2026	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3128PU-V8-2	FGOLD 15YR 4 05/01/26		09/01/2024	PAYDOWN		31,118	31,118	33,296	31,744	0	(626)	0	(626)	0	31,118	0	0	0	829	05/01/2026	1.A
312939-NP-2	FGOLD 30YR		09/01/2024	PAYDOWN		13,385	13,385	14,408	14,293	0	(908)	0	(908)	0	13,385	0	0	0	470	03/01/2040	1.A
312942-VH-5	FGOLD 30YR 5 10/01/40		09/01/2024	PAYDOWN		6,759	6,759	7,277	7,156	0	(396)	0	(396)	0	6,759	0	0	0	225	10/01/2040	1.A
3132CX-BE-1	FHLMC 15YR UMBS SUPER		09/01/2024	PAYDOWN		56,016	56,016	53,206	53,259	0	2,757	0	2,757	0	56,016	0	0	0	1,636	08/01/2038	1.A
3132CX-CM-2	FHLMC 15YR UMBS SUPER		09/01/2024	PAYDOWN		25,769	25,769	24,859	24,875	0	894	0	894	0	25,769	0	0	0	881	09/01/2038	1.A
3132D6-B5-8	FHLMC 15YR UMBS SUPER		09/01/2024	PAYDOWN		104,512	104,512	98,044	99,016	0	5,496	0	5,496	0	104,512	0	0	0	2,072	05/01/2037	1.A
3132D6-ET-3	FHLMC 15YR UMBS SUPER		09/01/2024	PAYDOWN		95,892	95,892	92,266	92,332	0	3,560	0	3,560	0	95,892	0	0	0	2,899	08/01/2038	1.A
3132D6-GB-0	FHLMC 15YR UMBS SUPER		09/01/2024	PAYDOWN		167,643	167,643	168,795	0	0	(1,153)	0	(1,153)	0	167,643	0	0	0	3,235	04/01/2039	1.A
3132DN-VY-6	FHLMC 30YR UMBS SUPER		09/01/2024	PAYDOWN		40,485	40,485	40,030	40,040	0	446	0	446	0	40,485	0	0	0	1,341	07/01/2052	1.A
3132DP-5H-7	FHLMC 30YR UMBS SUPER		09/01/2024	PAYDOWN		180,322	180,322	183,168	183,124	0	(2,802)	0	(2,802)	0	180,322	0	0	0	6,803	03/01/2053	1.A
3132DP-JD-1	FHLMC 30YR UMBS SUPER		09/24/2024	VARIOUS		3,600,759	3,648,730	3,519,315	3,521,973	0	4,466	0	4,466	0	3,526,439	0	74,319	74,319	133,401	09/01/2052	1.A
3132DQ-2M-7	FHLMC 30YR UMBS SUPER		09/01/2024	PAYDOWN		27,925	27,925	28,553	28,549	0	(624)	0	(624)	0	27,925	0	0	0	1,243	08/01/2053	1.A
3132DQ-QH-2	FHLMC 30YR UMBS SUPER		09/01/2024	PAYDOWN		8,828	8,828	8,461	8,465	0	363	0	363	0	8,828	0	0	0	317	04/01/2053	1.A
3132DQ-VD-5	FHLMC 30YR UMBS SUPER		09/01/2024	PAYDOWN		42,145	42,145	42,145	42,145	0	0	0	0	0	42,145	0	0	0	1,487	05/01/2053	1.A
3132DS-FC-1	FHLMC 30YR UMBS SUPER		09/01/2024	PAYDOWN		24,498	24,498	24,801	0	0	(302)	0	(302)	0	24,498	0	0	0	549	01/01/2054	1.A
3132DS-V7-4	FHLMC 30YR UMBS SUPER		09/27/2024	VARIOUS		4,918,390	4,752,650	4,889,288	0	0	(7,783)	0	(7,783)	0	4,881,505	0	36,885	36,885	151,669	03/01/2054	1.A
3132DT-A4-2	FHLMC 30YR UMBS SUPER		09/23/2024	VARIOUS		3,960,526	3,955,268	3,810,036	0	0	10,205	0	10,205	0	3,820,240	0	140,285	140,285	60,486	10/01/2053	1.A
3132DV-ML-6	FHLMC 30YR UMBS SUPER		09/01/2024	PAYDOWN		28,239	28,239	26,152	26,170	0	2,070	0	2,070	0	28,239	0	0	0	842	05/01/2053	1.A
3132DW-BR-3	FHLMC 30YR UMBS SUPER		09/01/2024	PAYDOWN		88,803	88,803	93,624	93,547	0	(4,744)	0	(4,744)	0	88,803	0	0	0	1,793	05/01/2051	1.A
3132DW-DU-4	FHLMC 30YR UMBS SUPER		09/01/2024	PAYDOWN		24,384	24,384	24,239	24,244	0	141	0	141	0	24,384	0	0	0	659	04/01/2052	1.A
3132DW-HU-0	FHLMC 30YR UMBS SUPER		09/01/2024	PAYDOWN		44,541	44,541	44,221	44,224	0	316	0	316	0	44,541	0	0	0	1,808	07/01/2053	1.A
3132E0-GR-7	FHLMC 30YR UMBS SUPER		09/01/2024	PAYDOWN		43,054	43,054	43,525	43,522	0	(468)	0	(468)	0	43,054	0	0	0	1,722	08/01/2053	1.A
3132E0-W9-9	FHLMC 30YR UMBS SUPER		09/01/2024	PAYDOWN		131,890	131,890	136,630	0	0	(4,740)	0	(4,740)	0	131,890	0	0	0	4,430	10/01/2053	1.A
3132E0-YQ-9	FHLMC 30YR UMBS SUPER		09/01/2024	PAYDOWN		65,652	65,652	65,908	65,905	0	(253)	0	(253)	0	65,652	0	0	0	2,487	11/01/2053	1.A
3132L9-FC-4	FHLMC GOLD 30YR CASH ISSUANCE		09/01/2024	PAYDOWN		11,146	11,146	11,146	11,146	0	0	0	0	0	11,146	0	0	0	251	12/01/2047	1.A
3132Y4-CQ-3	FHLMC GOLD 30YR		09/01/2024	PAYDOWN		12,231	12,231	12,401	12,353	0	(122)	0	(122)	0	12,231	0	0	0	328	11/01/2048	1.A
31335B-C2-0	FHLMC GOLD 30YR GIANT		09/01/2024	PAYDOWN		72,054	72,054	70,489	70,901	0	1,153	0	1,153	0	72,054	0	0	0	1,433	12/01/2046	1.A
3133AG-Q5-1	FHLMC 30YR UMBS		09/01/2024	PAYDOWN		124,369	124,369	124,153	124,202	0	167	0	167	0	124,369	0	0	0	1,661	03/01/2051	1.A
3133AJ-ND-1	FHLMC 30YR UMBS		09/01/2024	PAYDOWN		20,265	20,265	21,434	21,417	0	(1,152)	0	(1,152)	0	20,265	0	0	0	405	04/01/2051	1.A
3133AL-EV-6	FHLMC 30YR UMBS		09/01/2024	PAYDOWN		15,260	15,260	15,858	15,829	0	(570)	0	(570)	0	15,260	0	0	0	255	05/01/2051	1.A
3133AN-KM-5	FHLMC 30YR UMBS		09/01/2024	PAYDOWN		201,037	201,037	202,922	202,816	0	(1,779)	0	(1,779)	0	201,037	0	0	0	2,375	07/01/2051	1.A
3133AN-KN-3	FHLMC 30YR UMBS		09/01/2024	PAYDOWN		72,853	72,853	75,744	75,625	0	(2,772)	0	(2,772)	0	72,853	0	0	0	1,095	07/01/2051	1.A
3133AP-XS-3	FHLMC 30YR UMBS		09/01/2024	PAYDOWN		244,179	244,179	253,793	253,331	0	(9,152)	0	(9,152)	0	244,179	0	0	0	3,980	08/01/2051	1.A
3133AR-PT-6	FHLMC 30YR UMBS		09/01/2024	PAYDOWN		10,865	10,865	11,599	11,588	0	(723)	0	(723)	0	10,865	0	0	0	254	09/01/2051	1.A
3133AT-NJ-6	FHLMC 30YR UMBS		09/01/2024	PAYDOWN		10,393	10,393	10,755	10,736	0	(343)	0	(343)	0	10,393	0	0	0	180	10/01/2051	1.A
3133AW-DB-7	FHLMC 30YR UMBS		09/01/2024	PAYDOWN		75,329	75,329	75,346	75,345	0	(17)	0	(17)	0	75,329	0	0	0	1,022	10/01/2051	1.A
3133B7-7B-8	FHLMC 30YR UMBS		09/01/2024	PAYDOWN		77,934	77,934	79,883	79,849	0	(1,915)	0	(1,915)	0	77,934	0	0	0	2,078	04/01/2052	1.A
3133B9-MG-6	FHLMC 30YR UMBS		09/01/2024	PAYDOWN		72,361	72,361	66,472	67,133	0	5,228	0	5,228	0	72,361	0	0	0	1,761	04/01/2052	1.A
3133BD-HM-0	FHLMC 30YR UMBS		09/01/2024	PAYDOWN		65,811	65,811	67,271	67,231	0	(1,420)	0	(1,420)	0	65,811	0	0	0	2,194	06/01/2052	1.A
3133BJ-SA-1	FHLMC 30YR UMBS		09/01/2024	PAYDOWN		1,830	1,830	1,817	1,818	0	12	0	12	0	1,830	0	0	0	49	08/01/2052	1.A
3133BK-M5-5	FHLMC 30YR UMBS		09/01/2024	PAYDOWN		142,400	142,400	140,760	140,811	0	1,589	0	1,589	0	142,400	0	0	0	4,556	09/01/2052	1.A
3133BN-AA-1	FHLMC 30YR UMBS		09/01/2024	PAYDOWN		50,788	50,788	48,685	48,723	0	2,065	0	2,065	0	50,788	0	0	0	1,525	10/01/2052	1.A
3133BN-LS-0	FHLMC 30YR UMBS		09/01/2024	PAYDOWN		64,451	64,451	63,736	63,759	0	692	0	692	0	64,451	0	0	0	2,039	10/01/2052	1.A
3133BP-UN-6	FHLMC 30YR UMBS		09/01/2024	PAYDOWN		9,568	9,568	9,602	9,599	0	(31)	0	(31)	0	9,568	0	0	0	351	10/01/2052	1.A
3133BQ-E3-6	FHLMC 30YR UMBS		09/01/2024	PAYDOWN		2,218	2,218	2,226	2,226	0	(8)	0	(8)	0	2,218	0	0	0	88	11/01/2052	1.A
3133BS-N9-9	FHLMC 30YR UMBS		09/23/2024	VARIOUS		3,566,544	3,559,375	3,503,204	3,503,639	0	605	0	605	0	3,504,244	0	62,299	62,299	144,560	12/01/2052	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3133C5-FM-8	FHLMC 30YR UMBS		09/01/2024	PAYDOWN		6,213	6,213	6,264	6,264	0	(51)	0	(51)	0	6,213	0	0	0	249	06/01/2053	1.A
3133C6-CC-1	FHLMC 30YR UMBS		09/01/2024	PAYDOWN		10,650	10,650	10,655	10,655	0	(5)	0	(5)	0	10,650	0	0	0	456	06/01/2053	1.A
3133C6-YA-1	FHLMC 30YR UMBS		09/27/2024	VARIOUS		3,988,788	3,856,485	3,912,525	3,912,028	0	(1,851)	0	(1,851)	0	3,910,177	0	78,611	78,611	191,062	07/01/2053	1.A
3133CL-MK-9	FHLMC 30YR UMBS		09/01/2024	PAYDOWN		241,416	241,416	246,546	0	0	(5,130)	0	(5,130)	0	241,416	0	0	0	8,134	12/01/2053	1.A
3133GG-HA-4	FHLMC 15YR UMBS		09/01/2024	PAYDOWN		73,162	73,162	73,608	73,558	0	(396)	0	(396)	0	73,162	0	0	0	976	01/01/2037	1.A
3133KL-2N-6	FHLMC 30YR UMBS		09/01/2024	PAYDOWN		174,507	174,507	186,238	181,662	0	(7,155)	0	(7,155)	0	174,507	0	0	0	4,148	05/01/2051	1.A
3133KM-SA-4	FHLMC 30YR UMBS		09/01/2024	PAYDOWN		247,100	247,100	218,131	221,128	0	25,972	0	25,972	0	247,100	0	0	0	5,147	09/01/2051	1.A
3133KP-6B-9	FHLMC 30YR UMBS		09/01/2024	PAYDOWN		36,829	36,829	36,965	36,948	0	(118)	0	(118)	0	36,829	0	0	0	1,222	12/01/2052	1.A
3137FK-ZZ-2	FHMS_K088		07/17/2024	WELLS FARGO		1,931,953	2,000,000	2,130,781	2,072,004	0	(7,671)	0	(7,671)	0	2,064,333	0	(132,380)	(132,380)	47,355	01/25/2029	1.A
3137FM-CR-1	FHMS K093		09/23/2024	GOLDMAN SACHS		480,977	500,000	514,996	508,679	0	(1,048)	0	(1,048)	0	507,631	0	(26,655)	(26,655)	12,218	05/01/2029	1.A
3138WD-AM-3	FNMA 30YR		09/01/2024	PAYDOWN		93,700	93,700	97,060	96,097	0	(2,397)	0	(2,397)	0	93,700	0	0	0	2,224	10/01/2044	1.A
3140AB-HY-4	FNMA 30YR UMBS		09/01/2024	PAYDOWN		5,280	5,280	5,296	0	0	(17)	0	(17)	0	5,280	0	0	0	81	05/01/2054	1.A
3140AC-RG-0	FNMA 30YR UMBS		09/01/2024	PAYDOWN		169,238	169,238	173,866	0	0	(4,628)	0	(4,628)	0	169,238	0	0	0	2,923	04/01/2054	1.A
3140HF-TP-4	FNMA 30YR UMBS		09/01/2024	PAYDOWN		14,977	14,977	15,946	15,271	0	(294)	0	(294)	0	14,977	0	0	0	312	04/01/2050	1.A
3140J7-2S-3	FNMA 30YR		09/01/2024	PAYDOWN		28,145	28,145	27,494	27,651	0	494	0	494	0	28,145	0	0	0	539	02/01/2048	1.A
3140J9-XH-9	FNMA 30YR		09/01/2024	PAYDOWN		17,623	17,623	17,612	17,615	0	8	0	8	0	17,623	0	0	0	356	07/01/2047	1.A
3140JX-SG-4	FNMA 15YR UMBS		09/01/2024	PAYDOWN		38,385	38,385	39,429	39,072	0	(687)	0	(687)	0	38,385	0	0	0	770	10/01/2034	1.A
3140K3-BY-7	FNMA 15YR UMBS		09/01/2024	PAYDOWN		111,728	111,728	113,334	112,646	0	(919)	0	(919)	0	111,728	0	0	0	1,868	01/01/2035	1.A
3140K7-CM-3	FNMA 15YR UMBS		09/01/2024	PAYDOWN		36,246	36,246	36,552	36,404	0	(158)	0	(158)	0	36,246	0	0	0	605	12/01/2034	1.A
3140KD-CD-0	FNMA 15YR UMBS		09/01/2024	PAYDOWN		53,000	53,000	50,973	49,419	0	3,580	0	3,580	0	53,000	0	0	0	885	06/01/2035	1.A
3140KP-PL-1	FNMA 30YR UMBS		09/01/2024	PAYDOWN		12,088	12,088	12,564	12,527	0	(439)	0	(439)	0	12,088	0	0	0	161	11/01/2050	1.A
3140KP-PM-9	FNMA 30YR UMBS		09/01/2024	PAYDOWN		79,025	79,025	81,840	81,683	0	(2,658)	0	(2,658)	0	79,025	0	0	0	1,159	10/01/2050	1.A
3140KS-AF-4	FNMA 30YR UMBS		09/01/2024	PAYDOWN		21,935	21,935	21,958	21,935	0	0	0	0	0	21,935	0	0	0	294	11/01/2050	1.A
3140LP-N4-0	FNMA 30YR UMBS		09/01/2024	PAYDOWN		16,481	16,481	16,636	16,627	0	(146)	0	(146)	0	16,481	0	0	0	220	07/01/2051	1.A
3140LQ-AB-6	FNMA 30YR UMBS		09/01/2024	PAYDOWN		28,180	28,180	28,607	28,582	0	(401)	0	(401)	0	28,180	0	0	0	377	06/01/2051	1.A
3140LR-UJ-5	FNMA 30YR UMBS		09/01/2024	PAYDOWN		30,205	30,205	30,816	30,778	0	(573)	0	(573)	0	30,205	0	0	0	403	08/01/2051	1.A
3140LS-N2-8	FNMA 30YR UMBS		09/01/2024	PAYDOWN		85,386	85,386	86,734	86,661	0	(1,275)	0	(1,275)	0	85,386	0	0	0	1,091	06/01/2051	1.A
3140LV-TQ-2	FNMA 30YR UMBS		09/01/2024	PAYDOWN		61,542	61,542	50,862	51,735	0	9,808	0	9,808	0	61,542	0	0	0	821	08/01/2051	1.A
3140M5-AW-5	FNMA 30YR UMBS		09/01/2024	PAYDOWN		96,814	96,814	96,935	96,929	0	(116)	0	(116)	0	96,814	0	0	0	1,407	12/01/2051	1.A
3140M9-XV-4	FNMA 30YR UMBS		09/01/2024	PAYDOWN		17,421	17,421	17,337	17,341	0	80	0	80	0	17,421	0	0	0	233	01/01/2052	1.A
3140MA-UR-3	FNMA 15YR UMBS		09/01/2024	PAYDOWN		102,646	102,646	101,443	101,540	0	1,106	0	1,106	0	102,646	0	0	0	2,161	05/01/2037	1.A
3140MG-LZ-2	FNMA 30YR UMBS		09/01/2024	PAYDOWN		38,764	38,764	39,476	39,452	0	(688)	0	(688)	0	38,764	0	0	0	775	02/01/2052	1.A
3140MM-BQ-0	FNMA 30YR UMBS		09/01/2024	PAYDOWN		47,542	47,542	46,457	46,469	0	1,073	0	1,073	0	47,542	0	0	0	1,561	05/01/2052	1.A
3140MM-ZD-3	FNMA 30YR UMBS		09/01/2024	PAYDOWN		86,366	86,366	85,421	85,460	0	906	0	906	0	86,366	0	0	0	2,827	08/01/2052	1.A
3140MP-SU-6	FNMA 30YR UMBS		09/01/2024	PAYDOWN		80,646	80,646	79,625	79,656	0	990	0	990	0	80,646	0	0	0	2,152	07/01/2052	1.A
3140MV-BC-1	FNMA 30YR UMBS		09/01/2024	PAYDOWN		9,943	9,943	9,822	9,824	0	119	0	119	0	9,943	0	0	0	247	07/01/2052	1.A
3140MX-7G-3	FNMA 30YR UMBS		09/01/2024	PAYDOWN		127,192	127,192	123,297	123,348	0	3,844	0	3,844	0	127,192	0	0	0	4,199	09/01/2052	1.A
3140MY-DD-1	FNMA 30YR UMBS		09/01/2024	VARIOUS		5,427,232	5,700,029	5,743,225	5,742,051	0	(2,595)	0	(2,595)	0	5,739,456	0	(312,225)	(312,225)	179,591	07/01/2052	1.A
3140N2-5Q-0	FNMA 30YR UMBS		09/01/2024	PAYDOWN		57,088	57,088	55,915	55,923	0	1,165	0	1,165	0	57,088	0	0	0	1,904	09/01/2052	1.A
3140NC-BN-8	FNMA 30YR UMBS		09/01/2024	PAYDOWN		3,672	3,672	3,572	3,573	0	100	0	100	0	3,672	0	0	0	135	02/01/2053	1.A
3140QK-BR-8	FNMA 30YR UMBS		09/01/2024	PAYDOWN		124,498	124,498	133,284	132,787	0	(8,289)	0	(8,289)	0	124,498	0	0	0	2,461	04/01/2051	1.A
3140QK-RY-6	FNMA 30YR UMBS		09/01/2024	PAYDOWN		80,854	80,854	81,928	81,869	0	(1,015)	0	(1,015)	0	80,854	0	0	0	1,047	05/01/2051	1.A
3140QL-6U-5	FNMA 30YR UMBS		09/01/2024	PAYDOWN		10,887	10,887	10,898	10,898	0	(11)	0	(11)	0	10,887	0	0	0	144	10/01/2051	1.A
3140QL-SL-1	FNMA 30YR UMBS		09/01/2024	PAYDOWN		5,775	5,775	6,217	6,210	0	(435)	0	(435)	0	5,775	0	0	0	135	08/01/2051	1.A
3140QQ-QM-0	FNMA 30YR UMBS		09/24/2024	VARIOUS		6,755,712	6,847,860	6,695,424	6,698,802	0	3,891	0	3,891	0	6,702,693	0	53,020	53,020	251,279	10/01/2052	1.A
3140QR-X2-4	FNMA 30YR UMBS		09/01/2024	PAYDOWN		7,392	7,392	7,238	7,239	0	154	0	154	0	7,392	0	0	0	305	04/01/2053	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3140X8-C6-2	FNMA 30YR UMBS SUPER		09/01/2024	PAYDOWN		60,010	60,010	61,551	61,167	0	(1,157)	0	(1,157)	0	60,010	0	0	0	1,000	11/01/2050	1.A
3140X9-TM-7	FNMA 15YR UMBS SUPER		09/01/2024	PAYDOWN		22,436	22,436	23,909	23,843	0	(1,407)	0	(1,407)	0	22,436	0	0	0	454	01/01/2036	1.A
3140XA-T6-9	FNMA 30YR UMBS SUPER		09/01/2024	PAYDOWN		16,355	16,355	16,999	16,964	0	(608)	0	(608)	0	16,355	0	0	0	273	04/01/2051	1.A
3140XC-GU-6	FNMA 30YR UMBS SUPER		09/01/2024	PAYDOWN		24,647	24,647	25,240	25,195	0	(549)	0	(549)	0	24,647	0	0	0	325	07/01/2051	1.A
3140XF-6W-6	FNMA 30YR UMBS SUPER		09/01/2024	PAYDOWN		22,584	22,584	20,576	20,735	0	1,848	0	1,848	0	22,584	0	0	0	527	03/01/2052	1.A
3140XH-GM-3	FNMA 30YR UMBS SUPER		09/01/2024	PAYDOWN		6,793	6,793	6,396	0	0	397	0	397	0	6,793	0	0	0	23	05/01/2052	1.A
3140XJ-6X-6	FNMA 30YR UMBS SUPER		09/01/2024	PAYDOWN		114,934	114,934	109,259	109,294	0	5,640	0	5,640	0	114,934	0	0	0	4,473	04/01/2053	1.A
3140XJ-GJ-6	FNMA 30YR UMBS SUPER		09/01/2024	PAYDOWN		6,566	6,566	6,422	6,425	0	141	0	141	0	6,566	0	0	0	197	08/01/2052	1.A
3140XK-CC-2	FNMA 30YR UMBS SUPER		09/01/2024	PAYDOWN		41,137	41,137	39,621	39,633	0	1,505	0	1,505	0	41,137	0	0	0	1,020	11/01/2052	1.A
3140XL-2W-7	FNMA 30YR UMBS SUPER		09/01/2024	PAYDOWN		26,624	26,624	26,440	26,443	0	181	0	181	0	26,624	0	0	0	909	07/01/2053	1.A
3140XL-DC-9	FNMA 30YR UMBS SUPER		09/17/2024	VARIOUS		2,217,600	2,150,740	2,190,058	2,189,754	0	(1,992)	0	(1,992)	0	2,187,762	0	29,837	29,837	100,848	05/01/2053	1.A
3140XP-XF-1	FNMA 30YR UMBS SUPER		09/01/2024	PAYDOWN		40,192	40,192	41,187	0	0	(995)	0	(995)	0	40,192	0	0	0	687	04/01/2054	1.A
31418C-5J-9	FNMA 30YR		09/01/2024	PAYDOWN		29,301	29,301	28,736	28,824	0	477	0	477	0	29,301	0	0	0	659	12/01/2048	1.A
31418C-FD-1	FNMA 30YR		09/01/2024	PAYDOWN		81,209	81,209	79,997	80,413	0	796	0	796	0	81,209	0	0	0	1,621	01/01/2047	1.A
31418D-5C-2	FNMA 15YR UMBS		09/01/2024	PAYDOWN		329,094	329,094	340,894	339,398	0	(10,304)	0	(10,304)	0	329,094	0	0	0	4,381	10/01/2036	1.A
31418E-B9-0	FNMA 30YR UMBS		09/01/2024	PAYDOWN		50,303	50,303	50,149	50,156	0	147	0	147	0	50,303	0	0	0	838	02/01/2052	1.A
31418E-CE-8	FNMA 15YR UMBS		09/01/2024	PAYDOWN		145,998	145,998	147,636	147,478	0	(1,480)	0	(1,480)	0	145,998	0	0	0	2,434	03/01/2037	1.A
31418E-D8-0	FNMA 30YR UMBS		09/01/2024	PAYDOWN		106,469	106,469	106,540	106,538	0	(69)	0	(69)	0	106,469	0	0	0	2,827	05/01/2052	1.A
3142GQ-5G-3	FHLMC 30YR UMBS		09/01/2024	PAYDOWN		103,100	103,100	103,374	0	0	(274)	0	(274)	0	103,100	0	0	0	1,641	02/01/2054	1.A
36179W-XL-7	GNMA2 30YR		09/01/2024	PAYDOWN		47,906	47,906	44,621	44,558	0	3,348	0	3,348	0	47,906	0	0	0	1,114	02/20/2052	1.A
36179X-LK-0	GNMA2 30YR		09/01/2024	PAYDOWN		35,417	35,417	35,854	35,853	0	(436)	0	(436)	0	35,417	0	0	0	1,458	11/20/2052	1.A
36179X-TD-8	GNMA2 30YR		09/01/2024	PAYDOWN		52,446	52,446	51,036	51,044	0	1,402	0	1,402	0	52,446	0	0	0	1,960	02/20/2053	1.A
60416Q-HS-6	MINNESOTA ST HSG FIN AGY HOMEOWNER		09/01/2024	STATE BANK		15,341	15,341	15,341	15,341	0	0	0	0	0	15,341	0	0	0	314	12/01/2049	1.A FE
92812U-Q4-3	VIRGINIA ST HSG DEV AUTH COMWL		09/25/2024	VARIOUS		37,765	37,765	37,765	37,765	0	0	0	0	0	37,765	0	0	0	877	10/25/2037	1.A FE
92812U-Q7-6	VIRGINIA ST HSG DEV AUTH CMWLTH MT		09/25/2024	STATE BANK		28,610	28,610	28,610	28,610	0	0	0	0	0	28,610	0	0	0	556	10/01/2049	1.A FE
92812U-Q8-4	VIRGINIA ST HSG DEV AUTH CMWLTH		09/25/2024	STATE BANK		14,151	14,151	14,151	14,151	0	0	0	0	0	14,151	0	0	0	272	12/25/2049	1.A FE
92812U-R2-6	VIRGINIA HOUSING DEVELOPMENT AUTHO		09/25/2024	STATE BANK		21,131	21,131	21,131	21,131	0	0	0	0	0	21,131	0	0	0	298	07/25/2051	1.A FE
92812V-MA-1	VIRGINIA ST HSG DEV AUTH		09/25/2024	STATE BANK		61,219	61,219	61,219	61,219	0	0	0	0	0	61,219	0	0	0	1,252	11/25/2039	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						44,282,704	44,501,298	44,334,273	34,772,957	0	(4,242)	119,430	(123,672)	0	44,255,497	0	27,217	27,217	1,447,244	XXX	XXX
001055-AY-8	AFLAC INCORPORATED		09/23/2024	JANE STREET EXECUTIO		236,660	250,000	312,180	306,666	0	(1,109)	0	(1,109)	0	305,557	0	(68,897)	(68,897)	14,151	01/15/2049	1.G FE
001084-AR-3	AGCO CORPORATION		08/06/2024	VARIOUS		222,824	219,000	218,827	0	0	5	0	5	0	218,832	0	3,992	3,992	4,480	03/21/2027	2.C FE
00138C-AU-2	COREBRIDGE GLOBAL FUNDING		09/25/2024	JANE STREET EXECUTIO		205,406	200,000	199,800	199,830	0	33	0	33	0	199,862	0	5,544	5,544	14,151	07/02/2026	1.F FE
00206R-LJ-9	AT&T INC		08/14/2024	VARIOUS		536,019	750,000	721,665	722,640	0	297	0	297	0	722,937	0	(186,918)	(186,918)	24,406	09/15/2055	2.B FE
00206R-MM-1	AT&T INC		08/28/2024	MORGAN STANLEY		416,025	500,000	386,850	0	0	3,119	0	3,119	0	389,969	0	26,056	26,056	9,492	12/01/2033	2.B FE
00253X-AA-9	AMERICAN AIRLINES INC		09/26/2024	VARIOUS		79,597	79,742	77,948	78,110	0	907	0	907	0	79,016	0	581	581	3,836	04/20/2026	3.A FE
00287Y-AR-0	ABBVIE INC 4.5 05/14/35		09/20/2024	VARIOUS		894,083	920,000	881,452	0	0	1,318	0	1,318	0	882,770	0	11,314	11,314	29,685	05/14/2035	1.G FE
00287Y-DX-4	ABBVIE INC		09/17/2024	BARCLAY'S CAPITAL		273,788	250,000	249,065	0	0	14	0	14	0	249,079	0	24,708	24,708	7,715	03/15/2064	1.G FE
00653V-AA-9	ADAPTHEALTH LLC		08/14/2024	MARKET AXESS AS A BR		50,896	52,000	43,557	44,850	0	797	0	797	0	45,647	0	5,249	5,249	3,309	08/01/2028	4.B FE
00653V-AC-5	ADAPTHEALTH LLC		09/26/2024	JP MORGAN		58,846	64,000	53,399	0	0	713	0	713	0	54,112	0	4,734	4,734	1,940	08/01/2029	4.B FE
00790R-AB-0	ADVANCED DRAINAGE SYSTEMS INC		09/26/2024	JP MORGAN		77,623	76,000	71,263	71,773	0	381	0	381	0	72,154	0	5,470	5,470	5,814	06/15/2030	3.C FE
00914A-AF-9	AIR LEASE CORPORATION		07/24/2024	BMO		2,726,160	2,775,000	2,686,545	0	0	42,275	0	42,275	0	2,728,820	0	(2,660)	(2,660)	35,449	02/01/2025	2.B FE
00914A-AP-7	AIR LEASE CORPORATION		08/18/2024	MATURITY		1,000,000	1,000,000	942,750	967,269	0	32,731	0	32,731	0	1,000,000	0	0	0	8,000	08/18/2024	2.B FE
013092-AC-5	ALBERTSONS COMPANIES INC		09/26/2024	JP MORGAN		77,113	79,000	70,140	72,563	0	1,426	0	1,426	0	73,989	0	3,123	3,123	4,385	01/15/2027	3.B FE
013092-AE-1	ALBERTSONS COMPANIES INC		09/26/2024	JP MORGAN		72,819	74,000	62,210	63,729	0	1,000	0	1,000	0	64,730	0	8,089	8,089	4,028	02/15/2030	3.B FE
013092-AF-8	ALBERTSONS COMPANIES INC		09/26/2024	JP MORGAN		57,086	59,000	53,536	29,385	0	1,265	25	1,240	0	56,241	0	845	845	1,981	03/15/2026	3.B FE
01741R-AH-5	ALLEGHENY TECHNOLOGIES INCORPORATE		09/26/2024	JP MORGAN		129,698	130,000	116,878	119,419	0	1,737	0	1,737	0	121,156	0	8,543	8,543	6,280	12/01/2027	4.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
01879N-AC-9	ALLIANCE RESOURCE OPERATING PARTNE		09/26/2024	JP MORGAN		67,865	64,000	64,000	0	0	0	0	0	0	64,000	0	3,865	3,865	1,610	06/15/2029	3.C FE
019736-AG-2	ALLISON TRANSMISSION INC		09/26/2024	JP MORGAN		44,525	49,000	37,485	38,792	0	829	0	829	0	39,621	0	4,904	4,904	2,128	01/30/2031	3.B FE
023135-BF-2	AMAZON.COM INC		09/24/2024	CITIGROUP		470,600	500,000	593,356	575,613	0	(3,431)	0	(3,431)	0	572,182	0	(101,583)	(101,583)	21,151	08/22/2037	1.E FE
023135-BZ-8	AMAZON.COM INC		09/24/2024	JANE STREET EXECUTIO		888,720	1,000,000	799,930	805,244	0	16,188	0	16,188	0	821,432	0	67,288	67,288	18,258	05/12/2031	1.D FE
023135-CA-2	AMAZON.COM INC		07/08/2024	JP MORGAN		187,743	250,000	188,641	190,761	0	1,148	0	1,148	0	191,909	0	(4,166)	(4,166)	4,732	05/12/2041	1.D FE
02352B-AA-3	AMENTUM ESCROW CORPORATION		07/30/2024	ROBERT W. BAIRD		99,838	98,000	98,000	0	0	0	0	0	0	98,000	0	1,838	1,838	0	08/01/2032	4.B FE
023771-T3-2	AMERICAN AIRLINES INC		09/26/2024	VARIOUS		202,718	200,000	190,963	191,430	0	1,284	0	1,284	0	192,715	0	10,003	10,003	15,829	02/15/2028	3.B FE
023771-T4-0	AMERICAN AIRLINES INC		09/26/2024	JP MORGAN		85,531	81,000	83,413	0	0	(272)	0	(272)	0	83,141	0	2,390	2,390	5,604	05/15/2029	3.B FE
02401L-AB-0	AMERICAN ASSETS TRUST LP		09/25/2024	VARIOUS		379,883	380,000	378,750	0	0	0	0	0	0	378,750	0	1,133	1,133	161	10/01/2034	2.C FE
02406P-BA-7	AMERICAN AXLE & MANUFACTURING INC		09/26/2024	VARIOUS		120,041	120,000	103,255	105,854	0	1,720	0	1,720	0	107,574	0	12,467	12,467	9,696	07/01/2028	4.B FE
02406P-BB-5	AMERICAN AXLE & MANUFACTURING INC		08/28/2024	VARIOUS		104,641	113,000	88,735	90,722	0	1,754	0	1,754	0	92,476	0	12,165	12,165	4,723	10/01/2029	4.B FE
02666T-AE-7	AMERICAN HOMES 4 RENT LP		08/15/2024	VARIOUS		1,293,178	1,422,000	1,283,105	1,293,395	0	7,822	0	7,822	0	1,301,217	0	(8,039)	(8,039)	43,003	04/15/2032	2.B FE
026874-DR-5	AMERICAN INTERNATIONAL GROUP INC		09/25/2024	US BANK		378,492	400,000	360,324	365,094	0	3,396	0	3,396	0	368,491	0	10,001	10,001	16,849	06/30/2030	2.B FE
026874-DS-3	AMERICAN INTERNATIONAL GROUP INC		09/20/2024	MILLENIUM ADVISORS		206,630	200,000	193,810	194,000	0	385	0	385	0	194,386	0	12,244	12,244	10,136	03/27/2033	2.B FE
03063U-AA-9	AMERICOLD REALTY OPERATING PARTNER		09/19/2024	BANK OF AMERICA		290,965	289,000	289,000	0	0	0	0	0	0	289,000	0	1,965	1,965	347	09/12/2034	2.B FE
031162-DT-4	AMGEN INC		07/22/2024	GOLDMAN SACHS		997,910	1,000,000	998,560	998,569	0	10	0	10	0	998,579	0	(669)	(669)	50,379	03/02/2053	2.A FE
035229-CG-6	ANHEUSER-BUSCH COMPANIES INC.		07/05/2024	SIC		103,125	93,000	101,200	101,150	0	(503)	0	(503)	0	100,647	0	2,478	2,478	6,201	01/15/2031	1.G FE
035229-CJ-0	ANHEUSER-BUSCH COS INC		09/18/2024	PERFORMANCE TRUST CA		191,537	165,000	182,959	182,872	0	(1,153)	0	(1,153)	0	181,719	0	9,818	9,818	12,397	08/20/2032	1.G FE
03523T-BJ-6	ANHEUSER-BUSCH INBEV WORLDWIDE INC		09/23/2024	BARCLAY'S CAPITAL		1,600,320	1,200,000	1,573,104	1,562,578	0	(11,036)	0	(11,036)	0	1,551,543	0	48,777	48,777	82,400	11/15/2039	1.G FE
03674X-AS-5	ANTERO RESOURCES CORP		09/26/2024	JP MORGAN		63,260	64,000	57,234	58,177	0	573	0	573	0	58,750	0	4,510	4,510	3,688	03/01/2030	2.C FE
036752-AN-3	ANTHEM INC		09/24/2024	GOLDMAN SACHS		538,020	600,000	597,750	598,506	0	160	0	160	0	598,665	0	(60,645)	(60,645)	11,625	05/15/2030	2.A FE
03690A-AH-9	ANTERO MIDSTREAM PARTNERS LP		09/19/2024	MORGAN STANLEY		197,422	198,000	174,056	177,820	0	2,192	0	2,192	0	180,012	0	17,409	17,409	8,130	06/15/2029	3.C FE
03690A-AK-2	ANTERO MIDSTREAM PARTNERS LP		09/26/2024	JP MORGAN		46,539	45,000	45,000	0	0	0	0	0	0	45,000	0	1,539	1,539	2,079	02/01/2032	3.C FE
037389-BE-2	AON CORP		09/24/2024	SUSQUEHANNA		462,995	500,000	520,387	512,182	0	(1,311)	0	(1,311)	0	510,871	0	(47,876)	(47,876)	12,056	05/15/2030	2.A FE
037411-BA-2	APACHE CORP		09/26/2024	JP MORGAN		81,267	98,000	71,540	71,688	0	481	0	481	0	72,169	0	9,097	9,097	4,422	04/15/2043	2.C FE
037833-EG-1	APPLE INC		09/18/2024	VARIOUS		342,338	500,000	498,565	498,616	0	21	0	21	0	498,637	0	(156,299)	(156,299)	15,594	02/08/2061	1.B FE
037833-EL-0	APPLE INC		08/21/2024	MORGAN STANLEY		338,575	500,000	499,405	499,421	0	9	0	9	0	499,430	0	(160,855)	(160,855)	14,923	08/05/2061	1.B FE
037833-EQ-9	APPLE INC		09/16/2024	VARIOUS		640,528	750,000	745,043	745,142	0	80	0	80	0	745,222	0	(104,695)	(104,695)	30,695	08/08/2052	1.B FE
03969Y-AA-6	ARDAGH METAL PACKAGING FINANCE USA		08/16/2024	MORGAN STANLEY		72,276	80,000	64,600	65,085	0	1,713	0	1,713	0	66,798	0	5,478	5,478	1,979	09/01/2028	3.C FE
04009A-AL-4	ARES CLO LTD ARES_19-52A		07/22/2024	PAYDOWN		155,928	155,928	153,511	154,080	0	1,848	0	1,848	0	155,928	0	0	0	7,879	04/22/2031	1.A FE
04009B-AC-2	ARES CLO LTD ARES_22-ALF3A		08/06/2024	CALL 100		3,000,000	3,000,000	2,947,500	2,961,774	0	34,586	0	34,586	0	2,996,360	0	3,640	3,640	174,979	07/25/2035	1.A FE
042735-BG-4	ARROW ELECTRONICS INC		09/08/2024	MATURITY		3,000,000	3,000,000	2,914,530	2,944,853	0	55,147	0	55,147	0	3,000,000	0	0	0	97,500	09/08/2024	2.C FE
043436-AW-4	ASBURY AUTOMOTIVE GROUP INC		09/26/2024	JP MORGAN		47,680	50,000	39,500	40,916	0	910	0	910	0	41,827	0	5,853	5,853	2,004	11/15/2029	3.B FE
045054-AF-0	ASHTEAD CAPITAL INC		09/13/2024	JP MORGAN		621,556	625,000	589,796	592,876	0	5,745	0	5,745	0	598,620	0	22,936	22,936	29,698	08/15/2027	2.C FE
053332-BJ-0	AUTOZONE INC		07/03/2024	SUSQUEHANNA		199,614	200,000	199,782	0	0	0	0	0	0	199,782	0	(168)	(168)	198	07/15/2029	2.B FE
053773-BH-9	AVIS BUDGET CAR RENTAL LLC		09/26/2024	JP MORGAN		62,369	61,000	60,085	60,598	0	44	532	(488)	0	60,110	0	2,260	2,260	4,134	02/15/2031	4.A FE
058498-AY-2	BALL CORPORATION		09/26/2024	JP MORGAN		51,682	50,000	51,364	0	0	(252)	261	(513)	0	51,111	0	570	570	2,540	03/15/2028	3.A FE
06849R-AC-6	BARRICK NORTH AMERICA FINANCE LLC		09/16/2024	RAYMOND JAMES		324,368	263,000	312,925	312,912	0	(1,567)	0	(1,567)	0	311,345	0	13,023	13,023	19,835	09/15/2038	1.G FE
073685-AH-2	BEACON ROOFING SUPPLY INC		09/11/2024	BARCLAY'S CAPITAL		97,630	104,000	93,860	0	0	1,036	46	990	0	94,850	0	2,780	2,780	3,539	05/15/2029	4.B FE
081437-AS-4	AMCOR FLEXIBLES NORTH AMERICA INC		09/03/2024	MARKET AXESS AS A BR		169,593	175,000	164,630	0	0	1,836	0	1,836	0	166,466	0	3,127	3,127	2,547	09/15/2026	2.B FE
08163C-BC-2	BMK_21-B24		07/23/2024	CITIGROUP		1,254,199	1,500,000	1,199,499	1,222,001	0	18,113	0	18,113	0	1,240,114	0	14,085	14,085	25,089	03/01/2054	1.A
084659-AS-0	BERKSHIRE HATHAWAY ENERGY CO		07/31/2024	BCNSTEQ9A		2,252,184	2,275,000	2,193,191	2,194,829	0	35,328	0	35,328	0	2,230,157	0	22,027	22,027	73,198	04/15/2025	1.G FE
085770-AB-1	BERRY PLASTICS ESCROW CORP		09/26/2024	JP MORGAN		111,730	112,000	105,552	105,631	0	1,186	0	1,186	0	106,817	0	4,913	4,913	7,560	07/15/2027	3.B FE
08949L-AB-6	BIG RIVER STEEL LLC		09/26/2024	JP MORGAN		112,851	112,000	112,062	0	0	(62)	778	(840)	0	112,000	0	851	851	4,885	01/31/2029	3.C FE
09290D-AH-4	BLACKROCK FUNDING INC		07/19/2024	JANE STREET EXECUTIO		200,056	200,000	199,994	0	0	0	0	0	0	199,994	0	62	62	0	07/26/2027	1.D FE
09290D-AJ-0	BLACKROCK FUNDING INC		07/22/2024	ROYAL BANK OF CANADA		248,493	250,000	248,998	0	0	0	0	0	0	248,998	0	(505)	(505)	0	01/08/2055	1.D FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
09624H-AA-7	BLUELINX HOLDINGS INC		09/26/2024	JP MORGAN		98,467	103,000	79,825	83,242	0	1,884	0	1,884	0	85,126	0	13,341	13,341	5,356	11/15/2029	4.A FE
097023-DN-2	BOEING CO		09/30/2024	VARIOUS		1,109,628	1,000,000	1,004,531	0	0	(59)	0	(59)	0	1,004,471	0	105,156	105,156	28,470	05/01/2064	2.C FE
099724-AM-8	BORGWARNER INC		08/16/2024	CA_CASH_CLOSE		2,088,820	2,075,000	2,055,818	0	0	1,611	0	1,611	0	2,057,429	0	17,571	17,571	52,726	10/01/2025	2.A FE
099724-AQ-9	BORGWARNER INC		09/25/2024	TRUIST BANK		397,391	390,000	387,921	0	0	0	0	0	0	387,921	0	9,469	9,469	2,340	08/15/2034	2.A FE
103304-BV-2	BOYD GAMING CORPORATION		09/26/2024	JP MORGAN		49,582	52,000	41,990	43,046	0	680	0	680	0	43,726	0	5,856	5,856	2,552	06/15/2031	4.A FE
109641-AH-3	BRINKER INTERNATIONAL INC		09/26/2024	JP MORGAN		109,688	110,000	107,388	108,010	0	1,959	0	1,959	0	109,969	0	(281)	(281)	5,439	10/01/2024	4.A FE
109641-AK-6	BRINKER INTERNATIONAL INC		09/26/2024	VARIOUS		111,963	105,000	101,063	101,194	0	294	0	294	0	101,489	0	10,474	10,474	10,387	07/15/2030	4.A FE
110122-EF-1	BRISTOL-MYERS SQUIBB CO		07/18/2024	GOLDMAN SACHS		604,650	600,000	598,740	0	0	65	0	65	0	598,805	0	5,845	5,845	12,005	02/22/2029	1.F FE
110122-EG-9	BRISTOL-MYERS SQUIBB CO		07/18/2024	BANK OF AMERICA		608,862	600,000	599,058	0	0	17	0	17	0	599,075	0	9,787	9,787	12,495	02/22/2031	1.F FE
110122-EH-7	BRISTOL-MYERS SQUIBB CO		07/18/2024	BANK OF AMERICA		50,628	50,000	49,989	0	0	0	0	0	0	49,989	0	639	639	1,062	02/22/2034	1.F FE
11135F-BP-5	BROADCOM INC		08/09/2024	JEFFERIES & CO		413,995	500,000	380,675	383,306	0	4,258	0	4,258	0	387,563	0	26,432	26,432	11,633	11/15/2035	2.C FE
11135F-BY-6	BROADCOM INC		07/08/2024	STIFEL NICOLAUS		249,790	250,000	249,595	0	0	0	0	0	0	249,595	0	195	195	0	11/15/2031	2.C FE
115885-AK-1	ALLIED WASTE INDUSTRIES LLC		07/19/2024	CANTOR FITZGERALD		648,219	550,000	616,589	0	0	(1,050)	0	(1,050)	0	615,538	0	32,681	32,681	14,358	09/15/2035	2.A FE
118230-AV-3	BUCKEYE PARTNERS LP		09/26/2024	JP MORGAN		149,745	146,000	146,000	0	0	0	0	0	0	146,000	0	3,745	3,745	2,565	07/01/2029	3.C FE
12008R-AN-7	BUILDERS FIRSTSOURCE INC		09/26/2024	JP MORGAN		84,277	86,000	72,885	74,797	0	1,087	0	1,087	0	75,884	0	8,393	8,393	4,611	03/01/2030	3.C FE
12189T-AN-4	BURLINGTON NORTHERN SANTA FE LLC		09/04/2024	VARIOUS		295,390	270,000	291,079	0	0	(1,403)	0	(1,403)	0	289,675	0	5,715	5,715	7,369	03/15/2029	1.D FE
12189T-AR-5	BURLINGTON NORTHERN SANTA FE CORPO		09/03/2024	VARIOUS		125,413	106,000	122,714	120,702	0	(1,177)	0	(1,177)	0	119,524	0	5,889	5,889	8,476	08/15/2030	1.D FE
1248EP-BT-9	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		09/26/2024	VARIOUS		182,292	186,000	172,539	172,234	0	2,495	16	2,479	0	175,678	0	6,614	6,614	8,417	05/01/2027	3.C FE
1248EP-BX-0	CCO HOLDINGS LLC		09/26/2024	JP MORGAN		105,643	109,000	95,690	97,862	0	1,756	0	1,756	0	99,618	0	6,025	6,025	6,298	02/01/2028	3.C FE
1248EP-CD-3	CCO HOLDINGS LLC		09/26/2024	VARIOUS		207,758	226,000	181,893	188,613	0	3,482	0	3,482	0	192,095	0	15,664	15,664	11,311	03/01/2030	3.C FE
1248EP-CK-7	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		09/26/2024	VARIOUS		253,354	289,000	234,451	0	0	1,738	0	1,738	0	236,190	0	17,164	17,164	7,803	02/01/2031	3.C FE
1248EP-CP-6	CCO HOLDINGS LLC		09/26/2024	VARIOUS		267,106	325,000	238,360	240,666	0	4,083	0	4,083	0	244,749	0	22,357	22,357	16,382	01/15/2034	3.C FE
1248EP-CQ-4	CCO HOLDINGS LLC		07/19/2024	CITIGROUP		86,005	103,000	83,192	0	0	285	0	285	0	83,477	0	2,528	2,528	2,324	02/01/2032	3.C FE
12592B-AR-5	CNH INDUSTRIAL CAPITAL LLC		08/05/2024	BANK OF AMERICA		623,970	600,000	577,446	578,124	0	2,226	0	2,226	0	580,349	0	43,621	43,621	29,608	01/12/2029	2.A FE
126117-AY-6	CNA FINANCIAL CORP		09/23/2024	BARCLAY'S CAPITAL		583,663	570,000	557,595	0	0	558	0	558	0	558,153	0	25,510	25,510	18,258	02/15/2034	2.A FE
12626P-AF-0	CRH AMERICA INC		09/20/2024	SIC		89,487	80,000	80,333	80,325	0	(13)	0	(13)	0	80,312	0	9,175	9,175	4,807	10/15/2033	2.A FE
12626P-AM-5	CRH AMERICA INC		09/20/2024	BCNSTEQ9A		198,340	200,000	192,582	194,395	0	2,891	0	2,891	0	197,285	0	1,055	1,055	6,566	05/18/2025	2.A FE
12636Y-AE-2	CRH AMERICA FINANCE INC		09/13/2024	SUSQUEHANNA		209,616	200,000	199,252	0	0	1	0	1	0	199,253	0	10,363	10,363	3,450	05/21/2034	2.A FE
12662P-AF-5	CVR ENERGY INC		09/26/2024	JP MORGAN		75,848	75,000	74,625	74,625	0	33	0	33	0	74,658	0	1,190	1,190	4,888	01/15/2029	4.A FE
126650-BR-0	CVS CAREMARK CORP		08/06/2024	BANK OF AMERICA		415,744	400,000	558,624	543,408	0	(4,259)	0	(4,259)	0	539,149	0	(123,405)	(123,405)	21,914	09/15/2039	2.B FE
126650-CZ-1	CVS HEALTH CORP 5.05 03/25/48		09/24/2024	FLOW TRADERS US INST		229,600	250,000	305,753	302,254	0	(976)	0	(976)	0	301,278	0	(71,678)	(71,678)	12,625	03/25/2048	2.B FE
126650-DG-2	CVS HEALTH CORP		09/25/2024	BANK OF AMERICA		851,254	900,000	835,308	0	0	1,499	0	1,499	0	836,807	0	14,447	14,447	17,956	08/15/2029	2.B FE
126650-DJ-6	CVS HEALTH CORP		08/07/2024	BANK OF AMERICA		188,650	200,000	184,164	185,055	0	1,244	0	1,244	0	186,299	0	2,351	2,351	6,396	04/01/2030	2.B FE
126650-EB-2	CVS HEALTH CORP		08/07/2024	BANK OF AMERICA		740,936	725,000	724,297	0	0	0	0	0	0	724,297	0	16,639	16,639	9,679	06/01/2029	2.B FE
126650-EC-0	CVS HEALTH CORP		09/25/2024	GOLDMAN SACHS		417,272	400,000	399,704	0	0	0	0	0	0	399,704	0	17,568	17,568	8,448	06/01/2031	2.B FE
12769G-AB-6	CAESARS ENTERTAINMENT INC		09/26/2024	JP MORGAN		140,747	135,000	131,304	131,402	0	352	0	352	0	131,754	0	8,993	8,993	10,553	02/15/2030	3.C FE
13323N-AA-0	CAMELOT RETURN MERGER SUB INC		08/16/2024	MARKET AXESS AS A BR		51,306	52,000	50,570	0	0	7	0	7	0	50,577	0	730	730	430	08/01/2028	4.B FE
134429-BR-9	CAMPBELL SOUP COMPANY		09/30/2024	STATE STREET BANK		218,409	220,000	218,383	0	0	0	0	0	0	218,383	0	26	26	0	10/13/2054	2.B FE
14040H-DA-0	CAPITAL ONE FINANCIAL CORPORATION		09/11/2024	JANE STREET EXECUTIO		256,870	240,000	240,000	240,000	0	0	0	0	0	240,000	0	16,870	16,870	11,649	06/08/2034	2.A FE
14040H-DE-2	CAPITAL ONE FINANCIAL CORPORATION		07/16/2024	KEYBANC		502,064	495,000	496,348	0	0	(47)	0	(47)	0	496,301	0	5,762	5,762	13,010	02/01/2030	2.A FE
14149Y-BP-2	CARDINAL HEALTH INC		08/05/2024	BNP PARIBAS		310,722	300,000	300,240	0	0	(16)	0	(16)	0	300,224	0	10,498	10,498	7,539	02/15/2034	2.B FE
144141-CU-0	DUKE ENERGY PROGRESS LLC		07/01/2024	KEYBANC		520,815	500,000	576,893	647,713	0	(6,729)	117,617	(124,346)	0	523,367	0	(2,552)	(2,552)	24,415	09/15/2033	1.F FE
14879E-AH-1	CATALENT PHARMA SOLUTIONS INC		07/11/2024	MARKET AXESS AS A BR		19,300	20,000	16,950	16,976	0	268	0	268	0	17,245	0	2,055	2,055	568	02/15/2029	4.C FE
14913U-AQ-3	CATERPILLAR FINANCIAL SERVICES COR		08/16/2024	GOLDMAN SACHS		160,326	160,000	159,566	0	0	0	0	0	0	159,566	0	760	760	58	08/16/2029	1.F FE
14913U-AR-1	CATERPILLAR FINANCIAL SERVICES COR		08/16/2024	VARIOUS		1,099,465	1,097,000	1,096,978	0	0	(2)	0	(2)	0	1,096,976	0	2,489	2,489	172	10/15/2027	1.F FE
15189T-AW-7	CENTERPOINT ENERGY INC		09/01/2024	MATURITY		2,000,000	2,000,000	1,927,140	1,954,445	0	45,555	0	45,555	0	2,000,000	0	0	0	50,000	09/01/2024	2.B FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
153527-AP-1	CENTRAL GARDEN & PET COMPANY		09/26/2024	JP MORGAN		60,386	66,000	51,893	53,430	0	982	0	982	0	54,412	0	5,974	5,974	2,473	04/30/2031	3.B FE
16115Q-AF-7	CHART INDUSTRIES INC		09/26/2024	JP MORGAN		132,509	126,000	125,551	125,591	0	5	0	5	0	125,596	0	6,913	6,913	11,708	01/01/2030	3.C FE
161175-BM-5	CHARTER COMMUNICATIONS OPERATING L		08/19/2024	BANK OF AMERICA		1,279,460	1,400,000	1,652,782	1,621,156	0	(7,463)	0	(7,463)	0	1,613,693	0	(334,233)	(334,233)	66,680	04/01/2038	2.C FE
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP		09/10/2024	BANK OF NOVA SCOTIA		395,844	400,000	375,880	0	0	1,970	0	1,970	0	377,850	0	17,994	17,994	17,000	10/01/2029	2.C FE
16411Q-AN-1	CHENIERE ENERGY PARTNERS LP		08/30/2024	BARCLAY'S CAPITAL		177,506	200,000	163,906	165,747	0	2,271	0	2,271	0	168,018	0	9,488	9,488	7,096	01/31/2032	2.C FE
16411R-AK-5	CHENIERE ENERGY INC		08/30/2024	BARCLAY'S CAPITAL		804,594	813,000	759,224	762,126	0	6,216	0	6,216	0	768,342	0	36,252	36,252	33,214	10/15/2028	2.C FE
169905-AH-9	CHOICE HOTELS INTERNATIONAL INC		09/10/2024	GOLDMAN SACHS		212,400	206,000	202,344	0	0	28	1,450	(1,422)	0	202,372	0	10,029	10,029	2,250	08/01/2034	2.C FE
17027N-AB-8	CHOBANI LLC		08/29/2024	VARIOUS		149,770	156,000	144,968	0	0	1,042	50	992	0	145,960	0	3,810	3,810	5,565	11/15/2028	4.B FE
172441-BD-8	CINEMARK USA INC		07/18/2024	CA_CASH_CLOSE		255,436	255,000	241,861	244,136	0	2,518	0	2,518	0	246,654	0	8,346	8,346	13,045	03/15/2026	4.B FE
17275R-BQ-4	CISCO SYSTEMS INC		09/17/2024	GOLDMAN SACHS		613,500	600,000	599,220	0	0	122	0	122	0	599,342	0	14,158	14,158	16,160	02/26/2027	1.E FE
172967-NA-5	CITIGROUP INC		09/19/2024	BANK OF AMERICA		953,390	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(46,610)	(46,610)	11,412	06/09/2027	1.G FE
172967-ND-9	CITIGROUP INC		08/27/2024	BANK OF AMERICA		739,122	745,000	685,385	706,178	0	13,550	0	13,550	0	719,728	0	19,394	19,394	7,820	11/03/2025	1.G FE
174610-BG-9	CITIZENS FINANCIAL GROUP INC		07/18/2024	BARCLAY'S CAPITAL		210,980	200,000	200,000	0	0	0	0	0	0	200,000	0	10,980	10,980	3,101	04/25/2035	2.A FE
17888H-AA-1	CIVITAS RESOURCES INC		09/26/2024	JP MORGAN		150,729	143,000	148,720	0	0	(1,087)	0	(1,087)	0	147,633	0	3,096	3,096	8,849	07/01/2028	3.C FE
184496-AQ-0	CLEAN HARBORS INC		09/26/2024	JP MORGAN		63,777	62,000	61,225	0	0	41	0	41	0	61,266	0	2,511	2,511	2,591	02/01/2031	3.C FE
18538R-AJ-2	CLEARWATER PAPER CORP		09/30/2024	VARIOUS		104,339	112,000	95,568	96,309	0	2,130	0	2,130	0	98,439	0	5,900	5,900	5,957	08/15/2028	4.B FE
185899-AL-5	CLEVELAND-CLIFFS INC		09/26/2024	JP MORGAN		72,660	79,000	64,385	64,633	0	1,128	0	1,128	0	65,762	0	6,899	6,899	4,129	03/01/2031	3.C FE
185899-AN-1	CLEVELAND-CLIFFS INC		09/26/2024	JP MORGAN		64,740	64,000	59,600	59,722	0	404	0	404	0	60,126	0	4,614	4,614	4,104	04/15/2030	3.C FE
18972E-AB-1	CLYDESDALE ACQUISITION HOLDINGS IN		08/14/2024	GOLDMAN SACHS		71,679	73,000	62,415	62,673	0	719	0	719	0	63,391	0	8,288	8,288	5,323	04/15/2030	5.B FE
191216-DS-6	COCA-COLA CO		08/07/2024	VARIOUS		403,898	400,000	397,680	0	0	0	0	0	0	397,680	0	6,218	6,218	4,034	05/13/2054	1.E FE
191216-DT-4	COCA-COLA CO		08/07/2024	TD SECURITIES		406,828	400,000	397,468	0	0	0	0	0	0	397,468	0	9,360	9,360	5,100	05/13/2064	1.E FE
191216-DZ-0	COCA-COLA CO		08/09/2024	MORGAN STANLEY		396,451	390,000	389,661	0	0	0	0	0	0	389,661	0	6,790	6,790	0	01/14/2055	1.E FE
19767Q-AQ-8	HCA INC		09/20/2024	BCNSTEQ9A		255,313	250,000	256,218	0	0	(2,086)	0	(2,086)	0	254,131	0	1,181	1,181	9,896	09/15/2025	2.C FE
19828A-AB-3	COLUMBIA PIPELINES HOLDING COMPANY		08/14/2024	BANK OF NOVA SCOTIA		334,528	320,000	319,334	319,365	0	88	0	88	0	319,454	0	15,074	15,074	19,710	08/15/2028	2.B FE
20030N-CU-3	COMCAST CORPORATION		08/20/2024	JANE STREET EXECUTIO		296,979	300,000	307,486	296,285	0	305	0	305	0	296,590	0	389	389	10,838	10/15/2030	1.G FE
201723-AP-8	COMMERCIAL METALS COMPANY		09/23/2024	MARKET AXESS AS A BR		49,753	54,000	44,432	44,989	0	737	0	737	0	45,726	0	4,028	4,028	2,319	02/15/2031	3.A FE
205768-AS-3	COMSTOCK RESOURCES INC		09/26/2024	JP MORGAN		198,924	202,000	181,510	184,382	0	2,074	0	2,074	0	186,456	0	12,468	12,468	14,620	03/01/2029	4.B FE
205768-AT-1	COMSTOCK RESOURCES INC		09/26/2024	JP MORGAN		114,889	122,000	104,080	105,683	12	1,558	0	1,570	0	107,252	0	7,636	7,636	8,601	01/15/2030	4.B FE
205768-AU-8	COMSTOCK RESOURCES INC		09/26/2024	JP MORGAN		51,214	52,000	48,360	0	0	276	0	276	0	48,636	0	2,577	2,577	1,638	03/01/2029	4.B FE
20848V-AB-1	CONSENSUS CLOUD SOLUTIONS INC		09/26/2024	VARIOUS		151,389	153,000	125,608	128,461	0	2,853	0	2,853	0	131,315	0	20,074	20,074	9,025	10/15/2028	4.B FE
209111-GF-4	CONSOLIDATED EDISON COMPANY OF NEW		08/06/2024	VARIOUS		315,012	300,000	298,675	298,675	0	26	0	26	0	298,701	0	16,311	16,311	11,687	03/15/2034	1.G FE
21871X-AQ-2	COREBRIDGE FINANCIAL INC		08/16/2024	EXCHANGE OFFER		189,360	190,000	189,326	189,326	0	35	0	35	0	189,360	0	0	0	10,569	09/15/2033	2.A FE
22207A-AA-0	COTY INC		09/26/2024	JP MORGAN		105,060	101,000	97,339	97,432	0	313	0	313	0	97,746	0	7,314	7,314	7,825	07/15/2030	3.A FE
22282E-AJ-1	COVANTA HOLDING CORP		09/26/2024	VARIOUS		165,940	178,000	138,807	143,121	0	2,858	0	2,858	0	145,978	0	19,961	19,961	9,341	09/01/2030	4.C FE
224044-CH-8	COX COMMUNICATIONS INC 3.15 08/15/24		08/15/2024	MATURITY		767,000	767,000	747,099	757,699	0	9,301	0	9,301	0	767,000	0	0	0	24,161	08/15/2024	2.B FE
226373-AT-5	ENERGY TRANSFER LP		09/12/2024	VARIOUS		361,503	340,000	355,943	0	0	(2,176)	0	(2,176)	0	353,766	0	7,736	7,736	15,463	02/01/2031	2.B FE
227046-AB-5	CROCS INC		09/26/2024	JP MORGAN		56,995	63,000	44,100	46,263	0	1,175	0	1,175	0	47,438	0	9,557	9,557	2,902	08/15/2031	4.B FE
235825-AJ-5	DANA INC		08/16/2024	VARIOUS		138,064	158,000	113,168	117,224	0	2,108	0	2,108	0	119,333	0	18,732	18,732	6,924	02/15/2032	3.C FE
23918K-AT-5	DAVITA INC		09/26/2024	VARIOUS		460,050	527,000	382,484	381,194	0	10,000	0	10,000	0	406,112	0	53,938	53,938	19,574	02/15/2031	3.C FE
23918K-AW-8	DAVITA INC		09/26/2024	JP MORGAN		120,742	117,000	117,000	0	0	0	0	0	0	117,000	0	3,742	3,742	983	09/01/2032	3.C FE
24422E-XR-5	JOHN DEERE CAPITAL CORP		08/12/2024	BARCLAY'S CAPITAL		811,624	800,000	799,008	0	0	0	0	0	0	799,008	0	12,616	12,616	6,751	06/11/2027	1.E FE
24422E-XT-1	JOHN DEERE CAPITAL CORP		07/29/2024	MITSUBISHI UFJ		403,668	400,000	399,352	0	0	0	0	0	0	399,352	0	4,316	4,316	2,641	06/11/2029	1.E FE
24665F-AD-4	DELEK LOGISTICS PARTNERS LP		09/26/2024	VARIOUS		424,429	406,000	408,528	0	0	(232)	0	(232)	0	408,295	0	16,134	16,134	16,788	03/15/2029	3.C FE
25259K-AA-8	OLYMPUS WATER US HOLDING CORP		09/26/2024	JP MORGAN		237,861	223,000	222,752	156,212	0	59	202	(143)	0	223,024	0	14,837	14,837	18,430	11/15/2028	4.C FE
25461L-AA-0	DIRECTV FINANCING LLC		09/26/2024	VARIOUS		1,040,961	1,062,000	950,544	959,140	0	17,912	0	17,912	0	977,052	0	63,910	63,910	68,530	08/15/2027	3.B FE
257867-BJ-9	RR DONNELLEY & SONS CO		09/26/2024	JP MORGAN		52,123	52,000	52,000	0	0	0	0	0	0	52,000	0	123	123	672	08/01/2029	4.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
26154D-AA-8	DREAM FINDERS HOMES INC		09/26/2024	JP MORGAN		49,634	47,000	47,000	47,000	0	0	0	0	0	47,000	0	2,634	2,634	4,254	08/15/2028	3.C FE
26442E-AH-3	DUKE ENERGY OHIO INC		09/19/2024	KEYBANC		362,645	405,000	343,395	0	0	5,211	0	5,211	0	348,607	0	14,039	14,039	6,909	06/01/2030	1.F FE
26444G-AC-7	DUKE ENERGY FLORIDA PROJECT FINANC		09/01/2024	SINKING PAYMENT		127,576	127,576	127,571	127,576	0	0	0	0	0	127,576	0	0	0	3,238	09/01/2029	1.A FE
26884A-AD-5	ERP OPERATING LP		09/18/2024	VARIOUS		130,164	123,000	129,151	0	0	(1,432)	0	(1,432)	0	127,719	0	2,445	2,445	9,984	08/15/2026	1.G FE
26884A-BP-7	ERP OPERATING LP		09/12/2024	JANE STREET EXECUTIO		589,481	590,000	587,988	0	0	0	0	0	0	587,988	0	1,493	1,493	152	09/15/2034	1.G FE
26884U-AB-5	EPR PROPERTIES		07/23/2024	JANE STREET EXECUTIO		556,606	560,000	540,653	548,426	0	5,093	0	5,093	0	553,519	0	3,088	3,088	20,510	04/01/2025	2.C FE
26885B-AF-7	EQM MIDSTREAM PARTNERS LP		09/26/2024	JP MORGAN		60,025	60,000	56,174	57,415	0	1,220	0	1,220	0	58,635	0	1,390	1,390	4,460	07/01/2025	3.A FE
26885B-AH-3	EQM MIDSTREAM PARTNERS LP		09/26/2024	JP MORGAN		56,630	55,000	50,875	51,816	0	588	0	588	0	52,404	0	4,226	4,226	4,429	07/01/2027	3.A FE
26885B-AP-5	EQM MIDSTREAM PARTNERS LP		09/26/2024	JP MORGAN		231,076	224,000	224,284	0	0	(28)	226	(254)	0	224,256	0	6,820	6,820	8,370	04/01/2029	3.A FE
278058-AY-8	EATON CORPORATION		07/10/2024	PERFORMANCE TRUST CA		205,974	200,000	198,074	0	0	4	0	4	0	198,078	0	7,896	7,896	2,604	10/15/2034	1.G FE
28035Q-AA-0	EDGEWELL PERSONAL CARE CO		08/07/2024	MORGAN STANLEY		100,598	102,000	97,627	0	0	282	0	282	0	97,909	0	2,688	2,688	3,849	06/01/2028	3.C FE
28470R-AK-8	COLT MERGER SUB INC		09/26/2024	JP MORGAN		145,997	143,000	138,285	137,745	0	940	0	940	0	138,685	0	7,312	7,312	14,394	07/01/2027	4.C FE
29082K-AA-3	EMBECTA CORP		08/30/2024	JP MORGAN		46,865	52,000	40,950	41,271	0	905	0	905	0	42,176	0	4,689	4,689	2,730	02/15/2030	4.A FE
29254B-AA-5	ENCINO ACQUISITION PARTNERS HOLDIN		08/21/2024	MARKET AXESS AS A BR		173,850	169,000	147,365	150,251	0	2,214	0	2,214	0	152,465	0	21,385	21,385	11,612	05/01/2028	4.C FE
29254B-AB-3	ENCINO ACQUISITION PARTNERS HOLDIN		09/26/2024	JP MORGAN		99,956	95,000	95,000	0	0	0	0	0	0	95,000	0	4,956	4,956	3,417	05/01/2031	4.C FE
29261A-AA-8	ENCOMPASS HEALTH CORP		09/26/2024	JP MORGAN		78,541	80,000	68,224	70,871	0	1,444	0	1,444	0	72,315	0	6,226	6,226	4,160	02/01/2028	4.A FE
29261A-AE-0	ENCOMPASS HEALTH CORP		09/26/2024	VARIOUS		100,184	106,000	85,866	67,413	0	1,179	32	1,147	0	89,404	0	10,780	10,780	4,474	04/01/2031	4.A FE
29265A-AS-5	ENERGEN CORP		09/23/2024	PERFORMANCE TRUST CA		234,424	218,000	223,040	0	0	(489)	0	(489)	0	222,551	0	11,873	11,873	9,449	02/15/2028	2.C FE
29272W-AF-6	ENERGIZER HOLDINGS INC		09/26/2024	JP MORGAN		57,711	57,000	50,479	52,010	0	743	0	743	0	52,753	0	4,958	4,958	4,600	12/31/2027	4.B FE
29281R-AA-7	ENDO FINANCE HOLDINGS INC		09/26/2024	JP MORGAN		43,654	41,000	41,000	0	0	0	0	0	0	41,000	0	2,654	2,654	1,491	04/15/2031	4.B FE
29336U-AG-2	ENLINK MIDSTREAM PARTNERS LP		09/26/2024	JP MORGAN		49,412	52,000	35,247	35,834	0	166	0	166	0	36,000	0	13,412	13,412	2,330	06/01/2047	2.C FE
29450Y-AA-7	EQUIPMENTSHARECOM INC		09/26/2024	JP MORGAN		214,967	206,000	195,821	196,612	0	1,302	0	1,302	0	197,914	0	17,053	17,053	16,068	05/15/2028	4.C FE
30034W-AA-4	EVERGY INC		09/15/2024	MATURITY		1,667,000	1,667,000	1,609,572	1,626,165	0	40,835	0	40,835	0	1,667,000	0	0	0	40,842	09/15/2024	2.B FE
30303M-8H-8	META PLATFORMS INC		08/07/2024	JANE STREET EXECUTIO		472,965	500,000	439,950	444,841	0	3,096	0	3,096	0	447,936	0	25,029	25,029	18,876	08/15/2032	1.D FE
30303M-8M-7	META PLATFORMS INC		09/18/2024	CITIGROUP		1,566,270	1,500,000	1,496,610	1,496,857	0	263	0	263	0	1,497,120	0	69,150	69,150	60,800	05/15/2030	1.D FE
30303M-8W-5	META PLATFORMS INC		08/07/2024	INTL FCSTONE FINANCI		195,123	195,000	194,158	0	0	0	0	0	0	194,158	0	965	965	0	08/15/2064	1.D FE
31556T-AA-7	FERTITTA ENTERTAINMENT LLC		09/13/2024	VARIOUS		134,214	143,000	118,333	121,693	0	2,209	0	2,209	0	123,902	0	10,312	10,312	7,220	01/15/2029	4.B FE
31556T-AC-3	FERTITTA ENTERTAINMENT LLC		08/22/2024	VARIOUS		170,596	194,000	170,920	0	0	737	115	622	0	171,541	0	(946)	(946)	5,175	01/15/2030	5.B FE
316773-DM-9	FIFTH THIRD BANCORP		09/06/2024	JANE STREET EXECUTIO		85,884	85,000	85,000	0	0	0	0	0	0	85,000	0	884	884	35	09/06/2030	2.A FE
31847R-AJ-1	FIRST AMERICAN FINANCIAL CORP		09/23/2024	VARIOUS		569,390	570,000	568,136	0	0	0	0	0	0	568,136	0	1,254	1,254	0	09/30/2034	2.B FE
33767B-AA-7	FIRSTENERGY TRANSMISSION LLC		07/19/2024	JANE STREET EXECUTIO		109,049	115,000	102,087	101,739	0	180	0	180	0	101,919	0	7,130	7,130	6,389	07/15/2044	2.B FE
337738-BC-1	FISERV INC		09/26/2024	OLD MISSION MARKETS		205,160	225,000	202,928	0	0	317	0	317	0	203,244	0	1,915	1,915	1,921	06/01/2030	2.B FE
337738-BM-9	FISERV INC		08/22/2024	JANE STREET EXECUTIO		101,169	100,000	99,771	0	0	0	0	0	0	99,771	0	1,398	1,398	145	03/15/2030	2.B FE
337738-BN-7	FISERV INC		08/01/2024	LLOYDS SECURITIES		389,396	390,000	389,275	0	0	0	0	0	0	389,275	0	121	121	0	08/12/2034	2.B FE
341081-FE-2	FLORIDA POWER AND LIGHT CO 5.12 06/01/41		08/27/2024	BANK OF AMERICA		623,395	627,000	738,961	717,114	0	(2,524)	0	(2,524)	0	714,591	0	(91,196)	(91,196)	23,833	06/01/2041	1.E FE
341081-GK-7	FLORIDA POWER & LIGHT CO		09/19/2024	BNP PARIBAS		621,264	600,000	599,220	599,329	0	121	0	121	0	599,450	0	21,814	21,814	29,374	04/01/2028	1.D FE
345397-A8-6	FORD MOTOR CREDIT COMPANY LLC		09/16/2024	SMBC		930,458	950,000	909,776	0	0	2,695	0	2,695	0	912,471	0	17,987	17,987	22,859	08/17/2027	2.C FE
345397-B2-8	FORD MOTOR CREDIT COMPANY LLC		09/24/2024	AFST35134		1,325,160	1,350,000	1,263,398	1,269,463	0	30,412	0	30,412	0	1,299,875	0	25,285	25,285	39,488	11/13/2025	2.C FE
345397-C5-0	FORD MOTOR CREDIT COMPANY LLC		09/26/2024	JP MORGAN		230,702	225,000	224,949	224,942	0	18	0	18	0	224,960	0	5,741	5,741	15,350	03/06/2026	3.A FE
345397-D5-9	FORD MOTOR CREDIT COMPANY LLC		07/16/2024	GOLDMAN SACHS		209,430	200,000	200,000	200,000	0	0	0	0	0	200,000	0	9,430	9,430	9,442	11/07/2028	3.A FE
345397-E7-4	FORD MOTOR CREDIT COMPANY LLC		07/16/2024	VARIOUS		817,910	810,000	809,036	0	0	0	0	0	0	809,036	0	8,874	8,874	7,898	05/17/2027	2.C FE
345397-XU-2	FORD MOTOR CREDIT COMPANY LLC		08/13/2024	SOCIETE GENERALE		197,080	200,000	163,000	190,156	0	2,864	0	2,864	0	193,021	0	4,059	4,059	9,656	01/08/2026	2.C FE
345397-ZJ-5	FORD MOTOR CREDIT COMPANY LLC		08/13/2024	BCNSTEQ9A		254,244	256,000	247,782	248,259	0	3,222	0	3,222	0	251,482	0	2,762	2,762	8,166	06/09/2025	2.C FE
345397-ZR-7	FORD MOTOR CREDIT COMPANY LLC		09/18/2024	VARIOUS		647,570	650,000	620,580	228,699	0	2,673	0	2,673	0	623,672	0	23,898	23,898	18,947	05/03/2029	2.C FE
34540T-F2-3	FORD MOTOR CREDIT COMPANY LLC		08/20/2024	CALL 100		365,000	365,000	359,525	360,056	0	1,878	0	1,878	0	361,933	0	3,067	3,067	24,544	08/20/2025	2.C FE
346232-AF-8	FORESTAR GROUP INC		09/26/2024	JP MORGAN		47,873	49,000	46,305	0	0	705	56	649	0	46,954	0	920	920	1,635	05/15/2026	3.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
34960P-AF-8	FORTRESS TRANSPORTATION AND INFRAS		09/26/2024	JP MORGAN		100,148	95,000	95,225	0	0	(20)	0	(20)	0	95,205	0	4,943	4,943	3,066	05/01/2031	3.C FE
34960P-AG-6	FORTRESS TRANSPORTATION AND INFRAS		07/19/2024	MARKET AXESS AS A BR		210,285	205,000	205,000	0	0	0	0	0	0	205,000	0	5,285	5,285	1,395	06/15/2032	3.C FE
35640Y-AL-1	FREEDOM MORTGAGE HOLDINGS LLC		09/26/2024	JP MORGAN		42,668	38,000	40,823	0	0	(84)	646	(730)	0	40,739	0	1,929	1,929	2,276	10/01/2030	4.B FE
35641A-AA-6	FREEDOM MORTGAGE HOLDINGS LLC		09/26/2024	VARIOUS		205,660	199,000	198,935	0	0	(153)	2,055	(2,208)	0	198,781	0	6,879	6,879	11,363	02/01/2029	4.B FE
35906A-BE-7	FRONTIER COMMUNICATIONS CORP		09/26/2024	JP MORGAN		98,265	98,000	88,176	89,400	0	1,475	0	1,475	0	90,875	0	7,390	7,390	5,470	10/15/2027	4.B FE
35906A-BF-4	FRONTIER COMMUNICATIONS CORP		09/26/2024	JP MORGAN		101,216	102,000	94,077	0	0	1,178	0	1,178	0	95,254	0	5,961	5,961	4,618	05/01/2028	4.B FE
36162J-AE-6	GEO GROUP INC		08/05/2024	EXCHANGE OFFER		211,794	206,000	211,892	0	0	(97)	0	(97)	0	211,794	0	0	0	5,281	04/15/2029	4.A FE
362670-AA-2	GN BONDCO LLC		09/26/2024	JP MORGAN		64,067	61,000	57,035	59,170	0	184	2,220	(2,036)	0	57,134	0	6,933	6,933	5,715	10/15/2031	4.B FE
364760-AP-3	GAP INC		08/13/2024	VARIOUS		135,583	154,000	132,633	0	0	1,119	148	971	0	133,603	0	1,980	1,980	2,052	10/01/2029	4.A FE
37045X-DN-3	GENERAL MOTORS FINANCIAL CO INC		07/30/2024	ROYAL BANK OF CANADA		1,500,930	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	930	930	71,941	10/15/2024	2.B FE
37045X-EN-2	GENERAL MOTORS FINANCIAL CO INC		09/24/2024	VARIOUS		572,223	550,000	551,132	449,631	0	(121)	0	(121)	0	551,011	0	21,212	21,212	24,928	01/07/2029	2.B FE
37045X-FA-9	GENERAL MOTORS FINANCIAL CO INC		09/12/2024	VARIOUS		579,877	575,000	572,988	0	0	0	0	0	0	572,988	0	6,890	6,890	523	09/06/2034	2.B FE
37185L-AL-6	GENESIS ENERGY LP		08/02/2024	MARKET AXESS AS A BR		89,543	89,000	88,842	0	0	21	0	21	0	88,862	0	681	681	3,525	02/01/2028	4.C FE
37185L-AN-2	GENESIS ENERGY LP		09/26/2024	JP MORGAN		81,204	77,000	74,979	75,125	0	179	0	179	0	75,304	0	5,900	5,900	6,492	04/15/2030	4.C FE
37185L-AQ-5	GENESIS ENERGY LP		09/26/2024	JP MORGAN		99,262	97,000	97,000	0	0	0	0	0	0	97,000	0	2,262	2,262	2,928	05/15/2032	4.C FE
378272-BU-1	GLENCORE FUNDING LLC		09/19/2024	ROYAL BANK OF CANADA		419,128	400,000	400,000	0	0	0	0	0	0	400,000	0	19,128	19,128	10,392	04/04/2034	2.A FE
37892A-AA-8	GLOBAL NET LEASE INC		09/26/2024	JP MORGAN		73,479	79,000	57,966	59,836	0	2,957	0	2,957	0	62,793	0	10,686	10,686	2,321	12/15/2027	3.A FE
37954F-AK-0	GLOBAL PARTNERS LP		09/26/2024	VARIOUS		104,726	101,000	101,000	0	0	0	0	0	0	101,000	0	3,726	3,726	5,318	01/15/2032	4.B FE
37959E-AC-6	GLOBE LIFE INC		08/21/2024	JANE STREET EXECUTIO		101,095	100,000	99,799	0	0	0	0	0	0	99,799	0	1,296	1,296	0	09/15/2034	2.A FE
37959G-AG-2	GLOBAL ATLANTIC (FIN) CO		09/26/2024	JP MORGAN		54,106	52,000	52,000	0	0	0	0	0	0	52,000	0	2,106	2,106	1,217	10/15/2054	3.A FE
38141G-WV-2	GOLDMAN SACHS GROUP INC/THE		09/24/2024	CITIGROUP		1,341,276	1,365,000	1,508,984	1,451,530	0	(12,239)	0	(12,239)	0	1,439,291	0	(98,015)	(98,015)	48,012	04/23/2029	2.A FE
38141G-XS-8	GOLDMAN SACHS & CO (GUARANTEE GOL		09/19/2024	BANK OF AMERICA		491,515	500,000	474,378	474,378	0	8,516	0	8,516	0	482,894	0	8,621	8,621	4,726	02/12/2026	2.A FE
382550-BF-7	GOODYEAR TIRE & RUBBER COMPANY (TH		09/26/2024	JP MORGAN		46,256	47,000	46,282	0	0	17	0	17	0	46,299	0	(43)	(43)	764	05/31/2026	4.A FE
382550-BR-1	GOODYEAR TIRE & RUBBER COMPANY (TH		09/26/2024	JP MORGAN		48,962	54,000	46,980	47,042	0	519	0	519	0	47,562	0	1,400	1,400	3,402	07/15/2031	4.A FE
384311-AA-4	GRAFTECH FINANCE INC		07/02/2024	MARKET AXESS AS A BR		63,230	93,000	52,842	61,613	0	2,386	4,682	(2,296)	0	59,316	0	3,915	3,915	2,366	12/15/2028	5.A FE
38431A-AA-4	GRAFTECH FINANCE INC		07/01/2024	ROYAL BANK OF CANADA		31,080	42,000	30,870	32,393	0	705	2,224	(1,519)	0	30,874	0	206	206	2,270	12/15/2028	5.A FE
389284-AA-8	GRAY ESCROW INC		08/20/2024	MARKET AXESS AS A BR		29,089	30,000	27,525	0	0	305	352	(47)	0	27,627	0	1,462	1,462	1,610	05/15/2027	4.C FE
389375-AM-8	GRAY TELEVISION INC		08/20/2024	BCNIGEQI1		35,233	34,000	34,000	0	0	0	0	0	0	34,000	0	1,233	1,233	774	07/15/2029	3.C FE
398905-AQ-2	GROUP 1 AUTOMOTIVE INC		07/31/2024	MARKET AXESS AS A BR		98,890	98,000	98,000	0	0	0	0	0	0	98,000	0	890	890	17	01/15/2030	3.B FE
402740-AD-6	GULFSTREAM NATURAL GAS SYSTEM LLC		09/20/2024	BCNSTEQ9A		149,657	150,000	147,051	0	0	820	0	820	0	147,871	0	1,786	1,786	3,603	09/15/2025	2.B FE
40390D-AD-7	HLF FINANCING SARL LLC		09/26/2024	JP MORGAN		102,683	103,000	100,217	0	0	172	0	172	0	100,389	0	2,294	2,294	5,783	04/15/2029	4.A FE
403949-AK-6	HF SINCLAIR CORP		09/20/2024	EXCHANGE OFFER		295,918	295,000	296,262	0	0	(344)	0	(344)	0	295,918	0	0	0	17,500	04/15/2027	2.C FE
404119-AJ-8	HCA INC		07/30/2024	AFIG1492		194,315	173,000	183,447	182,554	0	(414)	0	(414)	0	182,140	0	12,175	12,175	9,551	11/06/2033	2.C FE
410345-AQ-5	HANESBRANDS INC		08/27/2024	BARCLAY'S CAPITAL		62,640	58,000	55,068	55,097	0	199	0	199	0	55,296	0	7,344	7,344	5,409	02/15/2031	4.C FE
417558-AB-9	HARVEST MIDSTREAM I LP		09/26/2024	JP MORGAN		80,959	77,000	77,000	0	0	0	0	0	0	77,000	0	3,959	3,959	2,262	05/15/2032	3.C FE
421924-BT-7	HEALTHSOUTH CORPORATION		08/15/2024	CALL 100		86,000	86,000	85,570	0	0	127	404	(277)	0	85,615	0	385	385	4,533	09/15/2025	4.A FE
42704L-AA-2	HERC HOLDINGS INC		09/26/2024	JP MORGAN		88,836	89,000	78,091	82,115	0	1,274	0	1,274	0	83,389	0	5,447	5,447	5,874	07/15/2027	3.C FE
428102-AC-1	HESS INFRASTRUCTURE PARTNERS LP		09/26/2024	VARIOUS		216,475	217,000	150,038	186,610	0	9,243	0	9,243	0	195,852	0	20,623	20,623	13,270	02/15/2026	3.A FE
428102-AG-2	HESS MIDSTREAM OPERATIONS LP		09/26/2024	JP MORGAN		48,712	47,000	47,000	0	0	0	0	0	0	47,000	0	1,712	1,712	1,112	06/01/2029	3.A FE
428104-AA-1	HESS MIDSTREAM OPERATIONS LP		09/26/2024	VARIOUS		840,769	854,000	787,808	597,795	0	7,062	123	6,939	0	799,871	0	40,898	40,898	28,613	06/15/2028	3.A FE
42824C-BT-5	HEWLETT PACKARD ENTERPRISE CO		09/12/2024	PNC SECURITIES INC		574,828	575,000	574,391	0	0	0	0	0	0	574,391	0	437	437	0	10/15/2029	2.B FE
42824C-BU-2	HEWLETT PACKARD ENTERPRISE CO		09/12/2024	JANE STREET EXECUTIO		175,243	175,000	174,839	0	0	0	0	0	0	174,839	0	404	404	0	10/15/2031	2.B FE
42824C-BW-8	HEWLETT PACKARD ENTERPRISE CO		09/12/2024	STIFEL NICOLAUS		295,101	300,000	294,258	0	0	0	0	0	0	294,258	0	843	843	0	10/15/2054	2.B FE
432833-AJ-0	HILTON DOMESTIC OPERATING COMPANY		09/26/2024	JP MORGAN		71,122	75,000	61,646	64,084	0	1,283	0	1,283	0	65,367	0	5,755	5,755	2,547	05/01/2029	3.B FE
432833-AN-1	HILTON DOMESTIC OPERATING COMPANY		09/26/2024	JP MORGAN		45,112	50,000	42,875	0	0	489	76	413	0	43,288	0	1,824	1,824	2,024	02/15/2032	3.B FE
43283Q-AC-4	HILTON GRAND VACATIONS BORROWER ES		09/26/2024	JP MORGAN		66,640	66,000	66,033	0	0	(7)	0	(7)	0	66,025	0	614	614	3,036	01/15/2032	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
43284M-AA-6	HILTON GRAND VACATIONS BORROWER LL		09/26/2024	JP MORGAN		67,218	71,000	56,920	59,022	0	1,313	0	1,313	0	60,336	0	6,882	6,882	2,919	06/01/2029	4.A FE
43732V-AT-3	HOME PARTNERS OF AMERICA TRUST HPA_21-2		09/01/2024	PAYDOWN		1,152	1,152	986	1,074	0	78	0	78	0	1,152	0	0	0	13	12/01/2026	1.A FE
438516-CX-2	HONEYWELL INTERNATIONAL INC		07/31/2024	TD SECURITIES		903,096	900,000	899,973	0	0	0	0	0	0	899,973	0	3,123	3,123	0	07/30/2027	1.F FE
44106M-AV-4	HOSPITALITY PROPERTIES TRUST		09/26/2024	JP MORGAN		81,328	83,000	81,181	0	0	150	0	150	0	81,332	0	(3)	(3)	2,687	02/15/2026	4.C FE
44107T-BB-1	HOST HOTELS & RESORTS LP		09/19/2024	CSIN		207,246	200,000	196,636	0	0	71	0	71	0	196,707	0	10,539	10,539	4,117	07/01/2034	2.C FE
444454-AD-4	HUGHES SATELLITE SYSTEMS CORP		09/30/2024	BARCLAY'S CAPITAL		12,985	14,000	10,745	12,320	0	687	1,936	(1,249)	0	11,071	0	1,914	1,914	858	08/01/2026	5.A FE
444454-AF-9	HUGHES SATELLITE SYSTEMS CORP		09/30/2024	STIFEL NICOLAUS		50,605	58,000	26,970	45,458	0	5,162	21,307	(16,145)	0	29,312	0	21,293	21,293	4,483	08/01/2026	5.C FE
448579-AN-2	HYATT HOTELS CORP		09/27/2024	CALL 100		1,022,000	1,022,000	979,076	990,964	0	30,563	0	30,563	0	1,021,528	0	472	472	8,994	10/01/2024	2.C FE
45074J-AA-2	ITT HOLDINGS LLC		09/26/2024	JP MORGAN		78,003	82,000	77,948	0	0	13	0	13	0	77,961	0	42	42	829	08/01/2029	4.C FE
451102-BT-3	ICAHN ENTERPRISES LP		09/26/2024	JP MORGAN		121,214	122,000	109,423	112,976	0	2,589	0	2,589	0	115,565	0	5,650	5,650	6,608	05/15/2026	3.C FE
451102-CC-9	ICAHN ENTERPRISES LP		09/26/2024	JP MORGAN		89,498	102,000	80,068	81,607	0	2,401	0	2,401	0	84,008	0	5,489	5,489	5,157	02/01/2029	3.C FE
45258L-AA-5	IMOLA MERGER CORP		09/26/2024	JP MORGAN		104,183	107,000	89,574	92,591	0	1,644	0	1,644	0	94,235	0	9,948	9,948	4,405	05/15/2029	3.C FE
45344L-AC-7	CRESCENT ENERGY FINANCE LLC		09/26/2024	JP MORGAN		186,565	177,000	184,100	0	0	(1,517)	0	(1,517)	0	182,583	0	3,982	3,982	18,283	02/15/2028	3.C FE
456866-AM-4	TRANE TECHNOLOGIES CO LLC		09/24/2024	PERFORMANCE TRUST CA		402,989	379,000	391,086	0	0	(798)	0	(798)	0	390,289	0	12,700	12,700	7,783	11/15/2027	2.A FE
46284V-AE-1	IRON MOUNTAIN INC		09/26/2024	JP MORGAN		94,666	95,000	86,616	87,692	0	1,790	0	1,790	0	89,482	0	5,184	5,184	5,154	03/15/2028	3.C FE
46284V-AF-8	IRON MOUNTAIN INC		09/26/2024	JP MORGAN		64,505	66,000	54,120	55,784	0	1,076	0	1,076	0	56,859	0	7,646	7,646	3,325	09/15/2029	3.C FE
46284V-AN-1	IRON MOUNTAIN INC		09/26/2024	JP MORGAN		159,125	168,000	128,643	133,584	0	2,709	0	2,709	0	136,293	0	22,831	22,831	8,442	02/15/2031	3.C FE
475795-AD-2	JELD-WEN INC		08/14/2024	VARIOUS		311,825	323,000	280,204	284,796	0	5,117	0	5,117	0	289,913	0	21,912	21,912	10,371	12/15/2027	4.A FE
47580P-AA-1	JELD-WEN HOLDING INC		09/26/2024	JP MORGAN		96,934	96,000	96,000	0	0	0	0	0	0	96,000	0	934	934	653	09/01/2032	4.A FE
476920-AA-1	JETBLUE AIRWAYS CORPORATION		09/26/2024	JP MORGAN		63,332	61,000	60,611	0	0	0	0	0	0	60,611	0	2,721	2,721	502	09/20/2031	4.A FE
482480-AF-7	KLA-TENCOR CORP		09/18/2024	MORGAN STANLEY		186,530	171,000	219,301	212,710	0	(2,363)	0	(2,363)	0	210,347	0	(23,817)	(23,817)	8,534	11/01/2034	1.F FE
48250N-AC-9	KFC HOLDING CO/PIZZA HUT HOLDINGS		07/30/2024	BARCLAY'S CAPITAL		225,400	230,000	223,003	0	0	666	716	(50)	0	223,669	0	1,731	1,731	7,283	06/01/2027	3.B FE
48666K-BA-6	KB HOME		09/26/2024	JP MORGAN		136,838	131,000	118,883	120,346	0	883	0	883	0	121,229	0	15,609	15,609	11,230	07/15/2030	3.A FE
491674-BL-0	KENTUCKY UTILITIES COMPANY		09/19/2024	JEFFERIES & CO		225,378	250,000	212,203	212,583	0	669	0	669	0	213,252	0	12,125	12,125	10,603	10/01/2045	1.F FE
49271V-AC-4	KEURIG DR PEPPER INC		07/22/2024	VARIOUS		746,769	780,000	737,576	0	0	1,046	0	1,046	0	738,622	0	8,147	8,147	25,678	05/25/2038	2.B FE
49326E-EP-4	KEYCORP		08/13/2024	JP MORGAN		319,095	300,000	299,994	0	0	0	0	0	0	299,994	0	19,101	19,101	8,855	03/06/2035	2.B FE
49338L-AE-3	KEYSIGHT TECHNOLOGIES INC		09/03/2024	GOLDMAN SACHS		200,030	200,000	198,970	0	0	23	0	23	0	198,993	0	1,037	1,037	3,782	04/06/2027	2.B FE
49427R-AL-6	KILROY REALTY LP		09/26/2024	JP MORGAN		180,517	181,000	170,923	172,262	0	3,563	0	3,563	0	175,825	0	4,691	4,691	7,831	10/01/2025	2.B FE
49456B-AZ-4	KINDER MORGAN INC		07/22/2024	JANE STREET EXECUTIO		320,208	320,000	319,498	0	0	0	0	0	0	319,498	0	710	710	0	08/01/2029	2.B FE
49461M-AB-6	KINETIK HOLDINGS LP		09/26/2024	JP MORGAN		104,969	101,000	102,263	0	0	(215)	0	(215)	0	102,047	0	2,922	2,922	5,409	12/15/2028	3.A FE
498894-AA-2	KNIFE RIVER HOLDING CO		09/26/2024	VARIOUS		115,179	109,000	110,861	85,805	0	(489)	0	(489)	0	110,328	0	4,851	4,851	7,023	05/01/2031	3.C FE
50050N-AA-1	KONTOOR BRANDS INC		08/29/2024	VARIOUS		164,755	177,000	146,910	147,886	0	2,373	0	2,373	0	150,259	0	14,495	14,495	5,236	11/15/2029	3.C FE
50076Q-AR-7	KRAFT HEINZ FOODS CO		09/19/2024	VARIOUS		996,231	836,000	902,411	896,892	0	(1,894)	0	(1,894)	0	894,998	0	101,233	101,233	66,025	01/26/2039	2.B FE
501044-DS-7	KROGER CO		08/20/2024	JANE STREET EXECUTIO		500,865	500,000	499,900	0	0	0	0	0	0	499,900	0	965	965	0	08/15/2027	2.A FE
501044-DX-6	KROGER CO		08/20/2024	JANE STREET EXECUTIO		249,555	250,000	248,888	0	0	0	0	0	0	248,888	0	668	668	0	09/15/2064	2.A FE
50155Q-AL-4	KYNDRYL HOLDINGS INC		09/24/2024	VARIOUS		656,138	750,000	623,153	0	0	7,055	0	7,055	0	630,208	0	25,930	25,930	17,588	10/15/2031	2.B FE
501797-AL-8	BATH & BODY WORKS INC		09/26/2024	JP MORGAN		49,021	47,000	38,541	38,730	0	298	0	298	0	39,028	0	9,993	9,993	2,926	11/01/2035	3.B FE
501797-AW-4	BATH & BODY WORKS INC		09/26/2024	JP MORGAN		42,988	42,000	36,796	37,033	0	418	0	418	0	37,451	0	5,537	5,537	2,752	10/01/2030	3.B FE
50212Y-AF-1	LPL HOLDINGS INC		07/23/2024	JANE STREET EXECUTIO		91,127	100,000	86,407	86,502	0	814	0	814	0	87,316	0	3,811	3,811	3,026	05/15/2031	2.C FE
50220M-AA-8	LSF9 ATLANTIS HOLDINGS LLC		09/18/2024	CA_CASH_CLOSE		707,134	701,000	621,627	550,120	0	17,697	0	17,697	0	660,798	0	40,202	40,202	61,760	02/15/2026	4.B FE
502431-AS-8	L3HARRIS TECHNOLOGIES INC		09/27/2024	VARIOUS		550,369	533,000	531,811	0	0	116	0	116	0	531,927	0	18,442	18,442	14,729	06/01/2029	2.B FE
505742-AG-1	LADDER CAPITAL FINANCE HOLDINGS LL		09/26/2024	JP MORGAN		48,811	49,000	42,814	44,488	0	1,806	0	1,806	0	46,293	0	2,518	2,518	2,544	10/01/2025	3.A FE
513272-AE-4	LAMB WESTON HOLDINGS INC		09/26/2024	JP MORGAN		63,038	68,000	56,100	57,117	0	761	0	761	0	57,878	0	5,160	5,160	3,446	01/31/2032	3.C FE
53190F-AA-3	LIFE TIME INC		09/26/2024	JP MORGAN		116,906	117,000	105,508	109,627	0	2,503	0	2,503	0	112,129	0	4,777	4,777	8,073	01/15/2026	3.B FE
53190F-AC-9	LIFE TIME INC		09/26/2024	JP MORGAN		47,386	47,000	45,820	45,911	0	331	0	331	0	46,242	0	1,145	1,145	3,572	04/15/2026	4.A FE
532457-CQ-9	ELI LILLY AND COMPANY		09/16/2024	VARIOUS		238,625	235,000	234,485	0	0	1	0	1	0	234,486	0	4,139	4,139	905	08/14/2029	1.E FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
532457-CT-3	ELI LILLY AND COMPANY		08/12/2024	STATE STREET BANK		187,344	187,000	186,936	0	0	0	0	0	0	186,936	0	408	408	0	08/14/2064	1.E FE
535219-AA-7	LINDBLAD EXPEDITIONS HOLDINGS INC		09/26/2024	JP MORGAN		70,923	68,000	68,000	68,000	0	0	0	0	0	68,000	0	2,923	2,923	5,304	05/15/2028	4.C FE
538034-AX-7	LIVE NATION ENTERTAINMENT INC		09/26/2024	JP MORGAN		125,806	131,000	121,175	0	0	1,492	282	1,210	0	122,385	0	3,421	3,421	3,439	01/15/2028	3.B FE
548661-CR-6	LOWES CO INC		09/19/2024	SIC		106,578	100,000	94,802	94,816	0	141	0	141	0	94,956	0	11,622	11,622	5,397	04/15/2040	2.A FE
548661-DE-4	LOWES COMPANIES INC		07/02/2024	SIC		32,368	40,000	32,885	33,069	0	91	0	91	0	33,160	0	(792)	(792)	1,360	09/15/2044	2.A FE
552953-CJ-8	MGM RESORTS INTERNATIONAL		09/26/2024	VARIOUS		247,311	245,000	243,163	0	0	50	1,838	(1,788)	0	243,212	0	4,099	4,099	6,643	04/15/2032	3.C FE
552953-CK-5	MGM RESORTS INTERNATIONAL		09/26/2024	JP MORGAN		52,501	52,000	52,000	0	0	0	0	0	0	52,000	0	501	501	88	09/15/2029	3.C FE
55336V-BQ-2	MPLX LP		07/05/2024	BANK OF NOVA SCOTIA		607,124	700,000	599,445	605,220	0	6,351	0	6,351	0	611,571	0	(4,447)	(4,447)	16,643	08/15/2030	2.B FE
55342U-AM-6	MPT OPERATING PARTNERSHIP LP		09/13/2024	MARKET AXESS AS A BR		37,654	52,000	32,305	32,305	0	1,325	0	1,325	0	33,630	0	4,025	4,025	1,825	03/15/2031	4.B FE
55616X-AC-1	MACYS RETAIL HOLDINGS INC		09/19/2024	CA_CASH_CLOSE		76,125	75,000	70,793	71,651	0	505	0	505	0	72,156	0	2,844	2,844	6,871	02/15/2028	3.A FE
55617L-AR-3	MACYS RETAIL HOLDINGS INC		09/26/2024	JP MORGAN		53,264	55,000	42,391	43,408	0	714	0	714	0	44,122	0	9,141	9,141	3,481	03/15/2032	3.A FE
55903V-BE-2	WARNERMEDIA HOLDINGS INC		09/19/2024	VARIOUS		443,153	565,000	422,738	165,998	0	627	0	627	0	423,566	0	19,586	19,586	19,801	03/15/2052	2.C FE
565849-AR-7	MARATHON OIL CORP		09/26/2024	VARIOUS		440,968	413,000	412,872	0	0	2	0	2	0	412,874	0	28,094	28,094	10,951	04/01/2034	2.C FE
57164P-AF-3	MARRIOTT OWNERSHIP RESORTS INC		09/26/2024	VARIOUS		251,566	263,000	211,770	226,497	0	5,281	0	5,281	0	231,778	0	19,789	19,789	12,182	01/15/2028	4.B FE
571903-BG-7	MARRIOTT INTERNATIONAL INC		08/09/2024	BARCLAY'S CAPITAL		369,331	420,000	350,944	355,224	0	4,532	0	4,532	0	359,756	0	9,575	9,575	9,875	04/15/2031	2.B FE
571903-BS-1	MARRIOTT INTERNATIONAL INC		08/16/2024	VARIOUS		313,362	312,000	310,109	0	0	0	0	0	0	310,109	0	3,253	3,253	162	03/15/2035	2.B FE
573284-AJ-5	MARTIN MARIETTA MATERIALS INC		09/19/2024	VARIOUS		805,105	725,000	766,441	0	0	(283)	0	(283)	0	766,158	0	38,947	38,947	17,496	05/01/2037	2.B FE
577081-BD-3	MATTEL INC		08/12/2024	MARKET AXESS AS A BR		286,585	285,000	277,655	275,436	0	1,307	0	1,307	0	276,744	0	9,841	9,841	11,069	12/15/2027	2.C FE
580135-BY-6	MCDONALDS CORPORATION		09/27/2024	VARIOUS		253,774	239,000	247,279	0	0	(285)	0	(285)	0	246,994	0	6,780	6,780	9,254	01/08/2028	2.A FE
58013M-EC-4	MCDONALDS CORPORATION		08/06/2024	MITSUBISHI UFJ		315,636	283,000	333,711	320,523	0	(1,160)	0	(1,160)	0	319,363	0	(3,727)	(3,727)	14,461	10/15/2037	2.A FE
58502B-AE-6	MEDNAX INC		08/22/2024	VARIOUS		148,065	156,000	132,158	132,502	0	1,936	0	1,936	0	134,437	0	13,627	13,627	8,517	02/15/2030	3.C FE
588056-BB-6	MERCER INTERNATIONAL INC.		09/26/2024	JP MORGAN		52,934	63,000	48,498	49,714	0	1,522	0	1,522	0	51,237	0	1,698	1,698	3,731	02/01/2029	4.C FE
588056-BC-4	MERCER INTERNATIONAL INC.		09/26/2024	JP MORGAN		46,846	45,000	48,419	0	0	(234)	743	(977)	0	48,185	0	(1,339)	(1,339)	2,833	10/01/2028	4.C FE
58933Y-BF-1	MERCK & CO INC		09/20/2024	AFIG1492		204,303	300,000	299,268	299,300	0	8	0	8	0	299,309	0	(95,006)	(95,006)	6,485	12/10/2051	1.E FE
59217G-FR-5	METROPOLITAN LIFE GLOBAL FUNDING I		09/25/2024	MIZUHO		205,368	200,000	199,982	0	0	2	0	2	0	199,984	0	5,384	5,384	6,952	01/08/2029	1.D FE
59523U-AR-8	MID-AMERICA APARTMENTS LP		09/06/2024	MIZUHO		147,406	160,000	138,465	138,651	0	2,048	0	2,048	0	140,699	0	6,707	6,707	4,327	03/15/2030	1.G FE
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		07/22/2024	VARIOUS		1,525,786	1,515,000	1,513,345	1,315,121	0	57	0	57	0	1,510,328	0	15,458	15,458	56,826	06/20/2027	2.C FE
60855R-AJ-9	MOLINA HEALTHCARE INC		09/26/2024	JP MORGAN		104,759	108,000	95,477	97,310	0	1,547	0	1,547	0	98,857	0	5,902	5,902	3,701	06/15/2028	3.B FE
60855R-AL-4	MOLINA HEALTHCARE INC		09/26/2024	VARIOUS		94,837	104,000	82,420	82,833	0	1,370	0	1,370	0	84,203	0	10,634	10,634	3,414	05/15/2032	3.B FE
61747Y-EG-6	MORGAN STANLEY		09/11/2024	JEFFERIES & CO		435,845	438,000	425,964	432,013	0	2,287	0	2,287	0	434,300	0	1,545	1,545	4,546	10/21/2025	1.E FE
61747Y-EY-7	MORGAN STANLEY (FXD-FRN)		08/13/2024	JP MORGAN		871,025	797,000	844,203	840,945	0	(2,452)	0	(2,452)	0	838,493	0	32,532	32,532	41,560	10/18/2033	1.E FE
62482B-AA-0	MOZART DEBT MERGER SUB INC		09/26/2024	VARIOUS		170,136	181,000	145,047	151,964	0	3,113	0	3,113	0	155,078	0	15,059	15,059	6,436	04/01/2029	3.C FE
62482B-AB-8	MOZART DEBT MERGER SUB INC		09/26/2024	JP MORGAN		99,710	102,000	76,442	80,277	0	2,158	0	2,158	0	82,435	0	17,275	17,275	5,296	10/01/2029	4.C FE
626717-AG-7	MURPHY OIL CORPORATION		07/22/2024	MARKET AXESS AS A BR		130,882	144,000	113,191	113,821	0	377	0	377	0	114,198	0	16,684	16,684	5,452	12/01/2042	3.A FE
626738-AE-8	MURPHY OIL USA INC		09/26/2024	JP MORGAN		64,257	66,000	58,385	59,307	0	731	0	731	0	60,038	0	4,219	4,219	3,240	09/15/2029	3.B FE
62886E-AY-4	NCR CORPORATION		09/26/2024	JP MORGAN		67,725	69,000	63,480	0	0	589	0	589	0	64,069	0	3,655	3,655	3,412	10/01/2028	4.A FE
62886E-AZ-1	NCR CORPORATION		09/30/2024	CA_CASH_CLOSE		53,625	55,000	47,300	47,502	0	657	0	657	0	48,159	0	5,466	5,466	2,879	10/01/2030	4.A FE
62957H-AQ-8	NABORS INDUSTRIES INC		09/30/2024	VARIOUS		186,909	196,000	196,000	0	0	0	0	0	0	196,000	0	(9,091)	(9,091)	3,286	08/15/2031	5.B FE
63618E-AR-2	NATIONAL FUEL GAS COMPANY		09/20/2024	BCNSTEQ9A		554,014	546,000	551,580	551,108	0	(2,515)	0	(2,515)	0	548,593	0	5,421	5,421	46,084	06/13/2025	2.C FE
63861C-AC-3	NATIONSTAR MORTGAGE HOLDINGS INC		09/26/2024	VARIOUS		216,778	220,000	209,550	0	0	1,255	1,385	(130)	0	210,520	0	6,258	6,258	13,187	08/15/2028	4.A FE
63861C-AF-6	NATIONSTAR MORTGAGE HOLDINGS INC		09/26/2024	JP MORGAN		52,261	50,000	49,626	0	0	18	0	18	0	49,643	0	2,617	2,617	2,335	02/01/2032	4.A FE
63861C-AG-4	NATIONSTAR MORTGAGE HOLDINGS INC		09/26/2024	JP MORGAN		52,721	52,000	52,000	0	0	0	0	0	0	52,000	0	721	721	526	08/01/2029	4.A FE
63938C-AK-4	NAVIENT CORP		09/26/2024	VARIOUS		92,975	95,000	89,940	0	0	605	396	209	0	90,366	0	2,609	2,609	2,158	03/15/2027	3.C FE
63938C-AN-8	NAVIENT CORP		08/21/2024	MARKET AXESS AS A BR		17,233	16,000	15,400	15,444	0	42	0	42	0	15,486	0	1,747	1,747	1,950	07/25/2030	3.C FE
63946B-AJ-9	NBCUNIVERSAL MEDIA LLC		08/19/2024	VARIOUS		1,041,536	1,155,000	1,415,215	1,384,208	0	(5,678)	0	(5,678)	0	1,378,530	0	(336,994)	(336,994)	56,135	01/15/2043	1.G FE
640695-AA-0	NEPTUNE BIDCO US INC		09/26/2024	JP MORGAN		174,052	174,000	156,503	157,974	0	1,734	0	1,734	0	159,708	0	14,344	14,344	15,356	04/15/2029	4.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
64110D-AF-1	NETAPP INC		09/29/2024	MATURITY		2,794,000	2,794,000	2,705,174	2,737,242	0	56,758	0	56,758	0	2,794,000	0	0	0	92,202	09/29/2024	2.B FE
64110L-AZ-9	NETFLIX INC		07/31/2024	JEFFERIES & CO		165,243	165,000	164,363	0	0	0	0	0	0	164,363	0	879	879	0	08/15/2034	2.A FE
64110L-BA-3	NETFLIX INC		07/31/2024	SUSQUEHANNA		252,358	250,000	249,475	0	0	0	0	0	0	249,475	0	2,883	2,883	38	08/15/2054	2.A FE
645370-AF-4	NEW HOME COMPANY INC		09/26/2024	JP MORGAN		83,200	79,000	79,000	0	0	0	0	0	0	79,000	0	4,200	4,200	3,512	10/01/2029	4.C FE
651229-AW-6	NEWELL BRANDS INC		09/26/2024	JP MORGAN		86,067	86,000	80,948	81,399	0	1,430	0	1,430	0	82,830	0	3,237	3,237	4,633	04/01/2026	3.C FE
651229-BB-1	NEWELL BRANDS INC		09/26/2024	JP MORGAN		154,047	155,000	148,463	147,426	0	2,843	15	2,828	0	152,222	0	1,825	1,825	6,213	06/01/2025	3.C FE
651229-BC-9	NEWELL BRANDS INC		09/26/2024	JP MORGAN		68,962	68,000	67,353	0	0	30	0	30	0	67,383	0	1,579	1,579	2,312	09/15/2027	3.C FE
65339K-BL-3	NEXTERA ENERGY CAPITAL HOLDINGS IN		09/01/2024	MATURITY		425,000	425,000	426,080	425,333	0	(333)	0	(333)	0	425,000	0	0	0	18,084	09/01/2024	2.A FE
65339K-CB-4	NEXTERA ENERGY CAPITAL HOLDINGS IN		09/26/2024	JP MORGAN		50,443	53,000	41,738	41,777	0	28	0	28	0	41,805	0	8,637	8,637	2,081	03/15/2082	2.B FE
65342Q-AM-4	NEXTERA ENERGY OPERATING PARTNERS		09/26/2024	JP MORGAN		73,815	70,000	70,000	70,000	0	0	0	0	0	70,000	0	3,815	3,815	3,975	01/15/2029	3.A FE
654740-BS-7	NISSAN MOTOR ACCEPTANCE CORP		09/26/2024	JP MORGAN		44,864	47,000	43,405	0	0	907	0	907	0	44,311	0	553	553	517	03/09/2026	2.C FE
655663-AC-6	NORDSON CORPORATION		09/04/2024	JANE STREET EXECUTIO		459,963	460,000	459,112	0	0	0	0	0	0	459,112	0	851	851	0	12/15/2029	2.B FE
665531-AG-4	NORTHERN OIL AND GAS INC		09/26/2024	VARIOUS		196,667	192,000	186,759	187,509	0	657	0	657	0	188,166	0	8,501	8,501	16,092	03/01/2028	4.A FE
666807-AW-2	NORTHROP GRUMMAN CORP		09/13/2024	PERFORMANCE TRUST CA		112,625	95,000	110,277	108,614	0	(1,137)	0	(1,137)	0	107,477	0	5,149	5,149	7,996	02/15/2031	2.A FE
666807-BW-1	NORTHROP GRUMMAN CORP		07/17/2024	PERFORMANCE TRUST CA		209,442	200,000	209,522	0	0	(1,711)	0	(1,711)	0	207,811	0	1,631	1,631	5,994	03/01/2026	2.A FE
666807-CA-8	NORTHROP GRUMMAN CORP		09/27/2024	PERFORMANCE TRUST CA		182,206	170,000	176,849	0	0	(514)	0	(514)	0	176,335	0	5,871	5,871	7,380	01/15/2028	2.A FE
666807-CL-4	NORTHROP GRUMMAN CORP		08/28/2024	CITIGROUP		608,454	600,000	599,508	0	0	0	0	0	0	599,508	0	8,946	8,946	17,068	06/01/2034	2.A FE
670001-AE-6	NOVELIS CORP		09/26/2024	JP MORGAN		53,074	55,000	44,825	46,169	0	856	0	856	0	47,025	0	6,050	6,050	3,026	01/30/2030	3.C FE
674599-CS-2	OCCIDENTAL PETROLEUM CORPORATION		08/16/2024	VARIOUS		621,398	663,000	568,484	571,592	0	8,725	0	8,725	0	580,316	0	41,081	41,081	23,390	08/15/2029	2.C FE
674599-DN-2	OCCIDENTAL PETROLEUM CORPORATION		09/20/2024	VARIOUS		183,673	175,000	179,956	0	0	(592)	0	(592)	0	179,364	0	4,309	4,309	10,510	10/15/2026	2.C FE
674599-EJ-0	OCCIDENTAL PETROLEUM CORPORATION		07/24/2024	VARIOUS		320,374	320,000	319,885	0	0	0	0	0	0	319,885	0	490	490	0	08/01/2029	2.C FE
680665-AJ-5	OLIN CORP		09/26/2024	VARIOUS		347,529	353,000	312,107	323,986	0	4,586	0	4,586	0	328,572	0	18,957	18,957	17,216	09/15/2027	3.A FE
681639-AA-8	OLYMPUS WATER US HOLDING CORP		09/30/2024	VARIOUS		177,520	187,000	145,593	150,487	0	4,582	0	4,582	0	155,069	0	22,451	22,451	5,230	10/01/2028	4.C FE
682680-CD-3	ONEOK INC		09/12/2024	CSIN		199,792	200,000	199,128	0	0	0	0	0	0	199,128	0	664	664	0	10/15/2031	2.B FE
682691-AB-6	ONEMAIN FINANCE CORP		09/26/2024	JP MORGAN		97,545	102,000	93,820	0	0	1,678	0	1,678	0	95,497	0	2,047	2,047	2,499	01/15/2027	3.B FE
682691-AE-0	ONEMAIN FINANCE CORP		09/26/2024	VARIOUS		138,644	133,000	135,629	0	0	(260)	0	(260)	0	135,369	0	3,275	3,275	8,058	03/15/2030	3.B FE
683720-AA-4	OPEN TEXT HOLDINGS INC		09/26/2024	JP MORGAN		65,673	70,000	55,650	57,548	0	1,211	0	1,211	0	58,758	0	6,914	6,914	3,224	02/15/2030	3.B FE
68389X-BG-9	ORACLE CORPORATION		08/13/2024	VARIOUS		245,620	300,000	329,911	328,718	0	(301)	0	(301)	0	328,416	0	(82,797)	(82,797)	9,807	05/15/2055	2.B FE
690732-AE-2	OWENS & MINOR INC		09/16/2024	CALL 100		200,000	200,000	190,000	195,399	0	3,933	1,266	2,667	0	198,066	0	1,934	1,934	6,587	12/15/2024	3.C FE
690732-AG-7	OWENS & MINOR INC		09/26/2024	JP MORGAN		57,571	60,000	51,150	51,834	0	745	0	745	0	52,580	0	4,991	4,991	3,931	04/01/2030	4.B FE
69073T-AT-0	OWENS-BROCKWAY GLASS CONTAINER INC		09/26/2024	VARIOUS		207,254	207,000	202,183	202,521	0	739	0	739	0	203,260	0	3,994	3,994	10,277	05/13/2027	4.B FE
69073T-AU-7	OWENS-BROCKWAY GLASS CONTAINER INC		09/26/2024	JP MORGAN		91,038	89,000	89,067	90,113	0	(59)	1,053	(1,112)	0	89,000	0	2,038	2,038	5,592	05/15/2031	4.B FE
69318F-AJ-7	PBF HOLDING COMPANY LLC		09/26/2024	JP MORGAN		113,454	115,000	111,240	0	0	590	0	590	0	111,829	0	1,625	1,625	7,705	02/15/2028	3.B FE
69346V-AA-7	PERFORMANCE FOOD GROUP INC		09/26/2024	JP MORGAN		88,696	89,000	80,816	82,517	0	1,127	0	1,127	0	83,644	0	5,051	5,051	4,650	10/15/2027	4.A FE
69527A-AA-4	PACTIV EVERGREEN GROUP ISSUER INC		09/26/2024	JP MORGAN		82,155	86,000	74,820	75,483	0	1,396	0	1,396	0	76,879	0	5,276	5,276	3,574	10/15/2028	4.A FE
69690A-AE-7	PALMER SQUARE CLO LTD PLMRS_22-3A		08/28/2024	CALL 100		500,000	500,000	488,250	492,743	0	185	0	185	0	492,928	0	7,072	7,072	32,311	07/20/2035	1.A FE
69867R-AA-5	PANTHER ESCROW ISSUER LLC		09/26/2024	JP MORGAN		172,336	166,000	166,927	0	0	(69)	88	(157)	0	166,858	0	5,478	5,478	5,552	06/01/2031	4.B FE
698813-AA-0	PAPA JOHNS INTERNATIONAL INC		09/26/2024	JP MORGAN		50,769	55,000	44,413	45,629	0	1,004	0	1,004	0	46,633	0	4,137	4,137	2,202	09/15/2029	4.A FE
70052L-AB-9	PARK INTERMEDIATE HOLDINGS LLC		09/26/2024	JP MORGAN		70,784	71,000	62,145	64,692	0	839	0	839	0	65,531	0	5,253	5,253	4,125	10/01/2028	4.A FE
70052L-AD-5	PARK INTERMEDIATE HOLDINGS LLC		09/26/2024	JP MORGAN		53,705	52,000	52,000	0	0	0	0	0	0	52,000	0	1,705	1,705	1,325	02/01/2030	4.A FE
70109H-AJ-4	PARKER HANNIFIN CORP		08/05/2024	WELLS FARGO		918,572	820,000	862,789	890,318	0	(1,526)	32,969	(34,495)	0	855,824	0	62,749	62,749	37,156	05/15/2038	2.A FE
70478J-AA-2	PEARL MERGER SUB INC		09/26/2024	JP MORGAN		49,334	54,000	41,445	43,359	0	1,295	0	1,295	0	44,655	0	4,679	4,679	3,605	10/01/2028	4.A FE
707569-AV-1	PENN NATIONAL GAMING INC		09/26/2024	JP MORGAN		43,672	48,000	38,760	39,431	0	938	0	938	0	40,369	0	3,303	3,303	2,453	07/01/2029	4.C FE
708696-BY-4	PENNSYLVANIA ELECTRIC COMP 3.25 03/15/28		07/01/2024	BARCLAY'S CAPITAL		819,703	879,000	821,520	878,423	0	101	56,965	(56,864)	0	821,559	0	(1,856)	(1,856)	22,775	03/15/2028	1.G FE
70932M-AA-5	PENNYMAC FINANCIAL SERVICES INC		09/26/2024	JP MORGAN		64,799	65,000	64,188	0	0	326	307	19	0	64,336	0	462	462	3,319	10/15/2025	3.C FE
70932M-AD-9	PENNYMAC FINANCIAL SERVICES INC		09/26/2024	JP MORGAN		192,314	181,000	185,481	0	0	(486)	1,628	(2,114)	0	184,995	0	7,319	7,319	11,324	12/15/2029	3.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
70932M-AE-7	PENNYMAC FINANCIAL SERVICES INC		09/26/2024	VARIOUS		135,872	133,000	132,091	0	0	12	0	12	0	132,103	0	3,769	3,769	2,658	11/15/2030	3.C FE
71376L-AE-0	PERFORMANCE FOOD GROUP INC		09/04/2024	VARIOUS		153,120	164,000	137,436	140,931	0	2,169	0	2,169	0	143,100	0	10,020	10,020	7,309	08/01/2029	4.A FE
71677K-AA-6	PETSMART INC		08/13/2024	MARKET AXESS AS A BR		75,549	80,000	67,967	70,386	0	1,254	0	1,254	0	71,641	0	3,908	3,908	3,789	02/15/2028	4.A FE
71677K-AB-4	PETSMART INC		09/24/2024	VARIOUS		152,701	155,000	144,342	144,731	0	1,172	0	1,172	0	145,903	0	6,798	6,798	13,204	02/15/2029	4.C FE
717265-AL-6	PHELPS DODGE CORPORATION		09/30/2024	VARIOUS		396,776	320,000	384,963	0	0	(1,573)	0	(1,573)	0	383,391	0	13,385	13,385	7,065	06/01/2031	2.B FE
717265-AM-4	PHELPS DODGE CORPORATION		09/06/2024	VARIOUS		643,069	600,000	610,374	0	0	(113)	0	(113)	0	610,261	0	32,808	32,808	15,867	03/15/2034	2.B FE
718547-AU-6	PHILLIPS 66 CO		09/19/2024	SUSQUEHANNA		517,345	500,000	515,655	0	0	(51)	0	(51)	0	515,604	0	1,741	1,741	6,927	06/15/2031	2.A FE
720198-AG-5	PIEDMONT OPERATING PARTNERSHIP LP		09/26/2024	JP MORGAN		84,909	76,000	77,389	77,381	0	(203)	0	(203)	0	77,178	0	7,731	7,731	8,338	07/20/2028	2.C FE
72147K-AH-1	PILGRIMS PRIDE CORP		09/26/2024	VARIOUS		171,845	194,000	146,891	149,566	0	2,883	0	2,883	0	152,449	0	19,396	19,396	7,018	03/01/2032	2.C FE
724479-AQ-3	PITNEY BOWES INC		09/26/2024	JP MORGAN		49,339	50,000	46,846	0	0	85	0	85	0	46,931	0	2,408	2,408	1,933	03/15/2029	4.B FE
737446-AN-4	POST HOLDINGS INC		08/23/2024	CA_CASH_CLOSE		161,414	160,000	146,550	148,835	0	1,553	0	1,553	0	150,389	0	9,612	9,612	11,364	01/15/2028	4.B FE
737446-AP-9	POST HOLDINGS INC		09/26/2024	JP MORGAN		57,468	58,000	50,462	51,211	0	656	0	656	0	51,867	0	5,601	5,601	2,499	12/15/2029	4.B FE
737446-AR-5	POST HOLDINGS INC		08/09/2024	DEUTSCHE BANK		63,700	70,000	56,700	58,072	0	726	0	726	0	58,798	0	4,902	4,902	2,861	09/15/2031	4.B FE
73943N-AA-4	PRAIRIE ACQUIROR LP		09/19/2024	VARIOUS		493,879	475,000	476,753	0	0	(299)	0	(299)	0	476,454	0	17,425	17,425	22,840	08/01/2029	4.C FE
74112B-AL-9	PRESTIGE BRANDS INC		09/26/2024	JP MORGAN		46,638	47,000	42,182	43,255	0	601	0	601	0	43,857	0	2,781	2,781	2,891	01/15/2028	3.B FE
74112B-AM-7	PRESTIGE BRANDS INC		09/26/2024	VARIOUS		143,759	159,000	123,424	127,379	0	2,360	0	2,360	0	129,739	0	14,020	14,020	5,609	04/01/2031	4.A FE
74153W-CV-9	PRICOA GLOBAL FUNDING I		09/25/2024	MARKET AXESS AS A BR		202,734	200,000	199,752	0	0	0	0	0	0	199,752	0	2,982	2,982	749	08/27/2031	1.D FE
74166M-AE-6	PRIME SECURITY SERVICES BORROWER L		09/26/2024	VARIOUS		251,855	255,000	215,310	222,718	0	4,140	0	4,140	0	226,859	0	24,997	24,997	17,256	01/15/2028	4.B FE
74168L-AA-4	PRIMO WATER HOLDINGS INC		09/25/2024	VARIOUS		193,164	202,000	170,900	173,323	0	3,301	0	3,301	0	176,624	0	16,540	16,540	7,980	04/30/2029	4.A FE
74368C-BV-5	PROTECTIVE LIFE GLOBAL FUNDING		09/19/2024	PNC SECURITIES INC		246,705	235,000	235,000	235,000	0	0	0	0	0	235,000	0	11,705	11,705	10,064	12/08/2028	1.D FE
74834L-BE-9	QUEST DIAGNOSTICS INCORPORATED		08/15/2024	CSIN		80,095	80,000	79,982	0	0	0	0	0	0	79,982	0	113	113	0	12/15/2027	2.A FE
74834L-BG-4	QUEST DIAGNOSTICS INCORPORATED		09/16/2024	VARIOUS		792,006	783,000	779,938	0	0	0	0	0	0	779,938	0	12,067	12,067	1,828	12/15/2034	2.A FE
753272-AA-1	RAND PARENT LLC		09/26/2024	JP MORGAN		118,998	117,000	105,727	106,485	0	946	0	946	0	107,431	0	11,567	11,567	11,105	02/15/2030	3.A FE
75606D-AL-5	REALOGY GROUP LLC / REALOGY CO ISS		09/26/2024	VARIOUS		91,955	113,000	68,365	82,438	0	3,743	16,408	(12,665)	0	69,774	0	22,182	22,182	7,690	01/15/2029	5.A FE
758750-AM-5	REGAL REXNORD CORP		09/25/2024	VARIOUS		1,162,149	1,125,000	1,119,197	0	0	488	0	488	0	1,119,684	0	42,465	42,465	24,782	04/15/2028	2.C FE
75884R-BA-0	REGENCY CENTERS LP		08/02/2024	GOLDMAN SACHS		303,696	318,000	281,390	284,804	0	2,572	0	2,572	0	287,376	0	16,321	16,321	7,517	06/15/2030	2.A FE
760759-AV-2	REPUBLIC SERVICES INC		07/15/2024	SOCIETE GENERALE		877,010	1,000,000	870,360	880,357	0	9,234	0	9,234	0	889,591	0	(12,581)	(12,581)	20,125	03/01/2030	2.A FE
760759-BH-2	REPUBLIC SERVICES INC		07/10/2024	SMBC		601,859	608,000	604,547	604,547	0	140	0	140	0	604,686	0	(2,827)	(2,827)	17,649	12/15/2033	2.A FE
77313L-AA-1	ROCKET MORTGAGE LLC		09/26/2024	JP MORGAN		46,877	49,000	45,237	0	0	925	260	665	0	45,917	0	960	960	1,338	10/15/2026	3.A FE
77313L-AB-9	QUICKEN LOANS LLC		07/19/2024	MORGAN STANLEY		107,031	125,000	89,139	91,039	0	1,308	0	1,308	0	92,347	0	14,684	14,684	3,847	10/15/2033	3.A FE
780153-AW-2	ROYAL CARIBBEAN CRUISES LTD		09/26/2024	JP MORGAN		68,552	71,000	63,573	63,687	0	1,149	0	1,149	0	64,836	0	3,716	3,716	2,715	03/15/2028	3.B FE
780153-BH-4	ROYAL CARIBBEAN CRUISES LTD		09/26/2024	JP MORGAN		181,420	184,000	129,695	147,370	0	9,539	0	9,539	0	156,910	0	24,511	24,511	9,688	07/01/2026	3.B FE
780153-BK-7	ROYAL CARIBBEAN CRUISES LTD		09/26/2024	JP MORGAN		120,985	120,000	86,100	93,769	0	4,516	0	4,516	0	98,285	0	22,701	22,701	7,740	07/15/2027	3.B FE
78355H-KN-8	RYDER SYSTEM INC		09/01/2024	MATURITY		1,000,000	1,000,000	965,570	977,212	0	22,788	0	22,788	0	1,000,000	0	0	0	25,000	09/01/2024	2.B FE
78410G-AG-9	SBA COMMUNICATIONS CORP		09/26/2024	VARIOUS		184,552	200,000	157,250	164,206	0	4,248	0	4,248	0	168,454	0	16,098	16,098	7,054	02/01/2029	3.B FE
78433B-AA-6	SCIH SALT HOLDINGS INC		09/26/2024	JP MORGAN		86,788	91,000	84,175	0	0	959	475	484	0	84,659	0	2,129	2,129	4,017	05/01/2028	4.C FE
78454L-AW-0	SM ENERGY CO		09/26/2024	JP MORGAN		80,472	80,000	74,558	75,554	0	612	0	612	0	76,165	0	4,307	4,307	6,240	07/15/2028	3.C FE
78573N-AJ-1	SABRE GLBL INC		09/26/2024	JP MORGAN		110,476	113,000	95,553	95,990	0	3,014	0	3,014	0	99,005	0	11,471	11,471	10,288	06/01/2027	4.C FE
79546V-AQ-9	SALLY HOLDINGS LLC		09/26/2024	VARIOUS		115,803	113,000	111,433	0	0	54	1,642	(1,588)	0	111,485	0	4,318	4,318	4,089	03/01/2032	3.C FE
812127-AA-6	SEALED AIR CORPORATION		09/26/2024	JP MORGAN		128,922	127,000	122,756	116,014	0	634	51	583	0	123,615	0	5,307	5,307	8,774	02/01/2028	3.B FE
817565-CG-7	SERVICE CORPORATION INTERNATIONAL		09/26/2024	JP MORGAN		99,014	107,000	85,399	88,080	0	1,486	0	1,486	0	89,566	0	9,448	9,448	3,709	05/15/2031	3.C FE
81761L-AC-6	SERVICE PROPERTIES TRUST		09/05/2024	BARCLAY'S CAPITAL		111,735	104,000	105,840	46,337	0	(229)	205	(434)	0	105,610	0	6,125	6,125	7,226	11/15/2031	4.B FE
82873M-AA-1	SIMMONS FOODS INC		08/27/2024	MITSUBISHI UFJ		171,583	185,000	162,234	0	0	943	79	864	0	163,098	0	8,485	8,485	4,103	03/01/2029	4.C FE
828807-DY-0	SIMON PROPERTY GROUP LP		09/23/2024	STATE STREET BANK		377,685	380,000	377,374	0	0	0	0	0	0	377,374	0	311	311	0	09/26/2034	1.G FE
82967N-BA-5	SIRIUS XM RADIO INC		09/26/2024	JP MORGAN		153,793	156,000	150,930	0	0	0	0	0	0	150,930	0	2,863	2,863	1,213	08/01/2027	3.C FE
82967N-BC-1	SIRIUS XM RADIO INC		09/26/2024	JP MORGAN		52,823	54,000	47,586	47,882	0	668	0	668	0	48,550	0	4,274	4,274	3,680	07/01/2029	3.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
82967N-BL-1	SIRIUS XM RADIO INC		08/02/2024	JP MORGAN		597,713	630,000	566,385	377,864	0	10,907	1,040	9,867	0	583,991	0	13,722	13,722	16,703	09/01/2026	3.C FE
83007C-AA-0	6297782 LLC		08/14/2024	STATE STREET BANK		160,355	160,000	160,000	0	0	0	0	0	0	160,000	0	355	355	0	09/01/2027	2.C FE
83007C-AC-6	6297782 LLC		08/16/2024	BANK OF AMERICA		765,826	767,000	766,946	0	0	0	0	0	0	766,946	0	(1,120)	(1,120)	0	10/01/2029	2.C FE
83007C-AE-2	6297782 LLC		08/15/2024	VARIOUS		470,040	470,000	470,000	0	0	0	0	0	0	470,000	0	40	40	0	10/01/2034	2.C FE
83007C-AG-7	6297782 LLC		08/14/2024	JEFFERIES & CO		191,195	190,000	189,981	0	0	0	0	0	0	189,981	0	1,214	1,214	0	10/01/2054	2.C FE
830867-AA-5	DELTA AIR LINES INC		07/20/2024	VARIOUS		281,250	281,250	277,875	0	0	479	6,073	(5,594)	0	278,354	0	2,896	2,896	3,164	10/20/2025	2.B FE
833794-AB-6	SODEXO INC		07/03/2024	JEFFERIES & CO		392,329	460,000	382,798	383,341	0	4,436	0	4,436	0	387,777	0	4,552	4,552	8,995	04/16/2031	2.A FE
83444M-AC-5	SOLVENTUM CORP		08/07/2024	BARCLAY'S CAPITAL		405,808	400,000	399,976	0	0	7	0	7	0	399,983	0	5,825	5,825	9,660	03/01/2029	2.C FE
835495-AQ-5	SONOCO PRODUCTS COMPANY		09/17/2024	CANTOR FITZGERALD		465,028	465,000	464,665	0	0	0	0	0	0	464,665	0	363	363	0	09/01/2026	2.B FE
845467-AS-8	SOUTHWESTERN ENERGY COMPANY		09/26/2024	JP MORGAN		96,566	97,000	86,573	87,949	0	887	0	887	0	88,836	0	7,730	7,730	5,388	03/15/2030	3.A FE
845467-AT-6	SOUTHWESTERN ENERGY COMPANY		07/23/2024	MARKET AXESS AS A BR		152,564	164,000	138,938	140,568	0	1,247	0	1,247	0	141,815	0	10,749	10,749	7,639	02/01/2032	3.A FE
85172F-AN-9	SPRINGLEAF FINANCE CORP		09/26/2024	VARIOUS		247,954	243,000	222,052	226,461	0	5,008	0	5,008	0	231,468	0	16,486	16,486	17,556	03/15/2026	3.B FE
85205T-AN-0	SPIRIT AEROSYSTEMS INC		09/26/2024	JP MORGAN		105,007	97,000	104,985	0	0	(747)	866	(1,613)	0	104,238	0	769	769	7,502	11/30/2029	3.C FE
852060-AD-4	SPRINT CAPITAL CORPORATION		09/26/2024	JP MORGAN		45,834	42,000	43,050	42,616	0	(82)	0	(82)	0	42,534	0	3,300	3,300	2,503	11/15/2028	2.B FE
852060-AT-9	SPRINT CAPITAL CORPORATION		07/19/2024	MARKET AXESS AS A BR		211,580	175,000	207,935	198,133	0	(1,212)	0	(1,212)	0	196,921	0	14,659	14,659	13,058	03/15/2032	2.B FE
853496-AC-1	STANDARD INDUSTRIES INC (DELAWARE)		09/26/2024	JP MORGAN		135,689	137,000	126,013	72,956	0	1,795	16	1,779	0	130,024	0	5,664	5,664	6,224	02/15/2027	3.B FE
853496-AH-0	STANDARD INDUSTRIES INC		07/31/2024	MARKET AXESS AS A BR		85,505	100,000	70,988	74,168	0	1,624	0	1,624	0	75,792	0	9,713	9,713	3,525	01/15/2031	3.B FE
855030-AQ-5	STAPLES INC		09/26/2024	JP MORGAN		48,195	50,000	47,656	0	0	59	0	59	0	47,715	0	480	480	1,598	09/01/2029	4.C FE
855170-AA-4	STAR PARENT INC		09/26/2024	JP MORGAN		53,984	50,000	50,000	50,000	0	0	0	0	0	50,000	0	3,984	3,984	4,488	10/01/2030	4.A FE
857691-AG-4	STATION CASINOS LLC		09/26/2024	JP MORGAN		56,065	58,000	54,375	0	0	452	101	351	0	54,726	0	1,339	1,339	1,610	02/15/2028	4.C FE
863667-AG-6	STRYKER CORPORATION		09/23/2024	JP MORGAN		548,202	600,000	539,943	548,536	0	1,313	18,649	(17,336)	0	531,200	0	17,002	17,002	22,531	05/15/2044	2.A FE
866677-AE-7	SUN COMMUNITIES OPERATING LP		09/23/2024	GOLDMAN SACHS		218,008	250,000	199,325	201,619	0	3,805	0	3,805	0	205,424	0	12,584	12,584	8,044	07/15/2031	2.C FE
87157D-AG-4	SYNAPTICS INCORPORATED		09/26/2024	JP MORGAN		60,600	64,000	52,021	53,339	0	1,192	0	1,192	0	54,531	0	6,069	6,069	2,005	06/15/2029	3.C FE
87165B-AU-7	SYNCHRONY FINANCIAL		09/26/2024	JP MORGAN		72,877	70,000	65,591	29,085	0	226	87	139	0	65,953	0	6,924	6,924	5,850	02/02/2033	3.A FE
871829-AD-9	SYSCO CORPORATION		08/27/2024	PERFORMANCE TRUST CA		219,392	205,000	215,234	0	0	(1,195)	0	(1,195)	0	214,038	0	5,353	5,353	12,294	04/15/2027	2.B FE
87264A-AZ-8	T-MOBILE USA INC		09/06/2024	VARIOUS		1,103,708	1,250,000	1,358,748	1,352,754	0	(1,680)	0	(1,680)	0	1,351,074	0	(247,366)	(247,366)	50,625	04/15/2050	2.B FE
87265H-AG-4	TRI POINTE GROUP INC		09/26/2024	JP MORGAN		61,009	60,000	51,259	52,604	0	1,026	0	1,026	0	53,630	0	7,379	7,379	2,679	06/15/2028	3.B FE
87612B-BQ-4	TARGA RESOURCES PARTNERS LP		07/18/2024	VARIOUS		902,464	900,000	826,132	834,968	0	4,751	0	4,751	0	839,719	0	62,745	62,745	43,691	03/01/2030	2.C FE
87612G-AK-7	TARGA RESOURCES CORP		08/06/2024	VARIOUS		314,696	313,000	312,822	0	0	0	0	0	0	312,822	0	1,874	1,874	0	02/15/2035	2.B FE
88033G-DK-3	TENET HEALTHCARE CORPORATION		09/26/2024	JP MORGAN		282,324	280,000	242,140	243,564	0	4,698	0	4,698	0	248,262	0	34,062	34,062	16,959	10/01/2028	4.C FE
88033G-DM-9	TENET HEALTHCARE CORPORATION		09/26/2024	JP MORGAN		73,292	76,000	63,171	64,111	0	1,342	0	1,342	0	65,453	0	7,839	7,839	2,656	06/01/2029	3.C FE
88033G-DS-6	TENET HEALTHCARE CORPORATION		09/26/2024	JP MORGAN		92,003	92,000	88,896	89,103	0	631	0	631	0	89,734	0	2,269	2,269	6,644	02/01/2027	4.A FE
880349-AU-9	TENNECO INC		09/26/2024	JP MORGAN		86,225	92,000	74,750	75,351	0	1,896	0	1,896	0	77,247	0	8,978	8,978	8,157	11/17/2028	4.A FE
88429P-AA-0	PUTNM_2		08/02/2024	CALL 100		1,000,000	1,000,000	1,002,500	0	0	(45)	0	(45)	0	1,002,455	0	(2,455)	(2,455)	22,195	07/17/2034	1.A FE
88632Q-AE-3	TIBCO SOFTWARE INC		08/20/2024	AFNIG37659		43,230	44,000	37,842	38,551	0	531	0	531	0	39,083	0	4,147	4,147	2,550	03/31/2029	4.B FE
88830M-AM-4	TITAN INTERNATIONAL INC		09/26/2024	JP MORGAN		98,115	99,000	88,626	90,367	0	1,219	0	1,219	0	91,586	0	6,529	6,529	6,295	04/30/2028	4.B FE
892356-AA-4	TRACTOR SUPPLY COMPANY		09/24/2024	BARCLAY'S CAPITAL		266,488	308,000	244,882	249,539	0	5,361	0	5,361	0	254,900	0	11,588	11,588	4,851	11/01/2030	2.B FE
893647-BL-0	TRANSDIGM INC		09/26/2024	JP MORGAN		91,512	92,000	89,470	0	0	334	0	334	0	89,804	0	1,708	1,708	4,385	11/15/2027	4.C FE
893647-BR-7	TRANSDIGM INC		09/26/2024	JP MORGAN		222,074	216,000	213,300	213,417	0	357	0	357	0	213,774	0	8,300	8,300	16,281	08/15/2028	3.C FE
893647-BU-0	TRANSDIGM INC		09/26/2024	JP MORGAN		78,221	76,000	76,000	0	0	0	0	0	0	76,000	0	2,221	2,221	2,826	03/01/2029	3.C FE
893647-BV-8	TRANSDIGM INC		09/26/2024	JP MORGAN		48,900	47,000	47,000	0	0	0	0	0	0	47,000	0	1,900	1,900	1,816	03/01/2032	3.C FE
893647-BW-6	TRANSDIGM INC		09/26/2024	JP MORGAN		47,539	47,000	47,000	0	0	0	0	0	0	47,000	0	539	539	63	12/15/2033	3.C FE
89469A-AD-6	TREEHOUSE FOODS INC		09/26/2024	JP MORGAN		75,127	81,000	64,901	67,684	0	1,788	0	1,788	0	69,472	0	5,655	5,655	3,474	09/01/2028	5.A FE
897051-AC-2	TRONOX INC		09/26/2024	JP MORGAN		98,851	107,000	78,407	83,256	0	2,677	0	2,677	0	85,934	0	12,917	12,917	5,114	03/15/2029	4.A FE
90265E-AP-5	UDR INC		08/27/2024	BARCLAY'S CAPITAL		693,504	700,000	682,297	678,014	0	2,540	0	2,540	0	680,554	0	12,950	12,950	33,538	01/26/2029	2.A FE
90265E-AW-0	UDR INC		08/22/2024	VARIOUS		398,934	400,000	395,908	0	0	1	0	1	0	395,909	0	3,025	3,025	228	09/01/2034	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
90290M-AE-1	US FOODS INC		09/26/2024	JP MORGAN		53,291	55,000	45,788	46,958	0	741	0	741	0	47,699	0	5,592	5,592	2,092	06/01/2030	3.C FE
90353T-AE-0	UBER TECHNOLOGIES INC		09/26/2024	JP MORGAN		98,862	97,000	96,749	94,711	0	413	0	413	0	95,125	0	3,738	3,738	7,518	09/15/2027	2.B FE
90353T-AK-6	UBER TECHNOLOGIES INC		09/06/2024	STIFEL NICOLAUS		113,305	114,000	93,765	97,161	0	1,698	0	1,698	0	98,859	0	14,446	14,446	5,472	08/15/2029	2.B FE
90353T-AP-5	UBER TECHNOLOGIES INC		09/13/2024	UBS SECURITIES		504,355	500,000	499,798	0	0	(2)	0	(2)	0	499,796	0	4,559	4,559	467	09/15/2034	2.B FE
90353T-AQ-3	UBER TECHNOLOGIES INC		09/05/2024	GOLDMAN SACHS		199,850	200,000	199,612	0	0	0	0	0	0	199,612	0	238	238	0	09/15/2054	2.B FE
907818-BY-3	UNION PACIFIC CORPORATION		09/20/2024	PERFORMANCE TRUST CA		351,847	323,000	343,446	0	0	(724)	0	(724)	0	342,722	0	9,125	9,125	12,850	02/01/2028	1.G FE
907818-DP-0	UNION PACIFIC CORP		09/11/2024	CANTOR FITZGERALD		809,181	900,000	750,780	0	0	1,032	0	1,032	0	751,812	0	57,369	57,369	15,619	04/15/2043	1.G FE
90783V-AA-3	UNION PACIFIC RAILROAD COMPANY 200		07/03/2024	SINKING PAYMENT		249	249	245	245	0	3	0	3	0	249	0	0	0	13	01/02/2029	1.C FE
90932L-AG-2	UNITED AIRLINES INC		09/26/2024	JP MORGAN		159,142	162,000	149,551	150,749	0	3,426	0	3,426	0	154,175	0	4,967	4,967	6,733	04/15/2026	3.A FE
911163-AA-1	UNITED NATURAL FOODS INC		09/26/2024	JP MORGAN		129,892	136,000	102,371	104,829	0	3,661	0	3,661	0	108,490	0	21,402	21,402	8,721	10/15/2028	5.B FE
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC		09/26/2024	JP MORGAN		119,967	127,000	104,140	107,006	0	1,802	0	1,802	0	108,808	0	11,159	11,159	6,096	07/15/2030	3.B FE
911365-BQ-6	UNITED RENTALS (NORTH AMERICA) INC		09/25/2024	VARIOUS		577,625	560,000	553,850	553,958	0	559	0	559	0	554,516	0	23,109	23,109	26,067	12/15/2029	2.C FE
913017-BA-6	RAYTHEON TECHNOLOGIES CORPORATION		09/23/2024	VARIOUS		778,275	687,000	761,406	0	0	(6,143)	0	(6,143)	0	755,263	0	23,013	23,013	49,396	09/15/2029	2.A FE
913229-AC-4	UNITED WHOLESALE MORTGAGE LLC		09/26/2024	JP MORGAN		76,404	77,000	61,372	65,185	0	2,155	0	2,155	0	67,340	0	9,064	9,064	3,468	06/15/2027	3.C FE
91327T-AA-9	UNITI GROUP LP		08/20/2024	MARKET AXESS AS A BR		87,429	85,000	82,464	82,773	0	296	0	296	0	83,070	0	4,360	4,360	8,330	02/15/2028	4.B FE
914906-AV-4	UNIVISION COMMUNICATIONS INC		09/26/2024	JP MORGAN		133,561	149,000	119,476	122,040	0	3,040	0	3,040	0	125,080	0	8,481	8,481	6,072	05/01/2029	4.A FE
914906-AY-8	UNIVISION COMMUNICATIONS INC		09/26/2024	JP MORGAN		101,149	99,000	95,543	96,120	0	406	446	(40)	0	96,079	0	5,070	5,070	9,020	08/15/2028	4.A FE
92328M-AC-7	VENTURE GLOBAL CALCASIEU PASS LLC		09/26/2024	JP MORGAN		122,084	136,000	104,710	105,234	0	1,652	0	1,652	0	106,887	0	15,198	15,198	4,772	11/01/2033	3.B FE
92332Y-AA-9	VENTURE GLOBAL LNG INC		09/26/2024	JP MORGAN		397,704	379,000	374,391	374,502	0	607	0	607	0	375,109	0	22,594	22,594	25,319	06/01/2028	3.B FE
92332Y-AB-7	VENTURE GLOBAL LNG INC		09/26/2024	JP MORGAN		305,265	287,000	283,096	283,175	0	253	0	253	0	283,428	0	21,836	21,836	19,763	06/01/2031	3.B FE
92338C-AA-1	VERALTO CORP		09/20/2024	EXCHANGE OFFER		799,912	800,000	799,872	799,872	0	40	0	40	0	799,912	0	0	0	44,244	09/18/2026	2.B FE
92339L-AA-0	VERDE PURCHASER LLC		09/26/2024	JP MORGAN		56,246	52,000	52,000	52,000	0	0	0	0	0	52,000	0	4,246	4,246	4,505	11/30/2030	4.B FE
92343V-DC-5	VERIZON COMMUNICATIONS INC		08/19/2024	GOLDMAN SACHS		524,693	615,000	717,937	706,186	0	(1,755)	0	(1,755)	0	704,431	0	(179,737)	(179,737)	25,721	08/15/2046	2.A FE
92343V-DR-2	VERIZON COMMUNICATIONS INC		08/14/2024	VARIOUS		241,231	250,000	232,500	232,537	0	475	0	475	0	233,012	0	8,219	8,219	11,011	03/15/2039	2.A FE
92564R-AE-5	VICI PROPERTIES INC		09/26/2024	JP MORGAN		70,304	74,000	61,574	63,139	0	970	0	970	0	64,109	0	6,195	6,195	3,409	08/15/2030	2.C FE
926400-AA-0	VICTORIAS SECRET & CO		09/26/2024	VARIOUS		121,571	139,000	100,681	101,990	0	3,504	0	3,504	0	105,494	0	16,077	16,077	7,434	07/15/2029	4.A FE
92648D-AA-4	VICTRA HOLDINGS LLC		09/10/2024	TRUIST BANK		21,604	21,000	21,000	0	0	0	0	0	0	21,000	0	604	604	0	09/15/2029	4.A FE
927804-GS-7	VIRGINIA ELECTRIC AND POWER COMPAN		08/06/2024	JANE STREET EXECUTIO		395,454	395,000	393,282	0	0	0	0	0	0	393,282	0	2,173	2,173	0	08/15/2054	1.F FE
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC		09/26/2024	JP MORGAN		136,657	138,000	123,530	127,046	0	2,022	0	2,022	0	129,067	0	7,590	7,590	7,993	07/31/2027	3.B FE
92840V-AP-7	VISTRA OPERATIONS COMPANY LLC		09/26/2024	JP MORGAN		255,600	238,000	237,905	237,894	0	(13)	0	(13)	0	237,880	0	17,720	17,720	18,496	10/15/2031	3.B FE
928563-AH-8	VMWARE INC		08/15/2024	MATURITY		350,000	350,000	331,527	339,804	0	10,196	0	10,196	0	350,000	0	0	0	3,500	08/15/2024	2.C FE
929290-AQ-0	WASTE MANAGEMENT HOLDINGS INC		08/23/2024	VARIOUS		676,411	646,000	676,835	410,482	0	(5,708)	0	(5,708)	0	668,526	0	7,885	7,885	37,702	08/01/2026	1.G FE
929566-AL-1	WABASH NATIONAL CORPORATION		09/26/2024	JP MORGAN		120,949	132,000	102,173	107,436	0	3,130	0	3,130	0	110,565	0	10,384	10,384	5,643	10/15/2028	4.A FE
931427-AB-4	WALGREENS BOOTS ALLIANCE INC		09/26/2024	JP MORGAN		45,713	59,000	49,972	0	0	345	3,253	(2,908)	0	50,118	0	(4,405)	(4,405)	2,279	11/18/2034	3.B FE
931427-AQ-1	WALGREENS BOOTS ALLIANCE I 3.45 06/01/26		09/26/2024	JP MORGAN		74,116	77,000	72,517	0	0	917	543	374	0	73,043	0	1,073	1,073	2,184	06/01/2026	3.B FE
931427-AW-8	WALGREENS BOOTS ALLIANCE INC		09/26/2024	JP MORGAN		91,181	91,000	91,000	0	0	0	0	0	0	91,000	0	181	181	924	08/15/2029	4.A FE
94106L-BX-6	WASTE MANAGEMENT INC		07/18/2024	JP MORGAN		1,294,920	1,285,000	1,283,445	0	0	0	0	0	0	1,283,445	0	11,475	11,475	2,827	07/03/2027	1.G FE
94874R-AU-0	KIMCO REALTY OP LLC		09/19/2024	PERFORMANCE TRUST CA		69,279	65,000	68,732	0	0	(15)	0	(15)	0	68,717	0	562	562	62	06/25/2027	2.A FE
94951A-AA-7	WELF_24-1		07/15/2024	BANK OF NOVA SCOTIA		1,055,250	1,050,000	1,050,000	0	0	0	0	0	0	1,050,000	0	5,250	5,250	5,644	07/18/2037	1.A FE
95000U-2A-0	WELLS FARGO & COMPANY		09/13/2024	WELLS FARGO		1,471,905	1,500,000	1,649,215	1,575,701	0	(15,406)	0	(15,406)	0	1,560,295	0	(88,390)	(88,390)	43,904	05/22/2028	2.A FE
95000U-2L-6	WELLS FARGO & COMPANY		09/30/2024	WELLS FARGO		1,101,111	1,100,000	1,028,104	1,028,671	0	6,194	0	6,194	0	1,034,865	0	66,246	66,246	48,848	04/04/2031	2.A FE
95000U-3F-8	WELLS FARGO & COMPANY		08/22/2024	BANK OF AMERICA		356,999	345,000	345,000	345,000	0	0	0	0	0	345,000	0	11,999	11,999	20,663	07/25/2034	1.E FE
95081Q-AR-5	WESCO DISTRIBUTION INC		09/26/2024	JP MORGAN		78,888	76,000	76,000	0	0	0	0	0	0	76,000	0	2,888	2,888	2,797	03/15/2032	3.B FE
960386-AQ-3	WESTINGHOUSE AIR BRAKE TECHNOLOGIE		09/20/2024	BCNSTEQ9A		592,756	600,000	572,492	578,629	0	10,435	0	10,435	0	589,064	0	3,691	3,691	14,827	06/15/2025	2.B FE
96042R-AE-8	WLAKE_21-2		09/15/2024	PAYDOWN		115,048	115,048	113,966	115,001	0	47	0	47	0	115,048	0	0	0	684	07/15/2026	1.A FE
96145D-AB-1	WRKCO INC		09/15/2024	MATURITY		500,000	500,000	485,200	489,496	0	10,504	0	10,504	0	500,000	0	0	0	15,000	09/15/2024	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
969133-AK-3	WEYERHAEUSER COMPANY		09/27/2024	VARIOUS		230,326	218,000	226,291	0	0	(534)	0	(534)	0	225,757	0	4,570	4,570	3,279	07/01/2026	2.B FE
969457-BM-1	WILLIAMS COMPANIES INC		07/12/2024	MORGAN STANLEY		400,023	330,000	368,380	367,719	0	(1,884)	0	(1,884)	0	365,835	0	34,188	34,188	24,063	03/15/2032	2.B FE
97360A-AA-5	WINDSOR HOLDINGS III LLC		08/16/2024	MORGAN STANLEY		77,793	73,000	71,905	71,939	0	70	0	70	0	72,009	0	5,784	5,784	4,206	06/15/2030	4.A FE
97381A-AA-0	WINDSTREAM ESCROW LLC		09/26/2024	STIFEL NICOLAUS		101,250	100,000	100,000	0	0	0	0	0	0	100,000	0	1,250	1,250	0	10/01/2031	4.C FE
98310W-AS-7	TRAVEL + LEISURE CO		09/26/2024	JP MORGAN		174,264	171,000	161,744	162,820	0	2,147	0	2,147	0	164,967	0	9,297	9,297	13,122	07/31/2026	3.C FE
983130-AX-3	WYNN LAS VEGAS LLC / WYNN LAS VEGA		09/26/2024	JP MORGAN		46,921	47,000	45,649	0	0	170	420	(250)	0	45,752	0	1,169	1,169	2,139	05/15/2027	3.C FE
983133-AA-7	WYNN AMERICA LLC		09/26/2024	JP MORGAN		49,138	50,000	43,750	43,951	0	642	0	642	0	44,593	0	4,544	4,544	2,534	10/01/2029	3.C FE
98379K-AA-0	XPO INC		09/26/2024	JP MORGAN		59,336	58,000	56,115	56,204	0	260	0	260	0	56,464	0	2,872	2,872	2,981	06/01/2028	2.C FE
98421M-AB-2	XEROX HOLDINGS CORP		07/26/2024	STIFEL NICOLAUS		87,880	104,000	89,310	0	0	1,156	5,347	(4,191)	0	89,544	0	(1,664)	(1,664)	5,466	08/15/2028	4.A FE
988498-AL-5	YUM! BRANDS INC.		09/26/2024	JP MORGAN		102,582	104,000	89,410	92,347	0	1,170	0	1,170	0	93,517	0	9,065	9,065	5,928	01/15/2030	3.C FE
98877D-AC-9	ZF NORTH AMERICA CAPITAL INC		09/26/2024	JP MORGAN		175,455	177,000	169,920	170,979	0	3,275	0	3,275	0	174,254	0	1,201	1,201	7,660	04/29/2025	3.A FE
98956P-AG-7	ZIMMER BIOMET HOLDINGS INC		09/19/2024	VARIOUS		377,354	400,000	356,588	0	0	1,733	0	1,733	0	358,321	0	19,033	19,033	18,570	08/15/2035	2.B FE
98956P-AT-9	ZIMMER BIOMET HOLDINGS INC		08/05/2024	SIC		35,079	37,000	32,193	32,371	0	375	0	375	0	32,746	0	2,333	2,333	1,153	03/20/2030	2.B FE
008911-BK-4	AIR CANADA	A	09/26/2024	JP MORGAN		74,821	77,000	73,150	0	0	874	466	408	0	73,558	0	1,263	1,263	1,840	08/15/2026	3.A FE
071734-AD-9	BAUSCH HEALTH COMPANIES INC	A	09/19/2024	JEFFERIES & CO		51,750	75,000	(66,394)	33,559	0	4,218	1,889	2,329	0	35,888	0	15,862	15,862	6,198	01/15/2028	6. FE
097751-CA-7	BOMBARDIER INC	A	09/26/2024	JP MORGAN		128,382	117,000	116,744	116,744	0	13	0	13	0	116,756	0	11,625	11,625	8,816	11/15/2030	4.A FE
097751-CB-5	BOMBARDIER INC	A	09/26/2024	JP MORGAN		62,293	59,000	59,148	0	0	(16)	0	(16)	0	59,132	0	3,161	3,161	2,056	07/01/2031	4.A FE
15135U-AS-8	CENOVUS ENERGY INC	A	08/27/2024	MARKET AXESS AS A BR		197,727	197,000	195,924	0	0	318	0	318	0	196,242	0	1,485	1,485	6,559	07/15/2025	2.B FE
18060T-AC-9	CLARIOS GLOBAL LP	A	09/26/2024	JP MORGAN		79,311	77,000	77,289	0	0	(41)	0	(41)	0	77,248	0	2,063	2,063	4,505	05/15/2028	3.C FE
29250N-BN-4	ENBRIDGE INC		08/08/2024	UBS SECURITIES		408,084	405,000	406,013	0	0	(48)	0	(48)	0	405,964	0	2,120	2,120	16,926	01/15/2083	2.C FE
29250N-BP-9	ENBRIDGE INC	A	08/01/2024	JEFFERIES & CO		316,819	305,000	312,345	312,340	0	(366)	0	(366)	0	311,974	0	4,844	4,844	24,354	01/15/2083	2.C FE
29250N-BT-1	ENBRIDGE INC	A	07/01/2024	UBS SECURITIES		437,400	405,000	412,085	412,085	0	(294)	0	(294)	0	411,791	0	25,609	25,609	26,488	01/15/2084	2.C FE
36168Q-AL-8	GFL ENVIRONMENTAL INC	A	09/26/2024	JP MORGAN		134,370	141,000	116,325	121,341	0	2,474	0	2,474	0	123,815	0	10,555	10,555	6,196	08/01/2028	4.C FE
36168Q-AP-9	GFL ENVIRONMENTAL INC	A	09/13/2024	BARCLAY'S CAPITAL		49,530	52,000	41,990	43,600	0	866	0	866	0	44,466	0	5,064	5,064	2,471	08/15/2029	4.C FE
36168Q-AQ-7	GFL ENVIRONMENTAL INC	A	09/26/2024	JP MORGAN		52,525	50,000	50,000	50,000	0	0	0	0	0	50,000	0	2,525	2,525	2,728	01/15/2031	3.C FE
37441Q-AA-9	GFL ENVIRONMENTAL INC	A	09/26/2024	JP MORGAN		54,056	52,000	51,740	0	0	1	260	(259)	0	51,741	0	2,315	2,315	957	04/01/2032	4.C FE
552704-AE-8	MEG ENERGY CORP	A	09/24/2024	CALL 101.781		63,104	62,000	62,414	62,000	0	0	0	0	0	62,000	0	0	0	6,163	02/01/2027	3.C FE
552704-AF-5	MEG ENERGY CORP	A	09/26/2024	JP MORGAN		89,395	90,000	80,265	81,873	0	983	0	983	0	82,857	0	6,538	6,538	6,110	02/01/2029	3.C FE
59151K-AL-2	METHANEX CORPORATION	A	09/26/2024	VARIOUS		225,222	230,000	203,546	204,462	0	2,177	0	2,177	0	206,639	0	18,583	18,583	8,138	12/15/2029	3.A FE
66977W-AR-0	NOVA CHEMICALS CORP	A	09/26/2024	JP MORGAN		133,114	135,000	112,764	117,193	0	3,359	0	3,359	0	120,553	0	12,561	12,561	5,828	06/01/2027	3.C FE
67077M-AE-8	NUTRIEN LTD	A	08/29/2024	VARIOUS		741,486	750,000	725,407	733,853	0	4,783	9,696	(4,913)	0	728,940	0	12,547	12,547	21,250	12/15/2026	2.B FE
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO	A	08/08/2024	BARCLAY'S CAPITAL		180,973	191,000	178,108	0	0	1,395	346	1,049	0	179,156	0	1,816	1,816	6,661	01/15/2028	3.B FE
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY CO	A	09/26/2024	JP MORGAN		165,947	171,000	161,381	0	0	1,239	739	500	0	161,967	0	3,980	3,980	6,484	01/15/2028	4.B FE
68245X-AM-1	1011778 BC UNLIMITED LIABILITY CO	A	09/26/2024	VARIOUS		163,853	178,000	139,730	144,266	0	2,847	0	2,847	0	147,113	0	16,740	16,740	6,663	10/15/2030	4.B FE
69867D-AA-6	PANTHER BF AGGREGATOR 2 LP	A	09/26/2024	JP MORGAN		95,940	96,000	95,640	95,640	0	111	35	76	0	95,716	0	224	224	5,200	05/15/2026	3.C FE
69867D-AC-2	PANTHER BF AGGREGATOR 2 LP	A	09/26/2024	JP MORGAN		138,905	138,000	137,655	137,690	0	44	0	44	0	137,735	0	1,171	1,171	10,166	05/15/2027	4.C FE
836720-AF-9	SOUTH BOW CANADIAN INFRASTRUCTURE		08/20/2024	MARKET AXESS AS A BR		104,366	104,000	104,000	0	0	0	0	0	0	104,000	0	366	366	0	03/01/2055	3.B FE
89352H-BE-8	TRANSCANADA PIPELINES LTD		09/19/2024	CITIGROUP		1,003,999	1,000,000	999,200	0	0	199	0	199	0	999,399	0	4,600	4,600	63,925	03/09/2026	2.A FE
94106B-AG-6	WASTE CONNECTIONS INC	A	07/18/2024	SOCIETE GENERALE		604,760	607,000	599,928	0	0	196	0	196	0	600,124	0	4,636	4,636	12,477	03/01/2034	2.A FE
00217G-AA-1	APTIV PLC	C	09/19/2024	CALL 100		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	13,012	02/18/2025	2.B FE
00687Y-AB-1	ADIENT GLOBAL HOLDINGS LTD	C	09/26/2024	JP MORGAN		103,151	100,000	98,969	95,951	0	133	0	133	0	99,144	0	4,007	4,007	6,650	04/15/2028	3.B FE
00687Y-AC-9	ADIENT GLOBAL HOLDINGS LTD	C	08/20/2024	BMO		105,500	100,000	100,000	100,000	0	0	0	0	0	100,000	0	5,500	5,500	7,013	04/15/2031	4.B FE
00774M-AM-7	AERCAP IRELAND CAPITAL DAC	C	08/14/2024	MATURITY		189,000	189,000	181,748	184,859	0	4,141	0	4,141	0	189,000	0	0	0	5,434	08/14/2024	2.A FE
00928Q-AY-7	AIRCASTLE LTD	C	09/03/2024	SOCIETE GENERALE		410,436	400,000	397,564	0	0	264	0	264	0	397,828	0	12,608	12,608	14,677	02/15/2029	2.C FE
01749B-AA-7	ALLEGRO CLO I LTD ALLEG_17-2A	C	07/17/2024	PAYDOWN		499,946	499,946	497,846	497,956	0	1,990	0	1,990	0	499,946	0	0	0	25,636	01/17/2031	1.A FE
02154C-AF-0	ALTICE FINANCING SA	C	07/08/2024	VARIOUS		284,412	370,000	283,050	301,674	0	7,261	25,653	(18,392)	0	283,283	0	1,129	1,129	17,997	01/15/2028	5.A FE
034863-AS-9	ANGLO AMERICAN CAPITAL PLC	C	09/11/2024	MATURITY		1,217,000	1,217,000	1,187,999	1,197,458	0	19,542	0	19,542	0	1,217,000	0	0	0	44,116	09/11/2024	2.B FE
03740M-AB-6	AON PLC	C	08/06/2024	GOLDMAN SACHS		219,276	215,000	214,701	0	0	15	0	15	0	214,716	0	4,560	4,560	4,798	03/01/2029	2.A FE
03938L-AS-3	ARCELORMITTAL	C	09/20/2024	GOLDMAN SACHS		218,596	200,000	207,766	0	0	(164)	0	(164)	0	207,602	0	10,994	10,994	14,325	03/01/2041	2.C FE
03969A-AR-1	ARDAGH PACKAGING FINANCE PLC	C	08/20/2024	SEAPORT		168,053	291,000	149,336	206,412	0	13,711	38,376	(24,665)	0	181,746	0	(13,694)	(13,694)	11,713	08/15/2027	6. FE
05523R-AJ-6	BAE SYSTEMS PLC	C	07/18/2024	GOLDMAN SACHS		754,613	750,000	747,653	0	0	73	0	73	0	747,725	0	6,887	6,887	12,065	03/26/2029	2.A FE

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Blue Care Network of Michigan

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	Change In Book/Adjusted Carrying Value 12 Current Year's (Amor-tization)/ Accretion	Change In Book/Adjusted Carrying Value 13 Current Year's Other Than Temporary Impairment Recog-nized	Change In Book/Adjusted Carrying Value 14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Change In Book/Adjusted Carrying Value 15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05523R-AL-1	BAE SYSTEMS PLC	C	07/18/2024	GOLDMAN SACHS		352,860	350,000	348,149	0	0	16	0	16	0	348,164	0	4,695	4,695	5,823	03/26/2034	2.A FE
067316-AE-9	BACARDI LTD	C	09/20/2024	BCNSTEQ9A		1,116,565	1,122,000	1,093,311	1,100,197	0	11,303	0	11,303	0	1,111,500	0	5,065	5,065	42,717	05/15/2025	2.C FE
06738E-CV-5	BARCLAYS PLC	D	09/06/2024	CSIN		202,286	200,000	200,000	0	0	0	0	0	0	200,000	0	2,286	2,286	0	09/10/2035	2.A FE
06759F-AB-2	BABSON CLO LTD BABSN_15-2A	C	07/20/2024	PAYDOWN		869,388	869,388	866,752	867,010	0	2,379	0	2,379	0	869,388	0	0	0	33,579	10/21/2030	1.A FE
100018-AA-8	BORR IHC LIMITED	C	09/26/2024	JP MORGAN		245,172	235,073	232,652	188,037	0	277	18	259	0	232,976	0	12,196	12,196	20,895	11/15/2028	4.B FE
12704P-AA-6	CRH SMW FINANCE DAC	C	08/05/2024	TD SECURITIES		204,816	200,000	199,886	0	0	0	0	0	0	199,886	0	4,930	4,930	2,167	05/21/2029	2.A FE
143658-BL-5	CARNIVAL CORP	C	09/26/2024	JP MORGAN		61,519	61,000	45,923	50,777	0	3,088	0	3,088	0	53,864	0	7,655	7,655	4,987	03/01/2026	3.B FE
143658-BN-1	CARNIVAL CORP	C	09/26/2024	VARIOUS		446,936	443,000	304,967	338,512	0	19,945	0	19,945	0	358,457	0	88,479	88,479	27,075	03/01/2027	3.B FE
143658-BR-2	CARNIVAL CORP	C	09/26/2024	VARIOUS		459,146	460,000	419,478	279,808	0	3,754	0	3,754	0	424,014	0	35,132	35,132	22,333	05/01/2029	3.B FE
143658-BS-0	CARNIVAL CORP	C	09/26/2024	JP MORGAN		71,716	66,000	52,800	54,100	0	866	0	866	0	54,966	0	16,750	16,750	5,698	06/01/2030	3.B FE
149420-AE-1	CATSKILL PARK CLO LTD CATSK_17-1A	C	09/24/2024	CALL 100		500,000	500,000	500,250	500,000	0	0	0	0	0	500,000	0	0	0	34,541	04/20/2029	1.A FE
16412E-AA-5	CHEPLAPHARM ARZNEIMITTEL GMBH	C	09/23/2024	GOLDMAN SACHS		136,915	142,000	119,635	123,281	0	2,839	0	2,839	0	126,120	0	10,795	10,795	9,243	01/15/2028	4.A FE
18914H-AA-7	CLOVER CLO CLVR_20-1	C	08/12/2024	JP MORGAN		2,793,488	2,790,000	2,790,000	0	0	0	0	0	0	2,790,000	0	3,488	3,488	10,359	07/15/2037	1.A FE
22303Q-AH-3	COVIDIEN INTERNATIONAL FINANCE SA	C	09/10/2024	SIC		100,721	85,000	95,833	95,393	0	(361)	0	(361)	0	95,032	0	5,689	5,689	5,042	10/15/2037	1.G FE
28622V-AN-0	ELEVATION CLO LTD AWPT_17-8A	C	07/25/2024	PAYDOWN		930,634	930,634	916,209	916,953	0	13,680	0	13,680	0	930,634	0	0	0	46,422	10/25/2030	1.A FE
30251G-BA-4	FMG RESOURCES (AUGUST 2006) PTY LT	C	09/26/2024	JP MORGAN		83,339	85,000	74,906	77,114	0	1,412	0	1,412	0	78,526	0	4,813	4,813	3,953	09/15/2027	3.A FE
30251G-BC-0	FMG RESOURCES (AUGUST 2006) PTY LT	C	09/26/2024	JP MORGAN		49,408	53,000	40,545	41,878	0	863	0	863	0	42,741	0	6,667	6,667	2,293	04/01/2031	3.A FE
375415-AC-0	GILBERT PARK CLO LTD GILBT_17-1A	C	08/14/2024	CALL 100		250,000	250,000	246,375	247,331	0	127	0	127	0	247,458	0	2,542	2,542	15,167	10/15/2030	1.B FE
38136R-AC-1	GOLDENTREE LOAN MANAGEMENT US CLO LTD GL	C	07/22/2024	PAYDOWN		700,000	700,000	700,000	700,000	0	0	0	0	0	700,000	0	0	0	38,362	07/20/2035	1.A FE
38136R-AS-6	GOLDENTREE LOAN MANAGEMENT US CLO LTD GL	C	08/05/2024	INTL FCSTONE FINANCI		699,860	700,000	700,000	0	0	0	0	0	0	700,000	0	(140)	(140)	774	07/20/2037	1.A FE
38138F-AE-1	GOLDENTREE LOAN MANAGEMENT US CLO 1 LTD	C	08/21/2024	PAYDOWN		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	40,557	04/20/2034	1.A FE
44287D-AA-1	HOWDEN UK REFINANCE 2 PLC	C	08/20/2024	MARKET AXESS AS A BR		75,794	75,000	74,156	0	0	21	844	(823)	0	74,177	0	1,616	1,616	3,148	02/15/2032	5.A FE
449276-AF-1	IBM INTERNATIONAL CAPITAL PTE LTD	C	08/08/2024	JANE STREET EXECUTIO		241,080	250,000	248,990	0	0	15	0	15	0	249,005	0	(7,925)	(7,925)	6,708	02/05/2044	1.G FE
45824T-BC-8	INTELSAT JACKSON HOLDINGS SA	C	09/26/2024	JP MORGAN		50,203	52,000	48,490	0	0	198	204	(6)	0	48,613	0	1,590	1,590	1,803	03/15/2030	4.A FE
46115H-BQ-9	INTESA SANPAOLO SPA	C	09/26/2024	JP MORGAN		207,685	233,000	158,540	164,289	0	4,135	0	4,135	0	168,424	0	39,261	39,261	8,042	06/01/2032	3.A FE
47010B-AM-6	JAGUAR LAND ROVER AUTOMOTIVE PLC	C	08/21/2024	MORGAN STANLEY		49,688	50,000	47,625	0	0	196	420	(224)	0	47,776	0	1,912	1,912	1,658	07/15/2029	3.C FE
47216Q-AA-1	JDE PEETS NV	C	09/24/2024	MATURITY		5,397,000	5,397,000	5,034,896	5,197,268	0	199,732	0	199,732	0	5,397,000	0	0	0	43,176	09/24/2024	2.C FE
50188G-AT-0	LCM_18-R	C	07/20/2024	PAYDOWN		129,484	129,484	128,772	128,810	0	675	0	675	0	129,484	0	0	0	5,273	04/20/2031	1.A FE
505861-AC-8	LAFARGE SA	C	07/31/2024	GOLDMAN SACHS		80,093	70,000	75,687	0	0	(69)	0	(69)	0	75,618	0	4,476	4,476	2,715	07/15/2036	2.A FE
600814-AR-8	MILLICOM INTERNATIONAL CELLULAR S.	C	08/07/2024	JEFFERIES & CO		261,000	300,000	213,000	214,942	0	4,924	0	4,924	0	219,866	0	41,134	41,134	10,538	04/27/2031	3.C FE
603051-AA-1	MINERAL RESOURCES LTD	C	08/14/2024	DEUTSCHE BANK		105,430	104,000	101,562	101,400	0	424	0	424	0	101,824	0	3,606	3,606	6,666	05/01/2027	3.C FE
603051-AE-3	MINERAL RESOURCES LTD	C	09/26/2024	JP MORGAN		57,006	54,000	54,000	54,000	0	0	0	0	0	54,000	0	3,006	3,006	4,912	10/01/2028	3.C FE
606822-DF-8	MITSUBISHI UFJ FINANCIAL GROUP INC	C	07/26/2024	VARIOUS		606,129	600,000	585,675	0	0	202	0	202	0	585,877	0	20,252	20,252	9,224	04/17/2035	1.G FE
60920L-AQ-7	MONDELEZ INTERNATIONAL HOLDINGS NE	C	09/24/2024	MATURITY		1,650,000	1,650,000	1,536,942	1,594,555	0	55,445	0	55,445	0	1,650,000	0	0	0	12,380	09/24/2024	2.B FE
62886H-BA-8	NCL CORPORATION LTD	C	09/26/2024	JP MORGAN		165,036	165,000	162,525	0	0	569	0	569	0	163,094	0	1,943	1,943	5,170	03/15/2026	5.A FE
62886H-BE-0	NCL CORPORATION LTD	C	09/26/2024	JP MORGAN		52,138	52,000	51,155	0	0	131	0	131	0	51,286	0	852	852	1,884	02/15/2027	4.A FE
62886H-BN-0	NCL CORPORATION LTD	C	09/26/2024	JP MORGAN		122,895	115,000	115,000	115,000	0	0	0	0	0	115,000	0	7,895	7,895	8,799	01/15/2029	4.A FE
62886H-BP-5	NCL CORPORATION LTD	C	09/26/2024	JP MORGAN		71,055	71,000	71,000	0	0	0	0	0	0	71,000	0	55	55	123	03/01/2030	5.A FE
62954H-AJ-7	NXP BV	C	07/30/2024	VARIOUS		252,969	300,000	244,779	249,415	0	2,955	0	2,955	0	252,370	0	599	599	7,619	02/15/2032	2.A FE
67402C-BE-5	OAKCL_19-4RR	C	07/15/2024	BANK OF AMERICA		2,006,700	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	6,700	6,700	32,299	07/20/2037	1.A FE
683879-AD-2	OPTICS BIDCO SPA	C	09/26/2024	JP MORGAN		231,020	229,000	184,465	0	0	647	0	647	0	185,113	0	45,907	45,907	3,282	09/30/2034	3.A FE
71429M-AC-9	PERRIGO FINANCE UNLIMITED CO	C	09/13/2024	MARKET AXESS AS A BR		95,765	99,000	89,365	0	0	571	178	393	0	89,903	0	5,862	5,862	3,413	06/15/2030	3.C FE
716973-AD-4	PFIZER INVESTMENT ENTERPRISES PTE	C	09/20/2024	JEFFERIES & CO		360,014	350,000	349,381	349,418	0	46	0	46	0	349,464	0	10,549	10,549	13,743	05/19/2030	1.F FE
716973-AE-2	PFIZER INVESTMENT ENTERPRISES PTE	C	09/16/2024	STATE STREET BANK		41,172	40,000	39,940	39,942	0	2	0	2	0	39,945	0	1,227	1,227	1,573	05/19/2033	1.F FE
81180W-BM-2	SEAGATE HDD CAYMAN	C	09/26/2024	JP MORGAN		73,233	63,000	67,742	67,708	0	(431)	0	(431)	0	67,277	0	5,956	5,956	4,986	12/01/2032	3.B FE
81180W-BN-0	SEAGATE HDD CAYMAN	C	08/22/2024	BARCLAY'S CAPITAL		43,350	40,000	40,000	0	0	0	0	0	0	40,000	0	3,350	3,350	623	12/15/2029	3.B FE
83192P-AC-2	SMITH & NEPHEW PLC	C	08/05/2024	SUSQUEHANNA		202,930	200,000	199,786	0	0	13	0	13	0	199,799	0	3,131	3,131	3,891	03/20/2027	2.B FE
83272G-AA-9	SMURFIT KAPPA TREASURY UNLIMITED C	C	09/24/2024	JP MORGAN		207,496	200,000	199,760	0	0	0	0	0	0	199,760	0	7,736	7,736	4,969	01/15/2030	2.B FE
85816W-AC-8	STCR_14-1RR	C	07/21/2024	PAYDOWN		596,809	596,809	591,318	593,296	0	3,513	0	3,513	0	596,809	0	0	0	24,595	04/21/2031	1.A FE
86317E-AL-0	STRATUS CLO LTD STRAS_22-3	D	08/21/2024	PAYDOWN		4,000,000	4,000,000	4,000,000	0	0	0	0	0	0	4,000,000	0	0	0	146,028	10/20/2031	1.A FE
86562M-DP-2	SUMITOMO MITSUI FINANCIAL GROUP IN	C	07/02/2024	STATE STREET BANK		300,432	300,000	300,000	0	0	0	0	0	0	300,000	0	432	432	0	07/09/2034	1.G FE
87122F-AC-0	STCP_23-3	C	04/22/2024	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	138	04/20/2035	1.C FE
87122F-AN-6	STCP_23-3R	C	07/15/2024	INTL FCSTONE FINANCI		1,507,500	1,500,000	1,500,000	0	0	0	0	0	0	1,500,000	0	7,500	7,500	24,702	04/20/2037	1.A FE
87927V-AF-5	TELECOM ITALIA CAPITAL SA	C	08/20/2024	BCNIGEQI1		116,145	116,000	89,746	91,142	0	991	0	991	0	92,132	0	24,013	24,013	5,670	11/15/2033	3.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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
87927V-AV-0	TELECOM ITALIA CAPITAL	C	08/20/2024	BCNIGEQI1		158,625	150,000	115,732	117,044	0	628	0	628	0	117,672	0	40,953	40,953	8,268	06/04/2038	3.C FE
87927V-AZ-1	TELECOM ITALIA CAPITAL SA	C	07/29/2024	EXCHANGE OFFER		543,765	633,000	544,493	0	0	(728)	0	(728)	0	543,765	0	0	0	7,174	09/30/2034	3.C FE
902613-BH-0	UBS GROUP AG	C	07/30/2024	JEFFERIES & CO		405,712	400,000	395,164	0	0	190	0	190	0	395,354	0	10,358	10,358	12,791	02/08/2035	1.G FE
904678-AQ-2	UNICREDIT SPA	C	09/26/2024	JP MORGAN		252,516	238,000	221,976	222,384	0	781	0	781	0	223,165	0	29,350	29,350	17,123	04/02/2034	3.A FE
91845A-AA-3	VZ SECURED FINANCING BV	C	09/26/2024	JP MORGAN		209,869	228,000	173,280	178,365	0	3,240	0	3,240	0	181,605	0	28,264	28,264	13,680	01/15/2032	4.A FE
92676X-AD-9	VIKING CRUISES LTD	C	09/26/2024	JP MORGAN		51,867	52,000	50,911	0	0	138	0	138	0	51,049	0	818	818	1,629	09/15/2027	4.C FE
92676X-AG-2	VIKING CRUISES LTD	C	09/26/2024	JP MORGAN		157,654	144,000	143,656	143,684	0	28	0	28	0	143,712	0	13,942	13,942	16,316	07/15/2031	4.C FE
92769X-AR-6	VIRGIN MEDIA SECURED FINANCE PLC	C	09/26/2024	JP MORGAN		203,077	228,000	179,017	184,906	0	3,744	0	3,744	0	188,650	0	14,427	14,427	11,457	08/15/2030	3.C FE
92911U-AJ-7	VOYA CLO LTD VOYA_16-2A	C	07/17/2024	PAYDOWN		394,686	394,686	393,107	394,686	0	0	0	0	0	394,686	0	0	0	13,573	07/19/2028	1.A FE
92936M-AF-4	WPP FINANCE 2010	C	09/19/2024	MATURITY		400,000	400,000	389,840	393,220	0	6,780	0	6,780	0	400,000	0	0	0	15,000	09/19/2024	2.B FE
G3265A-AA-2	APTIV PLC & APTIV GLOBAL FINANCING	D	09/11/2024	JANE STREET EXECUTIO		249,910	250,000	249,780	0	0	0	0	0	0	249,780	0	130	130	0	09/13/2029	2.B FE
G3265A-AD-6	APTIV PLC & APTIV GLOBAL FINANCING	D	09/18/2024	JANE STREET EXECUTIO		250,555	250,000	250,000	0	0	0	0	0	0	250,000	0	555	555	286	12/15/2054	2.C FE
R6961P-AA-7	PETROLEUM GEO SERVICES AS	C	08/22/2024	MARKET AXESS AS A BR		220,274	200,000	221,484	0	0	(3,263)	1,266	(4,529)	0	218,221	0	2,053	2,053	24,448	03/31/2027	4.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						209,708,913	211,782,965	204,909,202	120,768,328	12	1,360,819	393,581	967,250	0	207,088,133	0	2,596,739	2,596,739	6,971,415	XXX	XXX
2509999997. Total - Bonds - Part 4						401,566,840	402,705,263	393,962,564	201,379,934	12	1,479,194	520,295	958,911	0	396,230,584	0	5,312,223	5,312,223	11,137,309	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						401,566,840	402,705,263	393,962,564	201,379,934	12	1,479,194	520,295	958,911	0	396,230,584	0	5,312,223	5,312,223	11,137,309	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
007903-10-7	ADVANCED MICRO DEVICES INC		08/14/2024	CABRERA CAPITAL	7,754.000	1,084,116		1,021,835	0	0	0	0	0	0	1,021,835	0	62,282	62,282	0		
00827B-10-6	AFFIRM HOLDINGS INC CLASS A		09/09/2024	EXTERNAL MANAGER TRA	670.000	23,067		20,241	0	0	0	4,658	(4,658)	0	20,241	0	2,826	2,826	0		
00847J-10-5	AGILYSYS INC		07/22/2024	EXTERNAL MANAGER TRA	429.000	47,947		17,109	36,388	(19,279)	0	0	(19,279)	0	17,109	0	30,839	30,839	0		
01741R-10-2	ATI INC		09/09/2024	EXTERNAL MANAGER TRA	210.000	12,535		11,516	0	0	0	0	0	0	11,516	0	1,019	1,019	0		
023135-10-6	AMAZON COM INC		09/10/2024	CABRERA CAPITAL	9,000.000	1,573,507		1,778,393	0	0	0	0	0	0	1,778,393	0	(204,885)	(204,885)	0		
031652-10-0	AMKOR TECHNOLOGY INC		08/13/2024	EXTERNAL MANAGER TRA	1,918.000	61,285		66,799	0	0	0	0	0	0	66,799	0	(5,514)	(5,514)	0		
03674X-10-6	ANTERO RESOURCES CORP		07/31/2024	EXTERNAL MANAGER TRA	1,840.000	53,640		46,977	0	0	0	0	0	0	46,977	0	6,664	6,664	0		
03676B-10-2	ANTERO MIDSTREAM CORP		08/27/2024	EXTERNAL MANAGER TRA	890.000	13,120		10,560	11,152	(592)	0	0	(592)	0	10,560	0	2,560	2,560	601		
03743Q-10-8	APA CORP		08/13/2024	EXTERNAL MANAGER TRA	390.000	11,265		11,482	13,993	0	0	2,512	(2,512)	0	11,482	0	(217)	(217)	195		
03750L-10-9	APARTMENT INCOME REIT CORP		07/01/2024	STATE STREET GLOBAL	710.000	27,775		22,439	24,658	(2,219)	0	0	(2,219)	0	22,439	0	5,336	5,336	320		
03753U-10-6	APELLIS PHARMACEUTICALS INC		08/14/2024	EXTERNAL MANAGER TRA	310.000	11,209		12,420	0	0	0	0	0	0	12,420	0	(1,212)	(1,212)	0		
037833-10-0	APPLE INC		09/03/2024	CABRERA CAPITAL	8,050.000	1,811,404		1,768,381	0	0	0	0	0	0	1,768,381	0	43,023	43,023	2,013		
038336-10-3	APTARGROUP INC		09/23/2024	EXTERNAL MANAGER TRA	90.000	14,050		10,427	11,126	(698)	0	0	(698)	0	10,427	0	3,623	3,623	114		
044186-10-4	ASHLAND INC		08/27/2024	EXTERNAL MANAGER TRA	220.000	19,571		20,464	0	0	0	0	0	0	20,464	0	(893)	(893)	128		
04621X-10-8	ASSURANT INC		07/15/2024	EXTERNAL MANAGER TRA	70.000	11,981		8,988	11,794	(2,807)	0	0	(2,807)	0	8,988	0	2,993	2,993	101		
05478C-10-5	AZEK COMPANY INC CLASS A		08/26/2024	EXTERNAL MANAGER TRA	500.000	21,780		21,065	0	0	0	1,619	(1,619)	0	21,065	0	715	715	0		
070830-10-4	BATH AND BODY WORKS INC		09/16/2024	EXTERNAL MANAGER TRA	1,230.000	35,436		42,332	26,759	(5,803)	0	0	(5,803)	0	42,332	0	(6,896)	(6,896)	372		
084423-10-2	WR BERKLEY CORP		07/22/2024	STATE BANK	0.500	28		23	24	(1)	0	0	(1)	0	23	0	5	5	0		
09581B-10-3	BLUE OWL CAPITAL INC CLASS A		08/13/2024	EXTERNAL MANAGER TRA	3,970.000	71,489		69,588	0	0	0	86	(86)	0	69,588	0	1,901	1,901	715		
11135F-10-1	BROADCOM INC		08/13/2024	CABRERA CAPITAL	22,400.000	3,462,193		3,548,742	0	0	0	0	0	0	3,548,742	0	(86,549)	(86,549)	0		
122017-10-6	BURLINGTON STORES INC		08/13/2024	EXTERNAL MANAGER TRA	180.000	46,403		33,561	35,006	(1,445)	0	0	(1,445)	0	33,561	0	12,842	12,842	0		
126117-10-0	CNA FINANCIAL CORP		07/15/2024	EXTERNAL MANAGER TRA	435.000	20,712		16,447	18,405	(1,958)	0	0	(1,958)	0	16,447	0	4,265	4,265	1,253		
14149Y-10-8	CARDINAL HEALTH INC		07/15/2024	EXTERNAL MANAGER TRA	230.000	21,562		22,614	0	0	0	2,580	(2,580)	0	22,614	0	(1,052)	(1,052)	231		
14448C-10-4	CARRIER GLOBAL CORP		08/13/2024	EXTERNAL MANAGER TRA	230.000	15,378		9,743	13,214	(3,471)	0	0	(3,471)	0	9,743	0	5,635	5,635	614		
146869-10-2	CARVANA CLASS A		09/10/2024	VARIOUS	6,608.000	826,809		735,501	0	0	0	0	0	0	735,501	0	91,307	91,307	0		
148806-10-2	CATALENT INC		07/15/2024	EXTERNAL MANAGER TRA	340.000	19,675		13,578	15,276	(1,698)	0	0	(1,698)	0	13,578	0	6,097	6,097	0		
172908-10-5	CINTAS CORP		07/15/2024	EXTERNAL MANAGER TRA	20.000	14,340		5,471	12,053	(6,582)	0	0	(6,582)	0	5,471	0	8,869	8,869	49		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
184496-10-7	CLEAN HARBORS INC		08/12/2024	EXTERNAL MANAGER TRA	239.000	55,696		20,749	41,708	(20,959)	0	0	(20,959)	0	20,749	0	34,947	34,947	0		
191098-10-2	COCA COLA CONSOLIDATED INC		09/10/2024	EXTERNAL MANAGER TRA	173.000	222,003		176,155	0	0	0	0	0	0	176,155	0	45,849	45,849	87		
19247G-10-7	COHERENT CORP COMMON		08/27/2024	EXTERNAL MANAGER TRA	739.000	58,658		24,121	32,169	(8,048)	0	0	(8,048)	0	24,121	0	34,537	34,537	0		
199908-10-4	COMFORT SYSTEMS USA INC		08/19/2024	CABRERA CAPITAL	4,518.000	1,480,482		1,420,027	0	0	0	0	0	0	1,420,027	0	60,455	60,455	1,355		
20717M-10-3	CONFLUENT INC CLASS A		09/09/2024	EXTERNAL MANAGER TRA	1,950.000	40,809		50,715	0	0	0	0	0	0	50,715	0	(9,906)	(9,906)	0		
21037T-10-9	CONSTELLATION ENERGY CORP		09/03/2024	CABRERA CAPITAL	4,462.000	832,140		983,017	0	0	0	0	0	0	983,017	0	(150,877)	(150,877)	1,573		
22266T-10-9	COUPANG INC CLASS A		07/31/2024	EXTERNAL MANAGER TRA	1,840.000	37,417		38,548	0	0	0	4,394	(4,394)	0	38,548	0	(1,131)	(1,131)	0		
22788C-10-5	CROWDSTRIKE HOLDINGS INC CLASS A		07/29/2024	EXTERNAL MANAGER TRA	89.000	23,250		28,068	0	0	0	0	0	0	28,068	0	(4,818)	(4,818)	0		
24703L-20-2	DELL TECHNOLOGIES INC CLASS C		08/16/2024	CABRERA CAPITAL	20,750.000	2,285,862		2,075,701	0	0	0	0	0	0	2,075,701	0	210,161	210,161	0		
247361-70-2	DELTA AIR LINES INC		07/15/2024	EXTERNAL MANAGER TRA	240.000	10,342		8,358	9,655	(1,297)	0	0	(1,297)	0	8,358	0	1,983	1,983	48		
253393-10-2	DICKS SPORTING INC		09/11/2024	EXTERNAL MANAGER TRA	560.000	115,765		108,616	24,982	(157)	0	2,112	(2,269)	0	108,616	0	7,149	7,149	1,232		
254067-10-1	DILLARDS INC CLASS A		09/06/2024	EXTERNAL MANAGER TRA	130.000	45,368		56,558	0	0	0	0	0	0	56,558	0	(11,190)	(11,190)	33		
26856L-10-3	ELF BEAUTY INC		08/09/2024	CABRERA CAPITAL	3,612.000	575,045		726,863	0	0	0	0	0	0	726,863	0	(151,817)	(151,817)	0		
26884L-10-9	EQT CORP		08/05/2024	STATE BANK	0.200	7		3	0	0	0	0	0	0	3	0	4	4	0		
26969P-10-8	EAGLE MATERIALS INC		07/30/2024	EXTERNAL MANAGER TRA	440.000	113,121		47,159	89,250	(42,090)	0	0	(42,090)	0	47,159	0	65,962	65,962	330		
278642-10-3	EBAY INC		09/23/2024	EXTERNAL MANAGER TRA	350.000	22,208		12,884	15,267	(2,384)	0	0	(2,384)	0	12,884	0	9,324	9,324	284		
294600-10-1	EQUITRANS MIDSTREAM CORP		07/22/2024	EXCHANGE OFFER	3,625.000	20,953		20,953	36,903	(15,950)	0	0	(15,950)	0	20,953	0	0	0	1,088		
29605J-10-6	ESAB CORP		09/09/2024	EXTERNAL MANAGER TRA	696.000	71,698		38,978	60,288	(21,310)	0	0	(21,310)	0	38,978	0	32,721	32,721	139		
30303M-10-2	META PLATFORMS INC CLASS A		09/03/2024	CABRERA CAPITAL	5,250.000	2,698,325		2,684,382	0	0	0	0	0	0	2,684,382	0	13,943	13,943	0		
303250-10-4	FAIR ISAAC CORP		09/23/2024	EXTERNAL MANAGER TRA	20.000	37,250		11,972	23,280	(11,309)	0	0	(11,309)	0	11,972	0	25,278	25,278	0		
31946M-10-3	FIRST CITIZENS BANCSHARES INC CLAS		08/13/2024	EXTERNAL MANAGER TRA	20.000	39,801		30,969	0	0	0	0	0	0	30,969	0	8,833	8,833	49		
336433-10-7	FIRST SOLAR INC		09/10/2024	VARIOUS	3,880.000	861,754		1,007,334	0	0	0	0	0	0	1,007,334	0	(145,580)	(145,580)	0		
33829M-10-1	FIVE BELOW INC		07/29/2024	EXTERNAL MANAGER TRA	60.000	4,335		6,538	0	0	0	5,646	(5,646)	0	6,538	0	(2,203)	(2,203)	0		
34959J-10-8	FORTIVE CORP		08/26/2024	EXTERNAL MANAGER TRA	195.000	14,308		10,604	14,358	(3,754)	0	0	(3,754)	0	10,604	0	3,704	3,704	31		
354613-10-1	FRANKLIN RESOURCES INC		08/14/2024	EXTERNAL MANAGER TRA	2,710.000	59,593		60,569	0	0	0	13,342	(13,342)	0	60,569	0	(976)	(976)	1,680		
37950E-25-9	GLOBAL X MSCI ARGENTINA ETF		09/18/2024	OLD MISSION MARKETS	11,682.000	798,472		750,919	0	0	0	0	0	0	750,919	0	47,553	47,553	2,484		
37954Y-83-0	GLOBAL X COPPER MINERS ETF		09/19/2024	BANK OF AMERICA	24,171.000	1,056,356		1,054,828	0	0	0	0	0	0	1,054,828	0	1,528	1,528	0		
384747-10-1	GRAIL INC		07/15/2024	VARIOUS	18.330	283		282	0	0	0	93	(93)	0	282	0	1	1	0		
406216-10-1	HALLIBURTON		09/23/2024	EXTERNAL MANAGER TRA	840.000	25,091		26,578	30,366	(3,788)	0	0	(3,788)	0	26,578	0	(1,487)	(1,487)	428		
436440-10-1	HOLOGIC INC		09/23/2024	EXTERNAL MANAGER TRA	27.000	2,200		1,874	1,929	(55)	0	0	(55)	0	1,874	0	326	326	0		
44107P-10-4	HOST HOTELS & RESORTS REIT INC		08/26/2024	EXTERNAL MANAGER TRA	5,490.000	95,319		88,224	106,890	(18,666)	0	0	(18,666)	0	88,224	0	7,095	7,095	4,667		
45073V-10-8	ITT INC		08/14/2024	EXTERNAL MANAGER TRA	220.000	29,513		18,070	26,250	(8,181)	0	0	(8,181)	0	18,070	0	11,444	11,444	140		
45337C-10-2	INCYTE CORP		09/30/2024	EXTERNAL MANAGER TRA	1,197.000	76,134		68,193	75,160	(6,009)	0	958	(6,967)	0	68,193	0	7,941	7,941	0		
457187-10-2	INGREDION INC		09/24/2024	EXTERNAL MANAGER TRA	448.000	60,499		36,073	48,621	(12,548)	0	0	(12,548)	0	36,073	0	24,426	24,426	1,048		
45784P-10-1	INSULET CORP		09/09/2024	EXTERNAL MANAGER TRA	180.000	39,426		30,078	14,104	(3,737)	0	2,340	(6,077)	0	30,078	0	9,349	9,349	0		
46090E-10-3	INVESCO QQQ TRUST, SERIES		08/20/2024	VARIOUS	34,496.000	16,057,896		16,089,544	34,400	(9,311)	0	0	(9,311)	0	16,089,544	0	(31,648)	(31,648)	198		
46137V-23-3	INVESCO S&P TOP ETF		09/19/2024	VARIOUS	288,762.000	13,309,617		12,531,183	0	0	0	0	0	0	12,531,183	0	778,433	778,433	21,830		
464286-71-5	ISHARES MSCI TURKEY ETF		09/25/2024	CABRERA CAPITAL	6,959.000	257,874		300,211	0	0	0	0	0	0	300,211	0	(42,337)	(42,337)	3,442		
464287-18-4	ISHARES CHINA LARGE-CAP ETF		09/24/2024	JANE STREET EXECUTIO	18,206.000	544,708		490,834	0	0	0	0	0	0	490,834	0	53,875	53,875	2,276		
464287-20-0	ISHARES CORE S&P ETF		08/12/2024	VARIOUS	40,579.000	22,222,159		20,847,172	0	0	0	0	0	0	20,847,172	0	1,374,987	1,374,987	132,955		
464287-57-2	ISHARES GLOBAL ETF		08/05/2024	JANE STREET EXECUTIO	8,938.000	799,035		861,087	0	0	0	0	0	0	861,087	0	(62,052)	(62,052)	0		
464287-63-0	ISHARES RUSSELL VALUE ETF		07/18/2024	JANE STREET EXECUTIO	603.000	100,047		95,918	0	0	0	0	0	0	95,918	0	4,129	4,129	404		
464287-65-5	ISHARES RUSSELL ETF		09/19/2024	BANK OF AMERICA	5,080.000	1,136,068		1,050,747	0	0	0	0	0	0	1,050,747	0	85,321	85,321	0		
46428Q-10-9	ISHARES SILVER TRUST		09/18/2024	BANK OF AMERICA	36,713.000	1,018,842		1,050,359	0	0	0	0	0	0	1,050,359	0	(31,517)	(31,517)	0		
46429B-59-8	ISHARES MSCI INDIA ETF		09/18/2024	JANE STREET EXECUTIO	43,509.000	2,474,900		2,400,481	0	0	0	0	0	0	2,400,481	0	74,419	74,419	0		
46434G-82-2	ISHARES MSCI JAPAN ETF		09/13/2024	JANE STREET EXECUTIO	59,831.000	4,181,472		3,880,073	148,420	(13,698)	0	0	(13,698)	0	3,880,073	0	301,400	301,400	1,177		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
46435G-33-4	ISHARES MSCI UNITED KINGDOM ETF		09/24/2024	VARIOUS	147,963.000	5,284,445		5,297,002	0	0	0	0	0	0	5,297,002	0	(12,557)	(12,557)	101,025		
47233W-10-9	JEFFERIES FINANCIAL GROUP INC		09/09/2024	EXTERNAL MANAGER TRA	980.000	55,841		31,105	39,602	(8,497)	0	0	(8,497)	0	31,105	0	24,736	24,736	931		
48203R-10-4	JUNIPER NETWORKS INC		08/26/2024	EXTERNAL MANAGER TRA	390.000	15,156		10,838	11,497	(659)	0	0	(659)	0	10,838	0	4,318	4,318	172		
493267-10-8	KEYCORP		09/09/2024	EXTERNAL MANAGER TRA	820.000	13,253		11,652	0	0	0	639	(639)	0	11,652	0	1,601	1,601	336		
500767-30-6	KRANESHARES CSI CHINA INTERNET ETF		09/26/2024	BANK OF AMERICA	911.000	29,766		26,993	0	0	0	0	0	0	26,993	0	2,773	2,773	0		
512807-10-8	LAM RESEARCH CORP		08/20/2024	CABRERA CAPITAL	3,095.000	2,528,787		3,098,143	0	0	0	0	0	0	3,098,143	0	(569,356)	(569,356)	0		
518415-10-4	LATTICE SEMICONDUCTOR CORP		09/26/2024	EXTERNAL MANAGER TRA	550.000	29,311		25,945	37,945	(12,000)	0	0	(12,000)	0	25,945	0	3,366	3,366	0		
530307-10-7	LIBERTY BROADBAND CORP SERIES A		07/29/2024	EXTERNAL MANAGER TRA	210.000	13,665		11,466	0	0	0	822	(822)	0	11,466	0	2,199	2,199	0		
530307-30-5	LIBERTY BROADBAND CORP SERIES C		08/26/2024	EXTERNAL MANAGER TRA	100.000	6,279		5,482	8,059	(48)	0	2,529	(2,577)	0	5,482	0	797	797	0		
532457-10-8	ELI LILLY		08/14/2024	CABRERA CAPITAL	6,543.000	6,083,393		5,641,379	0	0	0	0	0	0	5,641,379	0	442,014	442,014	0		
540424-10-8	LOEWS CORP		07/15/2024	EXTERNAL MANAGER TRA	725.000	56,200		38,473	50,453	(11,979)	0	0	(11,979)	0	38,473	0	17,726	17,726	91		
546347-10-5	LOUISIANA PACIFIC CORP		07/30/2024	EXTERNAL MANAGER TRA	480.000	46,782		39,518	0	0	0	3,504	(3,504)	0	39,518	0	7,264	7,264	30		
553530-10-6	MSC INDUSTRIAL INC CLASS A		07/15/2024	EXTERNAL MANAGER TRA	130.000	10,504		9,465	13,164	(3,699)	0	0	(3,699)	0	9,465	0	1,038	1,038	324		
565849-10-6	MARATHON OIL CORP		08/26/2024	EXTERNAL MANAGER TRA	1,560.000	44,666		42,087	0	0	0	0	0	0	42,087	0	2,578	2,578	343		
573874-10-4	MARVELL TECHNOLOGY LTD		08/21/2024	VARIOUS	18,066.000	1,282,075		1,082,181	33,774	(3,461)	0	0	(3,461)	0	1,082,181	0	199,894	199,894	101		
595112-10-3	MICRON TECHNOLOGY INC		08/19/2024	CABRERA CAPITAL	12,250.000	1,301,583		1,144,096	0	0	0	0	0	0	1,144,096	0	157,487	157,487	0		
608190-10-4	MOHAWK INDUSTRIES INC		07/15/2024	EXTERNAL MANAGER TRA	360.000	46,097		30,892	37,260	(6,368)	0	0	(6,368)	0	30,892	0	15,205	15,205	0		
670346-10-5	NUCOR CORP		09/24/2024	EXTERNAL MANAGER TRA	825.000	131,980		116,444	143,583	(27,139)	0	0	(27,139)	0	116,444	0	15,536	15,536	1,337		
67059N-10-8	NUTANIX INC CLASS A		07/29/2024	EXTERNAL MANAGER TRA	50.000	2,500		1,718	2,385	(667)	0	0	(667)	0	1,718	0	782	782	0		
67066G-10-4	NVIDIA CORP		08/13/2024	VARIOUS	69,471.000	7,909,242		7,904,314	0	0	0	0	0	0	7,904,314	0	4,928	4,928	0		
679295-10-5	OKTA INC CLASS A		09/09/2024	EXTERNAL MANAGER TRA	690.000	49,663		51,547	62,466	(10,919)	0	0	(10,919)	0	51,547	0	(1,884)	(1,884)	0		
679369-10-8	OLAPLEX HOLDINGS INC		09/05/2024	EXTERNAL MANAGER TRA	3,220.000	7,364		4,959	8,179	(1,900)	0	1,320	(3,220)	0	4,959	0	2,405	2,405	0		
680665-20-5	OLIN CORP		08/13/2024	EXTERNAL MANAGER TRA	200.000	8,212		9,430	10,790	(1,057)	0	303	(1,360)	0	9,430	0	(1,218)	(1,218)	120		
681919-10-6	OMNICOM GROUP INC		09/27/2024	EXTERNAL MANAGER TRA	410.000	42,325		36,712	0	0	0	0	0	0	36,712	0	5,613	5,613	0		
688239-20-1	OSHKOSH CORP		08/26/2024	EXTERNAL MANAGER TRA	1,880.000	206,596		179,206	203,811	(24,605)	0	0	(24,605)	0	179,206	0	27,390	27,390	1,914		
68902V-10-7	OTIS WORLDWIDE CORP		08/26/2024	EXTERNAL MANAGER TRA	660.000	61,842		41,197	59,050	(17,853)	0	0	(17,853)	0	41,197	0	20,644	20,644	739		
69351T-10-6	PPL CORP		08/21/2024	CABRERA CAPITAL	37,450.000	1,182,050		1,048,499	0	0	0	0	0	0	1,048,499	0	133,551	133,551	0		
701094-10-4	PARKER-HANNIFIN CORP		09/25/2024	EXTERNAL MANAGER TRA	40.000	23,385		13,218	18,428	(5,210)	0	0	(5,210)	0	13,218	0	10,167	10,167	157		
705573-10-3	PEGASYSTEMS INC		09/05/2024	EXTERNAL MANAGER TRA	260.000	18,114		9,821	12,704	(2,882)	0	0	(2,882)	0	9,821	0	8,292	8,292	23		
72352L-10-6	PINTEREST INC CLASS A		09/09/2024	EXTERNAL MANAGER TRA	740.000	21,694		30,222	0	0	0	0	0	0	30,222	0	(8,528)	(8,528)	0		
731068-10-2	POLARIS INC		07/15/2024	EXTERNAL MANAGER TRA	140.000	11,485		10,963	13,268	0	0	2,304	(2,304)	0	10,963	0	522	522	185		
74624M-10-2	PURE STORAGE INC CLASS A		09/09/2024	EXTERNAL MANAGER TRA	550.000	25,482		28,595	0	0	0	1,034	(1,034)	0	28,595	0	(3,113)	(3,113)	0		
751212-10-1	RALPH LAUREN CORP CLASS A		09/23/2024	EXTERNAL MANAGER TRA	684.000	125,220		119,738	0	0	0	3,226	(3,226)	0	119,738	0	5,482	5,482	1,077		
759351-60-4	REINSURANCE GROUP OF AMERICA INC		09/09/2024	EXTERNAL MANAGER TRA	110.000	23,381		12,041	17,796	(5,755)	0	0	(5,755)	0	12,041	0	11,340	11,340	285		
759509-10-2	RELIANCE INC		07/15/2024	EXTERNAL MANAGER TRA	29.000	8,760		4,926	8,111	(3,185)	0	0	(3,185)	0	4,926	0	3,834	3,834	64		
760759-10-0	REPUBLIC SERVICES INC		07/15/2024	EXTERNAL MANAGER TRA	170.000	34,174		12,760	28,035	(15,275)	0	0	(15,275)	0	12,760	0	21,414	21,414	273		
78463X-20-2	SPDR EURO STOXX ETF		09/24/2024	JANE STREET EXECUTIO	5,760.000	303,083		301,651	0	0	0	0	0	0	301,651	0	1,432	1,432	6,185		
78464A-88-8	SPDR S&P HOMEBUILDERS ETF		07/03/2024	JANE STREET EXECUTIO	20,224.000	1,997,105		2,223,412	0	0	0	0	0	0	2,223,412	0	(226,307)	(226,307)	2,971		
806407-10-2	HENRY SCHEIN INC		08/26/2024	EXTERNAL MANAGER TRA	290.000	20,602		18,589	21,956	(2,883)	0	484	(3,367)	0	18,589	0	2,013	2,013	0		
808625-10-7	SCIENCE APPLICATIONS INTERNATIONAL		07/15/2024	EXTERNAL MANAGER TRA	60.000	7,128		6,936	7,459	(523)	0	0	(523)	0	6,936	0	192	192	67		
81369Y-30-8	CONSUMER STAPLES SELECT SECTOR SPD		09/19/2024	BANK OF AMERICA	16,138.000	1,334,738		1,244,078	0	0	0	0	0	0	1,244,078	0	90,659	90,659	9,391		
81369Y-80-3	TECHNOLOGY SELECT SECTOR SPDR FUND		09/26/2024	BANK OF AMERICA	167.000	37,990		24,984	32,144	(7,160)	0	0	(7,160)	0	24,984	0	13,006	13,006	190		
81369Y-86-0	REAL ESTATE SELECT SECTOR SPDR FUN		07/08/2024	VIRTU-AMERICAS	11,428.000	438,366		436,435	0	0	0	0	0	0	436,435	0	1,931	1,931	4,424		
81369Y-88-6	UTILITIES SELECT SECTOR SPDR FUND		09/18/2024	VARIOUS	125,599.000	8,811,323		8,798,543	0	0	0	0	0	0	8,798,543	0	12,780	12,780	69,717		
831865-20-9	A O SMITH CORP		08/14/2024	EXTERNAL MANAGER TRA	30.000	2,391		1,457	2,473	(1,016)	0	0	(1,016)	0	1,457	0	934	934	29		
86800U-10-4	SUPER MICRO COMPUTER INC		08/13/2024	VARIOUS	934.000	462,550		736,813	0	0	0	339	(339)	0	736,813	0	(274,263)	(274,263)	0		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
87162W-10-0	TD SYNNEX CORP		09/23/2024	EXTERNAL MANAGER TRA	360.000	41,473		36,532	0	0	0	0	0	0	36,532	0	4,941	4,941	288		
87165B-10-3	SYNCHRONY FINANCIAL		09/09/2024	EXTERNAL MANAGER TRA	590.000	28,447		16,567	22,532	(5,966)	0	0	(5,966)	0	16,567	0	11,880	11,880	380		
876030-10-7	TAPESTRY INC		07/16/2024	EXTERNAL MANAGER TRA	1,920.000	82,247		70,437	55,951	0	0	0	0	0	70,437	0	11,810	11,810	1,344		
87724P-10-6	TAYLOR MORRISON HOME CORP		07/08/2024	SUSQUEHANNA	12,474.000	668,825		720,579	0	0	0	0	0	0	720,579	0	(51,754)	(51,754)	0		
88025U-10-9	10X GENOMICS INC CLASS A		07/15/2024	EXTERNAL MANAGER TRA	192.000	3,320		3,734	0	0	0	3,992	(3,992)	0	3,734	0	(414)	(414)	0		
880770-10-2	TERADYNE INC		07/29/2024	EXTERNAL MANAGER TRA	140.000	17,985		20,554	0	0	0	0	0	0	20,554	0	(2,569)	(2,569)	0		
88262P-10-2	TEXAS PACIFIC LAND CORP		09/09/2024	EXTERNAL MANAGER TRA	13.000	10,286		6,814	6,814	0	0	0	0	0	6,814	0	3,472	3,472	182		
89055F-10-3	TOPBUILD CORP		08/13/2024	EXTERNAL MANAGER TRA	250.000	99,775		48,571	93,565	(44,994)	0	0	(44,994)	0	48,571	0	51,204	51,204	0		
894164-10-2	TRAVEL LEISURE		08/26/2024	EXTERNAL MANAGER TRA	1,960.000	88,083		73,751	29,904	(3,802)	0	0	(3,802)	0	73,751	0	14,333	14,333	1,960		
902494-10-3	TYSON FOODS INC		09/24/2024	EXTERNAL MANAGER TRA	165.000	9,985		8,331	8,869	(538)	0	0	(538)	0	8,331	0	1,654	1,654	243		
902681-10-5	UGI CORP		08/26/2024	EXTERNAL MANAGER TRA	680.000	16,858		15,572	16,728	(1,088)	0	68	(1,156)	0	15,572	0	1,286	1,286	765		
90384S-30-3	ULTA BEAUTY INC		09/27/2024	EXTERNAL MANAGER TRA	276.000	111,876		102,685	38,219	(11,937)	0	18,919	(30,856)	0	102,685	0	9,191	9,191	0		
910047-10-9	UNITED AIRLINES HOLDINGS INC		09/09/2024	EXTERNAL MANAGER TRA	770.000	33,821		37,468	0	0	0	4,277	(4,277)	0	37,468	0	(3,648)	(3,648)	0		
91332U-10-1	UNITY SOFTWARE INC		09/09/2024	EXTERNAL MANAGER TRA	540.000	9,176		8,780	22,081	(7,862)	0	5,439	(13,301)	0	8,780	0	396	396	0		
92047W-10-1	VALVOLINE INC		07/15/2024	EXTERNAL MANAGER TRA	320.000	14,686		13,571	0	0	0	0	0	0	13,571	0	1,115	1,115	0		
92189F-67-6	VANECK SEMICONDUCTOR ETF		08/16/2024	VARIOUS	58,972.000	13,141,248		14,420,537	0	0	0	0	0	0	14,420,537	0	(1,279,289)	(1,279,289)	0		
92189F-69-2	VANECK PHARMACEUTICAL ETF		09/18/2024	VARIOUS	32,201.000	2,981,351		2,910,991	0	0	0	0	0	0	2,910,991	0	70,361	70,361	11,462		
922475-10-8	VEEVA SYSTEMS INC CLASS A		07/30/2024	EXTERNAL MANAGER TRA	220.000	42,489		35,504	42,354	(6,851)	0	0	(6,851)	0	35,504	0	6,985	6,985	0		
92537N-10-8	VERTIV HOLDINGS CLASS A		07/29/2024	EXTERNAL MANAGER TRA	240.000	18,660		20,777	0	0	0	2,489	(2,489)	0	20,777	0	(2,117)	(2,117)	6		
927959-10-6	VIPER ENERGY INC CLASS A		07/30/2024	EXTERNAL MANAGER TRA	1,700.000	71,440		63,132	0	0	0	0	0	0	63,132	0	8,308	8,308	0		
92840M-10-2	VISTRA CORP		08/19/2024	CABRERA CAPITAL	23,940.000	1,891,634		2,191,946	0	0	0	0	0	0	2,191,946	0	(300,313)	(300,313)	5,207		
931427-10-8	WALGREEN BOOTS ALLIANCE INC		07/15/2024	EXTERNAL MANAGER TRA	1,250.000	14,540		15,119	0	0	0	13,092	(13,092)	0	15,119	0	(579)	(579)	625		
94419L-10-1	WAYFAIR INC CLASS A		09/23/2024	EXTERNAL MANAGER TRA	440.000	23,333		22,949	0	0	0	1,100	(1,100)	0	22,949	0	384	384	0		
95040Q-10-4	WELLTOWER INC		08/13/2024	EXTERNAL MANAGER TRA	210.000	23,953		17,203	18,936	(1,733)	0	0	(1,733)	0	17,203	0	6,749	6,749	323		
958102-10-5	WESTERN DIGITAL CORP		08/13/2024	EXTERNAL MANAGER TRA	300.000	19,110		17,562	0	0	0	0	0	0	17,562	0	1,548	1,548	0		
969904-10-1	WILLIAMS SONOMA INC		08/13/2024	EXTERNAL MANAGER TRA	90.000	12,771		10,858	0	0	0	0	0	0	10,858	0	1,912	1,912	51		
980745-10-3	WOODWARD INC		08/16/2024	EXTERNAL MANAGER TRA	468.000	72,931		51,369	63,709	(12,340)	0	0	(12,340)	0	51,369	0	21,562	21,562	234		
98419M-10-0	XYLEM INC		08/26/2024	EXTERNAL MANAGER TRA	440.000	60,064		40,053	50,318	(10,265)	0	0	(10,265)	0	40,053	0	20,011	20,011	317		
98954M-10-1	ZILLOW GROUP INC CLASS A		07/15/2024	EXTERNAL MANAGER TRA	128.000	6,376		5,733	7,260	(1,527)	0	0	(1,527)	0	5,733	0	643	643	0		
98980G-10-2	ZSCALER INC		09/09/2024	EXTERNAL MANAGER TRA	120.000	19,121		13,428	26,587	(13,159)	0	0	(13,159)	0	13,428	0	5,693	5,693	0		
G0450A-10-5	ARCH CAPITAL GROUP LTD		09/25/2024	EXTERNAL MANAGER TRA	734.000	83,016		33,694	54,514	(20,820)	0	0	(20,820)	0	33,694	0	49,322	49,322	0		
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		08/15/2024	EXTERNAL MANAGER TRA	890.000	138,842		57,209	115,246	(58,037)	0	0	(58,037)	0	57,209	0	81,633	81,633	0		
670100-20-5	NOVO-NORDISK ADR REPSG B	C	08/07/2024	CABRERA CAPITAL	8,750.000	1,047,048		1,248,670	0	0	0	0	0	0	1,248,670	0	(201,622)	(201,622)	0		
874039-10-0	TAIWAN SEMICONDUCTOR MANUFACTURING	C	09/13/2024	SUSQUEHANNA	8,280.000	1,440,335		1,500,612	0	0	0	0	0	0	1,500,612	0	(60,277)	(60,277)	0		
G0585R-10-6	ASSURED GUARANTY LTD	C	09/23/2024	EXTERNAL MANAGER TRA	126.000	10,215		9,721	0	0	0	105	(105)	0	9,721	0	495	495	78		
G3323L-10-0	FABRINET	C	08/20/2024	CABRERA CAPITAL	6,020.000	1,605,654		1,477,325	0	0	0	0	0	0	1,477,325	0	128,329	128,329	0		
G3730V-10-5	FTAI AVIATION LTD	C	09/18/2024	BANK OF AMERICA	7,000.000	884,309		790,025	0	0	0	0	0	0	790,025	0	94,285	94,285	2,100		
G4388N-10-6	HELEN OF TROY LTD	C	09/19/2024	EXTERNAL MANAGER TRA	4,446.000	268,468		412,322	398,915	(77,956)	0	47,336	(125,292)	0	412,322	0	(143,854)	(143,854)	0		
G85158-10-6	STONECO LTD CLASS A	C	07/15/2024	EXTERNAL MANAGER TRA	2,215.000	29,778		17,056	39,936	(22,881)	0	0	(22,881)	0	17,056	0	12,722	12,722	0		
G98239-10-9	XP CLASS A INC	C	07/29/2024	EXTERNAL MANAGER TRA	740.000	13,031		13,017	19,292	(2,235)	0	4,040	(6,275)	0	13,017	0	14	14	0		
N07059-21-0	ASML HOLDING ADR REPRESENTING NV	C	09/13/2024	SUSQUEHANNA	1,139.000	926,593		1,050,685	0	0	0	0	0	0	1,050,685	0	(124,092)	(124,092)	0		
N6596X-10-9	NXP SEMICONDUCTORS NV	C	09/13/2024	SUSQUEHANNA	3,850.000	888,635		1,039,807	0	0	0	0	0	0	1,039,807	0	(151,172)	(151,172)	0		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						150,472,714	XXX	149,316,440	3,079,970	(728,535)	0	157,701	(886,236)	0	149,316,440	0	1,156,276	1,156,276	413,750	XXX	XXX
315911-75-0	Fid 500 Index IPR		09/30/2024	FIDELITY	1,420.380	273,551		270,681	132,578				0		270,681		2,871	2,871			1.
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						273,551	XXX	270,681	132,578	0	0	0	0	0	270,681	0	2,871	2,871	0	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
5989999997. Total - Common Stocks - Part 4						150,746,265	XXX	149,587,121	3,212,548	(728,535)	0	157,701	(886,236)	0	149,587,121	0	1,159,147	1,159,147	413,750	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						150,746,265	XXX	149,587,121	3,212,548	(728,535)	0	157,701	(886,236)	0	149,587,121	0	1,159,147	1,159,147	413,750	XXX	XXX
5999999999. Total - Preferred and Common Stocks						150,746,265	XXX	149,587,121	3,212,548	(728,535)	0	157,701	(886,236)	0	149,587,121	0	1,159,147	1,159,147	413,750	XXX	XXX
6009999999 - Totals						552,313,105	XXX	543,549,685	204,592,482	(728,523)	1,479,194	677,996	72,675	0	545,817,705	0	6,471,370	6,471,370	11,551,059	XXX	XXX

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds				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	7,950,306	7,950,306	
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				7,950,306	7,950,306	XXX
9999999999 - Totals				7,950,306	7,950,306	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (4,942,242) Book/Adjusted Carrying Value $ (4,942,242)
2. Average balance for the year Fair Value $ 7,921,070 Book/Adjusted Carrying Value $ 7,921,070
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 7,950,306 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
NONE						
9999999999 - Totals						XXX

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 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter 6 First Month	7 Second Month	8 Third Month	9 *
JP Morgan Chase Bank, N.A.	270 Park Avenue, New York City, NY, 10017					11,311,237	3,608,850	9,026,836	XXX
JP Morgan Chase Bank, N.A.	270 Park Avenue, New York City, NY, 10017					(6,948,148)	(5,332,933)	(3,191,856)	XXX
JP Morgan Chase Bank, N.A.	270 Park Avenue, New York City, NY, 10017					(77,619,669)	(6,179,304)	(82,838,342)	XXX
Bank of New York Mellon	6023 Airport Rd, Oriskany, NY 13424					893,567	3,023,126	(480,811)	XXX
Federal Home Loan Bank of Indianapolis	8250 Woodfield Crossing Blvd, Indianapolis IN 46240					1,013	1,031	420,606	XXX
State Street Bank and Trust Company	801 Pennsylvania, Kansas City, MO 64105		0.041	279,067		12,668,154	35,177,841	66,637,159	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	279,067	0	(59,693,846)	30,298,611	(10,426,408)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	279,067	0	(59,693,846)	30,298,611	(10,426,408)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	279,067	0	(59,693,846)	30,298,611	(10,426,408)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						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
	AVALONBAY COMMUNITIES INC		09/19/2024	3.500	11/15/2024	219,517	2,909	119
	BAXTER INTERNATIONAL INC		09/19/2024	1.322	11/29/2024	833,606	3,759	1,016
	BRINKER INTERNATIONAL INC		07/09/2024	5.000	10/01/2024	97,000	2,425	301
	CANADIAN PACIFIC RAILWAY LTD		09/25/2024	1.350	12/02/2024	6,262,333	28,123	5,082
	D R HORTON INC		09/26/2024	2.500	10/15/2024	359,557	4,150	126
	DOMINION ENERGY GAS HOLDINGS LLC		09/30/2024	2.500	11/15/2024	298,968	2,833	0
	EQUIFAX INC		09/30/2024	2.600	12/01/2024	663,892	5,781	0
	FREEPORT-MCMORAN INC		09/30/2024	4.550	11/14/2024	1,018,544	17,662	516
	GE HEALTHCARE TECHNOLOGIES INC		09/26/2024	5.550	11/15/2024	375,085	7,863	(9)
	GLOBAL PAYMENTS INC		09/26/2024	1.500	11/15/2024	1,361,570	7,752	946
	HASBRO INC		09/24/2024	3.000	11/19/2024	587,634	6,490	612
	TRANE TECHNOLOGIES FINANCING LTD		09/13/2024	3.550	11/01/2024	2,070,477	30,678	1,745
	KLA-TENCOR CORP		09/30/2024	4.650	11/01/2024	199,898	3,875	0
	KEYSIGHT TECHNOLOGIES INC		08/29/2024	4.550	10/30/2024	199,776	3,817	212
	MPLX LP 4.87 12/01/24		09/30/2024	4.875	12/01/2024	480,567	7,816	0
	MCCORMICK & COMPANY INCORPORATED		07/12/2024	7.950	10/01/2024	650,000	12,919	(1,625)
	PLAINS ALL AMERICAN PIPELINE LP		08/23/2024	3.600	11/01/2024	2,994,296	45,000	6,566
	THERMO FISHER SCIENTIFIC INC		09/30/2024	1.215	10/18/2024	1,095,892	6,040	0
	TRANSCANADA PIPELINES LTD		09/30/2024	1.000	10/12/2024	1,587,248	7,464	5,116
	VERIZON COMMUNICATIONS INC		09/18/2024	3.500	11/01/2024	748,403	24,063	0
	ZIMMER BIOMET HOLDINGS INC		09/19/2024	1.450	11/22/2024	984,370	5,144	1,408
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						23,088,633	236,563	22,131
	ALIMENTATION COUCHE-TARD		09/27/2024	0.000	10/03/2024	9,017,526	0	4,940
	BACARDI MARTINI BV		09/11/2024	0.000	10/24/2024	498,174	0	1,499
	CINTAS CORPORATION NO. 2		09/25/2024	0.000	10/10/2024	2,996,323	0	2,039
	CONAGRA FOODS INC		09/20/2024	0.000	10/10/2024	11,485,026	0	18,248
	CONSTELLATION BRANDS INC		09/23/2024	0.000	10/01/2024	3,000,000	0	3,387
	CONSTELLATION BRANDS INC		09/20/2024	0.000	10/04/2024	2,249,040	0	3,512
	CONSTELLATION BRANDS INC		09/27/2024	0.000	10/08/2024	4,995,039	0	2,831
	CROWN CASTLE INTL CORP		09/24/2024	0.000	10/24/2024	5,979,668	0	4,402
	CROWN CASTLE INTL CORP		09/30/2024	0.000	10/31/2024	5,017,740	0	0
	HARLEY-DAVIDSON FINANCIAL SERVICES		09/19/2024	0.000	12/13/2024	3,906,670	0	7,032
	HUNTINGTON INGALLS INDUS		09/27/2024	0.000	10/01/2024	5,000,000	0	2,917
	JABIL INC		09/30/2024	0.000	10/01/2024	4,000,000	0	1,178
	JABIL INC		09/19/2024	0.000	10/04/2024	3,498,440	0	6,227
	L3HARRIS TECHNOLOGIES INC		09/19/2024	0.000	10/15/2024	1,996,089	0	3,340
	MID-AMERICA APARTMENTS LP		09/24/2024	0.000	10/01/2024	9,500,000	0	9,144
	MID-AMERICA APARTMENTS LP		09/23/2024	0.000	10/07/2024	4,496,283	0	4,946
	MONDELEZ INTERNATIONAL INC		09/25/2024	0.000	10/16/2024	5,488,808	0	4,464
	OTIS WORLDWIDE CORP		09/27/2024	0.000	10/04/2024	4,997,978	0	2,693
	PPG INDUSTRIES INC.		09/23/2024	0.000	10/24/2024	996,834	0	1,097
	VULCAN MATERIALS COMPANY		09/24/2024	0.000	10/17/2024	4,490,090	0	4,322
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						93,609,728	0	88,218
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						116,698,361	236,563	110,349
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						23,088,633	236,563	22,131
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						93,609,728	0	88,218

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
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						116,698,361	236,563	110,349
00142W-84-3	INVESCO PRMR US GVRN MNY CL INST	SD	09/26/2024	0.000		1,000,000	0	34,099
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						1,000,000	0	34,099
31617H-10-2	FIDELITY GOVERNMENT MMKT		09/30/2024	0.000		982	0	1,466
8309999999. Subtotal - All Other Money Market Mutual Funds						982	0	1,466
8609999999 - Total Cash Equivalents						117,699,343	236,563	145,914