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ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2024

OF THE CONDITION AND AFFAIRS OF THE

GRANGE INSURANCE COMPANY

NAIC Group Code 0267, 0267 NAIC Company Code 14060 Employer's ID Number 31-4192970

(Current) (Prior)

Organized under the Laws of	OH	State of Domicile or Port of Entry	OH
Country of Domicile	US		
Incorporated/Organized	03/25/1935	Commenced Business	04/20/1935
Statutory Home Office	671 South High Street	Columbus, OH, US 43206-1066	
Main Administrative Office	671 South High Street		
	Columbus, OH, US 43206-1066	614-445-2900 *(Telephone)*	
Mail Address	671 South High Street	Columbus, OH, US 43206-1066	
Primary Location of Books and Records	671 South High Street		
	Columbus, OH, US 43206-1066	614-445-2900 *(Telephone)*	
Internet Website Address	www.grangeinsurance.com		
Statutory Statement Contact	William Charles Thorsberg	614-445-2900 *(Telephone)*	
	thorsbergw@grangeinsurance.com *(E-Mail)*	*(Fax)*	

OFFICERS

JOHN (NMN) AMMENDOLA, PRESIDENT & CEO	BETH WILLIAMS MURPHY, EVP & SECRETARY
CHERYL MCRAE LEBENS#, EVP & CFO	

DIRECTORS OR TRUSTEES

JOHN (NMN) AMMENDOLA	KATHIE JANE ANDRADE
ANNA HOLLIDAY BENSON#	JAMES MARTIN BENSON
MARK LEWIS BOXER	PHILIP NELSON DAVIS#
MICHAEL DESMOND FRAIZER	ROBERT ENLOW HOYT
CHERYL MCRAE LEBENS#	MARY MARNETTE PERRY
THOMAS SIMRALL STEWART	CHRISTIANNA (NMN) WOOD

State of Ohio
County of Franklin 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.

x	x	x Cheryl L
JOHN (NMN) AMMENDOLA	BETH WILLIAMS MURPHY	CHERYL MCRAE LEBENS
PRESIDENT & CEO	EVP & SECRETARY	EVP & CFO

Subscribed and sworn to before me

this 18 day of

February, 2025

x Teresa J Burchwell

a. Is this an original filing? Yes

b. If no:

1. State the amendment number:
2. Date filed:
3. Number of pages attached:

NOTARY PUBLIC STATE OF OHIO

TERESA J BURCHWELL
Notary Public
State of Ohio
My Comm. Expires
April 28, 2027

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3+4) Amount	6 Percentage of Column 5 Line 13
1. Long-term bonds (Schedule D, Part 1):						
1.01 U.S. governments	441,812,931	15.4	441,812,931		441,812,931	15.4
1.02 All other governments						
1.03 U.S. states, territories and possessions, etc. guaranteed	5,097,598	0.2	5,097,598		5,097,598	0.2
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	32,302,948	1.1	32,302,948		32,302,948	1.1
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	689,024,270	24.0	689,024,270		689,024,270	24.0
1.06 Industrial and miscellaneous	499,187,055	17.4	499,187,055		499,187,055	17.4
1.07 Hybrid securities						
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds	60,097,244	2.1	60,097,244		60,097,244	2.1
1.10 Unaffiliated bank loans						
1.11 Unaffiliated certificates of deposit						
1.12 Total long-term bonds	1,727,522,046	60.1	1,727,522,046		1,727,522,046	60.1
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	25,435,620	0.9	25,435,620		25,435,620	0.9
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks	25,435,620	0.9	25,435,620		25,435,620	0.9
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	191,221,626	6.7	191,221,626		191,221,626	6.7
3.02 Industrial and miscellaneous Other (Unaffiliated)	10,307,500	0.4	10,307,500		10,307,500	0.4
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other	199,256,780	6.9	199,256,780		199,256,780	6.9
3.05 Mutual funds	241,179,498	8.4	241,179,498		241,179,498	8.4
3.06 Unit investment trusts						
3.07 Closed-end funds	85,797,702	3.0	85,797,702		85,797,702	3.0
3.08 Exchange traded funds						
3.09 Total common stocks	727,763,106	25.3	727,763,106		727,763,106	25.3
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages						
4.04 Mezzanine real estate loans						
4.05 Total valuation allowance						
4.06 Total mortgage loans						
5. Real estate (Schedule A):						
5.01 Properties occupied by company	70,549,279	2.5	70,549,279		70,549,279	2.5
5.02 Properties held for production of income	8,429,156	0.3	8,429,156		8,429,156	0.3
5.03 Properties held for sale						
5.04 Total real estate	78,978,435	2.7	78,978,435		78,978,435	2.7
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	24,752,690	0.9	24,752,690		24,752,690	0.9
6.02 Cash equivalents (Schedule E, Part 2)	74,569,382	2.6	74,569,382	21,735,073	96,304,455	3.4
6.03 Short-term investments (Schedule DA)	1,793,310	0.1	1,793,310		1,793,310	0.1
6.04 Total cash, cash equivalents and short-term investments	101,115,382	3.5	101,115,382	21,735,073	122,850,455	4.3
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)	188,755,281	6.6	188,755,281		188,755,281	6.6
10. Receivables for securities	1,564,532	0.1	1,564,532		1,564,532	0.1
11. Securities lending (Schedule DL, Part 1)	21,735,073	0.8	21,735,073	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	2,872,869,474	100.0	2,872,869,474	21,735,073	2,872,869,475	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		81,903,191
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	1,127,761	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	–	1,127,761
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book / adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	4,052,517	
	8.2 Totals, Part 3, Column 9		4,052,517
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		78,978,435
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		78,978,435

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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 (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase / (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		
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:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		168,987,582
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	26,461,012	26,461,012
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase / (decrease):		
	5.1 Totals, Part 1, Column 13	2,379,146	
	5.2 Totals, Part 3, Column 9	(394,832)	1,984,314
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		8,677,628
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book / adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		188,755,281
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		188,755,281

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		2,299,141,125
2.	Cost of bonds and stocks acquired, Part 3, Column 7		821,225,838
3.	Accrual of discount		6,663,302
4.	Unrealized valuation increase / (decrease):		
	4.1 Part 1, Column 12	3,685,555	
	4.2 Part 2, Section 1, Column 15	378,677	
	4.3 Part 2, Section 2, Column 13	(30,735,009)	
	4.4 Part 4, Column 11	(5,532,425)	(32,203,202)
5.	Total gain (loss) on disposals, Part 4, Column 19		17,708,544
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		622,638,486
7.	Deduct amortization of premium		8,365,864
8.	Total foreign exchange change in book / adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14	823,979	
	9.4 Part 4, Column 13		823,979
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		13,496
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		2,480,720,774
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		2,480,720,774

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description	1 Book / Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS				
Governments (including all obligations guaranteed by governments)				
1. United States	441,812,931	422,282,418	425,900,930	445,136,580
2. Canada				
3. Other Countries				
4. Totals	441,812,931	422,282,418	425,900,930	445,136,580
U.S. States, Territories and Possessions (direct and guaranteed)				
5. Totals	5,097,598	5,071,340	5,086,192	5,070,000
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)				
6. Totals	32,302,948	31,216,543	35,653,423	31,897,236
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions				
7. Totals	689,024,270	653,279,831	693,165,537	716,182,723
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)				
8. United States	507,140,892	507,750,943	512,991,181	446,120,989
9. Canada	15,605,170	14,824,342	15,763,240	15,599,000
10. Other Countries	36,538,237	36,511,810	37,534,273	36,455,000
11. Totals	559,284,299	559,087,094	566,288,694	498,174,989
Parent, Subsidiaries and Affiliates				
12. Totals				
13. Total Bonds	1,727,522,046	1,670,937,226	1,726,094,775	1,696,461,528
PREFERRED STOCKS				
Industrial and Miscellaneous (unaffiliated)				
14. United States	25,435,620	28,106,024	26,349,314	XXX
15. Canada				XXX
16. Other Countries				XXX
17. Totals	25,435,620	28,106,024	26,349,314	XXX
Parent, Subsidiaries and Affiliates				
18. Totals				XXX
19. Total Preferred Stocks	25,435,620	28,106,024	26,349,314	XXX
COMMON STOCKS				
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds				
20. United States	523,348,900	523,348,900	425,042,725	XXX
21. Canada				XXX
22. Other Countries	5,157,426	5,157,426	3,537,830	XXX
23. Totals	528,506,326	528,506,326	428,580,556	XXX
Parent, Subsidiaries and Affiliates				
24. Totals	199,256,780	199,256,780	40,276,318	XXX
25. Total Common Stocks	727,763,106	727,763,106	468,856,874	XXX
26. Total Stocks	753,198,726	755,869,130	495,206,187	XXX
27. Total Bonds and Stocks	2,480,720,772	2,426,806,356	2,221,300,963	XXX

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	90,019,568	229,314,149	109,590,030	12,071,829	817,355	XXX	441,812,931	25.5	366,896,579	24.0	441,812,931	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	90,019,568	229,314,149	109,590,030	12,071,829	817,355	XXX	441,812,931	25.5	366,896,579	24.0	441,812,931	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	1,000,000	2,066,157	2,031,441			XXX	5,097,598	0.3	19,678,655	1.3	5,097,598	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	1,000,000	2,066,157	2,031,441			XXX	5,097,598	0.3	19,678,655	1.3	5,097,598	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	3,357,016	16,716,792	9,697,911	2,531,229		XXX	32,302,948	1.9	65,859,307	4.3	32,302,948	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	3,357,016	16,716,792	9,697,911	2,531,229		XXX	32,302,948	1.9	65,859,307	4.3	32,302,948	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	106,293,544	283,272,260	182,336,233	110,420,856	6,701,378	XXX	689,024,270	39.8	547,849,231	35.9	689,024,270	
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	106,293,544	283,272,260	182,336,233	110,420,856	6,701,378	XXX	689,024,270	39.8	547,849,231	35.9	689,024,270	

SCHEDULE D - PART 1A - SECTION 1 (CONTINUED)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	75,022,814	114,391,383	50,147,298	10,534,602		XXX	250,096,097	14.5	229,280,863	15.0	145,053,652	105,042,444
6.2 NAIC 2	20,497,283	91,865,085	27,142,453	4,801,207		XXX	144,306,027	8.3	130,196,019	8.5	102,717,909	41,588,118
6.3 NAIC 3	198,390	40,996,229	52,439,137	847,463		XXX	94,481,219	5.5	93,456,672	6.1	17,887,132	76,594,087
6.4 NAIC 4		6,654,979	5,442,044			XXX	12,097,024	0.7	14,571,134	1.0	1,139,902	10,957,122
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	95,718,487	253,907,676	135,170,932	16,183,272		XXX	500,980,367	29.0	467,504,688	30.6	266,798,595	234,181,771
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	60,097,244	60,097,244	3.5	59,326,699	3.9	60,097,244	
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX	60,097,244	60,097,244	3.5	59,326,699	3.9	60,097,244	
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX						
11.2 NAIC 2						XXX						
11.3 NAIC 3						XXX						
11.4 NAIC 4						XXX						
11.5 NAIC 5						XXX						
11.6 NAIC 6						XXX						
11.7 Totals						XXX						

SCHEDULE D - PART 1A - SECTION 1 (CONTINUED)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 275,692,941	645,760,741	353,802,913	135,558,516	7,518,733		1,418,333,844	82.0	XXX	XXX	1,313,291,400	105,042,444
12.2 NAIC 2	(d) 20,497,283	91,865,085	27,142,453	4,801,207		60,097,244	204,403,270	11.8	XXX	XXX	162,815,153	41,588,118
12.3 NAIC 3	(d) 198,390	40,996,229	52,439,137	847,463			94,481,219	5.5	XXX	XXX	17,887,132	76,594,087
12.4 NAIC 4	(d)	6,654,979	5,442,044				12,097,024	0.7	XXX	XXX	1,139,902	10,957,122
12.5 NAIC 5	(d)						(c)		XXX	XXX		
12.6 NAIC 6	(d)						(c)		XXX	XXX		
12.7 Totals	296,388,614	785,277,034	438,826,547	141,207,186	7,518,733	60,097,244	(b) 1,729,315,357	100.0	XXX	XXX	1,495,133,587	234,181,771
12.8 Line 12.7 as a % of Col. 7	17.1	45.4	25.4	8.2	0.4	3.5	100.0	XXX	XXX	XXX	86.5	13.5
13. Total Bonds Prior Year												
13.1 NAIC 1	154,430,709	694,804,760	278,317,460	92,559,906	9,451,800		XXX	XXX	1,229,564,635	80.5	1,131,360,562	98,204,073
13.2 NAIC 2	13,643,267	94,732,579	16,825,451	4,994,721		59,326,699	XXX	XXX	189,522,718	12.4	148,359,838	41,162,880
13.3 NAIC 3		37,944,201	53,408,867	2,103,604			XXX	XXX	93,456,672	6.1	20,827,510	72,629,162
13.4 NAIC 4	1,362,751	9,552,739	3,370,750	284,893			XXX	XXX	14,571,134	1.0	5,677,782	8,893,352
13.5 NAIC 5							XXX	XXX	(c)			
13.6 NAIC 6							XXX	XXX	(c)			
13.7 Totals	169,436,727	837,034,279	351,922,528	99,943,124	9,451,800	59,326,699	XXX	XXX	(b) 1,527,115,159	100.0	1,306,225,692	220,889,467
13.8 Line 13.7 as a % of Col. 9	11.1	54.8	23.0	6.5	0.6	3.9	XXX	XXX	100.0	XXX	85.5	14.5
14. Total Publicly Traded Bonds												
14.1 NAIC 1	232,325,908	598,560,713	343,361,271	131,524,774	7,518,733		1,313,291,400	75.9	1,131,360,562	74.1	1,313,291,400	XXX
14.2 NAIC 2	17,606,841	64,026,928	19,055,554	2,028,586		60,097,244	162,815,153	9.4	148,359,838	9.7	162,815,153	XXX
14.3 NAIC 3		9,792,219	7,488,933	605,980			17,887,132	1.0	20,827,510	1.4	17,887,132	XXX
14.4 NAIC 4		813,018	326,883				1,139,902	0.1	5,677,782	0.4	1,139,902	XXX
14.5 NAIC 5												XXX
14.6 NAIC 6												XXX
14.7 Totals	249,932,749	673,192,878	370,232,641	134,159,340	7,518,733	60,097,244	1,495,133,587	86.5	1,306,225,692	85.5	1,495,133,587	XXX
14.8 Line 14.7 as a % of Col. 7	16.7	45.0	24.8	9.0	0.5	4.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	14.5	38.9	21.4	7.8	0.4	3.5	86.5	XXX	XXX	XXX	86.5	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	43,367,033	47,200,028	10,441,641	4,033,742			105,042,444	6.1	98,204,073	6.4	XXX	105,042,444
15.2 NAIC 2	2,890,442	27,838,157	8,086,899	2,772,620			41,588,118	2.4	41,162,880	2.7	XXX	41,588,118
15.3 NAIC 3	198,390	31,204,009	44,950,204	241,483			76,594,087	4.4	72,629,162	4.8	XXX	76,594,087
15.4 NAIC 4		5,841,961	5,115,161				10,957,122	0.6	8,893,352	0.6	XXX	10,957,122
15.5 NAIC 5											XXX	
15.6 NAIC 6											XXX	
15.7 Totals	46,455,865	112,084,155	68,593,905	7,047,845			234,181,771	13.5	220,889,467	14.5	XXX	234,181,771
15.8 Line 15.7 as a % of Col. 7	19.8	47.9	29.3	3.0			100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	2.7	6.5	4.0	0.4			13.5	XXX	XXX	XXX	XXX	13.5

(a) Includes $234,181,771 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $2,416,490 current year of bonds with Z designations and $6,097,328 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes $ current year of bonds with 5GI designations, $ prior year of bonds with 5GI designations and $ current year, $ prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $214,902; NAIC 2 $1,578,408; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $.

SCHEDULE D – PART 1A – SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	27,136,536	104,517,993	68,239,521			XXX	199,894,050	11.6	172,633,357	11.3	199,894,050	
1.02 Residential Mortgage-Backed Securities	40,238,528	75,131,357	29,039,615	11,179,630	817,355	XXX	156,406,486	9.0	142,764,213	9.3	156,406,486	
1.03 Commercial Mortgage-Backed Securities	22,644,504	49,664,799	12,310,894	892,199		XXX	85,512,396	4.9	51,499,009	3.4	85,512,396	
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	90,019,568	229,314,149	109,590,030	12,071,829	817,355	XXX	441,812,932	25.5	366,896,579	24.0	441,812,932	
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	1,000,000	2,066,157	2,031,441			XXX	5,097,598	0.3	19,678,655	1.3	5,097,598	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals	1,000,000	2,066,157	2,031,441			XXX	5,097,598	0.3	19,678,655	1.3	5,097,598	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	3,357,016	16,716,792	9,697,911	2,531,229		XXX	32,302,948	1.9	65,859,307	4.3	32,302,948	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals	3,357,016	16,716,792	9,697,911	2,531,229		XXX	32,302,948	1.9	65,859,307	4.3	32,302,948	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	28,167,018	64,123,782	73,023,746	51,558,139		XXX	216,872,684	12.5	253,387,929	16.6	216,872,684	
5.02 Residential Mortgage-Backed Securities	69,657,096	197,932,762	101,541,399	54,716,862	5,226,744	XXX	429,074,862	24.8	250,025,601	16.4	429,074,862	
5.03 Commercial Mortgage-Backed Securities	6,259,676	13,866,056	1,421,145			XXX	21,546,877	1.2	25,089,991	1.6	21,546,877	
5.04 Other Loan-Backed and Structured Securities	2,209,753	7,349,660	6,349,943	4,145,855	1,474,634	XXX	21,529,846	1.2	19,345,711	1.3	21,529,846	
5.05 Totals	106,293,543	283,272,260	182,336,233	110,420,856	6,701,378	XXX	689,024,269	39.8	547,849,232	35.9	689,024,269	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	48,836,622	219,287,557	134,014,827	15,960,314		XXX	418,099,320	24.2	387,296,241	25.4	258,988,758	159,110,562
6.02 Residential Mortgage-Backed Securities	725,100	1,510,624				XXX	2,235,724	0.1	2,322,384	0.2		2,235,724
6.03 Commercial Mortgage-Backed Securities	14,665,177	4,303,795	522,332	222,958		XXX	19,714,262	1.1	19,268,736	1.3		19,714,262
6.04 Other Loan-Backed and Structured Securities	31,491,588	28,805,700	633,772			XXX	60,931,060	3.5	58,617,326	3.8	7,809,836	53,121,224
6.05 Totals	95,718,487	253,907,676	135,170,931	16,183,272		XXX	500,980,366	29.0	467,504,687	30.6	266,798,594	234,181,772
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans-Issued						XXX						
8.06 Affiliated Bank Loans-Acquired						XXX						
8.07 Totals						XXX						

SCHEDULE D – PART 1A – SECTION 2 (CONTINUED)

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	60,097,244	60,097,244	3.5	59,326,699	3.9	60,097,244	
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX						
12. Total Bonds Current Year												
12.01 Issuer Obligations	108,497,190	406,712,282	287,007,446	70,049,682		XXX	872,266,600	50.4	XXX	XXX	713,156,039	159,110,562
12.02 Residential Mortgage-Backed Securities	110,620,724	274,574,743	130,581,014	65,896,492	6,044,099	XXX	587,717,071	34.0	XXX	XXX	585,481,348	2,235,724
12.03 Commercial Mortgage-Backed Securities	43,569,358	67,834,649	14,254,371	1,115,157		XXX	126,773,535	7.3	XXX	XXX	107,059,273	19,714,262
12.04 Other Loan-Backed and Structured Securities	33,701,342	36,155,360	6,983,716	4,145,855	1,474,634	XXX	82,460,907	4.8	XXX	XXX	29,339,683	53,121,224
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	60,097,244	60,097,244	3.5	XXX	XXX	60,097,244	
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	296,388,614	785,277,034	438,826,547	141,207,186	7,518,733	60,097,244	1,729,315,357	100.0	XXX	XXX	1,495,133,587	234,181,772
12.10 Lines 12.09 as a % Col. 7	17.1	45.4	25.4	8.2	0.4	3.5	100.0	XXX	XXX	XXX	86.5	13.5
13. Total Bonds Prior Year												
13.01 Issuer Obligations	35,329,236	531,514,556	273,030,010	58,981,687		XXX	XXX	XXX	898,855,489	58.9	752,221,887	146,633,601
13.02 Residential Mortgage-Backed Securities	69,981,777	215,288,081	66,641,239	35,494,220	7,706,881	XXX	XXX	XXX	395,112,198	25.9	392,789,814	2,322,384
13.03 Commercial Mortgage-Backed Securities	38,988,448	49,431,676	6,666,108	771,503		XXX	XXX	XXX	95,857,736	6.3	76,589,000	19,268,736
13.04 Other Loan-Backed and Structured Securities	25,137,265	40,799,966	5,585,172	4,695,715	1,744,920	XXX	XXX	XXX	77,963,037	5.1	25,298,290	52,664,747
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	59,326,699	XXX	XXX	59,326,699	3.9	59,326,699	
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09 Totals	169,436,726	837,034,279	351,922,529	99,943,125	9,451,801	59,326,699	XXX	XXX	1,527,115,159	100.0	1,306,225,690	220,889,468
13.10 Line 13.09 as a % of Col. 9	11.1	54.8	23.0	6.5	0.6	3.9	XXX	XXX	100.0	XXX	85.5	14.5
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	105,113,332	325,248,267	219,569,645	63,224,794		XXX	713,156,039	41.2	752,221,887	49.3	713,156,039	XXX
14.02 Residential Mortgage-Backed Securities	109,895,625	273,064,119	130,581,014	65,896,492	6,044,099	XXX	585,481,348	33.9	392,789,814	25.7	585,481,348	XXX
14.03 Commercial Mortgage-Backed Securities	28,904,180	63,530,855	13,732,039	892,199		XXX	107,059,273	6.2	76,589,000	5.0	107,059,273	XXX
14.04 Other Loan-Backed and Structured Securities	6,019,612	11,349,638	6,349,943	4,145,855	1,474,634	XXX	29,339,683	1.7	25,298,290	1.7	29,339,683	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	60,097,244	60,097,244	3.5	59,326,699	3.9	60,097,244	XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans						XXX						XXX
14.08 Unaffiliated Certificates of Deposit						XXX						XXX
14.09 Totals	249,932,749	673,192,879	370,232,641	134,159,340	7,518,733	60,097,244	1,495,133,587	86.5	1,306,225,690	85.5	1,495,133,587	XXX
14.10 Line 14.09 as a % of Col. 7	16.7	45.0	24.8	9.0	0.5	4.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	14.5	38.9	21.4	7.8	0.4	3.5	86.5	XXX	XXX	XXX	86.5	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	3,383,858	81,464,014	67,437,801	6,824,888		XXX	159,110,562	9.2	146,633,601	9.6	XXX	159,110,562
15.02 Residential Mortgage-Backed Securities	725,100	1,510,624				XXX	2,235,724	0.1	2,322,384	0.2	XXX	2,235,724
15.03 Commercial Mortgage-Backed Securities	14,665,177	4,303,795	522,332	222,958		XXX	19,714,262	1.1	19,268,736	1.3	XXX	19,714,262
15.04 Other Loan-Backed and Structured Securities	27,681,729	24,805,722	633,772			XXX	53,121,224	3.1	52,664,747	3.4	XXX	53,121,224
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans						XXX					XXX	
15.08 Unaffiliated Certificates of Deposit						XXX					XXX	
15.09 Totals	46,455,864	112,084,155	68,593,905	7,047,846			234,181,772	13.5	220,889,468	14.5	XXX	234,181,772
15.10 Line 15.09 as a % of Col. 7	19.8	47.9	29.3	3.0			100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	2.7	6.5	4.0	0.4			13.5	XXX	XXX	XXX	XXX	13.5

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year					
2. Cost of short-term investments acquired	2,222,588	2,222,588			
3. Accrual of discount					
4. Unrealized valuation increase / (decrease)					
5. Total gain (loss) on disposals	64,317	64,317			
6. Deduct consideration received on disposals	381,388	381,388			
7. Deduct amortization of premium	112,207	112,207			
8. Total foreign exchange change in book / adjusted carrying value					
9. Deduct current year's other-than-temporary impairment recognized					
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,793,310	1,793,310			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	1,793,310	1,793,310			

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

(SI-11) Schedule DB - Part A - Verification Between Years - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

(SI-11) Schedule DB - Part B - Verification Between Years - Futures Contracts

NONE

(SI-12) Schedule DB - Part C - Section 1

NONE

(SI-13) Schedule DB - Part C - Section 2

NONE

(SI-14) Schedule DB - Verification

NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

		1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1.	Book/adjusted carrying value, December 31 of prior year	88,384,549		88,384,549	
2.	Cost of cash equivalents acquired	779,442,223		779,442,223	
3.	Accrual of discount				
4.	Unrealized valuation increase / (decrease)	(33,339)		(33,339)	
5.	Total gain (loss) on disposals	(3,560)		(3,560)	
6.	Deduct consideration received on disposals	793,220,489		793,220,489	
7.	Deduct amortization of premium				
8.	Total foreign exchange change in book / adjusted carrying value				
9.	Deduct current year's other-than-temporary impairment recognized				
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	74,569,382		74,569,382	
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Line 10 minus Line 11)	74,569,382		74,569,382	

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book / Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book / Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Properties Occupied by the Reporting Entity – Administrative*																
HOME OFFICE COMPLEX - 671 SOUTH		COLUMBUS	OH	01/31/1977	06/04/2019	156,899,722	–	70,505,981	81,990,000	3,666,146			(3,666,146)		5,544,834	6,793,619
APARTMENTS 20-24 SYCAMORE		COLUMBUS	OH	03/19/1975	06/04/2019	273,678	–	43,298	550,000	–			–		2,300	17,895
0299999 – Properties Occupied by the Reporting Entity – Administrative*						157,173,400	–	70,549,279	82,540,000	3,666,146			(3,666,146)		5,547,134	6,811,514
0399999 – Total Properties Occupied by the Reporting Entity						157,173,400	–	70,549,279	82,540,000	3,666,146			(3,666,146)		5,547,134	6,811,514
Properties Held for the Production of Income																
BREWERS YARD OFFICE I - 585 SOUT		COLUMBUS	OH	05/15/2007	09/12/2024	7,019,423	–	4,014,701	4,284,000	192,556			(192,556)		385,314	260,103
BREWERS YARD OFFICE II - 605 SOUT		COLUMBUS	OH	05/15/2007	09/12/2024	7,799,390	–	4,414,455	5,916,000	193,815			(193,815)		799,390	142,188
0499999 – Properties Held for the Production of Income						14,818,813	–	8,429,156	10,200,000	386,371			(386,371)		1,184,704	402,291
0699999 – Totals						171,992,213	–	78,978,435	92,740,000	4,052,517			(4,052,517)		6,731,838	7,213,805

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Year

1 Description of Property	Location 2 City	3 State	4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book / Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made after Acquisition
Acquired by purchase								
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	02/08/2024	THE OHIO STATE UNIVERSITY	375	–	375	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	03/07/2024	BROCON CONSTRUCTION	2,275	–	2,275	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	09/04/2024	BROCON CONSTRUCTION	1,570	–	1,570	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	10/01/2024	BROCON CONSTRUCTION	30,209	–	30,209	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	10/03/2024	COLUMBUS DOOR SALES LLC	37,645	–	37,645	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	10/18/2024	OHIO CAPITAL CORPORATION FOR H	382,222	–	382,222	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	11/05/2024	BROCON CONSTRUCTION	21,915	–	21,915	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	11/06/2024	BROCON CONSTRUCTION	5,966	–	5,966	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	11/06/2024	OHIO CAPITAL CORPORATION FOR H	350,029	–	350,029	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	11/27/2024	BROCON CONSTRUCTION	2,090	–	2,090	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	11/29/2024	BROCON CONSTRUCTION	18,810	–	18,810	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	12/04/2024	BROCON CONSTRUCTION	13,472	–	13,472	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	12/17/2024	OHIO CAPITAL CORPORATION FOR H	206,327	–	206,327	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	12/17/2024	BROCON CONSTRUCTION	54,856	–	54,856	–
0199999 – Acquired by purchase					1,127,761	–	1,127,761	–
0399999 – Totals					1,127,761	–	1,127,761	–

(E-03) Schedule A - Part 3
NONE

(E-04) Schedule B - Part 1
NONE

(E-05) Schedule B - Part 2
NONE

(E-06) Schedule B - Part 3
NONE

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book / Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	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	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Non-Registered Private Funds with Underlying Assets Having Characteristics of Bonds, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated																			
G2926*-10-0	EATON VANCE INST SR LOAN FUND		GEORGETOWN	CYM	EATON VANCE INST SR LOAN FUND	4.C	01/02/2013		113,646,504	107,120,902	107,120,902	(808,877)					8,490,011		2.310
0799999 – Non-Registered Private Funds with Underlying Assets Having Characteristics of Bonds, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated									113,646,504	107,120,902	107,120,902	(808,877)					8,490,011		XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other, Unaffiliated																			
992PNW-99-2	UPDATA VENTURE PARTNERS II, LP		Reston	VA	UPDATA VENTURE PARTNERS II, LP		09/30/2001	1		87,387	87,387	(1,314)							4.189
9941N9-99-4	COMMONFUND CAPITAL GLOBAL PRIVATE EQUITY PARTNERS III, LP		Wilton	CT	COMMONFUND CAPITAL GLOBAL PRIVATE EQUITY		06/01/2021	1	14,983,647	20,131,290	20,131,290	1,521,392					594,094	5,016,353	74.000
9947EZ-99-3	ADAMS STREET SENIOR PRIVATE CREDIT FUND II		Chicago	IL	ADAM STREET PARTNERS LLC		10/18/2021	1	44,631,890	46,955,895	46,955,895	895,065					4,403,526	15,368,110	100.000
994GDZ-99-4	MESIROW FINANCIAL PRIVATE EQUITY FUND VIII-A		CHICAGO	IL	MESIROW FINANCIAL PRIVATE EQUITY FUND VI		06/13/2022	1	6,300,000	6,712,384	6,712,384	377,192						3,700,000	63.000
994MXC-99-0	ADAMS STREET 2022 GLOBAL FUND LP		Chicago	IL	ADAM STREET PARTNERS LLC		11/02/2022	1	4,302,896	4,700,419	4,700,419	247,473					73,870	5,697,104	100.000
9953SY-99-9	ADAMS STREET 2023 GLOBAL FUND LP		Chicago	IL	ADAM STREET PARTNERS LLC		10/23/2023	1	2,762,000	3,047,004	3,047,004	148,216						7,238,000	100.000
2599999 – Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other, Unaffiliated									72,980,433	81,634,379	81,634,379	3,188,023					5,071,490	37,019,567	XXX
6099999 – Subtotals, Unaffiliated									186,626,938	188,755,281	188,755,281	2,379,146					13,561,501	37,019,567	XXX
6299999 – Totals									186,626,938	188,755,281	188,755,281	2,379,146					13,561,501	37,019,567	XXX

1. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number							
1A	1A $	1B $	1C $	1D $	1E $	1F $	1G $
1B	2A $	2B $	2C $				
1C	3A $	3B $	3C $				
1D	4A $	4B $	4C $107,120,902				
1E	5A $	5B $	5C $				
1F	6 $						

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Non-Registered Private Funds with Underlying Assets Having Characteristics of Bonds, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated										
G2926*-10-0	EATON VANCE INST SR LOAN FUND	GEORGETOWN	CYM	EATON VANCE INST SR LOAN FUND	01/02/2013			13,500,000		2.310
0799999 – Non-Registered Private Funds with Underlying Assets Having Characteristics of Bonds, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated								13,500,000		XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated										
9941N9-99-4	COMMONFUND CAPITAL GLOBAL PRIVATE EQUITY PARTNERS III, LP	Wilton	CT	COMMONFUND CAPITAL GLOBAL PRIVATE EQUITY	06/01/2021	1		2,720,000		74.000
9947EZ-99-3	ADAMS STREET SENIOR PRIVATE CREDIT FUND II	Chicago	IL	ADAM STREET PARTNERS LLC	10/18/2021	1		4,451,012		100.000
994GDZ-99-4	MESIROW FINANCIAL PRIVATE EQUITY FUND VIII-A	CHICAGO	IL	MESIROW FINANCIAL PRIVATE EQUITY FUND VI	06/13/2022	1		1,200,000		63.000
994MXC-99-0	ADAMS STREET 2022 GLOBAL FUND LP	Chicago	IL	ADAM STREET PARTNERS LLC	11/02/2022	1		2,328,000		100.000
9953SY-99-9	ADAMS STREET 2023 GLOBAL FUND LP	Chicago	IL	ADAM STREET PARTNERS LLC	10/23/2023	1		2,262,000		100.000
2599999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated								12,961,012		XXX
6099999 – Subtotals, Unaffiliated								26,461,012		XXX
6299999 – Totals								26,461,012		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book / Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book / Adjusted Carrying Value Less 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 B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	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
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated																			
9941N9-99-4	COMMONFUND CAPITAL GLOBAL PRIVATE EQUITY PARTNERS III, LP	Wilton	CT	Distribution	06/01/2021	12/18/2024	598,527	(122,174)				(122,174)		476,353	476,353				12,273
9947EZ-99-3	ADAMS STREET SENIOR PRIVATE CREDIT FUND II	Chicago	IL	Distribution	10/18/2021	10/11/2024	8,364,646	(268,975)				(268,975)		8,095,671	8,095,671				529,275
994MXC-99-0	ADAMS STREET 2022 GLOBAL FUND LP	Chicago	IL	Distribution	11/02/2022	12/16/2024	109,287	(3,683)				(3,683)		105,604	105,604				2,191
2599999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated							9,072,459	(394,832)				(394,832)		8,677,628	8,677,628				543,740
6099999 – Subtotals, Unaffiliated							9,072,459	(394,832)				(394,832)		8,677,628	8,677,628				543,740
6299999 – Totals							9,072,459	(394,832)				(394,832)		8,677,628	8,677,628				543,740

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments, Issuer Obligations																					
912810-FD-5	TSY INFL IX N/B 3.625 15/04/28				1.A	3,150,931	104.936	3,071,894	2,927,400	3,305,934	85,222	(114,656)			3.625	-0.290	AO	22,740	104,884	05/12/2020	04/15/2028
912810-FH-6	TSY INFL IX N/B 3.875 15/04/29				1.A	3,028,052	107.249	2,883,006	2,688,140	3,167,751	81,678	(111,529)			3.875	-0.265	AO	22,321	102,954	05/12/2020	04/15/2029
912810-FQ-6	TSY INFL IX N/B 3.375 15/04/32				1.A	1,078,321	108.246	962,476	889,160	1,096,366	28,115	(27,951)			3.375	0.158	AO	6,431	29,660	08/01/2022	04/15/2032
912810-FS-2	TSY INFL IX N/B 2 15/01/26				1.A	1,662,265	100.003	1,908,508	1,908,444	1,936,881	49,341	(26,972)			2.000	0.561	JJ	17,632	37,556	11/13/2018	01/15/2026
912810-PS-1	TSY INFL IX N/B 2.375 15/01/27				1.A	2,280,801	100.945	2,370,041	2,347,845	2,479,507	63,591	(64,272)			2.375	-0.366	JJ	25,759	54,867	05/12/2020	01/15/2027
912810-PV-4	TSY INFL IX N/B 1.75 15/01/28				1.A	1,969,901	99.261	2,280,769	2,297,748	2,362,905	60,025	(20,897)			1.750	0.806	JJ	18,576	39,565	11/13/2018	01/15/2028
912810-PZ-5	TSY INFL IX N/B 2.5 15/01/29				1.A	1,913,294	101.751	2,071,875	2,036,227	2,183,417	55,692	(35,495)			2.500	0.687	JJ	23,516	50,089	06/26/2019	01/15/2029
912828-2L-3	TSY INFL IX N/B 0.375 15/07/27				1.A	5,012,032	96.498	5,478,851	5,677,716	5,708,007	125,144	(22,738)			0.375	0.180	JJ	9,836	18,594	06/10/2024	07/15/2027
912828-3R-9	TSY INFL IX N/B 0.5 15/01/28				1.A	4,732,749	95.590	5,137,644	5,374,656	5,447,717	138,030	(24,372)			0.500	0.061	JJ	12,414	26,442	03/14/2023	01/15/2028
912828-5W-6	TSY INFL IX N/B 0.875 15/01/29				1.A	3,423,905	95.473	3,580,508	3,750,300	3,886,338	(28,844)	(33,054)			0.875	-0.010	JJ	15,159	32,288	12/18/2023	01/15/2029
912828-7D-6	TSY INFL IX N/B 0.25 15/07/29				1.A	4,255,864	92.615	4,457,236	4,812,639	5,069,669	294,418	(35,383)			0.250	-0.881	JJ	5,558	9,714	09/23/2024	07/15/2029
912828-N7-1	TSY INFL IX N/B 0.625 15/01/26				1.A	4,666,550	98.621	5,240,468	5,313,760	5,341,958	135,389	(27,191)			0.625	0.117	JJ	15,342	32,678	03/14/2023	01/15/2026
912828-S5-0	TSY INFL IX N/B 0.125 15/07/26				1.A	4,451,251	97.655	5,015,335	5,135,754	5,357,470	354,450	(60,174)			0.125	-2.439	JJ	2,966	5,345	09/23/2024	07/15/2026
912828-V4-9	TSY INFL IX N/B 0.375 15/01/27				1.A	3,769,467	96.954	4,472,261	4,612,757	4,598,384	(49,716)	8,496			0.375	0.534	JJ	7,991	17,020	12/18/2023	01/15/2027
912828-X8-8	US TREASURY N/B 2.375 15/05/27	SD			1.A	1,586,750	95.758	1,532,125	1,600,000	1,593,667		2,564			2.375	2.548	MN	4,934	38,002	03/28/2022	05/15/2027
912828-Y3-8	TSY INFL IX N/B 0.75 15/07/28				1.A	3,978,037	96.043	4,227,104	4,401,250	4,537,030	(17,297)	(37,645)			0.750	-0.111	JJ	15,249	32,480	12/18/2023	07/15/2028
912828-Z3-7	TSY INFL IX N/B 0.125 15/01/30				1.A	4,923,093	90.824	5,014,255	5,520,870	5,635,245	128,802	(32,149)			0.125	-0.252	JJ	3,188	6,193	06/10/2024	01/15/2030
912828-ZZ-6	TSY INFL IX N/B 0.125 15/07/30				1.A	5,422,516	90.136	5,326,568	5,909,472	6,333,742	298,054	(65,104)			0.125	-1.127	JJ	3,412	6,360	09/23/2024	07/15/2030
91282C-AM-3	US TREASURY N/B 0.25 30/09/25	SD			1.A	1,742,645	97.093	1,699,127	1,750,000	1,748,872		1,511			0.250	0.337	MS	1,112	4,375	01/26/2021	09/30/2025
91282C-AQ-4	TSY INFL IX N/B 0.125 15/10/25				1.A	4,842,460	98.841	5,290,707	5,352,732	5,401,451	137,445	(62,763)			0.125	-1.020	AO	1,433	6,613	03/14/2023	10/15/2025
91282C-BF-7	TSY INFL IX N/B 0.125 15/01/31				1.A	5,589,701	88.757	5,381,212	6,062,850	6,317,982	160,293	(44,308)			0.125	-0.536	JJ	3,501	7,457	03/14/2023	01/15/2031
91282C-CA-7	TSY INFL IX N/B 0.125 15/04/26				1.A	3,936,853	97.596	4,111,443	4,212,705	4,278,002	(26,669)	(50,228)			0.125	-1.054	AO	1,128	5,205	12/18/2023	04/15/2026
91282C-CM-1	TSY INFL IX N/B 0.125 15/07/31				1.A	5,961,887	88.033	5,494,955	6,241,916	6,658,795	264,536	(60,066)			0.125	-0.860	JJ	3,604	6,808	09/23/2024	07/15/2031
91282C-DC-2	TSY INFL IX N/B 0.125 15/10/26				1.A	5,476,848	97.214	5,614,832	5,775,750	5,976,549	237,027	(84,652)			0.125	-1.767	AO	1,547	6,711	09/23/2024	10/15/2026
91282C-DX-6	TSY INFL IX N/B 0.125 15/01/32				1.A	6,282,966	86.692	6,021,729	6,946,131	6,886,529	187,848	9,721			0.125	0.255	JJ	4,010	7,703	09/23/2024	01/15/2032
91282C-EJ-6	TSY INFL IX N/B 0.125 15/04/27				1.A	5,448,603	95.843	5,678,896	5,925,188	5,918,621	149,523	2,446			0.125	0.178	AO	1,587	7,320	03/14/2023	04/15/2027
91282C-EZ-0	TSY INFL IX N/B 0.625 15/07/32				1.A	6,535,475	89.384	6,409,015	7,170,240	6,967,796	163,391	19,573			0.625	1.031	JJ	20,702	41,450	06/10/2024	07/15/2032
91282C-FR-7	TSY INFL IX N/B 1.625 15/10/27				1.A	5,808,692	99.393	6,036,908	6,073,749	6,148,088	180,445	(15,593)			1.625	1.184	AO	21,150	92,461	09/23/2024	10/15/2027
91282C-GG-0	US TREASURY N/B 4.125 31/01/25				1.A	9,897,656	99.977	9,997,654	10,000,000	9,992,406		90,177			4.125	5.055	JJ	172,622	412,500	12/11/2023	01/31/2025
91282C-GK-1	TSY INFL IX N/B 1.125 15/01/33				1.A	6,485,468	91.991	6,433,727	6,993,888	6,849,985	196,320	17,643			1.125	1.398	JJ	36,347	69,207	09/23/2024	01/15/2033
91282C-GN-5	US TREASURY N/B 4.625 28/02/25				1.A	9,953,906	100.028	10,002,832	10,000,000	9,993,807		37,974			4.625	5.018	FA	156,284	462,500	12/11/2023	02/28/2025
91282C-GW-5	TSY INFL IX N/B 1.25 15/04/28				1.A	5,528,529	97.425	5,741,430	5,893,160	5,782,767	161,665	36,516			1.250	1.845	AO	15,785	68,941	09/23/2024	04/15/2028
91282C-HP-9	TSY INFL IX N/B 1.375 15/07/33				1.A	6,352,380	93.565	6,418,138	6,859,578	6,562,944	147,432	32,117			1.375	1.929	JJ	43,562	84,369	09/23/2024	07/15/2033
91282C-JH-5	TSY INFL IX N/B 2.375 15/10/28				1.A	8,805,496	101.547	8,895,152	8,759,675	8,977,467	190,642	(19,985)			2.375	1.706	AO	44,559	137,270	09/23/2024	10/15/2028
91282C-JX-0	US TREASURY N/B 4 31/01/31				1.A	5,111,328	97.555	4,877,734	5,000,000	5,107,212		(4,116)			4.000	3.607	JJ	83,696		09/25/2024	01/31/2031
91282C-JY-8	TSY INFL IX N/B 1.75 15/01/34				1.A	9,672,572	95.891	9,551,486	9,960,736	9,822,925	140,189	10,164			1.750	1.922	JJ	80,525	62,524	09/23/2024	01/15/2034
91282C-KL-4	TSY INFL IX N/B 2.125 15/04/29				1.A	3,529,415	100.121	3,576,117	3,571,785	3,563,743	33,344	984			2.125	2.180	AO	16,264	37,830	06/10/2024	04/15/2029
91282C-KX-8	US TREASURY N/B 4.25 30/06/29				1.A	1,908,969	99.434	1,839,521	1,850,000	1,904,505		(4,464)			4.250	3.540	JD	216	39,313	08/05/2024	06/30/2029
91282C-LR-0	US TREASURY N/B 4.125 31/10/29				1.A	4,991,406	98.836	4,941,797	5,000,000	4,991,616		209			4.125	4.163	AO	35,130		11/08/2024	10/31/2029
0019999999 – U.S. Governments, Issuer Obligations						185,169,034	XXX	189,045,339	196,604,221	199,894,050	4,125,525	(815,665)			XXX	XXX	XXX	977,790	2,205,249	XXX	XXX
U.S. Governments, Residential Mortgage-Backed Securities																					
36183R-N6-6	GOVT NATL MORT A 4.1 POOL ID AK7613			4	1.A	1,785,819	99.600	1,693,973	1,700,780	1,757,081		(8,224)			4.100	3.500	MON	5,811	70,066	04/23/2019	09/15/2037
36201M-NU-2	GOVT NATL MORT A 6 POOL ID 587303			4	1.A	24,953	100.956	24,592	24,359	24,536		(49)			6.000	5.747	MON	122	1,479	10/21/2002	09/15/2032
36202D-UH-2	GOVT NATL MORT A 5.5 POOL ID 3284			4	1.A	8,699	101.248	8,761	8,653	8,680		(8)			5.500	5.385	MON	40	485	09/09/2002	09/20/2032
36205G-AD-3	GOVT NATL MORT A 5 POOL ID 389804			4	1.A	6,590	101.197	6,656	6,578	6,583		(2)			5.000	4.970	MON	27	334	01/27/2003	01/15/2033
38373S-W7-8	GOVT NATL MORT A 4.25 POOL ID N.A.			4	1.A	2,461	98.969	2,437	2,462	2,462		1			4.250	4.277	MON	9	109	04/24/2003	03/16/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38376U-QB-8	GOVT NATL MORT A 3 POOL ID N.A.			4	1.A	1,370,292	86.902	1,105,158	1,271,733	1,293,138		(4,145)			3.000	2.678	MON	3,179	38,152	12/15/2020	01/16/2047
38378G-CY-2	GOVT NATL MORT A 3 POOL ID N.A.			4	1.A	182,521	92.502	161,082	174,140	178,367		(766)			3.000	2.340	MON	435	5,312	12/07/2012	11/20/2042
38378M-WY-7	GOVT NATL MORT A 2 POOL ID N.A.			4	1.A	173,015	96.304	167,353	173,776	173,188		392			2.000	2.249	MON	290	3,649	11/09/2017	12/16/2042
38378T-X2-1	GOVT NATL MORT A 2.5 POOL ID N.A.			4	1.A	1,541,931	91.786	1,448,551	1,578,180	1,573,061		1,255			2.500	2.585	MON	3,288	39,903	04/26/2016	07/20/2041
38380V-4J-7	GOVT NATL MORT A 3.2 POOL ID N.A.			4	1.A	2,459,669	85.209	2,090,318	2,453,181	2,454,995		(241)			3.200	3.190	MON	6,542	77,733	06/04/2019	03/20/2048
38380X-VM-6	GOVT NATL MORT A 3.5 POOL ID N.A.			4	1.A	65,548	98.271	63,846	64,969	65,232		(134)			3.500	3.178	MON	189	2,404	08/14/2018	09/20/2047
38380Y-WC-5	GOVT NATL MORT A 3 POOL ID N.A.			4	1.A	1,072,990	93.730	1,074,547	1,146,433	1,136,499		3,058			3.000	3.280	MON	2,866	34,949	12/12/2018	09/20/2046
38381V-QN-3	GOVT NATL MORT A 3.5 POOL ID N.A.			4	1.A	2,757,862	87.464	2,331,966	2,666,211	2,673,510		(4,012)			3.500	3.350	MON	7,776	97,222	06/26/2019	05/20/2049
38381X-CV-6	GOVT NATL MORT A 3 POOL ID N.A.			4	1.A	1,015,313	79.460	794,603	1,000,000	1,000,659		(77)			3.000	2.990	MON	2,500	30,000	08/13/2019	07/20/2049
38382F-WG-5	GOVT NATL MORT A 3 POOL ID N.A.			4	1.A	421,979	97.715	388,366	397,448	402,503		(3,433)			3.000	2.135	MON	994	12,253	06/23/2020	10/20/2048
38382H-QJ-2	GOVT NATL MORT A 3 POOL ID N.A.			4	1.A	1,226,131	85.950	1,027,523	1,195,496	1,211,467		(1,599)			3.000	2.813	MON	2,989	35,983	07/27/2021	04/20/2050
38382J-DW-3	GOVT NATL MORT A 3.5 POOL ID N.A.			4	1.A	392,406	93.513	352,624	377,087	385,716		(2,240)			3.500	2.824	MON	1,100	13,414	05/26/2021	03/20/2049
38382M-VJ-5	GOVT NATL MORT A 1.5 POOL ID N.A.			4	1.A	3,658,623	76.355	2,743,398	3,592,940	3,640,686		(5,017)			1.500	1.334	MON	4,491	54,216	01/21/2021	01/20/2051
38382Q-3G-3	GOVT NATL MORT A 1 POOL ID N.A.			4	1.A	2,692,205	74.679	2,021,883	2,707,435	2,698,137		1,160			1.000	1.045	MON	2,256	27,302	05/12/2021	08/20/2050
38382W-CS-4	GOVT NATL MORT A 1.5 POOL ID N.A.			4	1.A	1,402,230	82.655	1,425,384	1,724,495	1,408,417		17,553			1.500	4.692	MON	2,156	10,856	07/22/2024	09/20/2050
38383D-AT-5	GOVT NATL MORT A 1.75 POOL ID N.A.			4	1.A	6,089,666	85.400	6,060,420	7,096,479	6,094,114		82,234			1.750	5.445	MON	10,349	42,227	07/30/2024	11/20/2051
38383D-BE-7	GOVT NATL MORT A 1.75 POOL ID N.A.			4	1.A	3,135,672	84.769	3,034,545	3,579,790	3,136,370		31,684			1.750	4.825	MON	5,221	21,258	08/14/2024	11/20/2051
38383L-6R-6	GOVT NATL MORT A 5.5 POOL ID N.A.			4	1.A	3,615,514	99.723	3,558,790	3,568,675	3,606,614		(12,693)			5.500	5.028	MON	16,356	201,044	12/14/2022	04/20/2049
38383L-WR-7	GOVT NATL MORT A 5 POOL ID N.A.			4	1.A	2,552,622	99.696	2,535,754	2,543,482	2,547,968		(3,439)			5.000	4.861	MON	10,598	129,765	12/12/2022	06/20/2043
38383M-UB-2	GOVT NATL MORT A 3 POOL ID N.A.			4	1.A	2,894,464	88.784	2,872,188	3,235,027	2,906,635		37,968			3.000	4.822	MON	8,088	81,526	02/15/2024	12/20/2050
38383P-B9-1	GOVT NATL MORT A 3.5 POOL ID N.A.			4	1.A	2,760,568	91.403	2,756,223	3,015,469	2,815,000		54,433			3.500	5.944	MON	8,795	87,951	02/15/2024	08/20/2049
38383W-VK-9	GOVT NATL MORT A 5 POOL ID N.A.			4	1.A	1,777,305	99.605	1,781,971	1,789,046	1,777,494		4,546			5.000	5.388	MON	7,454	93,793	05/09/2023	04/20/2050
38383W-ZZ-2	GOVT NATL MORT A 6 POOL ID N.A.			4	1.A	3,710,084	102.037	3,712,005	3,637,894	3,702,812		(19,306)			6.000	5.222	MON	18,189	224,055	03/07/2023	05/20/2050
38383X-TJ-3	GOVT NATL MORT A 5.5 POOL ID N.A.			4	1.A	4,136,682	100.882	4,102,016	4,066,160	4,120,931		(17,457)			5.500	4.980	MON	18,637	226,682	05/08/2023	11/20/2046
38383X-XE-9	GOVT NATL MORT A 5.5 POOL ID N.A.			4	1.A	2,673,545	100.230	2,669,269	2,663,142	2,672,756		(5,090)			5.500	5.236	MON	12,206	155,850	05/16/2023	03/20/2048
38384A-2T-9	GOVT NATL MORT A 6.5 POOL ID N.A.			4	1.A	2,590,624	101.166	2,574,961	2,545,287	2,584,184		(28,078)			6.500	5.230	MON	13,787	177,317	05/24/2023	12/20/2046
38384A-F7-3	GOVT NATL MORT A 5.5 POOL ID N.A.			4	1.A	2,801,008	100.471	2,807,194	2,794,023	2,797,863		(4,159)			5.500	5.320	MON	12,806	162,059	05/31/2023	10/20/2031
38384A-J7-9	GOVT NATL MORT A 6 POOL ID N.A.			4	1.A	1,149,429	100.116	1,141,439	1,140,121	1,147,549		(7,454)			6.000	5.098	MON	5,701	75,667	06/06/2023	11/20/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38384A-P2-3	GOVT NATL MORT A 5 POOL ID N.A.			4	1.A	4,108,596	99.638	4,261,513	4,277,003	4,126,476		37,298			5.000	6.211	MON	17,821	216,624	11/13/2023	05/20/2047
38384B-KF-7	GOVT NATL MORT A 5.5 POOL ID N.A.			4	1.A	4,519,947	100.004	4,514,502	4,514,304	4,518,303		(1,666)			5.500	5.477	MON	20,691	249,791	08/02/2023	01/20/2035
38384B-L8-2	GOVT NATL MORT A 6 POOL ID N.A.			4	1.A	2,738,723	102.063	2,763,277	2,707,418	2,730,374		(9,001)			6.000	5.584	MON	13,537	163,491	08/28/2023	05/20/2034
38384C-B2-4	GOVT NATL MORT A 6 POOL ID N.A.			4	1.A	3,915,409	100.461	3,933,455	3,915,409	3,915,409					6.000	6.039	MON	19,577	240,064	11/15/2023	06/20/2051
38384C-JB-6	GOVT NATL MORT A 6 POOL ID N.A.			4	1.A	2,929,275	100.421	2,928,675	2,916,401	2,927,910		(6,471)			6.000	5.700	MON	14,582	184,737	10/10/2023	07/20/2037
38384C-QY-8	GOVT NATL MORT A 5.5 POOL ID N.A.			4	1.A	2,862,790	100.272	2,909,661	2,901,783	2,863,558		17,378			5.500	6.471	MON	13,300	168,835	09/20/2023	08/20/2047
38384C-TA-7	GOVT NATL MORT A 5.5 POOL ID N.A.			4	1.A	2,663,733	101.167	2,720,760	2,689,366	2,666,186		14,272			5.500	6.318	MON	12,326	158,094	08/17/2023	03/20/2043
38384D-EG-8	GOVT NATL MORT A 6 POOL ID N.A.			4	1.A	2,587,905	100.685	2,584,631	2,567,047	2,588,253		(12,541)			6.000	5.256	MON	12,835	166,026	12/12/2023	01/20/2050
38384D-NY-9	GOVT NATL MORT A 6.5 POOL ID N.A.			4	1.A	2,196,476	100.966	2,188,280	2,167,352	2,198,056		(17,121)			6.500	5.196	MON	11,740	152,260	12/13/2023	11/20/2049
38384D-UC-9	GOVT NATL MORT A 6.5 POOL ID N.A.			4	1.A	2,107,466	101.032	2,099,367	2,077,921	2,109,057		(16,608)			6.500	5.179	MON	11,255	145,323	12/13/2023	04/20/2050
38384E-AP-0	GOVT NATL MORT A 6 POOL ID N.A.			4	1.A	3,014,594	100.874	3,023,918	2,997,732	3,014,654		(7,098)			6.000	5.677	MON	14,989	188,246	08/02/2023	05/20/2050
38384E-JU-0	GOVT NATL MORT A 6 POOL ID N.A.			4	1.A	2,894,733	100.303	2,911,702	2,902,897	2,894,881		3,848			6.000	6.255	MON	14,514	184,399	09/26/2023	09/20/2045
38384E-Q3-2	GOVT NATL MORT A 5.5 POOL ID N.A.			4	1.A	7,960,766	101.580	8,086,555	7,960,766	7,960,766					5.500	5.522	MON	36,487	446,638	12/13/2023	07/20/2050
38384E-VY-8	GOVT NATL MORT A 7 POOL ID N.A.			4	1.A	664,946	101.089	659,007	651,908	668,226		(35,101)			7.000	1.642	MON	3,803	67,186	09/18/2023	04/20/2047
38384F-AG-7	GOVT NATL MORT A 6.5 POOL ID N.A.			4	1.A	2,668,030	100.889	2,657,699	2,634,279	2,669,060		(18,708)			6.500	5.333	MON	14,269	183,971	12/12/2023	12/20/2049
38384G-AL-4	GOVT NATL MORT A 7 POOL ID N.A.			4	1.A	2,006,527	101.925	1,996,799	1,959,081	2,007,715		(51,929)			7.000	3.897	MON	11,428	158,618	11/10/2023	01/20/2050
38384J-AM-6	GOVT NATL MORT A 5 POOL ID N.A.			4	1.A	2,817,468	99.771	2,818,501	2,824,972	2,818,686		1,639			5.000	5.099	MON	11,771	118,436	02/13/2024	02/20/2035
38384K-WW-7	GOVT NATL MORT A 4.5 POOL ID N.A.			4	1.A	4,898,729	96.731	4,937,641	5,104,504	4,907,272		12,945			4.500	5.192	MON	19,142	115,276	06/26/2024	07/20/2053
38384M-TN-7	GOVT NATL MORT A 5.5 POOL ID N.A.			4	1.A	2,883,543	99.598	2,895,007	2,906,705	2,885,570		2,719			5.500	5.699	MON	13,322	107,007	04/15/2024	02/20/2052
38384N-HM-0	GOVT NATL MORT A 6 POOL ID N.A.			4	1.A	3,881,327	102.229	3,905,913	3,820,732	3,872,155		(11,793)			6.000	5.426	MON	19,104	153,726	04/11/2024	02/20/2035
38384N-X3-4	GOVT NATL MORT A 5.5 POOL ID N.A.			4	1.A	3,774,225	100.787	3,808,705	3,778,948	3,774,560		584			5.500	5.562	MON	17,320	104,910	06/17/2024	06/20/2051
38384P-CK-4	GOVT NATL MORT A 4.5 POOL ID N.A.			4	1.A	4,234,921	94.234	4,114,832	4,366,601	4,245,963		11,042			4.500	5.200	MON	16,375	65,499	08/13/2024	06/20/2051
38384U-VM-8	GOVT NATL MORT A 5 POOL ID N.A.			4	1.A	5,061,328	94.204	4,710,215	5,000,000	5,059,638		(1,690)			5.000	4.849	MON	20,833	62,500	09/17/2024	01/20/2054
38384W-AS-4	GOVT NATL MORT A 4.5 POOL ID N.A.			4	1.A	4,877,027	90.938	4,697,842	5,166,000	4,881,652		4,625			4.500	6.189	MON	19,373		12/03/2024	10/20/2052
38384X-WT-6	GOVT NATL MORT A 6 POOL ID N.A.			4	1.A	7,244,553	101.030	7,127,599	7,054,951	7,242,251		(3,351)			6.000	5.326	MON	35,275	35,275	11/18/2024	08/20/2035
38384Y-DS-7	GOVT NATL MORT A 5 POOL ID N.A.			4	1.A	4,850,000	96.041	4,802,058	5,000,000	4,854,647		4,647			5.000	6.026	MON	20,833	20,833	11/18/2024	08/20/2054
0029999999 – U.S. Governments, Residential Mortgage-Backed Securities						156,511,457	XXX	152,597,909	158,805,033	156,406,486		24,581			XXX	XXX	XXX	631,748	6,092,778	XXX	XXX
U.S. Governments, Commercial Mortgage-Backed Securities																					

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38378K-7L-7	GOVT NATL MORT A 2.9 POOL ID N.A.			4	1.A	2,443,341	84.122	2,317,550	2,755,000	2,447,210		3,869			2.900	6.437	MON	6,658		12/09/2024	09/16/2053
38378K-E9-6	GOVT NATL MORT A 2.45 POOL ID N.A.			4	1.A	4,302,597	72.918	3,821,704	5,241,077	4,360,448		57,851			2.450	8.125	MON	10,701	32,102	09/23/2024	10/16/2047
38378X-KN-0	GOVT NATL MORT A 3.5 POOL ID N.A.			4	1.A	384,128	94.328	376,948	399,613	389,597		8,014			3.500	5.528	MON	1,166	14,456	05/10/2023	11/16/2047
38379U-CD-6	GOVT NATL MORT A 2.85 POOL ID N.A.			4	1.A	1,186,900	95.733	1,192,915	1,246,089	1,226,048		20,543			2.850	4.375	MON	2,959	35,988	05/10/2023	04/16/2056
38379U-QC-3	GOVT NATL MORT A 3.3633 POOL ID N.A.			4	1.A	5,803,237	84.189	5,437,953	6,459,255	5,820,840		21,915			3.363	5.572	MON	18,101	36,238	10/10/2024	03/16/2057
38380J-8G-6	GOVT NATL MORT A 2.85 POOL ID N.A.			4	1.A	182,599	98.301	183,161	186,326	186,288		418			2.850	2.837	MON	443	5,382	08/20/2018	02/16/2058
38380J-CY-2	GOVT NATL MORT A 2.6 POOL ID N.A.			4	1.A	1,597,757	85.311	1,373,099	1,609,514	1,603,863		1,428			2.600	2.691	MON	3,487	41,930	10/31/2017	01/16/2059
38380J-DY-1	GOVT NATL MORT A 2.5 POOL ID N.A.			4	1.A	3,625,114	82.977	3,568,355	4,300,413	3,628,925		3,810			2.500	6.750	MON	8,959		12/17/2024	12/16/2058
38380J-H6-8	GOVT NATL MORT A 2.85 POOL ID N.A.			4	1.A	468,360	96.161	458,785	477,100	476,387		1,244			2.850	2.995	MON	1,133	13,674	07/19/2018	04/16/2050
38380J-HK-7	GOVT NATL MORT A 2.35 POOL ID N.A.			4	1.A	499,072	93.683	485,445	518,180	514,585		3,422			2.350	2.890	MON	1,015	12,226	08/27/2018	04/16/2052
38380J-TL-2	GOVT NATL MORT A 2.5 POOL ID N.A.			4	1.A	1,639,186	84.597	1,308,206	1,546,402	1,584,851		(13,376)			2.500	1.625	MON	3,222	38,933	08/10/2021	03/16/2035
38380J-XC-7	GOVT NATL MORT A 2.5 POOL ID N.A.			4	1.A	1,179,789	90.870	1,113,668	1,225,556	1,214,271		6,552			2.500	2.993	MON	2,553	30,733	05/07/2018	11/16/2048
38380J-XD-5	GOVT NATL MORT A 2.6 POOL ID N.A.			4	1.A	1,978,444	90.840	1,855,491	2,042,594	2,027,069		9,014			2.600	3.003	MON	4,426	53,270	04/12/2018	11/16/2048
38380M-NX-5	GOVT NATL MORT A 3.25 POOL ID N.A.			4	1.A	207,004	98.744	208,575	211,229	211,188		425			3.250	3.228	MON	572	6,957	10/17/2018	11/16/2053
38380R-4Q-0	GOVT NATL MORT A 1.75 POOL ID N.A.			4	1.A	3,236,994	77.021	2,466,570	3,202,467	3,225,186		(6,134)			1.750	1.561	MON	4,670	56,368	05/18/2021	09/16/2039
38381E-EM-6	GOVT NATL MORT A 1.5 POOL ID N.A.			4	1.A	2,504,482	74.323	1,899,629	2,555,900	2,519,928		9,613			1.500	1.878	MON	3,195	38,546	11/22/2021	09/16/2039
38381H-JJ-1	GOVT NATL MORT A 2.25 POOL ID N.A.			4	1.A	3,379,377	91.545	3,265,607	3,567,213	3,498,514		53,632			2.250	3.518	MON	6,689	80,482	09/13/2022	03/16/2047
38381H-QT-1	GOVT NATL MORT A 2.5 POOL ID N.A.			4	1.A	4,745,098	87.697	4,609,251	5,255,906	4,940,891		96,968			2.500	4.419	MON	10,950	131,630	12/01/2022	03/16/2063
38381H-SH-5	GOVT NATL MORT A 2.5 POOL ID N.A.			4	1.A	6,008,594	91.199	5,958,283	6,533,300	6,290,700		172,307			2.500	4.787	MON	13,611	163,746	06/23/2023	05/16/2049
38381H-ZN-4	GOVT NATL MORT A 3.25 POOL ID N.A.			4	1.A	4,503,028	93.085	4,489,050	4,822,520	4,682,206		78,709			3.250	4.739	MON	13,061	156,977	11/29/2022	02/16/2054
38381J-AA-5	GOVT NATL MORT A 3.25 POOL ID N.A.			4	1.A	4,537,514	91.686	4,442,600	4,845,466	4,572,257		36,072			3.250	5.834	MON	13,123	39,430	08/29/2024	07/16/2056
38381J-CC-9	GOVT NATL MORT A 4 POOL ID N.A.			4	1.A	2,862,855	96.467	2,889,952	2,995,793	2,913,334		48,200			4.000	5.535	MON	9,986	120,005	12/05/2023	03/16/2053
38381J-E3-7	GOVT NATL MORT A 5 POOL ID N.A.			4	1.A	4,741,132	98.152	4,707,214	4,795,834	4,751,214		11,062			5.000	5.430	MON	19,983	120,295	06/03/2024	08/16/2040
38381J-LJ-4	GOVT NATL MORT A 4.25 POOL ID N.A.			4	1.A	2,839,767	96.182	2,838,219	2,950,886	2,860,521		21,364			4.250	5.658	MON	10,451	62,770	06/05/2024	10/16/2062
38381J-PU-5	GOVT NATL MORT A 4 POOL ID N.A.			4	1.A	12,447,377	97.190	12,470,734	12,831,353	12,622,026		163,240			4.000	5.127	MON	42,771	514,085	12/14/2023	06/16/2050
38381K-BL-7	GOVT NATL MORT A 4.25 POOL ID N.A.			4	1.A	2,865,231	96.869	2,879,789	2,972,882	2,886,866		22,234			4.250	5.660	MON	10,529	63,229	06/04/2024	10/16/2055
38381L-RW-4	GOVT NATL MORT A 4.25 POOL ID N.A.			4	1.A	4,051,463	96.195	4,020,416	4,179,459	4,057,183		5,876			4.250	5.706	MON	14,802	14,821	11/15/2024	06/16/2053
0039999999 – U.S. Governments, Commercial Mortgage-Backed Securities						84,220,439	XXX	80,639,169	89,727,327	85,512,396		838,273			XXX	XXX	XXX	239,214	1,884,270	XXX	XXX
0109999999 – Subtotals – U.S. Governments						425,900,930	XXX	422,282,418	445,136,580	441,812,931	4,125,525	47,190			XXX	XXX	XXX	1,848,752	10,182,297	XXX	XXX

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
20772K-TJ-8	CONNECTICUT ST 5.05			1	1.D FE	1,019,200	101.230	1,012,296	1,000,000	1,012,099		(4,720)			5.050	4.512	MN	6,453	50,500	06/01/2023	05/15/2027
419791-YX-0	HAWAII ST 5.53			1	1.C FE	2,037,320	102.524	2,050,470	2,000,000	2,031,441		(5,268)			5.530	5.178	FA	46,083	110,600	11/15/2023	02/01/2030
419792-KM-7	HAWAII ST 2.902			2	1.C FE	1,029,672	94.512	1,011,273	1,070,000	1,054,058		3,923			2.902	3.325	AO	7,763	31,051	02/26/2018	10/01/2028
574192-6M-7	MARYLAND ST 4.3			1	1.A FE	1,000,000	99.730	997,302	1,000,000	1,000,000					4.300	4.300	FA	17,917	43,000	07/30/2010	08/01/2025
0419999999 – U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						5,086,192	XXX	5,071,340	5,070,000	5,097,598		(6,064)			XXX	XXX	XXX	78,216	235,151	XXX	XXX
0509999999 – Subtotals – U.S. States, Territories and Possessions (Direct and Guaranteed)						5,086,192	XXX	5,071,340	5,070,000	5,097,598		(6,064)			XXX	XXX	XXX	78,216	235,151	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
172217-UX-7	CINCINNATI OH 5.25			2	1.C FE	1,197,550	100.891	1,008,912	1,000,000	1,011,155		(26,115)			5.250	2.573	JD	4,375	52,500	03/20/2017	12/01/2027
235308-QR-7	DALLAS TX INDEP SCH DIST 6			2	1.A FE	2,236,877	100.069	1,986,371	1,985,000	1,985,000					6.000	6.000	FA	44,993	119,100	05/25/2011	02/15/2026
246199-HQ-9	DELAWARE CITY OH SCH DIST 5			2	1.D FE	592,550	100.793	503,967	500,000	504,431		(10,352)			5.000	2.872	JD	2,083	25,000	05/04/2015	12/01/2027
249002-CX-2	DENTON TX INDEP SCH DIST 5			2	1.A FE	2,350,800	100.211	2,004,220	2,000,000	2,005,206		(40,962)			5.000	2.912	FA	37,778	100,000	06/23/2015	08/15/2029
280659-TN-3	EDINA MN INDEP SCH DIST #273 5				1.A FE	1,699,229	100.148	1,387,055	1,385,000	1,388,164		(36,282)			5.000	2.342	FA	28,854	69,250	07/10/2015	02/01/2025
30747N-LG-7	FARGO ND 2			2	1.C FE	1,710,829	82.717	1,373,095	1,660,000	1,689,560		(5,256)			2.000	1.651	MN	5,533	33,200	10/06/2020	05/01/2032
373046-UJ-8	GEORGETOWN TX INDEP SCH DIST 5			2	1.A FE	2,468,723	100.838	1,996,593	1,980,000	2,020,395		(63,737)			5.000	1.716	FA	37,400	99,000	06/29/2016	08/15/2037
421110-4T-1	HAYS TX CONSOL INDEP SCH DIST 5				1.A FE	1,183,223	101.435	938,277	925,000	1,057,243		(30,902)			5.000	1.429	FA	17,472	46,250	10/14/2020	02/15/2029
437884-QS-1	HOMEWOOD AL 2				1.C FE	554,843	91.408	489,035	535,000	545,651		(2,806)			2.000	1.443	MS	3,567	10,700	08/11/2021	09/01/2028
443524-UQ-4	HUBER HEIGHTS OH 5.01			2	1.D FE	150,000	100.045	150,067	150,000	150,000					5.010	5.010	JD	626	7,515	10/27/2010	12/01/2025
516825-HM-1	LAREDO TX CMNTY CLG DIST 5				1.C FE	910,648	100.959	782,431	775,000	784,033		(15,051)			5.000	2.992	FA	16,146	38,750	06/10/2015	08/01/2025
597589-AK-6	MIDLAND MI PUBLIC SCHS 5				1.C FE	1,204,240	100.612	1,006,123	1,000,000	1,007,813		(22,836)			5.000	2.663	MN	8,333	50,000	04/24/2015	05/01/2025
602245-UM-2	MILWAUKEE CNTY WI 6.84			1	1.C FE	2,458,550	104.379	2,434,371	2,332,236	2,438,454		(22,593)			6.840	5.587	JD	13,294	159,525	06/22/2023	12/01/2028
602366-RX-6	MILWAUKEE WI 5			2	1.G FE	1,847,693	100.223	1,678,739	1,675,000	1,675,000					5.000	5.000	MN	10,701	83,750	08/26/2013	05/15/2026
64327T-EC-8	NEW CASTLE CNTY DE 5			2	1.A FE	621,145	101.505	507,524	500,000	510,834		(14,131)			5.000	2.096	AO	6,250	25,000	07/26/2016	10/01/2038
64966S-HU-3	NEW YORK NY 4.719			1	1.C FE	500,000	98.406	492,027	500,000	500,000					4.719	4.719	AO	4,916		10/10/2024	10/01/2032
680616-A8-2	OLENTANGY OH LOCAL SCH DIST 5			2	1.B FE	1,201,290	100.698	1,006,984	1,000,000	1,009,403		(21,985)			5.000	2.743	JD	4,167	50,000	02/11/2015	12/01/2029
689172-HR-8	OTTAWA & GLANDORF OH LOCAL SCH 2.049			2	1.B FE	509,195	79.963	399,814	500,000	505,552		(879)			2.049	1.851	JD	854	10,245	09/09/2020	12/01/2033
701057-CD-1	PARKER CO WTR & SANTN DIST 2.439			2	1.B FE	535,000	83.058	415,291	500,000	520,478		(3,469)			2.439	1.671	FA	5,081	12,195	09/09/2020	08/01/2033
72178J-AG-8	PIMA CNTY AZ PLEDGED REVENUE O 1.588				1.B FE	1,512,600	91.063	1,365,944	1,500,000	1,506,227		(1,808)			1.588	1.460	MN	3,970	23,820	05/07/2021	05/01/2028
745401-EL-9	PULASKI CNTY AR SPL SCH DIST 2.75			2	1.C FE	488,855	84.518	422,589	500,000	492,698		788			2.750	2.953	FA	5,729	13,750	10/17/2019	02/01/2033
76541V-ZR-1	RICHMOND VA 4.6				1.B FE	2,324,175	99.443	2,317,031	2,330,000	2,324,623		448			4.600	4.647	JJ	57,460		06/11/2024	07/15/2030
76541V-ZS-9	RICHMOND VA 4.63				1.B FE	2,000,000	99.030	1,980,600	2,000,000	2,000,000					4.630	4.630	JJ	49,644		06/04/2024	07/15/2031
830201-MG-1	SKAGIT CNTY WA 5			2	1.C FE	1,980,368	100.096	1,666,592	1,665,000	1,665,000		(33,025)			5.000	5.060	JD	6,938	83,250	12/23/2014	12/01/2030
849765-GV-8	SPRING LAKE MI PUBLIC SCHS 1.46				1.C FE	500,000	92.086	460,432	500,000	500,000					1.460	1.460	MN	1,217	7,300	05/18/2021	11/01/2027
898735-UN-3	TUCSON AZ COPS 1.702			1	1.D FE	500,000	87.764	438,819	500,000	500,000					1.702	1.702	JJ	4,255	8,510	02/18/2021	07/01/2029
969887-T9-9	WILLIAMSON CNTY TX 5			2	1.A FE	2,415,040	100.182	2,003,641	2,000,000	2,006,029		(47,530)			5.000	2.582	FA	37,778	100,000	05/27/2015	02/15/2026
0619999999 – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						35,653,423	XXX	31,216,543	31,897,236	32,302,948		(398,483)			XXX	XXX	XXX	419,414	1,228,610	XXX	XXX
0709999999 – Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						35,653,423	XXX	31,216,543	31,897,236	32,302,948		(398,483)			XXX	XXX	XXX	419,414	1,228,610	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations																					
014365-DU-1	ALDERWOOD WA WTR & WSTWTR DIST 1				1.C FE	855,000	93.887	802,729	855,000	855,000					1.000	1.000	JD	713	8,550	10/28/2020	12/01/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
014365-DV-9	ALDERWOOD WA WTR & WSTWTR DIST 2				1.C FE	1,017,052	93.307	900,408	965,000	987,083		(7,388)			2.000	1.202	JD	1,608	19,300	10/28/2020	12/01/2027
04048R-MM-5	ARIZONA BRD OF RGTS ST UNIV SY 5			2	1.C FE	756,675	100.732	649,719	645,000	651,326		(12,300)			5.000	3.032	JJ	16,125	32,250	03/26/2015	07/01/2036
117068-EV-4	BRUNSWICK CNTY NC ENTERPRISE S 5			2	1.C FE	1,195,710	100.435	1,004,353	1,000,000	1,005,704		(22,182)			5.000	2.733	AO	12,500	50,000	05/14/2015	04/01/2026
143287-CB-4	CARMEL IN LOCAL PUBLIC IMPT BO 3.762			2	1.C FE	1,000,000	83.638	836,377	1,000,000	1,000,000					3.762	3.762	JJ	17,347	37,620	07/21/2016	01/15/2041
14329N-FM-1	CARMEL IN REDEV AUTH LEASE REN 1.624				1.C FE	2,200,000	91.573	2,014,614	2,200,000	2,200,000					1.624	1.624	FA	14,887	35,728	09/24/2020	02/01/2028
14329N-FQ-2	CARMEL IN REDEV AUTH LEASE REN 1.754			2	1.C FE	2,050,000	87.930	1,802,565	2,050,000	2,050,000					1.754	1.754	FA	14,982	35,957	09/24/2020	08/01/2029
19648G-EK-4	COLORADO ST HSG & FIN AUTH SF 5.952				1.A FE	1,045,800	104.896	1,048,964	1,000,000	1,041,121		(4,474)			5.952	5.275	MN	9,920	52,576	12/05/2023	05/01/2032
196632-GY-3	COLORADO SPRINGS CO UTILITIES 5.913			1	1.C FE	1,528,365	102.215	1,533,218	1,500,000	1,523,433		(3,881)			5.913	5.560	MN	11,333	88,695	09/15/2023	11/15/2029
25483V-KK-9	DIST OF COLUMBIA REVENUE 5			2	1.D FE	2,633,882	100.159	2,163,435	2,160,000	2,160,000					5.000	5.000	JD	9,000	108,000	11/08/2012	12/01/2027
3130AG-GM-1	FEDERAL HOME LOAN BANK 2.97 24/05/28			2	1.B FE	1,013,270	95.208	952,081	1,000,000	1,000,000					2.970	2.970	MN	3,053	29,700	11/09/2021	05/24/2028
3130AH-6Y-4	FEDERAL HOME LOAN BANK 2.06 27/09/29			2	1.B FE	3,212,468	89.229	3,386,244	3,795,000	3,321,501		86,282			2.060	5.023	MS	20,413	78,177	09/21/2023	09/27/2029
3130AK-R5-7	FEDERAL HOME LOAN BANK 1.29 28/01/30			2	1.B FE	1,416,870	84.616	1,269,235	1,500,000	1,445,815		10,026			1.290	2.039	JJ	8,224	19,350	01/19/2022	01/28/2030
3130AK-U7-9	FEDERAL HOME LOAN BANK 0.75 12/02/29			2	1.B FE	2,363,632	88.782	2,477,026	2,790,000	2,505,772		63,241			1.500	3.406	FA	8,079	20,925	09/12/2022	02/12/2029
3130AK-YM-2	FEDERAL HOME LOAN BANK 1 16/08/28			2	1.B FE	2,500,000	88.361	2,209,032	2,500,000	2,500,000					1.000	1.000	MON	1,042	25,000	02/02/2021	08/16/2028
3130AM-DA-7	FEDERAL HOME LOAN BANK 1.98 19/05/31			2	1.B FE	3,007,500	84.445	2,533,357	3,000,000	3,000,000					1.980	1.980	MN	6,930	59,400	05/07/2021	05/19/2031
3130AM-XP-2	FEDERAL HOME LOAN BANK 1.25 07/07/31			2	1.B FE	825,000	87.476	874,758	1,000,000	849,881		19,871			3.000	3.858	JJ	6,042	12,500	09/26/2023	07/07/2031
3130AN-QZ-6	FEDERAL HOME LOAN BANK 1.65 25/08/31			2	1.B FE	500,000	82.279	411,392	500,000	500,000					1.650	1.650	FA	2,888	8,250	08/18/2021	08/25/2031
3130AQ-RH-8	FEDERAL HOME LOAN BANK 2 25/02/27			2	1.B FE	1,500,000	95.230	1,428,446	1,500,000	1,500,000					2.000	2.000	FA	10,500	30,000	01/27/2022	02/25/2027
3130AQ-RL-9	FEDERAL HOME LOAN BANK 1.5 18/02/25			2	1.B FE	4,801,300	99.631	4,981,546	5,000,000	4,990,040		73,431			1.500	2.999	FA	27,708	75,000	05/11/2022	02/18/2025
3130AR-2A-8	FEDERAL HOME LOAN BANK 2.25 07/03/25			2	1.B FE	5,000,000	99.626	4,981,322	5,000,000	5,000,000					2.250	2.250	MS	35,625	112,500	02/16/2022	03/07/2025
3130AR-J3-6	FEDERAL HOME LOAN BANK 2.75 21/04/25			2	1.B FE	958,730	99.510	995,102	1,000,000	994,327		17,853			2.750	4.606	AO	5,347	27,500	12/14/2022	04/21/2025
3130AS-UU-1	FEDERAL HOME LOAN BANK 3.25 25/03/25			2	1.B FE	10,000,000	99.764	9,976,418	10,000,000	10,000,000					3.250	3.250	FA	120,972	325,000	08/01/2022	03/25/2025
3130B0-G3-7	FEDERAL HOME LOAN BANK 5.75 27/03/35			2	1.B FE	2,988,000	99.797	2,993,921	3,000,000	2,988,460		460			5.750	5.800	MS	45,042	86,250	06/05/2024	03/27/2035
3130B1-NT-0	FEDERAL HOME LOAN BANK 5.02 07/06/34			2	1.B FE	5,000,000	99.452	4,972,598	5,000,000	5,000,000					5.020	5.020	JD	16,733	125,500	06/04/2024	06/07/2034
3130B1-TX-5	FEDERAL HOME LOAN BANK 5 27/06/39			2	1.B FE	5,000,000	99.384	4,969,193	5,000,000	5,000,000					5.000	5.000	JD	2,778	125,000	06/24/2024	06/27/2039
3130B2-VV-4	FEDERAL HOME LOAN BANK 4.5 23/09/39			2	1.B FE	5,000,000	94.107	4,705,363	5,000,000	5,000,000					4.500	4.500	MS	59,375		09/24/2024	09/23/2039
3130B3-4C-4	FEDERAL HOME LOAN BANK 4.55 06/10/39			2	1.B FE	5,000,000	97.342	4,867,114	5,000,000	5,000,000					4.550	4.550	AO	52,451		10/04/2024	10/06/2039
3130B3-RB-1	FEDERAL HOME LOAN BANK 5 21/11/39			2	1.B FE	5,000,000	99.398	4,969,909	5,000,000	5,000,000					5.000	5.000	MN	27,778		11/13/2024	11/21/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3130B3-SG-9	FEDERAL HOME LOAN BANK 5 19/11/30			2	1.B FE	4,135,000	99.805	4,126,953	4,135,000	4,135,000					5.000	5.000	MN	24,121		11/19/2024	11/19/2030
3130B3-VF-7	FEDERAL HOME LOAN BANK 5.5 04/12/34			2	1.B FE	4,000,000	99.789	3,991,563	4,000,000	4,000,000					5.500	5.500	JD	16,500		11/25/2024	12/04/2034
3130B4-5W-7	FEDERAL HOME LOAN BANK 5 16/12/36			2	1.B FE	5,000,000	98.739	4,936,940	5,000,000	5,000,000					5.000	5.000	JD	10,417		12/11/2024	12/16/2036
3133EL-6C-3	FEDERAL FARM CREDIT BANK 1.73 10/09/35			2	1.B FE	3,717,700	73.065	3,653,229	5,000,000	3,755,661		37,961			1.730	4.694	MS	26,671	43,250	07/25/2024	09/10/2035
3133EL-L7-7	FEDERAL FARM CREDIT BANK 2.09 18/06/40			2	1.B FE	2,502,325	66.428	2,324,994	3,500,000	2,519,416		17,091			2.090	4.630	JD	2,642	36,575	08/06/2024	06/18/2040
3133EL-Y6-5	FEDERAL FARM CREDIT BANK 1.65 23/07/35			2	1.B FE	1,942,632	72.723	1,870,440	2,572,000	1,951,755		9,123			1.650	4.526	JJ	18,626		10/17/2024	07/23/2035
3133EM-RF-1	FEDERAL FARM CREDIT BANK 1.2 26/02/29			2	1.B FE	1,990,500	87.435	1,748,699	2,000,000	1,994,946		1,177			1.200	1.262	FA	8,333	24,000	02/18/2021	02/26/2029
3133EM-V9-0	FEDERAL FARM CREDIT BANK 1.84 27/10/31			2	1.B FE	4,000,000	83.314	3,332,571	4,000,000	4,000,000					1.840	1.840	AO	13,084	73,600	07/20/2021	10/27/2031
3133EM-VU-3	FEDERAL FARM CREDIT BANK 2.5 14/04/36			2	1.B FE	1,695,860	78.054	1,561,075	2,000,000	1,701,640		5,780			2.500	4.158	AO	10,694	25,000	09/18/2024	04/14/2036
3133EN-CS-7	FEDERAL FARM CREDIT BANK 2.2 01/11/33			2	1.B FE	3,361,052	80.786	3,178,108	3,934,000	3,374,967		13,914			2.200	4.122	MN	14,425	43,274	09/23/2024	11/01/2033
3133EN-JS-0	FEDERAL FARM CREDIT BANK 2 30/12/30			2	1.B FE	3,000,000	86.247	2,587,414	3,000,000	3,000,000					2.000	2.000	JD	167	90,000	12/27/2021	12/30/2030
3133EN-MR-8	FEDERAL FARM CREDIT BANK 2.48 01/02/34			2	1.B FE	1,339,490	82.257	1,265,107	1,538,000	1,344,104		4,613			2.480	4.148	FA	15,893		09/24/2024	02/01/2034
3133EN-PM-6	FEDERAL FARM CREDIT BANK 3.25 23/02/35			2	1.B FE	3,428,720	85.347	3,413,893	4,000,000	3,462,905		34,185			3.250	4.935	FA	46,222	130,000	02/21/2024	02/23/2035
3133EN-TB-6	FEDERAL FARM CREDIT BANK 3.54 29/03/32			2	1.B FE	2,883,990	91.555	2,746,639	3,000,000	2,887,698		3,708			3.540	4.139	MS	27,140	53,100	09/18/2024	03/29/2032
3133EN-TX-8	FEDERAL FARM CREDIT BANK 3.8 05/04/32			2	1.B FE	2,935,286	92.943	2,788,286	3,000,000	2,937,231		1,945			3.800	4.134	AO	27,233	57,000	09/24/2024	04/05/2032
3133EP-FQ-3	FEDERAL FARM CREDIT BANK 4.8 13/04/33			2	1.B FE	1,303,000	98.546	1,284,048	1,303,000	1,303,000					4.800	4.800	AO	13,551	62,544	05/05/2023	04/13/2033
3133EP-LJ-2	FEDERAL FARM CREDIT BANK 5.12 01/06/33			2	1.B FE	5,000,000	99.856	4,992,787	5,000,000	5,000,000					5.120	5.120	JD	21,333	256,000	06/08/2023	06/01/2033
3133ER-JV-4	FEDERAL FARM CREDIT BANK 5.97 03/07/34			2	1.B FE	7,499,250	100.032	7,502,362	7,500,000	7,499,252		2			5.970	5.971	JJ	221,388		12/17/2024	07/03/2034
3134GW-EM-4	FREDDIE MAC 1.52 28/01/33			2	1.B FE	750,000	77.849	583,869	750,000	750,000					1.520	1.520	JJ	4,845	11,400	07/30/2020	01/28/2033
3134GX-S7-0	FREDDIE MAC 3.75 24/02/25			2	1.B FE	5,000,000	99.896	4,994,775	5,000,000	5,000,000					3.750	3.750	FA	66,146	187,500	08/08/2022	02/24/2025
3134GY-VE-9	FREDDIE MAC 4.675 28/06/28			2	1.B FE	4,946,250	99.496	4,974,819	5,000,000	4,961,052		9,971			4.675	4.918	JD	1,948	233,750	06/27/2023	06/28/2028
3134HA-M8-3	FREDDIE MAC 4.75 17/12/27			2	1.B FE	5,000,000	99.943	4,997,123	5,000,000	5,000,000					4.750	4.750	JD	9,236		12/11/2024	12/17/2027
3134HA-PD-9	FREDDIE MAC 3.65 27/06/29			2	1.B FE	4,949,900	95.847	4,792,350	5,000,000	4,952,318		2,418			3.650	3.882	JD	2,028	44,104	09/26/2024	06/27/2029
3134HA-Q9-7	FREDDIE MAC 5 13/12/29			2	1.B FE	5,000,000	99.741	4,987,064	5,000,000	5,000,000					5.000	5.000	JD	7,639		12/13/2024	12/13/2029
3134HA-U9-2	FREDDIE MAC 4.625 27/12/29			2	1.B FE	4,976,900	99.932	4,996,597	5,000,000	4,976,934		34			4.625	4.729	JD	2,569		12/19/2024	12/27/2029
3135GA-3Y-5	FANNIE MAE 1 17/11/28			2	1.B FE	1,999,000	87.455	1,749,101	2,000,000	1,999,505		124			1.000	1.007	MN	2,444	20,000	11/10/2020	11/17/2028
3135GA-5V-9	FANNIE MAE 1 23/06/28			2	1.B FE	3,000,000	88.680	2,660,394	3,000,000	3,000,000					1.000	1.000	JD	667	30,000	12/09/2020	06/23/2028
3135GA-A6-8	FANNIE MAE 1 14/12/28			2	1.B FE	2,000,000	87.230	1,744,602	2,000,000	2,000,000					1.000	1.000	JD	944	20,000	12/09/2020	12/14/2028
3135GA-CR-0	FANNIE MAE 1.9 25/01/36			2	1.B FE	3,092,800	73.759	2,950,341	4,000,000	3,105,422		12,622			1.900	4.464	JJ	32,933		10/16/2024	01/25/2036
3136G4-ZU-0	FANNIE MAE 1 28/01/28			2	1.B FE	1,000,000	89.938	899,376	1,000,000	1,000,000					1.000	1.000	JJ	4,250	10,000	07/21/2020	01/28/2028
360066-NN-0	FULTON CNTY GA WTR & SWR REVEN 5			2	1.C FE	1,183,580	100.478	1,004,781	1,000,000	1,000,000					5.000	5.000	JJ	25,000	50,000	03/06/2013	01/01/2029
386244-VS-3	GRAND RAPIDS MI BLDG AUTH 1.39				1.C FE	500,000	91.540	457,701	500,000	500,000					1.390	1.390	AO	1,738	6,950	10/23/2020	10/01/2027
438701-ZB-3	HONOLULU CITY & CNTY HI WSTWTR 5			2	1.C FE	1,208,980	100.892	1,008,923	1,000,000	1,011,977		(23,362)			5.000	2.600	JJ	25,000	50,000	07/31/2015	07/01/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes 3 Code	4 Foreign	5 Bond CHAR	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used To Obtain Fair Value	9 Fair Value	10 Par Value	11 Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value 12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
47875P-EY-9	JOHNSON CNTY KS WTR DIST #1 WT 1.5			2	1.A FE	960,000	84.623	812,380	960,000	960,000					1.500	1.500	JJ	7,200	14,400	10/14/2020	07/01/2030
485106-ME-5	KANSAS CITY MO SPL OBLG 5			2	1.E FE	1,074,662	101.273	906,395	895,000	910,977		(20,746)			5.000	2.603	AO	11,188	44,750	04/08/2016	10/01/2030
49548K-BK-6	KING GEORGE CNTY VA ECON DEV A 3				1.C FE	1,778,912	92.398	1,478,370	1,600,000	1,699,128		(19,716)			3.000	1.654	AO	10,133	48,000	10/22/2020	10/15/2029
514271-AR-6	LANCASTER OH WTR REVENUE 5			2	1.D FE	1,484,041	100.136	1,301,764	1,300,000	1,300,000					5.000	5.000	JD	5,417	65,000	06/01/2012	12/01/2027
534272-D9-7	LINCOLN NE ELEC SYS REVENUE 5			2	1.C FE	1,153,680	101.258	1,012,577	1,000,000	1,011,763		(17,106)			5.000	3.221	MS	16,667	50,000	07/10/2015	09/01/2035
534272-M9-7	LINCOLN NE ELEC SYS REVENUE 1.749			1	1.C FE	2,003,815	79.887	1,577,762	1,975,000	1,994,146		(2,326)			1.749	1.615	MS	11,514	34,543	09/22/2020	09/01/2032
57419T-5K-3	MARYLAND ST CMNTY DEV ADMIN DE 5.875				1.B FE	2,190,526	104.087	2,191,023	2,105,000	2,180,707		(9,245)			5.875	5.235	MS	41,223	98,591	12/05/2023	09/01/2031
57419U-CW-6	MARYLAND CMNTY DEV ADMIN HSG & 5.296				1.B FE	1,349,380	100.799	1,350,708	1,340,000	1,348,710		(670)			5.296	5.181	MS	23,655	20,699	04/30/2024	09/01/2031
58400U-AN-7	MECKLENBURG CNTY NC SPL OBLG 5			2	1.B FE	1,193,221	100.000	1,070,000	1,070,000	1,070,000					5.000	5.000	JJ	26,750	53,500	10/14/2011	01/01/2025
60416U-DD-4	MINNESOTA ST HSG FIN AGY 5.319			2	1.B FE	1,009,904	99.368	998,643	1,005,000	1,005,000		(4,904)			5.319	5.319	JJ	31,331		05/20/2024	01/01/2034
60416U-DF-9	MINNESOTA ST HSG FIN AGY 5.419			2	1.B FE	954,617	99.399	944,294	950,000	954,382		(235)			5.419	5.351	JJ	30,173		05/20/2024	01/01/2035
64469N-AG-4	NEW HAMPSHIRE ST FEDERAL HIGHW 4.984			1	1.E FE	984,920	100.067	1,000,666	1,000,000	999,040		1,373			4.984	5.130	MS	16,613	49,840	11/12/2010	09/01/2025
65887P-WH-4	NORTH DAKOTA ST PUBLIC FIN AUT 2.23				1.C FE	1,190,328	87.652	1,051,818	1,200,000	1,193,322		1,040			2.230	2.331	JD	2,230	26,760	01/18/2022	12/01/2030
677555-X4-1	OHIO ST ECON DEV REVENUE 2.186			1,2	1.B FE	1,600,000	86.191	1,379,054	1,600,000	1,600,000					2.186	2.186	MJSD	2,915	34,976	04/19/2021	09/01/2031
677632-MV-0	OHIO ST UNIV 4.91			1	1.B FE	1,000,000	93.559	935,587	1,000,000	1,000,000					4.910	4.910	JD	4,092	49,100	09/15/2010	06/01/2040
76221S-CM-1	RHODE ISLAND ST HSG & MTGE FIN 5.33			2	1.B FE	1,731,601	99.279	1,702,636	1,715,000	1,730,934		(667)			5.330	5.191	AO	22,852	17,266	06/17/2024	10/01/2033
769318-EM-4	RIVERSOUTH OH AUTH REVENUE 4.913				1.C FE	685,000	100.279	686,912	685,000	685,000					4.913	4.913	JD	2,805	33,654	06/14/2023	12/01/2029
83755L-N4-4	SOUTH DAKOTA ST BLDG AUTH REVE 2.262			2	1.B FE	501,385	75.535	377,677	500,000	500,807		(139)			2.262	2.230	JD	943	11,310	08/28/2020	06/01/2036
83756C-P2-5	SOUTH DAKOTA ST HSG DEV AUTH 1.969				1.A FE	1,238,604	86.754	1,049,722	1,210,000	1,227,956		(3,190)			1.969	1.678	MN	3,971	23,825	07/20/2021	05/01/2030
859883-EP-1	STEUBEN LAKES IN REGL WST DIST 1.837			2	1.C FE	1,200,000	83.324	999,888	1,200,000	1,200,000					1.837	1.837	MS	7,348	22,044	09/11/2020	09/01/2031
88675A-BX-3	TIGARD OR WTR SYS REVENUE 2				1.D FE	2,026,600	86.614	1,732,285	2,000,000	2,015,832		(2,666)			2.000	1.851	FA	16,667	40,000	10/21/2020	08/01/2030
90376P-CV-1	INT DEVELOPMENT FIN CORP 1.92 05/10/34				1.A FE	1,229,325	85.373	1,049,511	1,229,325	1,229,325					1.920	1.920	JAJO	5,639	23,603	03/18/2021	10/05/2034
92812Q-4A-2	VIRGINIA ST HSG DEV AUTH 4.322			2	1.B FE	1,953,920	91.818	1,836,355	2,000,000	1,954,602		682			4.322	4.557	AO	21,610	43,220	09/25/2024	10/01/2037
92812V-E8-5	VIRGINIA ST HSG DEV AUTH 2.059				1.B FE	1,037,330	89.587	895,872	1,000,000	1,019,509		(4,144)			2.059	1.610	JJ	10,295	20,590	07/28/2020	07/01/2029
92818M-DP-2	VIRGINIA ST RESOURCES AUTH INF 5			2	1.C FE	37,955	100.118	35,041	35,000	35,000					5.000	5.000	MN	292	1,750	11/01/2017	11/01/2031
92818N-UE-6	VIRGINIA ST RESOURCES AUTH INF 1.45				1.C FE	1,195,000	88.740	1,060,443	1,195,000	1,195,000					1.450	1.450	MN	2,888	17,328	10/28/2020	11/01/2028
938240-CN-6	WASHINGTON CNTY OR CLEAN WTR S 5.701			1	1.B FE	999,806	101.251	941,634	930,000	957,087		(4,106)			5.701	5.099	AO	13,255	53,019	07/30/2010	10/01/2030
958697-KY-9	WSTRN MN MUNI PWR AGY 2.695			1	1.D FE	700,343	87.986	615,899	700,000	700,212		(27)			2.695	2.690	JJ	9,433	18,865	11/25/2019	01/01/2032
0819999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations						218,176,346	XXX	207,812,279	223,091,325	216,872,684		265,454			XXX	XXX	XXX	1,634,317	4,103,408	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities																					
3128HX-SS-5	FREDDIEMAC STRIP 3 POOL ID N.A.			4	1.A	228,071	89.382	194,843	217,989	223,446		(724)			3.000	2.622	MON	545	6,585	09/13/2012	08/15/2042
3132HT-DQ-6	FREDDIEMAC STRIP 3.5 POOL ID N.A.			4	1.A	1,059,698	90.850	885,274	974,435	1,048,071		(10,087)			3.500	2.272	MON	2,842	34,417	07/29/2020	10/15/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book / Adjusted Carrying Value 12	Change in Book / Adjusted Carrying Value 13	Change in Book / Adjusted Carrying Value 14	Change in Book / Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3132XF-N8-7	FREDDIE MAC 4.6 POOL ID WN1314			4	1.A	4,879,702	98.014	4,824,256	4,922,000	4,889,452		9,751			4.600	4.843	MON	19,497	191,192	02/08/2024	12/01/2030
3132XG-S3-1	FREDDIE MAC 4.35 POOL ID WN2337			4	1.A	4,740,234	97.286	4,864,321	5,000,000	4,820,442		73,489			4.350	5.916	MON	18,729	221,125	11/27/2023	01/01/2030
3132XG-YQ-3	FREDDIE MAC 4.56 POOL ID WN2518			4	1.A	1,985,000	98.919	1,978,384	2,000,000	1,989,945		4,945			4.560	4.830	MON	7,853	77,013	01/30/2024	12/01/2028
3136A1-BB-0	FANNIE MAE 2 POOL ID N.A.			4	1.A	180,938	92.546	174,109	188,132	185,082		956			2.000	2.608	MON	314	3,836	06/23/2014	03/25/2041
3136A1-QT-5	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	107,860	98.902	106,675	107,860	107,860					3.500	3.500	MON	315	4,087	10/12/2011	10/25/2026
3136A3-FG-1	FANNIE MAE 4.5 POOL ID N.A.			4	1.A	1,271,252	95.161	1,128,948	1,186,354	1,225,587		(3,700)			4.500	4.035	MON	4,449	53,386	01/25/2012	01/25/2042
3136A3-KN-0	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	618,324	99.074	598,749	604,349	604,429		(80)			3.500	3.485	MON	1,763	22,389	12/21/2011	10/25/2040
3136A8-3H-1	FANNIE MAE 2 POOL ID N.A.			4	1.A	82,591	95.162	79,289	83,320	83,044		140			2.000	2.179	MON	139	1,711	01/23/2015	01/25/2042
3136A9-BK-3	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	311,518	91.177	265,684	291,393	298,063		(920)			3.500	3.106	MON	850	10,286	05/01/2013	10/25/2042
3136AB-J7-9	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	168,056	94.042	151,249	160,831	162,855		(358)			3.500	3.222	MON	469	5,661	05/21/2015	10/25/2042
3136AB-QX-4	FANNIE MAE 2 POOL ID N.A.			4	1.A	123,962	93.414	115,455	123,595	123,736		(41)			2.000	1.964	MON	206	2,520	05/28/2013	02/25/2033
3136AD-3Y-3	FANNIE MAE 1.25 POOL ID N.A.			4	1.A	543,914	83.506	477,164	571,413	561,141		1,520			1.250	1.542	MON	595	7,173	08/21/2015	04/25/2043
3136AK-SC-8	FANNIE MAE 2.5 POOL ID N.A.			4	1.A	1,512,677	92.452	1,467,274	1,587,071	1,557,101		7,613			2.500	3.047	MON	3,306	40,218	12/16/2016	08/25/2034
3136AX-FG-5	FANNIE MAE 3 POOL ID N.A.			4	1.A	1,516,418	92.251	1,521,581	1,649,401	1,523,971		21,599			3.000	4.734	MON	4,124	49,980	12/18/2023	05/25/2046
3136B2-EF-5	FANNIE MAE 3 POOL ID N.A.			4	1.A	1,546,294	87.766	1,284,469	1,463,514	1,528,104		(7,983)			3.000	2.362	MON	3,659	44,279	09/28/2020	06/25/2048
3136B2-RL-8	FANNIE MAE 3 POOL ID N.A.			4	1.A	447,664	88.416	383,233	433,442	443,438		(2,047)			3.000	2.597	MON	1,084	13,116	09/22/2020	05/25/2048
3136B3-BX-7	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	600,017	96.364	580,580	602,488	601,284		461			3.500	3.585	MON	1,757	21,438	09/19/2018	08/25/2050
3136B3-DG-2	FANNIE MAE 4 POOL ID N.A.			4	1.A	554,363	98.425	539,164	547,794	550,902		(1,268)			4.000	3.745	MON	1,826	22,310	10/18/2018	09/25/2050
3136B4-MA-3	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	793,135	97.827	770,840	787,964	788,301		(197)			3.500	3.457	MON	2,298	28,034	04/23/2019	08/25/2047
3136B6-3P-6	FANNIE MAE 3 POOL ID N.A.			4	1.A	3,660,344	86.772	2,984,940	3,439,971	3,621,017		(20,129)			3.000	2.361	MON	8,600	103,730	11/10/2021	11/25/2059
3136B8-XS-3	FANNIE MAE 2.5 POOL ID N.A.			4	1.A	374,826	82.931	302,162	364,351	370,885		(772)			2.500	2.242	MON	759	9,171	07/29/2020	02/25/2050
3136B9-3Q-8	FANNIE MAE 2 POOL ID N.A.			4	1.A	4,268,068	74.106	4,121,044	5,561,000	4,274,833		6,766			2.000	6.682	MON	9,268		12/11/2024	06/25/2040
3136BA-TZ-7	FANNIE MAE 2 POOL ID N.A.			4	1.A	1,376,559	82.137	1,111,383	1,353,091	1,369,290		(2,165)			2.000	1.839	MON	2,255	27,271	04/27/2021	07/25/2050
3136BB-GT-3	FANNIE MAE 5 POOL ID N.A.			4	1.A	564,022	96.962	495,340	510,861	556,068		(7,736)			5.000	3.159	MON	2,129	25,870	07/20/2020	07/25/2050
3136BC-N5-5	FANNIE MAE 2 POOL ID N.A.			4	1.A	4,010,746	80.239	3,119,712	3,888,030	3,991,474		(8,221)			2.000	1.741	MON	6,480	78,128	11/16/2020	12/25/2050
3136BD-5C-8	FANNIE MAE 1.25 POOL ID N.A.			4	1.A	3,088,849	80.006	3,025,264	3,781,300	3,101,366		34,199			1.250	4.663	MON	3,939	15,882	08/15/2024	11/25/2050
3136BD-DA-3	FANNIE MAE 2 POOL ID N.A.			4	1.A	777,323	55.332	418,593	756,519	843,475		(7,686)			2.000	0.895	MON	1,261	15,135	11/20/2020	10/25/2050
3136BD-F8-6	FANNIE MAE 1.25 POOL ID N.A.			4	1.A	4,033,972	80.093	3,191,031	3,984,170	4,023,848		(5,275)			1.250	1.104	MON	4,150	50,143	01/27/2021	02/25/2041
3136BD-PX-0	FANNIE MAE 2 POOL ID N.A.			4	1.A	3,923,039	80.763	3,048,779	3,774,989	3,901,054		(10,302)			2.000	1.663	MON	6,292	75,960	12/14/2020	01/25/2051
3136BD-V6-2	FANNIE MAE 1 POOL ID N.A.			4	1.A	2,550,729	85.852	2,560,071	2,981,947	2,564,036		35,527			1.000	4.374	MON	2,485	12,558	07/17/2024	02/25/2036
3136BD-W3-8	FANNIE MAE 1.5 POOL ID N.A.			4	1.A	2,492,123	74.157	1,830,631	2,468,594	2,490,620		(2,332)			1.500	1.396	MON	3,086	37,277	01/22/2021	02/25/2051
3136BF-6W-8	FANNIE MAE 1.5 POOL ID N.A.			4	1.A	6,014,880	83.606	5,987,570	7,161,685	6,024,881		15,303			1.500	4.884	MON	8,952	8,459	12/17/2024	05/25/2046
3136BF-B5-1	FANNIE MAE 1.75 POOL ID N.A.			4	1.A	5,556,953	81.415	5,422,274	6,660,019	5,567,300		23,854			1.750	4.371	MON	9,713	19,545	10/17/2024	03/25/2051
3136BF-UK-7	FANNIE MAE 1.25 POOL ID N.A.			4	1.A	2,573,660	76.590	1,977,649	2,582,133	2,576,525		745			1.250	1.282	MON	2,690	32,563	03/18/2021	05/25/2050
3136BF-ZK-2	FANNIE MAE 2.75 POOL ID N.A.			4	1.A	4,717,341	86.760	4,645,922	5,354,910	4,720,604		3,262			2.750	4.900	MON	12,272		12/11/2024	10/25/2050
3136BJ-JD-8	FANNIE MAE 1.5 POOL ID N.A.			4	1.A	3,045,515	81.223	3,011,474	3,707,684	3,058,617		41,142			1.500	5.131	MON	4,635	23,374	07/25/2024	05/25/2051
3136BJ-MZ-5	FANNIE MAE 1.5 POOL ID N.A.			4	1.A	4,476,976	83.206	4,376,068	5,259,296	4,502,432		47,883			1.500	4.595	MON	6,574	26,491	08/12/2024	10/25/2050
3136BK-ED-0	FANNIE MAE 2 POOL ID N.A.			4	1.A	3,549,844	86.193	3,567,542	4,139,006	3,543,322		60,840			2.000	5.523	MON	6,898	49,126	05/21/2024	08/25/2049
3136BK-Q2-1	FANNIE MAE 1.5 POOL ID N.A.			4	1.A	3,045,105	83.132	2,966,188	3,568,047	3,057,512		34,226			1.500	4.594	MON	4,460	18,032	08/06/2024	08/25/2051
3136BL-LV-0	FANNIE MAE 3 POOL ID N.A.			4	1.A	4,142,131	89.667	3,600,483	4,015,395	4,119,852		(15,734)			3.000	2.494	MON	10,038	121,564	01/18/2022	05/25/2050
3136BL-QC-7	FANNIE MAE 2 POOL ID N.A.			4	1.A	3,697,779	78.886	2,920,233	3,701,828	3,698,295		374			2.000	1.992	MON	6,170	74,567	01/18/2022	10/25/2051
3136BL-XL-9	FANNIE MAE 3 POOL ID N.A.			4	1.A	4,287,500	81.521	4,076,037	5,000,000	4,334,196		46,696			3.000	6.238	MON	12,500	50,000	08/07/2024	02/25/2042
3136BM-5W-4	FANNIE MAE 4 POOL ID N.A.			4	1.A	3,958,733	94.324	3,695,932	3,918,325	3,953,225		(5,843)			4.000	3.800	MON	13,061	158,253	05/12/2022	03/25/2049
3136BN-PV-2	FANNIE MAE 2 POOL ID N.A.			4	1.A	4,040,992	71.488	3,757,504	5,256,137	4,087,430		46,438			2.000	7.100	MON	8,760	26,193	09/24/2024	07/25/2050
3136BN-X6-8	FANNIE MAE 4 POOL ID N.A.			4	1.A	2,287,145	96.944	2,360,356	2,434,752	2,310,147		35,177			4.000	5.793	MON	8,116	98,523	09/25/2023	06/25/2049
3136BP-C9-0	FANNIE MAE 5 POOL ID N.A.			4	1.A	3,853,164	98.667	3,832,943	3,884,728	3,860,182		8,799			5.000	5.264	MON	16,186	196,995	06/08/2023	07/25/2045
3136BP-CH-2	FANNIE MAE 5 POOL ID N.A.			4	1.A	4,005,682	98.268	3,951,112	4,020,760	4,009,015		2,760			5.000	5.087	MON	16,753	203,465	09/22/2022	06/25/2045
3136BP-E4-9	FANNIE MAE 5.5 POOL ID N.A.			4	1.A	3,864,621	99.331	3,828,604	3,854,383	3,863,029		(2,432)			5.500	5.452	MON	17,666	214,903	05/23/2023	02/25/2049
3136BP-LV-1	FANNIE MAE 5.5 POOL ID N.A.			4	1.A	4,339,827	98.689	4,231,364	4,287,572	4,326,346		(12,682)			5.500	5.194	MON	19,651	237,494	06/20/2023	12/25/2033
3136BP-ML-2	FANNIE MAE 6 POOL ID N.A.			4	1.A	4,403,475	101.165	4,317,182	4,267,450	4,367,218		(34,503)			6.000	5.193	MON	21,337	257,862	06/02/2023	10/25/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3136BP-MN-8	FANNIE MAE 6 POOL ID N.A.			4	1.A	3,657,403	102.249	3,698,044	3,616,715	3,648,837		(14,545)			6.000	5.640	MON	18,084	202,130	12/15/2023	01/25/2048
3136BP-QN-4	FANNIE MAE 6 POOL ID N.A.			4	1.A	3,515,671	101.988	3,526,070	3,457,328	3,497,511		(16,607)			6.000	5.543	MON	17,287	210,765	11/29/2022	06/25/2042
3136BP-S2-8	FANNIE MAE 5.5 POOL ID N.A.			4	1.A	3,019,282	99.743	3,009,171	3,016,925	3,018,484		(1,130)			5.500	5.460	MON	13,828	171,538	06/07/2023	06/25/2043
3136BP-X4-8	FANNIE MAE 5.5 POOL ID N.A.			4	1.A	2,052,409	101.984	2,090,182	2,049,527	2,051,699		(1,041)			5.500	5.447	MON	9,394	115,328	05/30/2023	06/25/2050
3136BQ-3T-4	FANNIE MAE 5.5 POOL ID N.A.			4	1.A	4,987,500	99.750	4,987,509	5,000,000	4,987,547		47			5.500	5.628	MON	22,917		12/19/2024	06/25/2050
3136BQ-NP-0	FANNIE MAE 6.5 POOL ID N.A.			4	1.A	2,578,199	101.640	2,586,938	2,545,191	2,574,078		(17,451)			6.500	5.576	MON	13,786	174,241	12/05/2023	06/25/2048
3136BQ-RK-7	FANNIE MAE 6.5 POOL ID N.A.			4	1.A	5,403,314	101.740	5,445,495	5,352,392	5,398,448		(26,432)			6.500	5.811	MON	28,992	352,886	01/24/2024	07/25/2048
3136BQ-RL-5	FANNIE MAE 6.5 POOL ID N.A.			4	1.A	6,592,000	102.764	6,576,904	6,400,000	6,532,471		(59,529)			6.500	5.366	MON	34,667	346,667	02/15/2024	12/25/2050
3136BQ-RT-8	FANNIE MAE 6.5 POOL ID N.A.			4	1.A	2,878,737	102.624	2,957,977	2,882,340	2,879,282		1,947			6.500	6.594	MON	15,613	197,901	10/24/2023	06/25/2049
3136BS-ZT-5	FANNIE MAE 2 POOL ID N.A.			4	1.A	3,736,776	68.412	3,645,487	5,328,736	3,755,081		18,305			2.000	7.479	MON	8,881	8,881	11/19/2024	06/25/2041
3136BT-LD-3	FANNIE MAE 5 POOL ID N.A.			4	1.A	4,962,500	94.049	4,702,451	5,000,000	4,963,528		1,028			5.000	5.179	MON	20,833	41,667	10/16/2024	06/25/2048
31377U-6E-8	FANNIE MAE 3.65 POOL ID 387969			4	1.A	1,403,125	96.560	1,206,994	1,250,000	1,287,496		(23,229)			3.650	1.958	MON	3,929	46,385	03/24/2021	08/01/2028
3137A1-BV-4	FREDDIE MAC 4 POOL ID N.A.			4	1.A	828,381	98.897	778,844	787,528	796,863		(4,044)			4.000	3.418	MON	2,625	32,348	10/19/2011	08/15/2030
3137A4-WF-0	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	28,696	99.280	27,982	28,185	28,226		(98)			3.500	3.120	MON	82	1,149	10/24/2011	11/15/2025
3137AK-L2-5	FREDDIE MAC 3 POOL ID N.A.			4	1.A	507,589	98.599	500,673	507,787	507,778		10			3.000	3.002	MON	1,269	16,119	01/20/2012	01/15/2027
3137AM-XC-6	FREDDIE MAC 3 POOL ID N.A.			4	1.A	658,970	95.435	661,989	693,652	685,783		2,723			3.000	3.456	MON	1,734	21,262	04/10/2012	03/15/2032
3137AN-4M-4	FREDDIE MAC 2 POOL ID N.A.			4	1.A	48,845	96.645	47,926	49,589	49,440		114			2.000	2.234	MON	83	1,025	12/16/2014	06/15/2041
3137AN-DK-8	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	858,240	92.226	738,447	800,690	826,941		(3,295)			3.500	2.981	MON	2,335	28,239	06/21/2016	03/15/2042
3137AT-GL-0	FREDDIE MAC 0.1753 POOL ID N.A.			4	1.A	657,645	72.909	472,750	648,409	655,058		(1,128)			0.102	-0.063	MON	55	8	07/22/2020	11/15/2040
3137AU-CZ-0	FREDDIE MAC 3 POOL ID N.A.			4	1.A	4,592,969	87.331	4,366,557	5,000,000	4,606,624		13,655			3.000	4.475	MON	12,500	37,500	09/25/2024	09/15/2042
3137AW-4N-2	FREDDIE MAC 3 POOL ID N.A.			4	1.A	718,664	96.007	677,683	705,870	706,272		(360)			3.000	2.956	MON	1,765	21,176	12/20/2012	11/15/2027
3137B1-5G-3	FREDDIE MAC 3 POOL ID N.A.			4	1.A	202,079	8.719	138,872		143,929		(37,332)				6.000	MON	3,982	48,596	04/25/2019	03/15/2033
3137B2-KL-3	FREDDIE MAC 1.75 POOL ID N.A.			4	1.A	99,961	96.543	98,349	101,871	101,171		484			1.750	2.262	MON	149	1,874	06/19/2013	06/15/2028
3137BD-4W-3	FREDDIE MAC 2.25 POOL ID N.A.			4	1.A	4,326	98.559	4,260	4,322	4,323		(1)			2.250	2.236	MON	8	106	12/16/2014	02/15/2044
3137BJ-H4-8	FREDDIE MAC 4.5 POOL ID N.A.			4	1.A	1,689,813	88.832	1,336,900	1,504,983	1,623,193		(11,753)			4.500	3.387	MON	5,644	67,724	09/06/2016	12/15/2053
3137BW-D9-2	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	204,954	97.351	192,387	197,623	201,960		(2,243)			3.500	2.410	MON	576	7,007	07/24/2020	03/15/2046
3137F5-GN-3	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	401,115	99.304	394,441	397,205	397,336		(254)			3.500	3.432	MON	1,159	15,061	04/25/2019	06/15/2045
3137F6-CT-2	FREDDIE MAC 2 POOL ID N.A.			4	1.A	3,867,567	80.043	2,992,840	3,739,038	3,842,419		(8,667)			2.000	1.712	MON	6,232	75,216	10/20/2020	11/25/2050
3137F6-KS-5	FREDDIE MAC 2 POOL ID N.A.			4	1.A	3,916,728	80.134	3,027,251	3,777,720	3,880,343		(8,425)			2.000	1.716	MON	6,296	75,973	11/20/2020	11/25/2050
3137F7-3F-0	FREDDIE MAC 1.5 POOL ID N.A.			4	1.A	2,697,395	88.039	2,732,312	3,103,520	2,725,624		51,111			1.500	5.024	MON	3,879	23,509	06/04/2024	09/25/2043
3137F7-QQ-1	FREDDIE MAC 2 POOL ID N.A.			4	1.A	2,356,513	79.776	1,813,338	2,273,049	2,342,865		(5,737)			2.000	1.685	MON	3,788	45,719	11/23/2020	12/25/2050
3137F8-HJ-5	FREDDIE MAC 2 POOL ID N.A.			4	1.A	3,898,072	82.114	3,084,250	3,756,047	3,857,753		(13,456)			2.000	1.594	MON	6,260	75,588	12/07/2020	09/25/2050
3137FA-CB-2	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	414,545	97.058	381,714	393,283	394,882		(1,064)			3.500	3.224	MON	1,147	14,034	09/27/2017	11/15/2028
3137FF-M9-5	FREDDIE MAC 2 POOL ID N.A.			4	1.A	2,689,236	89.687	2,667,484	2,974,227	2,700,743		22,223			2.000	4.366	MON	4,957	20,021	08/13/2024	05/25/2045
3137FF-ND-5	FREDDIE MAC 2 POOL ID N.A.			4	1.A	3,298,601	80.581	2,605,923	3,233,923	3,286,427		(5,283)			2.000	1.804	MON	5,390	65,049	05/20/2021	03/25/2051
3137FK-R3-2	FREDDIE MAC 4 POOL ID N.A.			4	1.A	657,391	99.002	625,519	631,822	633,150		(2,261)			4.000	3.622	MON	2,106	27,590	03/13/2019	11/15/2046
3137FK-SD-9	FREDDIE MAC 4.5 POOL ID N.A.			4	1.A	599,184	92.406	491,486	531,878	543,218		(1,602)			4.500	4.128	MON	1,995	24,174	08/06/2019	01/15/2049
3137FP-EC-5	FREDDIE MAC 2.25 POOL ID N.A.			4	1.A	441,833	92.244	396,296	429,615	437,690		(2,166)			2.250	1.701	MON	806	9,843	09/22/2020	03/25/2048
3137FQ-Y6-4	FREDDIE MAC 2.5 POOL ID N.A.			4	1.A	3,422,107	82.296	3,452,200	4,194,883	3,432,596		52,100			2.500	5.136	MON	8,739	70,397	04/19/2024	01/25/2050
3137FW-R3-6	FREDDIE MAC 2 POOL ID N.A.			4	1.A	3,116,192	79.602	2,396,674	3,010,814	3,082,340		(7,219)			2.000	1.708	MON	5,018	60,542	09/23/2020	08/25/2050
3137FY-D8-6	FREDDIE MAC 2.5 POOL ID N.A.			4	1.A	3,946,005	83.216	3,126,414	3,756,982	3,902,888		(13,449)			2.500	2.056	MON	7,827	94,505	04/23/2021	09/25/2050
3137FY-X9-2	FREDDIE MAC 2.25 POOL ID N.A.			4	1.A	2,426,201	84.920	2,001,525	2,356,965	2,407,808		(8,028)			2.250	1.892	MON	4,419	53,487	08/10/2021	10/25/2049
3137FY-XA-9	FREDDIE MAC 2.5 POOL ID N.A.			4	1.A	1,964,530	86.344	1,628,085	1,885,572	1,943,635		(9,157)			2.500	1.987	MON	3,928	47,544	07/19/2021	10/25/2049
3137FY-XC-5	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	2,543,681	90.477	2,132,504	2,356,965	2,483,900		(19,854)			3.500	2.578	MON	6,874	83,202	04/22/2021	10/25/2049
3137H0-QU-5	FREDDIE MAC 2 POOL ID N.A.			4	1.A	4,013,918	77.525	3,075,746	3,967,424	4,008,963		(3,571)			2.000	1.890	MON	6,612	79,700	05/19/2021	11/25/2050
3137H1-QT-6	FREDDIE MAC 1.5 POOL ID N.A.			4	1.A	3,145,065	81.084	3,148,329	3,882,796	3,162,604		45,016			1.500	5.197	MON	4,854	24,453	07/22/2024	02/25/2051
3137H1-ZD-1	FREDDIE MAC 1 POOL ID N.A.			4	1.A	5,085,621	80.732	5,023,260	6,222,132	5,115,093		92,343			1.000	5.245	MON	5,185	26,222	07/17/2024	04/25/2050
3137H3-LY-6	FREDDIE MAC 1.5 POOL ID N.A.			4	1.A	5,868,270	79.312	5,569,756	7,022,612	5,906,423		58,157			1.500	4.414	MON	8,778	35,269	08/14/2024	11/25/2051
3137H3-US-9	FREDDIE MAC 2.5 POOL ID N.A.			4	1.A	4,754,507	86.361	4,700,998	5,443,442	4,772,160		43,604			2.500	4.981	MON	11,341	57,140	07/22/2024	12/25/2048
3137H4-UB-4	FREDDIE MAC 2.5 POOL ID N.A.			4	1.A	3,248,987	85.850	3,327,026	3,875,410	3,257,257		55,824			2.500	5.862	MON	8,074	57,158	04/29/2024	06/25/2048
3137H4-UL-2	FREDDIE MAC 1.75 POOL ID N.A.			4	1.A	6,908,991	83.743	7,055,879	8,425,599	6,913,839		4,848			1.750	4.660	MON	12,287		12/17/2024	12/25/2051
3137H5-2C-0	FREDDIE MAC 1.5 POOL ID N.A.			4	1.A	4,081,554	83.513	4,011,642	4,803,594	4,093,927		21,471			1.500	4.487	MON	6,004	12,086	10/16/2024	11/25/2051

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3137H5-2E-6	FREDDIE MAC 2 POOL ID N.A.			4	1.A	4,045,527	84.353	4,051,958	4,803,594	4,080,589		69,651			2.000	5.114	MON	8,006	56,422	05/20/2024	11/25/2051
3137H5-C6-2	FREDDIE MAC 2.5 POOL ID N.A.			4	1.A	3,085,566	91.106	3,094,088	3,396,126	3,102,957		32,336			2.500	4.880	MON	7,075	35,734	07/08/2024	11/25/2043
3137H5-K3-0	FREDDIE MAC 3 POOL ID N.A.			4	1.A	4,169,239	89.171	3,587,684	4,023,391	4,142,030		(17,308)			3.000	2.490	MON	10,058	121,677	01/25/2022	09/25/2050
3137H5-YN-1	FREDDIE MAC 2.5 POOL ID N.A.			4	1.A	8,463,056	87.405	8,715,588	9,971,553	8,516,991		137,899			2.500	5.417	MON	20,774	146,622	05/07/2024	11/25/2048
3137H6-3B-9	FREDDIE MAC 3 POOL ID N.A.			4	1.A	9,017,491	78.600	8,270,244	10,522,000	9,076,473		58,982			3.000	5.900	MON	26,305	78,915	09/23/2024	06/25/2048
3137H7-DV-2	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	1,929,068	95.596	1,827,264	1,911,447	1,921,501		(3,165)			3.500	3.320	MON	5,575	67,973	04/06/2022	11/25/2049
3137H7-QD-8	FREDDIE MAC 4.5 POOL ID N.A.			4	1.A	2,332,653	96.622	2,341,286	2,423,142	2,345,718		19,315			4.500	5.488	MON	9,087	109,909	11/16/2023	06/25/2033
3137H7-ZL-0	FREDDIE MAC 4.5 POOL ID N.A.			4	1.A	4,071,300	96.889	3,944,652	4,071,300	4,071,300					4.500	4.500	MON	15,267	184,649	09/13/2022	07/25/2033
3137H9-BD-0	FREDDIE MAC 5 POOL ID N.A.			4	1.A	3,753,136	98.991	3,725,759	3,763,721	3,755,380		2,248			5.000	5.073	MON	15,682	190,593	09/22/2022	06/25/2047
3137H9-G4-5	FREDDIE MAC 5.5 POOL ID N.A.			4	1.A	3,860,896	99.339	3,852,217	3,877,862	3,864,486		4,230			5.500	5.647	MON	17,774	214,835	09/20/2023	09/25/2033
3137H9-KL-2	FREDDIE MAC 5 POOL ID N.A.			4	1.A	3,844,604	99.222	3,796,309	3,826,072	3,839,932		(4,306)			5.000	4.873	MON	247	193,693	12/08/2022	06/25/2042
3137H9-RL-5	FREDDIE MAC 5 POOL ID N.A.			4	1.A	4,237,619	97.824	4,134,407	4,226,392	4,236,629		(1,708)			5.000	4.938	MON	17,610	213,560	05/08/2023	12/25/2052
3137H9-W7-0	FREDDIE MAC 6 POOL ID N.A.			4	1.A	3,555,794	100.764	3,566,798	3,539,755	3,550,048		(6,145)			6.000	5.869	MON	17,699	216,851	03/07/2023	07/25/2046
3137HA-NU-6	FREDDIE MAC 6 POOL ID N.A.			4	1.A	1,567,474	101.466	1,598,448	1,575,351	1,568,863		4,792			6.000	6.449	MON	7,877	100,726	11/13/2023	11/25/2048
3137HA-R6-5	FREDDIE MAC 6 POOL ID N.A.			4	1.A	3,278,119	101.627	3,326,759	3,273,516	3,277,452		(2,064)			6.000	5.920	MON	16,368	203,799	11/27/2023	04/25/2043
3137HA-SZ-0	FREDDIE MAC 2.5 POOL ID N.A.			4	1.A	3,792,517	95.398	3,895,222	4,083,121	3,843,247		93,791			2.500	5.094	MON	8,507	103,731	12/12/2023	05/25/2041
3137HA-U4-6	FREDDIE MAC 6.5 POOL ID N.A.			4	1.A	3,592,869	101.390	3,575,752	3,526,743	3,587,791		(23,746)			6.500	5.576	MON	19,103	236,585	12/06/2023	08/25/2045
3137HB-Q6-4	FREDDIE MAC 2 POOL ID N.A.			4	1.A	3,958,168	88.770	4,053,617	4,566,431	3,995,973		83,016			2.000	5.483	MON	7,611	53,877	05/07/2024	03/25/2049
3137HB-QV-9	FREDDIE MAC 5.25 POOL ID N.A.			4	1.A	4,742,141	98.889	4,719,666	4,772,717	4,745,450		4,575			5.250	5.406	MON	20,881	188,860	03/13/2024	10/25/2053
3137HB-XY-5	FREDDIE MAC 5.5 POOL ID N.A.			4	1.A	5,167,972	101.163	5,248,599	5,188,239	5,170,466		3,411			5.500	5.644	MON	23,779	191,401	04/15/2024	01/25/2035
3137HC-NZ-1	FREDDIE MAC 6 POOL ID N.A.			4	1.A	4,411,974	100.977	4,367,742	4,325,465	4,401,151		(13,659)			6.000	5.426	MON	21,627	130,531	06/05/2024	02/25/2035
3137HD-FF-2	FREDDIE MAC 5.5 POOL ID N.A.			4	1.A	4,834,854	99.624	4,782,283	4,800,351	4,828,933		(6,851)			5.500	5.182	MON	22,002	110,665	07/02/2024	04/25/2035
3137HD-RR-3	FREDDIE MAC 2 POOL ID N.A.			4	1.A	4,241,406	80.716	4,035,806	5,000,000	4,285,855		44,449			2.000	5.415	MON	8,333	25,000	08/28/2024	04/25/2051
3137HF-5B-7	FREDDIE MAC 6 POOL ID N.A.			4	1.A	3,997,234	101.078	3,930,395	3,888,478	3,996,140		(1,095)			6.000	5.133	MON	19,442		12/11/2024	05/25/2035
3137HH-3B-5	FREDDIE MAC 4.5 POOL ID N.A.			4	1.A	5,321,563	94.922	5,093,523	5,366,000	5,324,475		2,912			4.500	4.727	MON	20,123	60,368	09/24/2024	01/25/2052
3138LK-6M-4	FANNIE MAE 2.925 POOL ID AN7175			4	1.A	3,082,207	95.826	2,714,753	2,832,992	2,879,598		(38,638)			2.925	1.725	MON	7,136	84,246	02/02/2021	10/01/2027
3138LL-5E-1	FANNIE MAE 3.04 POOL ID AN8044			4	1.A	3,051,546	95.450	2,679,496	2,807,229	2,859,770		(39,469)			3.040	1.786	MON	7,349	86,762	04/23/2021	01/01/2028
3138LM-6U-2	FANNIE MAE 3.44 POOL ID AN8982			4	1.A	5,759,648	96.286	5,010,284	5,203,522	5,330,932		(85,061)			3.440	1.958	MON	15,414	181,985	03/23/2021	05/01/2028
3138LM-GT-4	FANNIE MAE 3.22 POOL ID AN8309			4	1.A	3,063,672	96.078	2,642,133	2,750,000	2,809,353		(43,588)			3.220	1.812	MON	7,625	90,026	11/17/2020	02/01/2028
31398L-BJ-6	FREDDIE MAC 4 POOL ID N.A.			4	1.A	5,877	99.216	5,574	5,618	5,648		(34)			4.000	3.389	MON	19	234	01/22/2014	07/15/2039
3140HS-NS-6	FANNIE MAE 4.2 POOL ID BL1300			4	1.A	2,344,922	97.862	1,957,239	2,000,000	2,090,644		(49,715)			4.200	1.906	MON	7,233	85,400	02/03/2021	01/01/2029
3140HS-W5-6	FANNIE MAE 3.59 POOL ID BL1567			4	1.A	3,124,758	95.497	2,615,625	2,738,951	2,836,707		(52,027)			3.590	1.822	MON	8,467	99,967	10/20/2020	02/01/2029
3140HT-WW-5	FANNIE MAE 3.4 POOL ID BL2460			4	1.A	4,320,684	95.103	3,590,690	3,775,584	3,928,423		(76,242)			3.400	1.516	MON	11,054	130,509	09/23/2020	05/01/2029
3140LF-XU-3	FANNIE MAE 2.27 POOL ID BS5190			4	1.A	2,148,591	90.985	2,247,408	2,470,089	2,257,689		102,659			2.270	6.664	MON	4,828	57,006	11/27/2023	04/01/2029
3140LH-HJ-2	FANNIE MAE 3.65 POOL ID BS6532			4	1.A	4,670,313	91.553	4,577,633	5,000,000	4,702,639		32,326			3.650	5.388	MON	15,715	77,563	07/17/2024	10/01/2032
3140LJ-K9-6	FANNIE MAE 4.69 POOL ID BS7519			4	1.A	4,790,745	98.860	4,747,273	4,802,000	4,792,168		1,423			4.690	4.776	MON	19,393	76,322	08/15/2024	02/01/2030
3140LJ-T6-3	FANNIE MAE 4.555 POOL ID BS7772			4	1.A	2,941,523	99.612	2,988,372	3,000,000	2,970,876		20,164			4.555	5.195	MON	11,767	138,927	08/07/2023	03/01/2028
3140LK-ST-1	FANNIE MAE 5.15 POOL ID BS8629			4	1.A	2,016,875	99.774	1,995,488	2,000,000	2,014,878		(1,997)			5.150	4.950	MON	8,869	61,228	05/23/2024	06/01/2033
3140LL-4N-8	FANNIE MAE 5.52 POOL ID BS9828			4	1.A	5,062,500	101.683	5,084,129	5,000,000	5,039,020		(22,325)			5.520	5.082	MON	23,767	280,600	12/11/2023	10/01/2028
3140LL-5X-5	FANNIE MAE 5.71 POOL ID BS9861			4	1.A	7,391,420	102.126	7,256,039	7,105,000	7,322,007		(69,414)			5.710	4.580	MON	34,935	342,587	01/30/2024	11/01/2030
3140NV-AG-2	FANNIE MAE 5.21 POOL ID BZ0906			4	1.A	6,218,438	100.903	6,054,189	6,000,000	6,200,681		(17,757)			5.210	4.400	MON	26,918	132,855	07/22/2024	05/01/2034
31418A-QM-3	FANNIE MAE 3 POOL ID MA1359			4	1.A	42,564	97.937	40,496	41,349	41,753		(354)			3.000	2.089	MON	103	1,315	11/06/2013	02/01/2028
0829999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities						431,213,987	XXX	407,209,544	451,073,553	429,074,862		697,364			XXX	XXX	XXX	1,296,133	11,619,804	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Commercial Mortgage-Backed Securities																					
30305L-AJ-1	FRESB MULTIFM MORT PAS 2.92 POOL ID N.A.			4	1.A	3,433,819	95.857	3,509,808	3,661,520	3,531,207		110,639			2.920	6.072	MON	8,910	108,235	12/06/2023	08/25/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3136B2-7L-0	FANNIEMAE-ACES 3.5804 POOL ID N.A.			4	1.A	3,305,761	96.424	2,726,050	2,827,152	2,944,231		(70,413)			3.580	1.332	MON	8,435	103,043	01/12/2021	08/25/2028
3136B6-XJ-7	FANNIEMAE-ACES 2.522 POOL ID N.A.			4	1.A	3,762,005	91.219	3,227,668	3,538,369	3,611,447		(33,993)			2.522	1.604	MON	7,436	89,303	03/23/2021	08/25/2029
3137FG-ZZ-1	FHLMC MULTIFM STRCTD P 3.7 POOL ID N.A.			4	1.A	2,390,360	94.688	1,893,760	2,000,000	2,180,570		(46,214)			3.700	1.382	MON	6,167	74,000	02/03/2021	01/25/2033
3137FK-WD-4	FHLMC MULTIFM STRCTD P 3.499 POOL ID NA			4	1.A	2,608,046	98.980	2,349,443	2,373,649	2,386,923		(33,184)			3.499	2.392	MON	6,921	84,724	12/09/2020	01/25/2026
3137FW-HT-0	FHLMC MULTIFM STRCTD P 1.378 POOL ID NA			4	1.A	4,757,422	83.725	4,186,239	5,000,000	4,892,748		40,402			1.378	2.178	MON	5,742	68,900	01/19/2022	07/25/2030
3137HB-3D-4	FHLMC MULTIFM STRCTD P 5.069 POOL ID NA			4	1.A	1,999,688	101.085	2,021,705	2,000,000	1,999,752		57			5.069	5.073	MON	8,448	101,380	11/16/2023	10/25/2028
0839999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Commercial Mortgage-Backed Securities						22,257,100	XXX	19,914,673	21,400,689	21,546,877		(32,706)			XXX	XXX	XXX	52,059	629,585	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Other Loan-Backed and Structured Securities																					
3132AC-M8-0	FREDDIE MAC 3.5 POOL ID ZT0383			4	1.A	1,304,158	89.855	1,099,841	1,224,023	1,443,048		(17,675)			3.500	1.710	MON	3,570	42,841	10/27/2020	03/01/2048
3133A4-TM-8	FREDDIE MAC 3 POOL ID QA9556			4	1.A	1,182,524	86.571	964,352	1,113,946	1,177,593		(14,802)			3.000	1.879	MON	2,785	33,895	11/13/2020	05/01/2050
3133A7-3J-6	FREDDIE MAC 3 POOL ID QB1701			4	1.A	2,254,394	85.884	1,819,061	2,118,045	2,239,516		(15,449)			3.000	2.027	MON	5,295	64,291	07/23/2020	08/01/2050
3133AA-JW-3	FREDDIE MAC 2.5 POOL ID QB3877			4	1.A	3,048,244	82.397	2,379,299	2,887,620	3,030,845		(8,794)			2.500	2.090	MON	6,016	72,338	09/15/2020	09/01/2050
3133GB-E4-2	FREDDIE MAC 2 POOL ID QN4655			4	1.A	3,136,313	88.940	2,660,558	2,991,416	3,103,671		(26,925)			2.000	1.114	MON	4,986	60,586	12/14/2020	12/01/2035
31371K-UA-7	FANNIE MAE 5.5 POOL ID 254477			4	1.A	17,673	102.002	18,233	17,875	17,760		38			5.500	5.777	MON	82	1,008	01/24/2007	10/01/2032
3140KM-DY-3	FANNIE MAE 2.5 POOL ID BQ1918			4	1.A	2,547,415	82.319	1,988,570	2,415,685	2,532,083		(15,381)			2.500	1.963	MON	5,033	60,722	09/24/2020	10/01/2050
3140QG-G9-2	FANNIE MAE 2 POOL ID CA8323			4	1.A	2,193,731	83.472	1,755,187	2,102,722	2,178,828		(10,471)			2.000	1.429	MON	3,505	42,380	12/08/2020	12/01/2040
31412M-BZ-0	FANNIE MAE 6 POOL ID 928956			4	1.A	65,588	100.602	60,413	60,052	61,499		(1,147)			6.000	3.946	MON	300	3,773	12/15/2010	12/01/2027
31417G-VK-9	FANNIE MAE 2.5 POOL ID AB9617			4	1.A	175,610	92.340	161,906	175,336	175,470		(36)			2.500	2.478	MON	365	4,442	06/05/2013	06/01/2033
31417Y-3N-5	FANNIE MAE 4 POOL ID MA0804			4	1.A	85,720	97.921	81,518	83,249	84,436		(432)			4.000	3.428	MON	278	3,396	06/06/2011	07/01/2031
31417Y-4C-8	FANNIE MAE 4 POOL ID MA0818			4	1.A	216,908	97.843	203,639	208,128	212,309		(1,491)			4.000	3.216	MON	694	8,482	10/14/2011	08/01/2031
31417Y-TV-9	FANNIE MAE 4 POOL ID MA0563			4	1.A	38,210	98.151	36,367	37,052	37,531		(206)			4.000	3.404	MON	124	1,518	11/15/2010	11/01/2030
31417Y-W5-2	FANNIE MAE 4 POOL ID MA0667			4	1.A	85,501	97.973	83,899	85,635	85,557		31			4.000	4.041	MON	285	3,507	02/08/2011	03/01/2031
31418A-E9-5	FANNIE MAE 3.5 POOL ID MA1059			4	1.A	83,819	96.365	76,313	79,191	81,424		(772)			3.500	2.441	MON	231	2,827	05/30/2012	05/01/2032
31418A-EB-0	FANNIE MAE 3.5 POOL ID MA1029			4	1.A	154,423	95.905	140,858	146,873	150,457		(1,236)			3.500	2.576	MON	428	5,238	04/16/2012	04/01/2032
31418A-TA-6	FANNIE MAE 2.5 POOL ID MA1444			4	1.A	278,622	92.713	249,734	269,363	274,316		(1,437)			2.500	1.898	MON	561	6,856	04/30/2013	05/01/2033
31418B-TK-2	FANNIE MAE 3 POOL ID MA2353			4	1.A	166,091	92.364	149,712	162,090	164,323		(504)			3.000	2.656	MON	405	4,921	07/28/2015	08/01/2035
31418D-EP-3	FANNIE MAE 3 POOL ID MA3741			4	1.A	312,639	90.484	275,610	304,595	311,184		(1,149)			3.000	2.564	MON	761	9,237	08/27/2019	08/01/2039
831641-FW-0	SMALL BUSINESS ADMIN 5.688 POOL ID N.A.			4	1.A	1,297,553	101.972	1,286,164	1,261,291	1,295,028		(3,835)			5.688	4.949	MS	23,980	36,166	06/26/2024	09/10/2033
8316A0-VE-7	SMALL BUSINESS ADMIN 5.8 POOL ID 530612			4	1.A	2,872,969	99.274	2,852,102	2,872,969	2,872,969					5.300	5.300	MON	25,509	54,803	07/23/2024	08/25/2034
0849999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Other Loan-Backed and Structured Securities						21,518,103	XXX	18,343,334	20,617,155	21,529,846		(121,672)			XXX	XXX	XXX	85,193	523,226	XXX	XXX
0909999999 – Subtotals – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						693,165,537	XXX	653,279,831	716,182,723	689,024,270		808,440			XXX	XXX	XXX	3,067,701	16,876,023	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Issuer Obligations																					
00033G-AA-3	GLOBAL AUTO HO/AAG FH UK 8.375 15/01/29		D	2	4.C FE	286,500	93.271	279,811	300,000	279,811	(8,337)	1,648			8.375	9.558	JJ	11,585	12,074	04/11/2024	01/15/2029
00109L-AA-1	ADT SEC CORP 4.125 01/08/29			2	3.B FE	551,500	91.943	551,656	600,000	551,656	(6,209)	5,995			4.125	5.446	FA	10,313	24,750	02/15/2022	08/01/2029
00253X-AB-7	AMERICAN AIRLINES/AADVAN 5.75 20/04/29				3.A FE	716,250	99.169	743,765	750,000	725,815		7,266			5.750	6.980	JAJO	8,505	43,245	08/28/2023	04/20/2029
00287Y-AQ-2	ABBVIE INC 3.6 14/05/25			2	1.G FE	965,780	99.587	995,868	1,000,000	997,817		5,699			3.600	4.192	MN	4,700	36,000	09/25/2018	05/14/2025
00687Y-AC-9	ADIENT GLOBAL HOLDINGS 8.25 15/04/31			2	4.B FE	263,750	102.043	255,108	250,000	255,108	(5,329)	(3,313)			8.250	4.908	AO	4,354	10,313	07/25/2024	04/15/2031

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
007973-AE-0	ADVANCED ENERGY IND 2.5 15/09/28				2.A FE	479,785	108.900	506,385	465,000	478,558		(1,227)			2.500	1.692	MS	3,423	4,125	09/13/2024	09/15/2028
008911-BK-4	AIR CANADA 3.875 15/08/26		A	2	3.A FE	537,625	97.161	558,676	575,000	558,676	700	8,689			3.875	5.580	FA	8,417	22,281	04/28/2022	08/15/2026
009279-AA-8	AIRBUS SE 3.15 10/04/27		D	2	1.F FE	1,518,660	96.573	1,448,588	1,500,000	1,504,402		(2,074)			3.150	3.001	AO	10,631	47,250	05/24/2017	04/10/2027
00971T-AL-5	AKAMAI TECHNOLOGIES INC 0.375 01/09/27				1.G FE	794,401	100.255	741,887	740,000	766,547		(9,623)			0.375	-0.945	MS	925	2,494	04/26/2024	09/01/2027
01166V-AA-7	ALASKA AIRLINES 2020 TR 4.8 15/02/29				1.F FE	1,536,337	99.178	1,361,609	1,372,894	1,458,903		(43,211)			4.800	1.535	FA	24,895	65,899	10/04/2021	02/15/2029
013822-AC-5	ALCOA NEDERLAND HOLDING 6.125 15/05/28			2	3.A FE	404,000	99.918	399,673	400,000	399,673	(2,947)	(1,380)			6.125	4.361	MN	3,131	12,250	10/17/2024	05/15/2028
01609W-BF-8	ALIBABA GROUP HOLDING 0.5 01/06/31		D		1.E FE	808,228	106.400	812,896	764,000	805,879		(2,348)			0.500	-0.635	JD	318	1,830	12/09/2024	06/01/2031
019736-AF-4	ALLISON TRANSMISSION INC 5.875 01/06/29			2	3.A FE	615,969	99.343	596,056	600,000	596,056	3,541	(5,284)			5.875	5.875	JD	2,938	35,250	06/21/2021	06/01/2029
02079K-AD-9	ALPHABET INC 1.1 15/08/30			2	1.C FE	997,260	83.265	832,645	1,000,000	998,425		270			1.100	1.129	FA	4,156	11,000	08/03/2020	08/15/2030
023771-T3-2	AMERICAN AIRLINES INC 7.25 15/02/28			2	3.B FE	1,143,750	102.503	1,153,157	1,125,000	1,132,102		(11,648)			7.250	2.192	FA	30,813	9,063	10/15/2024	02/15/2028
029163-AD-4	MUNICH RE AMERICA CORP 7.45 15/12/26				1.F FE	2,042,545	105.050	1,633,525	1,555,000	1,656,245		(48,736)			7.450	3.988	JD	5,149	115,848	04/20/2017	12/15/2026
031162-DM-9	AMGEN INC 5.25 02/03/25				2.A FE	2,994,000	100.055	3,001,642	3,000,000	2,999,126		4,914			5.250	5.420	MS	52,063	157,500	12/12/2023	03/02/2025
031921-AC-3	AMWINS GROUP INC 6.375 15/02/29			2	4.A FE	250,000	100.613	251,533	250,000	250,000					6.375	6.375	FA	6,021	7,969	02/12/2024	02/15/2029
03690A-AF-3	ANTERO MIDSTREAM PART/FI 5.75 15/01/28			2	3.C FE	488,750	99.213	496,063	500,000	493,397		1,912			5.750	6.228	JJ	13,257	28,750	06/09/2022	01/15/2028
03937L-AA-3	ARCH CAPITAL GROUP LTD 7.35 01/05/34				1.G FE	1,677,925	113.053	1,413,157	1,250,000	1,518,238		(22,590)			7.350	4.527	MN	15,313	91,875	09/15/2016	05/01/2034
03959K-AD-2	ARCHROCK PARTNERS LP/FIN 6.625 01/09/32			2	3.C FE	376,250	99.869	374,508	375,000	374,508	(1,662)	(80)			6.625	6.498	MS	8,626		10/17/2024	09/01/2032
039653-AA-8	ARCOSA INC 4.375 15/04/29			2	4.A FE	473,813	93.174	489,161	525,000	475,337	1,918	5,364			4.375	6.330	AO	4,849	22,969	07/06/2022	04/15/2029
039653-AC-4	ARCOSA INC 6.875 15/08/32			2	4.A FE	225,000	101.610	228,621	225,000	225,000					6.875	6.875	FA	5,371		08/12/2024	08/15/2032
04271T-AB-6	ARRAY TECHNOLOGIES INC 1 01/12/28				4.C	464,307	72.750	345,563	475,000	345,563	(114,428)	1,991			1.000	1.481	JD	396	4,750	12/13/2023	12/01/2028
04288B-AB-6	ARSENAL AIC PARENT LLC 8 01/10/30			2	3.C FE	361,938	103.480	362,179	350,000	357,986	(272)	(3,246)			8.000	6.518	AO	7,000	26,833	08/05/2024	10/01/2030
04364V-AX-1	ASCENT RESOURCES/ARU FIN 6.625 15/10/32			2	3.C FE	498,750	99.399	496,994	500,000	498,775		25			6.625	6.665	AO	6,993		10/10/2024	10/15/2032
05178Q-AB-3	AURORA MILITARY HOUSING 5.605 15/12/35				1.D FE	760,645	95.332	714,991	750,000	760,271		(374)			5.605	5.354	JD	1,868	21,019	09/17/2024	12/15/2035
053773-BH-9	AVIS BUDGET CAR/FINANCE 8 15/02/31			2	4.A FE	254,688	102.329	255,823	250,000	254,112		(576)			8.000	7.061	MN	2,556	10,000	09/17/2024	02/15/2031
05379B-AM-9	AVISTA CORP 5.7 01/07/37				1.G FE	854,020	98.904	989,039	1,000,000	903,166		4,737			5.700	6.855	JJ	28,500	57,000	04/30/2008	07/01/2037
05531F-BE-2	TRUIST FINANCIAL CORP 3.7 05/06/25			2	2.A FE	1,989,660	99.536	1,990,710	2,000,000	1,999,278		1,633			3.700	3.785	JD	5,344	74,000	06/20/2018	06/05/2025
058498-AZ-9	BALL CORP 6 15/06/29			2	3.A FE	399,000	100.725	402,899	400,000	399,211		150			6.000	6.051	JJ	12,000	27,333	07/25/2023	06/15/2029
06048W-L9-9	BANK OF AMERICA CORP 1.4 14/05/26			2	1.G FE	1,000,000	94.970	949,699	1,000,000	1,000,000					1.400	1.400	MN	1,828	14,000	05/13/2021	05/14/2026
06368E-3G-5	BANK OF MONTREAL 1 10/02/27		A	2	1.F FE	497,500	90.782	453,908	500,000	499,123		409			1.000	1.084	FMAN	708	5,000	12/15/2020	02/10/2027
06368E-F7-2	BANK OF MONTREAL 1.05 19/02/27		A	2	1.F FE	854,080	91.859	918,585	1,000,000	913,317		37,303			1.050	5.353	FA	3,850	10,500	05/17/2023	02/19/2027
06405L-AD-3	BANK OF NEW YORK MELLON 5.148 22/05/26			2	1.C FE	1,000,000	100.129	1,001,288	1,000,000	1,000,000					5.148	5.148	FMAN	5,577	51,480	05/17/2023	05/22/2026
06406F-AC-7	BANK OF NY MELLON CORP 2.8 04/05/26			2	1.F FE	996,450	97.817	978,174	1,000,000	999,492		365			2.800	2.839	MN	4,433	28,000	04/25/2016	05/04/2026
06738E-CV-5	BARCLAYS PLC 5.335 10/09/35		D	2	2.A FE	1,000,000	96.074	960,739	1,000,000	1,000,000					5.335	5.335	MS	16,450		09/03/2024	09/10/2035
06738G-8A-1	BARCLAYS BANK PLC 0 04/02/25	@	D		1.E FE	317,825	215.725	506,954	235,000	235,000							N/A			10/04/2022	02/04/2025

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
06744E-DH-7	BARCLAYS BANK PLC 1 16/02/29		D		1.E FE	1,627,328	97.774	1,558,518	1,594,000	1,622,627		(4,702)			1.000	0.566	FA	5,978	7,970	07/31/2024	02/16/2029
07317Q-AJ-4	BAYTEX ENERGY CORP 8.5 30/04/30		A	2	3.C FE	281,531	102.176	280,985	275,000	280,879		(652)			8.500	6.818	AO	3,961		11/01/2024	04/30/2030
080782-AA-3	BELRON UK FINANCE PLC 5.75 15/10/29		D	2	3.C FE	200,000	98.973	197,946	200,000	197,946	(2,054)				5.750	5.750	AO	2,364		10/02/2024	10/15/2029
090043-AE-0	BILL HOLDINGS INC 0 01/04/30	@			3.B Z	391,000	98.550	385,331	391,000	385,331	(5,670)					0.278	N/A			12/04/2024	04/01/2030
092113-AQ-2	BLACK HILLS CORP 4.35 01/05/33			2	2.A FE	1,667,565	92.214	1,383,203	1,500,000	1,608,624		(11,517)			4.350	3.327	MN	10,875	65,250	06/25/2019	05/01/2033
09709U-V7-0	BOFA FINANCE LLC 0.6 25/05/27				1.E FE	758,388	101.850	699,710	687,000	744,047		(12,029)			0.600	-2.672	MN	412	2,901	10/09/2024	05/25/2027
09857L-AN-8	BOOKING HOLDINGS INC 0.75 01/05/25				1.G FE	2,962,721	263.869	5,921,216	2,244,000	2,298,487		(171,163)			0.750	-6.353	MN	2,785	16,734	10/25/2022	05/01/2025
10373Q-BE-9	BP CAP MARKETS AMERICA 3.41 11/02/26			2	1.E FE	2,228,520	98.776	1,975,517	2,000,000	2,043,710		(45,658)			3.410	1.090	FA	26,522	68,200	11/16/2020	02/11/2026
110122-CP-1	BRISTOL-MYERS SQUIBB CO 3.4 26/07/29			2	1.F FE	245,954	94.406	234,126	248,000	246,992		200			3.400	3.496	JJ	3,630	8,432	05/07/2019	07/26/2029
11133T-AC-7	BROADRIDGE FINANCIAL SOL 3.4 27/06/26			2	2.B FE	1,995,100	98.083	1,961,663	2,000,000	1,999,149		546			3.400	3.429	JD	756	68,000	08/02/2017	06/27/2026
118230-AV-3	BUCKEYE PARTNERS LP 6.875 01/07/29			2	3.C FE	628,344	101.204	632,522	625,000	627,085	(638)	(621)			6.875	6.572	JJ	22,201		08/19/2024	07/01/2029
12008R-AN-7	BUILDERS FIRSTSOURCE INC 5 01/03/30			2	3.C FE	332,938	95.060	332,708	350,000	332,708	(2,537)	1,621			5.000	5.949	MS	5,833	12,500	08/07/2024	03/01/2030
12189T-AG-9	BURLINGTN NORTH SANTA FE 6.875 01/12/27				1.F FE	2,423,760	105.280	2,105,592	2,000,000	2,154,135		(48,729)			6.875	4.071	JD	11,458	137,500	11/13/2018	12/01/2027
1248EP-CD-3	CCO HLDGS LLC/CAP CORP 4.75 01/03/30			2	3.C FE	685,625	91.317	593,558	650,000	593,558	16,006	(16,285)			4.750	4.750	MS	10,292	30,875	03/04/2021	03/01/2030
1248EP-CE-1	CCO HLDGS LLC/CAP CORP 4.5 15/08/30			2	3.C FE	987,938	89.760	897,596	1,000,000	897,596	6,901	(9,209)			4.500	4.020	FA	17,000	33,750	10/10/2024	08/15/2030
1248EP-CP-6	CCO HLDGS LLC/CAP CORP 4.25 15/01/34			2	3.C FE	1,178,813	81.129	953,266	1,175,000	953,266	(1,243)	(682)			4.250	4.183	JJ	23,027	49,938	08/06/2021	01/15/2034
125896-BX-7	CMS ENERGY CORP 3.375 01/05/28				2.B FE	2,305,186	103.550	2,442,745	2,359,000	2,317,947		10,746			3.375	3.938	MN	13,269	74,891	04/30/2024	05/01/2028
126408-HM-8	CSX CORP 4.25 15/03/29			2	1.G FE	2,199,220	97.897	1,957,944	2,000,000	2,090,127		(21,106)			4.250	3.040	MS	25,028	85,000	06/17/2019	03/15/2029
12653C-AL-2	CNX RESOURCES CORP 7.25 01/03/32			2	3.B FE	250,469	101.722	254,306	250,000	250,346		(122)			7.250	7.181	MS	6,042	9,465	02/12/2024	03/01/2032
12657N-AB-6	CQP HOLDCO LP/BIP-V CHIN 7.5 15/12/33			2	3.B FE	411,000	105.134	420,534	400,000	409,335		(1,665)			7.500	6.826	JD	1,333	30,083	02/27/2024	12/15/2033
12769G-AC-4	CAESARS ENTERTAIN INC 6.5 15/02/32			2	3.C FE	858,563	100.451	853,837	850,000	853,837	(3,391)	(1,335)			6.500	6.073	FA	20,872	20,475	11/19/2024	02/15/2032
129268-AB-4	CALEDONIA GENERA 1.95 28/02/34			2	1.C FE	567,344	82.600	458,484	555,065	564,208		(1,865)			1.950	1.586	MON	30	10,861	07/21/2021	02/28/2034
13005H-AA-8	CALIFORNIA BUYER/ATLANTI 6.375 15/02/32		D	2	3.C FE	275,000	99.735	274,270	275,000	274,270	(730)				6.375	6.375	FA	2,678		10/23/2024	02/15/2032
131347-CP-9	CALPINE CORP 4.625 01/02/29			2	4.A FE	357,000	94.396	330,384	350,000	330,384	7,395	(1,709)			4.625	4.625	FA	6,745	16,188	01/15/2021	02/01/2029
131347-CQ-7	CALPINE CORP 5 01/02/31			2	4.A FE	375,375	94.039	329,136	350,000	329,136	15,386	(7,153)			5.000	2.859	FA	7,292	17,500	11/05/2020	02/01/2031
13605W-N2-3	CANADIAN IMPERIAL BANK 0.9 25/11/25		A	2	1.F FE	1,998,000	95.690	1,913,806	2,000,000	1,999,632		404			0.900	0.920	MN	1,800	18,000	11/23/2020	11/25/2025
13648T-AC-1	CANADIAN PACIFIC RAILWAY 2.875 15/11/29		A	2	2.B FE	1,679,432	91.248	1,445,371	1,584,000	1,654,906		(14,544)			2.875	1.864	MN	5,819	45,540	04/19/2023	11/15/2029
140501-AC-1	CAPITAL SOUTHWEST CORP 3.375 01/10/26			2	2.C FE	2,386,032	94.924	2,278,176	2,400,000	2,394,911		2,767			3.375	3.500	AO	20,250	81,000	08/24/2021	10/01/2026
140501-AE-7	CAPITAL SOUTHWEST CORP 5.125 15/11/29				2.C FE	296,807	95.950	288,810	301,000	296,912		105			5.125	5.443	FMAN	2,271		11/08/2024	11/15/2029
141784-AM-0	CARGILL INC 7.41 18/06/27				1.F FE	860,145	105.399	685,091	650,000	693,770		(16,403)			7.410	4.520	MN	6,154	48,165	11/17/2011	06/18/2027
143658-BQ-4	CARNIVAL CORP 4 01/08/28			2	2.C FE	423,969	94.780	450,203	475,000	436,005		9,343			4.000	6.578	FA	7,917	19,000	09/13/2023	08/01/2028
14739L-AB-8	CASCADES INC/USA INC 5.375 15/01/28		A	2	3.C FE	586,625	97.031	582,187	600,000	573,773	1,822	2,996			5.375	6.179	JJ	14,871	32,250	10/20/2022	01/15/2028

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
15189T-BD-8	CENTERPOINT ENERGY INC 4.25 15/08/26				2.B FE	740,801	102.150	757,953	742,000	741,305		402			4.250	4.310	FA	11,913	32,499	09/22/2023	08/15/2026
163851-AF-5	CHEMOURS CO 5.75 15/11/28			2	4.A FE	294,938	92.894	278,681	300,000	278,681	(6,241)	1,607			5.750	6.538	MN	2,204	17,250	01/19/2024	11/15/2028
166754-AS-0	CHEVRON PHILLIPS CHEM CO 3.7 01/06/28			2	1.G FE	2,443,325	96.200	2,404,993	2,500,000	2,477,000		6,155			3.700	3.988	JD	7,708	92,500	12/14/2018	06/01/2028
17275R-BS-0	CISCO SYSTEMS INC 4.95 26/02/31			2	1.E FE	998,010	100.324	1,003,241	1,000,000	998,215		205			4.950	4.984	FA	17,188	24,750	02/21/2024	02/26/2031
17298C-KC-1	CITIGROUP INC 2.38 17/09/35			2	1.G FE	1,108,740	72.030	1,080,451	1,500,000	1,119,752		11,012			2.380	5.519	MS	10,313	17,850	07/25/2024	09/17/2035
17298C-L3-0	CITIGROUP INC 1.5 22/01/31			2	1.G FE	997,500	80.450	804,497	1,000,000	998,439		244			1.500	1.527	JJ	6,625	15,000	01/20/2021	01/22/2031
17298C-LM-8	CITIGROUP INC 2 30/09/28			2	1.G FE	1,996,000	89.140	1,782,798	2,000,000	1,997,924		527			2.000	2.029	MS	10,111	40,000	03/30/2021	09/30/2028
17330Y-UV-0	CITIGROUP GLOBAL MARKETS 0.25 13/01/28				1.F FE	443,913	103.480	448,068	433,000	439,601		(2,185)			0.250	-0.250	JAJO	235	1,083	04/11/2023	01/13/2028
17888H-AB-9	CIVITAS RESOURCES INC 8.75 01/07/31			2	3.C FE	887,750	104.253	912,217	875,000	882,408		(4,475)			8.750	8.151	JJ	38,281	76,988	10/10/2023	07/01/2031
18538R-AJ-2	CLEARWATER PAPER CORP 4.75 15/08/28			2	4.B FE	469,375	94.438	424,971	450,000	424,971	15,438	(7,584)			4.750	4.750	FA	8,075	21,375	02/10/2021	08/15/2028
18539U-AC-9	CLEARWAY ENERGY OP LLC 4.75 15/03/28			2	3.B FE	784,000	95.633	765,067	800,000	765,067	(3,427)	2,133			4.750	5.198	MS	11,189	38,000	05/12/2022	03/15/2028
185899-AN-1	CLEVELAND-CLIFFS INC 6.75 15/04/30			2	3.C FE	850,875	97.766	831,009	850,000	831,009	(19,548)	(318)			6.750	6.697	AO	12,113	40,500	07/08/2024	04/15/2030
185899-AP-6	CLEVELAND-CLIFFS INC 7 15/03/32			2	3.C FE	203,500	98.211	196,422	200,000	196,422	(7,005)	(72)			7.000	6.168	MS	4,122		12/11/2024	03/15/2032
202795-JK-7	COMMONWEALTH EDISON CO 2.95 15/08/27			2	1.F FE	1,674,975	95.940	1,439,094	1,500,000	1,567,335		(27,860)			2.950	1.036	FA	16,717	44,250	01/26/2021	08/15/2027
219350-AR-6	CORNING INC 7.25 15/08/36			2	2.A FE	1,198,745	102.746	1,012,049	985,000	1,028,586		(25,308)			7.250	4.423	FA	26,978	71,413	03/21/2017	08/15/2036
22003B-AQ-9	CORPORATE OFFICE PROP LP 5.25 15/09/28				2.C FE	1,396,466	116.000	1,576,440	1,359,000	1,390,869		(4,976)			5.250	4.572	MS	21,008	64,897	07/24/2024	09/15/2028
22160K-AM-7	COSTCO WHOLESALE CORP 3 18/05/27			2	1.E FE	2,002,800	97.099	1,941,980	2,000,000	2,000,709		(317)			3.000	2.983	MN	7,167	60,000	07/25/2017	05/18/2027
22207A-AA-0	COTY/HFC PRESTIGE/INT US 6.625 15/07/30			2	2.C FE	202,250	101.354	202,709	200,000	201,495		(704)			6.625	6.389	JJ	6,110	12,845	12/05/2023	07/15/2030
231021-AJ-5	CUMMINS INC 7.125 01/03/28				1.F FE	1,966,320	106.470	1,597,042	1,500,000	1,684,352		(54,565)			7.125	3.052	MS	35,625	106,875	06/17/2019	03/01/2028
23166M-AC-7	CUSHMAN & WAKEFIELD US 8.875 01/09/31			2	3.C FE	198,793	107.658	215,316	200,000	198,932		112			8.875	8.982	MS	5,917	18,095	11/09/2023	09/01/2031
23636T-AE-0	DANONE SA 2.947 02/11/26		D	2	2.A FE	1,956,440	96.829	1,936,586	2,000,000	1,990,337		5,028			2.947	3.218	MN	9,660	58,940	07/18/2017	11/02/2026
23804L-AC-7	DATADOG INC 0 01/12/29	@			3.B Z	618,518	96.200	591,630	615,000	591,630	(23,370)	(3,518)				0.064	N/A			12/10/2024	12/01/2029
23918K-AW-8	DAVITA INC 6.875 01/09/32			2	3.C FE	1,019,094	100.767	1,007,665	1,000,000	1,005,215	(12,503)	(1,376)			6.875	6.154	MS	26,354		11/20/2024	09/01/2032
24422E-UE-7	JOHN DEERE CAPITAL CORP 3.45 13/03/25				1.E FE	2,015,538	99.769	2,046,255	2,051,000	2,049,741		6,070			3.450	3.754	MS	21,228	70,760	10/17/2018	03/13/2025
24665F-AD-4	DELEK LOG PART/FINANCE 8.625 15/03/29			2	3.C FE	350,000	103.394	361,878	350,000	350,000					8.625	8.625	MS	8,889	15,261	02/28/2024	03/15/2029
252131-AM-9	DEXCOM INC 0.375 15/05/28				2.C FE	452,744	89.442	417,692	467,000	454,766		1,805			0.375	1.194	MN	224	1,223	07/25/2024	05/15/2028
25389J-AX-4	DIGITAL REALTY TRUST LP 1.875 15/11/29				2.B FE	2,859,182	103.000	2,850,010	2,767,000	2,857,481		(1,701)			1.875	1.193	MN	7,062		12/19/2024	11/15/2029
25461L-AB-8	DIRECTV FINANCING LLC 8.875 01/02/30			2	3.B FE	752,813	98.404	738,031	750,000	752,742		(71)			8.875	8.739	FA	27,734		11/26/2024	02/01/2030
26441C-BY-0	DUKE ENERGY CORP 4.125 15/04/26				2.B FE	4,052,740	102.500	4,155,350	4,054,000	4,051,897		1,418			4.125	4.168	AO	35,304	167,228	09/21/2023	04/15/2026
26442C-BJ-2	DUKE ENERGY CAROLINAS 4.95 15/01/33			2	1.F FE	1,498,695	98.347	1,475,199	1,500,000	1,498,864		112			4.950	4.961	JJ	34,238	74,250	06/20/2023	01/15/2033
26442E-AF-7	DUKE ENERGY OHIO INC 3.65 01/02/29			2	1.F FE	1,123,430	95.494	954,941	1,000,000	1,067,913		(16,941)			3.650	1.816	FA	15,208	36,500	08/23/2021	02/01/2029
26875P-AU-5	EOG RESOURCES INC 4.375 15/04/30			2	1.G FE	1,210,950	97.229	972,287	1,000,000	1,116,959		(21,872)			4.375	1.938	AO	9,236	43,750	07/17/2020	04/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
26885B-AP-5	EQM MIDSTREAM PARTNERS L 6.375 01/04/29			2	3.A FE	1,432,750	100.337	1,454,879	1,450,000	1,434,819		2,069			6.375	6.658	AO	23,109	55,206	04/22/2024	04/01/2029
277432-AY-6	EASTMAN CHEMICAL CO 5.625 20/02/34			2	2.B FE	2,094,340	100.019	2,000,372	2,000,000	2,092,200		(2,140)			5.625	4.982	FA	40,938		09/25/2024	02/20/2034
28035Q-AA-0	EDGEWELL PERSONAL CARE 5.5 01/06/28			2	3.C FE	325,813	97.883	342,590	350,000	334,761		3,812			5.500	6.935	JD	1,604	19,250	07/12/2022	06/01/2028
28035Q-AB-8	EDGEWELL PERSONAL CARE 4.125 01/04/29			2	3.C FE	500,438	92.217	461,086	500,000	461,086	6,220	(133)			4.125	4.125	AO	5,156	20,625	03/02/2021	04/01/2029
29082K-AA-3	EMBECTA CORP 5 15/02/30			2	4.A FE	321,125	92.130	322,455	350,000	322,318		1,193			5.000	6.834	FA	6,611		09/23/2024	02/15/2030
291011-AQ-7	EMERSON ELECTRIC CO 6 15/08/32				1.F FE	1,148,988	106.054	901,456	850,000	1,039,106		(21,980)			6.000	2.761	FA	19,267	51,000	09/10/2019	08/15/2032
29103C-AA-6	EMERALD DEBT MERGER 6.625 15/12/30			2	3.C FE	612,875	100.133	600,800	600,000	600,800	(6,291)	(4,332)			6.625	5.620	JD	1,767	33,125	10/10/2024	12/15/2030
29364W-AW-8	ENTERGY LOUISIANA LLC 3.25 01/04/28			2	1.F FE	2,022,080	95.025	1,900,502	2,000,000	2,007,127		(2,229)			3.250	3.126	AO	16,250	65,000	07/25/2017	04/01/2028
29736R-AA-8	ESTEE LAUDER CO INC 5.75 15/10/33				1.F FE	1,923,135	99.752	1,496,281	1,500,000	1,783,934		(27,431)			5.750	3.270	AO	18,208	86,250	07/16/2019	10/15/2033
30015D-AA-9	EVERGREEN ACQCO/TVI INC 9.75 26/04/28			2	4.A FE	237,126	105.140	254,440	242,000	238,608		815			9.750	10.250	FA	8,914	24,348	01/26/2023	04/26/2028
30034W-AD-8	EVERGY INC 4.5 15/12/27				2.B FE	1,492,256	108.550	1,594,600	1,469,000	1,487,930		(4,320)			4.500	4.038	JD	2,938	61,018	07/11/2024	12/15/2027
30037E-AA-1	EVERGY MISSOURI WEST INC 3.75 15/03/32			2	1.G FE	3,019,557	88.457	2,989,848	3,380,000	3,024,233		4,677			3.750	5.523	MS	37,321		11/15/2024	03/15/2032
30037F-AA-8	EVERGY MISSOURI WEST INC 5.15 15/12/27			2	1.G FE	2,009,800	100.351	2,007,012	2,000,000	2,008,606		(1,201)			5.150	4.989	JD	4,578	51,500	07/23/2024	12/15/2027
30251G-BD-8	FMG RESOURCES AUG 2006 5.875 15/04/30		D	2	3.A FE	556,688	98.279	565,102	575,000	560,647		2,204			5.875	6.434	AO	7,132	33,781	03/23/2023	04/15/2030
30251G-BE-6	FMG RESOURCES AUG 2006 6.125 15/04/32		D	2	3.A FE	297,000	98.782	296,346	300,000	296,346	(892)	238			6.125	6.283	AO	3,879	18,375	03/04/2024	04/15/2032
30303M-8T-2	META PLATFORMS INC 4.55 15/08/31			2	1.D FE	999,520	98.366	983,660	1,000,000	999,543		23			4.550	4.558	FA	17,947		08/07/2024	08/15/2031
313747-BD-8	FEDERAL REALTY OP LP 3.25 15/01/29				2.A FE	837,793	101.450	834,934	823,000	836,629		(1,163)			3.250	2.823	JJ	12,334	9,020	08/23/2024	01/15/2029
314353-AA-1	FEDEX 2020-1 CLASS AA 1.875 20/08/35				1.D FE	796,981	83.091	653,189	786,110	794,983		(1,244)			1.875	1.697	FA	5,364	14,740	08/16/2021	08/20/2035
316500-AC-1	FIDUS INVESTMENT CORP 3.5 15/11/26			2	2.C FE	2,399,904	94.543	2,269,041	2,400,000	2,399,963		19			3.500	3.501	MN	10,733	84,000	10/01/2021	11/15/2026
31677Q-BM-0	FIFTH THIRD BANK 3.95 28/07/25			2	1.G FE	2,016,460	99.566	1,991,320	2,000,000	2,001,396		(2,745)			3.950	3.807	JJ	33,575	79,000	12/19/2018	07/28/2025
337358-BH-7	WELLS FARGO & CO 7.574 01/08/26				2.B FE	2,030,000	103.795	2,075,890	2,000,000	2,014,014		(8,059)			7.574	7.106	FA	63,117	151,480	06/01/1999	08/01/2026
345370-CZ-1	FORD MOTOR COMPANY 0 15/03/26	@			2.C FE	862,651	96.700	831,620	860,000	857,341		(7,433)				-0.177	N/A			04/25/2024	03/15/2026
346845-AC-4	FORT MOORE FAMILY LLC 5.7933 15/01/36			2	1.E FE	2,835,600	82.558	2,754,121	3,336,000	2,944,806		52,459			5.599	8.154	JJ	88,722	196,145	09/09/2021	01/15/2036
347466-AE-4	IRWIN LAND LLC 5.3 15/12/35				1.F FE	601,014	96.532	590,751	611,974	605,740		876			5.300	5.501	JD	1,442	32,435	02/16/2012	12/15/2035
34960P-AE-1	FORTRESS TRANS & INFRAST 7.875 01/12/30			2	3.C FE	248,333	105.252	263,129	250,000	248,538		186			7.875	7.999	JD	1,641	20,234	11/16/2023	12/01/2030
34960P-AG-6	FORTRESS TRANS & INFRAST 7 15/06/32			2	3.C FE	550,000	101.971	560,841	550,000	550,000					7.000	7.000	JD	1,711	19,036	06/03/2024	06/15/2032
36162J-AH-9	GEO GROUP INC/THE 10.25 15/04/31			2	4.B FE	328,125	109.026	327,078	300,000	326,883		(1,242)			10.250	6.053	AO	6,492		11/18/2024	04/15/2031
36168Q-AF-1	GFL ENVIRONMENTAL INC 5.125 15/12/26			2	3.B FE	250,000	99.462	248,655	250,000	248,655	1,311				5.125	5.125	JD	569	12,813	08/16/2022	12/15/2026
36168Q-AQ-7	GFL ENVIRONMENTAL INC 6.75 15/01/31			2	3.B FE	310,875	102.682	308,046	300,000	308,046	(2,037)	(791)			6.750	5.015	JJ	9,338		10/29/2024	01/15/2031
36268N-AA-8	GTCR W-2 MERGER SUB LLC 7.5 15/01/31			2	3.B FE	376,563	104.836	393,135	375,000	376,023		(450)			7.500	7.356	JJ	12,969	21,953	09/20/2023	01/15/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

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CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
366504-AA-6	GARRETT MOTION HLD/SARL 7.75 31/05/32			2	4.A FE	504,656	101.454	507,268	500,000	503,839	(15)	(802)			7.750	7.401	MN	3,337	20,344	06/20/2024	05/31/2032
36831F-AB-1	GCM GROSVENOR DIV LLC 6 15/11/41				2.C FE	2,400,000	79.848	1,916,347	2,400,000	2,400,000					6.000	6.000	MN	18,400	144,000	11/01/2021	11/15/2041
373298-BU-1	GEORGIA-PACIFIC LLC 8.875 15/05/31				1.G FE	3,016,780	120.990	2,419,807	2,000,000	2,454,578		(59,677)			8.875	4.737	MN	22,681	177,500	12/13/2012	05/15/2031
375558-AZ-6	GILEAD SCIENCES INC 3.5 01/02/25			2	2.A FE	2,969,490	99.865	2,995,952	3,000,000	2,999,544		5,188			3.500	3.677	FA	43,750	105,000	08/09/2018	02/01/2025
376546-88-3	GLADSTONE INVESTMENT COR 4.875 01/11/28				2.B PL	2,550,000	23.600	2,407,200	2,550,000	2,550,000					4.875	4.875	FMAN	20,719	124,313	08/11/2021	11/01/2028
37940X-AT-9	GLOBAL PAYMENTS INC 1.5 01/03/31				2.C FE	4,701,432	97.900	4,539,623	4,637,000	4,692,310		(9,122)			1.500	1.307	MS	23,185	35,767	09/24/2024	03/01/2031
38016L-AA-3	GO DADDY OPCO/FINCO 5.25 01/12/27			2	3.C FE	283,500	98.227	294,682	300,000	289,868		3,059			5.250	6.524	JD	1,313	15,750	10/27/2022	12/01/2027
380355-AJ-6	GOEASY LTD 7.625 01/07/29		A	2	3.C FE	229,219	102.184	229,913	225,000	228,325		(894)			7.625	6.589	JJ	8,578		07/22/2024	07/01/2029
380355-AM-9	GOEASY LTD 6.875 15/05/30		A	2	3.C FE	525,500	100.834	529,376	525,000	525,472		(28)			6.875	6.834	MN	5,715		10/22/2024	05/15/2030
38141G-A8-7	GOLDMAN SACHS GROUP INC 5.727 25/04/30			2	2.A FE	1,500,000	102.050	1,530,752	1,500,000	1,500,000					5.727	5.727	JAJO	15,749	42,953	04/18/2024	04/25/2030
38150A-FR-1	GOLDMAN SACHS GROUP INC 2.25 14/05/31			2	1.F FE	1,997,000	84.314	1,686,286	2,000,000	1,998,011		287			2.250	2.267	MN	5,750	45,000	05/12/2021	05/14/2031
38150A-K8-7	GOLDMAN SACHS GROUP INC 2 29/01/27			2	1.F FE	2,000,000	94.973	1,899,451	2,000,000	2,000,000					2.500	2.500	JJ	20,972	45,000	01/27/2022	01/29/2027
384802-AE-4	WW GRAINGER INC 1.85 15/02/25			2	1.F FE	2,874,206	99.575	3,033,067	3,046,000	3,035,616		80,943			1.850	4.590	FA	21,288	56,351	12/13/2022	02/15/2025
389375-AM-8	GRAY TELEVISION INC 10.5 15/07/29			2	3.C FE	365,875	99.996	349,987	350,000	349,987	(13,200)	(2,687)			10.500	7.896	JJ	21,233		10/10/2024	07/15/2029
39121J-AE-0	GREAT RIVER ENERGY 6.254 01/07/38				1.G FE	978,444	100.691	1,059,359	1,052,090	1,004,569		7,849			6.254	7.342	JJ	32,899	65,798	06/20/2008	07/01/2038
404280-BX-6	HSBC HOLDINGS PLC 4.292 12/09/26		D	2	1.G FE	3,379,860	99.543	2,986,274	3,000,000	3,053,244		(74,946)			4.292	1.739	MJSD	38,986	128,760	08/06/2020	09/12/2026
40637H-AF-6	HALOZYME THERAPEUTICS IN 1 15/08/28				3.A FE	430,941	107.842	427,052	396,000	426,919	(3,132)	(890)			1.000	-1.314	FA	1,496		12/05/2024	08/15/2028
413086-AH-2	HARMAN INTL IND 4.15 15/05/25			2	1.F FE	2,407,692	99.549	2,286,628	2,297,000	2,299,213		(17,369)			4.150	3.377	MN	12,180	95,326	03/25/2019	05/15/2025
418751-AJ-2	HAT HOLDINGS I LLC/HAT 3.75 15/08/28				2.C FE	1,229,948	115.700	1,229,891	1,063,000	1,209,002		(20,585)			3.750	0.079	FA	15,059	27,186	11/26/2024	08/15/2028
428102-AC-1	HESS MIDSTREAM OPERATION 5.625 15/02/26			2	3.A FE	347,813	99.672	348,853	350,000	348,609		797			5.625	5.991	FA	7,438	9,844	04/23/2024	02/15/2026
428102-AE-7	HESS MIDSTREAM OPERATION 4.25 15/02/30			2	3.A FE	301,500	92.179	276,536	300,000	276,536	1,260	(726)			4.250	4.002	FA	4,817	12,750	08/03/2021	02/15/2030
431318-BE-3	HILCORP ENERGY I/HILCORP 6.875 15/05/34			2	3.B FE	694,500	93.205	652,435	700,000	652,435	(42,127)	61			6.875	6.990	MN	6,149	21,198	12/12/2024	05/15/2034
432833-AH-4	HILTON DOMESTIC OPERATIN 5.75 01/05/28			2	3.B FE	50,000	99.977	49,989	50,000	49,989	(11)				5.750	5.750	MN	479	2,875	04/16/2020	05/01/2028
432833-AR-2	HILTON DOMESTIC OPERATIN 5.875 15/03/33			2	3.B FE	1,100,531	98.397	1,082,366	1,100,000	1,082,366	(18,123)	(42)			5.875	5.860	MS	20,106		09/05/2024	03/15/2033
438516-CS-3	HONEYWELL INTERNATIONAL 5 01/03/35			2	1.F FE	3,044,010	98.059	2,941,776	3,000,000	3,042,706		(1,304)			5.000	4.819	MS	50,000	75,000	08/08/2024	03/01/2035
44267D-AE-7	HOWARD HUGHES CORP 4.125 01/02/29			2	3.C FE	300,000	92.405	277,214	300,000	277,214	9,701				4.125	4.125	FA	5,156	12,375	01/19/2021	02/01/2029
44267D-AF-4	HOWARD HUGHES CORP 4.375 01/02/31			2	3.C FE	356,938	90.035	360,138	400,000	357,741	(1,080)	1,883			4.375	6.424	FA	7,292		10/17/2024	02/01/2031
449669-AK-6	MOSAIC GLOBAL HOLDINGS 7.3 15/01/28				2.B FE	1,258,110	104.903	1,049,032	1,000,000	1,065,466		(19,451)			7.300	4.976	JJ	33,661	73,000	11/10/2011	01/15/2028
44984W-AH-0	INEOS FINANCE PLC 6.75 15/05/28		D	2	3.B FE	647,125	100.991	656,443	650,000	646,089		(1,036)			6.750	5.829	MN	5,606	32,063	10/10/2024	05/15/2028
451102-CC-9	ICAHN ENTERPRISES/FIN 4.375 01/02/29			2	3.C FE	578,594	83.528	480,287	575,000	480,287	548	(421)			4.375	4.287	FA	10,482	25,156	01/05/2021	02/01/2029

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
451102-CF-2	ICAHN ENTERPRISES/FIN 9.75 15/01/29			2	3.C FE	575,781	100.587	578,373	575,000	575,643		(134)			9.750	9.715	JJ	25,851	32,080	12/12/2023	01/15/2029
45344L-AD-5	CRESCENT ENERGY FINANCE 7.625 01/04/32			2	3.C FE	521,000	99.485	522,298	525,000	520,302	(759)	61			7.625	7.747	AO	10,008		12/04/2024	04/01/2032
456837-AH-6	ING GROEP NV 3.95 29/03/27		D		1.G FE	1,008,180	98.248	982,483	1,000,000	1,002,576		(1,077)			3.950	3.830	MS	10,094	39,500	04/23/2019	03/29/2027
457187-AB-8	INGREDION INC 3.2 01/10/26			2	2.B FE	1,846,340	97.217	1,944,339	2,000,000	1,960,740		21,091			3.200	4.365	AO	16,000	64,000	12/13/2018	10/01/2026
458140-AS-9	INTEL CORP 3.7 29/07/25			2	2.A FE	1,725,466	99.332	1,688,649	1,700,000	1,701,398		(4,135)			3.700	3.449	JJ	26,558	62,900	08/14/2018	07/29/2025
459200-AR-2	IBM CORP 6.22 01/08/27				1.G FE	2,760,480	103.742	2,334,188	2,250,000	2,428,028		(65,184)			6.220	3.035	FA	58,313	139,950	07/16/2019	08/01/2027
460599-AE-3	INTERNATIONAL GAME TECH 5.25 15/01/29			2	3.A FE	234,375	97.556	243,889	250,000	237,308		2,653			5.250	6.688	JJ	6,052	13,125	11/16/2023	01/15/2029
46115H-BQ-9	INTESA SANPAOLO SPA 4.198 01/06/32		D	2	3.A FE	618,750	86.970	652,271	750,000	629,359		10,609			4.198	6.982	JD	2,624	31,485	02/09/2024	06/01/2032
46266T-AD-0	IQVIA INC 6.5 15/05/30			2	3.B FE	618,406	101.757	610,543	600,000	610,543	1,247	(7,409)			6.500	5.138	MN	4,983	39,000	12/20/2023	05/15/2030
46284V-AL-5	IRON MOUNTAIN INC 5.625 15/07/32			2	3.C FE	595,500	95.526	573,159	600,000	573,159	(22,479)	138			5.625	5.744	JJ	15,563		09/11/2024	07/15/2032
46284V-AP-6	IRON MOUNTAIN INC 7 15/02/29			2	3.C FE	197,250	102.177	204,353	200,000	197,756		450			7.000	7.316	FA	5,289	17,500	11/09/2023	02/15/2029
46284V-AQ-4	IRON MOUNTAIN INC 6.25 15/01/33			2	3.C FE	701,500	99.601	697,204	700,000	697,204	(4,265)	(30)			6.250	6.172	JJ	3,038		12/03/2024	01/15/2033
46625H-HF-0	JPMORGAN CHASE & CO 6.4 15/05/38				1.F FE	680,150	109.183	545,915	500,000	627,292		(7,088)			6.400	3.947	MN	4,089	32,000	05/17/2016	05/15/2038
46647P-DR-4	JPMORGAN CHASE & CO 5.35 01/06/34			2	1.E FE	3,058,170	100.044	3,001,320	3,000,000	3,057,955		(215)			5.350	5.068	MJSD	13,375		12/13/2024	06/01/2034
47010B-AM-6	JAGUAR LAND ROVER AUTOMO 5.5 15/07/29		D	2	3.B FE	319,375	97.015	339,551	350,000	324,414		4,575			5.500	7.401	JJ	8,876	19,250	11/20/2023	07/15/2029
47077W-AA-6	JANE STREET GRP/JSG FIN 4.5 15/11/29			2	3.A FE	517,000	93.644	515,043	550,000	508,145	982	4,375			4.500	5.635	MN	3,163	24,750	05/05/2023	11/15/2029
47215P-AH-9	JD.COM INC 0.25 01/06/29		D		1.G FE	1,020,403	106.100	914,582	862,000	1,005,049		(15,355)			0.250	-6.068	JD	180	1,125	10/10/2024	06/01/2029
47232M-AF-9	JEFFERIES FIN LLC / JFIN 5 15/08/28			2	4.A FE	861,375	93.804	844,234	900,000	844,199	32,035	5,767			5.000	5.826	FA	17,000	45,000	08/18/2022	08/15/2028
47233W-GT-0	JEFFERIES FIN GROUP INC 6 16/08/34			2	2.B FE	1,990,000	99.482	1,989,641	2,000,000	1,990,274		274			6.000	6.067	FA	45,000		08/14/2024	08/16/2034
47580P-AA-1	JELD-WEN INC 7 01/09/32			2	4.B FE	479,688	92.808	440,838	475,000	440,838	(38,497)	(353)			7.000	6.626	MS	11,915		10/15/2024	09/01/2032
48133D-L2-4	JPMORGAN CHASE FINANCIAL 0.5 15/06/27				1.D FE	1,533,343	105.050	1,502,215	1,430,000	1,509,362		(10,228)			0.500	-1.701	JD	318	3,625	12/27/2024	06/15/2027
482480-AG-5	KLA CORP 4.1 15/03/29			2	1.F FE	2,111,660	97.593	1,951,858	2,000,000	2,051,096		(11,855)			4.100	3.409	MS	24,144	82,000	06/25/2019	03/15/2029
49461M-AB-6	KINETIK HOLDINGS LP 6.625 15/12/28			2	3.A FE	250,000	102.301	255,752	250,000	250,000					6.625	6.625	JD	736	16,977	12/04/2023	12/15/2028
49803X-AB-9	KITE REALTY GROUP LP 0.75 01/04/27				2.B FE	303,700	107.609	290,544	270,000	300,788		(2,912)			0.750	-4.074	AO	506		10/16/2024	04/01/2027
501797-AL-8	L BRANDS INC 6.875 01/11/35				3.B FE	150,563	102.323	153,485	150,000	150,536		(27)			6.875	6.828	MN	1,719	10,313	02/29/2024	11/01/2035
501797-AW-4	BATH & BODY WORKS INC 6.625 01/10/30			2	3.B FE	588,750	100.745	629,658	625,000	595,264		3,975			6.625	7.651	AO	10,352	41,406	08/24/2023	10/01/2030
505742-AG-1	LADDER CAP FIN LLLP/CORP 5.25 01/10/25			2	3.A FE	197,250	100.135	200,271	200,000	198,390		1,140			5.250	6.348	AO	2,625	5,250	06/07/2024	10/01/2025
505742-AR-7	LADDER CAP FIN LLLP/CORP 7 15/07/31			2	3.A FE	275,000	102.464	281,777	275,000	275,000					7.000	7.000	JJ	9,411		06/20/2024	07/15/2031
524590-AA-4	LEEWARD RENEWABL 4.25 01/07/29			2	3.C FE	377,000	91.527	343,224	375,000	343,224	17,410	(845)			4.250	4.250	JJ	7,969	15,938	06/24/2021	07/01/2029
524901-AV-7	LEGG MASON INC 4.75 15/03/26				1.F FE	3,747,940	99.983	3,499,398	3,500,000	3,536,910		(29,287)			4.750	3.856	MS	48,951	166,250	03/21/2017	03/15/2026
531229-AQ-5	LIBERTY MEDIA CORP 2.25 15/08/27				4.A	281,731	122.050	318,551	261,000	273,876	13,983	(4,873)			2.250	0.362	FA	2,219	5,873	05/17/2023	08/15/2027
53219L-AV-1	LIFEPOINT HEALTH INC 9.875 15/08/30			2	4.B FE	350,000	107.866	377,531	350,000	350,000					9.875	9.875	FA	13,057	34,659	07/31/2023	08/15/2030
53229K-AA-7	LIGHTNING POWER LLC 7.25 15/08/32			2	3.C FE	257,125	102.815	257,037	250,000	254,222	(2,452)	(451)			7.250	6.157	FA	6,797		10/18/2024	08/15/2032

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
54866N-BP-3	LOWE'S COMPANIES INC 7.2 01/09/27				2.A FE	1,199,260	104.267	1,042,673	1,000,000	1,038,232		(12,904)			7.200	5.654	MS	24,000	72,000	09/22/2004	09/01/2027
55024U-AD-1	LUMENTUM HOLDINGS INC 0.5 15/12/26				3.C	307,792	109.800	310,734	283,000	306,447		(1,345)			0.500	-3.578	JD	63	708	11/20/2024	12/15/2026
55279H-AK-6	MANUF & TRADERS TRUST CO 2.9 06/02/25			2	1.G FE	2,889,810	99.777	2,993,311	3,000,000	2,994,596		52,648			2.900	4.708	FA	35,042	87,000	12/14/2022	02/06/2025
552953-CJ-8	MGM RESORTS INTL 6.5 15/04/32			2	3.C FE	754,438	99.646	747,344	750,000	747,344	(6,723)	(371)			6.500	6.240	AO	10,292	16,792	11/19/2024	04/15/2032
55306N-AA-2	MKS INSTRUMENTS INC 1.25 01/06/30				3.A	603,140	96.800	578,864	598,000	578,864	(23,852)	(424)			1.250	1.101	JD	623	4,049	09/11/2024	06/01/2030
55318R-AA-9	MMH MASTER LLC 6.375 01/02/34				2.A FE	2,431,348	100.216	2,440,261	2,435,000	2,431,672		417			6.375	6.408	FA	64,680	62,524	04/10/2024	02/01/2034
55609N-AB-4	MACQUARIE AIRFINANCE HLD 8.125 30/03/29		D	2	2.C FE	501,875	105.756	528,780	500,000	500,918		(763)			8.125	8.050	MS	10,269	41,979	09/19/2023	03/30/2029
55617L-AP-7	MACY'S RETAIL HLDGS LLC 5.875 01/04/29			2	3.A FE	137,940	97.618	148,380	152,000	141,478		2,009			5.875	7.793	AO	2,233	8,930	03/02/2023	04/01/2029
559222-AV-6	MAGNA INTERNATIONAL INC 2.45 15/06/30		A	2	1.G FE	1,059,330	87.887	878,865	1,000,000	1,033,848		(6,150)			2.450	1.769	JD	1,089	24,500	09/23/2020	06/15/2030
57164Y-AF-4	MARRIOTT VACATION WORLDW 3.25 15/12/27				4.B	397,436	93.300	369,468	396,000	369,468	19,472	(266)			3.250	3.177	JD	572	12,870	04/11/2023	12/15/2027
57636Q-AZ-7	MASTERCARD INC 4.875 09/05/34			2	1.E FE	2,968,200	98.476	2,954,286	3,000,000	2,969,798		1,598			4.875	5.010	MN	21,125	73,125	05/07/2024	05/09/2034
57638P-AA-2	MASTERBRAND INC 7 15/07/32			2	3.B FE	406,281	100.689	402,757	400,000	401,895	(4,088)	(298)			7.000	6.365	JJ	14,311		12/12/2024	07/15/2032
576485-AG-1	MATADOR RESOURCES CO 6.5 15/04/32			2	3.C FE	352,000	98.867	346,033	350,000	346,033	(5,688)	(279)			6.500	6.269	AO	4,803	12,197	08/08/2024	04/15/2032
57665R-AJ-5	MATCH GROUP HLD II LLC 5.625 15/02/29			2	3.C FE	699,938	97.105	679,736	700,000	677,950	3,322	(649)			5.625	6.155	FA	14,875	39,375	01/19/2023	02/15/2029
58013M-EU-4	MCDONALD'S CORP 3.375 26/05/25			2	2.A FE	349,468	99.464	348,125	350,000	349,975		61			3.375	3.393	MN	1,148	11,813	05/19/2015	05/26/2025
582839-AH-9	MEAD JOHNSON NUTRITION C 4.125 15/11/25		D	2	1.G FE	3,171,720	99.587	2,987,603	3,000,000	3,014,646		(22,807)			4.125	3.335	MN	15,813	123,750	04/25/2017	11/15/2025
58502B-AE-6	PEDIATRIX MEDICAL GROUP 5.375 15/02/30			2	3.C FE	265,375	95.491	262,600	275,000	262,600	(3,086)	312			5.375	6.147	FA	5,584		10/16/2024	02/15/2030
58547D-AC-3	MELCO RESORTS FINANCE 5.625 17/07/27		D	2	3.C FE	649,500	96.775	701,615	725,000	675,716		16,608			5.625	8.610	JJ	18,578	40,781	05/16/2023	07/17/2027
589331-AE-7	MERCK SHARP & DOHME CORP 5.95 01/12/28				1.E FE	3,986,250	104.402	3,132,045	3,000,000	3,496,753		(121,866)			5.950	1.590	JD	14,875	178,500	11/16/2020	12/01/2028
59001A-BE-1	MERITAGE HOMES CORP 1.75 15/05/28				2.C FE	2,376,399	98.000	2,246,160	2,292,000	2,365,594		(10,806)			1.750	0.797	MN	5,125	20,724	10/29/2024	05/15/2028
59151L-AA-4	METHANEX US OPERATIONS 6.25 15/03/32			2	3.B FE	349,342	98.935	346,273	350,000	346,273	(3,076)	7			6.250	6.282	MS	2,370		11/19/2024	03/15/2032
595017-BF-0	MICROCHIP TECHNOLOGY INC 0.75 01/06/30				2.C FE	366,552	91.950	336,537	366,000	366,466		(86)			0.750	0.697	JD	229	1,380	07/18/2024	06/01/2030
59567L-AA-2	MIDCAP FINANCIAL ISSR TR 6.5 01/05/28			2	4.A FE	393,156	97.796	366,735	375,000	366,735	23,636	(8,558)			6.500	6.500	MN	4,063	24,375	06/29/2021	05/01/2028
603051-AE-3	MINERAL RESOURCES LTD 9.25 01/10/28		D	2	3.C FE	739,656	104.917	760,648	725,000	732,139		(7,299)			9.250	7.909	AO	16,766	66,690	03/26/2024	10/01/2028
60855R-AJ-9	MOLINA HEALTHCARE INC 4.375 15/06/28			2	3.B FE	326,375	94.759	331,658	350,000	331,658	(1,656)	4,225			4.375	5.902	JD	681	15,313	04/25/2023	06/15/2028
60855R-AM-2	MOLINA HEALTHCARE INC 6.25 15/01/33			2	3.B FE	175,000	98.834	172,960	175,000	172,960	(2,040)				6.250	6.250	JJ	1,306		11/13/2024	01/15/2033
61746B-EF-9	MORGAN STANLEY 3.625 20/01/27				1.G FE	989,990	98.191	981,914	1,000,000	997,627		1,090			3.625	3.745	JJ	16,212	36,250	01/17/2017	01/20/2027
61747Y-FS-9	MORGAN STANLEY 5.042 19/07/30			2	1.E FE	2,000,000	99.644	1,992,873	2,000,000	2,000,000					5.042	5.042	JJ	45,378		07/17/2024	07/19/2030
61774H-2L-1	MORGAN STANLEY FIN LLC 1 23/11/27				1.E FE	597,214	154.950	895,611	578,000	591,163		(3,243)			1.000	0.249	MN	610	5,637	09/10/2024	11/23/2027
61774T-YE-6	MORGAN STANLEY FIN LLC 0.125 07/02/28				1.E FE	1,571,400	211.590	3,078,635	1,455,000	1,526,258		(23,642)			0.125	-1.418	FA	728	1,819	02/02/2023	02/07/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
61775M-VX-1	MORGAN STANLEY FIN LLC 2.5 06/11/26				1.E FE	239,408	125.000	291,250	233,000	236,994		(2,111)			2.500	1.559	MN	890	5,825	11/03/2023	11/06/2026
62482B-AA-0	MEDLINE BORROWER LP 3.875 01/04/29			2	3.C FE	465,000	92.599	462,994	500,000	462,994	(4,672)	2,665			3.875	5.587	AO	4,844	9,688	08/05/2024	04/01/2029
626717-AP-7	MURPHY OIL CORP 6 01/10/32			2	3.A FE	375,688	96.081	360,302	375,000	360,302	(15,335)	(51)			6.000	5.933	AO	5,500		09/19/2024	10/01/2032
626738-AE-8	MURPHY OIL USA INC 4.75 15/09/29			2	3.B FE	656,188	94.889	616,776	650,000	616,776	4,942	(4,041)			4.750	4.750	MS	9,091	30,875	09/04/2019	09/15/2029
62922L-AC-2	NGL ENERGY PARTNERS LP 8.125 15/02/29			2	4.A FE	351,688	101.315	354,601	350,000	350,971		(716)			8.125	7.867	FMAN	3,634	22,355	02/09/2024	02/15/2029
629377-CH-3	NRG ENERGY INC 5.25 15/06/29			2	3.B FE	237,500	97.123	242,808	250,000	239,182		1,682			5.250	6.367	JD	583	13,125	02/29/2024	06/15/2029
629377-CS-9	NRG ENERGY INC 3.875 15/02/32			2	3.B FE	685,313	87.337	655,026	750,000	655,026	(32,072)	1,786			3.875	5.290	FA	10,979		09/30/2024	02/15/2032
637432-PC-3	NATIONAL RURAL UTIL COOP 5 15/08/34			2	1.E FE	2,977,470	98.030	2,940,889	3,000,000	2,978,106		636			5.000	5.096	FA	55,000		08/08/2024	08/15/2034
63938C-AM-0	NAVIENT CORP 5.5 15/03/29			2	3.C FE	425,438	94.319	400,855	425,000	400,855	9,030	(64)			5.500	5.481	MS	6,883	23,375	12/06/2021	03/15/2029
63938C-AN-8	NAVIENT CORP 9.375 25/07/30			2	3.C FE	579,563	106.839	587,615	550,000	576,147		(3,415)			9.375	8.178	JJ	22,344	25,781	03/14/2024	07/25/2030
64110L-AT-3	NETFLIX INC 5.875 15/11/28				2.A FE	1,525,188	103.639	1,528,675	1,475,000	1,500,119		(6,109)			5.875	5.414	MN	11,073	86,656	07/28/2020	11/15/2028
647551-AE-0	NEW MOUNTAIN FINANCE COR 7.5 15/10/25			2	2.C FE	799,293	100.197	796,563	795,000	796,062		(1,861)			7.500	7.248	AO	12,588	59,625	03/09/2023	10/15/2025
649840-CQ-6	NY STATE ELECTRIC & GAS 3.25 01/12/26			2	1.G FE	2,000,120	96.904	1,938,070	2,000,000	2,000,026		(15)			3.250	3.249	JD	5,417	65,000	07/07/2017	12/01/2026
651229-AX-4	NEWELL BRANDS INC 5.875 01/04/36			2	3.C FE	540,063	101.210	455,444	450,000	455,444	49,244	(5,453)			5.875	3.979	AO	6,609	29,813	01/27/2022	04/01/2036
651229-BE-5	NEWELL BRANDS INC 6.625 15/05/32			2	3.C FE	450,563	100.559	452,514	450,000	450,555		(8)			6.625	6.603	MN	3,975		10/29/2024	05/15/2032
65336Y-AN-3	NEXSTAR MEDIA INC 4.75 01/11/28			2	4.B FE	311,500	93.238	326,333	350,000	315,480		3,980			4.750	7.729	MN	2,771	8,313	06/20/2024	11/01/2028
65339K-CX-6	NEXTERA ENERGY CAPITAL 3 01/03/27				2.A FE	2,651,488	115.800	2,756,040	2,380,000	2,590,294		(61,194)			3.000	-0.987	MS	23,800	35,700	07/11/2024	03/01/2027
65342Q-AM-4	NEXTERA ENERGY OPERATING 7.25 15/01/29			2	3.A FE	456,875	102.285	460,281	450,000	455,280	(419)	(1,169)			7.250	6.872	JJ	15,044	19,031	02/05/2024	01/15/2029
65505P-AA-5	NOBLE FINANCE II LLC 8 15/04/30			2	3.C FE	307,500	100.997	302,990	300,000	302,990	(3,785)	(725)			8.000	6.176	AO	5,067		11/07/2024	04/15/2030
655664-AT-7	NORDSTROM INC 4.375 01/04/30			2	3.A FE	279,125	90.794	317,778	350,000	290,411		8,666			4.375	8.394	AO	3,828	15,313	08/31/2023	04/01/2030
66679N-AA-8	NORTHRIVER MIDSTREAM FIN 5.625 15/02/26		A	2	3.B FE	348,037	99.504	348,264	350,000	348,264	8,489	389			5.625	5.747	AO	4,156	19,688	10/09/2020	02/15/2026
666807-BM-3	NORTHROP GRUMMAN CORP 2.93 15/01/25			2	2.A FE	2,894,790	99.919	2,997,571	3,000,000	2,997,800		51,484			2.930	4.694	JJ	40,532	87,900	12/08/2022	01/15/2025
66977W-AU-3	NOVA CHEMICALS CORP 9 15/02/30		A	2	3.C FE	250,375	105.485	263,711	250,000	250,252		(123)			9.000	8.933	FA	8,500	11,438	02/06/2024	02/15/2030
66977W-AV-1	NOVA CHEMICALS CORP 7 01/12/31		A	2	3.C FE	250,469	99.522	248,806	250,000	248,806	(1,648)	(15)			7.000	6.931	JD	1,944		11/18/2024	12/01/2031
670001-AE-6	NOVELIS CORP 4.75 30/01/30			2	3.C FE	465,313	92.303	461,513	500,000	461,513	(7,038)	3,238			4.750	6.196	JJ	9,962	11,875	05/14/2024	01/30/2030
67021C-AV-9	NSTAR ELECTRIC CO 5.4 01/06/34			2	1.F FE	998,530	100.520	1,005,201	1,000,000	998,598		68			5.400	5.419	JD	4,500	28,350	05/20/2024	06/01/2034
67059N-AJ-7	NUTANIX INC 0.5 15/12/29				3.B Z	409,000	98.850	404,297	409,000	404,297	(4,704)				0.500	0.500	JD	85		12/12/2024	12/15/2029
67059T-AE-5	NUSTAR LOGISTICS LP 5.625 28/04/27			2	3.A FE	397,238	99.272	392,126	395,000	392,126	(763)	(429)			5.625	5.500	AO	3,888	22,219	03/03/2022	04/28/2027
67059T-AH-8	NUSTAR LOGISTICS LP 6.375 01/10/30			2	3.A FE	251,875	100.271	250,678	250,000	250,678	(963)	(234)			6.375	6.228	AO	3,984	15,938	01/31/2024	10/01/2030
67103B-70-4	OFS CAPITAL CORP 4.95 31/10/28				2.B PL	2,400,000	22.590	2,168,640	2,400,000	2,400,000					4.950	4.950	JAJO	25,740	118,800	10/22/2021	10/31/2028
67103H-AG-2	O'REILLY AUTOMOTIVE INC 4.35 01/06/28			2	2.B FE	977,640	98.211	982,109	1,000,000	985,328		3,855			4.350	4.816	JD	3,625	43,500	12/12/2022	06/01/2028
677071-AF-9	OHANA MILITARY COMM LLC 5.675 01/10/26				1.D FE	760,012	99.834	754,977	756,231	758,368		(2,020)			5.675	5.388	AO	10,729	42,916	06/09/2023	10/01/2026
677071-AN-2	OHANA MILITARY COMM LLC 5.558 01/10/36				1.D FE	1,842,170	96.926	1,308,502	1,350,000	1,675,189		(40,447)			5.558	2.038	AO	18,758	75,033	09/22/2020	10/01/2036

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
677415-CF-6	OHIO POWER COMPANY 6.6 15/02/33				2.A FE	1,319,520	105.930	1,059,297	1,000,000	1,191,984		(19,753)			6.600	3.845	FA	24,933	66,000	09/26/2017	02/15/2033
678858-BU-4	OKLAHOMA G&E CO 3.3 15/03/30			2	1.G FE	1,131,790	91.993	919,926	1,000,000	1,071,462		(14,448)			3.300	1.719	MS	9,717	33,000	09/10/2020	03/15/2030
680223-AK-0	OLD REPUBLIC INTL CORP 3.875 26/08/26			2	2.B FE	499,095	98.325	491,625	500,000	499,825		100			3.875	3.897	FA	6,727	19,375	08/23/2016	08/26/2026
682189-AU-9	ON SEMICONDUCTOR CORP 0.5 01/03/29				3.B YE	605,614	94.150	586,555	623,000	586,555	(19,550)	508			0.500	1.170	MS	1,038	670	12/18/2024	03/01/2029
682691-AG-5	ONEMAIN FINANCE CORP 7.125 15/11/31			2	3.B FE	750,813	101.882	764,117	750,000	750,722		(90)			7.125	7.085	MN	6,828	12,766	08/14/2024	11/15/2031
682691-AH-3	ONEMAIN FINANCE CORP 6.625 15/05/29			2	3.B FE	325,000	101.245	329,046	325,000	325,000					6.625	6.625	MN	3,409		10/31/2024	05/15/2029
683715-AC-0	OPEN TEXT CORP 3.875 15/02/28		A	2	3.B FE	68,063	93.792	70,344	75,000	70,344	(424)	1,199			3.875	5.856	FA	1,098	2,906	08/24/2022	02/15/2028
683720-AC-0	OPEN TEXT/OPEN TEXT HOLD 4.125 01/12/31		A	2	3.C FE	743,438	88.670	709,364	800,000	695,206	1,212	5,242			4.125	5.232	JD	2,750	33,000	05/25/2023	12/01/2031
683879-AB-6	OPTICS BIDCO SPA 6.375 15/11/33		D	2	3.A FE	446,063	100.205	450,923	450,000	444,689	(1,538)	165			6.375	6.500	MN	3,666	8,305	12/12/2024	11/15/2033
68622F-AA-9	ORGANON & CO/ORGANON FOR 6.75 15/05/34			2	3.B FE	1,000,000	99.281	992,810	1,000,000	992,810	(7,190)				6.750	6.750	MN	8,625	33,375	05/08/2024	05/15/2034
69120V-AM-3	OWL ROCK CORE INCOME COR 3.125 23/09/26			2	2.C FE	1,895,022	95.903	1,822,150	1,900,000	1,898,187		1,003			3.125	3.182	MS	16,163	59,375	09/21/2021	09/23/2026
69145L-AC-8	OXFORD FIN LLC/CO-ISS II 6.375 01/02/27			2	3.C FE	493,375	98.785	493,923	500,000	490,900	17,423	1,355			6.375	6.943	FA	13,281	31,875	12/13/2022	02/01/2027
69331C-AH-1	PG&E CORP 5 01/07/28			2	3.B FE	614,375	97.694	586,167	600,000	586,167	9,178	(8,380)			5.000	5.000	JJ	15,000	30,000	10/05/2021	07/01/2028
69331C-AL-2	PG&E CORP 4.25 01/12/27				3.B	608,183	108.450	655,038	604,000	607,201		(982)			4.250	4.059	JD	2,139	25,456	02/12/2024	12/01/2027
69352P-AS-2	PPL CAPITAL FUNDING INC 2.875 15/03/28				2.A FE	3,736,922	104.300	3,920,637	3,759,000	3,746,932		5,751			2.875	2.982	MS	31,821	102,523	12/19/2024	03/15/2028
69353R-EQ-7	PNC BANK NA 3.25 01/06/25			2	1.F FE	1,937,840	99.356	1,987,118	2,000,000	1,988,893		25,635			3.250	4.589	JD	5,417	65,000	12/14/2022	06/01/2025
69371R-T3-0	PACCAR FINANCIAL CORP 4.45 06/08/27				1.E FE	1,997,340	99.895	1,997,901	2,000,000	1,997,674		334			4.450	4.497	FA	35,847		08/01/2024	08/06/2027
69403W-AC-1	PACIFIC BEACON LLC 5.508 15/07/36				2.C FE	1,514,063	95.781	1,436,715	1,500,000	1,513,614		(449)			5.508	5.353	JJ	37,868		09/17/2024	07/15/2036
70052L-AD-5	PARK INTERMED HOLDINGS 7 01/02/30			2	4.A FE	305,250	101.460	304,381	300,000	304,282		(968)			7.000	6.054	FA	13,125		08/12/2024	02/01/2030
701094-AN-4	PARKER-HANNIFIN CORP 3.25 14/06/29			2	2.A FE	2,140,340	93.622	1,872,443	2,000,000	2,077,235		(17,299)			3.250	2.286	JD	3,069	65,000	03/23/2021	06/14/2029
70137W-AN-8	PARKLAND CORP 6.625 15/08/32		A	2	3.C FE	652,469	98.960	643,241	650,000	643,241	(9,005)	(223)			6.625	6.482	FA	16,148		10/11/2024	08/15/2032
70202L-AC-6	PARSONS CORP 2.625 01/03/29				2.C FE	1,051,882	117.050	1,148,261	981,000	1,042,022		(9,860)			2.625	1.101	MS	8,584	13,233	07/11/2024	03/01/2029
708062-AD-6	PENNANTPARK INVESTMENT C 4 01/11/26			2	2.C PL	2,386,464	94.537	2,268,877	2,400,000	2,394,729		2,707			4.000	4.124	MN	16,000	96,000	10/14/2021	11/01/2026
70932M-AD-9	PENNYMAC FIN SVCS INC 7.875 15/12/29			2	3.C FE	249,361	104.770	261,926	250,000	249,406		44			7.875	7.912	JD	875	19,906	12/06/2023	12/15/2029
70932M-AE-7	PENNYMAC FIN SVCS INC 7.125 15/11/30			2	3.C FE	448,105	101.271	455,719	450,000	448,246		141			7.125	7.207	MN	4,097	15,319	05/21/2024	11/15/2030
71424V-AA-8	PERMIAN RESOURC OPTG LLC 7 15/01/32			2	3.B FE	816,000	101.511	812,088	800,000	807,555	(3,584)	(3,577)			7.000	6.192	JJ	25,822	35,350	11/07/2024	01/15/2032
71429M-AC-9	PERRIGO FINANCE UNLIMITE 4.9 15/06/30			2	3.C FE	309,156	93.725	304,606	325,000	304,606	(4,903)	353			4.900	5.924	JD	708	7,963	11/06/2024	06/15/2030
716442-AH-1	SUNCOR ENERGY INC 5.35 15/07/33		A		2.A FE	1,968,549	94.648	1,646,875	1,740,000	1,881,108		(13,442)			5.350	4.218	JJ	42,925	93,090	07/26/2017	07/15/2033
718546-AR-5	PHILLIPS 66 3.9 15/03/28			2	2.A FE	727,208	96.950	683,496	705,000	713,347		(2,633)			3.900	3.478	MS	8,096	27,495	04/15/2019	03/15/2028
71880K-AB-7	PHINIA INC 6.625 15/10/32			2	3.B FE	352,813	99.469	348,142	350,000	348,142	(4,431)	(240)			6.625	6.338	AO	6,699		09/10/2024	10/15/2032
723484-AJ-0	PINNACLE WEST CAPITAL 4.75 15/06/27				2.B FE	277,000	104.800	290,296	277,000	277,000					4.750	4.750	JD	585	6,908	06/04/2024	06/15/2027
737446-AU-8	POST HOLDINGS INC 6.25 15/02/32			2	3.B FE	308,625	99.237	297,712	300,000	297,712	(9,797)	(1,116)			6.250	5.006	FA	7,083		08/29/2024	02/15/2032

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Showing All Long-Term BONDS Owned December 31 of Current Year

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CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
74166M-AE-6	PRIME SECSRVC BRW/FINANC 6.25 15/01/28			2	4.B FE	200,500	99.456	198,911	200,000	198,911	(1,163)	(426)			6.250	5.359	JJ	5,764		10/02/2024	01/15/2028
743312-AC-4	PROGRESS SOFTWARE CORP 3.5 01/03/30				2.C FE	619,786	117.513	593,440	505,000	617,869		(1,917)			3.500	-0.740	MS	5,892		11/27/2024	03/01/2030
74368C-BY-9	PROTECTIVE LIFE GLOBAL 5.215 12/06/29				1.D FE	500,000	100.599	502,997	500,000	500,000					5.215	5.215	JD	1,376	13,038	06/05/2024	06/12/2029
743917-AH-9	PRUDENTIAL INSURANCE CO 8.3 01/07/25				1.F FE	939,730	101.642	1,016,423	1,000,000	996,526		6,460			8.300	9.009	JJ	41,500	83,000	07/22/2009	07/01/2025
74949L-AC-6	RELX CAPITAL INC 4 18/03/29		D	2	2.A FE	1,098,630	96.521	965,214	1,000,000	1,046,346		(10,204)			4.000	2.833	MS	11,444	40,000	08/22/2019	03/18/2029
749571-AK-1	RHP HOTEL PPTY/RHP FINAN 6.5 01/04/32			2	3.C FE	350,000	100.503	351,762	350,000	350,000					6.500	6.500	AO	5,688	11,565	03/21/2024	04/01/2032
74965L-AB-7	RLJ LODGING TRUST LP 4 15/09/29			2	3.C FE	779,406	90.621	724,971	800,000	722,390	5,671	2,162			4.000	4.517	MS	9,422	32,000	01/18/2023	09/15/2029
75102W-AG-3	RAKUTEN GROUP INC 11.25 15/02/27		D		3.B FE	691,938	108.999	708,495	650,000	684,712		(7,226)			11.250	8.498	FA	27,625	26,577	08/28/2024	02/15/2027
75102W-AK-4	RAKUTEN GROUP INC 9.75 15/04/29		D		3.B FE	382,125	108.207	378,726	350,000	377,714	(3,883)	(529)			9.750	7.295	AO	7,204		12/11/2024	04/15/2029
751212-AC-5	RALPH LAUREN CORP 3.75 15/09/25			2	1.G FE	1,030,180	99.224	992,243	1,000,000	1,002,873		(5,175)			3.750	3.214	MS	11,042	37,500	04/23/2019	09/15/2025
753272-AA-1	RAND PARENT LLC 8.5 15/02/30			2	3.A FE	247,500	100.548	251,371	250,000	247,777		277			8.500	8.716	FA	8,028	10,625	02/27/2024	02/15/2030
75606D-AS-0	ANYWHERE REAL EST/CO-ISS 7 15/04/30			2	4.A FE	254,719	88.715	243,965	275,000	243,965	(11,413)	660			7.000	8.687	AO	4,064	9,625	10/07/2024	04/15/2030
756109-BK-9	REALTY INCOME CORP 3.1 15/12/29			2	1.G FE	1,777,100	91.735	1,834,708	2,000,000	1,834,855		28,651			3.100	4.983	JD	2,756	62,000	12/01/2022	12/15/2029
76119L-AB-7	RESIDEO FUNDING INC 4 01/09/29			2	3.C FE	487,750	90.582	520,847	575,000	512,050	3,635	11,087			4.000	6.742	MS	7,667	23,000	01/19/2023	09/01/2029
76120H-AA-5	RESORTS WORLD/RWLV CAP 4.625 16/04/29			2	3.A FE	406,375	89.985	404,933	450,000	404,933	(4,994)	3,551			4.625	7.034	AO	4,336	10,406	10/10/2024	04/16/2029
76169X-AE-4	REXFORD INDUSTRIAL REALT 4.125 15/03/29				2.A FE	917,648	97.050	882,185	909,000	916,850		(798)			4.125	3.904	MS	11,041	16,361	10/17/2024	03/15/2029
771367-CE-7	ROCHESTER GAS & ELECTRIC 1.85 01/12/30			2	1.F FE	2,022,625	81.928	2,048,196	2,500,000	2,055,011		32,386			1.850	5.366	JD	3,854	23,125	06/24/2024	12/01/2030
77313L-AB-9	ROCKETMTGE CO-ISSUER INC 4 15/10/33			2	3.A FE	844,313	83.286	791,221	950,000	791,221	(55,844)	2,753			4.000	5.561	AO	8,022	19,000	09/09/2024	10/15/2033
77340R-AR-8	ROCKIES EXPRESS PIPELINE 4.95 15/07/29			2	3.B FE	520,813	94.943	522,185	550,000	521,432	(2,631)	3,182			4.950	6.143	JJ	12,554	17,325	10/22/2024	07/15/2029
776743-AF-3	ROPER TECHNOLOGIES INC 4.2 15/09/28			2	2.A FE	664,308	97.613	585,677	600,000	627,139		(7,366)			4.200	2.826	MS	7,420	25,200	08/16/2019	09/15/2028
780153-BK-7	ROYAL CARIBBEAN CRUISES 5.375 15/07/27			2	3.A FE	591,750	99.377	596,261	600,000	593,505		1,755			5.375	5.835	JJ	14,871	16,125	03/26/2024	07/15/2027
78403D-AZ-3	SBA TOWER TRUST 6.599 15/01/28			2	1.F FE	800,000	102.552	820,419	800,000	800,000					6.599	6.599	MON	2,346	52,939	11/15/2022	01/15/2028
78410G-AG-9	SBA COMMUNICATIONS CORP 3.125 01/02/29			2	3.B FE	282,750	90.264	293,356	325,000	293,356	(370)	6,596			3.125	5.774	FA	4,232	10,156	04/17/2023	02/01/2029
78454L-AY-6	SM ENERGY CO 7 01/08/32			2	3.C FE	523,688	98.595	517,625	525,000	517,625	(6,082)	20			7.000	7.042	FA	15,925		11/01/2024	08/01/2032
785712-AK-6	SABLE INTL FINANCE LTD 7.125 15/10/32		D	2	3.C FE	375,000	97.574	365,903	375,000	365,903	(9,098)				7.125	7.125	AO	6,531		09/25/2024	10/15/2032
79546V-AQ-9	SALLY HOLDINGS/SALLY CAP 6.75 01/03/32			2	3.C FE	345,625	100.172	350,603	350,000	345,940		315			6.750	6.956	MS	7,875	12,075	04/02/2024	03/01/2032
803607-AD-2	SAREPTA THERAPEUTICS INC 1.25 15/09/27				2.C Z	289,215	109.800	287,676	262,000	285,233		(3,982)			1.250	-1.934	MS	964	1,106	11/08/2024	09/15/2027
806851-AK-7	SCHLUMBERGER HLDGS CORP 3.9 17/05/28			2	1.G FE	1,988,266	97.081	1,897,935	1,955,000	1,956,556		(1,542)			3.900	3.816	MN	9,319	76,245	05/18/2017	05/17/2028
808513-BW-4	CHARLES SCHWAB CORP 3.3 01/04/27			2	1.F FE	2,014,914	97.141	1,942,824	2,000,000	2,005,961		(2,839)			3.300	3.146	AO	16,500	66,000	09/24/2021	04/01/2027
811243-AA-2	SCULTOR ALTERN SOLUTIONS 4.25 15/05/37				1.G FE	2,550,000	100.000	2,550,000	2,550,000	2,550,000					4.250	4.250	MN	13,848	108,375	03/11/2022	05/15/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
81180W-BC-4	SEAGATE HDD CAYMAN 4.091 01/06/29			2	3.B FE	747,750	93.253	792,647	850,000	767,523		15,559			4.091	6.631	JD	2,898	34,774	11/09/2023	06/01/2029
81211K-AK-6	SEALED AIR CORP 6.875 15/07/33				3.B FE	393,250	104.128	338,417	325,000	338,417	(1,797)	(4,477)			6.875	4.755	JJ	10,303	22,344	02/12/2020	07/15/2033
81413P-AG-0	SECURITY CAPITAL GROUP 7.7 15/06/28				2.A FE	3,313,890	107.319	3,219,577	3,000,000	3,207,369		(52,984)			7.700	5.501	JD	10,267	231,000	12/01/2022	06/15/2028
81728U-AC-8	SENSATA TECHNOLOGIES INC 6.625 15/07/32			2	3.B FE	803,750	99.892	799,137	800,000	799,137	(3,984)	(629)			6.625	6.458	JJ	30,181		05/22/2024	07/15/2032
817565-CE-2	SERVICE CORP INTL 5.125 01/06/29			2	3.C FE	378,000	96.753	387,010	400,000	381,828		3,461			5.125	6.305	JD	1,708	20,500	11/16/2023	06/01/2029
826200-AD-9	SIEMENS FINANCIERINGSMAT 6.125 17/08/26		D		1.D FE	2,145,920	102.503	2,050,067	2,000,000	2,020,860		(11,907)			6.125	5.455	FA	45,597	122,500	02/11/2010	08/17/2026
828807-DY-0	SIMON PROPERTY GROUP LP 4.75 26/09/34			2	1.G FE	1,986,180	94.721	1,894,427	2,000,000	1,986,463		283			4.750	4.837	MS	25,069		09/23/2024	09/26/2034
82967N-BG-2	SIRIUS XM RADIO INC 4.125 01/07/30			2	3.C FE	753,250	87.275	676,379	775,000	676,379	(11,414)	2,717			4.125	4.680	JJ	15,984	31,969	01/13/2023	07/01/2030
82967N-BM-9	SIRIUS XM RADIO INC 3.875 01/09/31			2	3.C FE	1,199,375	83.678	1,004,135	1,200,000	1,004,135	(22,483)	57			3.875	3.881	MS	15,500	46,500	08/03/2021	09/01/2031
83283W-AE-3	SMYRNA READY MIX CONCRET 8.875 15/11/31			2	3.C FE	370,563	104.849	366,972	350,000	366,972	(2,501)	(1,090)			8.875	5.738	MN	3,969		11/19/2024	11/15/2031
833445-AC-3	SNOWFLAKE INC 0 01/10/29	@			3.A Z	645,034	118.600	742,436	626,000	626,000		(19,034)				-0.595	N/A			10/22/2024	10/01/2029
83545G-BD-3	SONIC AUTOMOTIVE INC 4.625 15/11/29			2	3.C FE	225,000	92.281	230,704	250,000	228,678		3,581			4.625	6.680	MN	1,477	11,563	12/18/2023	11/15/2029
83600W-AE-9	SOTERA HEALTH HLDGS LLC 7.375 01/06/31			2	4.A FE	350,156	101.310	354,585	350,000	350,128		(28)			7.375	7.358	JD	2,151	12,978	05/23/2024	06/01/2031
842434-CQ-3	SOUTHERN CALIF GAS CO 2.6 15/06/26			2	1.D FE	998,060	97.233	972,325	1,000,000	999,687		208			2.600	2.622	JD	1,156	26,000	05/31/2016	06/15/2026
842587-DP-9	SOUTHERN CO 3.875 15/12/25				2.A FE	980,526	105.050	1,024,238	975,000	979,961		(1,571)			3.875	3.343	JD	1,679	32,453	07/11/2024	12/15/2025
842587-DY-0	SOUTHERN CO 4.5 15/06/27				2.A FE	1,635,000	104.050	1,701,218	1,635,000	1,635,000					4.500	4.500	JD	3,270	44,145	05/07/2024	06/15/2027
84265V-AH-8	SOUTHERN COPPER CORP 3.875 23/04/25		D		2.A FE	2,030,180	99.502	1,990,031	2,000,000	2,001,350		(4,236)			3.875	3.657	AO	14,639	77,500	04/28/2017	04/23/2025
8426EP-AF-5	SOUTHERN CO GAS CAPITAL 5.15 15/09/32			2	2.A FE	2,009,760	99.844	1,996,874	2,000,000	2,009,302		(458)			5.150	5.073	MS	30,328	51,500	07/23/2024	09/15/2032
8426EP-AH-1	SOUTHERN CO GAS CAPITAL 4.95 15/09/34				2.A FE	1,494,825	96.783	1,451,751	1,500,000	1,494,952		127			4.950	4.994	MS	23,719		09/03/2024	09/15/2034
85172F-AR-0	ONEMAIN FINANCE CORP 5.375 15/11/29			2	3.B FE	710,500	96.138	648,933	675,000	644,776	19,217	(4,143)			5.375	4.672	MN	4,636	36,281	01/18/2023	11/15/2029
85205T-AN-0	SPIRIT AEROSYSTEMS INC 9.375 30/11/29			2	3.C FE	321,750	107.049	321,147	300,000	310,256		(10,616)			9.375	5.542	MN	2,422	28,125	12/12/2023	11/30/2029
85208N-AD-2	SPRINT SPECTRUM / SPEC I 4.738 20/09/29				1.F FE	248,000	99.943	249,858	250,000	249,595		1,792			4.738	5.473	MJSD	395	11,845	12/13/2022	09/20/2029
852234-AK-9	SQUARE INC 0.25 01/11/27				3.A FE	605,345	86.600	601,870	695,000	601,870	(3,475)				0.250	5.158	MN	290		12/31/2024	11/01/2027
852234-AR-4	BLOCK INC 6.5 15/05/32			2	3.A FE	325,000	100.965	328,137	325,000	325,000					6.500	6.500	MN	2,699	10,915	05/06/2024	05/15/2032
853496-AG-2	STANDARD INDUSTRIES INC 4.375 15/07/30			2	3.B FE	749,938	91.621	778,778	850,000	763,658	(4,400)	10,680			4.375	6.454	JJ	17,148	28,438	08/26/2024	07/15/2030
855170-AA-4	STAR PARENT INC 9 01/10/30			2	4.A FE	369,688	103.860	363,510	350,000	363,510	(1,888)	(4,290)			9.000	6.341	AO	7,875	15,750	06/20/2024	10/01/2030
85571B-BB-0	STARWOOD PROPERTY TRUST 7.25 01/04/29			2	3.C FE	752,031	102.577	769,325	750,000	751,758		(274)			7.250	7.179	AO	13,594	27,792	05/08/2024	04/01/2029
85858E-AD-5	STENA INTERNATIONAL SA 7.25 15/01/31		D	2	3.C FE	325,000	102.025	331,580	325,000	325,000					7.250	7.250	JJ	10,865	11,192	01/09/2024	01/15/2031
863667-AN-1	STRYKER CORP 3.5 15/03/26			2	2.A FE	1,404,816	98.662	1,381,268	1,400,000	1,400,753		(760)			3.500	3.443	MS	14,428	49,000	03/12/2019	03/15/2026
864486-AL-9	SUBURBAN PROPANE PARTNRS 5 01/06/31			2	4.A FE	385,313	89.145	334,292	375,000	334,292	(4,756)	(3,738)			5.000	3.924	JD	1,563	18,750	08/26/2021	06/01/2031
86765L-AT-4	SUNOCO LP/FINANCE CORP 4.5 15/05/29			2	3.A FE	732,188	93.951	704,635	750,000	701,805	12,162	(3,060)			4.500	5.234	MN	4,313	33,750	01/26/2023	05/15/2029
87157D-AH-2	SYNAPTICS INC 0.75 01/12/31				3.C Z	124,000	100.536	124,664	124,000	124,000					0.750	0.750	JD	109		11/15/2024	12/01/2031

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87165B-AU-7	SYNCHRONY FINANCIAL 7.25 02/02/33			2	3.A FE	518,000	103.250	516,248	500,000	516,171	(1,426)	(404)			7.250	6.672	FA	15,003		10/28/2024	02/02/2033
87256Y-AC-7	TKC HOLDINGS INC 6.875 15/05/28			2	4.B FE	302,250	98.868	296,605	300,000	296,605	19,964	(859)			6.875	6.875	MN	2,635	20,625	05/04/2021	05/15/2028
87470L-AL-5	TALLGRASS NRG PRTNR/FIN 7.375 15/02/29			2	4.A FE	379,375	100.317	376,187	375,000	376,108	(1,754)	(1,513)			7.375	6.669	FA	10,448	15,518	05/09/2024	02/15/2029
87901J-AH-8	TEGNA INC 5 15/09/29			2	3.A FE	502,625	93.523	467,614	500,000	467,614	10,085	(6,834)			5.000	5.494	MS	7,361	15,000	10/02/2024	09/15/2029
88033G-DQ-0	TENET HEALTHCARE CORP 6.125 15/06/30			2	3.C FE	1,501,406	99.212	1,488,177	1,500,000	1,488,177	(12,133)	(647)			6.125	6.079	JD	4,083	91,875	06/01/2022	06/15/2030
88033G-DU-1	TENET HEALTHCARE CORP 6.75 15/05/31			2	3.C FE	255,313	101.060	252,649	250,000	252,649	(781)	(1,889)			6.750	5.710	MN	2,156	16,875	03/07/2024	05/15/2031
880779-BB-8	TEREX CORP 6.25 15/10/32			2	3.C FE	274,656	98.000	269,499	275,000	269,499	(5,162)	4			6.250	6.270	AO	3,963		11/14/2024	10/15/2032
88162G-AB-9	TETRA TECH INC 2.25 15/08/28				1.F FE	529,694	117.217	506,377	432,000	526,596		(3,098)			2.250	-3.413	FA	3,672		12/05/2024	08/15/2028
883556-CK-6	THERMO FISHER SCIENTIFIC 1.75 15/10/28			2	1.G FE	999,520	89.933	899,331	1,000,000	999,738		66			1.750	1.757	AO	3,694	17,500	08/09/2021	10/15/2028
883556-CZ-3	THERMO FISHER SCIENTIFIC 5 05/12/26			2	1.G FE	2,997,930	100.950	3,028,497	3,000,000	2,998,632		658			5.000	5.025	JD	10,833	150,000	11/28/2023	12/05/2026
89114R-5B-8	TORONTO-DOMINION BANK 2.375 08/11/27		A	2	1.G FE	1,233,000	91.964	1,103,569	1,200,000	1,200,000					2.375	2.375	FMAN	4,196	28,500	07/31/2020	11/08/2027
89115F-4H-1	TORONTO-DOMINION BANK 6 25/07/25		A		1.E FE	2,000,000	99.925	1,998,500	2,000,000	2,000,000					4.936	4.936	JAJO	17,824	115,580	07/24/2023	07/25/2025
892231-AB-7	TOWNSQUARE MEDIA INC 6.875 01/02/26			2	4.B FE	454,125	99.322	446,949	450,000	445,693	5,729	(540)			6.875	6.959	FA	12,891	25,781	06/06/2024	02/01/2026
892356-AA-4	TRACTOR SUPPLY CO 1.75 01/11/30			2	2.B FE	958,120	83.646	836,462	1,000,000	971,826		4,465			1.750	2.266	MN	2,917	17,500	11/04/2021	11/01/2030
89236T-KK-0	TOYOTA MOTOR CREDIT CORP 5.4 10/11/25				1.E FE	1,679,063	100.801	1,663,219	1,650,000	1,659,035		(10,039)			5.400	4.750	MN	12,623	89,100	12/12/2022	11/10/2025
893647-BS-5	TRANSDIGM INC 6.875 15/12/30			2	3.C FE	1,268,625	101.488	1,243,222	1,225,000	1,243,222	(19,859)	(5,544)			6.875	4.892	JD	3,743	42,109	11/19/2024	12/15/2030
893647-BW-6	TRANSDIGM INC 6 15/01/33			2	3.C FE	628,500	98.006	612,535	625,000	612,535	(15,661)	(304)			6.000	5.796	MS	10,625		09/12/2024	01/15/2033
894164-AA-0	TRAVEL + LEISURE CO 4.5 01/12/29			2	3.C FE	257,813	93.396	280,188	300,000	267,781		5,287			4.500	7.092	JD	1,125	13,500	01/17/2023	12/01/2029
896442-AG-5	TRINITY CAPITAL INC/MD 4.375 24/08/26			2	2.B PL	2,400,000	95.488	2,291,716	2,400,000	2,400,000					4.375	4.375	FA	39,667	105,000	08/19/2021	08/24/2026
89788M-AE-2	TRUIST FINANCIAL CORP 1.887 07/06/29			2	2.A FE	844,350	90.213	902,127	1,000,000	888,789		22,065			1.887	4.669	MJSD	1,258	18,870	12/05/2022	06/07/2029
898813-AW-0	TUCSON ELECTRIC POWER CO 5.2 15/09/34			2	1.G FE	1,993,240	98.208	1,964,149	2,000,000	1,993,441		201			5.200	5.243	MS	41,022		08/08/2024	09/15/2034
902252-AB-1	TYLER TECHNOLOGIES INC 0.25 15/03/26				2.B YE	519,120	120.650	621,348	515,000	516,369		(1,132)			0.250	0.030	MS	379	1,288	07/21/2022	03/15/2026
90353T-AM-2	UBER TECHNOLOGIES INC 0.875 01/12/28				2.B FE	4,511,480	110.000	4,139,300	3,763,000	4,450,287		(61,193)			0.875	-3.460	JD	2,744	17,582	12/19/2024	12/01/2028
904678-AF-6	UNICREDIT SPA 5.861 19/06/32		D	2	3.A FE	278,125	100.163	250,407	250,000	250,407	10,004	(4,322)			5.853	3.851	JD	488	14,653	12/03/2020	06/19/2032
904678-AS-8	UNICREDIT SPA 5.459 30/06/35		D	2	3.A FE	260,850	96.593	241,483	250,000	241,483	7,186	(1,019)			5.459	4.911	JD	38	13,426	07/23/2020	06/30/2035
907818-EH-7	UNION PACIFIC CORP 2.75 01/03/26			2	1.G FE	1,393,305	97.914	1,468,708	1,500,000	1,480,596		15,909			2.750	3.883	MS	13,750	41,250	12/13/2018	03/01/2026
907818-EQ-7	UNION PACIFIC CORP 3.6 15/09/37			2	1.G FE	499,505	83.938	419,691	500,000	499,647		22			3.600	3.607	MS	5,300	18,000	09/12/2017	09/15/2037
90932L-AH-0	UNITED AIRLINES INC 4.625 15/04/29			2	3.A FE	802,688	95.079	760,629	800,000	758,389	11,245	148			4.625	4.703	AO	7,811	37,000	12/15/2023	04/15/2029
911312-CD-6	UNITED PARCEL SERVICE 5.15 22/05/34			2	1.F FE	2,995,140	99.864	2,995,912	3,000,000	2,995,368		228			5.150	5.171	MN	16,738	77,250	05/20/2024	05/22/2034
911363-AM-1	UNITED RENTALS NORTH AM 3.875 15/02/31			2	3.B FE	558,250	89.334	491,338	550,000	491,338	(4,189)	(4,204)			3.875	3.083	FA	8,051	21,313	07/31/2020	02/15/2031
911365-BN-3	UNITED RENTALS NORTH AM 4 15/07/30			2	3.B FE	640,750	91.023	682,672	750,000	663,894		12,512			4.000	6.472	JJ	13,833	30,000	11/16/2023	07/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
911365-BQ-6	UNITED RENTALS NORTH AM 6 15/12/29			2	2.C FE	300,000	100.951	302,854	300,000	300,000					6.000	6.000	JD	800	18,000	11/15/2022	12/15/2029
91159H-JS-0	US BANCORP 5.1 23/07/30			2	1.F FE	2,000,000	99.934	1,998,683	2,000,000	2,000,000					5.100	5.100	JJ	44,767		07/18/2024	07/23/2030
91159X-AS-4	US BANCORP 5.5 20/11/34			2	1.G FE	1,000,000	97.516	975,164	1,000,000	1,000,000					5.500	5.500	MN	6,264		11/19/2024	11/20/2034
913229-AA-8	UNITED WHOLESALE MTGE LL 5.5 15/04/29			2	3.C FE	473,563	96.325	481,624	500,000	475,248	(1,571)	3,257			5.500	6.750	AO	5,806	23,375	10/04/2024	04/15/2029
914906-AZ-5	UNIVISION COMMUNICATIONS 8.5 31/07/31			2	4.A FE	307,375	98.050	294,150	300,000	294,150	(12,573)	(652)			8.500	7.545	JJ	14,450		09/19/2024	07/31/2031
91824Y-AA-6	VFH PARENT / VALOR CO 7.5 15/06/31			2	4.A FE	327,500	102.855	334,280	325,000	327,153		(347)			7.500	7.208	JD	1,083	11,781	07/22/2024	06/15/2031
91845A-AA-3	VZ SECURED FINANCING BV 5 15/01/32		D	2	4.A FE	214,375	88.446	221,114	250,000	217,330		2,955			5.000	7.386	JJ	5,764	6,250	02/15/2024	01/15/2032
92277G-AU-1	VENTAS REALTY LP 3 15/01/30			2	2.A FE	499,610	90.311	451,556	500,000	499,796		37			3.000	3.009	JJ	6,917	15,000	08/16/2019	01/15/2030
92277G-AZ-0	VENTAS REALTY LP 3.75 01/06/26				2.A FE	3,331,602	113.700	3,780,525	3,325,000	3,328,145		(2,076)			3.750	3.685	JD	10,391	122,957	02/14/2024	06/01/2026
92328M-AE-3	VENTURE GLOBAL CALCASIEU 6.25 15/01/30			2	3.B FE	839,375	100.936	857,956	850,000	840,446		1,071			6.250	6.512	JJ	24,497	26,563	04/22/2024	01/15/2030
92332Y-AA-9	VENTURE GLOBAL LNG INC 8.125 01/06/28			2	3.B FE	1,214,000	104.029	1,248,352	1,200,000	1,210,608		(3,274)			8.125	6.017	JD	8,125	85,313	11/19/2024	06/01/2028
92332Y-AD-3	VENTURE GLOBAL LNG INC 9.875 01/02/32			2	3.B FE	992,250	109.728	987,551	900,000	977,199		(15,051)			9.875	5.513	FA	37,031	68,384	07/22/2024	02/01/2032
92556H-AB-3	PARAMOUNT GLOBAL 4.95 15/01/31			2	2.C FE	323,750	93.367	326,785	350,000	326,439		2,689			4.950	6.292	JJ	7,989	8,663	02/15/2024	01/15/2031
92763M-AB-1	VIPER ENERGY PARTNERS LP 7.375 01/11/31			2	3.B FE	225,000	104.694	235,562	225,000	225,000					7.375	7.375	MN	2,766	17,147	10/12/2023	11/01/2031
92769X-AP-0	VIRGIN MEDIA SECURED FIN 5.5 15/05/29		D	2	3.C FE	1,109,438	93.795	1,031,740	1,100,000	1,029,930	(4,987)	(13,802)			5.500	6.046	MN	7,731	55,000	11/19/2024	05/15/2029
92840V-AP-7	VISTRA OPERATIONS CO LLC 7.75 15/10/31			2	3.B FE	1,515,125	104.907	1,547,372	1,475,000	1,502,359	(2,382)	(10,194)			7.750	6.562	AO	24,133	104,028	10/17/2024	10/15/2031
92939U-AN-6	WEC ENERGY GROUP INC 4.375 01/06/27				2.A FE	278,000	106.450	295,931	278,000	278,000					4.375	4.375	JD	1,014	6,183	05/23/2024	06/01/2027
92939U-AQ-9	WEC ENERGY GROUP INC 4.375 01/06/29				2.A FE	609,941	107.650	654,512	608,000	609,793		(147)			4.375	4.303	JD	2,217	13,522	07/24/2024	06/01/2029
931427-AQ-1	WALGREENS BOOTS ALLIANCE 3.45 01/06/26			2	4.A FE	190,750	96.790	193,580	200,000	193,580	(814)	3,645			3.450	5.507	JD	575	6,900	01/03/2024	06/01/2026
95001D-4J-6	WELLS FARGO & COMPANY 3.5 19/06/31			2	2.A FE	877,000	92.501	811,233	877,000	877,000					5.000	3.500	JD	1,023	30,695	06/24/2019	06/19/2031
95040Q-AJ-3	WELLTOWER INC 3.1 15/01/30			2	2.A FE	999,580	91.054	910,537	1,000,000	999,780		40			3.100	3.105	JJ	14,294	31,000	08/09/2019	01/15/2030
95041A-AB-4	WELLTOWER OP LLC 2.75 15/05/28				2.A FE	2,985,627	135.350	3,990,118	2,948,000	2,974,281		(7,406)			2.750	2.475	MN	10,359	81,070	07/28/2023	05/15/2028
95041A-AD-0	WELLTOWER OP LLC 3.125 15/07/29				2.A FE	1,613,942	113.300	1,750,485	1,545,000	1,609,433		(4,508)			3.125	2.172	JJ	22,799		12/23/2024	07/15/2029
95081Q-AP-9	WESCO DISTRIBUTION INC 7.25 15/06/28			2	3.B FE	724,688	101.681	686,350	675,000	675,000		(15,770)			7.250	7.250	JD	2,175	48,938	02/15/2022	06/15/2028
958102-AT-2	WESTERN DIGITAL CORP 3 15/11/28				3.A FE	672,935	132.500	779,100	588,000	657,181		(15,091)			3.000	0.065	MN	2,254	16,471	08/02/2024	11/15/2028
958667-AC-1	WESTERN MIDSTREAM OPERAT 4.05 01/02/30			2	2.C FE	1,252,875	93.795	1,266,237	1,350,000	1,292,078		9,511			4.050	5.026	FA	22,781	54,675	08/12/2020	02/01/2030
97717P-AG-9	WISDOMTREE INC 3.25 15/08/29				3.B FE	394,846	108.500	379,750	350,000	379,750	(14,778)	(317)			3.250	0.469	FA	4,360		12/17/2024	08/15/2029
98310W-AQ-1	TRAVEL + LEISURE CO 4.625 01/03/30			2	3.C FE	280,500	92.805	278,415	300,000	278,415	(2,957)	872			4.625	6.026	MS	4,625		09/16/2024	03/01/2030
983133-AC-3	WYNN RESORTS FINANCE LLC 7.125 15/02/31			2	3.C FE	360,063	104.141	364,493	350,000	359,255		(808)			7.125	6.581	FA	9,421	12,469	05/08/2024	02/15/2031
983133-AD-1	WYNN RESORTS FINANCE LLC 6.25 15/03/33			2	3.C FE	301,875	98.249	294,746	300,000	294,746	(7,010)	(119)			6.250	6.015	MS	5,260		10/17/2024	03/15/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
98313R-AE-6	WYNN MACAU LTD 5.125 15/12/29		D	2	3.C FE	874,125	92.770	881,312	950,000	874,228	(4,283)	4,386			5.125	6.925	JD	2,164	24,344	10/17/2024	12/15/2029
98379K-AB-8	XPO INC 7.125 01/06/31			2	3.C FE	559,375	102.545	563,999	550,000	555,787	(1,873)	(1,714)			7.125	6.067	JD	3,266	32,063	10/10/2024	06/01/2031
988498-AL-5	YUM! BRANDS INC 4.75 15/01/30			2	3.C FE	909,688	95.633	956,333	1,000,000	934,558		10,704			4.750	6.267	JJ	21,903	47,500	11/17/2022	01/15/2030
98877D-AF-2	ZF NA CAPITAL 6.75 23/04/30		D	2	3.B FE	350,000	96.193	336,677	350,000	336,677	(13,323)				6.750	6.750	AO	4,463	11,813	04/16/2024	04/23/2030
989207-AD-7	ZEBRA TECHNOLOGIES CORP 6.5 01/06/32			2	3.B FE	251,125	101.441	253,602	250,000	250,938		(187)			6.500	6.333	JD	1,354	8,260	06/18/2024	06/01/2032
98978V-AL-7	ZOETIS INC 3 12/09/27			2	2.A FE	1,489,230	95.826	1,437,395	1,500,000	1,496,759		1,134			3.000	3.084	MS	13,625	45,000	09/12/2017	09/12/2027
BK6867-06-7	STMICROELECTRONICS NV 0 04/08/27	@	D		2.B FE	454,940	95.096	380,385	400,000	400,000		(54,940)				-1.849	N/A			02/13/2024	08/04/2027
ZK0252-45-0	SK HYNIX INC 1.75 11/04/30		D		2.B FE	347,452	153.525	307,050	200,000	320,193		(27,259)			1.750	-19.078	JAJO	778	875	08/01/2024	04/11/2030
1019999999 – Industrial and Miscellaneous (Unaffiliated), Issuer Obligations						424,961,899	XXX	416,420,335	415,142,364	416,306,010	(439,970)	(1,243,140)			XXX	XXX	XXX	4,775,659	13,610,144	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Residential Mortgage-Backed Securities																					
74969X-AA-9	RMF PROPRIETARY ISSUANCE TRU 3 POOL ID 1			4	1.A FE	2,233,595	88.844	1,987,152	2,236,685	2,235,723		672			3.000	3.028	MON	1,118	67,306	01/21/2022	01/25/2062
1029999999 – Industrial and Miscellaneous (Unaffiliated), Residential Mortgage-Backed Securities						2,233,595	XXX	1,987,152	2,236,685	2,235,723		672			XXX	XXX	XXX	1,118	67,306	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Commercial Mortgage-Backed Securities																					
05592D-AJ-3	BPR TRUST 7.0032 POOL ID OANA			4	1.G FE	2,493,800	100.438	2,510,938	2,500,000	2,500,000		207			7.094	7.094	MON	8,375	200,911	04/07/2022	04/15/2037
05612R-AA-7	BX TRUST 5.8473 POOL ID KING			4	1.A FE	582,152	100.063	582,698	582,334	582,198		48			5.938	5.972	MON	1,633	9,387	10/01/2024	05/15/2034
08861R-AA-9	BFLD TRUST 5.7987 POOL ID UNIV			4	1.A FE	1,276,794	100.000	1,280,000	1,280,000	1,277,236		442			5.890	6.122	MON	3,560	8,705	10/29/2024	11/15/2041
17331L-AC-1	CITIGROUP COMM MORT 6.3597 POOL ID PRM3			4	1.C FE	1,082,986	101.919	1,100,722	1,080,000	1,081,539		(915)			6.360	6.274	MON	5,724	69,830	06/15/2023	07/10/2028
23346G-AA-7	DTP COMM MORT TRUST 5.8433 POOL ID STE2			4	1.A FE	2,078,350	101.066	2,132,502	2,110,000	2,089,116		10,702			5.843	6.372	MON	10,274	125,348	12/14/2023	01/15/2041
30227F-AE-0	EXT STAY AMERICA TRU 5.8005 POOL ID ESH			4	1.D FE	1,674,427	100.063	1,700,989	1,699,926	1,699,926		23,954			5.891	5.891	MON	4,729	115,826	12/20/2023	07/15/2038
36262M-AC-2	GS MORT SECURITIES TRU 5.5715 POOL ID IP			4	1.D FE	2,400,000	98.286	2,358,867	2,400,000	2,400,000					5.662	5.662	MON	6,417	157,928	09/29/2021	10/15/2036
62475W-AE-5	MTN COMM MORT TRUST 6.7043 POOL ID LPFL			4	1.G FE	2,477,548	99.876	2,486,919	2,490,000	2,490,000		250			6.794	6.794	MON	7,989	192,542	03/08/2022	03/15/2039
75574P-AA-0	READYCAP COMM MORT T 6.2188 POOL ID FL8			4	1.A FE	1,267,342	99.914	1,266,246	1,267,342	1,267,342					6.219	6.400	MON	1,314	88,745	02/24/2022	01/25/2037
78473H-AJ-5	SPGN TFLM MORT TRUST 6.9562 POOL ID TFLM			4	1.G FE	2,500,000	98.034	2,450,843	2,500,000	2,500,000					7.047	7.047	MON	8,319	199,708	02/09/2022	02/15/2039
95003T-AS-2	WELLS FARGO COMM MORT 5.9974 POOL ID MGP			4	1.A FE	1,825,425	100.457	1,838,366	1,830,000	1,826,905		1,480			6.088	6.297	MON	5,261	41,270	08/01/2024	08/15/2041
1039999999 – Industrial and Miscellaneous (Unaffiliated), Commercial Mortgage-Backed Securities						19,658,824	XXX	19,709,088	19,739,602	19,714,262		36,169			XXX	XXX	XXX	63,596	1,210,199	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities																					
000842-AG-9	ABPCI DIR LEND FUND CLO 8.7892 PL ID 15A		D	4	1.F FE	700,000	101.545	710,812	700,000	700,000					8.789	8.789	JAJO	10,767	67,894	10/03/2023	10/30/2035
05377R-HL-1	AVIS BDT RENTAL CAR FUND 5.9 POOL ID 7A			4	1.A FE	1,439,578	102.108	1,470,350	1,440,000	1,439,799		166			5.900	5.911	MON	2,596	84,960	09/12/2023	08/21/2028
054977-AA-1	BANKERS HEALTHCARE GRP SECUR 1.71 PL IDA			4	1.A FE	107,594	99.778	107,363	107,603	107,602		8			1.710	1.715	MON	72	2,841	01/25/2022	02/20/2035
09606B-AA-2	BLUE STREAM ISSUER, LLC 5.398 POOL ID 1A			4	1.G FE	1,080,163	100.107	1,101,181	1,100,000	1,090,526		5,909			5.398	5.933	MON	1,814	59,378	04/25/2023	05/20/2053
12327A-AA-6	BUSINESS JET SECUR LLC 4.455 POOL ID 1A			4	1.F FE	596,776	96.972	596,509	615,134	604,702		5,737			4.455	5.488	MON	1,218	27,996	05/05/2022	06/15/2037
12327C-AB-0	BUSINESS JET SECUR LLC 6.924 POOL ID 1A			4	2.B FE	1,444,884	101.095	1,460,729	1,444,902	1,444,886		4			6.924	6.924	MON	4,446	67,410	04/09/2024	05/15/2039
12510H-AM-2	CAPITAL AUTOMOTIVE REIT 1.92 POOL ID 1A			4	1.E FE	1,732,433	94.253	1,633,280	1,732,865	1,732,814		75			1.920	1.924	MON	1,479	33,377	07/27/2021	08/15/2051

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12511Q-AB-5	CCG RECEIVABLES TRUST 6.28 POOL ID 2			4	1.A FE	693,489	101.580	704,461	693,503	693,495		7			6.280	6.281	MON	2,057	44,371	11/07/2023	04/14/2032
12528G-AH-5	CFG INVESTMENTS LTD 8.56 POOL ID 1			4	2.B FE	1,029,937	100.326	1,033,361	1,030,000	1,029,981		26			8.560	8.562	MON	1,469	88,168	07/12/2023	07/25/2034
12530M-AL-9	CF HIPPOLYTA ISSUER LLC 5.97 POOL ID 1A			4	1.E FE	967,277	99.952	966,893	967,359	967,339		22			5.970	5.972	MON	2,567	57,912	08/10/2022	08/15/2062
13079W-DG-0	SYMPHONY CLO LTD 7.0692 POOL ID 9A		D	4	1.F FE	2,150,000	100.312	2,156,709	2,150,000	2,150,000					7.409	7.409	JAJO	34,071	176,879	09/08/2021	07/16/2032
22535B-AE-3	CREDIT ACCEPTANCE AUTO LN TR 1.94 PL ID4			4	1.C FE	2,399,832	99.329	2,383,896	2,400,000	2,399,997		27			1.940	1.941	MON	2,069	46,560	10/19/2021	02/18/2031
23802W-AL-5	DATABANK ISSUER LLC 5.116 POOL ID 1A			4	1.G FE	816,129	98.314	870,074	885,000	855,386		19,666			5.116	7.364	MON	755	45,277	02/23/2023	02/25/2053
30227X-AG-6	EXTENET SYSTEMS 5.335 POOL ID 1A			4	1.G FE	823,754	99.042	822,047	830,000	824,726		971			5.335	5.634	MON	738	18,573	07/12/2024	07/25/2054
33938M-AA-7	FLEXENTIAL ISSUER, LLC 3.25 POOL ID 1A			4	1.G FE	2,382,685	94.159	2,259,820	2,400,000	2,397,192		3,408			3.250	3.371	MON	1,300	78,000	11/23/2021	11/27/2051
34528Q-HY-3	FORD CREDIT FLOORPLAN MST O 5.75 PL ID1			4	1.F FE	2,499,889	100.695	2,517,375	2,500,000	2,499,974		46			5.750	5.751	MON	6,389	143,750	05/09/2023	05/15/2028
38178X-AC-7	GOLUB CAPITAL PRTN FUND 3.9936 PL ID 2A			4	2.B FE	1,234,529	95.651	1,180,845	1,234,529	1,234,529					3.994	3.994	JAJO	9,723	49,956	10/15/2021	10/19/2029
44148H-AA-1	HOTWIRE FUNDING LLC 5.687 POOL ID 1A			4	1.F FE	2,500,000	100.537	2,513,420	2,500,000	2,500,000					5.687	5.687	MON	4,344	142,175	05/16/2023	05/20/2053
52590A-AB-0	LENDMARK FUNDING TRUST 4.86 POOL ID 2A			4	1.C FE	1,809,395	97.271	1,760,611	1,810,000	1,809,471		75			4.860	4.880	MON	2,688	17,593	10/01/2024	02/21/2034
56847F-AC-9	MARINER FIN ISSUANCE TR 7.9 POOL ID AA			4	1.G FE	1,198,765	102.474	1,229,688	1,200,000	1,199,551		606			7.900	7.941	MON	2,897	94,800	10/06/2023	10/22/2035
61033M-AB-0	MONROE CAPITL INC PLUS ABS 4.05 PL ID 1A			4	1.F FE	2,415,260	95.513	2,344,911	2,455,074	2,445,772		7,711			4.050	4.333	JAJO	19,058	100,115	03/16/2022	04/30/2032
62890Q-AB-1	NMEF FUNDING LLC 6.57 POOL ID A			4	1.A FE	606,759	101.136	613,651	606,762	606,760		2			6.570	6.570	MON	1,772	42,291	09/12/2023	06/17/2030
62909J-AA-8	NFAS, LLC 6.86 POOL ID 1			4	1.C FE	686,691	100.545	693,761	690,000	689,767		934			6.860	6.952	MON	2,104	47,334	09/19/2022	09/15/2028
64129K-BG-1	NEUBERGER BERMAN CLO LTD 5.9136 PL ID15A		D	4	1.C FE	2,400,000	100.216	2,405,176	2,400,000	2,400,000					6.268	6.268	JAJO	32,591	169,024	08/31/2021	10/15/2029
65253M-AA-6	NEWTEK SMALL BUSINESS LN TRU 7.25 PL ID1			4	1.F FE	803,605	99.942	803,135	803,605	803,605					7.250	7.483	MON	971	57,531	12/02/2021	12/25/2048
67108S-AA-6	ONDECK ASSET SECURITIZATION TR 7 PL ID1A			4	1.A FE	2,029,739	101.699	2,064,499	2,030,000	2,029,942		121			7.000	7.004	MON	5,526	142,100	07/20/2023	08/19/2030
68377W-AA-9	OPORTUN FUNDING LLC 2.18 POOL ID C			4	1.F FE	2,114,669	96.987	2,051,184	2,114,914	2,114,881		30			2.180	2.181	MON	2,946	46,623	10/25/2021	10/08/2031
69145B-AA-4	OXFORD FINANCE FUNDING TR 3.602 PL ID 1A			4	1.F FE	2,134,861	97.507	2,081,641	2,134,861	2,134,861					3.602	3.602	MON	3,418	77,994	02/08/2022	02/15/2030
745935-AA-4	PURCHASING POWER FUNDING 5.89 POOL ID A			4	1.A FE	2,009,719	100.825	2,026,572	2,010,000	2,009,883		164			5.890	5.898	MON	5,262	94,053	02/20/2024	08/15/2028
75907D-AB-3	REGIONAL MGT ISSUANCE T 3.71 POOL ID 1			4	1.G FE	1,499,867	96.900	1,453,500	1,500,000	1,499,987		22			3.710	3.711	MON	2,473	55,650	02/16/2022	03/15/2032
76042U-AB-9	REPUBLIC FIN ISSUANCE TR 2.8 POOL ID A			4	1.G FE	2,399,113	96.282	2,310,777	2,400,000	2,399,926		98			2.800	2.803	MON	2,053	67,200	11/10/2021	12/22/2031
80286P-AE-1	SANTANDER DRIVE AUTO RECEIVA 6.43 PL ID5			4	1.F FE	1,999,986	103.514	2,070,281	2,000,000	1,999,993		6			6.430	6.430	MON	5,716	128,600	10/11/2023	02/18/2031
80290C-AE-4	SANTANDER BANK AUT CRDT-LIN 1.833 PLID1A			4	2.A FE	1,589	99.869	1,586	1,589	1,589					1.833	1.735	MON	1	794	12/13/2021	12/15/2031
83589C-AA-6	SOTHEBY'S ARTFI MSTR TR 2 6.43 PL ID 1A			4	1.A FE	1,929,806	101.317	1,955,408	1,930,000	1,929,919		113			6.430	6.437	MJSD	3,792	81,699	04/16/2024	12/22/2031
86212X-AF-7	STORE MASTER FUNDING LLC 6.19 POOL ID 1A			4	1.A FE	1,091,132	101.830	1,111,258	1,091,292	1,091,213		49			6.190	6.194	MON	2,064	67,580	05/22/2023	06/20/2053

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
86613X-AA-3	SUMMIT ISSUER, LLC 2.29 POOL ID 1A			4	1.G FE	1,152,051	97.192	1,214,894	1,250,000	1,223,804		69,229			2.290	6.464	MON	875	28,625	12/18/2023	12/20/2050
88651C-AA-8	TIERPOINT ISSUER LLC 6 POOL ID 1A			4	1.G FE	2,393,229	100.358	2,508,945	2,500,000	2,469,995		47,190			6.000	7.607	MON	2,500	150,000	06/29/2023	06/25/2053
92243R-AC-8	VCP RRL ABS I, LTD 2.848 POOL ID 1A			4	2.B FE	737,348	95.406	703,472	737,348	737,348					2.848	2.848	JAJO	4,142	22,061	07/28/2021	10/20/2031
92348K-BG-7	VERIZON MASTER TRUST 4.49 POOL ID 1			4	1.A FE	1,529,676	100.026	1,530,404	1,530,000	1,529,882		95			4.490	4.496	MON	2,099	68,697	01/20/2023	01/22/2029
96042V-AF-6	WESTLAKE AUTO RECEIVABLE 4.85 PL ID 2A			4	1.C FE	1,319,841	99.968	1,319,581	1,320,000	1,319,995		27			4.850	4.851	MON	2,845	64,020	06/08/2022	09/15/2027
981464-HU-7	WORLD FIN NETWORK CREDIT 4.62 POOL ID B			4	1.A FE	1,809,956	99.730	1,805,109	1,810,000	1,809,966		10			4.620	4.622	MON	3,717	28,339	08/05/2024	05/15/2031
1049999999 – Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities						60,672,007	XXX	60,549,169	61,056,338	60,931,060		162,553			XXX	XXX	XXX	199,381	2,888,199	XXX	XXX
1109999999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)						507,526,324	XXX	498,665,744	498,174,989	499,187,055	(439,970)	(1,043,745)			XXX	XXX	XXX	5,039,754	17,775,848	XXX	XXX
SVO Identified Funds, Exchange Traded Funds – as Identified by the SVO																					
92206C-40-9	VANGUARD SHORT-TERM CORPORATE BOND ETF				2.A	43,633,260	78.010	45,089,780		44,710,120		626,382					N/A		1,786,540	10/30/2023	
92206C-87-0	VANGUARD INTERMEDIATE-TERM CORP BOND ETF				2.B	15,129,110	80.270	15,331,570		15,387,123		144,162					N/A		679,043	03/22/2023	
1619999999 – SVO Identified Funds, Exchange Traded Funds – as Identified by the SVO						58,762,370	XXX	60,421,350		60,097,244		770,545			XXX	XXX	XXX		2,465,583	XXX	XXX
2419999999 – Subtotals – Issuer Obligations						869,046,894	XXX	849,565,836	871,805,146	870,473,290	3,685,555	(2,197,898)			XXX	XXX	XXX	7,885,395	21,382,562	XXX	XXX
2429999999 – Subtotals – Residential Mortgage-Backed Securities						589,959,039	XXX	561,794,605	612,115,271	587,717,071		722,617			XXX	XXX	XXX	1,928,999	17,779,888	XXX	XXX
2439999999 – Subtotals – Commercial Mortgage-Backed Securities						126,136,363	XXX	120,262,931	130,867,618	126,773,535		841,736			XXX	XXX	XXX	354,870	3,724,054	XXX	XXX
2449999999 – Subtotals – Other Loan-Backed and Structured Securities						82,190,110	XXX	78,892,504	81,673,493	82,460,906		40,882			XXX	XXX	XXX	284,574	3,411,424	XXX	XXX
2459999999 – Subtotals – SVO Identified Funds						58,762,370	XXX	60,421,350		60,097,244		770,545			XXX	XXX	XXX		2,465,583	XXX	XXX
2509999999 – Subtotals – Total Bonds						1,726,094,775	XXX	1,670,937,226	1,696,461,528	1,727,522,046	3,685,555	177,882			XXX	XXX	XXX	10,453,837	48,763,512	XXX	XXX

1\. Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number							
1A	1A $952,922,774	1B $190,396,621	1C $47,781,147	1D $22,460,762	1E $40,568,639	1F $74,981,164	1G $89,007,836
1B	2A $112,253,285	2B $60,138,792	2C $30,432,785				
1C	3A $18,218,691	3B $31,515,039	3C $44,747,489				
1D	4A $8,047,693	4B $3,423,957	4C $625,374				
1E	5A $	5B $	5C $				
1F	6 $						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book / Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated), Perpetual Preferred																				
00170F-20-9	AMG CAPITAL TRUST II 5.15 15/10/37			19,371.000			1,082,451	55.880	1,082,451	1,053,465	11,938	49,880		138,115			138,115		2.C FE	11/23/2022
060505-68-2	BANK OF AMERICA CORP 7.25			4,088.000			4,984,294	1,219.250	4,984,294	5,399,851	35,315	296,380		57,109			57,109		2.B FE	01/24/2023
949746-80-4	WELLS FARGO & COMPANY 7.5			4,463.000			5,330,206	1,194.310	5,330,206	5,814,605	32,543	334,725		(5,847)			(5,847)		2.B FE	12/22/2022
4019999999 – Industrial and Miscellaneous (Unaffiliated), Perpetual Preferred							11,396,951	XXX	11,396,951	12,267,921	79,795	680,985		189,378			189,378		XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Redeemable Preferred																				
03769M-30-4	APOLLO GLOBAL MANAGEMENT 6.75 31/07/26			77,908.000	50.00		4,074,154	86.910	6,770,984	4,181,682	56,242	243,864			(88,111)		(88,111)		2.A FE	09/06/2024
03990B-30-9	ARES MANAGEMENT CORP 6.75 01/10/27			63,296.000	50.00		3,365,262	55.040	3,483,812	3,373,074	62,307				(7,813)		(7,813)		2.C FE	12/12/2024
097023-20-4	BOEING CO/THE 6 15/10/27			17,726.000	50.00	50.000	891,778	60.890	1,079,336	892,102					(324)		(324)		3.B Z	10/29/2024
42824C-20-8	HP ENTERPRISE CO 7.625 01/09/27			8,228.000	50.00	54.353	434,161	62.710	515,978	436,571	3,921	6,797			(2,410)		(2,410)		3.A FE	09/20/2024
65339F-66-3	NEXTERA ENERGY INC 7.299 01/06/27			35,814.000	50.00		1,826,463	48.790	1,747,365	1,830,902	10,787	54,341			(4,439)		(4,439)		1.G FE	11/06/2024
65339F-71-3	NEXTERA ENERGY INC 6.926 01/09/25			66,156.000	50.00		3,042,358	40.920	2,707,104	2,960,862	29,274	211,320		191,005	75,356		266,360		2.B Z	10/30/2024
69331C-30-6	PG&E CORP 6 01/12/27			8,124.000	50.00	49.790	404,494	49.790	404,494	406,200				(1,706)			(1,706)		3.B Z	12/03/2024
4029999999 – Industrial and Miscellaneous (Unaffiliated), Redeemable Preferred							14,038,669	XXX	16,709,073	14,081,393	162,531	516,322		189,299	(27,741)		161,558		XXX	XXX
4109999999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)							25,435,620	XXX	28,106,024	26,349,314	242,327	1,197,307		378,677	(27,741)		350,936		XXX	XXX
4509999999 – Total Preferred Stocks							25,435,620	XXX	28,106,024	26,349,314	242,327	1,197,307		378,677	(27,741)		350,936		XXX	XXX

1. Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number							
1A	1A $	1B $	1C $	1D $	1E $	1F $	1G $1,826,463
1B	2A $4,074,154	2B $13,356,857	2C $4,447,713				
1C	3A $434,161	3B $1,296,272	3C $				
1D	4A $	4B $	4C $				
1E	5A $	5B $	5C $				
1F	6 $						

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Industrial and Miscellaneous (Unaffiliated), Publicly Traded																	
00123Q-10-4	AGNC INVESTMENT CORP			108,300.000	997,443	9.210	997,443	1,047,378	12,996	139,116		(63,294)		(63,294)		11/26/2024	XXX
00182C-10-3	ANI PHARMACEUTICALS INC			8,760.000	484,253	55.280	484,253	309,961				316		316		08/07/2024	XXX
00206R-10-2	AT&T INC			10,365.000	236,011	22.770	236,011	100,804		11,871		62,086		62,086		10/28/2020	XXX
002824-10-0	ABBOTT LABORATORIES			10,334.000	1,168,879	113.110	1,168,879	157,507		22,735		31,415		31,415		01/24/2006	XXX
00287Y-10-9	ABBVIE INC			4,000.000	710,800	177.700	710,800	542,042		20,770		67,289		67,289		09/25/2024	XXX
00402L-10-7	ACADEMY SPORTS & OUTDOORS INC			11,300.000	650,089	57.530	650,089	607,543	1,243	4,020		(69,762)		(69,762)		11/19/2024	XXX
00676P-10-7	ADEIA INC			34,655.000	484,477	13.980	484,477	342,140		7,298		71,367		71,367		04/10/2024	XXX
00724F-10-1	ADOBE INC			1,766.000	785,305	444.680	785,305	24,439				(268,291)		(268,291)		07/01/2002	XXX
00773T-10-1	ADVANSIX INC			17,307.000	493,076	28.490	493,076	552,862		10,916		(9,192)		(9,192)		03/14/2024	XXX
00846U-10-1	AGILENT TECHNOLOGIES INC			1,900.000	255,246	134.340	255,246	25,077	471	1,794		(8,911)		(8,911)		01/09/2019	XXX
009158-10-6	AIR PRODUCTS AND CHEMICALS INC			1,300.000	377,052	290.040	377,052	63,130		9,886		21,112		21,112		12/18/2003	XXX
011659-10-9	ALASKA AIR GROUP INC			11,300.000	731,675	64.750	731,675	416,384				302,129		302,129		08/05/2024	XXX
020002-10-1	ALLSTATE CORP/THE			1,300.000	250,627	192.790	250,627	38,493	1,196	4,745		68,653		68,653		12/22/2009	XXX
02005N-10-0	ALLY FINANCIAL INC			11,700.000	421,317	36.010	421,317	294,389		14,040		12,753		12,753		08/15/2023	XXX
02079K-10-7	ALPHABET INC			37,040.000	7,053,898	190.441	7,053,898	3,438		22,224		1,833,850		1,833,850		04/03/2014	XXX
02079K-30-5	ALPHABET INC			16,800.000	3,180,240	189.300	3,180,240	439,405		10,080		833,448		833,448		06/29/2015	XXX
02209S-10-3	ALTRIA GROUP INC			5,215.000	272,692	52.290	272,692	23,429	5,319	20,651		62,319		62,319		07/13/2005	XXX
023135-10-6	AMAZON.COM INC			800.000	175,512	219.390	175,512	154,600				20,912		20,912		06/28/2024	XXX
025537-10-1	AMERICAN ELECTRIC POWER CO INC			100.000	9,223	92.230	9,223	2,151		357		1,101		1,101		10/11/2016	XXX
02665T-30-6	AMERICAN HOMES 4 RENT			2,300.000	86,066	37.420	86,066	73,390		2,392		3,358		3,358		11/21/2022	XXX
03027X-10-0	AMERICAN TOWER CORP			1,400.000	256,774	183.410	256,774	56,588	2,268	9,184		(45,458)		(45,458)		01/14/2020	XXX
030420-10-3	AMERICAN WATER WORKS CO INC			300.000	37,347	124.490	37,347	14,679		901		(2,250)		(2,250)		06/29/2015	XXX
03073E-10-5	CENCORA INC			800.000	179,744	224.680	179,744	10,538		1,664		15,440		15,440		12/19/2002	XXX
03076C-10-6	AMERIPRISE FINANCIAL INC			787.000	419,022	532.430	419,022	20,660		4,557		120,096		120,096		10/04/2005	XXX
031162-10-0	AMGEN INC			1,734.000	451,950	260.640	451,950	87,020		15,606		(47,477)		(47,477)		06/24/2022	XXX
032095-10-1	AMPHENOL CORP			11,700.000	812,565	69.450	812,565	36,794	1,931	5,792		232,655		232,655		10/23/2008	XXX
032654-10-5	ANALOG DEVICES INC			1,796.000	381,578	212.460	381,578	52,080		6,609		24,964		24,964		04/09/2010	XXX
03662Q-10-5	ANSYS INC			300.000	101,199	337.330	101,199	48,292				(7,665)		(7,665)		01/22/2019	XXX
03674X-10-6	ANTERO RESOURCES CORP			11,300.000	396,065	35.050	396,065	270,494				126,873		126,873		12/06/2024	XXX
036752-10-3	ELEVANCE HEALTH INC			500.000	184,450	368.900	184,450	225,200		3,260		(51,330)		(51,330)		06/23/2023	XXX
03748R-74-7	APARTMENT INVESTMENT AND MANAGEMENT CO			59,100.000	537,219	9.090	537,219	506,884				30,335		30,335		12/18/2024	XXX
037833-10-0	APPLE INC			68,990.000	17,276,476	250.420	17,276,476	12,281,578		52,375		3,405,906		3,405,906		06/28/2024	XXX
038222-10-5	APPLIED MATERIALS INC			650.000	105,710	162.630	105,710	86,703		924		(5,675)		(5,675)		04/23/2024	XXX
03940R-10-7	ARCH RESOURCES INC			2,501.000	353,191	141.220	353,191	343,551		3,743		(8,957)		(8,957)		08/22/2024	XXX
039483-10-2	ARCHER-DANIELS-MIDLAND CO			2,187.000	110,487	50.520	110,487	21,201		4,374		(47,458)		(47,458)		03/05/2019	XXX
040413-20-5	ARISTA NETWORKS INC			1,600.000	176,848	110.530	176,848	39,928				82,644		82,644		06/24/2022	XXX
04206A-10-1	ARLO TECHNOLOGIES INC			26,488.000	296,401	11.190	296,401	273,105				29,400		29,400		10/10/2024	XXX
04621X-10-8	ASSURANT INC			1,300.000	277,186	213.220	277,186	30,196		3,848		58,149		58,149		04/06/2009	XXX
047649-10-8	ATKORE INC			4,000.000	333,800	83.450	333,800	333,085		1,280		715		715		10/04/2024	XXX
047726-30-2	ATLANTA BRAVES HOLDINGS INC			17,500.000	669,550	38.260	669,550	669,067				483		483		12/27/2024	XXX
049560-10-5	ATMOS ENERGY CORP			1,700.000	236,759	139.270	236,759	156,740		5,585		39,729		39,729		10/13/2021	XXX
04956D-10-7	ATMUS FILTRATION TECHNOLOGIES INC			12,900.000	505,422	39.180	505,422	384,009		1,285		121,413		121,413		12/09/2024	XXX
053015-10-3	AUTOMATIC DATA PROCESSING INC			2,700.000	790,371	292.730	790,371	93,930	4,158	15,120		161,352		161,352		10/04/2017	XXX
053484-10-1	AVALONBAY COMMUNITIES INC			500.000	109,985	219.970	109,985	84,615	850	3,375		16,375		16,375		11/21/2022	XXX
05561Q-20-1	BOK FINANCIAL CORP			200.000	21,290	106.450	21,290	15,475		444		4,160		4,160		06/24/2022	XXX
05605H-10-0	BWX TECHNOLOGIES INC			300.000	33,417	111.390	33,417	15,952		288		10,398		10,398		06/24/2022	XXX
058498-10-6	BALL CORP			2,094.000	115,442	55.130	115,442	13,603		1,675		(5,005)		(5,005)		12/18/2003	XXX
071813-10-9	BAXTER INTERNATIONAL INC			1,692.000	49,339	29.160	49,339	20,525	288	1,963		(16,074)		(16,074)		12/18/2003	XXX
075887-10-9	BECTON DICKINSON & CO			1,650.000	374,336	226.870	374,336	49,024		6,419		(27,984)		(27,984)		12/29/2017	XXX
084670-70-2	BERKSHIRE HATHAWAY INC			9,394.000	4,258,112	453.280	4,258,112	704,668				907,648		907,648		03/02/2010	XXX

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
088929-10-4	BGC GROUP INC			56,600.000	512,796	9.060	512,796	415,212		2,786		56,826		56,826		10/18/2024	XXX
090572-20-7	BIO-RAD LABORATORIES INC			3,300.000	1,084,083	328.510	1,084,083	1,238,280				16,496		16,496		03/14/2024	XXX
09290D-10-1	BLACKROCK INC			400.000	410,044	1,025.110	410,044	67,136		8,160		85,324		85,324		12/12/2011	XXX
101137-10-7	BOSTON SCIENTIFIC CORP			5,072.000	453,031	89.320	453,031	26,731				159,819		159,819		12/12/2011	XXX
10948C-10-7	BRIGHTVIEW HOLDINGS INC			18,400.000	294,216	15.990	294,216	287,331				6,885		6,885		09/06/2024	XXX
110122-10-8	BRISTOL-MYERS SQUIBB CO			2,675.000	151,298	56.560	151,298	57,062		6,420		14,044		14,044		01/14/2020	XXX
11135F-10-1	BROADCOM INC			37.000	8,578	231.840	8,578	3,042		80		4,448		4,448		06/23/2023	XXX
115637-20-9	BROWN-FORMAN CORP			4,562.000	173,265	37.980	173,265	45,293	1,033	3,974		(87,225)		(87,225)		12/18/2003	XXX
12572Q-10-5	CME GROUP INC			700.000	162,561	232.230	162,561	72,649	4,060	6,895		15,141		15,141		12/23/2020	XXX
125896-10-0	CMS ENERGY CORP			2,600.000	173,290	66.650	173,290	33,306		5,356		22,308		22,308		05/03/2006	XXX
126650-10-0	CVS HEALTH CORP			1,780.000	79,904	44.890	79,904	24,251		4,735		(60,645)		(60,645)		02/19/2002	XXX
127387-10-8	CADENCE DESIGN SYSTEMS INC			700.000	210,322	300.460	210,322	169,089				19,663		19,663		11/07/2023	XXX
12769G-10-0	CAESARS ENTERTAINMENT INC			15,000.000	501,300	33.420	501,300	563,882				(62,582)		(62,582)		08/05/2024	XXX
133131-10-2	CAMDEN PROPERTY TRUST			400.000	46,416	116.040	46,416	38,810	412	1,236		7,606		7,606		04/23/2024	XXX
13765N-10-7	CANNAE HOLDINGS INC			46,841.000	930,262	19.860	930,262	926,822		16,383		25,609		25,609		10/07/2024	XXX
14149Y-10-8	CARDINAL HEALTH INC			496.000	58,662	118.270	58,662	9,239		998		8,665		8,665		02/25/2000	XXX
14448C-10-4	CARRIER GLOBAL CORP			2,877.000	196,384	68.260	196,384	13,460	647	2,187		31,100		31,100		02/25/2000	XXX
147528-10-3	CASEY'S GENERAL STORES INC			100.000	39,623	396.230	39,623	22,466		186		12,149		12,149		06/23/2023	XXX
149123-10-1	CATERPILLAR INC			454.000	164,693	362.760	164,693	8,202		2,461		30,459		30,459		02/28/2000	XXX
16119P-10-8	CHARTER COMMUNICATIONS INC			71.000	24,337	342.770	24,337	3,946				(3,260)		(3,260)		05/19/2016	XXX
165167-73-5	EXPAND ENERGY CORP			500.000	49,775	99.550	49,775	40,296		1,220		11,305		11,305		06/23/2023	XXX
166764-10-0	CHEVRON CORP			2,407.000	348,630	144.840	348,630	349,352		9,174		(24,918)		(24,918)		06/28/2024	XXX
169656-10-5	CHIPOTLE MEXICAN GRILL INC			2,800.000	168,840	60.300	168,840	175,420				(6,580)		(6,580)		06/28/2024	XXX
171340-10-2	CHURCH & DWIGHT CO INC			1,200.000	125,652	104.710	125,652	58,058		1,362		12,180		12,180		06/20/2018	XXX
17275R-10-2	CISCO SYSTEMS INC			23,200.000	1,373,440	59.200	1,373,440	378,956		36,888		201,376		201,376		04/04/2018	XXX
189054-10-9	CLOROX CO/THE			800.000	129,928	162.410	129,928	33,317		3,994		15,856		15,856		06/29/2015	XXX
191216-10-0	COCA-COLA CO/THE			22,230.000	1,384,040	62.260	1,384,040	454,577		43,126		74,026		74,026		06/26/2019	XXX
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS CORP			4,400.000	338,360	76.900	338,360	66,617		5,280		6,028		6,028		04/08/2008	XXX
194162-10-3	COLGATE-PALMOLIVE CO			5,600.000	509,096	90.910	509,096	140,387		11,488		62,720		62,720		03/21/2001	XXX
197236-10-2	COLUMBIA BANKING SYSTEM INC			938.000	25,335	27.010	25,335	17,430		1,351		7,905		7,905		02/06/2024	XXX
20030N-10-1	COMCAST CORP			8,910.000	334,392	37.530	334,392	70,686		10,870		(56,311)		(56,311)		10/07/2010	XXX
200525-10-3	COMMERCE BANCSHARES INC/MO			840.000	52,340	62.310	52,340	47,872		216		4,468		4,468		12/03/2024	XXX
201723-10-3	COMMERCIAL METALS CO			19,700.000	977,120	49.600	977,120	1,058,275		6,192		(81,155)		(81,155)		12/18/2024	XXX
205887-10-2	CONAGRA BRANDS INC			67.000	1,859	27.750	1,859	859		94		(61)		(61)		02/28/2000	XXX
20825C-10-4	CONOCOPHILLIPS			1,400.000	138,838	99.170	138,838	160,132		2,184		(21,294)		(21,294)		06/28/2024	XXX
21037T-10-9	CONSTELLATION ENERGY CORP			524.000	117,224	223.710	117,224	19,713		739		55,974		55,974		06/25/2021	XXX
217204-10-6	COPART INC			1,800.000	103,302	57.390	103,302	57,710				15,102		15,102		11/21/2022	XXX
219798-10-5	QUIDELORTHO CORP			22,800.000	1,015,740	44.550	1,015,740	905,757				109,983		109,983		12/05/2024	XXX
22052L-10-4	CORTEVA INC			1,223.000	69,662	56.960	69,662	6,611		807		11,056		11,056		09/05/2017	XXX
22160K-10-5	COSTCO WHOLESALE CORP			2,712.000	2,484,924	916.270	2,484,924	88,867		52,884		694,787		694,787		12/15/1998	XXX
22822V-10-1	CROWN CASTLE INC			200.000	18,152	90.760	18,152	10,520		1,252		(4,886)		(4,886)		06/26/2019	XXX
228368-10-6	CROWN HOLDINGS INC			9,800.000	810,362	82.690	810,362	896,645		1,350		(86,283)		(86,283)		12/12/2024	XXX
229663-10-9	CUBESMART			1,000.000	42,850	42.850	42,850	40,525		2,040		(3,500)		(3,500)		11/21/2022	XXX
231561-10-1	CURTISS-WRIGHT CORP			100.000	35,487	354.870	35,487	13,120		83		13,208		13,208		06/24/2022	XXX
23331A-10-9	DR HORTON INC			1,100.000	153,802	139.820	153,802	74,462		1,430		(13,376)		(13,376)		06/24/2022	XXX
23345M-10-7	DT MIDSTREAM INC			1,200.000	119,316	99.430	119,316	55,899	882	3,474		53,556		53,556		06/23/2023	XXX
235851-10-2	DANAHER CORP			3,600.000	826,380	229.550	826,380	28,003	972	3,780		(6,444)		(6,444)		12/19/2002	XXX
244199-10-5	DEERE & CO			300.000	127,110	423.700	127,110	5,526	486	1,764		7,149		7,149		02/28/2000	XXX
253651-20-2	DIEBOLD NIXDORF INC			6,110.000	262,974	43.040	262,974	256,817				6,157		6,157		11/20/2024	XXX
254687-10-6	WALT DISNEY CO/THE			845.997	94,202	111.350	94,202	13,276	423	635		17,817		17,817		12/19/2002	XXX
25746U-10-9	DOMINION ENERGY INC			3,100.000	166,966	53.860	166,966	68,030		8,277		21,266		21,266		05/15/2009	XXX

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
260003-10-8	DOVER CORP			300.000	56,280	187.600	56,280	5,472		615		10,137		10,137		12/19/2002	XXX
260557-10-3	DOW INC			865.000	34,712	40.130	34,712	9,595		2,422		(12,724)		(12,724)		09/05/2017	XXX
26614N-10-2	DUPONT DE NEMOURS INC			445.000	33,931	76.250	33,931	7,568		676		(303)		(303)		09/05/2017	XXX
277432-10-0	EASTMAN CHEMICAL CO			339.000	30,957	91.320	30,957	6,428	281	1,098		509		509		12/18/2003	XXX
278642-10-3	EBAY INC			2,000.000	123,900	61.950	123,900	11,636		2,160		36,660		36,660		08/16/2002	XXX
278768-10-6	ECHOSTAR CORP			11,800.000	270,220	22.900	270,220	211,417				74,694		74,694		05/09/2023	XXX
278865-10-0	ECOLAB INC			1,178.000	276,029	234.320	276,029	31,734	766	2,686		42,373		42,373		11/28/2018	XXX
27923Q-10-9	ECOVYST INC			145,058.000	1,108,243	7.640	1,108,243	1,266,161				(136,693)		(136,693)		10/24/2024	XXX
28176E-10-8	EDWARDS LIFESCIENCES CORP			1,200.000	88,836	74.030	88,836	12,506				(2,664)		(2,664)		12/10/2013	XXX
28414H-10-3	ELANCO ANIMAL HEALTH INC			1,839.961	22,282	12.110	22,282					(5,134)		(5,134)		01/22/2019	XXX
285512-10-9	ELECTRONIC ARTS INC			710.000	103,873	146.300	103,873	16,695		540		6,738		6,738		06/23/2023	XXX
29082K-10-5	EMBECTA CORP			330.000	6,815	20.650	6,815	1,160		198		568		568		12/19/2002	XXX
29084Q-10-0	EMCOR GROUP INC			200.000	90,780	453.900	90,780	67,558		100		23,222		23,222		04/23/2024	XXX
291011-10-4	EMERSON ELECTRIC CO			1,300.000	161,109	123.930	161,109	30,956		2,733		34,580		34,580		02/25/2000	XXX
294429-10-5	EQUIFAX INC			727.000	185,276	254.850	185,276	16,347		1,134		5,496		5,496		05/15/2009	XXX
29444U-70-0	EQUINIX INC			100.000	94,289	942.890	94,289	64,555		1,704		13,750		13,750		11/21/2022	XXX
29530P-10-2	ERIE INDEMNITY CO			356.000	146,754	412.230	146,754	29,027		1,816		27,522		27,522		11/04/2015	XXX
297178-10-5	ESSEX PROPERTY TRUST INC			100.000	28,544	285.440	28,544	21,243		1,293		3,750		3,750		11/21/2022	XXX
298736-10-9	EURONET WORLDWIDE INC			10,200.000	1,048,968	102.840	1,048,968	990,421				16,952		16,952		07/19/2024	XXX
30034W-10-6	EVERGY INC			18,100.000	1,114,055	61.550	1,114,055	958,420		29,622		155,635		155,635		06/27/2024	XXX
30040W-10-8	EVERSOURCE ENERGY			2,300.000	132,089	57.430	132,089	48,855		6,578		(9,867)		(9,867)		06/26/2019	XXX
30212P-30-3	EXPEDIA GROUP INC			400.000	74,532	186.330	74,532	8,517				13,816		13,816		07/17/2008	XXX
30225T-10-2	EXTRA SPACE STORAGE INC			358.000	53,557	149.600	53,557	42,973		2,320		(3,841)		(3,841)		11/21/2022	XXX
30226D-10-6	EXTREME NETWORKS INC			20,300.000	339,822	16.740	339,822	235,864				103,958		103,958		03/27/2024	XXX
30231G-10-2	EXXON MOBIL CORP			4,700.000	505,579	107.570	505,579	537,214		9,593		(30,908)		(30,908)		09/25/2024	XXX
302520-10-1	FNB CORP/PA			3,700.000	54,686	14.780	54,686	41,301		1,776		3,737		3,737		06/24/2022	XXX
30303M-10-2	META PLATFORMS INC			2,545.000	1,490,123	585.510	1,490,123	732,796		3,990		424,009		424,009		06/28/2024	XXX
311900-10-4	FASTENAL CO			6,400.000	460,224	71.910	460,224	54,556		9,984		45,696		45,696		10/23/2008	XXX
31428X-10-6	FEDEX CORP			617.000	173,581	281.330	173,581	42,645	851	3,258		17,498		17,498		12/18/2003	XXX
32051X-10-8	FIRST HAWAIIAN INC			1,800.000	46,710	25.950	46,710	40,923		468		5,787		5,787		09/25/2024	XXX
337738-10-8	FISERV INC			4,900.000	1,006,558	205.420	1,006,558	39,669				355,642		355,642		12/19/2002	XXX
34379V-10-3	FLUENCE ENERGY INC			21,300.000	338,244	15.880	338,244	367,060				(28,816)		(28,816)		12/11/2024	XXX
34959J-10-8	FORTIVE CORP			2,464.000	184,800	75.000	184,800	14,040		788		3,376		3,376		07/05/2016	XXX
34965K-10-7	FORTREA HOLDINGS INC			464.000	8,654	18.650	8,654	3,439				(7,540)		(7,540)		08/16/2005	XXX
36162J-10-6	GEO GROUP INC/THE			20,500.000	573,590	27.980	573,590	207,004				333,258		333,258		06/26/2024	XXX
363576-10-9	ARTHUR J GALLAGHER & CO			400.000	113,540	283.850	113,540	57,012		960		23,588		23,588		08/26/2021	XXX
366505-10-5	GARRETT MOTION INC		D	103,400.000	933,702	9.030	933,702	761,799				(4,068)		(4,068)		10/25/2024	XXX
370334-10-4	GENERAL MILLS INC			6,700.000	427,259	63.770	427,259	152,085		15,946		(9,179)		(9,179)		08/16/2005	XXX
375558-10-3	GILEAD SCIENCES INC			700.000	64,659	92.370	64,659	40,166		2,156		7,952		7,952		12/23/2020	XXX
37940X-10-2	GLOBAL PAYMENTS INC			460.000	51,548	112.060	51,548	7,951		460		(6,872)		(6,872)		01/03/2008	XXX
37959E-10-2	GLOBE LIFE INC			2,000.000	223,040	111.520	223,040	25,655		2,004		(20,400)		(20,400)		04/06/2009	XXX
384637-10-4	GRAHAM HOLDINGS CO			1,600.000	1,395,072	871.920	1,395,072	891,263		9,976		271,864		271,864		09/06/2024	XXX
384802-10-4	WW GRAINGER INC			100.000	105,405	1,054.050	105,405	46,095		801		22,536		22,536		06/24/2022	XXX
38526M-10-6	GRAND CANYON EDUCATION INC			300.000	49,140	163.800	49,140	30,334				9,528		9,528		06/23/2023	XXX
388689-10-1	GRAPHIC PACKAGING HOLDING CO			41,100.000	1,116,276	27.160	1,116,276	697,288	4,110	15,540		96,679		96,679		04/30/2024	XXX
403949-10-0	HF SINCLAIR CORP			29,000.000	1,016,450	35.050	1,016,450	1,144,540		27,950		(330,758)		(330,758)		12/16/2024	XXX
418056-10-7	HASBRO INC			130.000	7,268	55.910	7,268	2,483		364		631		631		10/21/2005	XXX
418100-10-3	HASHICORP INC			600.000	20,526	34.210	20,526	12,258				6,342		6,342		11/07/2023	XXX
42226K-10-5	HEALTHCARE REALTY TRUST INC			1,470.000	24,917	16.950	24,917	21,333		1,367		3,584		3,584		04/23/2024	XXX
422806-10-9	HEICO CORP			400.000	95,096	237.740	95,096	52,801		84		23,548		23,548		06/24/2022	XXX
426281-10-1	JACK HENRY & ASSOCIATES INC			400.000	70,120	175.300	70,120	32,890		880		4,756		4,756		04/13/2016	XXX
427866-10-8	HERSHEY CO/THE			400.000	67,740	169.350	67,740	44,611		2,192		(6,836)		(6,836)		01/14/2020	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
437076-10-2	HOME DEPOT INC/THE			5,705.000	2,219,188	388.990	2,219,188	66,502		51,345		242,120		242,120		01/22/1997	XXX
438516-10-6	HONEYWELL INTERNATIONAL INC			4,800.000	1,084,272	225.890	1,084,272	132,572		20,976		77,664		77,664		12/18/2003	XXX
440452-10-0	HORMEL FOODS CORP			3,600.000	112,932	31.370	112,932	28,707		4,068		(2,664)		(2,664)		06/26/2020	XXX
443510-60-7	HUBBELL INC			200.000	83,778	418.890	83,778	36,665		996		17,992		17,992		06/24/2022	XXX
444859-10-2	HUMANA INC			231.000	58,607	253.710	58,607	7,724	204	818		(47,147)		(47,147)		05/15/2009	XXX
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC			5,300.000	1,001,541	188.970	1,001,541	1,051,495		25,485		(378,151)		(378,151)		09/24/2024	XXX
44891N-20-8	IAC INC			26,700.000	1,151,838	43.140	1,151,838	1,366,908				(207,170)		(207,170)		12/16/2024	XXX
452308-10-9	ILLINOIS TOOL WORKS INC			2,400.000	608,544	253.560	608,544	63,220	3,600	13,680		(20,112)		(20,112)		02/28/2000	XXX
45687V-10-6	INGERSOLL RAND INC			1,323.000	119,679	90.460	119,679	7,369		106		17,358		17,358		10/24/2011	XXX
45866F-10-4	INTERCONTINENTAL EXCHANGE INC			3,810.000	567,728	149.010	567,728	55,240		6,858		78,410		78,410		03/24/2020	XXX
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANCES INC			113.000	9,554	84.550	9,554	2,676	45	227		405		405		09/05/2017	XXX
461202-10-3	INTUIT INC			289.000	181,637	628.500	181,637	5,084		1,081		1,003		1,003		07/10/2001	XXX
46120E-60-2	INTUITIVE SURGICAL INC			1,290.000	673,328	521.960	673,328	19,196				238,134		238,134		05/15/2009	XXX
46625H-10-0	JPMORGAN CHASE & CO			11,545.000	2,767,452	239.710	2,767,452	1,792,939		37,037		570,509		570,509		09/25/2024	XXX
478160-10-4	JOHNSON & JOHNSON			13,977.000	2,021,354	144.620	2,021,354	313,719		68,627		(169,401)		(169,401)		03/24/2020	XXX
49177J-10-2	KENVUE INC			5,288.000	112,899	21.350	112,899	14,775		4,283		(952)		(952)		06/25/2001	XXX
49271V-10-0	KEURIG DR PEPPER INC			1,207.000	38,769	32.120	38,769	24,757		1,056		(1,448)		(1,448)		10/23/2008	XXX
49338L-10-3	KEYSIGHT TECHNOLOGIES INC			677.000	108,747	160.630	108,747	6,443				1,043		1,043		11/06/2014	XXX
494368-10-3	KIMBERLY-CLARK CORP			2,400.000	314,496	131.040	314,496	105,709	2,928	11,616		22,872		22,872		05/13/2003	XXX
49456B-10-1	KINDER MORGAN INC			4,100.000	112,340	27.400	112,340	69,051		4,353		38,678		38,678		06/28/2024	XXX
501044-10-1	KROGER CO/THE			1,926.000	117,775	61.150	117,775	14,024		2,350		29,737		29,737		03/02/2000	XXX
501889-20-8	LKQ CORP			27,900.000	1,025,325	36.750	1,025,325	1,303,989		25,680		(229,762)		(229,762)		12/17/2024	XXX
502431-10-9	L3HARRIS TECHNOLOGIES INC			1,365.000	287,032	210.280	287,032	43,309		6,334		(464)		(464)		10/23/2008	XXX
504922-10-5	LABCORP HOLDINGS INC			464.000	106,404	229.320	106,404	19,504		1,336		942		942		08/16/2005	XXX
512807-30-6	LAM RESEARCH CORP			3,180.000	229,691	72.230	229,691	7,200	731	2,639		(19,385)		(19,385)		06/06/2012	XXX
513272-10-4	LAMB WESTON HOLDINGS INC			10,554.000	705,324	66.830	705,324	559,744		6,378		52,926		52,926		08/20/2024	XXX
516544-10-3	LANTHEUS HOLDINGS INC			10,700.000	957,222	89.460	957,222	933,942				23,280		23,280		12/03/2024	XXX
518439-10-4	ESTEE LAUDER COS INC/THE			308.000	23,094	74.980	23,094	6,539		718		(21,951)		(21,951)		05/22/2008	XXX
530307-30-5	LIBERTY BROADBAND CORP			10,900.000	814,884	74.760	814,884	632,112				182,772		182,772		04/10/2024	XXX
532457-10-8	ELI LILLY & CO			203.997	157,485	772.000	157,485	7,254		1,061		38,572		38,572		01/22/2019	XXX
539830-10-9	LOCKHEED MARTIN CORP			1,755.000	852,825	485.940	852,825	66,369		22,376		57,389		57,389		08/27/2019	XXX
548661-10-7	LOWE'S COS INC			733.000	180,904	246.800	180,904	7,755		3,299		17,775		17,775		02/28/2000	XXX
571748-10-2	MARSH & MCLENNAN COS INC			5,500.000	1,168,255	212.410	1,168,255	132,710		16,775		126,170		126,170		11/08/2007	XXX
57636Q-10-4	MASTERCARD INC			4,560.000	2,401,159	526.570	2,401,159	89,211		12,038		456,274		456,274		11/19/2009	XXX
57667L-10-7	MATCH GROUP INC			23,600.000	771,956	32.710	771,956	720,752				51,204		51,204		12/12/2024	XXX
577081-10-2	MATTEL INC			38,800.000	687,924	17.730	687,924	654,547				33,377		33,377		10/22/2024	XXX
579780-20-6	MCCORMICK & CO INC/MD			100.000	7,624	76.240	7,624	5,291	45	168		782		782		06/20/2018	XXX
580135-10-1	MCDONALD'S CORP			4,400.000	1,275,516	289.890	1,275,516	85,950		29,832		(29,128)		(29,128)		12/18/2003	XXX
58155Q-10-3	MCKESSON CORP			200.000	113,982	569.910	113,982	83,152	142	514		21,386		21,386		06/23/2023	XXX
58933Y-10-5	MERCK & CO INC			11,926.000	1,186,398	99.480	1,186,398	299,364	9,660	36,732		(113,774)		(113,774)		06/26/2019	XXX
594918-10-4	MICROSOFT CORP			36,463.000	15,369,155	421.500	15,369,155	971,834		112,306		1,657,608		1,657,608		03/24/2020	XXX
59522J-10-3	MID-AMERICA APARTMENT COMMUNITIES INC			200.000	30,914	154.570	30,914	25,394		735		5,520		5,520		04/23/2024	XXX
596278-10-1	MIDDLEBY CORP/THE			3,600.000	487,620	135.450	487,620	492,438				(4,818)		(4,818)		11/20/2024	XXX
606710-20-0	MITEK SYSTEMS INC			29,400.000	327,222	11.130	327,222	380,616				(53,394)		(53,394)		06/18/2024	XXX
60871R-20-9	MOLSON COORS BEVERAGE CO			12,700.000	727,964	57.320	727,964	659,302		11,176		68,662		68,662		08/29/2024	XXX
609207-10-5	MONDELEZ INTERNATIONAL INC			6,300.000	376,299	59.730	376,299	256,788	2,961	10,994		(80,010)		(80,010)		06/20/2018	XXX
61174X-10-9	MONSTER BEVERAGE CORP			1,038.000	54,557	52.560	54,557	7,782				(5,242)		(5,242)		11/06/2012	XXX
615369-10-5	MOODY'S CORP			700.000	331,359	473.370	331,359	14,165		2,380		57,967		57,967		12/19/2002	XXX
61945C-10-3	MOSAIC CO/THE			41,400.000	1,017,612	24.580	1,017,612	1,214,545		26,040		(196,933)		(196,933)		12/23/2024	XXX
620076-30-7	MOTOROLA SOLUTIONS INC			693.000	320,325	462.230	320,325	22,584	755	2,717		103,354		103,354		03/05/2019	XXX
62989*-10-5	NAMIC Insurance Company			141.000	44,714	317.120	44,714	7,050								04/07/1985	XXX

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
636180-10-1	NATIONAL FUEL GAS CO			23,138.000	1,404,014	60.680	1,404,014	1,249,405	11,916	40,551		276,522		276,522		02/13/2024	XXX
64110D-10-4	NETAPP INC			300.000	34,824	116.080	34,824	3,108		612		8,376		8,376		07/10/2001	XXX
65249B-10-9	NEWS CORP			20,750.000	571,455	27.540	571,455	394,576		3,830		58,144		58,144		10/18/2024	XXX
65339F-10-1	NEXTERA ENERGY INC			4,176.000	299,377	71.690	299,377	19,493		8,603		45,727		45,727		10/11/2016	XXX
654106-10-3	NIKE INC			3,100.000	234,577	75.670	234,577	28,941	1,240	4,588		(101,990)		(101,990)		03/04/2004	XXX
65473P-10-5	NISOURCE INC			34,861.000	1,281,490	36.760	1,281,490	819,157		37,589		359,198		359,198		01/24/2024	XXX
655844-10-8	NORFOLK SOUTHERN CORP			1,086.000	254,884	234.700	254,884	22,571		5,864		(1,824)		(1,824)		12/17/2018	XXX
666807-10-2	NORTHROP GRUMMAN CORP			1,114.000	522,789	469.290	522,789	37,261		8,968		1,281		1,281		12/14/2000	XXX
66765N-10-5	NORTHWEST NATURAL HOLDING CO			25,900.000	1,024,604	39.560	1,024,604	1,033,534		12,691		(8,930)		(8,930)		09/20/2024	XXX
670837-10-3	OGE ENERGY CORP			26,100.000	1,076,625	41.250	1,076,625	905,620		40,185		171,595		171,595		04/11/2024	XXX
67103H-10-7	O'REILLY AUTOMOTIVE INC			392.000	464,834	1,185.800	464,834	14,083				92,402		92,402		04/06/2009	XXX
674215-20-7	CHORD ENERGY CORP			700.000	81,844	116.920	81,844	110,341		2,268		(28,497)		(28,497)		09/25/2024	XXX
679580-10-0	OLD DOMINION FREIGHT LINE INC			400.000	70,560	176.400	70,560	51,544		416		(10,506)		(10,506)		06/24/2022	XXX
680223-10-4	OLD REPUBLIC INTERNATIONAL CORP			29,100.000	1,053,129	36.190	1,053,129	760,626		28,302		182,353		182,353		12/11/2024	XXX
68235P-10-8	ONE GAS INC			600.000	41,550	69.250	41,550	9,666		1,584		3,318		3,318		02/06/2014	XXX
68389X-10-5	ORACLE CORP			1,083.000	180,471	166.640	180,471	10,225		1,733		66,290		66,290		10/11/2016	XXX
68622V-10-6	ORGANON & CO			729.000	10,877	14.920	10,877	9,099		816		365		365		10/21/2005	XXX
68902V-10-7	OTIS WORLDWIDE CORP			2,800.000	259,308	92.610	259,308	36,642		4,228		8,792		8,792		05/13/2003	XXX
693475-10-5	PNC FINANCIAL SERVICES GROUP INC/THE			76.000	14,657	192.850	14,657	2,789		479		2,888		2,888		07/14/2009	XXX
693506-10-7	PPG INDUSTRIES INC			1,107.000	132,231	119.450	132,231	27,092		2,945		(33,321)		(33,321)		03/21/2001	XXX
693718-10-8	PACCAR INC			650.000	67,613	104.020	67,613	12,282	1,950	2,841		4,141		4,141		10/13/2021	XXX
701094-10-4	PARKER-HANNIFIN CORP			150.000	95,405	636.030	95,405	4,640		956		26,300		26,300		12/19/2002	XXX
703481-10-1	PATTERSON-UTI ENERGY INC			46,900.000	387,394	8.260	387,394	349,842				37,553		37,553		12/18/2024	XXX
713448-10-8	PEPSICO INC			8,482.000	1,289,773	152.060	1,289,773	293,525	11,493	44,446		(150,810)		(150,810)		06/26/2019	XXX
714046-10-9	REVVITY INC			794.000	88,618	111.610	88,618	11,045		222		1,826		1,826		10/21/2005	XXX
717081-10-3	PFIZER INC			11,816.000	313,478	26.530	313,478	133,001		19,851		(26,704)		(26,704)		08/27/2019	XXX
718172-10-9	PHILIP MORRIS INTERNATIONAL INC			1,690.000	203,392	120.350	203,392	138,918	2,282	8,886		44,396		44,396		12/23/2020	XXX
72651A-20-7	PLAINS GP HOLDINGS LP			58,200.000	1,069,716	18.380	1,069,716	1,079,772				(10,056)		(10,056)		10/18/2024	XXX
729640-10-2	PLYMOUTH INDUSTRIAL REIT INC			27,700.000	493,060	17.800	493,060	511,251	6,648			(18,191)		(18,191)		12/27/2024	XXX
733174-70-0	POPULAR INC		D	7,400.000	696,044	94.060	696,044	490,595	5,180	18,352		88,726		88,726		03/31/2023	XXX
737446-10-4	POST HOLDINGS INC			8,200.000	938,572	114.460	938,572	546,602				216,480		216,480		03/31/2022	XXX
74144T-10-8	T ROWE PRICE GROUP INC			1,400.000	158,326	113.090	158,326	38,714		6,944		7,560		7,560		03/04/2004	XXX
742718-10-9	PROCTER & GAMBLE CO/THE			11,032.000	1,849,515	167.650	1,849,515	335,690		43,689		232,886		232,886		06/26/2020	XXX
743315-10-3	PROGRESSIVE CORP/THE			3,600.000	862,596	239.610	862,596	221,091		4,140		289,188		289,188		06/20/2018	XXX
743606-10-5	PROSPERITY BANCSHARES INC			300.000	22,605	75.350	22,605	16,648	174	672		2,286		2,286		06/23/2023	XXX
74460D-10-9	PUBLIC STORAGE			1,400.000	419,216	299.440	419,216	89,138		16,800		(7,784)		(7,784)		06/26/2019	XXX
745867-10-1	PULTEGROUP INC			1,500.000	163,350	108.900	163,350	60,589	330	1,200		8,520		8,520		06/24/2022	XXX
747525-10-3	QUALCOMM INC			419.000	64,367	153.620	64,367	7,808		1,404		3,767		3,767		04/02/2002	XXX
74834L-10-0	QUEST DIAGNOSTICS INC			1,300.000	196,118	150.860	196,118	37,663		3,848		16,874		16,874		12/19/2002	XXX
75886F-10-7	REGENERON PHARMACEUTICALS INC			300.000	213,699	712.330	213,699	191,662				(65,136)		(65,136)		09/25/2024	XXX
760759-10-0	REPUBLIC SERVICES INC			500.000	100,590	201.180	100,590	24,756		1,093		18,135		18,135		10/11/2019	XXX
761152-10-7	RESMED INC			100.000	22,869	228.690	22,869	18,345		154		4,524		4,524		04/23/2024	XXX
770323-10-3	ROBERT HALF INC			1,200.000	84,552	70.460	84,552	28,038		2,544		(20,952)		(20,952)		03/04/2004	XXX
773903-10-9	ROCKWELL AUTOMATION INC			521.000	148,897	285.790	148,897	15,437		2,636		(12,863)		(12,863)		03/04/2004	XXX
776696-10-6	ROPER TECHNOLOGIES INC			300.000	155,955	519.850	155,955	74,818		900		(7,596)		(7,596)		01/22/2019	XXX
78409V-10-4	S&P GLOBAL INC			1,648.000	820,753	498.030	820,753	63,370		5,999		94,776		94,776		06/24/2022	XXX
78442P-10-6	SLM CORP			30,844.000	850,678	27.580	850,678	486,927		12,626		256,179		256,179		09/11/2024	XXX
806407-10-2	HENRY SCHEIN INC			14,700.000	1,017,240	69.200	1,017,240	1,004,613				12,627		12,627		06/26/2024	XXX
808513-10-5	CHARLES SCHWAB CORP/THE			592.000	43,814	74.010	43,814	5,025		592		3,084		3,084		05/10/2004	XXX
83001C-10-8	SIX FLAGS ENTERTAINMENT CORP			14,572.000	702,225	48.190	702,225	605,621		24,459		96,604		96,604		10/03/2024	XXX
832696-40-5	J M SMUCKER CO/THE			1,159.000	127,629	110.120	127,629	47,791		4,961		(18,845)		(18,845)		12/05/2008	XXX

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
833034-10-1	SNAP-ON INC			900.000	305,532	339.480	305,532	25,565		6,948		45,576		45,576		12/18/2003	XXX
83444M-10-1	SOLVENTUM CORP			8,975.000	592,889	66.060	592,889	515,634				77,254		77,254		08/22/2024	XXX
842587-10-7	SOUTHERN CO/THE			2,700.000	222,264	82.320	222,264	167,113		7,722		32,940		32,940		10/13/2021	XXX
84790A-10-5	SPECTRUM BRANDS HOLDINGS INC			6,120.000	517,079	84.490	517,079	343,560		9,202		14,525		14,525		09/16/2024	XXX
84857L-10-1	SPIRE INC			18,600.000	1,261,638	67.830	1,261,638	1,092,957	14,601	45,527		104,353		104,353		10/17/2024	XXX
855244-10-9	STARBUCKS CORP			1,500.000	136,875	91.250	136,875	7,948		3,480		(7,140)		(7,140)		03/21/2001	XXX
863667-10-1	STRYKER CORP			1,800.000	648,090	360.050	648,090	175,819	1,512	5,760		109,062		109,062		01/22/2019	XXX
871607-10-7	SYNOPSYS INC			500.000	242,680	485.360	242,680	225,673				(14,775)		(14,775)		11/07/2023	XXX
87162W-10-0	TD SYNNEX CORP			7,800.000	914,784	117.280	914,784	780,700		11,280		69,898		69,898		09/03/2024	XXX
872540-10-9	TJX COS INC/THE			3,200.000	386,592	120.810	386,592	144,370		4,664		86,400		86,400		06/23/2023	XXX
872590-10-4	T-MOBILE US INC			2,185.000	482,295	220.730	482,295	176,483		6,184		131,974		131,974		06/26/2020	XXX
87484T-10-8	TALOS ENERGY INC			91,800.000	891,378	9.710	891,378	1,134,000				(253,972)		(253,972)		12/23/2024	XXX
87612E-10-6	TARGET CORP			501.000	67,725	135.180	67,725	13,887		2,224		(3,627)		(3,627)		06/26/2000	XXX
87901J-10-5	TEGNA INC			3,100.000	56,699	18.290	56,699	6,959	388	1,480		9,269		9,269		06/08/2015	XXX
88076W-10-3	TERADATA CORP			2,200.000	68,530	31.150	68,530	12,562				(27,192)		(27,192)		10/01/2007	XXX
882508-10-4	TEXAS INSTRUMENTS INC			5,000.000	937,550	187.510	937,550	101,691		26,300		85,250		85,250		12/15/2004	XXX
88262P-10-2	TEXAS PACIFIC LAND CORP			100.000	110,596	1,105.960	110,596	92,515		160		18,081		18,081		09/25/2024	XXX
88337F-10-5	ODP CORP/THE			22,700.000	516,198	22.740	516,198	515,068				(59,477)	423,287	(482,764)		12/30/2024	XXX
883556-10-2	THERMO FISHER SCIENTIFIC INC			2,096.000	1,090,402	520.230	1,090,402	50,790	817	3,186		(22,134)		(22,134)		04/06/2009	XXX
88579Y-10-1	3M CO			1,016.000	131,155	129.090	131,155	37,456		3,668		26,968		26,968		04/11/2002	XXX
88642R-10-9	TIDEWATER INC			15,400.000	842,534	54.710	842,534	953,422				(143,787)		(143,787)		12/06/2024	XXX
89417E-10-9	TRAVELERS COS INC/THE			2,405.000	579,340	240.890	579,340	80,638		9,981		121,212		121,212		06/07/2006	XXX
902252-10-5	TYLER TECHNOLOGIES INC			100.000	57,664	576.640	57,664	20,291				15,852		15,852		03/05/2019	XXX
902494-10-3	TYSON FOODS INC			1,500.000	86,160	57.440	86,160	21,836		2,955		5,535		5,535		05/03/2006	XXX
907818-10-8	UNION PACIFIC CORP			4,479.000	1,021,391	228.040	1,021,391	44,915		23,649		(78,741)		(78,741)		12/15/2004	XXX
911312-10-6	UNITED PARCEL SERVICE INC			300.000	37,830	126.100	37,830	15,597		1,956		(9,339)		(9,339)		05/15/2009	XXX
912008-10-9	US FOODS HOLDING CORP			15,100.000	1,018,646	67.460	1,018,646	658,382				311,741		311,741		07/18/2024	XXX
91307C-10-2	UNITED THERAPEUTICS CORP			126.000	44,458	352.840	44,458	17,017				16,752		16,752		12/23/2020	XXX
91324P-10-2	UNITEDHEALTH GROUP INC			3,075.000	1,555,520	505.860	1,555,520	84,951		25,154		(63,376)		(63,376)		04/06/2009	XXX
91347P-10-5	UNIVERSAL DISPLAY CORP			100.000	14,620	146.200	14,620	10,810		160		(4,506)		(4,506)		11/21/2022	XXX
92338C-10-3	VERALTO CORP			1,199.000	122,118	101.850	122,118	3,709	132	432		23,488		23,488		12/19/2002	XXX
92343E-10-2	VERISIGN INC			1,200.000	248,352	206.960	248,352	27,042				1,200		1,200		11/13/2006	XXX
92343V-10-4	VERIZON COMMUNICATIONS INC			5,250.000	209,948	39.990	209,948	156,364		14,031		12,023		12,023		03/24/2020	XXX
92345Y-10-6	VERISK ANALYTICS INC			800.000	220,344	275.430	220,344	90,979		1,248		29,256		29,256		01/22/2019	XXX
92532F-10-0	VERTEX PHARMACEUTICALS INC			1,250.000	503,375	402.700	503,375	360,074				(5,238)		(5,238)		06/24/2022	XXX
92556H-20-6	PARAMOUNT GLOBAL			46,000.000	481,160	10.460	481,160	510,330	2,300			(29,170)		(29,170)		11/22/2024	XXX
92556V-10-6	VIATRIS INC			69,654.000	867,192	12.450	867,192	771,049		26,054		78,907		78,907		09/20/2024	XXX
92826C-83-9	VISA INC			8,774.000	2,772,935	316.040	2,772,935	168,511		18,864		488,624		488,624		06/15/2011	XXX
928881-10-1	VONTIER CORP			26,485.000	965,908	36.470	965,908	714,417		2,579		54,032		54,032		08/02/2024	XXX
92939U-10-6	WEC ENERGY GROUP INC			3,000.000	282,120	94.040	282,120	60,046		10,020		29,610		29,610		01/13/2009	XXX
931142-10-3	WALMART INC			16,200.000	1,463,670	90.350	1,463,670	246,918	3,362	13,163		612,360		612,360		08/27/2019	XXX
931427-10-8	WALGREENS BOOTS ALLIANCE INC			96,700.000	902,211	9.330	902,211	1,194,704		47,025		(292,493)		(292,493)		09/25/2024	XXX
94106L-10-9	WASTE MANAGEMENT INC			5,000.000	1,008,950	201.790	1,008,950	82,284		15,000		113,450		113,450		12/19/2002	XXX
941848-10-3	WATERS CORP			500.000	185,490	370.980	185,490	16,012				20,875		20,875		12/18/2003	XXX
95082P-10-5	WESCO INTERNATIONAL INC			3,400.000	615,264	180.960	615,264	561,237		4,373		20,931		20,931		12/12/2024	XXX
957638-10-9	WESTERN ALLIANCE BANCORP			6,300.000	526,302	83.540	526,302	381,439		5,307		62,346		62,346		12/12/2024	XXX
96208T-10-4	WEX INC			3,600.000	631,152	175.320	631,152	605,655				(42,633)		(42,633)		06/27/2024	XXX
968223-20-6	JOHN WILEY & SONS INC			7,500.000	327,825	43.710	327,825	313,198	2,644	3,659		14,627		14,627		12/17/2024	XXX
97650W-10-8	WINTRUST FINANCIAL CORP			700.000	87,297	124.710	87,297	74,105		315		13,192		13,192		09/25/2024	XXX
98389B-10-0	XCEL ENERGY INC			5,161.000	348,471	67.520	348,471	90,121		11,161		28,953		28,953		02/25/2009	XXX
98419M-10-0	XYLEM INC/NY			1,700.000	197,234	116.020	197,234	22,671		2,448		2,822		2,822		11/04/2011	XXX
98850P-10-9	YUM CHINA HOLDINGS INC		D	538.000	25,915	48.170	25,915	2,908		344		3,088		3,088		11/01/2016	XXX

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
98978V-10-3	ZOETIS INC			2,300.000	374,739	162.930	374,739	198,531		3,974		(79,212)		(79,212)		10/11/2019	XXX
G0176J-10-9	ALLEGION PLC			200.000	26,136	130.680	26,136	4,581		384		798		798		12/02/2013	XXX
G0450A-10-5	ARCH CAPITAL GROUP LTD			2,300.000	212,405	92.350	212,405	103,182		11,500		41,584		41,584		06/24/2022	XXX
G1151C-10-1	ACCENTURE PLC		D	3,400.000	1,196,086	351.790	1,196,086	335,824		18,190		2,992		2,992		01/22/2019	XXX
G21810-10-9	CLARIVATE PLC			144,900.000	736,092	5.080	736,092	736,092				(56,709)	400,692	(457,401)		06/14/2024	XXX
G25839-10-4	COCA-COLA EUROPACIFIC PARTNERS PLC		D	100.000	7,681	76.810	7,681	1,675		213		1,007		1,007		10/04/2010	XXX
G29183-10-3	EATON CORP PLC			2,017.000	669,382	331.870	669,382	38,451		7,584		183,648		183,648		12/19/2002	XXX
G3223R-10-8	EVEREST GROUP LTD			200.000	72,492	362.460	72,492	51,248		1,550		1,776		1,776		06/25/2021	XXX
G4412G-10-1	HERBALIFE LTD			77,847.000	520,796	6.690	520,796	648,705				(127,909)		(127,909)		12/23/2024	XXX
G50871-10-5	JAZZ PHARMACEUTICALS PLC			7,900.000	972,885	123.150	972,885	931,453				41,635		41,635		09/04/2024	XXX
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC			576.000	45,464	78.930	45,464	8,236	213	852		12,263		12,263		11/23/2010	XXX
G54950-10-3	LINDE PLC			2,623.000	1,098,171	418.670	1,098,171	110,982		14,584		20,879		20,879		06/07/2006	XXX
G5960L-10-3	MEDTRONIC PLC			400.000	31,952	79.880	31,952	35,756	280	280		(3,804)		(3,804)		09/25/2024	XXX
G6564A-10-5	NOMAD FOODS LTD		D	52,000.000	872,560	16.780	872,560	861,131		17,160		(9,388)		(9,388)		11/13/2024	XXX
G7496G-10-3	RENAISSANCERE HOLDINGS LTD		D	200.000	49,762	248.810	49,762	31,351		312		10,562		10,562		06/24/2022	XXX
G76279-10-1	ROIVANT SCIENCES LTD			42,900.000	507,507	11.830	507,507	490,143				17,364		17,364		12/12/2024	XXX
G7997W-10-2	SEADRILL LTD		D	18,500.000	720,205	38.930	720,205	742,903				(71,673)		(71,673)		12/19/2024	XXX
G87052-10-9	TE CONNECTIVITY PLC		D	1,151.000	164,558	142.970	164,558	36,573		2,924		2,843		2,843		12/12/2011	XXX
G8994E-10-3	TRANE TECHNOLOGIES PLC			1,500.000	554,025	369.350	554,025	25,424		5,040		188,175		188,175		10/24/2011	XXX
G9456A-10-0	GOLAR LNG LTD		D	11,600.000	490,912	42.320	490,912	273,073		9,725		201,972		201,972		11/12/2024	XXX
G9618E-10-7	WHITE MOUNTAINS INSURANCE GROUP LTD			800.000	1,556,048	1,945.060	1,556,048	774,827		800		352,040		352,040		03/11/2021	XXX
G97822-10-3	PERRIGO CO PLC			42,200.000	1,084,962	25.710	1,084,962	1,278,622		43,884		(203,823)		(203,823)		08/09/2024	XXX
H1467J-10-4	CHUBB LTD			600.000	165,780	276.300	165,780	97,375	546	2,124		30,180		30,180		06/25/2021	XXX
H2906T-10-9	GARMIN LTD			300.000	61,878	206.260	61,878	48,872		375		13,006		13,006		09/25/2024	XXX
5019999999 – Industrial and Miscellaneous (Unaffiliated), Publicly Traded					191,221,626	XXX	191,221,626	91,215,328	134,723	2,437,973		18,444,458	823,979	17,620,479		XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Other																	
31337#-10-5	FHLB of Cincinnati			103,075.000	10,307,500	100.000	10,307,500	10,307,600		928,314						05/14/2020	XXX
5029999999 – Industrial and Miscellaneous (Unaffiliated), Other					10,307,500	XXX	10,307,500	10,307,600		928,314						XXX	XXX
5109999999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)					201,529,126	XXX	201,529,126	101,522,928	134,723	3,366,287		18,444,458	823,979	17,620,479		XXX	XXX
Mutual Funds, Designation Not Assigned by SVO																	
19766Q-77-5	COLUMBIA PYRFORD INTERNL STOCK FUND			3,702,364.660	48,056,693	12.980	48,056,693	48,789,463		4,087,443		(732,770)		(732,770)		12/18/2024	
233203-37-1	DFA INTERNATIONAL CORE EQUITY PORTFOLIO			3,222,587.930	49,692,306	15.420	49,692,306	42,887,325		1,701,631		322,259		322,259		03/30/2022	
552746-36-4	MFS EMERGING MARKETS DEBT FUND			6,657,649.573	79,558,912	11.950	79,558,912	78,746,148		5,698,518						12/15/2022	
87234N-76-5	TCW EMERGING MARKETS INCOME FUND			2,383,287.510	15,396,037	6.460	15,396,037	15,500,000		614,026		(409,243)		(409,243)		12/10/2024	
893509-22-4	TRANSAMERICA INTERNATIONAL EQUITY			2,391,492.330	48,475,550	20.270	48,475,550	43,878,456		1,481,166		239,149		239,149		12/28/2021	
5329999999 – Mutual Funds, Designation Not Assigned by SVO					241,179,498	XXX	241,179,498	229,801,392		13,582,783		(580,605)		(580,605)		XXX	XXX
5409999999 – Subtotals – Mutual Funds					241,179,498	XXX	241,179,498	229,801,392		13,582,783		(580,605)		(580,605)		XXX	XXX
Closed-End Funds, Designation Not Assigned by SVO																	
03464A-10-0	ANGEL OAK FINANC STRATEGIES INC TERM TR			330,519.000	4,197,591	12.700	4,197,591	4,195,911		185,076		1,680		1,680		12/31/2024	
05589T-10-4	BNY MELLON MUNICIPAL INCOME INC			36,537.000	259,413	7.100	259,413	241,992		6,593		17,421		17,421		05/20/2024	
09248X-10-0	BLACKROCK TAXABLE MUNICIPAL BOND TRUST			299,719.000	4,831,470	16.120	4,831,470	4,901,727		249,979		(98,806)		(98,806)		12/23/2024	
092508-10-0	BLACKROCK CREDIT ALLOCATION INCOME TRUST			324,643.000	3,395,766	10.460	3,395,766	4,767,721		327,470		45,450		45,450		04/18/2022	
09254L-10-7	BLACKROCK MUNIHOLDINGS CALIFORNIA QLTY F			70,800.000	752,604	10.630	752,604	779,513		42,268		(36,016)		(36,016)		01/09/2024	
09255K-10-8	BLACKROCK ENHANCED GOVERNMENT FUND INC			102,091.000	991,304	9.710	991,304	1,193,204		50,130		(2,490)		(2,490)		12/26/2024	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
233368-10-9	DWS MUNICIPAL INCOME TRUST			337,281.000	3,187,305	9.450	3,187,305	3,549,036	5,262	183,269		119,326		119,326		08/28/2024	
27827X-10-1	EATON VANCE MUNICIPAL BOND FUND			54,550.000	565,138	10.360	565,138	570,740		31,008		13,308		13,308		05/02/2024	
27827Y-10-9	EATON VANCE NEW YORK MUNICIPAL BOND FUND			6,300.000	60,039	9.530	60,039	60,767		2,321		(728)		(728)		04/03/2024	
27828A-10-0	EATON VANCE CALIFORNIA MUNI BOND FU			29,800.000	273,266	9.170	273,266	283,640		10,040		(10,374)		(10,374)		10/07/2024	
27828H-10-5	EATON VANCE LTD DURATION INCOME FUND			617,899.000	6,036,873	9.770	6,036,873	8,151,095		590,341		117,401		117,401		06/10/2022	
27828V-10-4	EATON VANCE SHRT DURATION DIVERS INC FU			97,703.000	1,066,917	10.920	1,066,917	1,015,081		92,720		52,760		52,760		05/24/2022	
33734E-10-3	FIRST TRUST MORTGAGE INCOME FUND			104,348.000	1,250,872	11.987	1,250,872	1,251,670	7,826	100,174		(13,826)		(13,826)		12/21/2022	
401664-10-7	GUGGENHEIM TAX MUNI BOND&INVT GRD DEBT T			37,100.000	563,920	15.200	563,920	559,253				4,667		4,667		12/23/2024	
410123-10-3	JOHN HANCOCK INCOME SECURITIES TRUST			224,758.000	2,516,166	11.195	2,516,166	2,913,690		117,604		65,741		65,741		12/16/2024	
45781W-10-9	INSIGHT SELECT INCOME FUND			222,977.000	3,864,191	17.330	3,864,191	4,225,723		177,709		302,667		302,667		12/24/2024	
46131J-10-3	INVESCO MUNICIPAL TRUST			95,568.000	937,522	9.810	937,522	965,708		60,234		25,891		25,891		05/10/2024	
46131M-10-6	INVESCO TRUST FOR INVT GRD MUNI			180,772.000	1,825,797	10.100	1,825,797	1,868,817		116,670		37,962		37,962		02/23/2023	
46132C-10-7	INVESCO MUNICIPAL OPPORTUNITY TRUST			75,282.000	731,741	9.720	731,741	724,581		42,596		9,990		9,990		05/23/2024	
46132K-10-9	INVESCO PENNSYLVANIA VALUE MUNI INC TR			32,571.000	335,156	10.290	335,156	339,357		17,555		1,501		1,501		08/21/2024	
46132L-10-7	INVESCO BOND FUND			51,172.000	789,584	15.430	789,584	903,357		29,103		(2,822)		(2,822)		12/13/2024	
552727-10-9	MFS CHARTER INCOME TRUST			270,654.000	1,726,773	6.380	1,726,773	1,845,447		91,521		(8,067)		(8,067)		12/30/2024	
55273C-10-7	MFS INTERMEDIATE INCOME TRUST			1,905,495.000	5,068,617	2.660	5,068,617	6,859,284		458,808		(38,110)		(38,110)		12/26/2024	
552939-10-0	MFS GOVERNMENT MARKETS INCOME TRUST			546,506.000	1,677,773	3.070	1,677,773	2,225,913		106,495		(57,904)		(57,904)		12/31/2024	
64124P-10-1	NEUBERGER BERMAN MUNICIPAL FUND INC			73,620.000	761,967	10.350	761,967	749,454	3,988	37,991		(3,556)		(3,556)		08/14/2024	
670656-10-7	NUVEEN NEW YORK AMT-FREE QLTY MUNI INC F			15,900.000	166,314	10.460	166,314	169,138		8,541		(2,824)		(2,824)		07/25/2024	
670657-10-5	NUVEEN AMT-FREE QLTY MUNI INC FU			183,240.000	2,066,947	11.280	2,066,947	2,179,749		133,577		48,729		48,729		05/31/2024	
67066V-10-1	NUVEEN QUALITY MUNICIPAL INCOME FUND			135,168.000	1,576,059	11.660	1,576,059	1,772,001		104,417		28,385		28,385		02/23/2023	
67069Y-10-2	NUVEEN NEW JERSEY QLTY MUNI INC F			126,861.000	1,543,898	12.170	1,543,898	1,797,452		96,088		47,952		47,952		02/02/2024	
67070X-10-1	NUVEEN MUNICIPAL CREDIT INCOME FUND			42,161.000	513,099	12.170	513,099	513,346		35,866		14,756		14,756		02/22/2023	
67071L-10-6	NUVEEN AMT-FREE MUNI CREDIT INC F			83,766.000	1,026,971	12.260	1,026,971	1,033,921		69,759		36,857		36,857		11/02/2023	
67073B-10-6	NUVEEN PREF&INC OPPORTUNITIES F			521,465.000	4,098,715	7.860	4,098,715	4,469,961		368,512		573,612		573,612		12/28/2023	
67074C-10-3	NUVEEN TAXABLE MUNICIPAL INCOME FUND			243,353.000	3,645,428	14.980	3,645,428	3,700,172		207,298		(137,443)		(137,443)		12/31/2024	
67075J-10-7	NUVEEN MULTI-MARKET INCOME FUND			364,578.000	2,205,697	6.050	2,205,697	2,277,389		103,749		53,579		53,579		12/30/2024	
67080R-10-2	NUVEEN VARIABLE RATE PREF&INC F			152,850.000	2,786,456	18.230	2,786,456	2,751,106		169,036		95,376		95,376		12/09/2024	
670972-10-8	NUVEEN PENNSYLVANIA QLTY MUNI INC F			107,872.000	1,206,009	11.180	1,206,009	1,418,330		80,634		(43,149)		(43,149)		08/28/2023	
746853-10-0	PUTNAM PREMIER INCOME TRUST			1,706,160.000	6,073,930	3.560	6,073,930	7,439,158	44,360	517,855		(16,090)		(16,090)		12/20/2024	
746909-10-0	PUTNAM MASTER INTERMEDIATE INCOME TRUST			1,743,893.000	5,685,091	3.260	5,685,091	6,599,567	38,366	430,073		111,646		111,646		12/20/2024	
872340-10-4	TCW STRATEGIC INCOME FUND INC			547,284.000	2,632,436	4.810	2,632,436	3,090,843	105,121	167,316		94,752		94,752		12/31/2024	
92829B-10-1	VIRTUS GLOBAL MULTI-SECTOR INCOME FUND			173,024.000	1,321,903	7.640	1,321,903	1,332,840		128,306		(39,976)		(39,976)		12/12/2024	
95766T-10-0	WESTERN ASSET INVT GRD INC FUND INC			66,645.000	833,729	12.510	833,729	802,631		28,633		23,182		23,182		12/20/2024	
95790A-10-1	WESTERN ASSET INVT GRD OPPORTUNIT TR INC			34,379.000	560,721	16.310	560,721	577,188		2,121		(16,466)		(16,466)		12/31/2024	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
958435-10-9	WESTERN ASSET INTERMEDIATE MUNI FUND INC			24,100.000	186,534	7.740	186,534	188,769		9,115		(2,235)		(2,235)		07/25/2024	
5729999999 – Closed-End Funds, Designation Not Assigned by SVO					85,797,702	XXX	85,797,702	97,256,236	204,922	5,788,570		1,413,709		1,413,709		XXX	XXX
5809999999 – Subtotals – Closed-End Funds					85,797,702	XXX	85,797,702	97,256,236	204,922	5,788,570		1,413,709		1,413,709		XXX	XXX
Parent, Subsidiaries and Affiliates, Other																	
38704#-10-5	Grange Indemnity Ins Co			1,000.000	52,477,922	52,477.922	52,477,922	7,000,000		15,000,000		(13,608,727)		(13,608,727)		05/17/1995	XXX
38704@-10-7	Grange Insurance Company of MI			1,000.000	40,797,040	40,797.040	40,797,040	10,000,000		10,000,000		(9,144,668)		(9,144,668)		04/27/2001	XXX
38708#-10-1	Grange Property & Casualty Ins			1,000.000	41,055,296	41,055.296	41,055,296	15,000,000		10,000,000		(8,989,982)		(8,989,982)		04/14/2004	XXX
89840#-10-3	Trustgard Insurance Company			2,000,000.000	64,926,522	32.463	64,926,522	8,276,318		20,000,000		(18,269,195)		(18,269,195)		12/31/1990	XXX
5929999999 – Parent, Subsidiaries and Affiliates, Other					199,256,780	XXX	199,256,780	40,276,318		55,000,000		(50,012,571)		(50,012,571)		XXX	XXX
5979999999 – Subtotals – Parent, Subsidiaries and Affiliates					199,256,780	XXX	199,256,780	40,276,318		55,000,000		(50,012,571)		(50,012,571)		XXX	XXX
5989999999 – Total Common Stocks					727,763,106	XXX	727,763,106	468,856,874	339,645	77,737,640		(30,735,009)	823,979	(31,558,988)		XXX	XXX
5999999999 – Total Preferred and Common Stocks					753,198,726	XXX	755,869,130	495,206,187	581,972	78,934,947		(30,356,332)	823,979	(31,208,052)		XXX	XXX

	Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1.	1A	1A $	1B $	1C $	1D $	1E $	1F $	1G $
	1B	2A $	2B $	2C $				
	1C	3A $	3B $	3C $				
	1D	4A $	4B $	4C $				
	1E	5A $	5B $	5C $				
	1F	6 $						

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds: U.S. Governments								
38378K-7L-7	GOVT NATL MORT A 2.9 POOL ID N.A.		12/09/2024	STIFEL NICOLAUS AND CO	XXX	2,443,341	2,755,000	2,441
38378K-E9-6	GOVT NATL MORT A 2.45 POOL ID N.A.		09/23/2024	STIFEL NICOLAUS AND CO	XXX	4,302,597	5,241,077	8,917
38379U-QC-3	GOVT NATL MORT A 3.3633 POOL ID N.A.		10/10/2024	STIFEL NICOLAUS AND CO	XXX	5,841,911	6,502,300	9,097
38380J-DY-1	GOVT NATL MORT A 2.5 POOL ID N.A.		12/17/2024	STIFEL NICOLAUS AND CO	XXX	3,625,114	4,300,413	5,674
38380V-4J-7	GOVT NATL MORT A 3.2 POOL ID N.A.		06/04/2019	VARIOUS	XXX	55,995	55,995	
38381J-AA-5	GOVT NATL MORT A 3.25 POOL ID N.A.		08/29/2024	STIFEL NICOLAUS AND CO	XXX	4,558,323	4,867,687	1,318
38381J-E3-7	GOVT NATL MORT A 5 POOL ID N.A.		06/03/2024	STIFEL NICOLAUS AND CO	XXX	4,835,779	4,891,574	3,397
38381J-LJ-4	GOVT NATL MORT A 4.25 POOL ID N.A.		06/05/2024	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	2,857,012	2,968,807	3,154
38381K-BL-7	GOVT NATL MORT A 4.25 POOL ID N.A.		06/04/2024	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	2,883,068	2,991,390	2,119
38381L-RW-4	GOVT NATL MORT A 4.25 POOL ID N.A.		11/15/2024	STIFEL NICOLAUS AND CO	XXX	4,056,474	4,184,628	9,386
38382W-CS-4	GOVT NATL MORT A 1.5 POOL ID N.A.		07/22/2024	STIFEL NICOLAUS AND CO	XXX	1,452,874	1,786,778	1,787
38383D-AT-5	GOVT NATL MORT A 1.75 POOL ID N.A.		07/30/2024	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	6,578,375	7,665,987	373
38383D-BE-7	GOVT NATL MORT A 1.75 POOL ID N.A.		08/14/2024	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	3,361,235	3,837,300	3,358
38383M-UB-2	GOVT NATL MORT A 3 POOL ID N.A.		02/15/2024	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	3,127,032	3,494,958	5,825
38383P-B9-1	GOVT NATL MORT A 3.5 POOL ID N.A.		02/15/2024	LOOP CAPITAL MARKETS LLC	XXX	2,760,568	3,015,469	5,863
38384J-AM-6	GOVT NATL MORT A 5 POOL ID N.A.		02/13/2024	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	2,992,031	3,000,000	11,667
38384K-WW-7	GOVT NATL MORT A 4.5 POOL ID N.A.		06/26/2024	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	5,007,340	5,217,678	16,957
38384M-TN-7	GOVT NATL MORT A 5.5 POOL ID N.A.		04/15/2024	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	2,976,094	3,000,000	13,292
38384N-HM-0	GOVT NATL MORT A 6 POOL ID N.A.		04/11/2024	BREAN CAPITAL LLC	XXX	4,063,438	4,000,000	19,333
38384N-X3-4	GOVT NATL MORT A 5.5 POOL ID N.A.		06/17/2024	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	3,989,773	3,994,767	12,206
38384P-CK-4	GOVT NATL MORT A 4.5 POOL ID N.A.		08/13/2024	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	4,234,921	4,366,601	8,187
38384U-VM-8	GOVT NATL MORT A 5 POOL ID N.A.		09/17/2024	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	5,061,328	5,000,000	13,194
38384W-AS-4	GOVT NATL MORT A 4.5 POOL ID N.A.		12/03/2024	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	4,877,027	5,166,000	3,229
38384X-WT-6	GOVT NATL MORT A 6 POOL ID N.A.		11/18/2024	BREAN CAPITAL LLC	XXX	7,284,651	7,094,000	33,105
38384Y-DS-7	GOVT NATL MORT A 5 POOL ID N.A.		11/18/2024	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	4,850,000	5,000,000	13,889
912828-2L-3	TSY INFL IX N/B 0.375 15/07/27		06/10/2024	STIFEL NICOLAUS AND CO	XXX	1,207,205	1,278,300	1,949
912828-7D-6	TSY INFL IX N/B 0.25 15/07/29		09/23/2024	STIFEL NICOLAUS AND CO	XXX	816,899	860,496	415
912828-S5-0	TSY INFL IX N/B 0.125 15/07/26		09/23/2024	STIFEL NICOLAUS AND CO	XXX	768,176	787,086	190
912828-Z3-7	TSY INFL IX N/B 0.125 15/01/30		06/10/2024	STIFEL NICOLAUS AND CO	XXX	870,744	972,304	494
912828-ZZ-6	TSY INFL IX N/B 0.125 15/07/30		09/23/2024	STIFEL NICOLAUS AND CO	XXX	684,710	735,852	177
91282C-CM-1	TSY INFL IX N/B 0.125 15/07/31		09/23/2024	STIFEL NICOLAUS AND CO	XXX	644,279	703,920	170
91282C-DC-2	TSY INFL IX N/B 0.125 15/10/26		09/23/2024	STIFEL NICOLAUS AND CO	XXX	671,792	690,432	382
91282C-DX-6	TSY INFL IX N/B 0.125 15/01/32		09/23/2024	STIFEL NICOLAUS AND CO	XXX	615,442	680,604	164
91282C-EZ-0	TSY INFL IX N/B 0.625 15/07/32		06/10/2024	STIFEL NICOLAUS AND CO	XXX	768,125	860,984	2,188
91282C-FR-7	TSY INFL IX N/B 1.625 15/10/27		09/23/2024	STIFEL NICOLAUS AND CO	XXX	641,844	636,894	4,581
91282C-GK-1	TSY INFL IX N/B 1.125 15/01/33		09/23/2024	STIFEL NICOLAUS AND CO	XXX	713,156	738,934	1,604
91282C-GW-5	TSY INFL IX N/B 1.25 15/04/28		09/23/2024	STIFEL NICOLAUS AND CO	XXX	623,807	628,992	3,480
91282C-HP-9	TSY INFL IX N/B 1.375 15/07/33		09/23/2024	STIFEL NICOLAUS AND CO	XXX	612,110	621,210	1,648
91282C-JH-5	TSY INFL IX N/B 2.375 15/10/28		09/23/2024	STIFEL NICOLAUS AND CO	XXX	5,973,297	5,834,520	40,469
91282C-JX-0	US TREASURY N/B 4 31/01/31		09/25/2024	STIFEL NICOLAUS AND CO	XXX	5,111,328	5,000,000	30,978
91282C-JY-8	TSY INFL IX N/B 1.75 15/01/34		09/23/2024	STIFEL NICOLAUS AND CO	XXX	9,672,572	9,882,758	60,000
91282C-KL-4	TSY INFL IX N/B 2.125 15/04/29		06/10/2024	STIFEL NICOLAUS AND CO	XXX	3,529,415	3,538,360	11,711
91282C-KX-8	US TREASURY N/B 4.25 30/06/29		08/05/2024	CREDIT_SUISSE_NY	XXX	1,908,969	1,850,000	7,905
91282C-LR-0	US TREASURY N/B 4.125 31/10/29		11/08/2024	CREDIT_SUISSE_NY	XXX	4,991,406	5,000,000	6,837
0109999999 – Bonds: U.S. Governments						138,901,577	145,700,055	383,114
Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
64966S-HU-3	NEW YORK NY 4.719		10/10/2024	BLAYLOCK & COMPANY INC	XXX	500,000	500,000	

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
76541V-ZR-1	RICHMOND VA 4.6		06/11/2024	DEAN WITTER REYNOLDS INC	XXX	2,324,175	2,330,000	
76541V-ZS-9	RICHMOND VA 4.63		06/04/2024	DEAN WITTER REYNOLDS INC	XXX	2,000,000	2,000,000	
0709999999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						4,824,175	4,830,000	
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
3130B0-G3-7	FEDERAL HOME LOAN BANK 5.75 27/03/35		06/05/2024	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	2,988,000	3,000,000	33,063
3130B1-NT-0	FEDERAL HOME LOAN BANK 5.02 07/06/34		06/04/2024	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	5,000,000	5,000,000	
3130B1-TX-5	FEDERAL HOME LOAN BANK 5 27/06/39		06/24/2024	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	5,000,000	5,000,000	
3130B2-VV-4	FEDERAL HOME LOAN BANK 4.5 23/09/39		09/24/2024	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	5,000,000	5,000,000	
3130B3-4C-4	FEDERAL HOME LOAN BANK 4.55 06/10/39		10/04/2024	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	5,000,000	5,000,000	
3130B3-RB-1	FEDERAL HOME LOAN BANK 5 21/11/39		11/13/2024	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	5,000,000	5,000,000	
3130B3-SG-9	FEDERAL HOME LOAN BANK 5 19/11/30		11/19/2024	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	4,135,000	4,135,000	574
3130B3-VF-7	FEDERAL HOME LOAN BANK 5.5 04/12/34		11/25/2024	STIFEL NICOLAUS AND CO	XXX	4,000,000	4,000,000	
3130B4-5W-7	FEDERAL HOME LOAN BANK 5 16/12/36		12/11/2024	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	5,000,000	5,000,000	
3132XF-N8-7	FREDDIE MAC 4.6 POOL ID WN1314		02/08/2024	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	4,879,702	4,922,000	7,547
3132XG-YQ-3	FREDDIE MAC 4.56 POOL ID WN2518		01/30/2024	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	1,985,000	2,000,000	253
3133EL-6C-3	FEDERAL FARM CREDIT BANK 1.73 10/09/35		07/25/2024	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	3,717,700	5,000,000	32,678
3133EL-L7-7	FEDERAL FARM CREDIT BANK 2.09 18/06/40		08/06/2024	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	2,502,325	3,500,000	9,957
3133EL-Y6-5	FEDERAL FARM CREDIT BANK 1.65 23/07/35		10/17/2024	DEAN WITTER REYNOLDS INC	XXX	1,942,632	2,572,000	10,020
3133EM-VU-3	FEDERAL FARM CREDIT BANK 2.5 14/04/36		09/18/2024	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	1,695,860	2,000,000	21,528
3133EN-CS-7	FEDERAL FARM CREDIT BANK 2.2 01/11/33		09/23/2024	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	3,361,052	3,934,000	34,379
3133EN-MR-8	FEDERAL FARM CREDIT BANK 2.48 01/02/34		09/24/2024	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	1,339,490	1,538,000	5,721
3133EN-PM-6	FEDERAL FARM CREDIT BANK 3.25 23/02/35		02/21/2024	STIFEL NICOLAUS AND CO	XXX	3,428,720	4,000,000	64,639
3133EN-TB-6	FEDERAL FARM CREDIT BANK 3.54 29/03/32		09/18/2024	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	2,883,990	3,000,000	50,150
3133EN-TX-8	FEDERAL FARM CREDIT BANK 3.8 05/04/32		09/24/2024	DEAN WITTER REYNOLDS INC	XXX	2,935,286	3,000,000	53,833
3133ER-JV-4	FEDERAL FARM CREDIT BANK 5.97 03/07/34		12/17/2024	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	7,499,250	7,500,000	207,706
3134HA-M8-3	FREDDIE MAC 4.75 17/12/27		12/11/2024	LOOP CAPITAL MARKETS LLC	XXX	5,000,000	5,000,000	
3134HA-PD-9	FREDDIE MAC 3.65 27/06/29		09/26/2024	LOOP CAPITAL MARKETS LLC	XXX	4,949,900	5,000,000	
3134HA-Q9-7	FREDDIE MAC 5 13/12/29		12/13/2024	DEAN WITTER REYNOLDS INC	XXX	5,000,000	5,000,000	
3134HA-U9-2	FREDDIE MAC 4.625 27/12/29		12/19/2024	LOOP CAPITAL MARKETS LLC	XXX	4,976,900	5,000,000	
3135GA-CR-0	FANNIE MAE 1.9 25/01/36		10/16/2024	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	3,092,800	4,000,000	17,311
3136B9-3Q-8	FANNIE MAE 2 POOL ID N.A.		12/11/2024	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	4,268,068	5,561,000	4,634
3136BD-5C-8	FANNIE MAE 1.25 POOL ID N.A.		08/15/2024	STIFEL NICOLAUS AND CO	XXX	3,187,986	3,902,661	2,575
3136BD-V6-2	FANNIE MAE 1 POOL ID N.A.		07/17/2024	PERSHING LLC.	XXX	2,686,966	3,141,215	1,832
3136BF-6W-8	FANNIE MAE 1.5 POOL ID N.A.		12/17/2024	STIFEL NICOLAUS AND CO	XXX	6,042,743	7,194,855	8,234
3136BF-B5-1	FANNIE MAE 1.75 POOL ID N.A.		10/17/2024	STIFEL NICOLAUS AND CO	XXX	5,625,534	6,742,213	6,883
3136BF-ZK-2	FANNIE MAE 2.75 POOL ID N.A.		12/11/2024	STIFEL NICOLAUS AND CO	XXX	4,717,341	5,354,910	6,136
3136BJ-JD-8	FANNIE MAE 1.5 POOL ID N.A.		07/25/2024	STIFEL NICOLAUS AND CO	XXX	3,177,747	3,868,667	4,675
3136BJ-MZ-5	FANNIE MAE 1.5 POOL ID N.A.		08/12/2024	STIFEL NICOLAUS AND CO	XXX	4,609,227	5,414,657	3,159
3136BK-ED-0	FANNIE MAE 2 POOL ID N.A.		05/21/2024	LOOP CAPITAL MARKETS LLC	XXX	3,980,703	4,641,374	5,931
3136BK-Q2-1	FANNIE MAE 1.5 POOL ID N.A.		08/06/2024	LOOP CAPITAL MARKETS LLC	XXX	3,176,338	3,721,817	1,241
3136BL-XL-9	FANNIE MAE 3 POOL ID N.A.		08/07/2024	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	4,287,500	5,000,000	4,583
3136BN-PV-2	FANNIE MAE 2 POOL ID N.A.		09/24/2024	STIFEL NICOLAUS AND CO	XXX	4,040,992	5,256,137	7,554
3136BQ-3T-4	FANNIE MAE 5.5 POOL ID N.A.		12/19/2024	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	4,987,500	5,000,000	19,861
3136BQ-RK-7	FANNIE MAE 6.5 POOL ID N.A.		01/24/2024	STIFEL NICOLAUS AND CO	XXX	3,839,971	3,800,188	19,212
3136BQ-RL-5	FANNIE MAE 6.5 POOL ID N.A.		02/15/2024	STIFEL NICOLAUS AND CO	XXX	6,592,000	6,400,000	23,111
3136BS-ZT-5	FANNIE MAE 2 POOL ID N.A.		11/19/2024	LOOP CAPITAL MARKETS LLC	XXX	3,736,776	5,328,736	6,217
3136BT-LD-3	FANNIE MAE 5 POOL ID N.A.		10/16/2024	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	4,962,500	5,000,000	20,833
3137AU-CZ-0	FREDDIE MAC 3 POOL ID N.A.		09/25/2024	BREAN CAPITAL LLC	XXX	4,592,969	5,000,000	12,083

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3137F7-3F-0	FREDDIE MAC 1.5 POOL ID N.A.		06/04/2024	PERSHING LLC.	XXX	2,859,423	3,289,942	548
3137FF-M9-5	FREDDIE MAC 2 POOL ID N.A.		08/13/2024	PERSHING LLC.	XXX	2,793,939	3,090,027	2,575
3137FQ-Y6-4	FREDDIE MAC 2.5 POOL ID N.A.		04/19/2024	STIFEL NICOLAUS AND CO	XXX	3,610,845	4,426,242	7,070
3137H1-QT-6	FREDDIE MAC 1.5 POOL ID N.A.		07/22/2024	STIFEL NICOLAUS AND CO	XXX	3,265,141	4,031,038	4,031
3137H1-ZD-1	FREDDIE MAC 1 POOL ID N.A.		07/17/2024	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	5,376,564	6,578,094	3,837
3137H3-LY-6	FREDDIE MAC 1.5 POOL ID N.A.		08/14/2024	BREAN CAPITAL LLC	XXX	5,972,535	7,147,387	5,361
3137H3-US-9	FREDDIE MAC 2.5 POOL ID N.A.		07/22/2024	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	4,937,826	5,653,325	9,422
3137H4-UB-4	FREDDIE MAC 2.5 POOL ID N.A.		04/29/2024	LOOP CAPITAL MARKETS LLC	XXX	3,507,271	4,183,494	291
3137H4-UL-2	FREDDIE MAC 1.75 POOL ID N.A.		12/17/2024	STIFEL NICOLAUS AND CO	XXX	6,908,991	8,425,599	7,782
3137H5-2C-0	FREDDIE MAC 1.5 POOL ID N.A.		10/16/2024	LOOP CAPITAL MARKETS LLC	XXX	4,133,573	4,864,816	4,054
3137H5-2E-6	FREDDIE MAC 2 POOL ID N.A.		05/20/2024	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	4,237,797	5,031,893	6,150
3137H5-C6-2	FREDDIE MAC 2.5 POOL ID N.A.		07/08/2024	PERSHING LLC.	XXX	3,241,611	3,567,876	2,478
3137H5-YN-1	FREDDIE MAC 2.5 POOL ID N.A.		05/07/2024	VARIOUS	XXX	8,953,536	10,549,458	3,885
3137H6-3B-9	FREDDIE MAC 3 POOL ID N.A.		09/23/2024	VARIOUS	XXX	9,017,491	10,522,000	18,921
3137HB-Q6-4	FREDDIE MAC 2 POOL ID N.A.		05/07/2024	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	4,271,264	4,927,641	2,464
3137HB-QV-9	FREDDIE MAC 5.25 POOL ID N.A.		03/13/2024	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	4,954,243	4,986,186	12,362
3137HB-XY-5	FREDDIE MAC 5.5 POOL ID N.A.		04/15/2024	STIFEL NICOLAUS AND CO	XXX	5,421,244	5,442,504	14,135
3137HC-NZ-1	FREDDIE MAC 6 POOL ID N.A.		06/05/2024	BREAN CAPITAL LLC	XXX	4,568,453	4,478,875	6,718
3137HD-FF-2	FREDDIE MAC 5.5 POOL ID N.A.		07/02/2024	STIFEL NICOLAUS AND CO	XXX	4,979,140	4,943,608	5,287
3137HD-RR-3	FREDDIE MAC 2 POOL ID N.A.		08/28/2024	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	4,241,406	5,000,000	556
3137HF-5B-7	FREDDIE MAC 6 POOL ID N.A.		12/11/2024	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	3,997,234	3,888,478	9,721
3137HH-3B-5	FREDDIE MAC 4.5 POOL ID N.A.		09/24/2024	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	5,321,563	5,366,000	19,452
3140LH-HJ-2	FANNIE MAE 3.65 POOL ID BS6532		07/17/2024	STIFEL NICOLAUS AND CO	XXX	4,670,313	5,000,000	10,646
3140LJ-K9-6	FANNIE MAE 4.69 POOL ID BS7519		08/15/2024	STIFEL NICOLAUS AND CO	XXX	4,790,745	4,802,000	9,606
3140LK-ST-1	FANNIE MAE 5.15 POOL ID BS8629		05/23/2024	STIFEL NICOLAUS AND CO	XXX	2,016,875	2,000,000	8,011
3140LL-5X-5	FANNIE MAE 5.71 POOL ID BS9861		01/30/2024	STIFEL NICOLAUS AND CO	XXX	7,391,420	7,105,000	1,127
3140NV-AG-2	FANNIE MAE 5.21 POOL ID BZ0906		07/22/2024	STIFEL NICOLAUS AND CO	XXX	6,218,438	6,000,000	20,840
57419U-CW-6	MARYLAND CMNTY DEV ADMIN HSG & 5.296		04/30/2024	STIFEL NICOLAUS AND CO	XXX	1,349,380	1,340,000	
60416U-DD-4	MINNESOTA ST HSG FIN AGY 5.319		05/20/2024	STIFEL NICOLAUS AND CO	XXX	1,014,929	1,010,000	
60416U-DF-9	MINNESOTA ST HSG FIN AGY 5.419		05/20/2024	STIFEL NICOLAUS AND CO	XXX	954,617	950,000	
76221S-CM-1	RHODE ISLAND ST HSG & MTGE FIN 5.33		06/17/2024	STIFEL NICOLAUS AND CO	XXX	1,731,601	1,715,000	
831641-FW-0	SMALL BUSINESS ADMIN 5.688 POOL ID N.A.		06/26/2024	STIFEL NICOLAUS AND CO	XXX	1,346,187	1,308,566	24,267
8316A0-VE-7	SMALL BUSINESS ADMIN 5.8 POOL ID 530612		07/23/2024	BREAN CAPITAL LLC	XXX	3,000,000	3,000,000	13,533
92812Q-4A-2	VIRGINIA ST HSG DEV AUTH 4.322		09/25/2024	STIFEL NICOLAUS AND CO	XXX	1,953,920	2,000,000	42,019
0909999999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						323,835,984	355,054,479	985,261
Bonds: Industrial and Miscellaneous (Unaffiliated)								
682189-AU-9	ON SEMICONDUCTOR CORP 0.5 01/03/29		02/15/2024	JEFFERIES & COMPANY JEFFERIE	XXX	38,475	38,000	87
00033G-AA-3	GLOBAL AUTO HO/AAG FH UK 8.375 15/01/29	D	04/11/2024	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	286,500	300,000	5,793
00687Y-AC-9	ADIENT GLOBAL HOLDINGS 8.25 15/04/31		07/25/2024	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	263,750	250,000	5,786
007973-AD-2	ADVANCED ENERGY IND 2.5 15/09/28		09/13/2024	VARIOUS	XXX	138,978	135,000	9
007973-AD-2	ADVANCED ENERGY IND 2.5 15/09/28		09/13/2024	CITIGROUP GLOBAL MARKETS INC	XXX	340,806	330,000	3,422
00971T-AL-5	AKAMAI TECHNOLOGIES INC 0.375 01/09/27		04/26/2024	VARIOUS	XXX	237,728	229,000	224
013822-AC-5	ALCOA NEDERLAND HOLDING 6.125 15/05/28		10/17/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	404,000	400,000	10,413
01609W-BF-8	ALIBABA GROUP HOLDING 0.5 01/06/31	D	12/09/2024	VARIOUS	XXX	879,228	835,000	283
023771-T3-2	AMERICAN AIRLINES INC 7.25 15/02/28		10/15/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	1,018,750	1,000,000	12,285
031921-AC-3	AMWINS GROUP INC 6.375 15/02/29		02/12/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	250,000	250,000	
03959K-AD-2	ARCHROCK PARTNERS LP/FIN 6.625 01/09/32		10/17/2024	VARIOUS	XXX	376,250	375,000	957
039653-AC-4	ARCOSA INC 6.875 15/08/32		08/12/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	225,000	225,000	

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04288B-AB-6	ARSENAL AIC PARENT LLC 8 01/10/30		08/05/2024	UBS WARBURG LLC WARBURGD	XXX	105,000	100,000	2,778
04364V-AX-1	ASCENT RESOURCES/ARU FIN 6.625 15/10/32		10/10/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	498,750	500,000	
05178Q-AB-3	AURORA MILITARY HOUSING 5.605 15/12/35		09/17/2024	STIFEL NICOLAUS AND CO	XXX	760,645	750,000	10,860
053773-BH-9	AVIS BUDGET CAR/FINANCE 8 15/02/31		09/17/2024	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	254,688	250,000	6,833
05612R-AA-7	BX TRUST 5.8473 POOL ID KING		10/01/2024	BARCLAYS BANK PLC BARCLABP	XXX	589,816	590,000	1,849
06738E-CV-5	BARCLAYS PLC 5.335 10/09/35	D	09/03/2024	BLAYLOCK & COMPANY INC	XXX	1,000,000	1,000,000	
06744E-DH-7	BARCLAYS BANK PLC 1 16/02/29	D	07/31/2024	VARIOUS	XXX	1,627,328	1,594,000	963
07317Q-AJ-4	BAYTEX ENERGY CORP 8.5 30/04/30	A	11/01/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	281,531	275,000	260
080782-AA-3	BELRON UK FINANCE PLC 5.75 15/10/29	D	10/02/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	200,000	200,000	
08861R-AA-9	BFLD TRUST 5.7987 POOL ID UNIV		10/29/2024	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	1,276,794	1,280,000	
090043-AE-0	BILL HOLDINGS INC 0 01/04/30		12/04/2024	J.P. MORGAN SECURITIES LLC-514105	XXX	455,000	455,000	
09709U-V7-0	BOFA FINANCE LLC 0.6 25/05/27		10/09/2024	VARIOUS	XXX	467,942	407,000	453
118230-AV-3	BUCKEYE PARTNERS LP 6.875 01/07/29		08/19/2024	VARIOUS	XXX	628,344	625,000	1,833
12008R-AN-7	BUILDERS FIRSTSOURCE INC 5 01/03/30		08/07/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	191,750	200,000	4,361
12327C-AB-0	BUSINESS JET SECURIT LLC 6.924 PL ID 1A		04/09/2024	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	1,589,980	1,590,000	
1248EP-CE-1	CCO HLDGS LLC/CAP CORP 4.5 15/08/30		10/10/2024	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	223,750	250,000	1,750
125896-BW-9	CMS ENERGY CORP 3.375 01/05/28		04/30/2024	J.P. MORGAN SECURITIES LLC-514105	XXX	274,820	280,000	26
12653C-AL-2	CNX RESOURCES CORP 7.25 01/03/32		02/12/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	250,469	250,000	
12657N-AB-6	CQP HOLDCO LP/BIP-V CHIN 7.5 15/12/33		02/27/2024	WELLS FARGO BANK, N.A.	XXX	411,000	400,000	6,250
12769G-AC-4	CAESARS ENTERTAIN INC 6.5 15/02/32		11/19/2024	VARIOUS	XXX	858,563	850,000	8,405
13005H-AA-8	CALIFORNIA BUYER/ATLANTI 6.375 15/02/32	D	10/23/2024	BARCLAYS BANK PLC NY BARCNY	XXX	275,000	275,000	
140501-AE-7	CAPITAL SOUTHWEST CORP 5.125 15/11/29		11/08/2024	OPPENHEIMER AND CO, INC	XXX	296,807	301,000	23
163851-AF-5	CHEMOURS CO 5.75 15/11/28		01/19/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	140,438	150,000	1,629
17275R-BS-0	CISCO SYSTEMS INC 4.95 26/02/31		02/21/2024	BLAYLOCK & COMPANY INC	XXX	998,010	1,000,000	
17298C-KC-1	CITIGROUP INC 2.38 17/09/35		07/25/2024	BLAYLOCK & COMPANY INC	XXX	1,108,740	1,500,000	12,793
185899-AN-1	CLEVELAND-CLIFFS INC 6.75 15/04/30		07/08/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	850,875	850,000	17,719
185899-AP-6	CLEVELAND-CLIFFS INC 7 15/03/32		12/11/2024	WELLS FARGO BANK, N.A.	XXX	203,500	200,000	3,383
22003B-AQ-9	CORPORATE OFFICE PROP LP 5.25 15/09/28		07/24/2024	VARIOUS	XXX	420,522	395,000	7,715
23804L-AC-7	DATADOG INC 0 01/12/29		12/10/2024	VARIOUS	XXX	479,518	476,000	
23804L-AC-7	DATADOG INC 0 01/12/29		12/10/2024	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	139,000	139,000	
23918K-AW-8	DAVITA INC 6.875 01/09/32		11/20/2024	VARIOUS	XXX	1,019,094	1,000,000	8,231
24665F-AD-4	DELEK LOG PART/FINANCE 8.625 15/03/29		02/28/2024	WELLS FARGO BANK, N.A.	XXX	350,000	350,000	
252131-AL-1	DEXCOM INC 0.375 15/05/28		05/15/2024	VARIOUS	XXX	127,859	126,000	217
252131-AM-9	DEXCOM INC 0.375 15/05/28		07/25/2024	VARIOUS	XXX	192,912	204,000	134
252131-AM-9	DEXCOM INC 0.375 15/05/28		07/25/2024	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	76,368	78,000	34
25389J-AX-4	DIGITAL REALTY TRUST LP 1.875 15/11/29		12/19/2024	VARIOUS	XXX	2,859,182	2,767,000	1,092
25461L-AB-8	DIRECTV FINANCING LLC 8.875 01/02/30		11/26/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	752,813	750,000	21,448
26885B-AP-5	EQM MIDSTREAM PARTNERS L 6.375 01/04/29		04/22/2024	VARIOUS	XXX	1,432,750	1,450,000	14,742
277432-AY-6	EASTMAN CHEMICAL CO 5.625 20/02/34		09/25/2024	PERSHING LLC.	XXX	2,094,340	2,000,000	11,250
29082K-AA-3	EMBECTA CORP 5 15/02/30		09/23/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	321,125	350,000	1,896
29103C-AA-6	EMERALD DEBT MERGER 6.625 15/12/30		10/10/2024	VARIOUS	XXX	202,875	200,000	2,245
30034W-AC-0	EVERGY INC 4.5 15/12/27		07/11/2024	VARIOUS	XXX	1,097,917	1,084,000	15,867
30037E-AA-1	EVERGY MISSOURI WEST INC 3.75 15/03/32		11/15/2024	PERSHING LLC.	XXX	3,019,557	3,380,000	22,181
30037F-AA-8	EVERGY MISSOURI WEST INC 5.15 15/12/27		07/23/2024	PERSHING LLC.	XXX	3,014,700	3,000,000	16,738
30227X-AG-6	EXTENET SYSTEMS 5.335 POOL ID 1A		07/12/2024	BARCLAYS BANK PLC BARCLABP	XXX	823,754	830,000	
30251G-BE-6	FMG RESOURCES AUG 2006 6.125 15/04/32	D	03/04/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	297,000	300,000	7,197
30303M-8T-2	META PLATFORMS INC 4.55 15/08/31		08/07/2024	BLAYLOCK & COMPANY INC	XXX	999,520	1,000,000	
313747-BD-8	FEDERAL REALTY OP LP 3.25 15/01/29		08/23/2024	VARIOUS	XXX	902,793	888,000	1,041

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345370-CZ-1	FORD MOTOR COMPANY 0 15/03/26		04/25/2024	VARIOUS	XXX	1,140,265	1,142,000	
34960P-AG-6	FORTRESS TRANS & INFRAST 7 15/06/32		06/03/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	550,000	550,000	
36162J-AH-9	GEO GROUP INC/THE 10.25 15/04/31		11/18/2024	PERSHING LLC.	XXX	328,125	300,000	2,904
36168Q-AQ-7	GFL ENVIRONMENTAL INC 6.75 15/01/31		10/29/2024	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	310,875	300,000	5,906
366504-AA-6	GARRETT MOTION HLD/SARL 7.75 31/05/32		06/20/2024	VARIOUS	XXX	504,656	500,000	1,001
37940X-AT-9	GLOBAL PAYMENTS INC 1.5 01/03/31		09/24/2024	VARIOUS	XXX	5,007,052	4,933,000	5,346
37960J-AA-6	GLOBAL AIR LEASE CO LTD 6.5 15/09/24	D	12/04/2019	VARIOUS	XXX	14,950	15,790	
380355-AJ-6	GOEASY LTD 7.625 01/07/29	A	07/22/2024	RBC CAPITAL MARKETS, LLC	XXX	229,219	225,000	1,144
380355-AM-9	GOEASY LTD 6.875 15/05/30	A	10/22/2024	WELLS FARGO BANK, N.A.	XXX	525,500	525,000	
38141G-A8-7	GOLDMAN SACHS GROUP INC 5.727 25/04/30		04/18/2024	BLAYLOCK & COMPANY INC	XXX	1,500,000	1,500,000	
389375-AM-8	GRAY TELEVISION INC 10.5 15/07/29		10/10/2024	WELLS FARGO BANK, N.A.	XXX	365,875	350,000	8,692
40637H-AF-6	HALOZYME THERAPEUTICS IN 1 15/08/28		12/05/2024	NOMURA SECURITIES INTERNATIONAL FIXED IN	XXX	166,263	152,000	422
40637H-AF-6	HALOZYME THERAPEUTICS IN 1 15/08/28		12/05/2024	VARIOUS	XXX	264,678	244,000	697
418751-AJ-2	HAT HOLDINGS I LLC/HAT 3.75 15/08/28		11/26/2024	VARIOUS	XXX	489,987	392,000	4,385
428102-AC-1	HESS MIDSTREAM OPERATION 5.625 15/02/26		04/23/2024	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	347,813	350,000	3,828
431318-BE-3	HILCORP ENERGY I/HILCORP 6.875 15/05/34		12/12/2024	VARIOUS	XXX	694,500	700,000	1,318
432833-AR-2	HILTON DOMESTIC OPERATIN 5.875 15/03/33		09/05/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	1,100,531	1,100,000	
438516-CS-3	HONEYWELL INTERNATIONAL 5 01/03/35		08/08/2024	DEAN WITTER REYNOLDS INC	XXX	3,044,010	3,000,000	65,833
44267D-AF-4	HOWARD HUGHES CORP 4.375 01/02/31		10/17/2024	VARIOUS	XXX	356,938	400,000	1,319
44984W-AH-0	INEOS FINANCE PLC 6.75 15/05/28	D	10/10/2024	VARIOUS	XXX	647,125	650,000	10,481
45344L-AD-5	CRESCENT ENERGY FINANCE 7.625 01/04/32		12/04/2024	VARIOUS	XXX	100,250	100,000	1,483
45344L-AD-5	CRESCENT ENERGY FINANCE 7.625 01/04/32		12/04/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	420,750	425,000	2,971
46115H-BQ-9	INTESA SANPAOLO SPA 4.198 01/06/32	D	02/09/2024	JEFFERIES & COMPANY JEFFERIE	XXX	618,750	750,000	6,297
46284V-AL-5	IRON MOUNTAIN INC 5.625 15/07/32		09/11/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	595,500	600,000	5,344
46284V-AQ-4	IRON MOUNTAIN INC 6.25 15/01/33		12/03/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	701,500	700,000	
46647P-DR-4	JPMORGAN CHASE & CO 5.35 01/06/34		12/13/2024	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	3,058,170	3,000,000	6,688
47215P-AH-9	JD.COM INC 0.25 01/06/29	D	10/10/2024	VARIOUS	XXX	1,014,918	857,000	775
47215P-AH-9	JD.COM INC 0.25 01/06/29	D	10/10/2024	J.P. MORGAN SECURITIES LLC-514105	XXX	85,574	78,000	67
47233W-GT-0	JEFFERIES FIN GROUP INC 6 16/08/34		08/14/2024	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	1,990,000	2,000,000	
47580P-AA-1	JELD-WEN INC 7 01/09/32		10/15/2024	VARIOUS	XXX	479,688	475,000	4,103
48133D-L2-4	JPMORGAN CHASE FINANCIAL 0.5 15/06/27		12/27/2024	J.P. MORGAN SECURITIES LLC-514105	XXX	759,690	705,000	147
49803X-AB-9	KITE REALTY GROUP LP 0.75 01/04/27		10/16/2024	BARCLAYS CAPITAL INC BARCUS31	XXX	303,700	270,000	90
501797-AL-8	L BRANDS INC 6.875 01/11/35		02/29/2024	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	501,875	500,000	11,745
505742-AG-1	LADDER CAP FIN LLLP/CORP 5.25 01/10/25		06/07/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	197,250	200,000	2,013
505742-AR-7	LADDER CAP FIN LLLP/CORP 7 15/07/31		06/20/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	275,000	275,000	
52590A-AB-0	LENDMARK FUNDING TRUST 4.86 POOL ID 2A		10/01/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	1,809,395	1,810,000	
53229K-AA-7	LIGHTNING POWER LLC 7.25 15/08/32		10/18/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	257,125	250,000	1,964
55024U-AD-1	LUMENTUM HOLDINGS INC 0.5 15/12/26		11/20/2024	BANK OF AMERICA CORPORATION.	XXX	307,792	283,000	613
552953-CJ-8	MGM RESORTS INTL 6.5 15/04/32		11/19/2024	VARIOUS	XXX	754,438	750,000	7,863
55306N-AA-2	MKS INSTRUMENTS INC 1.25 01/06/30		10/25/2024	VARIOUS	XXX	603,140	598,000	1,088
55318R-AA-9	MMH MASTER LLC 6.375 01/02/34		04/10/2024	STIFEL NICOLAUS AND CO	XXX	2,496,250	2,500,000	9,563
57636Q-AZ-7	MASTERCARD INC 4.875 09/05/34		05/07/2024	BLAYLOCK & COMPANY INC	XXX	2,968,200	3,000,000	
57638P-AA-2	MASTERBRAND INC 7 15/07/32		12/12/2024	VARIOUS	XXX	406,281	400,000	4,842
576485-AG-1	MATADOR RESOURCES CO 6.5 15/04/32		08/08/2024	WELLS FARGO BANK, N.A.	XXX	352,000	350,000	7,773
58502B-AE-6	PEDIATRIX MEDICAL GROUP 5.375 15/02/30		10/16/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	265,375	275,000	2,546
59001A-BE-1	MERITAGE HOMES CORP 1.75 15/05/28		10/29/2024	VARIOUS	XXX	2,595,324	2,502,000	3,339
59151L-AA-4	METHANEX US OPERATIONS 6.25 15/03/32		11/19/2024	VARIOUS	XXX	349,342	350,000	
595017-BF-0	MICROCHIP TECHNOLOGY INC 0.75 01/06/30		07/18/2024	J.P. MORGAN SECURITIES LLC-514105	XXX	366,552	366,000	79

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
603051-AE-3	MINERAL RESOURCES LTD 9.25 01/10/28	D	03/26/2024	WELLS FARGO BANK, N.A.	XXX	211,000	200,000	8,993
60855R-AM-2	MOLINA HEALTHCARE INC 6.25 15/01/33		11/13/2024	BARCLAYS BANK PLC NY BARCNY	XXX	175,000	175,000	
61747Y-FS-9	MORGAN STANLEY 5.042 19/07/30		07/17/2024	DEAN WITTER REYNOLDS INC	XXX	2,000,000	2,000,000	
61774H-2L-1	MORGAN STANLEY FIN LLC 1 23/11/27		09/10/2024	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	25,295	19,000	57
62482B-AA-0	MEDLINE BORROWER LP 3.875 01/04/29		08/05/2024	BNP PARIBAS, NEW YORK BRANCH	XXX	465,000	500,000	6,727
626717-AP-7	MURPHY OIL CORP 6 01/10/32		09/19/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	375,688	375,000	
62922L-AC-2	NGL ENERGY PARTNERS LP 8.125 15/02/29		02/09/2024	VARIOUS	XXX	351,688	350,000	248
629377-CH-3	NRG ENERGY INC 5.25 15/06/29		02/29/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	237,500	250,000	2,880
629377-CS-9	NRG ENERGY INC 3.875 15/02/32		09/30/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	685,313	750,000	3,714
637432-PC-3	NATIONAL RURAL UTIL COOP 5 15/08/34		08/08/2024	PNC BANK N.A. PNCBANK	XXX	2,977,470	3,000,000	
63938C-AN-8	NAVIENT CORP 9.375 25/07/30		03/14/2024	BARCLAYS BANK PLC NY BARCNY	XXX	579,563	550,000	6,875
651229-BE-5	NEWELL BRANDS INC 6.625 15/05/32		10/29/2024	VARIOUS	XXX	450,563	450,000	
65336Y-AN-3	NEXSTAR MEDIA INC 4.75 01/11/28		06/20/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	311,500	350,000	2,309
65339K-CX-6	NEXTERA ENERGY CAPITAL 3 01/03/27		07/11/2024	VARIOUS	XXX	2,922,148	2,640,000	12,303
65342Q-AM-4	NEXTERA ENERGY OPERATING 7.25 15/01/29		02/05/2024	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	206,000	200,000	2,094
65505P-AA-5	NOBLE FINANCE II LLC 8 15/04/30		11/07/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	307,500	300,000	1,533
66977W-AU-3	NOVA CHEMICALS CORP 9 15/02/30	A	02/06/2024	VARIOUS	XXX	250,375	250,000	
66977W-AV-1	NOVA CHEMICALS CORP 7 01/12/31	A	11/18/2024	TORONTO DOMINION TORONTOD	XXX	250,469	250,000	
670001-AE-6	NOVELIS CORP 4.75 30/01/30		05/14/2024	VARIOUS	XXX	465,313	500,000	6,878
67021C-AV-9	NSTAR ELECTRIC CO 5.4 01/06/34		05/20/2024	PNC BANK N.A. PNCBANK	XXX	998,530	1,000,000	
67059N-AJ-7	NUTANIX INC 0.5 15/12/29		12/12/2024	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	511,000	511,000	
67059T-AH-8	NUSTAR LOGISTICS LP 6.375 01/10/30		01/31/2024	WELLS FARGO BANK, N.A.	XXX	251,875	250,000	5,357
682189-AU-9	ON SEMICONDUCTOR CORP 0.5 01/03/29		12/18/2024	VARIOUS	XXX	517,214	536,000	722
682691-AG-5	ONEMAIN FINANCE CORP 7.125 15/11/31		08/14/2024	BARCLAYS BANK PLC NY BARCNY	XXX	750,813	750,000	
682691-AH-3	ONEMAIN FINANCE CORP 6.625 15/05/29		10/31/2024	BNP PARIBAS, NEW YORK BRANCH	XXX	325,000	325,000	
683879-AB-6	OPTICS BIDCO SPA 6.375 15/11/33	D	12/12/2024	VARIOUS	XXX	446,063	450,000	3,099
68622F-AA-9	ORGANON & CO/ORGANON FOR 6.75 15/05/34		05/08/2024	VARIOUS	XXX	1,000,000	1,000,000	
69331C-AK-4	PG&E CORP 4.25 01/12/27		02/12/2024	VARIOUS	XXX	154,183	150,000	885
69352P-AS-2	PPL CAPITAL FUNDING INC 2.875 15/03/28		12/19/2024	VARIOUS	XXX	201,232	193,000	1,442
69371R-T3-0	PACCAR FINANCIAL CORP 4.45 06/08/27		08/01/2024	PNC BANK N.A. PNCBANK	XXX	1,997,340	2,000,000	
69403W-AC-1	PACIFIC BEACON LLC 5.508 15/07/36		09/17/2024	STIFEL NICOLAUS AND CO	XXX	1,514,063	1,500,000	14,459
70052L-AD-5	PARK INTERMED HOLDINGS 7 01/02/30		08/12/2024	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	305,250	300,000	5,075
70137W-AN-8	PARKLAND CORP 6.625 15/08/32	A	10/11/2024	VARIOUS	XXX	652,469	650,000	2,172
70202L-AC-6	PARSONS CORP 2.625 01/03/29		07/11/2024	BARCLAYS BANK PLC BARCLABP	XXX	74,486	69,000	176
70202L-AC-6	PARSONS CORP 2.625 01/03/29		07/11/2024	VARIOUS	XXX	1,040,007	970,000	4,400
70932M-AE-7	PENNYMAC FIN SVCS INC 7.125 15/11/30		05/21/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	448,105	450,000	
71424V-AA-8	PERMIAN RESOURC OPTG LLC 7 15/01/32		11/07/2024	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	205,500	200,000	4,394
71429M-AC-9	PERRIGO FINANCE UNLIMITE 4.9 15/06/30		11/06/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	309,156	325,000	6,282
71880K-AB-7	PHINIA INC 6.625 15/10/32		09/10/2024	WELLS FARGO BANK, N.A.	XXX	352,813	350,000	
723484-AJ-0	PINNACLE WEST CAPITAL 4.75 15/06/27		06/04/2024	BANK OF AMERICA CORPORATION	XXX	277,000	277,000	
737446-AU-8	POST HOLDINGS INC 6.25 15/02/32		08/29/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	308,625	300,000	781
74166M-AE-6	PRIME SECSRVC BRW/FINANC 6.25 15/01/28		10/02/2024	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	200,500	200,000	2,708
743312-AC-4	PROGRESS SOFTWARE CORP 3.5 01/03/30		11/27/2024	J.P. MORGAN SECURITIES LLC-514105	XXX	619,786	505,000	4,321
74368C-BY-9	PROTECTIVE LIFE GLOBAL 5.215 12/06/29		06/05/2024	BLAYLOCK & COMPANY INC	XXX	500,000	500,000	
745935-AA-4	PURCHASING POWER FUNDING 5.89 POOL ID A		02/20/2024	PERSHING LLC.	XXX	2,009,719	2,010,000	
749571-AK-1	RHP HOTEL PPTY/RHP FINAN 6.5 01/04/32		03/21/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	350,000	350,000	
75102W-AG-3	RAKUTEN GROUP INC 11.25 15/02/27	D	08/28/2024	VARIOUS	XXX	691,938	650,000	14,859
75102W-AK-4	RAKUTEN GROUP INC 9.75 15/04/29	D	12/11/2024	VARIOUS	XXX	382,125	350,000	3,981

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Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
753272-AA-1	RAND PARENT LLC 8.5 15/02/30		02/27/2024	OPPENHEIMER AND CO, INC	XXX	247,500	250,000	826
75606D-AS-0	ANYWHERE REAL EST/CO-ISS 7 15/04/30		10/07/2024	JEFFERIES & COMPANY JEFFERIE	XXX	254,719	275,000	9,251
76120H-AA-5	RESORTS WORLD/RWLV CAP 4.625 16/04/29		10/10/2024	VARIOUS	XXX	406,375	450,000	5,126
76169X-AE-4	REXFORD INDUSTRIAL REALT 4.125 15/03/29		10/17/2024	VARIOUS	XXX	917,648	909,000	4,186
771367-CE-7	ROCHESTER GAS & ELECTRIC 1.85 01/12/30		06/24/2024	PERSHING LLC.	XXX	2,022,625	2,500,000	3,083
77313L-AB-9	ROCKETMTGE CO-ISSUER INC 4 15/10/33		09/09/2024	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	844,313	950,000	15,306
77340R-AR-8	ROCKIES EXPRESS PIPELINE 4.95 15/07/29		10/22/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	188,750	200,000	2,695
780153-BK-7	ROYAL CARIBBEAN CRUISES 5.375 15/07/27		03/26/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	591,750	600,000	6,540
78454L-AY-6	SM ENERGY CO 7 01/08/32		11/01/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	523,688	525,000	10,106
785712-AK-6	SABLE INTL FINANCE LTD 7.125 15/10/32	D	09/25/2024	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	375,000	375,000	
79546V-AQ-9	SALLY HOLDINGS/SALLY CAP 6.75 01/03/32		04/02/2024	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	345,625	350,000	2,428
803607-AD-2	SAREPTA THERAPEUTICS INC 1.25 15/09/27		11/08/2024	VARIOUS	XXX	216,765	197,000	461
803607-AD-2	SAREPTA THERAPEUTICS INC 1.25 15/09/27		11/08/2024	CITIGROUP GLOBAL MARKETS INC/SMITH BARNE	XXX	133,754	120,000	133
81728U-AC-8	SENSATA TECHNOLOGIES INC 6.625 15/07/32		05/22/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	803,750	800,000	
82452J-AB-5	SHIFT4 PAYMENTS INC 0 15/12/25		04/22/2024	VARIOUS	XXX	38,595	36,000	
828807-DY-0	SIMON PROPERTY GROUP LP 4.75 26/09/34		09/23/2024	PNC BANK N.A. PNCBANK	XXX	1,986,180	2,000,000	
83283W-AE-3	SMYRNA READY MIX CONCRET 8.875 15/11/31		11/19/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	370,563	350,000	431
833445-AC-3	SNOWFLAKE INC 0 01/10/29		10/22/2024	VARIOUS	XXX	816,034	797,000	
83589C-AA-6	SOTHEBY'S ARTFI MSTR TR 2 6.43 PL ID 1A		04/16/2024	BARCLAYS BANK PLC BARCLABP	XXX	1,929,806	1,930,000	
83600W-AE-9	SOTERA HEALTH HLDGS LLC 7.375 01/06/31		05/23/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	350,156	350,000	
842587-DP-9	SOUTHERN CO 3.875 15/12/25		07/11/2024	BARCLAYS CAPITAL INC BARCUS31	XXX	284,694	275,000	799
842587-DY-0	SOUTHERN CO 4.5 15/06/27		05/07/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	1,635,000	1,635,000	
8426EP-AF-5	SOUTHERN CO GAS CAPITAL 5.15 15/09/32		07/23/2024	DEAN WITTER REYNOLDS INC	XXX	2,009,760	2,000,000	36,908
8426EP-AH-1	SOUTHERN CO GAS CAPITAL 4.95 15/09/34		09/03/2024	LOOP CAPITAL MARKETS LLC	XXX	1,494,825	1,500,000	
852234-AK-9	SQUARE INC 0.25 01/11/27		12/31/2024	BANK OF AMERICA CORPORATION.	XXX	605,345	695,000	294
852234-AR-4	BLOCK INC 6.5 15/05/32		05/06/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	325,000	325,000	
853496-AG-2	STANDARD INDUSTRIES INC 4.375 15/07/30		08/26/2024	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	187,000	200,000	1,021
855170-AA-4	STAR PARENT INC 9 01/10/30		06/20/2024	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	369,688	350,000	7,000
85571B-BB-0	STARWOOD PROPERTY TRUST 7.25 01/04/29		05/08/2024	VARIOUS	XXX	752,031	750,000	866
85858E-AD-5	STENA INTERNATIONAL SA 7.25 15/01/31	D	01/09/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	325,000	325,000	
86800U-AA-2	SUPER MICRO COMPUTER INC 0 01/03/29		06/12/2024	VARIOUS	XXX	551,279	530,000	
87157D-AH-2	SYNAPTICS INC 0.75 01/12/31		11/15/2024	J.P. MORGAN SECURITIES LLC-514105	XXX	224,000	224,000	
87165B-AU-7	SYNCHRONY FINANCIAL 7.25 02/02/33		10/28/2024	VARIOUS	XXX	518,000	500,000	6,364
87470L-AL-5	TALLGRASS NRG PRTNR/FIN 7.375 15/02/29		05/09/2024	VARIOUS	XXX	879,375	875,000	7,887
87901J-AH-8	TEGNA INC 5 15/09/29		10/02/2024	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	189,500	200,000	500
88033G-DT-4	TENET HEALTHCARE CORP 6.75 15/05/31		03/07/2024	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	357,438	350,000	7,613
880779-BB-8	TEREX CORP 6.25 15/10/32		11/14/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	274,656	275,000	1,766
88162G-AB-9	TETRA TECH INC 2.25 15/08/28		12/05/2024	VARIOUS	XXX	529,694	432,000	2,561
892231-AB-7	TOWNSQUARE MEDIA INC 6.875 01/02/26		06/06/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	146,625	150,000	3,609
893647-BS-5	TRANSDIGM INC 6.875 15/12/30		11/19/2024	VARIOUS	XXX	1,268,625	1,225,000	25,987
893647-BW-6	TRANSDIGM INC 6 15/01/33		09/12/2024	VARIOUS	XXX	628,500	625,000	
898813-AW-0	TUCSON ELECTRIC POWER CO 5.2 15/09/34		08/08/2024	PNC BANK N.A. PNCBANK	XXX	1,993,240	2,000,000	
90353T-AL-4	UBER TECHNOLOGIES INC 0.875 01/12/28		11/18/2024	VARIOUS	XXX	4,820,943	4,008,000	10,113
90353T-AM-2	UBER TECHNOLOGIES INC 0.875 01/12/28		12/19/2024	VARIOUS	XXX	156,467	140,000	43
911312-CD-6	UNITED PARCEL SERVICE 5.15 22/05/34		05/20/2024	LOOP CAPITAL MARKETS LLC	XXX	2,995,140	3,000,000	
91159H-JS-0	US BANCORP 5.1 23/07/30		07/18/2024	LOOP CAPITAL MARKETS LLC	XXX	2,000,000	2,000,000	
91159X-AS-4	US BANCORP 5.5 20/11/34		11/19/2024	BLAYLOCK & COMPANY INC	XXX	1,000,000	1,000,000	
913229-AA-8	UNITED WHOLESALE MTGE LL 5.5 15/04/29		10/04/2024	VARIOUS	XXX	473,563	500,000	11,374

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Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
914906-AZ-5	UNIVISION COMMUNICATIONS 8.5 31/07/31		09/19/2024	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	307,375	300,000	7,249
91824Y-AA-6	VFH PARENT / VALOR CO 7.5 15/06/31		07/22/2024	VARIOUS	XXX	327,500	325,000	667
91845A-AA-3	VZ SECURED FINANCING BV 5 15/01/32	D	02/15/2024	WELLS FARGO BANK, N.A.	XXX	214,375	250,000	1,215
92277G-AY-3	VENTAS REALTY LP 3.75 01/06/26		02/14/2024	VARIOUS	XXX	146,832	143,000	1,102
92328M-AE-3	VENTURE GLOBAL CALCASIEU 6.25 15/01/30		04/22/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	839,375	850,000	14,609
92332Y-AA-9	VENTURE GLOBAL LNG INC 8.125 01/06/28		11/19/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	313,125	300,000	11,443
92332Y-AD-3	VENTURE GLOBAL LNG INC 9.875 01/02/32		07/22/2024	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	992,250	900,000	66,409
92556H-AB-3	PARAMOUNT GLOBAL 4.95 15/01/31		02/15/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	323,750	350,000	1,684
92769X-AP-0	VIRGIN MEDIA SECURED FIN 5.5 15/05/29	D	11/19/2024	BARCLAYS BANK PLC NY BARCNY	XXX	94,750	100,000	76
92840V-AP-7	VISTRA OPERATIONS CO LLC 7.75 15/10/31		10/17/2024	WELLS FARGO BANK, N.A.	XXX	213,500	200,000	129
92939U-AN-6	WEC ENERGY GROUP INC 4.375 01/06/27		05/23/2024	J.P. MORGAN SECURITIES LLC-514105	XXX	278,000	278,000	
92939U-AQ-9	WEC ENERGY GROUP INC 4.375 01/06/29		07/24/2024	VARIOUS	XXX	609,941	608,000	1,234
931427-AQ-1	WALGREENS BOOTS ALLIANCE 3.45 01/06/26		01/03/2024	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	190,750	200,000	652
95003T-AS-2	WELLS FARGO COMM MORT 5.9974 POOL ID MGP		08/01/2024	WELLS FARGO BANK, N.A.	XXX	1,825,425	1,830,000	
95041A-AD-0	WELLTOWER OP LLC 3.125 15/07/29		12/23/2024	VARIOUS	XXX	1,613,942	1,545,000	3,242
958102-AS-4	WESTERN DIGITAL CORP 3 15/11/28		08/02/2024	VARIOUS	XXX	195,857	150,000	1,124
97717P-AG-9	WISDOMTREE INC 3.25 15/08/29		12/17/2024	OPPENHEIMER AND CO, INC	XXX	394,846	350,000	3,950
981464-HU-7	WORLD FINANCIAL NETWORK CRD 4.62 PL ID B		08/05/2024	RBC CAPITAL MARKETS, LLC	XXX	1,809,956	1,810,000	
98310W-AQ-1	TRAVEL + LEISURE CO 4.625 01/03/30		09/16/2024	WELLS FARGO BANK, N.A.	XXX	280,500	300,000	617
983133-AC-3	WYNN RESORTS FINANCE LLC 7.125 15/02/31		05/08/2024	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	360,063	350,000	5,888
983133-AD-1	WYNN RESORTS FINANCE LLC 6.25 15/03/33		10/17/2024	WELLS FARGO BANK, N.A.	XXX	301,875	300,000	1,458
98313R-AE-6	WYNN MACAU LTD 5.125 15/12/29	D	10/17/2024	VARIOUS	XXX	874,125	950,000	9,161
98379K-AB-8	XPO INC 7.125 01/06/31		10/10/2024	JEFFERIES & COMPANY JEFFERIE	XXX	208,000	200,000	5,146
98877D-AF-2	ZF NA CAPITAL 6.75 23/04/30	D	04/16/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	350,000	350,000	
989207-AD-7	ZEBRA TECHNOLOGIES CORP 6.5 01/06/32		06/18/2024	VARIOUS	XXX	251,125	250,000	397
BK6867-06-7	STMICROELECTRONICS NV 0 04/08/27	D	02/13/2024	VARIOUS	XXX	454,940	400,000	
ZK0252-45-0	SK HYNIX INC 1.75 11/04/30	D	08/01/2024	JP MORGAN SECURITIES LTD. LONDON	XXX	347,452	200,000	233
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						168,245,574	167,025,790	900,808
2509999997 – Subtotals - Bonds - Part 3						635,807,310	672,610,324	2,269,183
2509999998 – Summary Item from Part 5 for Bonds						39,471,323	38,662,000	178,236
2509999999 – Subtotals - Bonds						675,278,633	711,272,324	2,447,419
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred								
03769M-30-4	APOLLO GLOBAL MANAGEMENT 6.75 31/07/26		09/06/2024	VARIOUS	8,497.000	497,729		
03990B-30-9	ARES MANAGEMENT CORP 6.75 01/10/27		12/12/2024	VARIOUS	63,296.000	3,373,074		
097023-20-4	BOEING CO/THE 6 15/10/27		10/29/2024	VARIOUS	20,342.000	1,022,902		
42824C-20-8	HP ENTERPRISE CO 7.625 01/09/27		09/20/2024	J.P. MORGAN SECURITIES LLC-514105	15,311.000	790,721		
65339F-66-3	NEXTERA ENERGY INC 7.299 01/06/27		11/06/2024	VARIOUS	35,814.000	1,830,902		
65339F-71-3	NEXTERA ENERGY INC 6.926 01/09/25		10/30/2024	VARIOUS	6,494.000	260,270		
69331C-30-6	PG&E CORP 6 01/12/27		12/03/2024	J.P. MORGAN SECURITIES LLC-514105	8,124.000	406,200		
4029999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						8,181,798	XXX	
4509999997 – Subtotals - Preferred Stocks - Part 3						8,181,798	XXX	
4509999998 – Summary Item from Part 5 for Preferred Stocks						2,074,373	XXX	
4509999999 – Subtotals - Preferred Stocks						10,256,171	XXX	
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
00123Q-10-4	AGNC INVESTMENT CORP		11/26/2024	VARIOUS	16,000.000	155,274	XXX	
00182C-10-3	ANI PHARMACEUTICALS INC		08/07/2024	STATE STREET BANK & TRUST COMPANY / ISHA	1,000.000	56,050	XXX	
00287Y-10-9	ABBVIE INC		09/25/2024	VARIOUS	1,200.000	209,596	XXX	

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
00402L-10-7	ACADEMY SPORTS & OUTDOORS INC		11/19/2024	VARIOUS	4,400.000	264,451	XXX	
00676P-10-7	ADEIA INC		04/10/2024	VARIOUS	12,800.000	142,326	XXX	
00773T-10-1	ADVANSIX INC		03/14/2024	VARIOUS	3,600.000	91,607	XXX	
011659-10-9	ALASKA AIR GROUP INC		08/05/2024	VARIOUS	9,600.000	363,127	XXX	
023135-10-6	AMAZON.COM INC		06/28/2024	SSB-CUSTODIAN SSBCUSTO	800.000	154,600	XXX	
03674X-10-6	ANTERO RESOURCES CORP		12/06/2024	VARIOUS	4,000.000	103,628	XXX	
03748R-74-7	APARTMENT INVESTMENT AND MANAGEMENT CO		12/18/2024	VARIOUS	59,100.000	506,884	XXX	
037833-10-0	APPLE INC		09/25/2024	SSB-CUSTODIAN SSBCUSTO	34,900.000	7,350,638	XXX	
038222-10-5	APPLIED MATERIALS INC		04/23/2024	PERSHING LLC	200.000	38,453	XXX	
03940R-10-7	ARCH RESOURCES INC		08/22/2024	VARIOUS	2,000.000	279,012	XXX	
04206A-10-1	ARLO TECHNOLOGIES INC		10/10/2024	VARIOUS	12,888.000	137,529	XXX	
047649-10-8	ATKORE INC		10/04/2024	VARIOUS	4,000.000	333,085	XXX	
047726-30-2	ATLANTA BRAVES HOLDINGS INC		12/27/2024	VARIOUS	16,600.000	634,705	XXX	
047726-30-2	ATLANTA BRAVES HOLDINGS INC		12/27/2024	RBC CAPITAL MARKETS, LLC	1,000.000	38,179	XXX	
04956D-10-7	ATMUS FILTRATION TECHNOLOGIES INC		12/09/2024	VARIOUS	3,700.000	118,823	XXX	
04956D-10-7	ATMUS FILTRATION TECHNOLOGIES INC		12/09/2024	ROBERT W. BAIRD LIMITED ROBERTWB	11,300.000	325,954	XXX	
088929-10-4	BGC GROUP INC		10/18/2024	VARIOUS	25,100.000	228,540	XXX	
090572-20-7	BIO-RAD LABORATORIES INC		03/14/2024	SANFORD BERNSTEIN AND CO	200.000	66,628	XXX	
10948C-10-7	BRIGHTVIEW HOLDINGS INC		09/06/2024	VARIOUS	22,500.000	351,403	XXX	
12769G-10-0	CAESARS ENTERTAINMENT INC		08/05/2024	VARIOUS	15,000.000	563,882	XXX	
133131-10-2	CAMDEN PROPERTY TRUST		04/23/2024	VARIOUS	600.000	58,556	XXX	
13765N-10-7	CANNAE HOLDINGS INC		10/07/2024	VARIOUS	11,900.000	222,955	XXX	
166764-10-0	CHEVRON CORP		06/28/2024	SSB-CUSTODIAN SSBCUSTO	2,000.000	312,840	XXX	
169656-10-5	CHIPOTLE MEXICAN GRILL INC		06/28/2024	SSB-CUSTODIAN SSBCUSTO	2,800.000	175,420	XXX	
197236-10-2	COLUMBIA BANKING SYSTEM INC		03/18/2024	J.P. MORGAN SECURITIES LLC-514105	2,800.000	52,031	XXX	
200525-10-3	COMMERCE BANCSHARES INC/MO		09/25/2024	Northern Trust Corp	800.000	47,872	XXX	
201723-10-3	COMMERCIAL METALS CO		12/18/2024	VARIOUS	21,800.000	1,176,162	XXX	
20825C-10-4	CONOCOPHILLIPS		06/28/2024	SSB-CUSTODIAN SSBCUSTO	1,400.000	160,132	XXX	
219798-10-5	QUIDELORTHO CORP		12/05/2024	VARIOUS	24,400.000	968,997	XXX	
228368-10-6	CROWN HOLDINGS INC		12/12/2024	VARIOUS	9,800.000	896,645	XXX	
253651-20-2	DIEBOLD NIXDORF INC		11/20/2024	VARIOUS	6,110.000	256,817	XXX	
27923Q-10-9	ECOVYST INC		10/24/2024	VARIOUS	85,200.000	660,123	XXX	
29084Q-10-0	EMCOR GROUP INC		04/23/2024	J.P. MORGAN SECURITIES LLC-514105	200.000	67,558	XXX	
298736-10-9	EURONET WORLDWIDE INC		07/19/2024	VARIOUS	1,900.000	189,649	XXX	
30034W-10-6	EVERGY INC		06/27/2024	VARIOUS	18,100.000	958,420	XXX	
30226D-10-6	EXTREME NETWORKS INC		03/27/2024	VARIOUS	18,100.000	209,273	XXX	
30226D-10-6	EXTREME NETWORKS INC		03/27/2024	LUMINEX TRADING AND ANALYTICS	3,500.000	42,305	XXX	
30231G-10-2	EXXON MOBIL CORP		09/25/2024	SSB-CUSTODIAN SSBCUSTO	4,400.000	506,493	XXX	
30303M-10-2	META PLATFORMS INC		06/28/2024	SSB-CUSTODIAN SSBCUSTO	1,100.000	554,642	XXX	
32051X-10-8	FIRST HAWAIIAN INC		09/25/2024	UBS WARBURG LLC WARBURGD	1,800.000	40,923	XXX	
34379V-10-3	FLUENCE ENERGY INC		12/11/2024	VARIOUS	21,200.000	365,437	XXX	
34379V-10-3	FLUENCE ENERGY INC		12/11/2024	LIQUIDNET INC	6,500.000	105,479	XXX	
36162J-10-6	GEO GROUP INC/THE		06/26/2024	GREEN DOT CORP COM	7,500.000	99,542	XXX	
366505-10-5	GARRETT MOTION INC	D	10/25/2024	VARIOUS	34,900.000	275,375	XXX	
384637-10-4	GRAHAM HOLDINGS CO		09/06/2024	LIQUIDNET INC	200.000	148,080	XXX	
388689-10-1	GRAPHIC PACKAGING HOLDING CO		04/30/2024	VARIOUS	4,500.000	117,407	XXX	
403949-10-0	HF SINCLAIR CORP		12/16/2024	VARIOUS	17,600.000	713,710	XXX	
42226K-10-5	HEALTHCARE REALTY TRUST INC		04/23/2024	INSTINET INV SERVICES LTD LONDON	1,500.000	21,768	XXX	

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Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		09/24/2024	VARIOUS	600.000	159,384	XXX	
44891N-20-8	IAC INC		12/16/2024	VARIOUS	7,700.000	363,788	XXX	
46625H-10-0	JPMORGAN CHASE & CO		09/25/2024	SSB-CUSTODIAN SSBCUSTO	7,200.000	1,457,858	XXX	
49456B-10-1	KINDER MORGAN INC		06/28/2024	SSB-CUSTODIAN SSBCUSTO	600.000	11,922	XXX	
501889-20-8	LKQ CORP		12/17/2024	VARIOUS	13,500.000	566,911	XXX	
513272-10-4	LAMB WESTON HOLDINGS INC		08/20/2024	VARIOUS	11,400.000	651,280	XXX	
516544-10-3	LANTHEUS HOLDINGS INC		12/03/2024	VARIOUS	10,700.000	933,942	XXX	
530307-30-5	LIBERTY BROADBAND CORP		04/10/2024	VARIOUS	12,000.000	709,564	XXX	
57667L-10-7	MATCH GROUP INC		12/12/2024	VARIOUS	24,600.000	750,467	XXX	
577081-10-2	MATTEL INC		10/22/2024	VARIOUS	38,800.000	654,547	XXX	
59522J-10-3	MID-AMERICA APARTMENT COMMUNITIES INC		04/23/2024	VARIOUS	500.000	63,901	XXX	
596278-10-1	MIDDLEBY CORP/THE		11/20/2024	VARIOUS	3,600.000	492,438	XXX	
606710-20-0	MITEK SYSTEMS INC		06/18/2024	VARIOUS	28,100.000	361,854	XXX	
606710-20-0	MITEK SYSTEMS INC		06/18/2024	LIQUIDNET INC	1,400.000	20,206	XXX	
60871R-20-9	MOLSON COORS BEVERAGE CO		08/29/2024	VARIOUS	12,700.000	659,302	XXX	
61945C-10-3	MOSAIC CO/THE		12/23/2024	VARIOUS	41,400.000	1,214,545	XXX	
636180-10-1	NATIONAL FUEL GAS CO		02/13/2024	VARIOUS	12,500.000	593,783	XXX	
64110Y-10-8	NET LEASE OFFICE PROPERTIES		04/23/2024	VARIOUS	0.870	21	XXX	
65249B-10-9	NEWS CORP		10/18/2024	VARIOUS	2,200.000	57,908	XXX	
65473P-10-5	NISOURCE INC		01/24/2024	VARIOUS	3,100.000	79,038	XXX	
66765N-10-5	NORTHWEST NATURAL HOLDING CO		09/20/2024	VARIOUS	25,900.000	1,033,534	XXX	
670837-10-3	OGE ENERGY CORP		04/11/2024	VARIOUS	7,500.000	255,332	XXX	
674215-20-7	CHORD ENERGY CORP		09/25/2024	VARIOUS	700.000	110,341	XXX	
680223-10-4	OLD REPUBLIC INTERNATIONAL CORP		12/11/2024	VARIOUS	3,300.000	112,256	XXX	
703481-10-1	PATTERSON-UTI ENERGY INC		12/18/2024	VARIOUS	46,900.000	349,842	XXX	
72651A-20-7	PLAINS GP HOLDINGS LP		10/18/2024	VARIOUS	58,200.000	1,103,965	XXX	
729640-10-2	PLYMOUTH INDUSTRIAL REIT INC		12/27/2024	VARIOUS	27,700.000	511,251	XXX	
75886F-10-7	REGENERON PHARMACEUTICALS INC		09/25/2024	UBS WARBURG LLC WARBURGD	100.000	103,177	XXX	
761152-10-7	RESMED INC		04/23/2024	INSTINET INV SERVICES LTD LONDON	100.000	18,345	XXX	
78442P-10-6	SLM CORP		09/11/2024	VARIOUS	5,400.000	108,010	XXX	
806407-10-2	HENRY SCHEIN INC		06/26/2024	VARIOUS	14,700.000	1,004,613	XXX	
83001A-10-2	SIX FLAGS ENTERTAINMENT CORP/DE		02/23/2024	SANFORD BERNSTEIN AND CO	8,400.000	200,610	XXX	
83001A-10-2	SIX FLAGS ENTERTAINMENT CORP/DE		02/23/2024	VARIOUS	9,400.000	228,483	XXX	
83001C-10-8	SIX FLAGS ENTERTAINMENT CORP		10/03/2024	VARIOUS	5,300.000	219,846	XXX	
83444M-10-1	SOLVENTUM CORP		08/22/2024	VARIOUS	8,400.000	500,055	XXX	
84790A-10-5	SPECTRUM BRANDS HOLDINGS INC		09/16/2024	ABEL NOSER 6293603	1,100.000	102,108	XXX	
84857L-10-1	SPIRE INC		10/17/2024	VARIOUS	4,000.000	247,121	XXX	
87162W-10-0	TD SYNNEX CORP		09/03/2024	VARIOUS	2,000.000	220,748	XXX	
87484T-10-8	TALOS ENERGY INC		12/23/2024	VARIOUS	53,800.000	604,610	XXX	
88262P-10-2	TEXAS PACIFIC LAND CORP		09/25/2024	BANK OF AMERICA CORPORATION.	100.000	92,515	XXX	
88337F-10-5	ODP CORP/THE		12/30/2024	VARIOUS	15,500.000	593,602	XXX	
88642R-10-9	TIDEWATER INC		12/06/2024	VARIOUS	12,200.000	755,569	XXX	
912008-10-9	US FOODS HOLDING CORP		07/18/2024	VARIOUS	3,400.000	175,608	XXX	
92556H-20-6	PARAMOUNT GLOBAL		11/22/2024	VARIOUS	46,000.000	510,330	XXX	
92556V-10-6	VIATRIS INC		09/20/2024	UBS WARBURG LLC WARBURGD	20,100.000	234,619	XXX	
92556V-10-6	VIATRIS INC		09/20/2024	VARIOUS	53,500.000	602,383	XXX	
928881-10-1	VONTIER CORP		08/02/2024	VARIOUS	2,600.000	86,649	XXX	
931427-10-8	WALGREENS BOOTS ALLIANCE INC		09/25/2024	VARIOUS	94,300.000	1,157,451	XXX	

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Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
931427-10-8	WALGREENS BOOTS ALLIANCE INC		09/25/2024	JONES AND ASSOCIATES JONESAND	18,900.000	293,364	XXX	
95082P-10-5	WESCO INTERNATIONAL INC		12/12/2024	VARIOUS	2,300.000	403,065	XXX	
957638-10-9	WESTERN ALLIANCE BANCORP		12/12/2024	VARIOUS	4,000.000	312,639	XXX	
96208T-10-4	WEX INC		06/27/2024	VARIOUS	1,300.000	226,320	XXX	
968223-20-6	JOHN WILEY & SONS INC		12/17/2024	VARIOUS	4,500.000	202,492	XXX	
968223-20-6	JOHN WILEY & SONS INC		12/17/2024	STATE STREET BANK & TRUST COMPANY / ISHA	3,100.000	114,396	XXX	
97650W-10-8	WINTRUST FINANCIAL CORP		09/25/2024	UBS WARBURG LLC WARBURGD	700.000	74,105	XXX	
G21810-10-9	CLARIVATE PLC		06/14/2024	VARIOUS	49,800.000	312,867	XXX	
G4412G-10-1	HERBALIFE LTD		12/23/2024	BERENBERG CAPITAL MARKETS LLC	13,000.000	163,661	XXX	
G4412G-10-1	HERBALIFE LTD		12/23/2024	VARIOUS	65,747.000	496,031	XXX	
G50871-10-5	JAZZ PHARMACEUTICALS PLC		09/04/2024	VARIOUS	4,500.000	513,051	XXX	
G5960L-10-3	MEDTRONIC PLC		09/25/2024	SSB-CUSTODIAN SSBCUSTO	400.000	35,756	XXX	
G6564A-10-5	NOMAD FOODS LTD	D	11/13/2024	VARIOUS	26,000.000	441,248	XXX	
G76279-10-1	ROIVANT SCIENCES LTD		12/12/2024	VARIOUS	42,900.000	490,143	XXX	
G7997W-10-2	SEADRILL LTD	D	12/19/2024	VARIOUS	11,200.000	446,734	XXX	
G9456A-10-0	GOLAR LNG LTD	D	11/12/2024	VARIOUS	4,500.000	125,711	XXX	
G97822-10-3	PERRIGO CO PLC		08/09/2024	VARIOUS	13,300.000	358,783	XXX	
H2906T-10-9	GARMIN LTD		09/25/2024	VARIOUS	300.000	48,872	XXX	
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						48,023,851	XXX	
Common Stocks: Mutual Funds Designations Not Assigned by the SVO								
19766Q-77-5	COLUMBIA PYRFORD INTERNATL STOCK FUND		12/18/2024	VARIOUS	3,702,364.660	48,789,463	XXX	
87234N-76-5	TCW EMERGING MARKETS INCOME FUND		12/10/2024	CHICAGO MUTUAL FUNDS	1,558,205.000	10,500,000	XXX	
5329999999 – Common Stocks: Mutual Funds Designations Not Assigned by the SVO						59,289,463	XXX	
Common Stocks: Closed-End Funds Designations Not Assigned by the SVO								
03464A-10-0	ANGEL OAK FINAN STRATEGIES INC TERM TR		12/31/2024	VARIOUS	330,519.000	4,195,911	XXX	
05589T-10-4	BNY MELLON MUNICIPAL INCOME INC		05/20/2024	VARIOUS	36,537.000	241,992	XXX	
09248X-10-0	BLACKROCK TAXABLE MUNICIPAL BOND TRUST		12/23/2024	Northern Trust Corp	128,815.000	2,151,377	XXX	
09254L-10-7	BLACKROCK MUNIHOLDINGS CALIFORNIA QLTY F		01/09/2024	CAPITAL INSTITUTIONAL SERVICES, INC.	4,400.000	49,588	XXX	
09255K-10-8	BLACKROCK ENHANCED GOVERNMENT FUND INC		12/26/2024	Northern Trust Corp	200.000	1,936	XXX	
233368-10-9	DWS MUNICIPAL INCOME TRUST		08/28/2024	Northern Trust Corp	82,300.000	801,199	XXX	
27827X-10-1	EATON VANCE MUNICIPAL BOND FUND		05/02/2024	Northern Trust Corp	5,000.000	49,889	XXX	
27827Y-10-9	EATON VANCE NEW YORK MUNICIPAL BOND FUND		04/03/2024	Northern Trust Corp	6,300.000	60,767	XXX	
27828A-10-0	EATON VANCE CALIFORNIA MUNI BOND FUND		10/07/2024	Northern Trust Corp	29,800.000	283,640	XXX	
401664-10-7	GUGGENHEIM TAX MUNI BOND&INVT GRD DEBT T		12/23/2024	Northern Trust Corp	37,100.000	559,253	XXX	
410123-10-3	JOHN HANCOCK INCOME SECURITIES TRUST		12/16/2024	Northern Trust Corp	8,363.000	96,047	XXX	
45781W-10-9	INSIGHT SELECT INCOME FUND		12/24/2024	Northern Trust Corp	841.000	14,013	XXX	
46131J-10-3	INVESCO MUNICIPAL TRUST		05/10/2024	Northern Trust Corp	5,500.000	53,283	XXX	
46132C-10-7	INVESCO MUNICIPAL OPPORTUNITY TRUST		05/23/2024	Northern Trust Corp	23,900.000	227,970	XXX	
46132K-10-9	INVESCO PENNSYLVANIA VALUE MUNI INC TR		08/21/2024	Northern Trust Corp	10,200.000	109,945	XXX	
46132L-10-7	INVESCO BOND FUND		12/13/2024	VARIOUS	18,815.000	300,256	XXX	
552727-10-9	MFS CHARTER INCOME TRUST		12/30/2024	VARIOUS	112,904.000	715,775	XXX	
55273C-10-7	MFS INTERMEDIATE INCOME TRUST		12/26/2024	MISCHLER FINANCIAL GROUP, INC.	12,800.000	34,304	XXX	
552939-10-0	MFS GOVERNMENT MARKETS INCOME TRUST		12/31/2024	VARIOUS	110,784.000	350,081	XXX	
64124P-10-1	NEUBERGER BERMAN MUNICIPAL FUND INC		08/14/2024	Northern Trust Corp	25,900.000	271,621	XXX	
670656-10-7	NUVEEN NEW YORK AMT-FREE QLTY MUNI INC F		07/25/2024	VARIOUS	15,900.000	169,138	XXX	
670657-10-5	NUVEEN AMT-FREE QLTY MUNI INC F		05/31/2024	Northern Trust Corp	44,700.000	494,278	XXX	
67069Y-10-2	NUVEEN NEW JERSEY QUALITY MUNI INC F		02/02/2024	VARIOUS	6,900.000	82,805	XXX	
67074C-10-3	NUVEEN TAXABLE MUNICIPAL INCOME FUND		12/31/2024	VARIOUS	101,536.000	1,543,580	XXX	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
67075J-10-7	NUVEEN MULTI-MARKET INCOME FUND		12/30/2024	VARIOUS	149,617.000	881,699	XXX	
67080R-10-2	NUVEEN VARIA RATE PREF & INCOME FUND		12/09/2024	VARIOUS	78,120.000	1,476,717	XXX	
746853-10-0	PUTNAM PREMIER INCOME TRUST		12/20/2024	VARIOUS	46,367.000	164,559	XXX	
746909-10-0	PUTNAM MASTER INTERMEDIATE INCOME TRUST		12/20/2024	VARIOUS	116,195.000	381,088	XXX	
872340-10-4	TCW STRATEGIC INCOME FUND INC		12/31/2024	VARIOUS	86,892.000	424,485	XXX	
92829B-10-1	VIRTUS GLOBAL MULTI-SECTOR INCOME FUND		12/12/2024	Northern Trust Corp	82,648.000	654,235	XXX	
95766T-10-0	WESTERN ASSET INVESTMENT GRADE INC F		12/20/2024	Northern Trust Corp	21,074.000	261,872	XXX	
95790A-10-1	WESTERN ASSET INVT GRD OPPORTUNITY TR		12/31/2024	Northern Trust Corp	34,379.000	577,188	XXX	
958435-10-9	WESTERN ASSET INTERMEDIATE MUNI FUND INC		07/25/2024	Northern Trust Corp	24,100.000	188,769	XXX	
5729999999 – Common Stocks: Closed-End Funds Designations Not Assigned by the SVO						17,869,259	XXX	
5989999997 – Subtotals - Common Stocks - Part 3						125,182,574	XXX	
5989999998 – Summary Item from Part 5 for Common Stocks						10,508,460	XXX	
5989999999 – Subtotals - Common Stocks						135,691,034	XXX	
5999999999 – Subtotals - Preferred and Common Stocks						145,947,205	XXX	
6009999999 – Totals						821,225,838	XXX	2,447,419

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
Bonds: U.S. Governments																				
36183R-N6-6	GOVT NATL MORT A 4.1 POOL ID AK7613		12/01/2024	MBS PAYDOWN	XXX	97,722	97,722	102,608	101,240		(220)		(220)		97,722				1,851	09/15/2037
36201M-NU-2	GOVT NATL MORT A 6 POOL ID 587303		12/01/2024	MBS PAYDOWN	XXX	3,547	3,547	3,633	3,576		(3)		(3)		3,547				97	09/15/2032
36202D-UH-2	GOVT NATL MORT A 5.5 POOL ID 3284		12/01/2024	MBS PAYDOWN	XXX	2,003	2,003	2,013	2,009		(1)		(1)		2,003				53	09/20/2032
36205G-AD-3	GOVT NATL MORT A 5 POOL ID 389804		12/01/2024	MBS PAYDOWN	XXX	1,317	1,317	1,320	1,319						1,317				32	01/15/2033
38373S-W7-8	GOVT NATL MORT A 4.25 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	1,126	1,126	1,125	1,125						1,126				22	03/16/2033
38378G-CY-2	GOVT NATL MORT A 3 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	35,230	35,230	36,925	36,082		(70)		(70)		35,230				583	11/20/2042
38378K-RS-0	GOVT NATL MORT A 2.3886 POOL ID N.A.		10/01/2024	MBS PAYDOWN	XXX	23,624	23,624	22,745	23,616		8		8		23,624				256	07/16/2043
38378M-WY-7	GOVT NATL MORT A 2 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	104,307	104,307	103,851	103,902		101		101		104,307				911	12/16/2042
38378T-X2-1	GOVT NATL MORT A 2.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	215,048	215,048	210,108	214,274		79		79		215,048				2,446	07/20/2041
38378X-KN-0	GOVT NATL MORT A 3.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	161,066	161,066	154,825	155,453		1,508		1,508		161,066				2,647	11/16/2047
38379U-CD-6	GOVT NATL MORT A 2.85 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	199,911	199,911	190,415	193,912		2,811		2,811		199,911				4,765	04/16/2056
38379U-QC-3	GOVT NATL MORT A 3.3633 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	43,045	43,045	38,673			59		59		43,045				120	03/16/2057
38380J-8G-6	GOVT NATL MORT A 2.85 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	30,034	30,034	29,434	29,965		43		43		30,034				395	02/16/2058
38380J-CY-2	GOVT NATL MORT A 2.6 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	38,004	38,004	37,727	37,841		15		15		38,004				456	01/16/2059
38380J-H6-8	GOVT NATL MORT A 2.85 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	32,105	32,105	31,517	31,979		44		44		32,105				422	04/16/2050
38380J-HK-7	GOVT NATL MORT A 2.35 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	25,280	25,280	24,348	24,949		84		84		25,280				274	04/16/2052
38380J-TL-2	GOVT NATL MORT A 2.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	130,866	130,866	138,718	134,952		(548)		(548)		130,866				1,506	03/16/2035
38380J-XC-7	GOVT NATL MORT A 2.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	45,130	45,130	43,445	44,492		113		113		45,130				520	11/16/2048
38380J-XD-5	GOVT NATL MORT A 2.6 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	75,216	75,216	72,854	74,339		156		156		75,216				902	11/16/2048
38380J-XJ-2	GOVT NATL MORT A 2.6 POOL ID N.A.		12/16/2024	MBS PAYDOWN	XXX	35,296	35,296	34,425	35,226		70		70		35,296				489	07/16/2051
38380M-NX-5	GOVT NATL MORT A 3.25 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	33,970	33,970	33,291	33,900		43		43		33,970				510	11/16/2053
38380R-4Q-0	GOVT NATL MORT A 1.75 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	222,605	222,605	225,005	224,493		(203)		(203)		222,605				1,791	09/16/2039
38380V-4J-7	GOVT NATL MORT A 3.2 POOL ID N.A.		08/01/2024	MBS PAYDOWN	XXX	6,257	6,257	6,274	6,263						6,257				116	03/20/2048
38380X-VM-6	GOVT NATL MORT A 3.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	44,547	44,547	44,943	44,729		(51)		(51)		44,547				996	09/20/2047
38380Y-WC-5	GOVT NATL MORT A 3 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	222,256	222,256	208,018	220,107		245		245		222,256				2,820	09/20/2046
38381E-EM-6	GOVT NATL MORT A 1.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	165,914	165,914	162,576	163,117		296		296		165,914				1,145	09/16/2039
38381H-JJ-1	GOVT NATL MORT A 2.25 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	117,352	117,352	111,172	113,428		868		868		117,352				1,222	03/16/2047
38381H-QT-1	GOVT NATL MORT A 2.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	111,405	111,405	100,578	102,833		1,005		1,005		111,405				1,298	03/16/2063

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
38381H-SH-5	GOVT NATL MORT A 2.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	198,666	198,666	182,710	186,341		2,740		2,740		198,666				2,381	05/16/2049
38381H-ZN-4	GOVT NATL MORT A 3.25 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	90,549	90,549	84,551	86,499		751		751		90,549				1,388	02/16/2054
38381J-AA-5	GOVT NATL MORT A 3.25 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	22,221	22,221	20,809			84		84		22,221				61	07/16/2056
38381J-CC-9	GOVT NATL MORT A 4 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	51,962	51,962	49,656	49,727		424		424		51,962				969	03/16/2053
38381J-E3-7	GOVT NATL MORT A 5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	95,740	95,740	94,648			112		112		95,740				1,003	08/16/2040
38381J-LJ-4	GOVT NATL MORT A 4.25 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	17,921	17,921	17,246			65		65		17,921				160	10/16/2062
38381J-PU-5	GOVT NATL MORT A 4 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	249,186	249,186	241,729	242,058		1,617		1,617		249,186				4,653	06/16/2050
38381K-BL-7	GOVT NATL MORT A 4.25 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	18,507	18,507	17,837			71		71		18,507				178	10/16/2055
38381L-RW-4	GOVT NATL MORT A 4.25 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	5,170	5,170	5,012			2		2		5,170					06/16/2053
38381V-QN-3	GOVT NATL MORT A 3.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	1,338,718	1,338,718	1,384,736	1,342,598		(299)		(299)		1,338,718				6,075	05/20/2049
38382F-WG-5	GOVT NATL MORT A 3 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	131,721	131,721	139,851	133,969		(542)		(542)		131,721				1,868	10/20/2048
38382H-QJ-2	GOVT NATL MORT A 3 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	47,396	47,396	48,611	48,068		(30)		(30)		47,396				672	04/20/2050
38382J-DW-3	GOVT NATL MORT A 3.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	74,141	74,141	77,153	75,961		(210)		(210)		74,141				1,269	03/20/2049
38382M-VJ-5	GOVT NATL MORT A 1.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	257,657	257,657	262,367	261,199		(172)		(172)		257,657				1,789	01/20/2051
38382Q-3G-3	GOVT NATL MORT A 1 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	273,615	273,615	272,075	272,650		55		55		273,615				1,248	08/20/2050
38382W-CS-4	GOVT NATL MORT A 1.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	62,283	62,283	50,644			272		272		62,283				156	09/20/2050
38383D-AT-5	GOVT NATL MORT A 1.75 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	569,508	569,508	488,709			3,012		3,012		569,508				1,129	11/20/2051
38383D-BE-7	GOVT NATL MORT A 1.75 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	257,510	257,510	225,563			961		961		257,510				553	11/20/2051
38383L-6R-6	GOVT NATL MORT A 5.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	1,040,001	1,040,001	1,053,651	1,051,843		(1,849)		(1,849)		1,040,001				30,737	04/20/2049
38383L-WR-7	GOVT NATL MORT A 5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	621,721	621,721	623,955	623,358		(410)		(410)		621,721				15,352	06/20/2043
38383M-UB-2	GOVT NATL MORT A 3 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	259,931	259,931	232,567			1,567		1,567		259,931				3,179	12/20/2050
38383W-VK-9	GOVT NATL MORT A 5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	1,041,652	1,041,652	1,034,816	1,035,319		1,112		1,112		1,041,652				24,574	04/20/2050
38383W-ZZ-2	GOVT NATL MORT A 6 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	1,156,222	1,156,222	1,179,165	1,177,301		(3,179)		(3,179)		1,156,222				39,649	05/20/2050
38383X-TJ-3	GOVT NATL MORT A 5.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	663,990	663,990	675,506	674,321		(1,372)		(1,372)		663,990				18,030	11/20/2046
38383X-XE-9	GOVT NATL MORT A 5.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	2,045,861	2,045,861	2,053,853	2,052,981		(1,683)		(1,683)		2,045,861				53,690	03/20/2048
38384A-2T-9	GOVT NATL MORT A 6.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	2,192,027	2,192,027	2,231,072	2,227,075		(8,769)		(8,769)		2,192,027				56,702	12/20/2046
38384A-F7-3	GOVT NATL MORT A 5.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	1,830,023	1,830,023	1,834,598	1,833,752		(1,424)		(1,424)		1,830,023				55,251	10/20/2031
38384A-J7-9	GOVT NATL MORT A 6 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	1,451,994	1,451,994	1,463,848	1,462,605		(4,061)		(4,061)		1,451,994				41,578	11/20/2034
38384A-P2-3	GOVT NATL MORT A 5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	665,770	665,770	639,556	640,076		2,935		2,935		665,770				17,939	05/20/2047

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
38384B-KF-7	GOVT NATL MORT A 5.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	328,218	328,218	328,629	328,606		(53)		(53)		328,218				8,356	01/20/2035
38384B-L8-2	GOVT NATL MORT A 6 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	209,088	209,088	211,506	211,400		(293)		(293)		209,088				5,812	05/20/2034
38384C-B2-4	GOVT NATL MORT A 6 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	1,027,963	1,027,963	1,027,963	1,027,963						1,027,963				34,965	06/20/2051
38384C-JB-6	GOVT NATL MORT A 6 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	1,950,655	1,950,655	1,959,265	1,958,738		(2,188)		(2,188)		1,950,655				66,178	07/20/2037
38384C-QY-8	GOVT NATL MORT A 5.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	2,015,362	2,015,362	1,988,280	1,989,968		6,353		6,353		2,015,362				67,651	08/20/2047
38384C-TA-7	GOVT NATL MORT A 5.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	2,220,756	2,220,756	2,199,589	2,201,234		5,711		5,711		2,220,756				70,462	03/20/2043
38384D-EG-8	GOVT NATL MORT A 6 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	2,400,563	2,400,563	2,420,067	2,419,715		(5,887)		(5,887)		2,400,563				89,583	01/20/2050
38384D-NY-9	GOVT NATL MORT A 6.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	2,101,229	2,101,229	2,129,465	2,129,050		(8,692)		(8,692)		2,101,229				89,712	11/20/2049
38384D-UC-9	GOVT NATL MORT A 6.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	1,893,763	1,893,763	1,920,690	1,920,310		(7,930)		(7,930)		1,893,763				80,854	04/20/2050
38384E-AP-0	GOVT NATL MORT A 6 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	1,676,346	1,676,346	1,685,776	1,685,578		(1,720)		(1,720)		1,676,346				48,154	05/20/2050
38384E-JU-0	GOVT NATL MORT A 6 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	2,045,049	2,045,049	2,039,297	2,039,585		1,356		1,356		2,045,049				75,829	09/20/2045
38384E-Q3-2	GOVT NATL MORT A 5.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	1,919,006	1,919,006	1,919,006	1,919,006						1,919,006				51,929	07/20/2050
38384E-VW-2	GOVT NATL MORT A 7 POOL ID N.A.		09/01/2024	MBS PAYDOWN	XXX	1,885,641	1,885,641	1,910,979	1,908,790		(23,149)		(23,149)		1,885,641				49,813	04/20/2039
38384E-VY-8	GOVT NATL MORT A 7 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	3,694,775	3,694,775	3,768,670	3,764,749		(30,902)		(30,902)		3,694,775				88,509	04/20/2047
38384F-AG-7	GOVT NATL MORT A 6.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	2,352,587	2,352,587	2,382,729	2,382,129		(9,133)		(9,133)		2,352,587				104,305	12/20/2049
38384G-AL-4	GOVT NATL MORT A 7 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	3,682,617	3,682,617	3,771,805	3,767,947		(30,161)		(30,161)		3,682,617				116,803	01/20/2050
38384J-AM-6	GOVT NATL MORT A 5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	175,029	175,029	174,564			44		44		175,029				3,307	02/20/2035
38384K-WW-7	GOVT NATL MORT A 4.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	113,174	113,174	108,611			161		161		113,174				1,354	07/20/2053
38384M-TN-7	GOVT NATL MORT A 5.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	93,295	93,295	92,551			52		52		93,295				2,026	02/20/2052
38384N-HM-0	GOVT NATL MORT A 6 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	179,268	179,268	182,111			(222)		(222)		179,268				3,161	02/20/2035
38384N-X3-4	GOVT NATL MORT A 5.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	215,819	215,819	215,549			21		21		215,819				3,404	06/20/2051
38384X-WT-6	GOVT NATL MORT A 6 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	39,049	39,049	40,098			(1)		(1)		39,049				195	08/20/2035
912810-FR-4	TSY INFL IX N/B 2.375 15/01/25		06/10/2024	STIFEL NICOLAUS AND CO	XXX	3,289,186	3,317,800	2,949,663	3,326,286	(759,948)	(26,153)		(786,101)		2,540,186		749,000	749,000	70,773	01/15/2025
912828-H4-5	TSY INFL IX N/B 0.25 15/01/25		06/10/2024	STIFEL NICOLAUS AND CO	XXX	4,394,947	4,488,714	3,840,800	4,450,507	(714,449)	(14,464)		(728,913)		3,721,594		673,353	673,353	10,079	01/15/2025
912828-XL-9	TSY INFL IX N/B 0.375 15/07/25		09/23/2024	STIFEL NICOLAUS AND CO	XXX	5,241,400	5,319,752	4,264,214	5,234,017	(1,034,717)	(13,725)		(1,048,442)		4,185,575		1,055,825	1,055,825	23,553	07/15/2025
912828-ZJ-2	TSY INFL IX N/B 0.125 15/04/25		06/10/2024	STIFEL NICOLAUS AND CO	XXX	3,765,735	3,873,888	3,463,151	3,863,634	(538,873)	(18,018)		(556,891)		3,306,743		458,992	458,992	3,149	04/15/2025
0109999999 – Bonds: U.S. Governments						67,866,361	68,175,247	65,854,089	66,166,035	(3,047,987)	(180,761)		(3,228,748)		64,929,192		2,937,169	2,937,169	1,580,796	XXX
Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed)																				
011770-4E-1	ALASKA ST 5		08/15/2024	CORPORATE ACTIONS	XXX	896,000	875,000	1,075,751	912,998		(14,814)		(14,814)		898,184		(2,184)	(2,184)	45,451	08/01/2032
25476F-SZ-2	DIST OF COLUMBIA 5		06/04/2024	BREAN CAPITAL LLC	XXX	2,047,820	2,000,000	2,361,860	2,177,616		(5,322)		(5,322)		2,172,294		(124,474)	(124,474)	51,111	06/01/2035
56052A-YB-6	MAINE ST 5		06/01/2024	MATURITY	XXX	2,000,000	2,000,000	2,459,200	2,021,653		(21,653)		(21,653)		2,000,000				50,000	06/01/2024

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
574193-SL-3	MARYLAND ST 4		07/25/2024	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	2,076,020	2,000,000	2,510,360	2,345,849		(30,884)		(30,884)		2,314,965		(238,945)	(238,945)	69,111	03/15/2034
57582R-LY-0	MASSACHUSETTS ST 5		07/24/2024	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	1,315,949	1,270,000	1,500,238	1,347,089		(14,541)		(14,541)		1,332,549		(16,600)	(16,600)	41,275	12/01/2033
68609B-SQ-1	OREGON ST 5		06/05/2024	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	485,688	475,000	571,900	502,452		(4,974)		(4,974)		497,478		(11,791)	(11,791)	14,184	05/01/2031
68609B-SW-8	OREGON ST 5		06/05/2024	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	1,122,000	1,100,000	1,381,314	1,173,391		(13,346)		(13,346)		1,160,045		(38,045)	(38,045)	32,847	05/01/2039
76222R-VV-1	RHODE ISLAND ST & PROVIDENCE P 5		07/24/2024	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	2,100,480	2,000,000	2,457,380	2,177,825		(27,221)		(27,221)		2,150,603		(50,123)	(50,123)	98,333	08/01/2031
93974E-JD-9	WASHINGTON ST 5		06/05/2024	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	1,636,800	1,500,000	2,033,085	1,916,119		(11,148)		(11,148)		1,904,972		(268,172)	(268,172)	63,542	08/01/2037
0509999999 – Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed)						13,680,756	13,220,000	16,351,089	14,574,994		(143,904)		(143,904)		14,431,090		(750,334)	(750,334)	465,855	XXX
Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
005518-WS-0	ADAMS & WELD CNTYS CO SCH DIST 5		06/04/2024	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	1,044,000	1,000,000	1,219,040	1,090,831		(9,538)		(9,538)		1,081,293		(37,293)	(37,293)	25,556	12/01/2033
014464-YH-8	ALEDO TX INDEP SCH DIST 5		08/13/2024	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	92,620	90,000	111,623	75,089		(8,303)		(8,303)		66,786		25,834	25,834	4,488	02/15/2043
014464-YK-1	ALEDO TX INDEP SCH DIST 5		08/13/2024	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	164,658	160,000	198,440	133,492		(14,762)		(14,762)		118,731		45,927	45,927	7,978	02/15/2043
014464-YL-9	ALEDO TX INDEP SCH DIST 5		08/13/2024	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	885,756	870,000	1,079,018	725,865		(80,267)		(80,267)		645,599		240,157	240,157	43,379	02/15/2043
03588H-RB-4	ANNE ARUNDEL CNTY MD 5		06/04/2024	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	2,137,250	2,075,000	2,434,100	2,190,628		(17,484)		(17,484)		2,173,144		(35,894)	(35,894)	70,319	10/01/2036
05914F-VS-6	BALTIMORE CNTY MD 5		08/23/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	500,000	500,000	596,715	506,646		(6,646)		(6,646)		500,000				26,530	08/01/2037
080869-JY-7	BELTON MO 5		08/06/2024	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	522,760	500,000	612,555	541,033		(7,574)		(7,574)		533,459		(10,699)	(10,699)	23,333	03/01/2029
082672-BM-7	BENTON & KLICKITAT CNTYS WA CO 5		06/04/2024	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	1,037,300	1,000,000	1,218,460	1,082,072		(9,953)		(9,953)		1,072,119		(34,819)	(34,819)	25,556	12/01/2030
124511-MP-8	BYRON CENTER MI PUBLIC SCHS 5		06/04/2024	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	1,030,000	1,000,000	1,145,440	1,054,576		(6,714)		(6,714)		1,047,863		(17,863)	(17,863)	29,722	05/01/2038
161035-FR-6	CHARLOTTE NC 5		11/08/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	750,000	750,000	913,620	759,126		(9,126)		(9,126)		750,000				50,729	07/01/2026
179093-GC-7	CLACKAMAS CNTY OR SCH DIST #12 5		06/15/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	500,000	500,000	604,815	505,661		(5,661)		(5,661)		500,000				12,500	06/15/2028
235219-KK-7	DALLAS TX 5		07/29/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,179,830	1,002,890		(2,890)		(2,890)		1,000,000				47,778	02/15/2027
426056-G2-7	HENRICO CNTY VA 5		07/18/2024	STIFEL NICOLAUS AND CO	XXX	2,121,880	2,000,000	2,514,920	2,202,329		(30,217)		(30,217)		2,172,112		(50,232)	(50,232)	96,667	08/01/2028
435236-JR-6	HOLLAND MI SCH DIST 5		05/01/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	2,700,000	2,700,000	3,123,873	2,716,656		(16,656)		(16,656)		2,700,000				67,500	05/01/2027
44256P-GP-2	HOWARD CNTY MD 5		07/18/2024	STIFEL NICOLAUS AND CO	XXX	3,117,075	2,990,000	3,629,860	3,211,646		(37,941)		(37,941)		3,173,705		(56,630)	(56,630)	138,703	02/15/2031
443524-UQ-4	HUBER HEIGHTS OH 5.01		12/01/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	150,000	150,000	150,000	150,000						150,000				7,515	12/01/2025
492692-PW-2	KETTERING OH CITY SCH DIST 5.25		07/25/2024	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	1,075,800	1,000,000	1,146,990	1,075,026		(5,122)		(5,122)		1,069,905		5,895	5,895	34,271	12/01/2031
494791-RB-4	KING CNTY WA PUBLIC HOSP DIST 5		12/01/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	3,000,000	3,000,000	3,438,540	3,046,950		(46,950)		(46,950)		3,000,000				150,000	12/01/2030
514282-VF-6	LANCASTER PA 5		07/22/2024	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	2,180,781	2,125,000	2,565,746	2,237,916		(26,619)		(26,619)		2,211,298		(30,516)	(30,516)	77,326	11/01/2027
602245-UM-2	MILWAUKEE CNTY WI 6.84		12/01/2024	MBS PAYDOWN	XXX	149,310	149,296	157,382	157,125		(1,327)		(1,327)		149,296		14	14	10,212	12/01/2028
622625-JA-0	MOUNT PLEASANT SC 5		06/01/2024	MATURITY	XXX	1,660,000	1,660,000	2,046,880	1,677,976		(17,976)		(17,976)		1,660,000				41,500	06/01/2024
736679-VQ-1	PORTLAND OR 5		06/15/2024	MATURITY	XXX	1,130,000	1,130,000	1,378,046	1,143,883		(13,883)		(13,883)		1,130,000				28,250	06/15/2024
76541V-PE-1	RICHMOND VA 5		03/01/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	1,500,000	1,500,000	1,845,960	1,507,035		(7,035)		(7,035)		1,500,000				37,500	03/01/2025
815628-HE-5	SEDGWICK CNTY KS UNIF SCH DIST 5		07/25/2024	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	2,558,856	2,335,000	3,112,158	2,703,110		(34,667)		(34,667)		2,668,443		(109,586)	(109,586)	95,670	10/01/2029

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
889278-VR-5	TOLEDO OH 5		07/25/2024	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	1,077,651	1,055,000	1,235,057	1,100,138		(8,492)		(8,492)		1,091,646		(13,995)	(13,995)	34,434	12/01/2026
940157-L9-9	WASHINGTON MD SUBURBAN SAN DIS 5		06/17/2024	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	2,774,250	2,700,000	3,167,505	2,836,912		(25,683)		(25,683)		2,811,229		(36,979)	(36,979)	73,875	06/01/2036
986523-TK-4	YORK CNTY SC SCH DIST #3 ROCK 5		07/25/2024	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	2,466,056	2,365,000	2,898,166	2,553,940		(33,066)		(33,066)		2,520,873		(54,817)	(54,817)	106,753	03/01/2031
0709999999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						37,326,003	36,304,296	43,724,737	37,988,553		(484,552)		(484,552)		37,497,499		(171,495)	(171,495)	1,368,044	XXX
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
010268-AN-0	ALABAMA FEDERAL AID HIGHWAY FI 5		09/01/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	2,150,000	2,150,000	2,543,300	2,182,378		(32,378)		(32,378)		2,150,000				107,500	09/01/2028
097464-ZE-4	BOISE ID ST UNIV REVENUES 5		08/07/2024	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	2,044,340	2,000,000	2,431,190	2,113,890		(30,022)		(30,022)		2,083,868		(39,528)	(39,528)	85,278	04/01/2033
120525-DS-6	BUNCOMBE CNTY NC LTD OBLIG 5		06/01/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	500,000	500,000	589,655	504,368		(4,368)		(4,368)		500,000				12,500	06/01/2030
143287-BA-7	CARMEL IN LOCAL PUBLIC IMPT BO 5		06/03/2024	STIFEL NICOLAUS AND CO	XXX	1,020,430	1,000,000	1,238,950	1,065,039		(10,675)		(10,675)		1,054,364		(33,934)	(33,934)	44,306	07/15/2031
160853-ST-5	CHARLOTTE-MECKLENBURG NC HOSP 5		08/08/2024	DEAN WITTER REYNOLDS INC	XXX	509,500	500,000	565,970	516,784		(4,883)		(4,883)		511,901		(2,401)	(2,401)	26,667	01/15/2036
196707-KW-2	COLORADO ST BRD OF GOVERNORS U 5		06/06/2024	STIFEL NICOLAUS AND CO	XXX	2,157,300	2,000,000	2,392,460	2,237,916		(7,807)		(7,807)		2,230,109		(72,809)	(72,809)	76,667	03/01/2035
20775H-DL-4	CONNECTICUT ST HSG FIN AUTH HS 1.65		07/23/2024	BREAN CAPITAL LLC	XXX	1,104,313	1,250,000	1,258,875	1,255,293		(665)		(665)		1,254,627		(150,315)	(150,315)	14,266	05/15/2028
20775H-DM-2	CONNECTICUT ST HSG FIN AUTH HS 1.7		07/23/2024	BREAN CAPITAL LLC	XXX	1,277,158	1,465,000	1,475,988	1,471,851		(769)		(769)		1,471,082		(193,924)	(193,924)	17,226	11/15/2028
23542J-AQ-8	DALLAS TX WTRWKS & SWR SYS REV 5		06/03/2024	STIFEL NICOLAUS AND CO	XXX	2,056,460	2,000,000	2,539,960	2,156,533		(23,743)		(23,743)		2,132,790		(76,330)	(76,330)	67,500	10/01/2031
240523-UK-4	DE KALB CNTY GA WTR & SWR REVE 5.25		08/06/2024	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	911,059	875,000	1,082,760	960,864		(5,016)		(5,016)		955,848		(44,789)	(44,789)	39,047	10/01/2032
24916P-GH-4	DENVER CITY & CNTY CO BRD OF W 5		06/04/2024	BREAN CAPITAL LLC	XXX	2,086,240	2,000,000	2,462,120	2,182,286		(20,332)		(20,332)		2,161,954		(75,714)	(75,714)	72,222	09/15/2034
25483V-A7-9	DIST OF COLUMBIA REVENUE 3.85		09/30/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	1,310,000	1,310,000	1,283,459	1,292,396		11,198		11,198		1,303,594		6,406	6,406	54,638	02/28/2025
30305L-AJ-1	FRESB MULTIFM MORT PAS 2.92 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	542,084	542,084	508,373	509,399		12,503		12,503		542,084				11,818	08/25/2027
303867-KZ-7	FAIRFAX CNTY VA SWR REVENUE 5		07/17/2024	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	2,635,500	2,510,000	3,119,754	2,741,030		(34,659)		(34,659)		2,706,371		(70,871)	(70,871)	126,546	07/15/2032
3128HX-SS-5	FREDDIEMAC STRIP 3 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	18,217	18,217	19,059	18,696		(29)		(29)		18,217				255	08/15/2042
3130AV-BS-0	FEDERAL HOME LOAN BANK 5.675 28/03/28		03/28/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				70,938	03/28/2028
3130AV-YV-8	FEDERAL HOME LOAN BANK 5.25 09/05/25		11/12/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				157,500	05/09/2025
3130AW-DW-7	FEDERAL HOME LOAN BANK 5.05 16/09/27		09/16/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				151,500	09/16/2027
3130AX-PS-1	FEDERAL HOME LOAN BANK 5.5 13/11/26		11/13/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	1,095,000	1,095,000	1,099,380	1,099,184		(4,184)		(4,184)		1,095,000				60,225	11/13/2026
3130AX-T4-0	FEDERAL HOME LOAN BANK 5.96 20/11/28		06/03/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				63,904	11/20/2028
3130AX-VV-7	FEDERAL HOME LOAN BANK 5.55 22/11/27		11/22/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	2,190,000	2,190,000	2,197,665	2,197,331		(7,331)		(7,331)		2,190,000				121,545	11/22/2027
3130AX-XW-3	FEDERAL HOME LOAN BANK 5.35 18/12/26		12/18/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	2,045,000	2,045,000	2,049,908	2,049,748		(4,748)		(4,748)		2,045,000				109,408	12/18/2026
3130AY-3Y-0	FEDERAL HOME LOAN BANK 5.25 11/12/26		12/11/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	1,350,000	1,350,000	1,351,350	1,351,294		(1,294)		(1,294)		1,350,000				70,481	12/11/2026
3130AY-4Y-9	FEDERAL HOME LOAN BANK 5.45 13/12/28		12/13/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	6,250,000	6,250,000	6,251,125	6,251,079		(1,079)		(1,079)		6,250,000				338,733	12/13/2028

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
3130AY-4Z-6	FEDERAL HOME LOAN BANK 5.22 11/12/26		12/11/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	1,500,000	1,500,000	1,501,500	1,501,438		(1,438)		(1,438)		1,500,000				77,648	12/11/2026
3130AY-7M-2	FEDERAL HOME LOAN BANK 5 18/12/26		12/18/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	4,290,000	4,290,000	4,290,000	4,290,000						4,290,000				213,308	12/18/2026
3130AY-A2-2	FEDERAL HOME LOAN BANK 5.5 21/12/26		09/21/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				206,250	12/21/2026
3132AC-M8-0	FREDDIE MAC 3.5 POOL ID ZT0383		12/01/2024	MBS PAYDOWN	XXX	146,567	146,567	156,162	171,976		(907)		(907)		146,567				2,640	03/01/2048
3132HT-DQ-6	FREDDIEMAC STRIP 3.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	106,771	106,771	116,114	115,096		(574)		(574)		106,771				1,906	10/15/2042
3133A4-TM-8	FREDDIE MAC 3 POOL ID QA9556		12/01/2024	MBS PAYDOWN	XXX	190,715	190,715	202,456	202,316		(914)		(914)		190,715				1,947	05/01/2050
3133A7-3J-6	FREDDIE MAC 3 POOL ID QB1701		12/01/2024	MBS PAYDOWN	XXX	299,869	299,869	319,173	316,971		(985)		(985)		299,869				4,392	08/01/2050
3133AA-JW-3	FREDDIE MAC 2.5 POOL ID QB3877		12/01/2024	MBS PAYDOWN	XXX	70,827	70,827	74,767	74,469		(100)		(100)		70,827				815	09/01/2050
3133EP-EC-5	FEDERAL FARM CREDIT BANK 5.93 28/03/33		08/30/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	3,312,000	3,312,000	3,288,816	3,289,458		1,235		1,235		3,290,692		21,308	21,308	181,126	03/28/2033
3133GB-E4-2	FREDDIE MAC 2 POOL ID QN4655		12/01/2024	MBS PAYDOWN	XXX	454,380	454,380	476,389	472,974		(1,829)		(1,829)		454,380				3,956	12/01/2035
3134GY-4R-0	FREDDIE MAC 5.25 23/05/25		11/23/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				262,500	05/23/2025
3134GY-A7-7	FREDDIE MAC 5.25 21/03/25		09/21/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				393,750	03/21/2025
3134GY-T5-1	FREDDIE MAC 5.65 28/05/26		08/28/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				211,875	05/28/2026
3134GY-WX-6	FREDDIE MAC 5.95 20/07/26		01/20/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	5,000,000	5,000,000	5,002,500	5,000,797		(797)		(797)		5,000,000				148,750	07/20/2026
3134H1-AE-3	FREDDIE MAC 5.5 28/08/26		08/28/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				165,000	08/28/2026
3134H1-AG-8	FREDDIE MAC 5.8 22/08/28		08/22/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				174,000	08/22/2028
3134H1-ER-0	FREDDIE MAC 5.875 27/09/28		09/27/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				292,118	09/27/2028
3134H1-LF-8	FREDDIE MAC 5.27 18/12/26		12/18/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	5,000,000	5,000,000	5,008,200	5,007,933		(7,933)		(7,933)		5,000,000				263,500	12/18/2026
3136A1-BB-0	FANNIE MAE 2 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	44,237	44,237	42,545	43,454		106		106		44,237				436	03/25/2041
3136A1-QT-5	FANNIE MAE 3.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	107,063	107,063	107,063	107,063						107,063				1,809	10/25/2026
3136A3-KN-0	FANNIE MAE 3.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	424,121	424,121	433,929	424,198		(25)		(25)		424,121				6,783	10/25/2040
3136A8-3H-1	FANNIE MAE 2 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	27,078	27,078	26,841	26,970		23		23		27,078				274	01/25/2042
3136A9-BK-3	FANNIE MAE 3.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	29,796	29,796	31,853	30,505		(52)		(52)		29,796				570	10/25/2042
3136AB-J7-9	FANNIE MAE 3.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	10,838	10,838	11,324	10,989		(11)		(11)		10,838				173	10/25/2042
3136AB-QX-4	FANNIE MAE 2 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	28,884	28,884	28,970	28,920		(4)		(4)		28,884				256	02/25/2033
3136AD-3Y-3	FANNIE MAE 1.25 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	28,917	28,917	27,525	28,347		36		36		28,917				167	04/25/2043
3136AK-SC-8	FANNIE MAE 2.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	259,875	259,875	247,693	254,503		590		590		259,875				3,062	08/25/2034
3136AP-GW-6	FANNIE MAE 3 POOL ID N.A.		09/01/2024	MBS PAYDOWN	XXX	617,901	617,901	634,797	618,439		(538)		(538)		617,901				7,217	09/25/2038
3136AW-EK-9	FANNIE MAE 3.5 POOL ID N.A.		08/01/2024	MBS PAYDOWN	XXX	192,975	192,975	202,609	193,012		(37)		(37)		192,975				2,593	04/25/2030
3136AX-FG-5	FANNIE MAE 3 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	199,174	199,174	183,116	183,182		1,396		1,396		199,174				3,199	05/25/2046
3136AY-6S-7	FANNIEMAE-ACES 2.9967 POOL ID N.A.		11/01/2024	MBS PAYDOWN	XXX	2,328,572	2,328,572	2,491,572	2,341,943		(13,371)		(13,371)		2,328,572				40,230	11/25/2024

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
3136B2-7L-0	FANNIEMAE-ACES 3.5804 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	31,177	31,177	36,455	33,228		(483)		(483)		31,177				677	08/25/2028
3136B2-EF-5	FANNIE MAE 3 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	149,630	149,630	158,093	156,398		(402)		(402)		149,630				2,158	06/25/2048
3136B2-RL-8	FANNIE MAE 3 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	45,175	45,175	46,657	46,321		(96)		(96)		45,175				555	05/25/2048
3136B3-BX-7	FANNIE MAE 3.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	120,456	120,456	119,962	120,171		46		46		120,456				2,114	08/25/2050
3136B3-DG-2	FANNIE MAE 4 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	119,495	119,495	120,928	120,301		(127)		(127)		119,495				2,183	09/25/2050
3136B4-MA-3	FANNIE MAE 3.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	155,930	155,930	156,953	156,021		(18)		(18)		155,930				2,448	08/25/2047
3136B6-3P-6	FANNIE MAE 3 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	212,145	212,145	225,736	223,857		(443)		(443)		212,145				2,113	11/25/2059
3136B6-XJ-7	FANNIEMAE-ACES 2.522 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	31,163	31,163	33,133	32,099		(171)		(171)		31,163				435	08/25/2029
3136B8-XS-3	FANNIE MAE 2.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	29,647	29,647	30,499	30,199		(39)		(39)		29,647				441	02/25/2050
3136BA-TZ-7	FANNIE MAE 2 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	125,657	125,657	127,837	127,226		(96)		(96)		125,657				1,143	07/25/2050
3136BB-GT-3	FANNIE MAE 5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	78,566	78,566	86,742	85,694		(534)		(534)		78,566				1,752	07/25/2050
3136BC-N5-5	FANNIE MAE 2 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	220,262	220,262	227,214	226,261		(220)		(220)		220,262				2,067	12/25/2050
3136BD-5C-8	FANNIE MAE 1.25 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	121,361	121,361	99,137			542		542		121,361				227	11/25/2050
3136BD-DA-3	FANNIE MAE 2 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	2,785	2,785	2,862	3,133		(13)		(13)		2,785				26	10/25/2050
3136BD-F8-6	FANNIE MAE 1.25 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	327,711	327,711	331,808	331,143		(203)		(203)		327,711				1,909	02/25/2041
3136BD-PX-0	FANNIE MAE 2 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	276,228	276,228	287,061	285,550		(353)		(353)		276,228				2,606	01/25/2051
3136BD-V6-2	FANNIE MAE 1 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	159,268	159,268	136,237			812		812		159,268				261	02/25/2036
3136BD-W3-8	FANNIE MAE 1.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	198,381	198,381	200,272	200,200		(85)		(85)		198,381				1,339	02/25/2051
3136BF-6W-8	FANNIE MAE 1.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	33,170	33,170	27,863			5		5		33,170					05/25/2046
3136BF-B5-1	FANNIE MAE 1.75 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	82,194	82,194	68,581			106		106		82,194				62	03/25/2051
3136BF-UK-7	FANNIE MAE 1.25 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	274,755	274,755	273,854	274,141		37		37		274,755				1,591	05/25/2050
3136BJ-JD-8	FANNIE MAE 1.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	160,984	160,984	132,233			711		711		160,984				396	05/25/2051
3136BJ-MZ-5	FANNIE MAE 1.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	155,361	155,361	132,251			683		683		155,361				316	10/25/2050
3136BK-ED-0	FANNIE MAE 2 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	502,368	502,368	430,859			4,146		4,146		502,368				3,238	08/25/2049
3136BK-Q2-1	FANNIE MAE 1.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	153,770	153,770	131,233			718		718		153,770				294	08/25/2051
3136BL-LV-0	FANNIE MAE 3 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	440,849	440,849	454,763	452,817		(788)		(788)		440,849				6,434	05/25/2050
3136BL-QC-7	FANNIE MAE 2 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	318,330	318,330	317,982	318,020		12		12		318,330				2,587	10/25/2051
3136BM-5W-4	FANNIE MAE 4 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	456,128	456,128	460,832	460,409		(314)		(314)		456,128				8,674	03/25/2049
3136BN-X6-8	FANNIE MAE 4 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	339,948	339,948	319,339	320,080		2,384		2,384		339,948				6,676	06/25/2049
3136BP-C9-0	FANNIE MAE 5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	661,976	661,976	656,597	657,016		723		723		661,976				16,752	07/25/2045
3136BP-CH-2	FANNIE MAE 5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	582,428	582,428	580,244	580,569		185		185		582,428				13,995	06/25/2045
3136BP-E4-9	FANNIE MAE 5.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	635,302	635,302	636,990	636,899		(204)		(204)		635,302				18,259	02/25/2049
3136BP-LV-1	FANNIE MAE 5.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	365,985	365,985	370,446	370,071		(495)		(495)		365,985				9,317	12/25/2033
3136BP-ML-2	FANNIE MAE 6 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	363,029	363,029	374,601	373,658		(1,301)		(1,301)		363,029				10,091	10/25/2033
3136BP-MN-8	FANNIE MAE 6 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	704,519	704,519	712,445	712,365		(1,459)		(1,459)		704,519				19,329	01/25/2048
3136BP-QN-4	FANNIE MAE 6 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	665,033	665,033	676,256	674,458		(1,631)		(1,631)		665,033				20,809	06/25/2042
3136BP-S2-8	FANNIE MAE 5.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	1,223,464	1,223,464	1,224,420	1,224,306		(229)		(229)		1,223,464				34,880	06/25/2043
3136BP-X4-8	FANNIE MAE 5.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	568,146	568,146	568,945	568,875		(149)		(149)		568,146				16,558	06/25/2050

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
3136BQ-NP-0	FANNIE MAE 6.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	1,625,325	1,625,325	1,646,403	1,645,753		(6,081)		(6,081)		1,625,325				61,907	06/25/2048
3136BQ-RK-7	FANNIE MAE 6.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	3,298,268	3,298,268	3,329,570	1,893,012		(8,879)		(8,879)		3,298,268				120,983	07/25/2048
3136BQ-RT-8	FANNIE MAE 6.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	1,947,527	1,947,527	1,945,093	1,945,192		787		787		1,947,527				79,383	06/25/2049
31371K-UA-7	FANNIE MAE 5.5 POOL ID 254477		12/01/2024	MBS PAYDOWN	XXX	5,349	5,349	5,289	5,313		5		5		5,349				138	10/01/2032
3137A1-BV-4	FREDDIE MAC 4 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	254,155	254,155	267,339	257,574		(634)		(634)		254,155				4,955	08/15/2030
3137A4-WF-0	FREDDIE MAC 3.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	55,875	55,875	56,888	56,021		(81)		(81)		55,875				828	11/15/2025
3137AK-L2-5	FREDDIE MAC 3 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	354,279	354,279	354,141	354,269		4		4		354,279				5,190	01/15/2027
3137AM-XC-6	FREDDIE MAC 3 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	180,803	180,803	171,763	178,549		306		306		180,803				2,379	03/15/2032
3137AN-4M-4	FREDDIE MAC 2 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	19,959	19,959	19,660	19,878		20		20		19,959				172	06/15/2041
3137AN-DK-8	FREDDIE MAC 3.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	73,565	73,565	78,853	76,063		(142)		(142)		73,565				1,196	03/15/2042
3137AT-GL-0	FREDDIE MAC 0.1753 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	18,329	18,329	18,590	18,544		(26)		(26)		18,329					11/15/2040
3137B1-5G-3	FREDDIE MAC 3 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX			41,314	31,367		(3,531)		(3,531)						4,545	03/15/2033
3137B2-7J-3	FREDDIE MAC 3.5 POOL ID N.A.		01/01/2024	MBS PAYDOWN	XXX	5,444	5,444	5,822	5,447		(3)		(3)		5,444				16	05/15/2040
3137B2-KL-3	FREDDIE MAC 1.75 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	62,315	62,315	61,147	61,820		119		119		62,315				443	06/15/2028
3137BD-4W-3	FREDDIE MAC 2.25 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	4,796	4,796	4,800	4,796						4,796				53	02/15/2044
3137BJ-C4-3	FREDDIE MAC 3 POOL ID N.A.		10/01/2024	MBS PAYDOWN	XXX	416,553	416,553	415,902	416,546		7		7		416,553				5,045	08/15/2042
3137BW-D9-2	FREDDIE MAC 3.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	31,040	31,040	32,191	31,958		(184)		(184)		31,040				551	03/15/2046
3137F5-GN-3	FREDDIE MAC 3.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	397,163	397,163	401,073	397,422		(133)		(133)		397,163				7,303	06/15/2045
3137F6-CT-2	FREDDIE MAC 2 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	261,249	261,249	270,229	268,585		(288)		(288)		261,249				2,503	11/25/2050
3137F6-KS-5	FREDDIE MAC 2 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	251,355	251,355	260,604	258,299		(270)		(270)		251,355				2,461	11/25/2050
3137F7-3F-0	FREDDIE MAC 1.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	186,423	186,423	162,028			1,513		1,513		186,423				587	09/25/2043
3137F7-QQ-1	FREDDIE MAC 2 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	154,755	154,755	160,438	159,583		(195)		(195)		154,755				1,554	12/25/2050
3137F8-HJ-5	FREDDIE MAC 2 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	280,404	280,404	291,007	288,437		(478)		(478)		280,404				2,685	09/25/2050
3137FA-CB-2	FREDDIE MAC 3.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	92,169	92,169	97,151	92,696		(116)		(116)		92,169				1,488	11/15/2028
3137FF-M9-5	FREDDIE MAC 2 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	115,800	115,800	104,704			381		381		115,800				278	05/25/2045
3137FF-ND-5	FREDDIE MAC 2 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	222,152	222,152	226,595	225,878		(176)		(176)		222,152				2,152	03/25/2051
3137FK-R3-2	FREDDIE MAC 4 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	695,068	695,068	723,196	697,435		(930)		(930)		695,068				11,726	11/15/2046
3137FK-SD-9	FREDDIE MAC 4.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	63,866	63,866	71,948	65,263		(89)		(89)		63,866				1,289	01/15/2049
3137FK-WD-4	FHLMC MULTIFM STRCT P 3.499 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	572,582	572,582	629,124	582,254		(3,308)		(3,308)		572,582				7,652	01/25/2026
3137FP-EC-5	FREDDIE MAC 2.25 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	93,975	93,975	96,648	95,852		(216)		(216)		93,975				977	03/25/2048
3137FQ-Y6-4	FREDDIE MAC 2.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	231,359	231,359	188,738			1,009		1,009		231,359				1,246	01/25/2050
3137FW-R3-6	FREDDIE MAC 2 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	195,693	195,693	202,543	200,513		(227)		(227)		195,693				1,917	08/25/2050
3137FY-D8-6	FREDDIE MAC 2.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	278,815	278,815	292,843	289,854		(435)		(435)		278,815				3,093	09/25/2050
3137FY-X9-2	FREDDIE MAC 2.25 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	242,976	242,976	250,113	248,517		(419)		(419)		242,976				2,700	10/25/2049
3137FY-XA-9	FREDDIE MAC 2.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	194,381	194,381	202,520	200,707		(477)		(477)		194,381				2,400	10/25/2049

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1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
3137FY-XC-5	FREDDIE MAC 3.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	242,976	242,976	262,224	256,791		(1,035)		(1,035)		242,976				4,200	10/25/2049
3137H0-QU-5	FREDDIE MAC 2 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	211,009	211,009	213,482	213,292		(86)		(86)		211,009				1,906	11/25/2050
3137H1-QT-6	FREDDIE MAC 1.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	148,242	148,242	120,076			689		689		148,242				351	02/25/2051
3137H1-ZD-1	FREDDIE MAC 1 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	355,962	355,962	290,943			2,148		2,148		355,962				547	04/25/2050
3137H3-LY-6	FREDDIE MAC 1.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	124,775	124,775	104,265			506		506		124,775				265	11/25/2051
3137H3-US-9	FREDDIE MAC 2.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	209,883	209,883	183,320			613		613		209,883				735	12/25/2048
3137H4-UB-4	FREDDIE MAC 2.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	308,083	308,083	258,284			2,245		2,245		308,083				2,043	06/25/2048
3137H5-2C-0	FREDDIE MAC 1.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	61,222	61,222	52,019			103		103		61,222				40	11/25/2051
3137H5-2E-6	FREDDIE MAC 2 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	228,298	228,298	192,270			1,439		1,439		228,298				1,086	11/25/2051
3137H5-C6-2	FREDDIE MAC 2.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	171,751	171,751	156,045			761		761		171,751				679	11/25/2043
3137H5-K3-0	FREDDIE MAC 3 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	390,134	390,134	404,276	402,225		(831)		(831)		390,134				5,934	09/25/2050
3137H5-YN-1	FREDDIE MAC 2.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	577,905	577,905	490,480			3,461		3,461		577,905				3,070	11/25/2048
3137H7-DV-2	FREDDIE MAC 3.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	367,522	367,522	370,910	369,700		(282)		(282)		367,522				5,877	11/25/2049
3137H7-QD-8	FREDDIE MAC 4.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	231,273	231,273	222,636	222,770		850		850		231,273				4,809	06/25/2033
3137H7-ZL-0	FREDDIE MAC 4.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	384,038	384,038	384,038	384,038						384,038				7,985	07/25/2033
3137H9-BD-0	FREDDIE MAC 5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	577,738	577,738	576,113	576,307		161		161		577,738				14,176	06/25/2047
3137H9-G4-5	FREDDIE MAC 5.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	338,737	338,737	337,255	337,309		169		169		338,737				8,624	09/25/2033
3137H9-KL-2	FREDDIE MAC 5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	573,324	573,324	576,101	575,735		(331)		(331)		573,324				15,008	06/25/2042
3137H9-RL-5	FREDDIE MAC 5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	537,635	537,635	539,063	538,995		(105)		(105)		537,635				13,898	12/25/2052
3137H9-W7-0	FREDDIE MAC 6 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	893,121	893,121	897,168	896,593		(799)		(799)		893,121				28,649	07/25/2046
3137HA-NU-6	FREDDIE MAC 6 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	1,241,063	1,241,063	1,234,858	1,235,161		2,114		2,114		1,241,063				44,329	11/25/2048
3137HA-R6-5	FREDDIE MAC 6 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	1,477,517	1,477,517	1,479,594	1,479,545		(523)		(523)		1,477,517				52,789	04/25/2043
3137HA-SZ-0	FREDDIE MAC 2.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	793,338	793,338	736,875	737,645		8,669		8,669		793,338				9,394	05/25/2041
3137HA-U4-6	FREDDIE MAC 6.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	1,356,309	1,356,309	1,381,740	1,381,253		(5,009)		(5,009)		1,356,309				51,635	08/25/2045
3137HB-Q6-4	FREDDIE MAC 2 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	361,211	361,211	313,096			2,904		2,904		361,211				1,605	03/25/2049
3137HB-QV-9	FREDDIE MAC 5.25 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	213,470	213,470	212,102			101		101		213,470				4,325	10/25/2053
3137HB-XY-5	FREDDIE MAC 5.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	254,265	254,265	253,272			76		76		254,265				4,107	01/25/2035
3137HC-NZ-1	FREDDIE MAC 6 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	153,410	153,410	156,478			(232)		(232)		153,410				1,929	02/25/2035
3137HD-FF-2	FREDDIE MAC 5.5 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	143,257	143,257	144,287			(100)		(100)		143,257				1,319	04/25/2035
3138LK-6M-4	FANNIE MAE 2.925 POOL ID AN7175		12/01/2024	MBS PAYDOWN	XXX	54,902	54,902	59,732	56,530		(365)		(365)		54,902				891	10/01/2027
3138LL-5E-1	FANNIE MAE 3.04 POOL ID AN8044		12/01/2024	MBS PAYDOWN	XXX	49,080	49,080	53,352	50,667		(335)		(335)		49,080				828	01/01/2028
3138LM-6U-2	FANNIE MAE 3.44 POOL ID AN8982		12/01/2024	MBS PAYDOWN	XXX	46,478	46,478	51,446	48,364		(528)		(528)		46,478				1,225	05/01/2028
31398L-BJ-6	FREDDIE MAC 4 POOL ID N.A.		12/01/2024	MBS PAYDOWN	XXX	2,943	2,943	3,079	2,968		(8)		(8)		2,943				51	07/15/2039
3140HS-W5-6	FANNIE MAE 3.59 POOL ID BL1567		12/01/2024	MBS PAYDOWN	XXX	36,049	36,049	41,127	38,000		(383)		(383)		36,049				820	02/01/2029
3140HT-WW-5	FANNIE MAE 3.4 POOL ID BL2460		12/01/2024	MBS PAYDOWN	XXX	74,612	74,612	85,384	79,066		(723)		(723)		74,612				1,409	05/01/2029

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1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
3140KM-DY-3	FANNIE MAE 2.5 POOL ID BQ1918		12/01/2024	MBS PAYDOWN	XXX	158,554	158,554	167,200	166,694		(373)		(373)		158,554				1,324	10/01/2050
3140LF-XU-3	FANNIE MAE 2.27 POOL ID BS5190		12/01/2024	MBS PAYDOWN	XXX	29,911	29,911	26,018	26,132		799		799		29,911				490	04/01/2029
3140QG-G9-2	FANNIE MAE 2 POOL ID CA8323		12/01/2024	MBS PAYDOWN	XXX	195,407	195,407	203,864	202,810		(489)		(489)		195,407				1,965	12/01/2040
31412M-BZ-0	FANNIE MAE 6 POOL ID 928956		12/01/2024	MBS PAYDOWN	XXX	33,886	33,886	37,009	34,914		(257)		(257)		33,886				822	12/01/2027
31417G-VK-9	FANNIE MAE 2.5 POOL ID AB9617		12/01/2024	MBS PAYDOWN	XXX	28,271	28,271	28,315	28,295		(3)		(3)		28,271				352	06/01/2033
31417Y-3N-5	FANNIE MAE 4 POOL ID MA0804		12/01/2024	MBS PAYDOWN	XXX	19,823	19,823	20,412	20,143		(47)		(47)		19,823				365	07/01/2031
31417Y-4C-8	FANNIE MAE 4 POOL ID MA0818		12/01/2024	MBS PAYDOWN	XXX	47,067	47,067	49,053	48,143		(161)		(161)		47,067				888	08/01/2031
31417Y-TV-9	FANNIE MAE 4 POOL ID MA0563		12/01/2024	MBS PAYDOWN	XXX	10,712	10,712	11,047	10,872		(26)		(26)		10,712				185	11/01/2030
31417Y-W5-2	FANNIE MAE 4 POOL ID MA0667		12/01/2024	MBS PAYDOWN	XXX	24,504	24,504	24,466	24,479		4		4		24,504				448	03/01/2031
31418A-E9-5	FANNIE MAE 3.5 POOL ID MA1059		12/01/2024	MBS PAYDOWN	XXX	18,898	18,898	20,002	19,493		(84)		(84)		18,898				300	05/01/2032
31418A-EB-0	FANNIE MAE 3.5 POOL ID MA1029		12/01/2024	MBS PAYDOWN	XXX	33,402	33,402	35,119	34,319		(127)		(127)		33,402				523	04/01/2032
31418A-QM-3	FANNIE MAE 3 POOL ID MA1359		12/01/2024	MBS PAYDOWN	XXX	29,943	29,943	30,822	30,306		(108)		(108)		29,943				384	02/01/2028
31418A-TA-6	FANNIE MAE 2.5 POOL ID MA1444		12/01/2024	MBS PAYDOWN	XXX	58,448	58,448	60,457	59,613		(146)		(146)		58,448				692	05/01/2033
31418B-TK-2	FANNIE MAE 3 POOL ID MA2353		12/01/2024	MBS PAYDOWN	XXX	23,260	23,260	23,834	23,607		(33)		(33)		23,260				317	08/01/2035
31418D-EP-3	FANNIE MAE 3 POOL ID MA3741		12/01/2024	MBS PAYDOWN	XXX	39,553	39,553	40,597	40,449		(64)		(64)		39,553				506	08/01/2039
346609-HK-9	FORSYTH CNTY GA WTR & SEWERAGE 5		04/01/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	1,660,000	1,660,000	1,957,522	1,668,800		(8,800)		(8,800)		1,660,000				41,500	04/01/2031
397337-CS-3	GREENWOOD SC MET DIST 5		06/04/2024	BREAN CAPITAL LLC	XXX	1,023,650	1,000,000	1,241,940	1,069,950		(10,642)		(10,642)		1,059,309		(35,659)	(35,659)	33,889	10/01/2030
409327-HM-8	HAMPTON ROADS VA SANTN DIST WS 5		07/17/2024	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	1,560,135	1,500,000	1,789,260	1,588,745		(18,371)		(18,371)		1,570,374		(10,239)	(10,239)	72,292	08/01/2034
414005-WL-8	HARRIS CNTY TX 5		08/15/2024	STIFEL NICOLAUS AND CO	XXX	2,376,337	2,300,000	2,908,465	2,470,753		(39,987)		(39,987)		2,430,766		(54,429)	(54,429)	115,319	08/15/2031
41422E-ES-8	HARRIS CNTY TX MET TRANSIT AUT 5		11/01/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,191,690	1,017,477		(17,477)		(17,477)		1,000,000				50,000	11/01/2027
45470R-DS-2	INDIANA ST FIN AUTH HIGHWAY RE 5		08/07/2024	STIFEL NICOLAUS AND CO	XXX	2,456,170	2,300,000	2,771,523	2,496,381		(29,000)		(29,000)		2,467,381		(11,211)	(11,211)	78,903	06/01/2035
485424-PT-6	KANSAS ST DEPT OF TRANSPRTN HI 5		09/01/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	750,000	750,000	900,270	761,568		(11,568)		(11,568)		750,000				37,500	09/01/2030
546589-VM-1	LOUISVILLE & JEFFERSON CNTY KY 5		11/18/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	1,935,000	1,935,000	2,308,726	1,972,051		(37,051)		(37,051)		1,935,000				97,556	05/15/2029
54659R-EL-1	LOUISVILLE & JEFFERSON CNTY KY 3		08/06/2024	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	695,370	750,000	865,530	824,796		(7,426)		(7,426)		817,370		(122,000)	(122,000)	16,375	11/15/2035
56045R-XJ-3	MAINE ST MUNI BOND BANK 5		07/24/2024	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	1,031,750	1,000,000	1,176,750	1,058,988		(11,467)		(11,467)		1,047,521		(15,771)	(15,771)	36,667	11/01/2036
60416U-DD-4	MINNESOTA ST HSG FIN AGY 5.319		11/01/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	5,000	5,000	5,024			(24)		(24)		5,000				112	01/01/2034
63968A-J9-7	NEBRASKA ST PUBLIC PWR DIST RE 5		07/17/2024	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	1,745,209	1,710,000	2,002,957	1,785,527		(20,331)		(20,331)		1,765,196		(19,987)	(19,987)	89,538	01/01/2031
64971W-GE-4	NEW YORK CITY NY TRANSITIONAL 5		10/28/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	1,900,000	1,900,000	2,217,547	1,927,811		(27,811)		(27,811)		1,900,000				117,958	08/01/2032
64971W-L9-9	NEW YORK CITY NY TRANSITIONAL 5		08/13/2024	BREAN CAPITAL LLC	XXX	1,281,588	1,250,000	1,568,250	1,332,797		(21,659)		(21,659)		1,311,138		(29,551)	(29,551)	49,132	05/01/2034

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										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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
64986D-DT-9	NEW YORK ST ENVRNMNTL FACS COR 5		08/13/2024	BREAN CAPITAL LLC	XXX	2,099,400	2,000,000	2,419,060	2,159,184		(27,598)		(27,598)		2,131,586		(32,186)	(32,186)	66,389	06/15/2035
677555-X4-1	OHIO ST ECON DEV REVENUE 2.186		12/01/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	200,000	200,000	200,000	200,000						200,000				3,279	09/01/2031
677632-D3-2	OHIO ST UNIV 5		12/01/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	800,000	800,000	956,024	816,010		(16,010)		(16,010)		800,000				40,000	12/01/2029
682001-BX-9	OMAHA NE PUBLIC PWR DIST ELEC 5		02/01/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,197,700	1,002,034		(2,034)		(2,034)		1,000,000				25,000	02/01/2027
709235-YY-5	PENNSYLVANIA ST UNIV 5		07/25/2024	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	2,067,040	2,000,000	2,378,140	2,150,993		(22,527)		(22,527)		2,128,466		(61,426)	(61,426)	90,278	09/01/2042
765433-KK-2	RICHMOND VA PUBLIC UTILITY REV 5		08/14/2024	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	514,990	500,000	584,610	520,932		(6,277)		(6,277)		514,655		335	335	27,083	01/15/2032
79574C-CD-3	SALT RIVER AZ PROJ AGRIC IMPT& 5		07/25/2024	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	2,071,800	2,000,000	2,412,760	2,143,730		(26,560)		(26,560)		2,117,169		(45,369)	(45,369)	106,944	01/01/2038
831641-FW-0	SMALL BUSINESS ADMIN 5.688 POOL ID N.A.		09/01/2024	MBS PAYDOWN	XXX	47,275	47,275	48,634			(50)		(50)		47,275				1,356	09/10/2033
8316A0-VE-7	SMALL BUSINESS ADMIN 5.8 POOL ID 530612		12/01/2024	MBS PAYDOWN	XXX	127,031	127,031	127,031							127,031				1,401	08/25/2034
847184-TR-9	SPARTANBURG SC WTRWKS REVENUE 5		08/14/2024	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	1,023,410	1,000,000	1,158,650	1,033,256		(10,604)		(10,604)		1,022,652		758	758	35,278	12/01/2029
88283L-JE-7	TEXAS ST TRANSPRTN COMMISSIONS 5		04/01/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,153,980	1,004,596		(4,596)		(4,596)		1,000,000				25,000	04/01/2033
88283L-KV-7	TEXAS ST TRANSPRTN COMMISSIONS 4		04/01/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	1,500,000	1,500,000	1,901,160	1,803,420		(303,420)		(303,420)		1,500,000				30,000	10/01/2033
90376P-CV-1	INT DEVELOPMENT FIN CORP 1.92 05/10/34		10/05/2024	MBS PAYDOWN	XXX	76,035	76,035	76,035	76,035						76,035				1,102	10/05/2034
915217-WN-9	UNIV OF VIRGINIA VA UNIV REVEN 5		06/17/2024	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	2,078,000	2,000,000	2,414,080	2,150,917		(20,881)		(20,881)		2,130,036		(52,036)	(52,036)	71,389	04/01/2039
916277-KV-7	UPPER OCCOQUAN VA SEWAGE AUTH 5.3		11/14/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	763,283	750,000	750,000	750,000						750,000				67,718	07/01/2027
938782-FS-3	WASHINGTON DC MET AREA TRANSIT 5		08/07/2024	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	1,552,935	1,500,000	1,792,860	1,613,025		(18,772)		(18,772)		1,594,253		(41,318)	(41,318)	82,708	07/01/2037
975680-CG-2	WINSTON SALEM NC LTD OBLG 5		06/01/2024	MATURITY	XXX	345,000	345,000	383,802	346,824		(1,824)		(1,824)		345,000				8,625	06/01/2024
975680-CU-1	WINSTON SALEM NC LTD OBLG 5		06/01/2024	MATURITY	XXX	1,735,000	1,735,000	1,902,655	1,742,946		(7,946)		(7,946)		1,735,000				43,375	06/01/2024
977100-FC-5	WISCONSIN ST GEN FUND ANNUAL A 5		08/19/2024	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	518,090	500,000	572,210	520,590		(5,481)		(5,481)		515,110		2,980	2,980	20,069	05/01/2035
0909999999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						181,282,369	180,280,914	190,882,250	176,930,553		(940,291)		(940,291)		182,529,096		(1,260,009)	(1,260,009)	7,019,257	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																				
69352P-AS-2	PPL CAPITAL FUNDING INC 2.875 15/03/28		02/20/2024	J.P. MORGAN SECURITIES LLC-514105	XXX	331,573	350,000	350,000	350,000						350,000		(18,428)	(18,428)	4,388	03/15/2028
00081T-AK-4	ACCO BRANDS CORP 4.25 15/03/29		12/03/2024	VARIOUS	XXX	370,500	400,000	380,625	360,244	24,296	2,384		26,680		386,923		(16,423)	(16,423)	20,731	03/15/2029
00164V-AF-0	AMC NETWORKS INC 4.25 15/02/29		02/13/2024	BARCLAYS BANK PLC NY BARCNY	XXX	260,625	375,000	201,588	201,588						201,588		59,037	59,037	7,969	02/15/2029
00253X-AB-7	AMERICAN AIRLINES/AADVAN 5.75 20/04/29		10/15/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	992,500	1,000,000	958,125	961,821		6,947		6,947		968,778		23,722	23,722	57,181	04/20/2029
00687Y-AA-3	ADIENT GLOBAL HOLDINGS 4.875 15/08/26		07/25/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	245,313	250,000	244,375	244,457		1,139		1,139		245,596		(283)	(283)	11,544	08/15/2026
00737W-AA-7	ADTALEM GLOBAL EDUCATION 5.5 01/03/28		01/30/2024	JEFFERIES & COMPANY JEFFERIE	XXX	580,920	618,000	607,063	592,185	16,876	160		17,036		609,221		(28,301)	(28,301)	14,163	03/01/2028
007973-AD-2	ADVANCED ENERGY IND 2.5 15/09/28		08/01/2024	VARIOUS	XXX	360,183	334,000	335,533	335,470		(175)		(175)		335,296		24,888	24,888	7,260	09/15/2028

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
00971T-AL-5	AKAMAI TECHNOLOGIES INC 0.375 01/09/27		05/07/2024	Mizuho Securities USA	XXX	784,089	770,000	786,165	784,825		(1,430)		(1,430)		783,394		695	695	1,984	09/01/2027
01166V-AA-7	ALASKA AIRLINES 2020 TR 4.8 15/02/29		08/15/2024	MBS PAYDOWN	XXX	156,777	156,777	175,441	170,210		(1,846)		(1,846)		156,777				5,644	02/15/2029
013092-AE-1	ALBERTSONS COS/SAFEWAY 4.875 15/02/30		12/31/2024	RBC CAPITAL MARKETS, LLC	XXX	1,214,438	1,275,000	1,129,219	1,150,048		17,046		17,046		1,167,093		47,344	47,344	85,810	02/15/2030
01609W-BF-8	ALIBABA GROUP HOLDING 0.5 01/06/31	D	11/07/2024	VARIOUS	XXX	82,891	71,000	71,000							71,000		11,891	11,891	157	06/01/2031
019579-AA-9	ATLAS LUXCO 4 / ALL UNI 4.625 01/06/28		08/05/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	273,000	300,000	300,000	272,050	27,950			27,950		300,000		(27,000)	(27,000)	9,443	06/01/2028
022249-AU-0	HOWMET AEROSPACE INC 6.75 15/01/28		01/04/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	121,973	117,000	121,095	120,523		(17)		(17)		120,505		1,467	1,467	3,795	01/15/2028
03040W-AK-1	AMERICAN WATER CAPITAL C 3.85 01/03/24		03/01/2024	MATURITY	XXX	3,000,000	3,000,000	2,988,030	2,999,759		241		241		3,000,000				57,750	03/01/2024
03040W-BB-0	AMERICAN WATER CAPITAL C 3.625 15/06/26		05/22/2024	VARIOUS	XXX	1,118,020	1,148,000	1,146,390	1,146,521		152		152		1,146,673		(28,652)	(28,652)	13,532	06/15/2026
03040W-BE-4	AMERICAN WATER CAPITAL C 3.625 15/06/26		09/26/2024	VARIOUS	XXX	1,251,521	1,232,000	1,210,944	1,212,348		5,342		5,342		1,217,690		33,831	33,831	31,625	06/15/2026
03674X-AS-5	ANTERO RESOURCES CORP 5.375 01/03/30		05/16/2024	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	313,625	325,000	302,250	303,941		1,088		1,088		305,029		8,596	8,596	12,568	03/01/2030
03959K-AA-8	ARCHROCK PARTNERS LP/FIN 6.875 01/04/27		02/22/2024	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	350,000	350,000	358,750	350,875	2,919	(2,332)		587		351,462		(1,462)	(1,462)	9,692	04/01/2027
039653-AA-8	ARCOSA INC 4.375 15/04/29		08/12/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	208,125	225,000	229,406	209,561	17,802	(2,363)		15,440		225,000		(16,875)	(16,875)	8,148	04/15/2029
03969A-AN-0	ARDAGH PKG FIN/HLDGS USA 4.125 15/08/26		03/25/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	264,000	300,000	274,500	273,750	6,763	1,654		8,417		282,167		(18,167)	(18,167)	4,538	08/15/2026
03969A-AQ-3	ARDAGH PKG FIN/HLDGS USA 5.25 30/04/25		03/25/2024	VARIOUS	XXX	284,656	300,000	285,750	287,247		2,209		2,209		289,456		(4,800)	(4,800)	6,431	04/30/2025
04010L-AW-3	ARES CAPITAL CORP 4.625 01/03/24		02/21/2024	VARIOUS	XXX	1,423,018	1,380,000	1,436,527	1,384,860		(4,096)		(4,096)		1,380,764		42,254	42,254	30,361	03/01/2024
043436-AW-4	ASBURY AUTOMOTIVE GROUP 4.625 15/11/29		04/18/2024	BMO CAPITAL MARKETS CORP	XXX	314,563	350,000	323,750	323,863		1,161		1,161		325,024		(10,461)	(10,461)	7,060	11/15/2029
053773-BC-0	AVIS BUDGET CAR/FINANCE 5.75 15/07/27		09/17/2024	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	245,312	250,000	240,625	240,721		1,699		1,699		242,420		2,893	2,893	16,891	07/15/2027
054977-AA-1	BANKERS HEALTHCARE GPSECUR 1.71 POOLID A		12/17/2024	MBS PAYDOWN	XXX	766,129	766,129	766,069	766,097		28		28		766,129				6,031	02/20/2035
05612R-AA-7	BX TRUST 5.8473 POOL ID KING		12/15/2024	MBS PAYDOWN	XXX	7,666	7,666	7,664			1		1		7,666				124	05/15/2034
05685J-AE-9	BAIN CPTL CREDIT CLO LMT 8.8085 POOLID5A	D	01/17/2024	MATURITY	XXX	1,130,000	1,130,000	1,124,350	1,126,327		3,673		3,673		1,130,000				23,501	07/24/2034
058498-AZ-9	BALL CORP 6 15/06/29		10/10/2024	VARIOUS	XXX	610,125	600,000	598,500	598,591		153		153		598,745		11,380	11,380	47,700	06/15/2029
06738G-8A-1	BARCLAYS BANK PLC 0 04/02/25	D	02/02/2024	BARCLAYS BANK PLC BARCLABP	XXX	1,023,375	493,000	619,906	493,000						493,000		530,375	530,375		02/04/2025
06739G-CF-4	BARCLAYS BANK PLC 0 18/02/25	D	07/30/2024	BARCLAYS CAPITAL INC BARCUS31	XXX	387,356	365,000	380,513	365,000						365,000		22,356	22,356		02/18/2025
090043-AE-0	BILL HOLDINGS INC 0 01/04/30		12/19/2024	BARCLAYS BANK PLC BARCLABP	XXX	66,824	64,000	64,000							64,000		2,824	2,824		04/01/2030
093712-AJ-6	BLOOM ENERGY CORP 3 01/06/28		05/22/2024	J.P. MORGAN SECURITIES LLC-514105	XXX	64,788	56,000	66,447	59,640	5,864	(862)		5,002		64,642		146	146	807	06/01/2028
093712-AK-3	BLOOM ENERGY CORP 3 01/06/28		11/15/2024	VARIOUS	XXX	374,676	308,000	344,252	327,217	14,063	(6,000)		8,062		335,279		39,396	39,396	8,454	06/01/2028
09709U-V7-0	BOFA FINANCE LLC 0.6 25/05/27		08/07/2024	BANK OF AMERICA CORPORATION.	XXX	637,708	576,000	593,380	588,589		(1,889)		(1,889)		586,700		51,009	51,009	2,093	05/25/2027
09857L-AN-8	BOOKING HOLDINGS INC 0.75 01/05/25		12/27/2024	VARIOUS	XXX	1,689,509	762,000	934,830	808,579		(21,738)		(21,738)		786,841		902,668	902,668	4,969	05/01/2025
118230-AQ-4	BUCKEYE PARTNERS LP 3.95 01/12/26		06/10/2024	WELLS FARGO BANK, N.A.	XXX	427,500	450,000	422,625	425,250	12,998	1,690		14,688		439,938		(12,438)	(12,438)	9,381	12/01/2026

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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
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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
118230-AU-5	BUCKEYE PARTNERS LP 4.5 01/03/28		08/19/2024	VARIOUS	XXX	167,500	175,000	178,063	165,594	11,448	(310)		11,137		176,731		(9,231)	(9,231)	7,631	03/01/2028
12008R-AN-7	BUILDERS FIRSTSOURCE INC 5 01/03/30		11/07/2024	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	239,375	250,000	233,188	234,648		1,794		1,794		236,442		2,933	2,933	14,826	03/01/2030
12327A-AA-6	BUSINESS JET SECR, LLC 4.455 POOL ID 1A		12/15/2024	MBS PAYDOWN	XXX	184,016	184,016	178,524	180,114		778		778		184,016				3,523	06/15/2037
12327C-AB-0	BUSINESS JET SECR, LLC 6.924 POOL ID 1A		12/15/2024	MBS PAYDOWN	XXX	145,098	145,098	145,097							145,098				2,487	05/15/2039
1248EP-BX-0	CCO HLDGS LLC/CAP CORP 5 01/02/28		02/14/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	486,281	525,000	530,250	502,496	26,137	(785)		25,352		527,848		(41,567)	(41,567)	14,219	02/01/2028
12510H-AM-2	CAPITAL AUTOMOTIVE REIT 1.92 POOL ID 1A		12/15/2024	MBS PAYDOWN	XXX	8,750	8,750	8,748	8,749						8,750				77	08/15/2051
12511Q-AB-5	CCG RECEIVABLES TRUST 6.28 POOL ID 2		12/14/2024	MBS PAYDOWN	XXX	156,497	156,497	156,494	156,494		1		1		156,497				7,423	04/14/2032
12653C-AC-2	CNX RESOURCES CORP 7.25 14/03/27		02/23/2024	CORPORATE ACTIONS	XXX	229,268	225,000	242,719	226,997	1,109	(2,224)		(1,115)		225,882		3,386	3,386	7,205	03/14/2027
129268-AB-4	CALEDONIA GENERA 1.95 28/02/34		12/31/2024	MBS PAYDOWN	XXX	54,796	54,796	56,008	55,794		(100)		(100)		54,796				543	02/28/2034
143658-BN-1	CARNIVAL CORP 5.75 01/03/27		07/11/2024	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	248,750	250,000	230,000	232,151		2,687		2,687		234,838		13,912	13,912	12,418	03/01/2027
14739L-AB-8	CASCADES INC/USA INC 5.375 15/01/28	A	03/26/2024	BMO CAPITAL MARKETS CORP	XXX	288,000	300,000	312,750	290,250	10,725	(975)		9,750		300,000		(12,000)	(12,000)	11,332	01/15/2028
151290-BX-0	CEMEX SAB DE CV 5.2 17/09/30	D	05/13/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	287,625	300,000	329,250	288,997	26,537	(3,351)		23,187		312,183		(24,558)	(24,558)	10,313	09/17/2030
15189T-20-6	CENTERPOINT ENRGY 0 PRM FLTG RT 09-15-19		03/01/2024	VARIOUS	XXX	254,763	7,949	463,427	223,023		(10,841)		(10,841)		212,182		42,581	42,581	868	09/15/2029
15189T-BD-8	CENTERPOINT ENERGY INC 4.25 15/08/26		08/28/2024	Mizuho Securities USA	XXX	1,629,977	1,635,000	1,625,935	1,626,745		1,988		1,988		1,628,732		1,245	1,245	74,313	08/15/2026
163851-AF-5	CHEMOURS CO 5.75 15/11/28		06/03/2024	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	204,750	225,000	231,750	214,316	10,684			10,684		225,000		(20,250)	(20,250)	7,152	11/15/2028
17330Y-UV-0	CITIGROUP GLOBAL MARKETS 0.25 13/01/28		04/03/2024	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	63,278	59,000	60,475	60,185		(65)		(65)		60,119		3,159	3,159	37	01/13/2028
17331H-5G-7	CITIGROUP GLOBAL MARKETS 0.25 22/03/28		12/18/2024	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	501,488	549,000	576,450	572,142		(5,117)		(5,117)		567,025		(65,538)	(65,538)	966	03/22/2028
185899-AH-4	CLEVELAND-CLIFFS INC 5.875 01/06/27		03/13/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	348,250	350,000	360,500	348,798	5,116	(1,937)		3,179		351,977		(3,727)	(3,727)	5,940	06/01/2027
185899-AK-7	CLEVELAND-CLIFFS INC 4.625 01/03/29		07/08/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	475,625	500,000	510,625	462,879	40,932	(3,811)		37,121		500,000		(24,375)	(24,375)	19,785	03/01/2029
186108-CJ-3	CLEVELAND ELECTRIC ILLUM 5.5 15/08/24		08/15/2024	MATURITY	XXX	500,000	500,000	497,330	499,839		161		161		500,000				27,500	08/15/2024
207597-CZ-6	CONNECTICUT LIGHT & PWR 7.875 01/10/24		10/01/2024	MATURITY	XXX	1,040,000	1,040,000	1,262,487	1,071,071		(31,071)		(31,071)		1,040,000				81,900	10/01/2024
210795-QB-9	CONTL AIRLINES 2012-2 A 4 29/04/26		10/29/2024	VARIOUS	XXX	502,797	502,797	493,369	500,372		849		849		501,221		1,576	1,576	19,613	04/29/2026
22003B-AQ-9	CORPORATE OFFICE PROP LP 5.25 15/09/28		11/25/2024	VARIOUS	XXX	752,436	641,000	645,239	645,012		(697)		(697)		644,315		108,122	108,122	36,909	09/15/2028
228701-AF-5	CROWNROCK LP/CROWNROCK F 5.625 15/10/25		02/07/2024	BARCLAYS BANK PLC NY BARCNY	XXX	348,600	350,000	333,375	347,212		160		160		347,372		1,228	1,228	6,234	10/15/2025
23345M-AA-5	DT MIDSTREAM INC 4.125 15/06/29		07/31/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	326,813	350,000	314,125	314,353		3,265		3,265		317,618		9,194	9,194	9,064	06/15/2029
24422E-SP-5	JOHN DEERE CAPITAL CORP 3.35 12/06/24		06/12/2024	MATURITY	XXX	1,000,000	1,000,000	990,370	999,211		789		789		1,000,000				16,750	06/12/2024
252131-AL-1	DEXCOM INC 0.375 15/05/28		04/10/2024	BARCLAYS BANK PLC BARCLABP	XXX	183,206	173,000	173,297	173,271		(17)		(17)		173,254		9,952	9,952	215	05/15/2028
252131-AM-9	DEXCOM INC 0.375 15/05/28		12/17/2024	VARIOUS	XXX	363,029	409,000	385,615	387,292		4,233		4,233		391,525		(28,496)	(28,496)	1,491	05/15/2028
25461L-AA-0	DIRECTV FIN LLC/COINC 5.875 15/08/27		11/26/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	735,000	750,000	680,625	692,782		12,764		12,764		705,546		29,454	29,454	56,547	08/15/2027

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
26210C-AD-6	DROPBOX INC 0 01/03/28		02/16/2024	NOMURA SECURITIES INTERNATIONAL FIXED IN	XXX	485,229	520,000	501,353	502,721		521		521		503,242		(18,013)	(18,013)		03/01/2028
26441C-BY-0	DUKE ENERGY CORP 4.125 15/04/26		08/30/2024	VARIOUS	XXX	418,851	410,000	410,000	410,000						410,000		8,851	8,851	12,039	04/15/2026
26884L-AK-5	EQT CORP 1.75 01/05/26		01/09/2024	VARIOUS	XXX	1,725,864	655,000	1,742,423	1,257,541		(8,022)		(8,022)		1,249,519		476,345	476,345	2,194	05/01/2026
26885B-AK-6	EQM MIDSTREAM PARTNERS L 4.5 15/01/29		04/22/2024	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	848,250	925,000	913,563	874,210	43,029	433		43,463		917,673		(69,423)	(69,423)	32,216	01/15/2029
26885B-AL-4	EQM MIDSTREAM PARTNERS L 4.75 15/01/31		04/19/2024	WELLS FARGO BANK, N.A.	XXX	472,500	525,000	525,000	488,585	36,415			36,415		525,000		(52,500)	(52,500)	19,257	01/15/2031
29260F-AE-0	ENDEAVOR ENERGY RESOURCE 5.75 30/01/28		02/27/2024	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	327,438	325,000	324,000	319,223	1,403	(1,405)		(2)		319,221		8,216	8,216	10,849	01/30/2028
29336T-AD-2	ENLINK MIDSTREAM LLC 6.5 01/09/30		02/27/2024	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	153,938	150,000	148,500	148,619		28		28		148,647		5,291	5,291	4,821	09/01/2030
29336U-AF-4	ENLINK MIDSTREAM PARTNER 4.85 15/07/26		02/27/2024	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	245,000	250,000	241,875	244,924	866	258		1,124		246,048		(1,048)	(1,048)	7,544	07/15/2026
29415F-AC-8	ENVISTA HOLDINGS CORP 1.75 15/08/28		05/06/2024	VARIOUS	XXX	1,250,353	1,423,000	1,428,730	1,428,275		(93)		(93)		1,428,182		(177,829)	(177,829)	15,562	08/15/2028
30015D-AA-9	EVERGREEN ACQCO/TVI INC 9.75 26/04/28		03/04/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	28,000	28,000	27,436	27,513		16		16		27,529		471	471	1,596	04/26/2028
30037F-AA-8	EVERGY MISSOURI WEST INC 5.15 15/12/27		11/15/2024	PERSHING LLC.	XXX	1,004,280	1,000,000	1,004,900			(427)		(427)		1,004,465		(185)	(185)	21,888	12/15/2027
30212P-BE-4	EXPEDIA GROUP INC 0 15/02/26		05/06/2024	UBS WARBURG LLC WARBURGD	XXX	263,900	290,000	263,175	273,693		2,621		2,621		276,314		(12,414)	(12,414)		02/15/2026
30227F-AE-0	EXT STAY AMERICA TRST 5.8005 POOL ID ESH		12/15/2024	MBS PAYDOWN	XXX	101,613	101,613	100,089	100,207		975		975		101,613				3,528	07/15/2038
30251G-BA-4	FMG RESOURCES AUG 2006 4.5 15/09/27	D	03/04/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	287,250	300,000	275,250	280,278		868		868		281,146		6,104	6,104	6,413	09/15/2027
313747-BD-8	FEDERAL REALTY OP LP 3.25 15/01/29		12/06/2024	VARIOUS	XXX	66,863	65,000	65,000							65,000		1,863	1,863	1,925	01/15/2029
314353-AA-1	FEDEX 2020-1 CLASS AA 1.875 20/08/35		08/20/2024	MBS PAYDOWN	XXX	53,473	53,473	54,212	54,119		(33)		(33)		53,473				752	08/20/2035
337932-AC-1	FIRSTENERGY CORP 7.375 15/11/31		02/27/2024	BARCLAYS BANK PLC NY BARCNY	XXX	782,950	675,000	930,656	796,306	85,980	(3,360)		82,619		878,926		(95,976)	(95,976)	13,316	11/15/2031
337932-AH-0	FIRSTENERGY CORP 4.4 15/07/27		02/27/2024	VARIOUS	XXX	381,900	400,000	398,000	384,786	13,812	50		13,862		398,648		(16,748)	(16,748)	9,868	07/15/2027
343412-AJ-1	FLUOR CORP 1.125 15/08/29		12/31/2024	BNP PARIBAS PRIME BROKERAGE	XXX	419,593	345,000	353,966	353,505		(1,299)		(1,299)		352,205		67,388	67,388	4,916	08/15/2029
345370-CZ-1	FORD MOTOR COMPANY 0 15/03/26		12/20/2024	VARIOUS	XXX	2,195,438	2,252,000	2,166,869	1,898,092	1,772	20,431		22,203		2,197,910		(2,472)	(2,472)		03/15/2026
346845-AC-4	FORT MOORE FAMILY LLC 5.7933 15/01/36		07/15/2024	MBS PAYDOWN	XXX	202,800	202,800	172,380	177,322		926		926		202,800				8,998	01/15/2036
347466-AE-4	IRWIN LAND LLC 5.3 15/12/35		12/15/2024	MBS PAYDOWN	XXX	40,067	40,067	39,349	39,628		41		41		40,067				1,599	12/15/2035
34960P-AE-1	FORTRESS TRANS & INFRAST 7.875 01/12/30		06/04/2024	JEFFERIES & COMPANY JEFFERIE	XXX	572,000	550,000	546,332	546,374		172		172		546,546		25,454	25,454	23,341	12/01/2030
35633L-AB-0	FREEDOM FINANCIAL 4.49 POOL ID 2CP		05/18/2024	MBS PAYDOWN	XXX	955,394	955,394	955,373	955,393		1		1		955,394				9,534	05/18/2029
36168Q-AF-1	GFL ENVIRONMENTAL INC 5.125 15/12/26		05/01/2024	RBC CAPITAL MARKETS, LLC	XXX	243,438	250,000	250,000	247,345	2,655			2,655		250,000		(6,563)	(6,563)	4,911	12/15/2026
36168Q-AM-6	GFL ENVIRONMENTAL INC 3.5 01/09/28	A	10/29/2024	RBC CAPITAL MARKETS, LLC	XXX	281,625	300,000	272,125	275,388		3,930		3,930		279,318		2,307	2,307	12,221	09/01/2028
37940X-AT-9	GLOBAL PAYMENTS INC 1.5 01/03/31		10/08/2024	VARIOUS	XXX	278,684	296,000	305,620			(829)		(829)		304,791		(26,107)	(26,107)	2,787	03/01/2031
37960J-AA-6	GLOBAL AIR LEASE CO LTD 6.5 15/09/24	D	07/26/2024	UBS WARBURG LLC WARBURGD	XXX	444,619	451,390	411,278	402,432	17,241	5,513		22,754		431,333		13,287	13,287	25,627	09/15/2024
38016L-AA-3	GO DADDY OPCO/FINCO 5.25 01/12/27		01/10/2024	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	293,250	300,000	283,500	286,817		90		90		286,916		6,334	6,334	1,794	12/01/2027

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
380355-AF-4	GOEASY LTD 4.375 01/05/26	A	11/04/2024	CORPORATE ACTIONS	XXX	522,800	525,000	504,000	498,821	8,083	6,201		14,284		513,105		9,695	9,695	23,160	05/01/2026
38178X-AC-7	GOLUB CAPITAL PRT FUND 3.9936 POOL ID 2A		10/20/2024	MBS PAYDOWN	XXX	65,471	65,471	65,471	65,471						65,471				1,182	10/19/2029
382550-BN-0	GOODYEAR TIRE & RUBBER 5 15/07/29		01/19/2024	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	462,500	500,000	442,188	450,953		461		461		451,415		11,085	11,085	13,056	07/15/2029
39121J-AE-0	GREAT RIVER ENERGY 6.254 01/07/38		07/01/2024	MBS PAYDOWN	XXX	127,182	127,182	118,279	121,158		481		481		127,182				7,954	07/01/2038
40637H-AF-6	HALOZYME THERAPEUTICS IN 1 15/08/28		03/01/2024	VARIOUS	XXX	225,530	231,000	220,028	214,022	6,644	350		6,993		221,015		4,515	4,515	1,268	08/15/2028
418751-AJ-2	HAT HOLDINGS I LLC/HAT 3.75 15/08/28		11/14/2024	VARIOUS	XXX	423,672	365,000	389,324	388,945		(4,334)		(4,334)		384,611		39,061	39,061	17,219	08/15/2028
41984L-AA-5	HAWAIIAN BRAND INTELLECT 5.75 20/01/26		06/26/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	355,938	375,000	380,656	353,017	22,605	(622)		21,983		375,000		(19,063)	(19,063)	12,055	01/20/2026
428102-AE-7	HESS MIDSTREAM OPERATION 4.25 15/02/30		04/23/2024	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	406,688	450,000	451,250	414,000	36,680	(188)		36,492		450,490		(43,803)	(43,803)	13,281	02/15/2030
431318-AS-3	HILCORP ENERGY I/HILCORP 6.25 01/11/28		05/06/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	496,250	500,000	481,875	482,250		1,108		1,108		483,357		12,893	12,893	16,233	11/01/2028
432833-AF-8	HILTON DOMESTIC OPERATIN 4.875 15/01/30		09/05/2024	BARCLAYS BANK PLC NY BARCNY	XXX	735,938	750,000	747,875	719,533	22,656	(5,091)		17,565		737,098		(1,161)	(1,161)	41,742	01/15/2030
432833-AJ-0	HILTON DOMESTIC OPERATIN 3.75 01/05/29		09/05/2024	JEFFERIES & COMPANY JEFFERIE	XXX	329,875	350,000	360,500	324,563	30,232	(4,795)		25,437		350,000		(20,125)	(20,125)	11,120	05/01/2029
44267D-AD-9	HOWARD HUGHES CORP 5.375 01/08/28		08/12/2024	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	288,750	300,000	273,938	277,911		2,555		2,555		280,466		8,284	8,284	16,595	08/01/2028
444454-AF-9	HUGHES SATELLITE SYSTEMS 6.625 01/08/26		01/11/2024	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	285,000	375,000	411,156	295,628	99,629	(334)		99,295		394,923		(109,923)	(109,923)	11,387	08/01/2026
44932K-AA-4	MATCH GROUP FINANCECO 3 2 15/01/30		05/22/2024	VARIOUS	XXX	475,157	574,000	521,935	498,100	30,577	2,303		32,879		530,979		(55,823)	(55,823)	9,191	01/15/2030
44963B-AE-8	IHO VERWALTUNGS GMBH 6 15/05/27	D	10/15/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	850,000	850,000	885,750	828,176	26,673	(4,848)		21,824		850,000				46,608	05/15/2027
45258L-AA-5	IMOLA MERGER CORP 4.75 15/05/29		10/08/2024	VARIOUS	XXX	858,375	900,000	859,000	838,965	24,514	1,530		26,044		865,009		(6,634)	(6,634)	27,293	05/15/2029
460599-AE-3	INTERNATIONAL GAME TECH 5.25 15/01/29		11/12/2024	WELLS FARGO BANK, N.A.	XXX	245,625	250,000	234,375	234,659		2,289		2,289		236,952		8,673	8,673	17,427	01/15/2029
460690-BL-3	INTERPUBLIC GROUP COS 4.2 15/04/24		04/15/2024	MATURITY	XXX	1,000,000	1,000,000	1,015,420	1,000,837		(837)		(837)		1,000,000				21,000	04/15/2024
46115H-AW-7	INTESA SANPAOLO SPA 5.71 15/01/26	D	02/09/2024	VARIOUS	XXX	990,000	1,000,000	1,021,500	976,537	22,221	69		22,291		998,827		(8,827)	(8,827)	32,833	01/15/2026
46284V-AE-1	IRON MOUNTAIN INC 5.25 15/03/28		09/11/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	595,500	600,000	566,625	569,613	10,603	2,865		13,469		583,082		12,418	12,418	31,238	03/15/2028
46284V-AG-6	IRON MOUNTAIN INC 5 15/07/28		12/03/2024	VARIOUS	XXX	829,875	850,000	813,875	798,962	20,886	5,457		26,343		825,305		4,570	4,570	56,188	07/15/2028
46647P-DM-5	JPMORGAN CHASE & CO 5.546 15/12/25		12/15/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	1,987,220	1,988,153		5,635		5,635		1,993,788		6,212	6,212	110,920	12/15/2025
469815-AK-0	JACOBS ENTERTAINMENT INC 6.75 15/02/29		07/08/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	186,000	200,000	200,000	188,000	12,000			12,000		200,000		(14,000)	(14,000)	12,150	02/15/2029
47215P-AH-9	JD.COM INC 0.25 01/06/29	D	11/07/2024	VARIOUS	XXX	83,479	73,000	80,089			(307)		(307)		79,782		3,697	3,697	84	06/01/2029
48133D-L2-4	JPMORGAN CHASE FINANCIAL 0.5 15/06/27		10/28/2024	VARIOUS	XXX	799,678	751,000	789,220	777,832		(2,117)		(2,117)		775,715		23,963	23,963	1,185	06/15/2027
494386-AB-1	KIMBERLY-CLARK DE MEXICO 3.8 08/04/24	D	04/07/2024	MATURITY	XXX	1,000,000	1,000,000	1,027,880	1,000,907		(907)		(907)		1,000,000				19,000	04/08/2024
49803X-AB-9	KITE REALTY GROUP LP 0.75 01/04/27		05/14/2024	BARCLAYS CAPITAL INC BARCUS31	XXX	444,404	470,000	453,284	455,202		1,580		1,580		456,782		(12,378)	(12,378)	2,203	04/01/2027
501797-AL-8	L BRANDS INC 6.875 01/11/35		04/23/2024	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	348,250	350,000	351,313			(10)		(10)		351,302		(3,052)	(3,052)	11,630	11/01/2035
501797-AW-4	BATH & BODY WORKS INC 6.625 01/10/30		02/29/2024	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	502,500	500,000	467,750	470,504		580		580		471,099		31,401	31,401	14,078	10/01/2030

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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
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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
505742-AP-1	LADDER CAP FIN LLLP/CORP 4.75 15/06/29		10/11/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	672,394	705,000	705,000	635,559	69,441			69,441		705,000		(32,606)	(32,606)	27,906	06/15/2029
516544-AB-9	LANTHEUS HOLDINGS INC 2.625 15/12/27		07/23/2024	VARIOUS	XXX	470,442	330,000	388,894	368,308	19,837	(7,018)		12,820		381,127		89,314	89,314	4,452	12/15/2027
517834-AF-4	LAS VEGAS SANDS CORP 3.9 08/08/29		03/13/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	908,750	1,000,000	886,250	897,734		3,213		3,213		900,947		7,803	7,803	23,508	08/08/2029
531229-AN-2	LIBERTY MEDIA CORP 3.75 15/03/28		01/03/2024	VARIOUS	XXX	66,438	55,000	55,000	55,000						55,000		11,438	11,438	628	03/15/2028
531229-AP-7	LIBERTY MEDIA CORP 3.75 15/03/28		10/28/2024	VARIOUS	XXX	493,428	448,000	446,474	446,683		240		240		446,923		46,505	46,505	17,934	03/15/2028
536797-AE-3	LITHIA MOTORS INC 4.625 15/12/27		08/01/2024	WELLS FARGO BANK, N.A.	XXX	288,750	300,000	286,500	286,575		1,805		1,805		288,380		370	370	8,749	12/15/2027
538034-BA-6	LIVE NATION ENTERTAINMEN 3.125 15/01/29		01/31/2024	BARCLAYS CAPITAL INC BARCUS31	XXX	259,154	235,000	253,800	252,567		(279)		(279)		252,288		6,866	6,866	4,019	01/15/2029
55318R-AA-9	MMH MASTER LLC 6.375 01/02/34		08/01/2024	MBS PAYDOWN	XXX	65,000	65,000	64,903			5		5		65,000				1,669	02/01/2034
55617L-AP-7	MACY'S RETAIL HLDGS LLC 5.875 01/04/29		09/19/2024	VARIOUS	XXX	415,078	423,000	443,873	403,884	23,179	(7,569)		15,610		419,494		(4,417)	(4,417)	22,717	04/01/2029
559222-AQ-7	MAGNA INTERNATIONAL INC 3.625 15/06/24	A	06/15/2024	MATURITY	XXX	2,000,000	2,000,000	1,979,720	1,998,200		1,800		1,800		2,000,000				36,250	06/15/2024
56847Q-AA-9	MARINER FIN ISSUANCE TRST 6.45 POOL IDAA		10/20/2024	MATURITY	XXX	1,320,000	1,320,000	1,310,387	1,317,087		2,913		2,913		1,320,000				70,950	10/20/2037
57164Y-AF-4	MARRIOTT VACATION WORLDW 3.25 15/12/27		04/19/2024	J.P. MORGAN SECURITIES LLC-514105	XXX	51,343	56,000	56,347	49,532	6,747	(20)		6,726		56,258		(4,916)	(4,916)	647	12/15/2027
571748-AV-4	MARSH & MCLENNAN COS INC 3.5 03/06/24		06/03/2024	MATURITY	XXX	2,000,000	2,000,000	1,993,180	1,999,450		550		550		2,000,000				35,000	06/03/2024
57665R-AJ-5	MATCH GROUP HLD II LLC 5.625 15/02/29		03/26/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	387,500	400,000	400,000	388,500	11,500			11,500		400,000		(12,500)	(12,500)	13,938	02/15/2029
58403Y-AN-6	MED TRUST 7.243 POOL ID MDLN		07/15/2024	MBS PAYDOWN	XXX	2,338,776	2,338,776	2,338,776	2,338,776						2,338,776				100,242	11/15/2038
589889-AA-2	MERIT MEDICAL SYSTEMS IN 3 01/02/29		05/08/2024	VARIOUS	XXX	385,388	351,000	356,243	356,184		(103)		(103)		356,081		29,307	29,307	2,961	02/01/2029
59001A-BE-1	MERITAGE HOMES CORP 1.75 15/05/28		12/16/2024	BANK OF AMERICA CORPORATION.	XXX	212,927	210,000	218,925			(1,324)		(1,324)		217,601		(4,674)	(4,674)	2,225	05/15/2028
61033M-AB-0	MONROE CPTL INC PLUS ABS 4.05 POOL ID 1A		10/22/2024	MBS PAYDOWN	XXX	94,926	94,926	93,387	94,284		251		251		94,926				2,873	04/30/2032
61774H-2L-1	MORGAN STANLEY FIN LLC 1 23/11/27		09/06/2024	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	847,455	653,000	669,325	665,759		(1,422)		(1,422)		664,337		183,119	183,119	3,552	11/23/2027
61775M-VX-1	MORGAN STANLEY FIN LLC 2.5 06/11/26		12/18/2024	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	307,122	242,000	248,655	248,341		(2,119)		(2,119)		246,222		60,900	60,900	6,050	11/06/2026
626717-AM-4	MURPHY OIL CORP 5.875 01/12/27		05/03/2024	UBS WARBURG LLC WARBURGD	XXX	301,950	305,000	305,000	303,526	1,474			1,474		305,000		(3,050)	(3,050)	7,765	12/01/2027
626717-AN-2	MURPHY OIL CORP 6.375 15/07/28		05/03/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	293,733	293,000	313,510	294,632	7,807	(6,145)		1,662		296,294		(2,562)	(2,562)	15,151	07/15/2028
62890Q-AB-1	NMEF FUNDING LLC 6.57 POOL ID A		12/15/2024	MBS PAYDOWN	XXX	443,238	443,238	443,237	443,237		1		1		443,238				15,617	06/17/2030
629377-CE-0	NRG ENERGY INC 5.75 15/01/28		09/30/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	1,001,875	1,000,000	976,969	980,586		2,891		2,891		983,477		18,398	18,398	61,373	01/15/2028
637432-NL-5	NATIONAL RURAL UTIL COOP 2.95 07/02/24		02/07/2024	MATURITY	XXX	2,000,000	2,000,000	1,935,080	1,998,633		1,367		1,367		2,000,000				29,500	02/07/2024
63938C-AK-4	NAVIENT CORP 5 15/03/27		03/14/2024	BARCLAYS BANK PLC NY BARCNY	XXX	524,906	550,000	573,375	530,942	32,029	(922)		31,107		562,049		(37,143)	(37,143)	13,597	03/15/2027
644393-AB-6	NEW FORTRESS ENERGY INC 6.5 30/09/26		10/25/2024	VARIOUS	XXX	729,750	850,000	777,375	786,065		15,859		15,859		801,924		(72,174)	(72,174)	55,467	09/30/2026
647551-AE-0	NEW MOUNTAIN FINANCE COR 7.5 15/10/25		12/19/2024	OPPENHEIMER AND CO, INC	XXX	224,394	223,000	223,000	223,000						223,000		1,394	1,394	19,745	10/15/2025

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
651229-AW-6	NEWELL BRANDS INC 4.7 01/04/26		06/10/2024	VARIOUS	XXX	444,625	450,000	424,688	429,876		3,726		3,726		433,602		11,023	11,023	16,608	04/01/2026
65253M-AA-6	NEWTEK SMALL BUSIN LN TRU 7.25 POOL ID1		12/26/2024	MBS PAYDOWN	XXX	341,617	341,617	341,617	341,617						341,617				12,459	12/25/2048
65339K-CX-6	NEXTERA ENERGY CAPITAL 3 01/03/27		12/12/2024	BARCLAYS CAPITAL INC BARCUS31	XXX	306,010	260,000	270,660			(2,623)		(2,623)		268,037		37,973	37,973	6,110	03/01/2027
65341B-AD-8	NEXTERA ENERGY PARTNERS 0 15/11/25		04/19/2024	VARIOUS	XXX	484,148	546,000	518,690	476,931	49,730	2,710		52,440		529,371		(45,223)	(45,223)		11/15/2025
665531-AJ-8	NORTHERN OIL AND GAS INC 3.625 15/04/29		01/08/2024	J.P. MORGAN SECURITIES LLC-514105	XXX	248,757	215,000	253,217	250,394		(147)		(147)		250,247		(1,491)	(1,491)	1,840	04/15/2029
668771-AK-4	GEN DIGITAL INC 6.75 30/09/27		05/08/2024	PERSHING LLC.	XXX	352,625	350,000	350,000	350,000						350,000		2,625	2,625	14,438	09/30/2027
66977W-AR-0	NOVA CHEMICALS CORP 5.25 01/06/27	A	02/06/2024	VARIOUS	XXX	231,500	250,000	258,125	234,377	20,225	(141)		20,085		254,462		(22,962)	(22,962)	2,428	06/01/2027
66977W-AS-8	NOVA CHEMICALS CORP 4.25 15/05/29	A	11/18/2024	TORONTO DOMINION TORONTOD	XXX	229,688	250,000	250,656	210,494	39,749	(243)		39,506		250,000		(20,313)	(20,313)	10,743	05/15/2029
670001-AG-1	NOVELIS CORP 3.25 15/11/26		05/14/2024	VARIOUS	XXX	469,531	500,000	457,500	462,707		4,477		4,477		467,184		2,347	2,347	8,091	11/15/2026
67059N-AJ-7	NUTANIX INC 0.5 15/12/29		12/12/2024	BANK OF AMERICA CORPORATION.	XXX	107,206	102,000	102,000							102,000		5,206	5,206		12/15/2029
677071-AF-9	OHANA MILITARY COMM LLC 5.675 01/10/26		10/01/2024	MBS PAYDOWN	XXX	343,309	343,309	345,025	344,751		(462)		(462)		343,309				14,674	10/01/2026
680665-AJ-5	OLIN CORP 5.125 15/09/27		12/11/2024	VARIOUS	XXX	419,529	425,000	412,250	414,736	587	2,280		2,867		417,603		1,926	1,926	27,003	09/15/2027
682189-AU-9	ON SEMICONDUCTOR CORP 0.5 01/03/29		09/27/2024	VARIOUS	XXX	274,536	268,000	259,449	259,557		923		923		260,480		14,056	14,056	1,283	03/01/2029
682691-AC-4	ONEMAIN FINANCE CORP 3.875 15/09/28		10/31/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	299,813	325,000	316,063	287,586	30,832	1,073		31,905		319,491		(19,678)	(19,678)	14,203	09/15/2028
68306M-AA-7	ONTARIO GAMING GTA LP 8 01/08/30	A	06/13/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	128,438	125,000	125,000	125,000						125,000		3,438	3,438	8,694	08/01/2030
68377W-AA-9	OPORTUN FUNDING LLC 2.18 POOL ID C		12/08/2024	MBS PAYDOWN	XXX	285,086	285,086	285,053	285,078		4		4		285,086				5,432	10/08/2031
68622T-AA-9	ORGANON FINANCE 1 LLC 4.125 30/04/28		05/08/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	918,750	1,000,000	952,188	920,710	43,470	2,683		46,153		966,863		(48,113)	(48,113)	21,771	04/30/2028
69145B-AA-4	OXFORD FIN FUND TRUST 3.602 POOL ID 1A		12/15/2024	MBS PAYDOWN	XXX	365,139	365,139	365,139	365,139						365,139				6,905	02/15/2030
69318F-AL-2	PBF HOLDING CO LLC 7.875 15/09/30		01/04/2024	WELLS FARGO BANK, N.A.	XXX	126,563	125,000	124,155	124,187		2		2		124,189		2,373	2,373	3,746	09/15/2030
69331C-AH-1	PG&E CORP 5 01/07/28		10/10/2024	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	392,000	400,000	400,000	390,245	9,755			9,755		400,000		(8,000)	(8,000)	25,556	07/01/2028
69352P-AS-2	PPL CAPITAL FUNDING INC 2.875 15/03/28		03/26/2024	Mizuho Securities USA	XXX	407,683	430,000	427,625	427,992		107		107		428,099		(20,416)	(20,416)	6,628	03/15/2028
70202L-AB-8	PARSONS CORP 0.25 15/08/25		03/06/2024	BANK OF AMERICA CORPORATION.	XXX	612,581	330,000	334,926	332,326		(263)		(263)		332,063		280,518	280,518	465	08/15/2025
70202L-AC-6	PARSONS CORP 2.625 01/03/29		08/09/2024	VARIOUS	XXX	67,135	58,000	62,611			(326)		(326)		62,285		4,850	4,850	702	03/01/2029
70932A-AD-5	PENNYMAC CORP 5.5 01/11/24		02/22/2024	PIPER JAFFRAY INC PIPERJAF	XXX	378,263	385,000	373,450	376,611		1,408		1,408		378,019		243	243	6,764	11/01/2024
70932M-AB-3	PENNYMAC FIN SVCS INC 4.25 15/02/29		05/21/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	407,000	450,000	374,625	383,760		4,237		4,237		387,997		19,003	19,003	14,745	02/15/2029
71429M-AB-1	PERRIGO FINANCE UNLIMITE 4.375 15/03/26		10/02/2024	VARIOUS	XXX	486,875	500,000	481,250	483,231	4,528	610		5,138		488,369		(1,494)	(1,494)	8,932	03/15/2026
723787-AP-2	PIONEER NATURAL RESOURCE 0.25 15/05/25		06/18/2024	VARIOUS	XXX	5,618,525	1,947,000	2,646,380	2,235,783		(105,706)		(105,706)		2,130,077		3,488,447	3,488,447	2,529	05/15/2025
74166M-AC-0	PRIME SECSRVC BRW/FINANC 5.75 15/04/26		05/08/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	347,375	350,000	357,000	351,502	1,228	(408)		820		352,322		(4,947)	(4,947)	13,137	04/15/2026
74166M-AE-6	PRIME SECSRVC BRW/FINANC 6.25 15/01/28		08/05/2024	VARIOUS	XXX	319,313	325,000	330,375	323,378	2,000	(378)		1,622		325,000		(5,688)	(5,688)	21,497	01/15/2028

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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
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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
74348T-AT-9	PROSPECT CAPITAL CORP 6.375 01/03/25		05/06/2024	PIPER JAFFRAY INC PIPERJAF	XXX	535,310	538,000	556,143	538,000						538,000		(2,690)	(2,690)	23,532	03/01/2025
74841C-AA-9	QUICKEN LOANS LLC/QUICKN 3.625 01/03/29		09/09/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	885,875	950,000	806,000	821,295		14,803		14,803		836,098		49,777	49,777	35,298	03/01/2029
74969X-AA-9	RMF PROPRIETARY ISSUANCE TRU 3 POOL ID 1		12/25/2024	MBS PAYDOWN	XXX	87,346	87,346	87,225	87,284		13		13		87,346				1,070	01/25/2062
75281A-BK-4	RANGE RESOURCES CORP 4.75 15/02/30		04/24/2024	JEFFERIES & COMPANY JEFFERIE	XXX	345,469	375,000	375,625	346,646	28,846	(138)		28,707		375,353		(29,885)	(29,885)	12,419	02/15/2030
75574P-AA-0	READYCAP COMM MORT T 6.2188 POOL ID FL8		12/26/2024	MBS PAYDOWN	XXX	835,599	835,599	835,599	835,599						835,599				46,080	01/25/2037
75625Q-AD-1	RECKITT BENCKISER TSY 2.75 26/06/24	D	06/25/2024	MATURITY	XXX	2,000,000	2,000,000	1,906,200	1,991,858		8,142		8,142		2,000,000				27,500	06/26/2024
77578J-AC-2	ROLLS-ROYCE PLC 5.75 15/10/27	D	04/26/2024	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	346,500	350,000	354,375	350,615	3,723	(374)		3,348		353,964		(7,464)	(7,464)	10,901	10/15/2027
780153-BS-0	ROYAL CARIBBEAN CRUISES 8.25 15/01/29		07/30/2024	VARIOUS	XXX	686,410	650,000	676,000	671,049		(6,512)		(6,512)		664,538		21,872	21,872	54,416	01/15/2029
785712-AG-5	SABLE INTL FINANCE LTD 5.75 07/09/27	D	10/08/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	375,000	375,000	348,750	352,794		4,156		4,156		356,950		18,050	18,050	26,893	09/07/2027
78573N-AH-5	SABRE GLBL INC 11.25 15/12/27		09/23/2024	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	332,313	325,000	345,313	319,322	23,481	(8,697)		14,783		334,105		(1,793)	(1,793)	28,281	12/15/2027
80290C-AE-4	SANTANDER BANK AUTO CRT-LN 1.833 L ID1A		12/15/2024	MBS PAYDOWN	XXX	500,442	500,442	500,442	500,442						500,442				3,916	12/15/2031
803607-AD-2	SAREPTA THERAPEUTICS INC 1.25 15/09/27		07/01/2024	VARIOUS	XXX	463,427	400,000	381,400	320,944		862		862		383,109		80,318	80,318	2,394	09/15/2027
808513-AY-1	CHARLES SCHWAB CORP 3.55 01/02/24		02/01/2024	MATURITY	XXX	3,000,000	3,000,000	2,995,830	2,999,925		75		75		3,000,000				53,250	02/01/2024
81105D-AA-3	SCRIPPS ESCROW II INC 3.875 15/01/29		02/12/2024	VARIOUS	XXX	842,000	1,000,000	856,406	877,817		1,349		1,349		879,166		(37,166)	(37,166)	20,279	01/15/2029
81172Q-AA-2	SEADRILL FINANCE LTD 8.375 01/08/30	D	09/11/2024	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	288,063	275,000	276,688	276,589		(400)		(400)		276,189		11,874	11,874	25,910	08/01/2030
81725W-AK-9	SENSATA TECHNOLOGIES BV 4 15/04/29		05/22/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	409,500	450,000	450,000	418,233	31,767			31,767		450,000		(40,500)	(40,500)	10,950	04/15/2029
81725W-AL-7	SENSATA TECHNOLOGIES BV 5.875 01/09/30		05/22/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	340,813	350,000	350,625	347,670	2,780	(104)		2,676		350,346		(9,533)	(9,533)	15,022	09/01/2030
817565-CE-2	SERVICE CORP INTL 5.125 01/06/29		05/01/2024	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	95,625	100,000	94,500	94,593		285		285		94,882		743	743	2,164	06/01/2029
81761L-AA-0	SERVICE PROPERTIES TRUST 7.5 15/09/25		01/29/2024	WELLS FARGO BANK, N.A.	XXX	354,219	350,000	380,188	353,975	5,899	(537)		5,362		359,337		(5,118)	(5,118)	9,865	09/15/2025
82452J-AB-5	SHIFT4 PAYMENTS INC 0 15/12/25		08/16/2024	VARIOUS	XXX	592,868	521,000	541,803	484,425		(2,413)		(2,413)		520,608		72,260	72,260		12/15/2025
82489T-AA-2	SHOCKWAVE MEDICAL INC 1 15/08/28		03/26/2024	VARIOUS	XXX	408,325	348,000	350,756	338,778	11,734	(116)		11,618		350,396		57,929	57,929	2,043	08/15/2028
833445-AC-3	SNOWFLAKE INC 0 01/10/29		12/09/2024	VARIOUS	XXX	223,886	171,000	171,000							171,000		52,886	52,886		10/01/2029
842587-DN-4	SOUTHERN CO 3.875 15/12/25		02/22/2024	VARIOUS	XXX	827,998	844,000	845,287	844,958		(66)		(66)		844,892		(16,893)	(16,893)	6,306	12/15/2025
842587-DP-9	SOUTHERN CO 3.875 15/12/25		03/27/2024	Mizuho Securities USA	XXX	685,032	690,000	686,532	687,526		295		295		687,820		(2,788)	(2,788)	7,873	12/15/2025
844741-BG-2	SOUTHWEST AIRLINES CO 1.25 01/05/25		07/30/2024	VARIOUS	XXX	3,250,851	3,266,000	3,923,200	3,483,185		(56,208)		(56,208)		3,426,977		(176,126)	(176,126)	21,325	05/01/2025
845467-AP-4	SOUTHWESTERN ENERGY CO 8.375 15/09/28		11/01/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	565,813	550,000	556,563	554,684		(715)		(715)		553,969		11,844	11,844	52,332	09/15/2028
845467-AR-0	SOUTHWESTERN ENERGY CO 5.375 01/02/29		11/01/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	196,500	200,000	190,500	191,769		1,190		1,190		192,960		3,540	3,540	13,527	02/01/2029
85172F-AR-0	ONEMAIN FINANCE CORP 5.375 15/11/29		05/09/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	697,500	750,000	794,563	703,089	78,039	(1,901)		76,138		779,220		(81,720)	(81,720)	19,932	11/15/2029
85208N-AD-2	SPRINT SPECTRUM / SPEC I 4.738 20/09/29		12/20/2024	MBS PAYDOWN	XXX	1,000,000	1,000,000	992,000	994,831		4,264		4,264		1,000,000				29,613	09/20/2029

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
85571B-AY-1	STARWOOD PROPERTY TRUST 4.375 15/01/27		03/19/2024	VARIOUS	XXX	609,719	650,000	651,125	612,580	38,165	(63)		38,102		650,682		(40,963)	(40,963)	19,241	01/15/2027
860630-AD-4	STIFEL FINANCIAL CORP 4.25 18/07/24		07/18/2024	MATURITY	XXX	1,236,000	1,236,000	1,226,534	1,235,333		667		667		1,236,000				52,530	07/18/2024
86212X-AF-7	STORE MASTER FUNDING LLC 6.19 POOL ID 1A		12/20/2024	MBS PAYDOWN	XXX	5,500	5,500	5,499	5,499						5,500				156	06/20/2053
86800U-AA-2	SUPER MICRO COMPUTER INC 0 01/03/29		09/18/2024	VARIOUS	XXX	514,502	530,000	551,279			(21,279)		(21,279)		530,000		(15,498)	(15,498)		03/01/2029
87157D-AH-2	SYNAPTICS INC 0.75 01/12/31		12/18/2024	VARIOUS	XXX	105,481	100,000	100,000							100,000		5,481	5,481	30	12/01/2031
87470L-AG-6	TALLGRASS NRG PRTNR/FIN 6 01/03/27		05/09/2024	VARIOUS	XXX	831,688	850,000	851,250	822,449	19,357	(848)		18,508		840,957		(9,270)	(9,270)	25,638	03/01/2027
87470L-AL-5	TALLGRASS NRG PRTNR/FIN 7.375 15/02/29		08/23/2024	BARCLAYS BANK PLC NY BARCNY	XXX	511,875	500,000	500,000							500,000		11,875	11,875	21,818	02/15/2029
87724R-AA-0	TAYLOR MORRISON COMM 5.875 15/06/27		06/20/2024	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	397,000	400,000	384,219	386,904		1,618		1,618		388,522		8,478	8,478	12,142	06/15/2027
87927V-AM-0	TELECOM ITALIA CAPITAL 6 30/09/34	D	04/17/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	268,500	300,000	345,000	284,893	45,070	(650)		44,420		329,314		(60,814)	(60,814)	9,950	09/30/2034
88033G-DB-3	TENET HEALTHCARE CORP 5.125 01/11/27		03/07/2024	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	343,000	350,000	334,250	336,542		616		616		337,158		5,842	5,842	6,477	11/01/2027
88033G-DT-4	TENET HEALTHCARE CORP 6.75 15/05/31		04/19/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	99,750	100,000	102,125			(100)		(100)		102,018		(2,268)	(2,268)	2,963	05/15/2031
88162G-AA-1	TETRA TECH INC 2.25 15/08/28		08/02/2024	VARIOUS	XXX	295,072	251,000	251,000	251,000						251,000		44,072	44,072	4,123	08/15/2028
88162G-AB-9	TETRA TECH INC 2.25 15/08/28		12/23/2024	VARIOUS	XXX	207,888	156,000	154,882	154,924		170		170		155,094		52,794	52,794	3,861	08/15/2028
88579Y-BB-6	3M COMPANY 3.25 14/02/24		02/14/2024	MATURITY	XXX	3,000,000	3,000,000	2,992,680	2,999,820		180		180		3,000,000				48,750	02/14/2024
887389-AJ-3	TIMKEN CO 3.875 01/09/24		06/24/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	1,250,000	1,250,000	1,245,138	1,249,501		359		359		1,249,860		140	140	39,423	09/01/2024
893647-BQ-9	TRANSDIGM INC 4.875 01/05/29		09/05/2024	WELLS FARGO BANK, N.A.	XXX	216,844	225,000	224,906	210,355	14,578	8		14,586		224,941		(8,098)	(8,098)	9,293	05/01/2029
89566E-AG-3	TRISTATE GEN&TRANS ASSN 3.7 01/11/24		11/01/2024	MATURITY	XXX	102,000	102,000	101,612	101,945		55		55		102,000				3,774	11/01/2024
898813-AP-5	TUCSON ELECTRIC POWER CO 3.05 15/03/25		12/15/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	3,000,000	3,000,000	2,893,050	2,941,156		46,389		46,389		2,987,545		12,455	12,455	114,629	03/15/2025
90353T-AL-4	UBER TECHNOLOGIES INC 0.875 01/12/28		11/27/2024	VARIOUS	XXX	54,101	40,000	46,312			(650)		(650)		45,662		8,440	8,440	312	12/01/2028
90353T-AM-2	UBER TECHNOLOGIES INC 0.875 01/12/28		12/12/2024	VARIOUS	XXX	383,522	345,000	419,619			(5,395)		(5,395)		414,223		(30,702)	(30,702)	1,608	12/01/2028
914906-AY-8	UNIVISION COMMUNICATIONS 8 15/08/28		09/19/2024	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	307,438	300,000	300,000	300,000						300,000		7,438	7,438	26,783	08/15/2028
92240M-BL-1	VECTOR GROUP LTD 5.75 01/02/29		10/02/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	811,000	800,000	817,750	732,551	71,460	(4,011)		67,449		800,000		11,000	11,000	53,922	02/01/2029
92243R-AC-8	VCP RRL ABS I, LTD 2.848 POOL ID 1A		10/20/2024	MBS PAYDOWN	XXX	149,088	149,088	149,088	149,088						149,088				1,774	10/20/2031
92277G-AY-3	VENTAS REALTY LP 3.75 01/06/26		06/05/2024	VARIOUS	XXX	345,004	335,000	335,000	335,000						335,000		10,004	10,004	8,224	06/01/2026
92277G-AZ-0	VENTAS REALTY LP 3.75 01/06/26		10/10/2024	VARIOUS	XXX	517,596	444,000	444,000	444,000						444,000		73,596	73,596	13,576	06/01/2026
92328M-AA-1	VENTURE GLOBAL CALCASIEU 3.875 15/08/29		04/22/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	750,125	850,000	748,125	758,559		4,349		4,349		762,908		(12,783)	(12,783)	22,782	08/15/2029
92332Y-AC-5	VENTURE GLOBAL LNG INC 9.5 01/02/29		07/22/2024	VARIOUS	XXX	553,750	500,000	525,000	524,860		(2,416)		(2,416)		522,445		31,305	31,305	35,493	02/01/2029
92512V-AA-7	VEROS AUTO RECS TRUST 3.47 POOL ID 1		06/15/2024	MBS PAYDOWN	XXX	312,692	312,692	312,680	312,689		2		2		312,692				2,841	12/15/2025
92660F-AK-0	VIDEOTRON LTD / LTEE 5.125 15/04/27	A	06/17/2024	BMO CAPITAL MARKETS CORP	XXX	493,450	500,000	483,500	485,744		1,852		1,852		487,596		5,854	5,854	17,297	04/15/2027

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
92735L-AA-0	CHESAPEAKE ENERGY CORP 6.75 15/04/29		11/01/2024	STIFEL NICOLAUS AND CO	XXX	328,575	325,000	317,281	317,484		1,015		1,015		318,498		10,077	10,077	23,095	04/15/2029
95041A-AB-4	WELLTOWER OP LLC 2.75 15/05/28		12/19/2024	VARIOUS	XXX	661,601	478,000	478,000	478,000						478,000		183,601	183,601	13,877	05/15/2028
958102-AS-4	WESTERN DIGITAL CORP 3 15/11/28		10/10/2024	VARIOUS	XXX	1,609,927	1,087,000	1,091,123	1,091,001		(172)		(172)		1,090,829		519,098	519,098	20,496	11/15/2028
958102-AT-2	WESTERN DIGITAL CORP 3 15/11/28		12/19/2024	VARIOUS	XXX	275,707	203,000	204,020	204,001		(198)		(198)		203,804		71,903	71,903	7,403	11/15/2028
97717P-AE-4	WISDOMTREE INC 5.75 15/08/28		01/19/2024	OPPENHEIMER AND CO, INC	XXX	249,900	237,000	238,133	238,126		(11)		(11)		238,115		11,785	11,785	5,981	08/15/2028
97988R-AL-6	WOODMONT TRUST 8.6846 POOL ID 9A	D	09/05/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	600,000	600,000	600,000	600,000						600,000				46,002	04/25/2034
98310W-AN-8	WYNDHAM DESTINATIONS INC 5.75 01/04/27		09/16/2024	WELLS FARGO BANK, N.A.	XXX	303,375	300,000	302,500	299,041	2,204	(277)		1,928		300,969		2,406	2,406	17,300	04/01/2027
984121-CL-5	XEROX CORPORATION 4.8 01/03/35		05/07/2024	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	456,625	650,000	621,438	501,445	128,354	342		128,696		630,141		(173,516)	(173,516)	18,247	03/01/2035
98980B-AA-1	ZIPRECRUITER INC 5 15/01/30		09/05/2024	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	315,000	350,000	329,313	306,219	25,543	1,703		27,246		333,465		(18,465)	(18,465)	19,979	01/15/2030
AR8389-75-1	GLENCORE FUNDING LLC 0 27/03/25	D	02/15/2024	JEFFERIES & COMPANY JEFFERIE	XXX	398,200	400,000	432,350	400,000						400,000		(1,800)	(1,800)		03/27/2025
ZK0252-45-0	SK HYNIX INC 1.75 11/04/30	D	11/15/2024	VARIOUS	XXX	316,600	200,000	247,430	240,828		(11,392)		(11,392)		229,436		87,164	87,164	3,860	04/11/2030
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						143,097,345	136,645,622	138,748,113	129,972,398	1,744,513	(110,704)		1,633,809		136,715,423		6,381,923	6,381,923	4,028,386	XXX
2509999997 – Subtotals - Bonds - Part 4						443,252,835	434,626,079	455,560,278	425,632,532	(1,303,474)	(1,860,211)		(3,163,685)		436,102,299		7,137,254	7,137,254	14,462,337	XXX
2509999998 – Summary Item from Part 5 for Bonds						39,894,050	38,662,000	39,471,323			(143,870)		(143,870)		39,325,318		568,512	568,512	738,677	XXX
2509999999 – Subtotals - Bonds						483,146,885	473,288,079	495,031,601	425,632,532	(1,303,474)	(2,004,081)		(3,307,555)		475,427,617		7,705,766	7,705,766	15,201,014	XXX
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
00170F-20-9	AMG CAPITAL TRUST II 5.15 15/10/37		05/09/2024	BANK OF AMERICA CORPORATION.	5,085.000	254,248		248,555	247,894	661			661		248,555		5,693	5,693	6,547	XXX
060505-68-2	BANK OF AMERICA CORP 7.25		05/31/2024	STIFEL NICOLAUS AND CO	107.000	126,149		153,278	128,965	24,313			24,313		153,278		(27,128)	(27,128)	3,879	XXX
949746-80-4	WELLS FARGO & COMPANY 7.5		12/16/2024	BARCLAYS BANK PLC BARCLABP	200.000	243,959		291,500	239,124	52,376			52,376		291,500		(47,541)	(47,541)	15,000	XXX
4019999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						624,356	XXX	693,332	615,983	77,350			77,350		693,332		(68,976)	(68,976)	25,426	XXX
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
03769M-30-4	APOLLO GLOBAL MANAGEMENT 6.75 31/07/26		12/31/2024	VARIOUS	26,804.000	2,134,300		1,352,462	1,351,037		(3,684)		(3,684)		1,347,352		786,949	786,949	73,502	XXX
097023-20-4	BOEING CO/THE 6 15/10/27		12/27/2024	VARIOUS	2,616.000	156,045		130,800							130,800		25,245	25,245		XXX
42824C-20-8	HP ENTERPRISE CO 7.625 01/09/27		11/29/2024	VARIOUS	7,083.000	438,997		354,150							354,150		84,847	84,847	4,612	XXX
65339F-71-3	NEXTERA ENERGY INC 6.926 01/09/25		12/12/2024	VARIOUS	70,766.000	3,023,266		3,059,964	2,944,305	153,798	160,953		314,750		3,259,109		(235,842)	(235,842)	134,485	XXX
4029999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						5,752,609	XXX	4,897,376	4,295,342	153,798	157,268		311,066		5,091,410		661,198	661,198	212,598	XXX
4509999997 – Subtotals - Preferred Stocks - Part 4						6,376,965	XXX	5,590,709	4,911,325	231,147	157,268		388,416		5,784,743		592,222	592,222	238,024	XXX
4509999998 – Summary Item from Part 5 for Preferred Stocks						2,126,975	XXX	2,074,373			(5,885)		(5,885)		2,068,488		58,488	58,488	15,206	XXX
4509999999 – Subtotals - Preferred Stocks						8,503,940	XXX	7,665,082	4,911,325	231,147	151,383		382,531		7,853,230		650,710	650,710	253,230	XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
00123Q-10-4	AGNC INVESTMENT CORP		07/11/2024	VARIOUS	27,700.000	268,533	XXX	268,762	271,737	(2,975)			(2,975)		268,762		(229)	(229)	17,844	XXX
00182C-10-3	ANI PHARMACEUTICALS INC		05/13/2024	ROBERT W. BAIRD LIMITED ROBERTWB	1,000.000	68,710	XXX	29,661	55,140	(25,479)			(25,479)		29,661		39,049	39,049		XXX
00206R-10-2	AT&T INC		10/28/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	1,320.000	29,181	XXX	12,838	22,150	(9,312)			(9,312)		12,838		16,344	16,344	1,099	XXX
00402L-10-7	ACADEMY SPORTS & OUTDOORS INC		02/12/2024	SANFORD BERNSTEIN AND CO	1,000.000	69,466	XXX	27,574	66,000	(38,426)			(38,426)		27,574		41,892	41,892	90	XXX
00676P-10-7	ADEIA INC		12/16/2024	VARIOUS	28,400.000	375,854	XXX	292,629	351,876	(59,247)			(59,247)		292,629		83,225	83,225	3,798	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
00773T-10-1	ADVANSIX INC		08/29/2024	ROBERT W. BAIRD LIMITED ROBERTWB	1,900.000	57,041	XXX	33,876	56,924	(23,048)			(23,048)		33,876		23,165	23,165	912	XXX
008492-10-0	AGREE REALTY CORP		04/23/2024	MORGAN STANLEY & CO INC. NEW YORK MORGST	2,500.000	143,881	XXX	162,575	157,375	5,200			5,200		162,575		(18,694)	(18,694)	2,470	XXX
009158-10-6	AIR PRODUCTS AND CHEMICALS INC		10/28/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	400.000	127,299	XXX	19,425	109,520	(90,095)			(90,095)		19,425		107,875	107,875	2,116	XXX
00922R-10-5	AIR TRANSPORT SERVICES GROUP INC		12/27/2024	VARIOUS	68,900.000	1,262,597	XXX	1,481,376	1,213,329	268,047			268,047		1,481,376		(218,779)	(218,779)		XXX
011659-10-9	ALASKA AIR GROUP INC		12/23/2024	VARIOUS	19,700.000	997,722	XXX	797,975	769,679	28,296			28,296		797,975		199,748	199,748		XXX
01749D-10-5	ALLEGRO MICROSYSTEMS INC	D	06/28/2024	BARCLAYS CAPITAL INC BARCUS31	1,000.000	28,237	XXX	21,433	30,270	(8,838)			(8,838)		21,433		6,804	6,804		XXX
018802-10-8	ALLIANT ENERGY CORP		06/28/2024	BARCLAYS CAPITAL INC BARCUS31	800.000	40,717	XXX	41,464	41,040	424			424		41,464		(747)	(747)	768	XXX
01973R-10-1	ALLISON TRANSMISSION HOLDINGS INC		12/26/2024	VARIOUS	5,700.000	572,162	XXX	240,201	331,455	(91,254)			(91,254)		240,201		331,961	331,961	3,825	XXX
02005N-10-0	ALLY FINANCIAL INC		06/24/2024	VARIOUS	2,000.000	77,051	XXX	48,983	69,840	(20,857)			(20,857)		48,983		28,068	28,068	600	XXX
02079K-30-5	ALPHABET INC		10/28/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	2,900.000	483,467	XXX	78,481	405,101	(326,620)			(326,620)		78,481		404,986	404,986	1,160	XXX
02156K-10-3	ALTICE USA INC		10/31/2024	VARIOUS	84,900.000	205,149	XXX	229,850	275,925	(46,075)			(46,075)		229,850		(24,700)	(24,700)		XXX
025537-10-1	AMERICAN ELECTRIC POWER CO INC		06/28/2024	BARCLAYS CAPITAL INC BARCUS31	300.000	26,321	XXX	24,975	24,366	609			609		24,975		1,345	1,345	528	XXX
031162-10-0	AMGEN INC		06/28/2024	VARIOUS	400.000	124,978	XXX	103,296	115,208	(11,912)			(11,912)		103,296		21,682	21,682	1,800	XXX
032095-10-1	AMPHENOL CORP		10/28/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	3,700.000	254,100	XXX	11,636	366,781	(171,755)			(171,755)		11,636		242,464	242,464	1,832	XXX
032654-10-5	ANALOG DEVICES INC		10/28/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	300.000	69,039	XXX	9,758	59,568	(49,810)			(49,810)		9,758		59,281	59,281	828	XXX
03674X-10-6	ANTERO RESOURCES CORP		11/18/2024	VARIOUS	14,200.000	465,070	XXX	381,668	322,056	59,612			59,612		381,668		83,402	83,402		XXX
036752-10-3	ELEVANCE HEALTH INC		06/28/2024	BARCLAYS CAPITAL INC BARCUS31	300.000	162,553	XXX	135,121	141,468	(6,348)			(6,348)		135,121		27,432	27,432	978	XXX
037833-10-0	APPLE INC		10/28/2024	VARIOUS	2,700.000	610,047	XXX	561,493	57,759	(1,754)			(1,754)		561,493		48,554	48,554	672	XXX
03940R-10-7	ARCH RESOURCES INC		11/11/2024	VARIOUS	3,399.000	593,616	XXX	461,957	564,030	(102,073)			(102,073)		461,957		131,659	131,659	5,770	XXX
04206A-10-1	ARLO TECHNOLOGIES INC		12/05/2024	VARIOUS	19,100.000	242,033	XXX	176,438	181,832	(5,394)			(5,394)		176,438		65,595	65,595		XXX
047726-30-2	ATLANTA BRAVES HOLDINGS INC		07/15/2024	VARIOUS	100.000	4,244	XXX	3,818							3,818		426	426		XXX
04956D-10-7	ATMUS FILTRATION TECHNOLOGIES INC		11/06/2024	VARIOUS	2,100.000	87,053	XXX	60,768							60,768		26,285	26,285	105	XXX
084670-70-2	BERKSHIRE HATHAWAY INC		10/28/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	300.000	137,542	XXX	22,723	106,998	(84,275)			(84,275)		22,723		114,820	114,820		XXX
088929-10-4	BGC GROUP INC		07/22/2024	VARIOUS	18,300.000	158,897	XXX	95,452	132,126	(36,674)			(36,674)		95,452		63,446	63,446	260	XXX
090572-20-7	BIO-RAD LABORATORIES INC		10/31/2024	VARIOUS	900.000	310,818	XXX	372,985	290,601	82,384			82,384		372,985		(62,166)	(62,166)		XXX
10948C-10-7	BRIGHTVIEW HOLDINGS INC		11/06/2024	STATE STREET BANK & TRUST COMPANY / ISHA	4,100.000	74,077	XXX	64,072							64,072		10,004	10,004		XXX
110122-10-8	BRISTOL-MYERS SQUIBB CO		06/28/2024	VARIOUS	4,400.000	213,528	XXX	268,890	225,764	43,126			43,126		268,890		(55,362)	(55,362)	5,280	XXX
11135F-10-1	BROADCOM INC		10/28/2024	VARIOUS	1,068.000	1,122,661	XXX	580,031	1,192,155	(197,214)			(197,214)		580,031		542,630	542,630	7,530	XXX
125523-10-0	CIGNA GROUP/THE		06/28/2024	VARIOUS	500.000	165,279	XXX	137,425	149,725	(12,300)			(12,300)		137,425		27,854	27,854	1,400	XXX
12572Q-10-5	CME GROUP INC		06/28/2024	SSB-CUSTODIAN SSBCUSTO	100.000	19,660	XXX	21,236	21,060	176			176		21,236		(1,576)	(1,576)	755	XXX
126650-10-0	CVS HEALTH CORP		06/28/2024	VARIOUS	600.000	35,436	XXX	41,762	47,376	(5,615)			(5,615)		41,762		(6,326)	(6,326)	798	XXX
127190-30-4	CACI INTERNATIONAL INC		06/27/2024	Northern Trust Corp	1,500.000	651,452	XXX	383,738	485,790	(102,052)			(102,052)		383,738		267,715	267,715		XXX
133131-10-2	CAMDEN PROPERTY TRUST		06/28/2024	STATE STREET BANK AND TRUST CO STSTBKUS	200.000	21,822	XXX	19,746							19,746		2,076	2,076		XXX
134429-10-9	CAMPBELL SOUP CO		06/28/2024	BARCLAYS CAPITAL INC BARCUS31	900.000	40,668	XXX	37,359	38,907	(1,548)			(1,548)		37,359		3,309	3,309	666	XXX
13765N-10-7	CANNAE HOLDINGS INC		07/15/2024	VARIOUS	25,659.000	545,871	XXX	747,816	500,607	247,209			247,209		747,816		(201,944)	(201,944)	487	XXX
147528-10-3	CASEY'S GENERAL STORES INC		06/26/2024	VARIOUS	1,000.000	381,156	XXX	217,796	274,740	(56,944)			(56,944)		217,796		163,361	163,361	860	XXX
148806-10-2	CATALENT INC		04/26/2024	VARIOUS	13,500.000	768,686	XXX	594,078	606,555	(12,477)			(12,477)		594,078		174,608	174,608		XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
16359R-10-3	CHEMED CORP		06/28/2024	BARCLAYS CAPITAL INC BARCUS31	100.000	54,256	XXX	54,187	58,475	(4,288)			(4,288)		54,187		69	69	80	XXX
165167-73-5	EXPAND ENERGY CORP		03/20/2024	VARIOUS	8,700.000	719,042	XXX	612,770	669,378	(56,608)			(56,608)		612,770		106,272	106,272	2,588	XXX
17275R-10-2	CISCO SYSTEMS INC		10/28/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	1,100.000	60,804	XXX	18,150	55,572	(37,422)			(37,422)		18,150		42,654	42,654	1,749	XXX
189054-10-9	CLOROX CO/THE		10/28/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	100.000	15,771	XXX	4,165	14,259	(10,094)			(10,094)		4,165		11,607	11,607	362	XXX
194162-10-3	COLGATE-PALMOLIVE CO		10/28/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	800.000	76,588	XXX	20,633	63,768	(43,135)			(43,135)		20,633		55,955	55,955	1,184	XXX
197236-10-2	COLUMBIA BANKING SYSTEM INC		09/16/2024	VARIOUS	29,462.000	609,887	XXX	600,360	736,368	(170,608)			(170,608)		600,360		9,527	9,527	22,005	XXX
201723-10-3	COMMERCIAL METALS CO		10/18/2024	VARIOUS	2,100.000	118,910	XXX	117,886							117,886		1,024	1,024	378	XXX
20451N-10-1	COMPASS MINERALS INTERNATIONAL INC		11/01/2024	VARIOUS	31,087.000	391,357	XXX	1,118,910	787,123	331,787			331,787		1,118,910		(727,553)	(727,553)	4,663	XXX
209115-10-4	CONSOLIDATED EDISON INC		06/28/2024	VARIOUS	3,800.000	339,779	XXX	280,711	345,686	(64,975)			(64,975)		280,711		59,068	59,068	6,308	XXX
21037T-10-9	CONSTELLATION ENERGY CORP		10/28/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	41.000	10,946	XXX	1,542	2,105	(3,250)			(3,250)		1,542		9,403	9,403	43	XXX
219798-10-5	QUIDELORTHO CORP		07/25/2024	LIQUIDNET INC	1,600.000	62,593	XXX	63,240							63,240		(647)	(647)		XXX
22160K-10-5	COSTCO WHOLESALE CORP		10/28/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	200.000	178,187	XXX	6,554	132,016	(125,462)			(125,462)		6,554		171,633	171,633	3,668	XXX
22160N-10-9	COSTAR GROUP INC		06/28/2024	VARIOUS	200.000	14,827	XXX	15,588	17,478	(1,890)			(1,890)		15,588		(761)	(761)		XXX
253651-20-2	DIEBOLD NIXDORF INC		06/24/2024	VARIOUS	9,500.000	394,730	XXX	165,854	275,025	(109,171)			(109,171)		165,854		228,876	228,876		XXX
256677-10-5	DOLLAR GENERAL CORP		06/28/2024	VARIOUS	920.000	121,647	XXX	125,552	125,074	478			478		125,552		(3,906)	(3,906)	1,086	XXX
277276-10-1	EASTGROUP PROPERTIES INC		06/28/2024	VARIOUS	100.000	17,010	XXX	16,502	18,354	(1,852)			(1,852)		16,502		508	508	445	XXX
278768-10-6	ECHOSTAR CORP		09/27/2024	VARIOUS	10,500.000	218,685	XXX	237,213	173,985	63,228			63,228		237,213		(18,528)	(18,528)		XXX
27923Q-10-9	ECOVYST INC		12/02/2024	VARIOUS	38,742.000	360,143	XXX	410,980	378,509	32,470			32,470		410,980		(50,837)	(50,837)		XXX
285512-10-9	ELECTRONIC ARTS INC		06/28/2024	SSB-CUSTODIAN SSBCUSTO	300.000	41,799	XXX	37,687	41,043	(3,356)			(3,356)		37,687		4,112	4,112	114	XXX
29444U-70-0	EQUINIX INC		06/28/2024	SSB-CUSTODIAN SSBCUSTO	100.000	75,660	XXX	74,611	80,539	(5,928)			(5,928)		74,611		1,049	1,049	852	XXX
294600-10-1	EQUITRANS MIDSTREAM CORP		03/21/2024	VARIOUS	43,900.000	492,842	XXX	318,940	446,902	(127,962)			(127,962)		318,940		173,902	173,902	6,585	XXX
294628-10-2	EQUITY COMMONWEALTH		12/06/2024	VARIOUS	112,300.000	2,255,106	XXX	2,853,133	2,156,160	696,973			696,973		2,853,133		(598,027)	(598,027)		XXX
29472R-10-8	EQUITY LIFESTYLE PROPERTIES INC		06/28/2024	VARIOUS	200.000	13,025	XXX	13,055	14,108	(1,054)			(1,054)		13,055		(29)	(29)	185	XXX
29530P-10-2	ERIE INDEMNITY CO		10/28/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	60.000	27,021	XXX	5,187	20,095	(14,908)			(14,908)		5,187		21,834	21,834	306	XXX
298736-10-9	EURONET WORLDWIDE INC		02/01/2024	SANFORD BERNSTEIN AND CO	3,000.000	307,802	XXX	283,527	304,470	(20,943)			(20,943)		283,527		24,276	24,276		XXX
30034W-10-6	EVERGY INC		04/23/2024	DIRECT TRADING INSTITUTIONAL INC	1,300.000	68,141	XXX	74,505	67,860	6,645			6,645		74,505		(6,364)	(6,364)	835	XXX
30161N-10-1	EXELON CORP		06/28/2024	VARIOUS	2,400.000	83,057	XXX	77,018	86,160	(9,142)			(9,142)		77,018		6,039	6,039	1,824	XXX
30226D-10-6	EXTREME NETWORKS INC		10/31/2024	VARIOUS	19,700.000	297,402	XXX	283,676	324,576	(56,614)			(56,614)		283,676		13,727	13,727		XXX
302941-10-9	FTI CONSULTING INC		06/28/2024	SSB-CUSTODIAN SSBCUSTO	200.000	43,106	XXX	37,645	39,830	(2,186)			(2,186)		37,645		5,462	5,462		XXX
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST INC		06/28/2024	VARIOUS	1,700.000	80,258	XXX	83,542	89,539	(5,997)			(5,997)		83,542		(3,284)	(3,284)	1,654	XXX
337932-10-7	FIRSTENERGY CORP		06/28/2024	VARIOUS	1,600.000	61,228	XXX	59,666	58,656	1,010			1,010		59,666		1,562	1,562	1,336	XXX
343498-10-1	FLOWERS FOODS INC		06/28/2024	SSB-CUSTODIAN SSBCUSTO	600.000	13,320	XXX	13,800	13,506	294			294		13,800		(480)	(480)	282	XXX
34379V-10-3	FLUENCE ENERGY INC		09/13/2024	VARIOUS	6,400.000	133,158	XXX	103,856							103,856		29,302	29,302		XXX
36162J-10-6	GEO GROUP INC/THE		11/18/2024	VARIOUS	46,600.000	908,813	XXX	338,505	504,678	(166,173)			(166,173)		338,505		570,308	570,308		XXX
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		06/28/2024	VARIOUS	1,900.000	84,997	XXX	88,234	93,765	(5,531)			(5,531)		88,234		(3,237)	(3,237)	2,508	XXX
37247D-10-6	GENWORTH FINANCIAL INC		08/28/2024	VARIOUS	71,900.000	469,928	XXX	316,068	480,292	(164,224)			(164,224)		316,068		153,860	153,860		XXX
375558-10-3	GILEAD SCIENCES INC		06/28/2024	JP MORGAN BANK LUXEMBOURG SA	4,900.000	336,189	XXX	294,280	396,949	(102,669)			(102,669)		294,280		41,909	41,909	7,546	XXX
37959E-10-2	GLOBE LIFE INC		10/28/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	500.000	52,737	XXX	6,681	60,860	(54,180)			(54,180)		6,681		46,057	46,057	359	XXX

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
38268T-10-3	GOPRO INC		03/28/2024	VARIOUS	77,600.000	172,246	XXX	351,567	269,272	82,295			82,295		351,567		(179,322)	(179,322)		XXX
384637-10-4	GRAHAM HOLDINGS CO		05/13/2024	SG COWEN SECURITIES SGCOWEN	300.000	229,252	XXX	97,660	208,956	(111,296)			(111,296)		97,660		131,593	131,593	1,032	XXX
388689-10-1	GRAPHIC PACKAGING HOLDING CO		08/29/2024	VARIOUS	13,200.000	374,043	XXX	156,436	325,380	(168,944)			(168,944)		156,436		217,608	217,608	2,400	XXX
39304D-10-2	GREEN DOT CORP		10/31/2024	VARIOUS	33,100.000	375,006	XXX	327,690	327,690						327,690		47,316	47,316		XXX
42226K-10-5	HEALTHCARE REALTY TRUST INC		06/28/2024	VARIOUS	30.000	494	XXX	435							435		59	59	9	XXX
437076-10-2	HOME DEPOT INC/THE		10/28/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	200.000	80,575	XXX	2,378	69,310	(66,932)			(66,932)		2,378		78,197	78,197	1,350	XXX
438516-10-6	HONEYWELL INTERNATIONAL INC		10/28/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	400.000	82,437	XXX	12,008	83,884	(71,876)			(71,876)		12,008		70,429	70,429	1,296	XXX
444859-10-2	HUMANA INC		10/28/2024	VARIOUS	131.000	40,629	XXX	46,003	59,973	(13,970)			(13,970)		46,003		(5,375)	(5,375)	287	XXX
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		06/28/2024	BARCLAYS CAPITAL INC BARCUS31	100.000	24,632	XXX	21,696	25,964	(4,268)			(4,268)		21,696		2,936	2,936	260	XXX
44891N-20-8	IAC INC		08/07/2024	VARIOUS	4,100.000	225,084	XXX	217,758	214,758	3,000			3,000		217,758		7,326	7,326		XXX
451107-10-6	IDACORP INC		06/28/2024	VARIOUS	1,400.000	131,216	XXX	141,189	137,648	3,541			3,541		141,189		(9,973)	(9,973)	1,826	XXX
45337C-10-2	INCYTE CORP		04/23/2024	INSTINET INV SERVICES LTD LONDON	700.000	36,291	XXX	43,717	43,953	(236)			(236)		43,717		(7,425)	(7,425)		XXX
46187W-10-7	INVITATION HOMES INC		06/28/2024	VARIOUS	800.000	28,712	XXX	26,194	27,288	(1,094)			(1,094)		26,194		2,518	2,518	672	XXX
478160-10-4	JOHNSON & JOHNSON		10/28/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	400.000	64,637	XXX	9,875	62,696	(52,821)			(52,821)		9,875		54,762	54,762	1,468	XXX
489398-10-7	KENNEDY-WILSON HOLDINGS INC		09/19/2024	VARIOUS	37,100.000	381,363	XXX	580,836	459,298	121,538			121,538		580,836		(199,473)	(199,473)	18,660	XXX
49177J-10-2	KENVUE INC		10/28/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	157.000	3,592	XXX	483	18,779	(2,898)			(2,898)		483		3,109	3,109	95	XXX
494368-10-3	KIMBERLY-CLARK CORP		10/28/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	800.000	108,491	XXX	36,746	97,208	(60,462)			(60,462)		36,746		71,745	71,745	3,872	XXX
512807-30-6	LAM RESEARCH CORP		10/28/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	200.000	15,089	XXX	453	156,652	(15,212)			(15,212)		453		14,636	14,636	166	XXX
513272-10-4	LAMB WESTON HOLDINGS INC		12/16/2024	VARIOUS	1,800.000	136,925	XXX	102,000							102,000		34,925	34,925	1,008	XXX
518439-10-4	ESTEE LAUDER COS INC/THE		10/28/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	176.000	15,614	XXX	4,162	25,740	(21,578)			(21,578)		4,162		11,451	11,451	348	XXX
530307-30-5	LIBERTY BROADBAND CORP		11/01/2024	VARIOUS	15,400.000	1,085,432	XXX	1,118,529	1,152,437	(111,360)			(111,360)		1,118,529		(33,097)	(33,097)		XXX
531229-78-9	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM		03/26/2024	VARIOUS	20,300.000	597,508	XXX	487,438	584,234	(96,796)			(96,796)		487,438		110,070	110,070		XXX
532457-10-8	ELI LILLY & CO		10/28/2024	VARIOUS	3,194.000	2,887,953	XXX	1,228,220	1,861,846	(633,627)			(633,627)		1,228,220		1,659,733	1,659,733	8,804	XXX
539830-10-9	LOCKHEED MARTIN CORP		10/28/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	100.000	55,515	XXX	4,484	45,324	(40,840)			(40,840)		4,484		51,031	51,031	945	XXX
546347-10-5	LOUISIANA-PACIFIC CORP		12/16/2024	VARIOUS	6,900.000	686,408	XXX	397,018	488,727	(91,709)			(91,709)		397,018		289,390	289,390	4,056	XXX
558256-10-3	MADISON SQUARE GARDEN ENTERTAINMENT CORP		09/19/2024	VARIOUS	18,500.000	741,623	XXX	585,083	588,115	(3,032)			(3,032)		585,083		156,540	156,540		XXX
559663-10-9	MAGNOLIA OIL & GAS CORP		06/20/2024	VARIOUS	18,600.000	452,470	XXX	411,807	395,994	15,813			15,813		411,807		40,663	40,663	3,068	XXX
562750-10-9	MANHATTAN ASSOCIATES INC		06/28/2024	BARCLAYS CAPITAL INC BARCUS31	100.000	24,667	XXX	21,163	21,532	(369)			(369)		21,163		3,504	3,504		XXX
57667L-10-7	MATCH GROUP INC		10/31/2024	BNY CONVERGEX EXECUTION SOLUTION	1,000.000	36,710	XXX	29,715							29,715		6,995	6,995		XXX
579780-20-6	MCCORMICK & CO INC/MD		06/28/2024	BARCLAYS CAPITAL INC BARCUS31	700.000	49,655	XXX	37,034	47,894	(10,861)			(10,861)		37,034		12,621	12,621	588	XXX
580135-10-1	MCDONALD'S CORP		10/28/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	700.000	207,745	XXX	18,318	207,557	(189,239)			(189,239)		18,318		189,428	189,428	3,507	XXX
58933Y-10-5	MERCK & CO INC		10/28/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	3,300.000	343,941	XXX	96,330	359,766	(263,436)			(263,436)		96,330		247,611	247,611	10,164	XXX
594918-10-4	MICROSOFT CORP		10/28/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	1,400.000	597,206	XXX	98,364	526,456	(428,092)			(428,092)		98,364		498,842	498,842	3,150	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
59522J-10-3	MID-AMERICA APARTMENT COMMUNITIES INC		06/28/2024	STATE STREET BANK AND TRUST CO STSTBKUS	300.000	42,783	XXX	38,507							38,507		4,276	4,276		XXX
606710-20-0	MITEK SYSTEMS INC		12/20/2024	VARIOUS	100.000	1,127	XXX	1,443							1,443		(316)	(316)		XXX
609207-10-5	MONDELEZ INTERNATIONAL INC		10/28/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	1,400.000	97,350	XXX	57,064	101,402	(44,338)			(44,338)		57,064		40,286	40,286	2,443	XXX
636180-10-1	NATIONAL FUEL GAS CO		11/25/2024	VARIOUS	10,462.000	610,341	XXX	666,626	524,879	141,748			141,748		666,626		(56,285)	(56,285)	15,816	XXX
637417-10-6	NNN REIT INC		06/28/2024	VARIOUS	1,900.000	80,460	XXX	82,939	81,890	1,049			1,049		82,939		(2,479)	(2,479)	1,978	XXX
64110Y-10-8	NET LEASE OFFICE PROPERTIES		06/28/2024	VARIOUS	86.870	2,138	XXX	1,090	5,326	(520)			(520)		1,090		1,048	1,048	29	XXX
649445-40-0	NEW YORK COMMUNITY BANCORP INC		03/27/2024	VARIOUS	76,900.000	263,937	XXX	750,718	786,687	(35,969)			(35,969)		750,718		(486,781)	(486,781)	3,265	XXX
65249B-10-9	NEWS CORP		05/29/2024	VARIOUS	22,300.000	579,970	XXX	405,317	547,465	(142,148)			(142,148)		405,317		174,653	174,653	450	XXX
65339F-10-1	NEXTERA ENERGY INC		06/28/2024	VARIOUS	400.000	28,324	XXX	23,392	24,296	(904)			(904)		23,392		4,932	4,932	412	XXX
654106-10-3	NIKE INC		10/28/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	700.000	55,234	XXX	6,535	75,999	(69,464)			(69,464)		6,535		48,699	48,699	1,036	XXX
65473P-10-5	NISOURCE INC		10/31/2024	VARIOUS	31,100.000	995,161	XXX	702,007	825,705	(123,698)			(123,698)		702,007		293,155	293,155	22,101	XXX
655844-10-8	NORFOLK SOUTHERN CORP		10/28/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	514.000	130,340	XXX	11,076	121,499	(110,423)			(110,423)		11,076		119,264	119,264	2,082	XXX
670837-10-3	OGE ENERGY CORP		11/22/2024	VARIOUS	25,300.000	955,995	XXX	797,198	883,729	(86,531)			(86,531)		797,198		158,797	158,797	29,164	XXX
679580-10-0	OLD DOMINION FREIGHT LINE INC		06/28/2024	BARCLAYS CAPITAL INC BARCUS31	200.000	35,319	XXX	39,636	81,066	(897)			(897)		39,636		(4,317)	(4,317)	104	XXX
680223-10-4	OLD REPUBLIC INTERNATIONAL CORP		10/17/2024	VARIOUS	11,100.000	357,298	XXX	275,929	326,340	(50,411)			(50,411)		275,929		81,369	81,369	3,445	XXX
680665-20-5	OLIN CORP		06/20/2024	VARIOUS	16,900.000	877,388	XXX	848,659	911,755	(63,096)			(63,096)		848,659		28,729	28,729	5,760	XXX
68389X-10-5	ORACLE CORP		10/28/2024	VARIOUS	4,017.000	617,657	XXX	298,073	423,512	(125,439)			(125,439)		298,073		319,584	319,584	4,507	XXX
713448-10-8	PEPSICO INC		10/28/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	100.000	16,983	XXX	4,047	16,984	(12,937)			(12,937)		4,047		12,936	12,936	524	XXX
717081-10-3	PFIZER INC		10/28/2024	VARIOUS	15,600.000	439,254	XXX	207,003	449,124	(242,121)			(242,121)		207,003		232,251	232,251	14,448	XXX
718172-10-9	PHILIP MORRIS INTERNATIONAL INC		06/28/2024	VARIOUS	2,900.000	292,746	XXX	280,018	272,832	7,186			7,186		280,018		12,728	12,728	11,037	XXX
723484-10-1	PINNACLE WEST CAPITAL CORP		06/28/2024	VARIOUS	1,000.000	76,377	XXX	73,991	71,840	2,151			2,151		73,991		2,386	2,386	1,760	XXX
72651A-20-7	PLAINS GP HOLDINGS LP		11/15/2024	VARIOUS		24,194	XXX	24,194							24,194					XXX
733174-70-0	POPULAR INC	D	07/10/2024	VARIOUS	2,200.000	191,424	XXX	86,487	180,554	(94,067)			(94,067)		86,487		104,938	104,938	2,852	XXX
737446-10-4	POST HOLDINGS INC		01/17/2024	VARIOUS	3,200.000	298,404	XXX	211,883	281,792	(69,909)			(69,909)		211,883		86,521	86,521		XXX
74340W-10-3	PROLOGIS INC		06/28/2024	VARIOUS	282.000	31,671	XXX	28,557	37,591	(9,034)			(9,034)		28,557		3,114	3,114	541	XXX
750236-10-1	RADIAN GROUP INC		03/25/2024	VARIOUS	23,600.000	735,427	XXX	529,442	673,780	(144,338)			(144,338)		529,442		205,985	205,985	4,655	XXX
75513E-10-1	RTX CORP		06/28/2024	VARIOUS	600.000	60,231	XXX	49,602	50,484	(882)			(882)		49,602		10,629	10,629	732	XXX
756109-10-4	REALTY INCOME CORP		06/28/2024	VARIOUS	3,206.958	170,186	XXX	181,754	173,064	(2,322)			(2,322)		181,754		(11,568)	(11,568)	4,420	XXX
76169C-10-0	REXFORD INDUSTRIAL REALTY INC		06/28/2024	VARIOUS	700.000	31,106	XXX	33,089	39,270	(6,181)			(6,181)		33,089		(1,983)	(1,983)	725	XXX
76171L-10-6	REYNOLDS CONSUMER PRODUCTS INC		09/05/2024	VARIOUS	29,300.000	879,113	XXX	828,931	786,412	42,519			42,519		828,931		50,183	50,183	10,626	XXX
78442P-10-6	SLM CORP		11/25/2024	VARIOUS	6,800.000	159,527	XXX	110,720	130,016	(19,296)			(19,296)		110,720		48,807	48,807	1,485	XXX
816851-10-9	SEMPRA		06/28/2024	BARCLAYS CAPITAL INC BARCUS31	2,200.000	167,322	XXX	139,535	164,406	(24,871)			(24,871)		139,535		27,787	27,787	4,037	XXX
817565-10-4	SERVICE CORP INTERNATIONAL/US		06/28/2024	BARCLAYS CAPITAL INC BARCUS31	200.000	14,225	XXX	12,715	13,690	(976)			(976)		12,715		1,511	1,511	120	XXX
82706C-10-8	SILICON MOTION TECHNOLOGY CORP	D	04/08/2024	VARIOUS	5,100.000	411,160	XXX	306,237	312,477	(6,240)			(6,240)		306,237		104,922	104,922	2,550	XXX
83001C-10-8	SIX FLAGS ENTERTAINMENT CORP		07/15/2024	VARIOUS	1,052.000	56,121	XXX	43,317							43,317		12,804	12,804	2,775	XXX
842587-10-7	SOUTHERN CO/THE		06/28/2024	VARIOUS	1,700.000	131,862	XXX	106,267	119,204	(12,937)			(12,937)		106,267		25,595	25,595	2,414	XXX
84790A-10-5	SPECTRUM BRANDS HOLDINGS INC		05/09/2024	VARIOUS	11,900.000	1,023,961	XXX	547,695	949,263	(401,568)			(401,568)		547,695		476,267	476,267	2,478	XXX
848577-10-2	SPIRIT AIRLINES INC		01/17/2024	VARIOUS	25,200.000	151,819	XXX	328,902	413,028	(84,126)			(84,126)		328,902		(177,084)	(177,084)		XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
84857L-10-1	SPIRE INC		12/04/2024	VARIOUS	2,800.000	191,927	XXX	165,637	174,552	(8,915)			(8,915)		165,637		26,290	26,290	7,324	XXX
85254J-10-2	STAG INDUSTRIAL INC		06/28/2024	VARIOUS	800.000	28,848	XXX	27,426	31,408	(3,982)			(3,982)		27,426		1,422	1,422	727	XXX
855244-10-9	STARBUCKS CORP		04/23/2024	J.P. MORGAN SECURITIES LLC-514105	1,200.000	105,720	XXX	118,008	115,212	2,796			2,796		118,008		(12,288)	(12,288)	684	XXX
860372-10-1	STEWART INFORMATION SERVICES CORP		06/26/2024	VARIOUS	11,800.000	712,590	XXX	615,972	693,250	(77,278)			(77,278)		615,972		96,618	96,618	3,732	XXX
87162W-10-0	TD SYNNEX CORP		05/21/2024	VARIOUS	2,300.000	279,205	XXX	241,222	247,503	(6,281)			(6,281)		241,222		37,983	37,983	1,440	XXX
882508-10-4	TEXAS INSTRUMENTS INC		10/28/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	900.000	185,240	XXX	21,978	153,414	(131,436)			(131,436)		21,978		163,262	163,262	3,510	XXX
88337F-10-5	ODP CORP/THE		10/07/2024	STATE STREET BANK & TRUST COMPANY / ISHA	2,300.000	70,606	XXX	106,856	129,490	(22,634)			(22,634)		106,856		(36,249)	(36,249)		XXX
88579Y-10-1	3M CO		10/28/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	1,284.000	167,284	XXX	47,336	140,367	(84,333)			(84,333)		47,336		119,948	119,948	3,736	XXX
88642R-10-9	TIDEWATER INC		07/15/2024	BERENBERG CAPITAL MARKETS LLC	2,000.000	209,844	XXX	131,628	144,220	(12,592)			(12,592)		131,628		78,216	78,216		XXX
89417E-10-9	TRAVELERS COS INC/THE		10/28/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	800.000	201,888	XXX	29,576	152,392	(122,816)			(122,816)		29,576		172,313	172,313	2,480	XXX
902681-10-5	UGI CORP		03/28/2024	VARIOUS	21,500.000	519,853	XXX	714,228	528,900	185,328			185,328		714,228		(194,375)	(194,375)	14,363	XXX
912008-10-9	US FOODS HOLDING CORP		11/15/2024	VARIOUS	6,500.000	383,325	XXX	241,238	295,165	(53,927)			(53,927)		241,238		142,087	142,087		XXX
91324P-10-2	UNITEDHEALTH GROUP INC		10/28/2024	VARIOUS	2,100.000	1,125,394	XXX	59,234	1,105,587	(1,046,353)			(1,046,353)		59,234		1,066,161	1,066,161	10,458	XXX
920253-10-1	VALMONT INDUSTRIES INC		04/23/2024	INSTINET INV SERVICES LTD LONDON	100.000	21,413	XXX	22,636	23,351	(715)			(715)		22,636		(1,223)	(1,223)	120	XXX
92240M-10-8	VECTOR GROUP LTD		09/04/2024	VARIOUS	27,900.000	391,064	XXX	333,274	314,712	18,562			18,562		333,274		57,790	57,790	8,940	XXX
92338C-10-3	VERALTO CORP		10/28/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	1.000	104	XXX	4	194	(78)			(78)		4		100	100		XXX
92343V-10-4	VERIZON COMMUNICATIONS INC		06/28/2024	VARIOUS	9,900.000	408,242	XXX	360,755	373,230	(12,475)			(12,475)		360,755		47,486	47,486	13,167	XXX
92556V-10-6	VIATRIS INC		11/11/2024	VARIOUS	7,100.000	92,489	XXX	82,875							82,875		9,614	9,614	2,556	XXX
925652-10-9	VICI PROPERTIES INC		06/28/2024	VARIOUS	5,300.000	151,295	XXX	160,708	168,964	(8,256)			(8,256)		160,708		(9,413)	(9,413)	6,101	XXX
92826C-83-9	VISA INC		10/28/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	100.000	28,418	XXX	2,158	26,035	(23,878)			(23,878)		2,158		26,260	26,260	156	XXX
92840M-10-2	VISTRA CORP		03/19/2024	VARIOUS	19,100.000	964,930	XXX	334,341	735,732	(401,391)			(401,391)		334,341		630,589	630,589	215	XXX
928881-10-1	VONTIER CORP		02/26/2024	VARIOUS	8,600.000	363,292	XXX	217,129	297,130	(80,001)			(80,001)		217,129		146,163	146,163		XXX
92936U-10-9	WP CAREY INC		04/23/2024	INSTINET INV SERVICES LTD LONDON	1,300.000	73,787	XXX	85,100	84,253	847			847		85,100		(11,313)	(11,313)	2,243	XXX
92942W-10-7	WK KELLOGG CO		05/02/2024	VARIOUS	38,800.000	782,731	XXX	457,524	509,832	(52,308)			(52,308)		457,524		325,207	325,207	6,208	XXX
931427-10-8	WALGREENS BOOTS ALLIANCE INC		12/10/2024	VARIOUS	16,500.000	159,748	XXX	256,111							256,111		(96,364)	(96,364)	4,125	XXX
941848-10-3	WATERS CORP		10/28/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	100.000	32,550	XXX	3,202	32,923	(29,721)			(29,721)		3,202		29,347	29,347		XXX
95082P-10-5	WESCO INTERNATIONAL INC		11/06/2024	VARIOUS	1,700.000	340,026	XXX	188,139	295,596	(107,457)			(107,457)		188,139		151,887	151,887	2,104	XXX
957638-10-9	WESTERN ALLIANCE BANCORP		11/06/2024	VARIOUS	2,200.000	187,187	XXX	65,808	144,738	(78,931)			(78,931)		65,808		121,379	121,379	2,035	XXX
96208T-10-4	WEX INC		09/30/2024	VARIOUS	2,000.000	414,106	XXX	283,748	389,100	(105,352)			(105,352)		283,748		130,358	130,358		XXX
968223-20-6	JOHN WILEY & SONS INC		11/12/2024	VARIOUS	100.000	5,330	XXX	3,690							3,690		1,640	1,640	106	XXX
98978V-10-3	ZOETIS INC		10/28/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	100.000	18,275	XXX	8,700	19,737	(11,037)			(11,037)		8,700		9,575	9,575	130	XXX
G21810-10-9	CLARIVATE PLC		11/01/2024	VARIOUS	6,700.000	48,530	XXX	64,086	62,042	2,044			2,044		64,086		(15,556)	(15,556)		XXX
G4412G-10-1	HERBALIFE LTD		05/13/2024	VARIOUS	900.000	10,185	XXX	10,987							10,987		(802)	(802)		XXX
G50871-10-5	JAZZ PHARMACEUTICALS PLC		12/12/2024	LUMINEX TRADING AND ANALYTICS	3,000.000	379,630	XXX	384,901	369,000	15,901			15,901		384,901		(5,271)	(5,271)		XXX
G5960L-10-3	MEDTRONIC PLC		06/28/2024	VARIOUS	4,000.000	316,739	XXX	335,348	329,520	5,828			5,828		335,348		(18,609)	(18,609)	7,690	XXX
G6564A-10-5	NOMAD FOODS LTD	D	01/08/2024	VARIOUS	15,000.000	264,388	XXX	258,600	254,250	4,350			4,350		258,600		5,788	5,788		XXX
G9456A-10-0	GOLAR LNG LTD	D	12/20/2024	VARIOUS	14,800.000	497,820	XXX	205,287	340,252	(134,965)			(134,965)		205,287		292,533	292,533	8,200	XXX
G9618E-10-7	WHITE MOUNTAINS INSURANCE GROUP LTD		06/25/2024	Northern Trust Corp	100.000	180,103	XXX	83,701	150,501	(66,800)			(66,800)		83,701		96,403	96,403	100	XXX

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1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
G97822-10-3	PERRIGO CO PLC		11/25/2024	VARIOUS	7,100.000	220,598	XXX	248,246	228,478	19,768			19,768		248,246		(27,648)	(27,648)	3,616	XXX
L72967-10-9	ORION SA	D	01/17/2024	Post Sale Income			XXX												174	XXX
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						53,626,222	XXX	41,388,325	48,078,718	(7,556,264)			(7,556,264)		41,388,325		12,237,897	12,237,897	480,414	XXX
Common Stocks: Mutual Funds Designations Not Assigned by the SVO																				
19766Q-78-3	COLUMBIA PYRFORD INTERNATL STOCK FUND		11/25/2024	CORPORATE ACTIONS	3,341,396.490	44,702,221	XXX	44,702,221	46,645,895	(1,943,674)			(1,943,674)		44,702,221				11,884	
5329999999 – Common Stocks: Mutual Funds Designations Not Assigned by the SVO						44,702,221	XXX	44,702,221	46,645,895	(1,943,674)			(1,943,674)		44,702,221				11,884	XXX
Common Stocks: Closed-End Funds Designations Not Assigned by the SVO																				
09247F-20-9	BLACKROCK INCOME TRUST INC		12/23/2024	VARIOUS	204,890.000	2,427,486	XXX	3,389,020	2,495,560	893,459			893,459		3,389,020		(961,534)	(961,534)	181,140	
09248E-10-2	BLACKROCK CALIFORNIA MUN INC TRUST		08/22/2024	Northern Trust Corp	20,800.000	247,277	XXX	248,067	250,224	(2,157)			(2,157)		248,067		(790)	(790)	8,986	
09249E-10-1	BLACKROCK CORE BOND TRUST		02/23/2024	VARIOUS	67,650.000	720,040	XXX	724,926	738,062	(13,135)			(13,135)		724,926		(4,886)	(4,886)	5,136	
092508-10-0	BLACKROCK CREDIT ALLOCATION INCOME TRUST		11/29/2024	Northern Trust Corp	214,525.000	2,327,477	XXX	3,324,033	2,213,898	1,110,135			1,110,135		3,324,033		(996,557)	(996,557)	183,379	
09662E-10-9	BNY MELLON STRATEGIC MUNI BOND FUND INC		10/23/2024	VARIOUS	68,200.000	416,788	XXX	546,688	389,422	157,266			157,266		546,688		(129,900)	(129,900)	12,276	
258623-10-7	DOUBLELINE OPPORTUNISTIC CREDIT FUND		12/04/2024	VARIOUS	237,880.000	3,666,307	XXX	4,650,417	3,651,458	998,959			998,959		4,650,417		(984,109)	(984,109)	281,021	
27827X-10-1	EATON VANCE MUNICIPAL BOND FUND		07/12/2024	CORPORATE ACTIONS	50,059.000	555,219	XXX	558,764	507,098	51,666			51,666		558,764		(3,544)	(3,544)	14,057	
27828H-10-5	EATON VANCE LTD DURATION INCOME FUND		03/01/2024	MISCHLER FINANCIAL GROUP, INC.	6,639.000	65,153	XXX	88,886	63,602	25,285			25,285		88,886		(23,733)	(23,733)	1,065	
27828V-10-4	EATON VANCE SHORT DURATION DIVERS INC FU		08/21/2024	MISCHLER FINANCIAL GROUP, INC.	8,500.000	94,082	XXX	112,751	88,230	24,521			24,521		112,751		(18,669)	(18,669)	4,685	
410123-10-3	JOHN HANCOCK INCOME SECURITIES TRUST		05/02/2024	CAPITAL INSTITUTIONAL SERVICES, INC.	914.000	10,090	XXX	14,606	9,944	4,661			4,661		14,606		(4,515)	(4,515)	100	
45781W-10-9	INSIGHT SELECT INCOME FUND		05/02/2024	CAPITAL INSTITUTIONAL SERVICES, INC.	1,159.000	18,729	XXX	24,559	18,509	6,050			6,050		24,559		(5,830)	(5,830)	232	
46131J-10-3	INVESCO MUNICIPAL TRUST		08/19/2024	Northern Trust Corp	34,288.000	343,864	XXX	370,300	326,765	43,535			43,535		370,300		(26,436)	(26,436)	10,856	
46131M-10-6	INVESCO TRUST FOR INVESTMENT GRADE MUNI		08/29/2024	CAPITAL INSTITUTIONAL SERVICES, INC.	10,628.000	109,997	XXX	118,383	105,111	13,272			13,272		118,383		(8,386)	(8,386)	3,386	
46132C-10-7	INVESCO MUNICIPAL OPPORTUNITY TRUST		01/08/2024	VARIOUS	23,532.000	226,621	XXX	242,447	226,143	16,305			16,305		242,447		(15,826)	(15,826)		
46132E-10-3	INVESCO ADVANTAGE MUNI INCOME TRUST II		08/23/2024	VARIOUS	55,626.000	482,906	XXX	486,385	470,040	16,346			16,346		486,385		(3,480)	(3,480)	12,309	
46132K-10-9	INVESCO PENNSYLVANIA VALUE MUNI INC TRU		12/13/2024	VARIOUS	98,998.000	1,149,946	XXX	1,319,452	989,980	329,472			329,472		1,319,452		(169,506)	(169,506)	52,319	
46132L-10-7	INVESCO BOND FUND		08/05/2024	VARIOUS	96,572.000	1,517,693	XXX	1,914,594	1,468,860	445,733			445,733		1,914,594		(396,900)	(396,900)	20,443	
46136K-10-5	INVESCO HIGH INCOME 2024 TRGT TERM FUND		12/04/2024	VARIOUS	31,731.000	239,071	XXX	250,011	218,627	31,384			31,384		250,011		(10,940)	(10,940)	5,236	
67061E-10-4	NUVEEN MASSACHUSETTS QLTY MUNI INC FUND		12/30/2024	Northern Trust Corp	10,199.000	115,363	XXX	103,026	107,191	(4,165)			(4,165)		103,026		12,337	12,337	6,971	
670657-10-5	NUVEEN AMT-FREE QLTY MUNI INC FUND		01/16/2024	CAPITAL INSTITUTIONAL SERVICES, INC.	19,000.000	208,444	XXX	283,711	209,000	74,711			74,711		283,711		(75,268)	(75,268)	711	
67070X-10-1	NUVEEN MUNICIPAL CREDIT INCOME FUND		05/23/2024	VARIOUS	62,300.000	744,129	XXX	717,472	736,386	(18,914)			(18,914)		717,472		26,657	26,657	9,220	
67071L-10-6	NUVEEN AMT-FREE MUNICIPAL CRDT INC FUND		09/19/2024	VARIOUS	68,063.000	887,397	XXX	815,337	804,505	10,832			10,832		815,337		72,061	72,061	32,289	
67073B-10-6	NUVEEN PREFERRED & INC OPPORTUNITIE FUND		08/26/2024	VARIOUS	70,100.000	537,567	XXX	703,815	473,876	229,939			229,939		703,815		(166,248)	(166,248)	25,972	
72200X-10-4	PIMCO STRATEGIC INCOME FUND INC		01/08/2024	Northern Trust Corp	58,904.000	355,073	XXX	409,786	358,136	51,649			51,649		409,786		(54,713)	(54,713)	4,101	
723763-10-8	PIONEER MUNICIPAL HIGH INCOME FUND TRUST		01/10/2024	VARIOUS	58,590.000	502,672	XXX	475,895	505,632	(29,736)			(29,736)		475,895		26,776	26,776		

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
957664-10-5	WESTERN ASSET PREMIER BOND FUND		11/08/2024	CAPITAL INSTITUTIONAL SERVICES, INC.	123,734.000	1,366,906	XXX	1,745,402	1,336,327	409,074			409,074		1,745,402		(378,495)	(378,495)	67,177	
95766R-10-4	WSTRN ASST INFLAT-LINKED OPPORT & INC FU		04/29/2024	CAPITAL INSTITUTIONAL SERVICES, INC.	49,716.000	417,884	XXX	633,779	431,038	202,741			202,741		633,779		(215,894)	(215,894)	12,031	
95790A-10-1	WESTERN ASSET INVTMENT GRD OPPORT TRUST		10/07/2024	VARIOUS	45,684.000	828,046	XXX	764,076	803,125	(39,049)			(39,049)		764,076		63,970	63,970	28,560	
5729999999 – Common Stocks: Closed-End Funds Designations Not Assigned by the SVO						20,582,227	XXX	25,036,587	19,996,747	5,039,840			5,039,840		25,036,587		(4,454,359)	(4,454,359)	983,657	XXX
5989999997 – Subtotals - Common Stocks - Part 4						118,910,670	XXX	111,127,133	114,721,360	(4,460,098)			(4,460,098)		111,127,133		7,783,538	7,783,538	1,475,955	XXX
5989999998 – Summary Item from Part 5 for Common Stocks						12,076,991	XXX	10,508,460							10,508,460		1,568,531	1,568,531	115,405	XXX
5989999999 – Subtotals - Common Stocks						130,987,661	XXX	121,635,593	114,721,360	(4,460,098)			(4,460,098)		121,635,593		9,352,068	9,352,068	1,591,359	XXX
5999999999 – Subtotals - Preferred and Common Stocks						139,491,602	XXX	129,300,675	119,632,685	(4,228,951)	151,383		(4,077,568)		129,488,823		10,002,779	10,002,779	1,844,589	XXX
6009999999 – Totals						622,638,486	XXX	624,332,276	545,265,217	(5,532,425)	(1,852,698)		(7,385,123)		604,916,440		17,708,544	17,708,544	17,045,603	XXX

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book / Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book / Adjusted Carrying Value at Disposal	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds: U.S. Governments																				
91282C-LH-2	US TREASURY N/B 3.75 31/08/26		09/04/2024	Northern Trust Corp	09/17/2024	CREDIT_SUISSE_NY	1,475,000	1,474,193	1,478,918	1,474,207		14		14			4,711	4,711	2,750	764
0109999999 – Bonds: U.S. Governments							1,475,000	1,474,193	1,478,918	1,474,207		14		14			4,711	4,711	2,750	764
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
3134H1-2V-4	FREDDIE MAC 5 26/06/29		06/18/2024	LOOP CAPITAL MARKETS LLC	12/26/2024	SECURITY CALLED BY ISSUER at 100.000	5,000,000	4,975,250	5,000,000	4,977,451		2,201		2,201			22,549	22,549	125,000	
0909999999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							5,000,000	4,975,250	5,000,000	4,977,451		2,201		2,201			22,549	22,549	125,000	
Bonds: Industrial and Miscellaneous (Unaffiliated)																				
00081T-AK-4	ACCO BRANDS CORP 4.25 15/03/29		10/16/2024	OPPENHEIMER AND CO, INC	12/03/2024	MORGAN STANLEY & CO INC. NEW YORK MORGST	200,000	186,000	185,250	186,363		363		363			(1,113)	(1,113)	1,865	756
007973-AD-2	ADVANCED ENERGY IND 2.5 15/09/28		03/21/2024	BARCLAYS BANK PLC BARCLABP	08/01/2024	BARCLAYS BANK PLC BARCLABP	17,000	17,029	17,838	17,027		(2)		(2)			811	811	162	12
01609W-BF-8	ALIBABA GROUP HOLDING 0.5 01/06/31	D	05/24/2024	VARIOUS	08/29/2024	VARIOUS	691,000	696,402	709,942	696,133		(269)		(269)			13,808	13,808	864	
02073L-AA-9	ALPHA GENERATION LLC 6.75 15/10/32		09/19/2024	CITIGROUP GLOBAL MARKETS INC.CP AND CD	09/20/2024	OPPENHEIMER AND CO, INC	75,000	75,000	76,125	75,000							1,125	1,125		
02352N-AA-7	AMER SPORTS COMPANY 6.75 16/02/31	D	04/12/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	11/05/2024	MERRIL LYNCH, P, F SMITH INC NEW YORK M	300,000	294,250	304,125	294,621		371		371			9,504	9,504	14,625	3,356
030981-AJ-3	AMERIGAS PART/FIN CORP 5.875 20/08/26		04/23/2024	J.P. MORGAN SECURITIES INC JPMORG4	08/09/2024	MORGAN STANLEY & CO INC. NEW YORK MORGST	350,000	346,063	342,125	346,535		473		473			(4,410)	(4,410)	9,824	3,713
03690A-AK-2	ANTERO MIDSTREAM PART/FI 6.625 01/02/32		01/11/2024	WELLS FARGO BANK, N.A.	01/11/2024	WELLS FARGO BANK, N.A.	100,000	100,000	100,250	100,000							250	250		
03969Y-AC-2	ARDAGH METAL PACKAGING 6 15/06/27		02/07/2024	J.P. MORGAN SECURITIES INC JPMORG4	12/12/2024	VARIOUS	350,000	343,875	349,625	345,293		1,418		1,418			4,332	4,332	20,850	3,150
05368V-AB-2	AVIENT CORP 6.25 01/11/31		09/05/2024	J.P. MORGAN SECURITIES INC JPMORG4	09/06/2024	J.P. MORGAN SECURITIES INC JPMORG4	50,000	50,000	50,625	50,000							625	625		
06055J-EZ-8	BANK OF AMERICA CORP 5.7 21/06/29		06/18/2024	BLAYLOCK & COMPANY INC	12/24/2024	SECURITY CALLED BY ISSUER at 100.000	1,500,000	1,500,000	1,500,000	1,500,000									42,750	
06739F-NB-3	BARCLAYS BANK PLC 0.25 29/05/29	D	05/20/2024	BARCLAYS CAPITAL INC BARCUS31	09/17/2024	BARCLAYS CAPITAL INC BARCUS31	503,000	553,300	595,119	550,135		(3,165)		(3,165)			44,984	44,984	384	
06744E-DH-7	BARCLAYS BANK PLC 1 16/02/29	D	02/02/2024	BARCLAYS CAPITAL INC BARCUS31	07/17/2024	BARCLAYS CAPITAL INC BARCUS31	210,000	210,000	220,172	210,000							10,172	10,172	887	
06745Q-RH-4	BARCLAYS BANK PLC 0.25 07/05/29	D	05/01/2024	BARCLAYS BANK PLC BARCLABP	09/09/2024	BARCLAYS BANK PLC BARCLABP	507,000	543,200	589,407	541,034		(2,166)		(2,166)			48,373	48,373	374	
06745U-TL-4	BARCLAYS BANK PLC 0.25 20/08/29	D	08/14/2024	BARCLAYS BANK PLC BARCLABP	11/08/2024	BARCLAYS BANK PLC BARCLABP	496,000	531,712	589,194	530,139		(1,573)		(1,573)			59,055	59,055	275	
07317Q-AJ-4	BAYTEX ENERGY CORP 8.5 30/04/30	A	02/02/2024	MERRIL LYNCH, P, F SMITH INC NEW YORK M	09/27/2024	MORGAN STANLEY & CO INC. NEW YORK MORGST	350,000	363,563	363,563	359,819		(3,743)		(3,743)			3,743	3,743	27,271	7,933
08265T-AD-1	BENTLEY SYSTEMS 0.375 01/07/27		04/19/2024	VARIOUS	08/19/2024	UBS WARBURG LLC WARBURGD	288,000	265,536	262,802	267,711		2,175		2,175			(4,909)	(4,909)	687	336
093712-AK-3	BLOOM ENERGY CORP 3 01/06/28		04/30/2024	J.P. MORGAN SECURITIES LLC-514105	11/15/2024	J.P. MORGAN SECURITIES LLC-514105	38,000	33,859	48,847	34,390		531		531			14,457	14,457	1,099	426

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book / Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book / Adjusted Carrying Value at Disposal	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
093712-AL-1	BLOOM ENERGY CORP 3 01/06/29		05/24/2024	J.P. MORGAN SECURITIES LLC-514105	07/23/2024	VARIOUS	148,000	148,000	154,917	148,000							6,917	6,917	625	
095796-AJ-7	BLUE RACER MID LLC/FINAN 7 15/07/29		05/14/2024	RBC CAPITAL MARKETS, LLC	05/15/2024	ROBERT W. BAIRD LIMITED ROBERTWB	75,000	75,000	75,563	75,000							563	563		
143658-BV-3	CARNIVAL CORP 5.75 01/12/27		08/21/2024	VARIOUS	12/03/2024	VARIOUS	390,000	589,526	702,750	569,135		(20,391)		(20,391)			133,615	133,615	13,328	5,878
19260Q-AE-7	COINBASE GLOBAL INC 0.25 01/04/30		08/27/2024	VARIOUS	11/29/2024	VARIOUS	619,000	597,278	672,406	598,151		873		873			74,256	74,256	782	370
228187-AB-6	CROWN AMER/CAP CORP VI 4.75 01/02/26		03/20/2024	BARCLAYS BANK PLC NY BARCNY	04/01/2024	VARIOUS	250,000	245,938	245,500	245,998		60		60			(498)	(498)	2,025	1,682
233104-AA-6	DCLI BIDCO LLC 7.75 15/11/29		10/23/2024	CITIGROUP GLOBAL MARKETS INC.CP AND CD	10/23/2024	STIFEL NICOLAUS AND CO	125,000	125,000	125,313	125,000							313	313		
23804L-AC-7	DATADOG INC 0 01/12/29		12/10/2024	MORGAN STANLEY & CO INC. NEW YORK MORGST	12/12/2024	VARIOUS	254,000	254,000	255,511	254,000							1,511	1,511		
252131-AM-9	DEXCOM INC 0.375 15/05/28		05/16/2024	VARIOUS	07/30/2024	JEFFERIES & COMPANY JEFFERIE	325,000	335,464	282,750	334,946		(518)		(518)			(52,196)	(52,196)	257	11
29605J-AA-4	ESAB CORP 6.25 15/04/29		03/25/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	03/25/2024	STIFEL NICOLAUS AND CO	50,000	50,000	50,063	50,000							63	63		
313747-BD-8	FEDERAL REALTY OP LP 3.25 15/01/29		01/09/2024	VARIOUS	05/17/2024	BANK OF AMERICA CORPORATION.	523,000	523,530	505,218	523,496		(34)		(34)			(18,278)	(18,278)	6,138	
343412-AH-5	FLUOR CORP 1.125 15/08/29		05/17/2024	RAYMOND JAMES AND ASSOCIATES RAYMONJS	08/02/2024	VARIOUS	143,000	152,647	170,891	152,365		(282)		(282)			18,527	18,527	687	429
345370-CZ-1	FORD MOTOR COMPANY 0 15/03/26		02/07/2024	WELLS FARGO BANK N.A.	08/23/2024	J.P. MORGAN SECURITIES LLC-514105	270,000	272,124	266,887	270,000							(3,113)	(3,113)		
34965K-AA-5	FORTREA HOLDINGS INC 7.5 01/07/30		03/15/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	05/16/2024	MERRIL LYNCH, P, F SMITH INC NEW YORK M	250,000	256,250	251,250	255,816		(434)		(434)			(4,566)	(4,566)	7,240	4,063
36255H-DJ-4	GS FINANCE CORP 4.84 17/06/27		09/06/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	10/30/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	431,000	418,773	394,937	419,276		503		503			(24,339)	(24,339)	10,656	555
371559-AB-1	GENESEE & WYOMING INC 6.25 15/04/32		04/05/2024	WELLS FARGO BANK, N.A.	04/05/2024	WELLS FARGO BANK, N.A.	225,000	225,000	225,563	225,000							563	563		
37940X-AT-9	GLOBAL PAYMENTS INC 1.5 01/03/31		02/21/2024	VARIOUS	10/08/2024	VARIOUS	974,000	1,006,026	919,989	1,003,294		(2,732)		(2,732)			(83,305)	(83,305)	9,080	
40637H-AF-6	HALOZYME THERAPEUTICS IN 1 15/08/28		02/01/2024	VARIOUS	03/01/2024	BNP PARIBAS, NEW YORK BRANCH	56,000	51,226	54,936	51,318		92		92			3,618	3,618	311	252
418751-AL-7	HAT HOLDINGS I LLC/HAT 8 15/06/27		03/18/2024	VARIOUS	05/22/2024	MORGAN STANLEY & CO INC. NEW YORK MORGST	500,000	519,375	524,375	518,215		(1,160)		(1,160)			6,160	6,160	18,556	10,667
431318-AY-0	HILCORP ENERGY I/HILCORP 6 15/04/30		02/07/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	09/27/2024	J.P. MORGAN SECURITIES INC JPMORG4	250,000	243,750	243,125	244,289		539		539			(1,164)	(1,164)	14,375	4,750
450056-AA-4	IRHYTHM TECHNOLOGIES INC 1.5 01/09/29		10/22/2024	VARIOUS	11/13/2024	VARIOUS	337,000	300,168	326,496	301,118		951		951			25,378	25,378	971	223
45344L-AD-5	CRESCENT ENERGY FINANCE 7.625 01/04/32		05/16/2024	VARIOUS	09/30/2024	CITIGROUP GLOBAL MARKETS INC.CP AND CD	600,000	606,750	600,000	605,954		(796)		(796)			(5,954)	(5,954)	23,510	4,056
45765U-AC-7	INSIGHT ENTERPRS 6.625 15/05/32		05/15/2024	J.P. MORGAN SECURITIES INC JPMORG4	05/15/2024	CANTOR FITZGERALD & CO 7311 CANTORFI	175,000	175,000	177,188	175,000							2,188	2,188		

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book / Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book / Adjusted Carrying Value at Disposal	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
45824T-BC-8	INTELSAT JACKSON HLDG 6.5 15/03/30	D	05/13/2024	BARCLAYS BANK PLC NY BARCNY	10/22/2024	MERRIL LYNCH, P, F SMITH INC NEW YORK M	350,000	335,563	333,375	336,447		885		885			(3,072)	(3,072)	13,776	3,792
465741-AP-1	ITRON INC 1.375 15/07/30		06/18/2024	J.P. MORGAN SECURITIES LLC-514105	10/09/2024	VARIOUS	316,000	316,000	331,182	316,000							15,182	15,182	1,032	
47215P-AH-9	JD.COM INC 0.25 01/06/29	D	05/21/2024	UBS WARBURG LLC WARBURGD	07/29/2024	VARIOUS	499,000	501,020	480,268	500,998		(22)		(22)			(20,730)	(20,730)	147	
48133D-L2-4	JPMORGAN CHASE FINANCIAL 0.5 15/06/27		08/23/2024	VARIOUS	10/28/2024	VARIOUS	545,000	595,551	554,983	590,867		(4,684)		(4,684)			(35,884)	(35,884)	1,047	346
48133W-6J-2	JPMORGAN CHASE FINANCIAL 5.5 14/06/27		06/12/2024	BLAYLOCK & COMPANY INC	12/14/2024	SECURITY CALLED BY ISSUER at 100.000	950,000	950,000	950,000	950,000									26,125	
50012L-AC-8	KODIAK GAS SERVICES LLC 7.25 15/02/29		01/30/2024	BARCLAYS BANK PLC NY BARCNY	01/30/2024	OPPENHEIMER AND CO, INC.	125,000	125,000	126,250	125,000							1,250	1,250		
50187T-AK-2	LGI HOMES INC 7 15/11/32		11/12/2024	MERRIL LYNCH, P, F SMITH INC NEW YORK M	11/13/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	100,000	100,000	100,250	100,000							250	250		
513075-BR-1	LAMAR MEDIA CORP 3.75 15/02/28		01/03/2024	JEFFERIES & COMPANY JEFFERIE	06/17/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	300,000	281,250	280,875	283,116		1,866		1,866			(2,241)	(2,241)	10,406	5,313
516544-AB-9	LANTHEUS HOLDINGS INC 2.625 15/12/27		01/23/2024	VARIOUS	07/23/2024	VARIOUS	60,000	61,936	98,417	61,702		(234)		(234)			36,715	36,715	945	175
55306N-AA-2	MKS INSTRUMENTS INC 1.25 01/06/30		10/25/2024	VARIOUS	12/18/2024	VARIOUS	390,000	396,260	391,023	395,861		(399)		(399)			(4,838)	(4,838)	2,834	1,451
55609N-AD-0	MACQUARIE AIRFINANCE HLD 6.5 26/03/31	D	03/19/2024	J.P. MORGAN SECURITIES INC JPMORG4	03/19/2024	PERSHING LLC.	50,000	49,875	50,000	49,875							125	125		
576485-AF-3	MATADOR RESOURCES CO 6.875 15/04/28		04/24/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	08/08/2024	VARIOUS	350,000	353,938	357,000	352,842		(1,095)		(1,095)			4,158	4,158	7,352	735
576485-AG-1	MATADOR RESOURCES CO 6.5 15/04/32		03/26/2024	MERRIL LYNCH, P, F SMITH INC NEW YORK M	04/24/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	350,000	350,313	348,250	350,306		(6)		(6)			(2,056)	(2,056)	1,517	
59151K-AL-2	METHANEX CORP 5.25 15/12/29	A	02/02/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	11/19/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	350,000	336,438	339,063	337,997		1,560		1,560			1,065	1,065	17,099	2,603
594972-AK-7	MICROSTRATEGY INC 0.875 15/03/31		07/11/2024	JEFFERIES & COMPANY JEFFERIE	07/24/2024	VARIOUS	325,000	284,848	320,384	284,994		146		146			35,390	35,390	988	901
595017-BF-0	MICROCHIP TECHNOLOGY INC 0.75 01/06/30		05/30/2024	J.P. MORGAN SECURITIES LLC-514105	09/06/2024	VARIOUS	275,000	277,265	265,973	277,065		(200)		(200)			(11,092)	(11,092)	567	
62957H-AJ-4	NABORS INDUSTRIES INC 7.375 15/05/27		02/22/2024	JEFFERIES & COMPANY JEFFERIE	07/30/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	350,000	348,688	356,563	348,844		157		157			7,718	7,718	18,356	7,242
62957H-AP-0	NABORS INDUSTRIES INC 9.125 31/01/30		07/30/2024	MERRIL LYNCH, P, F SMITH INC NEW YORK M	09/11/2024	MERRIL LYNCH, P, F SMITH INC NEW YORK M	350,000	374,063	365,750	372,599		(1,464)		(1,464)			(6,849)	(6,849)	3,726	
651229-BC-9	NEWELL BRANDS INC 6.375 15/09/27		06/10/2024	VARIOUS	10/29/2024	VARIOUS	450,000	446,750	456,188	447,099		349		349			9,089	9,089	17,930	6,765
65505P-AA-5	NOBLE FINANCE II LLC 8 15/04/30		08/08/2024	MORGAN STANLEY & CO INC. NEW YORK MORGST	08/08/2024	ROBERT W. BAIRD LIMITED ROBERTWB	50,000	51,500	51,625	51,492		(8)		(8)			133	133	1,411	1,411
66977W-AT-6	NOVA CHEMICALS CORP 8.5 15/11/28	A	01/19/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	03/27/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	150,000	156,188	159,563	155,573		(614)		(614)			3,989	3,989	4,356	1,948

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book / Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book / Adjusted Carrying Value at Disposal	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
680665-AJ-5	OLIN CORP 5.125 15/09/27		07/29/2024	MERRIL LYNCH, P, F SMITH INC NEW YORK M	12/11/2024	BARCLAYS BANK PLC NY BARCNY	100,000	97,750	98,625	97,995		245		245			630	630	3,801	1,922
682189-AU-9	ON SEMICONDUCTOR CORP 0.5 01/03/29		02/15/2024	Mizuho Securities USA	04/19/2024	Mizuho Securities USA	390,000	403,517	357,554	402,989		(528)		(528)			(45,434)	(45,434)	1,257	915
682691-AF-7	ONEMAIN FINANCE CORP 7.5 15/05/31		05/09/2024	VARIOUS	08/14/2024	BARCLAYS BANK PLC NY BARCNY	750,000	751,781	766,875	751,657		(124)		(124)			15,218	15,218	12,969	
70137W-AG-3	PARKLAND CORP 4.5 01/10/29	A	03/15/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	08/14/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	350,000	321,125	326,938	322,910		1,785		1,785			4,027	4,027	13,706	7,350
70202L-AC-6	PARSONS CORP 2.625 01/03/29		03/26/2024	JEFFERIES & COMPANY JEFFERIE	08/09/2024	VARIOUS	69,000	74,499	78,994	74,109		(390)		(390)			4,884	4,884	816	161
71429M-AB-1	PERRIGO FINANCE UNLIMITE 4.375 15/03/26		04/23/2024	WELLS FARGO BANK, N.A.	10/02/2024	SECURITY CALLED BY ISSUER at 100.000	350,000	338,625	350,214	341,135		2,510		2,510			8,866	8,866	8,593	1,701
71880K-AA-9	PHINIA INC 6.75 15/04/29		03/26/2024	VARIOUS	07/10/2024	JEFFERIES & COMPANY JEFFERIE	400,000	403,063	407,000	402,678		(384)		(384)			4,322	4,322	7,275	
723787-AP-2	PIONEER NATURAL RESOURCE 0.25 15/05/25		01/08/2024	BARCLAYS BANK PLC BARCLABP	06/18/2024	JEFFERIES & COMPANY JEFFERIE	69,000	169,564	200,042	126,503		(43,061)		(43,061)			73,539	73,539	103	26
737446-AU-8	POST HOLDINGS INC 6.25 15/02/32		02/05/2024	J.P. MORGAN SECURITIES INC JPMORG4	04/17/2024	J.P. MORGAN SECURITIES INC JPMORG4	125,000	125,000	122,813	125,000							(2,188)	(2,188)	1,280	
74166M-AE-6	PRIME SECSRVC BRW/FINANC 6.25 15/01/28		05/08/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	08/05/2024	WELLS FARGO BANK, N.A.	350,000	347,375	343,875	347,527		152		152			(3,652)	(3,652)	12,214	6,988
76169X-AE-4	REXFORD INDUSTRIAL REALT 4.125 15/03/29		08/23/2024	VARIOUS	11/07/2024	VARIOUS	1,818,000	1,855,459	1,831,409	1,853,523		(1,936)		(1,936)			(22,114)	(22,114)	43,916	17,949
780153-BW-1	ROYAL CARIBBEAN CRUISES 5.625 30/09/31		09/16/2024	MORGAN STANLEY & CO INC. NEW YORK MORGST	09/17/2024	CITIGROUP GLOBAL MARKETS INC.CP AND CD	25,000	25,000	25,250	25,000							250	250		
78351G-AA-3	RYAN SPECIALTY 5.875 01/08/32		09/05/2024	J.P. MORGAN SECURITIES INC JPMORG4	10/31/2024	MORGAN STANLEY & CO INC. NEW YORK MORGST	150,000	150,000	149,250	150,000							(750)	(750)	1,028	
78454L-AW-0	SM ENERGY CO 6.5 15/07/28		02/12/2024	VARIOUS	09/11/2024	UBS WARBURG LLC WARBURGD	350,000	351,375	350,438	350,000		(1,375)		(1,375)			438	438	14,977	1,670
78454L-AY-6	SM ENERGY CO 7 01/08/32		07/18/2024	J.P. MORGAN SECURITIES INC JPMORG4	09/27/2024	J.P. MORGAN SECURITIES INC JPMORG4	75,000	75,000	75,281	75,000							281	281	948	
79546V-AQ-9	SALLY HOLDINGS/SALLY CAP 6.75 01/03/32		02/12/2024	MERRIL LYNCH, P, F SMITH INC NEW YORK M	02/12/2024	MORGAN STANLEY & CO INC. NEW YORK MORGST	50,000	50,000	50,000	50,000										
803607-AD-2	SAREPTA THERAPEUTICS INC 1.25 15/09/27		04/11/2024	UBS WARBURG LLC WARBURGD	06/26/2024	VARIOUS	200,000	229,830	268,224	228,132		(1,698)		(1,698)			40,092	40,092	690	208
81761L-AB-8	SERVICE PROPERTIES TRUST 5.5 15/12/27		10/15/2024	VARIOUS	11/15/2024	VARIOUS	500,000	470,938	474,969	474,111		3,174		3,174			857	857	18,253	6,340
844741-BG-2	SOUTHWEST AIRLINES CO 1.25 01/05/25		02/26/2024	VARIOUS	07/30/2024	VARIOUS	1,005,000	1,082,881	998,337	1,054,964		(27,917)		(27,917)			(56,627)	(56,627)	9,246	3,960
853191-AA-2	STANDARD INDUSTR INC/NJ 6.5 30/07/32		07/30/2024	DEUTSCHE BANK SECURITIES CORP DEUTSECU	07/31/2024	DEUTSCHE BANK SECURITIES CORP DEUTSECU	125,000	125,000	125,313	125,000							313	313		
86800U-AA-2	SUPER MICRO COMPUTER INC 0 01/03/29		06/12/2024	VARIOUS	09/18/2024	VARIOUS	141,000	139,423	121,686	139,511		88		88			(17,825)	(17,825)	4	
880779-BB-8	TEREX CORP 6.25 15/10/32		09/30/2024	UBS WARBURG LLC WARBURGD	10/01/2024	CANTOR FITZGERALD & CO 7311 CANTORFI	75,000	75,000	75,750	75,000							750	750		

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book / Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book / Adjusted Carrying Value at Disposal	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
88162G-AB-9	TETRA TECH INC 2.25 15/08/28		06/25/2024	VARIOUS	12/23/2024	BANK OF AMERICA CORPORATION	485,000	555,297	565,925	545,229		(10,068)		(10,068)			20,696	20,696	9,367	2,018
89677Q-AA-5	TRIP.COM GROUP LTD 0.75 15/06/29	D	06/04/2024	J.P. MORGAN SECURITIES LLC-514105	09/25/2024	CITIGROUP GLOBAL MARKETS INC/SMITH BARNE	400,000	400,000	414,380	400,000							14,380	14,380	908	
897051-AC-2	TRONOX INC 4.625 15/03/29		06/20/2024	VARIOUS	10/28/2024	VARIOUS	400,000	360,500	361,000	362,977		2,477		2,477			(1,977)	(1,977)	9,430	2,814
90279X-AA-0	UKG INC 6.875 01/02/31		01/30/2024	J.P. MORGAN SECURITIES INC JPMORG4	01/31/2024	WELLS FARGO BANK, N.A.	175,000	175,000	176,969	175,000							1,969	1,969		
90353T-AK-6	UBER TECHNOLOGIES INC 4.5 15/08/29		01/02/2024	WELLS FARGO BANK, N.A.	05/08/2024	MERRIL LYNCH, P, F SMITH INC NEW YORK M	300,000	285,375	282,750	286,161		786		786			(3,411)	(3,411)	9,938	5,213
90353T-AM-2	UBER TECHNOLOGIES INC 0.875 01/12/28		08/28/2024	BARCLAYS CAPITAL INC BARCUS31	12/11/2024	WELLS FARGO BANK N.A.	725,000	871,085	837,881	861,430		(9,654)		(9,654)			(23,550)	(23,550)	3,242	1,551
92262T-AA-4	VELOCITY VEHICLE GROUP 8 01/06/29		05/30/2024	J.P. MORGAN SECURITIES INC JPMORG4	05/30/2024	J.P. MORGAN SECURITIES INC JPMORG4	75,000	75,000	75,750	75,000							750	750		
92332Y-AC-5	VENTURE GLOBAL LNG INC 9.5 01/02/29		02/06/2024	MERRIL LYNCH, P, F SMITH INC NEW YORK M	07/22/2024	MERRIL LYNCH, P, F SMITH INC NEW YORK M	400,000	426,000	443,000	423,881		(2,119)		(2,119)			19,119	19,119	28,394	10,978
92857W-AQ-3	VODAFONE GROUP PLC 6.15 27/02/37	D	02/16/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	03/13/2024	MORGAN STANLEY & CO INC. NEW YORK MORGST	250,000	261,875	263,750	261,834		(41)		(41)			1,916	1,916	8,456	7,431
931427-AC-2	WALGREENS BOOTS ALLIANCE 4.8 18/11/44		01/03/2024	J.P. MORGAN SECURITIES INC JPMORG4	08/28/2024	BARCLAYS BANK PLC NY BARCNY	200,000	167,000	155,000	167,513		513		513			(12,513)	(12,513)	7,493	1,253
94419N-AA-5	WAYFAIR LLC 7.25 31/10/29		09/24/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	09/24/2024	ROBERT W. BAIRD LIMITED ROBERTWB	25,000	25,000	25,500	25,000							500	500		
97717P-AG-9	WISDOMTREE INC 3.25 15/08/29		10/23/2024	OPPENHEIMER AND CO, INC	12/11/2024	OPPENHEIMER AND CO, INC	365,000	373,537	419,458	373,131		(407)		(407)			46,327	46,327	3,921	572
983130-AX-3	WYNN LAS VEGAS LLC/CORP 5.25 15/05/27		03/15/2024	CITIGROUP GLOBAL MARKETS INC.CP AND CD	05/08/2024	CITIGROUP GLOBAL MARKETS INC.CP AND CD	400,000	391,500	390,000	391,848		348		348			(1,848)	(1,848)	10,208	7,233
98954M-AG-6	ZILLOW GROUP INC 1.375 01/09/26		08/01/2024	VARIOUS	08/26/2024	VARIOUS	440,000	512,748	580,173	505,952		(6,796)		(6,796)			74,221	74,221	2,789	1,527
BY5255-37-1	LENOVO GROUP LTD 2.5 26/08/29	D	01/29/2024	JP MORGAN SECURITIES LTD. LONDON	03/04/2024	MORGAN GUARANTY EUROCEAR OP CENTER	200,000	241,128	255,960	239,522		(1,606)		(1,606)			16,438	16,438	2,639	2,139
ZK0252-45-0	SK HYNIX INC 1.75 11/04/30	D	02/05/2024	JEFFERIES & COMPANY JEFFERIE	11/15/2024	MORGAN STANLEY & CO INC. NEW YORK MORGST	200,000	265,570	321,180	248,190		(17,380)		(17,380)			72,990	72,990	2,994	253
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)							32,187,000	33,021,880	33,415,132	32,873,660		(146,085)		(146,085)			541,252	541,252	610,927	177,472
2509999998 – Subtotals - Bonds							38,662,000	39,471,323	39,894,050	39,325,318		(143,870)		(143,870)			568,512	568,512	738,677	178,236
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
012653-20-0	ALBEMARLE CORP 7.25 01/03/27		06/21/2024	VARIOUS	09/11/2024	VARIOUS	10,428.000	526,319	430,862	525,405		(914)		(914)			(94,543)	(94,543)	15,206	
097023-20-4	BOEING CO/THE 6 15/10/27		10/29/2024	VARIOUS	12/27/2024	VARIOUS	28,670.000	1,548,054	1,696,113	1,543,082		(4,972)		(4,972)			153,031	153,031		
4029999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred								2,074,373	2,126,975	2,068,488		(5,885)		(5,885)			58,488	58,488	15,206	
4509999998 – Subtotals – Preferred Stocks								2,074,373	2,126,975	2,068,488		(5,885)		(5,885)			58,488	58,488	15,206	
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
00922R-10-5	AIR TRANSPORT SERVICES GROUP INC		03/01/2024	VARIOUS	12/27/2024	Northern Trust Corp	4,700.000	57,072	103,019	57,072							45,947	45,947		

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book / Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book / Adjusted Carrying Value at Disposal	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
031162-10-0	AMGEN INC		04/23/2024	MORGAN STANLEY & CO INC. NEW YORK MORGST	06/28/2024	BARCLAYS CAPITAL INC BARCUS31	300.000	82,127	93,732	82,127							11,605	11,605	675	
03750L-10-9	APARTMENT INCOME REIT CORP		04/23/2024	PERSHING LLC.	07/01/2024	CORPORATE ACTIONS	700.000	26,896	27,384	26,896							488	488		
037833-10-0	APPLE INC		09/25/2024	SSB-CUSTODIAN SSBCUSTO	10/28/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	300.000	67,911	70,017	67,911							2,106	2,106		
047726-30-2	ATLANTA BRAVES HOLDINGS INC		02/21/2024	VARIOUS	07/15/2024	VARIOUS	8,600.000	340,872	361,374	340,872							20,501	20,501		
04956D-10-7	ATMUS FILTRATION TECHNOLOGIES INC		06/25/2024	VARIOUS	10/16/2024	VARIOUS	8,000.000	227,531	317,602	227,531							90,071	90,071	400	
06417N-10-3	BANK OZK		02/06/2024	J.P. MORGAN SECURITIES LLC-514105	06/28/2024	SSB-CUSTODIAN SSBCUSTO	400.000	16,713	16,400	16,713							(313)	(313)	156	
099502-10-6	BOOZ ALLEN HAMILTON HOLDING CORP		04/23/2024	CITADEL SECURITIES INSTITUTIONAL LL	06/28/2024	SSB-CUSTODIAN SSBCUSTO	100.000	14,561	15,390	14,561							829	829	51	
11135F-10-1	BROADCOM INC		02/06/2024	SSB-CUSTODIAN SSBCUSTO	06/28/2024	BARCLAYS CAPITAL INC BARCUS31	100.000	122,265	160,548	122,265							38,283	38,283	1,050	
12541W-20-9	CH ROBINSON WORLDWIDE INC		04/30/2024	VARIOUS	08/19/2024	VARIOUS	5,400.000	382,798	520,674	382,798							137,876	137,876	3,294	
125523-10-0	CIGNA GROUP/THE		04/23/2024	J.P. MORGAN SECURITIES LLC-514105	06/28/2024	BARCLAYS CAPITAL INC BARCUS31	200.000	70,839	66,112	70,839							(4,728)	(4,728)	280	
126650-10-0	CVS HEALTH CORP		04/23/2024	VARIOUS	06/28/2024	JP MORGAN BANK LUXEMBOURG SA	1,200.000	84,992	70,872	84,992							(14,120)	(14,120)	266	
147528-10-3	CASEY'S GENERAL STORES INC		01/30/2024	ROBERT W. BAIRD LIMITED ROBERTWB	06/26/2024	VARIOUS	1,000.000	271,133	380,883	271,133							109,750	109,750	860	
148806-10-2	CATALENT INC		03/20/2024	EVERCORE ISI	04/26/2024	VARIOUS	1,200.000	67,200	67,055	67,200							(145)	(145)		
171779-30-9	CIENA CORP		06/24/2024	VARIOUS	08/23/2024	VARIOUS	7,500.000	353,946	417,152	353,946							63,206	63,206		
197236-10-2	COLUMBIA BANKING SYSTEM INC		03/18/2024	VARIOUS	09/16/2024	VARIOUS	8,200.000	158,386	199,164	158,386							40,778	40,778	8,064	
20451N-10-1	COMPASS MINERALS INTERNATIONAL INC		04/10/2024	VARIOUS	11/01/2024	VARIOUS	39,900.000	662,521	489,104	662,521							(173,416)	(173,416)	1,860	
22160N-10-9	COSTAR GROUP INC		04/23/2024	INSTINET INV SERVICES LTD LONDON	06/28/2024	BARCLAYS CAPITAL INC BARCUS31	200.000	17,130	14,827	17,130							(2,303)	(2,303)		
22822V-10-1	CROWN CASTLE INC		02/06/2024	VARIOUS	04/23/2024	CITADEL SECURITIES INSTITUTIONAL LL	300.000	32,298	28,685	32,298							(3,613)	(3,613)	470	
23345M-10-7	DT MIDSTREAM INC		03/14/2024	VARIOUS	08/23/2024	VARIOUS	7,800.000	419,314	578,993	419,314							159,679	159,679	11,466	
25960R-10-5	DOUGLAS DYNAMICS INC		04/09/2024	VARIOUS	12/16/2024	VARIOUS	17,700.000	411,360	481,313	411,360							69,953	69,953	10,679	
277276-10-1	EASTGROUP PROPERTIES INC		04/23/2024	DIRECT TRADING INSTITUTIONAL INC	06/28/2024	VARIOUS	200.000	33,141	34,019	33,141							878	878	191	
28176E-10-8	EDWARDS LIFESCIENCES CORP		04/23/2024	VARIOUS	06/28/2024	BARCLAYS CAPITAL INC BARCUS31	500.000	43,792	46,182	43,792							2,390	2,390		
294628-10-2	EQUITY COMMONWEALTH		04/05/2024	VARIOUS	12/06/2024	CAPITAL INSTITUTIONAL SERVICES, INC.	9,900.000	185,469	201,933	185,469							16,464	16,464		
29472R-10-8	EQUITY LIFESTYLE PROPERTIES INC		04/23/2024	BANK OF AMERICA CORPORATION	06/28/2024	SSB-CUSTODIAN SSBCUSTO	200.000	12,453	13,026	12,453							573	573	191	

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book / Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book / Adjusted Carrying Value at Disposal	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
29476L-10-7	EQUITY RESIDENTIAL		04/23/2024	INSTINET INV SERVICES LTD LONDON	06/28/2024	STATE STREET BANK AND TRUST CO STSTBKUS	600.000	38,046	41,604	38,046							3,558	3,558		
297178-10-5	ESSEX PROPERTY TRUST INC		04/23/2024	CITADEL SECURITIES INSTITUTIONAL LL	06/28/2024	STATE STREET BANK AND TRUST CO STSTBKUS	200.000	48,556	54,440	48,556							5,884	5,884	163	
30226D-10-6	EXTREME NETWORKS INC		02/20/2024	VARIOUS	10/31/2024	INSTINET INV SERVICES LTD LONDON	2,700.000	37,422	40,374	37,422							2,953	2,953		
34379V-10-3	FLUENCE ENERGY INC		04/16/2024	ROBERT W. BAIRD LIMITED ROBERTWB	09/11/2024	JOHNSON RICE & COMPANY LLC	1,600.000	25,625	32,601	25,625							6,976	6,976		
369550-10-8	GENERAL DYNAMICS CORP		04/23/2024	PERSHING LLC.	06/28/2024	BARCLAYS CAPITAL INC BARCUS31	400.000	117,557	116,052	117,557							(1,505)	(1,505)		
37247D-10-6	GENWORTH FINANCIAL INC		04/10/2024	VARIOUS	08/28/2024	Northern Trust Corp	9,300.000	57,051	63,917	57,051							6,866	6,866		
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES INC		02/06/2024	J.P. MORGAN SECURITIES LLC-514105	04/23/2024	BANK OF AMERICA CORPORATION.	1,100.000	14,578	11,984	14,578							(2,594)	(2,594)		
42226K-10-5	HEALTHCARE REALTY TRUST INC		02/06/2024	VARIOUS	06/28/2024	VARIOUS	1,100.000	17,524	18,128	17,524							604	604	682	
42250P-10-3	HEALTHPEAK PROPERTIES INC		04/23/2024	INSTINET INV SERVICES LTD LONDON	06/28/2024	SSB-CUSTODIAN SSBCUSTO	1,200.000	22,167	23,520	22,167							1,353	1,353	360	
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		04/23/2024	PERSHING LLC.	06/28/2024	BNP PARIBAS SECURITIES SERVICES, GERMANY	400.000	73,658	69,180	73,658							(4,478)	(4,478)	668	
46187W-10-7	INVITATION HOMES INC		04/23/2024	CITIGROUP GLOBAL MARKETS INC	06/28/2024	VARIOUS	800.000	27,334	28,711	27,334							1,378	1,378	224	
489398-10-7	KENNEDY-WILSON HOLDINGS INC		03/14/2024	VARIOUS	09/19/2024	VARIOUS	23,900.000	225,783	264,451	225,783							38,668	38,668	8,604	
532457-10-8	ELI LILLY & CO		04/23/2024	INSTINET INV SERVICES LTD LONDON	06/28/2024	BARCLAYS CAPITAL INC BARCUS31	100.000	74,183	90,535	74,183							16,353	16,353	130	
546347-10-5	LOUISIANA-PACIFIC CORP		02/05/2024	INSTINET INV SERVICES LTD LONDON	12/16/2024	VARIOUS	2,400.000	157,775	275,388	157,775							117,613	117,613	2,496	
606710-20-0	MITEK SYSTEMS INC		04/03/2024	VARIOUS	12/20/2024	VARIOUS	18,000.000	246,548	182,025	246,548							(64,523)	(64,523)		
60770K-10-7	MODERNA INC		02/06/2024	J.P. MORGAN SECURITIES LLC-514105	06/28/2024	BARCLAYS CAPITAL INC BARCUS31	100.000	10,003	11,874	10,003							1,871	1,871		
608190-10-4	MOHAWK INDUSTRIES INC		06/26/2024	VARIOUS	09/12/2024	VARIOUS	4,500.000	514,578	670,096	514,578							155,518	155,518		
60855R-10-0	MOLINA HEALTHCARE INC		04/23/2024	PERSHING LLC.	06/28/2024	BARCLAYS CAPITAL INC BARCUS31	100.000	36,289	29,729	36,289							(6,560)	(6,560)		
64110Y-10-8	NET LEASE OFFICE PROPERTIES		04/23/2024	MORGAN STANLEY & CO INC. NEW YORK MORGST	06/28/2024	VARIOUS	500.000	11,866	12,310	11,866							444	444		
65339F-10-1	NEXTERA ENERGY INC		04/23/2024	INSTINET INV SERVICES LTD LONDON	06/28/2024	VARIOUS	1,500.000	100,189	106,212	100,189							6,023	6,023	773	
680665-20-5	OLIN CORP		01/04/2024	COWEN AND COMPANY, LLC	06/20/2024	PERSHING LLC.	1,000.000	52,858	49,678	52,858							(3,180)	(3,180)	400	
72346Q-10-4	PINNACLE FINANCIAL PARTNERS INC		02/06/2024	J.P. MORGAN SECURITIES LLC-514105	06/28/2024	BARCLAYS CAPITAL INC BARCUS31	300.000	24,130	24,011	24,130							(119)	(119)	66	

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book / Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book / Adjusted Carrying Value at Disposal	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
74340W-10-3	PROLOGIS INC		04/23/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	06/28/2024	VARIOUS	200.000	20,997	22,462	20,997							1,465	1,465	192	
754907-10-3	RAYONIER INC		04/23/2024	CITADEL SECURITIES INSTITUTIONAL LL	06/28/2024	SSB-CUSTODIAN SSBCUSTO	400.000	12,292	11,636	12,292							(656)	(656)	114	
75513E-10-1	RTX CORP		04/23/2024	VARIOUS	06/28/2024	BARCLAYS CAPITAL INC BARCUS31	900.000	90,698	90,346	90,698							(352)	(352)	626	
758849-10-3	REGENCY CENTERS CORP		04/23/2024	UBS WARBURG LLC WARBURGD	06/28/2024	SSB-CUSTODIAN SSBCUSTO	200.000	12,024	12,440	12,024							416	416	134	
761152-10-7	RESMED INC		02/06/2024	SSB-CUSTODIAN SSBCUSTO	06/28/2024	VARIOUS	400.000	76,288	76,566	76,288							278	278	384	
76169C-10-0	REXFORD INDUSTRIAL REALTY INC		02/06/2024	SSB-CUSTODIAN SSBCUSTO	04/23/2024	J.P. MORGAN SECURITIES LLC-514105	900.000	47,592	39,814	47,592							(7,778)	(7,778)	376	
83001C-10-8	SIX FLAGS ENTERTAINMENT CORP		01/10/2024	SANFORD BERNSTEIN AND CO	07/15/2024	INSTINET INV SERVICES LTD LONDON	2,348.000	62,464	76,181	62,464							13,717	13,717	918	
85254J-10-2	STAG INDUSTRIAL INC		04/23/2024	INSTINET INV SERVICES LTD LONDON	06/28/2024	SSB-CUSTODIAN SSBCUSTO	300.000	10,706	10,818	10,706							112	112	74	
858912-10-8	STERICYCLE INC		04/29/2024	VARIOUS	06/26/2024	VARIOUS	18,100.000	901,240	1,050,299	901,240							149,059	149,059		
860372-10-1	STEWART INFORMATION SERVICES CORP		04/10/2024	ABEL NOSER 6293603	06/26/2024	VARIOUS	1,000.000	59,702	59,976	59,702							274	274	634	
902653-10-4	UDR INC		04/23/2024	INSTINET INV SERVICES LTD LONDON	06/28/2024	STATE STREET BANK AND TRUST CO STSTBKUS	600.000	22,476	24,690	22,476							2,214	2,214		
903731-10-7	UL SOLUTIONS INC		05/14/2024	VARIOUS	06/27/2024	VARIOUS	9,000.000	313,908	362,006	313,908							48,098	48,098	1,125	
92240M-10-8	VECTOR GROUP LTD		06/10/2024	VARIOUS	09/04/2024	VARIOUS	22,200.000	220,608	332,552	220,608							111,944	111,944	8,580	
922475-10-8	VEEVA SYSTEMS INC		04/23/2024	INSTINET INV SERVICES LTD LONDON	06/28/2024	SSB-CUSTODIAN SSBCUSTO	100.000	20,173	18,301	20,173							(1,872)	(1,872)		
92343V-10-4	VERIZON COMMUNICATIONS INC		04/23/2024	VARIOUS	06/28/2024	BARCLAYS CAPITAL INC BARCUS31	2,700.000	108,056	111,338	108,056							3,282	3,282	200	
92556V-10-6	VIATRIS INC		02/09/2024	JANNEY MONTGOMERY SCOTT NEW YORK	11/07/2024	VARIOUS	6,400.000	74,148	76,055	74,148							1,907	1,907	1,884	
92942W-10-7	WK KELLOGG CO		01/23/2024	Mizuho Securities USA	05/02/2024	VARIOUS	8,600.000	113,778	204,111	113,778							90,333	90,333	1,376	
931427-10-8	WALGREENS BOOTS ALLIANCE INC		05/28/2024	PERSHING LLC	10/31/2024	Northern Trust Corp	2,000.000	31,310	18,511	31,310							(12,799)	(12,799)	500	
968223-20-6	JOHN WILEY & SONS INC		03/05/2024	VARIOUS	11/12/2024	VARIOUS	14,400.000	478,263	711,580	478,263							233,318	233,318	11,209	
969904-10-1	WILLIAMS-SONOMA INC		04/23/2024	BANK OF AMERICA CORPORATION	06/28/2024	BARCLAYS CAPITAL INC BARCUS31	100.000	28,350	28,236	28,350							(114)	(114)		
97650W-10-8	WINTRUST FINANCIAL CORP		04/23/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	06/28/2024	BARCLAYS CAPITAL INC BARCUS31	400.000	40,300	39,422	40,300							(878)	(878)	180	
G4412G-10-1	HERBALIFE LTD		01/16/2024	VARIOUS	05/09/2024	Mizuho Securities USA	11,900.000	159,063	123,521	159,063							(35,542)	(35,542)		
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded								9,000,876	10,493,140	9,000,876							1,492,264	1,492,264	83,022	
Common Stocks: Closed-End Funds Designations Not Assigned by the SVO																				
09248L-10-6	BLACKROCK NEW YORK MUNI INCOME TRUST		04/30/2024	VARIOUS	08/22/2024	VARIOUS	9,529.000	98,508	102,280	98,508							3,772	3,772	1,557	
09253X-10-2	BLACKROCK MUNICIPAL INCOME FUND INC		05/06/2024	Northern Trust Corp	09/23/2024	Northern Trust Corp	41,200.000	485,666	512,069	485,666							26,403	26,403	10,472	

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book / Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book / Adjusted Carrying Value at Disposal	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
09255C-10-6	BLACKROCK MUNIHOLDINGS NEW YORK QLTY FUN		05/23/2024	VARIOUS	08/22/2024	Northern Trust Corp	15,573.000	162,730	166,856	162,730							4,126	4,126	2,524	
09255E-10-2	BLACKROCK MUNIYIELD NEW YORK QLTY FUN		05/23/2024	VARIOUS	08/22/2024	Northern Trust Corp	17,200.000	174,718	179,582	174,718							4,864	4,864	2,860	
09255G-10-7	BLACKROCK MUNIYIELD PENNSYLVANIA QLTY F		04/11/2024	Northern Trust Corp	06/06/2024	CAPITAL INSTITUTIONAL SERVICES, INC.	4,100.000	49,263	50,347	49,263							1,085	1,085	394	
23342Q-10-1	DWS STRATEGIC MUNICIPAL INCOME TRUST		08/02/2024	Northern Trust Corp	11/22/2024	CORPORATE ACTIONS	15,580.000	156,884	157,841	156,884							957	957	1,153	
31423P-10-8	FEDERATED HERMES PREMIER MUNI INC FUND		09/03/2024	VARIOUS	10/31/2024	VARIOUS	8,010.000	88,794	98,628	88,794							9,833	9,833	1,639	
46131T-10-1	INVESCO TRUST FOR INVT GRD NEW YORK MUNI		05/08/2024	VARIOUS	12/26/2024	VARIOUS	24,426.000	258,203	280,502	258,203							22,299	22,299	11,333	
46132H-10-6	INVESCO CALIFORNIA VALUE MUNI INC TR		05/17/2024	Northern Trust Corp	08/07/2024	CAPITAL INSTITUTIONAL SERVICES, INC.	3,100.000	30,504	33,475	30,504							2,971	2,971	401	
46136K-10-5	INVESCO HIGH INC 2024 TARGET TERM F		11/08/2024	Northern Trust Corp	12/04/2024	Northern Trust Corp	300.000	2,313	2,270	2,313							(43)	(43)	50	
5729999999 – Common Stocks: Closed-End Funds Designations Not Assigned by the SVO								1,507,584	1,583,851	1,507,584							76,267	76,267	32,383	
5989999998 – Subtotals - Common Stocks								10,508,460	12,076,991	10,508,460							1,568,531	1,568,531	115,405	
5999999999 – Subtotals - Preferred and Common Stocks								12,582,834	14,203,966	12,576,948		(5,885)		(5,885)			1,627,018	1,627,018	130,611	
6009999999 – Totals								52,054,156	54,098,016	51,902,266		(149,755)		(149,755)			2,195,531	2,195,531	869,288	178,236

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks, U.S. Property & Casualty Insurer										
38704#-10-5	Grange Indemnity Ins Co		10322			52,477,922			1,000.000	
38704@-10-7	Grange Insurance Company of MI		11136			40,797,040			1,000.000	
38708#-10-1	Grange Property & Casualty Ins		11982			41,055,297			1,000.000	
89840#-10-3	Trustgard Insurance Company		40118			64,926,522			2,000,000.000	
1199999 – Common Stocks, U.S. Property & Casualty Insurer						199,256,781			XXX	XXX
1899999 – Subtotals – Common Stocks						199,256,781			XXX	XXX
1999999 – Totals – Preferred and Common Stocks						199,256,781			XXX	XXX

1. Total amount of goodwill nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 – Totals – Preferred and Common Stocks				XXX	XXX

NONE

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change In Book / Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued Dec 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds: Industrial and Miscellaneous (Unaffiliated), Issuer Obligations																			
BOOKING HOLDINGS INC 0.75 01/05/25			08/06/2024	VARIOUS	05/01/2025	214,902		(92,750)			160,000	307,652	220		0.750	-84.009	MN	580	308
SOUTHWEST AIRLINES CO 1.25 01/05/25			12/27/2024	VARIOUS	05/01/2025	1,578,408		(6,710)			1,540,000	1,585,118	3,208		1.250	-6.063	MN		1,663
1019999999 – Bonds: Industrial and Miscellaneous (Unaffiliated), Issuer Obligations						1,793,310		(99,459)			1,700,000	1,892,770	3,428		XXX	XXX	XXX	580	1,970
1109999999 – Bonds: Subtotals – Industrial and Miscellaneous (Unaffiliated)						1,793,310		(99,459)			1,700,000	1,892,770	3,428		XXX	XXX	XXX	580	1,970
2419999999 – Total Bonds, Subtotals – Issuer Obligations						1,793,310		(99,459)			1,700,000	1,892,770	3,428		XXX	XXX	XXX	580	1,970
2509999999 – Total Bonds, Subtotals – Bonds						1,793,310		(99,459)			1,700,000	1,892,770	3,428		XXX	XXX	XXX	580	1,970
7709999999 – Total Short-Term Investments						1,793,310		(99,459)			XXX	1,892,770	3,428		XXX	XXX	XXX	580	1,970

1. Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number							
1A	1A $	1B $	1C $	1D $	1E $	1F $	1G $214,902
1B	2A $1,578,408	2B $	2C $				
1C	3A $	3B $	3C $				
1D	4A $	4B $	4C $				
1E	5A $	5B $	5C $				
1F	6 $						

(E-18) Schedule DB - Part A - Section 1

NONE

(E-18) Schedule DB - Part A - Section 1 - Description of Hedged Risk(s)

NONE

(E-18) Schedule DB - Part A - Section 1 - Financial or Economic Impact of the Hedge

NONE

(E-19) Schedule DB - Part A - Section 2

NONE

(E-19) Schedule DB - Part A - Section 2 - Description of Hedged Risk(s)

NONE

(E-19) Schedule DB - Part A - Section 2 - Financial or Economic Impact of the Hedge

NONE

(E-20) Schedule DB - Part B - Section 1

NONE

(E-20) Schedule DB - Part B - Section 1 - Broker Name

NONE

(E-20) Schedule DB - Part B - Section 1 - Description of Hedged Risk(s)

NONE

(E-20) Schedule DB - Part B - Section 1 - Financial or Economic Impact of the Hedge

NONE

(E-21) Schedule DB - Part B - Section 2

NONE

(E-21) Schedule DB - Part B - Section 2 - Description of Hedged Risk(s)

NONE

(E-21) Schedule DB - Part B - Section 2 - Financial or Economic Impact of the Hedge

NONE

(E-22) Schedule DB - Part D - Section 1

NONE

(E-23) Schedule DB - Part D - Section 2 - By Reporting Entity

NONE

(E-23) Schedule DB - Part D - Section 2 - To Reporting Entity

NONE

(E-24) Schedule DB - Part E

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts)
and not included on Schedules A, B, BA, D DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book / Adjusted Carrying Value	7 Maturity Date
Cash Equivalents (Schedule E, Part 2 type)						
665279-10-5	NORTHERN INSTITUTIONAL LIQUID ASSET PORT	LS	1.A	21,735,073	21,735,073	01/25/2025
9709999999 – Cash Equivalents (Schedule E, Part 2 type)				21,735,073	21,735,073	XXX
9999999999 – Totals				21,735,073	21,735,073	XXX

General Interrogatories:

1. Total activity for the year Fair Value $6,471,140 Book/Adjusted Carrying Value $6,471,140

2. Average balance for the year Fair Value $18,716,984 Book/Adjusted Carrying Value $18,716,984

3. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number							
3A	1A $21,735,073	1B $	1C $	1D $	1E $	1F $	1G $
3B	2A $	2B $	2C $				
3C	3A $	3B $	3C $				
3D	4A $	4B $	4C $				
3E	5A $	5B $	5C $				
3F	6 $						

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts))

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

NONE

General Interrogatories:

1. Total activity for the year Fair Value $ Book/Adjusted Carrying Value $

2. Average balance for the year Fair Value $ Book/Adjusted Carrying Value $

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories						
PNC Bank - Operating – Pittsburgh, Pennsylvania					4,228,806	XXX
Huntington National Bank - Payroll – Columbus, Ohio					117,786	XXX
Fifth Third Bank - Lockbox – Cincinnati OH					20,000,000	XXX
FHLB of Cincinnati – Cincinnati OH		3.800	16,969		406,098	XXX
0199998 – Deposits in depositories that do not exceed allowable limits in any one depository (See Instructions)-open depositories						XXX
0199999 – Totals – Open Depositories			16,969		24,752,690	XXX
0399999 – Total Cash on Deposit			16,969		24,752,690	XXX
0599999 – Total Cash			16,969		24,752,690	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	35,859,682	4. April	37,148,499	7. July	26,237,240	10. October	19,883,287
2. February	44,249,103	5. May	21,970,385	8. August	31,741,549	11. November	34,711,521
3. March	39,652,529	6. June	36,279,657	9. September	34,398,724	12. December	24,744,416

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP Identification	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
Exempt Money Market Mutual Funds – as Identified by SVO								
665279-87-3	NORTHERN INSTITL TREASURY PORTFOLIO		12/31/2024		XXX	50,077,381	160,121	2,283,481
8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO						50,077,381	160,121	2,283,481
All Other Money Market Mutual Funds								
4812A0-36-7	JPMORGAN PRIME MONEY MARKET FUND		11/29/2024		XXX	12,188,866		139,835
61747C-71-5	MSILF PRIME PORTFOLIO		11/29/2024		XXX	12,303,135		141,784
8309999999 – All Other Money Market Mutual Funds						24,492,001		281,619
8609999999 – Total Cash Equivalents						74,569,382	160,121	2,565,100

1. Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number							
1A	1A $	1B $	1C $	1D $	1E $	1F $	1G $
1B	2A $	2B $	2C $				
1C	3A $	3B $	3C $				
1D	4A $	4B $	4C $				
1E	5A $	5B $	5C $				
1F	6 $						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR						
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	B	Property & Casualty; State Deposit	199,208	191,516		
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA						
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY						
34.	North Carolina NC	B	Property & Casualty; State Deposit	349,679	339,825		
35.	North Dakota ND						
36.	Ohio OH	B	Property & Casualty; State Deposit	2,544,640	2,460,516		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA	B	Property & Casualty; State Deposit	249,010	239,395		
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	US Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX				
59.	Totals	XXX	XXX	3,342,538	3,231,252		
Details of Write-Ins							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page						
5899.	Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)						