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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

PROGRESSIVE DIRECT INSURANCE COMPANY

NAIC Group Code 0155 (Current) 0155 (Prior) NAIC Company Code 16322 Employer's ID Number 34-1524319

Organized under the Laws of OH, State of Domicile or Port of Entry OH

Country of Domicile United States of America

Incorporated/Organized 09/29/1986 Commenced Business 01/14/1987

Statutory Home Office 300 N. COMMONS BLVD., W94 (Street and Number), MAYFIELD VILLAGE, OH, US 44143-1589 (City or Town, State, Country and Zip Code)

Main Administrative Office 300 N. COMMONS BLVD., W94 (Street and Number)

MAYFIELD VILLAGE, OH, US 44143-1589 (City or Town, State, Country and Zip Code), 440-461-5000 (Area Code) (Telephone Number)

Mail Address P.O. BOX 89490 (Street and Number or P.O. Box), CLEVELAND, OH, US 44101-6490 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 300 N. COMMONS BLVD., W94 (Street and Number)

MAYFIELD VILLAGE, OH, US 44143-1589 (City or Town, State, Country and Zip Code), 440-395-4460 (Area Code) (Telephone Number)

Internet Website Address WWW.PROGRESSIVE.COM

Statutory Statement Contact MICHELLE CRISTEN CAVELL (Name), 440-395-4460 (Area Code) (Telephone Number)

FINANCIAL_REPORTING@PROGRESSIVE.COM (E-mail Address), (FAX Number)

OFFICERS

PRESIDENT	CHARLOTTE MARIE ELEK	TREASURER	DANIEL JOSEPH WITALEC
SECRETARY	MICHAEL ROBERT UTH		

OTHER

ADAM PORTER BRADFORD, (VICE PRESIDENT)	MICHAEL VINCENT ESPOSITO, (VICE PRESIDENT)	CARL GORDON JOYCE, (VICE PRESIDENT)
KEVIN PATRICK MCGRATH, (VICE PRESIDENT)	GREGORY FRANK MISCHLICH, (ASST. SECRETARY)	SANDRA LEE RIHVALSKY, (ASST. TREASURER)

DIRECTORS OR TRUSTEES

CHARLOTTE MARIE ELEK	MICHAEL VINCENT ESPOSITO	BRIAN JACOB GURA
MEGHAN LOUISE MCARDLE FRIESEN	FREDERICK LEE STADELBAUER JR.	

State of OHIO
County of CUYAHOGA 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.

Charlotte Elek	Gregory F. Mischlich	Sandra L. Rihvalsky
CHARLOTTE MARIE ELEK	GREGORY FRANK MISCHLICH	SANDRA LEE RIHVALSKY
PRESIDENT	ASSISTANT SECRETARY	ASSISTANT TREASURER

Subscribed and sworn to before me this
10TH day of FEBRUARY, 2025

Diana M. Pistone

DIANA M PISTONE
Notary Public, State of Ohio
My Comm. Exp. Jan. 16, 2026
Recorded in Cuyahoga County

DIANA M. PISTONE, NOTARY PUBLIC
STATE OF OHIO

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

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	9,905,498,661	57.655	9,905,498,661		9,905,498,661	57.684
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed		0.000				0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed		0.000				0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	172,949,394	1.007	172,949,394		172,949,394	1.007
1.06 Industrial and miscellaneous	5,829,122,487	33.928	5,829,122,487		5,829,122,487	33.945
1.07 Hybrid securities		0.000				0.000
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated bank loans		0.000				0.000
1.11 Unaffiliated certificates of deposit		0.000				0.000
1.12 Total long-term bonds	15,907,570,542	92.590	15,907,570,542		15,907,570,542	92.636
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000				0.000
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks		0.000				0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	1,180,404,015	6.871	1,180,404,015		1,180,404,015	6.874
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000				0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other		0.000				0.000
3.05 Mutual funds		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Exchange traded funds		0.000				0.000
3.09 Total common stocks	1,180,404,015	6.871	1,180,404,015		1,180,404,015	6.874
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages		0.000				0.000
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans		0.000				0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	50,454,818	0.294	50,454,818		50,454,818	0.294
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale	26,571,263	0.155	26,571,263		26,571,263	0.155
5.04 Total real estate	77,026,081	0.448	77,026,081		77,026,081	0.449
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	5,504	0.000	5,504		5,504	0.000
6.02 Cash equivalents (Schedule E, Part 2)	1,083,139	0.006	1,083,139		1,083,139	0.006
6.03 Short-term investments (Schedule DA)	6,044,539	0.035	6,044,539		6,044,539	0.035
6.04 Total cash, cash equivalents and short-term investments	7,133,182	0.042	7,133,182		7,133,182	0.042
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)	8,487,619	0.049				0.000
10. Receivables for securities	8,954	0.000	8,954		8,954	0.000
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	17,180,630,393	100.000	17,172,142,774		17,172,142,774	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		110,454,395
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,153,111	1,153,111
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		(154,315)
5.	Deduct amounts received on disposals, Part 3, Column 15		20,928,250
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	7,299,607	
	7.2 Totals, Part 3, Column 10		7,299,607
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	6,199,253	
	8.2 Totals, Part 3, Column 9		6,199,253
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		77,026,081
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		77,026,081

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		
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		9,004,966
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)		
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	(124,593)	
	5.2 Totals, Part 3, Column 9		(124,593)
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		392,754
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)		8,487,619
12.	Deduct total nonadmitted amounts		8,487,619
13.	Statement value at end of current period (Line 11 minus Line 12)		

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		13,616,788,860
2.	Cost of bonds and stocks acquired, Part 3, Column 7		9,991,798,152
3.	Accrual of discount		25,233,668
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	9,960,546	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	203,803,358	
	4.4. Part 4, Column 11	2,603,914	216,367,818
5.	Total gain (loss) on disposals, Part 4, Column 19		(61,174,637)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		6,658,568,515
7.	Deduct amortization of premium		39,688,550
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		
	9.4. Part 4, Column 13	2,782,239	2,782,239
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		17,087,974,557
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		17,087,974,557

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	9,905,498,661	9,612,968,199	9,912,495,484	9,910,234,000
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	9,905,498,661	9,612,968,199	9,912,495,484	9,910,234,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
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	172,949,394	164,019,994	272,552,159	87,643,911
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank	8. United States	5,482,504,942	5,326,244,964	5,489,073,836	5,544,236,844
Loans, Unaffiliated Certificates of	9. Canada	119,030,528	117,740,581	123,578,465	123,500,000
Deposit and Hybrid Securities	10. Other Countries	227,587,017	226,972,633	226,933,735	229,081,000
(unaffiliated)	11. Totals	5,829,122,487	5,670,958,178	5,839,586,036	5,896,817,844
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	15,907,570,542	15,447,946,371	16,024,633,679	15,894,695,755
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS	20. United States	1,129,987,327	1,129,987,327	232,308,649	
Industrial and Miscellaneous	21. Canada	1,504,811	1,504,811	363,550	
(unaffiliated), Mutual Funds, Unit	22. Other Countries	48,911,877	48,911,877	8,553,440	
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23. Totals	1,180,404,015	1,180,404,015	241,225,639	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	1,180,404,015	1,180,404,015	241,225,639	
	26. Total Stocks	1,180,404,015	1,180,404,015	241,225,639	
	27. Total Bonds and Stocks	17,087,974,557	16,628,350,386	16,265,859,318	

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	4,994,407	8,531,207,988	1,369,296,266			XXX	9,905,498,661	62.2	7,668,793,377	60.8	9,905,498,661	
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	4,994,407	8,531,207,988	1,369,296,266			XXX	9,905,498,661	62.2	7,668,793,377	60.8	9,905,498,661	
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						XXX						
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						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1						XXX						
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						XXX						
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	8,975,306	113,855,866	49,939,458	178,764		XXX	172,949,394	1.1	199,129,629	1.6	172,949,394	
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	8,975,306	113,855,866	49,939,458	178,764		XXX	172,949,394	1.1	199,129,629	1.6	172,949,394	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	1,150,448,321	2,290,192,788	531,722,467	70,929,565	2,191,073	XXX	4,045,484,214	25.4	3,127,796,810	24.8	845,784,046	3,199,700,168
6.2 NAIC 2	277,026,410	1,060,037,893	320,964,456	6,100,000		XXX	1,664,128,759	10.5	1,382,776,155	11.0	1,202,782,303	461,346,456
6.3 NAIC 3	1,702	9,156,521	46,933,248			XXX	56,091,471	0.4	141,144,533	1.1	11,948	56,079,523
6.4 NAIC 4		31,184,830	38,277,752			XXX	69,462,582	0.4	84,080,731	0.7		69,462,582
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	1,427,476,433	3,390,572,032	937,897,923	77,029,565	2,191,073	XXX	5,835,167,026	36.7	4,735,798,229	37.6	2,048,578,297	3,786,588,729
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							
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							
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) 1,164,418,034	10,935,256,642	1,950,958,191	71,108,329	2,191,073		14,123,932,269	88.8	XXX	XXX	10,924,232,101	3,199,700,168
12.2 NAIC 2	(d) 277,026,410	1,060,037,893	320,964,456	6,100,000			1,664,128,759	10.5	XXX	XXX	1,202,782,303	461,346,456
12.3 NAIC 3	(d) 1,702	9,156,521	46,933,248				56,091,471	0.4	XXX	XXX	11,948	56,079,523
12.4 NAIC 4	(d)	31,184,830	38,277,752				69,462,582	0.4	XXX	XXX		69,462,582
12.5 NAIC 5	(d)						(c)		XXX	XXX		
12.6 NAIC 6	(d)						(c)		XXX	XXX		
12.7 Totals	1,441,446,146	12,035,635,886	2,357,133,647	77,208,329	2,191,073		(b) 15,913,615,081	100.0	XXX	XXX	12,127,026,352	3,786,588,729
12.8 Line 12.7 as a % of Col. 7	9.1	75.6	14.8	0.5	0.0		100.0	XXX	XXX	XXX	76.2	23.8
13. Total Bonds Prior Year												
13.1 NAIC 1	1,784,277,303	6,325,170,856	2,879,164,104	6,086,085	1,021,468		XXX	XXX	10,995,719,816	87.2	8,605,893,776	2,389,826,040
13.2 NAIC 2	223,441,143	719,514,712	423,835,253	15,985,047			XXX	XXX	1,382,776,155	11.0	1,000,132,635	382,643,520
13.3 NAIC 3	44,085,154	15,772,792	81,286,587				XXX	XXX	141,144,533	1.1	13,687	141,130,846
13.4 NAIC 4	13,820,001	27,260,762	42,999,968				XXX	XXX	84,080,731	0.7	13,820,001	70,260,730
13.5 NAIC 5							XXX	XXX	(c)			
13.6 NAIC 6							XXX	XXX	(c)			
13.7 Totals	2,065,623,601	7,087,719,122	3,427,285,912	22,071,132	1,021,468		XXX	XXX	(b) 12,603,721,235	100.0	9,619,860,099	2,983,861,136
13.8 Line 13.7 as a % of Col. 9	16.4	56.2	27.2	0.2	0.0		XXX	XXX	100.0	XXX	76.3	23.7
14. Total Publicly Traded Bonds												
14.1 NAIC 1	259,764,431	9,164,892,244	1,499,396,662	178,764			10,924,232,101	68.6	8,605,893,776	68.3	10,924,232,101	XXX
14.2 NAIC 2	222,557,823	766,077,391	208,047,089	6,100,000			1,202,782,303	7.6	1,000,132,635	7.9	1,202,782,303	XXX
14.3 NAIC 3	1,702	5,471	4,775				11,948	0.0	13,687	0.0	11,948	XXX
14.4 NAIC 4									13,820,001	0.1		XXX
14.5 NAIC 5												XXX
14.6 NAIC 6												XXX
14.7 Totals	482,323,956	9,930,975,106	1,707,448,526	6,278,764			12,127,026,352	76.2	9,619,860,099	76.3	12,127,026,352	XXX
14.8 Line 14.7 as a % of Col. 7	4.0	81.9	14.1	0.1			100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	3.0	62.4	10.7	0.0			76.2	XXX	XXX	XXX	76.2	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	904,653,603	1,770,364,398	451,561,529	70,929,565	2,191,073		3,199,700,168	20.1	2,389,826,040	19.0	XXX	3,199,700,168
15.2 NAIC 2	54,468,587	293,960,502	112,917,367				461,346,456	2.9	382,643,520	3.0	XXX	461,346,456
15.3 NAIC 3		9,151,050	46,928,473				56,079,523	0.4	141,130,846	1.1	XXX	56,079,523
15.4 NAIC 4		31,184,830	38,277,752				69,462,582	0.4	70,260,730	0.6	XXX	69,462,582
15.5 NAIC 5											XXX	
15.6 NAIC 6											XXX	
15.7 Totals	959,122,190	2,104,660,780	649,685,121	70,929,565	2,191,073		3,786,588,729	23.8	2,983,861,136	23.7	XXX	3,786,588,729
15.8 Line 15.7 as a % of Col. 7	25.3	55.6	17.2	1.9	0.1		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	6.0	13.2	4.1	0.4	0.0		23.8	XXX	XXX	XXX	XXX	23.8

(a) Includes $ 3,786,588,729 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ .... current year of bonds with Z designations and $ .... 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, $ .... 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 $ .... ; NAIC 2 $ 6,044,539 ; 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	4,994,407	8,531,207,988	1,369,296,266			XXX	9,905,498,661	62.2	7,668,793,377	60.8	9,905,498,661	
1.02 Residential Mortgage-Backed Securities						XXX						
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	4,994,407	8,531,207,988	1,369,296,266			XXX	9,905,498,661	62.2	7,668,793,377	60.8	9,905,498,661	
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						XXX						
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						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations						XXX						
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						XXX						
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	7,549,688	60,441,956	20,521,260	178,764		XXX	88,691,668	0.6	95,327,470	0.8	88,691,668	
5.02 Residential Mortgage-Backed Securities	10,570	22,632	6,353			XXX	39,555	0.0	46,346	0.0	39,555	
5.03 Commercial Mortgage-Backed Securities	1,415,048	53,391,278	29,411,845			XXX	84,218,171	0.5	103,755,813	0.8	84,218,171	
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	8,975,306	113,855,866	49,939,458	178,764		XXX	172,949,394	1.1	199,129,629	1.6	172,949,394	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	396,020,354	1,455,647,163	453,683,285	6,100,000		XXX	2,311,450,802	14.5	1,864,163,561	14.8	1,697,573,492	613,877,310
6.02 Residential Mortgage-Backed Securities	162,348,402	298,827,125	97,301,104	70,929,565	2,191,073	XXX	631,597,269	4.0	99,287,894	0.8	4,084,677	627,512,592
6.03 Commercial Mortgage-Backed Securities	468,713,536	893,193,276	299,750,114			XXX	1,661,656,926	10.4	1,492,100,612	11.8		1,661,656,926
6.04 Other Loan-Backed and Structured Securities	400,394,141	742,904,468	87,163,420			XXX	1,230,462,029	7.7	1,280,246,162	10.2	346,920,128	883,541,901
6.05 Totals	1,427,476,433	3,390,572,032	937,897,923	77,029,565	2,191,073	XXX	5,835,167,026	36.7	4,735,798,229	37.6	2,048,578,297	3,786,588,729
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							
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	408,564,449	10,047,297,107	1,843,500,811	6,278,764		XXX	12,305,641,131	77.3	XXX	XXX	11,691,763,821	613,877,310
12.02 Residential Mortgage-Backed Securities	162,358,972	298,849,757	97,307,457	70,929,565	2,191,073	XXX	631,636,824	4.0	XXX	XXX	4,124,232	627,512,592
12.03 Commercial Mortgage-Backed Securities	470,128,584	946,584,554	329,161,959			XXX	1,745,875,097	11.0	XXX	XXX	84,218,171	1,661,656,926
12.04 Other Loan-Backed and Structured Securities	400,394,141	742,904,468	87,163,420			XXX	1,230,462,029	7.7	XXX	XXX	346,920,128	883,541,901
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
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	1,441,446,146	12,035,635,886	2,357,133,647	77,208,329	2,191,073		15,913,615,081	100.0	XXX	XXX	12,127,026,352	3,786,588,729
12.10 Line 12.09 as a % of Col. 7	9.1	75.6	14.8	0.5	0.0		100.0	XXX	XXX	XXX	76.2	23.8
13. Total Bonds Prior Year												
13.01 Issuer Obligations	924,870,009	5,892,194,896	2,794,050,955	17,168,548		XXX	XXX	XXX	9,628,284,408	76.4	9,202,551,901	425,732,507
13.02 Residential Mortgage-Backed Securities	36,448,253	52,986,644	3,975,291	4,902,584	1,021,468	XXX	XXX	XXX	99,334,240	0.8	4,740,565	94,593,675
13.03 Commercial Mortgage-Backed Securities	724,707,419	309,932,856	561,216,150			XXX	XXX	XXX	1,595,856,425	12.7	152,640,705	1,443,215,720
13.04 Other Loan-Backed and Structured Securities	379,597,920	832,604,726	68,043,516			XXX	XXX	XXX	1,280,246,162	10.2	259,926,928	1,020,319,234
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
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	2,065,623,601	7,087,719,122	3,427,285,912	22,071,132	1,021,468		XXX	XXX	12,603,721,235	100.0	9,619,860,099	2,983,861,136
13.10 Line 13.09 as a % of Col. 9	16.4	56.2	27.2	0.2	0.0		XXX	XXX	100.0	XXX	76.3	23.7
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	314,282,568	9,693,407,585	1,677,794,904	6,278,764		XXX	11,691,763,821	73.5	9,202,551,901	73.0	11,691,763,821	XXX
14.02 Residential Mortgage-Backed Securities	863,311	3,019,144	241,777			XXX	4,124,232	0.0	4,740,565	0.0	4,124,232	XXX
14.03 Commercial Mortgage-Backed Securities	1,415,048	53,391,278	29,411,845			XXX	84,218,171	0.5	152,640,705	1.2	84,218,171	XXX
14.04 Other Loan-Backed and Structured Securities	165,763,029	181,157,099				XXX	346,920,128	2.2	259,926,928	2.1	346,920,128	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							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	482,323,956	9,930,975,106	1,707,448,526	6,278,764			12,127,026,352	76.2	9,619,860,099	76.3	12,127,026,352	XXX
14.10 Line 14.09 as a % of Col. 7	4.0	81.9	14.1	0.1			100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	3.0	62.4	10.7	0.0			76.2	XXX	XXX	XXX	76.2	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	94,281,881	353,889,522	165,705,907			XXX	613,877,310	3.9	425,732,507	3.4	XXX	613,877,310
15.02 Residential Mortgage-Backed Securities	161,495,661	295,830,613	97,065,680	70,929,565	2,191,073	XXX	627,512,592	3.9	94,593,675	0.8	XXX	627,512,592
15.03 Commercial Mortgage-Backed Securities	468,713,536	893,193,276	299,750,114			XXX	1,661,656,926	10.4	1,443,215,720	11.5	XXX	1,661,656,926
15.04 Other Loan-Backed and Structured Securities	234,631,112	561,747,369	87,163,420			XXX	883,541,901	5.6	1,020,319,234	8.1	XXX	883,541,901
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	959,122,190	2,104,660,780	649,685,121	70,929,565	2,191,073		3,786,588,729	23.8	2,983,861,136	23.7	XXX	3,786,588,729
15.10 Line 15.09 as a % of Col. 7	25.3	55.6	17.2	1.9	0.1		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	6.0	13.2	4.1	0.4	0.0		23.8	XXX	XXX	XXX	XXX	23.8

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	2,352,714	2,352,714			
2. Cost of short-term investments acquired	14,597,466	14,597,466			
3. Accrual of discount	122,873	122,873			
4. Unrealized valuation increase/(decrease)					
5. Total gain (loss) on disposals	44,486	44,486			
6. Deduct consideration received on disposals	11,073,000	11,073,000			
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)	6,044,539	6,044,539			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	6,044,539	6,044,539			

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

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

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	28,060,957	27,488,120	572,837	
2. Cost of cash equivalents acquired	18,684,762	2,498,212	16,186,550	
3. Accrual of discount	13,668	13,668		
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	45,676,248	30,000,000	15,676,248	
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)	1,083,139		1,083,139	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	1,083,139		1,083,139	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Campus I Home Office Complex - 6300 Wilson Mills Road		Mayfield Village	OH	10/01/2007		75,828,733		19,127,345	19,127,345	2,802,183	5,106,269		(7,908,452)		10,698,368	5,066,588
Delta Warehouse Building - 650 Alpha Drive		Highland Heights	OH	01/05/2018		2,870,243		2,263,282	2,263,282	104,316			(104,316)		609,823	398,673
Discovery Training Center - 6671 Beta Drive		Mayfield Village	OH	10/01/2007		9,504,671		1,089,866	1,089,866	232,229			(232,229)		1,220,001	935,137
Omega North Office Building - 603 Alpha Drive		Highland Heights	OH	05/31/2018		36,910,787		26,438,464	26,438,464	2,697,931			(2,697,931)		5,987,927	1,917,751
Omega West Office Building - 624 Alpha Drive		Highland Heights	OH	10/01/2007		3,864,458		1,535,861	1,535,861	76,700			(76,700)		652,114	502,795
0299999. Property occupied by the reporting entity - Administrative						128,978,892		50,454,818	50,454,818	5,913,359	5,106,269		(11,019,628)		19,168,233	8,820,944
0399999. Total Property occupied by the reporting entity						128,978,892		50,454,818	50,454,818	5,913,359	5,106,269		(11,019,628)		19,168,233	8,820,944
Colorado Springs Call Center - 12710 Voyager Parkway		Colorado Springs	CO	10/01/2007	10/09/2023	43,569,225		23,992,563	23,992,563	285,894	1,544,960		(1,830,854)		4,356,075	2,752,010
Eastmark Office Building - 6055 Parkland Boulevard		Mayfield Heights	OH	10/01/2007	01/01/2023	7,428,003		2,578,700	2,578,700		648,378		(648,378)			548,970
0599999. Properties held for sale						50,997,228		26,571,263	26,571,263	285,894	2,193,338		(2,479,232)		4,356,075	3,300,980
0699999 - Totals						179,976,120		77,026,081	77,026,081	6,199,253	7,299,607		(13,498,860)		23,524,308	12,121,924

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Discovery Training Center - 6671 Beta Drive	Mayfield Village	OH	10/01/2007					81,396
Omega North Office Building - 603 Alpha Drive	Highland Heights	OH	05/31/2018					672,882
Colorado Springs Call Center - 12710 Voyager Parkway	Colorado Springs	CO	10/01/2007					398,833
0199999. Acquired by Purchase								1,153,111
0399999 - Totals								1,153,111

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Alpha North Office Building - 747 Alpha Drive	Highland Heights	OH	04/05/2024	PPT Real Estate Holdings LLC	30,723,865		15,917,689						15,917,689	15,990,546		72,857	72,857		612,560
Alpha South PPA Center - 755 Alpha Drive	Highland Heights	OH	04/05/2024	PPT Real Estate Holdings LLC	3,681,549		1,501,481						1,501,481	1,508,354		6,873	6,873		123,475
Omega East Office Building - 625 Alpha Drive - land transferred to Omega North	Highland Heights	OH	09/30/2024	625 Alpha Drive LLC			(58,171)						(58,171)			58,171	58,171		
Omega East Office Building - 625 Alpha Drive	Highland Heights	OH	09/30/2024	625 Alpha Drive LLC	7,768,366		3,721,566						3,721,566	3,429,350		(292,216)	(292,216)		170,444
0199999. Property Disposed					42,173,780		21,082,565						21,082,565	20,928,250		(154,315)	(154,315)		906,479
0399999 - Totals					42,173,780		21,082,565						21,082,565	20,928,250		(154,315)	(154,315)		906,479

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi- fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum- brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other- Than- Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest- ment Income	Commit- ment for Additional Invest- ment	Percen- tage of Owner- ship
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND VI LLC		CLEARWATER	FL	CHURCHILL STATESIDE SOLAR MANAGING MEMBER LLC		08/11/2016	1	3,848,225	3,848,225	3,848,225								99.990
2599999. Joint Venture Interests - Other - Unaffiliated									3,848,225	3,848,225	3,848,225								XXX
000000-00-0	GADSEN, AL, LLC		GADSEN	AL	MEIGHAN BLVD, LLC		10/18/2006		4,583,343	4,639,394	4,639,394	(124,593)					348,795		100.000
2699999. Joint Venture Interests - Other - Affiliated									4,583,343	4,639,394	4,639,394	(124,593)					348,795		XXX
6099999. Total - Unaffiliated									3,848,225	3,848,225	3,848,225								XXX
6199999. Total - Affiliated									4,583,343	4,639,394	4,639,394	(124,593)					348,795		XXX
6299999 - Totals									8,431,568	8,487,619	8,487,619	(124,593)					348,795		XXX

1.

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

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11
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
6299999 - Totals										XXX

NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND VI LLC	CLEARWATER	FL	CHURCHILL STATESIDE SOLAR MANAGING MEMBER LLC	08/11/2016	11/25/2024	181,900							181,900	181,900				
2599999. Joint Venture Interests - Other - Unaffiliated							181,900							181,900	181,900				
000000-00-0	GADSDEN, AL, LLC	GADSDEN	AL	MEIGHAN BLVD, LLC	10/18/2006	12/31/2024	210,854							210,854	210,854				
2699999. Joint Venture Interests - Other - Affiliated							210,854							210,854	210,854				
6099999. Total - Unaffiliated							181,900							181,900	181,900				
6199999. Total - Affiliated							210,854							210,854	210,854				
6299999 - Totals							392,754							392,754	392,754				

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-3W-8	US TREASURY NOTES				1.A	7,944,375	95.4850	7,638,800	8,000,000	7,980,725		5,781			2.750	2.831	FA	83,098	220,000	03/05/2018	02/15/2028
912828-4V-9	US TREASURY NOTES				1.A	45,306,109	95.1260	37,165,728	39,070,000	42,081,026		(817,667)			2.875	0.716	FA	424,276	1,123,263	01/05/2021	08/15/2028
912828-6B-1	US TREASURY NOTES				1.A	258,799,175	93.4930	213,210,787	228,050,000	244,082,468		(3,802,483)			2.625	0.884	FA	2,261,134	5,986,313	02/05/2021	02/15/2029
912828-6L-9	US TREASURY NOTES				1.A	2,220,557	97.5850	2,195,663	2,250,000	2,244,307		4,427			2.250	2.456	MS	12,934	50,625	04/23/2019	03/31/2026
912828-J2-7	US TREASURY NOTES				1.A	4,724,609	99.7150	4,985,750	5,000,000	4,994,407		43,601			2.000	2.896	FA	37,772	100,000	04/20/2018	02/15/2025
912828-YB-0	US TREASURY NOTES				1.A	59,315,332	88.7540	52,199,778	58,814,000	59,097,079		(58,753)			1.625	1.517	FA	360,995	955,728	03/17/2021	08/15/2029
91282C-AU-5	US TREASURY NOTES				1.A	24,805,664	90.0110	22,502,750	25,000,000	24,919,700		28,074			0.500	0.615	AO	21,409	125,000	11/20/2020	10/31/2027
91282C-AV-3	US TREASURY NOTES				1.A	58,601,563	81.8180	49,090,800	60,000,000	59,144,703		140,235			0.875	1.127	MN	68,163	525,000	02/08/2021	11/15/2030
91282C-BJ-9	US TREASURY NOTES				1.A	135,256,250	89.8520	123,546,500	137,500,000	136,483,124		323,178			0.750	0.994	JJ	431,556	1,031,250	02/24/2021	01/31/2028
91282C-BL-4	US TREASURY NOTES	SD			1.A	34,463,047	82.5250	29,709,000	36,000,000	35,012,151		152,377			1.125	1.597	FA	152,976	405,000	05/04/2021	02/15/2031
91282C-BP-5	US TREASURY NOTES				1.A	69,490,430	90.7070	63,494,900	70,000,000	69,762,395		73,216			1.125	1.235	FA	267,576	787,500	03/19/2021	02/29/2028
91282C-BS-9	US TREASURY NOTES				1.A	39,937,500	90.8210	36,328,400	40,000,000	39,969,878		8,990			1.250	1.274	MS	127,747	500,000	04/27/2021	03/31/2028
91282C-BZ-3	US TREASURY NOTES				1.A	15,996,563	90.5940	14,495,040	16,000,000	15,998,271		485			1.250	1.253	AO	34,254	200,000	05/25/2021	04/30/2028
91282C-CB-5	US TREASURY NOTES				1.A	53,450,195	84.3640	43,869,280	52,000,000	52,962,249		(144,331)			1.625	1.321	MN	109,710	845,000	08/03/2021	05/15/2031
91282C-CE-9	US TREASURY NOTES				1.A	45,191,219	90.3130	40,821,476	45,200,000	45,195,527		1,238			1.250	1.253	MN	49,670	565,000	06/25/2021	05/31/2028
91282C-CR-0	US TREASURY NOTES				1.A	29,768,945	89.0240	26,707,200	30,000,000	29,878,796		32,973			1.000	1.115	JJ	125,543	300,000	08/13/2021	07/31/2028
91282C-CS-8	US TREASURY NOTES				1.A	29,449,805	81.6080	24,482,400	30,000,000	29,620,621		54,179			1.250	1.451	FA	141,644	375,000	11/09/2021	08/15/2031
91282C-CV-1	US TREASURY NOTES				1.A	4,005,781	89.1920	3,567,680	4,000,000	4,003,094		(829)			1.125	1.103	FA	15,290	45,000	09/21/2021	08/31/2028
91282C-CW-9	US TREASURY NOTES				1.A	17,227,359	94.4350	16,431,690	17,400,000	17,340,871		35,211			0.750	0.957	FA	44,341	130,500	09/24/2021	08/31/2026
91282C-DF-5	US TREASURY NOTES				1.A	49,874,609	89.5670	44,783,500	50,000,000	49,928,708		17,869			1.375	1.413	AO	117,749	687,500	11/22/2021	10/31/2028
91282C-DG-3	US TREASURY NOTES				1.A	25,050,781	94.5340	23,633,500	25,000,000	25,018,905		(10,237)			1.125	1.083	AO	48,170	281,250	11/08/2021	10/31/2026
91282C-DL-2	US TREASURY NOTES				1.A	95,671,289	89.8130	85,322,350	95,000,000	95,385,847		(95,449)			1.500	1.393	MN	125,275	1,425,000	12/22/2021	11/30/2028
91282C-DP-3	US TREASURY NOTES				1.A	97,360,547	89.1720	88,547,796	99,300,000	98,159,461		273,649			1.375	1.673	JD	3,772	1,365,375	01/12/2022	12/31/2028
91282C-DQ-1	US TREASURY NOTES				1.A	162,090,938	94.3170	154,679,880	164,000,000	163,214,997		384,358			1.250	1.494	JD	5,663	2,050,000	01/12/2022	12/31/2026
91282C-DW-8	US TREASURY NOTES				1.A	14,760,938	90.3010	13,545,150	15,000,000	14,855,730		33,578			1.750	1.996	JJ	109,851	262,500	02/14/2022	01/31/2029
91282C-DY-4	US TREASURY NOTES				1.A	38,891,797	84.1090	33,643,600	40,000,000	39,173,285		104,667			1.875	2.187	FA	283,288	750,000	04/11/2022	02/15/2032
91282C-EB-3	US TREASURY NOTES				1.A	49,591,797	90.5710	45,285,500	50,000,000	49,748,893		57,314			1.875	2.001	FA	318,543	937,500	03/11/2022	02/28/2029
91282C-EC-1	US TREASURY NOTES				1.A	64,378,207	95.1300	62,500,410	65,700,000	65,101,248		266,981			1.875	2.309	FA	418,565	1,231,875	03/28/2022	02/28/2027
91282C-EE-7	US TREASURY NOTES				1.A	19,857,813	92.2900	18,458,000	20,000,000	19,910,366		19,730			2.375	2.486	MS	121,360	475,000	04/04/2022	03/31/2029
91282C-EF-4	US TREASURY NOTES				1.A	14,801,367	96.2900	14,443,500	15,000,000	14,906,570		39,710			2.500	2.787	MS	95,810	375,000	04/11/2022	03/31/2027
91282C-EM-9	US TREASURY NOTES				1.A	50,375,000	94.1260	47,063,000	50,000,000	50,241,704		(52,171)			2.875	2.755	AO	246,202	1,437,500	05/24/2022	04/30/2029
91282C-EP-2	US TREASURY NOTES				1.A	133,015,460	89.8100	121,243,500	135,000,000	133,461,658		181,210			2.875	3.047	MN	503,919	3,881,250	08/03/2022	05/15/2032
91282C-ES-6	US TREASURY NOTES				1.A	68,406,641	93.4970	65,447,900	70,000,000	68,946,047		219,359			2.750	3.117	MN	169,231	1,925,000	06/24/2022	05/31/2029
91282C-ET-4	US TREASURY NOTES				1.A	121,621,094	96.2680	120,335,000	125,000,000	123,277,137		675,774			2.625	3.223	MN	288,462	3,281,250	06/27/2022	05/31/2027
91282C-EV-9	US TREASURY NOTES				1.A	65,970,117	95.4230	62,024,950	65,000,000	65,651,660		(133,506)			3.250	3.010	JD	5,836	2,112,500	07/25/2022	06/30/2029
91282C-FB-2	US TREASURY NOTES				1.A	188,255,078	96.3070	182,983,300	190,000,000	189,052,633		346,094			2.750	2.951	JJ	2,186,549	5,225,000	08/29/2022	07/31/2027
91282C-FC-0	US TREASURY NOTES				1.A	58,338,086	92.7740	55,664,400	60,000,000	58,863,330		227,528			2.625	3.071	JJ	659,103	1,575,000	08/22/2022	07/31/2029
91282C-FF-3	US TREASURY NOTES				1.A	47,232,031	88.6830	44,341,500	50,000,000	47,776,477		248,368			2.750	3.412	FA	519,361	1,375,000	11/07/2022	08/15/2032
91282C-FH-9	US TREASURY NOTES				1.A	58,612,109	97.1200	58,272,000	60,000,000	59,221,664		273,522			3.125	3.640	FA	637,086	1,875,000	09/20/2022	08/31/2027
91282C-FJ-5	US TREASURY NOTES				1.A	51,002,051	94.7190	49,727,475	52,500,000	51,453,713		202,708			3.125	3.592	FA	557,450	1,640,625	09/20/2022	08/31/2029
91282C-FL-0	US TREASURY NOTES				1.A	24,726,563	97.8250	24,456,250	25,000,000	24,804,629		36,461			3.875	4.057	MS	247,510	968,750	10/11/2022	09/30/2029
91282C-FY-2	US TREASURY NOTES	SD			1.A	61,853,359	97.7540	59,629,940	61,000,000	61,621,102		(113,856)			3.875	3.646	MN	207,802	2,363,750	12/08/2022	11/30/2029
91282C-FZ-9	US TREASURY NOTES				1.A	3,943,982	98.8710	3,905,405	3,950,000	3,946,255		1,158			3.875	3.909	MN	13,456	153,063	12/27/2022	11/30/2027
91282C-GB-1	US TREASURY NOTES				1.A	25,000,977	97.6960	24,424,000	25,000,000	25,000,773		(142)			3.875	3.874	JD	2,676	968,750	01/03/2023	12/31/2029
91282C-GC-9	US TREASURY NOTES				1.A	202,566,406	98.8520	197,704,000	200,000,000	201,609,871		(500,881)			3.875	3.589	JD	21,409	7,750,000	01/24/2023	12/31/2027

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91282C-GH-8	US TREASURY NOTES				1.A	89,063,672	97.7080	87,937,200	90,000,000	89,399,053		180,103			3.500	3.731	JJ	1,318,207	3,150,000	02/06/2023	01/31/2028
91282C-GJ-4	US TREASURY NOTES				1.A	4,963,086	95.9380	4,796,900	5,000,000	4,972,192		4,881			3.500	3.620	JJ	73,234	175,000	01/30/2023	01/31/2030
91282C-GP-0	US TREASURY NOTES				1.A	69,324,414	99.0910	67,381,880	68,000,000	68,870,401		(257,007)			4.000	3.567	FA	924,199	2,720,000	03/20/2023	02/29/2028
91282C-GQ-8	US TREASURY NOTES				1.A	146,694,531	98.1490	142,316,050	145,000,000	146,292,918		(224,840)			4.000	3.807	FA	1,970,718	5,800,000	03/17/2023	02/28/2030
91282C-GS-4	US TREASURY NOTES				1.A	65,253,125	96.3750	62,643,750	65,000,000	65,195,351		(33,867)			3.625	3.561	MS	602,009	2,356,250	04/27/2023	03/31/2030
91282C-GT-2	US TREASURY NOTES				1.A	100,307,680	97.9420	97,942,000	100,000,000	100,205,434		(60,063)			3.625	3.556	MS	926,168	3,625,000	04/27/2023	03/31/2028
91282C-GZ-8	US TREASURY NOTES				1.A	79,977,824	95.6950	76,556,000	80,000,000	79,979,370		2,760			3.500	3.504	AO	479,558	2,800,000	05/24/2023	04/30/2030
91282C-HA-2	US TREASURY NOTES				1.A	204,755,915	97.4770	199,827,850	205,000,000	204,823,157		46,619			3.500	3.526	AO	1,228,867	7,175,000	05/24/2023	04/30/2028
91282C-HE-4	US TREASURY NOTES				1.A	19,864,844	97.8100	19,562,000	20,000,000	19,904,398		25,662			3.625	3.775	MN	63,736	725,000	06/02/2023	05/31/2028
91282C-HJ-3	US TREASURY NOTES				1.A	173,419,639	96.7380	169,291,500	175,000,000	173,692,650		209,316			3.750	3.902	JD	18,128	6,562,500	12/21/2023	06/30/2030
91282C-HK-0	US TREASURY NOTES				1.A	194,653,555	98.9660	192,983,700	195,000,000	194,769,661		59,433			4.000	4.036	JD	21,547	7,800,000	12/21/2023	06/30/2028
91282C-HQ-7	US TREASURY NOTES				1.A	64,314,223	99.3100	64,551,500	65,000,000	64,487,455		128,896			4.125	4.364	JJ	1,122,045	2,681,250	08/25/2023	07/31/2028
91282C-HW-4	US TREASURY NOTES				1.A	39,405,469	98.4610	39,384,400	40,000,000	39,502,521		75,760			4.125	4.374	FA	560,635	1,650,000	09/13/2023	08/31/2030
91282C-HX-2	US TREASURY NOTES				1.A	66,938,500	100.0790	66,652,614	66,600,000	66,873,142		(69,657)			4.375	4.250	FA	990,031	2,913,750	12/21/2023	08/31/2028
91282C-JA-0	US TREASURY NOTES				1.A	149,292,969	100.9350	151,402,500	150,000,000	149,443,155		130,536			4.625	4.732	MS	1,772,493	6,937,500	10/23/2023	09/30/2028
91282C-JF-9	US TREASURY NOTES				1.A	116,409,961	101.7980	117,067,700	115,000,000	116,104,804		(260,475)			4.875	4.597	AO	960,186	5,606,250	11/07/2023	10/31/2028
91282C-JG-7	US TREASURY NOTES				1.A	54,391,875	102.2070	54,169,710	53,000,000	54,194,628		(176,647)			4.875	4.431	AO	442,521	2,583,750	11/21/2023	10/31/2030
91282C-JM-4	US TREASURY NOTES				1.A	58,233,984	99.6360	57,788,880	58,000,000	58,201,366		(29,657)			4.375	4.307	MN	223,077	2,537,500	12/12/2023	11/30/2030
91282C-JN-2	US TREASURY NOTES				1.A	21,399,641	100.0400	20,908,360	20,900,000	21,304,315		(94,252)			4.375	3.837	MN	80,385	914,375	12/27/2023	11/30/2028
91282C-JQ-5	US TREASURY NOTES				1.A	24,734,375	96.3460	24,086,500	25,000,000	24,767,939		33,564			3.750	3.925	JD	2,590	937,500	01/02/2024	12/31/2030
91282C-JR-3	US TREASURY NOTES				1.A	321,453,125	97.7550	317,703,750	325,000,000	322,089,325		636,200			3.750	3.995	JD	33,667	12,187,500	01/23/2024	12/31/2028
91282C-JW-2	US TREASURY NOTES				1.A	546,988,672	98.6300	542,465,000	550,000,000	547,460,544		471,872			4.000	4.123	JJ	9,206,522	11,000,000	02/16/2024	01/31/2029
91282C-KD-2	US TREASURY NOTES				1.A	346,724,195	99.5330	344,782,312	346,400,000	346,661,430		(62,765)			4.250	4.229	FA	5,002,227	7,361,000	03/26/2024	02/28/2029
91282C-KG-5	US TREASURY NOTES				1.A	509,900,586	99.0170	514,888,400	520,000,000	511,170,202		1,269,616			4.125	4.568	MS	5,480,357	10,725,000	04/26/2024	03/31/2029
91282C-KP-5	US TREASURY NOTES				1.A	436,696,484	100.9580	439,167,300	435,000,000	436,475,035		(221,449)			4.625	4.536	AO	3,445,753	10,059,375	05/14/2024	04/30/2029
91282C-KT-7	US TREASURY NOTES				1.A	252,694,766	100.4780	252,199,780	251,000,000	252,525,090		(169,676)			4.500	4.346	MN	992,967	5,647,500	06/27/2024	05/31/2029
91282C-KU-4	US TREASURY NOTES				1.A	280,336,914	100.8210	277,257,750	275,000,000	279,969,914		(367,000)			4.625	4.299	MN	1,118,132	6,359,375	06/27/2024	05/31/2031
91282C-KW-0	US TREASURY NOTES				1.A	20,117,188	98.7430	19,748,600	20,000,000	20,111,236		(5,951)			4.250	4.151	JD	2,348	425,000	07/24/2024	06/30/2031
91282C-KX-8	US TREASURY NOTES				1.A	607,110,352	99.4460	601,648,300	605,000,000	606,953,793		(156,559)			4.250	4.170	JD	71,029	12,856,250	07/29/2024	06/30/2029
91282C-LC-3	US TREASURY NOTES				1.A	273,182,507	98.4150	265,720,500	270,000,000	272,954,627		(227,880)			4.000	3.737	JJ	4,519,565		08/21/2024	07/31/2029
91282C-LJ-8	US TREASURY NOTES				1.A	25,276,367	95.8080	23,952,000	25,000,000	25,265,037		(11,330)			3.750	3.569	FA	318,543		09/12/2024	08/31/2031
91282C-LK-5	US TREASURY NOTES				1.A	516,278,207	96.8250	498,551,925	514,900,000	516,233,641		(44,566)			3.625	3.564	FA	6,086,454		09/26/2024	08/31/2029
91282C-LN-9	US TREASURY NOTES				1.A	654,644,648	96.2190	640,818,540	666,000,000	655,046,766		402,117			3.500	3.881	MS	5,955,577		10/29/2024	09/30/2029
91282C-LR-0	US TREASURY NOTES				1.A	518,123,340	98.8480	513,515,360	519,500,000	518,133,936		10,596			4.125	4.184	AO	3,670,224		11/21/2024	10/31/2029
91282C-MA-6	US TREASURY NOTES				1.A	124,181,563	98.8640	122,591,360	124,000,000	124,176,347		(5,216)			4.125	4.092	MN	449,670		12/09/2024	11/30/2029
91282C-MD-0	US TREASURY NOTES				1.A	6,183,773	99.9500	6,196,900	6,200,000	6,183,773					4.375	4.434	JD	749		12/27/2024	12/31/2029
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						9,912,495,484	XXX	9,612,968,199	9,910,234,000	9,905,498,661		(7,228)			XXX	XXX	XXX	72,818,304	206,915,242	XXX	XXX
0109999999. Total - U.S. Government Bonds						9,912,495,484	XXX	9,612,968,199	9,910,234,000	9,905,498,661		(7,228)			XXX	XXX	XXX	72,818,304	206,915,242	XXX	XXX
0309999999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
20775C-LB-8	CONN ST FIN AUTH HSG MTG				1.A FE	500,000	99.2410	496,205	500,000	500,000					2.400	2.400	MN	1,533	12,000	08/05/2016	05/15/2025
45129Y-V4-5	IDAHO ST HSG & FIN ASSN SF MTG			2	1.B FE	21,050,024	99.6220	20,532,094	20,610,000	20,924,064		(54,941)			5.500	5.058	JJ	566,775	1,133,550	12/16/2022	01/01/2053
47770V-BR-0	JOBSOHIO BEVERAGE SYS STWD LIQ				1.C FE	4,580,000	98.2920	4,501,774	4,580,000	4,580,000					4.433	4.433	JJ	101,516	203,031	01/19/2023	01/01/2033
57419R-D6-9	MARYLAND ST CMNTY DEV ADMIN DE			2	1.B FE	1,185,659	99.7770	1,142,447	1,145,000	1,146,778		(4,734)			3.500	2.535	MS	13,358	40,075	08/25/2016	09/01/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59333P-5J-3	MIAMI-DADE CNTY FL			2	1.E FE	6,196,778	84.8430	5,234,813	6,170,000	6,184,927		(2,942)			2.649	2.594	AO	40,861	163,443	10/27/2020	10/01/2032
61212R-5G-7	MONTANA ST BRD HSG			2	1.B FE	36,050	99.7570	34,915	35,000	35,113		(1)			3.000	2.210	JD	88	1,050	09/11/2015	12/01/2043
64971X-EN-4	NEW YORK CITY NY TRANSITIONALF			2	1.A FE	13,393,046	95.9050	11,359,947	11,845,000	12,559,323		(190,599)			3.730	1.978	FA	184,091	441,819	06/23/2020	08/01/2029
64971X-SY-5	NEW YORK CITY NY TRANSITIONALF				1.A FE	20,785,000	90.6000	18,831,210	20,785,000	20,785,000					1.550	1.550	MN	53,695	322,168	09/16/2020	05/01/2028
708796-5R-4	PENNSYLVANIA HSG FIN			2	1.B FE	894,310	99.8830	834,023	835,000	838,942		(6,447)			4.000	2.081	AO	8,350	33,400	05/11/2017	04/01/2039
83712D-XJ-0	SOUTH CAROLINA HSG			2	1.A FE	391,762	99.9370	364,770	365,000	367,500		(2,121)			4.000	2.351	JJ	7,300	14,600	01/12/2017	01/01/2047
88258M-AA-3	TEXAS NATURAL GAS SECURITIZTN				1.A FE	18,538,113	100.2100	18,577,043	18,538,113	18,538,113					5.102	4.665	AO	236,454	1,024,632	03/10/2023	04/01/2035
917436-8L-4	UTAH HSG CORP SF			2	1.C FE	2,272,352	97.0200	2,129,589	2,195,000	2,231,908		(5,370)			3.875	2.975	JJ	42,528	85,056	09/13/2019	01/01/2050
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						89,823,094	XXX	84,038,830	87,603,113	88,691,668		(267,155)			XXX	XXX	XXX	1,256,549	3,474,824	XXX	XXX
313921-6F-0	FNW 2001-W3 A			4	1.A FE	9,147	99.4290	8,693	8,743	8,471		(222)			7.000	5.443	MON	51	414	10/24/2001	09/01/2041
31392C-MS-0	FNW 2002-W1 2A			4	1.B FE	33,627	99.0220	31,741	32,055	31,084		(316)			4.502	5.700	MON	120	1,471	12/01/2005	02/25/2042
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						42,774	XXX	40,434	40,798	39,555		(538)			XXX	XXX	XXX	171	1,885	XXX	XXX
3137F8-2T-9	FHLMC 2020-K122 X1 IO			4	1.A FE	7,885,152	4.0390	4,268,786		4,680,135		(784,762)			0.874	3.236	MON	76,953	974,207	12/09/2020	11/25/2030
3137F9-YZ-8	FHMS 2021-K124 X1 IO			4	1.A FE	10,926,828	3.3710	5,828,310		6,574,793		(1,105,813)			0.717	2.952	MON	103,245	1,319,207	02/03/2021	12/25/2030
3137F9-ZA-2	FHMS 2021-K125 X1 IO			4	1.A FE	6,445,841	2.7320	3,471,805		3,877,600		(660,528)			0.579	2.964	MON	61,275	795,547	02/18/2021	01/25/2031
3137FE-ZW-3	FHMS 2018-K076 X1 IO			4	1.A FE	4,836,539	0.4470	1,622,829		1,236,043		(440,230)			0.116	30.161	MON	35,139	687,356	05/24/2018	04/25/2028
3137FH-PL-1	FHMS 2018-K080 X1 IO			4	1.A FE	4,265,478	0.5170	1,622,344		1,529,297		(413,877)			0.121	11.979	MON	31,741	604,796	09/13/2018	07/25/2028
3137FJ-XX-2	FHMS 2018-K083 X1 IO			4	1.A FE	3,647,297	0.2830	1,506,180		1,431,995		(316,058)			0.033	11.174	MON	14,827	563,791	11/02/2018	09/25/2028
3137FK-JE-7	FHMS 2018-K085 X1 IO			4	1.A FE	4,439,413	0.3180	1,511,977		1,271,665		(233,694)			0.066	30.417	MON	26,253	661,628	11/30/2018	10/25/2028
3137FK-SK-3	FHMS 2018-K086 X1 IO			4	1.A FE	9,682,848	0.8510	3,649,939		3,863,109		(894,008)			0.240	11.229	MON	85,918	1,342,429	12/20/2018	11/25/2028
3137FL-6G-4	FHMS 2019-K088 X1 IO			4	1.A FE	4,336,530	1.8200	1,790,207		1,865,170		(421,729)			0.506	6.046	MON	41,477	570,227	03/04/2019	01/25/2029
3137FL-6R-0	FHMS 2019-K089 X1 IO			4	1.A FE	11,253,981	1.9060	4,633,048		4,831,850		(1,066,038)			0.540	7.441	MON	109,326	1,491,394	03/14/2019	01/25/2029
3137FL-N5-9	FHMS 2019-K734 X1 IO			4	1.A FE	2,785,838	0.3530	257,354		305,300		(318,272)			0.633	67.285	MON	38,482	525,846	04/12/2019	02/25/2026
3137FL-NB-6	FHMS 2019-K091 X1 IO			4	1.A FE	5,166,693	2.0610	2,212,503		2,302,787		(500,481)			0.560	6.111	MON	50,085	680,054	04/23/2019	03/25/2029
3137FM-CT-7	FHMS 2019-K093 X1 IO			4	1.A FE	6,216,306	3.2690	2,570,015		2,832,326		(631,559)			0.940	5.326	MON	61,602	795,655	06/14/2019	05/25/2029
3137FM-U2-6	FHMS 2019-K094 X1 IO			4	1.A FE	8,827,529	3.3720	4,032,135		3,789,860		(793,830)			0.875	9.378	MON	87,206	1,129,502	07/10/2019	06/25/2029
3137FN-WZ-9	FHMS 2019-K736 X1 IO			4	1.A FE	11,783,809	1.3640	2,132,760		2,255,747		(1,734,835)			1.277	18.870	MON	166,425	2,098,904	09/06/2019	07/25/2026
3137FN-X7-0	FHMS 2019-K097 X1 IO			4	1.A FE	6,598,541	4.0480	2,910,508		3,126,413		(654,358)			1.088	4.717	MON	65,168	829,784	09/11/2019	07/25/2029
3137FP-HM-0	FHMS 2019-K098 X1 IO			4	1.A FE	15,702,315	4.3000	7,006,398		7,512,930		(1,566,432)			1.139	4.450	MON	154,615	1,959,864	10/03/2019	08/25/2029
3137FQ-3C-5	FHMS 2019-K 100 X1 IO			4	1.A FE	19,683,847	2.5720	9,125,408		9,657,057		(1,935,303)			0.650	5.081	MON	192,090	2,523,761	11/06/2019	09/25/2029
3137FW-G9-5	FHMS 2020-K115 X1 IO			4	1.A FE	8,517,042	5.7090	4,393,378		4,814,221		(854,299)			1.319	3.663	MON	84,590	1,056,398	09/30/2020	06/25/2030
3137FW-HV-5	FHMS 2020-K116 X1 IO			4	1.A FE	13,448,528	6.0490	6,975,660		7,301,204		(1,322,019)			1.418	5.426	MON	136,237	1,698,266	09/24/2020	07/25/2030
3137FX-Z5-0	FHMS 2021-K127 X1 IO			4	1.A FE	8,940,277	1.4850	4,792,546		5,233,473		(971,302)			0.324	3.434	MON	87,046	1,199,309	03/17/2021	01/25/2031
3137H5-DZ-7	FHMS 2022-K747 X1 IO				1.A FE	7,295,659	0.4450	3,626,640		3,925,196		(1,059,275)			0.119	4.980	MON	80,618	1,352,282	01/20/2022	11/25/2028
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						182,686,291	XXX	79,940,730		84,218,171		(18,678,702)			XXX	XXX	XXX	1,790,318	24,860,207	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						272,552,159	XXX	164,019,994	87,643,911	172,949,394		(18,946,395)			XXX	XXX	XXX	3,047,038	28,336,916	XXX	XXX
00287Y-BV-0	ABBVIE INC			2	1.G FE	19,976,200	97.1460	19,429,200	20,000,000	19,992,712		3,507			2.950	2.969	MN	65,556	590,000	11/12/2019	11/21/2026
00914A-AH-5	AIR LEASE CORP			2	2.B FE	3,842,560	99.2220	3,968,880	4,000,000	3,947,547		100,311			3.375	6.077	JJ	67,500	135,000	12/12/2023	07/01/2025
00914A-AM-4	AIR LEASE CORP			2	2.B FE	9,177,800	95.3200	9,532,000	10,000,000	9,445,655		267,855			1.875	5.492	FA	70,833	93,750	02/27/2024	08/15/2026
010392-FX-1	ALABAMA POWER CO			2	1.E FE	9,993,100	87.7570	8,775,700	10,000,000	9,994,592		627			3.050	3.058	MS	89,806	305,000	03/02/2022	03/15/2032
01400E-AD-5	ALCON FINANCE CORP			2	2.A FE	9,984,300	88.3490	8,834,900	10,000,000	9,990,879		1,529			2.600	2.618	MN	24,556	260,000	05/18/2020	05/27/2030
023608-AJ-1	AMEREN CORPORATION			2	2.B FE	10,243,646	91.2590	9,030,991	9,896,000	10,137,754		(37,618)			3.500	3.037	JJ	159,710	346,360	02/04/2022	01/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
023608-AL-6	AMEREN CORPORATION			2	2.B FE	7,498,575	93.9930	7,049,475	7,500,000	7,499,271		282			1.950	1.954	MS	43,063	146,250	11/15/2021	03/15/2027
023608-AQ-5	AMEREN CORPORATION			2	2.B FE	14,966,100	100.1540	15,023,100	15,000,000	14,972,530		6,515			5.000	5.050	JJ	345,833	425,000	12/18/2023	01/15/2029
025816-CP-2	AMERICAN EXPRESS CO			2	1.F FE	9,275,800	97.0410	9,704,100	10,000,000	9,498,052		195,344			3.300	5.618	MN	53,167	330,000	11/07/2023	05/03/2027
02665W-EQ-0	AMERICAN HONDA FINANCE				1.G FE	18,837,465	100.7600	18,998,298	18,855,000	18,846,142		8,624			5.800	5.850	AO	267,322	1,090,552	10/02/2023	10/03/2025
03027X-BR-0	AMERICAN TOWER CORP			2	2.B FE	19,897,504	94.5380	20,669,788	21,864,000	20,525,198		627,694			1.450	5.249	MS	93,347	317,028	02/26/2024	09/15/2026
032095-AP-6	AMPHENOL CORP			2	2.A FE	7,492,500	100.5940	7,544,550	7,500,000	7,492,902		402			5.050	5.073	AO	90,479	189,375	04/02/2024	04/05/2029
036752-AV-5	ELEVANCE HEALTH INC			2	2.A FE	4,998,700	100.4090	5,020,450	5,000,000	4,999,154		501			5.350	5.361	AO	56,472	267,500	10/26/2022	10/15/2025
036752-AY-9	ELEVANCE HEALTH INC			2	2.A FE	2,699,325	100.5460	2,714,742	2,700,000	2,699,393		68			5.150	5.155	JD	6,180	75,319	05/20/2024	06/15/2029
03740L-AD-4	AON CORP/AON GLOBAL HOLD			2	2.A FE	9,991,100	95.6040	9,560,400	10,000,000	9,995,943		1,545			2.850	2.867	MN	26,125	285,000	02/23/2022	05/28/2027
04316J-AF-6	ARTHUR J GALLAGHER & CO			2	2.B FE	5,988,300	107.4240	6,445,440	6,000,000	5,987,999		239			6.500	6.528	FA	147,333	306,583	10/30/2023	02/15/2034
04636N-AA-1	ASTRAZENECA FINANCE LLC			2	1.F FE	9,987,400	95.5880	9,558,800	10,000,000	9,996,345		2,538			1.200	1.226	MN	11,000	120,000	05/25/2021	05/28/2026
049468-AA-9	ATLASSIAN CORP			2	2.C FE	9,957,100	100.7440	10,074,400	10,000,000	9,961,228		4,128			5.250	5.349	MN	67,083	262,500	05/08/2024	05/15/2029
053332-AZ-5	AUTOZONE INC			2	2.B FE	7,435,015	95.2010	7,082,954	7,440,000	7,436,844		466			4.000	4.008	AO	62,827	297,600	03/26/2020	04/15/2030
053332-BC-5	AUTOZONE INC			2	2.B FE	19,980,400	99.0950	19,819,000	20,000,000	19,986,797		3,699			4.500	4.522	FA	375,000	900,000	01/23/2023	02/01/2028
053332-BJ-0	AUTOZONE INC			2	2.B FE	2,996,730	100.5820	3,017,460	3,000,000	2,997,028		298			5.100	5.124	JJ	77,775		06/24/2024	07/15/2029
05369A-AK-7	AVIATION CAPITAL GROUP			2	2.C FE	3,963,800	96.8240	3,872,960	4,000,000	3,991,726		7,463			1.950	2.144	JJ	32,717	78,000	02/22/2021	01/30/2026
05369A-AL-5	AVIATION CAPITAL GROUP			2	2.C FE	4,569,050	94.9260	4,746,300	5,000,000	4,700,792		131,742			1.950	5.649	MS	27,354	97,500	03/06/2024	09/20/2026
06051G-GF-0	BANK OF AMERICA CORP			1	1.E FE	12,867,219	97.9840	13,074,985	13,344,000	12,969,755		102,536			3.824	4.822	JJ	228,206	255,137	01/25/2024	01/20/2028
06051G-HV-4	BANK OF AMERICA CORP			2	1.E FE	18,332,800	92.1200	18,424,000	20,000,000	18,471,763		138,963			3.194	5.371	JJ	280,362		07/22/2024	07/23/2030
06368L-WU-6	BANK OF MONTREAL			2	1.F FE	7,855,760	102.5410	8,203,280	8,000,000	7,886,987		25,982			5.717	6.143	MS	121,963	457,360	10/04/2023	09/25/2028
06406R-BT-3	BANK OF NY MELLON CORP			2	1.D FE	15,000,000	105.0580	15,758,700	15,000,000	15,000,000					6.317	6.317	AO	173,718	947,550	10/18/2023	10/25/2029
071813-CL-1	BAXTER INTERNATIONAL INC.			2	2.B FE	9,999,800	94.2640	9,426,400	10,000,000	9,999,937					1.915	1.915	FA	79,792	191,500	11/16/2021	02/01/2027
075887-CQ-0	BECTON DICKINSON & CO			2	2.B FE	10,000,000	99.5070	9,950,700	10,000,000	10,000,000					4.693	4.693	FA	179,898	469,300	02/06/2023	02/13/2028
09031W-AC-7	BIMBO BAKERIES USA INC			2	2.A FE	44,368,140	102.0720	43,824,613	42,935,000	44,132,307		(235,833)			6.050	5.259	JJ	1,197,767	1,825,513	04/17/2024	01/15/2029
094234-AA-9	BLOOMIN' BRANDS INC/OSI			2	4.B FE	34,954,438	90.2600	31,184,830	34,550,000	31,184,830	(605,071)	(83,511)			5.125	4.859	AO	373,812	1,770,688	04/13/2021	04/15/2029
097023-CY-9	BOEING CO			2	2.C FE	16,021,453	98.5980	15,716,521	15,940,000	16,017,596		(3,857)			5.150	5.040	MN	136,818	410,455	09/25/2024	05/01/2030
10112R-AZ-7	BOSTON PROPERTIES LP				2.B FE	10,352,800	99.9200	9,992,000	10,000,000	10,000,000		(59,732)			3.200	2.433	JJ	147,556	320,000	11/14/2019	01/15/2025
110122-EF-1	BRISTOL-MYERS SQUIBB CO			2	1.F FE	15,668,010	100.4860	15,776,302	15,700,000	15,672,005		3,995			4.900	4.946	FA	275,666	384,650	02/14/2024	02/22/2029
11120V-AA-1	BRIXMOR OPERATING PART				2.B FE	5,771,095	99.8680	6,042,014	6,050,000	6,045,296		49,881			3.850	4.711	FA	97,052	232,925	11/05/2018	02/01/2025
11135F-CA-7	BROADCOM INC			2	2.B FE	9,985,500	98.3180	9,831,800	10,000,000	9,985,990		490			4.150	4.198	FA	102,597		09/26/2024	02/15/2028
1248EP-CE-1	CCO HOLDINGS LLC			2	3.C FE	9,525,000	89.7600	8,976,000	10,000,000	8,976,000	(81,841)	43,041			4.500	5.093	FA	170,000	450,000	03/12/2020	08/15/2030
1248EP-CL-5	CCO HOLDINGS LLC			2	3.C FE	3,775,000	84.1390	4,206,950	5,000,000	3,836,602		61,602			4.500	8.412	JD	18,750	225,000	05/01/2024	06/01/2033
12513G-BK-4	CDW LLC/CDW FINANCE			2	2.C FE	9,988,900	98.4890	9,848,900	10,000,000	9,988,861		(39)			5.100	5.123	MS	182,750		08/12/2024	03/01/2030
125523-AH-3	THE CIGNA GROUP			2	2.A FE	5,490,000	98.0280	4,901,400	5,000,000	5,279,355		(74,236)			4.375	2.709	AO	46,181	218,750	01/27/2022	10/15/2028
125523-CP-3	THE CIGNA GROUP			2	2.A FE	1,874,697	95.9050	1,993,865	2,079,000	1,977,404		79,347			1.250	5.493	MS	7,652	25,988	09/07/2023	03/15/2026
127387-AN-8	CADENCE DESIGN SYSTEMS INC			2	1.G FE	2,995,740	98.0340	2,941,020	3,000,000	2,995,814		74			4.300	4.332	MS	39,775		09/04/2024	09/10/2029
134429-BF-5	THE CAMPBELL'S COMPANY			2	2.B FE	12,401,369	99.7690	12,567,901	12,597,000	12,557,369		156,001			3.950	5.434	MS	146,510	497,582	02/09/2024	03/15/2025
134429-BL-2	THE CAMPBELL'S COMPANY				2.B FE	9,991,800	100.6670	10,066,700	10,000,000	9,994,018		2,218			5.300	5.344	MS	148,694	263,528	03/19/2024	03/20/2026
14448C-AN-4	CARRIER GLOBAL CORP			2	2.B FE	5,115,450	99.6000	4,980,000	5,000,000	5,000,951		(24,514)			2.242	1.745	FA	42,349	112,100	03/02/2020	02/15/2025
15189X-AQ-1	CENTERPOINT ENER HOUSTON			2	1.F FE	9,428,901	96.4220	9,653,771	10,012,000	9,635,198		206,297			2.400	4.774	MS	80,096	240,288	01/09/2024	09/01/2026
161175-AY-0	CCO SAFARI II LLC			2	2.C FE	6,736,765	99.8810	6,258,543	6,266,000	6,313,439		(149,641)			4.908	2.457	JJ	134,974	307,535	02/07/2022	07/23/2025
17327C-AT-0	CITIGROUP INC			2	1.G FE	10,000,000	97.1700	9,717,000	10,000,000	10,000,000					4.542	4.542	MS	128,690		09/12/2024	09/19/2030
205887-AR-3	CONAGRA FOODS INC				2.C FE	2,774,899	105.9690	2,700,090	2,548,000	2,756,531		(18,368)			7.000	4.596	AO	44,590	89,180	08/20/2024	10/01/2028
205887-CC-4	CONAGRA FOODS INC			2	2.C FE	9,908,700	99.4800	9,948,000	10,000,000	9,917,708		9,008			4.850	5.087	MN	80,833	242,500	07/11/2024	11/01/2028
21036P-BC-1	CONSTELLATION BRANDS INC			2	2.C FE	9,634,700	98.8940	9,889,400	10,000,000	9,739,146		58,928			4.650	5.404	MN	59,417	465,000	03/08/2023	11/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
210518-DS-2	CONSUMERS ENERGY CO			2	1.E FE	9,981,400	99.6970	9,969,700	10,000,000	9,988,042		3,254			4.650	4.689	MS	155,000	465,000	01/03/2023	03/01/2028
210518-DW-3	CONSUMERS ENERGY CO			2	1.E FE	9,976,800	99.0730	9,907,300	10,000,000	9,979,847		3,047			4.600	4.650	MN	39,611	410,167	01/02/2024	05/30/2029
22822V-AB-7	CROWN CASTLE INC			2	2.B FE	6,967,805	99.6250	6,694,800	6,720,000	6,777,161		(66,078)			4.450	3.426	FA	112,971	299,040	11/15/2021	02/15/2026
22822V-AS-0	CROWN CASTLE INC			2	2.B FE	7,480,200	98.0810	7,356,075	7,500,000	7,497,825		3,970			1.350	1.404	JJ	46,688	101,250	06/04/2020	07/15/2025
22822V-BD-2	CROWN CASTLE INC			2	2.B FE	9,993,100	101.9350	10,193,500	10,000,000	9,993,664		950			5.600	5.615	JD	46,667	552,222	12/04/2023	06/01/2029
22966R-AC-0	CUBESMART LP			2	2.B FE	5,095,150	99.2890	4,964,450	5,000,000	5,010,534		(16,355)			4.000	3.656	MN	25,556	200,000	05/21/2019	11/15/2025
22966R-AE-6	CUBESMART LP			2	2.B FE	10,327,115	97.0480	8,637,272	8,900,000	9,572,271		(164,042)			4.375	2.324	FA	147,097	389,375	03/09/2020	02/15/2029
233853-AN-0	DAIMLER TRUCKS FINAN NA				1.G FE	9,991,400	100.0080	10,000,800	10,000,000	9,999,244		4,152			5.200	5.246	JJ	236,889	520,000	01/11/2023	01/17/2025
233853-AV-2	DAIMLER TRUCKS FINAN NA				1.G FE	11,979,960	100.2250	12,027,000	12,000,000	11,985,708		5,748			5.000	5.061	JJ	276,667	295,000	01/10/2024	01/15/2027
244199-BH-7	DEERE & CO			2	1.E FE	9,986,400	99.4650	9,946,500	10,000,000	9,998,709		2,576			2.750	2.779	AO	58,056	275,000	03/25/2020	04/15/2025
247131-30-3	DELPHI FINANCIAL GROUP				2.B FE	6,100,000	24.7000	12,350,000	500,000	6,100,000					0.000	2.409	FMAN		1,109,852	05/30/2007	
24906P-AA-7	DENTSPLY SIRONA INC			2	2.C FE	7,484,100	88.3360	6,625,200	7,500,000	7,490,640		1,532			3.250	3.275	JD	20,313	243,750	05/20/2020	06/01/2030
25746U-DE-6	DOMINION ENERGY INC			2	2.B FE	9,984,100	99.6340	9,963,400	10,000,000	9,998,625		3,049			3.300	3.335	MS	97,167	330,000	03/17/2020	03/15/2025
25746U-DG-1	DOMINION ENERGY INC			2	2.B FE	7,820,605	91.9820	7,266,578	7,900,000	7,854,589		7,702			3.375	3.495	AO	66,656	266,625	03/31/2020	04/01/2030
26441C-CB-9	DUKE ENERGY CORP				2.B FE	9,998,900	100.3020	10,030,200	10,000,000	9,999,182		282			4.850	4.854	JJ	237,111	242,500	01/02/2024	01/05/2027
26442C-BG-8	DUKE ENERGY CAROLINAS			2	1.F FE	6,995,730	86.4510	6,051,570	7,000,000	6,996,675		389			2.850	2.857	MS	58,742	199,500	03/01/2022	03/15/2032
26442U-AQ-7	DUKE ENERGY PROGRESS LLC			2	1.F FE	4,998,800	100.2090	5,010,450	5,000,000	4,998,610		93			5.250	5.253	MS	77,292	262,500	03/06/2023	03/15/2033
29379V-BH-5	ENTERPRISE PRODUCTS OPER			2	1.G FE	20,639,530	99.0410	19,312,995	19,500,000	19,769,820		(303,245)			3.700	2.091	FA	272,567	721,500	01/26/2022	02/15/2026
294429-AS-4	EQUIFAX INC			2	2.B FE	2,994,300	90.7170	2,721,510	3,000,000	2,996,687		547			3.100	3.122	MN	11,883	93,000	04/22/2020	05/15/2030
294429-AW-5	EQUIFAX INC			2	2.B FE	7,450,872	100.3750	7,630,508	7,602,000	7,473,378		22,505			5.100	5.650	JD	32,309	387,702	04/25/2024	06/01/2028
29444U-BH-8	EQUINIX INC			2	2.B FE	4,187,750	86.0630	4,303,150	5,000,000	4,275,859		88,109			2.150	5.192	JJ	49,569	53,750	03/13/2024	07/15/2030
29444U-BQ-8	EQUINIX INC			2	2.B FE	2,932,826	95.6400	3,143,687	3,287,000	3,094,266		130,939			1.450	5.962	MN	6,090	47,662	10/02/2023	05/15/2026
30040W-AW-8	EVERSOURCE ENERGY			2	2.B FE	9,988,700	103.0220	10,302,200	10,000,000	9,989,408		1,299			5.950	5.978	FA	247,917	431,375	11/08/2023	02/01/2029
30219G-AM-0	EXPRESS SCRIPTS HOLDING			2	2.A FE	3,882,166	99.4750	3,895,441	3,916,000	3,896,651		14,485			4.500	4.942	FA	61,677	176,220	01/25/2024	02/25/2026
303075-AA-3	FACTSET RESEARCH SYSTEMS INC			2	2.C FE	11,979,480	96.0400	11,524,800	12,000,000	11,990,458		4,081			2.900	2.937	MS	116,000	348,000	02/15/2022	03/01/2027
303250-AF-1	FAIR ISAAC CORP				3.B FE	5,011,693	94.3630	4,570,000	4,843,000	4,570,000	27,276	(40,497)			4.000	3.104	JD	8,610	193,720	10/27/2020	06/15/2028
337738-AP-3	FISERV INC			2	2.B FE	5,937,060	99.5150	6,026,628	6,056,000	6,009,155		72,094			3.850	5.732	JD	19,430	233,156	04/25/2024	06/01/2025
337738-BJ-6	FISERV INC			2	2.B FE	6,004,860	100.8160	6,048,960	6,000,000	6,003,229		(1,631)			5.150	5.120	MS	90,983	163,942	02/26/2024	03/15/2027
33834D-AA-2	FIVE CORNERS FND TR II			2	1.G FE	13,000,000	89.3910	11,620,830	13,000,000	13,000,000					2.850	2.850	MN	47,342	370,500	05/19/2020	05/15/2030
340711-AY-6	FLORIDA GAS TRANSMISSION			2	2.B FE	4,613,041	87.3510	4,039,110	4,624,000	4,617,647		1,062			2.550	2.577	JJ	58,956	117,912	06/10/2020	07/01/2030
341081-GT-8	FLORIDA POWER & LIGHT CO			2	1.D FE	9,983,100	101.2550	10,125,500	10,000,000	9,984,766		1,666			5.150	5.188	JD	22,889	274,667	05/28/2024	06/15/2029
34354P-AF-2	FLOWSERVE CORP			2	2.C FE	29,923,650	91.2240	27,367,200	30,000,000	29,951,949		7,228			3.500	3.530	AO	262,500	1,050,000	09/24/2020	10/01/2030
345397-B2-8	FORD MOTOR CREDIT CO			2	2.C FE	10,376,862	98.4320	10,715,308	10,886,000	10,639,490		262,628			3.375	6.091	MN	48,987	367,403	01/05/2024	11/13/2025
345397-D8-3	FORD MOTOR CREDIT CO			2	2.C FE	21,973,160	100.9430	22,207,460	22,000,000	21,977,485		4,325			5.800	5.846	MS	411,156	850,667	01/02/2024	03/05/2027
34964C-AA-4	FORTUNE BRANDS INNOVATIONS INC			2	2.B FE	783,392	99.6010	796,808	800,000	793,246		9,854			4.000	5.892	JD	1,422	32,000	04/18/2024	06/15/2025
35805B-AC-2	FRESENIUS MED CARE III			2	2.C FE	16,992,393	94.0450	16,493,612	17,538,000	17,313,521		112,768			1.875	2.563	JD	27,403	328,838	01/27/2022	12/01/2026
361841-AK-5	GLP CAPITAL LP / FIN II			2	2.C FE	8,395,102	100.9130	7,679,479	7,610,000	7,967,649		(107,549)			5.750	4.115	JD	36,465	437,575	03/07/2023	06/01/2028
36264F-AL-5	HALEON US CAPITAL LLC			2	2.A FE	2,973,313	94.0340	2,821,020	3,000,000	2,981,649		3,931			3.375	3.531	MS	27,281	101,250	10/28/2022	03/24/2029
36267V-AF-0	GE HEALTHCARE HLDG LLC			2	2.B FE	23,438,990	102.4860	24,131,354	23,546,000	23,470,701		22,887			5.650	5.769	MN	169,989	1,330,349	10/24/2023	11/15/2027
370334-CW-2	GENERAL MILLS INC			2	2.B FE	8,849,880	102.0740	9,186,660	9,000,000	8,880,686		27,108			5.500	5.892	AO	101,750	495,000	10/31/2023	10/17/2028
37045X-EQ-5	GENERAL MOTORS FINL CO				2.B FE	14,986,800	101.0450	15,156,750	15,000,000	14,992,012		5,212			5.400	5.421	MN	119,250	607,500	02/05/2024	05/08/2027
372460-AF-2	GENUINE PARTS CO			2	2.B FE	9,969,600	99.6900	9,969,000	10,000,000	9,971,205		1,605			4.950	5.019	FA	195,250		08/07/2024	08/15/2029
37331N-AN-1	GEORGIA-PACIFIC LLC			2	1.G FE	8,910,600	94.9830	9,498,300	10,000,000	9,386,981		418,010			0.950	5.655	MN	12,139	95,000	11/07/2023	05/15/2026
37940X-AA-0	GLOBAL PAYMENTS INC			2	2.C FE	29,992,500	99.6870	29,906,100	30,000,000	29,998,849		950			2.650	2.655	FA	300,333	795,000	08/07/2019	02/15/2025
38141G-B2-9	GOLDMAN SACHS GROUP INC			2	1.F FE	17,000,000	99.4060	16,899,020	17,000,000	17,000,000					5.049	5.049	JJ	376,712		07/16/2024	07/23/2030

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38141G-ZK-3	GOLDMAN SACHS GROUP INC			2	1.F FE	25,028,250	95.3760	23,844,000	25,000,000	25,012,180		(5,530)			2.640	2.616	FA	232,833	660,000	01/28/2022	02/24/2028
40139L-AG-8	GUARDIAN LIFE GLOB FUND				1.B FE	2,497,700	98.3360	2,458,400	2,500,000	2,499,771		466			1.100	1.119	JD	611	27,500	06/16/2020	06/23/2025
40139L-BJ-1	GUARDIAN LIFE GLOB FUND				1.B FE	8,000,000	97.1330	7,770,640	8,000,000	8,000,000					4.179	4.179	MS	88,223		09/23/2024	09/26/2029
404119-CK-3	HCA - THE HEALTHCARE COMPANY			2	2.C FE	24,380,627	88.1370	22,034,250	25,000,000	24,465,274		61,248			3.625	3.963	MS	266,840	906,250	08/07/2023	03/15/2032
418056-BA-4	HASBRO INC			2	2.B FE	4,985,900	100.4300	5,021,500	5,000,000	4,986,125		225			6.050	6.088	MN	39,493	151,250	05/08/2024	05/14/2034
437076-DB-5	HOME DEPOT INC			2	1.F FE	9,966,900	100.9480	10,094,800	10,000,000	9,972,161		5,261			4.875	4.995	JD	8,125	243,750	06/17/2024	06/25/2027
444859-BZ-4	HUMANA INC			2	2.B FE	19,966,000	101.8430	20,368,600	20,000,000	19,972,592		7,470			5.750	5.788	JD	95,833	1,220,278	11/02/2023	12/01/2028
446150-BC-7	HUNTINGTON BANCSHARES INC			2	2.A FE	7,134,992	103.2390	7,336,163	7,106,000	7,129,099		(5,719)			6.208	6.103	FA	159,301	441,140	12/08/2023	08/21/2029
446413-AT-3	HUNTINGTON INGALLS INDUST			2	2.C FE	9,509,200	94.8940	9,489,400	10,000,000	9,511,982		2,782			4.200	5.260	MN	70,000		12/17/2024	05/01/2030
446413-AZ-9	HUNTINGTON INGALLS INDUST			2	2.C FE	5,328,350	89.8210	5,508,722	6,133,000	5,457,378		129,028			2.043	5.431	FA	46,986	62,649	03/18/2024	08/16/2028
44891A-CQ-8	HYUNDAI CAPITAL AMERICA				1.G FE	9,992,800	100.9710	10,097,100	10,000,000	9,995,817		3,524			6.250	6.289	MN	100,694	625,000	10/30/2023	11/03/2025
44891A-CU-9	HYUNDAI CAPITAL AMERICA			2	1.G FE	9,981,800	100.1960	10,019,600	10,000,000	9,984,870		3,070			5.300	5.342	JJ	254,694	265,000	01/03/2024	01/08/2029
44891A-DA-2	HYUNDAI CAPITAL AMERICA				1.G FE	19,984,200	100.6810	20,136,200	20,000,000	19,987,866		3,666			5.450	5.492	JD	21,194	545,000	06/18/2024	06/24/2026
45687V-AD-8	INGERSOLL-RAND INC			2	2.B FE	9,999,300	100.9880	10,098,800	10,000,000	9,999,777		477			5.176	5.176	JD	23,004	309,122	05/07/2024	06/15/2029
50077L-BF-2	KRAFT HEINZ FOODS CO			2	2.B FE	14,712,500	95.4220	13,120,525	13,750,000	14,425,227		(101,643)			4.250	3.329	MS	194,792	584,375	01/31/2022	03/01/2031
50212Y-AF-1	LPL HOLDINGS INC			2	2.C FE	30,662,500	92.2390	28,225,134	30,600,000	30,636,154		(7,500)			4.375	4.344	MN	171,063	1,338,750	05/21/2021	05/15/2031
502431-AP-4	L3HARRIS TECH INC				2.B FE	19,973,800	101.2290	20,245,800	20,000,000	19,983,115		7,300			5.400	5.443	JJ	498,000	1,035,000	07/27/2023	01/15/2027
526107-AG-2	LENNOX INTERNATIONAL INC			2	2.B FE	9,989,600	101.7070	10,170,700	10,000,000	9,991,119		1,890			5.500	5.524	MS	161,944	550,000	09/07/2023	09/15/2028
55261F-AT-1	M&T BANK CORPORATION			2	2.A FE	5,000,000	102.5110	5,125,550	5,000,000	5,000,000					6.082	6.082	MS	91,230	152,050	03/11/2024	03/13/2032
55336V-AJ-9	MPLX LP			2	2.B FE	7,004,081	99.9300	7,054,059	7,059,000	7,038,478		34,397			4.875	5.566	JD	28,677	344,126	03/27/2024	06/01/2025
55336V-BR-0	MPLX LP			2	2.B FE	15,012,640	96.5480	15,447,680	16,000,000	15,345,307		332,667			1.750	5.414	MS	93,333	140,000	05/15/2024	03/01/2026
571903-AP-8	MARRIOTT INTERNATIONAL INC			2	2.B FE	14,926,855	99.2800	14,166,263	14,269,000	14,368,486		(195,550)			3.750	2.339	AO	133,772	535,088	02/07/2022	10/01/2025
571903-BL-6	MARRIOTT INTERNATIONAL INC			2	2.B FE	6,911,240	99.8090	6,986,630	7,000,000	6,933,969		13,327			4.900	5.146	AO	72,411	343,000	03/23/2023	04/15/2029
573874-AP-9	MARVELL TECHNOLOGY INC			2	2.C FE	4,179,193	102.5050	4,408,740	4,301,000	4,202,579		20,023			5.750	6.388	FA	93,427	224,638	10/24/2023	02/15/2029
581557-BT-1	MCKESSON CORP			2	1.G FE	11,975,280	100.3180	12,038,160	12,000,000	11,982,387		4,477			4.900	4.945	JJ	271,133	637,000	06/07/2023	07/15/2028
58769J-AQ-0	MERCEDES-BENZ FIN NA				1.F FE	9,989,800	99.9740	9,997,400	10,000,000	9,992,796		2,996			4.800	4.837	JJ	226,667	240,000	01/08/2024	01/11/2027
59217G-FR-5	MET LIFE GLOB FUNDING I				1.D FE	4,999,550	99.9250	4,996,250	5,000,000	4,999,575		25			4.850	4.852	JJ	116,535	121,250	01/02/2024	01/08/2029
595017-BE-3	MICROCHIP TECHNOLOGY INC			2	2.B FE	19,997,900	99.7950	19,959,000	20,000,000	19,996,925		(975)			5.050	5.052	MS	297,389	527,444	03/05/2024	03/15/2029
61747Y-EV-3	MORGAN STANLEY			2	1.E FE	15,000,000	103.6780	15,551,700	15,000,000	15,000,000					6.296	6.296	AO	191,503	944,400	10/14/2022	10/18/2028
62829D-2D-1	MUTUAL OF OMAHA GLOBAL				1.E FE	6,999,650	100.7670	7,053,690	7,000,000	6,999,117		(533)			5.350	5.352	AO	85,303	187,250	04/03/2024	04/09/2027
62954H-AV-0	NXP BV/NXP FDG/NXP USA			2	2.A FE	4,973,400	97.0680	4,853,400	5,000,000	4,974,844		1,444			4.300	4.425	JD	7,764	107,500	10/02/2024	06/18/2029
62954H-BE-7	NXP BV/NXP FDG/NXP USA			2	2.A FE	17,340,117	99.0260	17,367,180	17,538,000	17,394,959		54,399			4.400	4.757	JD	64,306	665,610	09/04/2024	06/01/2027
631103-AG-3	NASDAQ INC			2	2.B FE	9,679,050	98.8170	9,881,700	10,000,000	9,867,430		73,383			3.850	4.777	JD	1,069	385,000	02/29/2024	06/30/2026
637639-AE-5	NATIONAL SECS CLEARING			2	1.B FE	22,768,441	96.6230	24,469,775	25,325,000	24,455,338		892,017			0.750	4.549	JD	12,663	189,938	01/24/2023	12/07/2025
637639-AH-8	NATIONAL SECS CLEARING			2	1.B FE	4,998,450	101.0220	5,051,100	5,000,000	4,998,780		296			5.100	5.107	MN	28,333	255,000	11/14/2022	11/21/2027
64110L-AX-4	NETFLIX INC				2.A FE	17,268,750	105.9830	15,897,450	15,000,000	16,444,731		(297,292)			6.375	3.953	MN	122,188	956,250	02/14/2022	05/15/2029
64952W-FF-5	NEW YORK LIFE GL				1.A FE	22,400,382	99.7070	22,375,248	22,441,000	22,406,362		5,980			4.700	4.741	JJ	445,329	527,364	01/22/2024	01/29/2029
65339K-BK-5	NEXTERA ENERGY CAPITAL			2	2.B FE	7,664,436	97.4730	7,820,259	8,023,000	7,698,638		34,202			5.650	6.739	MN	75,550	226,650	06/18/2024	05/01/2079
65339K-BS-8	NEXTERA ENERGY CAPITAL				2.A FE	14,997,000	100.6100	15,091,500	15,000,000	14,997,416		1,747			5.749	5.762	MS	287,450	862,350	08/07/2023	09/01/2025
65339K-CM-0	NEXTERA ENERGY CAPITAL			2	2.A FE	19,958,600	100.1350	20,027,000	20,000,000	19,972,088		7,606			4.900	4.946	FA	334,833	980,000	02/06/2023	02/28/2028
666807-BN-1	NORTHROP GRUMMAN CORP			2	2.A FE	8,679,367	95.5910	8,614,661	9,012,000	8,714,051		34,684			3.250	4.424	JJ	135,055		08/13/2024	01/15/2028
67103H-AM-9	O'REILLY AUTOMOT			2	2.B FE	23,387,018	101.7300	23,712,246	23,309,000	23,369,925		(16,259)			5.750	5.592	MN	152,642	1,101,384	06/20/2024	11/20/2026
678858-BX-8	OKLAHOMA G&E CO			2	1.G FE	9,969,200	100.7850	10,078,500	10,000,000	9,973,981		2,495			5.400	5.440	JJ	249,000	540,000	01/03/2023	01/15/2033
68389X-CC-7	ORACLE CORPORATION			2	2.B FE	9,330,900	96.3990	9,639,900	10,000,000	9,608,414		277,514			1.650	4.960	MS	44,000	165,000	01/25/2024	03/25/2026
68902V-AH-0	OTIS WORLDWIDE CORP			2	2.B FE	16,456,624	99.2280	16,074,936	16,200,000	16,209,429		(52,952)			2.056	1.724	AO	79,567	333,072	03/11/2020	04/05/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
695114-CW-6	PACIFICORP			2	1.F FE	9,982,000	88.3380	8,833,800	10,000,000	9,989,255		1,683			2.700	2.720	MS	79,500	270,000	04/06/2020	09/15/2030
71427Q-AA-6	PERNOD RIC INTL FIN LLC			2	2.A FE	4,448,100	88.8990	4,444,950	5,000,000	4,453,695		5,595			1.250	4.929	AO	15,625		12/17/2024	04/01/2028
718547-AF-9	PHILLIPS 66 CO			2	2.A FE	10,375,806	98.1880	10,409,892	10,602,000	10,482,024		64,453			3.550	4.225	AO	94,093	376,371	04/28/2023	10/01/2026
74153W-CS-6	PRICOA GLOB FUND				1.D FE	9,994,800	100.8650	10,086,500	10,000,000	9,995,852		966			5.100	5.112	MN	43,917	510,000	05/22/2023	05/30/2028
74251V-AM-4	PRINCIPAL FINANCIAL GROUP			2	1.G FE	4,513,872	97.1110	4,661,328	4,800,000	4,611,723		93,132			3.100	5.327	MN	19,013	148,800	12/08/2023	11/15/2026
74256L-EX-3	PRINCIPAL LIFE GLB FND II				1.E FE	9,996,100	100.5380	10,053,800	10,000,000	9,997,046		946			5.000	5.014	JJ	229,167	250,000	01/08/2024	01/16/2027
75513E-CT-6	RTX Corp			2	2.A FE	5,053,700	101.7810	5,089,050	5,000,000	5,042,430		(11,270)			5.750	5.240	MN	42,326	143,750	07/01/2024	11/08/2026
758750-AL-7	REGAL REXNORD CORP				2.C FE	5,013,105	100.9020	5,045,100	5,000,000	5,008,315		(4,790)			6.050	5.887	FA	114,278	151,250	05/01/2024	02/15/2026
75951A-AQ-1	RELIANCE STAND LIFE II				1.E FE	5,000,000	93.7850	4,689,250	5,000,000	5,000,000					1.512	1.512	MS	19,530	75,600	09/21/2021	09/28/2026
771196-CE-0	ROCHE HOLDING INC			2	1.C FE	15,000,000	101.4020	15,210,300	15,000,000	15,000,000					5.265	5.265	MN	105,300	789,750	11/06/2023	11/13/2026
78016E-ZD-2	ROYAL BANK OF CANADA				1.E FE	9,975,100	97.6990	9,769,900	10,000,000	9,987,636		4,823			3.625	3.679	MN	57,396	362,500	04/12/2022	05/04/2027
824348-AW-6	SHERWIN-WILLIAMS CO			2	2.B FE	4,809,800	97.2560	4,862,800	5,000,000	4,836,511		26,711			3.450	4.900	JD	14,375	86,250	07/26/2024	06/01/2027
835495-AR-3	SONOCO PRODUCTS CO			2	2.C FE	8,004,320	97.3830	7,790,640	8,000,000	8,003,673		(647)			4.600	4.588	MS	104,267		09/24/2024	09/01/2029
852060-AD-4	SPRINT CAPITAL CORP				2.B FE	10,527,900	106.1480	10,614,800	10,000,000	10,453,416		(74,484)			6.875	5.555	MN	87,847	687,500	04/10/2024	11/15/2028
85208N-AD-2	SPRINT SPECTRUM / SPEC I				1.F FE	1,428,966	99.9430	1,358,975	1,359,750	1,359,647		(10,107)			4.738	1.373	MJSD	1,969	64,425	12/20/2021	03/20/2025
853496-AG-2	STANDARD INDUSTRIES INC			2	3.B FE	28,100,000	91.6210	25,653,880	28,000,000	25,653,880	(48,291)	(12,749)			4.375	4.320	JJ	564,861	1,225,000	09/24/2020	07/15/2030
857477-CD-3	STATE STREET CORP			2	1.D FE	3,000,000	100.9890	3,029,670	3,000,000	3,000,000					5.272	5.272	FA	65,021	158,160	07/31/2023	08/03/2026
85855C-AB-6	STELLANTIS FIN US INC			2	2.A FE	12,273,750	82.0740	12,311,100	15,000,000	12,283,841		10,091			2.691	6.011	MS	118,853		12/19/2024	09/15/2031
863667-BA-8	STRYKER CORP			2	2.A FE	9,976,600	98.4000	9,840,000	10,000,000	9,997,795		4,722			1.150	1.198	JD	5,111	115,000	05/26/2020	06/15/2025
87264A-DL-6	T-MOBILE USA INC			2	2.B FE	3,392,996	96.7610	3,289,874	3,400,000	3,393,141		145			4.200	4.246	AO	37,683		09/23/2024	10/01/2029
88339W-AB-2	WILLIAMS COMPANIES INC			2	2.B FE	19,967,800	99.2600	19,852,000	20,000,000	19,974,474		6,674			4.900	4.932	MS	288,556	680,556	01/02/2024	03/15/2029
883556-CT-7	THERMO FISHER SCIENTIFIC INC			2	1.G FE	9,996,000	100.7530	10,075,300	10,000,000	9,997,082		765			4.800	4.809	MN	53,333	480,000	11/14/2022	11/21/2027
891906-AC-3	TOTAL SYSTEM SERVICES INC			2	2.C FE	6,364,963	99.7640	6,373,922	6,389,000	6,364,865		6,748			4.800	5.105	AO	76,668	188,952	07/25/2024	04/01/2026
89236T-MF-9	TOYOTA MOTOR CREDIT CORP				1.E FE	6,985,020	100.7210	7,050,470	7,000,000	6,986,277		1,257			5.050	5.099	MN	44,188	176,750	05/13/2024	05/16/2029
89788M-AQ-5	TRUIST FINANCIAL CORP			2	1.G FE	14,198,489	106.9300	14,971,269	14,001,000	14,160,456		(36,096)			7.161	6.813	AO	169,887	1,010,967	12/08/2023	10/30/2029
91324P-DX-7	UNITEDHEALTH GRP INC			2	1.F FE	9,521,055	86.1940	8,276,348	9,602,000	9,556,292		7,941			2.000	2.094	MN	24,538	192,040	05/13/2020	05/15/2030
91324P-EU-2	UNITEDHEALTH GRP INC			2	1.F FE	6,687,404	98.0080	6,566,536	6,700,000	6,690,534		2,079			4.250	4.288	JJ	131,301	284,750	03/23/2023	01/15/2029
92345Y-AJ-5	VERISK ANALYTICS INC			2	2.B FE	9,836,800	98.7750	9,877,500	10,000,000	9,843,521		6,721			5.250	5.464	JD	37,917	262,500	05/21/2024	06/05/2034
92564R-AA-3	VICI PROPERTIES / NOTE				2.C FE	3,116,250	98.3410	2,950,230	3,000,000	3,000,000		(28,946)			4.250	3.171	JD	10,625	127,500	01/22/2021	12/01/2026
92564R-AB-1	VICI PROPERTIES / NOTE			2	2.C FE	1,505,625	95.7840	1,436,760	1,500,000	1,503,012		(962)			4.625	4.549	JD	5,781	69,375	02/14/2022	12/01/2029
92564R-AH-8	VICI PROPERTIES / NOTE			2	2.C FE	16,351,000	98.9820	16,431,012	16,600,000	16,497,594		57,040			4.500	4.886	MS	249,000	747,000	04/28/2022	09/01/2026
92808V-AA-0	VIRGINIA POWER FUEL SEC				1.A FE	35,769,078	100.3850	35,907,198	35,769,486	35,771,137		2,059			5.088	5.078	MN	303,325	1,299,243	02/05/2024	05/01/2027
928668-CF-7	VOLKSWAGEN GROUP AMERICA				1.G FE	9,989,000	100.1000	10,010,000	10,000,000	9,990,813		1,813			5.300	5.340	MS	145,750	265,000	03/14/2024	03/22/2027
928881-AD-3	VONTIER CORP			2	2.C FE	8,622,168	90.2430	8,860,058	9,818,000	8,862,694		240,526			2.400	5.722	AO	58,908	235,632	01/25/2024	04/01/2028
929160-AS-8	VULCAN MATERIALS CO			2	2.B FE	16,392,910	99.8530	15,367,377	15,390,000	15,390,000		(149,784)			4.500	3.501	AO	173,138	692,550	11/29/2017	04/01/2025
929160-AZ-2	VULCAN MATERIALS CO			2	2.B FE	9,972,200	92.6880	9,268,800	10,000,000	9,983,647		2,659			3.500	3.533	JD	29,167	350,000	05/07/2020	06/01/2030
969457-CK-4	WILLIAMS COS INC			2	2.B FE	5,127,296	100.9550	5,219,374	5,170,000	5,133,439		6,143			5.300	5.516	FA	103,515	137,005	04/24/2024	08/15/2028
98138H-AH-4	WORKDAY INC			2	2.B FE	1,341,375	95.0970	1,373,201	1,444,000	1,366,531		15,917			3.700	5.119	AO	13,357	53,428	05/19/2023	04/01/2029
98877D-AG-0	ZF NA CAPITAL			2	3.B FE	13,612,300	94.8240	13,043,041	13,755,000	13,043,041	(570,339)	1,080			6.875	7.055	AO	178,624	343,750	12/02/2024	04/23/2032
98956P-AV-4	ZIMMER BIOMET HLDGS INC			2	2.B FE	12,496,750	85.3490	10,668,625	12,500,000	12,497,499		305			2.600	2.603	MN	33,403	325,000	11/15/2021	11/24/2031
286181-AD-4	ELEMENT FLEET MANAGEMENT		A	2	2.B FE	9,998,500	99.4980	9,949,800	10,000,000	9,999,571		139			3.850	3.853	JD	17,111	385,000	05/28/2020	06/15/2025
29250N-AS-4	ENBRIDGE INC		A	2	2.C FE	15,000,000	95.8530	14,377,950	15,000,000	15,000,000					5.500	5.500	JJ	380,417	825,000	07/10/2017	07/15/2077
68245X-AM-1	1011778 BC / NEW RED FIN		A	2	4.B FE	42,800,000	89.4340	38,277,752	42,800,000	38,277,752	(109,568)				4.000	4.000	AO	361,422	1,712,000	10/14/2020	10/15/2030
78016F-ZU-1	ROYAL BANK OF CANADA		A		1.E FE	14,970,300	103.2700	15,490,500	15,000,000	14,980,793		5,574			6.000	6.046	MN	150,000	900,000	10/20/2022	11/01/2027
78016H-ZT-0	ROYAL BANK OF CANADA		A		1.E FE	12,496,875	100.3850	12,548,125	12,500,000	12,497,484		609			4.875	4.884	JJ	274,219	304,688	01/10/2024	01/19/2027

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78017F-ZT-3	ROYAL BANK OF CANADA		A	2	1.E FE	10,000,000	97.9410	9,794,100	10,000,000	10,000,000					4.650	4.650	AO	94,292		10/08/2024	10/18/2030
89352H-BA-6	TRANS-CANADA PIPELINES		A	2	2.A FE	4,991,800	94.9520	4,747,600	5,000,000	4,995,036		782			4.100	4.120	AO	43,278	205,000	04/02/2020	04/15/2030
89356B-AE-8	TRANSCANADA TRUST		A	2	2.C FE	3,120,990	96.0970	2,882,910	3,000,000	3,079,892		(14,820)			5.500	4.858	MS	48,583	165,000	02/07/2022	09/15/2079
89356B-AG-3	TRANSCANADA TRUST		A	2	2.C FE	10,200,000	94.8220	9,671,844	10,200,000	10,200,000					5.600	5.600	MS	180,880	571,200	03/02/2022	03/07/2082
00185A-AK-0	AON PLC		D	2	2.A FE	9,708,467	99.2440	10,011,735	10,088,000	9,909,499		176,421			3.875	5.803	JD	17,374	390,910	11/08/2023	12/15/2025
00774M-AN-5	AERCAP IRELAND CAP/GLOBA		D	2	2.A FE	7,076,250	100.6450	7,045,150	7,000,000	7,008,203		(16,727)			6.500	6.242	JJ	209,806	455,000	06/04/2020	07/15/2025
00774M-AS-4	AERCAP IRELAND CAP/GLOBA		D	2	2.A FE	24,697,600	96.7630	24,190,750	25,000,000	24,932,260		61,268			1.750	2.004	JJ	183,507	437,500	01/29/2021	01/30/2026
067316-AE-9	BACARDI LTD		D	2	2.C FE	29,922,300	99.8180	29,945,400	30,000,000	29,992,477		10,847			4.450	4.493	MN	170,583	1,335,000	04/24/2018	05/15/2025
225401-AC-2	CREDIT SUISSE GROUP AG		D	2	1.G FE	5,033,873	97.7750	4,948,393	5,061,000	5,036,147		2,274			4.282	4.457	JJ	103,540		09/24/2024	01/09/2028
45115A-AA-2	ICON INVESTMENTS SIX DAC		D	2	2.C FE	10,014,700	101.6940	10,169,400	10,000,000	10,010,883		(3,817)			5.809	5.755	MN	85,521	290,450	04/30/2024	05/08/2027
45115A-AB-0	ICON INVESTMENTS SIX DAC		D	2	2.C FE	15,000,000	101.9030	15,285,450	15,000,000	15,000,000					5.849	5.849	MN	129,165	438,675	04/30/2024	05/08/2029
50220P-AC-7	LSEGA FINANCING PLC		D	2	1.G FE	18,399,600	91.3070	18,261,400	20,000,000	18,546,704		147,104			2.000	4.414	AO	94,444	200,000	08/21/2024	04/06/2028
60920L-AS-3	MONDELEZ INTL HLDINGS NE		D		2.B FE	5,927,644	99.6450	6,013,576	6,035,000	5,980,016		52,372			4.250	5.574	MS	75,521	128,244	04/17/2024	09/15/2025
716973-AA-0	PFE		D		1.F FE	14,991,450	100.0390	15,005,850	15,000,000	14,996,861		3,578			4.650	4.680	MN	81,375	697,500	05/16/2023	05/19/2025
78081B-AQ-6	ROYALTY PHARMA PLC		D	2	2.C FE	30,570,251	99.7190	30,810,179	30,897,000	30,601,307		31,057			5.150	5.380	MS	888,417		06/21/2024	09/02/2029
902133-BA-4	TYCO ELECTRONICS GROUP S		D	2	1.G FE	9,945,900	99.0130	9,901,300	10,000,000	9,949,121		3,221			4.625	4.738	FA	191,424		07/30/2024	02/01/2030
902613-BJ-6	UBS GROUP AG		D	2	1.G FE	35,179,500	100.6430	35,225,050	35,000,000	35,178,154		(1,346)			5.428	5.384	FA	754,643	949,900	09/23/2024	02/08/2030
902613-BL-1	UBS GROUP AG		D	2	1.G FE	10,466,200	101.5900	10,159,000	10,000,000	10,445,385		(20,815)			5.617	4.548	MS	355,743		09/25/2024	09/13/2030
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,316,099,532	XXX	2,286,535,913	2,326,951,236	2,305,406,263	(1,387,834)	4,184,044			XXX	XXX	XXX	26,843,985	77,970,164	XXX	XXX
16160Q-AK-0	CHASE 2024-9 A6				1.A	29,174,165	99.5830	29,077,419	29,199,179	29,178,512		4,346			5.500	5.390	MON	133,830	267,659	10/17/2024	09/25/2055
20753G-AB-7	CAS 2024-R04 1M1				1.A	21,897,145	100.0300	21,888,026	21,881,462	21,832,186		(64,959)			5.669	4.497	MON	20,674	666,769	10/04/2024	05/25/2044
20753Y-CH-3	CAS 2022-R04 1M1				1.A	21,750,627	101.1740	21,889,051	21,635,055	21,562,340		(185,278)			6.569	6.262	MON	23,686	1,312,532	07/18/2024	03/25/2042
20755R-AB-1	CAS 2024-R06 1M1				1.A	50,960,505	100.0940	50,973,760	50,925,890	50,902,634		(57,870)			5.610	5.116	MON	47,617	714,811	11/05/2024	09/25/2044
22540V-G6-3	CSFB 2002-9 1A1			4	3.B FM	13,849	87.4720	11,947	13,659	11,947	(905)	432			7.000	6.028	MON	80	956	04/02/2002	03/25/2040
35564K-RE-1	STACR 2022-DNA2 M1A				1.A	40,731,507	100.1870	40,736,091	40,660,056	40,546,541		(258,169)			5.869	5.807	MON	39,771	2,152,338	10/09/2024	02/25/2042
35564N-AX-1	STACR 2024-DNA1 M1				1.B	32,528,294	100.1620	32,486,686	32,434,142	32,456,045		(72,250)			5.919	5.364	MON	31,995	456,162	12/03/2024	02/25/2044
35564N-CX-9	STACR 2024-DNA2 M1				1.C	71,973,582	100.3290	72,103,365	71,866,923	71,716,840		(256,743)			5.769	5.357	MON	69,098	1,409,436	10/30/2024	05/25/2044
3622N6-AG-4	GSR 2007-AR2 4A1			4	1.A FM	72,137	98.6090	73,080	74,111	72,137					7.342	6.347	MON	453	4,993	09/12/2007	02/25/2051
36262L-AJ-9	GSMBS 2021-PJ6 A8				1.A	16,206,478	87.3920	15,790,065	18,068,089	16,224,372		17,894			2.500	4.347	MON	37,642	110,422	11/06/2024	11/25/2051
36263C-AH-2	GSMBS 2021-PJ9 A8				1.A	46,232,020	87.1630	47,275,960	54,238,564	46,394,304		162,284			2.500	4.785	MON	112,997	790,979	05/28/2024	02/26/2052
45660L-DG-1	INDX 2005-AR1 4A1			4	1.A FM	28,536	98.1600	36,706	37,394	37,305		(75)			4.779	4.397	MON	149	1,723	05/30/2006	03/25/2035
46590Y-AA-2	JPMMT 2017-5 A1			4	1.A	1,423,875	101.0540	1,432,843	1,417,898	1,506,679		39,121			5.214	2.985	MON	6,161	70,345	06/07/2019	10/26/2048
46591N-BU-0	JPMMT 2020-LTV1 B2A				1.A	9,189,378	85.1330	7,760,142	9,115,316	9,139,068		(9,351)			3.506	3.437	MON	26,631	319,229	02/04/2022	06/25/2050
46592T-AF-0	JPMMT 2021-8 A4				1.A	26,214,819	87.6580	26,725,072	30,487,887	26,326,827		112,008			2.500	4.903	MON	63,516	444,615	05/22/2024	12/25/2051
46592X-AF-1	JPMMT 2021-13 A4				1.A	113,514,530	87.6360	114,985,920	131,208,544	114,060,328		545,799			2.500	5.396	MON	273,351	1,666,060	12/17/2024	04/25/2052
46628K-AT-7	JPMMT 2006-A3 6A1			4	1.A FM	157,374	98.0440	158,984	162,156	168,486		(1,199)			5.220	4.207	MON	705	8,063	11/14/2006	08/25/2034
46651F-AD-3	JPMMT 2019-HYB1 A2			4	1.A	2,066,920	98.7070	1,987,378	2,013,411	2,118,641		(159,854)			4.952	2.613	MON	8,308	98,665	08/13/2019	10/25/2049
46653P-AF-4	JPMMT 2021-6 A4				1.A	12,023,404	87.8380	12,209,385	13,899,890	12,049,868		26,464			2.500	4.723	MON	28,958	202,707	05/16/2024	10/25/2051
46653Q-AF-2	JPMMT 2021-14 A4				1.A	26,869,523	87.2490	27,206,815	31,182,953	26,975,340		105,817			2.500	5.029	MON	64,964	389,787	06/25/2024	05/25/2052
46654K-AF-4	JPMMT 2021-11 A4				1.A	35,011,520	87.4990	35,843,194	40,964,118	35,183,917		172,397			2.500	5.397	MON	85,342	597,393	05/10/2024	01/25/2052
46658L-AK-7	JPMMT 2024-10 A6				1.A	28,639,832	99.4790	28,581,736	28,731,427	28,643,593		3,761			5.500	5.526	MON	131,686	263,371	10/09/2024	03/25/2055
46658R-AP-3	JPMMT 2024-5 A11				1.A	17,125,565	100.0330	17,131,272	17,125,621	17,022,147		(103,418)			5.819	5.385	MON	16,687	548,014	06/11/2024	11/25/2054
71085P-AW-3	PCHLT 2004-2 M2			4	1.A FM	2,359,194	96.4080	3,775,901	3,916,585	3,645,919		41,308			5.443	7.144	MON	3,553	153,737	09/07/2007	11/25/2041
74969T-AA-8	RBIT 2021-HB1 A			4	1.A FE	1,707,441	99.4960	1,698,838	1,707,444	1,707,443					1.259	1.262	MON	358	21,490	11/17/2021	11/25/2031

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
75409U-AH-5	RATE 2024-J3 A8				1.A	21,968,897	99.5630	21,887,934	21,984,004	21,964,971		(3,926)			5.500	5.406	MON	100,760	201,520	09/27/2024	10/25/2054
855541-AB-4	STARM 2007-S1 2A1			4	1.A FM	150,480	98.3980	168,596	171,341	148,879					7.091	6.023	MON	1,012	11,406	09/13/2007	01/25/2037
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						629,991,597	XXX	633,896,166	675,123,119	631,597,269	(905)	58,539			XXX	XXX	XXX	1,329,984	12,885,182	XXX	XXX
055522-AA-4	BLOX 2021-BLOX A			4	1.A	56,050,000	97.2470	54,506,944	56,050,000	56,050,000					5.512	4.544	MON	145,892	3,495,697	08/18/2021	09/15/2026
05555H-AA-8	BFLD 2024-WRHS A				1.A	68,992,689	100.3770	69,416,988	69,156,269	68,899,818		(92,871)			5.889	6.153	MON	192,324	1,836,111	09/26/2024	08/15/2026
05593J-AC-4	BMP 2024-MF23 B				1.A	1,935,000	100.2030	1,938,928	1,935,000	1,935,000					6.039	6.113	MON	5,518	20,819	11/13/2024	06/15/2041
05593T-AA-6	BX TRUST 2024-FNX A				1.A	46,860,752	100.0090	46,982,426	46,978,198	46,853,943		(6,809)			5.839	6.017	MON	129,542	236,911	10/29/2024	11/15/2026
05606F-AN-3	BX TRUST 2019-OC11 E			4	1.A	38,840,375	89.0100	33,906,579	38,093,000	38,535,192		(85,523)			3.944	3.751	MON	125,199	1,527,424	06/22/2021	12/09/2041
056083-AA-6	BXP 2017-GM A			4	1.A	6,600,088	95.5060	5,895,585	6,173,000	6,323,351		(61,704)			3.379	2.319	MON	17,382	208,586	05/28/2020	06/13/2039
056083-AG-3	BXP 2017-GM B			4	1.A	1,429,027	94.9300	1,272,062	1,340,000	1,378,495		(12,189)			3.425	2.225	MON	3,824	46,657	10/26/2021	06/13/2039
05608K-AJ-9	BX TRUST 2021-VINO E			4	1.A	35,618,718	99.6910	35,589,687	35,700,000	35,692,231	1,755,124	(16,448)			6.464	6.597	MON	108,978	2,640,102	05/03/2021	05/15/2038
05608R-AJ-4	BX TRUST 2021-ARIA D			4	1.A	58,705,000	99.6240	58,778,160	59,000,000	58,985,016		(9,404)			6.407	6.497	MON	178,517	4,329,045	10/13/2021	10/15/2036
05609J-AA-0	BXHPP 2021-FILM A			4	1.A	7,338,000	96.6980	7,095,699	7,338,000	7,338,000					5.162	4.361	MON	17,887	445,505	08/17/2021	08/15/2036
05609R-AG-9	BX TRUST 2021-BXMF B			4	1.A	26,396,717	99.5980	26,557,664	26,664,857	26,792,317		(173,164)			5.554	4.962	MON	69,937	1,725,159	10/28/2021	10/15/2026
05609T-AE-0	BX TRUST 2022-VAMF C				1.A	19,950,000	99.4760	19,895,200	20,000,000	20,000,575		3,161			5.977	6.172	MON	56,450	1,380,094	01/20/2022	01/15/2039
05609T-AG-5	BX TRUST 2022-VAMF D				1.A	9,946,875	99.3810	9,938,100	10,000,000	9,988,515		41,640			6.277	9.631	MON	29,642	111,634	11/12/2024	01/15/2039
05612A-AA-4	BX TRUST 2024-BIO A				1.A	49,875,000	100.0810	50,040,500	50,000,000	49,738,527		(136,473)			6.039	6.581	MON	142,590	2,879,878	01/24/2024	02/15/2041
05612G-AA-1	BX TRUST 2024-XL5 A				1.A	27,071,311	100.3840	27,243,379	27,139,165	26,992,895		(78,417)			5.789	6.308	MON	74,186	1,359,096	03/06/2024	03/15/2039
05613Q-AA-8	BX TRUST 2024-AIR2 A				1.A	79,814,063	100.3900	80,312,000	80,000,000	79,773,706		(40,356)			5.890	6.096	MON	222,522	1,118,189	09/30/2024	10/15/2041
12433D-AA-1	BX TRUST 2024-GPA2 A				1.A	66,832,473	100.4390	67,294,130	67,000,000	66,834,633		2,160			5.939	6.134	MON	187,914	343,450	11/04/2024	11/15/2029
12433X-AG-4	BX TRUST 2020-VIVA D			4	1.A	55,735,119	88.8890	48,702,283	54,790,000	55,355,557		(106,082)			3.549	3.384	MON	162,030	1,976,766	07/09/2021	03/09/2044
12433X-AJ-8	BX TRUST 2020-VIVA E			4	1.A	50,880,338	84.5090	44,152,221	52,245,585	51,377,953	9,594,161	140,403			3.549	3.964	MON	154,505	1,884,990	06/30/2021	03/11/2044
12477B-AG-9	CAMB 2021-CX2 C			4	1.A	58,984,663	77.1970	46,318,200	60,000,000	59,261,507		91,265			2.771	3.018	MON	138,560	1,690,432	10/22/2021	11/10/2046
12482H-AL-8	CAMB 2019-LIFE D			4	1.A	10,200,623	99.9960	10,200,592	10,201,000	10,199,029		(3,930)			6.444	6.545	MON	31,042	752,358	03/05/2020	12/15/2037
12482H-AN-4	CAMB 2019-LIFE E				1.A	5,242,000	99.9960	5,241,790	5,242,000	5,240,960		(2,067)			6.844	6.958	MON	16,942	407,933	12/20/2021	12/15/2037
12598E-AF-9	COMM 2020-SBX C			4	1.D	15,255,458	86.6340	12,865,149	14,850,000	14,928,340		(82,726)			2.056	1.491	MON	25,443	305,316	11/15/2021	01/10/2038
12654Y-AJ-8	CPTS 2019-CPT D			4	1.D	64,722,622	80.8310	50,460,368	62,427,000	63,727,065		(258,080)			2.997	2.577	MON	155,901	1,901,992	11/16/2021	11/13/2039
12656K-AL-1	COMM 2020-CX E			4	1.F	13,675,781	74.3700	11,155,500	15,000,000	14,162,365		124,177			2.683	3.802	MON	33,544	409,233	10/27/2020	11/10/2046
12659D-AA-8	COMM 2022-HC A				1.A	57,678,105	91.6340	51,315,040	56,000,000	56,684,696		(346,088)			2.819	2.176	MON	131,553	1,578,640	01/12/2022	01/10/2039
23346L-AA-6	DK 2024-SPBX A				1.A FE	25,000,000	100.2630	25,065,750	25,000,000	25,000,000					5.898	6.261	MON	69,629	1,272,717	03/01/2024	03/15/2034
44421G-AA-1	HY 2019-30HY A			4	1.A	51,390,333	90.8930	41,869,860	46,065,000	48,827,145		(588,272)			3.228	1.834	MON	123,915	1,486,978	07/17/2020	07/10/2039
44421M-AE-0	HY 2019-55HY B			4	1.A	4,438,426	87.4620	3,733,753	4,269,000	4,375,283		(20,499)			2.943	2.447	MON	10,469	127,722	11/02/2021	12/10/2041
46592F-AE-3	JPMCC 2021-2NU B			4	1.C FE	15,432,142	81.7530	12,262,950	15,000,000	15,191,831		(62,462)			2.076	1.669	MON	25,956	316,663	01/13/2021	01/05/2040
46652W-AG-8	JPMCC 2021-410T C			4	1.C	128,379,962	82.4870	103,933,620	126,000,000	127,076,393		(349,993)			2.576	2.322	MON	270,519	3,300,330	02/25/2021	03/05/2042
55282F-AC-3	MFTII 2019-B3B4 B			4	2.B FE	50,049,486	69.0990	36,159,507	52,330,000	51,125,106		231,186			3.732	4.375	MON	135,635	1,985,696	05/21/2020	06/10/2044
55293B-AD-7	MHP 2021-STOR B			4	1.A	11,357,875	99.6340	11,318,422	11,360,000	11,363,072		(8,906)			5.412	4.598	MON	29,032	718,563	12/30/2021	07/15/2038
55293D-AA-9	MHP 2022-MHIL A				1.A	68,083,563	99.8130	68,243,189	68,371,043	68,383,695		(30,223)			5.212	4.953	MON	168,266	4,185,888	01/07/2022	01/15/2027
55316P-AA-5	MKT 2020-525M A			4	1.A	46,349,170	82.7940	37,257,300	45,000,000	45,717,059		(137,250)			2.694	2.357	MON	101,025	1,212,300	10/29/2020	02/12/2040
67119Y-AA-0	NXPT 2024-STOR A				1.A	68,949,930	95.3360	66,735,200	70,000,000	68,991,857		41,927			4.312	4.743	MON	251,509	511,401	10/01/2024	11/01/2041
682413-AC-3	ONP 2021-PARK B			4	1.A	33,000,000	97.2900	32,105,700	33,000,000	32,997,426		(199,267)			5.462	5.435	MON	85,124	2,104,310	02/10/2021	03/15/2036
74970W-AA-8	ROCC 2024-CNTR A				1.A	30,000,000	99.4910	29,847,300	30,000,000	30,000,000					5.388	5.407	MON	134,709	269,417	10/17/2024	11/13/2041
78449R-AN-5	SLG 2021-OVA F			4	1.A	71,868,397	77.8860	61,140,510	78,500,000	73,875,673		598,599			2.851	3.883	MON	186,477	2,237,729	06/29/2021	07/15/2041
78457J-AG-7	SMRT 2022-MINI B				1.A	57,443,063	99.2620	57,090,539	57,515,000	57,505,967		62,904			5.747	6.316	MON	156,090	3,540,645	09/26/2024	01/15/2027

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
85236W-CE-4	SREIT 2021-MFP2 A			4	1.A	67,721,540	99.7590	67,816,168	67,980,000	68,176,733		(654,708)			5.334	4.987	MON	171,224	4,245,944	11/24/2021	11/15/2036
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,664,094,684	XXX	1,531,654,942	1,663,713,117	1,661,656,926	11,349,285	(2,226,489)			XXX	XXX	XXX	4,477,403	62,128,320	XXX	XXX
00218G-AB-8	ARIFL 2023-A A2				1.A FE	4,786,640	100.3480	4,803,440	4,786,782	4,786,730		28			5.410	5.473	MON	11,510	258,965	03/30/2023	02/17/2032
05592X-AD-2	BMWOT 2023-A A3				1.A FE	15,085,547	100.9190	15,137,850	15,000,000	15,057,911		(27,636)			5.470	5.094	MON	13,675	410,250	07/16/2024	02/25/2028
05611U-AD-5	BMWLT 2024-1 A3				1.A FE	19,999,504	100.5330	20,106,600	20,000,000	19,998,916		(588)			4.980	5.028	MON	16,600	860,433	02/06/2024	03/25/2027
102104-AA-4	CLDCD 2024-1A A2				1.F FE	50,000,000	99.6640	49,832,000	50,000,000	50,000,000					5.781	5.850	MON	272,992		11/22/2024	11/22/2049
12549B-AY-4	CIFC 2013-2A A1L2			4	1.A FE	20,801,594	100.1130	20,825,100	20,801,594	20,801,594					5.894	4.549	JAJO	255,425	1,392,923	04/13/2021	10/18/2030
12549B-BA-5	CIFC 2013-2A A2L2			4	1.C FE	10,000,000	100.0260	10,002,600	10,000,000	10,000,000					6.394	5.355	JAJO	133,208	720,457	04/13/2021	10/18/2030
13876G-AJ-7	CANYC 2017-1A AR			4	1.A FE	25,955,095	100.0340	25,963,920	25,955,095	25,955,095					5.918	4.771	JAJO	332,777	1,735,825	08/03/2021	07/15/2030
14044E-AB-4	COPAR 2023-2 A2A				1.A FE	5,134,400	100.3490	5,152,774	5,134,853	5,134,107		(264)			5.910	5.982	MON	13,488	303,470	10/04/2023	10/15/2026
14290D-AB-7	CARMX 2024-4 A2A				1.A FE	19,999,764	100.1570	20,031,400	20,000,000	19,999,593		(171)			4.670	4.712	MON	41,511	103,778	10/29/2024	12/15/2027
14318X-AB-1	CARMX 2023-4 A2A				1.A FE	3,485,661	100.4190	3,500,503	3,485,897	3,485,413		(206)			6.080	6.154	MON	9,420	211,943	10/12/2023	12/15/2026
14576A-AA-0	CARM 2020-1A A1			4	1.A FE	8,726,387	90.8960	7,935,221	8,730,000	8,728,375		489			2.010	2.025	MON	7,311	175,961	11/18/2020	12/15/2050
165183-CU-6	CFII 2023-1A A1				1.A FE	40,444,534	100.6440	40,552,062	40,292,578	40,428,899		(15,662)			5.650	5.327	MON	101,179	1,371,356	10/04/2024	05/15/2035
17295F-AD-6	CITZN 2023-2 A3				1.A FE	11,499,385	101.3580	11,656,170	11,500,000	11,499,269		(60)			5.830	5.901	MON	29,798	670,450	09/06/2023	02/15/2028
17331Q-AD-8	CITZN 2024-1 A3				1.A FE	14,999,945	100.6720	15,100,800	15,000,000	14,999,524		(420)			5.110	5.162	MON	34,067	685,592	01/09/2024	04/17/2028
20267T-AA-0	CBSLT 2016-A A1			4	1.A FE	56,786	96.2020	53,690	55,809	56,228		(121)			3.320	2.910	MON	31	1,853	11/08/2016	05/25/2040
20267T-AB-8	CBSLT 2016-A A2			4	1.A FE	442,984	100.7930	446,496	442,984	442,424		(5)			6.653	6.864	MON	491	33,739	04/15/2016	05/25/2040
20267V-AA-5	CBSLT 2017-AGS A1			4	1.A FE	827,268	93.3300	772,231	827,420	827,326		8			2.550	2.570	MON	352	21,099	06/02/2017	05/25/2041
20268K-AB-6	CBSLT 2017-BGS A2			4	1.C FE	955,364	98.0620	936,849	955,364	955,364					5.103	2.316	MON	813	57,709	10/19/2017	09/25/2042
233046-AK-7	DNKN 2019-1A A2II			4	2.B FE	21,184,762	98.5630	21,513,896	21,827,558	21,377,932		193,170			4.021	5.623	FMAN	99,959	516,041	09/17/2024	05/20/2049
233046-AN-1	DNKN 2021-1A A2I				2.B FE	2,047,383	94.6540	2,206,300	2,330,910	2,148,998		86,511			2.045	6.570	FMAN	5,429	47,667	11/03/2023	11/20/2051
24704E-AC-2	DEFT 2024-2 A2				1.A FE	14,499,807	100.1540	14,522,330	14,500,000	14,499,742		(65)			4.690	4.734	MON	17,001	124,676	10/08/2024	08/22/2030
24704E-AE-8	DEFT 2024-2 A3				1.A FE	18,498,446	99.9320	18,487,420	18,500,000	18,498,495		49			4.590	4.635	MON	21,229	155,678	10/08/2024	08/22/2030
25267T-AN-1	SHINE 2021-1A A			4	1.F FE	52,000,000	92.7610	48,235,720	52,000,000	52,000,000					2.305	2.316	MON	36,624	1,198,600	11/10/2021	11/20/2051
25755T-AJ-9	DPABS 2018-1A A2I			4	2.A FE	5,454,713	99.4040	5,651,117	5,685,000	5,611,599		84,429			4.116	5.793	JAJO	42,899	233,995	02/01/2023	07/25/2048
25755T-AL-4	DPABS 2019-1A A2			4	2.A FE	3,221,622	92.6350	2,898,216	3,128,640	3,190,208		(11,432)			3.668	3.223	JAJO	21,039	114,759	01/26/2022	10/25/2049
25755T-AP-5	DPABS 2021-1A A2II			4	2.A FE	29,175,000	87.4640	25,517,622	29,175,000	29,175,000					3.151	3.163	JAJO	168,539	919,304	04/08/2021	04/25/2051
26245E-AJ-8	DRSLF 2017-47A A1R			4	1.A FE	2,030,770	99.9780	2,030,323	2,030,770	2,030,770					5.898	3.611	JAJO	25,949	135,402	04/15/2021	04/15/2028
26245E-AL-3	DRSLF 2017-47A A2R			4	1.A FE	33,000,000	100.0340	33,011,220	33,000,000	33,000,000					6.188	4.848	JAJO	442,407	2,297,311	04/15/2021	04/15/2028
26857L-AA-0	ELFI 2020-A A			4	1.A FE	4,072,260	88.0620	3,587,233	4,073,531	4,072,415		154			1.730	1.748	MON	1,175	70,472	06/18/2020	08/25/2045
29374L-AB-6	EFF 2023-3 A2				1.A FE	17,128,378	101.8870	17,451,897	17,128,679	17,127,753		(427)			6.400	6.483	MON	33,496	1,096,236	10/18/2023	03/20/2030
29375R-AB-2	EFF 2024-2 A2				1.A FE	27,748,199	100.8440	27,984,210	27,750,000	27,748,065		(134)			5.740	5.809	MON	48,670	1,017,654	04/23/2024	12/20/2026
34535V-AB-0	FORDO 2024-D A2A				1.A FE	28,498,609	100.1430	28,540,755	28,500,000	28,498,537		(72)			4.590	4.635	MON	58,140	83,576	11/19/2024	10/15/2027
36268G-AD-7	GMCAR 2024-1 A3				1.A FE	11,997,587	100.5150	12,061,800	12,000,000	11,998,459		872			4.850	4.908	MON	24,250	531,883	01/09/2024	12/18/2028
379930-AB-6	GMCAR 2023-4 A2A				1.A FE	8,471,087	100.3620	8,502,563	8,471,894	8,471,131		(3)			5.890	5.965	MON	20,791	498,995	10/03/2023	11/16/2026
39154G-AC-0	GALC 2024-2 A3				1.A FE	9,998,309	100.7510	10,075,100	10,000,000	9,998,448		139			5.000	5.057	MON	22,222	195,833	07/16/2024	09/15/2028
39154T-BQ-0	GALC 2021-2 A3				1.A FE	264,971	99.8380	285,496	285,960	285,363		6,607			0.670	6.126	MON	85	1,916	11/21/2022	07/15/2025
437927-AB-2	HAROT 2023-2 A2				1.A FE	8,667,763	100.1400	8,680,418	8,668,282	8,668,181		214			5.410	5.477	MON	20,842	468,954	05/23/2023	04/15/2026
437930-AC-4	HAROT 2024-2 A3				1.A FE	24,996,963	101.2140	25,303,500	25,000,000	24,997,630		668			5.270	5.334	MON	47,576	757,563	05/14/2024	11/20/2028
44934Q-AB-7	HART 2024-B A2A				1.A FE	34,998,586	100.3670	35,128,450	35,000,000	34,997,603		(983)			5.150	5.200	MON	80,111	705,979	07/16/2024	06/15/2027
466365-AD-5	JACK 2022-1A A2I				2.B FE	70,875,000	95.0470	67,364,561	70,875,000	70,875,000					3.445	3.460	FMAN	244,164	2,441,644	02/02/2022	02/26/2052
500945-AB-6	KCOT 2023-2A A2				1.A FE	5,673,015	100.3100	5,690,895	5,673,308	5,673,212		136			5.610	5.680	MON	14,145	318,273	07/18/2023	07/15/2026
50117D-AB-2	KCOT 2024-2A A2				1.A FE	9,998,864	100.7220	10,072,200	10,000,000	9,999,042		178			5.450	5.517	MON	24,222	257,361	06/18/2024	04/15/2027

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
551925-AA-8	MTLRF 2023-1A A2				1.A FE	4,476,503	100.2670	4,488,616	4,476,663	4,476,618		82			6.090	6.171	MON	12,117	272,629	08/08/2023	07/15/2030
55318C-AB-0	MMAF 2024-A A2				1.A FE	17,446,046	100.3850	17,513,261	17,446,093	17,446,016		(31)			5.200	5.257	MON	45,360	803,877	01/17/2024	09/13/2027
58769F-AC-9	MBART 2023-2 A3				1.A FE	18,998,376	101.8470	19,350,930	19,000,000	18,999,024		648			5.950	6.028	MON	50,244	1,130,500	10/19/2023	11/15/2028
62432L-AL-5	MVEW 2017-2A AR			4	1.A FE	11,262,803	100.1130	11,275,530	11,262,803	11,262,803					5.949	4.506	JAJO	143,309	759,406	07/29/2021	01/16/2031
65481D-AB-8	NALT 2024-B A2A				1.A FE	28,497,595	100.5480	28,656,180	28,500,000	28,497,778		183			5.050	5.106	MON	63,967	563,706	07/17/2024	06/15/2027
671026-AA-0	OSD 2021-23A A			4	1.A FE	9,634,006	99.9750	9,636,416	9,638,825	9,865,276		(77,097)			5.779	5.092	JAJO	117,596	633,265	12/01/2021	04/17/2031
67571G-AB-8	OCTL 2024-3A A2				1.A FE	19,999,366	100.1410	20,028,200	20,000,000	19,999,337		(29)			4.940	4.988	MON	30,189	118,011	10/31/2024	05/20/2030
67571Q-AB-6	OCTL 2023-2A A2				1.A FE	3,228,263	100.4940	3,244,353	3,228,404	3,228,350		52			5.880	5.956	MON	5,800	189,830	05/17/2023	06/20/2031
67578Y-AB-2	OCTL 2024-2A A2				1.A FE	9,607,787	101.0850	9,712,469	9,608,220	9,607,629		(158)			5.800	5.868	MON	17,028	269,350	06/18/2024	07/20/2032
67590E-BJ-2	OCT15 2013-1A BRR			4	1.B FE	11,000,000	100.0630	11,006,930	11,000,000	11,000,000					6.379	5.596	JAJO	140,338	797,175	07/20/2021	07/19/2030
78403D-AN-0	SBA TOWER TRUST 2019-1 C				1.F FE	9,532,031	99.8970	9,989,700	10,000,000	9,987,167		319,370			2.836	6.224	MON	11,817	284,388	07/19/2023	01/15/2025
78436X-AB-3	SFAST 2024-3A A2				1.A FE	37,997,500	100.1100	38,041,800	38,000,000	37,997,445		(54)			4.710	4.757	MON	54,688	313,215	10/09/2024	05/22/2028
78437V-AE-0	SBALT 2024-B A3				1.A FE	9,998,546	101.2450	10,124,500	10,000,000	9,998,954		408			5.560	5.633	MON	16,989	321,244	05/14/2024	11/22/2027
80286P-AB-7	SDART 2023-5 A2				1.A FE	2,794,779	100.1910	2,800,144	2,794,806	2,794,279		(434)			6.310	6.383	MON	7,838	176,352	10/11/2023	07/15/2027
802920-AD-0	SDART 2024-5 A3				1.A FE	19,999,366	99.8830	19,976,600	20,000,000	19,999,244		(122)			4.620	4.663	MON	41,067	118,067	10/16/2024	11/15/2028
83390U-AF-4	SOFI 2020-C AFX			4	1.A FE	4,584,467	92.3910	4,381,848	4,742,722	4,586,830		2,499			1.950	3.610	MON	4,110	52,905	12/23/2024	02/15/2046
83404R-AB-4	SOFI 2018-B A2FX				1.A FE	1,322,092	99.1190	1,322,846	1,334,604	1,323,063		971			3.340	5.467	MON	743	3,715	12/04/2024	08/25/2047
864300-AJ-7	SUBWAY 2024-3A A2II				2.B FE	25,000,000	97.1710	24,292,750	25,000,000	25,000,000					5.566	5.605	JAJO	235,782	181,668	09/06/2024	07/30/2054
864300-AL-2	SUBWAY 2024-3A A23				2.B FE	20,000,000	97.6360	19,527,200	20,000,000	20,000,000					5.914	5.957	JAJO	200,419	154,421	09/06/2024	07/30/2054
87230A-AW-6	TFLAT 2016-1A AR3				1.A FE	14,650,272	100.0610	14,659,208	14,650,272	14,650,272					5.747	5.095	JAJO	177,759	957,806	01/14/2022	01/17/2032
87342R-AC-8	BELL 2016-1A A23			4	2.B FE	21,957,224	99.8090	22,007,885	22,050,000	21,929,382		78,322			4.970	5.414	FMAN	109,589	1,095,885	01/19/2023	05/25/2046
88164A-AB-0	TSET 2024-1A A2				1.A FE	24,499,378	99.8560	24,464,720	24,500,000	24,499,352		(26)			5.080	5.133	MON	38,029	131,374	11/01/2024	06/21/2050
891941-AB-2	TAOT 2023-B A2A				1.A FE	5,337,572	100.0700	5,341,431	5,337,695	5,337,668		53			5.280	5.341	MON	12,526	281,830	05/16/2023	05/15/2026
89239F-AD-4	TAOT 2023-D A3				1.A FE	9,998,922	101.4690	10,146,900	10,000,000	9,999,064		148			5.540	5.606	MON	24,622	554,000	11/07/2023	08/15/2028
89239T-AB-8	TAOT 2024-D A2A				1.A FE	27,848,187	100.0720	27,870,052	27,850,000	27,848,243		56			4.550	4.596	MON	56,319	204,156	10/10/2024	08/16/2027
90291V-AB-6	USAOT 2023-A-A2				1.A FE	3,074,886	100.1180	3,078,728	3,075,099	3,074,300		(558)			5.830	5.897	MON	7,968	179,278	09/07/2023	07/15/2026
92348K-BK-8	VZMT 2023-1 C				1.E FE	20,430,572	100.0410	20,443,378	20,435,000	20,432,381		1,068			4.980	5.044	MON	31,095	1,017,663	01/20/2023	01/22/2029
92868R-AB-4	VALET 2024-1 A2A				1.A FE	14,999,760	100.2120	15,031,800	15,000,000	14,999,653		(107)			4.650	4.691	MON	21,313	46,500	11/19/2024	11/22/2027
92916M-AG-6	VOYA 2017-1A A2R			4	1.A FE	30,000,000	99.9680	29,990,400	30,000,000	30,000,000					6.409	5.268	JAJO	405,907	2,163,132	04/30/2021	04/17/2030
96043C-AB-6	WLAKE 2024-3A A2A				1.A FE	34,997,599	100.1480	35,051,800	35,000,000	34,997,412		(187)			4.820	4.867	MON	74,978	271,794	10/08/2024	09/15/2027
96328G-BZ-9	WFLF 2024-3A A1				1.A FE	19,998,796	99.8910	19,978,200	20,000,000	19,998,824		28			4.800	4.848	MON	34,667	112,000	10/29/2024	09/19/2039
97314C-AC-4	WINDR 2013-2A BR2			4	1.A FE	10,000,000	99.9480	9,994,800	10,000,000	10,000,000					6.464	5.633	JAJO	134,666	727,573	07/20/2021	10/18/2030
974153-AB-4	WSTOP 2020-1A A2			4	2.B FE	11,820,000	93.4930	11,050,873	11,820,000	11,820,000					2.841	2.851	MJSD	24,253	335,806	10/09/2020	12/05/2050
98164H-AB-4	WOART 2024-B A2A				1.A FE	16,704,577	100.4280	16,777,761	16,706,258	16,705,314		738			5.480	5.553	MON	40,689	516,242	05/14/2024	09/15/2027
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,229,400,223	XXX	1,218,871,157	1,231,030,372	1,230,462,029		641,226			XXX	XXX	XXX	5,189,393	38,944,338	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						5,839,586,036	XXX	5,670,958,178	5,896,817,844	5,829,122,487	9,960,546	2,657,320			XXX	XXX	XXX	37,840,765	191,928,004	XXX	XXX
1309999999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2419999999. Total - Issuer Obligations						12,318,418,110	XXX	11,983,542,942	12,324,788,349	12,299,596,592	(1,387,834)	3,909,661			XXX	XXX	XXX	100,918,838	288,360,230	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						630,034,371	XXX	633,936,600	675,163,917	631,636,824	(905)	58,001			XXX	XXX	XXX	1,330,155	12,887,067	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						1,846,780,975	XXX	1,611,595,672	1,663,713,117	1,745,875,097	11,349,285	(20,905,191)			XXX	XXX	XXX	6,267,721	86,988,527	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						1,229,400,223	XXX	1,218,871,157	1,231,030,372	1,230,462,029		641,226			XXX	XXX	XXX	5,189,393	38,944,338	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
2459999999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
2469999999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2479999999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit							XXX								XXX	XXX	XXX			XXX	XXX
2509999999 - Total Bonds						16,024,633,679	XXX	15,447,946,371	15,894,695,755	15,907,570,542	9,960,546	(16,296,303)			XXX	XXX	XXX	113,706,107	427,180,162	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 12,868,469,999	1B ..$ 106,385,915	1C ..$ 246,752,336	1D ..$ 121,635,598	1E ..$ 189,468,369	1F ..$ 295,403,130	1G ..$ 295,816,927
1B	2A ...$ 315,154,415	2B ..$ 894,814,654	2C ..$ 448,115,147				
1C	3A ...$	3B ..$ 43,278,868	3C ..$ 12,812,602				
1D	4A ...$	4B ..$ 69,462,582	4C ..$				
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 Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
4509999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

1.

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

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00206R-10-2	AT&T INC			93,700.000	2,133,549	22.770	2,133,549	2,123,729				9,820		9,820		12/18/2024	
00287Y-10-9	ABBVIE INC			38,934.000	6,918,572	177.700	6,918,572	2,768,503		241,391		884,970		884,970		05/11/2020	
00724F-10-1	ADOBE INC			25,700.000	11,428,276	444.680	11,428,276	835,638				(3,904,344)		(3,904,344)		02/05/2010	
00751Y-10-6	ADVANCE AUTO PARTS			3,200.000	151,328	47.290	151,328	162,421		3,200		(43,968)		(43,968)		06/24/2010	
00773T-10-1	ADVANSIX INC			384.000	10,940	28.490	10,940	2,254		246		(564)		(564)		10/03/2016	
007903-10-7	ADVANCED MICRO DEVICES			77,787.000	9,395,892	120.790	9,395,892	4,388,713				(2,070,690)		(2,070,690)		10/07/2021	
00827B-10-6	AFFIRM HOLDINGS INC			14,300.000	870,870	60.900	870,870	1,001,815				(130,945)		(130,945)		12/18/2024	
00846U-10-1	AGILENT TECHNOLOGIES INC			4,500.000	604,530	134.340	604,530	64,733	1,116	4,248		(21,105)		(21,105)		09/28/2004	
009158-10-6	AIR PRODUCTS & CHEMICALS INC			10,700.000	3,103,428	290.040	3,103,428	567,865		75,542		173,768		173,768		06/24/2010	
00971T-10-1	AKAMAI TECHNOLOGIES			8,100.000	774,765	95.650	774,765	319,049				(183,870)		(183,870)		12/17/2012	
012653-10-1	ALBEMARLE CORP			3,700.000	318,496	86.080	318,496	352,721				(34,225)		(34,225)		12/18/2024	
013872-10-6	ALCOA CORP			49,100.000	1,854,998	37.780	1,854,998	1,539,638		19,640		185,598		185,598		12/21/2023	
020002-10-1	ALLSTATE CORP			13,900.000	2,679,781	192.790	2,679,781	412,741	12,788	50,735		734,059		734,059		06/24/2010	
02005N-10-0	ALLY FINANCIAL INC			12,300.000	442,923	36.010	442,923	240,939		14,760		13,407		13,407		06/23/2020	
02079K-10-7	ALPHABET C			333,960.000	63,599,342	190.440	63,599,342	5,244,018		200,376		16,534,360		16,534,360		07/19/2022	
02209S-10-3	ALTRIA GROUP INC			130,700.000	6,834,303	52.290	6,834,303	3,092,991	133,314	517,572		1,561,865		1,561,865		06/08/2011	
023135-10-6	AMAZON.COM INC			131,427.000	28,833,770	219.390	28,833,770	1,273,184				8,864,751		8,864,751		12/17/2012	
023608-10-2	AMEREN CORPORATION			11,900.000	1,060,766	89.140	1,060,766	294,109		31,892		199,920		199,920		02/05/2010	
025537-10-1	AMERICAN ELECTRIC POWER			21,500.000	1,982,945	92.230	1,982,945	934,968		76,755		236,715		236,715		12/17/2012	
025816-10-9	AMERICAN EXPRESS CO			6,300.000	1,869,777	296.790	1,869,777	630,899		17,010		689,535		689,535		06/23/2020	
025932-10-4	AMERICAN FINANCIAL GROUP INC			28,350.000	3,881,966	136.930	3,881,966	955,817		267,341		511,434		511,434		03/17/2011	
03027X-10-0	AMERICAN TOWER CORP			12,700.000	2,329,307	183.410	2,329,307	183,642	20,574	83,312		(412,369)		(412,369)		09/28/2004	
03076C-10-6	AMERIPRISE FINANCIAL INC			120.000	63,892	532.430	63,892	4,559		695		18,312		18,312		06/24/2010	
031100-10-0	AMETEK INC			13,050.000	2,352,393	180.260	2,352,393	239,489		14,616		200,579		200,579		06/24/2010	
031162-10-0	AMGEN INC			38,200.000	9,956,448	260.640	9,956,448	2,086,861		343,800		(1,045,916)		(1,045,916)		03/15/2011	
032095-10-1	AMPHENOL CORP CLASS A			44,800.000	3,111,360	69.450	3,111,360	231,377	7,392	22,176		890,848		890,848		06/12/2024	
032654-10-5	ANALOG DEVICES INC			22,678.000	4,818,168	212.460	4,818,168	879,544		83,455		315,224		315,224		06/08/2011	
03769M-10-6	APOLLO GLOBAL MANAGEMENT INC			4,800.000	792,768	165.160	792,768	843,180				(50,412)		(50,412)		12/18/2024	
037833-10-0	APPLE COMPUTER INC			364,300.000	91,228,006	250.420	91,228,006	4,584,324		360,657		21,089,327		21,089,327		12/18/2013	
03784Y-20-0	APPLE HOSPITALITY REIT INC			96,121.000	1,475,457	15.350	1,475,457	901,923		97,082		(121,112)		(121,112)		03/25/2020	
038222-10-5	APPLIED MATERIALS INC			7,000.000	1,138,410	162.630	1,138,410	323,078		10,640		3,920		3,920		09/26/2017	
03831W-10-8	APPLOVIN CORP CLASS A			15,500.000	5,019,365	323.830	5,019,365	2,180,179				2,839,186		2,839,186		12/18/2024	
039483-10-2	ARCHER-DANIELS-MIDLAND CO			55,665.000	2,812,196	50.520	2,812,196	1,233,930		111,330		(1,207,931)		(1,207,931)		12/21/2011	
039653-10-0	ARCOSA INC			7,333.000	709,394	96.740	709,394	91,005		1,467		103,395		103,395		11/01/2018	
040413-20-5	ARISTA NETWORKS INC			37,600.000	4,155,928	110.530	4,155,928	3,336,660				819,268		819,268		12/04/2024	
044186-10-4	ASHLAND INC			11,300.000	807,498	71.460	807,498	332,283		18,080		(145,205)		(145,205)		06/23/2011	
04621X-10-8	ASSURANT INC			4,500.000	959,490	213.220	959,490	161,760		13,320		201,285		201,285		06/24/2010	
047726-10-4	ATLANTA BRAVES HOLDINGS INC A			532.000	21,706	40.800	21,706	5,212				(1,053)		(1,053)		07/19/2023	
047726-30-2	ATLANTA BRAVES HOLDINGS INC C			115.000	4,400	38.260	4,400	536				(152)		(152)		08/02/2023	
049468-10-1	ATLASSIAN CORP			3,000.000	730,140	243.380	730,140	787,029				(56,889)		(56,889)		12/18/2024	
052769-10-6	AUTODESK INC			10,000.000	2,955,700	295.570	2,955,700	348,644				520,900		520,900		12/17/2012	
053015-10-3	AUTOMATIC DATA PROCESSING			5,600.000	1,639,288	292.730	1,639,288	199,852	8,624	31,360		334,656		334,656		06/24/2010	
053611-10-9	AVERY DENNISON CORP			6,700.000	1,253,771	187.130	1,253,771	227,866		23,115		(100,701)		(100,701)		12/17/2012	
05605H-10-0	BWX TECHNOLOGIES INC			7,450.000	829,856	111.390	829,856	118,029		7,152		258,217		258,217		08/02/2010	
060505-10-4	BANK OF AMERICA CORP			210,100.000	9,233,895	43.950	9,233,895	2,292,191		210,100		2,159,828		2,159,828		12/17/2012	
075887-10-9	BECTON DICKINSON & CO			11,013.000	2,498,519	226.870	2,498,519	604,478		42,841		(186,780)		(186,780)		03/17/2015	

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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
084670-70-2	BERKSHIRE HATHAWAY INC			1.000	453	453.280	453					97		97		11/30/2015	
090043-10-0	BILL HOLDINGS INC			6,700.000	567,557	84.710	567,557	585,091				(17,534)		(17,534)		12/18/2024	
09062X-10-3	BIOGEN INC			15,100.000	2,309,092	152.920	2,309,092	737,456				(1,598,335)		(1,598,335)		02/05/2010	
09260D-10-7	BLACKSTONE INC			4,300.000	741,406	172.420	741,406	781,555				(40,149)		(40,149)		12/18/2024	
097023-10-5	BOEING CO			6,600.000	1,168,200	177.000	1,168,200	446,868				(552,156)		(552,156)		06/24/2010	
09857L-10-8	BOOKING HOLDINGS INC			1,900.000	9,439,998	4,968.420	9,439,998	1,540,565		66,500		2,700,280		2,700,280		06/25/2013	
101137-10-7	BOSTON SCIENTIFIC CORP			67,100.000	5,993,372	89.320	5,993,372	1,072,728				2,114,321		2,114,321		09/29/2015	
11120U-10-5	BRIXMOR PROPERTY GROUP INC			66,900.000	1,862,496	27.840	1,862,496	764,399		72,921		305,733		305,733		03/25/2020	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS			12,000.000	2,713,080	226.090	2,713,080	233,450	10,560	39,360		244,080		244,080		06/24/2010	
11135F-10-1	BROADCOM INC			24,400.000	5,656,896	231.840	5,656,896	1,315,738		44,416		2,280,495		2,280,495		12/18/2024	
115236-10-1	BROWN & BROWN INC			10,000.000	1,020,200	102.020	1,020,200	90,607		5,400		309,100		309,100		03/26/2008	
115637-20-9	BROWN FORMAN CORP CLASS B			20,950.000	795,681	37.980	795,681	318,798	4,745	18,252		(400,564)		(400,564)		06/24/2010	
125269-10-0	CF INDUSTRIES HOLDINGS INC			1,525.000	130,113	85.320	130,113	19,835		3,050		8,876		8,876		06/24/2010	
125523-10-0	THE CIGNA GROUP			8,036.000	2,219,061	276.140	2,219,061	431,446		45,002		(187,319)		(187,319)		12/21/2018	
12572Q-10-5	CME GROUP			23,660.000	5,494,562	232.230	5,494,562	1,231,662	137,228	233,051		511,766		511,766		12/17/2012	
126408-10-3	CSX CORPORATION			81,900.000	2,642,913	32.270	2,642,913	386,795		39,312		(196,560)		(196,560)		02/05/2010	
13765N-10-7	CANNAE HOLDINGS INC			4,299.000	85,378	19.860	85,378	19,912		1,548		1,505		1,505		11/20/2017	
14040H-10-5	CAPITAL ONE FINANCIAL CORP			31,400.000	5,599,248	178.320	5,599,248	1,438,183		75,360		1,482,080		1,482,080		06/23/2011	
143130-10-2	CARMAX			8,348.000	682,532	81.760	682,532	85,442				41,907		41,907		09/28/2004	
15135B-10-1	CENTENE CORP			10,024.000	607,254	60.580	607,254	517,014				(136,627)		(136,627)		03/25/2020	
15872M-10-4	CHAMPIONX CORP			5,575.000	151,584	27.190	151,584	10,403		2,063		(11,262)		(11,262)		06/05/2020	
166764-10-0	CHEVRON CORP			11,200.000	1,622,208	144.840	1,622,208	1,930,625		73,024		(48,384)		(48,384)		12/22/2022	
171340-10-2	CHURCH & DWIGHT INC			66,000.000	6,910,860	104.710	6,910,860	1,260,638		74,910		669,900		669,900		03/15/2011	
171779-30-9	CIENA CORPORATION			33,400.000	2,832,654	84.810	2,832,654	371,846				1,329,320		1,329,320		12/21/2011	
17275R-10-2	CISCO SYSTEMS INC			47,800.000	2,829,760	59.200	2,829,760	1,241,285		76,002		414,904		414,904		09/26/2017	
189054-10-9	CLOROX COMPANY			7,500.000	1,218,075	162.410	1,218,075	395,250		36,300		148,650		148,650		09/28/2004	
18915M-10-7	CLOUDFLARE INC A			18,900.000	2,035,152	107.680	2,035,152	1,332,751				459,664		459,664		07/01/2024	
191216-10-0	COCA-COLA CO			96,400.000	6,001,864	62.260	6,001,864	2,995,085		187,016		321,012		321,012		06/08/2011	
192446-10-2	COGNIZANT TECH SOLUTIONS-A			28,000.000	2,153,200	76.900	2,153,200	1,021,771		33,600		38,360		38,360		12/17/2012	
19247G-10-7	COHERENT CORP			4,300.000	407,339	94.730	407,339	311,245				96,094		96,094		07/01/2024	
19260Q-10-7	COINBASE GLOBAL INC A			11,500.000	2,855,450	248.300	2,855,450	2,900,445				(44,995)		(44,995)		12/18/2024	
194162-10-3	COLGATE-PALMOLIVE CO			59,800.000	5,436,418	90.910	5,436,418	2,438,671		118,404		669,760		669,760		06/08/2011	
20030N-10-1	COMCAST CORP			43,800.000	1,643,814	37.530	1,643,814	393,455		53,436		(276,816)		(276,816)		06/24/2010	
200340-10-7	COMERICA INC			5,500.000	340,175	61.850	340,175	156,076	3,905	15,620		33,220		33,220		12/15/2009	
200525-10-3	COMMERCE BANCSHARES INC			55,678.000	3,469,296	62.310	3,469,296	1,114,064		57,263		637,068		637,068		12/26/2024	
20717M-10-3	CONFLUENT INC A			20,400.000	570,384	27.960	570,384	588,279				(17,895)		(17,895)		07/01/2024	
20825C-10-4	CONOCOPHILLIPS			18,000.000	1,785,060	99.170	1,785,060	900,496		56,160		(304,200)		(304,200)		06/08/2011	
21037T-10-9	CONSTELLATION ENERGY			2,600.000	581,646	223.710	581,646	611,512				(29,866)		(29,866)		12/18/2024	
217204-10-6	COPART INC			43,200.000	2,479,248	57.390	2,479,248	98,222				362,448		362,448		06/24/2010	
22052L-10-4	CORTEVA INC			2,312.000	131,692	56.960	131,692	50,699		1,526		20,900		20,900		07/02/2019	
22160K-10-5	COSTCO WHOLESALE CORP			14,800.000	13,560,796	916.270	13,560,796	728,268		288,600		3,791,612		3,791,612		06/24/2010	
22822V-10-1	CROWN CASTLE INC			8,900.000	807,764	90.760	807,764	310,677		55,714		(217,427)		(217,427)		02/05/2010	
229663-10-9	CUBESMART			11,500.000	492,775	42.850	492,775	308,189		23,460		(40,250)		(40,250)		06/23/2020	
235851-10-2	DANAHER CORP			63,200.000	14,507,560	229.550	14,507,560	1,306,280	17,064	66,360		(113,128)		(113,128)		02/05/2010	
23804L-10-3	DATADOG INC A			11,400.000	1,628,946	142.890	1,628,946	1,499,727				129,219		129,219		07/01/2024	
244199-10-5	DEERE & CO			15,500.000	6,567,350	423.700	6,567,350	1,348,506	25,110	91,140		369,365		369,365		03/15/2011	

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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 Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
247361-70-2	DELTA AIR LINES INC			33,900.000	2,050,950	60.500	2,050,950	315,148		16,950		687,153		687,153		06/08/2011	
254687-10-6	DISNEY WALT CO			72,669.000	8,091,693	111.350	8,091,693	2,744,032	36,335	54,502		1,530,409		1,530,409		03/20/2019	
254709-10-8	DISCOVER FINANCIAL			13,900.000	2,407,897	173.230	2,407,897	199,915		38,920		845,537		845,537		06/24/2010	
256746-10-8	DOLLAR TREE INC			19,968.000	1,496,402	74.940	1,496,402	812,537				(1,340,052)		(1,340,052)		07/07/2015	
26884U-10-9	EPR PROPERTIES			42,300.000	1,873,044	44.280	1,873,044	1,193,211	12,056	143,397		(176,391)		(176,391)		03/25/2020	
278642-10-3	EBAY INC			48,800.000	3,023,160	61.950	3,023,160	544,427		52,704		894,504		894,504		06/08/2011	
278865-10-0	ECOLAB INC			4,574.000	1,071,780	234.320	1,071,780	210,542	2,973	10,429		164,527		164,527		06/24/2010	
281020-10-7	EDISON INTERNATIONAL			37,800.000	3,017,952	79.840	3,017,952	1,080,737		117,936		315,630		315,630		02/05/2010	
28176E-10-8	EDWARDS LIFESCIENCES CORP			22,200.000	1,643,466	74.030	1,643,466	196,396				(49,284)		(49,284)		06/24/2010	
28414H-10-3	ELANCO ANIMAL HEALTH INC			18,937.000	229,327	12.110	229,327	144,427				(52,834)		(52,834)		03/08/2019	
29082K-10-5	EMBECTA CORP			3,062.000	63,230	20.650	63,230	21,047		1,837		5,267		5,267		04/01/2022	
29272W-10-9	ENERGIZER HOLDINGS INC			17,800.000	621,042	34.890	621,042	267,561		21,360		57,138		57,138		07/01/2015	
294429-10-5	EQUIFAX INC			11,900.000	3,032,715	254.850	3,032,715	424,237		18,564		89,964		89,964		03/15/2011	
29444U-70-0	EQUINIX INC			3,700.000	3,488,693	942.890	3,488,693	794,220		63,048		508,750		508,750		11/10/2015	
29476L-10-7	EQUITY RESIDENTIAL			9,400.000	674,544	71.760	674,544	521,883		25,263		99,640		99,640		12/17/2012	
30063P-10-5	EXACT SCIENCES CORP			10,500.000	589,995	56.190	589,995	444,550				145,445		145,445		07/01/2024	
30190A-10-4	F&G ANNUITIES & LIFE INC			877.000	36,343	41.440	36,343	3,931		745		(3,999)		(3,999)		12/01/2022	
30212P-30-3	EXPEDIA GROUP INC			1,848.000	344,338	186.330	344,338	36,351				63,830		63,830		07/29/2019	
30231G-10-2	EXXON MOBILE CORP			108,800.000	11,703,616	107.570	11,703,616	5,105,571		417,792		825,792		825,792		06/23/2020	
302491-30-3	FMC CORP			8,800.000	427,768	48.610	427,768	232,402	5,104	20,416		(127,072)		(127,072)		06/24/2010	
30303M-10-2	META PLATFORMS INC			15,600.000	9,133,956	585.510	9,133,956	1,851,977		31,200		3,612,180		3,612,180		09/26/2016	
31620M-10-6	FIDELITY NATIONAL INFORM			13,372.000	1,080,056	80.770	1,080,056	344,400		19,256		276,800		276,800		06/24/2010	
31620R-30-3	FIDELITY NATIONAL TITLE			12,900.000	724,206	56.140	724,206	97,591		25,026		66,048		66,048		07/01/2014	
316773-10-0	FIFTH THIRD BANCORP			37,400.000	1,581,272	42.280	1,581,272	459,918	13,838	53,108		291,346		291,346		12/21/2011	
337738-10-8	FISERV INC			12,000.000	2,465,040	205.420	2,465,040	141,394				870,960		870,960		06/24/2010	
343412-10-2	FLUOR CORP			45,848.000	2,261,223	49.320	2,261,223	280,379				465,357		465,357		03/25/2020	
34354P-10-5	FLOWSERVE CORP			12,900.000	742,008	57.520	742,008	101,265	2,709	10,707		210,270		210,270		09/28/2004	
34959J-10-8	FORTIVE CORPORATION			31,452.000	2,358,900	75.000	2,358,900	392,089		10,065		43,089		43,089		07/05/2016	
34964C-10-6	FORTUNE BRANDS INNOVATIONS INC			7,500.000	512,475	68.330	512,475	58,861		7,200		(58,575)		(58,575)		10/04/2011	
36262G-10-1	GXO LOGISTICS INC			4,000.000	174,000	43.500	174,000	132,738				(70,640)		(70,640)		08/02/2021	
363576-10-9	GALLAGHER ARTHUR J. & CO			16,900.000	4,797,065	283.850	4,797,065	388,881		40,560		996,593		996,593		02/05/2010	
36828A-10-1	GE VERNOVA LLC			5,800.000	1,907,794	328.930	1,907,794	970,178	1,450			937,616		937,616		07/01/2024	
369604-30-1	GE AEROSPACE			36,100.000	6,021,119	166.790	6,021,119	5,736,785	10,108	20,216		284,334		284,334		07/01/2024	
370334-10-4	GENERAL MILLS INC			25,200.000	1,607,004	63.770	1,607,004	565,614		59,976		(34,524)		(34,524)		09/28/2004	
372460-10-5	GENUINE PARTS CO			4,000.000	467,040	116.760	467,040	161,100	4,000	15,800		(86,960)		(86,960)		06/24/2010	
375558-10-3	GILEAD SCIENCES INC			5,100.000	471,087	92.370	471,087	350,043		7,854		121,044		121,044		07/01/2024	
37637K-10-8	GITLAB INC A			15,700.000	884,695	56.350	884,695	794,930				89,765		89,765		07/01/2024	
384747-10-1	GRAIL INC			1,166.000	20,813	17.850	20,813	6,920				13,893		13,893		06/25/2024	
40434L-10-5	HP INC			177,078.000	5,778,055	32.630	5,778,055	1,149,834	51,246	195,211		449,778		449,778		12/17/2012	
412822-10-8	HARLEY-DAVIDSON INC			8,200.000	247,066	30.130	247,066	182,916		5,658		(55,022)		(55,022)		02/05/2010	
416515-10-4	HARTFORD FINANCIAL SVCS GRP			26,000.000	2,844,400	109.400	2,844,400	409,240	13,520	48,880		754,520		754,520		12/23/2008	
427866-10-8	THE HERSHEY CO			4,900.000	829,815	169.350	829,815	242,861		26,852		(83,741)		(83,741)		06/24/2010	
42809H-10-7	HESS CORP			29,000.000	3,857,290	133.010	3,857,290	1,265,867		54,375		(323,350)		(323,350)		12/20/2017	
42824C-10-9	HP ENTERPRISE CO			188,678.000	4,028,275	21.350	4,028,275	856,222	24,528	98,113		824,523		824,523		11/02/2015	
436440-10-1	HOLOGIC INC			8,100.000	583,929	72.090	583,929	116,074				5,184		5,184		06/24/2010	
437076-10-2	HOME DEPOT INC			66,400.000	25,828,936	388.990	25,828,936	3,386,588		597,600		2,818,016		2,818,016		12/17/2012	

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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 Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
438516-10-6	HONEYWELL INTERNATIONAL INC			9,600.000	2,168,544	225.890	2,168,544	376,997		41,952		155,328		155,328		06/24/2010	
443510-60-7	HUBBELL INC			2,500.000	1,047,225	418.890	1,047,225	104,592		12,450		224,900		224,900		06/24/2010	
444859-10-2	HUMANA INC			14,700.000	3,729,537	253.710	3,729,537	983,667	13,010	52,038		(3,000,270)		(3,000,270)		12/17/2012	
447011-10-7	HUNTSMAN CORP			23,300.000	420,099	18.030	420,099	250,743		23,300		(165,430)		(165,430)		12/15/2009	
44891N-20-8	IAC INC			9,100.000	392,574	43.140	392,574	88,319				(84,084)		(84,084)		07/01/2020	
452308-10-9	ILLINOIS TOOL WORKS			5,600.000	1,419,936	253.560	1,419,936	244,712	8,400	31,920		(46,928)		(46,928)		06/24/2010	
452327-10-9	ILLUMINA INC			7,000.000	935,410	133.630	935,410	238,895				(11,817)		(11,817)		02/05/2010	
457730-10-9	INSPIRE MEDICAL SYSTEMS INC			2,700.000	500,526	185.380	500,526	365,541				134,985		134,985		07/01/2024	
45784P-10-1	INSULET CORP			1,480.000	386,384	261.070	386,384	217,583				65,253		65,253		10/30/2019	
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP			9,000.000	1,341,090	149.010	1,341,090	143,311		16,200		185,220		185,220		12/23/2008	
459200-10-1	IBM CORP			16,000.000	3,517,280	219.830	3,517,280	3,203,716		27,722		313,564		313,564		12/18/2024	
459506-10-1	INTL FLAVORS & FRAGRANCE			2,623.000	221,775	84.550	221,775	156,382	1,049	5,272		9,390		9,390		02/04/2021	
46116X-10-1	INTRA-CELLULAR THERAPIES INC			4,600.000	384,192	83.520	384,192	306,427				77,765		77,765		07/01/2024	
46120E-60-2	INTUITIVE SURGICAL INC			25,200.000	13,153,392	521.960	13,153,392	957,540				4,651,920		4,651,920		06/08/2011	
46284V-10-1	IRON MOUNTAIN INC			6,867.000	721,790	105.110	721,790	174,598	4,910	18,301		241,238		241,238		11/04/2014	
478160-10-4	JOHNSON & JOHNSON			25,801.000	3,731,341	144.620	3,731,341	3,360,323		126,683		(312,708)		(312,708)		03/25/2020	
493267-10-8	KEYCORP			29,900.000	512,486	17.140	512,486	224,848		24,518		81,926		81,926		12/23/2008	
49338L-10-3	KEYSIGHT TECHNOLOGIES IN			2,250.000	361,418	160.630	361,418	25,791				3,465		3,465		11/03/2014	
50050N-10-3	KONTOOR BRANDS INC			1,485.000	126,834	85.410	126,834	11,437		3,000		34,140		34,140		05/23/2019	
501044-10-1	KROGER CO			27,800.000	1,699,970	61.150	1,699,970	281,653		33,916		429,232		429,232		06/24/2010	
502431-10-9	L3HARRIS TECH INC			19,200.000	4,037,376	210.280	4,037,376	675,247		89,088		(6,528)		(6,528)		12/21/2011	
512816-10-9	LAMAR ADVERTISING CO			7,500.000	913,050	121.740	913,050	190,335		42,375		115,950		115,950		12/21/2011	
518439-10-4	ESTEE LAUDER COMPANIES INC CLASS A			12,400.000	929,752	74.980	929,752	339,571		28,892		(883,748)		(883,748)		02/05/2010	
521865-20-4	LEAR CORPORATION			14,400.000	1,363,680	94.700	1,363,680	542,359		44,352		(669,744)		(669,744)		12/21/2011	
526057-10-4	LENNAR CORP A			19,100.000	2,604,667	136.370	2,604,667	372,592		38,200		(241,997)		(241,997)		12/21/2011	
526057-30-2	LENNAR CORP			382.000	50,481	132.150	50,481	6,182		764		(726)		(726)		11/09/2017	
530307-10-7	LIBERTY BROADBAND A			1,331.000	98,973	74.360	98,973	23,747				(8,359)		(8,359)		11/05/2014	
530307-30-5	LIBERTY BROADBAND C			7,930.000	592,847	74.760	592,847	171,215				(46,232)		(46,232)		01/13/2021	
531229-72-2	LIBERTY MEDIA CORP LIBERTY C			3,152.000	214,525	68.060	214,525	43,940				96,672		96,672		08/17/2023	
531229-74-8	LIBERTY MEDIA CORP LIBERTY A			1,387.000	92,319	66.560	92,319	16,125				41,624		41,624		08/04/2023	
531229-75-5	LIBERTY MEDIA CORP C			2,663.000	246,754	92.660	246,754	19,536				78,638		78,638		08/04/2023	
531229-77-1	LIBERTY MEDIA CORP A			1,331.000	111,857	84.040	111,857	10,345				34,686		34,686		08/04/2023	
532457-10-8	ELI LILLY & CO			62,979.000	48,619,788	772.000	48,619,788	2,417,188		327,491		11,908,069		11,908,069		12/17/2012	
534187-10-9	LINCOLN NATIONAL CORP			13,500.000	428,085	31.710	428,085	251,078		24,300		63,990		63,990		12/21/2011	
548661-10-7	LOW			48,948.000	12,080,366	246.800	12,080,366	1,497,738		220,266		1,186,989		1,186,989		12/17/2012	
549498-10-3	LUCID GROUP INC			86,000.000	259,720	3.020	259,720	241,230				18,490		18,490		12/18/2024	
55024U-10-9	LUMENTUM HOLDINGS INC			7,900.000	663,205	83.950	663,205	58,627				249,087		249,087		08/04/2015	
55087P-10-4	LYFT INC A			31,100.000	401,190	12.900	401,190	315,046				(64,999)		(64,999)		10/13/2023	
552953-10-1	MGM RESORTS INTERNATIONAL			25,300.000	876,645	34.650	876,645	266,702				(253,759)		(253,759)		12/15/2009	
56585A-10-2	MARATHON PETROLEUM CORP			26,600.000	3,710,700	139.500	3,710,700	444,758		90,041		(235,676)		(235,676)		07/01/2011	
57164Y-10-7	MARRIOTT VACATIONS WORLD			1,329.000	119,344	89.800	119,344	78,605	1,050	4,040		6,525		6,525		09/04/2018	
571903-20-2	MARRIOTT INTERNATIONAL INC CLASS A			14,960.000	4,172,942	278.940	4,172,942	978,060		36,054		799,313		799,313		09/23/2016	
573284-10-6	MARTIN MARIETTA MATERIALS			1,600.000	826,400	516.500	826,400	159,136		4,896		28,144		28,144		06/25/2013	
573874-10-4	MARVELL TECHNOLOGY INC			34,700.000	3,832,615	110.450	3,832,615	1,640,388		6,024		1,347,962		1,347,962		12/18/2024	
574599-10-6	MASCO CORP			15,500.000	1,124,835	72.570	1,124,835	161,680		17,980		86,645		86,645		06/24/2010	
57636Q-10-4	MASTERCARD INC CLASS A			24,417.000	12,857,260	526.570	12,857,260	1,047,942		64,461		2,443,165		2,443,165		12/17/2012	

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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
CUSIP Identification	Description	3 Code	4 Foreign	Number of Shares	Book/ Adjusted Carrying Value	7 Rate Per Share Used to Obtain Fair Value	8 Fair Value	Actual Cost	10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in Book/Adjusted Carrying Value (13 - 14)	16 Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
57638P-10-4	MASTERBRAND INC			7,500.000	109,575	14.610	109,575	10,014				(1,800)		(1,800)		12/15/2022	
57667L-10-7	MATCH GROUP INC			19,641.000	642,457	32.710	642,457	283,724				(74,439)		(74,439)		12/17/2012	
57686G-10-5	MATSON INC			9,291.000	1,252,798	134.840	1,252,798	200,339		12,264		234,505		234,505		12/21/2011	
594918-10-4	MICROSOFT CORP			206,300.000	86,955,450	421.500	86,955,450	6,434,875		635,404		9,378,398		9,378,398		09/29/2015	
594972-40-8	MICROSTRATEGY INC A			12,000.000	3,475,440	289.620	3,475,440	1,708,495				1,766,945		1,766,945		08/08/2024	
595017-10-4	MICROCHIP TECHNOLOGY INC			44,242.000	2,537,279	57.350	2,537,279	724,496		80,122		(1,452,465)		(1,452,465)		04/05/2016	
595112-10-3	MICRON TECHNOLOGY INC			25,500.000	2,146,080	84.160	2,146,080	247,388	2,933	11,730		(30,090)		(30,090)		06/24/2010	
609207-10-5	MONDELEZ INTERNTL INC			59,900.000	3,577,827	59.730	3,577,827	1,115,461	28,153	104,526		(760,730)		(760,730)		06/24/2010	
60937P-10-6	MONGODB INC			5,100.000	1,187,331	232.810	1,187,331	1,006,649				(646,178)		(646,178)		07/01/2024	
61174X-10-9	MONSTER BEVERAGE CORP			71,328.000	3,749,000	52.560	3,749,000	354,959				(360,206)		(360,206)		12/17/2012	
615369-10-5	MOODY'S CORP			5,900.000	2,792,883	473.370	2,792,883	122,696		20,060		488,579		488,579		06/24/2010	
620076-30-7	MOTOROLA SOLUTIONS INC			3,470.000	1,603,938	462.230	1,603,938	155,507	3,782	13,602		517,516		517,516		06/24/2010	
629377-50-8	NRG ENERGY INC			53,600.000	4,835,792	90.220	4,835,792	759,710		87,368		2,064,672		2,064,672		06/22/2016	
631103-10-8	NASDAQ INC			21,900.000	1,693,089	77.310	1,693,089	134,659		20,586		419,823		419,823		06/24/2010	
64110L-10-6	NETFLIX INC			11,900.000	10,606,708	891.320	10,606,708	2,988,253				4,812,836		4,812,836		12/22/2022	
65249B-10-9	NEWS CORP A			8,225.000	226,517	27.540	226,517	49,513		1,645		24,593		24,593		07/01/2013	
65339F-10-1	NEXTERA ENERGY INC			60,000.000	4,301,400	71.690	4,301,400	1,056,749		123,600		657,000		657,000		12/17/2012	
654106-10-3	NIKE INC CLASS B			100,600.000	7,612,402	75.670	7,612,402	1,722,462	40,240	148,888		(3,309,740)		(3,309,740)		06/08/2011	
655844-10-8	NORFOLK SOUTHERN CORP			16,000.000	3,755,200	234.700	3,755,200	922,822		86,400		(26,880)		(26,880)		06/08/2011	
67066G-10-4	NVIDIA CORP			695,700.000	93,425,553	134.290	93,425,553	9,103,988		23,462		57,948,655		57,948,655		07/01/2024	
67103H-10-7	O'REILLY AUTOMOT			7,800.000	9,249,240	1,185.800	9,249,240	298,961				1,838,616		1,838,616		02/05/2010	
68235P-10-8	ONE GAS INC			1,300.000	90,025	69.250	90,025	14,490		3,432		7,189		7,189		02/03/2014	
682680-10-3	ONEOK INC			5,200.000	522,080	100.400	522,080	101,852		20,592		156,936		156,936		06/24/2010	
68389X-10-5	ORACLE CORPORATION			21,200.000	3,532,768	166.640	3,532,768	475,056		33,920		1,297,652		1,297,652		06/24/2010	
693475-10-5	PNC FINANCIAL SERVICES GROUP I			24,100.000	4,647,685	192.850	4,647,685	1,394,963		151,830		915,800		915,800		12/17/2012	
697435-10-5	PALO ALTO NETWORKS INC			1,800.000	327,528	181.960	327,528	306,478				21,050		21,050		12/16/2024	
701094-10-4	PARKER HANNIFIN CORP			6,000.000	3,816,180	636.030	3,816,180	327,109		38,220		1,051,980		1,051,980		02/05/2010	
70450Y-10-3	PAYPAL HOLDINGS INC			48,800.000	4,165,080	85.350	4,165,080	749,124				1,168,272		1,168,272		07/20/2015	
717081-10-3	PFIZER INC			354,063.000	9,393,291	26.530	9,393,291	7,200,526		594,826		(800,182)		(800,182)		12/17/2012	
718172-10-9	PHILIP MORRIS INTL			13,500.000	1,624,725	120.350	1,624,725	917,204	18,225	70,875		354,645		354,645		06/08/2011	
718546-10-4	PHILLIPS 66			9,000.000	1,025,370	113.930	1,025,370	280,761		40,500		(172,890)		(172,890)		05/01/2012	
74144T-10-8	T ROWE PRICE GROUP INC			3,100.000	350,579	113.090	350,579	143,863		15,376		16,740		16,740		06/24/2010	
74251V-10-2	PRINCIPAL FINANCIAL GROUP			11,100.000	859,251	77.410	859,251	278,910		31,635		(13,986)		(13,986)		06/24/2010	
74340W-10-3	PROLOGIS INC			4,927.000	520,784	105.700	520,784	222,630		18,920		(135,985)		(135,985)		02/04/2020	
74460D-10-9	PUBLIC STORAGE			16,700.000	5,000,648	299.440	5,000,648	2,466,337		200,400		(92,852)		(92,852)		06/25/2013	
747525-10-3	QUALCOMM INC			33,700.000	5,176,994	153.620	5,176,994	2,316,496		112,895		302,963		302,963		07/26/2019	
749685-10-3	RPM INTERNATIONAL INC			8,900.000	1,095,234	123.060	1,095,234	164,428		16,821		101,727		101,727		06/24/2010	
754730-10-9	RAYMOND JAMES FINANCIAL INC			9,600.000	1,491,168	155.330	1,491,168	171,265		17,280		420,768		420,768		06/24/2010	
7591EP-10-0	REGIONS FINANCIAL CORP			95,300.000	2,241,456	23.520	2,241,456	655,035	23,825	92,441		394,542		394,542		12/17/2012	
759509-10-2	RELIANCE INC			4,100.000	1,103,966	269.260	1,103,966	303,088		18,040		(42,722)		(42,722)		10/01/2013	
761152-10-7	RESMED INC			6,200.000	1,417,878	228.690	1,417,878	191,292		12,524		351,354		351,354		06/24/2010	
770323-10-3	ROBERT HALF INC			6,800.000	479,128	70.460	479,128	170,268		14,416		(118,728)		(118,728)		06/24/2010	
770700-10-2	ROBINHOOD MARKETS INC			37,900.000	1,412,154	37.260	1,412,154	1,516,766				(104,612)		(104,612)		12/18/2024	
771049-10-3	ROBLOX CORP			12,600.000	729,036	57.860	729,036	518,428				152,964		152,964		07/20/2022	
773903-10-9	ROCKWELL INTERNATIONAL CORP			11,600.000	3,315,164	285.790	3,315,164	507,465		58,696		(286,404)		(286,404)		06/24/2010	
780287-10-8	ROYAL GOLD INC			3,700.000	487,845	131.850	487,845	180,011		5,920		40,293		40,293		10/01/2013	

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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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
78409V-10-4	S&P GLOBAL INC			18,029.000	8,978,983	498.030	8,978,983	1,022,762		65,626		1,036,848		1,036,848		02/28/2022	
78410G-10-4	SBA COMMUNICATIONS CORP			10,100.000	2,058,380	203.800	2,058,380	985,623		39,592		(503,889)		(503,889)		03/24/2016	
78442P-10-6	SLM CORP			40,300.000	1,111,474	27.580	1,111,474	300,445		18,538		340,938		340,938		06/23/2020	
78646V-10-7	SAFEHOLD INC			15,919.000	294,183	18.480	294,183	133,310	2,818	11,271		(78,321)		(78,321)		03/31/2023	
79466L-30-2	SALESFORCE INC			34,365.000	11,489,250	334.330	11,489,250	6,246,245	12,466	36,278		2,174,545		2,174,545		12/18/2024	
808513-10-5	CHARLES SCHWAB CORP			59,500.000	4,403,595	74.010	4,403,595	2,053,347		59,500		309,995		309,995		06/23/2020	
808625-10-7	SCIENCE APPLICATIONS INTE			14.000	1,565	111.780	1,565	375		21		(176)		(176)		09/30/2013	
81762P-10-2	SERVICENOW INC			7,000.000	7,420,840	1,060.120	7,420,840	1,898,154				2,475,410		2,475,410		03/25/2020	
829933-10-0	SIRIUS XM HOLDINGS INC			14,641.000	333,815	22.800	333,815	146,042		3,953		187,772		187,772		09/12/2024	
83088M-10-2	SKYWORKS SOLUTIONS INC			21,800.000	1,933,224	88.680	1,933,224	446,819		60,168		(517,532)		(517,532)		12/17/2012	
833445-10-9	SNOWFLAKE INC			14,000.000	2,161,740	154.410	2,161,740	2,374,606				(212,866)		(212,866)		12/18/2024	
84265V-10-5	SOUTHERN COPPER CORP			5,371.000	489,459	91.130	489,459	152,512		11,124		37,287		37,287		11/06/2024	
85208M-10-2	SPROUTS FARMERS MARKET INC			19,360.000	2,460,075	127.070	2,460,075	335,426				1,528,666		1,528,666		03/25/2020	
855244-10-9	STARBUCKS CORP			43,200.000	3,942,000	91.250	3,942,000	775,902		100,224		(205,632)		(205,632)		06/08/2011	
858119-10-0	STEEL DYNAMICS INC			18,900.000	2,155,923	114.070	2,155,923	319,875	8,694	34,115		(76,167)		(76,167)		10/01/2013	
871607-10-7	SYNOPSYS INC			12,200.000	5,921,392	485.360	5,921,392	265,986				(360,510)		(360,510)		06/24/2010	
87161C-50-1	SYNOVUS FINANCIAL CORP			6,600.000	338,118	51.230	338,118	142,831	2,507	10,032		89,628		89,628		06/23/2020	
87165B-10-3	SYNCHRONY FINANCIAL			33,557.000	2,181,205	65.000	2,181,205	518,111		33,557		899,663		899,663		11/17/2015	
872590-10-4	T-MOBILE US INC			23,520.000	5,191,570	220.730	5,191,570	455,811		66,562		1,420,608		1,420,608		07/22/2020	
875372-20-3	TANDEM DIABETES CARE INC			4,200.000	151,284	36.020	151,284	73,492				27,048		27,048		10/13/2023	
88160R-10-1	TESLA INC			31,500.000	12,720,960	403.840	12,720,960	499,299				4,893,840		4,893,840		06/23/2014	
882508-10-4	TEXAS INSTRUMENTS INC			23,200.000	4,350,232	187.510	4,350,232	760,679		122,032		395,560		395,560		06/08/2011	
883203-10-1	TEXTRON INC			39,400.000	3,013,706	76.490	3,013,706	724,938	787	3,152		(154,842)		(154,842)		12/21/2011	
88339J-10-5	TRADE DESK INC A			35,000.000	4,113,550	117.530	4,113,550	818,575				1,594,950		1,594,950		06/24/2019	
883556-10-2	THERMO FISHER SCIENTIFIC INC			8,700.000	4,526,001	520.230	4,526,001	561,673	3,392	13,224		(91,872)		(91,872)		12/17/2012	
88579Y-10-1	3M CO			4,600.000	593,814	129.090	593,814	464,422		6,440		129,392		129,392		07/01/2024	
89055F-10-3	TOPBUILD CORP			1,722.000	536,127	311.340	536,127	22,223				(108,348)		(108,348)		07/01/2015	
89832Q-10-9	TRUIST FINANCIAL CORP			74,651.000	3,238,360	43.380	3,238,360	1,557,224		155,274		482,245		482,245		12/09/2019	
902494-10-3	TYSON FOODS INC CLASS A			8,900.000	511,216	57.440	511,216	675,486		17,533		32,841		32,841		09/26/2016	
902681-10-5	UGI CORP			9,000.000	254,070	28.230	254,070	157,313	3,374	13,500		32,670		32,670		06/24/2010	
90353T-10-0	UBER TECHNOLOGIES INC			8,000.000	482,560	60.320	482,560	221,039				(10,000)		(10,000)		10/10/2022	
907818-10-8	UNION PACIFIC CORP			17,200.000	3,922,288	228.040	3,922,288	862,496		90,816		(302,376)		(302,376)		06/08/2011	
910047-10-9	UNITED AIRLINES HLDGS INC			23,100.000	2,243,010	97.100	2,243,010	379,733				1,289,904		1,289,904		10/01/2010	
911312-10-6	UNITED PARCEL SERVICE INC CLASS B			2,900.000	365,690	126.100	365,690	175,157		18,908		(90,277)		(90,277)		06/24/2010	
911363-10-9	UNITED RENTALS INC			10,800.000	7,607,952	704.440	7,607,952	458,415		70,416		1,415,016		1,415,016		12/17/2012	
912008-10-9	US FOODS HOLDING CORP			37,400.000	2,523,004	67.460	2,523,004	588,900				824,670		824,670		03/25/2020	
91332U-10-1	UNITY SOFTWARE INC			38,800.000	871,836	22.470	871,836	938,770				(66,934)		(66,934)		12/18/2024	
918204-10-8	VF CORPORATION			10,400.000	223,184	21.460	223,184	183,306		3,744		27,664		27,664		06/24/2010	
92047W-10-1	VALVOLINE INC			31,022.000	1,122,376	36.180	1,122,376	346,859				(43,431)		(43,431)		05/15/2017	
92214X-10-6	VAREX IMAGING CORP			5,280.000	77,035	14.590	77,035	63,517				(31,205)		(31,205)		01/30/2017	
92338C-10-3	VERALTO CORP			21,066.000	2,145,572	101.850	2,145,572	167,428	2,316	7,584		412,683		412,683		10/12/2023	
925550-10-5	VIAVI SOLUTIONS INC			39,500.000	398,950	10.100	398,950	77,253				1,185		1,185		12/23/2008	
928881-10-1	VONTIER CORP			12,580.000	458,793	36.470	458,793	76,820		1,258		24,154		24,154		10/09/2020	
92939U-10-6	WEC ENERGY GROUP INC			10,000.000	940,400	94.040	940,400	253,686		33,400		98,700		98,700		06/24/2010	
931142-10-3	WALMART INC			13,400.000	1,210,690	90.350	1,210,690	1,275,969				(65,279)		(65,279)		12/18/2024	
949746-10-1	WELLS FARGO & CO			20,200.000	1,418,848	70.240	1,418,848	1,432,552				(13,704)		(13,704)		12/18/2024	

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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 Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
95058W-10-0	WENDY'S CO/THE			45,729.000	745,383	16.300	745,383	165,810		45,729		(145,418)		(145,418)		09/30/2008	
969457-10-0	WILLIAMS COS INC			20,600.000	1,114,872	54.120	1,114,872	273,525		39,140		397,374		397,374		03/25/2020	
98389B-10-0	XCEL ENERGY INC			10,100.000	681,952	67.520	681,952	210,911		21,841		56,661		56,661		06/24/2010	
98850P-10-9	YUM CHINA HOLDINGS INC			25,800.000	1,242,786	48.170	1,242,786	145,548		16,512		148,092		148,092		11/01/2016	
98954M-10-1	ZILLOW GROUP INC A			7,500.000	531,375	70.850	531,375	330,681				200,694		200,694		07/01/2024	
98956P-10-2	ZIMMER BIOMET HLDGS INC			12,800.000	1,352,064	105.630	1,352,064	841,801	3,071	12,288		(205,696)		(205,696)		12/17/2012	
989701-10-7	ZIONS BANCORPORATION			19,600.000	1,063,300	54.250	1,063,300	256,170		32,536		203,448		203,448		12/15/2009	
98978V-10-3	ZOETIS INC			14,175.000	2,309,533	162.930	2,309,533	246,610		24,494		(488,187)		(488,187)		06/21/2013	
76131D-10-3	RESTAURANT BRANDS INTERN		A	23,087.000	1,504,811	65.180	1,504,811	363,550	13,390	52,869		(298,977)		(298,977)		12/15/2014	
733174-70-0	POPULAR INC		D	4,600.000	432,676	94.060	432,676	178,117	3,220	11,123		55,154		55,154		06/23/2020	
806857-10-8	SCHLUMBERGER LTD		D	79,754.000	3,057,768	38.340	3,057,768	1,153,602	21,931	85,736		(1,092,630)		(1,092,630)		03/25/2020	
G0176J-10-9	ALLEGION PLC		D	11,466.000	1,498,377	130.680	1,498,377	328,758		22,015		45,749		45,749		12/02/2013	
G0403H-10-8	AON PLC		D	19,597.000	7,038,459	359.160	7,038,459	727,920		51,736		1,335,340		1,335,340		10/04/2010	
G0508H-11-0	ARCADIUM LITHIUM PLC		D	19,801.000	101,579	5.130	101,579	35,774				65,805		65,805		01/04/2024	
G1151C-10-1	ACCENTURE PLC		D	57,600.000	20,263,104	351.790	20,263,104	2,340,320		308,160		50,688		50,688		03/15/2011	
G25839-10-4	COCA COLA EUROPACIFIC PTNRS		D	16,400.000	1,259,684	76.810	1,259,684	329,476		34,932		165,148		165,148		05/31/2016	
G29183-10-3	EATON CORP PLC		D	21,100.000	7,002,457	331.870	7,002,457	1,105,651		79,336		1,921,155		1,921,155		12/17/2012	
G3265R-10-7	APTIV PLC		D	36,000.000	2,177,280	60.480	2,177,280	1,037,261				1,140,019		1,140,019		12/18/2024	
G6700G-10-7	NVENT ELECTRIC PLC		D	25,481.000	1,736,785	68.160	1,736,785	279,560		19,366		231,113		231,113		05/01/2018	
G7S00T-10-4	PENTAIR PLC		D	14,415.000	1,450,726	100.640	1,450,726	306,266		13,262		402,611		402,611		10/01/2012	
H1467J-10-4	CHUBB LTD		D	4,500.000	1,243,350	276.300	1,243,350	299,585	4,094	15,930		226,350		226,350		06/08/2011	
H2906T-10-9	GARMIN LTD		D	4,200.000	866,292	206.260	866,292	134,316		12,516		326,424		326,424		06/24/2010	
H8817H-10-0	TRANSOCEAN LTD		D	208,891.000	783,340	3.750	783,340	296,834				(543,117)		(543,117)		03/25/2020	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,180,404,015	XXX	1,180,404,015	241,225,639	787,924	13,685,271		203,803,358		203,803,358		XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					1,180,404,015	XXX	1,180,404,015	241,225,639	787,924	13,685,271		203,803,358		203,803,358		XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds						XXX										XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts						XXX										XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds						XXX										XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						XXX										XXX	XXX
5989999999 - Total Common Stocks					1,180,404,015	XXX	1,180,404,015	241,225,639	787,924	13,685,271		203,803,358		203,803,358		XXX	XXX
5999999999 - Total Preferred and Common Stocks					1,180,404,015	XXX	1,180,404,015	241,225,639	787,924	13,685,271		203,803,358		203,803,358		XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
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
91282C-JQ-5	US TREASURY NOTES 3.750% 12/31/30		01/02/2024	Citadel Securities Inst LLC		24,734,375	25,000,000	7,727
91282C-JR-3	US TREASURY NOTES 3.750% 12/31/28		01/23/2024	Various		321,453,125	325,000,000	481,628
91282C-JW-2	US TREASURY NOTES 4.000% 01/31/29		02/16/2024	Various		546,988,672	550,000,000	621,978
91282C-KD-2	US TREASURY NOTES 4.250% 02/28/29		03/26/2024	Various		346,724,195	346,400,000	593,360
91282C-KG-5	US TREASURY NOTES 4.125% 03/31/29		04/26/2024	Various		509,900,586	520,000,000	1,093,801
91282C-KP-5	US TREASURY NOTES 4.625% 04/30/29		05/14/2024	Various		436,696,484	435,000,000	348,760
91282C-KT-7	US TREASURY NOTES 4.500% 05/31/29		06/27/2024	Various		252,694,766	251,000,000	554,877
91282C-KU-4	US TREASURY NOTES 4.625% 05/31/31		06/27/2024	Various		280,336,914	275,000,000	552,852
91282C-KW-0	US TREASURY NOTES 4.250% 06/30/31		07/24/2024	Toronto Dominion		20,117,188	20,000,000	57,745
91282C-KX-8	US TREASURY NOTES 4.250% 06/30/29		07/29/2024	Various		607,110,352	605,000,000	1,336,787
91282C-LC-3	US TREASURY NOTES 4.000% 07/31/29		08/21/2024	Various		273,182,507	270,000,000	400,000
91282C-LJ-8	US TREASURY NOTES 3.750% 08/31/31		09/12/2024	Toronto Dominion		25,276,367	25,000,000	33,667
91282C-LK-5	US TREASURY NOTES 3.625% 08/31/29		09/26/2024	Various		516,278,207	514,900,000	780,306
91282C-LN-9	US TREASURY NOTES 3.500% 09/30/29		10/29/2024	Various		654,644,648	666,000,000	997,115
91282C-LR-0	US TREASURY NOTES 4.125% 10/31/29		11/21/2024	Various		518,123,340	519,500,000	542,973
91282C-MA-6	US TREASURY NOTES 4.125% 11/30/29		12/09/2024	Toronto Dominion		124,181,563	124,000,000	77,967
91282C-MD-0	US TREASURY NOTES 4.375% 12/31/29		12/27/2024	Toronto Dominion		6,183,773	6,200,000	
0109999999. Subtotal - Bonds - U.S. Governments						5,464,627,062	5,478,000,000	8,481,543
00914A-AM-4	AIR LEASE CORP 1.875% 08/15/26		02/27/2024	Wells Fargo Bank		9,177,800	10,000,000	7,292
03027X-BR-0	AMERICAN TOWER CORP 1.450% 09/15/26		02/26/2024	Various		19,897,504	21,864,000	139,166
032095-AP-6	AMPHENOL CORP 5.050% 04/05/29		04/02/2024	Bank of America Corp		7,492,500	7,500,000	
036752-AY-9	ELEVANCE HEALTH INC 5.150% 06/15/29		05/20/2024	Bank of America Corp		2,699,325	2,700,000	
049468-AA-9	ATLASSIAN CORP 5.250% 05/15/29		05/08/2024	Morgan Stanley		9,957,100	10,000,000	
053332-BJ-0	AUTOZONE INC 5.100% 07/15/29		06/24/2024	Bank of America Corp		2,996,730	3,000,000	
05369A-AL-5	AVIATION CAPITAL GROUP 1.950% 09/20/26		03/06/2024	Goldman Sachs		4,569,050	5,000,000	45,500
05555H-AA-8	BFLD 2024-WRHS A 5.889% 08/15/26		09/26/2024	Various		68,992,689	69,156,269	8,558
05592X-AD-2	BMWOT 2023-A A3 5.470% 02/25/28		07/16/2024	Lloyds Securities		15,085,547	15,000,000	50,142
05593J-AC-4	BMP 2024-MF23 B 6.039% 06/15/41		11/13/2024	JP Morgan Securities Inc		1,935,000	1,935,000	10,393
05593T-AA-6	BX TRUST 2024-FNX A 5.839% 11/15/26		10/29/2024	Morgan Stanley		46,860,752	46,978,198	
05609T-AG-5	BX TRUST 2022-VAMF D 6.277% 01/15/39		11/12/2024	Bank of America Corp		9,946,875	10,000,000	53,843
05611U-AD-5	BMWLT 2024-1 A3 4.980% 03/25/27		02/06/2024	Barclays Capital		19,999,504	20,000,000	
05612A-AA-4	BX TRUST 2024-BIO A 6.039% 02/15/41		01/24/2024	JP Morgan Securities Inc		49,875,000	50,000,000	
05612G-AA-1	BX TRUST 2024-XL5 A 5.789% 03/15/39		03/06/2024	Barclays Capital		27,071,311	27,139,165	
05613Q-AA-8	BX TRUST 2024-AIR2 A 5.890% 10/15/41		09/30/2024	Various		79,814,063	80,000,000	4,578
06051G-GF-0	BANK OF AMERICA CORP 3.824% 01/20/28		01/25/2024	BNP Paribas Securities Corp		12,867,219	13,344,000	12,757
06051G-HV-4	BANK OF AMERICA CORP 3.194% 07/23/30		07/22/2024	Bank of America Corp		18,332,800	20,000,000	
09031W-AC-7	BIMBO BAKERIES USA INC 6.050% 01/15/29		04/17/2024	Various		44,368,140	42,935,000	700,816
097023-CY-9	BOEING CO 5.150% 05/01/30		09/25/2024	Various		16,021,453	15,940,000	330,644
102104-AA-4	CLDCD 2024-1A A2 5.781% 11/22/49		11/22/2024	Guggenheim Securities LLC		50,000,000	50,000,000	
110122-EF-1	BRISTOL-MYERS SQUIBB CO 4.900% 02/22/29		02/14/2024	Various		15,668,010	15,700,000	
11135F-CA-7	BROADCOM INC 4.150% 02/15/28		09/26/2024	Toronto Dominion		9,985,500	10,000,000	
12433D-AA-1	BX TRUST 2024-GPA2 A 5.939% 11/15/29		11/04/2024	Citigroup		66,832,473	67,000,000	
1248EP-CL-5	CCO HOLDINGS LLC 4.500% 06/01/33		05/01/2024	Wells Fargo Bank		3,775,000	5,000,000	95,000
12513G-BK-4	CDW LLC/CDW FINANCE 5.100% 03/01/30		08/12/2024	Bank of America Corp		9,988,900	10,000,000	
127387-AN-8	CADENCE DESIGN SYSTEMS INC 4.300% 09/10/29		09/04/2024	JP Morgan Securities Inc		2,995,740	3,000,000	
134429-BF-5	THE CAMPBELL'S COMPANY 3.950% 03/15/25		02/09/2024	Citigroup		12,401,369	12,597,000	204,561
134429-BL-2	THE CAMPBELL'S COMPANY 5.300% 03/20/26		03/19/2024	JP Morgan Securities Inc		9,991,800	10,000,000	
14290D-AB-7	CARMX 2024-4 A2A 4.670% 12/15/27		10/29/2024	Bank of America Corp		19,999,764	20,000,000	
15189X-AQ-1	CENTERPOINT ENER HOUSTON 2.400% 09/01/26		01/09/2024	Citigroup		9,428,901	10,012,000	86,771
16160Q-AK-0	CHASE 2024-9 A6 5.500% 09/25/55		10/17/2024	JP Morgan Securities Inc		29,174,165	29,199,179	124,908
165183-CU-6	CFII 2023-1A A1 5.650% 05/15/35		10/04/2024	Bank of Montreal		21,513,548	21,361,062	73,755
17327C-AT-0	CITIGROUP INC 4.542% 09/19/30		09/12/2024	Citigroup		10,000,000	10,000,000	
17331Q-AD-8	CITZN 2024-1 A3 5.110% 04/17/28		01/09/2024	JP Morgan Securities Inc		14,999,945	15,000,000	
205887-AR-3	CONAGRA FOODS INC 7.000% 10/01/28		08/20/2024	First Tennessee		2,774,899	2,548,000	69,362
205887-CC-4	CONAGRA FOODS INC 4.850% 11/01/28		07/11/2024	JP Morgan Securities Inc		9,908,700	10,000,000	95,653

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
20753G-AB-7	CAS 2024-R04 1M1 5.669% 05/25/44		10/04/2024	Various		21,897,145	21,881,462	26,561
20753Y-CH-3	CAS 2022-R04 1M1 6.569% 03/25/42		07/18/2024	Nomura Securities Intl		7,663,090	7,547,519	36,909
20755R-AB-1	CAS 2024-R06 1M1 5.610% 09/25/44		11/05/2024	Various		50,960,505	50,925,890	128,779
210518-DW-3	CONSUMERS ENERGY CO 4.600% 05/30/29		01/02/2024	Goldman Sachs		9,976,800	10,000,000	
233046-AK-7	DNKN 2019-1A A2II 4.021% 05/20/49		09/17/2024	Various		21,184,762	21,827,558	116,053
23346L-AA-6	DK 2024-SPBX A 5.898% 03/15/34		03/01/2024	Bank of America Corp		25,000,000	25,000,000	
233853-AV-2	DAIMLER TRUCKS FINAN NA 5.000% 01/15/27		01/10/2024	Bank of America Corp		11,979,960	12,000,000	
24704E-AC-2	DEFT 2024-2 A2 4.690% 08/22/30		10/08/2024	Bank of America Corp		14,499,807	14,500,000	
24704E-AE-8	DEFT 2024-2 A3 4.590% 08/22/30		10/08/2024	Bank of America Corp		18,498,446	18,500,000	
26441C-CB-9	DUKE ENERGY CORP 4.850% 01/05/27		01/02/2024	Wells Fargo Bank		9,998,900	10,000,000	
29375R-AB-2	EFF 2024-2 A2 5.740% 12/20/26		04/23/2024	Mitsubishi Securities		27,748,199	27,750,000	
294429-AW-5	EQUIFAX INC 5.100% 06/01/28		04/25/2024	Goldman Sachs		7,450,872	7,602,000	159,389
29444U-BH-8	EQUINIX INC 2.150% 07/15/30		03/13/2024	JP Morgan Securities Inc		4,187,750	5,000,000	17,917
30219G-AM-0	EXPRESS SCRIPTS HOLDING 4.500% 02/25/26		01/25/2024	Deutsche Bank		3,882,166	3,916,000	75,383
337738-AP-3	FISERV INC 3.850% 06/01/25		04/25/2024	Citadel Securities Inst LLC		5,937,060	6,056,000	95,853
337738-BJ-6	FISERV INC 5.150% 03/15/27		02/26/2024	Cantor Fitzgerald		6,004,860	6,000,000	
341081-GT-8	FLORIDA POWER & LIGHT CO 5.150% 06/15/29		05/28/2024	Citigroup		9,983,100	10,000,000	
34535V-AB-0	FORDO 2024-D A2A 4.590% 10/15/27		11/19/2024	Barclays Capital		28,498,609	28,500,000	
345397-B2-8	FORD MOTOR CREDIT CO 3.375% 11/13/25		01/05/2024	Morgan Stanley		10,376,862	10,886,000	57,152
345397-D8-3	FORD MOTOR CREDIT CO 5.800% 03/05/27		01/02/2024	Royal Bank of Canada		21,973,160	22,000,000	
34964C-AA-4	FORTUNE BRANDS INNOVATIONS INC 4.000% 06/15/25		04/18/2024	Toronto Dominion		783,392	800,000	11,289
35564K-RE-1	STACR 2022-DNA2 M1A 5.869% 02/25/42		10/09/2024	Various		16,775,023	16,703,572	67,948
35564N-AX-1	STACR 2024-DNA1 M1 5.919% 02/25/44		12/03/2024	Various		32,528,294	32,434,142	48,922
35564N-CX-9	STACR 2024-DNA2 M1 5.769% 05/25/44		10/30/2024	Various		71,973,582	71,866,923	147,153
36262L-AJ-9	GSMBS 2021-PJ6 A8 2.500% 11/25/51		11/06/2024	Goldman Sachs		16,206,478	18,068,089	31,788
36263C-AH-2	GSMBS 2021-PJ9 A8 2.500% 02/26/52		05/28/2024	JP Morgan Securities Inc		46,232,020	54,238,564	112,997
36268G-AD-7	GMCAR 2024-1 A3 4.850% 12/18/28		01/09/2024	Barclays Capital		11,997,587	12,000,000	
37045X-EQ-5	GENERAL MOTORS FINL CO 5.400% 05/08/27		02/05/2024	Barclays Capital		14,986,800	15,000,000	
372460-AF-2	GENUINE PARTS CO 4.950% 08/15/29		08/07/2024	JP Morgan Securities Inc		9,969,600	10,000,000	
38141G-B2-9	GOLDMAN SACHS GROUP INC 5.049% 07/23/30		07/16/2024	Goldman Sachs		17,000,000	17,000,000	
39154G-AC-0	GALC 2024-2 A3 5.000% 09/15/28		07/16/2024	Wells Fargo Bank		9,998,309	10,000,000	
40139L-BJ-1	GUARDIAN LIFE GLOB FUND 4.179% 09/26/29		09/23/2024	Deutsche Bank		8,000,000	8,000,000	
418056-BA-4	HASBRO INC 6.050% 05/14/34		05/08/2024	Bank of America Corp		4,985,900	5,000,000	
437076-DB-5	HOME DEPOT INC 4.875% 06/25/27		06/17/2024	Morgan Stanley		9,966,900	10,000,000	
437930-AC-4	HAROT 2024-2 A3 5.270% 11/20/28		05/14/2024	Citigroup		24,996,963	25,000,000	
446413-AT-3	HUNTINGTON INGALLS INDUST 4.200% 05/01/30		12/17/2024	Mitsubishi Securities		9,509,200	10,000,000	54,833
446413-AZ-9	HUNTINGTON INGALLS INDUST 2.043% 08/16/28		03/18/2024	Citadel Securities Inst LLC		5,328,350	6,133,000	11,834
44891A-CU-9	HYUNDAI CAPITAL AMERICA 5.300% 01/08/29		01/03/2024	Bank of America Corp		9,981,800	10,000,000	
44891A-DA-2	HYUNDAI CAPITAL AMERICA 5.450% 06/24/26		06/18/2024	HSBC Securities Inc		19,984,200	20,000,000	
44934Q-AB-7	HART 2024-B A2A 5.150% 06/15/27		07/16/2024	Citigroup		34,998,586	35,000,000	
45687V-AD-8	INGERSOLL-RAND INC 5.176% 06/15/29		05/07/2024	Bank of America Corp		9,999,300	10,000,000	
46592T-AF-0	JPMMT 2021-8 A4 2.500% 12/25/51		05/22/2024	JP Morgan Securities Inc		26,214,819	30,487,887	48,696
46592X-AF-1	JPMMT 2021-13 A4 2.500% 04/25/52		12/17/2024	JP Morgan Securities Inc		113,514,530	131,208,544	116,976
46653P-AF-4	JPMMT 2021-6 A4 2.500% 10/25/51		05/16/2024	JP Morgan Securities Inc		12,023,404	13,899,890	18,340
46653Q-AF-2	JPMMT 2021-14 A4 2.500% 05/25/52		06/25/2024	Various		26,869,523	31,182,953	41,908
46654K-AF-4	JPMMT 2021-11 A4 2.500% 01/25/52		05/10/2024	JP Morgan Securities Inc		35,011,520	40,964,118	36,982
46658L-AK-7	JPMMT 2024-10 A6 5.500% 03/25/55		10/09/2024	JP Morgan Securities Inc		28,639,832	28,731,427	131,686
46658R-AP-3	JPMMT 2024-5 A11 5.819% 11/25/54		06/11/2024	JP Morgan Securities Inc		17,125,565	17,125,621	9,394
50117D-AB-2	KCOT 2024-2A A2 5.450% 04/15/27		06/18/2024	Mitsubishi Securities		9,998,864	10,000,000	
55261F-AT-1	M&T BANK CORPORATION 6.082% 03/13/32		03/11/2024	Citigroup		5,000,000	5,000,000	
55318C-AB-0	MMAF 2024-A A2 5.200% 09/13/27		01/17/2024	Bank of America Corp		17,446,046	17,446,093	
55336V-AJ-9	MPLX LP 4.875% 06/01/25		03/27/2024	MarketAxess		7,004,081	7,059,000	114,709
55336V-BR-0	MPLX LP 1.750% 03/01/26		05/15/2024	Wells Fargo Bank		15,012,640	16,000,000	59,111
58769J-AQ-0	MERCEDES-BENZ FIN NA 4.800% 01/11/27		01/08/2024	Bank of America Corp		9,989,800	10,000,000	
59217G-FR-5	MET LIFE GLOB FUNDING I 4.850% 01/08/29		01/02/2024	JP Morgan Securities Inc		4,999,550	5,000,000	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
595017-BE-3	MICROCHIP TECHNOLOGY INC 5.050% 03/15/29		03/05/2024	Various		19,997,900	20,000,000	
62829D-2D-1	MUTUAL OF OMAHA GLOBAL 5.350% 04/09/27		04/03/2024	JP Morgan Securities Inc		6,999,650	7,000,000	
62954H-AV-0	NXP BV/NXP FDG/NXP USA 4.300% 06/18/29		10/02/2024	Citigroup		4,973,400	5,000,000	62,708
62954H-BE-7	NXP BV/NXP FDG/NXP USA 4.400% 06/01/27		09/04/2024	Bank of America Corp		12,634,331	12,759,000	87,405
631103-AG-3	NASDAQ INC 3.850% 06/30/26		02/29/2024	JP Morgan Securities Inc		4,855,750	5,000,000	34,222
64952W-FF-5	NEW YORK LIFE GL 4.700% 01/29/29		01/22/2024	Citigroup		22,400,382	22,441,000	
65339K-BK-5	NEXTERA ENERGY CAPITAL 5.650% 05/01/79		06/18/2024	Barclays Capital		7,664,436	8,023,000	56,206
65481D-AB-8	NALT 2024-B A2A 5.050% 06/15/27		07/17/2024	Citigroup		28,497,595	28,500,000	
666807-BN-1	NORTHROP GRUMMAN CORP 3.250% 01/15/28		08/13/2024	Morgan Stanley		8,679,367	9,012,000	23,594
67103H-AM-9	O'REILLY AUTOMOT 5.750% 11/20/26		06/20/2024	Goldman Sachs		8,393,918	8,309,000	41,141
67119Y-AA-0	NXPT 2024-STOR A 4.312% 11/01/41		10/01/2024	Citigroup		68,949,930	70,000,000	138,609
67571G-AB-8	OCTL 2024-3A A2 4.940% 05/20/30		10/31/2024	JP Morgan Securities Inc		19,999,366	20,000,000	
67578Y-AB-2	OCTL 2024-2A A2 5.800% 07/20/32		06/18/2024	SMBC Nikko Securities Inc		9,607,787	9,608,220	
68389X-CC-7	ORACLE CORPORATION 1.650% 03/25/26		01/25/2024	Bank of America Corp		9,330,900	10,000,000	56,833
71427Q-AA-6	PERNOD RIC INTL FIN LLC 1.250% 04/01/28		12/17/2024	Bank of America Corp		4,448,100	5,000,000	13,368
74256L-EX-3	PRINCIPAL LIFE GLB FND II 5.000% 01/16/27		01/08/2024	Wells Fargo Bank		9,996,100	10,000,000	
74970W-AA-8	ROCC 2024-CNTR A 5.388% 11/13/41		10/17/2024	Bank of America Corp		30,000,000	30,000,000	130,218
75409U-AH-5	RATE 2024-J3 A8 5.500% 10/25/54		09/27/2024	Bank of America Corp		21,968,897	21,984,004	110,528
75513E-CT-6	RTX Corp 5.750% 11/08/26		07/01/2024	JP Morgan Securities Inc		5,053,700	5,000,000	43,125
758750-AL-7	REGAL REXNORD CORP 6.050% 02/15/26		05/01/2024	Tax Free Exchange		5,013,105	5,000,000	63,861
78436X-AB-3	SFAST 2024-3A A2 4.710% 05/22/28		10/09/2024	Wells Fargo Bank		37,997,500	38,000,000	
78437V-AE-0	SBALT 2024-B A3 5.560% 11/22/27		05/14/2024	Royal Bank of Canada		9,998,546	10,000,000	
78457J-AG-7	SMRT 2022-MINI B 5.747% 01/15/27		09/26/2024	JP Morgan Securities Inc		5,683,063	5,755,000	12,368
802920-AD-0	SDART 2024-5 A3 4.620% 11/15/28		10/16/2024	Wells Fargo Bank		19,999,366	20,000,000	
824348-AW-6	SHERWIN-WILLIAMS CO 3.450% 06/01/27		07/26/2024	Bank of America Corp		4,809,800	5,000,000	27,792
83390U-AF-4	SOFI 2020-C AFX 1.950% 02/15/46		12/23/2024	Deutsche Bank		1,998,654	2,158,836	1,108
83404R-AB-4	SOFI 2018-B A2FX 3.340% 08/25/47		12/04/2024	Bank of America Corp		1,322,092	1,334,604	1,238
835495-AR-3	SONOCO PRODUCTS CO 4.600% 09/01/29		09/24/2024	JP Morgan Securities Inc		8,004,320	8,000,000	6,133
852060-AD-4	SPRINT CAPITAL CORP 6.875% 11/15/28		04/10/2024	Morgan Stanley		10,527,900	10,000,000	280,729
85855C-AB-6	STELLANTIS FIN US INC 2.691% 09/15/31		12/19/2024	JP Morgan Securities Inc		12,273,750	15,000,000	106,519
864300-AJ-7	SUBWAY 2024-3A A2II 5.566% 07/30/54		09/06/2024	Barclays Capital		25,000,000	25,000,000	
864300-AL-2	SUBWAY 2024-3A A23 5.914% 07/30/54		09/06/2024	Barclays Capital		20,000,000	20,000,000	
87264A-DL-6	T-MOBILE USA INC 4.200% 10/01/29		09/23/2024	Wells Fargo Bank		3,392,996	3,400,000	
88164A-AB-0	TSET 2024-1A A2 5.080% 06/21/50		11/01/2024	Deutsche Bank		24,499,378	24,500,000	
88339W-AB-2	WILLIAMS COMPANIES INC 4.900% 03/15/29		01/02/2024	Citigroup		19,967,800	20,000,000	
891906-AC-3	TOTAL SYSTEM SERVICES INC 4.800% 04/01/26		07/25/2024	Bank of America Corp		4,870,812	4,905,000	75,210
89236T-MF-9	TOYOTA MOTOR CREDIT CORP 5.050% 05/16/29		05/13/2024	Bank of America Corp		6,985,020	7,000,000	
89239T-AB-8	TAOT 2024-D A2A 4.550% 08/16/27		10/10/2024	Mizuho Securities		27,848,187	27,850,000	
92345Y-AJ-5	VERISK ANALYTICS INC 5.250% 06/05/34		05/21/2024	Bank of America Corp		9,836,800	10,000,000	
92808V-AA-0	VIRGINIA POWER FUEL SEC 5.088% 05/01/27		02/05/2024	Morgan Stanley		35,769,078	35,769,486	
928668-CF-7	VOLKSWAGEN GROUP AMERICA 5.300% 03/22/27		03/14/2024	Bank of America Corp		9,989,000	10,000,000	
92868R-AB-4	VALET 2024-1 A2A 4.650% 11/22/27		11/19/2024	Wells Fargo Bank		14,999,760	15,000,000	
928881-AD-3	VONTIER CORP 2.400% 04/01/28		01/25/2024	Cantor Fitzgerald		8,622,168	9,818,000	77,235
96043C-AB-6	WLAKE 2024-3A A2A 4.820% 09/15/27		10/08/2024	Wells Fargo Bank		34,997,599	35,000,000	
96328G-BZ-9	WFLF 2024-3A A1 4.800% 09/19/39		10/29/2024	Mizuho Securities		19,998,796	20,000,000	
969457-CK-4	WILLIAMS COS INC 5.300% 08/15/28		04/24/2024	US Bank		5,127,296	5,170,000	54,041
98164H-AB-4	WOART 2024-B A2A 5.480% 09/15/27		05/14/2024	Toronto Dominion		16,704,577	16,706,258	
98877D-AG-0	ZF NA CAPITAL 6.875% 04/23/32		12/02/2024	Various		13,612,300	13,755,000	26,392
78016H-ZT-0	ROYAL BANK OF CANADA 4.875% 01/19/27	A	01/10/2024	Royal Bank of Canada		12,496,875	12,500,000	
78017F-ZT-3	ROYAL BANK OF CANADA 4.650% 10/18/30	A	10/08/2024	Royal Bank of Canada		10,000,000	10,000,000	
225401-AC-2	CREDIT SUISSE GROUP AG 4.282% 01/09/28	D	09/24/2024	JP Morgan Securities Inc		5,033,873	5,061,000	45,750
45115A-AA-2	ICON INVESTMENTS SIX DAC 5.809% 05/08/27	D	04/30/2024	JP Morgan Securities Inc		10,014,700	10,000,000	
45115A-AB-0	ICON INVESTMENTS SIX DAC 5.849% 05/08/29	D	04/30/2024	JP Morgan Securities Inc		15,000,000	15,000,000	
50220P-AC-7	LSEGA FINANCING PLC 2.000% 04/06/28	D	08/21/2024	Goldman Sachs		18,399,600	20,000,000	151,111
60920L-AS-3	MONDELEZ INTL HLDINGS NE 4.250% 09/15/25	D	04/17/2024	Various		5,927,644	6,035,000	22,147
78081B-AQ-6	ROYALTY PHARMA PLC 5.150% 09/02/29	D	06/21/2024	Various		30,570,251	30,897,000	21,824

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
902133-BA-4	TYCO ELECTRONICS GROUP S 4.625% 02/01/30	D	07/30/2024	Deutsche Bank		9,945,900	10,000,000	
902613-BJ-6	UBS GROUP AG 5.428% 02/08/30	D	09/23/2024	Various		35,179,500	35,000,000	34,679
902613-BL-1	UBS GROUP AG 5.617% 09/13/30	D	09/25/2024	Citadel Securities Inst LLC		10,466,200	10,000,000	207,517
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,687,489,302	2,751,402,533	5,905,872
2509999997. Total - Bonds - Part 3						8,152,116,364	8,229,402,533	14,387,415
2509999998. Total - Bonds - Part 5						1,777,746,736	1,785,728,116	2,693,098
2509999999. Total - Bonds						9,929,863,100	10,015,130,649	17,080,513
4509999997. Total - Preferred Stocks - Part 3							XXX	
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks							XXX	
00206R-10-2	AT&T INC		12/18/2024	State Street Bank	93,700.000	2,123,729		
00827B-10-6	AFFIRM HOLDINGS INC		12/18/2024	State Street Bank	14,300.000	1,001,815		
012653-10-1	ALBEMARLE CORP		12/18/2024	State Street Bank	3,700.000	352,721		
03769M-10-6	APOLLO GLOBAL MANAGEMENT INC		12/18/2024	State Street Bank	4,800.000	843,180		
03831W-10-8	APPLOVIN CORP CLASS A		12/18/2024	State Street Bank	15,500.000	2,180,179		
040413-20-5	ARISTA NETWORKS INC		12/04/2024	Tax Free Exchange	37,600.000	3,336,660		
049468-10-1	ATLASSIAN CORP		12/18/2024	State Street Bank	3,000.000	787,029		
090043-10-0	BILL HOLDINGS INC		12/18/2024	State Street Bank	6,700.000	585,091		
09260D-10-7	BLACKSTONE INC		12/18/2024	State Street Bank	4,300.000	781,555		
11135F-10-1	BROADCOM INC		12/18/2024	State Street Bank	5,400.000	1,255,526		
18915M-10-7	CLOUDFLARE INC A		07/01/2024	State Street Bank	8,000.000	667,954		
19247G-10-7	COHERENT CORP		07/01/2024	State Street Bank	4,300.000	311,245		
19260Q-10-7	COINBASE GLOBAL INC A		12/18/2024	State Street Bank	11,500.000	2,900,445		
200525-10-3	COMMERCE BANCSHARES INC		12/26/2024	State Street Bank	6.000	379		
20717M-10-3	CONFLUENT INC A		07/01/2024	State Street Bank	20,400.000	588,279		
21037T-10-9	CONSTELLATION ENERGY		12/18/2024	State Street Bank	2,600.000	611,512		
23804L-10-3	DATADOG INC A		07/01/2024	State Street Bank	11,400.000	1,499,727		
30063P-10-5	EXACT SCIENCES CORP		07/01/2024	State Street Bank	10,500.000	444,550		
36828A-10-1	GE VERNOVA LLC		07/01/2024	State Street Bank	5,800.000	970,178		
369604-30-1	GE AEROSPACE		07/01/2024	State Street Bank	36,100.000	5,736,785		
375558-10-3	GILEAD SCIENCES INC		07/01/2024	State Street Bank	5,100.000	350,043		
37637K-10-8	GITLAB INC A		07/01/2024	State Street Bank	15,700.000	794,930		
384747-10-1	GRAIL INC		06/25/2024	Spin Off	1,166.000	6,920		
457730-10-9	INSPIRE MEDICAL SYSTEMS INC		07/01/2024	State Street Bank	2,700.000	365,541		
459200-10-1	IBM CORP		12/18/2024	State Street Bank	16,000.000	3,203,716		
46116X-10-1	INTRA-CELLULAR THERAPIES INC		07/01/2024	State Street Bank	4,600.000	306,427		
549498-10-3	LUCID GROUP INC		12/18/2024	State Street Bank	86,000.000	241,230		
573874-10-4	MARVELL TECHNOLOGY INC		12/18/2024	State Street Bank	12,700.000	1,157,833		
594972-40-8	MICROSTRATEGY INC A		07/01/2024	State Street Bank	1,200.000	1,708,495		
60937P-10-6	MONGODB INC		07/01/2024	State Street Bank	1,700.000	443,419		
67066G-10-4	NVIDIA CORP		07/01/2024	State Street Bank	13,700.000	1,702,894		
697435-10-5	PALO ALTO NETWORKS INC		07/01/2024	State Street Bank	900.000	306,478		
770700-10-2	ROBINHOOD MARKETS INC		12/18/2024	State Street Bank	37,900.000	1,516,766		
79466L-30-2	SALESFORCE INC		12/18/2024	State Street Bank	6,000.000	1,850,740		
829933-10-0	SIRIUS XM HOLDINGS INC		09/12/2024	State Street Bank	5.000	24		
829933-10-0	SIRIUS XM HOLDINGS INC		09/10/2024	Tax Free Exchange	14,636.000	146,018		
833445-10-9	SNOWFLAKE INC		12/18/2024	State Street Bank	14,000.000	2,374,606		
88579Y-10-1	3M CO		07/01/2024	State Street Bank	4,600.000	464,422		
91332U-10-1	UNITY SOFTWARE INC		12/18/2024	State Street Bank	38,800.000	938,770		
931142-10-3	WALMART INC		12/18/2024	State Street Bank	13,400.000	1,275,969		
949746-10-1	WELLS FARGO & CO		12/18/2024	State Street Bank	20,200.000	1,432,552		
98954M-10-1	ZILLOW GROUP INC A		07/01/2024	State Street Bank	7,500.000	330,681		
G0508H-11-0	ARCADIUM LITHIUM PLC	D	01/04/2024	Tax Free Exchange	19,801.000	35,774		
G3265R-10-7	APTIV PLC	D	12/18/2024	Tax Free Exchange	36,000.000	1,037,261		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						48,970,048	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
5989999997. Total - Common Stocks - Part 3						48,970,048	XXX	
5989999998. Total - Common Stocks - Part 5						12,965,004	XXX	
5989999999. Total - Common Stocks						61,935,052	XXX	
5999999999. Total - Preferred and Common Stocks						61,935,052	XXX	
6009999999 - Totals						9,991,798,152	XXX	17,080,513

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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
912828-3P-3	US TREASURY NOTES 2.250% 12/31/24		12/31/2024	Maturity		10,000,000	10,000,000	9,678,125	9,949,608		50,392		50,392		10,000,000				225,000	12/31/2024
912828-3V-0	US TREASURY NOTES 2.500% 01/31/25		04/11/2024	JP Morgan Securities Inc		6,849,883	7,000,000	6,870,938	6,978,158		5,495		5,495		6,983,653		(133,770)	(133,770)	122,115	01/31/2025
912828-6A-3	US TREASURY NOTES 2.625% 01/31/26		05/07/2024	JP Morgan Securities Inc		24,062,500	25,000,000	25,137,891	25,043,741		(7,489)		(7,489)		25,036,252		(973,752)	(973,752)	504,808	01/31/2026
912828-6F-2	US TREASURY NOTES 2.500% 02/28/26		04/04/2024	Wells Fargo Bank		15,266,484	15,900,000	16,006,207	15,934,924		(4,061)		(4,061)		15,930,863		(664,379)	(664,379)	237,636	02/28/2026
912828-6G-0	US TREASURY NOTES 2.375% 02/29/24		02/06/2024	Wells Fargo Bank		39,925,000	40,000,000	40,271,875	40,008,306		(5,332)		(5,332)		40,002,974		(77,974)	(77,974)	417,582	02/29/2024
912828-6L-9	US TREASURY NOTES 2.250% 03/31/26		06/12/2024	Goldman Sachs		28,723,828	30,000,000	29,582,217	29,856,430		27,934		27,934		29,884,363		(1,160,535)	(1,160,535)	473,975	03/31/2026
912828-6S-4	US TREASURY NOTES 2.375% 04/30/26		06/11/2024	Mizuho Securities		109,287,750	114,400,000	115,069,273	114,634,914		(44,045)		(44,045)		114,590,869		(5,303,119)	(5,303,119)	1,675,976	04/30/2026
912828-6Z-8	US TREASURY NOTES 1.750% 06/30/24		01/24/2024	Wells Fargo Bank		29,560,547	30,000,000	30,403,711	30,042,843		(5,865)		(5,865)		30,036,978		(476,431)	(476,431)	36,058	06/30/2024
912828-G3-8	US TREASURY NOTES 2.250% 11/15/24		03/26/2024	Morgan Stanley		24,538,086	25,000,000	24,242,188	24,885,547		30,667		30,667		24,916,215		(378,129)	(378,129)	205,529	11/15/2024
912828-P4-6	US TREASURY NOTES 1.625% 02/15/26		05/09/2024	Wells Fargo Bank		28,351,172	30,000,000	28,168,359	29,406,850		97,049		97,049		29,503,899		(1,152,727)	(1,152,727)	357,589	02/15/2026
912828-XT-2	US TREASURY NOTES 2.000% 05/31/24		01/18/2024	Wells Fargo Bank		14,727,137	14,900,000	15,058,895	14,913,680		(1,714)		(1,714)		14,911,966		(184,829)	(184,829)	40,710	05/31/2024
912828-Y8-7	US TREASURY NOTES 1.750% 07/31/24		01/25/2024	Wells Fargo Bank		19,657,031	20,000,000	20,245,313	20,029,756		(3,402)		(3,402)		20,026,354		(369,323)	(369,323)	170,245	07/31/2024
912828-YY-0	US TREASURY NOTES 1.750% 12/31/24		04/04/2024	Wells Fargo Bank		29,269,922	30,000,000	30,405,859	30,084,568		(22,249)		(22,249)		30,062,319		(792,397)	(792,397)	138,462	12/31/2024
912828-ZC-7	US TREASURY NOTES 1.125% 02/28/25		05/07/2024	Morgan Stanley		19,357,813	20,000,000	20,562,500	20,132,869		(39,894)		(39,894)		20,092,975		(735,163)	(735,163)	154,688	02/28/2025
912828-ZF-0	US TREASURY NOTES 0.500% 03/31/25		04/11/2024	Morgan Stanley		19,125,000	20,000,000	20,086,719	20,021,984		(4,901)		(4,901)		20,017,083		(892,083)	(892,083)	53,279	03/31/2025
912828-ZL-7	US TREASURY NOTES 0.375% 04/30/25		04/29/2024	Wells Fargo Bank		53,867,012	56,500,000	56,588,320	56,523,938		(5,910)		(5,910)		56,518,028		(2,651,017)	(2,651,017)	105,938	04/30/2025
912828-ZW-3	US TREASURY NOTES 0.250% 06/30/25		03/07/2024	Wells Fargo Bank		23,561,523	25,000,000	24,958,008	24,987,219		1,563		1,563		24,988,782		(1,427,258)	(1,427,258)	11,676	06/30/2025
91282C-BC-4	US TREASURY NOTES 0.375% 12/31/25		04/12/2024	Barclays Capital		62,929,219	68,000,000	67,903,789	67,960,787		5,609		5,609		67,966,396		(5,037,177)	(5,037,177)	74,258	12/31/2025
91282C-BR-1	US TREASURY NOTES 0.250% 03/15/24		01/18/2024	Wells Fargo Bank		102,405,844	103,200,000	102,918,953	103,180,640		4,700		4,700		103,185,340		(779,496)	(779,496)	89,308	03/15/2024
91282C-BT-7	US TREASURY NOTES 0.750% 03/31/26		06/12/2024	Toronto Dominion		77,336,754	83,100,000	82,605,941	82,873,956		43,218		43,218		82,917,175		(5,580,421)	(5,580,421)	429,818	03/31/2026
91282C-BW-0	US TREASURY NOTES 0.750% 04/30/26		06/05/2024	Wells Fargo Bank		92,750,000	100,000,000	99,756,055	99,883,911		21,287		21,287		99,905,198		(7,155,198)	(7,155,198)	450,408	04/30/2026
91282C-CC-3	US TREASURY NOTES 0.250% 05/15/24		01/23/2024	Wells Fargo Bank		46,965,867	47,700,000	47,626,430	47,690,694		1,577		1,577		47,692,271		(726,404)	(726,404)	22,933	05/15/2024
91282C-CF-6	US TREASURY NOTES 0.750% 05/31/26		06/24/2024	Wells Fargo Bank		11,683,055	12,600,000	12,515,836	12,558,269		8,247		8,247		12,566,515		(883,460)	(883,460)	53,705	05/31/2026
91282C-CP-4	US TREASURY NOTES 0.625% 07/31/26		10/29/2024	Mizuho Securities		5,170,430	5,500,000	5,464,551	5,481,348		5,944		5,944		5,487,292		(316,862)	(316,862)	42,875	07/31/2026
91282C-CX-7	US TREASURY NOTES 0.375% 09/15/24		01/26/2024	Wells Fargo Bank		23,798,496	24,500,000	24,441,621	24,486,154		1,514		1,514		24,487,668		(689,172)	(689,172)	34,327	09/15/2024
91282C-DN-8	US TREASURY NOTES 1.000% 12/15/24		03/20/2024	Various		140,297,852	145,000,000	144,364,453	144,790,146		29,054		29,054		144,819,199		(4,521,348)	(4,521,348)	250,137	12/15/2024
91282C-DQ-1	US TREASURY NOTES 1.250% 12/31/26		10/28/2024	Citigroup		90,423,750	96,000,000	94,882,500	95,315,496		185,120		185,120		95,500,616		(5,076,866)	(5,076,866)	994,565	12/31/2026
91282C-DS-7	US TREASURY NOTES 1.125% 01/15/25		05/07/2024	JP Morgan Securities Inc		19,446,875	20,000,000	19,773,438	19,918,668		27,296		27,296		19,945,964		(499,089)	(499,089)	182,967	01/15/2025
91282C-DZ-1	US TREASURY NOTES 1.500% 02/15/25		02/15/2024	Wells Fargo Bank		67,637,500	70,000,000	69,301,172	69,728,033		30,402		30,402		69,758,435		(2,120,935)	(2,120,935)	527,885	02/15/2025
91282C-EA-5	US TREASURY NOTES 1.500% 02/29/24		02/06/2024	Wells Fargo Bank		8,678,930	8,700,000	8,642,910	8,695,040		3,092		3,092		8,698,132		(19,202)	(19,202)	57,363	02/29/2024
91282C-ED-9	US TREASURY NOTES 1.750% 03/15/25		02/15/2024	Wells Fargo Bank		58,014,844	60,000,000	58,762,500	59,482,375		53,885		53,885		59,536,260		(1,521,416)	(1,521,416)	444,231	03/15/2025
91282C-EH-0	US TREASURY NOTES 2.625% 04/15/25		03/21/2024	Wells Fargo Bank		54,639,375	56,000,000	55,818,594	55,918,727		14,219		14,219		55,932,947		(1,293,572)	(1,293,572)	638,607	04/15/2025
91282C-ET-4	US TREASURY NOTES 2.625% 05/31/27		10/30/2024	Citigroup		241,201,172	250,000,000	245,519,141	246,834,327		739,824		739,824		247,574,151		(6,372,979)	(6,372,979)	6,024,590	05/31/2027
91282C-FA-4	US TREASURY NOTES 3.000% 07/31/24		01/23/2024	Wells Fargo Bank		108,788,281	110,000,000	109,370,763	109,804,908		21,369		21,369		109,826,277		(1,037,995)	(1,037,995)	1,581,114	07/31/2024
91282C-FE-6	US TREASURY NOTES 3.125% 08/15/25		03/01/2024	Various		83,022,266	85,000,000	84,358,203	84,637,075		35,857		35,857		84,672,932		(1,650,666)	(1,650,666)	1,403,674	08/15/2025
91282C-FM-8	US TREASURY NOTES 4.125% 09/30/27		09/12/2024	Goldman Sachs		66,165,430	65,000,000	64,775,781	64,823,086		32,622		32,622		64,855,707		1,309,722	1,309,722	2,556,711	09/30/2027
91282C-FZ-9	US TREASURY NOTES 3.875% 11/30/27		12/20/2024	Various		199,311,211	198,550,000	199,390,803	199,223,255		(129,069)		(129,069)		199,094,187		217,024	217,024	6,858,744	11/30/2027
91282C-GU-9	US TREASURY NOTES 3.875% 03/31/25		01/30/2024	Wells Fargo Bank		118,837,500	120,000,000	119,373,633	119,587,877		26,786		26,786		119,614,663		(777,163)	(777,163)	1,562,705	03/31/2025
91282C-GV-7	US TREASURY NOTES 3.750% 04/15/26		03/19/2024	Various		177,159,375	180,000,000	179,950,602	179,958,095		3,773		3,773		179,961,868		(2,802,493)	(2,802,493)	2,715,676	04/15/2026
91282C-GX-3	US TREASURY NOTES 3.875% 04/30/25		02/13/2024	Wells Fargo Bank		366,292,188	370,000,000	368,709,962	369,098,406		70,821		70,821		369,169,227		(2,877,040)	(2,877,040)	3,983,585	04/30/2025
91282C-HB-0	US TREASURY NOTES 3.625% 05/15/26		03/20/2024	Wells Fargo Bank		19,588,281	20,000,000	19,800,781	19,838,969		14,171		14,171		19,853,139		(264,858)	(264,858)	252,953	05/15/2026
91282C-HZ-7	US TREASURY NOTES 4.625% 09/30/30		06/18/2024	Progressive Investment Co. Inc		101,813,000	100,000,000	99,150,586	99,167,051		48,591		48,591		99,215,642		2,597,358	2,597,358	3,310,792	09/30/2030
91282C-JG-7	US TREASURY NOTES 4.875% 10/31/30		12/18/2024	Progressive Investment Co. Inc		300,611,080	292,000,000	296,143,281	296,053,802		(497,919)		(497,919)		295,555,883		5,055,197	5,055,197	16,122,514	10/31/2030
0109999999. Subtotal - Bonds - U.S. Governments						3,141,099,263	3,204,550,000	3,194,658,677	3,200,426,430		870,228		870,228		3,201,296,657		(60,197,397)	(60,197,397)	55,597,711	XXX
20775C-LA-0	CONN ST FIN AUTH HSG MTG 2.250% 05/15/24		05/15/2024	Maturity		615,000	615,000	615,000	615,000						615,000				6,919	05/15/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3137F8-2T-9	FHLMC 2020-K122 X1 IO 0.874% 11/25/30		12/01/2024	Paydown				54,891	38,043		(38,043)		(38,043)						3,736	11/25/2030
3137F9-YZ-8	FHMS 2021-K124 X1 IO 0.717% 12/25/30		12/01/2024	Paydown				28,060	19,724		(19,724)		(19,724)						1,845	12/25/2030
3137F9-ZA-2	FHMS 2021-K125 X1 IO 0.579% 01/25/31		12/01/2024	Paydown				20,609	14,509		(14,509)		(14,509)						1,416	01/25/2031
3137FB-TC-0	FHMS 2017-K728 X1 IO 0.592% 08/25/24		08/01/2024	Paydown				2,686,049											339,941	08/25/2024
3137FE-ZW-3	FHMS 2018-K076 X1 IO 0.116% 04/25/28		12/01/2024	Paydown				69,936	24,239		(24,239)		(24,239)						5,428	04/25/2028
3137FH-PL-1	FHMS 2018-K080 X1 IO 0.121% 07/25/28		12/01/2024	Paydown				63,568	28,959		(28,959)		(28,959)						4,904	07/25/2028
3137FJ-XX-2	FHMS 2018-K083 X1 IO 0.033% 09/25/28		12/01/2024	Paydown				52,172	25,005		(25,005)		(25,005)						4,405	09/25/2028
3137FK-JE-7	FHMS 2018-K085 X1 IO 0.066% 10/25/28		12/01/2024	Paydown				54,157	18,364		(18,364)		(18,364)						4,471	10/25/2028
3137FK-SK-3	FHMS 2018-K086 X1 IO 0.240% 11/25/28		12/01/2024	Paydown				72,181	35,462		(35,462)		(35,462)						5,557	11/25/2028
3137FL-6G-4	FHMS 2019-K088 X1 IO 0.506% 01/25/29		12/01/2024	Paydown				58,158	30,670		(30,670)		(30,670)						4,284	01/25/2029
3137FL-6R-0	FHMS 2019-K089 X1 IO 0.540% 01/25/29		12/01/2024	Paydown				124,190	65,084		(65,084)		(65,084)						9,212	01/25/2029
3137FL-N5-9	FHMS 2019-K734 X1 IO 0.633% 02/25/26		12/01/2024	Paydown				121,685	27,238		(27,238)		(27,238)						10,946	02/25/2026
3137FL-NB-6	FHMS 2019-K091 X1 IO 0.560% 03/25/29		12/01/2024	Paydown				57,027	30,941		(30,941)		(30,941)						4,388	03/25/2029
3137FM-CT-7	FHMS 2019-K093 X1 IO 0.940% 05/25/29		12/01/2024	Paydown				58,309	32,491		(32,491)		(32,491)						4,732	05/25/2029
3137FM-U2-6	FHMS 2019-K094 X1 IO 0.875% 06/25/29		12/01/2024	Paydown				82,233	42,700		(42,700)		(42,700)						6,615	06/25/2029
3137FN-WZ-9	FHMS 2019-K736 X1 IO 1.277% 07/25/26		12/01/2024	Paydown				185,702	62,888		(62,888)		(62,888)						18,527	07/25/2026
3137FN-X7-0	FHMS 2019-K097 X1 IO 1.088% 07/25/29		12/01/2024	Paydown				54,568	31,266		(31,266)		(31,266)						4,780	07/25/2029
3137FP-HM-0	FHMS 2019-K098 X1 IO 1.139% 08/25/29		12/01/2024	Paydown				117,703	68,058		(68,058)		(68,058)						9,434	08/25/2029
3137FQ-3C-5	FHMS 2019-K 100 X1 IO 0.650% 09/25/29		12/01/2024	Paydown				154,009	90,700		(90,700)		(90,700)						12,884	09/25/2029
3137FW-G9-5	FHMS 2020-K115 X1 IO 1.319% 06/25/30		12/01/2024	Paydown				46,113	30,691		(30,691)		(30,691)						3,148	06/25/2030
3137FW-HV-5	FHMS 2020-K116 X1 IO 1.418% 07/25/30		12/01/2024	Paydown				89,701	57,516		(57,516)		(57,516)						6,719	07/25/2030
3137FX-Z5-0	FHMS 2021-K127 X1 IO 0.324% 01/25/31		12/01/2024	Paydown				30,785	21,366		(21,366)		(21,366)						2,378	01/25/2031
3137H5-DZ-7	FHMS 2022-K747 X1 IO 0.119% 11/25/28		12/01/2024	Paydown				92,255	63,030		(63,030)		(63,030)						9,353	11/25/2028
313921-6F-0	FNW 2001-W3 A 7.000% 09/01/41		12/01/2024	Paydown		1,392	1,392	1,456	1,384		8		8		1,392				36	09/01/2041
31392C-MS-0	FNW 2002-W1 2A 4.502% 02/25/42		12/01/2024	Paydown		4,972	4,972	5,216	4,870		102		102		4,972				131	02/25/2042
45129Y-V4-5	IDAHO ST HSG & FIN ASSN SF MTG 5.500% 01/01/53		07/01/2024	Redemption 100.0000		1,060,000	1,060,000	1,082,631	1,078,978		(18,978)		(18,978)		1,060,000				47,988	01/01/2053
47770V-BR-0	JOBSOHIO BEVERAGE SYS STWD LIQ 4.433% 01/01/33		01/01/2024	Redemption 100.0000		420,000	420,000	420,000	420,000						420,000				9,309	01/01/2033
56052F-CE-3	MAINE ST HSG AUTH MTGE PURCHAS 3.500% 11/15/35		12/10/2024	Redemption 100.0000		205,000	205,000	215,121	207,210		(2,210)		(2,210)		205,000				7,673	11/15/2035
57419R-D6-9	MARYLAND ST CMNTY DEV ADMIN DE 3.500% 09/01/47		08/29/2024	Redemption 100.0000		525,000	525,000	543,643	527,986		(2,986)		(2,986)		525,000				12,466	09/01/2047
60416S-BU-3	MINNESOTA ST HSG FIN AGY 3.000% 07/01/31		01/01/2024	Redemption 100.0000		105,000	105,000	110,287	105,000						105,000				1,575	07/01/2031
61212R-5G-7	MONTANA ST BRD HSG 3.000% 12/01/43		12/01/2024	Redemption 100.0000		175,000	175,000	180,250	175,570		(570)		(570)		175,000				4,425	12/01/2043
708796-5R-4	PENNSYLVANIA HSG FIN 4.000% 04/01/39		10/01/2024	Redemption 100.0000		415,000	415,000	444,477	420,164		(5,164)		(5,164)		415,000				11,200	04/01/2039
83712D-XJ-0	SOUTH CAROLINA HSG 4.000% 01/01/47		10/01/2024	Redemption 100.0000		585,000	585,000	627,892	592,405		(7,405)		(7,405)		585,000				18,450	01/01/2047
88258M-AA-3	TEXAS NATURAL GAS SECURITIZTN 5.102% 04/01/35		10/01/2024	Redemption 100.0000		1,461,887	1,461,887	1,461,887	1,461,887						1,461,887				65,515	04/01/2035
917436-8L-4	UTAH HSG CORP SF 3.875% 01/01/50		07/01/2024	Redemption 100.0000		750,000	750,000	776,430	764,446		(14,446)		(14,446)		750,000				21,506	01/01/2050
0909999999. Subtotal - Bonds - U.S. Special Revenues						6,323,251	6,323,251	10,858,351	7,233,844		(910,593)		(910,593)		6,323,251				686,296	XXX
00218G-AB-8	ARIFL 2023-A A2 5.410% 02/17/32		12/15/2024	Paydown		6,486,746	6,486,746	6,486,554	6,486,638		108		108		6,486,746				174,563	02/17/2032
00914A-AL-6	AIR LEASE CORP 0.700% 02/15/24		02/15/2024	Maturity		10,000,000	10,000,000	9,933,600	9,997,272		2,728		2,728		10,000,000				35,000	02/15/2024
023608-AH-5	AMEREN CORPORATION 2.500% 09/15/24		09/15/2024	Maturity		2,190,000	2,190,000	2,223,122	2,197,966		(7,966)		(7,966)		2,190,000				54,750	09/15/2024
025816-BR-9	AMERICAN EXPRESS CO 3.000% 10/30/24		09/30/2024	Call 100.0000		20,145,000	20,145,000	21,506,601	20,373,775		(228,775)		(228,775)		20,145,000				553,988	10/30/2024
02665W-EC-1	AMERICAN HONDA FINANCE 4.750% 01/12/26		05/07/2024	BNP Paribas Securities Corp		7,947,600	8,000,000	7,995,360	7,996,659		159		159		7,996,819		(49,219)	(49,219)	313,500	01/12/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
03027X-BH-2	AMERICAN TOWER CORP 0.600% 01/15/24		01/15/2024	Maturity		25,000,000	25,000,000	24,956,250	24,999,437		563		563		25,000,000				75,000	01/15/2024
04016G-BF-4	ARES 2016-40A A3RR 6.318% 01/15/29		09/13/2024	Call 100.0000		14,500,000	14,500,000	14,500,000	14,500,000						14,500,000				938,791	01/15/2029
053332-AZ-5	AUTOZONE INC 4.000% 04/15/30		12/04/2024	Goldman Sachs		1,969,141	2,042,000	2,040,632	2,041,006		136		136		2,041,142		(72,001)	(72,001)	93,024	04/15/2030
05369A-AH-4	AVIATION CAPITAL GROUP 5.500% 12/15/24		11/15/2024	Call 100.0000		6,000,000	6,000,000	6,819,120	6,195,711		(195,711)		(195,711)		6,000,000				302,500	12/15/2024
055979-AB-4	BMWLT 2023-2 A2 5.950% 08/25/25		05/25/2024	Paydown		4,555,905	4,555,905	4,555,650	4,547,799		8,105		8,105		4,555,905				91,304	08/25/2025
055979-AB-4	BMWLT 2023-2 A2 5.950% 08/25/25		06/18/2024	Progressive Investment Co. Inc		10,453,913	10,444,095	10,443,512	10,425,515		10,564		10,564		10,436,079		17,834	17,834	298,629	08/25/2025
056054-AF-6	BX TRUST 2019-XL C 5.762% 10/15/36		03/15/2024	Paydown		36,847,500	36,847,500	36,843,037	36,846,434		1,066		1,066		36,847,500				571,948	10/15/2036
056054-AG-4	BX TRUST 2019-XL D 5.962% 10/15/36		03/15/2024	Paydown		28,262,500	28,262,500	28,262,500	28,261,623		877		877		28,262,500				493,120	10/15/2036
05608K-AJ-9	BX TRUST 2021-VINO E 6.464% 05/15/38		10/15/2024	Paydown		2,847,249	2,847,249	2,840,766	2,707,961	139,980	(692)		139,288		2,847,249				111,368	05/15/2038
05609R-AG-9	BX TRUST 2021-BXMF B 5.554% 10/15/26		09/15/2024	Paydown		4,304,492	4,304,492	4,261,207	4,353,022		(48,530)		(48,530)		4,304,492				210,088	10/15/2026
05682Q-AU-0	BCC 2017-1A BR 6.379% 07/20/30		05/10/2024	Call 100.0000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				602,690	07/20/2030
06368L-WU-6	BANK OF MONTREAL 5.717% 09/25/28		12/04/2024	Goldman Sachs		2,075,900	2,000,000	1,963,940	1,965,251		6,023		6,023		1,971,274		104,626	104,626	136,573	09/25/2028
08179H-AE-0	BSP 2017-12A A1R 5.868% 10/15/30		08/22/2024	Call 100.0000		5,248,139	5,248,139	5,248,139	5,248,139						5,248,139				297,053	10/15/2030
08179H-AE-0	BSP 2017-12A A1R 5.868% 10/15/30		07/15/2024	Paydown		6,509,714	6,509,714	6,509,714	6,509,714						6,509,714				241,198	10/15/2030
08180E-BL-7	BSP 2013-IIIA A2R2 6.529% 07/20/29		01/30/2024	Call 100.0000		29,733,177	29,733,177	29,733,177	29,733,177						29,733,177				616,644	07/20/2029
08180E-BL-7	BSP 2013-IIIA A2R2 6.529% 07/20/29		01/22/2024	Paydown		266,823	266,823	266,823	266,823						266,823				5,105	07/20/2029
099724-AL-0	BORGWARNER INC 2.650% 07/01/27		02/22/2024	JP Morgan Securities Inc		9,241,100	10,000,000	9,971,900	9,985,388		422		422		9,985,810		(744,710)	(744,710)	172,986	07/01/2027
11120V-AF-0	BRIXMOR OPERATING PART 3.650% 06/15/24		06/15/2024	Maturity		4,250,000	4,250,000	4,277,455	4,251,876		(1,876)		(1,876)		4,250,000				77,563	06/15/2024
115236-AE-1	BROWN & BROWN INC 4.200% 03/17/32		03/19/2024	SRH Truist Securities		4,554,050	5,000,000	4,982,200	4,984,592		590		590		4,985,182		(431,132)	(431,132)	107,333	03/17/2032
12433E-AN-1	BX TRUST 2022-LBA6 E 7.097% 01/15/39		11/22/2024	JP Morgan Securities Inc		39,317,819	39,590,000	39,590,000	39,586,386		660		660		39,587,045		(269,226)	(269,226)	3,009,747	01/15/2039
12433Y-AN-7	BX TRUST 2020-VKNG E 6.612% 10/15/37		11/15/2024	Paydown		13,650,000	13,650,000	13,650,000	13,649,508		492		492		13,650,000				952,343	10/15/2037
12510H-AD-2	CAUTO 2020-1A A4 3.190% 02/15/50		10/03/2024	Call 100.0000		37,374,583	37,374,583	37,368,240	37,365,225		893		893		37,366,118		8,465	8,465	953,799	02/15/2050
12510H-AD-2	CAUTO 2020-1A A4 3.190% 02/15/50		09/16/2024	Paydown		142,500	142,500	142,476	142,464		36		36		142,500				1,900	02/15/2050
12530B-AA-7	CFMT 2021-HB7 A 1.151% 10/27/31		06/25/2024	Paydown		8,734,975	8,734,975	8,734,963	8,734,972		3		3		8,734,975				46,263	10/27/2031
12549B-AY-4	CIFC 2013-2A A1L2 5.894% 10/18/30		10/18/2024	Paydown		7,896,022	7,896,022	7,896,022	7,896,022						7,896,022				318,168	10/18/2030
125523-CP-3	THE CIGNA GROUP 1.250% 03/15/26		02/22/2024	Call 92.6690		2,706,861	2,921,000	2,633,953	2,666,775		15,461		15,461		2,682,236		24,625	24,625	15,924	03/15/2026
12660D-AB-3	CNH 2022-A A2 2.390% 08/15/25		02/15/2024	Paydown		1,878,378	1,878,378	1,878,336	1,878,374		4		4		1,878,378				5,348	08/15/2025
12664J-AB-6	CNH 2022-C A2 5.420% 07/15/26		12/15/2024	Paydown		14,218,026	14,218,026	14,217,981	14,217,961		65		65		14,218,026				434,549	07/15/2026
13876G-AJ-7	CANYC 2017-1A AR 5.918% 07/15/30		10/15/2024	Paydown		5,231,474	5,231,474	5,231,474	5,231,474						5,231,474				306,725	07/15/2030
14044E-AB-4	COPAR 2023-2 A2A 5.910% 10/15/26		12/15/2024	Paydown		7,365,147	7,365,147	7,364,496	7,364,456		691		691		7,365,147				290,535	10/15/2026
14318X-AB-1	CARMX 2023-4 A2A 6.080% 12/15/26		12/15/2024	Paydown		4,514,103	4,514,103	4,513,797	4,513,743		360		360		4,514,103				191,409	12/15/2026
14576A-AA-0	CARM 2020-1A A1 2.010% 12/15/50		12/16/2024	Paydown		45,000	45,000	44,981	44,989		11		11		45,000				491	12/15/2050
15189T-AW-7	CENTERPOINT ENERGY INC 2.500% 09/01/24		09/01/2024	Maturity		11,500,000	11,500,000	11,481,535	11,497,083		2,917		2,917		11,500,000				287,500	09/01/2024
161175-AY-0	CCO SAFARI II LLC 4.908% 07/23/25		05/24/2024	Call 99.3940		20,793,225	20,920,000	20,793,225	21,019,829		(226,605)		(226,605)		20,793,225				858,480	07/23/2025
16411Q-AP-6	CHENIERE ENERGY PARTNERS 5.950% 06/30/33		02/27/2024	Tax Free Exchange		7,483,365	7,500,000	7,483,050	7,483,858		(494)		(494)		7,483,365				70,656	06/30/2033
165183-CJ-1	CFII 2020-1A A1 0.870% 08/16/32		04/15/2024	Paydown		2,777,132	2,777,132	2,778,103	2,777,201		(68)		(68)		2,777,132				5,015	08/16/2032
165183-CU-6	CFII 2023-1A A1 5.650% 05/15/35		12/15/2024	Paydown		8,584,502	8,584,502	8,584,261	8,584,273		228		228		8,584,502				273,651	05/15/2035
172967-MX-6	CITIGROUP INC 0.669% 05/01/25		05/01/2024	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				49,050	05/01/2025
20030N-ED-9	COMCAST CORP 4.550% 01/15/29		04/10/2024	Various		14,807,658	15,000,000	14,967,600	14,972,071		765		765		14,972,837		(165,179)	(165,179)	607,429	01/15/2029
20267T-AA-0	CBSLT 2016-A A1 3.320% 05/25/40		12/25/2024	Paydown		27,113	27,113	27,588	27,375		(262)		(262)		27,113				463	05/25/2040
20267T-AB-8	CBSLT 2016-A A2 6.653% 05/25/40		12/26/2024	Paydown		401,675	401,675	401,675	401,172		503		503		401,675				15,864	05/25/2040
20267V-AA-5	CBSLT 2017-AGS A1 2.550% 05/25/41		12/25/2024	Paydown		239,777	239,777	239,732	239,747		30		30		239,777				3,620	05/25/2041
20268K-AB-6	CBSLT 2017-BGS A2 5.103% 09/25/42		12/26/2024	Paydown		783,349	783,349	783,349	783,349						783,349				26,212	09/25/2042
20753Y-CH-3	CAS 2022-R04 1M1 6.569% 03/25/42		11/25/2024	Paydown		4,320,577	4,320,577	4,320,577	4,319,654		923		923		4,320,577				168,706	03/25/2042
22540V-G6-3	CSFB 2002-9 1A1 7.000% 03/25/40		12/01/2024	Paydown		1,391	1,391	1,410	1,265	615	(489)		126		1,391				59	03/25/2040
23291Y-AD-7	DLLAA 2021-1A A4 1.030% 02/19/30		06/18/2024	Progressive Investment Co. Inc		15,286,880	16,000,000	14,730,560	14,834,442		336,378		336,378		15,170,820		116,060	116,060	82,858	02/19/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
232989-AB-9	DLLMT 2023-1A A2 5.780% 11/20/25		05/20/2024	Paydown		5,443,453	5,443,453	5,442,948	5,443,167		287		287		5,443,453				99,420	11/20/2025
232989-AB-9	DLLMT 2023-1A A2 5.780% 11/20/25		06/18/2024	Progressive Investment Co. Inc		14,560,331	14,556,547	14,555,196	14,555,780		362		362		14,556,142		4,189	4,189	416,010	11/20/2025
233046-AN-1	DNKN 2021-1A A2I 2.045% 11/20/51		11/20/2024	Paydown		24,030	24,030	21,107	21,263		2,767		2,767		24,030				307	11/20/2051
23305J-AJ-1	DBUBS 2017-BRBK D 3.530% 10/10/34		10/01/2024	Paydown		17,200,000	17,200,000	16,917,343	17,152,472		47,528		47,528		17,200,000				514,400	10/10/2034
233258-AB-8	DLLAD 2023-1A A2 5.190% 04/20/26		05/20/2024	Paydown		9,945,145	9,945,145	9,944,606	9,943,687		1,458		1,458		9,945,145				131,632	04/20/2026
233258-AB-8	DLLAD 2023-1A A2 5.190% 04/20/26		06/18/2024	Progressive Investment Co. Inc		22,361,000	22,406,261	22,405,046	22,402,975		955		955		22,403,931		(42,931)	(42,931)	574,982	04/20/2026
24702E-AB-6	DEFT 2023-3 A2 6.100% 04/23/29		05/22/2024	Paydown		32,678	32,678	32,676	32,676		2		2		32,678				831	04/23/2029
24702E-AB-6	DEFT 2023-3 A2 6.100% 04/23/29		06/18/2024	Progressive Investment Co. Inc		18,990,272	18,967,322	18,966,271	18,966,145		(376)		(376)		18,965,769		24,503	24,503	565,648	04/23/2029
24702H-AE-3	DEFT 2023-1 A3 5.650% 09/28/28		06/18/2024	Progressive Investment Co. Inc		15,008,250	15,000,000	14,999,394	14,996,552		1,168		1,168		14,997,720		10,530	10,530	414,333	09/28/2028
257375-AN-5	DOMINION ENERGY GAS HLDG 2.500% 11/15/24		11/15/2024	Maturity		15,000,000	15,000,000	14,990,250	14,997,975		2,025		2,025		15,000,000				375,000	11/15/2024
25755T-AJ-9	DPABS 2018-1A A2I 4.116% 07/25/48		01/25/2024	Paydown		15,000	15,000	14,392	14,584		416		416		15,000				154	07/25/2048
25755T-AL-4	DPABS 2019-1A A2 3.668% 10/25/49		01/25/2024	Paydown		8,148	8,148	8,390	8,338		(190)		(190)		8,148				75	10/25/2049
25755T-AP-5	DPABS 2021-1A A2II 3.151% 04/25/51		01/25/2024	Paydown		75,000	75,000	75,000	75,000						75,000				591	04/25/2051
26245E-AJ-8	DRSLF 2017-47A A1R 5.898% 04/15/28		10/15/2024	Paydown		9,973,208	9,973,208	9,973,208	9,973,208						9,973,208				405,572	04/15/2028
268571-AB-2	ELFI 2018-A A2 3.430% 08/25/42		08/25/2024	Paydown		658,367	658,367	658,292	658,328		39		39		658,367				13,737	08/25/2042
26857L-AA-0	ELFI 2020-A A 1.730% 08/25/45		12/25/2024	Paydown		774,521	774,521	774,279	774,279		241		241		774,521				6,932	08/25/2045
29374E-AB-2	EFF 2021-1 A2 0.440% 12/21/26		05/20/2024	Paydown		2,268,218	2,268,218	2,268,106	2,268,206		13		13		2,268,218				2,411	12/21/2026
29374G-AB-7	EFF 2022-4 A2 5.760% 10/22/29		05/20/2024	Paydown		2,551,361	2,551,361	2,550,946	2,551,137		224		224		2,551,361				36,667	10/22/2029
29374G-AB-7	EFF 2022-4 A2 5.760% 10/22/29		06/18/2024	Progressive Investment Co. Inc		10,515,994	10,511,054	10,509,345	10,510,130		221		221		10,510,350		5,644	5,644	299,355	10/22/2029
29374L-AB-6	EFF 2023-3 A2 6.400% 03/20/30		12/20/2024	Paydown		3,871,321	3,871,321	3,871,253	3,871,208		113		113		3,871,321				200,071	03/20/2030
29375N-AB-1	EFF 2023-2 A2 5.560% 04/22/30		05/20/2024	Paydown		1,662,048	1,662,048	1,661,761	1,661,833		215		215		1,662,048				30,555	04/22/2030
29375N-AB-1	EFF 2023-2 A2 5.560% 04/22/30		06/18/2024	Progressive Investment Co. Inc		12,822,033	12,837,952	12,835,739	12,836,288		371		371		12,836,659		(14,626)	(14,626)	352,930	04/22/2030
29429M-AA-1	CGCMT 2019-SMRT A 4.149% 01/10/24		01/01/2024	Paydown		79,493,025	79,493,025	82,913,299	79,493,025						79,493,025				274,847	01/10/2024
29429M-AC-7	CGCMT 2019-SMRT X IO 0.671% 01/10/24		01/01/2024	Paydown				6,518,475											145,860	01/10/2024
29444U-BU-9	EQUINIX INC 3.900% 04/15/32		10/28/2024	Various		5,505,620	6,000,000	5,968,440	5,972,839		990		990		5,973,828		(468,208)	(468,208)	121,767	04/15/2032
303250-AF-1	FAIR ISAAC CORP 4.000% 06/15/28		11/13/2024	Royal Bank of Canada		2,857,500	3,000,000	3,105,000	2,839,080	185,883	(22,798)		163,085		3,002,165		(144,665)	(144,665)	109,667	06/15/2028
337738-AS-7	FISERV INC 2.750% 07/01/24		07/01/2024	Maturity		10,000,000	10,000,000	9,983,200	9,998,224		1,776		1,776		10,000,000				275,000	07/01/2024
341081-FK-8	FLORIDA POWER & LIGHT CO 3.250% 06/01/24		06/01/2024	Maturity		1,562,000	1,562,000	1,635,305	1,562,000						1,562,000				25,383	06/01/2024
35564K-ED-7	STACR 2021-DNA3 M1 5.319% 10/25/33		08/26/2024	Paydown		2,982,512	2,982,512	2,982,512	2,995,046		(12,534)		(12,534)		2,982,512				68,478	10/25/2033
35564K-RE-1	STACR 2022-DNA2 M1A 5.869% 02/25/42		12/26/2024	Paydown		13,972,036	13,972,036	13,972,036	14,014,730		(42,694)		(42,694)		13,972,036				523,888	02/25/2042
3622N6-AG-4	GSR 2007-AR2 4A1 7.342% 02/25/51		12/01/2024	Paydown		59,337	59,337	57,757	57,757		1,580		1,580		59,337				1,280	02/25/2051
362541-AB-0	GMALT 2023-1 A2A 5.270% 06/20/25		07/20/2024	Paydown		5,892,004	5,892,004	5,891,523	5,891,842		162		162		5,892,004				103,365	06/20/2025
36264F-AL-5	HALEON US CAPITAL LLC 3.375% 03/24/29		12/04/2024	Goldman Sachs		1,900,080	2,000,000	1,982,209	1,985,145		2,431		2,431		1,987,576		(87,496)	(87,496)	80,813	03/24/2029
379930-AB-6	GMCAR 2023-4 A2A 5.890% 11/16/26		12/16/2024	Paydown		11,528,106	11,528,106	11,527,007	11,527,072		1,034		1,034		11,528,106				461,612	11/16/2026
39154T-BQ-0	GALC 2021-2 A3 0.670% 07/15/25		12/15/2024	Paydown		18,627,371	18,627,371	17,260,151	18,158,183		469,188		469,188		18,627,371				64,224	07/15/2025
41285J-AB-4	HDMOT 2023-A A2A 5.320% 06/15/26		11/15/2024	Paydown		19,386,165	19,386,165	19,385,664	19,385,913		252		252		19,386,165				497,716	06/15/2026
437927-AB-2	HAROT 2023-2 A2 5.410% 04/15/26		12/15/2024	Paydown		26,331,718	26,331,718	26,330,141	26,330,764		954		954		26,331,718				793,063	04/15/2026
44421L-AA-0	HY 2016-10HY A 2.835% 08/10/38		12/05/2024	Various		36,192,980	37,744,182	39,130,866	38,417,191		(240,922)		(240,922)		38,176,269		(1,983,289)	(1,983,289)	1,061,678	08/10/2038
448978-AB-2	HALST 2022-C A2A 4.340% 01/15/25		04/15/2024	Paydown		3,321,820	3,321,820	3,321,769	3,321,805		15		15		3,321,820				30,384	01/15/2025
45660L-DG-1	INDX 2005-AR1 4A1 4.779% 03/25/35		12/01/2024	Paydown		6,587	6,587	5,027	6,585		2		2		6,587				146	03/25/2035
46590Y-AA-2	JPMMT 2017-5 A1 5.214% 10/26/48		12/01/2024	Paydown		1,473,085	1,473,085	1,479,295	1,524,678		(51,593)		(51,593)		1,473,085				35,004	10/26/2048
46591H-AU-4	CACLN 2020-2 B 0.840% 02/25/28		01/25/2024	Paydown		182,468	182,468	182,468	182,468						182,468				128	02/25/2028
46591H-BR-0	CACLN 2021-1 B 0.875% 09/25/28		08/25/2024	Paydown		2,253,057	2,253,057	2,253,057	2,253,057						2,253,057				6,545	09/25/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
46591N-BU-0	JPMMT 2020-LTV1 B2A 3.506% 06/25/50		12/01/2024	Paydown		198,432	198,432	200,044	199,153		(721)		(721)		198,432				3,772	06/25/2050
46628K-AT-7	JPMMT 2006-A3 6A1 5.220% 08/25/34		12/01/2024	Paydown		18,771	18,771	18,218	19,643		(872)		(872)		18,771				298	08/25/2034
466365-AD-5	JACK 2022-1A A2I 3.445% 02/26/52		11/25/2024	Paydown		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				32,297	02/26/2052
46647H-AA-2	JPMMT 2016-5 A1 7.034% 12/25/46		03/01/2024	Paydown		2,785,531	2,785,531	2,738,943	2,917,166		(131,635)		(131,635)		2,785,531				48,369	12/25/2046
46651F-AD-3	JPMMT 2019-HYB1 A2 4.952% 10/25/49		12/01/2024	Paydown		692,833	692,833	711,246	784,051		(91,218)		(91,218)		692,833				17,650	10/25/2049
48128U-2M-0	CACLN 2021-2 B 0.889% 12/26/28		11/25/2024	Paydown		3,901,859	3,901,859	3,901,859	3,901,859						3,901,859				16,143	12/26/2028
49271V-AL-4	KEURIG DR PEPPER INC 0.750% 03/15/24		03/15/2024	Maturity		20,000,000	20,000,000	19,999,400	19,999,890		110		110		20,000,000				75,000	03/15/2024
50077L-BF-2	KRAFT HEINZ FOODS CO 4.250% 03/01/31		11/25/2024	Various		8,853,521	9,167,000	9,831,840	9,703,335		(61,567)		(61,567)		9,641,769		(788,248)	(788,248)	472,239	03/01/2031
500945-AB-6	KCOT 2023-2A A2 5.610% 07/15/26		12/15/2024	Paydown		6,826,692	6,826,692	6,826,340	6,826,413		279		279		6,826,692				244,875	07/15/2026
50184K-BL-1	LCM 13A AR3 5.749% 07/19/27		04/19/2024	Paydown		5,213,091	5,213,091	5,213,091	5,213,091						5,213,091				89,779	07/19/2027
539830-BZ-1	LOCKHEED MARTIN CORPORATION 4.450% 05/15/28		01/05/2024	Morgan Stanley		8,432,696	8,454,000	8,438,783	8,439,953		22		22		8,439,975		(7,279)	(7,279)	56,430	05/15/2028
551925-AA-8	MTLRF 2023-1A A2 6.090% 07/15/30		12/15/2024	Paydown		8,523,337	8,523,337	8,523,033	8,523,095		242		242		8,523,337				322,400	07/15/2030
55317R-AB-8	MMAF 2022-A A2 2.770% 02/13/25		03/13/2024	Paydown		4,890,064	4,890,064	4,889,804	4,890,037		27		27		4,890,064				21,359	02/13/2025
55336V-AG-5	MPLX LP 4.875% 12/01/24		12/01/2024	Maturity		2,000,000	2,000,000	2,036,560	2,004,837		(4,837)		(4,837)		2,000,000				97,500	12/01/2024
55903V-BC-6	WARNERMEDIA HOLDINGS INC 4.279% 03/15/32		09/23/2024	Bank of America Corp		22,350,500	25,000,000	25,100,726	25,093,733		(6,265)		(6,265)		25,087,468		(2,736,968)	(2,736,968)	1,096,494	03/15/2032
56578J-AL-6	MCLO 2017-10A A1AR 5.785% 11/15/29		02/15/2024	Paydown		16,370,705	16,370,705	16,370,705	16,370,705						16,370,705				277,848	11/15/2029
571748-BF-8	MARSH & MCLENNAN COS INC 3.875% 03/15/24		03/15/2024	Maturity		12,500,000	12,500,000	12,493,125	12,498,613		1,387		1,387		12,500,000				242,188	03/15/2024
571903-BL-6	MARRIOTT INTERNATIONAL INC 4.900% 04/15/29		12/04/2024	Goldman Sachs		2,016,440	2,000,000	1,974,640	1,977,326		3,553		3,553		1,980,880		35,560	35,560	111,611	04/15/2029
573284-AN-6	MARTIN MARIETTA MATERIALS 4.250% 07/02/24		07/02/2024	Maturity		5,700,000	5,700,000	6,323,466	5,745,815		(45,815)		(45,815)		5,700,000				242,250	07/02/2024
58768P-AB-0	MBART 2022-1 A2 5.260% 10/15/25		07/15/2024	Paydown		6,303,792	6,303,792	6,303,389	6,303,674		117		117		6,303,792				103,845	10/15/2025
58768P-AC-8	MBART 2022-1-A3 5.210% 08/16/27		06/18/2024	Progressive Investment Co. Inc		24,936,750	25,000,000	24,995,055	24,997,233		891		891		24,998,124		(61,374)	(61,374)	662,104	08/16/2027
59217G-CT-4	MET LIFE GLOB FUNDING I 3.600% 01/11/24		01/11/2024	Maturity		13,225,000	13,225,000	14,177,981	13,232,060		(7,060)		(7,060)		13,225,000				238,050	01/11/2024
606940-AB-0	MMAF 2022-B A2 5.570% 09/09/25		05/09/2024	Paydown		12,410,807	12,410,807	12,409,203	12,410,276		531		531		12,410,807				129,474	09/09/2025
609207-AX-3	MONDELEZ INTERNTL INC 1.500% 02/04/31		11/07/2024	Various		6,175,046	7,500,000	5,780,175	5,846,998		167,766		167,766		6,014,764		160,282	160,282	141,739	02/04/2031
61763X-BK-1	MSBAM 2014-C18 300C 4.490% 08/15/31		08/15/2024	Paydown		35,000,000	35,000,000	35,607,344	35,064,890		(64,890)		(64,890)		35,000,000				1,065,128	08/15/2031
61763X-BM-7	MSBAM 2014-C18 300D 5.279% 08/15/31		08/01/2024	Paydown		25,000,000	25,000,000	26,448,438	13,820,000	11,406,649	(226,649)		11,180,000		25,000,000				894,497	08/15/2031
62432L-AL-5	MVEW 2017-2A AR 5.949% 01/16/31		10/16/2024	Paydown		19,045,566	19,045,566	19,045,566	19,045,566						19,045,566				953,538	01/16/2031
626738-AF-5	MURPHY OIL USA INC 3.750% 02/15/31		12/03/2024	Various		9,500,198	10,908,000	10,829,786	9,498,795	1,348,702	1,852		1,350,554		10,849,351		(1,349,153)	(1,349,153)	310,326	02/15/2031
63111X-AJ-0	NASDAQ INC 5.550% 02/15/34		04/10/2024	Various		10,060,200	10,000,000	9,997,200	9,997,287		441		441		9,997,728		62,472	62,472	430,125	02/15/2034
641062-BF-0	NESTLE HOLDINGS INC 5.000% 03/14/28		01/12/2024	Various		10,256,404	10,000,000	9,997,400	9,997,027		89		89		9,997,116		259,288	259,288	169,167	03/14/2028
64131Q-AJ-9	NEUB 2017-26A AR 5.814% 10/18/30		10/18/2024	Paydown		22,050,789	22,050,789	22,050,789	22,050,789						22,050,789				1,353,254	10/18/2030
671026-AA-0	OSD 2021-23A A 5.779% 04/17/31		10/17/2024	Paydown		8,066,375	8,066,375	8,062,342	8,320,403		(254,028)		(254,028)		8,066,375				350,355	04/17/2031
67571A-AA-3	OCTL 2021-1A A 0.930% 03/22/27		09/20/2024	Paydown		2,394,242	2,394,242	2,394,021	2,393,984		258		258		2,394,242				8,436	03/22/2027
67571Q-AB-6	OCTL 2023-2A A2 5.880% 06/20/31		12/20/2024	Paydown		4,440,218	4,440,218	4,440,024	4,440,071		147		147		4,440,218				136,707	06/20/2031
693475-BH-7	PNC FINANCIAL SERVICES GROUP I 5.671% 10/28/25		10/28/2024	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				567,100	10/28/2025
69701Y-AA-0	PSTAT 2021-1A A1 5.779% 04/20/29		07/22/2024	Paydown		3,065,872	3,065,872	3,063,419	3,152,346		(86,474)		(86,474)		3,065,872				112,740	04/20/2029
701094-AM-6	PARKER HANNIFIN CORP 2.700% 06/14/24		06/14/2024	Maturity		17,000,000	17,000,000	17,049,670	17,004,023		(4,023)		(4,023)		17,000,000				229,500	06/14/2024
70450Y-AH-6	PAYPAL HOLDINGS INC 2.300% 06/01/30		01/02/2024	Susquehanna Financial Group		2,174,550	2,500,000	2,497,325	2,498,205						2,498,205		(323,655)	(323,655)	5,271	06/01/2030
71085P-AW-3	PCHLT 2004-2 M2 5.443% 11/25/41		12/26/2024	Paydown		547,818	547,818	329,984	504,182		43,636		43,636		547,818				12,982	11/25/2041
718547-AB-8	PHILLIPS 66 CO 2.450% 12/15/24		12/15/2024	Maturity		16,000,000	16,000,000	15,635,908	15,783,482		216,518		216,518		16,000,000				392,000	12/15/2024
732916-AD-3	PFAST 2023-2A A3 5.790% 01/22/29		06/18/2024	Progressive Investment Co. Inc		18,109,440	18,000,000	17,998,837	17,998,899		(45)		(45)		17,998,854		110,586	110,586	509,520	01/22/2029
73328Q-AB-0	PFAST 2023-1A A2 5.420% 12/22/26		05/22/2024	Paydown		5,730,200	5,730,200	5,729,764	5,729,874		326		326		5,730,200				77,706	12/22/2026
73328Q-AB-0	PFAST 2023-1A A2 5.420% 12/22/26		06/18/2024	Progressive Investment Co. Inc		6,393,966	6,397,996	6,397,509	6,397,632		(212)		(212)		6,397,420		(3,455)	(3,455)	169,533	12/22/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
74824D-AL-4	QCMT 2013-QCA D 3.590% 01/11/37		11/01/2024	Paydown		12,500,000	12,500,000	12,762,695	11,175,125	1,367,874	(43,000)		1,324,874		12,500,000				405,323	01/11/2037
74969T-AA-8	RBIT 2021-HB1 A 1.259% 11/25/31		12/25/2024	Paydown		6,388,097	6,388,097	6,388,088	6,388,093		3		3		6,388,097				38,009	11/25/2031
75513E-BX-8	RTX Corp 3.150% 12/15/24		12/15/2024	Maturity		5,000,000	5,000,000	5,515,450	5,086,363		(86,363)		(86,363)		5,000,000				157,500	12/15/2024
75513E-CG-4	RTX Corp 3.200% 03/15/24		03/15/2024	Maturity		4,482,000	4,482,000	4,904,160	4,486,607		(4,607)		(4,607)		4,482,000				71,712	03/15/2024
760759-AU-4	REPUBLIC SERVICES INC 2.500% 08/15/24		08/15/2024	Maturity		6,255,000	6,255,000	6,328,496	6,271,594		(16,594)		(16,594)		6,255,000				156,375	08/15/2024
80286P-AB-7	SDART 2023-5 A2 6.310% 07/15/27		12/15/2024	Paydown		10,405,194	10,405,194	10,405,093	10,404,848		346		346		10,405,194				337,455	07/15/2027
80287G-AB-6	SDART 2023-1 A2 5.360% 05/15/26		05/15/2024	Paydown		6,781,260	6,781,260	6,780,984	6,781,179		81		81		6,781,260				87,100	05/15/2026
824348-AV-8	SHERWIN-WILLIAMS CO 3.125% 06/01/24		06/01/2024	Maturity		8,000,000	8,000,000	7,619,880	7,968,004		31,996		31,996		8,000,000				125,000	06/01/2024
83390U-AF-4	SOFI 2020-C AFX 1.950% 02/15/46		12/15/2024	Paydown		759,196	759,196	759,762	759,722		(526)		(526)		759,196				7,707	02/15/2046
85208N-AD-2	SPRINT SPECTRUM / SPEC I 4.738% 03/20/25		12/20/2024	Redemption 100.0000		5,439,000	5,439,000	5,715,862	5,479,015		(40,015)		(40,015)		5,439,000				161,062	03/20/2025
855541-AB-4	STARM 2007-S1 2A1 7.091% 01/25/37		12/01/2024	Paydown		67,948	67,948	59,676	59,676		8,273		8,273		67,948				1,000	01/25/2037
857477-CD-3	STATE STREET CORP 5.272% 08/03/26		11/13/2024	Wells Fargo Bank		7,081,340	7,000,000	7,000,000	7,000,000						7,000,000		81,340	81,340	472,576	08/03/2026
863162-AA-1	STRAS 2021-1A A 5.679% 12/29/29		04/30/2024	Call 100.0000		16,870,998	16,870,998	16,870,998	16,870,998						16,870,998				581,352	12/29/2029
863162-AA-1	STRAS 2021-1A A 5.679% 12/29/29		04/22/2024	Paydown		6,580,605	6,580,605	6,580,605	6,580,605						6,580,605				172,130	12/29/2029
87230A-AW-6	TFLAT 2016-1A AR3 5.747% 01/17/32		10/17/2024	Paydown		24,353,058	24,353,058	24,353,058	24,353,058						24,353,058				1,084,751	01/17/2032
87264A-CZ-6	T-MOBILE USA INC 4.950% 03/15/28		04/10/2024	Morgan Stanley		9,857,900	10,000,000	9,979,100	9,981,247		1,440		1,440		9,982,687		(124,787)	(124,787)	284,624	03/15/2028
87612G-AC-5	TARGA RESOURCES CORP 6.125% 03/15/33		04/09/2024	Various		8,427,149	8,123,000	8,111,465	8,113,073		839		839		8,113,912		313,237	313,237	267,685	03/15/2033
891941-AB-2	TAOT 2023-B A2A 5.280% 05/15/26		12/15/2024	Paydown		21,112,670	21,112,670	21,112,182	21,112,354		315		315		21,112,670				591,882	05/15/2026
89236T-KQ-7	TOYOTA MOTOR CREDIT CORP 4.625% 01/12/28		04/10/2024	Various		15,443,750	15,500,000	15,578,265	15,564,608		(4,478)		(4,478)		15,560,130		(116,380)	(116,380)	516,457	01/12/2028
89238F-AB-9	TAOT 2022-B A2A 2.350% 01/15/25		01/15/2024	Paydown		924,178	924,178	924,138	924,172		6		6		924,178				1,810	01/15/2025
90291V-AB-6	USAOT 2023-A-A2 5.830% 07/15/26		12/15/2024	Paydown		11,924,901	11,924,901	11,924,074	11,923,963		937		937		11,924,901				450,897	07/15/2026
91159H-HN-3	US BANCORP 2.375% 07/22/26		10/10/2024	Key Bank NA, Cleveland		16,848,353	17,410,000	17,934,737	17,624,261		(66,402)		(66,402)		17,557,859		(709,506)	(709,506)	504,224	07/22/2026
91324P-EU-2	UNITEDHEALTH GRP INC 4.250% 01/15/29		12/04/2024	Goldman Sachs		1,986,380	2,000,000	1,996,240	1,996,554		530		530		1,997,083		(10,703)	(10,703)	118,055	01/15/2029
92558E-AJ-1	VIBR 2017-6A AR 5.566% 06/20/29		06/20/2024	Paydown		3,423,978	3,423,978	3,423,978	3,423,978						3,423,978				59,187	06/20/2029
94106L-BV-0	WASTE MANAGEMENT INC 4.875% 02/15/29		10/08/2024	Various		15,196,524	15,000,000	14,897,100	14,903,122		8,453		8,453		14,911,574		284,950	284,950	667,904	02/15/2029
96328D-BX-1	WHLS 2021-1A A 4.765% 08/20/29		07/22/2024	Paydown		6,806,840	6,806,840	6,806,840	6,806,840						6,806,840				169,605	08/20/2029
96328G-BG-1	WFLF 2023-2A A 6.460% 08/18/38		06/18/2024	Progressive Investment Co. Inc		27,218,970	27,000,000	26,996,501	26,983,219		4,395		4,395		26,987,611		231,359	231,359	1,017,450	08/18/2038
89352H-BC-2	TRANS-CANADA PIPELINES 2.500% 10/12/31	A	10/15/2024	Call 88.7760		4,438,800	5,000,000	4,438,800	4,767,143		(328,342)		(328,342)		4,438,800				126,041	10/12/2031
89356B-AG-3	TRANSCANADA TRUST 5.600% 03/07/82	A	10/04/2024	Various		13,728,965	14,800,000	14,800,000	14,800,000						14,800,000		(1,071,036)	(1,071,036)	694,088	03/07/2082
00217G-AB-9	APTIV PLC / APTIV CORP 3.250% 03/01/32	D	03/11/2024	Various		13,036,560	15,000,000	14,940,000	14,949,421		1,324		1,324		14,950,745		(1,914,185)	(1,914,185)	251,376	03/01/2032
478375-AG-3	JOHNSON CONTROLS INTL PL 3.625% 07/02/24	D	07/02/2024	Maturity		8,947,000	8,947,000	9,262,471	8,965,021		(18,020)		(18,020)		8,947,000				324,327	07/02/2024
62947Q-BA-5	NXP BV/NXP FUNDING LLC 4.875% 03/01/24	D	03/01/2024	Maturity		8,266,000	8,266,000	8,797,586	8,288,303		(22,302)		(22,302)		8,266,000				201,482	03/01/2024
86803U-AD-3	SUNTORY HOLDINGS LTD 2.250% 10/16/24	D	10/16/2024	Maturity		20,000,000	20,000,000	19,967,200	19,994,245		5,757		5,757		20,000,000				450,000	10/16/2024
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,654,972,649	1,669,297,084	1,683,109,828	1,653,624,903	14,449,703	(1,268,098)		13,181,605		1,666,806,508		(11,833,861)	(11,833,861)	47,721,688	XXX
2509999997. Total - Bonds - Part 4						4,802,395,163	4,880,170,335	4,888,626,856	4,861,285,177	14,449,703	(1,308,463)		13,141,240		4,874,426,416		(72,031,258)	(72,031,258)	104,005,695	XXX
2509999998. Total - Bonds - Part 5						1,786,810,254	1,785,728,116	1,777,746,736			3,149,884		3,149,884		1,780,896,614		5,913,640	5,913,640	33,515,678	XXX
2509999999. Total - Bonds						6,589,205,417	6,665,898,451	6,666,373,592	4,861,285,177	14,449,703	1,841,421		16,291,124		6,655,323,030		(66,117,618)	(66,117,618)	137,521,373	XXX
902613-AD-0	UBS GROUP AG 4.375% Perpet.	D	07/10/2024	UBS Financial Services	22,000,000.000	18,110,000	0.00	22,000,000	17,375,160	4,624,840			4,624,840		22,000,000		(3,890,000)	(3,890,000)	884,358	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						18,110,000	XXX	22,000,000	17,375,160	4,624,840			4,624,840		22,000,000		(3,890,000)	(3,890,000)	884,358	XXX
4509999997. Total - Preferred Stocks - Part 4						18,110,000	XXX	22,000,000	17,375,160	4,624,840			4,624,840		22,000,000		(3,890,000)	(3,890,000)	884,358	XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks						18,110,000	XXX	22,000,000	17,375,160	4,624,840			4,624,840		22,000,000		(3,890,000)	(3,890,000)	884,358	XXX
00206R-10-2	AT&T INC		07/01/2024	State Street Bank	51,069.000	964,243		941,928	856,938	157,211		72,221	84,990		941,928		22,315	22,315	28,342	
012653-10-1	ALBEMARLE CORP		07/01/2024	State Street Bank	12,600.000	1,212,493		1,822,385	1,820,448	1,937			1,937		1,822,385		(609,891)	(609,891)	10,079	
013872-10-6	ALCOA CORP		07/01/2024	State Street Bank	4,100.000	164,758		128,892	139,400	(10,508)			(10,508)		128,892		35,866	35,866	820	
02079K-10-7	ALPHABET C		07/01/2024	State Street Bank	15,600.000	2,875,245		205,481	2,198,508	(1,993,027)			(1,993,027)		205,481		2,669,764	2,669,764	3,120	
023135-10-6	AMAZON.COM INC		11/07/2024	Goldman Sachs	12,073.000	2,499,765		71,384	1,834,372	(1,762,988)			(1,762,988)		71,384		2,428,381	2,428,381		

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 Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
037833-10-0	APPLE COMPUTER INC		07/01/2024	State Street Bank	16,300.000	3,532,063		193,657	3,138,239	(2,944,582)			(2,944,582)		193,657		3,338,406	3,338,406	7,986	
090043-10-0	BILL HOLDINGS INC		07/01/2024	State Street Bank	2,200.000	115,415		115,764	179,498			63,734	(63,734)		115,764		(349)	(349)		
15961R-10-5	CHARGEPOINT HOLDINGS INC		07/01/2024	State Street Bank	70,000.000	102,407		133,000	163,800	81,613		112,413	(30,800)		133,000		(30,593)	(30,593)		
163851-10-8	CHEMOURS CO/THE		12/18/2024	State Street Bank	86,000.000	1,703,538		2,607,102	2,712,440	(105,338)			(105,338)		2,607,102		(903,564)	(903,564)	66,149	
166764-10-0	CHEVRON CORP		07/01/2024	State Street Bank	16,293.000	2,556,579		1,450,463	2,430,264	(979,801)			(979,801)		1,450,463		1,106,116	1,106,116	53,114	
185899-10-1	CLEVELAND-CLIFFS INC		07/01/2024	State Street Bank	84,600.000	1,291,730		1,301,994	1,727,532	33,392		458,930	(425,538)		1,301,994		(10,264)	(10,264)		
200525-10-3	COMMERCE BANCSHARES INC		12/26/2024	State Street Bank	6.000	401		176	323	(147)			(147)		176		225	225	7	
35671D-85-7	FREEPORT-MCMORAN COPPER & GOLD CLASS B		12/18/2024	State Street Bank	138,000.000	6,016,792		5,805,936	5,874,660	(68,724)			(68,724)		5,805,936		210,856	210,856	64,290	
37611X-10-0	GINKGO BIOWORKS HOLDINGS INC		07/01/2024	State Street Bank	615,400.000	198,892		205,728	1,040,026	30,832		865,129	(834,297)		205,728		(6,836)	(6,836)		
452327-10-9	ILLUMINA INC		06/25/2024	Spin Off	0.000	6,924		6,924	27,453	(20,529)			(20,529)		6,924					
458140-10-0	INTEL CORP		12/18/2024	State Street Bank	87,650.000	1,793,725		3,174,838	4,404,413	(1,229,575)			(1,229,575)		3,174,838		(1,381,113)	(1,381,113)	32,868	
478160-10-4	JOHNSON & JOHNSON		07/01/2024	State Street Bank	28,110.000	4,104,573		3,583,626	4,405,961	(822,336)			(822,336)		3,583,626		520,947	520,947	68,306	
49177J-10-2	KENVUE INC		07/01/2024	State Street Bank	32,442.000	580,439		514,902	698,476	(183,575)			(183,575)		514,902		65,538	65,538	12,976	
531229-78-9	LIBERTY MEDIA CORP		09/10/2024	Tax Free Exchange	12,156.000	104,074		104,074	349,850	(245,775)			(245,775)		104,074					
531229-81-3	LIBERTY MEDIA CORP A		09/10/2024	Tax Free Exchange	5,327.000	42,001		42,001	153,098	(111,097)			(111,097)		42,001					
532457-10-8	ELI LILLY & CO		07/01/2024	State Street Bank	2,000.000	1,823,240		68,825	1,165,840	(1,097,015)			(1,097,015)		68,825		1,754,415	1,754,415	5,200	
534187-10-9	LINCOLN NATIONAL CORP		07/01/2024	State Street Bank	24,300.000	761,760		451,941	655,371	(203,430)			(203,430)		451,941		309,818	309,818	21,869	
53814L-10-8	LIVENT CORP		01/04/2024	Tax Free Exchange	8,230.000	35,774		35,774	147,975	(112,201)			(112,201)		35,774					
553368-10-1	MP MATERIALS CORP		07/01/2024	State Street Bank	57,100.000	729,095		726,883	1,133,435	(4,591)		401,961	(406,552)		726,883		2,212	2,212		
60770K-10-7	MODERNA INC		12/18/2024	State Street Bank	23,700.000	949,687		2,105,684	2,356,965	(251,281)			(251,281)		2,105,684		(1,155,997)	(1,155,997)		
72919P-20-2	PLUG POWER INC		07/01/2024	State Street Bank	81,100.000	187,433		278,984	364,950	233,325		319,291	(85,966)		278,984		(91,551)	(91,551)		
810186-10-6	SCOTTS MIRACLE GRO		07/01/2024	State Street Bank	3,900.000	248,677		250,022	248,625	1,397			1,397		250,022		(1,345)	(1,345)	5,147	
833445-10-9	SNOWFLAKE INC		07/01/2024	State Street Bank	2,300.000	325,793		310,707	457,700	(57,645)		89,348	(146,993)		310,707		15,086	15,086		
84265V-10-5	SOUTHERN COPPER CORP		12/02/2024	State Street Bank	1.000	159		42	126	(83)			(83)		42		117	117	2	
848637-10-4	SPLUNK INC		03/19/2024	State Street Bank	12,100.000	1,899,700		632,705	1,843,435	(1,210,730)			(1,210,730)		632,705		1,266,995	1,266,995		
86771W-10-5	SUNRUN INC		12/18/2024	State Street Bank	27,300.000	274,054		319,623	535,899	(216,276)			(216,276)		319,623		(45,569)	(45,569)		
88160R-10-1	TESLA INC		01/22/2024	Goldman Sachs	3,064.000	650,053		20,928	761,343	(740,415)			(740,415)		20,928		629,125	629,125		
91332U-10-1	UNITY SOFTWARE INC		07/01/2024	State Street Bank	10,000.000	158,300		162,600	408,900	(15,906)		230,395	(246,301)		162,600		(4,300)	(4,300)		
934423-10-4	WARNER BROS DISCOVERY INC		07/01/2024	State Street Bank	34,565.000	248,474		237,302	393,350	12,770		168,817	(156,047)		237,303		11,171	11,171		
977852-10-2	WOLFSPEED INC		12/18/2024	State Street Bank	19,500.000	154,952		405,575	848,445	(442,871)			(442,871)		405,575		(250,623)	(250,623)		
G6095L-10-9	APTIV PLC	D	12/18/2024	Tax Free Exchange	36,000.000	1,037,261		1,037,261	3,229,920	(2,192,660)			(2,192,660)		1,037,261					
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						39,350,469	XXX	29,455,111	48,707,978	(16,470,629)		2,782,239	(19,252,868)		29,455,112		9,895,358	9,895,358	380,275	XXX
5989999997. Total - Common Stocks - Part 4						39,350,469	XXX	29,455,111	48,707,978	(16,470,629)		2,782,239	(19,252,868)		29,455,112		9,895,358	9,895,358	380,275	XXX
5989999998. Total - Common Stocks - Part 5						11,902,629	XXX	12,965,004							12,965,004		(1,062,377)	(1,062,377)	28,745	XXX
5989999999. Total - Common Stocks						51,253,098	XXX	42,420,115	48,707,978	(16,470,629)		2,782,239	(19,252,868)		42,420,116		8,832,981	8,832,981	409,020	XXX
5999999999. Total - Preferred and Common Stocks						69,363,098	XXX	64,420,115	66,083,138	(11,845,789)		2,782,239	(14,628,028)		64,420,116		4,942,981	4,942,981	1,293,378	XXX
6009999999 - Totals						6,658,568,515	XXX	6,730,793,707	4,927,368,315	2,603,914	1,841,421	2,782,239	1,663,096		6,719,743,146		(61,174,637)	(61,174,637)	138,814,751	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 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 Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
91282C-JP-7	US TREASURY NOTES 4.375% 12/15/26		01/10/2024	Various	06/11/2024	Wells Fargo Bank	90,000,000	90,633,203	89,272,266	90,547,452		(85,751)		(85,751)			(1,275,186)	(1,275,186)	1,936,475	257,001
91282C-JS-1	US TREASURY NOTES 4.250% 12/31/25		01/17/2024	Toronto Dominion	03/12/2024	Bank of America Corp	50,000,000	49,910,156	49,650,391	49,915,048		4,892		4,892			(264,657)	(264,657)	426,168	105,082
91282C-JT-9	US TREASURY NOTES 4.000% 01/15/27		02/13/2024	Various	09/25/2024	Various	705,000,000	701,766,016	704,585,938	702,355,589		589,573		589,573			2,230,348	2,230,348	16,348,794	1,110,440
91282C-KA-8	US TREASURY NOTES 4.125% 02/15/27		03/08/2024	Various	08/06/2024	Various	155,000,000	154,134,180	155,278,125	154,260,443		126,263		126,263			1,017,682	1,017,682	3,006,490	39,663
91282C-KE-0	US TREASURY NOTES 4.250% 03/15/27		04/08/2024	Various	07/24/2024	Wells Fargo Bank	100,000,000	99,319,141	99,972,656	99,381,282		62,141		62,141			591,374	591,374	1,524,457	241,950
91282C-KJ-9	US TREASURY NOTES 4.500% 04/15/27		05/06/2024	Various	07/30/2024	Goldman Sachs	165,000,000	163,737,695	166,006,055	163,829,990		92,294		92,294			2,176,065	2,176,065	2,096,926	228,689
91282C-KT-7	US TREASURY NOTES 4.500% 05/31/29		06/11/2024	Toronto Dominion	08/07/2024	Barclays Capital	20,000,000	20,042,188	20,619,531	20,040,132		(2,056)		(2,056)			579,400	579,400	169,672	29,508
0109999999. Subtotal - Bonds - U.S. Governments							1,285,000,000	1,279,542,579	1,285,384,962	1,280,329,936		787,356		787,356			5,055,026	5,055,026	25,508,982	2,012,333
00218K-AB-9	ARIFL 2024-A A2 5.300% 11/15/32		02/12/2024	Mizuho Securities	06/18/2024	Progressive Investment Co. Inc	27,500,000	27,498,224	27,384,500	27,498,834		611		611			(114,334)	(114,334)	473,687	
036752-AY-9	ELEVANCE HEALTH INC 5.150% 06/15/29		05/20/2024	Bank of America Corp	12/04/2024	Goldman Sachs	2,300,000	2,299,425	2,342,780	2,299,491		66		66			43,289	43,289	60,870	
053332-BJ-0	AUTOZONE INC 5.100% 07/15/29		06/24/2024	Bank of America Corp	12/12/2024	Susquehanna Financial Group	5,000,000	4,994,550	5,079,050	4,994,849		299		299			84,201	84,201	116,875	
05555H-AA-8	BFLD 2024-WRHS A 5.889% 08/15/26		09/26/2024	Various	12/15/2024	Paydown	3,963,731	3,954,356	3,963,731	3,963,731		9,376		9,376					104,340	491
05593T-AA-6	BX TRUST 2024-FNX A 5.839% 11/15/26		10/29/2024	Morgan Stanley	12/15/2024	Paydown	3,021,802	3,014,248	3,021,802	3,021,802		7,555		7,555					15,239	
05612G-AA-1	BX TRUST 2024-XL5 A 5.789% 03/15/39		03/06/2024	Barclays Capital	12/15/2024	Paydown	2,860,835	2,853,683	2,860,835	2,860,835		7,153		7,153					72,940	
110122-EF-1	BRISTOL-MYERS SQUIBB CO 4.900% 02/22/29		02/14/2024	Jefferies & Co Inc	12/04/2024	Goldman Sachs	2,300,000	2,298,390	2,337,375	2,298,450		60		60			38,925	38,925	88,595	
127387-AN-8	CADENCE DESIGN SYSTEMS INC 4.300% 09/10/29		09/04/2024	JP Morgan Securities Inc	12/04/2024	Goldman Sachs	2,000,000	1,997,160	1,980,540	1,997,166		6		6			(16,626)	(16,626)	20,306	
16160Q-AK-0	CHASE 2024-9 A6 5.500% 09/25/55		10/17/2024	JP Morgan Securities Inc	12/01/2024	Paydown	4,800,821	4,796,708	4,800,821	4,800,821		4,113		4,113					27,041	20,537
16411Q-AQ-4	CHENIERE ENERGY PARTNERS 5.950% 06/30/33		02/27/2024	Tax Free Exchange	04/08/2024	Various	7,500,000	7,483,365	7,634,043	7,483,380		15		15			150,663	150,663	113,943	70,656
165183-CU-6	CFII 2023-1A A1 5.650% 05/15/35		10/04/2024	Bank of Montreal	12/15/2024	Paydown	2,816,327	2,836,432	2,816,327	2,816,327		(20,104)		(20,104)					26,270	9,724
20753G-AB-7	CAS 2024-R04 1M1 5.669% 05/25/44		10/04/2024	Various	12/26/2024	Paydown	7,057,108	7,062,063	7,057,108	7,057,108		(4,955)		(4,955)					157,985	7,384
20753Y-CH-3	CAS 2022-R04 1M1 6.569% 03/25/42		07/18/2024	Nomura Securities Intl	12/26/2024	Paydown	1,170,375	1,188,296	1,170,375	1,170,375		(17,921)		(17,921)					21,201	5,723
20755R-AB-1	CAS 2024-R06 1M1 5.610% 09/25/44		11/05/2024	Various	12/26/2024	Paydown	19,294,186	19,307,350	19,294,186	19,294,186		(13,163)		(13,163)					213,829	49,288
233046-AK-7	DNKN 2019-1A A2II 4.021% 05/20/49		09/17/2024	Various	11/20/2024	Paydown	135,448	130,795	135,448	135,448		4,652		4,652					2,536	802
23346H-AB-3	DLLST LLC 2024-1A A2 5.330% 01/20/26		01/16/2024	JP Morgan Securities Inc	06/18/2024	Progressive Investment Co. Inc	14,250,000	14,249,953	14,212,238	14,249,656		(297)		(297)			(37,418)	(37,418)	301,700	
24702G-AC-9	DEFT 2024-1 A2 5.580% 03/22/30		04/08/2024	Barclays Capital	06/18/2024	Progressive Investment Co. Inc	28,000,000	27,998,202	28,033,320	27,998,002		(200)		(200)			35,318	35,318	264,740	
30219G-AM-0	EXPRESS SCRIPTS HOLDING 4.500% 02/25/26		01/25/2024	Deutsche Bank	02/22/2024	Call 98.9920	2,088,000	2,069,960	2,066,953	2,066,953		(3,007)		(3,007)					46,197	40,194
345290-AB-6	FORDL 2024-A A2A 5.240% 07/15/26		01/17/2024	Citigroup	06/18/2024	Progressive Investment Co. Inc	21,000,000	20,998,349	20,961,570	20,998,973		623		623			(37,403)	(37,403)	446,273	
34535E-AB-8	FORDO 2024-A 2A 5.320% 01/15/27		03/14/2024	JP Morgan Securities Inc	06/18/2024	Progressive Investment Co. Inc	10,000,000	9,999,649	9,988,700	9,999,518		(131)		(131)			(10,818)	(10,818)	131,522	
35564K-RE-1	STACR 2022-DNA2 M1A 5.869% 02/25/42		10/09/2024	Various	12/26/2024	Paydown	5,338,216	5,361,337	5,338,216	5,338,216		(23,122)		(23,122)					107,087	22,740
35564N-AX-1	STACR 2024-DNA1 M1 5.919% 02/25/44		12/03/2024	Various	12/26/2024	Paydown	3,373,011	3,383,692	3,373,011	3,373,011		(10,681)		(10,681)					48,367	4,825
35564N-CX-9	STACR 2024-DNA2 M1 5.769% 05/25/44		10/30/2024	Various	12/26/2024	Paydown	8,615,301	8,626,967	8,615,301	8,615,301		(11,666)		(11,666)					118,708	19,412
36262L-AJ-9	GSMBS 2021-PJ6 A8 2.500% 11/25/51		11/06/2024	Goldman Sachs	12/01/2024	Paydown	440,015	394,971	440,015	440,015		45,045		45,045					1,770	789
36263C-AH-2	GSMBS 2021-PJ9 A8 2.500% 02/26/52		05/28/2024	JP Morgan Securities Inc	12/01/2024	Paydown	2,377,334	2,026,399	2,377,334	2,377,334		350,935		350,935					18,293	4,953
36269F-AB-2	GMALT 2024-1 A2A 5.180% 06/22/26		02/08/2024	JP Morgan Securities Inc	06/18/2024	Progressive Investment Co. Inc	30,000,000	29,996,838	29,929,200	29,997,807		969		969			(68,607)	(68,607)	530,950	
403963-AB-7	HPEFS 2024-1A A2 5.380% 06/20/31		01/23/2024	Bank of America Corp	06/18/2024	Progressive Investment Co. Inc	39,900,000	39,899,094	39,814,614	39,899,309		215		215			(84,695)	(84,695)	822,871	
412922-AB-2	HDMOT 2024-A A2 5.650% 02/16/27		05/14/2024	Wells Fargo Bank	06/18/2024	Progressive Investment Co. Inc	20,000,000	19,999,322	20,008,000	19,999,317		(5)		(5)			8,683	8,683	81,611	
46592T-AF-0	JPMMT 2021-8 A4 2.500% 12/25/51		05/22/2024	JP Morgan Securities Inc	12/01/2024	Paydown	1,494,545	1,285,075	1,494,545	1,494,545		209,470		209,470					12,125	2,387
46592X-AF-1	JPMMT 2021-13 A4 2.500% 04/25/52		11/20/2024	JP Morgan Securities Inc	12/01/2024	Paydown	7,379,852	6,383,183	7,379,852	7,379,852		996,669		996,669					52,191	6,600
46653P-AF-4	JPMMT 2021-6 A4 2.500% 10/25/51		05/16/2024	JP Morgan Securities Inc	12/01/2024	Paydown	845,055	730,973	845,055	845,055		114,082		114,082					6,031	1,115

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
46653Q-AF-2	JPMMT 2021-14 A4 2.500% 05/25/52		06/25/2024	Various	12/01/2024	Paydown	1,567,968	1,351,077	1,567,968	1,567,968		216,892		216,892					11,937	2,107
46654K-AF-4	JPMMT 2021-11 A4 2.500% 01/25/52		05/10/2024	JP Morgan Securities Inc	12/01/2024	Paydown	2,605,243	2,226,668	2,605,243	2,605,243		378,574		378,574					19,905	2,352
46658L-AK-7	JPMMT 2024-10 A6 5.500% 03/25/55		10/09/2024	JP Morgan Securities Inc	12/01/2024	Paydown	1,268,573	1,264,529	1,268,573	1,268,573		4,044		4,044					8,495	5,814
46658R-AP-3	JPMMT 2024-5 A11 5.819% 11/25/54		06/11/2024	JP Morgan Securities Inc	12/25/2024	Paydown	2,874,379	2,874,370	2,874,379	2,874,379		9		9					67,054	1,577
55318C-AB-0	MMAF 2024-A A2 5.200% 09/13/27		01/17/2024	Bank of America Corp	12/13/2024	Paydown	3,553,907	3,553,897	3,553,907	3,553,907		10		10					143,752	
58769J-AQ-0	MERCEDES-BENZ FIN NA 4.800% 01/11/27		01/08/2024	Bank of America Corp	05/07/2024	Societe Generale	10,000,000	9,989,800	9,930,700	9,990,196		396		396			(59,496)	(59,496)	157,333	
64952W-FF-5	NEW YORK LIFE GL 4.700% 01/29/29		01/22/2024	Citigroup	11/26/2024	Goldman Sachs	2,559,000	2,554,368	2,571,258	2,554,903		535		535			16,355	16,355	99,559	
67578Y-AB-2	OCTL 2024-2A A2 5.800% 07/20/32		06/18/2024	SMBC Nikko Securities Inc	12/20/2024	Paydown	391,780	391,762	391,780	391,780		18		18					10,983	
74970W-AE-0	ROCC 2024-CNTR C 6.471% 11/13/41		10/17/2024	Bank of America Corp	11/07/2024	Various	50,000,000	50,000,000	50,794,043	50,000,000							794,043	794,043	285,814	260,648
75409U-AH-5	RATE 2024-J3 A8 5.500% 10/25/54		09/27/2024	Bank of America Corp	12/01/2024	Paydown	1,283,255	1,282,374	1,283,255	1,283,255		882		882					114,814	6,452
758750-AC-7	REGAL REXNORD CORP 6.050% 02/15/26		04/12/2024	Goldman Sachs	05/01/2024	Tax Free Exchange	5,000,000	5,013,450	5,013,105	5,013,105		(345)		(345)					63,861	51,257
78414S-AC-8	SBALT 2024-A A2 5.450% 01/20/26		01/23/2024	Wells Fargo Bank	06/18/2024	Progressive Investment Co. Inc	26,500,000	26,498,423	26,473,235	26,498,986		563		563			(25,751)	(25,751)	553,629	
78435V-AB-8	SFAST 2024-1A A2 5.350% 06/21/27		01/09/2024	Bank of America Corp	05/20/2024	Paydown	895,931	895,876	895,931	895,931		55		55					16,377	
78435V-AB-8	SFAST 2024-1A A2 5.350% 06/21/27		01/09/2024	Bank of America Corp	06/18/2024	Progressive Investment Co. Inc	16,604,069	16,603,050	16,571,525	16,598,948		(4,101)		(4,101)			(27,423)	(27,423)	372,600	
83390U-AF-4	SOFI 2020-C AFX 1.950% 02/15/46		09/25/2024	Deutsche Bank	12/15/2024	Paydown	33,980	31,908	33,980	33,980		2,072		2,072					111	20
83404R-AB-4	SOFI 2018-B A2FX 3.340% 08/25/47		12/04/2024	Bank of America Corp	12/25/2024	Paydown	119,813	118,690	119,813	119,813		1,123		1,123					333	111
89236T-MF-9	TOYOTA MOTOR CREDIT CORP 5.050% 05/16/29		05/13/2024	Bank of America Corp	10/08/2024	MarketAxess	3,000,000	2,993,580	3,088,640	2,993,859		279		279			94,781	94,781	58,917	
89237N-AB-3	TAOT 2024-B A2-A 5.410% 03/15/27		04/23/2024	SMBC Nikko Securities Inc	06/18/2024	Progressive Investment Co. Inc	35,000,000	34,997,484	34,988,450	34,997,283		(200)		(200)			(8,833)	(8,833)	252,467	
89238D-AB-4	TAOT 2024-A A2A 5.130% 12/15/26		01/23/2024	Bank of America Corp	06/18/2024	Progressive Investment Co. Inc	30,000,000	29,998,719	29,920,800	29,998,241		(478)		(478)			(77,441)	(77,441)	589,950	
92808V-AA-0	VIRGINIA POWER FUEL SEC 5.088% 05/01/27		02/05/2024	Morgan Stanley	11/01/2024	Redemption 100.0000	6,230,514	6,230,443	6,230,514	6,230,514		71		71					226,309	
969457-CK-4	WILLIAMS COS INC 5.300% 08/15/28		04/24/2024	US Bank	12/04/2024	Goldman Sachs	2,000,000	1,983,480	2,039,100	1,985,566		2,086		2,086			53,534	53,534	85,389	20,906
98164H-AB-4	WOART 2024-B A2A 5.480% 09/15/27		05/14/2024	Toronto Dominion	12/15/2024	Paydown	3,293,742	3,293,411	3,293,742	3,293,742		331		331					93,479	
559222-BA-1	MAGNA INTERNATIONAL INC 5.050% 03/14/29	A	03/06/2024	JP Morgan Securities Inc	12/04/2024	Various	3,200,000	3,202,528	3,234,506	3,201,969		(559)		(559)			32,537	32,537	113,373	
00217G-AA-1	APTIV PLC / APTIV CORP 2.396% 02/18/25	D	01/23/2024	Wells Fargo Bank	09/19/2024	Call 100.0000	5,924,000	5,735,261	5,924,000	5,848,870		113,609		113,609			75,130	75,130	154,162	61,901
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							500,728,116	498,204,157	501,425,292	500,566,678		2,362,528		2,362,528			858,614	858,614	8,006,696	680,765
2509999998. Total - Bonds							1,785,728,116	1,777,746,736	1,786,810,254	1,780,896,614		3,149,884		3,149,884			5,913,640	5,913,640	33,515,678	2,693,098
4509999998. Total - Preferred Stocks																				
040413-10-6	ARISTA NETWORKS INC		07/01/2024	State Street Bank	12/04/2024	Tax Free Exchange	9,400.000	3,336,660	3,336,660	3,336,660										
127387-10-8	CADENCE DESIGN SYSTEMS INC		07/01/2024	State Street Bank	12/18/2024	State Street Bank	1,200.000	373,682	375,216	373,682							1,534	1,534		
22788C-10-5	CROWDSTRIKE HOLDINGS INC A		07/01/2024	State Street Bank	12/18/2024	State Street Bank	11,700.000	4,558,658	4,304,151	4,558,658							(254,507)	(254,507)		
24703L-20-2	DELL TECHNOLOGIES INC		07/01/2024	State Street Bank	12/18/2024	State Street Bank	3,000.000	428,504	352,746	428,504							(75,759)	(75,759)	2,670	
29355A-10-7	ENPHASE ENERGY INC		07/01/2024	State Street Bank	12/18/2024	State Street Bank	4,900.000	481,535	367,030	481,535							(114,506)	(114,506)		
336433-10-7	FIRST SOLAR INC		07/01/2024	State Street Bank	12/18/2024	State Street Bank	2,900.000	649,418	558,669	649,418							(90,749)	(90,749)		
384747-10-1	GRAIL INC		06/25/2024	Spin Off	07/10/2024	State Street Bank	1.000	4	10	4							6	6		
458140-10-0	INTEL CORP		07/01/2024	State Street Bank	12/18/2024	State Street Bank	38,900.000	1,199,159	796,074	1,199,159							(403,084)	(403,084)	4,863	
679295-10-5	OKTA INC		07/01/2024	State Street Bank	12/18/2024	State Street Bank	3,300.000	310,165	285,115	310,165							(25,050)	(25,050)		
829933-10-0	SIRIUS XM HOLDINGS INC		09/10/2024	Tax Free Exchange	09/12/2024	State Street Bank	6.000	57	57	57										
848574-10-9	SPIRIT AEROSYSTEMS HOLD-CL A		07/01/2024	State Street Bank	12/18/2024	State Street Bank	9,500.000	323,543	315,515	323,543							(8,029)	(8,029)		
92343V-10-4	VERIZON COMMUNICATIONS INC		07/01/2024	State Street Bank	12/18/2024	State Street Bank	15,800.000	657,986	640,590	657,986							(17,396)	(17,396)	21,212	
G0508H-11-0	ARCADIUM LITHIUM PLC	D	01/04/2024	Tax Free Exchange	01/12/2024	State Street Bank	0.000	1	3	1							2	2		
G6683N-10-3	NU HOLDINGS	D	07/01/2024	State Street Bank	12/18/2024	State Street Bank	52,000.000	645,632	570,793	645,632							(74,839)	(74,839)		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								12,965,004	11,902,629	12,965,004							(1,062,377)	(1,062,377)	28,745	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
5989999998. Total - Common Stocks								12,965,004	11,902,629	12,965,004							(1,062,377)	(1,062,377)	28,745	
5999999999. Total - Preferred and Common Stocks								12,965,004	11,902,629	12,965,004							(1,062,377)	(1,062,377)	28,745	
6009999999 - Totals								1,790,711,740	1,798,712,883	1,793,861,618		3,149,884		3,149,884			4,851,263	4,851,263	33,544,423	2,693,098

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description, Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Book/Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book/Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date 10 Number of Shares	11 % of Outstanding
		NONE								
1999999 - Totals									XXX	XXX

1. Total amount of goodwill nonadmitted $ ....

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date 5 Number of Shares	6 % of Outstanding
		NONE			
0399999 - Total				XXX	XXX

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
Description	2 Code	3 Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	14 Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	15 Non-Admitted Due and Accrued	16 Rate of	17 Effective Rate of	18 When Paid	19 Amount Received During Year	Paid for Accrued Interest
0109999999. Total - U.S. Government Bonds															XXX	XXX	XXX		
0309999999. Total - All Other Government Bonds															XXX	XXX	XXX		
0509999999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
0709999999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
0909999999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
THE CAMPBELL'S COMPANY			03/27/2024	Bank of America Corp	03/15/2025	4,983,022		56,873			5,000,000	4,926,150	58,153		3.950	5.556	MS	98,750	8,778
SABINE PASS LIQUEFACTION			04/08/2024	JP Morgan Securities Inc	03/01/2025	1,061,517		1,110			1,062,000	1,060,407	19,913		5.625	5.792	MS	29,869	6,472
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						6,044,539		57,983			6,062,000	5,986,557	78,066		XXX	XXX	XXX	128,619	15,250
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						6,044,539		57,983			6,062,000	5,986,557	78,066		XXX	XXX	XXX	128,619	15,250
1309999999. Total - Hybrid Securities															XXX	XXX	XXX		
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
1909999999. Subtotal - Unaffiliated Bank Loans															XXX	XXX	XXX		
2419999999. Total - Issuer Obligations						6,044,539		57,983			6,062,000	5,986,557	78,066		XXX	XXX	XXX	128,619	15,250
2429999999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
2439999999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
2449999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
2459999999. Total - SVO Identified Funds															XXX	XXX	XXX		
2469999999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
2479999999. Total - Unaffiliated Bank Loans															XXX	XXX	XXX		
2509999999. Total Bonds						6,044,539		57,983			6,062,000	5,986,557	78,066		XXX	XXX	XXX	128,619	15,250
7109999999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
7709999999 - Totals						6,044,539		57,983			XXX	5,986,557	78,066		XXX	XXX	XXX	128,619	15,250

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$ 1,061,517	2B ..$ 4,983,022	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

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

NONE

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

NONE

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

NONE

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

NONE

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

NONE

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

NONE

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

NONE

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

NONE

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

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 *
CITIBANK	NEW YORK, NY						XXX
STATE STREET BANK	KANSAS CITY, MO					5,504	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX			5,504	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX			5,504	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			5,504	XXX

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

1.	January	(84)	4.	April		7.	July		10.	October	
2.	February		5.	May		8.	August		11.	November	
3.	March	133,021	6.	June	5,504	9.	September	5,504	12.	December	5,504

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations								
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds								
31846V-41-9	FIRST AM US TREAS TREAS INS INV		09/04/2024	0.000		1		1
857492-88-8	STATE ST INST TR MMKT-PREM		12/31/2024	0.000		1,083,138		
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						1,083,139		1
8609999999 - Total Cash Equivalents						1,083,139		1

1.

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

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	B	Insur underwriting collateral	272,317	231,070		
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	Insur underwriting collateral			63,216	53,641
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	B	Insur underwriting collateral			145,884	123,788
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	Insur underwriting collateral			217,189	210,171
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	Insur underwriting collateral			787,774	668,452
33. New York NY						
34. North Carolina NC	B	Insur underwriting collateral			398,749	338,353
35. North Dakota ND						
36. Ohio OH	B	Insur underwriting collateral	3,209,447	2,723,325		
37. Oklahoma OK	B	Insur underwriting collateral	389,024	330,100		
38. Oregon OR	B	Insur underwriting collateral	340,396	288,838		
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	Insur underwriting collateral			184,786	156,798
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	Insur underwriting collateral			179,924	152,671
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	4,211,184	3,573,333	1,977,522	1,703,874
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	XXX				