QUARTERLY STATEMENT

OF THE

Volunteer State Health Plan, Inc.

of
Chattanooga

in the state of

Tennessee

TO THE

Insurance Department

OF THE STATE OF

Tennessee

FOR THE QUARTER ENDED
June 30, 2024

2024

HEALTH

2024

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HEALTH QUARTERLY STATEMENT

AS OF JUNE 30, 2024

OF THE CONDITION AND AFFAIRS OF THE

Volunteer State Health Plan, Inc.

NAIC Group Code 3498 (Current) 3498 (Prior) NAIC Company Code 14046 Employer's ID Number 62-1656610

Organized under the Laws of Tennessee , State of Domicile or Port of Entry TN

Country of Domicile United States of America

Licensed as business type: Health Maintenance Organization

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

Incorporated/Organized 07/11/1996 Commenced Business 11/01/1996

Statutory Home Office 1 Cameron Hill Circle (Street and Number), Chattanooga, TN, US 37402-0001 (City or Town, State, Country and Zip Code)

Main Administrative Office 1 Cameron Hill Circle (Street and Number)

Chattanooga, TN, US 37402-0001 (City or Town, State, Country and Zip Code), 423-535-7192 (Area Code) (Telephone Number)

Mail Address 1 Cameron Hill Circle (Street and Number or P.O. Box), Chattanooga, TN, US 37402-0001 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1 Cameron Hill Circle (Street and Number)

Chattanooga, TN, US 37402-0001 (City or Town, State, Country and Zip Code), 423-535-8764 (Area Code) (Telephone Number)

Internet Website Address www.bluecare.bcbst.com

Statutory Statement Contact Susan Hatcher McGehee (Name), 423-535-3419 (Area Code) (Telephone Number)

Susan_McGehee@bcbst.com (E-mail Address), 423-535-8331 (FAX Number)

OFFICERS

President	Casey Lee Dungan	Secretary	Jill Anne Langston
Treasurer	Amy Lynn Andrews	Assistant Treasurer	Mandy Holland Savage
Assistant Secretary	Kristy Leanne White		

OTHER

Keith Wayne Gaither, VP, Chief Financial Officer	Daniel Lee Gregory, Controller & Chief Accounting Officer	Jeffrey Aaron Hocking, Actuary
Robert Cyrus Huffman M.D., VP	Julie Joseph M.D., VP, Chief Medical Officer	Jason Patrick Lloyd, VP
Janice Stanek Maurizio, VP	Cheri Denise Moreland, VP	Stephani Jennifer Ryan, VP
Patrick Timothy Sullivan, VP, Chief Operating Officer		

DIRECTORS OR TRUSTEES

Jason David Hickey, M.D. Chairperson	David Paul Criswell	Scott Christian Pierce

State of Tennessee
County of Hamilton 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.

Casey L. Dungan	Keith Gaither	Jill Langston
Casey Lee Dungan President	Keith Wayne Gaither VP, CFO	Jill Anne Langston Secretary

Subscribed and sworn to before me this
______ day of ______

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

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	575,764,915	0	575,764,915	655,556,136
2.	Stocks:				
	2.1 Preferred stocks	5,608,958	0	5,608,958	5,025,351
	2.2 Common stocks	153,663,026	0	153,663,026	176,831,055
3.	Mortgage loans on real estate:				
	3.1 First liens	0	0	0	0
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ (16,201,865)), cash equivalents ($ 282,804,255) and short-term investments ($ 1,760,329)	268,362,719	0	268,362,719	87,826,953
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	0	0	0	199,756
9.	Receivables for securities	2,444,050	0	2,444,050	45,832
10.	Securities lending reinvested collateral assets	0	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	1,005,843,668	0	1,005,843,668	925,485,083
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	6,952,074	0	6,952,074	6,620,681
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	32,942,322	0	32,942,322	65,618,034
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	0	0	0	0
	15.3 Accrued retrospective premiums ($ 18,002,725) and contracts subject to redetermination ($ 0)	18,002,725	0	18,002,725	11,329,980
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	0	0	0	0
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17.	Amounts receivable relating to uninsured plans	79,557,474	610,601	78,946,873	89,412,948
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2	Net deferred tax asset	0	0	0	0
19.	Guaranty funds receivable or on deposit	0	0	0	0
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0	0
24.	Health care ($ 22,313,409) and other amounts receivable	52,979,108	30,665,699	22,313,409	10,425,908
25.	Aggregate write-ins for other than invested assets	17,756,965	17,756,965	0	0
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,214,034,336	49,033,265	1,165,001,071	1,108,892,634
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	1,214,034,336	49,033,265	1,165,001,071	1,108,892,634
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Prepaids and Other Miscellaneous	17,756,965	17,756,965	0	0
2502.					
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	17,756,965	17,756,965	0	0

LIABILITIES, CAPITAL AND SURPLUS

		Current Period 1 Covered	2 Uncovered	3 Total	Prior Year 4 Total
1.	Claims unpaid (less $ 0 reinsurance ceded)	287,749,865	0	287,749,865	241,187,655
2.	Accrued medical incentive pool and bonus amounts	1,326,801	0	1,326,801	905,494
3.	Unpaid claims adjustment expenses	5,798,418	0	5,798,418	5,905,126
4.	Aggregate health policy reserves, including the liability of $ 0 for medical loss ratio rebate per the Public Health Service Act	28,117,238	0	28,117,238	29,022,018
5.	Aggregate life policy reserves	0	0	0	0
6.	Property/casualty unearned premium reserve	0	0	0	0
7.	Aggregate health claim reserves	0	0	0	0
8.	Premiums received in advance	0	0	0	0
9.	General expenses due or accrued	22,188,848	0	22,188,848	19,462,897
10.1	Current federal and foreign income tax payable and interest thereon (including $ 0 on realized gains (losses))	0	0	0	0
10.2	Net deferred tax liability	3,799,368	0	3,799,368	11,313,200
11.	Ceded reinsurance premiums payable	0	0	0	0
12.	Amounts withheld or retained for the account of others	59,429	0	59,429	27,509
13.	Remittances and items not allocated	0	0	0	0
14.	Borrowed money (including $ 0 current) and interest thereon $ 0 (including $ 0 current)	0	0	0	0
15.	Amounts due to parent, subsidiaries and affiliates	39,526,018	0	39,526,018	10,488,712
16.	Derivatives	0	0	0	0
17.	Payable for securities	5,506,248	0	5,506,248	1,027,425
18.	Payable for securities lending	0	0	0	0
19.	Funds held under reinsurance treaties (with $ 0 authorized reinsurers, $ 0 unauthorized reinsurers and $ 0 certified reinsurers)	0	0	0	0
20.	Reinsurance in unauthorized and certified ($ 0) companies	0	0	0	0
21.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0	0	0
22.	Liability for amounts held under uninsured plans	150,987,076	0	150,987,076	142,102,471
23.	Aggregate write-ins for other liabilities (including $ 42,063,649 current)	42,063,649	0	42,063,649	44,828,919
24.	Total liabilities (Lines 1 to 23)	587,122,958	0	587,122,958	506,271,426
25.	Aggregate write-ins for special surplus funds	XXX	XXX	0	0
26.	Common capital stock	XXX	XXX	10	10
27.	Preferred capital stock	XXX	XXX	0	0
28.	Gross paid in and contributed surplus	XXX	XXX	155,299,990	155,299,990
29.	Surplus notes	XXX	XXX	0	0
30.	Aggregate write-ins for other than special surplus funds	XXX	XXX	0	0
31.	Unassigned funds (surplus)	XXX	XXX	422,578,113	447,321,208
32.	Less treasury stock, at cost:				
	32.1 0 shares common (value included in Line 26 $ 0)	XXX	XXX	0	0
	32.2 0 shares preferred (value included in Line 27 $ 0)	XXX	XXX	0	0
33.	Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	577,878,113	602,621,208
34.	Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	1,165,001,071	1,108,892,634
	DETAILS OF WRITE-INS				
2301.	Insured Premium Tax Payable	41,781,240	0	41,781,240	44,105,559
2302.	Pending Escheatment to State of TN	282,409	0	282,409	723,360
2303.					
2398.	Summary of remaining write-ins for Line 23 from overflow page	0	0	0	0
2399.	Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	42,063,649	0	42,063,649	44,828,919
2501.		XXX	XXX		
2502.		XXX	XXX		
2503.		XXX	XXX		
2598.	Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	XXX	XXX	0	0
3001.		XXX	XXX		
3002.		XXX	XXX		
3003.		XXX	XXX		
3098.	Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX	0	0
3099.	Totals (Lines 3001 through 3003 plus 3098)(Line 30 above)	XXX	XXX	0	0

STATEMENT OF REVENUE AND EXPENSES

		Current Year To Date 1 Uncovered	Current Year To Date 2 Total	Prior Year To Date 3 Total	Prior Year Ended December 31 4 Total
1.	Member Months	XXX	3,620,261	4,145,645	8,157,223
2.	Net premium income (including $ 0 non-health premium income)	XXX	1,678,463,635	1,671,589,826	3,362,797,552
3.	Change in unearned premium reserves and reserve for rate credits	XXX	904,780	15,800,245	(9,734,026)
4.	Fee-for-service (net of $ 0 medical expenses)	XXX	0	0	0
5.	Risk revenue	XXX	0	0	0
6.	Aggregate write-ins for other health care related revenues	XXX	0	0	0
7.	Aggregate write-ins for other non-health revenues	XXX	0	0	0
8.	Total revenues (Lines 2 to 7)	XXX	1,679,368,415	1,687,390,071	3,353,063,526
	Hospital and Medical:				
9.	Hospital/medical benefits	0	1,043,507,110	982,451,069	2,058,473,373
10.	Other professional services	0	339,198,248	306,643,402	611,364,835
11.	Outside referrals	0	0	0	0
12.	Emergency room and out-of-area	0	60,275,061	65,754,784	129,493,925
13.	Prescription drugs	0	15,349,868	8,858,044	20,909,568
14.	Aggregate write-ins for other hospital and medical	0	0	0	0
15.	Incentive pool, withhold adjustments and bonus amounts	0	1,369,104	(15,716)	1,885,502
16.	Subtotal (Lines 9 to 15)	0	1,459,699,391	1,363,691,583	2,822,127,203
	Less:				
17.	Net reinsurance recoveries	0	0	0	0
18.	Total hospital and medical (Lines 16 minus 17)	0	1,459,699,391	1,363,691,583	2,822,127,203
19.	Non-health claims (net)	0	0	0	0
20.	Claims adjustment expenses, including $ 59,447,321 cost containment expenses	0	86,687,348	89,677,394	197,892,670
21.	General administrative expenses	0	165,020,616	145,958,267	288,863,673
22.	Increase in reserves for life and accident and health contracts (including $ 0 increase in reserves for life only)	0	0	0	0
23.	Total underwriting deductions (Lines 18 through 22)	0	1,711,407,355	1,599,327,244	3,308,883,546
24.	Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	(32,038,940)	88,062,827	44,179,980
25.	Net investment income earned	0	23,135,504	21,343,431	42,409,265
26.	Net realized capital gains (losses) less capital gains tax of $ 0	0	13,074,105	(6,004,571)	2,214,597
27.	Net investment gains (losses) (Lines 25 plus 26)	0	36,209,609	15,338,860	44,623,862
28.	Net gain or (loss) from agents' or premium balances charged off [(amount recovered $ 0) (amount charged off $ 0)]	0	0	0	0
29.	Aggregate write-ins for other income or expenses	0	0	0	0
30.	Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	XXX	4,170,669	103,401,687	88,803,842
31.	Federal and foreign income taxes incurred	XXX	552,066	20,286,621	14,838,683
32.	Net income (loss) (Lines 30 minus 31)	XXX	3,618,603	83,115,066	73,965,159
	DETAILS OF WRITE-INS				
0601.		XXX			
0602.		XXX			
0603.		XXX			
0698.	Summary of remaining write-ins for Line 6 from overflow page	XXX	0	0	0
0699.	Totals (Lines 0601 through 0603 plus 0698)(Line 6 above)	XXX	0	0	0
0701.		XXX			
0702.		XXX			
0703.		XXX			
0798.	Summary of remaining write-ins for Line 7 from overflow page	XXX	0	0	0
0799.	Totals (Lines 0701 through 0703 plus 0798)(Line 7 above)	XXX	0	0	0
1401.					
1402.					
1403					
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	0	0	0	0
2901.					
2902.					
2903					
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0	0	0

STATEMENT OF REVENUE AND EXPENSES (Continued)

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	CAPITAL AND SURPLUS ACCOUNT			
33.	Capital and surplus prior reporting year	602,621,208	602,664,936	602,664,936
34.	Net income or (loss) from Line 32	3,618,603	83,115,066	73,965,159
35.	Change in valuation basis of aggregate policy and claim reserves	0	0	0
36.	Change in net unrealized capital gains (losses) less capital gains tax of $ (1,307,459)	(4,918,531)	20,994,170	18,652,800
37.	Change in net unrealized foreign exchange capital gain or (loss)	0	0	0
38.	Change in net deferred income tax	6,206,373	(512,289)	(4,557,521)
39.	Change in nonadmitted assets	(29,649,540)	(1,190,653)	6,395,834
40	Change in unauthorized and certified reinsurance	0	0	0
41.	Change in treasury stock	0	0	0
42.	Change in surplus notes	0	0	0
43.	Cumulative effect of changes in accounting principles	0	0	0
44.	Capital Changes:			
	44.1 Paid in	0	0	0
	44.2 Transferred from surplus (Stock Dividend)	0	0	0
	44.3 Transferred to surplus	0	0	0
45.	Surplus adjustments:			
	45.1 Paid in	0	0	0
	45.2 Transferred to capital (Stock Dividend)	0	0	0
	45.3 Transferred from capital	0	0	0
46.	Dividends to stockholders	0	0	(94,500,000)
47.	Aggregate write-ins for gains or (losses) in surplus	0	0	0
48.	Net change in capital & surplus (Lines 34 to 47)	(24,743,095)	102,406,294	(43,728)
49.	Capital and surplus end of reporting period (Line 33 plus 48)	577,878,113	705,071,230	602,621,208
	DETAILS OF WRITE-INS			
4701.				
4702.				
4703.				
4798.	Summary of remaining write-ins for Line 47 from overflow page	0	0	0
4799.	Totals (Lines 4701 through 4703 plus 4798)(Line 47 above)	0	0	0

Report #2A: BlueCare East Only

	Current Year		Previous Year
	Current Period	Year-to-Date Total	Total
Member Months	658,950	1,359,148	3,091,687
Estimated Revenues:			
1. TennCare Capitation	286,095,535	582,736,511	1,235,269,741
2. Investment	10,381,685	14,297,591	17,604,681
3. Other Revenues	380,678	327,488	(9,657,110)
4. **Total Estimated Revenues** (Lines 1 to 3)	296,857,898	597,361,590	1,243,217,312
Estimated Expenses:			
Hospital and Medical (w/o Mental Health)			
5. Capitated Physician Services	-	-	-
6. Fee-for Service Physician Services	50,356,449	108,642,492	230,918,084
7. Inpatient Hospital Services	38,142,201	77,867,727	175,861,773
8. Outpatient Hospital Services	23,305,884	49,054,522	92,951,903
9. Emergency Room Services	9,410,646	20,229,751	43,065,302
10. Dental Services	-	-	-
11. Vision Services	-	-	-
12. Pharmacy Services	-	-	-
13. Home Health Services	9,262,194	20,276,808	40,458,081
14. Chiropractic Services	-	-	-
15. Radiology Services	10,313,955	20,836,485	46,355,967
16. Laboratory Services	8,022,619	19,269,953	30,142,535
17. Durable Medical Equipment Services	3,274,585	6,539,563	14,051,952
18. Transportation Services	9,986,184	11,468,358	13,012,395
19. Outside Referrals	-	-	-
20. Occupancy, Depreciation and Amortization	-	-	-
21. ECF	-	-	-
22. Other Medical and Hospital Services - Write-Ins	6,347,306	13,088,788	21,486,609
23. **Subtotal Medical and Hospital** (Lines 5 to 22)	168,422,023	347,274,447	708,304,601
Mental Health and Substance Abuse Services			
24. Inpatient Psychiatric Facility Services	2,811,537	6,086,571	14,363,493
25. Inpatient Substance Abuse Treatment and Detox	217,557	432,049	1,048,639
26. Outpatient Mental Health Services	8,209,860	15,742,780	29,298,881
27. Outpatient Substance Abuse Treatment and Detox	-	-	-
28. Housing/Residential Treatment	3,837,386	6,933,876	12,263,872
29. Specialized Crisis Services	1,037,701	2,000,630	4,387,060
30. Psychiatric Rehab and Support Services	6,480	17,562	46,359
31. Case Management	233,316	444,753	1,100,871
32. Forensics	-	-	-
33. Other Judicial	-	-	-
34. Pharmacy	-	-	-
35. Lab Services	50,480	115,331	195,193
36. Transportation	-	-	-
37. Occupancy, Depreciation and Amortization	-	-	-
38. Other Mental Health and Substance Abuse Services	9,251,025	16,723,487	34,127,269
39. PCP and Specialist Services	-	-	-
40. Tennessee Health Link	4,476,450	8,682,733	18,940,065
41. Other Mental Health Services - Write-Ins	-	-	-
42. **Subtotal MH & SAS** (Lines 24 to 41)	30,131,792	57,179,772	115,771,702
CHOICES			
43. Nursing Facility Care	34,645,185	71,242,136	138,716,125
44. HCBS Services	12,035,829	24,896,834	49,037,624
45. Subtotal CHOICES	46,681,014	96,138,970	187,753,749
46. Value Based Payouts	-	-	-
47. Value Based Recoveries	-	-	-
48. Other Medical Incentive Pool and Withhold Adjustments	83,728	134,204	909,757
49. **Subtotal Hospital, Medical, MH&SAS, CHOICES** (Lines 23,42,45,46,47 an	245,318,557	500,727,393	1,012,739,809
LESS:			
50. Net Reinsurance Recoveries Incurred	-	-	-
51. Copayments	93,397	172,504	233,135
52. Subrogation and Coordination of Benefits	-	-	-
53. **Subtotal Reinsurance, Copay, Subrogation** (Lines 48 to 50)	93,397	172,504	233,135
54. **Total Hospital, Medical, MH&SAS** (Lines 47 and 51)	245,225,160	500,554,889	1,012,506,674
Administration:			
55. Compensation	17,715,346	34,668,308	66,825,217
56. Direct and Allocated Admin expenses			
57. Marketing	58,288	114,067	219,870
58. Health Insurer Fee	-	-	-
59. Interest Expense			
60. Premium Tax Expense	17,168,002	34,994,590	73,438,840
61. Occupancy, Depreciation, and Amortization	738,189	1,444,610	2,781,768
62. Other Administration - Write-Ins	8,098,679	15,848,827	30,549,554
63. **Total Administration Expenses** (Lines 55 to 61)	43,778,504	87,070,402	173,815,249
64. **Total Expenses** (Lines 54 and 62)	289,003,664	587,625,291	1,186,321,923
65. Extraordinary Item	-	-	-
66. Provision for Income Tax	912,142	1,288,781	(1,759,871)
67. **Net Income (Loss)** (Line 4 Less Lines 63,64 and 65)	6,942,092	8,447,518	58,655,260
Write-Ins for Other Expense			
Detail of Other Revenues			
0301. Directed Premiums	114,438,641	185,612,652	111,897,174
0302. Directed Payments	(79,775,190)	(155,610,559)	(109,949,191)
0303. Directed Premium Tax	(6,867,953)	(11,141,463)	(6,710,091)
0304. Directed Payments Accrued	(27,414,821)	(18,533,142)	6,223,758
0305. Insurer Provider Revenue	-	-	-
0306. MLR Rebate Reserve	-	-	(11,118,760)
0399. Total Other Revenues	380,678	327,488	(9,657,110)
Detail of Other Medical and Hospital:			
2201. PT/OT/ST, Supplies, Prosthetics, etc.	6,607,247	13,405,638	21,057,131
2202. Bad Debt Expense	(259,941)	(316,850)	429,478
2203. Out of Area Claims Expense	-	-	-
2204. PDR	-	-	-
2299. Total Other Medical and Hospital	6,347,306	13,088,788	21,486,609
Detail of Other MH & SAS:			
4101.	-	-	-
4199. Total Other MH & SAS	-	-	-
Detail of Other Administration:			
6101. Equipment Rental	3,403,695	6,660,911	12,839,300
6102. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc.	1,009,532	1,975,618	3,808,122
6103. Auditing, Actuarial, and Other Consulting	1,826,044	3,573,503	6,888,139
6104. Outsourced Services	1,538,874	3,011,521	5,804,885
6105. Postage/Telephone	276,830	541,747	1,044,249
6106. Printing and Stationary	43,704	85,527	164,859
6199. Total Other Administration	8,098,679	15,848,827	30,549,554

Report #2A: BlueCare Middle Only

	Current Year		Previous Year
	Current Period	Year-to-Date Total	Total
Member Months	545,274	1,126,031	2,570,339
Estimated Revenues:			
1. TennCare Capitation	260,514,984	527,338,197	1,091,065,704
2. Investment	8,613,567	11,866,152	14,645,241
3. Other Revenues	115,282	74,660	(9,157,555)
4. **Total Estimated Revenues** (Lines 1 to 3)	269,243,834	539,279,008	1,096,553,390
Estimated Expenses:			
Hospital and Medical (w/o Mental Health)			
5. Capitated Physician Services	-	-	-
6. Fee-for Service Physician Services	35,937,380	78,144,462	161,686,080
7. Inpatient Hospital Services	37,023,205	78,477,283	166,476,351
8. Outpatient Hospital Services	22,172,308	47,411,291	83,871,779
9. Emergency Room Services	7,034,984	15,882,531	35,167,885
10. Dental Services	-	-	-
11. Vision Services	-	-	-
12. Pharmacy Services	-	-	-
13. Home Health Services	5,825,424	11,849,853	22,124,522
14. Chiropractic Services	-	-	-
15. Radiology Services	6,158,554	12,836,421	27,249,634
16. Laboratory Services	5,733,397	13,857,498	22,686,407
17. Durable Medical Equipment Services	2,592,102	5,329,863	10,550,571
18. Transportation Services	9,365,020	10,880,212	7,868,942
19. Outside Referrals	-	-	-
20. Occupancy, Depreciation and Amortization	-	-	-
21. ECF	-	-	-
22. Other Medical and Hospital Services - Write-Ins	6,510,614	13,804,237	20,752,053
23. **Subtotal Medical and Hospital** (Lines 5 to 22)	138,352,988	288,473,651	558,434,224
Mental Health and Substance Abuse Services			
24. Inpatient Psychiatric Facility Services	2,902,973	6,068,334	17,612,792
25. Inpatient Substance Abuse Treatment and Detox	160,271	342,620	989,621
26. Outpatient Mental Health Services	4,202,303	12,757,570	18,007,132
27. Outpatient Substance Abuse Treatment and Detox	-	-	-
28. Housing/Residential Treatment	2,795,988	4,935,124	9,070,472
29. Specialized Crisis Services	1,148,638	2,760,017	4,960,839
30. Psychiatric Rehab and Support Services	6,746	10,553	35,970
31. Case Management	798,579	1,406,263	2,718,731
32. Forensics	-	-	-
33. Other Judicial	-	-	-
34. Pharmacy	-	-	-
35. Lab Services	22,532	44,939	79,313
36. Transportation	-	-	-
37. Occupancy, Depreciation and Amortization	-	-	-
38. Other Mental Health and Substance Abuse Services	10,902,352	19,727,223	39,003,674
39. PCP and Specialist Services	-	-	-
40. Tennessee Health Link	4,735,994	4,791,551	17,734,659
41. Other Mental Health Services - Write-Ins	-	-	-
42. **Subtotal MH & SAS** (Lines 24 to 41)	27,676,376	52,844,194	110,213,203
CHOICES			
43. Nursing Facility Care	52,752,278	103,609,831	201,215,118
44. HCBS Services	11,504,559	24,104,933	47,687,487
45. Subtotal CHOICES	64,256,837	127,714,764	248,902,605
46. Value Based Payouts	-	-	-
47. Value Based Recoveries	-	-	-
48. Other Medical Incentive Pool and Withhold Adjustments	276,354	327,530	215,341
49. **Subtotal Hospital, Medical, MH&SAS, CHOICES** (Lines 23,42,45,46,47 an	230,562,555	469,360,139	917,765,373
LESS:	-	-	-
50. Net Reinsurance Recoveries Incurred	-		
51. Copayments	79,185	146,628	222,116
52. Subrogation and Coordination of Benefits		-	-
53. **Subtotal Reinsurance, Copay, Subrogation** (Lines 48 to 50)	79,185	146,628	222,116
54. **Total Hospital, Medical, MH&SAS** (Lines 47 and 51)	230,483,370	469,213,511	917,543,257
Administration:			
55. Compensation	16,152,398	31,612,938	60,375,596
56. Direct and Allocated Admin expenses			
57. Marketing	53,145	104,014	198,649
58. Health Insurer Fee	-	-	-
59. Interest Expense			
60. Premium Tax Expense	15,633,175	31,644,905	64,879,175
61. Occupancy, Depreciation, and Amortization	673,062	1,317,295	2,513,286
62. Other Administration - Write-Ins	7,384,167	14,452,046	27,601,066
63. **Total Administration Expenses** (Lines 55 to 61)	39,895,947	79,131,198	155,567,772
64. **Total Expenses** (Lines 54 and 62)	270,379,317	548,344,709	1,073,111,029
65. Extraordinary Item	-		
66. Provision for Income Tax	386,981	(1,200,015)	(725,112)
67. **Net Income (Loss)** (Line 4 Less Lines 63,64 and 65)	(1,522,464)	(7,865,686)	24,167,473
Write-Ins for Other Expense			
Detail of Other Revenues			
0301. Directed Premiums	100,733,948	149,136,994	142,485,962
0302. Directed Payments	(71,841,957)	(139,829,065)	(138,375,690)
0303. Directed Premium Tax	(6,046,131)	(8,952,580)	(8,546,028)
0304. Directed Payments Accrued	(22,730,578)	(280,688)	4,921,339
0305. Insurer Provider Revenue	-	-	-
0306. MLR Rebate Reserve	-	-	(9,643,138)
0399. Total Other Revenues	115,282	74,660	(9,157,555)
Detail of Other Medical and Hospital:			
2201. PT/OT/ST, Supplies, Prosthetics, etc.	6,637,867	13,835,601	20,515,868
2202. Bad Debt Expense	(127,253)	(31,364)	236,185
2203. Out of Area Claims Expense	-	-	-
2204. PDR	-	-	-
2299. Total Other Medical and Hospital	6,510,614	13,804,237	20,752,053
Detail of Other MH & SAS:			
4101.	-	-	-
4199. Total Other MH & SAS	-	-	-
Detail of Other Administration:			
6101. Equipment Rental	3,103,401	6,073,874	11,600,117
6102. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc.	920,465	1,801,504	3,440,580
6103. Auditing, Actuarial, and Other Consulting	1,664,940	3,258,565	6,223,332
6104. Outsourced Services	1,403,105	2,746,111	5,244,627
6105. Postage/Telephone	252,407	494,002	943,463
6106. Printing and Stationary	39,849	77,990	148,947
6199. Total Other Administration	7,384,167	14,452,046	27,601,066

Report #2A: BlueCare West Only

	Current Year		Previous Year
	Current Period	**Year-to-Date Total**	**Total**
Member Months	464,464	955,102	2,175,009
Estimated Revenues:			
1. TennCare Capitation	191,113,207	387,072,565	808,937,931
2. Investment	7,304,583	10,045,866	12,373,940
3. Other Revenues	(144,229)	(186,287)	(5,496,798)
4. **Total Estimated Revenues** (Lines 1 to 3)	198,273,561	396,932,144	815,815,074
Estimated Expenses:			
Hospital and Medical (w/o Mental Health)			
5. Capitated Physician Services	-	-	-
6. Fee-for Service Physician Services	27,027,965	59,542,987	135,339,962
7. Inpatient Hospital Services	22,467,969	51,731,968	113,035,061
8. Outpatient Hospital Services	16,531,290	35,965,804	77,324,626
9. Emergency Room Services	7,317,409	16,799,017	39,082,791
10. Dental Services	-	-	-
11. Vision Services	-	-	-
12. Pharmacy Services	-	-	-
13. Home Health Services	6,746,157	12,664,835	26,122,022
14. Chiropractic Services	-	-	-
15. Radiology Services	5,605,320	12,885,795	34,066,763
16. Laboratory Services	4,730,466	11,650,045	19,576,888
17. Durable Medical Equipment Services	1,621,062	3,368,904	7,254,847
18. Transportation Services	9,938,221	11,427,461	4,683,328
19. Outside Referrals	-	-	-
20. Occupancy, Depreciation and Amortization	-	-	-
21. ECF	-	-	-
22. Other Medical and Hospital Services - Write-Ins	2,029,680	4,953,794	9,195,536
23. **Subtotal Medical and Hospital** (Lines 5 to 22)	104,015,539	220,990,610	465,681,824
Mental Health and Substance Abuse Services			
24. Inpatient Psychiatric Facility Services	3,246,665	7,361,337	18,377,522
25. Inpatient Substance Abuse Treatment and Detox	55,615	138,177	628,649
26. Outpatient Mental Health Services	4,184,976	8,227,606	19,957,608
27. Outpatient Substance Abuse Treatment and Detox	-	-	-
28. Housing/Residential Treatment	2,820,672	4,716,462	9,037,465
29. Specialized Crisis Services	656,576	1,717,562	2,401,698
30. Psychiatric Rehab and Support Services	(1,183)	(3,799)	35,529
31. Case Management	521,260	846,951	2,038,902
32. Forensics	-	-	-
33. Other Judicial	-	-	-
34. Pharmacy	-	-	-
35. Lab Services	20,531	45,054	102,199
36. Transportation	-	-	-
37. Occupancy, Depreciation and Amortization	-	-	-
38. Other Mental Health and Substance Abuse Services	3,618,114	6,993,534	14,332,786
39. PCP and Specialist Services	-	-	-
40. Tennessee Health Link	1,580,399	3,171,987	4,757,083
41. Other Mental Health Services - Write-Ins	-	-	-
42. **Subtotal MH & SAS** (Lines 24 to 41)	16,703,625	33,214,871	71,669,441
CHOICES			
43. Nursing Facility Care	26,497,342	53,106,655	102,771,176
44. HCBS Services	10,626,566	21,984,394	43,524,350
45. Subtotal CHOICES	37,123,908	75,091,049	146,295,526
46. Value Based Payouts	-	-	-
47. Value Based Recoveries	-	-	-
48. Other Medical Incentive Pool and Withhold Adjustments	220,726	271,902	95,915
49. **Subtotal Hospital, Medical, MH&SAS, CHOICES** (Lines 23,42,45,46,47 an	158,063,798	329,568,432	683,742,706
LESS:			
50. Net Reinsurance Recoveries Incurred	-	-	-
51. Copayments	32,580	64,046	87,310
52. Subrogation and Coordination of Benefits	-	-	-
53. **Subtotal Reinsurance, Copay, Subrogation** (Lines 48 to 50)	32,580	64,046	87,310
54. **Total Hospital, Medical, MH&SAS** (Lines 47 and 51)	158,031,218	329,504,386	683,655,396
Administration:			
55. Compensation	12,947,317	25,453,804	48,522,942
56. Direct and Allocated Admin expenses			
57. Marketing	42,600	83,749	159,652
58. Health Insurer Fee	-	-	-
59. Interest Expense			
60. Premium Tax Expense	11,469,086	23,228,984	48,076,336
61. Occupancy, Depreciation, and Amortization	539,508	1,060,647	2,019,890
62. Other Administration - Write-Ins	5,918,944	11,636,360	22,182,558
63. **Total Administration Expenses** (Lines 55 to 61)	30,917,455	61,463,544	120,961,378
64. **Total Expenses** (Lines 54 and 62)	188,948,673	390,967,930	804,616,774
65. Extraordinary Item	-		
66. Provision for Income Tax	1,462,013	789,475	(346,382)
67. **Net Income (Loss)** (Line 4 Less Lines 63,64 and 65)	7,862,874	5,174,739	11,544,682
Write-Ins for Other Expense			
Detail of Other Revenues			
0301. Directed Premiums	76,210,727	123,711,029	85,097,744
0302. Directed Payments	(57,682,303)	(109,005,886)	(80,207,696)
0303. Directed Premium Tax	(4,576,732)	(7,427,451)	(5,101,487)
0304. Directed Payments Accrued	(14,095,921)	(7,463,979)	2,277,324
0305. Insurer Provider Revenue	-	-	-
0306. MLR Rebate Reserve	-	-	(7,562,683)
0399. Total Other Revenues	(144,229)	(186,287)	(5,496,798)
Detail of Other Medical and Hospital:			
2201. PT/OT/ST, Supplies, Prosthetics, etc.	2,174,235	5,161,563	9,113,507
2202. Bad Debt Expense	(144,555)	(207,769)	82,029
2203. Out of Area Claims Expense	-	-	-
2204. PDR	-	-	-
2299. Total Other Medical and Hospital	2,029,680	4,953,794	9,195,536
Detail of Other MH & SAS:			
4101.	-	-	-
4199. Total Other MH & SAS	-	-	-
Detail of Other Administration:			
6101. Equipment Rental	2,487,600	4,890,504	9,322,837
6102. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc.	737,820	1,450,518	2,765,143
6103. Auditing, Actuarial, and Other Consulting	1,334,570	2,623,700	5,001,597
6104. Outsourced Services	1,124,690	2,211,087	4,215,027
6105. Postage/Telephone	202,323	397,756	758,247
6106. Printing and Stationary	31,941	62,795	119,707
6199. Total Other Administration	5,918,944	11,636,360	22,182,558

Report #2A: TennCare Select Only

	Current Year		Previous Year
	Current Period	**Year-to-Date Total**	**Total**
Member Months	109,685	235,974	615,965
Estimated Revenues:			
1. TennCare Capitation	270,903,063	482,872,823	715,341,755
2. Investment	-	-	-
3. Other Revenues	4,506	0	0
4. **Total Estimated Revenues** (Lines 1 to 3)	270,907,569	482,872,823	715,341,755
Estimated Expenses:			
Hospital and Medical (w/o Mental Health)			
5. Capitated Physician Services	57,233	121,782	355,203
6. Fee-for Service Physician Services	184,385,378	328,343,000	402,752,069
7. Inpatient Hospital Services	7,818,958	14,809,658	38,909,507
8. Outpatient Hospital Services	4,562,508	7,199,772	13,966,299
9. Emergency Room Services	1,882,542	3,326,369	6,780,432
10. Dental Services	-	-	-
11. Vision Services	-	-	-
12. Pharmacy Services	-	-	(190)
13. Home Health Services	21,776,296	40,141,158	90,406,167
14. Chiropractic Services	-	-	-
15. Radiology Services	1,453,448	2,717,799	5,620,180
16. Laboratory Services	1,939,500	3,502,324	5,760,234
17. Durable Medical Equipment Services	2,642,747	4,772,065	11,702,718
18. Transportation Services	1,715,971	2,218,027	3,638,274
19. Outside Referrals	-	-	-
20. Occupancy, Depreciation and Amortization	-	-	-
21. ECF			
22. Other Medical and Hospital Services - Write-Ins	796,980	660,103	2,218,716
23. **Subtotal Medical and Hospital** (Lines 5 to 22)	229,031,561	407,812,057	582,109,609
Mental Health and Substance Abuse Services			
24. Inpatient Psychiatric Facility Services	2,875,620	5,777,926	12,854,772
25. Inpatient Substance Abuse Treatment and Detox	2,309	10,891	30,026
26. Outpatient Mental Health Services	3,440,705	7,753,084	13,131,138
27. Outpatient Substance Abuse Treatment and Detox	-	-	-
28. Housing/Residential Treatment	1,424,058	2,087,623	2,718,344
29. Specialized Crisis Services	266,123	596,803	1,115,799
30. Psychiatric Rehab and Support Services	2,099	(7,495)	927
31. Case Management	267,507	444,200	914,962
32. Forensics	-	-	-
33. Other Judicial	-	-	-
34. Pharmacy	-	-	-
35. Lab Services	14,754	28,098	50,052
36. Transportation	-	-	-
37. Occupancy, Depreciation and Amortization	-	-	-
38. Other Mental Health and Substance Abuse Services	6,663,833	11,293,919	21,157,100
39. PCP and Specialist Services	-	-	-
40. Tennessee Health Link	1,579,885	1,597,951	6,446,150
41. Other Mental Health Services - Write-Ins	-	-	-
42. **Subtotal MH & SAS** (Lines 24 to 41)	16,536,893	29,583,000	58,419,270
CHOICES			
43. Nursing Facility Care	1,150,249	1,810,276	980,349
44. HCBS Services	3,473	4,442	8,438
45. Subtotal CHOICES	1,153,722	1,814,718	988,787
46. Value Based Payouts	-	-	-
47. Value Based Recoveries	-	-	-
48. Other Medical Incentive Pool and Withhold Adjustments	-	(3,087)	2,431
49. **Subtotal Hospital, Medical, MH&SAS, CHOICES** (Lines 23,42,45,46,47 and 48)	246,722,176	439,206,688	641,520,097
LESS:			
50. Net Reinsurance Recoveries Incurred	-	-	-
51. Copayments	1,360	4,377	16,883
52. Subrogation and Coordination of Benefits	-	-	-
53. **Subtotal Reinsurance, Copay, Subrogation** (Lines 48 to 50)	1,360	4,377	16,883
54. **Total Hospital, Medical, MH&SAS** (Lines 47 and 51)	246,720,816	439,202,311	641,503,214
Administration:			
55. Compensation	5,331,157	10,777,969	21,329,981
56. Direct and Allocated Admin expenses			
57. Marketing	17,541	35,462	70,180
58. Health Insurer Fee			
59. Interest Expense	-	-	-
60. Premium Tax Expense	16,287,817	29,084,190	43,162,194
61. Occupancy, Depreciation, and Amortization	222,147	449,113	887,915
62. Other Administration - Write-Ins	2,437,172	4,927,213	9,751,128
63. **Total Administration Expenses** (Lines 55 to 61)	24,295,834	45,273,947	75,201,398
64. **Total Expenses** (Lines 54 and 62)	271,016,650	484,476,258	716,704,612
65. Extraordinary Item	-	-	-
66. Provision for Income Tax	86,806	(212,245)	42,155
67. **Net Income (Loss)** (Line 4 Less Lines 63,64 and 65)	(195,887)	(1,391,191)	(1,405,012)
Write-Ins for Other Expense			
Detail of Other Revenues			
0301. Directed Premiums	484,849	1,142,487	3,690,097
0302. Directed Payments	(452,421)	(1,074,510)	(3,699,373)
0303. Directed Premium Tax	(28,840)	(67,976)	(222,290)
0304. Directed Payments Accrued	918	-	231,566
0305. Insurer Provider Revenue	-	-	-
0305. MLR Rebate Reserve	-	-	-
0399. Total Other Revenues	4,506	0	0
Detail of Other Medical and Hospital:			
2201. PT/OT/ST, Supplies, Prosthetics, etc.	688,021	1,169,773	2,048,684
2202. Bad Debt Expense	108,959	(509,670)	170,032
2203. Out of Area Claims Expense	-	-	-
2204. PDR	-		
2299. Total Other Medical and Hospital	796,980	660,103	2,218,716
Detail of Other MH & SAS:			
4101.	-	-	-
4102.	-	-	-
Detail of Other Administration:			
6101. Equipment Rental	1,024,289	2,070,798	4,098,183
6102. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc.	303,804	614,197	1,215,516
6103. Auditing, Actuarial, and Other Consulting	549,519	1,110,960	2,198,629
6104. Outsourced Services	463,100	936,246	1,852,865
6105. Postage/Telephone	83,308	168,423	333,314
6106. Printing and Stationary	13,152	26,589	52,621
6199. Total Other Administration	2,437,172	4,927,213	9,751,128

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	1,704,466,602	1,663,423,132	3,240,313,646
2. Net investment income	22,374,176	20,191,826	41,167,609
3. Miscellaneous income	0	0	0
4. Total (Lines 1 to 3)	1,726,840,778	1,683,614,958	3,281,481,255
5. Benefit and loss related payments	1,446,309,722	1,394,618,973	2,829,850,615
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	230,537,010	320,013,081	482,774,443
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	552,066	20,286,621	14,838,683
10. Total (Lines 5 through 9)	1,677,398,798	1,734,918,675	3,327,463,741
11. Net cash from operations (Line 4 minus Line 10)	49,441,980	(51,303,717)	(45,982,486)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	441,068,933	152,482,305	308,376,141
12.2 Stocks	40,155,129	234,994	61,937,970
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	136,204	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(98)	(1,952)	(8,000)
12.7 Miscellaneous proceeds	4,478,823	4,957,992	223,178
12.8 Total investment proceeds (Lines 12.1 to 12.7)	485,838,991	157,673,339	370,529,289
13. Cost of investments acquired (long-term only):			
13.1 Bonds	368,923,778	191,433,555	276,739,552
13.2 Stocks	2,394,758	21,863,397	52,122,534
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	0	(1)	0
13.6 Miscellaneous applications	2,398,218	8,764,133	819,178
13.7 Total investments acquired (Lines 13.1 to 13.6)	373,716,754	222,061,084	329,681,264
14. Net increase (or decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	112,122,237	(64,387,745)	40,848,026
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	0	0	94,500,000
16.6 Other cash provided (applied)	18,971,549	45,468,127	12,736,728
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	18,971,549	45,468,127	(81,763,272)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	180,535,766	(70,223,336)	(86,897,733)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	87,826,953	174,724,686	174,724,686
19.2 End of period (Line 18 plus Line 19.1)	268,362,719	104,501,350	87,826,953

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

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13	14
		2	3											
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health	Other Non-Health
Total Members at end of:														
1. Prior Year	644,925	14,704	0	0	0	0	0	29,603	600,618	0	0	0	0	0
2. First Quarter	608,630	14,167	0	0	0	0	0	30,094	564,369	0	0	0	0	0
3. Second Quarter	576,679	13,804	0	0	0	0	0	30,017	532,858	0	0	0	0	0
4. Third Quarter	0	0	0	0	0	0	0	0	0	0	0	0	0	0
5. Current Year	0	0	0	0	0	0	0	0	0	0	0	0	0	0
6. Current Year Member Months	3,620,261	84,052	0	0	0	0	0	179,980	3,356,229	0	0	0	0	0
Total Member Ambulatory Encounters for Period:														
7 Physician	4,395,514	65,819	0	0	0	0	0	517,545	3,812,150	0	0	0	0	0
8. Non-Physician	334,985	1,754	0	0	0	0	0	51,349	281,882	0	0	0	0	0
9. Total	4,730,499	67,573	0	0	0	0	0	568,894	4,094,032	0	0	0	0	0
10. Hospital Patient Days Incurred	282,792	4,147	0	0	0	0	0	56,044	222,601	0	0	0	0	0
11. Number of Inpatient Admissions	28,630	1,515	0	0	0	0	0	4,711	22,404	0	0	0	0	0
12. Health Premiums Written (a)	1,678,463,635	19,658,459	0	0	0	0	0	306,988,503	1,351,816,673	0	0	0	0	0
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	0	0	0	0	0
15. Health Premiums Earned	1,679,368,415	19,658,459	0	0	0	0	0	307,685,940	1,352,024,016	0	0	0	0	0
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Amount Paid for Provision of Health Care Services	1,445,361,225	19,232,696	0	0	0	0	0	287,238,556	1,138,889,973	0	0	0	0	0
18. Amount Incurred for Provision of Health Care Services	1,459,699,391	20,654,944	0	0	0	0	0	270,199,023	1,168,845,424	0	0	0	0	0

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 306,988,503

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

Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 Days	6 Over 120 Days	7 Total
Claims Unpaid (Reported)						
0299999 Aggregate accounts not individually listed-uncovered	0	0	0	0	0	0
0399999 Aggregate accounts not individually listed-covered	8,670,726	31,614,111	20,805,323	13,864,341	13,294,150	88,248,651
0499999 Subtotals	8,670,726	31,614,111	20,805,323	13,864,341	13,294,150	88,248,651
0599999 Unreported claims and other claim reserves						199,501,214
0699999 Total amounts withheld						0
0799999 Total claims unpaid						287,749,865
0899999 Accrued medical incentive pool and bonus amounts						1,326,801

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR - NET OF REINSURANCE

	Claims Paid Year to Date		Liability End of Current Quarter		5	6
	1	2	3	4		
Line of Business	On Claims Incurred Prior to January 1 of Current Year	On Claims Incurred During the Year	On Claims Unpaid Dec. 31 of Prior Year	On Claims Incurred During the Year	Claims Incurred in Prior Years (Columns 1 + 3)	Estimated Claim Reserve and Claim Liability December 31 of Prior Year
1. Comprehensive (hospital and medical) individual	2,461,788	16,770,908	(213,058)	4,321,291	2,248,730	2,682,110
2. Comprehensive (hospital and medical) group	0	0	0	0	0	0
3. Medicare Supplement	0	0	0	0	0	0
4. Vision only	0	0	0	0	0	0
5. Dental only	0	0	0	0	0	0
6. Federal Employees Health Benefits Plan	0	0	0	0	0	0
7. Title XVIII - Medicare	34,342,138	252,896,418	(2,682,106)	58,715,989	31,660,032	39,857,410
8 Title XIX - Medicaid	192,636,073	946,253,900	(15,701,646)	243,309,395	176,934,427	198,648,135
9. Credit A&H	0	0	0	0	0	0
10. Disability Income	0	0	0	0	0	0
11. Long-term care	0	0	0	0	0	0
12. Other health	0	0	0	0	0	0
13. Health subtotal (Lines 1 to 12)	229,439,999	1,215,921,226	(18,596,810)	306,346,675	210,843,189	241,187,655
14. Health care receivables (a)	4,300,210	46,926,199	0	1,752,699	4,300,210	19,385,260
15. Other non-health	0	0	0	0	0	0
16. Medical incentive pools and bonus amounts	312,330	636,167	592,464	734,337	904,794	905,494
17. Totals (Lines 13 - 14 + 15 + 16)	225,452,119	1,169,631,194	(18,004,346)	305,328,313	207,447,773	222,707,889

(a) Excludes $ 0 loans or advances to providers not yet expensed.

Notes to Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. The accompanying financial statements of Volunteer State Health Plan, Inc. (VSHP or the Company), doing business as BlueCare Tennessee, have been prepared in conformity with statutory accounting principles (SAP) prescribed or permitted by the Tennessee Department of Commerce and Insurance (the Department).

The Department recognizes only statutory accounting practices prescribed or permitted by the state of Tennessee (the State) for determining and reporting the financial condition and results of operations of an insurance company. Prescribed accounting practices are those practices which are incorporated directly or by reference to state laws, regulations and general administrative rules applicable to all insurance enterprises domiciled in the State. The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* has been adopted as a component of prescribed practices by the Department. All accounting practices that are not prescribed are considered to be permitted accounting practices and require approval of the Department.

The Company has accepted the risk for uninsured claims overpayments for which the Company determined the State was not responsible. At the direction of the Department, the Company records the uninsured claims overpayments as claims expense rather than reporting the net gain or loss on the general administrative expense line as required by SAP.

At the direction of the Department, the Company does not report the receivables and associated payables related to premium taxes for Administrative Services Only (ASO) and Administrative Services Contract (ASC) plans. This treatment has no impact on net income or surplus.

At the direction of the Department, the Company discloses gross transactions with the affiliates listed on Schedule Y of the Annual Statement. This treatment has no impact on net income or surplus.

A reconciliation of the Company's net income and surplus between NAIC SAP and practices prescribed and permitted by the State is as follows:

	SSAP #	F/S Page	F/S Line #	June 30, 2024	December 31, 2023
NET INCOME					
(1) VSHP state basis				$ 3,618,603	$ 73,965,159
(2) State prescribed practices that are an increase/(decrease) from NAIC SAP:				—	—
(3) State permitted practices that are an increase/(decrease) from NAIC SAP:				—	—
(4) NAIC SAP (1-2-3=4)				$ 3,618,603	$ 73,965,159
SURPLUS					
(5) VSHP state basis				$ 577,878,113	$ 602,621,208
(6) State prescribed practices that are an increase/(decrease) from NAIC SAP:				—	—
(7) State permitted practices that are an increase/(decrease) from NAIC SAP:				—	—
(8) NAIC SAP (5-6-7=8)				$ 577,878,113	$ 602,621,208

B. There were no significant changes since December 31, 2023.

C. (1) There were no significant changes since December 31, 2023.

(2) Bonds not backed by other loans with an NAIC designation of 1 or 2 are reported at amortized cost using the scientific amortization method. Bonds with a designation of 3 through 6 are reported at the lower of amortized cost or fair value.

(3)-(5) There were no significant changes since December 31, 2023.

(6) Loan-backed securities with an NAIC designation of 1 or 2 are reported at amortized cost, net of principal pay-downs. Loan-backed securities with a designation of 3 through 6 are reported at the lower of amortized cost or fair value. The NAIC identifies certain loan-backed securities where financial modeling is required to determine the carrying value. This value is determined by the initial NAIC designation and NAIC CUSIP specific modeled breakpoints. The adjustment methodology for loan-backed securities is retrospective.

(7)-(13) There were no significant changes since December 31, 2023.

D. Management has assessed the Company's ability to continue as a going concern and noted no issues.

2. Accounting Changes and Corrections of Errors

There were no significant changes since December 31, 2023.

3. Business Combinations and Goodwill

There were no significant changes since December 31, 2023.

Notes to Financial Statements

4. Discontinued Operations

There were no significant changes since December 31, 2023.

5. Investments

A-C. There were no significant changes since December 31, 2023.

D. The Company had loan-backed securities as of June 30, 2024.

(1) Prepayment assumptions for loan-backed securities are obtained from Clearwater Analytics, bond portfolio managers, pricing services and custodians. The assumptions are consistent with current interest rates and the current economic environment. Fair values are obtained from independent pricing services using actual market quotes, if available, or matrix pricing of securities with similar terms.

(2) For the period ended June 30, 2024, the Company did not have intent to sell any loan-backed securities deemed to be subject to other-than-temporary-impairments (OTTI).

(3) The recognized OTTI on loan-backed securities based solely on the fact that the present value of the expected cash flows was less than the amortized cost basis of the securities during the period ended June 30, 2024 is as follows:

CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
81761TAG0	$ 447,220	$ 398,723	$ 48,497	$ 398,723	$ 365,395	6/30/2024
Total			$ 48,497			

(4) Aggregate unrealized losses and related fair value of loan-backed securities where fair value was less than amortized cost as of June 30, 2024 and for which OTTI has not been recognized is as follows:

a. The aggregate amount of unrealized losses:	1. Less than 12 months	$	312,151
	2. 12 months or longer	$	6,087,947
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 months	$	64,610,671
	2. 12 months or longer	$	60,526,017

(5) On a quarterly basis, management uses a variety of methods and procedures, both quantitative and qualitative, to review and analyze the Company's investment portfolio to identify securities that management believes to be other-than-temporarily impaired.

E. The Company had no dollar repurchase agreements or securities lending transactions during the period ended June 30, 2024.

F. The Company had no repurchase agreements transactions accounted for as secured borrowing as of June 30, 2024.

G. The Company had no reverse repurchase agreements transactions accounted for as secured borrowing as of June 30, 2024.

H. The Company had no repurchase agreements transactions accounted for as a sale during the period ended June 30, 2024.

I. The Company had no reverse repurchase agreements transactions accounted for as a sale during the period ended June 30, 2024.

J-L. There were no significant changes since December 31, 2023.

M. The Company had no working capital finance investments as of June 30, 2024.

N. The Company did not offset any derivative, repurchase, reverse repurchase, securities borrowing or securities lending assets and liabilities as of June 30, 2024.

O-Q. There were no significant changes since December 31, 2023.

R. The Company had no investments in a commingled cash pool as of June 30, 2024.

6. Joint Ventures, Partnerships and Limited Liability Companies

There were no significant changes since December 31, 2023.

7. Investment Income

There were no significant changes since December 31, 2023.

8. Derivative Instruments

A. The Company had no derivative instruments during the period ended June 30, 2024.

B. Not applicable to health entities.

Notes to Financial Statements

9. Income Taxes

The application of Statement of Statutory Accounting Principles (SSAP) SSAP No. 101 — *Income Taxes* (SSAP No. 101) requires a company to evaluate the recoverability of its deferred tax asset (DTA) and to establish a valuation allowance, if necessary, to reduce the DTA to an amount that is more likely than not to be realized. Considerable judgment is required in determining whether a valuation allowance is necessary, and if so, the amount of such valuation allowance. In evaluating the need for a valuation allowance, the Company considers many factors, including: (1) the nature of DTAs and deferred tax liabilities (DTLs); (2) whether they are ordinary or capital; (3) the timing of their reversal; (4) taxable income in prior carryback years as well as projected taxable earnings exclusive of reversing temporary differences and carryforwards; (5) the length of time that carryovers can be utilized; (6) unique tax rules that would impact the utilization of the DTAs; and (7) tax planning strategies that the Company would employ to avoid a tax benefit from expiring unused. Management believes it is more likely than not that the DTAs will be realized.

A. The components of the net deferred taxes recognized in the Company's balance sheet are as follows:

1.

	June 30, 2024			December 31, 2023			Change		
	1	2	3 (Col 1 + 2)	4	5	6 (Col 4 + 5)	7 (Col 1 - 4)	8 (Col 2 - 5)	9 (Col 7 + 8)
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
(a) Gross DTA	$ 13,648,040	$ 752,922	$ 14,400,962	$ 7,141,026	$ 982,811	$ 8,123,837	$ 6,507,014	$ (229,889)	$ 6,277,125
(b) Statutory valuation allowance adjustments	—	—	—	—	—	—	—	—	—
(c) Adjusted gross DTA (1a - 1b)	13,648,040	752,922	14,400,962	7,141,026	982,811	8,123,837	6,507,014	(229,889)	6,277,125
(d) DTA nonadmitted	—	—	—	—	—	—	—	—	—
(e) Subtotal net admitted DTA (1c -1d)	13,648,040	752,922	14,400,962	7,141,026	982,811	8,123,837	6,507,014	(229,889)	6,277,125
(f) DTL	533,249	17,667,081	18,200,330	471,820	18,965,217	19,437,037	61,429	(1,298,136)	(1,236,707)
(g) Net admitted DTA/(Net DTL) (1e - 1f)	$ 13,114,791	$(16,914,159)	$ (3,799,368)	$ 6,669,206	$(17,982,406)	$(11,313,200)	$ 6,445,585	$ 1,068,247	$ 7,513,832

2.

	June 30, 2024			December 31, 2023			Change		
	1	2	3 (Col 1 + 2)	4	5	6 (Col 4 + 5)	7 (Col 1 - 4)	8 (Col 2 - 5)	9 (Col 7 + 8)
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Admission calculation components (SSAP No. 101)									
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 12,839,119	$ 750,888	$ 13,590,007	$ 6,137,750	$ 210,725	$ 6,348,475	$ 6,701,369	$ 540,163	$ 7,241,532
(b) Adjusted gross DTA expected to be realized (excluding the amount of DTA from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2 below)	154,256	—	154,256	275,811	770,052	1,045,863	(121,555)	(770,052)	(891,607)
1. Adjusted gross DTA expected to be realized following the balance sheet date	154,256	—	154,256	275,811	770,052	1,045,863	(121,555)	(770,052)	(891,607)
2. Adjusted gross DTA allowed per limitation threshold	xxx	xxx	86,681,717	xxx	xxx	90,393,181	xxx	xxx	(3,711,464)
(c) Adjusted gross DTA (excluding the amount of DTA from 2(a) and 2(b) above) offset by gross DTL	654,665	2,034	656,699	727,465	2,034	729,499	(72,800)	—	(72,800)
(d) DTA admitted as the result of application of SSAP No. 101 (Total (2(a) + 2(b) + 2(c))	$ 13,648,040	$ 752,922	$ 14,400,962	$ 7,141,026	$ 982,811	$ 8,123,837	$ 6,507,014	$ (229,889)	$ 6,277,125

3.

		2024	2023
(a)	Ratio percentage used to determine recovery period and threshold limitation amount	568 %	568 %
(b)	Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 602,621,208	$ 602,621,208

Notes to Financial Statements

4.

	June 30, 2024		December 31, 2023		Change	
	1	2	3	4	5	6
	Ordinary	Capital	Ordinary	Capital	(Col 1 - 3) Ordinary	(Col 2 - 4) Capital
Impact of Tax-Planning Strategies						
(a) Determination of adjusted gross DTA and net admitted DTA, by tax character, as a percentage						
1. Adjusted gross DTAs amount from Note 9A1(c)	$13,648,040	$752,922	$7,141,026	$982,811	$6,507,014	$(229,889)
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	— %	— %	— %	— %	— %	— %
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	$13,648,040	$752,922	$7,141,026	$982,811	$6,507,014	$(229,889)
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	— %	— %	— %	— %	— %	— %
(b) Does the Company's tax-planning strategies include the use of reinsurance?			Yes		No	X

B. The Company had no unrecognized DTLs during the periods ended June 30, 2024 or December 31, 2023.

Notes to Financial Statements

C. The provisions for incurred income taxes for the periods ended are as follows:

		1 June 30, 2024		2 December 31, 2023		3 Change
1. Current income tax:						
(a) Federal	$	552,066	$	14,838,683	$	(14,286,617)
(b) Foreign		—		—		—
(c) Subtotal (1a+1b)		552,066		14,838,683		(14,286,617)
(d) Federal income tax on net capital gains		—		—		—
(e) Utilization of capital loss carryforwards		—		—		—
(f) Other		—		—		—
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	$	552,066	$	14,838,683	$	(14,286,617)
2. DTA:						
(a) Ordinary						
(1) Discounting of unpaid losses	$	881,094	$	741,656	$	139,438
(2) Unearned premium reserve		—		—		—
(3) Policyholder reserves		—		—		—
(4) Investments		—		—		—
(5) Deferred acquisition costs		—		—		—
(6) Policyholder dividends accrual		—		—		—
(7) Fixed assets		—		—		—
(8) Compensation and benefits accrual		1,142,009		1,045,935		96,074
(9) Pension accrual		—		—		—
(10) Receivables - nonadmitted		7,545,153		2,938,789		4,606,364
(11) Net operating loss carryforward		—		—		—
(12) Tax credit carryforward		—		—		—
(13) Other		4,079,784		2,414,646		1,665,138
(99) Subtotal (sum of 2a1 through 2a13)		13,648,040		7,141,026		6,507,014
(b) Statutory valuation allowance adjustment		—		—		—
(c) Nonadmitted		—		—		—
(d) Admitted ordinary DTA (2a99 – 2b – 2c)		13,648,040		7,141,026		6,507,014
(e) Capital						
(1) Investments		752,922		982,811		(229,889)
(2) Net capital loss carryforward		—		—		—
(3) Real estate		—		—		—
(4) Other		—		—		—
(99) Subtotal (2e1+2e2+2e3+2e4)		752,922		982,811		(229,889)
(f) Statutory valuation allowance adjustment		—		—		—
(g) Nonadmitted		—		—		—
(h) Admitted capital DTA (2e99 – 2f – 2g)		752,922		982,811		(229,889)
(i) Admitted DTA (2d + 2h)	$	14,400,962	$	8,123,837	$	6,277,125
3. DTL:						
(a) Ordinary						
(1) Investments	$	—	$	—	$	—
(2) Fixed assets		—		—		—
(3) Deferred and uncollected premiums		—		—		—
(4) Policyholder reserves		—		—		—
(5) Other		533,249		471,820		61,429
(99) Subtotal (3a1+3a2+3a3+3a4+3a5)		533,249		471,820		61,429
(b) Capital						
(1) Investments		17,667,081		18,965,217		(1,298,136)
(2) Real estate		—		—		—
(3) Other		—		—		—
(99) Subtotal (3b1+3b2+3b3)		17,667,081		18,965,217		(1,298,136)
(c) DTL (3a99 + 3b99)	$	18,200,330	$	19,437,037	$	(1,236,707)
4. Net DTA/(DTL) (2i - 3c)	$	(3,799,368)	$	(11,313,200)	$	7,513,832

D-I. There were no significant changes since December 31, 2023.

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

There were no significant changes since December 31, 2023.

Notes to Financial Statements

11. Debt

A. There were no significant changes since December 31, 2023.

B. The Company had no Federal Home Loan Bank agreements during the periods ended June 30, 2024 or December 31, 2023.

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

A. The Company participates in defined benefit plans sponsored by BlueCross BlueShield of Tennessee, Inc. (BCBST). The assets and obligations of the defined benefit plans are recorded on the financial statements of BCBST and all disclosures related to defined benefit plans are included in the quarterly statement of BCBST.

B-I. There were no significant changes since December 31, 2023.

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

There were no significant changes since December 31, 2023.

14. Liabilities, Contingencies and Assessments

There were no significant changes since December 31, 2023.

15. Leases

There were no significant changes since December 31, 2023.

16. Information About Financial Instruments with Off-Balance-Sheet Risk and Financial Instruments with Concentrations of Credit Risk

There were no significant changes since December 31, 2023.

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

A. There were no significant changes since December 31, 2023.

B. The Company had no transfers, servicing or extinguishments of financial assets or liabilities during the period ended June 30, 2024.

C. The Company had no wash sales involving transactions for securities with an unrated NAIC designation or an NAIC designation of 3, 4, 5 or 6 for the period ended June 30, 2024.

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

There were no significant changes since December 31, 2023.

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

There were no significant changes since December 31, 2023.

20. Fair Value Measurements

A&B.(1) The Company's financial assets and liabilities measured and reported at fair value using the hierarchy defined by SSAP No. 100R — *Fair Value* as of June 30, 2024 are as follows:

	June 30, 2024			
Description for each class of asset or liability	**Level 1**	**Level 2**	**Level 3**	**Total**
a. Assets at fair value				
Bonds below investment grade:				
Commercial and residential mortgage-backed securities	$ —	$ 2,278,492	$ —	$ 2,278,492
Convertible bonds	1,346,473	8,717,557	—	10,064,030
Total bonds below investment grade	1,346,473	10,996,049	—	12,342,522
Stocks:				
Preferred stocks	2,959,265	—	—	2,959,265
Common stocks	153,449,075	213,951	—	153,663,026
Total stocks	156,408,340	213,951	—	156,622,291
Total assets at fair value	$ 157,754,813	$ 11,210,000	$ —	$ 168,964,813
b. Liabilities at fair value	$ —	$ —	$ —	$ —
Total liabilities at fair value	$ —	$ —	$ —	$ —

(2) The Company did not hold any investments classified as Level 3.

(3) Transfers between levels are reported as of the beginning of the reporting period of the transfer.

Notes to Financial Statements

(4) Valuation techniques for estimating fair value are generally categorized into three types. The market approach uses prices and other relevant information from market transactions involving identical or comparable assets. The income approach uses future amounts, such as cash flows or earnings, in a discounted cash flow analysis. The cost approach is based on the amount that would be required to replace the asset or the service capacity of the asset. The Company uses valuation techniques that are appropriate in the circumstances and for which sufficient data is reasonably available.

Fair values are based on quoted market prices when available. In instances where there is little or no market activity for the same or similar instruments, management estimates fair value using methods, models and assumptions a hypothetical market participant would use to determine a current transaction price. These valuation techniques involve estimation and judgment which could become significant with increasingly complex instruments or pricing models. The degree of judgment utilized in measuring fair value correlates to the level of pricing observability. Pricing observability is impacted by a number of factors including the type of financial instrument, whether the financial instrument is new to the market and not yet established, the characteristics specific to the transaction and overall market conditions. Where appropriate, adjustments are included to reflect the risk inherent in a particular methodology, model or input used.

A description of the inputs and methods used to determine fair value for financial assets is as follows:

Level 1 assets – Fair values are determined using unadjusted quoted prices in active markets provided by independent pricing services.

Level 2 assets – Fair values are determined using prices provided by independent pricing services, which may use quoted market prices of similar securities or models that incorporate inputs that are currently observable in the markets for similar or identical securities. Inputs that are often used in the valuation methodologies include broker quotes, benchmark yields, credit spreads, default rates and prepayment speeds.

When determining fair value, the Company obtains an understanding of the methods, models and inputs used by independent pricing services and has controls in place to validate that amounts provided represent current exit prices. In addition, management periodically reviews securities in the portfolio with the Company's investment managers. If unusual fluctuations or significant variances in the pricing provided from different sources are noted, management may obtain additional information from other pricing services, or request an investigation into the valuation of the security by the pricing service to validate the quoted price.

Quantitative information regarding commercial and residential mortgage-backed securities that are measured and reported at fair value as of June 30, 2024 is as follows:

- The average credit rating was B.
- The weighted average duration of the securities was approximately 4.5 years.
- No underlying assets were guaranteed or had other credit enhancements.

(5) The Company had no derivative assets or liabilities as of June 30, 2024.

C. The fair value of the Company's financial assets as of June 30, 2024 is as follows:

	June 30, 2024					
Type of Financial Instrument	**Aggregate Fair Value**	**Admitted Assets**	**Level 1**	**Level 2**	**Level 3**	**Not Practicable (Carrying Value)**
Bonds:						
U.S. Treasuries	$ 53,476,355	$ 53,293,327	$ 53,476,355	$ —	$ —	$ —
Government agencies	519,175	562,053	—	519,175	—	—
States and municipalities	91,882,167	93,215,807	—	91,882,167	—	—
Foreign governments, including Canada	8,915,471	8,967,417	2,824,252	6,091,219	—	—
Agency mortgage-backed securities	86,390,160	86,468,057	—	86,390,160	—	—
Commercial and residential mortgage-backed securities	57,718,353	61,405,811	—	57,718,353	—	—
Asset-backed securities	67,547,145	68,673,945	—	67,547,145	—	—
Corporate debt securities	166,410,575	168,471,971	45,220,457	121,190,118	—	—
Convertible bonds	35,125,436	34,706,527	10,857,694	24,267,742	—	—
Total bonds	567,984,837	575,764,915	112,378,758	455,606,079	—	—
Stocks:						
Preferred stocks	5,702,954	5,608,958	5,702,954	—	—	—
Common stocks	153,663,026	153,663,026	153,449,075	213,951	—	—
Total stocks	159,365,980	159,271,984	159,152,029	213,951	—	—
Short-term investments	1,773,573	1,760,329	688,548	1,085,025	—	—
Total investments	$ 729,124,390	$ 736,797,228	$ 272,219,335	$ 456,905,055	$ —	$ —

D. The Company held no financial assets for which it was not practicable to estimate the fair value as of June 30, 2024.

Notes to Financial Statements

E. The Company held no investments measured using the net asset value practical expedient as of June 30, 2024.

21. Other Items

A-B. There were no significant changes since December 31, 2023.

C. *Administrative Expense Analysis*

Expenses are shown on the Statement of Revenue and Expenses net of administrative fees from ASC and ASO contracts. The following provides a comparison of expenses adjusted for ASC and ASO fees and premium tax during the periods ended June 30, 2024 and 2023:

Line #	Administrative Expenses	June 30, 2024	June 30, 2023	% Change
20	Claims adjustment expense	$ 86,687,348	$ 89,677,394	
21	General administrative expense	165,020,616	145,958,267	
	Total expense	251,707,964	235,635,661	
	ASC fees	45,012,439	29,739,862	
	ASO fees	40,359,774	31,049,630	
	Premium tax and other regulatory fees	(144,837,209)	(120,496,397)	
	Expenses, net of adjustment	$ 192,242,968	$ 175,928,756	9.3%

Medical Loss Ratio

As of June 30, 2024, the Company accrued medical loss ratio rebates totaling $28,117,238 for the 2021 benefit year due to the Division of TennCare. This accrual is recorded to page 3, line 4.

Retroactive Premium Rate Adjustment

The Company notified the Division of TennCare that the Company's estimate of the 2024 premium rates could possibly be deficient based upon the risk mix of the Company's members. The Division of TennCare committed to a mid-year retroactive premium rate adjustment of $117,210,199 during 2024, which the Company has recognized the rate adjustment proportionately during the period ended June 30, 2024. The rate adjustment was recorded to page 4, line 2.

D-I. There were no significant changes since December 31, 2023.

22. Events Subsequent

Subsequent events have been considered through August 12, 2024 for the period ended June 30, 2024.

Type I – Recognized Subsequent Events:

The Company had no required disclosures of Type I events.

Type II – Non-recognized Subsequent Events:

The Company had no required disclosures of Type II events.

23. Reinsurance

There were no significant changes since December 31, 2023.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

A-D. There were no significant changes since December 31, 2023.

E. The products offered by the Company are not subject to the risk-sharing provisions of the Affordable Care Act.

25. Change in Incurred Claims and Claim Adjustment Expenses

As of December 31, 2023, the reserve for unpaid insured claims, accrued medical incentive pool and unpaid claim adjustment expenses, net of healthcare receivables, was $228,613,015. Through June 30, 2024, $231,430,009 was paid for expenses attributable to insured events of prior years. The re-estimation of reserves for unpaid insured claims, accrued medical incentive pool and unpaid claim adjustment expenses, net of healthcare receivables, for 2023 and prior based on the latest information known regarding individual claims, as well as the ongoing analysis of recent loss development trends, resulted in a favorable prior-year development of $15,664,814. The estimated net recoveries remaining for prior years is $18,481,808 as of June 30, 2024, due to the estimation that recoveries will exceed payouts.

26. Intercompany Pooling Arrangements

There were no significant changes since December 31, 2023.

27. Structured Settlements

Not applicable to health entities.

28. Health Care Receivables

There were no significant changes since December 31, 2023.

Notes to Financial Statements

29. Participating Policies

There were no significant changes since December 31, 2023.

30. Premium Deficiency Reserves

There were no significant changes since December 31, 2023.

31. Anticipated Salvage and Subrogation

There were no significant changes since December 31, 2023.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change: .....

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

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

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

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

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

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2023

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2021

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 03/16/2023

6.4 By what department or departments?
Tennessee Department of Commerce and Insurance .....

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

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

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

7.2 If yes, give full information:
.....

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

GENERAL INTERROGATORIES

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

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

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

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
The annual review of the Code of Conduct resulted in amended wording and formatting for consistency, clarity and applicability to newly created Company policies. Situational examples were also updated and/or incorporated to reflect current examples of inquiries received through the Compliance Hotline. The revised Code of Conduct was effective January 2024.

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ......$ 0

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ......$ 0

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

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

14.2 If yes, please complete the following:

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

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

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ...... $ 0

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ...... $ 0

16.3 Total payable for securities lending reported on the liability page. ...... $ 0

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
Bank of New York Mellon	One Mellon Center, Pittsburgh, PA 15258

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Camden Asset Management, L.P.	U
Eagle Point Credit Management, LLC	U
Income Research + Management	U
Loomis, Sayles & Company, L.P.	U
MacKay Shields, LLC	U
Northern Trust Asset Management	U
Northern Trust Guaranteed Advisors	U
Pacific Investment Management Company	U
Raymond James	U
Voya Investment Management	U
Wellington Management Company, LLP	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
106772	Camden Asset Management, LP	IUJOPS7WMOVTYSB3XY51	SEC	NO
166370	Eagle Point Credit Management, LLC	549300JTV07DRG00U053	SEC	NO
104863	Income Research + Management	254900RO33N8JBVSKJ39	SEC	NO
105377	Loomis, Sayles & Company, L.P.	JIZPN2RX3UMNOYIDI313	SEC	NO
107717	MacKay Shields, LLC	549300Y7LLCOFU7R8H16	SEC	NO
105780	Northern Trust Asset Management	BEL4B8X7EHJU845Y2N39	SEC	NO
007927	Northern Trust Guaranteed Advisors	3CHSO99JSPHD9HGNYJ46	SEC	NO
104559	Pacific Investment Management Company	549300KGPYQZXGMYYN38	SEC	NO
000705	Raymond James	U4ONQX15J3RO8XCKE979	SEC	NO
106494	Voya Investment Management	L1XJE5NM4QE6WSI2J24	SEC	NO
106595	Wellington Management Company, LLP	549300YHP12TEZNLCX41	SEC	NO

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - HEALTH

1. Operating Percentages:

   1.1 A&H loss percent .... 90.5 %

   1.2 A&H cost containment percent .... 3.5 %

   1.3 A&H expense percent excluding cost containment expenses .... 11.4 %

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

2.2 If yes, please provide the amount of custodial funds held as of the reporting date .... $ 0

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

2.4 If yes, please provide the balance of the funds administered as of the reporting date .... $ 0

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

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only								
		2	3	4	5	6	7	8	9	10
States, etc.	Active Status (a)	Accident and Health Premiums	Medicare Title XVIII	Medicaid Title XIX	CHIP Title XXI	Federal Employees Health Benefits Program Premiums	Life and Annuity Premiums & Other Considerations	Property/ Casualty Premiums	Total Columns 2 Through 8	Deposit-Type Contracts
1. Alabama AL	N	0	0	0	0	0	0	0	0	0
2. Alaska AK	N	0	0	0	0	0	0	0	0	0
3. Arizona AZ	N	0	0	0	0	0	0	0	0	0
4. Arkansas AR	N	0	0	0	0	0	0	0	0	0
5. California CA	N	0	0	0	0	0	0	0	0	0
6. Colorado CO	N	0	0	0	0	0	0	0	0	0
7. Connecticut CT	N	0	0	0	0	0	0	0	0	0
8. Delaware DE	N	0	0	0	0	0	0	0	0	0
9. District of Columbia DC	N	0	0	0	0	0	0	0	0	0
10. Florida FL	N	0	0	0	0	0	0	0	0	0
11. Georgia GA	N	0	0	0	0	0	0	0	0	0
12. Hawaii HI	N	0	0	0	0	0	0	0	0	0
13. Idaho ID	N	0	0	0	0	0	0	0	0	0
14. Illinois IL	N	0	0	0	0	0	0	0	0	0
15. Indiana IN	N	0	0	0	0	0	0	0	0	0
16. Iowa IA	N	0	0	0	0	0	0	0	0	0
17. Kansas KS	N	0	0	0	0	0	0	0	0	0
18. Kentucky KY	N	0	0	0	0	0	0	0	0	0
19. Louisiana LA	N	0	0	0	0	0	0	0	0	0
20. Maine ME	N	0	0	0	0	0	0	0	0	0
21. Maryland MD	N	0	0	0	0	0	0	0	0	0
22. Massachusetts MA	N	0	0	0	0	0	0	0	0	0
23. Michigan MI	N	0	0	0	0	0	0	0	0	0
24. Minnesota MN	N	0	0	0	0	0	0	0	0	0
25. Mississippi MS	N	0	0	0	0	0	0	0	0	0
26. Missouri MO	N	0	0	0	0	0	0	0	0	0
27. Montana MT	N	0	0	0	0	0	0	0	0	0
28. Nebraska NE	N	0	0	0	0	0	0	0	0	0
29. Nevada NV	N	0	0	0	0	0	0	0	0	0
30. New Hampshire NH	N	0	0	0	0	0	0	0	0	0
31. New Jersey NJ	N	0	0	0	0	0	0	0	0	0
32. New Mexico NM	N	0	0	0	0	0	0	0	0	0
33. New York NY	N	0	0	0	0	0	0	0	0	0
34. North Carolina NC	N	0	0	0	0	0	0	0	0	0
35. North Dakota ND	N	0	0	0	0	0	0	0	0	0
36. Ohio OH	N	0	0	0	0	0	0	0	0	0
37. Oklahoma OK	N	0	0	0	0	0	0	0	0	0
38. Oregon OR	N	0	0	0	0	0	0	0	0	0
39. Pennsylvania PA	N	0	0	0	0	0	0	0	0	0
40. Rhode Island RI	N	0	0	0	0	0	0	0	0	0
41. South Carolina SC	N	0	0	0	0	0	0	0	0	0
42. South Dakota SD	N	0	0	0	0	0	0	0	0	0
43. Tennessee TN	L	0	306,988,503	1,351,816,673	19,658,459	0	0	0	1,678,463,635	0
44. Texas TX	N	0	0	0	0	0	0	0	0	0
45. Utah UT	N	0	0	0	0	0	0	0	0	0
46. Vermont VT	N	0	0	0	0	0	0	0	0	0
47. Virginia VA	N	0	0	0	0	0	0	0	0	0
48. Washington WA	N	0	0	0	0	0	0	0	0	0
49. West Virginia WV	N	0	0	0	0	0	0	0	0	0
50. Wisconsin WI	N	0	0	0	0	0	0	0	0	0
51. Wyoming WY	N	0	0	0	0	0	0	0	0	0
52. American Samoa AS	N	0	0	0	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0	0	0	0
54. Puerto Rico PR	N	0	0	0	0	0	0	0	0	0
55. U.S. Virgin Islands VI	N	0	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0	0	0	0
58. Aggregate Other Aliens OT	XXX	0	0	0	0	0	0	0	0	0
59. Subtotal	XXX	0	306,988,503	1,351,816,673	19,658,459	0	0	0	1,678,463,635	0
60. Reporting Entity Contributions for Employee Benefit Plans	XXX	0	0	0	0	0	0	0	0	0
61. Totals (Direct Business)	XXX	0	306,988,503	1,351,816,673	19,658,459	0	0	0	1,678,463,635	0
DETAILS OF WRITE-INS										
58001.	XXX									
58002.	XXX									
58003.	XXX									
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0	0	0	0

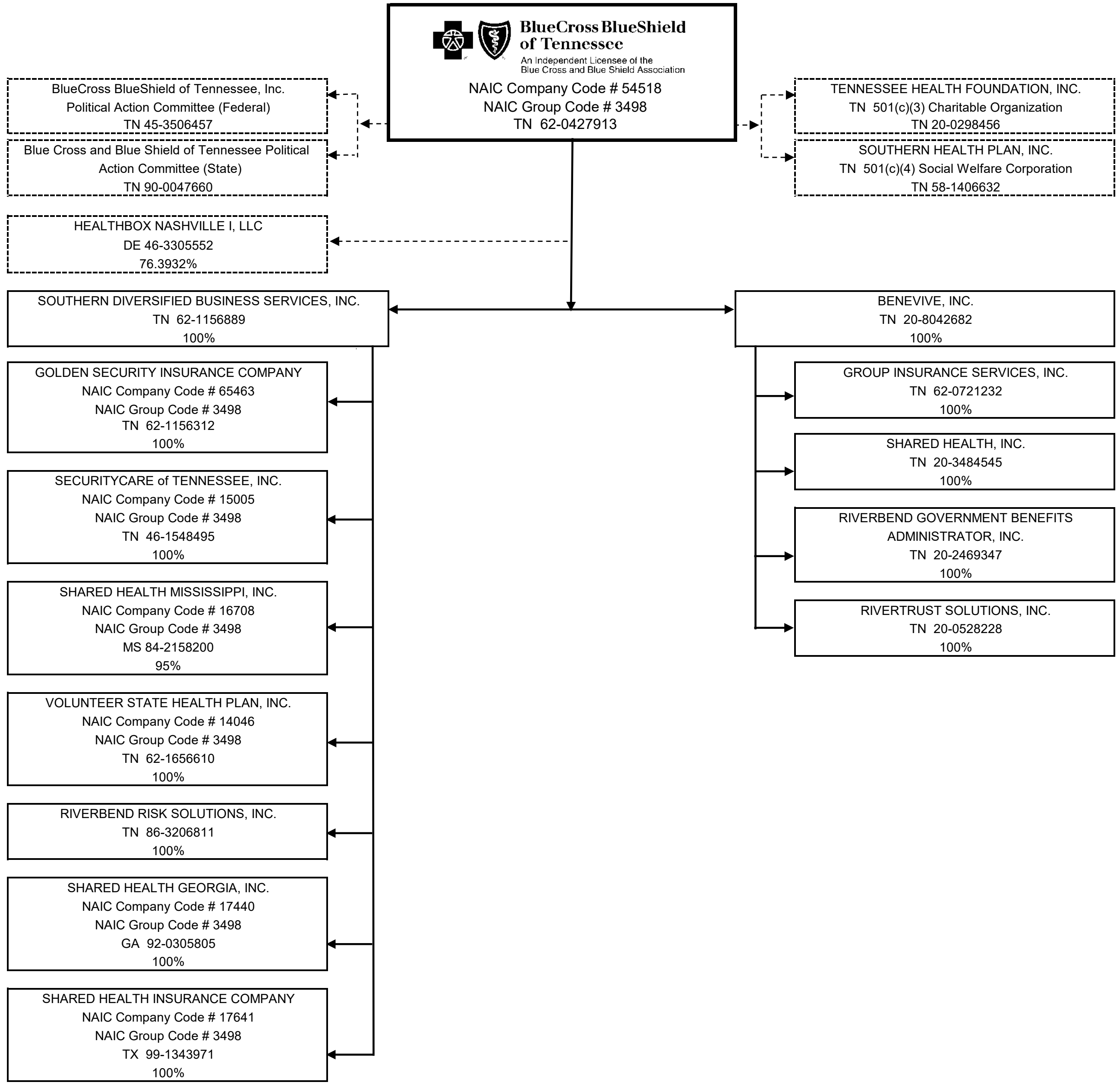
(a) Active Status Counts:

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

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
3498	BlueCross BlueShield of Tennessee	54518	62-0427913				BlueCross BlueShield of Tennessee, Inc.	TN	UIP			0.000		NO	
0000		00000	46-3305552				Healthbox Nashville I, Inc.	DE	NIA	BlueCross BlueShield of Tennessee, Inc.	Ownership, Influence	76.393	BlueCross BlueShield of Tennessee, Inc.	NO	
0000		00000	62-1156889				Southern Diversified Business Services, Inc.	TN	UDP	BlueCross BlueShield of Tennessee, Inc.	Ownership	100.000	BlueCross BlueShield of Tennessee, Inc.	YES	
3498	BlueCross BlueShield of Tennessee	14046	62-1656610				Volunteer State Health Plan, Inc.	TN	RE	Southern Diversified Business Services, Inc.	Ownership	100.000	BlueCross BlueShield of Tennessee, Inc.	YES	
3498	BlueCross BlueShield of Tennessee	65463	62-1156312				Golden Security Insurance Company	TN	IA	Southern Diversified Business Services, Inc.	Ownership	100.000	BlueCross BlueShield of Tennessee, Inc.	YES	
3498	BlueCross BlueShield of Tennessee	15005	46-1548495				SecurityCare of Tennessee, Inc.	TN	IA	Southern Diversified Business Services, Inc.	Ownership	100.000	BlueCross BlueShield of Tennessee, Inc.	YES	
3498	BlueCross BlueShield of Tennessee	16708	84-2158200				Shared Health Mississippi, Inc.	MS	IA	Southern Diversified Business Services, Inc.	Ownership	95.000	BlueCross BlueShield of Tennessee, Inc.	YES	
0000		00000	86-3206811				Riverbend Risk Solutions, Inc.	TN	IA	Southern Diversified Business Services, Inc.	Ownership	100.000	BlueCross BlueShield of Tennessee, Inc.	YES	
3498	BlueCross BlueShield of Tennessee	17440	92-0305805				Shared Health Georgia, Inc.	GA	IA	Southern Diversified Business Services, Inc.	Ownership	100.000	BlueCross BlueShield of Tennessee, Inc.	YES	
3498	BlueCross BlueShield of Tennessee	17641	99-1343971				Shared Health Insurance Company	TX	IA	Southern Diversified Business Services, Inc.	Ownership	100.000	BlueCross BlueShield of Tennessee, Inc.	YES	
0000		00000	20-8042682				BeneVive, Inc.	TN	NIA	BlueCross BlueShield of Tennessee, Inc.	Ownership	100.000	BlueCross BlueShield of Tennessee, Inc.	NO	
0000		00000	62-0721232				Group Insurance Services, Inc.	TN	NIA	BeneVive, Inc.	Ownership	100.000	BlueCross BlueShield of Tennessee, Inc.	NO	
0000		00000	20-2469347				Riverbend Government Benefits Administrator, Inc.	TN	NIA	BeneVive, Inc.	Ownership	100.000	BlueCross BlueShield of Tennessee, Inc.	NO	
0000		00000	20-0528228				RiverTrust Solutions, Inc.	TN	NIA	BeneVive, Inc.	Ownership	100.000	BlueCross BlueShield of Tennessee, Inc.	NO	
0000		00000	20-3484545				Shared Health, Inc.	TN	NIA	BeneVive, Inc.	Ownership	100.000	BlueCross BlueShield of Tennessee, Inc.	NO	
0000		00000	20-0298456				Tennessee Health Foundation, Inc.	TN	OTH	BlueCross BlueShield of Tennessee, Inc.	Board of Directors	0.000	BlueCross BlueShield of Tennessee, Inc.	NO	1
0000		00000	58-1406632				Southern Health Plan, Inc.	TN	OTH	BlueCross BlueShield of Tennessee, Inc.	Board of Directors	0.000	BlueCross BlueShield of Tennessee, Inc.	NO	2
0000		00000	45-3506457				BlueCross BlueShield of Tennessee, Inc. Political Action Committee (Federal)	TN	OTH	BlueCross BlueShield of Tennessee, Inc.	Management	0.000	BlueCross BlueShield of Tennessee, Inc.	NO	3
0000		00000	90-0047660				Blue Cross and Blue Shield of Tennessee Political Action Committee (State)	TN	OTH	BlueCross BlueShield of Tennessee, Inc.	Management	0.000	BlueCross BlueShield of Tennessee, Inc.	NO	4

Asterisk	Explanation
0000001	BlueCross BlueShield of Tennnessee, Inc. and Tennessee Health Foundation, Inc. share the same Board.
0000002	BlueCross BlueShield of Tennessee, Inc. appoints the Board of Southern Health Plan, Inc. doing business as BlueCross Blue Shield of Tennessee Community Trust.
0000003	BlueCross BlueShield of Tennessee, Inc. appoints the Federal PAC Director.
0000004	BlueCross BlueShield of Tennessee, Inc. appoints the State PAC Director.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

Bar Code:

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

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

OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	199,756	199,750
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	0	0
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	2	6
5.	Unrealized valuation increase/(decrease)	0	0
6.	Total gain (loss) on disposals	(63,554)	0
7.	Deduct amounts received on disposals	136,204	0
8.	Deduct amortization of premium and depreciation	0	0
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	0	199,756
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	0	199,756

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	837,412,542	851,718,381
2.	Cost of bonds and stocks acquired	371,318,536	328,862,086
3.	Accrual of discount	1,429,592	3,553,250
4.	Unrealized valuation increase/(decrease)	(6,225,990)	23,658,000
5.	Total gain (loss) on disposals	14,132,180	4,140,388
6.	Deduct consideration for bonds and stocks disposed of	481,224,062	370,314,111
7.	Deduct amortization of premium	811,475	2,240,803
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	994,424	1,964,648
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	735,036,899	837,412,542
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	735,036,899	837,412,542

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	520,590,204	114,037,807	204,284,185	(1,922,579)	520,590,204	428,421,247	0	506,696,721
2. NAIC 2 (a)	143,102,513	22,528,854	37,069,421	605,877	143,102,513	129,167,823	0	134,599,982
3. NAIC 3 (a)	15,179,084	935,131	2,163,054	1,115,158	15,179,084	15,066,319	0	13,469,191
4. NAIC 4 (a)	5,310,744	0	878,149	437,260	5,310,744	4,869,855	0	3,389,482
5. NAIC 5 (a)	0	0	0	0	0	0	0	0
6. NAIC 6 (a)	0	0	0	0	0	0	0	0
7. Total Bonds	684,182,544	137,501,792	244,394,808	235,717	684,182,544	577,525,245	0	658,155,377
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	5,417,494	285,156	8,017	(291,287)	5,417,494	5,403,346	0	5,025,351
10. NAIC 3	0	0	0	205,612	0	205,612	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	5,417,494	285,156	8,017	(85,675)	5,417,494	5,608,958	0	5,025,351
15. Total Bonds and Preferred Stock	689,600,038	137,786,948	244,402,825	150,042	689,600,038	583,134,203	0	663,180,727

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

NAIC 1 $ 688,535 ; NAIC 2 $ 1,071,794 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	1,760,329	XXX	1,759,076	0	10,533

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	2,202,612
2.	Cost of short-term investments acquired	5,200,991	6,807,506
3.	Accrual of discount	17,791	20,280
4.	Unrealized valuation increase/(decrease)	0	1,395
5.	Total gain (loss) on disposals	(98)	(160)
6.	Deduct consideration received on disposals	3,458,355	8,999,475
7.	Deduct amortization of premium	0	32,158
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,760,329	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	1,760,329	0

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	75,928,192	157,002,299
2.	Cost of cash equivalents acquired	2,463,888,706	3,913,595,569
3.	Accrual of discount	760	49,871
4.	Unrealized valuation increase/(decrease)	0	(48,254)
5.	Total gain (loss) on disposals	0	39,016
6.	Deduct consideration received on disposals	2,257,013,403	3,994,710,309
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	282,804,255	75,928,192
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	282,804,255	75,928,192

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
6299999 - Totals												XXX

NONE

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value 9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER		NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	05/04/2020	05/20/2024	199,755	0	2	0	0	2	0	199,758	136,204	0	(63,554)	(63,554)	3,410
2799999. Surplus Debentures, etc - Unaffiliated							199,755	0	2	0	0	2	0	199,758	136,204	0	(63,554)	(63,554)	3,410
6099999. Total - Unaffiliated							199,755	0	2	0	0	2	0	199,758	136,204	0	(63,554)	(63,554)	3,410
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0

STATEMENT AS OF JUNE 30, 2024 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38378Y-KC-2	GNR 2013-169 VG - CMO/RMBS		06/12/2024	TORONTO DOMINION BK		704,531	750,000	833	1.A
912810-QW-1	UNITED STATES TREASURY		06/12/2024	MITSUBISHI UFJ SECURITIES		3,211,998	3,950,000	9,338	1.A
912810-SE-9	UNITED STATES TREASURY		06/12/2024	HSBC Wellington Direct		3,238,585	3,925,000	10,439	1.A
912810-SX-7	UNITED STATES TREASURY		06/12/2024	BAML		3,396,125	5,050,000	9,452	1.A
912810-SY-5	UNITED STATES TREASURY		06/12/2024	Morgan Stanley		3,785,652	5,150,000	9,131	1.A
912810-TB-4	UNITED STATES TREASURY		06/12/2024	Morgan Stanley		1,652,438	2,800,000	4,137	1.A
91282C-CB-5	UNITED STATES TREASURY		05/31/2024	NOMURA		1,297,605	1,565,000	1,313	1.A
91282C-CP-4	UNITED STATES TREASURY		06/27/2024	BARCLAYS CAPITAL INC		412,108	448,000	1,146	1.A
91282C-DJ-7	UNITED STATES TREASURY		06/12/2024	BNP PARIBAS SECURITIES BOND		3,214,207	3,925,000	4,253	1.A
91282C-DY-4	UNITED STATES TREASURY		06/12/2024	Jefferies & Co., Inc.		2,024,531	2,400,000	14,712	1.A
91282C-JW-2	UNITED STATES TREASURY		04/29/2024	Various		7,908,206	8,135,000	81,350	1.A
91282C-JZ-5	UNITED STATES TREASURY		04/30/2024	Various		14,764,525	15,550,000	123,995	1.A
91282C-KJ-9	UNITED STATES TREASURY		06/13/2024	HSBC SECURITIES		546,405	546,000	4,028	1.A
91282C-KK-6	UNITED STATES TREASURY		06/13/2024	Various		3,068,720	3,067,000	15,373	1.A
0109999999. Subtotal - Bonds - U.S. Governments						49,225,637	57,261,000	289,500	XXX
3137HA-MK-9	FH-ML17-A		06/01/2024	WELLS FARGO SECURITIES LLC		474,353	600,000	997	1.B FE
731197-2M-0	POLK CNTY IOWA		05/09/2024	J.P. MORGAN SECURITIES INC.		319,923	300,000	0	1.A FE
916856-HL-4	UPTOWN DEV AUTH TEX TAX INCREMENT CONTRA		06/01/2024	Merrill Lynch		(482,504)	(400,000)	0	2.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						311,772	500,000	997	XXX
120827-EA-4	BURBANK GLENDALE PASADENA ARPT AUTH CALI		05/23/2024	Merrill Lynch		436,980	400,000	0	1.F FE
162410-DN-1	CHATTANOOGA HEALTH EDUCATIONAL AND HOUSI		06/12/2024	Various		312,381	310,000	2,811	2.B FE
292723-BN-2	COOPERATIVE DISTRICT ENERGY SOUTHEAST		04/17/2024	Morgan Stanley & Co		1,050,380	1,000,000	0	1.E FE
3132DP-BG-2	FH SD1839 - RMBS		06/11/2024	BAML		1,676,905	1,956,734	1,794	1.A
3132DQ-TB-2	FH SD3246 - RMBS		06/11/2024	Morgan Stanley		1,080,331	1,178,074	1,440	1.A
3132DS-LQ-3	FH SD4835 - RMBS		06/11/2024	Wells		1,444,028	1,756,659	1,342	1.A
3132DW-BB-8	FH SD8134 - RMBS		06/11/2024	BAML		1,436,340	1,828,368	1,117	1.A
3132DW-BP-7	FH SD8146 - RMBS		06/11/2024	Jefferies & Co., Inc.		1,595,958	2,033,067	1,242	1.A
3132E0-4Q-2	FH SD4431 - RMBS		06/11/2024	MITSUBISHI UFJ SECURITIES		1,443,873	1,752,472	1,339	1.A
3136BN-PZ-3	FNR 2022-51 KA - CMO/RMBS		06/11/2024	Jefferies & Co., Inc.		792,561	826,391	1,194	1.A
3137F9-CT-6	FHMS K-124 A2 - CMBS		06/12/2024	Morgan Stanley		1,001,484	1,200,000	884	1.A FE
3137H7-DU-4	FHR 5221 CE - CMO/RMBS		06/11/2024	Wells		788,842	838,079	984	1.A
3137HA-4G-8	FRETE ML-15 A - CMBS		06/01/2024	Wells Fargo Securities, LLC		(375,031)	(400,000)	(782)	1.B FE
3137HA-4G-8	FRETE ML-15 A		06/01/2024	Wells Fargo Securities, LLC		375,031	400,000	782	1.B FE
3137HA-MK-9	FRETE ML-17 A - CMBS		06/01/2024	WELLS FARGO SECURITIES LLC		(474,353)	(600,000)	(997)	1.B FE
3137HB-EG-5	FHR 5374 PA - CMO/RMBS		06/12/2024	NOMURA		903,285	938,326	1,668	1.A
3137HD-JL-5	FRETE ML-23 AUS - CMBS		06/11/2024	JEFFERIES LLC		520,328	500,000	1,204	1.A
3140QN-FY-3	FN CB2882 - RMBS		06/11/2024	Morgan Stanley		1,652,758	1,915,201	1,915	1.A
3140XK-W8-9	FN FS4270 - RMBS		06/11/2024	Wells		1,434,577	1,812,694	1,108	1.A
3140XL-G9-3	FN FS4723 - RMBS		06/11/2024	BZW SECS		1,443,965	1,750,841	1,337	1.A
3140XM-J7-2	FN FS5685 - RMBS		06/11/2024	Citigroup		1,434,412	1,734,738	1,325	1.A
3140XQ-AT-4	FN FS8117 - RMBS		06/11/2024	BAML		1,645,325	1,736,777	2,388	1.A
35564K-BS-7	STACR 2021-HQA1 M2 - CMO/RMBS		04/10/2024	BANK OF AMERICA SEC LLC FIXED		87,882	85,791	325	3.C FE
35564K-UX-5	STACR 2022-DNA3 M1B - CMO/RMBS		01/30/2024	BANK OF AMERICA SEC LLC FIXED		103,750	100,000	160	2.B FE
56035D-HT-2	MAIN STR NAT GAS INC GA GAS SUPPLY REV		06/11/2024	RAYMOND JAMES & ASSO		366,979	350,000	0	1.G FE
592250-EW-0	METROPOLITAN PIER & EXPOSITION AUTH ILL		06/04/2024	WACHOVIA-WELLS FARGO FI		384,776	400,000	7,556	1.F FE
592647-MZ-1	METROPOLITAN WASH D C ARPTS AUTH ARPT SY		06/06/2024	Merrill Lynch		762,937	700,000	0	1.D FE
60637A-WN-8	MISSOURI ST HEALTH & EDL FACS AUTH HEALT		06/03/2024	Stifel Nicolaus & Co.		259,220	260,000	549	1.C FE
60733U-AA-9	MOBILE COUNTY INDUSTRIAL DEVELOPMENT AUT		06/12/2024	Merrill Lynch		400,000	400,000	0	2.C FE

SCHEDULE D - PART 3

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

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63607Y-BT-6	NATIONAL FIN AUTH N H REV		06/17/2024	RBC Dominion		174,877	165,000	0	2.A FE
645790-TT-3	NEW JERSEY HEALTH CARE FACS FING AUTH RE		05/10/2024	Jefferies & Co., Inc.		366,657	315,000	0	1.E FE
646140-GD-9	NEW JERSEY ST TPK AUTH TPK REV		05/15/2024	Morgan Stanley & Co		268,545	250,000	0	1.E FE
64972J-HD-3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		05/30/2024	J.P. MORGAN SECURITIES INC.		442,283	450,000	506	1.A FE
650116-DN-3	NEW YORK TRANSN DEV CORP SPL FAC REV		06/06/2024	TRUIST SECURITIES, INC.		370,430	350,000	264	2.A FE
650116-HF-6	NEW YORK TRANSN DEV CORP SPL FAC REV		06/20/2024	Merrill Lynch		343,494	320,000	0	2.C FE
66353R-DH-4	NORTHAMPTON CNTY PA GEN PURP AUTH HOSP R		06/25/2024	Merrill Lynch		443,091	395,000	4,224	1.G FE
76221S-DM-0	RHODE ISLAND HSG & MTG FIN CORP		06/12/2024	J.P. MORGAN SECURITIES INC.		526,685	500,000	0	1.B FE
795576-MB-0	SALT LAKE CITY UTAH ARPT REV		06/07/2024	GOLDMAN, SACHS & CO.		481,779	450,000	10,434	1.E FE
79766D-WW-5	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO		05/15/2024	GOLDMAN, SACHS & CO.		349,158	320,000	0	1.E FE
837032-BV-2	SOUTH CAROLINA JOBS-ECONOMIC DEV AUTH HE		05/01/2024	J.P. MORGAN SECURITIES INC.		339,311	350,000	0	1.E FE
88283K-BH-0	TEXAS TRANSN COMMN CENT TEX TPK SYS REV		06/25/2024	J.P. MORGAN SECURITIES INC.		428,292	400,000	7,278	1.F FE
91412H-RA-3	UNIVERSITY CALIF REVS		05/30/2024	RBC Dominion		306,299	310,000	680	1.C FE
916856-HL-4	UPTOWN DEV AUTH TEX TAX INCREMENT CONTRA		06/01/2024	Merrill Lynch		482,504	400,000	0	2.B FE
91754T-2B-8	UTAH ST CHARTER SCH FIN AUTH CHARTER SCH		05/31/2024	Stifel Nicolaus & Co.		356,733	390,000	2,080	1.C FE
928105-BZ-7	VIRGINIA SMALL BUSINESS FING AUTH HEALTH		05/10/2024	PERSHING DIV OF DLJ SEC LNDING		293,815	310,000	5,614	1.E FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						29,959,857	32,839,211	63,766	XXX
000000-00-0	ARBOR REALTY TRUST INC		04/11/2024	Various		1,250,632	1,280,000	19,158	1.F PL
00164V-AH-6	AMC NETWORKS INC		06/18/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		25,000	25,000	0	. Z
00177G-AS-0	AMMC 25R CR - CDO	C	06/10/2024	SCOTIA CAPITAL (USA) INC.		1,000,000	1,000,000	0	1.F FE
00287Y-BF-5	ABBVIE INC		06/12/2024	BANC OF AMERICA/FIXED INCOME		219,540	224,000	767	1.G FE
00834B-AF-4	AFFRM 24AB A - ABS		06/05/2024	Citigroup (SSB)		194,117	195,000	91	1.A FE
025816-DU-0	AMERICAN EXPRESS CO		04/22/2024	BARCLAYS CAPITAL INC		600,000	600,000	0	1.F FE
02666T-AA-5	AMERICAN HOMES 4 RENT LP		06/12/2024	BANC OF AMERICA/FIXED INCOME		180,570	188,000	2,619	2.B FE
030288-AC-8	AMERICAN TRANSMISSION SYSTEMS INC		06/11/2024	Citigroup		166,554	200,000	2,164	1.G FE
03209R-AA-1	AMPHASTAR PHARMACEUTICALS INC		05/03/2024	Jefferies		295,866	300,000	867	3.C
036752-AV-5	ELEVANCE HEALTH INC		06/12/2024	BANC OF AMERICA/FIXED INCOME		162,964	163,000	1,405	2.A FE
036752-AY-9	ELEVANCE HEALTH INC		05/20/2024	BANC OF AMERICA/FIXED INCOME		163,959	164,000	0	2.A FE
03761U-60-1	MIDCAP FINANCIAL INVESTMENT CORP		06/28/2024	Ladenburg Thalmann & Co. Inc.		60,361	59,975	0	2.C PL
037833-DD-9	APPLE INC		06/11/2024	Citigroup		482,250	600,000	5,625	1.B FE
03881N-AA-5	ARBOR REALTY SR, INC.		06/03/2024	PIPER SANDLER		291,175	380,000	8,128	1.F PL
038923-AW-8	ARBOR REALTY TRUST INC		06/03/2024	PIPER SANDLER		624,806	705,000	3,329	1.F PL
03990D-AA-5	ARES1 24IND A - CMBS		06/25/2024	CITIGROUP GLOBAL MKTS/SALOMON		249,375	250,000	0	1.A FE
04505A-AA-7	ASHTEAD CAPITAL INC		06/11/2024	Citigroup		466,398	475,000	8,781	2.C FE
04685A-3S-8	ATHENE GLOBAL FUNDING		06/12/2024	BANC OF AMERICA/FIXED INCOME		216,432	216,000	3,751	1.E FE
04685A-3T-6	ATHENE GLOBAL FUNDING		06/11/2024	Citigroup		699,356	700,000	8,151	1.E FE
05523R-AH-0	BAE SYSTEMS PLC	C	06/12/2024	BANC OF AMERICA/FIXED INCOME		198,846	200,000	2,139	2.A FE
05593M-AD-5	BMO 24C9 A5 - CMBS		06/28/2024	BMO Capital Markets		205,999	200,000	512	1.A FE
05611V-AA-9	BX 24XL4 A - CMBS		06/20/2024	BARCLAYS CAPITAL INC		257,414	258,059	291	1.A FE
06051G-HT-9	BANK OF AMERICA CORP		06/12/2024	BANC OF AMERICA/FIXED INCOME		473,610	490,000	2,422	1.E FE
066043-AG-5	BANK5 2024-5YR6 AS - CMBS		04/19/2024	J P MORGAN SECURITIES		242,050	235,000	215	1.A FE
09239B-AE-9	BLACKLINE INC		05/22/2024	MORGAN STANLEY & COMPANY		75,000	75,000	0	. Z
09257W-AE-0	BLACKSTONE MORTGAGE TRUST INC		04/30/2024	Various		657,833	730,000	3,981	3.C FE
09259E-AC-2	BLACKROCK TCP CAPITAL CORP		06/26/2024	Oppenheimer		165,852	170,000	846	2.C FE
09261B-AJ-9	BLACKSTONE HOLDINGS FINANCE CO LLC		06/12/2024	BANC OF AMERICA/FIXED INCOME		182,398	178,000	1,167	1.E FE
09262X-AE-1	BLACKSTONE CREDIT RATED FUND TRUST LP		06/21/2024	Various		828,879	828,879	0	2.B PL
093712-AL-1	BLOOM ENERGY CORP		05/24/2024	JP MORGAN SECURITIES LLC		25,000	25,000	0	. Z
09660S-AU-4	BMO 245C4 A3 - CMBS		04/24/2024	BMO Capital Markets		283,250	275,000	698	1.A FE

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110122-EB-0	BRISTOL-MYERS SQUIBB CO		06/11/2024	Citigroup		463,276	425,000	1,992	1.F FE
11134L-AH-2	BROADCOM CORP		06/12/2024	BANC OF AMERICA/FIXED INCOME		215,951	223,000	3,553	2.B FE
11135B-AA-8	RCC MERGER SUB LLC		05/03/2024	PERFORMANCE TRUST		198,182	225,000	5,375	1.G PL
12434G-AA-3	BX 2023-XL3 A - CMBS		06/20/2024	AMHERST PIERPONT SECURITIES		257,803	257,000	303	1.A FE
125896-BR-0	CMS ENERGY CORP		06/12/2024	BANC OF AMERICA/FIXED INCOME		291,716	310,000	2,998	2.B FE
12598Y-AA-6	CIFC 233 A - CDO	C	06/25/2024	MORGAN STANLEY & COMPANY		251,750	250,000	7,061	1.A FE
14040H-CS-2	CAPITAL ONE FINANCIAL CORP		06/12/2024	BANC OF AMERICA/FIXED INCOME		292,208	296,000	1,337	2.A FE
15189T-BF-3	CENTERPOINT ENERGY INC		06/12/2024	BANC OF AMERICA/FIXED INCOME		215,540	216,000	3,875	2.B FE
161175-CM-4	CHARTER COMMUNICATIONS OPERATING LLC		06/12/2024	BANC OF AMERICA/FIXED INCOME		218,115	216,000	1,218	2.C FE
16144L-AC-0	CHAOT 243 A3 - ABS		06/20/2024	J P MORGAN SECURITIES		210,991	211,000	0	1.A FE
165183-DE-1	CFII 241 A1 - ABS		04/09/2024	J P MORGAN SECURITIES		499,999	500,000	0	1.A FE
17275R-BQ-4	CISCO SYSTEMS INC		06/12/2024	BANC OF AMERICA/FIXED INCOME		252,810	253,000	3,609	1.E FE
172967-NG-2	CITIGROUP INC		06/12/2024	BANC OF AMERICA/FIXED INCOME		218,143	231,000	2,147	1.G FE
174610-AT-2	CITIZENS FINANCIAL GROUP INC		06/11/2024	Citigroup		481,586	550,000	2,085	2.A FE
198280-AH-2	COLUMBIA PIPELINE GROUP INC		06/11/2024	Citigroup		390,068	400,000	709	2.A FE
20030N-EH-0	COMCAST CORP		05/20/2024	AMHERST PIERPONT SECURITIES		294,788	295,000	0	1.G FE
20271R-AR-1	COMMONWEALTH BANK OF AUSTRALIA (NEW YORK		06/12/2024	BANC OF AMERICA/FIXED INCOME		250,998	250,000	3,323	1.D FE
20753A-AA-2	CAS 2023-R03 2M2 - CMO/RMBS		05/07/2024	BANK OF AMERICA SEC LLC FIXED		214,500	200,000	718	2.B FE
207597-EJ-0	CONNECTICUT LIGHT AND POWER CO		06/12/2024	BANC OF AMERICA/FIXED INCOME		218,720	229,000	1,791	1.E FE
224044-CT-2	COX COMMUNICATIONS INC		06/11/2024	Citigroup		192,366	200,000	4,608	2.B FE
225401-BC-1	UBS GROUP AG	C	06/12/2024	BANC OF AMERICA/FIXED INCOME		391,634	385,000	11,571	1.G FE
233853-AY-6	DAIMLER TRUCK FINANCE NORTH AMERICA LLC		06/17/2024	J P MORGAN SECURITIES		284,040	285,000	0	1.G FE
233853-BA-7	DAIMLER TRUCK FINANCE NORTH AMERICA LLC		06/28/2024	Morgan Stanley		475,560	480,000	430	1.G FE
24422E-XF-1	JOHN DEERE CAPITAL CORP		06/12/2024	BANC OF AMERICA/FIXED INCOME		287,173	290,000	5,619	1.E FE
25278X-AX-7	DIAMONDBACK ENERGY INC		04/09/2024	Citigroup (SSB)		487,785	488,000	0	2.B FE
25278X-AY-5	DIAMONDBACK ENERGY INC		04/09/2024	Citigroup (SSB)		457,221	458,000	0	2.B FE
26860X-AG-6	ELM 24ELM B15 - CMBS		05/21/2024	GOLDMAN SACHS & CO, NY		150,000	150,000	125	1.D FE
26882P-BE-1	ERAC USA FINANCE LLC		06/11/2024	Citigroup		368,875	325,000	3,602	1.G FE
278865-AV-2	ECOLAB INC		06/10/2024	BANC OF AMERICA/FIXED INCOME		182,227	193,000	579	1.G FE
29250N-CB-9	ENBRIDGE INC		04/02/2024	DEUTSCHE BANK SECURITIES, INC.		464,898	465,000	0	2.A FE
29273V-AZ-3	ENERGY TRANSFER LP		06/06/2024	J P MORGAN SECURITIES		114,767	115,000	0	2.B FE
29278G-BA-5	ENEL FINANCE INTERNATIONAL NV	C	06/11/2024	Citigroup		472,966	425,000	5,135	2.A FE
29375P-AB-6	EFF 241 A2 - ABS		06/18/2024	Wells Fargo Securities, LLC		366,908	368,000	0	1.A FE
29375R-AC-0	EFF 242 A3 - ABS		04/23/2024	Mitsubishi UFJ Securities USA, Inc.		499,964	500,000	0	1.A FE
30040W-AY-4	EVERSOURCE ENERGY		06/12/2024	BANC OF AMERICA/FIXED INCOME		215,292	217,000	4,340	2.B FE
30227F-AG-5	ESA 21ESH C - CMBS		05/13/2024	MORGAN STANLEY&CO. LLC/INTERNATIONAL PLC		356,337	356,070	0	1.G FE
302635-AN-7	FS KKR CAPITAL CORP		05/30/2024	Bank of America Merrill Lynch		34,600	35,000	0	2.C FE
316773-DL-1	FIFTH THIRD BANCORP		06/11/2024	Citigroup		397,372	400,000	8,321	2.A FE
34531Q-AD-1	FORDO 2024-B A3 - ABS		06/18/2024	BNP Paribas		314,997	315,000	0	1.A FE
350930-AB-9	FOUNDRY JV HOLDCO LLC		05/02/2024	BNP Paribas		500,559	501,000	0	2.A FE
35564K-UX-5	STACR 2022-DNA3 M1B - CMO/RMBS		01/30/2024	BANK OF AMERICA SEC LLC FIXED		(103,750)	(100,000)	(160)	2.B FE
36143L-2L-8	GA GLOBAL FUNDING TRUST		06/12/2024	BANC OF AMERICA/FIXED INCOME		287,384	286,000	6,773	1.F FE
362414-AA-2	GWT 24WLF2 A - CMBS		04/26/2024	WELLS FARGO SECURITIES LLC		249,375	250,000	0	1.A FE
36270J-AA-3	GSMS 24FAIR A - CMBS		06/20/2024	GOLDMAN SACHS & CO, NY		198,818	200,000	270	1.A FE
366651-AE-7	GARTNER INC		06/11/2024	Citigroup		469,560	525,000	3,883	2.C FE
37045X-EN-2	GENERAL MOTORS FINANCIAL COMPANY INC		06/11/2024	Citigroup		353,434	350,000	10,432	2.B FE
37045X-EQ-5	GENERAL MOTORS FINANCIAL COMPANY INC		06/12/2024	BANC OF AMERICA/FIXED INCOME		287,474	287,000	5,381	2.B FE
378272-BR-8	GLENCORE FUNDING LLC		06/12/2024	BANC OF AMERICA/FIXED INCOME		218,015	218,000	2,230	2.A FE

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38141G-ZT-4	GOLDMAN SACHS GROUP INC		06/11/2024	Citigroup		538,929	550,000	11,863	1.F FE
38151L-AF-7	GOLDMAN SACHS BANK USA		06/12/2024	BANC OF AMERICA/FIXED INCOME		323,967	325,000	4,054	1.E FE
387328-AE-7	GRANITE CONSTRUCTION INC		06/07/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		50,000	50,000	0	. Z
390320-80-2	GREAT ELM CAPITAL CORP		04/03/2024	Ladenburg Thalmann & Co. Inc.		151	150	0	2.B PL
390320-88-5	GREAT ELM CAPITAL CORP		05/02/2024	Various		560,606	571,875	0	2.B PL
390320-88-5	GREAT ELM CAPITAL CORP		05/24/2024	Ladenburg Thalmann & Co. Inc.		12,524	12,525	0	2.B PL
40414L-AQ-2	HEALTHPEAK OP LLC		06/12/2024	BANC OF AMERICA/FIXED INCOME		108,208	113,000	1,510	2.A FE
405024-AC-4	HAEMONETICS CORP		05/23/2024	CITIGROUP GLOBAL MARKETS, INC		75,000	75,000	0	2.A FE
405024-AC-4	HAEMONETICS CORP		06/10/2024	CITIGROUP GLOBAL MARKETS, INC		572,049	575,000	0	2.A FE
40637H-AF-6	HALOZYME THERAPEUTICS INC		04/12/2024	CITIGROUP GLOBAL MARKETS, INC		548,211	575,000	974	3.A FE
42218S-AL-2	HEALTH CARE SERVICE CORP MUT LEG RES CO		06/05/2024	Jefferies & Co., Inc.		174,465	175,000	0	1.G FE
437076-DB-5	HOME DEPOT INC		06/17/2024	MORGAN STANLEY & COMPANY		274,090	275,000	0	1.F FE
43730N-AA-4	HPA 221 A - CMBS		06/18/2024	Wells Fargo Securities, LLC		267,859	277,608	576	1.A FE
44045A-50-8	HORIZON TECHNOLOGY FINANCE CORP		06/28/2024	Ladenburg Thalmann & Co. Inc.		8,237	8,675	0	2.B PL
44644M-AJ-0	HUNTINGTON NATIONAL BANK		06/11/2024	Citigroup		475,209	475,000	11,331	1.G FE
458140-CE-8	INTEL CORP		06/12/2024	BANC OF AMERICA/FIXED INCOME		252,583	253,000	4,214	1.G FE
46333X-AH-1	IRONWOOD PHARMACEUTICALS INC		04/09/2024	Various		224,315	225,000	1,084	2.C FE
46647P-BA-3	JPMORGAN CHASE & CO		06/11/2024	Citigroup		1,171,104	1,200,000	17,556	1.E FE
46647P-CB-0	JPMORGAN CHASE & CO		06/12/2024	BANC OF AMERICA/FIXED INCOME		110,029	118,000	264	1.E FE
46657W-AU-2	J.P. MORGAN MORTGAGE TRUST 2024-4 - RMBS		04/17/2024	JPMORGAN SECURITIES INC, NEW YORK		199,406	200,000	1,047	1.B FE
478160-CM-4	JOHNSON & JOHNSON		06/11/2024	Citigroup		405,631	525,000	7,503	1.A FE
49803X-AB-9	KITE REALTY GROUP LP		04/08/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		70,740	75,000	14	2.B FE
50117D-AC-0	KCOT 242 A3 - ABS		06/18/2024	MITSUBISHI UFJ SECURITIES		351,992	352,000	0	1.A FE
53944Y-BA-0	LLOYDS BANKING GROUP PLC	D	05/29/2024	PERSHING DIV OF DLJ SEC LNDING		200,000	200,000	0	1.F FE
55037A-AB-4	AKER BP ASA	C	06/11/2024	Citigroup		468,804	550,000	6,962	2.B FE
55306N-AA-2	MKS INSTRUMENTS INC		05/14/2024	MORGAN STANLEY & COMPANY		100,000	100,000	0	. Z
55354G-AK-6	MSCI INC		06/11/2024	Citigroup		335,269	375,000	3,814	2.C FE
57629W-4T-4	MASSMUTUAL GLOBAL FUNDING II		06/11/2024	Citigroup		300,378	300,000	515	1.B FE
58989V-2G-8	MET TOWER GLOBAL FUNDING		06/12/2024	BANC OF AMERICA/FIXED INCOME		287,752	289,000	5,723	1.D FE
59001A-BE-1	MERITAGE HOMES CORP		05/07/2024	JP MORGAN SECURITIES LLC		50,000	50,000	0	2.C FE
594972-AM-3	MICROSTRATEGY INC		06/14/2024	BARCLAYS CAPITAL LE		125,000	125,000	0	. Z
595017-BE-3	MICROCHIP TECHNOLOGY INC		06/12/2024	BANC OF AMERICA/FIXED INCOME		253,256	254,000	3,421	2.B FE
595017-BF-0	MICROCHIP TECHNOLOGY INC		05/30/2024	JP MORGAN SECURITIES LLC		125,000	125,000	0	2.C FE
617446-8P-7	MORGAN STANLEY		06/11/2024	Citigroup		824,733	900,000	6,429	1.E FE
61747Y-ER-2	MORGAN STANLEY		06/12/2024	BANC OF AMERICA/FIXED INCOME		400,983	412,000	2,554	1.E FE
61747Y-EZ-4	MORGAN STANLEY		06/11/2024	Citigroup		372,623	375,000	7,049	1.E FE
62954W-AM-7	NTT FINANCE CORP	C	06/25/2024	Jefferies & Co., Inc.		500,000	500,000	0	1.F FE
636274-AD-4	NATIONAL GRID PLC	C	06/12/2024	BANC OF AMERICA/FIXED INCOME		214,565	212,000	33	2.B FE
63946B-AF-7	NBCUNIVERSAL MEDIA LLC		06/11/2024	Citigroup		191,324	175,000	1,307	1.G FE
647551-AF-7	NEW MOUNTAIN FINANCE CORP		04/25/2024	PERSHING DIV OF DLJ SEC LNDING		111,724	115,000	1,933	2.C FE
64952W-FG-3	NEW YORK LIFE GLOBAL FUNDING		06/11/2024	Citigroup		473,884	475,000	396	1.A FE
65364U-AQ-9	NIAGARA MOHAWK POWER CORP		06/11/2024	Citigroup		556,970	675,000	7,863	2.A FE
65473P-AL-9	NISOURCE INC		05/07/2024	DEUTSCHE BANK SECURITIES, INC.		395,960	500,000	1,983	2.B FE
65480J-AD-2	NAROT 2022-B A4 - ABS		06/18/2024	Wells Fargo Securities, LLC		106,401	108,000	67	1.A FE
67080L-AC-9	NUVEEN LLC		04/08/2024	BAML		54,938	55,000	0	2.A FE
67113L-BC-9	OCP 1917RR D1R - CDO	C	06/18/2024	MIZUHO SECURITIES USA LLC		260,000	260,000	0	2.C FE
682189-AU-9	ON SEMICONDUCTOR CORP		04/12/2024	WELLS FARGO SECURITIES LLC		189,417	200,000	125	3.B
682680-BL-6	ONEOK INC		06/28/2024	Citigroup		469,578	455,000	9,176	2.B FE
68389X-BU-8	ORACLE CORP		06/12/2024	BANC OF AMERICA/FIXED INCOME		218,980	233,000	1,305	2.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
68389X-CK-9	ORACLE CORP		06/11/2024	Citigroup		196,679	175,000	1,107	2.B FE
691205-AA-6	BLUE OWL TECHNOLOGY FINANCE CORP		04/25/2024	SMBC NIKKO SECURITIES AMERICA, INC.		69,362	70,000	1,562	2.C FE
691205-AC-2	BLUE OWL TECHNOLOGY FINANCE CORP		04/15/2024	Oppenheimer		67,065	70,000	1,127	2.C FE
69121J-AA-5	BLUE OWL TECHNOLOGY FINANCE CORP II		04/24/2024	Various		135,426	140,000	525	2.C FE
691543-86-2	OXFORD LANE CAPITAL CORP		06/28/2024	Wedbush Securities Inc		1,633,660	1,667,000	0	2.A PL
691543-88-8	OXFORD LANE CAPITAL CORP		05/24/2024	Ladenburg Thalmann & Co. Inc.		2,221	2,375	0	2.A PL
69181V-30-5	OXFORD SQUARE CAPITAL CORP		06/27/2024	Ladenburg Thalmann & Co. Inc.		35,684	36,600	0	2.B PL
69181V-50-3	OXFORD SQUARE CAPITAL CORP		06/28/2024	Ladenburg Thalmann & Co. Inc.		73,198	80,975	0	2.B PL
69371R-S5-6	PACCAR FINANCIAL CORP		06/12/2024	BANC OF AMERICA/FIXED INCOME		288,104	288,000	4,969	1.E FE
694308-KG-1	PACIFIC GAS AND ELECTRIC CO		06/11/2024	Citigroup		453,434	450,000	13,054	2.B FE
70202L-AC-6	PARSONS CORP		05/13/2024	Jefferies		182,900	175,000	1,008	2.C FE
709599-CA-0	PENSKE TRUCK LEASING CO LP		06/13/2024	Wells Fargo Securities, LLC		116,855	117,000	0	2.B FE
718547-AF-9	PHILLIPS 66 CO		06/12/2024	BANC OF AMERICA/FIXED INCOME		218,076	226,000	1,605	2.A FE
723484-AJ-0	PINNACLE WEST CAPITAL CORP		06/04/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		75,000	75,000	0	2.B FE
743312-AC-4	PROGRESS SOFTWARE CORPORATION		05/03/2024	JP MORGAN SECURITIES LLC		295,829	300,000	1,925	2.C FE
743312-AC-4	PROGRESS SOFTWARE CORPORATION		05/16/2024	JP MORGAN SECURITIES LLC		324,651	325,000	2,496	2.C FE
750236-AY-7	RADIAN GROUP INC		06/11/2024	Citigroup		480,387	475,000	8,017	2.C FE
755763-AC-3	READYCAP HOLDINGS LLC		06/21/2024	Various		610,500	695,000	3,703	1.F PL
771196-AU-6	ROCHE HOLDINGS INC		06/11/2024	Citigroup		471,212	400,000	7,856	1.C FE
78016F-ZU-1	ROYAL BANK OF CANADA		06/12/2024	BANC OF AMERICA/FIXED INCOME		182,014	177,000	1,239	1.E FE
78355H-KU-2	RYDER SYSTEM INC		06/12/2024	BANC OF AMERICA/FIXED INCOME		215,435	221,000	4,699	2.A FE
78490D-AB-0	SOFI 2018-C A2F - ABS		04/16/2024	JPMORGAN SECURITIES INC, NEW YORK		362,890	373,992	858	1.A FE
80286Y-AF-9	SDART 2024-2 D - ABS		04/16/2024	BARCLAYS CAPITAL INC FIXED INC		59,992	60,000	0	2.C FE
80287L-AF-6	SDART 2024-3 D - ABS		06/11/2024	BNP Paribas		214,954	215,000	0	2.C FE
81743B-AU-1	SEMT 244 A19 - RMBS		04/09/2024	WELLS FARGO SECURITIES LLC		196,813	200,000	500	1.A FE
830867-AB-3	SKYMILES IP LTD	C	06/11/2024	Citigroup		462,840	475,000	3,259	2.B FE
83304A-AJ-5	SNAP INC		05/09/2024	GOLDMAN		25,000	25,000	0	. Z
842400-FV-0	SOUTHERN CALIFORNIA EDISON CO		06/11/2024	Citigroup		482,478	600,000	5,873	1.G FE
842434-CS-9	SOUTHERN CALIFORNIA GAS CO		06/11/2024	Citigroup		446,996	550,000	9,657	1.D FE
842587-DY-0	SOUTHERN CO		05/07/2024	GOLDMAN		150,000	150,000	0	2.A FE
85855C-AB-6	STELLANTIS FINANCE US INC		06/11/2024	Citigroup		479,355	575,000	3,739	2.A FE
87267R-AA-3	TMUST 241 A - ABS		06/18/2024	RBC CAPITAL MARKETS		349,494	350,000	0	1.A FE
89788M-AN-2	TRUIST FINANCIAL CORP		06/12/2024	BANC OF AMERICA/FIXED INCOME		292,677	290,000	244	1.G FE
902681-AA-3	UGI CORP		06/07/2024	JP MORGAN SECURITIES LLC		50,000	50,000	0	. Z
90353T-AJ-9	UBER TECHNOLOGIES INC		05/01/2024	MORGAN STANLEY & COMPANY		446,178	425,000	0	4.A
90932M-AA-3	UNITED AIRLINES 2019-2 PASS THROUGH TRUS		05/01/2024	BAIRD, ROBERT W., & COMPANY IN		254,053	240,625	0	2.B FE
911365-BQ-6	UNITED RENTALS (NORTH AMERICA) INC		06/11/2024	Citigroup		450,180	450,000	13,275	2.C FE
91159H-JH-4	US BANCORP		06/12/2024	BANC OF AMERICA/FIXED INCOME		362,923	362,000	2,995	1.G FE
91324P-DE-9	UNITEDHEALTH GROUP INC		06/12/2024	BANC OF AMERICA/FIXED INCOME		219,111	233,000	1,107	1.F FE
92343V-FF-6	VERIZON COMMUNICATIONS INC		06/12/2024	BANC OF AMERICA/FIXED INCOME		218,081	230,000	1,553	2.A FE
92538J-AA-4	VERTEX INC		04/24/2024	MORGAN STANLEY & COMPANY		25,000	25,000	0	. Z
925550-AH-8	VIAVI SOLUTIONS INC		05/20/2024	OPPENHEIMER & CO. INC.		328,430	350,000	1,059	3.B
92939U-AN-6	WEC ENERGY GROUP INC		05/23/2024	JP MORGAN SECURITIES LLC		150,000	150,000	0	2.A FE
92939U-AQ-9	WEC ENERGY GROUP INC		06/25/2024	Various		299,222	300,000	595	2.A FE
95000U-2L-6	WELLS FARGO & CO		06/11/2024	Citigroup		454,342	475,000	4,018	2.A FE
96524V-40-3	WHITEHORSE FINANCE INC		06/21/2024	Ladenburg Thalmann & Co. Inc.		92,628	92,300	0	2.C FE
98149G-AA-8	WORLD KINECT CORPORATION		04/26/2024	Jefferies		304,723	300,000	3,223	3.B
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						53,027,365	54,631,683	421,827	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
000000-00-0	READY TERM HLDGS L 0.00 10APR29 FRN		04/10/2024	Ready Term Holdings, LLC		2,136,968	2,222,343	0	1.F PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						2,136,968	2,222,343	0	XXX
2509999997. Total - Bonds - Part 3						134,661,598	147,454,237	776,090	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						134,661,598	147,454,237	776,090	XXX
38741L-30-5	GRANITE POINT MORTGAGE TRUST INC		06/28/2024	Various	13,735.000	224,097	0.00	0	2.C PL
55025L-20-7	LUMENT FINANCE TRUST INC		06/25/2024	Various	2,957.000	58,119	0.00	0	2.B PL
87266M-20-6	TPG RE FINANCE TRUST INC		04/16/2024	Ladenburg Thalmann & Co. Inc.	55.000	859	0.00	0	2.B PL
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						283,074	XXX	0	XXX
691543-80-5	OXFORD LANE CAPITAL CORP		06/24/2024	Ladenburg Thalmann & Co. Inc.	347.000	7,782	0.00	0	2.B PL
92535C-50-0	CARLYLE CREDIT INCOME FUND		04/09/2024	Ladenburg Thalmann & Co. Inc.	(225.000)	(5,701)	0.00	0	2.A PL
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						2,081	XXX	0	XXX
4509999997. Total - Preferred Stocks - Part 3						285,156	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						285,156	XXX	0	XXX
00206R-10-2	AT&T ORD		04/04/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8,633.000	153,085		0	
009066-10-1	AIRBNB CL A ORD		04/04/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	949.000	154,300		0	
013091-10-3	ALBERTSONS COMPANIES CL A ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	648.000	13,451		0	
036752-10-3	ELEVANCE HEALTH ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	1,624		0	
03750L-10-9	APARTMENT INCOME REIT ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	63.000	2,434		0	
060505-10-4	BANK OF AMERICA ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	51.000	1,961		0	
064058-10-0	BANK OF NEW YORK MELLON ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	9.000	527		0	
100557-10-7	BOSTON BEER CL A ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	24.000	6,983		0	
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	24.000	1,105		0	
14040H-10-5	CAPITAL ONE FINANCIAL ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	69.000	9,811		0	
15135B-10-1	CENTENE ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	327.000	25,519		0	
17275R-10-2	CISCO SYSTEMS ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	7,688		0	
172967-42-4	CITIGROUP ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	508		0	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	76.000	5,072		0	
224441-10-5	CRANE NXT ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	951.000	57,230		0	
231021-10-6	CUMMINS ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	1,187		0	
254687-10-6	WALT DISNEY ORD		04/04/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,906.000	228,668		0	
260003-10-8	DOVER ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	13.000	2,416		0	
26875P-10-1	EOG RESOURCES ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3,890.000	507,032		0	
26884U-10-9	EPR PROPERTIES REIT ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	26.000	1,080		0	
29364G-10-3	ENTERGY ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	10,109		0	
29476L-10-7	EQUITY RESIDENTIAL REIT ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	163.000	10,924		0	
30161N-10-1	EXELON ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	14.000	527		0	
30231G-10-2	EXXON MOBIL ORD		05/03/2024	Various	2,116.617	123,239		0	
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	19.000	1,411		0	
32051X-10-8	FIRST HAWAIIAN ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	222.000	4,911		0	
354613-10-1	FRANKLIN RESOURCES ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7,090.000	168,088		0	
36828A-10-1	GE VERNOVA ORD		04/02/2024	Various	937.000	31,272		0	
369550-10-8	GENERAL DYNAMICS ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	1,484		0	
369604-30-1	GE AEROSPACE ORD		04/02/2024	Various	3,748.000	119,669		0	
375558-10-3	GILEAD SCIENCES ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	96.000	6,326		0	
384747-10-1	GRAIL ORD		06/25/2024	Unknown	35.000	683		0	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
403949-10-0	HF SINCLAIR ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	27.000	1,532		0	
440452-10-0	HORMEL FOODS ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	228.000	8,110		0	
45073V-10-8	ITT ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	1,380		0	
452327-10-9	ILLUMINA ORD		06/25/2024	Unknown	210.000	26,206		0	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	668		0	
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	239.000	7,422		0	
46625H-10-0	JPMORGAN CHASE ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	8,953		0	
46982L-10-8	JACOBS SOLUTIONS ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	254.000	35,348		0	
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	28.000	4,195		0	
580135-10-1	MCDONALD'S ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11.000	3,001		0	
59156R-10-8	METLIFE ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	3,274		0	
60871R-20-9	MOLSON COORS BEVERAGE COMPA CL B ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	280.000	16,556		0	
62944T-10-5	NVR ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	7,651		0	
64828T-20-1	RITHM CAPITAL ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	512		0	
69351T-10-6	PPL ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	441.000	12,876		0	
700517-10-5	PARK HOTELS RESORTS ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	291.000	4,586		0	
718546-10-4	PHILLIPS 66 ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	28.000	4,080		0	
744320-10-2	PRUDENTIAL FINANCIAL ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	33.000	3,916		0	
75513E-10-1	RTX ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	59.000	6,267		0	
75886F-10-7	REGENERON PHARMACEUTICALS ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	7,799		0	
76171L-10-6	REYNOLDS CONSUMER PRODUCTS ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	437.000	12,825		0	
776696-10-6	ROPER TECHNOLOGIES ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	5,236		0	
78442P-10-6	SLM ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	82.000	1,792		0	
78467J-10-0	SS AND C TECHNOLOGIES HOLDINGS ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	79.000	4,979		0	
83444M-10-1	SOLVENTUM CORPORATION		04/01/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	191.750	12,883		0	
84790A-10-5	SPECTRUM BRANDS HOLDINGS ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,133.000	107,429		0	
855244-10-9	STARBUCKS ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	204.000	15,508		0	
87165B-10-3	SYNCHRONY FINANCIAL ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	22.000	1,004		0	
880770-10-2	TERADYNE ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	615		0	
883556-10-2	THERMO FISHER SCIENTIFIC ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	590		0	
88579Y-10-1	3M ORD		04/01/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	767.000	68,473		0	
92936U-10-9	W P CAREY REIT ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	332.000	19,364		0	
949746-10-1	WELLS FARGO ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	21.000	1,298		0	
95040Q-10-4	WELLTOWER ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	19.000	1,879		0	
988498-10-1	YUM BRANDS ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12.000	1,645		0	
G4474Y-21-4	JANUS HENDERSON GROUP ORD	C	05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	1,312		0	
G7709Q-10-4	ROYALTY PHARMA CL A ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	59.000	1,669		0	
H11356-10-4	BUNGE GLOBAL ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	241.000	25,328		0	
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD	C	05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11.000	1,117		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						2,109,602	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						2,109,602	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						2,109,602	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						2,394,758	XXX	0	XXX
6009999999 - Totals						137,056,356	XXX	776,090	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
83162C-PP-2	SBAP 2005-20 F A - ABS		06/01/2024	Paydown		27,809	27,809	30,989	28,365	0	(112)	0	(112)	0	28,252	0	(444)	(444)	635	06/01/2025	1.A
83162C-QH-9	SBAP 2006-20 F A - ABS		06/01/2024	Paydown		4,681	4,681	5,211	4,819	0	(30)	0	(30)	0	4,790	0	(108)	(108)	136	06/01/2026	1.A
83162C-RA-3	SBAP 2007-20 E A - ABS		05/01/2024	Paydown		3,731	3,731	4,289	3,847	0	(18)	0	(18)	0	3,830	0	(98)	(98)	99	05/01/2027	1.A
83162C-XB-4	SBAP 2015-20F A - ABS		06/01/2024	Paydown		4,828	4,828	4,954	4,926	0	(3)	0	(3)	0	4,922	0	(94)	(94)	73	06/01/2035	1.A
912810-RC-4	UNITED STATES TREASURY		05/20/2024	Bank of Montreal Chicago		173,023	200,000	174,266	0	0	218	0	218	0	174,484	0	(1,460)	(1,460)	1,912	08/15/2043	1.A
912810-RY-6	UNITED STATES TREASURY		06/12/2024	BNP PARIBAS SECURITIES BOND		4,102,000	5,545,000	4,222,647	0	0	11,889	0	11,889	0	4,234,537	0	(132,536)	(132,536)	126,095	08/15/2047	1.A
912810-ST-6	UNITED STATES TREASURY		06/12/2024	Various		10,259,012	16,175,000	10,540,919	0	0	77,036	0	77,036	0	10,617,955	0	(358,944)	(358,944)	121,940	11/15/2040	1.A
912810-TT-5	UNITED STATES TREASURY		06/12/2024	Various		4,348,027	4,605,000	4,517,217	0	0	593	0	593	0	4,517,810	0	(169,783)	(169,783)	154,274	08/15/2053	1.A
912828-6T-2	UNITED STATES TREASURY		05/21/2024	Various		2,268,398	2,500,000	2,274,609	0	0	10,240	0	10,240	0	2,284,849	0	(16,451)	(16,451)	30,656	05/15/2029	1.A
91282C-BJ-9	UNITED STATES TREASURY		06/12/2024	Various		3,781,186	4,320,000	3,691,600	3,796,363	0	48,671	0	48,671	0	3,845,033	0	(63,847)	(63,847)	26,760	01/31/2028	1.A
91282C-CB-5	UNITED STATES TREASURY		06/12/2024	Deutsche Bank Wellington Direct		5,598,609	6,640,000	5,568,390	0	0	25,474	0	25,474	0	5,593,864	0	4,745	4,745	49,737	05/15/2031	1.A
91282C-CE-9	UNITED STATES TREASURY		05/15/2024	NOMURA SECURITIES/FIXED INCOME		285,565	323,000	284,719	0	0	1,719	0	1,719	0	286,439	0	(874)	(874)	1,853	05/31/2028	1.A
91282C-CV-1	UNITED STATES TREASURY		06/12/2024	CITADEL		1,053,188	1,200,000	1,036,453	1,047,710	0	13,391	0	13,391	0	1,061,102	0	(7,914)	(7,914)	10,602	08/31/2028	1.A
91282C-DW-8	UNITED STATES TREASURY		05/13/2024	NOMURA		883,828	1,000,000	901,406	901,551	0	6,516	0	6,516	0	908,067	0	(24,238)	(24,238)	13,750	01/31/2029	1.A
91282C-GH-8	UNITED STATES TREASURY		04/29/2024	NOMURA SECURITIES/FIXED INCOME		3,982,080	4,159,000	4,002,713	4,026,652	0	9,840	0	9,840	0	4,036,492	0	(54,412)	(54,412)	108,774	01/31/2028	1.A
91282C-GQ-8	UNITED STATES TREASURY		05/20/2024	BANC OF AMERICA/FIXED INCOME		2,440,527	2,500,000	2,463,867	2,467,609	0	1,788	0	1,788	0	2,469,398	0	(28,870)	(28,870)	72,283	02/28/2030	1.A
91282C-HB-0	UNITED STATES TREASURY		04/29/2024	MORGAN STANLEY & COMPANY		563,236	577,000	563,026	565,341	0	1,428	0	1,428	0	566,769	0	(3,533)	(3,533)	9,072	05/15/2026	1.A
91282C-HE-4	UNITED STATES TREASURY		05/15/2024	Various		5,219,505	5,403,000	5,359,522	5,363,231	0	3,012	0	3,012	0	5,366,243	0	(146,738)	(146,738)	85,936	05/31/2028	1.A
91282C-HJ-3	UNITED STATES TREASURY		05/13/2024	Morgan Stanley		2,349,397	2,445,000	2,417,398	0	0	1,113	0	1,113	0	2,418,511	0	(69,115)	(69,115)	34,005	06/30/2030	1.A
91282C-HQ-7	UNITED STATES TREASURY		04/30/2024	Various		12,212,691	12,500,000	12,348,633	12,358,614	0	9,010	0	9,010	0	12,367,625	0	(154,933)	(154,933)	379,761	07/31/2028	1.A
91282C-HT-1	UNITED STATES TREASURY		05/20/2024	Bank of Montreal Chicago		3,347,285	3,500,000	3,360,766	1,290,185	0	4,260	0	4,260	0	3,366,554	0	(19,269)	(19,269)	103,582	08/15/2033	1.A
91282C-HU-8	UNITED STATES TREASURY		05/15/2024	GOLDMAN		78,525	79,000	78,852	78,858	0	22	0	22	0	78,880	0	(355)	(355)	2,592	08/15/2026	1.A
91282C-HX-2	UNITED STATES TREASURY		05/15/2024	GOLDMAN		2,717,981	2,720,000	2,695,091	2,696,112	0	1,785	0	1,785	0	2,697,897	0	20,084	20,084	84,399	08/31/2028	1.A
91282C-JK-8	UNITED STATES TREASURY		05/15/2024	GOLDMAN		355,150	355,000	360,616	360,616	0	(568)	0	(568)	0	360,048	0	(4,898)	(4,898)	7,280	11/15/2026	1.A
91282C-JN-2	UNITED STATES TREASURY		05/15/2024	GOLDMAN		619,048	619,000	632,552	446,457	0	(870)	0	(870)	0	631,683	0	(12,634)	(12,634)	12,431	11/30/2028	1.A
91282C-JW-2	UNITED STATES TREASURY		06/20/2024	Various		1,760,356	1,797,000	1,755,885	0	0	363	0	363	0	1,756,248	0	4,107	4,107	19,419	01/31/2029	1.A
91282C-JZ-5	UNITED STATES TREASURY		05/20/2024	BANC OF AMERICA/FIXED INCOME		1,736,438	1,800,000	1,712,742	0	0	569	0	569	0	1,713,311	0	23,126	23,126	18,989	02/15/2034	1.A
91282C-KK-6	UNITED STATES TREASURY		06/25/2024	Various		2,461,959	2,458,000	2,460,529	0	0	12	0	12	0	2,460,541	0	1,418	1,418	16,135	04/30/2026	1.A
0109999999. Subtotal - Bonds - U.S. Governments						72,638,064	83,461,049	73,469,863	35,441,256	0	227,350	0	227,350	0	73,856,133	0	(1,218,069)	(1,218,069)	1,493,181	XXX	XXX
13063D-KD-9	CALIFORNIA STATE		05/15/2024	Suntrust		1,180,993	1,090,000	1,204,897	1,177,779	0	(6,452)	0	(6,452)	0	1,171,327	0	9,667	9,667	34,214	10/01/2030	1.C FE
20772K-FY-0	CONNECTICUT ST		05/15/2024	Morgan Stanley		1,093,070	1,000,000	1,071,410	1,044,796	0	(2,866)	0	(2,866)	0	1,041,931	0	51,139	51,139	29,444	04/15/2030	1.D FE
452151-LF-8	ILLINOIS ST		06/12/2024	Various		582,920	590,000	683,129	666,215	0	(3,079)	0	(3,079)	0	663,135	0	(80,215)	(80,215)	15,989	06/01/2033	1.G FE
57582R-WW-2	MASSACHUSETTS (COMMONWEALTH OF)		05/20/2024	UBS FINANCIAL SERVICES INC.		842,880	800,000	1,037,216	942,062	0	(9,917)	0	(9,917)	0	932,145	0	(89,265)	(89,265)	22,222	05/01/2044	1.B FE
68609T-5Y-0	OREGON		05/13/2024	Stifel Nicolaus & Co.		691,957	605,000	691,660	679,370	0	(2,889)	0	(2,889)	0	676,481	0	15,476	15,476	16,301	05/01/2036	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						4,391,820	4,085,000	4,688,312	4,510,221	0	(25,203)	0	(25,203)	0	4,485,018	0	(93,199)	(93,199)	118,171	XXX	XXX
097552-TK-9	BOLINGBROOK ILL		05/14/2024	MULTI-BANK SECURITIES INC		768,626	735,000	830,624	777,912	0	(3,774)	0	(3,774)	0	774,138	0	(5,511)	(5,511)	32,156	01/01/2031	1.E FE
298047-KG-5	EUCLID OHIO CITY SCH DIST		04/04/2024	SWBC Investment Services LLC		511,260	500,000	509,580	514,086	0	(1,748)	2,815	(4,562)	0	509,524	0	1,736	1,736	18,958	01/15/2044	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3137HA-MK-9	FH-ML17-A		06/03/2024	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	1	04/25/2043	1.B FE
3137HA-MK-9	FH-ML17-A		06/03/2024	Call @ 100.00		2,690	2,690	2,127	0	0	4	0	4	0	2,134	0	556	556	24	04/25/2043	Z
349460-6V-2	FORT WORTH TEX INDPT SCH DIST		05/14/2024	TORONTO DOMINION BK		1,035,500	1,000,000	1,153,420	1,058,893	0	(6,743)	0	(6,743)	0	1,052,149	0	(16,649)	(16,649)	37,639	02/15/2038	1.A FE
64966M-WL-9	NEW YORK CITY		04/30/2024	NATL FINANCIAL SERVICES CORP (NFS)		560,367	570,000	570,000	570,000	0	0	0	0	0	570,000	0	(9,633)	(9,633)	12,878	03/01/2025	1.C FE
66702R-TW-2	NORTHSIDE TEX INDPT SCH DIST		05/14/2024	MESIROW FINANCIAL		1,251,804	1,200,000	1,385,532	1,278,819	0	(7,712)	0	(7,712)	0	1,271,107	0	(19,303)	(19,303)	45,167	08/15/2039	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						4,130,247	4,007,690	4,451,282	4,199,710	0	(19,973)	2,815	(22,787)	0	4,179,052	0	(48,804)	(48,804)	146,823	XXX	XXX
04052F-AW-5	ARIZONA INDL DEV AUTH NATL CHARTER SCH R		06/03/2024	BARCLAYS CAPITAL		414,250	405,000	476,406	448,291	0	(3,589)	0	(3,589)	0	444,702	0	(30,452)	(30,452)	11,981	11/01/2044	1.F FE
09182T-AN-7	BLACK BELT ENERGY GAS DIST ALA GAS PROJ		04/04/2024	Sumridge Partners		930,240	960,000	929,712	960,000	0	11,358	30,288	(18,930)	0	941,070	0	(10,830)	(10,830)	12,299	10/01/2052	1.F FE
13032U-NE-4	CALIFORNIA HEALTH FACS FING AUTH REV		04/30/2024	WACHOVIA-WELLS FARGO FI		254,505	250,000	254,448	259,596	0	(726)	4,524	(5,251)	0	254,345	0	160	160	8,924	08/15/2042	2.B FE
13048R-AL-1	CALIFORNIA MUN FIN AUTH SOLID WASTE DISP		04/03/2024	HILLTOP SECURITIES		500,520	500,000	500,000	500,000	0	0	0	0	0	500,000	0	520	520	10,427	10/01/2041	1.G FE
13057E-FP-4	CALIFORNIA PUB FIN AUTH REV		05/20/2024	PERSHING DIV OF DLJ SEC LNDING		490,340	500,000	525,365	521,653	0	(853)	0	(853)	0	520,800	0	(30,460)	(30,460)	17,000	07/15/2051	1.C FE
13068X-FG-9	CALIFORNIA ST PUB WKS BRD LEASE REV		05/20/2024	PERSHING DIV OF DLJ SEC LNDING		495,050	500,000	517,560	515,012	0	(602)	0	(602)	0	514,410	0	(19,360)	(19,360)	11,111	05/01/2045	1.D FE
207758-A3-7	CONNECTICUT ST SPL TAX OBLIG REV		05/13/2024	SWBC Investment Services LLC		432,403	395,000	474,751	448,277	0	(2,873)	0	(2,873)	0	445,404	0	(13,001)	(13,001)	10,643	05/01/2038	1.C FE
20841C-AK-0	CONROE TEX LOC GOVT CORP HOTEL & CONTRAC		05/30/2024	HILLTOP SECURITIES		119,065	125,000	123,493	123,527	0	24	0	24	0	123,551	0	(4,486)	(4,486)	3,333	10/01/2041	1.F FE
235036-4M-9	DALLAS FORT WORTH TEX INTL ARPT REV		04/30/2024	BNY/SUNTRUST CAPITAL MARKETS		1,070,788	1,150,000	1,150,000	1,150,000	0	0	0	0	0	1,150,000	0	(79,212)	(79,212)	13,044	11/01/2026	1.E FE
249182-LV-6	DENVER COLO CITY & CNTY ARPT REV		04/04/2024	TRADEWEB DIRECT LLC		563,816	550,000	567,111	570,093	0	(967)	2,050	(3,017)	0	567,076	0	(3,260)	(3,260)	9,472	12/01/2043	1.E FE
270618-FQ-9	EAST BATON ROUGE LA SEW COMMN REV		05/20/2024	HILLTOP SECURITIES INC		491,995	500,000	583,930	549,634	0	(3,606)	0	(3,606)	0	546,028	0	(54,033)	(54,033)	16,111	02/01/2045	1.D FE
302966-AH-9	FRESB 2018-SB56 A5H - CMBS		06/01/2024	Paydown		566	566	578	639	0	0	0	0	0	639	0	(73)	(73)	8	09/25/2038	1.B FE
302966-AH-9	FRESB 2018-SB56 A5H - CMBS		06/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/25/2038	Z
30296U-AA-1	FRESB 2018-SB51 A5H - CMBS		04/18/2024	Paydown		257,818	260,294	262,491	297,161	0	(97)	0	(97)	0	297,063	0	(39,246)	(39,246)	5,329	04/25/2038	1.B FE
30309L-AG-3	FRESB 2019-SB61 A5H - CMBS		06/01/2024	Paydown		6,058	6,058	6,088	6,875	0	8	0	8	0	6,884	0	(825)	(825)	36	02/25/2039	1.B FE
30309L-AG-3	FRESB 2019-SB61 A5H - CMBS		06/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	1	02/25/2039	Z
31288Q-CA-6	FH 840965 - RMBS		06/01/2024	Paydown		2,519	2,519	2,573	2,569	0	44	0	44	0	2,613	0	(94)	(94)	41	05/01/2049	1.A
31288Q-F2-1	FH 841085 - RMBS		06/01/2024	Paydown		5,332	5,332	5,569	5,617	0	234	0	234	0	5,850	0	(518)	(518)	128	09/01/2047	1.A
31288Q-F5-4	FH 841088 - RMBS		06/01/2024	Paydown		5,012	5,012	5,225	5,315	0	246	0	246	0	5,561	0	(549)	(549)	122	01/01/2049	1.A
31288Q-F6-2	FH 841089 - RMBS		05/15/2024	Various		166,893	163,643	171,416	172,588	0	5,720	0	5,720	0	178,308	0	(11,415)	(11,415)	4,818	06/01/2047	1.A
31300L-V5-1	FH 848736 - RMBS		06/01/2024	Paydown		4,141	4,141	4,265	4,359	0	45	0	45	0	4,405	0	(263)	(263)	97	05/01/2035	1.A
31300M-LY-7	FH 849343 - RMBS		06/01/2024	Paydown		11,775	11,775	12,106	12,190	0	710	0	710	0	12,899	0	(1,124)	(1,124)	327	08/01/2043	1.A
31326F-ZB-7	FH 2B1638 - RMBS		06/01/2024	Paydown		922	922	942	952	0	52	0	52	0	1,004	0	(82)	(82)	23	08/01/2043	1.A
3132DQ-GL-4	FH SD2903 - RMBS		06/01/2024	Paydown		63,119	63,119	50,013	12,416	0	91	0	91	0	50,123	0	12,995	12,995	376	03/01/2051	1.A
3132DQ-U3-8	FH SD3302 - RMBS		06/11/2024	Various		2,632,657	3,334,470	2,626,937	2,634,769	0	9,767	0	9,767	0	2,644,537	0	(11,879)	(11,879)	35,262	10/01/2051	1.A
3132DS-K9-2	FH SD4820 - RMBS		06/01/2024	Various		2,063,887	2,432,533	2,080,006	0	0	2,729	0	2,729	0	2,082,735	0	(18,848)	(18,848)	22,223	10/01/2053	1.A
3132DW-A5-2	FH SD8128 - RMBS		06/11/2024	Various		2,023,322	2,566,436	2,073,600	0	0	3,941	0	3,941	0	2,077,541	0	(54,218)	(54,218)	18,586	02/01/2051	1.A
3132DW-D6-7	FH SD8225 - RMBS		05/20/2024	Various		1,647,559	1,946,594	1,660,688	1,664,009	0	4,415	0	4,415	0	1,668,425	0	(20,866)	(20,866)	27,522	07/01/2052	1.A
3132DW-H6-3	FH SD8353 - RMBS		06/01/2024	Paydown		58,372	58,372	53,515	0	0	39	0	39	0	53,554	0	4,817	4,817	607	07/01/2053	1.A
3132DW-HZ-9	FH SD8348 - RMBS		06/01/2024	Paydown		30,709	30,709	29,481	29,489	0	19	0	19	0	29,508	0	1,201	1,201	656	08/01/2053	1.A
3132DW-JL-8	FH SD8367 - RMBS		06/01/2024	Paydown		59,903	59,903	59,082	0	0	6	0	6	0	59,087	0	816	816	829	10/01/2053	1.A
3132DW-KB-8	FH SD8390 - RMBS		06/01/2024	Paydown		44,994	44,994	41,352	0	0	23	0	23	0	41,374	0	3,619	3,619	410	11/01/2053	1.A
3132YB-X9-2	FH WE6104 - CMBS/RMBS		06/01/2024	Paydown		1,213	1,213	1,118	0	0	1	0	1	0	1,119	0	95	95	11	01/01/2041	1.A
3133AN-K7-8	FH QC3918 - RMBS		06/11/2024	Various		1,779,912	2,156,234	1,830,019	0	0	2,405	0	2,405	0	1,832,424	0	(52,512)	(52,512)	19,511	07/01/2051	1.A
3133BA-FC-0	FH QE1063 - RMBS		05/13/2024	Various		2,269,437	2,656,606	2,366,247	0	0	1,466	0	1,466	0	2,367,713	0	(98,276)	(98,276)	22,745	04/01/2052	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3133KN-QT-3	FH RA6766 - RMBS		05/13/2024	Various		1,243,482	1,515,146	1,294,207	0	0	1,859	0	1,859	0	1,296,066	0	(52,584)	(52,584)	10,808	02/01/2052	1.A
3133KP-LY-2	FH RA7543 - RMBS		06/01/2024	Paydown		17,440	17,440	15,935	15,986	0	19	0	19	0	16,005	0	1,435	1,435	312	06/01/2052	1.A
3133KP-PB-8	FH RA7618 - RMBS		06/01/2024	Paydown		34,999	34,999	34,272	34,311	0	10	0	10	0	34,321	0	678	678	718	07/01/2052	1.A
3137BG-K2-4	FHMS K-043 A2 - CMBS		06/27/2024	Various		290,568	294,157	287,332	290,102	0	1,808	0	1,808	0	291,910	0	(1,343)	(1,343)	5,172	12/25/2024	1.A
3137BN-GT-5	FHMS K-054 A2 - CMBS		05/15/2024	PNC CAPITAL MKTS		285,863	297,000	287,069	289,267	0	1,338	0	1,338	0	290,605	0	(4,743)	(4,743)	3,737	01/25/2026	1.A FE
3137FT-BM-8	FHMS K-108 A2 - CMBS		06/12/2024	Wells		2,455,145	2,900,000	2,367,352	2,444,688	0	30,280	0	30,280	0	2,474,969	0	(19,824)	(19,824)	23,952	03/25/2030	1.A
3137H7-QH-9	FHMS K-145 A2 - CMBS		05/13/2024	Morgan Stanley		1,693,750	2,000,000	1,694,375	1,726,216	0	10,032	0	10,032	0	1,736,249	0	(42,499)	(42,499)	23,507	05/25/2032	1.A FE
3137HA-4G-8	FRETE ML-15 A - CMBS		05/01/2024	Paydown		(2,904)	(2,904)	(2,722)	(2,273)	0	(452)	0	(452)	0	(2,725)	0	(178)	(178)	(9,507)	01/25/2040	1.B FE
3137HA-4G-8	FRETE ML-15 A		06/03/2024	Call @ 100.00		3,773	3,773	3,537	0	0	3	0	3	0	3,542	0	230	230	55	01/25/2040	1.A
3137HA-4G-8	FRETE ML-15 A		06/03/2024	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	1	01/25/2040	1.B FE
3137HA-MK-9	FRETE ML-17 A - CMBS		05/01/2024	Paydown		(1,661)	(1,661)	(1,313)	207	0	(1,524)	0	(1,524)	0	(1,317)	0	(344)	(344)	(4,534)	04/25/2043	1.B FE
3138EM-V4-0	FN AL5134 - RMBS		06/01/2024	Paydown		8,317	8,317	8,590	9,380	0	(395)	0	(395)	0	8,985	0	(668)	(668)	161	04/01/2044	1.A
3138ER-BL-3	FN AL9042 - RMBS		05/15/2024	Various		154,599	160,232	157,065	157,310	0	95	0	95	0	157,404	0	(2,806)	(2,806)	2,555	07/01/2031	1.A
3138ET-ND-4	FN AL8487 - RMBS		06/01/2024	Paydown		705	705	725	771	0	56	0	56	0	827	0	(122)	(122)	16	04/01/2046	1.A
3140HG-DL-8	FN BK2806 - RMBS		06/13/2024	Various		151,959	164,564	175,955	175,711	0	(412)	0	(412)	0	175,299	0	(23,340)	(23,340)	2,159	07/01/2035	1.A
3140J7-RJ-6	FN BM3188 - RMBS		06/01/2024	Paydown		9,650	9,650	9,767	10,613	0	886	0	886	0	11,499	0	(1,849)	(1,849)	235	04/01/2047	1.A
3140J8-M8-3	FN BM3982 - RMBS		06/01/2024	Paydown		9,244	9,244	9,420	9,730	0	59	0	59	0	9,789	0	(545)	(545)	256	07/01/2042	1.A
3140J9-CN-9	FN BM4576 - RMBS		05/15/2024	Various		107,946	105,856	104,992	111,112	0	5,306	0	5,306	0	116,418	0	(8,472)	(8,472)	2,543	11/01/2047	1.A
3140JA-3P-1	FN BM6205 - RMBS		06/01/2024	Paydown		14,479	14,479	15,040	15,627	0	25	0	25	0	15,653	0	(1,174)	(1,174)	368	01/01/2040	1.A
3140N1-R9-6	FN BW8611 - RMBS		06/01/2024	Paydown		11,772	11,772	11,541	11,549	0	4	0	4	0	11,554	0	219	219	255	10/01/2052	1.A
3140QD-KB-9	FN CA5689 - RMBS		06/11/2024	Various		3,158,963	3,624,722	3,216,374	3,222,971	0	3,300	0	3,300	0	3,226,271	0	(67,308)	(67,308)	57,425	05/01/2050	1.A
3140QN-Q5-4	FN CB3175 - RMBS		06/01/2024	Paydown		88,170	88,170	77,899	77,913	0	125	0	125	0	78,038	0	10,132	10,132	1,478	03/01/2052	1.A
3140QN-QM-7	FN CB3159 - RMBS		05/13/2024	Various		3,666,599	4,492,696	3,814,404	0	0	5,515	0	5,515	0	3,819,919	0	(153,320)	(153,320)	32,065	03/01/2052	1.A
3140QQ-CC-7	FN CB4566 - RMBS		06/01/2024	Paydown		14,463	14,463	13,260	13,273	0	15	0	15	0	13,288	0	1,175	1,175	300	09/01/2052	1.A
3140X3-B3-1	FN FM0057 - RMBS		06/13/2024	Various		117,085	124,326	131,630	130,777	0	(368)	0	(368)	0	130,410	0	(13,325)	(13,325)	1,645	05/01/2032	1.A
3140X8-HC-4	FN FM4726 - RMBS		06/13/2024	Various		71,468	74,804	79,666	79,187	0	(239)	0	(239)	0	78,948	0	(7,480)	(7,480)	1,187	11/01/2034	1.A
3140X8-HU-4	FN FM4742 - RMBS		05/15/2024	Various		123,191	126,692	136,431	138,203	0	(290)	0	(290)	0	137,913	0	(14,722)	(14,722)	2,298	03/01/2035	1.A
3140X9-7D-1	FN FM6291 - RMBS		06/11/2024	Various		472,524	546,968	487,186	0	0	111	0	111	0	487,298	0	(14,774)	(14,774)	5,924	03/01/2051	1.A
3140XD-6H-4	FN FM9871 - RMBS		06/11/2024	Various		1,250,839	1,509,822	1,286,357	0	0	1,094	0	1,094	0	1,287,451	0	(36,612)	(36,612)	13,639	12/01/2051	1.A
3140XE-C7-7	FN FM9993 - RMBS		06/01/2024	Paydown		46,170	46,170	41,289	41,293	0	30	0	30	0	41,323	0	4,847	4,847	695	07/01/2051	1.A
3140XH-5Y-9	FN FS2662 - RMBS		06/11/2024	Various		1,735,862	1,832,132	1,756,843	1,757,761	0	1,043	0	1,043	0	1,758,803	0	(22,941)	(22,941)	43,456	07/01/2052	1.A
3140XJ-GH-0	FN FS2899 - RMBS		06/01/2024	Paydown		10,297	10,297	9,705	9,725	0	10	0	10	0	9,736	0	562	562	173	08/01/2052	1.A
3140XJ-N5-8	FN FS3111 - RMBS		05/13/2024	Various		641,243	663,555	609,226	609,474	0	738	0	738	0	610,212	0	31,031	31,031	14,999	09/01/2052	1.A
3140XJ-NH-2	FN FS3091 - RMBS		06/11/2024	Various		2,026,067	2,443,481	2,093,185	0	0	2,745	0	2,745	0	2,095,930	0	(69,863)	(69,863)	22,110	02/01/2052	1.A
3140XM-NR-3	FN FS5799 - RMBS		06/11/2024	Various		775,867	940,731	806,089	0	0	1,050	0	1,050	0	807,139	0	(31,272)	(31,272)	8,507	09/01/2050	1.A
3140XN-2T-0	FN FS7085 - RMBS		06/11/2024	Various		1,117,084	1,210,799	1,155,348	0	0	229	0	229	0	1,155,577	0	(38,493)	(38,493)	22,614	06/01/2053	1.A
3140XN-Z5-6	FN FS7063 - RMBS		06/01/2024	Paydown		52,215	52,215	44,648	0	0	12	0	12	0	44,660	0	7,555	7,555	394	10/01/2053	1.A
3140XP-BW-8	FN FS7252 - RMBS		06/01/2024	Various		1,695,591	1,752,842	1,694,643	0	0	471	0	471	0	1,695,113	0	478	478	26,565	11/01/2053	1.A
31418E-3B-4	FN MA5293 - RMBS		06/01/2024	Various		3,183,870	3,377,628	3,193,178	0	0	2,555	0	2,555	0	3,195,733	0	(11,863)	(11,863)	46,078	03/01/2054	1.A
31418E-3C-2	FN MA5294 - RMBS		06/01/2024	Paydown		98,667	98,667	94,635	0	0	51	0	51	0	94,686	0	3,981	3,981	1,239	03/01/2054	1.A
31418E-HH-6	FN MA4731 - RMBS		06/01/2024	Paydown		4,338	4,338	3,855	0	0	1	0	1	0	3,856	0	482	482	36	09/01/2052	1.A
31418E-J5-0	FN MA4783 - RMBS		06/01/2024	Paydown		41,087	41,087	37,626	37,779	0	45	0	45	0	37,824	0	3,263	3,263	691	10/01/2052	1.A
31418E-KR-0	FN MA4803 - RMBS		06/01/2024	Paydown		37,467	37,467	33,191	33,394	0	68	0	68	0	33,462	0	4,005	4,005	539	11/01/2052	1.A
31418E-KT-6	FN MA4805 - RMBS		06/01/2024	Paydown		39,939	39,939	37,694	37,779	0	33	0	33	0	37,812	0	2,127	2,127	757	11/01/2052	1.A
31418E-QR-4	FN MA4963 - RMBS		06/01/2024	Paydown		56,599	56,599	50,294	0	0	59	0	59	0	50,353	0	6,246	6,246	604	03/01/2053	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
342816-R8-0	FLORIDA ST MUN PWR AGY REV		04/01/2024	HEADLANDS TECH GLOBAL MARKETS		95,297	100,000	95,196	95,799	0	104	0	104	0	95,903	0	(606)	(606)	1,517	10/01/2032	1.F FE
35563P-JF-7	SCRT 2019-1 MA - CMO/RMBS		06/01/2024	Paydown		3,798	3,798	4,080	4,356	0	207	0	207	0	4,563	0	(765)	(765)	54	07/25/2058	1.A
35563P-QP-7	SCRT 2020-2 MA - CMO/RMBS		06/01/2024	Paydown		3,438	3,438	3,565	3,509	0	(5)	0	(5)	0	3,505	0	(66)	(66)	28	11/25/2059	1.A
35564K-BS-7	STACR 2021-HQA1 M2 - CMO/RMBS		05/06/2024	Various		88,649	85,791	87,882	0	0	(18)	0	(18)	0	87,863	0	786	786	791	08/25/2033	3.C FE
35564K-DB-2	STACR 2021-DNA2 M2 - CMO/RMBS		05/06/2024	Paydown		181,172	176,170	173,197	175,496	0	54	0	54	0	175,550	0	5,623	5,623	4,891	08/25/2033	1.A
35564K-HE-2	STACR 2021-DNA5 M2 - CMO/RMBS		06/25/2024	Paydown		36,385	36,385	36,135	36,273	0	16	0	16	0	36,289	0	96	96	796	01/25/2034	1.A
358082-HX-6	FRESNO CALIF		05/03/2024	Call @ 100.00		105,000	105,000	108,150	107,652	0	(177)	0	(177)	0	107,475	0	(2,475)	(2,475)	3,439	06/01/2029	1.E FE
38611T-DC-8	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R		05/31/2024	J.P. MORGAN SECURITIES INC.		198,835	230,000	230,000	230,000	0	0	0	0	0	230,000	0	(31,165)	(31,165)	3,440	10/01/2030	1.C FE
39081J-AA-6	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS		04/03/2024	WACHOVIA-WELLS FARGO FI		608,190	600,000	611,700	613,431	0	(1,344)	441	(1,785)	0	611,647	0	(3,457)	(3,457)	22,833	07/01/2046	1.D FE
400652-AE-3	GUAM PORT AUTH PORT REV		04/03/2024	TRUIST SECURITIES, INC.		125,031	125,000	125,058	125,634	0	(323)	256	(579)	0	125,055	0	(24)	(24)	4,757	07/01/2024	2.B FE
407793-DB-1	HAMILTON OHIO ELEC REV		06/28/2024	J.P. MORGAN SECURITIES INC.		201,082	200,000	222,984	214,152	0	(1,141)	0	(1,141)	0	213,011	0	(11,929)	(11,929)	6,000	10/01/2036	1.G FE
413890-GD-0	HARRIS CNTY-HOUSTON TEX SPORTS AUTH REV		06/12/2024	MESIROW FINANCIAL		639,681	880,000	854,759	856,038	0	185	0	185	0	856,223	0	(216,542)	(216,542)	15,889	11/15/2056	1.E FE
41978C-BH-7	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE		06/12/2024	PERSHING DIV OF DLJ SEC LNDING		749,924	930,000	892,540	901,276	0	1,053	0	1,053	0	902,329	0	(152,405)	(152,405)	24,146	07/01/2034	1.E FE
446201-AK-1	HUNTINGTON BEACH CALIF PENSION OBLIG		05/20/2024	OPPENHEIMER & CO. INC.		252,840	300,000	300,000	300,000	0	0	0	0	0	300,000	0	(47,160)	(47,160)	3,189	06/15/2031	1.B FE
45204F-LF-0	ILLINOIS FIN AUTH REV		06/28/2024	RBC Dominion		689,858	750,000	861,833	839,074	0	(5,197)	0	(5,197)	0	833,877	0	(144,020)	(144,020)	20,000	11/01/2041	2.B FE
492279-CQ-5	KERN CNTY CALIF PENSION OBLIG		05/14/2024	RAYMOND JAMES & ASSOCIATES INC.		379,090	385,000	302,541	376,291	0	5,225	0	5,225	0	381,516	0	(2,426)	(2,426)	0	08/15/2024	1.E FE
495290-EF-1	KING CNTY WASH SWR REV		04/03/2024	J.P. MORGAN SECURITIES INC.		469,474	480,000	468,845	469,602	0	866	0	866	0	470,467	0	(994)	(994)	5,953	01/01/2040	1.C FE
51001Q-AF-1	LAKE HOUSTON REDEV AUTH TAX INCREMENT CO		04/30/2024	The Muni Center		258,630	250,000	256,170	297,390	0	(2,105)	39,199	(41,305)	0	256,086	0	2,544	2,544	8,368	09/01/2029	2.C FE
542691-AT-7	LONG ISLAND PWR AUTH N Y ELEC SYS REV		05/30/2024	Merrill Lynch		359,737	350,000	403,491	372,051	0	(2,356)	0	(2,356)	0	369,695	0	(9,958)	(9,958)	13,125	09/01/2042	1.F FE
544445-FD-6	LOS ANGELES CALIF DEPT ARPTS ARPT REV		05/14/2024	BAML		729,229	695,000	806,040	747,184	0	(4,180)	0	(4,180)	0	743,004	0	(13,775)	(13,775)	17,472	05/15/2033	1.C FE
544445-NL-9	LOS ANGELES CALIF DEPT ARPTS ARPT REV		06/14/2024	MESIROW & CO.		528,300	500,000	627,095	591,105	0	(7,535)	0	(7,535)	0	583,570	0	(55,270)	(55,270)	14,722	05/15/2032	1.D FE
54627R-AL-4	LASGOV 22A A1 - ABS		05/15/2024	OPPENHEIMER & CO. INC.		142,778	146,394	146,394	146,394	0	0	0	0	0	146,394	0	(3,616)	(3,616)	4,190	02/01/2029	1.A FE
54659L-BP-8	LOUISVILLE & JEFFERSON CNTY KY METRO GOV		04/01/2024	PERSHING DIV OF DLJ SEC LNDING		257,388	250,000	258,015	259,990	0	(874)	1,118	(1,992)	0	257,998	0	(611)	(611)	6,319	10/01/2031	1.F FE
57563R-RZ-4	MASSACHUSETTS EDL FING AUTH		06/10/2024	Call @ 100.00		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	957	07/01/2037	1.C FE
57587A-R4-2	MASSACHUSETTS ST HSG FIN AGY HSG REV		05/23/2024	Call @ 100.00		70,000	70,000	75,324	72,926	0	(266)	0	(266)	0	72,660	0	(2,660)	(2,660)	22	06/01/2049	1.B FE
59261A-ZS-9	METROPOLITAN TRANSN AUTH N Y REV		04/04/2024	SWBC Investment Services LLC		526,210	500,000	482,190	482,190	0	0	0	0	0	482,190	0	44,020	44,020	9,722	11/15/2042	1.G FE
59333P-L3-0	MIAMI-DADE CNTY FLA AVIATION REV		04/03/2024	BANKERS TRUST CO/FIRST MIAMI SECS		500,515	500,000	502,195	503,461	0	(1,182)	132	(1,314)	0	502,147	0	(1,632)	(1,632)	12,778	10/01/2033	1.E FE
602248-KU-9	MILWAUKEE CNTY WIS ARPT REV		05/14/2024	Deutsche Bank Wellington Direct		782,235	765,000	884,034	803,315	0	(4,687)	0	(4,687)	0	798,628	0	(16,392)	(16,392)	17,531	12/01/2032	1.E FE
606094-CU-2	MISSOURI JT MUN ELEC UTIL COMMN PWR SUPP		04/30/2024	CABRERA CAPITAL MARKETS		367,890	355,000	371,674	373,046	0	(1,675)	112	(1,787)	0	371,259	0	(3,369)	(3,369)	7,445	12/01/2036	1.F FE
60637A-SD-5	MISSOURI ST HEALTH & EDL FACS AUTH HEALT		06/03/2024	Stifel Nicolaus & Co.		256,100	260,000	246,077	246,613	0	230	0	230	0	246,843	0	9,257	9,257	5,749	11/15/2040	1.C FE
646067-DJ-4	NEW JERSEY ST EDL FACS AUTH REV		06/06/2024	RBC Dominion		785,632	970,000	989,570	985,177	0	(763)	0	(763)	0	984,414	0	(198,782)	(198,782)	40,115	07/01/2051	1.E FE
646067-EK-0	NEW JERSEY ST EDL FACS AUTH REV		05/13/2024	BAML		428,874	370,000	429,067	420,617	0	(2,023)	0	(2,023)	0	418,594	0	10,280	10,280	13,053	03/01/2032	1.A FE
64972G-SR-6	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		05/20/2024	GOLDMAN		501,125	500,000	601,695	561,594	0	(4,175)	0	(4,175)	0	557,418	0	(56,293)	(56,293)	8,667	06/15/2040	1.B FE
64972G-TB-0	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		05/14/2024	Jefferies & Co., Inc.		728,339	710,000	778,941	749,425	0	(2,496)	0	(2,496)	0	746,929	0	(18,590)	(18,590)	11,912	06/15/2036	1.B FE
64972G-ZR-8	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		05/20/2024	JANNEY MONTGOMERY SCOTT INC		485,975	500,000	570,715	558,353	0	(2,581)	0	(2,581)	0	555,771	0	(69,796)	(69,796)	8,667	06/15/2052	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
64990F-PR-9	NEW YORK STATE DORMITORY AUTHORITY		05/20/2024	RBC CAPITAL MARKETS		1,008,060	1,000,000	1,218,170	1,138,198	0	(8,320)	0	(8,320)	0	1,129,878	0	(121,818)	(121,818)	30,667	02/15/2038	1.B FE
650035-4V-7	NEW YORK ST URBAN DEV CORP REV		04/30/2024	NATL FINANCIAL SERVICES CORP (NFS)		431,090	440,000	436,858	439,420	0	159	0	159	0	439,579	0	(8,489)	(8,489)	8,656	03/15/2025	1.B FE
65829Q-FD-1	NORTH CAROLINA ST LTD OBLIG		05/17/2024	CANTOR FITZGERALD + CO.		1,380,532	1,205,000	1,391,896	1,365,316	0	(6,541)	0	(6,541)	0	1,358,776	0	21,757	21,757	33,472	05/01/2034	1.B FE
65830U-AD-4	NORTH CAROLINA TPK AUTH MONROE EXPWY TOL		04/03/2024	BENCHMARK SECURITIES		502,995	500,000	505,810	504,670	0	(466)	0	(466)	0	504,204	0	(1,209)	(1,209)	19,028	07/01/2051	2.B FE
678908-4C-5	OKSDEV 2022 A1 - ABS		05/01/2024	Paydown		13,156	13,156	13,156	13,156	0	0	0	0	0	13,156	0	0	0	255	05/01/2037	1.A FE
678908-4F-8	OKSDEV 2022 A1 - ABS		06/01/2024	Paydown		14,264	14,264	14,264	14,264	0	0	0	0	0	14,264	0	0	0	295	12/01/2033	1.A FE
700387-HM-8	PARK CREEK MET DIST COLO REV		05/13/2024	Jefferies & Co., Inc.		919,710	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(80,290)	(80,290)	13,639	12/01/2028	1.F FE
70879Q-SZ-7	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		03/06/2024	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	7	10/01/2053	1.B FE
709193-LY-0	PENNSYLVANIA ST INDL DEV AUTH REV		05/13/2024	BAML		127,598	128,000	128,000	128,000	0	0	0	0	0	128,000	0	(402)	(402)	3,970	07/01/2024	1.E FE
721901-LA-2	PIMA CNTY ARIZ INDL DEV AUTH REV		03/27/2024	HEADLANDS TECH GLOBAL MARKETS		0	0	0	0	0	0	0	0	0	0	0	0	0	2,460	04/01/2027	1.F FE
721901-LB-0	PIMA CNTY ARIZ INDL DEV AUTH REV		03/27/2024	HEADLANDS TECH GLOBAL MARKETS		0	0	0	0	0	0	0	0	0	0	0	0	0	3,127	04/01/2028	1.F FE
74444K-BV-5	PUBLIC FIN AUTH WIS HEALTHCARE FACS REV		04/03/2024	TRADEWEB DIRECT LLC		303,536	305,000	308,190	312,448	0	(234)	4,027	(4,261)	0	308,187	0	(4,651)	(4,651)	11,607	07/01/2040	2.C FE
759911-2D-1	REGIONAL TRANSN AUTH ILL		05/14/2024	IFCSMUNI		790,826	775,000	907,572	810,262	0	(5,257)	0	(5,257)	0	805,005	0	(14,179)	(14,179)	17,760	06/01/2036	1.C FE
76913C-BB-4	RIVERSIDE CNTY CALIF PENSION OBLIG		05/13/2024	MARKETTX		922,331	975,000	975,000	975,000	0	0	0	0	0	975,000	0	(52,670)	(52,670)	21,667	02/15/2027	1.C FE
79766D-KG-3	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO		04/30/2024	Stifel Nicolaus & Co.		294,605	290,000	297,267	303,747	0	(1,167)	5,493	(6,660)	0	297,087	0	(2,482)	(2,482)	7,290	05/01/2042	1.E FE
798111-GD-6	SAN JOAQUIN HILLS CALIF TRANSN CORRIDOR		04/03/2024	DUNCAN WILLIAMS INC.		604,776	600,000	609,564	606,028	0	(1,494)	0	(1,494)	0	604,533	0	243	243	22,750	01/15/2049	2.B FE
837151-WZ-8	SOUTH CAROLINA ST PUB SVC AUTH REV		05/13/2024	UBS		683,100	690,000	784,275	757,173	0	(3,302)	0	(3,302)	0	753,871	0	(70,771)	(70,771)	12,573	12/01/2039	1.G FE
849088-DR-7	SPOKANE WASH PUB FACS DIST HOTEL MOTEL &		04/04/2024	MULTI-BANK SECURITIES INC		445,262	435,000	445,027	461,882	0	(1,917)	14,969	(16,886)	0	444,996	0	266	266	7,492	12/01/2035	1.E FE
913366-KG-4	UNIV CALIF REGTS MED CTR POOLED REV		05/13/2024	PERSHING DIV OF DLJ SEC LNDING		442,210	380,000	435,389	427,501	0	(1,838)	0	(1,838)	0	425,662	0	16,547	16,547	9,500	05/15/2034	1.D FE
91412H-JV-6	UNIVERSITY CALIF REVS		05/30/2024	Morgan Stanley & Co		242,575	310,000	298,800	300,859	0	320	0	320	0	301,179	0	(58,604)	(58,604)	3,792	05/15/2034	1.C FE
916856-HL-4	UPTOWN DEV AUTH TEX TAX INCREMENT CONTRA		06/28/2024	TRUIST SECURITIES, INC.		386,548	400,000	472,436	460,209	0	(2,799)	0	(2,799)	0	457,410	0	(70,862)	(70,862)	13,333	09/01/2033	2.B FE
91754T-B9-3	UTAH ST CHARTER SCH FIN AUTH CHARTER SCH		05/31/2024	Stifel Nicolaus & Co.		352,443	390,000	443,512	428,377	0	(2,399)	0	(2,399)	0	425,978	0	(73,535)	(73,535)	9,880	04/15/2040	1.C FE
917567-FP-9	UTAH TRAN AUTH SALES TAX REV		05/30/2024	J.P. MORGAN SECURITIES INC.		1,043,305	1,270,000	998,995	998,995	0	0	0	0	0	998,995	0	44,310	44,310	11,935	12/15/2031	1.C FE
924190-GP-0	VERMONT HSG FIN AGY - RMBS		04/02/2024	Call @ 100.00		5,000	5,000	5,386	5,000	0	0	0	0	0	5,000	0	0	0	10	11/01/2044	1.B FE
928104-NB-0	VIRGINIA SMALL BUSINESS FING AUTH REV		06/03/2024	BARCLAYS CAPITAL		225,453	250,000	220,245	221,022	0	343	0	343	0	221,366	0	4,087	4,087	9,250	01/01/2045	1.F FE
928104-PJ-1	VIRGINIA SMALL BUSINESS FING AUTH REV		06/03/2024	J.P. MORGAN SECURITIES INC.		305,295	290,000	350,633	340,193	0	(2,422)	0	(2,422)	0	337,771	0	(32,477)	(32,477)	13,413	01/01/2036	2.B FE
93978H-SR-7	WASHINGTON ST HEALTH CARE FACS AUTH REV		04/30/2024	BARCLAYS CAPITAL		317,917	315,000	317,857	317,554	0	(218)	0	(218)	0	317,336	0	581	581	11,244	08/15/2037	2.C FE
977100-AC-0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		04/02/2024	Call @ 100.00		145,000	145,000	163,608	150,929	0	(811)	0	(811)	0	150,118	0	(5,118)	(5,118)	1,223	05/01/2026	1.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						70,428,165	77,677,214	73,442,932	48,454,483	0	21,902	102,608	(80,707)	0	73,025,779	0	(2,597,614)	(2,597,614)	1,271,030	XXX	XXX
000000-00-0	ARBOR REALTY TRUST INC		06/03/2024	Various		2,008,738	2,001,000	1,952,105	0	0	5,693	0	5,693	0	1,957,798	0	50,940	50,940	44,931	08/01/2025	1.F PL
000000-00-0	ARBOR REALTY TRUST INC		06/28/2024	Various		232,000	232,000	224,135	0	0	1,994	0	1,994	0	226,128	0	5,872	5,872	7,250	08/01/2025	Z
00164V-AH-6	AMC NETWORKS INC		06/18/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		24,625	25,000	25,000	0	0	0	0	0	0	25,000	0	(375)	(375)	0	02/15/2029	Z
00177G-AG-6	AMMC 25 C - CDO	C	06/28/2024	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	54,445	04/16/2035	1.F FE
00206R-GL-0	AT&T INC		05/13/2024	JANE STREET		746,100	775,000	771,916	773,572	0	119	0	119	0	773,690	0	(27,590)	(27,590)	23,831	02/15/2028	2.B FE
00217V-AA-8	AREIT 22CRE7 A - CMBS		05/17/2024	Paydown		36	36	35	36	0	0	0	0	0	36	0	0	0	1	06/17/2039	1.A FE
00287Y-CA-5	ABBVIE INC		05/13/2024	JANE STREET		389,187	450,000	410,054	0	0	497	0	497	0	410,551	0	(21,364)	(21,364)	8,809	11/21/2039	1.G FE
00489Q-AA-0	ACRES COMMERCIAL REALTY CORP		06/25/2024	PERFORMANCE TRUST		56,198	59,000	52,090	53,384	0	935	0	935	0	54,319	0	1,879	1,879	2,931	08/15/2026	2.B PL
00774M-AU-9	AERCAP IRELAND CAPITAL DAC	C	05/15/2024	BARCLAYS CAPITAL INC		147,171	150,000	149,817	149,949	0	23	0	23	0	149,972	0	(2,801)	(2,801)	1,361	10/29/2024	2.B FE
00900G-AC-9	AIMCO 2018-A A - CDO	C	04/17/2024	Paydown		111,183	111,183	110,583	112,626	0	(183)	0	(183)	0	112,443	0	(1,259)	(1,259)	3,754	04/17/2031	1.A FE

STATEMENT AS OF JUNE 30, 2024 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
009088-AA-3	AIR CANADA 2015-2 PASS THROUGH TRUSTS -		06/15/2024	Paydown		12,055	12,055	11,056	11,161	0	81	0	81	0	11,242	0	814	814	226	06/15/2029	1.E FE
01400E-AB-9	ALCON FINANCE CORP		05/13/2024	BANK OF NYC/GOLDMAN		331,875	370,000	387,949	381,316	0	(717)	0	(717)	0	380,599	0	(48,723)	(48,723)	7,153	09/23/2029	2.B FE
01400E-AD-5	ALCON FINANCE CORP		05/13/2024	BANK OF NYC/GOLDMAN		171,964	200,000	199,686	199,790	0	11	0	11	0	199,801	0	(27,837)	(27,837)	2,427	05/27/2030	2.B FE
015271-AV-1	ALEXANDRIA REAL ESTATE EQUITIES INC		05/20/2024	GOLDMAN		225,663	300,000	299,436	299,577	0	17	0	17	0	299,593	0	(73,930)	(73,930)	4,531	02/01/2033	2.A FE
02008M-AD-1	ALLYA 2022-2 A4 - ABS		05/15/2024	HILLTOP SECURITIES INC		194,163	196,000	195,998	195,999	0	0	0	0	0	195,999	0	(1,836)	(1,836)	4,004	04/17/2028	1.A FE
023608-AJ-1	AMEREN CORP		05/13/2024	MILLENNIUM ADVISORS, LLC		689,774	770,000	760,273	762,055	0	370	0	370	0	762,425	0	(72,651)	(72,651)	22,458	01/15/2031	2.A FE
025816-DC-0	AMERICAN EXPRESS CO		05/15/2024	BARCLAYS CAPITAL INC		154,242	155,000	154,878	154,911	0	15	0	15	0	154,926	0	(684)	(684)	5,781	02/13/2026	1.F FE
02582J-JZ-4	AMXCA 2023-1 A - ABS		05/15/2024	Wells Fargo Securities, LLC		387,928	390,000	389,965	389,971	0	4	0	4	0	389,975	0	(2,047)	(2,047)	7,967	05/15/2028	1.A FE
02582J-KB-5	AMXCA 2023-2 A - ABS		05/20/2024	TORONTO DOMINION SECS USA INC		595,430	600,000	599,826	599,843	0	12	0	12	0	599,855	0	(4,425)	(4,425)	12,480	05/15/2030	1.A FE
02665W-EV-9	AMERICAN HONDA FINANCE CORP		05/15/2024	BARCLAYS CAPITAL INC		97,696	95,000	94,984	94,984	0	1	0	1	0	94,985	0	2,711	2,711	2,714	11/15/2028	1.G FE
03066N-AG-9	AMCAR 2019-3 D - ABS		04/18/2024	Paydown		244,021	244,021	235,785	240,527	0	777	0	777	0	241,305	0	2,716	2,716	2,099	09/18/2025	1.A FE
031162-DP-2	AMGEN INC		05/15/2024	BARCLAYS CAPITAL INC		130,364	130,000	129,458	129,538	0	38	0	38	0	129,576	0	788	788	4,742	03/02/2028	2.A FE
032095-AM-3	AMPHENOL CORP		06/12/2024	Various		238,143	240,000	239,179	239,375	0	111	0	111	0	239,487	0	(1,344)	(1,344)	7,669	03/30/2026	1.G FE
03464L-AA-4	AOMT 2020-4 A1 - CMO/RMBS		06/01/2024	Paydown		6,017	6,017	6,017	6,015	0	(1)	0	(1)	0	6,015	0	2	2	37	05/26/2065	1.A
03464W-AA-0	AOMT 2020-5 A1 - RMBS		06/01/2024	Paydown		4,246	4,246	4,246	4,272	0	6	0	6	0	4,278	0	(32)	(32)	23	05/25/2065	1.A
03465A-AA-7	AOMT 2020-6 A1 - CMO/RMBS		06/01/2024	Paydown		4,016	4,016	4,016	4,016	0	0	0	0	0	4,016	0	0	0	19	05/25/2065	1.A
03466D-AA-0	AOMT 237 A1 - RMBS		06/01/2024	Paydown		8,202	8,202	7,864	7,864	0	1	0	1	0	7,864	0	338	338	159	11/25/2067	1.A FE
035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC		05/20/2024	DEUTSCHE BANK SECURITIES, INC.		297,948	300,000	303,585	0	0	(198)	0	(198)	0	303,387	0	(5,439)	(5,439)	4,671	01/23/2029	1.G FE
036752-AJ-2	ELEVANCE HEALTH INC		06/12/2024	Various		219,407	224,000	223,803	223,960	0	16	0	16	0	223,976	0	(4,569)	(4,569)	4,684	01/15/2025	2.A FE
03740L-AD-4	AON CORP		05/20/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		374,508	400,000	399,776	399,912	0	10	0	10	0	399,922	0	(25,414)	(25,414)	5,478	05/28/2027	2.A FE
037833-EQ-9	APPLE INC		05/13/2024	BAML		608,107	755,000	648,424	0	0	505	0	505	0	648,929	0	(40,822)	(40,822)	22,947	08/08/2052	1.B FE
03880R-AL-3	ARCLO 2021-FL4 E - CMBS	C	06/27/2024	GOLDMAN SACHS & CO, NY		472,500	500,000	495,625	505,891	0	(901)	0	(901)	0	504,990	0	(32,490)	(32,490)	24,075	11/17/2036	2.C FE
03881E-AE-7	ARCLO 2021-FL2 B - CMBS	C	06/17/2024	Paydown		500,000	500,000	484,063	489,207	0	2,203	0	2,203	0	491,410	0	8,590	8,590	18,099	05/15/2036	1.D FE
038923-AJ-7	ARBOR REALTY TRUST INC		04/01/2024	Maturity @ 100.00		215,000	215,000	205,500	212,671	0	2,329	0	2,329	0	215,000	0	0	0	6,181	04/01/2024	1.F PL
04002P-AA-2	AREIT 2021-CRE5 A - CMBS		06/17/2024	Paydown		125,536	125,536	125,536	125,536	0	0	0	0	0	125,536	0	0	0	3,737	11/17/2038	1.A FE
040104-EN-7	ARSI 2003-W10 M1 - RMBS		06/25/2024	Paydown		1,516	1,516	1,517	1,567	0	(4)	0	(4)	0	1,564	0	(47)	(47)	18	01/25/2034	1.A FM
04018L-AJ-4	ARES L AR - CDO	C	04/15/2024	Paydown		33,488	33,488	33,356	33,680	0	(19)	0	(19)	0	33,661	0	(173)	(173)	1,129	01/15/2032	1.A FE
046353-AD-0	ASTRAZENECA PLC	C	05/13/2024	HSBC Wellington Direct		555,155	500,000	680,265	646,348	0	(3,053)	0	(3,053)	0	643,295	0	(88,140)	(88,140)	21,500	09/15/2037	1.G FE
04636N-AA-1	ASTRAZENECA FINANCE LLC		05/15/2024	BARCLAYS CAPITAL INC		134,353	145,000	128,110	132,082	0	1,914	0	1,914	0	133,996	0	357	357	817	05/28/2026	1.F FE
04685A-2R-1	ATHENE GLOBAL FUNDING		06/11/2024	Citigroup		710,821	850,000	756,063	772,642	0	4,396	0	4,396	0	777,038	0	(66,217)	(66,217)	12,222	11/19/2030	1.E FE
053015-AG-8	AUTOMATIC DATA PROCESSING INC		05/13/2024	JANE STREET		533,658	600,000	598,188	598,843	0	95	0	95	0	598,938	0	(65,280)	(65,280)	5,100	05/15/2028	1.D FE
05490A-AA-1	BBUBS 2012-TFT A - CMBS		06/01/2024	Paydown		1,039	1,039	1,037	1,000	0	42	0	42	0	1,042	0	(3)	(3)	13	06/07/2030	1.A FM
05492Q-AE-6	BDS 2020-FL5 B - CMBS	C	04/18/2024	Paydown		514,312	514,312	509,176	515,078	0	(765)	0	(765)	0	514,312	0	0	0	12,636	02/18/2037	1.A FE
05523U-AP-5	BAE SYSTEMS HOLDINGS INC		06/12/2024	Various		292,737	300,000	330,660	310,235	0	(2,477)	0	(2,477)	0	307,758	0	(15,021)	(15,021)	5,363	12/15/2025	2.A FE
05578Q-AB-9	BPCE SA	C	05/13/2024	Deutsche Bank Wellington Direct		274,346	275,000	290,150	276,024	0	(683)	0	(683)	0	275,341	0	(995)	(995)	11,566	07/21/2024	2.B FE
05609W-AA-1	BX 2022-IND A - CMBS		04/15/2024	Paydown		8,368	8,368	8,344	8,398	0	(29)	0	(29)	0	8,368	0	0	0	194	04/15/2037	1.A
06051G-FX-2	BANK OF AMERICA CORP		05/13/2024	MILLENNIUM ADVISORS, LLC		580,602	600,000	614,562	604,335	0	(674)	0	(674)	0	603,660	0	(23,058)	(23,058)	12,017	04/19/2026	1.G FE
06051G-JK-6	BANK OF AMERICA CORP		06/12/2024	Various		787,899	837,000	833,594	834,905	0	237	0	237	0	835,142	0	(47,242)	(47,242)	6,071	10/24/2026	1.G FE
06406R-BJ-5	BANK OF NEW YORK MELLON CORP		04/29/2024	J P MORGAN SECURITIES		244,436	248,000	248,000	248,000	0	0	0	0	0	248,000	0	(3,564)	(3,564)	8,392	07/24/2026	1.F FE
08161H-AD-2	BMARK 2018-B4 ASB - CMBS		06/01/2024	Paydown		15,861	15,861	17,741	16,579	0	(67)	0	(67)	0	16,512	0	(650)	(650)	295	07/17/2051	1.A
08162F-AB-9	BMARK 2019-B12 A2 - CMBS		06/01/2024	Paydown		1,716	1,716	1,768	1,721	0	(3)	0	(3)	0	1,718	0	(1)	(1)	22	08/16/2052	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
08860D-AA-1	BHG 2022-C A - ABS		06/17/2024	Paydown		13,805	13,805	13,804	13,804	0	0	0	0	0	13,805	0	0	0	305	10/17/2035	1.A FE
09239B-AE-9	BLACKLINE INC		05/22/2024	STIFEL NICOLAUS & COMPANY		75,348	75,000	75,000	0	0	0	0	0	0	75,000	0	348	348	0	06/01/2029	Z
09247X-AN-1	BLACKROCK INC		05/13/2024	Deutsche Bank Wellington Direct		239,408	250,000	247,950	249,122	0	96	0	96	0	249,219	0	(9,811)	(9,811)	5,333	03/15/2027	1.D FE
093712-AL-1	BLOOM ENERGY CORP		05/24/2024	JP MORGAN SECURITIES LLC		25,584	25,000	25,000	0	0	0	0	0	0	25,000	0	584	584	0	06/01/2029	Z
09626Y-AN-0	BLUEM 2013-2 A1R - CDO	C	04/22/2024	Paydown		30,856	30,856	30,856	30,856	0	0	0	0	0	30,856	0	0	0	1,062	10/22/2030	1.A FE
09630A-AN-6	BLUEM 183R A1R - CDO		04/25/2024	Paydown		31,636	31,636	31,636	0	0	0	0	0	0	31,636	0	0	0	200	10/25/2030	1.A FE
09660S-AU-4	BMO 2024-5C4 A3 - CMBS		05/15/2024	BMO Capital Markets		288,578	275,000	283,250	0	0	(8)	0	(8)	0	283,242	0	5,336	5,336	798	05/17/2057	1.A FE
11135F-BB-6	BROADCOM INC		06/12/2024	Various		399,977	413,000	402,935	407,138	0	1,277	0	1,277	0	408,414	0	(8,437)	(8,437)	7,130	11/15/2025	2.C FE
11271L-AC-6	BROOKFIELD FINANCE INC		05/20/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		287,475	300,000	333,354	317,342	0	(1,690)	0	(1,690)	0	315,652	0	(28,177)	(28,177)	9,620	01/25/2028	1.G FE
11271L-AH-5	BROOKFIELD FINANCE INC		05/13/2024	BZW SECS		696,845	825,000	825,000	825,000	0	0	0	0	0	825,000	0	(128,156)	(128,156)	13,109	04/15/2031	1.G FE
114259-AW-4	BROOKLYN UNION GAS CO		06/11/2024	Citigroup		548,222	590,000	589,798	589,820	0	8	0	8	0	589,828	0	(41,606)	(41,606)	24,483	08/05/2032	2.A FE
122017-AB-2	BURLINGTON STORES INC		05/30/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		29,335	25,000	27,564	0	0	(574)	0	(574)	0	26,990	0	2,345	2,345	353	04/15/2025	3.A
125039-AD-9	CD 2017-CD6 ASB - CMBS		06/01/2024	Paydown		15,314	15,314	16,387	15,693	0	(42)	0	(42)	0	15,651	0	(336)	(336)	213	11/15/2050	1.A
12510H-AS-9	CAUTO 231 A1 - ABS		06/15/2024	Paydown		2,500	2,500	2,434	2,433	0	0	0	0	0	2,434	0	66	66	60	09/15/2053	1.A FE
12569U-AA-9	CIM 2023-R4 A1 - CMO/RMBS		06/01/2024	Paydown		13,321	13,321	12,905	12,906	0	1	0	1	0	12,907	0	414	414	286	05/25/2062	1.A FE
12592R-BF-5	COMM 2014-CCRE21 A3 - CMBS		06/01/2024	Paydown		48,205	48,205	51,210	48,771	0	(309)	0	(309)	0	48,462	0	(257)	(257)	850	12/12/2047	1.A
12593P-AW-2	COMM 2015-CCRE25 A4 - CMBS		05/15/2024	SG AMERICAS SECURITIES, LLC		186,322	191,000	215,002	199,055	0	(1,988)	0	(1,988)	0	197,067	0	(10,745)	(10,745)	3,291	08/12/2048	1.A
126407-AA-3	CSMC 2021-NQM1 A1 - CMO/RMBS		06/01/2024	Paydown		7,328	7,328	7,328	7,328	0	0	0	0	0	7,328	0	0	0	17	05/26/2065	1.A FE
126650-CX-6	CVS HEALTH CORP		06/11/2024	Citigroup		241,330	250,000	246,485	248,337	0	161	0	161	0	248,498	0	(7,168)	(7,168)	7,674	03/25/2028	2.B FE
126650-DW-7	CVS HEALTH CORP		05/15/2024	BARCLAYS CAPITAL INC		188,410	190,000	189,318	189,399	0	42	0	42	0	189,441	0	(1,032)	(1,032)	9,104	01/30/2029	2.B FE
126671-5K-8	CWL 2004-4 M1 - RMBS		06/25/2024	Paydown		12,978	12,978	12,885	12,904	0	3	0	3	0	12,907	0	72	72	283	07/25/2034	1.A FM
138616-AE-7	CANTOR FITZGERALD LP		05/01/2024	Maturity @ 100.00		100,000	100,000	108,837	100,567	0	(567)	0	(567)	0	100,000	0	0	0	2,438	05/01/2024	2.C FE
14040H-BG-9	CAPITAL ONE FINANCIAL CORP		06/12/2024	Various		481,664	490,000	523,795	499,382	0	(3,848)	0	(3,848)	0	495,534	0	(13,870)	(13,870)	12,941	02/05/2025	2.A FE
141781-BM-5	CARGILL INC		05/13/2024	Various		467,005	550,000	551,964	551,266	0	(73)	0	(73)	0	551,193	0	(84,188)	(84,188)	6,558	04/23/2030	1.F FE
14310B-AU-5	CGMS 2013-1 ARR - CDO		05/14/2024	Paydown		81,712	81,712	81,862	84,027	0	(273)	0	(273)	0	83,754	0	(2,042)	(2,042)	2,707	08/14/2030	1.A FE
14317P-AJ-2	CGMS 182R A1R - CDO		04/15/2024	Paydown		112,604	112,604	112,604	0	0	0	0	0	0	112,604	0	0	0	527	10/15/2031	1.A FE
14318X-AC-9	CARMX 2023-4 A3 - ABS		05/20/2024	MITSUBISHI UFJ SECURITIES		404,609	400,000	399,921	399,926	0	10	0	10	0	399,937	0	4,673	4,673	10,400	07/17/2028	1.A FE
14686K-AD-9	CRVNA 2021-N2 C - ABS		06/10/2024	Paydown		4,386	4,386	4,386	4,385	0	0	0	0	0	4,385	0	1	1	20	03/10/2028	1.C FE
14687G-AD-7	CRVNA 2021-N3 C - ABS		06/10/2024	Paydown		3,760	3,760	3,759	3,760	0	0	0	0	0	3,760	0	0	0	16	06/12/2028	1.C FE
15189T-BA-4	CENTERPOINT ENERGY INC		06/12/2024	Various		153,960	166,000	165,613	165,812	0	32	0	32	0	165,844	0	(11,883)	(11,883)	1,210	06/01/2026	2.B FE
152314-JD-3	CXHE 2004-A M1 - RMBS		06/25/2024	Paydown		34,057	34,057	33,775	35,208	0	267	0	267	0	35,475	0	(1,417)	(1,417)	771	01/25/2034	1.A FM
161175-AY-0	CHARTER COMMUNICATIONS OPERATING LLC		06/12/2024	BANC OF AMERICA/FIXED INCOME		971,736	992,000	1,068,404	1,013,068	0	(6,494)	0	(6,494)	0	1,006,575	0	(34,839)	(34,839)	54,898	07/23/2025	2.C FE
161175-AZ-7	CHARTER COMMUNICATIONS OPERATING LLC		06/11/2024	Citigroup		161,126	165,000	178,276	175,474	0	(300)	0	(300)	0	175,174	0	(14,048)	(14,048)	6,701	10/23/2035	2.C FE
165183-DE-1	CFII 241 A1 - ABS		06/15/2024	Paydown		15,542	15,542	15,542	0	0	0	0	0	0	15,542	0	0	0	113	05/15/2036	1.A FE
17136M-AC-6	CHURCH & DWIGHT CO INC		06/11/2024	Various		675,149	650,000	688,428	0	0	(1,288)	0	(1,288)	0	687,140	0	(11,991)	(11,991)	20,930	11/15/2032	2.A FE
172967-FX-4	CITIGROUP INC		05/13/2024	Deutsche Bank Wellington Direct		232,778	225,000	313,085	302,417	0	(1,167)	0	(1,167)	0	301,249	0	(68,471)	(68,471)	10,465	01/30/2042	1.G FE
17401Q-AU-5	CITIZENS BANK NA		05/13/2024	Morgan Stanley		578,892	600,000	599,778	599,934	0	11	0	11	0	599,945	0	(21,053)	(21,053)	16,688	02/18/2026	2.A FE
18978F-AC-0	CNH 2024-A A3 - ABS		05/15/2024	Wells Fargo Securities, LLC		214,009	216,000	215,949	0	0	4	0	4	0	215,953	0	(1,945)	(1,945)	3,205	06/15/2029	1.A FE
19424K-AD-5	CASL 2021-A C - ABS		06/25/2024	Paydown		12,521	12,521	12,679	12,642	0	(5)	0	(5)	0	12,637	0	(116)	(116)	148	07/25/2051	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
19685W-AA-9	COLT 2021-2 A1 - CMO/RMBS		06/01/2024	Paydown		13,999	13,999	13,144	13,157	0	4	0	4	0	13,161	0	838	838	51	08/25/2066	1.A FE
19688B-AA-2	COLT 2021-1R A1 - CMO/RMBS		06/01/2024	Paydown		759	759	759	759	0	0	0	0	0	759	0	0	0	2	05/25/2065	1.A FE
19828A-AB-3	COLUMBIA PIPELINES HOLDING COMPANY LLC		05/15/2024	BARCLAYS CAPITAL INC		133,143	130,000	129,997	129,999	0	1	0	1	0	130,000	0	3,144	3,144	6,087	08/15/2028	2.B FE
20030N-BM-2	COMCAST CORP		05/13/2024	RBC		214,623	235,000	234,116	234,449	0	15	0	15	0	234,464	0	(19,841)	(19,841)	7,403	08/15/2034	1.G FE
20030N-CZ-2	COMCAST CORP		05/20/2024	PRINCIPAL BANK		141,527	200,000	218,540	216,932	0	(172)	0	(172)	0	216,760	0	(75,233)	(75,233)	5,558	02/01/2050	1.G FE
20030N-DA-6	COMCAST CORP		05/13/2024	BZW SECS		263,373	300,000	259,653	262,127	0	1,991	0	1,991	0	264,118	0	(745)	(745)	6,272	02/01/2030	1.G FE
2027A0-KD-0	COMMONWEALTH BANK OF AUSTRALIA	C	06/12/2024	Various		318,708	345,000	344,110	344,533	0	78	0	78	0	344,612	0	(25,904)	(25,904)	1,801	06/15/2026	1.D FE
207597-EM-3	CONNECTICUT LIGHT AND POWER CO		06/12/2024	Various		445,439	475,000	474,815	474,928	0	16	0	16	0	474,944	0	(29,505)	(29,505)	1,811	12/01/2025	1.E FE
209111-FY-4	CONSOLIDATED EDISON COMPANY OF NEW YORK		05/20/2024	PRINCIPAL BANK		78,509	100,000	99,338	99,375	0	5	0	5	0	99,380	0	(20,870)	(20,870)	2,524	04/01/2050	1.G FE
21036P-BF-4	CONSTELLATION BRANDS INC		05/13/2024	Jefferies & Co., Inc.		824,891	945,000	954,814	951,425	0	(360)	0	(360)	0	951,064	0	(126,174)	(126,174)	14,641	05/01/2030	2.C FE
210518-DS-2	CONSUMERS ENERGY CO		06/12/2024	Various		335,630	338,000	337,371	337,506	0	42	0	42	0	337,549	0	(1,919)	(1,919)	11,422	03/01/2028	1.E FE
210518-DV-5	CONSUMERS ENERGY CO		06/12/2024	Various		647,749	650,000	649,675	649,705	0	24	0	24	0	649,729	0	(1,980)	(1,980)	26,140	02/15/2029	1.E FE
224044-CK-1	COX COMMUNICATIONS INC		06/11/2024	Morgan Stanley		264,046	325,000	349,417	347,119	0	(259)	0	(259)	0	346,860	0	(82,814)	(82,814)	12,334	08/15/2047	2.B FE
22410J-AB-2	CRACKER BARREL OLD COUNTRY STORE INC		06/25/2024	JP MORGAN SECURITIES LLC		198,844	225,000	211,404	193,793	23,450	1,498	0	24,948	0	218,740	0	(19,896)	(19,896)	746	06/15/2026	3.B
225655-20-8	CRESCENT CAPITAL BDC INC		06/11/2024	Ladenburg Thalmann & Co. Inc.		1,696	1,750	1,595	1,627	0	18	0	18	0	1,645	0	51	51	50	05/25/2026	2.C FE
22758C-AA-9	CROSS 2023-H1 A1 - RMBS		06/01/2024	Paydown		50,790	50,790	50,789	50,790	0	0	0	0	0	50,789	0	1	1	1,359	03/27/2068	1.A FE
22822V-AL-5	CROWN CASTLE INC		05/20/2024	Citigroup (SSB)		286,032	300,000	341,826	324,490	0	(1,834)	0	(1,834)	0	322,656	0	(36,624)	(36,624)	9,890	02/15/2029	2.B FE
22822V-BA-8	CROWN CASTLE INC		05/15/2024	BARCLAYS CAPITAL INC		103,812	105,000	104,903	104,920	0	7	0	7	0	104,927	0	(1,115)	(1,115)	4,463	01/11/2028	2.B FE
233046-AQ-4	DNKN 2021-1 A22 - RMBS		05/20/2024	Paydown		1,700	1,700	1,418	1,429	0	18	0	18	0	1,447	0	253	253	21	11/20/2051	2.B FE
233262-AC-8	DLLAD 2021-1 A3 - ABS		04/16/2024	MITSUBISHI UFJ SECURITIES		298,004	308,363	308,343	308,357	0	1	0	1	0	308,358	0	(10,355)	(10,355)	647	09/21/2026	1.A FE
233331-BD-8	DTE ENERGY CO		05/15/2024	BARCLAYS CAPITAL INC		245,199	247,000	247,017	247,015	0	(14)	0	(14)	0	247,001	0	(1,802)	(1,802)	5,675	11/01/2024	2.B FE
23345G-AA-8	DTE 2022A A1 - ABS		06/01/2024	Paydown		29,987	29,987	29,983	29,985	0	0	0	0	0	29,985	0	1	1	396	12/01/2027	1.A FE
24381W-AB-4	DRMT 2021-2 A2 - CMO/RMBS		06/01/2024	Paydown		4,196	4,196	4,196	4,196	0	0	0	0	0	4,196	0	0	0	21	04/26/2066	1.B FE
24422E-WD-7	JOHN DEERE CAPITAL CORP		06/12/2024	Various		380,512	407,000	406,809	406,876	0	16	0	16	0	406,892	0	(26,380)	(26,380)	7,137	03/08/2027	1.E FE
24422E-WJ-4	JOHN DEERE CAPITAL CORP		06/12/2024	Various		315,802	320,000	312,790	315,025	0	1,144	0	1,144	0	316,169	0	(367)	(367)	9,286	09/08/2025	1.E FE
25278X-AX-7	DIAMONDBACK ENERGY INC		05/15/2024	BARCLAYS CAPITAL INC		235,538	235,000	234,897	0	0	3	0	3	0	234,899	0	639	639	984	04/18/2027	2.B FE
25278X-AY-5	DIAMONDBACK ENERGY INC		05/15/2024	BARCLAYS CAPITAL INC		134,636	135,000	134,771	0	0	0	0	0	0	134,770	0	(135)	(135)	560	01/30/2030	2.B FE
254683-CR-4	DCENT 2022-1 A - ABS		06/13/2024	Various		279,802	287,000	286,967	286,987	0	5	0	5	0	286,992	0	(7,190)	(7,190)	2,587	02/16/2027	1.A FE
254687-FM-3	WALT DISNEY CO		06/11/2024	Citigroup		760,948	1,185,000	790,537	0	0	2,794	0	2,794	0	793,331	0	(32,383)	(32,383)	25,436	09/01/2049	1.G FE
257375-AN-5	EASTERN ENERGY GAS HOLDINGS LLC		05/15/2024	BARCLAYS CAPITAL INC		295,377	300,000	316,111	303,007	0	(1,433)	0	(1,433)	0	301,574	0	(6,197)	(6,197)	3,792	11/15/2024	2.A FE
26244R-AF-8	DRSLF 54R AR - CDO	C	04/19/2024	Paydown		27,048	27,048	27,048	0	0	0	0	0	0	27,048	0	0	0	136	10/19/2029	1.A FE
26249K-AZ-4	DRSLF 36 AR3 - CDO		04/15/2024	Paydown		36,528	36,528	36,528	36,528	0	0	0	0	0	36,528	0	0	0	1,225	04/16/2029	1.A FE
26884T-AW-2	ERAC USA FINANCE LLC		06/11/2024	Various		311,691	320,000	319,075	319,124	0	33	0	33	0	319,157	0	(7,466)	(7,466)	9,626	05/01/2033	1.G FE
26929H-AB-1	WAX 221 A1 - ABS		06/15/2024	Paydown		338	338	310	311	0	0	0	0	0	311	0	27	27	9	03/15/2052	2.B FE
278062-AH-7	EATON CORP		05/13/2024	Jefferies & Co., Inc.		65,358	70,000	69,950	69,957	0	1	0	1	0	69,959	0	(4,601)	(4,601)	1,937	03/15/2033	1.G FE
28628B-AA-6	ELFI 2021-A A - ABS		06/25/2024	Paydown		7,946	7,946	7,945	7,945	0	0	0	0	0	7,945	0	1	1	51	12/26/2046	1.A FE
28628D-AA-2	ELFI 23A A - ABS		06/25/2024	Paydown		8,561	8,561	8,516	8,517	0	0	0	0	0	8,517	0	44	44	228	02/04/2048	1.A FE
29273R-BK-4	ENERGY TRANSFER LP		06/11/2024	Citigroup		266,571	275,000	274,412	274,791	0	27	0	27	0	274,817	0	(8,246)	(8,246)	7,604	04/15/2027	2.B FE
29273V-AP-5	ENERGY TRANSFER LP		05/15/2024	BARCLAYS CAPITAL INC		131,498	130,000	128,874	129,067	0	76	0	76	0	129,143	0	2,354	2,354	5,451	02/15/2028	2.B FE
29375N-AB-1	EFF 232 A2 - ABS		06/20/2024	Paydown		71,031	71,031	71,019	71,009	0	1	0	1	0	71,011	0	21	21	1,607	04/22/2030	1.A FE
29379V-BW-2	ENTERPRISE PRODUCTS OPERATING LLC		05/20/2024	PRINCIPAL BANK		163,471	200,000	223,850	221,949	0	(206)	0	(206)	0	221,743	0	(58,272)	(58,272)	6,790	01/31/2050	1.G FE
29404K-AG-1	ENVESTNET INC		05/13/2024	Various		246,596	225,000	230,689	0	0	(229)	0	(229)	0	230,460	0	16,136	16,136	2,589	12/01/2027	4.B FE
30040W-AJ-7	EVERSOURCE ENERGY		06/12/2024	Various		283,172	300,000	299,442	299,817	0	46	0	46	0	299,863	0	(16,691)	(16,691)	1,900	08/15/2025	2.B FE
30227F-AG-5	ESA 21ESH C - CMBS		06/17/2024	Paydown		2,030	2,030	2,031	0	0	(1)	0	(1)	0	2,030	0	(1)	(1)	12	07/15/2038	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
302966-AH-9	FRESB 2018-SB56 A5H - CMBS		05/01/2024	Paydown		(321)	(321)	(328)	(363)	0	0	0	0	0	(363)	0	42	42	(3)	09/25/2038	1.B FE
30296U-AA-1	FRESB 2018-SB51 A5H - CMBS		04/18/2024	Various		(12,417)	(12,417)	(12,522)	(14,176)	0	(1)	0	(1)	0	(14,177)	0	1,760	1,760	(110)	04/25/2038	1.B FE
30309L-AG-3	FRESB 2019-SB61 A5H - CMBS		05/01/2024	Paydown		(5,460)	(5,460)	(5,487)	(6,196)	0	(10)	0	(10)	0	(6,206)	0	746	746	(27)	02/25/2039	1.B FE
313747-BB-2	FEDERAL REALTY OP LP		06/12/2024	Various		110,874	119,000	118,213	118,680	0	62	0	62	0	118,742	0	(7,869)	(7,869)	1,186	02/15/2026	2.A FE
31572Y-AA-6	EFMT 2022-2 A1 - RMBS		06/01/2024	Paydown		12,861	12,861	12,808	12,887	0	16	0	16	0	12,904	0	(42)	(42)	226	04/25/2067	1.A FE
33767W-AA-1	FKH 2021-SFR1 A - CMBS		06/13/2024	Various		471,140	512,006	512,003	511,841	0	(28)	0	(28)	0	511,813	0	(40,673)	(40,673)	3,957	08/19/2038	1.A FE
33835N-AA-9	MORGN 2018-3 AR - CDO	C	04/22/2024	Paydown		72,351	72,351	72,351	72,351	0	0	0	0	0	72,351	0	0	0	2,480	10/20/2031	1.A FE
33851J-AC-3	FSMT 2018-3INV A3 - CMO/RMBS		06/01/2024	Paydown		7,846	7,846	7,792	7,792	0	1	0	1	0	7,792	0	54	54	131	05/25/2048	1.A
341081-EQ-6	FLORIDA POWER & LIGHT CO		06/11/2024	Citigroup		258,588	250,000	302,135	282,162	0	(1,139)	0	(1,139)	0	281,023	0	(22,436)	(22,436)	9,805	04/01/2034	1.E FE
341081-GN-1	FLORIDA POWER & LIGHT CO		05/15/2024	BARCLAYS CAPITAL INC		142,734	145,000	144,904	144,915	0	7	0	7	0	144,921	0	(2,188)	(2,188)	3,225	05/15/2028	1.D FE
343412-AH-5	FLUOR CORP		06/11/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		344,780	300,000	306,572	252,458	0	(357)	0	(357)	0	306,049	0	38,732	38,732	2,542	08/15/2029	4.A FE
34532R-AA-4	FORDR 2018-REV1 A - ABS		05/30/2024	BANC OF AMERICA/FIXED INCOME		241,306	245,000	270,036	251,008	0	(2,391)	0	(2,391)	0	248,617	0	(7,311)	(7,311)	3,604	07/15/2031	1.A FE
345340-AA-1	FORDR 2021-REV1 A - ABS		05/15/2024	Wells Fargo Securities, LLC		324,461	350,000	349,999	349,999	0	0	0	0	0	349,999	0	(25,539)	(25,539)	2,011	10/17/2033	1.A FE
34535A-AD-2	FORDO 2022-C A3 - ABS		06/15/2024	Paydown		52,183	52,183	52,180	52,182	0	0	0	0	0	52,182	0	1	1	1,024	12/15/2026	1.A FE
345397-A8-6	FORD MOTOR CREDIT COMPANY LLC		05/15/2024	BARCLAYS CAPITAL INC		190,270	200,000	183,016	183,634	0	1,530	0	1,530	0	185,164	0	5,106	5,106	6,188	08/17/2027	2.C FE
350930-AB-9	FOUNDRY JV HOLDCO LLC		05/15/2024	BARCLAYS CAPITAL INC		213,169	210,000	209,815	0	0	3	0	3	0	209,818	0	3,351	3,351	344	01/25/2030	2.A FE
35564K-DB-2	STACR 2021-DNA2 M2 - CMO/RMBS		05/06/2024	Various		(6,766)	(6,766)	(6,652)	(6,740)	0	(2)	0	(2)	0	(6,742)	0	(24)	(24)	(87)	08/25/2033	1.A
35564K-HE-2	STACR 2021-DNA5 M2 - CMO/RMBS		05/28/2024	Paydown		(16,032)	(16,032)	(15,922)	(15,982)	0	(5)	0	(5)	0	(15,988)	0	(44)	(44)	(187)	01/25/2034	1.A
36143L-2B-0	GA GLOBAL FUNDING TRUST		04/08/2024	Maturity @ 100.00		300,000	300,000	299,685	299,971	0	29	0	29	0	300,000	0	0	0	1,500	04/08/2024	1.F FE
36143L-2J-3	GA GLOBAL FUNDING TRUST		06/12/2024	Various		350,870	357,000	356,900	356,956	0	14	0	14	0	356,970	0	(6,100)	(6,100)	8,822	04/11/2025	1.F FE
36166R-AA-2	GCAT 2020-NQM2 A1 - CMO/RMBS		06/01/2024	Paydown		6,379	6,379	6,379	6,477	0	11	0	11	0	6,489	0	(110)	(110)	40	04/27/2065	1.A FE
36167C-AA-4	GCAT 19RPL1 A1 - CMO/RMBS		06/25/2024	Paydown		20,865	20,865	20,924	20,885	0	(32)	0	(32)	0	20,853	0	12	12	213	10/25/2068	1.A
36192R-AA-0	GSMS 2012-BWTR A - CMBS		06/01/2024	Paydown		2,841	2,841	2,694	2,088	617	12	0	629	0	2,717	0	124	124	42	11/07/2034	1.A FM
36197Q-AG-4	GSMS 2013-G1 B - CMBS		06/01/2024	Paydown		2,878	2,878	2,794	2,843	0	14	0	14	0	2,857	0	22	22	45	04/11/2031	1.A
36262P-AH-4	GSMBS 21PJ10 A8 - CMO/RMBS		06/01/2024	Paydown		7,476	8,063	7,153	7,207	0	11	0	11	0	7,218	0	258	258	72	03/25/2052	1.A
36264R-BW-4	GSMBS 22PJ4 A34 - CMO/RMBS		06/25/2024	Paydown		7,284	7,284	6,262	6,310	0	9	0	9	0	6,319	0	965	965	69	09/25/2052	1.A
36267J-BM-1	GSMBS 2022-PJ6 A24 - CMO/RMBS		06/01/2024	Paydown		10,985	10,985	9,270	9,316	0	25	0	25	0	9,341	0	1,644	1,644	140	01/27/2053	1.A
36267T-BR-8	GSMBS 23PJ1 B1 - RMBS		06/01/2024	Paydown		3,323	3,313	2,669	2,687	0	14	0	14	0	2,700	0	622	622	52	02/25/2053	1.C FE
36267T-BS-6	GSMBS 23PJ1 B2 - RMBS		06/01/2024	Paydown		3,323	3,313	2,484	2,493	0	11	0	11	0	2,504	0	818	818	48	02/25/2053	1.F FE
36361U-AL-4	GALL 2017-1 A1R - CDO		04/15/2024	Paydown		2,178	2,178	2,176	2,223	0	(4)	0	(4)	0	2,219	0	(41)	(41)	75	07/15/2031	1.A FE
370334-CT-9	GENERAL MILLS INC		06/11/2024	Citigroup		131,876	135,000	134,726	134,742	0	10	0	10	0	134,752	0	(2,876)	(2,876)	4,696	03/29/2033	2.B FE
37045X-DM-5	GENERAL MOTORS FINANCIAL COMPANY INC		05/15/2024	BARCLAYS CAPITAL INC		246,241	251,000	250,897	250,973	0	13	0	13	0	250,986	0	(4,745)	(4,745)	1,774	10/15/2024	2.B FE
37045X-DU-7	GENERAL MOTORS FINANCIAL COMPANY INC		06/12/2024	BANC OF AMERICA/FIXED INCOME		122,063	124,000	120,608	122,372	0	566	0	566	0	122,938	0	(875)	(875)	3,220	04/07/2025	2.B FE
37331N-AM-3	GEORGIA-PACIFIC LLC		05/15/2024	Maturity @ 100.00		150,000	150,000	141,999	147,587	0	2,413	0	2,413	0	150,000	0	0	0	469	05/15/2024	1.G FE
376546-87-5	GLADSTONE INVESTMENT CORP		03/13/2024	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(2,141)	08/01/2028	2.B PL
38141G-WB-6	GOLDMAN SACHS GROUP INC		06/11/2024	Citigroup		821,559	850,000	834,581	843,435	0	907	0	907	0	844,342	0	(22,783)	(22,783)	28,725	01/26/2027	2.A FE
38145G-AH-3	GOLDMAN SACHS GROUP INC		06/12/2024	Various		594,736	620,000	672,750	642,925	0	(5,069)	0	(5,069)	0	637,856	0	(43,119)	(43,119)	11,820	11/16/2026	2.A FE
38148L-AC-0	GOLDMAN SACHS GROUP INC		05/13/2024	Morgan Stanley		192,061	195,000	196,977	195,028	0	(14)	0	(14)	0	195,014	0	(2,953)	(2,953)	5,536	01/23/2025	2.A FE
387328-AE-7	GRANITE CONSTRUCTION INC		06/11/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		50,452	50,000	50,000	0	0	0	0	0	0	50,000	0	452	452	5	06/15/2030	Z
39808P-AL-0	GWOLF V A1R - CDO		04/25/2024	Paydown		120,483	120,483	119,218	119,552	0	97	0	97	0	119,649	0	833	833	4,148	01/27/2031	1.A FE
40414L-AN-9	HEALTHPEAK OP LLC		05/13/2024	MARKETTX		834,811	850,000	855,933	851,299	0	(392)	0	(392)	0	850,907	0	(16,096)	(16,096)	15,489	06/01/2025	2.A FE
40431R-AA-3	HASC 2007-WF1 1A - RMBS		06/25/2024	Paydown		11,449	11,449	11,397	11,647	0	(109)	0	(109)	0	11,538	0	(89)	(89)	275	05/25/2037	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
40637H-AD-1	HALOZYME THERAPEUTICS INC		04/12/2024	CITIGROUP GLOBAL MARKETS, INC		502,900	575,000	531,374	497,030	48,724	2,605	0	51,330	0	548,360	0	(45,459)	(45,459)	898	03/01/2027	3.A FE
40637H-AF-6	HALOZYME THERAPEUTICS INC		05/16/2024	WELLS FARGO SECURITIES LLC		179,838	175,000	166,847	0	0	168	0	168	0	167,015	0	12,823	12,823	462	08/15/2028	3.A FE
41162D-AF-6	HVMLT 2006-12 2AA - RMBS		05/20/2024	Paydown		6,119	6,119	5,752	6,211	0	17	0	17	0	6,228	0	(109)	(109)	87	12/19/2036	2.A FM
41162D-AF-6	HVMLT 2006-12 2AA - RMBS		06/20/2024	Paydown		1,502	1,502	1,412	1,525	0	2	0	2	0	1,526	0	(24)	(24)	27	12/19/2036	1.G FM
411707-AK-8	HNGRY 2021-1 A2 - ABS		06/20/2024	Paydown		250	250	207	207	0	4	0	4	0	210	0	40	40	4	06/20/2051	2.B FE
42250P-AC-7	HEALTHPEAK OP LLC		06/12/2024	Various		174,858	193,000	192,763	192,866	0	18	0	18	0	192,884	0	(18,027)	(18,027)	2,180	02/01/2027	2.A FE
42704R-AA-9	HERA 2021-FL1 A - CMBS		06/18/2024	Paydown		5,762	5,762	5,762	5,762	0	0	0	0	0	5,762	0	0	0	190	02/19/2038	1.A FE
43709N-AD-5	HEAT 2006-7 2A3 - RMBS		06/25/2024	Paydown		2,541	2,541	2,397	2,396	0	1	0	1	0	2,397	0	144	144	21	01/25/2037	1.A FM
44328B-AD-0	HASC 2006-HE2 2A2 - RMBS		06/25/2024	Paydown		5,015	5,015	1,600	1,844	0	94	0	94	0	1,938	0	3,077	3,077	23	12/25/2036	1.A FM
446413-AT-3	HUNTINGTON INGALLS INDUSTRIES INC		06/11/2024	Citigroup		852,898	910,000	909,964	910,048	0	0	0	0	0	910,048	0	(57,151)	(57,151)	23,463	05/01/2030	2.C FE
44891A-CB-1	HYUNDAI CAPITAL AMERICA		05/15/2024	BARCLAYS CAPITAL INC		100,009	100,000	99,638	99,724	0	44	0	44	0	99,768	0	241	241	3,468	03/30/2026	2.A FE
448978-AD-8	HALST 2022-C A3 - ABS		05/14/2024	Various		314,040	315,000	314,990	315,117	0	(48)	0	(48)	0	315,069	0	(1,029)	(1,029)	5,726	10/15/2025	1.A FE
45276K-AA-5	IMPRL 22NQM3 A1 - RMBS		06/01/2024	Paydown		11,952	11,952	11,951	11,951	0	0	0	0	0	11,951	0	1	1	211	05/25/2067	1.A FE
45781M-AB-7	INNOVIVA INC		05/10/2024	EVERCORE ISI		270,743	250,000	294,795	270,589	0	(4,650)	0	(4,650)	0	265,939	0	4,804	4,804	4,665	08/15/2025	1.F FE
45866F-AU-8	INTERCONTINENTAL EXCHANGE INC		06/12/2024	Various		345,000	356,000	355,057	355,310	0	73	0	73	0	355,382	0	(10,382)	(10,382)	10,168	09/15/2027	1.G FE
459200-KA-8	INTERNATIONAL BUSINESS MACHINES CORP		05/13/2024	Deutsche Bank Wellington Direct		632,244	680,000	678,293	679,023	0	62	0	62	0	679,085	0	(46,841)	(46,841)	11,900	05/15/2029	1.G FE
46124H-AB-2	INTUIT INC		06/12/2024	Various		191,552	201,000	200,841	200,951	0	13	0	13	0	200,964	0	(9,412)	(9,412)	1,681	07/15/2025	1.G FE
46590R-AF-6	JPMCC 2016-JP3 ASB - CMBS		06/01/2024	Paydown		22,484	22,484	22,184	22,387	0	12	0	12	0	22,399	0	85	85	260	08/17/2049	1.A
465977-AY-2	JPMMT 225 A9 - CMO/RMBS		06/25/2024	Paydown		9,883	7,050	6,119	6,149	0	(25)	0	(25)	0	6,123	0	3,760	3,760	86	09/25/2052	1.A
46625H-HF-0	JPMORGAN CHASE & CO		06/11/2024	Citigroup		961,932	865,000	1,020,570	1,000,476	0	(2,957)	0	(2,957)	0	997,519	0	(35,588)	(35,588)	31,832	05/15/2038	1.F FE
46642E-AY-2	JPMBB 2014-C21 A5 - CMBS		06/17/2024	Paydown		187,672	187,672	185,788	187,003	0	524	0	524	0	187,527	0	145	145	3,234	08/16/2047	1.A
46643A-BE-2	JPMBB 2014-C23 A5 - CMBS		05/13/2024	BAML		1,390,375	1,400,000	1,449,141	1,404,213	0	(3,745)	0	(3,745)	0	1,400,468	0	(10,093)	(10,093)	25,091	09/17/2047	1.A
46647P-AF-3	JPMORGAN CHASE & CO		05/13/2024	BZW SECS		261,410	275,000	275,000	275,000	0	0	0	0	0	275,000	0	(13,591)	(13,591)	5,246	05/01/2028	1.F FE
46647P-BT-2	JPMORGAN CHASE & CO		06/12/2024	Various		328,093	350,000	350,000	350,000	0	0	0	0	0	350,000	0	(21,907)	(21,907)	1,895	11/19/2026	1.F FE
46647P-CE-4	JPMORGAN CHASE & CO		06/11/2024	Citigroup		191,957	270,000	198,609	0	0	459	0	459	0	199,068	0	(7,112)	(7,112)	5,741	04/22/2052	1.E FE
46647P-EA-0	JPMORGAN CHASE & CO		05/15/2024	BARCLAYS CAPITAL INC		109,448	110,000	110,040	0	0	(4)	0	(4)	0	110,036	0	(589)	(589)	1,756	01/23/2028	1.E FE
46653X-AD-2	JPMMT 2021-INV5 A2 - CMO/RMBS		06/01/2024	Paydown		9,105	9,105	7,337	7,429	0	20	0	20	0	7,449	0	1,656	1,656	112	12/26/2051	1.A
46655G-AW-5	JPMMT 2022-4 17A - CMO/RMBS		06/01/2024	Paydown		3,982	3,982	3,596	3,626	0	(23)	0	(23)	0	3,603	0	379	379	48	10/25/2052	1.A
46657W-AU-2	J.P. MORGAN MORTGAGE TRUST 2024-4 - RMBS		06/01/2024	Paydown		4,957	4,957	4,942	0	0	0	0	0	0	4,942	0	15	15	44	10/26/2054	1.B FE
476556-DC-6	JERSEY CENTRAL POWER & LIGHT CO		05/20/2024	MORGAN STANLEY & COMPANY		293,967	300,000	350,907	317,950	0	(3,861)	0	(3,861)	0	314,089	0	(20,122)	(20,122)	10,965	01/15/2026	1.G FE
48123V-AE-2	ZIFF DAVIS INC		05/24/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		139,466	150,000	148,552	141,750	7,272	137	0	7,409	0	149,159	0	(9,694)	(9,694)	1,517	11/01/2026	3.C FE
48128U-2P-3	CACLN 2021-2 D - ABS		06/25/2024	Paydown		11,443	11,443	11,443	11,443	0	0	0	0	0	11,443	0	0	0	54	12/26/2028	1.C FE
50249A-AF-0	LYB INTERNATIONAL FINANCE III LLC		06/12/2024	Various		204,986	217,000	216,312	216,753	0	58	0	58	0	216,812	0	(11,826)	(11,826)	1,818	10/01/2025	2.B FE
516544-AB-9	LANTHEUS HOLDINGS INC		05/15/2024	JP MORGAN SECURITIES LLC		124,020	100,000	112,879	0	0	(655)	0	(655)	0	112,224	0	11,796	11,796	1,108	12/15/2027	3.C
53948H-AA-4	LNCR 2021-CRE6 A - CMBS		06/15/2024	Paydown		117,316	117,316	117,316	117,316	0	0	0	0	0	117,316	0	0	0	3,263	11/15/2038	1.A FE
540424-AT-5	LOEWS CORP		05/20/2024	GOLDMAN		270,963	300,000	322,473	316,234	0	(961)	0	(961)	0	315,273	0	(44,310)	(44,310)	4,960	05/15/2030	1.G FE
548661-EG-8	LOWE'S COMPANIES INC		05/15/2024	BARCLAYS CAPITAL INC		133,755	140,000	130,593	132,308	0	822	0	822	0	133,130	0	625	625	2,944	04/01/2027	2.A FE
54910J-AQ-7	LNSTR 2015-3 B - CMBS		06/01/2024	Paydown		4,478	4,478	4,379	4,387	0	146	0	146	0	4,532	0	(54)	(54)	68	04/22/2048	1.A
552751-AA-7	MFRA 20NQM2 A1 - CMO/RMBS		06/01/2024	Paydown		5,117	5,117	5,117	5,117	0	0	0	0	0	5,117	0	0	0	28	04/27/2065	1.A FE
552757-AA-4	MFRA 2020-NQM3 A1 - RMBS		06/01/2024	Paydown		2,721	2,721	2,721	2,722	0	0	0	0	0	2,722	0	(1)	(1)	11	01/26/2065	1.A FE
55306N-AA-2	MKS INSTRUMENTS INC		05/14/2024	MORGAN STANLEY & COMPANY		102,000	100,000	100,000	0	0	0	0	0	0	100,000	0	2,000	2,000	0	06/01/2030	Z

STATEMENT AS OF JUNE 30, 2024 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
55317A-AA-7	MKS 171R AR - CDO	C	04/22/2024	Paydown		46,084	46,084	46,084	46,084	0	0	0	0	0	46,084	0	0	0	1,570	07/20/2030	1.A FE
55389T-AC-5	MVWOT 211W C - ABS		06/20/2024	Paydown		4,392	4,392	4,391	4,391	0	0	0	0	0	4,391	0	0	0	35	01/22/2041	2.B FE
55400U-AC-7	MVWOT 221 C - ABS		06/20/2024	Paydown		40,479	40,479	40,470	40,453	0	0	0	0	0	40,453	0	26	26	866	11/21/2039	2.B FE
55820C-AN-5	MDPK 29R AR - CDO	C	04/18/2024	Paydown		12,579	12,579	12,579	0	0	0	0	0	0	12,579	0	0	0	30	10/18/2030	1.A FE
56501R-AN-6	MANULIFE FINANCIAL CORP		05/13/2024	Morgan Stanley		689,373	760,000	761,490	761,269	0	(50)	0	(50)	0	761,219	0	(71,846)	(71,846)	18,684	03/16/2032	1.G FE
57643L-GF-7	MABS 2005-NC1 M1 - RMBS		06/25/2024	Paydown		5,299	5,299	5,183	5,470	0	(26)	0	(26)	0	5,444	0	(146)	(146)	103	12/25/2034	1.A FM
58013M-FW-9	MCDONALD'S CORP		06/11/2024	Citigroup		307,969	315,000	327,622	0	0	(62)	0	(62)	0	327,560	0	(19,591)	(19,591)	14,211	08/14/2053	2.A FE
58507L-BB-4	MEDTRONIC GLOBAL HOLDINGS SCA	C	06/12/2024	Various		234,958	240,000	239,263	239,365	0	58	0	58	0	239,422	0	(4,465)	(4,465)	6,861	03/30/2028	1.G FE
58769J-AF-4	MERCEDES-BENZ FINANCE NORTH AMERICA LLC		05/15/2024	BARCLAYS CAPITAL INC		163,944	165,000	164,781	164,833	0	27	0	27	0	164,860	0	(916)	(916)	4,994	03/30/2026	1.F FE
58989V-2F-0	MET TOWER GLOBAL FUNDING		05/15/2024	BARCLAYS CAPITAL INC		259,017	258,000	257,788	257,824	0	25	0	25	0	257,849	0	1,168	1,168	5,689	06/20/2026	1.D FE
59001A-BE-1	MERITAGE HOMES CORP		05/09/2024	JP MORGAN SECURITIES LLC		51,857	50,000	50,000	0	0	0	0	0	0	50,000	0	1,857	1,857	10	05/15/2028	2.C FE
59022V-AA-9	MLMI 2006-OPT1 A1 - RMBS		06/25/2024	Paydown		9,810	9,810	9,538	8,776	1,362	(5)	0	1,357	0	10,134	0	(323)	(323)	121	08/25/2037	1.A FM
592179-KF-1	METROPOLITAN LIFE GLOBAL FUNDING I		06/12/2024	BANC OF AMERICA/FIXED INCOME		331,678	332,000	331,970	331,975	0	3	0	3	0	331,978	0	(300)	(300)	15,695	01/06/2028	1.D FE
594972-AM-3	MICROSTRATEGY INC		06/14/2024	JEFFERIES LLC		125,002	125,000	125,000	0	0	0	0	0	0	125,000	0	2	2	0	06/15/2032	Z
59524Q-AA-3	MID-ATLANTIC INTERSTATE TRANSMISSION LLC		06/11/2024	Jefferies & Co., Inc.		158,342	165,000	164,959	164,984	0	2	0	2	0	164,985	0	(6,643)	(6,643)	3,890	05/15/2028	1.G FE
606822-BW-3	MITSUBISHI UFJ FINANCIAL GROUP INC	C	05/15/2024	BARCLAYS CAPITAL INC		198,334	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(1,666)	(1,666)	1,578	07/19/2025	1.G FE
60700K-AC-6	MMAF 20B A3 - ABS		06/14/2024	Paydown		16,927	16,927	16,926	16,926	0	0	0	0	0	16,926	0	0	0	34	08/14/2025	1.A FE
617446-8V-4	MORGAN STANLEY		06/12/2024	Various		699,208	749,000	742,242	744,876	0	476	0	476	0	745,352	0	(46,144)	(46,144)	3,526	12/10/2026	1.E FE
61746B-CY-0	MORGAN STANLEY		06/11/2024	Citigroup		1,172,253	1,150,000	1,312,576	1,212,470	0	(10,260)	0	(10,260)	0	1,202,210	0	(29,958)	(29,958)	60,495	08/09/2026	1.G FE
61747Y-EM-3	MORGAN STANLEY		05/15/2024	BARCLAYS CAPITAL INC		78,245	80,000	75,382	77,176	0	868	0	868	0	78,044	0	201	201	1,572	02/18/2026	1.E FE
61747Y-FA-8	MORGAN STANLEY		05/20/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		298,623	300,000	301,812	0	0	(120)	0	(120)	0	301,692	0	(3,069)	(3,069)	4,696	02/01/2029	1.E FE
61753V-AD-4	MSAC 2007-HE4 A2C - RMBS		05/28/2024	Paydown		1,818	1,818	805	577	396	(59)	0	337	0	914	0	904	904	7	02/25/2037	1.A FM
61753V-AD-4	MSAC 2007-HE4 A2C - RMBS		06/25/2024	Paydown		2,347	2,347	1,038	745	511	(66)	0	445	0	1,189	0	1,157	1,157	13	02/25/2037	1.A FM
61763M-AF-7	MSBAM 2014-C16 A5 - CMBS		05/17/2024	Paydown		103,897	103,897	113,110	104,453	0	(556)	0	(556)	0	103,897	0	0	0	1,578	06/17/2047	1.A
61767F-BA-8	MSC 2016-UBS11 A4 - CMBS		05/15/2024	Citigroup (SSB)		182,607	195,000	180,916	184,279	0	1,416	0	1,416	0	185,694	0	(3,088)	(3,088)	2,486	08/17/2049	1.A
61777W-AA-0	MSRM 22INV1 A1 - CMO/RMBS		06/25/2024	Paydown		6,439	6,439	5,859	5,878	0	5	0	5	0	5,883	0	557	557	79	02/26/2052	1.A
62432H-AJ-9	MVEW 2017-1 AR - CDO		04/16/2024	Paydown		54,673	54,673	54,670	56,303	0	(381)	0	(381)	0	55,922	0	(1,249)	(1,249)	1,864	10/16/2029	1.A FE
637432-NZ-4	NATIONAL RURAL UTILITIES COOPERATIVE FIN		06/11/2024	BANK OF NYC/GOLDMAN		253,902	275,000	274,007	274,104	0	37	0	37	0	274,142	0	(20,240)	(20,240)	5,611	12/15/2032	1.E FE
63861V-AH-0	NATIONWIDE BUILDING SOCIETY	C	06/12/2024	BANC OF AMERICA/FIXED INCOME		207,984	210,000	209,807	209,857	0	17	0	17	0	209,874	0	(1,890)	(1,890)	8,940	07/27/2027	1.E FE
639057-AG-3	NATWEST GROUP PLC	C	05/15/2024	BARCLAYS CAPITAL INC		205,408	200,000	207,490	205,366	0	(1,038)	0	(1,038)	0	204,329	0	1,079	1,079	7,763	11/10/2026	1.G FE
63935B-AA-1	NAVSL 2020-H A - ABS		06/15/2024	Paydown		10,215	10,215	10,214	10,214	0	0	0	0	0	10,214	0	1	1	56	01/15/2069	1.A FE
63940Q-AB-9	NAVSL 18B A2A - ABS		06/15/2024	Paydown		25,515	25,515	24,646	24,893	0	113	0	113	0	25,006	0	509	509	376	12/15/2059	1.A FE
63940Y-AB-2	NAVSL 2019-C A2 - ABS		06/15/2024	Paydown		51,870	51,870	49,607	50,263	0	(14)	0	(14)	0	50,249	0	1,622	1,622	677	02/15/2068	1.A FE
63941H-AA-0	NAVSL 2020-D A - ABS		06/15/2024	Paydown		12,845	12,845	12,965	12,944	0	(9)	0	(9)	0	12,935	0	(90)	(90)	89	05/15/2069	1.A FE
63942B-AA-2	NAVSL 2021-A A - ABS		06/15/2024	Paydown		3,360	3,360	3,360	3,360	0	0	0	0	0	3,360	0	0	0	12	05/15/2069	1.A FE
63942G-AA-1	NAVSL 2021-F A - ABS		06/15/2024	Paydown		25,893	25,893	23,108	23,845	0	723	0	723	0	24,568	0	1,326	1,326	119	02/18/2070	1.A FE
63942P-AA-1	NAVSL 2022-B A - ABS		06/15/2024	Paydown		26,514	26,514	26,509	26,510	0	0	0	0	0	26,510	0	4	4	458	10/15/2070	1.A FE
64352V-QR-5	NCHET 2006-1 A2B - RMBS		06/25/2024	Paydown		4,002	4,002	3,882	4,069	0	31	0	31	0	4,100	0	(97)	(97)	69	05/25/2036	1.A FM
64360Y-AB-1	NCHET 2006-2 A2B - RMBS		06/25/2024	Paydown		3,041	3,041	2,961	3,079	0	38	0	38	0	3,117	0	(76)	(76)	81	08/25/2036	1.A FM
64828M-AA-5	NRZT 2017-3 A1 - CMO/RMBS		06/01/2024	Paydown		17,886	17,886	18,437	18,473	0	(24)	0	(24)	0	18,448	0	(562)	(562)	300	04/25/2057	1.A
64829F-AA-9	NRZT 161 A1 - CMO/RMBS		06/01/2024	Paydown		1,922	1,922	1,740	1,761	0	4	0	4	0	1,765	0	157	157	29	03/27/2056	1.A
64829J-AA-1	NRZT 2017-1 A - CMO/RMBS		06/01/2024	Paydown		7,125	7,125	7,335	7,303	0	(6)	0	(6)	0	7,297	0	(172)	(172)	119	02/26/2057	1.A
64829V-AA-4	NRZT 18RPL1 A1 - CMO/RMBS		06/01/2024	Paydown		4,450	4,450	4,770	4,753	0	(2)	0	(2)	0	4,752	0	(302)	(302)	67	12/26/2057	1.A
64830G-AB-2	NRZT 2018-1 A1A - CMO/RMBS		06/01/2024	Paydown		7,651	7,651	7,748	7,715	0	15	0	15	0	7,730	0	(79)	(79)	130	12/26/2057	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
64952W-FD-0	NEW YORK LIFE GLOBAL FUNDING		06/12/2024	Various		143,617	144,000	143,868	143,881	0	10	0	10	0	143,891	0	(274)	(274)	3,316	06/13/2028	1.A FE
65339K-AT-7	NEXTERA ENERGY CAPITAL HOLDINGS INC		05/13/2024	Jefferies & Co., Inc.		476,775	500,000	489,155	495,177	0	505	0	505	0	495,683	0	(18,908)	(18,908)	9,565	05/01/2027	2.A FE
65339K-CX-6	NEXTERA ENERGY CAPITAL HOLDINGS INC		05/15/2024	BARCLAYS CAPITAL INC./LE		566,529	475,000	476,188	0	0	(80)	0	(80)	0	476,108	0	90,422	90,422	3,008	03/01/2027	2.A FE
65364U-AK-2	NIAGARA MOHAWK POWER CORP		06/12/2024	Various		356,825	360,000	387,389	364,582	0	(3,842)	0	(3,842)	0	360,740	0	(3,915)	(3,915)	8,460	10/01/2024	2.A FE
65473Q-BE-2	NISOURCE INC		05/13/2024	Deutsche Bank Wellington Direct		261,278	275,000	267,652	271,708	0	341	0	341	0	272,049	0	(10,771)	(10,771)	4,799	05/15/2027	2.B FE
65537K-AY-6	NHELI 2007-1 1A4 - RMBS		06/25/2024	Paydown		3,314	3,314	1,109	881	0	(41)	0	(41)	0	840	0	2,474	2,474	14	02/25/2037	1.A FM
666807-BU-5	NORTHROP GRUMMAN CORP		06/11/2024	Citigroup		354,926	370,000	374,140	0	0	2	0	2	0	374,143	0	(19,216)	(19,216)	11,925	05/01/2050	2.A FE
66815L-2Q-1	NORTHWESTERN MUTUAL GLOBAL FUNDING		05/15/2024	BARCLAYS CAPITAL INC		161,130	163,000	162,949	0	0	3	0	3	0	162,953	0	(1,822)	(1,822)	2,708	01/10/2029	1.A FE
67115D-AA-0	OBX 21NQM4 A1 - CMO/RMBS		06/01/2024	Paydown		14,992	14,992	13,522	13,648	0	(3)	0	(3)	0	13,645	0	1,346	1,346	123	10/25/2061	1.A
67116M-AC-5	OBX 23J1 A3 - RMBS		06/01/2024	Paydown		6,679	6,679	6,416	6,437	0	12	0	12	0	6,449	0	230	230	125	01/27/2053	1.A
67116W-AP-4	OBX 22J1 A14 - CMO/RMBS		06/01/2024	Paydown		7,334	7,334	6,259	6,324	0	17	0	17	0	6,341	0	993	993	74	02/26/2052	1.A
67592C-AL-0	OCT39 39R AR - CDO		04/22/2024	Paydown		65,852	65,852	65,852	0	0	0	0	0	0	65,852	0	0	0	415	10/21/2030	1.A FE
681936-BH-2	OMEGA HEALTHCARE INVESTORS INC		05/20/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		99,018	100,000	114,396	104,803	0	(1,022)	0	(1,022)	0	103,781	0	(4,763)	(4,763)	4,463	01/15/2026	2.C FE
682680-AU-7	ONEOK INC		05/20/2024	J P MORGAN SECURITIES		194,450	200,000	225,434	214,123	0	(1,208)	0	(1,208)	0	212,916	0	(18,466)	(18,466)	7,735	07/15/2028	2.B FE
682680-BD-4	ONEOK INC		06/28/2024	Jefferies & Co., Inc.		788,949	785,000	799,248	790,483	0	(1,336)	0	(1,336)	0	789,146	0	(198)	(198)	44,137	01/15/2026	2.B FE
68389X-BZ-7	ORACLE CORP		06/11/2024	Citigroup		354,614	460,000	365,792	0	0	1,244	0	1,244	0	367,036	0	(12,422)	(12,422)	11,986	03/25/2041	2.B FE
68389X-CC-7	ORACLE CORP		06/12/2024	Various		355,076	379,000	376,875	377,828	0	229	0	229	0	378,057	0	(22,981)	(22,981)	4,291	03/25/2026	2.B FE
68389X-CQ-6	ORACLE CORP		05/20/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		570,816	600,000	590,934	0	0	37	0	37	0	590,971	0	(20,155)	(20,155)	9,713	02/06/2053	2.B FE
68902V-AP-2	OTIS WORLDWIDE CORP		04/03/2024	JANE STREET EXECUTION SERVICES LLC		503,950	500,000	513,360	0	0	(444)	0	(444)	0	512,916	0	(8,966)	(8,966)	16,698	08/16/2028	2.B FE
693304-BE-6	PECO ENERGY CO		06/11/2024	Citigroup		280,851	335,000	296,482	0	0	225	0	225	0	296,707	0	(15,856)	(15,856)	12,091	08/15/2052	1.E FE
693342-AA-5	PCG 2022-A A1 - ABS		06/01/2024	Paydown		15,383	15,383	15,383	15,383	0	0	0	0	0	15,383	0	0	0	276	07/01/2032	1.A FE
69335P-EF-8	PFSFC 22A A - ABS		05/15/2024	Wells Fargo Securities, LLC		257,720	264,000	263,968	264,003	0	(2)	0	(2)	0	264,001	0	(6,281)	(6,281)	2,735	02/15/2027	1.A FE
693475-BL-8	PNC FINANCIAL SERVICES GROUP INC		05/15/2024	BARCLAYS CAPITAL INC		148,545	150,000	150,000	150,000	0	0	0	0	0	150,000	0	(1,455)	(1,455)	5,769	01/26/2027	1.G FE
69352P-AQ-6	PPL CAPITAL FUNDING INC		06/11/2024	BZW SECS		898,881	950,000	949,677	949,792	0	13	0	13	0	949,805	0	(50,924)	(50,924)	25,798	04/15/2030	2.A FE
69371R-Q6-6	PACCAR FINANCIAL CORP		06/12/2024	Various		292,890	300,000	299,757	299,945	0	20	0	20	0	299,965	0	(7,075)	(7,075)	4,358	02/06/2025	1.E FE
69371R-S2-3	PACCAR FINANCIAL CORP		06/12/2024	Various		309,130	310,000	308,822	309,183	0	200	0	200	0	309,383	0	(253)	(253)	10,585	10/03/2025	1.E FE
693984-AA-4	PRKCM 23AFC3 A1 - CMO/RMBS		06/01/2024	Paydown		22,353	22,353	22,353	22,353	0	0	0	0	0	22,353	0	0	0	552	09/25/2058	1.A FE
694308-JL-2	PACIFIC GAS AND ELECTRIC CO		05/20/2024	GOLDMAN		292,920	300,000	315,463	304,868	0	(1,243)	0	(1,243)	0	303,626	0	(10,706)	(10,706)	9,200	07/01/2025	2.B FE
6944PL-2E-8	PACIFIC LIFE GLOBAL FUNDING II		05/20/2024	CREDIT AGRICOLE		278,874	300,000	301,146	300,545	0	(91)	0	(91)	0	300,454	0	(21,580)	(21,580)	2,486	04/14/2026	1.D FE
69702B-AA-9	PSTAT 2021-3 A1 - CDO	C	04/22/2024	Paydown		67,038	67,038	67,038	67,038	0	0	0	0	0	67,038	0	0	0	2,215	07/20/2029	1.A FE
701094-AM-6	PARKER-HANNIFIN CORP		06/14/2024	Various		277,718	278,000	277,872	277,988	0	11	0	11	0	277,999	0	(281)	(281)	3,520	06/14/2024	2.A FE
70450Y-AG-8	PAYPAL HOLDINGS INC		06/12/2024	Various		339,928	353,000	352,929	352,980	0	6	0	6	0	352,986	0	(13,057)	(13,057)	2,928	06/01/2025	1.G FE
70462G-AB-4	PEACEHEALTH		06/12/2024	BANC OF AMERICA/FIXED INCOME		183,446	195,000	195,000	195,000	0	0	0	0	0	195,000	0	(11,554)	(11,554)	1,549	11/15/2025	1.G FE
709599-AZ-7	PENSKE TRUCK LEASING CO LP		05/20/2024	MORGAN STANLEY & COMPANY		197,000	200,000	218,052	203,950	0	(1,478)	0	(1,478)	0	202,472	0	(5,472)	(5,472)	5,508	03/10/2025	2.B FE
709599-BF-0	PENSKE TRUCK LEASING CO LP		06/12/2024	Various		289,220	290,000	289,316	289,907	0	54	0	54	0	289,962	0	(742)	(742)	8,957	07/01/2024	2.B FE
709599-BN-3	PENSKE TRUCK LEASING CO LP		06/11/2024	Citigroup		170,308	175,000	174,515	174,657	0	41	0	41	0	174,698	0	(4,390)	(4,390)	7,294	07/01/2027	2.B FE
713448-FL-7	PEPSICO INC		06/12/2024	Various		345,435	358,000	357,542	357,661	0	32	0	32	0	357,693	0	(12,258)	(12,258)	10,171	02/18/2028	1.E FE
723484-AJ-0	PINNACLE WEST CAPITAL CORP		06/04/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		75,563	75,000	75,000	0	0	0	0	0	0	75,000	0	563	563	0	06/15/2027	2.B FE
723787-AV-9	PIONEER NATURAL RESOURCES CO		05/15/2024	BARCLAYS CAPITAL INC		94,933	95,000	94,953	94,965	0	6	0	6	0	94,970	0	(38)	(38)	3,069	03/29/2026	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
723787-AV-9	PIONEER NATURAL RESOURCES CO		06/12/2024	BANC OF AMERICA/FIXED INCOME		134,768	135,000	134,934	134,950	0	10	0	10	0	134,959	0	(191)	(191)	4,858	03/29/2026	1.D FE
72703P-AC-7	PLNT 191 A2 - ABS		06/05/2024	Paydown		288	288	235	236	0	0	0	0	0	236	0	51	51	6	12/05/2049	2.B FE
743263-AE-5	PROGRESS ENERGY INC		06/11/2024	Citigroup		225,724	200,000	279,910	241,437	0	(2,218)	0	(2,218)	0	239,219	0	(13,495)	(13,495)	12,099	03/01/2031	2.B FE
743315-AY-9	PROGRESSIVE CORP		06/12/2024	Various		295,233	315,000	314,880	314,922	0	10	0	10	0	314,932	0	(19,700)	(19,700)	5,691	03/15/2027	1.F FE
74333E-AA-0	PROG 2021-SFR4 A - CMBS		05/15/2024	SG AMERICAS SECURITIES, LLC		294,364	318,608	318,603	318,575	0	(4)	0	(4)	0	318,571	0	(24,207)	(24,207)	2,275	05/19/2038	1.A FE
74333H-AA-3	PROG 2021-SFR6 A - CMBS		06/13/2024	Various		351,890	382,344	382,337	382,306	0	(5)	0	(5)	0	382,301	0	(30,411)	(30,411)	2,905	07/19/2038	1.A FE
74333V-AA-2	PROG 2021-SFR3 A - CMBS		06/13/2024	Various		186,548	200,459	200,455	200,382	0	(13)	0	(13)	0	200,369	0	(13,821)	(13,821)	1,757	05/19/2038	1.A FE
74368C-AP-9	PROTECTIVE LIFE GLOBAL FUNDING		04/15/2024	Maturity @ 100.00		186,000	186,000	201,224	187,187	0	(1,187)	0	(1,187)	0	186,000	0	0	0	2,887	04/15/2024	1.D FE
74368C-AX-2	PROTECTIVE LIFE GLOBAL FUNDING		06/12/2024	Various		362,430	380,000	381,677	380,647	0	(173)	0	(173)	0	380,474	0	(18,044)	(18,044)	3,916	07/15/2025	1.D FE
74390K-AK-4	PRPM 23NQM2 A1 - CMO/RMBS		06/25/2024	Paydown		19,853	19,853	19,548	19,548	0	0	0	0	0	19,548	0	305	305	490	08/27/2068	1.A FE
744573-AP-1	PUBLIC SERVICE ENTERPRISE GROUP INC		05/30/2024	Various		191,534	203,000	202,543	202,850	0	37	0	37	0	202,886	0	(11,352)	(11,352)	1,264	08/15/2025	2.B FE
74938X-CA-5	RCKT 223 A1 - CMO/RMBS		06/25/2024	Paydown		13,731	13,731	12,511	12,637	0	6	0	6	0	12,643	0	1,088	1,088	184	05/27/2052	1.A
74949L-AC-6	RELX CAPITAL INC		05/13/2024	Jefferies & Co., Inc.		258,109	270,000	299,524	287,922	0	(1,256)	0	(1,256)	0	286,666	0	(28,556)	(28,556)	7,110	03/18/2029	2.A FE
74949L-AD-4	RELX CAPITAL INC		05/13/2024	BANCO MERRILL LYNCH, SAO PAULO		209,298	235,000	233,454	233,958	0	55	0	55	0	234,013	0	(24,715)	(24,715)	3,388	05/22/2030	2.A FE
75574U-40-8	READY CAPITAL CORP		06/06/2024	Various		3,458	3,600	3,541	5,434	0	801	0	801	0	6,235	0	(2,777)	(2,777)	124	07/30/2026	2.A PL
755931-AA-0	RCMT 22FL10 A - CMBS		05/28/2024	Paydown		55,116	55,116	54,703	55,093	0	(13)	0	(13)	0	55,080	0	37	37	1,592	10/25/2039	1.A FE
756109-AZ-7	REALTY INCOME CORP		06/12/2024	Various		286,665	311,000	308,487	309,931	0	201	0	201	0	310,132	0	(23,467)	(23,467)	1,666	03/15/2026	1.G FE
76110W-N7-7	RASC 2005-KS2 M2 - RMBS		06/25/2024	Paydown		22,581	22,581	22,401	21,772	1,823	(28)	0	1,795	0	23,567	0	(986)	(986)	474	03/25/2035	1.A FM
76110W-VV-5	RASC 2003-KS11 M21 - RMBS		06/25/2024	Paydown		7,391	7,391	7,261	7,292	0	4	0	4	0	7,296	0	95	95	189	01/25/2034	1.A FM
771196-BT-8	ROCHE HOLDINGS INC		06/12/2024	Various		379,476	389,000	389,000	389,000	0	0	0	0	0	389,000	0	(9,524)	(9,524)	5,981	03/10/2025	1.C FE
78016E-ZD-2	ROYAL BANK OF CANADA		06/12/2024	Various		288,587	300,000	299,829	299,888	0	13	0	13	0	299,901	0	(11,314)	(11,314)	6,288	05/04/2027	1.E FE
78081B-AN-3	ROYALTY PHARMA PLC		06/11/2024	Citigroup		820,794	1,020,000	831,555	0	0	7,469	0	7,469	0	839,024	0	(18,230)	(18,230)	17,057	09/02/2031	2.C FE
78409V-BH-6	S&P GLOBAL INC		06/12/2024	Various		204,769	219,000	217,857	218,252	0	95	0	95	0	218,347	0	(13,578)	(13,578)	4,044	03/01/2027	1.G FE
78449L-AB-4	SMB 2018-B A2A - ABS		06/15/2024	Paydown		14,497	14,497	15,086	14,950	0	(53)	0	(53)	0	14,896	0	(400)	(400)	214	01/15/2037	1.A FE
78449P-AC-3	SMB 2018-A A2B - ABS		06/17/2024	Paydown		9,778	9,778	9,812	10,219	0	(48)	0	(48)	0	10,171	0	(392)	(392)	256	02/15/2036	1.A FE
78450Q-AA-1	SMB 2023-A A1A - ABS		06/15/2024	Paydown		10,088	10,088	9,946	9,946	0	(3)	0	(3)	0	9,943	0	145	145	225	01/15/2053	1.A FE
78490D-AB-0	SOFI 2018-C A2F - ABS		06/25/2024	Paydown		38,450	38,450	37,309	0	0	9	0	9	0	37,317	0	1,133	1,133	226	01/25/2048	1.A FE
78520E-AA-4	SDCP 201 A2 - ABS		06/13/2024	SG AMERICAS SECURITIES, LLC		213,758	219,000	233,489	232,449	0	(9,920)	0	(9,920)	0	222,529	0	(8,771)	(8,771)	3,605	04/20/2045	1.E FE
78520E-AB-2	SDCP 211 A2 - ABS		06/13/2024	SG AMERICAS SECURITIES, LLC		279,922	307,000	307,367	307,337	0	(180)	0	(180)	0	307,158	0	(27,236)	(27,236)	2,791	06/20/2046	1.E FE
80290C-AZ-7	SBCLN 22B D - ABS		04/15/2024	Paydown		8,729	8,729	8,729	8,729	0	0	0	0	0	8,729	0	0	0	198	08/16/2032	2.B FE
80290C-AZ-7	SBCLN 22B D - ABS		06/15/2024	Paydown		16,548	16,548	16,548	16,548	0	0	0	0	0	16,548	0	0	0	514	08/16/2032	1.D FE
806854-AK-1	SCHLUMBERGER INVESTMENT SA	C	05/15/2024	BARCLAYS CAPITAL INC		94,124	95,000	94,820	94,840	0	13	0	13	0	94,853	0	(729)	(729)	2,161	05/15/2028	1.F FE
816851-BG-3	SEMPRA		05/20/2024	MARKETAXESS CORPORATION		187,818	200,000	214,680	207,660	0	(741)	0	(741)	0	206,919	0	(19,101)	(19,101)	5,478	02/01/2028	2.B FE
81743B-AU-1	SEMT 244 A19 - RMBS		06/01/2024	Paydown		8,347	8,347	8,214	0	0	0	0	0	0	8,215	0	133	133	72	05/26/2054	1.A FE
81744L-AZ-7	SEMT 2007-2 1A2 - CMO/RMBS		06/20/2024	Paydown		13,091	13,091	12,816	12,830	0	(99)	0	(99)	0	12,731	0	361	361	283	06/20/2036	1.A FM
81744Y-AB-2	SEMT 2013-4 A2 - CMO/RMBS		06/01/2024	Paydown		1,253	1,253	1,258	1,257	0	0	0	0	0	1,257	0	(4)	(4)	13	04/27/2043	1.A
81761T-AG-0	SERV 2021-1 A22 - RMBS		04/30/2024	Paydown		1,175	1,175	1,175	1,175	0	0	0	0	0	1,175	0	0	0	18	07/31/2051	2.C FE
82652M-AC-4	SRFC 2019-2 C - ABS		06/20/2024	Paydown		3,232	3,232	3,292	3,275	0	(2)	0	(2)	0	3,274	0	(42)	(42)	42	05/20/2036	2.B FE
82652R-AC-3	SRFC 212 C - ABS		06/20/2024	Paydown		34,552	34,552	32,402	32,219	0	(160)	0	(160)	0	32,059	0	2,492	2,492	281	09/20/2038	2.B FE
82652T-AC-9	SRFC-221-C - ABS		06/20/2024	Paydown		7,488	7,488	7,486	7,486	0	0	0	0	0	7,486	0	2	2	124	10/20/2038	2.B FE
826934-AC-5	SRFC 2022-3 C - ABS		06/20/2024	Paydown		11,836	11,836	11,833	11,731	0	(56)	0	(56)	0	11,676	0	160	160	375	07/20/2039	2.B FE
826943-AC-6	SRFC 2023-1 C - ABS		06/20/2024	Paydown		6,989	6,989	6,988	6,988	0	0	0	0	0	6,988	0	1	1	202	01/20/2040	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
83304A-AJ-5	SNAP INC		05/09/2024	BARCLAYS CAPITAL INC		25,330	25,000	25,000	0	0	0	0	0	0	25,000	0	330	330	0	05/01/2030	Z
83405N-AA-4	SOFI 21B AFX - ABS		06/15/2024	Paydown		6,419	6,419	6,418	6,418	0	0	0	0	0	6,418	0	1	1	30	02/15/2047	1.A FE
83406E-AC-9	SOFI 2018-A A2B - ABS		06/25/2024	Paydown		61,577	61,577	60,428	60,799	0	154	0	154	0	60,953	0	624	624	752	02/25/2042	1.A FE
83406T-AB-8	SOFI 2020-A A2X - ABS		06/15/2024	Paydown		3,644	3,644	3,757	3,744	0	(4)	0	(4)	0	3,739	0	(95)	(95)	38	05/15/2046	1.A FE
83438L-AA-9	SOLRR 211 A - ABS	C	06/15/2024	Paydown		8,190	8,190	8,189	8,189	0	0	0	0	0	8,189	0	0	0	90	10/15/2046	1.E FE
83546D-AQ-1	SONIC 2021-1 A22 - ABS		06/20/2024	Paydown		1,313	1,313	1,046	1,046	0	10	0	10	0	1,056	0	257	257	14	08/21/2051	2.B FE
83609R-AL-5	SNDPT XV ARR - CDO	C	04/23/2024	Paydown		15,156	15,156	15,156	15,156	0	0	0	0	0	15,156	0	0	0	503	01/23/2029	1.A FE
842434-CP-5	SOUTHERN CALIFORNIA GAS CO		05/30/2024	Various		587,577	601,000	657,596	615,551	0	(4,772)	0	(4,772)	0	610,780	0	(23,203)	(23,203)	8,557	06/15/2025	1.D FE
842587-CV-7	SOUTHERN CO		05/13/2024	BZW SECS		599,250	625,000	603,152	617,624	0	1,053	0	1,053	0	618,677	0	(19,427)	(19,427)	17,717	07/01/2026	2.B FE
842587-DY-0	SOUTHERN CO		05/07/2024	MIZUHO SECURITIES USA INC.		150,720	150,000	150,000	0	0	0	0	0	0	150,000	0	720	720	0	06/15/2027	2.A FE
85236K-AE-2	SIDC 211 A2 - ABS		06/13/2024	TORONTO DOMINION SECS USA INC		134,861	145,000	145,442	145,406	0	(7)	0	(7)	0	145,399	0	(10,538)	(10,538)	1,278	03/26/2046	1.G FE
857477-BM-4	STATE STREET CORP		05/13/2024	Morgan Stanley		346,356	355,000	355,000	355,000	0	0	0	0	0	355,000	0	(8,644)	(8,644)	6,437	03/30/2026	1.F FE
86887Q-20-8	SURO CAPITAL CORP		06/18/2024	Ladenburg Thalmann & Co. Inc.		24	25	25	24	1	0	0	1	0	25	0	(1)	(1)	1	12/30/2026	3.B PL
86959L-AL-7	SVENSKA HANDELSBANKEN AB	C	06/12/2024	Various		310,352	320,000	319,526	319,664	0	36	0	36	0	319,700	0	(9,348)	(9,348)	5,712	06/10/2027	1.C FE
87264A-BV-6	T-MOBILE USA INC		05/15/2024	BARCLAYS CAPITAL INC		101,430	110,000	97,654	98,227	0	721	0	721	0	98,949	0	2,481	2,481	2,186	04/15/2029	2.B FE
87267W-AA-2	TMUST 2022-1 A - ABS		05/15/2024	TORONTO DOMINION SECS USA INC		99,406	100,000	100,223	100,032	0	(32)	0	(32)	0	100,000	0	(594)	(594)	1,991	05/22/2028	1.A FE
87612G-AA-9	TARGA RESOURCES CORP		05/13/2024	Deutsche Bank Wellington Direct		358,904	400,000	401,390	401,185	0	(41)	0	(41)	0	401,144	0	(42,240)	(42,240)	13,253	02/01/2033	2.C FE
88162G-AA-1	TETRA TECH INC		05/03/2024	JP MORGAN SECURITIES LLC		325,367	275,000	289,748	156,246	0	(801)	0	(801)	0	288,798	0	36,568	36,568	3,031	08/15/2028	1.F FE
882508-BV-5	TEXAS INSTRUMENTS INC		06/12/2024	Various		418,391	420,000	430,097	428,881	0	(854)	0	(854)	0	428,027	0	(9,635)	(9,635)	15,411	02/15/2028	1.E FE
88655A-AA-8	TIF 241 A - ABS		06/20/2024	Paydown		3,938	3,938	3,936	0	0	0	0	0	0	3,936	0	1	1	29	04/20/2049	1.C FE
89114Q-CK-2	TORONTO-DOMINION BANK		05/30/2024	Various		443,093	470,000	468,689	469,550	0	105	0	105	0	469,655	0	(26,562)	(26,562)	2,489	09/11/2025	1.E FE
89173F-AA-8	TPMT 2017-1 A1 - RMBS		04/25/2024	Paydown		726	726	727	725	0	1	0	1	0	726	0	0	0	7	10/25/2056	1.A
89175J-AA-8	TPMT 176 A1 - CMO/RMBS		06/01/2024	Paydown		6,463	6,463	6,320	6,398	0	6	0	6	0	6,404	0	58	58	76	10/25/2057	1.A
89175V-AA-1	TPMT 182 A1 - CMO/RMBS		06/01/2024	Paydown		26,874	26,874	26,787	26,808	0	1	0	1	0	26,809	0	65	65	342	03/25/2058	1.A
89236T-GL-3	TOYOTA MOTOR CREDIT CORP		05/15/2024	BARCLAYS CAPITAL INC		315,690	320,000	319,712	319,955	0	22	0	22	0	319,977	0	(4,287)	(4,287)	3,911	10/07/2024	1.E FE
89237J-AA-4	TALNT 2020-1 A - ABS		06/13/2024	J P MORGAN SECURITIES		254,804	265,000	264,985	264,994	0	944	0	944	0	265,938	0	(11,134)	(11,134)	1,679	05/25/2033	1.A FE
89239B-AC-5	TAOT 2021-C A3 - ABS		06/15/2024	Paydown		35,727	35,727	35,725	35,727	0	0	0	0	0	35,727	0	0	0	64	01/15/2026	1.A FE
89239F-AD-4	TAOT 2023-D A3 - ABS		05/15/2024	SG AMERICAS SECURITIES, LLC		305,484	304,000	303,967	303,969	0	4	0	4	0	303,973	0	1,512	1,512	7,064	08/15/2028	1.A FE
89239M-AC-1	TLOT 2023-A A3 - ABS		05/15/2024	Wells Fargo Securities, LLC		169,070	170,000	169,970	169,981	0	6	0	6	0	169,987	0	(917)	(917)	3,399	04/20/2026	1.A FE
89613G-AA-4	TAH 2020-SFR1 A - CMBS		05/01/2024	Paydown		464	464	420	421	0	1	0	1	0	422	0	42	42	3	07/19/2038	1.A FE
896442-50-6	TRINITY CAPITAL INC		05/17/2024	Call @ 25.00		51,425	51,425	51,178	51,161	0	93	0	93	0	51,255	0	170	170	1,002	01/16/2025	2.B PL
89680Y-AA-3	TRITON CONTAINER INTERNATIONAL LTD	C	05/15/2024	BARCLAYS CAPITAL INC		138,996	150,000	132,129	136,456	0	2,084	0	2,084	0	138,539	0	457	457	1,811	04/15/2026	2.C FE
89788M-AL-6	TRUIST FINANCIAL CORP		06/12/2024	Various		438,211	446,000	446,000	446,000	0	0	0	0	0	446,000	0	(7,789)	(7,789)	18,663	01/26/2029	1.G FE
902252-AB-1	TYLER TECHNOLOGIES INC		05/15/2024	Various		531,036	500,000	556,960	530,202	0	(4,799)	0	(4,799)	0	525,403	0	5,633	5,633	811	03/15/2026	2.B
902613-AS-7	UBS GROUP AG	C	06/12/2024	Various		591,273	602,000	602,000	602,000	0	0	0	0	0	602,000	0	(10,727)	(10,727)	23,543	08/05/2027	1.G FE
902681-AA-3	UGI CORP		06/07/2024	JP MORGAN SECURITIES LLC		50,000	50,000	50,000	0	0	0	0	0	0	50,000	0	0	0	0	06/01/2028	Z
90276X-AS-4	UBSCM 2018-C11 ASB - CMBS		06/01/2024	Paydown		10,822	10,822	12,084	11,281	0	(42)	0	(42)	0	11,239	0	(417)	(417)	186	06/16/2051	1.A
90276Y-AC-7	UBSCM 2019-C16 ASB - CMBS		06/01/2024	Paydown		16,357	16,357	17,810	16,953	0	(53)	0	(53)	0	16,900	0	(543)	(543)	236	04/17/2052	1.A
90327Q-D8-9	USAA CAPITAL CORP		05/15/2024	BARCLAYS CAPITAL INC		147,245	150,000	149,510	149,770	0	64	0	64	0	149,834	0	(2,589)	(2,589)	2,756	05/01/2025	1.C FE
90932D-AA-3	UNITED AIRLINES 2016-2 PASS THROUGH TRUS		04/07/2024	Paydown		12,845	12,845	11,095	11,211	39	66	0	105	0	11,316	0	1,529	1,529	199	04/07/2030	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
90932E-AA-1	UNITED AIRLINES 2016-2 PASS THROUGH TRUS		04/07/2024	Paydown		8,564	8,564	7,632	7,698	0	37	0	37	0	7,735	0	829	829	123	04/07/2030	1.G FE
90932M-AA-3	UNITED AIRLINES 2019-2 PASS THROUGH TRUS		05/01/2024	Paydown		261,733	248,305	258,684	255,275	0	(1,223)	0	(1,223)	0	254,053	0	7,680	7,680	3,600	11/01/2029	2.B FE
91159H-JF-8	US BANCORP		06/12/2024	Various		632,360	647,000	655,126	652,964	0	(658)	0	(658)	0	652,307	0	(19,946)	(19,946)	25,351	07/22/2028	1.G FE
91324P-EG-3	UNITEDHEALTH GROUP INC		06/12/2024	Various		342,619	354,000	353,809	353,866	0	16	0	16	0	353,882	0	(11,263)	(11,263)	7,180	05/15/2027	1.F FE
91835R-AA-8	VMC 2021-FL4 A - CMBS		06/18/2024	Paydown		57,787	57,787	57,787	57,787	0	0	0	0	0	57,787	0	0	0	1,819	06/18/2036	1.A FE
92212K-AC-0	VDC 202 A2 - ABS		06/13/2024	TORONTO DOMINION SECS USA INC		242,799	273,000	273,917	273,563	0	(67)	0	(67)	0	273,497	0	(30,698)	(30,698)	2,704	09/15/2045	1.G FE
92329V-AS-1	VENTR XXV ARR - CDO	C	04/22/2024	Paydown		17,410	17,410	17,410	17,410	0	0	0	0	0	17,410	0	0	0	595	04/20/2029	1.A FE
92330W-BJ-5	VENTR XXIV ARR - CDO		04/22/2024	Paydown		21,834	21,834	21,834	21,834	0	0	0	0	0	21,834	0	0	0	733	10/20/2028	1.A FE
92331M-AE-8	VENTR 26R AR - CDO	C	04/22/2024	Paydown		47,822	47,822	47,822	47,822	0	0	0	0	0	47,822	0	0	0	1,654	01/20/2029	1.A FE
92343V-BG-8	VERIZON COMMUNICATIONS INC		06/11/2024	Citigroup		281,628	350,000	306,054	315,053	0	526	0	526	0	315,579	0	(33,952)	(33,952)	8,272	11/01/2042	2.A FE
92343V-EU-4	VERIZON COMMUNICATIONS INC		05/13/2024	Jefferies & Co., Inc.		184,861	196,000	196,349	196,239	0	(13)	0	(13)	0	196,225	0	(11,364)	(11,364)	3,542	12/03/2029	2.A FE
92343V-FS-8	VERIZON COMMUNICATIONS INC		06/12/2024	Various		230,771	246,000	244,049	245,148	0	188	0	188	0	245,335	0	(14,565)	(14,565)	1,115	11/20/2025	2.A FE
92343V-FT-6	VERIZON COMMUNICATIONS INC		06/11/2024	Citigroup		397,547	570,000	406,496	0	0	2,263	0	2,263	0	408,759	0	(11,212)	(11,212)	8,476	11/20/2040	2.A FE
92343X-AC-4	VERINT SYSTEMS INC		04/03/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		282,165	300,000	264,173	219,533	6,467	2,789	0	9,256	0	274,276	0	7,889	7,889	354	04/15/2026	3.B
92348K-AH-6	VZMT 2022-2 A - RMBS		04/29/2024	MITSUBISHI UFJ SECURITIES		279,585	288,000	287,932	287,976	0	8	0	8	0	287,983	0	(8,398)	(8,398)	1,591	07/20/2028	1.A FE
92348K-BS-1	VZMT 2023-4 A1A - RMBS		05/15/2024	HILLTOP SECURITIES INC		269,831	270,000	269,970	269,974	0	4	0	4	0	269,978	0	(147)	(147)	5,650	06/20/2029	1.A FE
92538B-AA-1	VERUS 2021-R1 A1 - CMO/RMBS		06/01/2024	Paydown		12,258	12,258	12,258	12,260	0	1	0	1	0	12,261	0	(3)	(3)	43	10/25/2063	1.A FE
92538E-AA-5	VERUS 2021-R3 A1 - CMO/RMBS		06/01/2024	Paydown		5,097	5,097	5,097	5,098	0	0	0	0	0	5,097	0	0	0	22	04/25/2064	1.A FE
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS		06/01/2024	Paydown		15,547	15,547	15,547	15,735	0	23	0	23	0	15,757	0	(210)	(210)	121	11/26/2066	1.A FE
92538J-AA-4	VERTEX INC		04/24/2024	MORGAN STANLEY & COMPANY		25,938	25,000	25,000	0	0	0	0	0	0	25,000	0	938	938	0	05/01/2029	Z
92538L-AA-9	VERUS 2020-4 A1 - CMO/RMBS		06/01/2024	Paydown		8,074	8,074	8,074	8,168	0	7	0	7	0	8,174	0	(100)	(100)	49	05/26/2065	1.A FE
92538N-AA-5	VERUS 2022-4 A1 - RMBS		06/01/2024	Paydown		12,614	12,614	12,614	12,718	0	28	0	28	0	12,746	0	(132)	(132)	223	04/25/2067	1.A FE
92539F-AA-1	VERUS 2023-INV1 A1 - CMO/RMBS		06/01/2024	Paydown		22,352	22,352	22,157	22,169	0	16	0	16	0	22,185	0	167	167	579	02/27/2068	1.A FE
92539Y-AA-0	VERUS 2023-7 A1 - CMO/RMBS		06/01/2024	Paydown		32,926	32,926	32,926	32,926	0	0	0	0	0	32,926	0	0	0	974	10/25/2068	1.A FE
925524-AX-8	PARAMOUNT GLOBAL		06/11/2024	Citigroup		389,356	400,000	377,300	446,925	0	(405)	68,952	(69,357)	0	377,567	0	11,789	11,789	16,958	04/30/2036	2.C FE
925550-AH-8	VIAVI SOLUTIONS INC		06/25/2024	OPPENHEIMER & CO. INC.		333,494	350,000	328,430	0	0	1,085	0	1,085	0	329,515	0	3,979	3,979	1,596	03/15/2026	3.B
92556V-AB-2	VIATRIS INC		06/12/2024	Various		350,583	366,000	365,195	365,757	0	68	0	68	0	365,825	0	(15,242)	(15,242)	2,684	06/22/2025	2.C FE
92558B-AJ-7	VIBR VII A1R - CDO		04/22/2024	Paydown		50,281	50,281	50,281	50,281	0	0	0	0	0	50,281	0	0	0	1,723	09/20/2030	1.A FE
92558E-AJ-1	VIBR 6R AR - CDO		06/20/2024	Paydown		1,593	1,593	1,599	1,621	0	(27)	0	(27)	0	1,593	0	0	0	53	06/20/2029	1.A FE
927804-FA-7	VIRGINIA ELECTRIC AND POWER CO		06/11/2024	Citigroup		208,082	200,000	233,808	226,285	0	(743)	0	(743)	0	225,541	0	(17,459)	(17,459)	10,900	01/15/2036	2.A FE
927804-FG-4	VIRGINIA ELECTRIC AND POWER CO		06/11/2024	Citigroup		195,959	150,000	231,318	217,574	0	(1,429)	0	(1,429)	0	216,144	0	(20,186)	(20,186)	7,655	11/15/2038	2.A FE
928563-AE-5	VMWARE LLC		05/20/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		98,151	100,000	112,270	106,180	0	(718)	0	(718)	0	105,462	0	(7,311)	(7,311)	2,403	05/15/2027	2.C FE
928563-AJ-4	VMWARE LLC		06/12/2024	Various		191,925	209,000	208,645	208,812	0	29	0	29	0	208,841	0	(16,917)	(16,917)	2,331	08/15/2026	2.C FE
928668-BS-0	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		05/15/2024	BARCLAYS CAPITAL INC		195,128	200,000	191,734	193,171	0	685	0	685	0	193,855	0	1,273	1,273	3,843	06/08/2027	1.G FE
92890N-AX-7	WFRBS 2012-C10 B - CMBS		06/01/2024	Paydown		34,185	34,185	33,637	33,495	0	(395)	0	(395)	0	33,101	0	1,084	1,084	624	12/15/2045	1.A FM
94419L-AF-8	WAYFAIR INC		05/14/2024	Jefferies		378,250	400,000	314,472	288,661	0	8,354	0	8,354	0	341,640	0	36,610	36,610	2,761	08/15/2026	4.C
949496-BJ-1	WELF 2015-1 AR4 - CDO		04/22/2024	Paydown		58,930	58,930	58,930	58,930	0	0	0	0	0	58,930	0	0	0	1,974	07/20/2029	1.A FE
94950G-AL-1	WELF 171RR ARR - CDO	C	04/22/2024	Paydown		10,509	10,509	10,509	10,509	0	0	0	0	0	10,509	0	0	0	352	04/20/2029	1.A FE
949930-AB-7	WFMBS 222 A2 - CMO/RMBS		06/01/2024	Paydown		7,785	7,785	6,852	6,947	0	14	0	14	0	6,961	0	824	824	87	12/25/2051	1.A
95000U-2Q-5	WELLS FARGO & CO		06/11/2024	Citigroup		447,470	605,000	605,000	605,000	0	0	0	0	0	605,000	0	(157,530)	(157,530)	11,446	04/30/2041	2.A FE
95000U-3E-1	WELLS FARGO & CO		05/15/2024	BARCLAYS CAPITAL INC		126,243	125,000	125,000	125,000	0	0	0	0	0	125,000	0	1,243	1,243	5,651	07/25/2029	1.E FE
95058X-AL-2	WEN 211 A2I - ABS		06/15/2024	Paydown		863	863	863	863	0	0	0	0	0	863	0	0	0	12	06/15/2051	2.B FE
96328G-AS-6	WFLF 231 A - ABS		06/18/2024	Paydown		13,766	13,766	13,765	13,765	0	0	0	0	0	13,766	0	0	0	366	04/19/2038	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
97064E-AC-2	WESTF 2018-A B - ABS		04/15/2024	Paydown		1,480	1,480	1,086	1,128	0	28	0	28	0	1,156	0	324	324	27	09/15/2043	3.A FE
97064E-AC-2	WESTF 2018-A B - ABS		06/15/2024	Paydown		2,960	2,960	2,172	2,256	0	82	0	82	0	2,337	0	622	622	74	09/15/2043	2.C FE
97064G-AB-9	WESTF 2021-A B - ABS		06/15/2024	Paydown		2,338	2,338	1,613	1,622	0	4	0	4	0	1,626	0	711	711	53	05/15/2046	2.B FE
97654M-AA-4	WIPRO IT SERVICES LLC		06/12/2024	Various		348,111	376,000	374,545	375,227	0	126	0	126	0	375,353	0	(27,242)	(27,242)	2,447	06/23/2026	1.G FE
98164Q-AD-0	WOART 2023-B A3 - ABS		06/27/2024	TORONTO DOMINION SECS USA INC		148,500	150,000	149,967	149,975	0	6	0	6	0	149,980	0	(1,480)	(1,480)	3,747	05/15/2028	1.A FE
98954M-AH-4	ZILLOW GROUP INC		04/25/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		228,902	225,000	244,802	239,979	0	(3,565)	0	(3,565)	0	236,414	0	(7,512)	(7,512)	2,819	05/15/2025	3.B
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						84,248,243	88,212,158	88,299,717	74,364,477	90,663	(39,037)	68,952	(17,327)	0	87,639,594	0	(3,391,351)	(3,391,351)	1,995,037	XXX	XXX
05603Q-AB-8	BR Financial Holdings, LLC Revolver 8/20		09/27/2023	INTERNAL		0	0	0	0	0	0	0	0	0	0	0	0	0	797	08/18/2027	Z
05603Q-AC-6	BR Financial Holdings, LLC Term Loan 8/2		06/04/2024	Redemption @ 100.00		13,347	13,347	13,013	13,044	0	35	0	35	0	13,079	0	268	268	701	08/18/2027	2.C PL
29362L-AM-6	Entegris T/L (3/23)		05/01/2024	Redemption @ 0.00		0	13,530	13,329	13,349	0	9	0	9	0	13,358	0	(13,358)	(13,358)	1,673	07/06/2029	2.C FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						13,347	26,876	26,342	26,393	0	44	0	44	0	26,437	0	(13,090)	(13,090)	3,171	XXX	XXX
2509999997. Total - Bonds - Part 4						235,849,886	257,469,987	244,378,450	166,996,540	90,663	165,082	174,375	81,370	0	243,212,013	0	(7,362,127)	(7,362,127)	5,027,412	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						235,849,886	257,469,987	244,378,450	166,996,540	90,663	165,082	174,375	81,370	0	243,212,013	0	(7,362,127)	(7,362,127)	5,027,412	XXX	XXX
92535C-50-0	CARLYLE CREDIT INCOME FUND		06/13/2024	Ladenburg Thalmann & Co. Inc.	317.000	8,193	0.00	8,017	0	0	0	0	0	0	8,017	0	176	176	101		2.A PL
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						8,193	XXX	8,017	0	0	0	0	0	0	8,017	0	176	176	101	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						8,193	XXX	8,017	0	0	0	0	0	0	8,017	0	176	176	101	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						8,193	XXX	8,017	0	0	0	0	0	0	8,017	0	176	176	101	XXX	XXX
001084-10-2	AGCO ORD		06/29/2024	Adjustment	0.000	0		0	(9)	0	0	0	0	0	(9)	0	9	9	0		
00130H-10-5	THE AES CORPORATION		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	1,717.000	34,301		19,861	33,052	(13,191)	0	0	(13,191)	0	19,861	0	14,440	14,440	592		
00206R-10-2	AT&T ORD		05/10/2024	Various	6,897.000	118,451		119,718	12,317	1,085	0	0	1,085	0	119,718	0	(1,267)	(1,267)	2,118		
002824-10-0	ABBOTT LABORATORIES ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	1,114.000	116,588		50,450	122,618	(72,168)	0	0	(72,168)	0	50,450	0	66,138	66,138	1,225		
00287Y-10-9	ABBVIE ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	1,469.000	235,607		106,805	227,651	(120,846)	0	0	(120,846)	0	106,805	0	128,802	128,802	4,554		
00724F-10-1	ADOBE ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	338.000	163,130		47,818	201,651	(153,832)	0	0	(153,832)	0	47,818	0	115,312	115,312	0		
00766T-10-0	AECOM ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	467		486	0	0	0	0	0	0	486	0	(19)	(19)	1		
007903-10-7	ADVANCED MICRO DEVICES ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	1,650.000	251,421		68,421	243,227	(174,806)	0	0	(174,806)	0	68,421	0	183,000	183,000	0		
00846U-10-1	AGILENT TECHNOLOGIES ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	298.000	43,248		16,873	41,431	(24,558)	0	0	(24,558)	0	16,873	0	26,375	26,375	141		
009066-10-1	AIRBNB CL A ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	19.000	2,776		3,207	0	0	0	0	0	0	3,207	0	(431)	(431)	0		
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	226.000	56,635		34,681	61,879	(27,198)	0	0	(27,198)	0	34,681	0	21,954	21,954	796		
00971T-10-1	AKAMAI TECHNOLOGIES ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	171.000	17,518		8,938	20,238	(11,300)	0	0	(11,300)	0	8,938	0	8,580	8,580	0		
012653-10-1	ALBEMARLE ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	222.000	29,645		15,742	32,075	(16,333)	0	0	(16,333)	0	15,742	0	13,903	13,903	178		
016255-10-1	ALIGN TECHNOLOGY ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	55.000	15,421		9,983	15,070	(5,087)	0	0	(5,087)	0	9,983	0	5,438	5,438	0		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
018802-10-8	ALLIANT ENERGY ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	408.000	21,088		19,681	20,943	(1,262)	0	0	(1,262)	0	19,681	0	1,407	1,407	392		
020002-10-1	ALLSTATE ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	333.000	57,092		20,977	46,613	(25,636)	0	0	(25,636)	0	20,977	0	36,114	36,114	603		
02005N-10-0	ALLY FINANCIAL ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	13.000	512		512	0	0	0	0	0	0	512	0	(1)	(1)	4		
02079K-10-7	ALPHABET CL C ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	4,841.000	830,552		181,921	682,242	(500,321)	0	0	(500,321)	0	181,921	0	648,630	648,630	0		
02079K-30-5	ALPHABET CL A ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	5,280.000	897,316		245,533	737,563	(492,030)	0	0	(492,030)	0	245,533	0	651,782	651,782	0		
023135-10-6	AMAZON COM ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	8,511.000	1,612,715		679,354	1,293,161	(613,808)	0	0	(613,808)	0	679,354	0	933,361	933,361	0		
023608-10-2	AMEREN ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	246.000	18,390		13,382	17,796	(4,413)	0	0	(4,413)	0	13,382	0	5,008	5,008	165		
025537-10-1	AMERICAN ELECTRIC POWER ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	189.000	17,187		12,427	15,349	(2,922)	0	0	(2,922)	0	12,427	0	4,760	4,760	333		
025816-10-9	AMERICAN EXPRESS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	633.000	151,366		42,534	118,586	(76,052)	0	0	(76,052)	0	42,534	0	108,833	108,833	823		
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	886.000	70,762		27,190	60,027	(32,837)	0	0	(32,837)	0	27,190	0	43,572	43,572	319		
030420-10-3	AMERICAN WATER WORKS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	69.000	9,271		5,329	9,107	(3,778)	0	0	(3,778)	0	5,329	0	3,942	3,942	49		
03073E-10-5	CENCORA ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	102.000	22,856		10,861	20,949	(10,088)	0	0	(10,088)	0	10,861	0	11,995	11,995	104		
03076C-10-6	AMERIPRISE FINANCE ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	78.000	33,541		7,430	29,627	(22,196)	0	0	(22,196)	0	7,430	0	26,111	26,111	221		
031100-10-0	AMETEK ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	158.000	26,842		8,143	26,053	(17,909)	0	0	(17,909)	0	8,143	0	18,699	18,699	44		
031162-10-0	AMGEN ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	497.000	155,484		76,650	143,146	(66,496)	0	0	(66,496)	0	76,650	0	78,834	78,834	1,118		
032095-10-1	AMPHENOL CL A ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	624.000	79,620		22,011	61,857	(39,846)	0	0	(39,846)	0	22,011	0	57,609	57,609	275		
032654-10-5	ANALOG DEVICES ORD		05/10/2024	Various	641.000	131,445		68,511	127,277	(58,766)	0	0	(58,766)	0	68,511	0	62,934	62,934	590		
03662Q-10-5	ANSYS ORD		05/10/2024	Various	51.000	16,691		6,684	18,507	(11,823)	0	0	(11,823)	0	6,684	0	10,008	10,008	0		
036752-10-3	ELEVANCE HEALTH ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	116.000	62,473		23,351	54,701	(31,350)	0	0	(31,350)	0	23,351	0	39,123	39,123	189		
03743Q-10-8	APA ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	958.000	29,571		9,760	34,373	(24,613)	0	0	(24,613)	0	9,760	0	19,811	19,811	479		
037833-10-0	APPLE ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	13,387.000	2,470,651		338,886	2,577,399	(2,238,513)	0	0	(2,238,513)	0	338,886	0	2,131,766	2,131,766	3,213		
038222-10-5	APPLIED MATERIAL ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	1,170.000	241,390		22,582	189,622	(167,040)	0	0	(167,040)	0	22,582	0	218,808	218,808	374		
039483-10-2	ARCHER DANIELS MIDLAND ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	740.000	46,196		29,723	53,443	(23,719)	0	0	(23,719)	0	29,723	0	16,473	16,473	370		
040413-10-6	ARISTA NETWORKS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	181.000	53,586		14,009	42,627	(28,618)	0	0	(28,618)	0	14,009	0	39,577	39,577	0		
04621X-10-8	ASSURANT ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	25.000	4,482		2,227	4,212	(1,986)	0	0	(1,986)	0	2,227	0	2,255	2,255	18		
052769-10-6	AUTODESK ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	73.000	15,959		4,283	17,774	(13,491)	0	0	(13,491)	0	4,283	0	11,676	11,676	0		
053015-10-3	AUTOMATIC DATA PROCESSING ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	489.000	119,869		55,341	113,922	(58,581)	0	0	(58,581)	0	55,341	0	64,528	64,528	1,369		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
053332-10-2	AUTOZONE ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	28.000	83,636		14,775	72,397	(57,622)	0	0	(57,622)	0	14,775	0	68,862	68,862	0		
053611-10-9	AVERY DENNISON ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	227.000	51,671		23,643	45,890	(22,247)	0	0	(22,247)	0	23,643	0	28,028	28,028	184		
058498-10-6	BALL ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	142.000	9,883		5,321	8,168	(2,846)	0	0	(2,846)	0	5,321	0	4,561	4,561	28		
060505-10-4	BANK OF AMERICA ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	4,551.000	174,154		69,317	153,232	(83,915)	0	0	(83,915)	0	69,317	0	104,837	104,837	1,092		
070830-10-4	BATH AND BODY WORKS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	582.000	28,254		9,716	25,119	(15,404)	0	0	(15,404)	0	9,716	0	18,539	18,539	116		
071813-10-9	BAXTER INTERNATIONAL ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	55.000	1,977		2,085	2,126	(41)	0	0	(41)	0	2,085	0	(109)	(109)	32		
075887-10-9	BECTON DICKINSON ORD		06/29/2024	J.P. MORGAN SEC'S - FIXED INC.	199.000	46,762		37,638	48,522	(10,884)	0	0	(10,884)	0	37,633	0	9,129	9,129	189		
084670-70-2	BERKSHIRE HATHAWAY CL B ORD		06/29/2024	J.P. MORGAN SEC'S - FIXED INC.	1,788.000	730,942		261,235	637,708	(376,473)	0	0	(376,473)	0	261,223	0	469,719	469,719	0		
086516-10-1	BEST BUY ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	320.000	23,727		10,034	25,050	(15,015)	0	0	(15,015)	0	10,034	0	13,693	13,693	595		
090572-20-7	BIO RAD LABORATORIES CL A ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	39.000	10,815		15,945	12,593	3,353	0	0	3,353	0	15,945	0	(5,131)	(5,131)	0		
09062X-10-3	BIOGEN ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	5.000	1,114		1,047	1,294	(247)	0	0	(247)	0	1,047	0	67	67	0		
09247X-10-1	BLACKROCK ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	105.000	82,857		46,088	85,239	(39,151)	0	0	(39,151)	0	46,088	0	36,769	36,769	536		
097023-10-5	BOEING ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	189.000	34,254		25,071	49,265	(24,194)	0	0	(24,194)	0	25,071	0	9,183	9,183	0		
09857L-10-8	BOOKING HOLDINGS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	28.000	105,840		34,115	99,322	(65,207)	0	0	(65,207)	0	34,115	0	71,724	71,724	245		
100557-10-7	BOSTON BEER CL A ORD		06/29/2024	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0		
101137-10-7	BOSTON SCIENTIFIC ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	487.000	36,080		18,227	28,153	(9,927)	0	0	(9,927)	0	18,227	0	17,854	17,854	0		
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD		06/29/2024	Adjustment	0.000	0		0	(1)	0	0	0	0	0	(1)	0	1	1	0		
110122-10-8	BRISTOL MYERS SQUIBB ORD		06/29/2024	J.P. MORGAN SEC'S - FIXED INC.	1,719.000	76,886		102,107	88,100	13,905	0	0	13,905	0	102,005	0	(25,119)	(25,119)	2,063		
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	132.000	25,482		13,867	27,159	(13,292)	0	0	(13,292)	0	13,867	0	11,615	11,615	211		
11135F-10-1	BROADCOM ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	381.000	497,452		68,414	425,291	(356,878)	0	0	(356,878)	0	68,414	0	429,038	429,038	2,000		
115637-20-9	BROWN FORMAN CL B ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	410.000	19,781		19,518	23,411	(3,893)	0	0	(3,893)	0	19,518	0	263	263	179		
12503M-10-8	CBOE GLOBAL MARKETS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	47.000	8,597		4,241	8,358	(4,118)	0	0	(4,118)	0	4,241	0	4,356	4,356	26		
12504L-10-9	CBRE GROUP CL A ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	503.000	43,976		19,096	46,824	(27,728)	0	0	(27,728)	0	19,096	0	24,879	24,879	0		
125269-10-0	CF INDUSTRIES HOLDINGS ORD		06/29/2024	J.P. MORGAN SEC'S - FIXED INC.	401.000	29,785		9,872	31,856	(22,007)	0	0	(22,007)	0	9,849	0	19,936	19,936	201		
12541W-20-9	CH ROBINSON WORLDWIDE ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	145.000	11,781		10,072	12,527	(2,455)	0	0	(2,455)	0	10,072	0	1,709	1,709	177		
125523-10-0	CIGNA ORD		05/10/2024	Various	368.000	128,976		64,148	110,198	(46,050)	0	0	(46,050)	0	64,148	0	64,828	64,828	515		
12572Q-10-5	CME GROUP CL A ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	220.000	46,991		37,589	46,332	(8,743)	0	0	(8,743)	0	37,589	0	9,402	9,402	1,408		
125896-10-0	CMS ENERGY ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	319.000	20,166		13,736	18,524	(4,788)	0	0	(4,788)	0	13,736	0	6,430	6,430	164		

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
126408-10-3	CSX ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	3,242.000	111,808		28,964	112,400	(83,436)	0	0	(83,436)	0	28,964	0	82,844	82,844	389		
126650-10-0	CVS HEALTH ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	1,833.000	102,038		110,639	144,734	(34,095)	0	0	(34,095)	0	110,639	0	(8,601)	(8,601)	2,438		
127387-10-8	CADENCE DESIGN SYSTEMS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	413.000	117,815		25,687	112,489	(86,802)	0	0	(86,802)	0	25,687	0	92,127	92,127	0		
133131-10-2	CAMDEN PROPERTY REIT ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	199.000	21,257		21,300	19,759	1,541	0	0	1,541	0	21,300	0	(44)	(44)	404		
134429-10-9	CAMPBELL SOUP ORD		06/29/2024	Various	247.000	11,180		8,591	10,664	(2,087)	0	0	(2,087)	0	8,578	0	2,602	2,602	183		
14040H-10-5	CAPITAL ONE FINANCIAL ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	376.000	53,571		26,656	49,301	(22,645)	0	0	(22,645)	0	26,656	0	26,915	26,915	226		
14149Y-10-8	CARDINAL HEALTH ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	315.000	30,885		17,060	31,752	(14,692)	0	0	(14,692)	0	17,060	0	13,824	13,824	315		
143130-10-2	CARMAX ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	148.000	10,512		7,740	11,358	(3,617)	0	0	(3,617)	0	7,740	0	2,772	2,772	0		
143658-30-0	CARNIVAL ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	1,857.000	27,014		16,621	34,429	(17,808)	0	0	(17,808)	0	16,621	0	10,393	10,393	0		
14448C-10-4	CARRIER GLOBAL ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	898.000	58,574		18,836	51,617	(32,781)	0	0	(32,781)	0	18,836	0	39,738	39,738	341		
148806-10-2	CATALENT ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	333.000	18,637		16,825	14,962	1,863	0	0	1,863	0	16,825	0	1,812	1,812	0		
149123-10-1	CATERPILLAR ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	363.000	127,691		33,893	107,328	(73,435)	0	0	(73,435)	0	33,893	0	93,797	93,797	944		
150870-10-3	CELANESE ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	371.000	59,882		33,097	57,642	(24,545)	0	0	(24,545)	0	33,097	0	26,785	26,785	519		
15135B-10-1	CENTENE ORD		06/29/2024	J.P. MORGAN SEC'S - FIXED INC.	401.000	31,132		21,904	29,758	(7,855)	0	0	(7,855)	0	21,900	0	9,233	9,233	0		
15189T-10-7	CENTERPOINT ENERGY ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	1,090.000	32,457		20,937	31,141	(10,204)	0	0	(10,204)	0	20,937	0	11,520	11,520	218		
15677J-10-8	DAYFORCE ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	90.000	5,322		4,839	6,041	(1,202)	0	0	(1,202)	0	4,839	0	483	483	0		
166764-10-0	CHEVRON ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	1,145.000	189,424		97,167	170,788	(73,621)	0	0	(73,621)	0	97,167	0	92,257	92,257	1,866		
169656-10-5	CHIPOTLE MEXICAN GRILL ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	25.000	80,823		8,025	57,174	(49,149)	0	0	(49,149)	0	8,025	0	72,798	72,798	0		
171340-10-2	CHURCH AND DWIGHT ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	211.000	22,585		10,590	19,952	(9,362)	0	0	(9,362)	0	10,590	0	11,995	11,995	60		
172062-10-1	CINCINNATI FINANCIAL ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	739		
17275R-10-2	CISCO SYSTEMS ORD		06/29/2024	J.P. MORGAN SEC'S - FIXED INC.	4,060.000	193,975		114,339	205,085	(90,772)	0	0	(90,772)	0	114,314	0	79,662	79,662	3,207		
172908-10-5	CINTAS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	44.000	30,634		6,642	26,517	(19,875)	0	0	(19,875)	0	6,642	0	23,992	23,992	59		
172967-42-4	CITIGROUP ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	2,012.000	127,374		88,219	103,497	(15,279)	0	0	(15,279)	0	88,219	0	39,155	39,155	2,133		
174610-10-5	CITIZENS FINANCIAL GROUP ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	602.000	21,676		13,304	19,950	(6,646)	0	0	(6,646)	0	13,304	0	8,372	8,372	506		
185899-10-1	CLEVELAND CLIFFS ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	729.000	12,608		15,830	0	0	0	0	0	0	15,830	0	(3,222)	(3,222)	0		
189054-10-9	CLOROX ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	134.000	18,967		16,732	19,107	(2,376)	0	0	(2,376)	0	16,732	0	2,236	2,236	322		
191216-10-0	COCA-COLA ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	4,814.000	302,642		204,816	283,689	(78,873)	0	0	(78,873)	0	204,816	0	97,826	97,826	2,335		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	386.000	25,780		21,581	29,155	(7,573)	0	0	(7,573)	0	21,581	0	4,199	4,199	116		
194162-10-3	COLGATE PALMOLIVE ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	116.000	10,912		7,589	9,246	(1,658)	0	0	(1,658)	0	7,589	0	3,323	3,323	114		
20030N-10-1	COMCAST CL A ORD		05/10/2024	Various	3,994.000	154,430		128,018	143,784	(46,178)	0	0	(46,178)	0	128,018	0	26,412	26,412	2,189		
200340-10-7	COMERICA ORD		05/09/2024	Various	414.000	22,082		15,917	23,105	(7,188)	0	0	(7,188)	0	15,917	0	6,165	6,165	593		
205887-10-2	CONAGRA BRANDS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	589.000	18,122		16,254	16,881	(627)	0	0	(627)	0	16,254	0	1,868	1,868	412		
20825C-10-4	CONOCOPHILLIPS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	738.000	91,052		29,632	85,660	(56,027)	0	0	(56,027)	0	29,632	0	61,420	61,420	576		
209115-10-4	CONSOLIDATED EDISON ORD		06/29/2024	Adjustment	0.000	0		0	(28)	0	0	0	0	0	(28)	0	28	28	0		
21036P-10-8	CONSTELLATION BRANDS CL A ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	244.000	63,607		40,326	58,987	(18,661)	0	0	(18,661)	0	40,326	0	23,282	23,282	464		
21037T-10-9	CONSTELLATION ENERGY ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	367.000	79,234		11,579	42,899	(31,320)	0	0	(31,320)	0	11,579	0	67,655	67,655	129		
216648-50-1	COOPER ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	38.000	3,598		1,684	1,684	0	0	0	0	0	1,684	0	1,914	1,914	0		
217204-10-6	COPART ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	136.000	7,514		1,710	6,664	(4,954)	0	0	(4,954)	0	1,710	0	5,804	5,804	0		
219350-10-5	CORNING ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	1,412.000	48,272		26,828	42,995	(16,167)	0	0	(16,167)	0	26,828	0	21,444	21,444	395		
22052L-10-4	CORTEVA ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	674.000	38,969		19,407	32,298	(12,892)	0	0	(12,892)	0	19,407	0	19,562	19,562	108		
22160K-10-5	COSTCO WHOLESALE ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	378.000	294,470		58,546	249,510	(190,964)	0	0	(190,964)	0	58,546	0	235,924	235,924	6,494		
22822V-10-1	CROWN CASTLE ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	804.000	80,293		84,170	92,613	(8,442)	0	0	(8,442)	0	84,170	0	(3,877)	(3,877)	1,258		
231021-10-6	CUMMINS ORD		06/29/2024	J.P. MORGAN SEC'S - FIXED INC.	105.000	30,929		10,215	25,155	(14,940)	0	0	(14,940)	0	10,215	0	20,714	20,714	176		
231561-10-1	CURTISS WRIGHT ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	6,946		6,255	0	0	0	0	0	0	6,255	0	691	691	5		
23331A-10-9	D R HORTON ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	382.000	57,104		12,355	58,056	(45,701)	0	0	(45,701)	0	12,355	0	44,749	44,749	229		
233331-10-7	DTE ENERGY ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	304.000	35,360		28,599	33,519	(4,920)	0	0	(4,920)	0	28,599	0	6,761	6,761	620		
235851-10-2	DANAHER ORD		05/10/2024	Various	645.000	162,297		64,722	149,214	(84,493)	0	0	(84,493)	0	64,722	0	97,575	97,575	329		
237194-10-5	DARDEN RESTAURANTS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	9.000	1,322		563	1,479	(916)	0	0	(916)	0	563	0	760	760	24		
244199-10-5	DEERE ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	333.000	136,192		34,249	133,157	(98,907)	0	0	(98,907)	0	34,249	0	101,942	101,942	979		
247361-70-2	DELTA AIR LINES ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	367.000	19,355		10,539	14,764	(4,226)	0	0	(4,226)	0	10,539	0	8,816	8,816	37		
24906P-10-9	DENTSPLY SIRONA ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	1,192.000	33,599		36,357	42,423	(6,066)	0	0	(6,066)	0	36,357	0	(2,758)	(2,758)	358		
25179M-10-3	DEVON ENERGY ORD		05/10/2024	Various	5,089.000	255,417		219,593	39,592	(27,210)	0	0	(27,210)	0	219,593	0	35,824	35,824	385		
25278X-10-9	DIAMONDBACK ENERGY ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	363.000	73,945		11,045	56,294	(45,249)	0	0	(45,249)	0	11,045	0	62,900	62,900	1,118		
254687-10-6	WALT DISNEY ORD		05/10/2024	Various	1,615.000	170,846		193,752	0	0	0	0	0	0	193,752	0	(22,906)	(22,906)	0		
254709-10-8	DISCOVER FINANCIAL SERVICES ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	665.000	82,478		35,503	74,746	(39,243)	0	0	(39,243)	0	35,503	0	46,975	46,975	466		
256677-10-5	DOLLAR GENERAL ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	353.000	49,719		35,133	47,990	(12,858)	0	0	(12,858)	0	35,133	0	14,586	14,586	417		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
25746U-10-9	DOMINION ENERGY ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	393.000	20,761		20,593	18,471	3,182	0	1,060	2,122	0	20,593	0	168	168	262		
25754A-20-1	DOMINOS PIZZA ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	91.000	47,069		32,394	37,513	(5,119)	0	0	(5,119)	0	32,394	0	14,675	14,675	137		
260003-10-8	DOVER ORD		06/29/2024	J.P. MORGAN SEC'S - FIXED INC.	250.000	46,234		17,968	38,453	(20,484)	0	0	(20,484)	0	17,968	0	28,266	28,266	128		
260557-10-3	DOW ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	817.000	48,560		34,874	44,804	(9,931)	0	0	(9,931)	0	34,874	0	13,687	13,687	572		
26441C-20-4	DUKE ENERGY ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	563.000	57,993		43,536	54,634	(11,098)	0	0	(11,098)	0	43,536	0	14,457	14,457	577		
26875P-10-1	EOG RESOURCES ORD		06/29/2024	J.P. MORGAN SEC'S - FIXED INC.	707.000	92,296		26,688	85,512	(58,823)	0	0	(58,823)	0	26,640	0	65,657	65,657	1,287		
26884U-10-9	EPR PROPERTIES REIT ORD		06/29/2024	Adjustment	0.000	0		0	(12)	0	0	0	0	0	(12)	0	12	12	0		
277432-10-0	EASTMAN CHEMICAL ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	219.000	22,136		14,347	19,671	(5,324)	0	0	(5,324)	0	14,347	0	7,789	7,789	355		
278642-10-3	EBAY ORD		05/10/2024	Various	485.000	24,426		12,434	21,156	(8,722)	0	0	(8,722)	0	12,434	0	11,993	11,993	131		
281020-10-7	EDISON INTERNATIONAL ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	227.000	16,968		13,972	16,228	(2,256)	0	0	(2,256)	0	13,972	0	2,996	2,996	354		
28176E-10-8	EDWARDS LIFESCIENCES ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	1,124.000	98,245		62,057	85,705	(23,648)	0	0	(23,648)	0	62,057	0	36,189	36,189	0		
285512-10-9	ELECTRONIC ARTS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	332.000	42,199		25,950	45,421	(19,471)	0	0	(19,471)	0	25,950	0	16,250	16,250	63		
291011-10-4	EMERSON ELECTRIC ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	395.000	45,653		22,611	38,445	(15,834)	0	0	(15,834)	0	22,611	0	23,042	23,042	207		
29355A-10-7	ENPHASE ENERGY ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	258.000	28,668		37,284	34,092	3,191	0	0	3,191	0	37,284	0	(8,616)	(8,616)	0		
29364G-10-3	ENTERGY ORD		06/29/2024	J.P. MORGAN SEC'S - FIXED INC.	326.000	36,338		28,247	32,988	(4,741)	0	0	(4,741)	0	28,246	0	8,092	8,092	737		
29414B-10-4	EPAM SYSTEMS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	109.000	19,829		29,901	32,410	(2,509)	0	0	(2,509)	0	29,901	0	(10,072)	(10,072)	0		
294429-10-5	EQUIFAX ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	160.000	38,273		20,695	39,566	(18,872)	0	0	(18,872)	0	20,695	0	17,578	17,578	62		
29444U-70-0	EQUINIX REIT ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	55.000	42,483		22,031	44,296	(22,265)	0	0	(22,265)	0	22,031	0	20,451	20,451	234		
29605J-10-6	ESAB ORD		06/29/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	37.000	4,077		4,014	0	0	0	0	0	0	4,009	0	68	68	2		
30034W-10-6	EVERGY ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	386.000	21,503		20,781	20,165	616	0	0	616	0	20,781	0	722	722	248		
30040W-10-8	EVERSOURCE ENERGY ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	645.000	39,827		39,080	39,809	(730)	0	0	(730)	0	39,080	0	747	747	461		
30161N-10-1	EXELON ORD		06/29/2024	J.P. MORGAN SEC'S - FIXED INC.	2,913.000	111,618		77,534	104,566	(27,043)	0	0	(27,043)	0	77,524	0	34,094	34,094	1,107		
302130-10-9	EXPEDITORS INTNL OF WASHTN CL A ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	155.000	18,138		7,867	19,775	(11,908)	0	0	(11,908)	0	7,867	0	10,271	10,271	0		
30225T-10-2	EXTRA SPACE STORAGE REIT ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	391.000	57,167		50,203	62,689	(12,486)	0	0	(12,486)	0	50,203	0	6,963	6,963	633		
30231G-10-2	EXXON MOBIL ORD		06/29/2024	Various	4,043.617	478,455		212,873	371,588	(172,561)	0	0	(172,561)	0	212,853	0	265,602	265,602	3,531		
302491-30-3	FMC ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	51.000	3,417		2,053	3,216	(1,162)	0	0	(1,162)	0	2,053	0	1,364	1,364	59		
30303M-10-2	META PLATFORMS CL A ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	1,889.000	898,038		227,684	668,630	(440,947)	0	0	(440,947)	0	227,684	0	670,354	670,354	945		
311900-10-4	FASTENAL ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	376.000	25,420		8,548	24,354	(15,805)	0	0	(15,805)	0	8,548	0	16,872	16,872	293		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
313745-10-1	FEDERAL REIT ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	195.000	19,995		13,596	20,539	(6,944)	0	0	(6,944)	0	13,596	0	6,399	6,399	425		
31428X-10-6	FEDEX ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	142.000	37,210		20,085	35,922	(15,837)	0	0	(15,837)	0	20,085	0	17,126	17,126	358		
315616-10-2	F5 ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	83.000	14,195		9,231	14,855	(5,625)	0	0	(5,625)	0	9,231	0	4,965	4,965	0		
316773-10-0	FIFTH THIRD BANCORP ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	1,409.000	54,440		27,554	48,596	(21,042)	0	0	(21,042)	0	27,554	0	26,886	26,886	986		
337932-10-7	FIRSTENERGY ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	1,065.000	42,416		31,777	39,043	(7,266)	0	0	(7,266)	0	31,777	0	10,639	10,639	889		
34959E-10-9	FORTINET ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	430.000	24,982		15,884	25,168	(9,284)	0	0	(9,284)	0	15,884	0	9,098	9,098	0		
35137L-10-5	FOX CL A ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	609.000	20,284		18,693	18,069	624	0	0	624	0	18,693	0	1,591	1,591	158		
35137L-20-4	FOX CL B ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	351.000	10,806		8,786	9,705	(919)	0	0	(919)	0	8,786	0	2,020	2,020	91		
354613-10-1	FRANKLIN RESOURCES ORD		06/29/2024	Adjustment	0.000	0		0	0	0	0	0	0	0	(89)	0	89	89	0		
35671D-85-7	FREEPORT MCMORAN ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	2,662.000	135,941		30,550	113,321	(82,771)	0	0	(82,771)	0	30,550	0	105,390	105,390	799		
36266G-10-7	GE HEALTHCARE TECHNOLOGIES ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	495.000	40,945		19,493	38,273	(18,781)	0	0	(18,781)	0	19,493	0	21,452	21,452	30		
363576-10-9	ARTHUR J GALLAGHER ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	56.000	13,863		4,663	12,593	(7,930)	0	0	(7,930)	0	4,663	0	9,200	9,200	34		
366651-10-7	GARTNER ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	169.000	73,808		19,369	76,238	(56,868)	0	0	(56,868)	0	19,369	0	54,439	54,439	0		
368736-10-4	GENERAC HOLDINGS ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	64.000	8,750		7,586	0	0	0	0	0	0	7,586	0	1,163	1,163	0		
369550-10-8	GENERAL DYNAMICS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	85.000	25,156		11,225	22,072	(10,847)	0	0	(10,847)	0	11,225	0	13,931	13,931	233		
369604-30-1	GE AEROSPACE ORD		04/02/2024	Unknown	3,748.000	150,940		150,940	478,357	(327,417)	0	0	(327,417)	0	150,940	0	0	0	300		
370334-10-4	GENERAL MILLS ORD		06/29/2024	Various	621.000	43,662		40,471	40,401	19	0	0	19	0	40,420	0	3,241	3,241	733		
372460-10-5	GENUINE PARTS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	267.000	41,472		22,357	36,980	(14,622)	0	0	(14,622)	0	22,357	0	19,115	19,115	521		
375558-10-3	GILEAD SCIENCES ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	1,351.000	87,230		84,808	109,445	(24,637)	0	0	(24,637)	0	84,808	0	2,422	2,422	1,040		
37940X-10-2	GLOBAL PAYMENTS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	490.000	54,663		56,616	62,230	(5,614)	0	0	(5,614)	0	56,616	0	(1,954)	(1,954)	123		
37959E-10-2	GLOBE LIFE ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	73.000	6,341		4,115	8,885	(4,769)	0	0	(4,769)	0	4,115	0	2,226	2,226	34		
38141G-10-4	GOLDMAN SACHS GROUP ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	327.000	148,963		56,525	126,147	(69,621)	0	0	(69,621)	0	56,525	0	92,437	92,437	899		
384802-10-4	WW GRAINGER ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	61.000	58,328		9,888	50,550	(40,662)	0	0	(40,662)	0	9,888	0	48,439	48,439	113		
40412C-10-1	HCA HEALTHCARE ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	317.000	102,034		26,793	85,806	(59,013)	0	0	(59,013)	0	26,793	0	75,242	75,242	209		
40434L-10-5	HP ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	2,273.000	67,365		27,898	68,395	(40,497)	0	0	(40,497)	0	27,898	0	39,468	39,468	1,253		
406216-10-1	HALLIBURTON ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	1,155.000	43,275		16,755	41,753	(24,999)	0	0	(24,999)	0	16,755	0	26,520	26,520	196		
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	24.000	2,432		919	1,929	(1,010)	0	0	(1,010)	0	919	0	1,513	1,513	23		
418056-10-7	HASBRO ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	241.000	14,703		17,546	12,305	5,241	0	0	5,241	0	17,546	0	(2,843)	(2,843)	337		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
42250P-10-3	HEALTHPEAK PROPERTIES ORD		06/29/2024	Adjustment	0.000	0		0	(68)	0	0	0	0	0	(68)	0	68	68	0		
427866-10-8	HERSHEY FOODS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	153.000	30,612		14,166	28,525	(14,359)	0	0	(14,359)	0	14,166	0	16,445	16,445	210		
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	2,228.000	37,982		20,968	37,831	(16,863)	0	0	(16,863)	0	20,968	0	17,014	17,014	579		
436440-10-1	HOLOGIC ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	536.000	40,595		23,679	38,297	(14,618)	0	0	(14,618)	0	23,679	0	16,915	16,915	0		
437076-10-2	HOME DEPOT ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	934.000	324,495		121,416	323,678	(202,262)	0	0	(202,262)	0	121,416	0	203,079	203,079	2,102		
438516-10-6	HONEYWELL INTERNATIONAL ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	649.000	130,200		65,798	135,751	(69,953)	0	0	(69,953)	0	65,798	0	64,401	64,401	701		
440452-10-0	HORMEL FOODS ORD		06/29/2024	J.P. MORGAN SEC'S - FIXED INC.	277.000	9,799		9,883	8,894	989	0	0	989	0	9,844	0	(45)	(45)	157		
44107P-10-4	HOST HOTELS & RESORTS REIT ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	2,153.000	39,631		23,525	41,962	(18,437)	0	0	(18,437)	0	23,525	0	16,106	16,106	1,399		
443201-10-8	HOWMET AEROSPACE ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	451.000	36,990		6,630	24,422	(17,791)	0	0	(17,791)	0	6,630	0	30,359	30,359	45		
444859-10-2	HUMANA ORD		05/10/2024	Various	115.000	38,493		21,129	51,275	(31,192)	0	0	(31,192)	0	21,129	0	17,364	17,364	201		
445658-10-7	JB HUNT TRANSPORT SERVICES ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	167.000	28,389		15,965	33,357	(17,392)	0	0	(17,392)	0	15,965	0	12,425	12,425	144		
446150-10-4	HUNTINGTON BANCSHARES ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	1,522.000	21,319		15,209	19,360	(4,151)	0	0	(4,151)	0	15,209	0	6,111	6,111	472		
45073V-10-8	ITT ORD		06/29/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	26		
45168D-10-4	IDEXX LABORATORIES ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	126.000	63,101		31,118	69,936	(38,819)	0	0	(38,819)	0	31,118	0	31,984	31,984	0		
452308-10-9	ILLINOIS TOOL ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	129.000	32,213		11,971	33,790	(21,819)	0	0	(21,819)	0	11,971	0	20,242	20,242	361		
452327-10-9	ILLUMINA ORD		06/25/2024	Unknown	210.000	26,888		26,888	29,240	(2,352)	0	0	(2,352)	0	26,888	0	0	0	0		
45337C-10-2	INCYTE ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	341.000	18,239		22,474	21,411	1,063	0	0	1,063	0	22,474	0	(4,235)	(4,235)	0		
45687V-10-6	INGERSOLL RAND ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	652.000	59,323		18,399	50,713	(32,314)	0	0	(32,314)	0	18,399	0	40,924	40,924	13		
457187-10-2	INGREDION ORD		06/29/2024	Adjustment	0.000	0		0	0	0	0	0	0	0	(21)	0	21	21	0		
458140-10-0	INTEL ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	3,112.000	93,600		96,185	156,378	(60,193)	0	0	(60,193)	0	96,185	0	(2,585)	(2,585)	778		
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	170.000	22,939		8,778	21,833	(13,055)	0	0	(13,055)	0	8,778	0	14,161	14,161	77		
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	457.000	75,979		51,791	74,742	(22,951)	0	0	(22,951)	0	51,791	0	24,188	24,188	1,522		
460146-10-3	INTERNATIONAL PAPER ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	204.000	8,125		7,241	7,375	(134)	0	0	(134)	0	7,241	0	884	884	94		
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD		06/29/2024	J.P. MORGAN SEC'S - FIXED INC.	1,026.000	31,998		22,310	33,482	(11,179)	0	0	(11,179)	0	22,303	0	9,695	9,695	339		
461202-10-3	INTUIT ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	234.000	146,681		55,830	146,257	(90,427)	0	0	(90,427)	0	55,830	0	90,851	90,851	421		
46120E-60-2	INTUITIVE SURGICAL ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	241.000	92,890		42,261	81,304	(39,043)	0	0	(39,043)	0	42,261	0	50,629	50,629	0		
46187W-10-7	INVITATION HOMES ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	249.000	8,707		8,511	8,493	17	0	0	17	0	8,511	0	196	196	139		
46266C-10-5	IQVIA HOLDINGS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	60.000	13,751		7,825	13,883	(6,057)	0	0	(6,057)	0	7,825	0	5,926	5,926	0		

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46284V-10-1	IRON MOUNTAIN ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	567.000	45,120		17,325	39,679	(22,354)	0	0	(22,354)	0	17,325	0	27,795	27,795	737		
46625H-10-0	JPMORGAN CHASE ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	2,396.000	473,176		164,981	407,560	(242,578)	0	0	(242,578)	0	164,981	0	308,195	308,195	5,271		
466313-10-3	JABIL ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	468		543	0	0	0	0	0	0	543	0	(75)	(75)	0		
46982L-10-8	JACOBS SOLUTIONS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	138.000	19,289		8,161	17,912	(9,752)	0	0	(9,752)	0	8,161	0	11,129	11,129	40		
478160-10-4	JOHNSON & JOHNSON ORD		06/29/2024	J.P. MORGAN SEC'S - FIXED INC.	1,946.000	291,581		196,956	305,013	(108,060)	0	0	(108,060)	0	196,952	0	94,629	94,629	2,316		
48020Q-10-7	JONES LANG LASALLE ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	526.000	102,151		101,162	0	0	0	0	0	0	101,162	0	989	989	0		
48242W-10-6	KBR ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	620.000	41,238		38,146	0	0	0	0	0	0	38,146	0	3,092	3,092	0		
482480-10-0	KLA ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	194.000	137,866		16,389	112,772	(96,383)	0	0	(96,383)	0	16,389	0	121,477	121,477	281		
493267-10-8	KEYCORP ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	1,729.000	26,051		21,189	24,898	(3,708)	0	0	(3,708)	0	21,189	0	4,862	4,862	354		
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD		06/29/2024	J.P. MORGAN SEC'S - FIXED INC.	128.000	19,328		7,387	20,364	(12,977)	0	0	(12,977)	0	7,387	0	11,941	11,941	0		
49446R-10-9	KIMCO REALTY REIT ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	615.000	11,702		7,113	13,106	(5,993)	0	0	(5,993)	0	7,113	0	4,589	4,589	148		
49456B-10-1	KINDER MORGAN CL P ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	1,447.000	27,489		21,030	25,525	(4,495)	0	0	(4,495)	0	21,030	0	6,459	6,459	825		
500754-10-6	KRAFT HEINZ ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	1,526.000	54,474		47,200	56,431	(9,232)	0	0	(9,232)	0	47,200	0	7,274	7,274	610		
501044-10-1	KROGER ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	1,775.000	97,602		38,843	81,135	(42,293)	0	0	(42,293)	0	38,843	0	58,759	58,759	515		
501889-20-8	LKQ ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	839.000	37,174		22,062	40,096	(18,033)	0	0	(18,033)	0	22,062	0	15,111	15,111	252		
502431-10-9	L3HARRIS TECHNOLOGIES ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	112.000	24,581		14,679	23,589	(8,911)	0	0	(8,911)	0	14,679	0	9,902	9,902	130		
50540R-40-9	LABCORP HOLDINGS ORD		05/10/2024	Various	291.000	60,013		40,315	55,913	(25,229)	0	0	(25,229)	0	40,315	0	19,697	19,697	177		
512807-10-8	LAM RESEARCH ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	116.000	105,272		8,806	90,858	(82,053)	0	0	(82,053)	0	8,806	0	96,467	96,467	464		
513272-10-4	LAMB WESTON HOLDINGS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	273.000	22,882		17,461	29,509	(12,047)	0	0	(12,047)	0	17,461	0	5,421	5,421	197		
518439-10-4	ESTEE LAUDER CL A ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	116.000	15,271		9,782	16,965	(7,183)	0	0	(7,183)	0	9,782	0	5,489	5,489	77		
526057-10-4	LENNAR CL A ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	117.000	18,823		4,894	17,438	(12,544)	0	0	(12,544)	0	4,894	0	13,929	13,929	117		
532457-10-8	ELI LILLY ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	789.000	608,738		61,338	459,924	(398,586)	0	0	(398,586)	0	61,338	0	547,400	547,400	1,026		
538034-10-9	LIVE NATION ENTERTAINMENT ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	354.000	34,344		26,219	33,134	(6,916)	0	0	(6,916)	0	26,219	0	8,125	8,125	0		
539830-10-9	LOCKHEED MARTIN ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	227.000	106,321		48,757	102,885	(54,128)	0	0	(54,128)	0	48,757	0	57,564	57,564	715		
540424-10-8	LOEWS ORD		05/10/2024	Various	565.000	43,896		20,741	38,483	(18,668)	0	0	(18,668)	0	20,741	0	23,156	23,156	35		
548661-10-7	LOWE'S COMPANIES ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	534.000	126,086		39,008	118,842	(79,834)	0	0	(79,834)	0	39,008	0	87,078	87,078	1,175		
55261F-10-4	M&T BANK ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	307.000	46,862		35,677	42,084	(6,407)	0	0	(6,407)	0	35,677	0	11,185	11,185	399		

SCHEDULE D - PART 4

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

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
552953-10-1	MGM RESORTS INTERNATIONAL ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	28.000	1,143		457	1,251	(794)	0	0	(794)	0	457	0	687	687	0		
55354G-10-0	MSCI ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	71.000	34,256		11,166	40,161	(28,995)	0	0	(28,995)	0	11,166	0	23,091	23,091	114		
565849-10-6	MARATHON OIL ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	1,980.000	53,811		13,542	47,837	(34,295)	0	0	(34,295)	0	13,542	0	40,269	40,269	218		
56585A-10-2	MARATHON PETROLEUM ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	493.000	90,178		17,286	73,141	(55,856)	0	0	(55,856)	0	17,286	0	72,892	72,892	407		
571748-10-2	MARSH & MCLENNAN ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	241.000	49,363		20,003	45,662	(25,660)	0	0	(25,660)	0	20,003	0	29,360	29,360	342		
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	622.000	147,741		56,207	140,267	(84,060)	0	0	(84,060)	0	56,207	0	91,534	91,534	323		
573284-10-6	MARTIN MARIETTA MATERIALS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	23.000	13,873		4,136	11,475	(7,339)	0	0	(7,339)	0	4,136	0	9,738	9,738	17		
574599-10-6	MASCO ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	399.000	28,739		12,210	26,725	(14,515)	0	0	(14,515)	0	12,210	0	16,529	16,529	116		
57636Q-10-4	MASTERCARD CL A ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	926.000	421,769		100,622	394,948	(294,326)	0	0	(294,326)	0	100,622	0	321,147	321,147	1,222		
579780-20-6	MCCORMICK ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	109.000	8,211		5,454	7,458	(2,003)	0	0	(2,003)	0	5,454	0	2,756	2,756	92		
580135-10-1	MCDONALD'S ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	772.000	206,846		89,282	228,906	(139,624)	0	0	(139,624)	0	89,282	0	117,564	117,564	1,289		
58155Q-10-3	MCKESSON ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	176.000	97,698		21,036	81,484	(60,449)	0	0	(60,449)	0	21,036	0	76,662	76,662	218		
58933Y-10-5	MERCK & CO ORD		05/09/2024	Various	2,654.000	345,594		144,638	289,339	(144,701)	0	0	(144,701)	0	144,638	0	200,956	200,956	4,908		
59156R-10-8	METLIFE ORD		06/29/2024	J.P. MORGAN SEC'S - FIXED INC.	800.000	58,022		29,095	52,904	(23,809)	0	0	(23,809)	0	29,095	0	28,927	28,927	852		
592688-10-5	METTLER TOLEDO ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	29.000	37,422		16,454	35,176	(18,721)	0	0	(18,721)	0	16,454	0	20,967	20,967	0		
594918-10-4	MICROSOFT ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	6,909.000	2,848,610		455,540	2,598,060	(2,142,520)	0	0	(2,142,520)	0	455,540	0	2,393,070	2,393,070	5,182		
595017-10-4	MICROCHIP TECHNOLOGY ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	471.000	43,081		18,278	42,475	(24,197)	0	0	(24,197)	0	18,278	0	24,803	24,803	212		
595112-10-3	MICRON TECHNOLOGY ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	623.000	73,387		22,883	53,167	(30,284)	0	0	(30,284)	0	22,883	0	50,504	50,504	143		
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	259.000	35,309		27,136	34,825	(7,689)	0	0	(7,689)	0	27,136	0	8,172	8,172	761		
608190-10-4	MOHAWK INDUSTRIES ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	98.000	11,731		10,053	10,143	(90)	0	0	(90)	0	10,053	0	1,678	1,678	0		
60871R-20-9	MOLSON COORS BEVERAGE COMPA CL B ORD		06/29/2024	Adjustment	0.000	0		0	(3)	0	0	0	0	0	(3)	0	3	3	0		
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	847.000	59,448		37,658	61,348	(23,691)	0	0	(23,691)	0	37,658	0	21,791	21,791	720		
61174X-10-9	MONSTER BEVERAGE ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	795.000	43,874		19,649	45,800	(26,151)	0	0	(26,151)	0	19,649	0	24,225	24,225	0		
615369-10-5	MOODYS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	95.000	38,144		12,432	37,103	(24,671)	0	0	(24,671)	0	12,432	0	25,711	25,711	81		
617446-44-8	MORGAN STANLEY ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	2,548.000	249,950		96,440	237,601	(141,161)	0	0	(141,161)	0	96,440	0	153,510	153,510	4,332		
620076-30-7	MOTOROLA SOLUTIONS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	86.000	30,968		11,980	26,926	(14,945)	0	0	(14,945)	0	11,980	0	18,988	18,988	169		
629377-50-8	NRG ENERGY ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	480.000	39,238		6,459	24,816	(18,357)	0	0	(18,357)	0	6,459	0	32,780	32,780	391		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
637417-10-6	NNN REIT ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,516.000	63,954		63,405	65,340	(1,934)	0	0	(1,934)	0	63,405	0	549	549	1,713		
64110D-10-4	NETAPP ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	530.000	57,328		16,375	46,725	(30,350)	0	0	(30,350)	0	16,375	0	40,953	40,953	530		
64110L-10-6	NETFLIX ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	176.000	107,725		26,625	85,691	(59,066)	0	0	(59,066)	0	26,625	0	81,100	81,100	0		
64828T-20-1	RITHM CAPITAL ORD		06/29/2024	Adjustment	0.000	0		0	0	0	0	0	0	0	(1)	0	1	1	0		
650111-10-7	NEW YORK TIMES CL A ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	478		458	490	(32)	0	0	(32)	0	458	0	20	20	2		
65249B-10-9	NEWS CL A ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	1,041.000	25,783		13,082	25,557	(12,474)	0	0	(12,474)	0	13,082	0	12,701	12,701	104		
65249B-20-8	NEWS CL B ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	274.000	7,019		3,925	7,047	(3,122)	0	0	(3,122)	0	3,925	0	3,094	3,094	27		
65336K-10-3	NEXSTAR MEDIA GROUP ORD		06/29/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	133.000	22,844		22,151	20,844	1,303	0	0	1,303	0	22,147	0	697	697	450		
654106-10-3	NIKE CL B ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	775.000	72,367		48,866	84,142	(35,275)	0	0	(35,275)	0	48,866	0	23,501	23,501	574		
65473P-10-5	NISOURCE ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	728.000	21,030		16,759	19,328	(2,569)	0	0	(2,569)	0	16,759	0	4,271	4,271	386		
655844-10-8	NORFOLK SOUTHERN ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	140.000	31,684		16,453	33,093	(16,640)	0	0	(16,640)	0	16,453	0	15,231	15,231	378		
665859-10-4	NORTHERN TRUST ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	396.000	34,360		29,382	33,414	(4,032)	0	0	(4,032)	0	29,382	0	4,977	4,977	594		
666807-10-2	NORTHROP GRUMMAN ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	39.000	18,463		7,219	18,257	(11,039)	0	0	(11,039)	0	7,219	0	11,244	11,244	73		
670346-10-5	NUCOR ORD		06/29/2024	J.P. MORGAN SEC'S - FIXED INC.	335.000	58,409		13,501	58,303	(44,803)	0	0	(44,803)	0	13,500	0	44,909	44,909	362		
67066G-10-4	NVIDIA ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	2,146.000	1,904,469		66,403	1,062,742	(996,339)	0	0	(996,339)	0	66,403	0	1,838,065	1,838,065	86		
670837-10-3	OGE ENERGY ORD		06/29/2024	Adjustment	0.000	0		0	(27)	0	0	0	0	0	(27)	0	27	27	0		
67103H-10-7	O REILLY AUTOMOTIVE ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	81.000	83,487		17,324	76,956	(59,632)	0	0	(59,632)	0	17,324	0	66,162	66,162	0		
674599-10-5	OCCIDENTAL PETROLEUM ORD		05/10/2024	Various	1,474.000	94,666		15,763	88,013	(72,250)	0	0	(72,250)	0	15,763	0	78,903	78,903	590		
680223-10-4	OLD REPUBLIC INTERNATIONAL ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	211.000	6,626		6,342	0	0	0	0	0	0	6,342	0	284	284	0		
680665-20-5	OLIN ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12.000	663		617	647	(31)	0	0	(31)	0	617	0	46	46	5		
681919-10-6	OMNICOM GROUP ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	380.000	36,357		17,541	32,874	(15,333)	0	0	(15,333)	0	17,541	0	18,817	18,817	532		
682189-10-5	ON SEMICONDUCTOR ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	267.000	19,023		12,424	22,303	(9,878)	0	0	(9,878)	0	12,424	0	6,599	6,599	0		
682680-10-3	ONEOK ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	633.000	50,651		20,751	44,449	(23,698)	0	0	(23,698)	0	20,751	0	29,899	29,899	1,253		
68389X-10-5	ORACLE ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	1,485.000	173,190		53,602	156,564	(102,962)	0	0	(102,962)	0	53,602	0	119,589	119,589	1,188		
68902V-10-7	OTIS WORLDWIDE ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	786.000	75,548		61,569	70,284	(8,715)	0	0	(8,715)	0	61,569	0	13,979	13,979	267		
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	845.000	132,755		103,681	130,848	(27,167)	0	0	(27,167)	0	103,681	0	29,074	29,074	2,620		
69351T-10-6	PPL ORD		06/29/2024	Adjustment	0.000	0		0	(8)	0	0	0	0	0	(13)	0	13	13	0		
69370C-10-0	PTC ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	105.000	18,899		11,158	18,371	(7,213)	0	0	(7,213)	0	11,158	0	7,741	7,741	0		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
693718-10-8	PACCAR ORD		06/29/2024	J.P. MORGAN SEC'S - FIXED INC.	100.000	10,891		3,703	9,765	(6,062)	0	0	(6,062)	0	3,682	0	7,208	7,208	347		
695156-10-9	PACKAGING CORP OF AMERICA ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	236.000	42,566		22,918	38,447	(15,529)	0	0	(15,529)	0	22,918	0	19,648	19,648	590		
700517-10-5	PARK HOTELS RESORTS ORD		06/29/2024	Adjustment	0.000	0		0	0	0	0	0	0	0	(133)	0	133	133	0		
701094-10-4	PARKER HANNIFIN ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	177.000	99,239		25,376	81,544	(56,168)	0	0	(56,168)	0	25,376	0	73,863	73,863	550		
704326-10-7	PAYCHEX ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	510.000	61,856		33,336	60,746	(27,410)	0	0	(27,410)	0	33,336	0	28,520	28,520	954		
70432V-10-2	PAYCOM SOFTWARE ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	35.000	6,075		10,057	7,235	2,821	0	0	2,821	0	10,057	0	(3,982)	(3,982)	13		
70450Y-10-3	PAYPAL HOLDINGS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	274.000	17,656		11,618	16,826	(5,209)	0	0	(5,209)	0	11,618	0	6,038	6,038	0		
713448-10-8	PEPSICO ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	787.000	140,122		81,331	133,664	(52,333)	0	0	(52,333)	0	81,331	0	58,792	58,792	1,991		
714046-10-9	REVVITY ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	231.000	24,099		21,747	25,251	(3,504)	0	0	(3,504)	0	21,747	0	2,353	2,353	32		
717081-10-3	PFIZER ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	5,649.000	159,117		177,188	162,635	14,553	0	0	14,553	0	177,188	0	(18,071)	(18,071)	4,745		
718546-10-4	PHILLIPS 66 ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	66.000	9,749		4,809	8,787	(3,978)	0	0	(3,978)	0	4,809	0	4,940	4,940	69		
723484-10-1	PINNACLE WEST ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	205.000	15,864		14,465	14,727	(262)	0	0	(262)	0	14,465	0	1,400	1,400	361		
723787-10-7	PIONEER NATURAL RESOURCE ORD		05/03/2024	Unknown	911.000	123,239		123,239	147,971	(89,987)	0	0	(89,987)	0	123,239	0	0	0	1,684		
74144T-10-8	T ROWE PRICE GROUP ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	130.000	14,467		9,250	14,000	(4,749)	0	0	(4,749)	0	9,250	0	5,217	5,217	161		
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD		05/10/2024	Various	2,874.000	240,991		235,063	16,206	(7,645)	0	0	(7,645)	0	235,063	0	5,929	5,929	142		
742718-10-9	PROCTER & GAMBLE ORD		05/10/2024	Various	2,559.000	424,866		203,491	374,263	(171,575)	0	0	(171,575)	0	203,491	0	221,375	221,375	4,978		
743315-10-3	PROGRESSIVE ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	251.000	53,640		15,868	39,979	(24,112)	0	0	(24,112)	0	15,868	0	37,773	37,773	238		
74340W-10-3	PROLOGIS REIT		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	1,448.000	156,582		161,979	193,018	(31,040)	0	0	(31,040)	0	161,979	0	(5,397)	(5,397)	1,390		
744320-10-2	PRUDENTIAL FINANCIAL ORD		06/29/2024	J.P. MORGAN SEC'S - FIXED INC.	794.000	93,642		69,647	82,346	(12,699)	0	0	(12,699)	0	69,646	0	23,995	23,995	1,032		
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	1,030.000	75,795		48,558	62,985	(14,426)	0	0	(14,426)	0	48,558	0	27,236	27,236	618		
745867-10-1	PULTEGROUP ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	1		
74736K-10-1	QORVO ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	120.000	11,641		5,465	13,513	(8,048)	0	0	(8,048)	0	5,465	0	6,176	6,176	0		
747525-10-3	QUALCOMM ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	858.000	154,891		45,062	124,093	(79,031)	0	0	(79,031)	0	45,062	0	109,830	109,830	686		
74762E-10-2	QUANTA SERVICES ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	24.000	6,484		496	5,179	(4,683)	0	0	(4,683)	0	496	0	5,988	5,988	4		
74834L-10-0	QUEST DIAGNOSTICS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	211.000	29,149		16,677	29,093	(12,416)	0	0	(12,416)	0	16,677	0	12,472	12,472	308		
75513E-10-1	RTX ORD		06/29/2024	J.P. MORGAN SEC'S - FIXED INC.	1,815.000	191,894		106,218	152,714	(46,496)	0	0	(46,496)	0	106,218	0	85,676	85,676	1,071		
756109-10-4	REALTY INCOME REIT ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	1,000.000	54,617		54,828	57,429	9,738	0	12,339	(2,601)	0	54,828	0	(211)	(211)	1,284		
758849-10-3	REGENCY CENTERS REIT ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	462.000	27,400		17,725	30,963	(13,238)	0	0	(13,238)	0	17,725	0	9,675	9,675	619		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
75886F-10-7	REGENERON PHARMACEUTICALS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	20.000	19,360		6,906	17,566	(10,660)	0	0	(10,660)	0	6,906	0	12,454	12,454	0		
7591EP-10-0	REGIONS FINANCIAL ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	653.000	12,908		7,452	12,655	(5,203)	0	0	(5,203)	0	7,452	0	5,456	5,456	313		
759509-10-2	RELIANCE ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	13.000	3,827		3,684	3,636	48	0	0	48	0	3,684	0	143	143	14		
760759-10-0	REPUBLIC SERVICES ORD		05/10/2024	Various	127.000	23,917		10,865	17,316	(10,627)	0	0	(10,627)	0	10,865	0	13,052	13,052	124		
761152-10-7	RESMED ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	72.000	15,611		5,592	12,385	(6,793)	0	0	(6,793)	0	5,592	0	10,019	10,019	69		
76171L-10-6	REYNOLDS CONSUMER PRODUCTS ORD		06/29/2024	Adjustment	0.000	0		0	0	0	0	0	0	0	(9)	0	9	9	0		
770323-10-3	ROBERT HALF ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	306.000	21,462		13,416	26,904	(13,488)	0	0	(13,488)	0	13,416	0	8,046	8,046	162		
773903-10-9	ROCKWELL AUTOMAT ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	119.000	32,188		15,433	36,947	(21,514)	0	0	(21,514)	0	15,433	0	16,755	16,755	149		
775711-10-4	ROLLINS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	128.000	6,016		3,150	5,590	(2,440)	0	0	(2,440)	0	3,150	0	2,866	2,866	38		
776696-10-6	ROPER TECHNOLOGIES ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	7.000	3,663		1,271	3,823	(2,552)	0	0	(2,552)	0	1,271	0	2,392	2,392	11		
778296-10-3	ROSS STORES ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	80.000	10,789		4,566	11,071	(6,505)	0	0	(6,505)	0	4,566	0	6,222	6,222	29		
78409V-10-4	S&P GLOBAL ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	604.000	261,094		117,317	266,074	(148,757)	0	0	(148,757)	0	117,317	0	143,777	143,777	550		
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	114.000	22,625		16,362	28,921	(12,558)	0	0	(12,558)	0	16,362	0	6,263	6,263	112		
78467J-10-0	SS AND C TECHNOLOGIES HOLDINGS ORD		06/29/2024	Adjustment	0.000	0		0	0	0	0	0	0	0	(1)	0	1	1	0		
79466L-30-2	SALESFORCE ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	643.000	176,925		93,846	169,199	(75,353)	0	0	(75,353)	0	93,846	0	83,079	83,079	257		
806857-10-8	SCHLUMBERGER ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	2,762.000	133,866		39,470	143,734	(104,265)	0	0	(104,265)	0	39,470	0	94,397	94,397	1,450		
808513-10-5	CHARLES SCHWAB ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	2,325.000	175,368		82,768	159,960	(77,192)	0	0	(77,192)	0	82,768	0	92,599	92,599	1,163		
81762P-10-2	SERVICENOW ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	100.000	72,292		34,321	70,649	(36,328)	0	0	(36,328)	0	34,321	0	37,971	37,971	0		
824348-10-6	SHERWIN WILLIAMS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	47.000	15,060		4,898	14,659	(9,762)	0	0	(9,762)	0	4,898	0	10,163	10,163	34		
828806-10-9	SIMON PROP GRP REIT ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	819.000	122,126		64,576	116,822	(52,246)	0	0	(52,246)	0	64,576	0	57,550	57,550	1,597		
83088M-10-2	SKYWORKS SOLUTIONS ORD		06/29/2024	Various	143.000	13,183		10,352	16,070	(5,725)	0	0	(5,725)	0	10,345	0	2,837	2,837	97		
831865-20-9	A O SMITH ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	361.000	31,182		16,605	29,761	(13,156)	0	0	(13,156)	0	16,605	0	14,577	14,577	231		
83444M-10-1	SOLVENTUM CORPORATION		04/01/2024	Not Available	0.750	49		50	0	0	0	0	0	0	50	0	(1)	(1)	0		
842587-10-7	SOUTHERN ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	585.000	45,769		25,549	41,020	(15,471)	0	0	(15,471)	0	25,549	0	20,219	20,219	410		
844741-10-8	SOUTHWEST AIRLINES ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	1,097.000	29,912		36,633	31,681	4,951	0	0	4,951	0	36,633	0	(6,720)	(6,720)	395		
84790A-10-5	SPECTRUM BRANDS HOLDINGS ORD		06/29/2024	Adjustment	0.000	0		0	0	0	0	0	0	0	(14)	0	14	14	0		
854502-10-1	STANLEY BLACK AND DECKER ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	87.000	7,669		6,684	8,535	(1,850)	0	0	(1,850)	0	6,684	0	984	984	70		
855244-10-9	STARBUCKS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	1,213.000	91,784		65,896	116,460	(50,564)	0	0	(50,564)	0	65,896	0	25,888	25,888	691		
857477-10-3	STATE STREET ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	910.000	69,385		52,317	70,489	(18,172)	0	0	(18,172)	0	52,317	0	17,068	17,068	1,256		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
863667-10-1	STRYKER ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	259.000	85,689		45,929	77,560	(31,632)	0	0	(31,632)	0	45,929	0	39,760	39,760	414		
871607-10-7	SYNOPSYS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	83.000	45,639		6,202	42,738	(36,535)	0	0	(36,535)	0	6,202	0	39,436	39,436	0		
871829-10-7	SYSCO ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	988.000	74,235		53,834	72,252	(18,419)	0	0	(18,419)	0	53,834	0	20,402	20,402	988		
872540-10-9	TJX ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	709.000	70,118		25,535	66,511	(40,977)	0	0	(40,977)	0	25,535	0	44,583	44,583	236		
872590-10-4	T MOBILE US ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	541.000	89,084		45,098	86,739	(41,641)	0	0	(41,641)	0	45,098	0	43,987	43,987	352		
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	294.000	42,826		41,838	47,319	(5,481)	0	0	(5,481)	0	41,838	0	988	988	0		
876030-10-7	TAPESTRY ORD		05/10/2024	Various	995.000	40,149		16,884	36,626	(19,741)	0	0	(19,741)	0	16,884	0	23,265	23,265	348		
87612E-10-6	TARGET ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	605.000	99,405		32,457	86,164	(53,707)	0	0	(53,707)	0	32,457	0	66,948	66,948	666		
879360-10-5	TELEDYNE TECH ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	183.000	71,847		77,321	81,671	(4,350)	0	0	(4,350)	0	77,321	0	(5,474)	(5,474)	0		
88160R-10-1	TESLA ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	2,431.000	418,025		555,726	604,055	(48,328)	0	0	(48,328)	0	555,726	0	(137,701)	(137,701)	0		
882508-10-4	TEXAS INSTRUMENTS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	747.000	138,424		54,574	127,334	(72,759)	0	0	(72,759)	0	54,574	0	83,849	83,849	1,942		
883203-10-1	TEXTRON ORD		06/29/2024	J.P. MORGAN SEC'S - FIXED INC.	788.000	69,720		29,710	63,371	(33,661)	0	0	(33,661)	0	29,710	0	40,010	40,010	32		
883556-10-2	THERMO FISHER SCIENTIFIC ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	377.000	217,873		69,806	200,108	(130,302)	0	0	(130,302)	0	69,806	0	148,067	148,067	279		
88579Y-10-1	3M ORD		04/01/2024	Unknown	767.000	81,356		81,356	83,858	2,903	0	5,405	(2,502)	0	81,356	0	0	0	1,158		
892356-10-6	TRACTOR SUPPLY ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	210.000	56,634		11,904	45,156	(33,253)	0	0	(33,253)	0	11,904	0	44,730	44,730	231		
893641-10-0	TRANSDIGM GROUP ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	31.000	40,884		8,813	31,360	(22,547)	0	0	(22,547)	0	8,813	0	32,071	32,071	0		
89417E-10-9	TRAVELERS COMPANIES ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	99.000	21,721		9,978	18,859	(8,881)	0	0	(8,881)	0	9,978	0	11,743	11,743	99		
896945-20-1	TRIPADVISOR ORD		06/29/2024	Adjustment	0.000	0		0	(4)	0	0	0	0	0	(4)	0	4	4	0		
89832Q-10-9	TRUIST FINANCIAL ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12.000	472		451	0	0	0	0	0	0	451	0	21	21	6		
902252-10-5	TYLER TECHNOLOGIES ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	118.000	56,855		39,835	49,338	(9,503)	0	0	(9,503)	0	39,835	0	17,020	17,020	0		
902494-10-3	TYSON FOODS CL A ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	526.000	31,369		29,681	28,273	1,408	0	0	1,408	0	29,681	0	1,688	1,688	258		
902653-10-4	UDR REIT ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	121.000	4,722		4,151	4,633	(482)	0	0	(482)	0	4,151	0	572	572	102		
902681-10-5	UGI ORD		06/29/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	493		476	0	0	0	0	0	0	372	0	120	120	0		
90353T-10-0	UBER TECHNOLOGIES ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	1,555.000	105,611		91,080	0	0	0	0	0	0	91,080	0	14,531	14,531	0		
90384S-30-3	ULTA BEAUTY ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	34.000	13,486		7,095	16,660	(9,564)	0	0	(9,564)	0	7,095	0	6,391	6,391	0		
907818-10-8	UNION PACIFIC ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	784.000	193,331		69,643	192,566	(122,923)	0	0	(122,923)	0	69,643	0	123,688	123,688	1,019		
911312-10-6	UNITED PARCEL SERVICE CL B ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	429.000	63,512		42,977	67,452	(24,475)	0	0	(24,475)	0	42,977	0	20,535	20,535	699		
911363-10-9	UNITED RENTAL ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	140.000	96,487		12,157	80,279	(68,122)	0	0	(68,122)	0	12,157	0	84,330	84,330	456		

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
91324P-10-2	UNITEDHEALTH GRP ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	804.000	407,639		142,823	423,282	(280,459)	0	0	(280,459)	0	142,823	0	264,816	264,816	1,512		
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	20.000	3,541		2,105	3,049	(944)	0	0	(944)	0	2,105	0	1,436	1,436	4		
918204-10-8	VF ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	1,826.000	23,222		28,011	34,352	13,752	0	20,092	(6,341)	0	28,011	0	(4,789)	(4,789)	164		
91913Y-10-0	VALERO ENERGY ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	605.000	96,108		33,043	78,650	(45,607)	0	0	(45,607)	0	33,043	0	63,065	63,065	647		
92276F-10-0	VENTAS REIT ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	733.000	34,845		32,877	36,533	(3,656)	0	0	(3,656)	0	32,877	0	1,968	1,968	660		
92338C-10-3	VERALTO ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	78.000	7,482		2,272	6,416	(4,144)	0	0	(4,144)	0	2,272	0	5,210	5,210	14		
92343E-10-2	VERISIGN ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	36.000	6,112		2,856	7,415	(4,559)	0	0	(4,559)	0	2,856	0	3,256	3,256	0		
92343V-10-4	VERIZON COMMUNICATIONS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	5,672.000	225,616		190,872	213,834	(22,963)	0	0	(22,963)	0	190,872	0	34,744	34,744	7,544		
92345Y-10-6	VERISK ANALYTICS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	49.000	12,003		3,924	11,704	(7,780)	0	0	(7,780)	0	3,924	0	8,079	8,079	19		
92532F-10-0	VERTEX PHARMACEUTICALS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	153.000	64,103		18,993	62,254	(43,261)	0	0	(43,261)	0	18,993	0	45,110	45,110	0		
92556H-20-6	PARAMOUNT GLOBAL CL B ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	1,012.000	13,224		15,112	14,978	135	0	0	135	0	15,112	0	(1,888)	(1,888)	101		
925652-10-9	VICI PPTYS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	2,146.000	62,850		65,008	68,414	(3,407)	0	0	(3,407)	0	65,008	0	(2,157)	(2,157)	1,781		
92826C-83-9	VISA CL A ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	2,065.000	575,155		168,773	537,623	(368,850)	0	0	(368,850)	0	168,773	0	406,382	406,382	1,074		
928881-10-1	VONTIER ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12.000	487		535	0	0	0	0	0	0	535	0	(48)	(48)	0		
929160-10-9	VULCAN MATERIALS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	119.000	32,210		12,537	27,014	(14,477)	0	0	(14,477)	0	12,537	0	19,673	19,673	55		
92936U-10-9	W P CAREY REIT ORD		06/29/2024	Adjustment	0.000	0		0	(38)	0	0	0	0	0	(38)	0	38	38	0		
92939U-10-6	WEC ENERGY GROUP ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	34.000	2,909		2,051	2,862	(811)	0	0	(811)	0	2,051	0	858	858	28		
929740-10-8	WABTEC ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	47.000	7,864		2,773	5,964	(3,192)	0	0	(3,192)	0	2,773	0	5,091	5,091	9		
931142-10-3	WALMART ORD		05/09/2024	Various	5,310.000	320,867		121,689	279,041	(157,351)	0	0	(157,351)	0	121,689	0	199,178	199,178	3,730		
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	4,100.000	32,912		57,212	47,929	9,283	0	0	9,283	0	57,212	0	(24,299)	(24,299)	0		
94106L-10-9	WASTE MANAGEMENT ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	172.000	36,204		12,692	30,805	(18,113)	0	0	(18,113)	0	12,692	0	23,512	23,512	129		
941848-10-3	WATERS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	151.000	50,797		23,208	49,714	(26,506)	0	0	(26,506)	0	23,208	0	27,589	27,589	0		
949746-10-1	WELLS FARGO ORD		06/29/2024	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0		
95040Q-10-4	WELLTOWER ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	719.000	71,286		39,603	64,832	(25,229)	0	0	(25,229)	0	39,603	0	31,683	31,683	439		
955306-10-5	WEST PHARM SVC ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	135.000	49,353		31,277	47,536	(16,259)	0	0	(16,259)	0	31,277	0	18,076	18,076	54		
958102-10-5	WESTERN DIGITAL ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	623.000	44,904		20,652	32,627	(11,974)	0	0	(11,974)	0	20,652	0	24,251	24,251	0		
96145D-10-5	WESTROCK ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	447.000	23,104		15,704	18,559	(2,855)	0	0	(2,855)	0	15,704	0	7,400	7,400	135		
963320-10-6	WHIRLPOOL ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	264.000	25,116		34,705	32,147	2,558	0	0	2,558	0	34,705	0	(9,589)	(9,589)	462		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
969457-10-0	WILLIAMS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	2,421.000	95,792		58,665	84,323	(25,658)	0	0	(25,658)	0	58,665	0	37,127	37,127	1,150		
983134-10-7	WYNN RESORTS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	123.000	11,953		7,896	11,207	(3,311)	0	0	(3,311)	0	7,896	0	4,057	4,057	31		
98389B-10-0	XCEL ENERGY ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	290.000	16,016		12,752	17,954	(5,202)	0	0	(5,202)	0	12,752	0	3,264	3,264	310		
988498-10-1	YUM BRANDS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	453.000	62,485		23,566	59,189	(35,623)	0	0	(35,623)	0	23,566	0	38,920	38,920	304		
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	60.000	7,286		6,330	7,302	(972)	0	0	(972)	0	6,330	0	956	956	29		
989701-10-7	ZIONS BANCORPORATION ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	880.000	38,964		27,393	38,606	(11,212)	0	0	(11,212)	0	27,393	0	11,571	11,571	361		
98978V-10-3	ZOETIS CL A ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	435.000	73,131		22,598	85,856	(63,258)	0	0	(63,258)	0	22,598	0	50,532	50,532	376		
G0176J-10-9	ALLEGION ORD	C	05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	40.000	5,026		2,641	5,068	(2,427)	0	0	(2,427)	0	2,641	0	2,385	2,385	19		
G02602-10-3	AMDOCS ORD		05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	498		584	527	57	0	0	57	0	584	0	(86)	(86)	5		
G0403H-10-8	AON CL A ORD	C	05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	196.000	56,363		20,194	57,040	(36,846)	0	0	(36,846)	0	20,194	0	36,169	36,169	253		
G1151C-10-1	ACCENTURE CL A ORD	C	05/10/2024	Various	600.000	183,980		90,594	187,737	(118,966)	0	0	(118,966)	0	90,594	0	93,386	93,386	1,464		
G29183-10-3	EATON ORD	C	05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	260.000	86,644		15,435	62,613	(47,178)	0	0	(47,178)	0	15,435	0	71,208	71,208	489		
G3223R-10-8	EVEREST GROUP ORD	C	05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	82.000	31,202		16,636	28,994	(12,358)	0	0	(12,358)	0	16,636	0	14,566	14,566	144		
G3922B-10-7	GENPACT ORD	C	06/29/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	93.000	3,140		4,277	3,196	1,049	0	0	1,049	0	4,246	0	(1,106)	(1,106)	14		
G491BT-10-8	INVESCO ORD		05/10/2024	Various	1,222.000	18,585		20,385	21,815	788	0	2,218	(1,430)	0	20,385	0	(1,800)	(1,800)	244		
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD	C	05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	400.000	26,291		14,680	23,056	(8,376)	0	0	(8,376)	0	14,680	0	11,611	11,611	296		
G54950-10-3	LINDE ORD	C	05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	562.000	241,572		77,171	230,819	(153,648)	0	0	(153,648)	0	77,171	0	164,401	164,401	781		
G5960L-10-3	MEDTRONIC ORD	C	05/10/2024	Various	1,580.000	130,733		119,259	130,160	(10,902)	0	0	(10,902)	0	119,259	0	11,474	11,474	2,180		
G6095L-10-9	APTIV ORD	C	05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	280.000	23,430		17,985	25,122	(7,136)	0	0	(7,136)	0	17,985	0	5,444	5,444	0		
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	251.000	4,063		3,918	5,030	(1,112)	0	0	(1,112)	0	3,918	0	145	145	0		
G7709Q-10-4	ROYALTY PHARMA CL A ORD		06/29/2024	Adjustment	0.000	0		0	(7)	0	0	0	0	0	(7)	0	7	7	0		
G7997R-10-3	SEAGATE TECHNOLOGY HOLDINGS ORD	C	05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	422.000	38,679		11,739	36,026	(24,287)	0	0	(24,287)	0	11,739	0	26,940	26,940	591		
G7S00T-10-4	PENTAIR ORD	C	05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	447.000	37,475		15,659	32,501	(16,843)	0	0	(16,843)	0	15,659	0	21,816	21,816	206		
G8473T-10-0	STERIS ORD	C	05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	162.000	36,608		24,464	35,616	(11,152)	0	0	(11,152)	0	24,464	0	12,144	12,144	84		
G8994E-10-3	TRANE TECHNOLOGIES ORD	C	05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	326.000	108,527		19,986	79,498	(59,513)	0	0	(59,513)	0	19,986	0	88,541	88,541	274		
G96629-10-3	WILLIS TOWERS WATSON ORD	C	05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	96.000	24,537		11,136	23,155	(12,020)	0	0	(12,020)	0	11,136	0	13,402	13,402	165		
H1467J-10-4	CHUBB ORD	C	05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	243.000	61,728		26,432	54,918	(28,486)	0	0	(28,486)	0	26,432	0	35,297	35,297	418		
H2906T-10-9	GARMIN ORD	C	05/10/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	337		294	0	0	0	0	0	0	294	0	44	44	0		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
H84989-10-4	TE CONNECTIVITY ORD	C	05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	411.000	60,041		29,562	57,746	(28,184)	0	0	(28,184)	0	29,562	0	30,480	30,480	242		
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD	C	05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	430.000	43,695		31,988	40,884	(8,897)	0	0	(8,897)	0	31,988	0	11,707	11,707	538		
V7780T-10-3	ROYAL CARIBBEAN GROUP ORD		05/09/2024	J.P. MORGAN SEC'S - FIXED INC.	413.000	58,533		17,309	53,479	(36,170)	0	0	(36,170)	0	17,309	0	41,224	41,224	0		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						40,146,936	XXX	16,679,929	36,206,020	(20,644,128)	0	41,114	(20,685,242)	0	16,678,913	0	23,468,023	23,468,023	219,366	XXX	XXX
5989999997. Total - Common Stocks - Part 4						40,146,936	XXX	16,679,929	36,206,020	(20,644,128)	0	41,114	(20,685,242)	0	16,678,913	0	23,468,023	23,468,023	219,366	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						40,146,936	XXX	16,679,929	36,206,020	(20,644,128)	0	41,114	(20,685,242)	0	16,678,913	0	23,468,023	23,468,023	219,366	XXX	XXX
5999999999. Total - Preferred and Common Stocks						40,155,129	XXX	16,687,946	36,206,020	(20,644,128)	0	41,114	(20,685,242)	0	16,686,930	0	23,468,199	23,468,199	219,467	XXX	XXX
6009999999 - Totals						276,005,015	XXX	261,066,396	203,202,561	(20,553,466)	165,082	215,489	(20,603,873)	0	259,898,943	0	16,106,072	16,106,072	5,246,880	XXX	XXX

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
Bank of New York Mellon			0.000	0	0	154,624	36,523	(62,571)	XXX
First Horizon Bank - VSHP	Chattanooga, TN		0.000	0	0	(2,587,343)	(2,775,233)	(22,034,942)	XXX
First Horizon Bank - DSNP	Chattanooga, TN		0.000	0	0	(171,638)	(168,618)	(153,461)	XXX
First Horizon Bank - Coverkids	Chattanooga, TN		0.000	0	0	286,302	210,789	255,203	XXX
First Horizon Bank - TennCare Select	Chattanooga, TN		0.000	0	0	310,124	12,115,060	5,793,906	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(2,007,931)	9,418,521	(16,201,865)	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(2,007,931)	9,418,521	(16,201,865)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	0	0	(2,007,931)	9,418,521	(16,201,865)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
262006-20-8	DREYFUS GVT CM INST		06/28/2024	5.190		282,803,423	1,489,055	18,056
262006-20-8	DREYFUS GVT CM INST	SD	03/01/2024	5.190		832	4	3,414
262006-20-8	DREYFUS GVT CM INST		04/02/2024	5.190		0	0	0
8309999999. Subtotal - All Other Money Market Mutual Funds						282,804,255	1,489,058	21,470
8609999999 - Total Cash Equivalents						282,804,255	1,489,058	21,470

MEDICARE PART D COVERAGE SUPPLEMENT

(Net of Reinsurance)

NAIC Group Code 3498 NAIC Company Code 14046

	Individual Coverage		Group Coverage		5
	1 Insured	2 Uninsured	3 Insured	4 Uninsured	Total Cash
1. Premiums Collected		XXX		XXX	
2. Earned Premiums		XXX		XXX	XXX
3. Claims Paid		XXX		XXX	
4. Claims Incurred		XXX		XXX	XXX
5. Reinsurance Coverage and Low Income Cost Sharing - Claims Paid Net of Reimbursements Applied (a)	XXX		XXX		
6. Aggregate Policy Reserves - Change		XXX		XXX	XXX
7. Expenses Paid		XXX		XXX	
8. Expenses Incurred		XXX		XXX	XXX
9. Underwriting Gain or Loss		XXX		XXX	XXX
10. Cash Flow Result	XXX	XXX	XXX	XXX	

NONE

(a) Uninsured Receivable/Payable with CMS at End of Quarter: $ .... due from CMS or $ .... due to CMS

EXHIBIT 2 - ACCIDENT AND HEALTH PREMIUMS DUE AND UNPAID

1 Name of debtor	2 1 - 30 days	3 31 - 60 days	4 61 - 90 days	5 Over 90 days	6 Nonadmitted	7 Admitted
0199999 Total Individuals						-
0299999 Total group						-
0399999 Premiums due and unpaid from Medicare entities	112,320	603,025	1,013,458	2,174,061		3,902,864
Medicaid Entities:						
Premium Accrual	3,881,786	1,978,432	2,051,530	14,349,001		22,260,749
State of Tennessee Premium Withhold Receivable	6,778,708					6,778,708
0499997 Subtotal - Medicaid Entities:	10,660,494	1,978,432	2,051,530	14,349,001		29,039,457
0499999 Premiums due and unpaid from Medicaid entities						-
0599999 Accident and health premiums due and unpaid (Page 2, Line 15)	10,772,814	2,581,457	3,064,988	16,523,062		32,942,321

EXHIBIT 3 - HEALTH CARE RECEIVABLES

1 Name of debtor	2 1 - 30 days	3 31 - 60 days	4 61 - 90 days	5 Over 90 days	6 Nonadmitted	7 Admitted
0199998 Pharmaceutical Rebate Receivables - Not Individually Listed……………………	7,033,680	7,592,876	7,686,853	26,827,483	26,827,483	22,313,409
0199999 Subtotal - Pharmaceutical Rebate Receivables……………………………………	7,033,680	7,592,876	7,686,853	26,827,483	26,827,483	22,313,409
0299998 Claim Overpayment Receivables - Not Individually Listed………………………	-	-	-	3,838,216	3,838,216	-
0299999 Subtotal - Claim Overpayment Receivables………………………………………	-	-	-	3,838,216	3,838,216	-
Loans and Advances to Providers						
0399998 Loans and Advances to Providers - Not Individually Listed……………………..	……………	……………	……………	……………	……………	……………
0399999 Subtotal - Loans and Advances to Providers……………………………………..	……………	……………	……………	……………	……………	……………
0499998 Capitation Arrangement Receivables - Not Individually Listed…………………..	……………	……………	……………	……………	……………	……………
0499999 Subtotal - Capitation Arrangement Receivables…………………………………	……………	……………	……………	……………	……………	……………
0599998 Risk Sharing Receivables - Not Individually Listed………………………………	……………	……………	……………	……………	……………	……………
0599999 Subtotal - Risk Sharing Receivables………………………………………………	……………	……………	……………	……………	……………	……………
Other Receivables Provider receivables………………………………………………………………………..		……………	……………	……………	……………	……………
0699998 Other Receivables - Not Individually Listed………………………………………	……………	……………	……………	……………	……………	……………
0699999 Subtotal - Other Receivables……………………………………………………….	-	-	-	-	-	-
0799999 Gross health care receivables……………………………………………………..	7,033,680	7,592,876	7,686,853	30,665,699	30,665,699	22,313,409

EXHIBIT 5 - AMOUNTS DUE FROM PARENT, SUBSIDIARIES AND AFFILIATES

1	2	3	4	5	6	Admitted	
						7	8
Name of Affiliate	1 - 30 Days	31 - 60 Days	61 - 90 Days	Over 90 Days	Nonadmitted	Current	Non-Current
Individually listed receivables							
	NONE						
0199999 Total - individually listed receivables							
0299999 Receivables not individually listed							
0399999 Total gross amounts receivable							

EXHIBIT 6 - AMOUNTS DUE TO PARENT, SUBSIDIARIES AND AFFILIATES

Affiliate	2 Description	3 Amount	4 Current	5 Non-Current
BlueCross BlueShield of Tennessee	Administrative Expense offset and Federal Income Tax Expense	39,526,018 -	39,526,018 -	- -
0199999 Total - Individually listed payables	XXX	39,526,018	39,526,018	-
0299999 Payables not individually listed	XXX			
0399999 Total gross payables	XXX	39,526,018	39,526,018	-

VSHP June 2024 YTD

	TennCare Select Supplement 5.1	BlueCare West Supplement 5.2	BlueCare East Supplement 5.3	BlueCare Middle Supplement 5.4	Other	Total
Revenue	$ 482,872,823	$ 387,072,565	$ 582,736,511	$ 527,338,197	$ 305,928,155	$ 2,285,948,251
Investment Income	-	10,045,866	14,297,591	11,866,152	-	36,209,609
Other Revenues	-	(186,287)	327,488	74,660	1,761,585	1,977,446
Total Revenues	482,872,823	$ 396,932,144	$ 597,361,590	$ 539,279,008	$ 307,689,741	$ 2,324,135,306
Claims Expenses	439,202,311	$ 329,504,386	$ 500,554,889	$ 469,213,511	$ 270,188,187	$ 2,008,663,284
Administrative Expenses	45,273,947	$ 61,463,544	$ 87,070,402	$ 79,131,198	$ 38,362,261	$ 311,301,352
Pre-Tax Gain/(Loss)	(1,603,435)	$ 5,964,214	$ 9,736,299	$ (9,065,701)	$ (860,707)	$ 4,170,669
Federal Income Tax	(212,245)	$ 789,475	$ 1,288,781	$ (1,200,015)	$ (113,931)	$ 552,066
Net Gain/(Loss)	$ (1,391,191)	$ 5,174,739	$ 8,447,518	$ (7,865,686)	$ (746,776)	$ 3,618,603