1 5 0 4 0 2 0 2 4 2 0 1 0 0 1 0 0

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

For the Year Ended December 31, 2024

OF THE CONDITION AND AFFAIRS OF THE

PROVIDENCE MUTUAL FIRE INSURANCE COMPANY

NAIC Group Code 00382 (Current Period), 00382 (Prior Period) NAIC Company Code 15040 Employer's ID Number 05-0204000

Organized under the Laws of Rhode Island, State of Domicile or Port of Entry Rhode Island

Country of Domicile United States

Incorporated/Organized 10/27/1800 Commenced Business 10/27/1800

Statutory Home Office 340 East Avenue (Street and Number), Warwick, RI, US 02886-1802 (City or Town, State, Country and Zip Code)

Main Administrative Office 340 East Avenue (Street and Number) Warwick, RI, US 02886-1802 (City or Town, State, Country and Zip Code) 401-827-1800 (Area Code) (Telephone Number)

Mail Address P.O. Box 6066 (Street and Number or P.O. Box), Providence, RI, US 02940-6066 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 340 East Avenue (Street and Number) Warwick, RI, US 02886-1802 (City or Town, State, Country and Zip Code) 401-827-1800-125 (Area Code) (Telephone Number)

Internet Web Site Address www.providencemutual.com

Statutory Statement Contact Christina Mullaney (Name) 401-827-1800-8575 (Area Code) (Telephone Number) (Extension)

cmullaney@providencemutual.com (E-Mail Address) 401-822-1872 (Fax Number)

OFFICERS

Name	Title	Name	Title
Michele Leigh Streton	President	Thomas Clayton Beverly	Secretary
Earl Francis Cottam Jr.	Treasurer		

OTHER OFFICERS

Joseph John Muccio	Vice President	William Leo Donovan	Vice President
Lisa Marie Hatch	Vice President	Franco Marco DiDuca	Vice President

DIRECTORS OR TRUSTEES

Alan Henry Litwin	David Martin Gilden	B. Michael Rauh Jr.	Edwin Joseph Santos
John Bond Trevor IV	Collin Earle Bailey	Maria Patrice Ducharme	John Scott Lombardo
Kimberly Marie Barker	Michele Leigh Streton		

State of Rhode Island
ss
County of Kent

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.

Michele Leigh Streton	Thomas Clayton Beverly	Earl Francis Cottam Jr.
President	Secretary	Treasurer

Subscribed and sworn to before me this 26th day of February, 2025

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

Stephanie Williamson, Notary
January 16, 2029

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	 4 Securities Lending Reinvested Collateral Amount	 5 Total (Col. 3+4) Amount	 6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	1,022,813	0.617	1,022,813		1,022,813	0.617
1.02 All other governments	0	0.000			0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	1,841,252	1.111	1,841,252		1,841,252	1.111
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	1,857,159	1.121	1,857,159		1,857,159	1.121
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	24,767,736	14.951	24,767,736		24,767,736	14.951
1.06 Industrial and miscellaneous	72,930,477	44.025	72,930,477		72,930,477	44.025
1.07 Hybrid securities	0	0.000			0	0.000
1.08 Parent, subsidiaries and affiliates	0	0.000			0	0.000
1.09 SVO identified funds	0	0.000			0	0.000
1.10 Unaffiliated bank loans	0	0.000			0	0.000
1.11 Unaffiliated certificates of deposit	0	0.000			0	0.000
1.12 Total long-term bonds	102,419,437	61.826	102,419,437	0	102,419,437	61.826
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000			0	0.000
2.02 Parent, subsidiaries and affiliates	0	0.000			0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	38,463,999	23.219	38,463,999		38,463,999	23.219
3.02 Industrial and miscellaneous Other (Unaffiliated)	121,745	0.073	121,745		121,745	0.073
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000			0	0.000
3.04 Parent, subsidiaries and affiliates Other	1,221,757	0.738	1,221,757		1,221,757	0.738
3.05 Mutual funds	1,083,176	0.654	1,083,176		1,083,176	0.654
3.06 Unit investment trusts	0	0.000			0	0.000
3.07 Closed-end funds	0	0.000			0	0.000
3.08 Exchange traded funds	8,327,618	5.027	8,327,618		8,327,618	5.027
3.09 Total common stocks	49,218,295	29.711	49,218,295	0	49,218,295	29.711
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000			0	0.000
4.02 Residential mortgages	0	0.000			0	0.000
4.03 Commercial mortgages	0	0.000			0	0.000
4.04 Mezzanine real estate loans	0	0.000			0	0.000
4.05 Total valuation allowance	0	0.000			0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	2,331,450	1.407	2,331,450		2,331,450	1.407
5.02 Properties held for production of income	0	0.000	0		0	0.000
5.03 Properties held for sale	0	0.000	0		0	0.000
5.04 Total real estate	2,331,450	1.407	2,331,450	0	2,331,450	1.407
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	3,074,084	1.856	3,074,084		3,074,084	1.856
6.02 Cash equivalents (Schedule E, Part 2)	6,136,523	3.704	6,136,523		6,136,523	3.704
6.03 Short-term investments (Schedule DA)	0	0.000	0		0	0.000
6.04 Total cash, cash equivalents and short-term investments	9,210,607	5.560	9,210,607	0	9,210,607	5.560
7. Contract loans	0	0.000	0		0	0.000
8. Derivatives (Schedule DB)	0	0.000	0		0	0.000
9. Other invested assets (Schedule BA)	2,475,995	1.495	2,475,995		2,475,995	1.495
10. Receivables for securities	606	0.000	606		606	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0		0	0.000
13. Total invested assets	165,656,390	100.000	165,656,390	0	165,656,390	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		2,439,994
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	108,544	
	8.2 Totals, Part 3, Column 9	0	108,544
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		2,331,450
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		2,331,450

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		0
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		0
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		0

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	3,969,312	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	3,969,312
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	(6,524)	
	5.2 Totals, Part 3, Column 9	0	(6,524)
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		1,486,793
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		2,475,995
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		2,475,995

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		150,860,541
2.	Cost of bonds and stocks acquired, Part 3, Column 7		29,448,189
3.	Accrual of discount		237,438
4.	Unrealized valuation increase/(decrease):		
	4.1 Part 1, Column 12	(282)	
	4.2 Part 2, Section 1, Column 15	0	
	4.3 Part 2, Section 2, Column 13	9,803,999	
	4.4 Part 4, Column 11	(8,021,372)	1,782,345
5.	Total gain (loss) on disposals, Part 4, Column 19		6,152,553
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		36,670,585
7.	Deduct amortization of premium		173,472
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	0	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16	0	
	8.4 Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	0	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	0	
	9.4 Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line (2)		722
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		151,637,731
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		151,637,731

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (including all obligations guaranteed by governments)	1. United States	1,022,813	996,466	1,022,975	1,014,054
	2. Canada				
	3. Other Countries				
	4. Totals	1,022,813	996,466	1,022,975	1,014,054
U.S. States, Territories and Possessions (direct and guaranteed)	5. Totals	1,841,252	1,717,886	1,876,768	1,750,000
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)	6. Totals	1,857,159	1,518,325	1,802,623	2,000,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	24,767,736	21,825,123	25,002,243	24,515,158
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	68,391,945	65,846,085	68,361,313	70,041,933
	9. Canada	1,550,226	1,395,153	1,590,210	1,500,000
	10. Other Countries	2,988,306	2,807,913	2,985,775	2,993,750
	11. Totals	72,930,477	70,049,151	72,937,298	74,535,683
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	102,419,437	96,106,951	102,641,907	103,814,895
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20. United States	46,834,476	46,834,477	30,937,804	
	21. Canada				
	22. Other Countries	1,162,060	1,162,060	787,073	
	23. Totals	47,996,536	47,996,537	31,724,877	
Parent, Subsidiaries and Affiliates	24. Totals	1,221,757	1,221,757	1,000,000	
	25. Total Common Stocks	49,218,293	49,218,294	32,724,877	
	26. Total Stocks	49,218,293	49,218,294	32,724,877	
	27. Total Bonds and Stocks	151,637,730	145,325,245	135,366,784	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	2,474,974	378,010	118,661	49,143	13	XXX	3,020,801	2.9	1,060,325	1.1	3,020,801	
1.2 NAIC 2						XXX	0	0.0	0	0.0		
1.3 NAIC 3						XXX	0	0.0	0	0.0		
1.4 NAIC 4						XXX	0	0.0	0	0.0		
1.5 NAIC 5						XXX	0	0.0	0	0.0		
1.6 NAIC 6						XXX	0	0.0	0	0.0		
1.7 Totals	2,474,974	378,010	118,661	49,143	13	XXX	3,020,801	2.9	1,060,325	1.1	3,020,801	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0	1,749,103	1.8		
2.2 NAIC 2						XXX	0	0.0	0	0.0		
2.3 NAIC 3						XXX	0	0.0	0	0.0		
2.4 NAIC 4						XXX	0	0.0	0	0.0		
2.5 NAIC 5						XXX	0	0.0	0	0.0		
2.6 NAIC 6						XXX	0	0.0	0	0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	1,749,103	1.8	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	499,947	223,299	862,982	255,025		XXX	1,841,253	1.8	1,855,015	1.9	1,841,252	
3.2 NAIC 2						XXX	0	0.0	0	0.0		
3.3 NAIC 3						XXX	0	0.0	0	0.0		
3.4 NAIC 4						XXX	0	0.0	0	0.0		
3.5 NAIC 5						XXX	0	0.0	0	0.0		
3.6 NAIC 6						XXX	0	0.0	0	0.0		
3.7 Totals	499,947	223,299	862,982	255,025	0	XXX	1,841,253	1.8	1,855,015	1.9	1,841,252	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1		491,526	696,630	669,003		XXX	1,857,159	1.8	2,391,622	2.4	1,857,159	
4.2 NAIC 2						XXX	0	0.0	0	0.0		
4.3 NAIC 3						XXX	0	0.0	0	0.0		
4.4 NAIC 4						XXX	0	0.0	0	0.0		
4.5 NAIC 5						XXX	0	0.0	0	0.0		
4.6 NAIC 6						XXX	0	0.0	0	0.0		
4.7 Totals	0	491,526	696,630	669,003	0	XXX	1,857,159	1.8	2,391,622	2.4	1,857,159	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	3,362,365	7,350,259	5,491,744	8,033,791	529,578	XXX	24,767,737	23.7	26,253,468	26.6	24,767,738	
5.2 NAIC 2						XXX	0	0.0	0	0.0		
5.3 NAIC 3						XXX	0	0.0	0	0.0		
5.4 NAIC 4						XXX	0	0.0	0	0.0		
5.5 NAIC 5						XXX	0	0.0	0	0.0		
5.6 NAIC 6						XXX	0	0.0	0	0.0		
5.7 Totals	3,362,365	7,350,259	5,491,744	8,033,791	529,578	XXX	24,767,737	23.7	26,253,468	26.6	24,767,738	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	11,088,979	25,074,697	15,283,569	7,314,192	1,503,493	XXX	60,264,930	57.7	52,641,072	53.4	20,672,286	39,592,644
6.2 NAIC 2	1,780,556	7,775,635	2,975,206			XXX	12,531,397	12.0	12,624,344	12.8	8,212,043	4,319,354
6.3 NAIC 3	17,067	117,083				XXX	134,150	0.1	0	0.0		134,150
6.4 NAIC 4						XXX	0	0.0	0	0.0		
6.5 NAIC 5						XXX	0	0.0	0	0.0		
6.6 NAIC 6						XXX	0	0.0	0	0.0		
6.7 Totals	12,886,602	32,967,415	18,258,775	7,314,192	1,503,493	XXX	72,930,477	69.8	65,265,416	66.2	28,884,329	44,046,148
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0	0	0.0		
7.2 NAIC 2						XXX	0	0.0	0	0.0		
7.3 NAIC 3						XXX	0	0.0	0	0.0		
7.4 NAIC 4						XXX	0	0.0	0	0.0		
7.5 NAIC 5						XXX	0	0.0	0	0.0		
7.6 NAIC 6						XXX	0	0.0	0	0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0	0	0.0		
8.2 NAIC 2						XXX	0	0.0	0	0.0		
8.3 NAIC 3						XXX	0	0.0	0	0.0		
8.4 NAIC 4						XXX	0	0.0	0	0.0		
8.5 NAIC 5						XXX	0	0.0	0	0.0		
8.6 NAIC 6						XXX	0	0.0	0	0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX	0	0.0	0	0.0		
10.2 NAIC 2						XXX	0	0.0	0	0.0		
10.3 NAIC 3						XXX	0	0.0	0	0.0		
10.4 NAIC 4						XXX	0	0.0	0	0.0		
10.5 NAIC 5						XXX	0	0.0	0	0.0		
10.6 NAIC 6						XXX	0	0.0	0	0.0		
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX	0	0.0	0	0.0		
11.2 NAIC 2						XXX	0	0.0	0	0.0		
11.3 NAIC 3						XXX	0	0.0	0	0.0		
11.4 NAIC 4						XXX	0	0.0	0	0.0		
11.5 NAIC 5						XXX	0	0.0	0	0.0		
11.6 NAIC 6						XXX	0	0.0	0	0.0		
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 17,426,265	33,517,791	22,453,586	16,321,154	2,033,084	0	91,751,880	87.9	XXX	XXX	52,159,236	39,592,644
12.2 NAIC 2	(d) 1,780,556	7,775,635	2,975,206	0	0	0	12,531,397	12.0	XXX	XXX	8,212,043	4,319,354
12.3 NAIC 3	(d) 17,067	117,083	0	0	0	0	134,150	0.1	XXX	XXX	0	134,150
12.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.7 Totals	19,223,888	41,410,509	25,428,792	16,321,154	2,033,084	0	(b) 104,417,427	100.0	XXX	XXX	60,371,279	44,046,148
12.8 Line 12.7 as a % of Col. 7	18.4	39.7	24.4	15.6	1.9	0.0	100.0	XXX	XXX	XXX	57.8	42.2
13. Total Bonds Prior Year												
13.1 NAIC 1	13,715,953	36,712,354	16,864,227	16,129,911	2,528,161	0	XXX	XXX	85,950,606	87.2	50,146,572	35,804,034
13.2 NAIC 2	78,653	8,185,375	4,360,316	0	0	0	XXX	XXX	12,624,344	12.8	8,215,948	4,408,396
13.3 NAIC 3	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
13.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
13.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	13,794,606	44,897,728	21,224,543	16,129,911	2,528,161	0	XXX	XXX	(b) 98,574,950	100.0	58,362,520	40,212,430
13.8 Line 13.7 as a % of Col. 9	14.0	45.5	21.5	16.4	2.6	0.0	XXX	XXX	100.0	XXX	59.2	40.8
14. Total Publicly Traded Bonds												
14.1 NAIC 1	9,966,387	12,681,788	16,036,448	11,844,889	1,629,721		52,159,233	50.0	50,146,572	50.9	52,159,233	XXX
14.2 NAIC 2	1,724,962	3,511,875	2,975,206				8,212,043	7.9	8,215,948	8.3	8,212,043	XXX
14.3 NAIC 3							0	0.0	0	0.0	0	XXX
14.4 NAIC 4							0	0.0	0	0.0	0	XXX
14.5 NAIC 5							0	0.0	0	0.0	0	XXX
14.6 NAIC 6							0	0.0	0	0.0	0	XXX
14.7 Totals	11,691,349	16,193,663	19,011,654	11,844,889	1,629,721	0	60,371,276	57.8	58,362,520	59.2	60,371,276	XXX
14.8 Line 14.7 as a % of Col. 7	19.4	26.8	31.5	19.6	2.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	11.2	15.5	18.2	11.3	1.6	0.0	57.8	XXX	XXX	XXX	57.8	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	7,459,878	20,836,003	6,417,138	4,476,263	403,363		39,592,645	37.9	35,804,034	36.3	XXX	39,592,645
15.2 NAIC 2	55,594	4,263,759					4,319,353	4.1	4,408,396	4.5	XXX	4,319,353
15.3 NAIC 3	17,067	117,083					134,150	0.1	0	0.0	XXX	134,150
15.4 NAIC 4							0	0.0	0	0.0	XXX	0
15.5 NAIC 5							0	0.0	0	0.0	XXX	0
15.6 NAIC 6							0	0.0	0	0.0	XXX	0
15.7 Totals	7,532,539	25,216,845	6,417,138	4,476,263	403,363	0	44,046,148	42.2	40,212,430	40.8	XXX	44,046,148
15.8 Line 15.7 as a % of Col. 7	17.1	57.3	14.6	10.2	0.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	7.2	24.2	6.1	4.3	0.4	0.0	42.2	XXX	XXX	XXX	XXX	42.2

(a) Includes $ 44,046,148 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $ .... current year of bonds with Z designations, and$ .... prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes $ .... current year, $ .... prior year of bonds with 5GI designations and $ .... current year, $ .... prior year of bonds with 6* designations. “5GI” means the NAIC designation was assigned by the SVO in reliance on the insurer’s certification that the issuer is current in all principal and interest payments. “6*” means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1$ 1,997,988 ; NAIC 2 $ ....; NAIC 3 $ ....; NAIC 4 $ ....; NAIC 5 $ ....; NAIC 6 $ ....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	2,398,251	199,079				XXX	2,597,330	2.5	599,159	0.6	2,597,329	
1.02 Residential Mortgage-Backed Securities	76,723	178,931	118,661	49,143	13	XXX	423,471	0.4	461,166	0.5	423,471	
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
1.05 Totals	2,474,974	378,010	118,661	49,143	13	XXX	3,020,801	2.9	1,060,325	1.1	3,020,800	0
2. All Other Governments												
2.01 Issuer Obligations						XXX	0	0.0	1,749,103	1.8		
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
2.05 Totals	0	0	0	0	0	XXX	0	0.0	1,749,103	1.8	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	499,947	223,299	862,982	255,025		XXX	1,841,253	1.8	1,855,015	1.9	1,841,252	
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
3.05 Totals	499,947	223,299	862,982	255,025	0	XXX	1,841,253	1.8	1,855,015	1.9	1,841,252	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations		491,526	696,630	669,003		XXX	1,857,159	1.8	2,391,622	2.4	1,857,159	
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
4.05 Totals	0	491,526	696,630	669,003	0	XXX	1,857,159	1.8	2,391,622	2.4	1,857,159	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	2,476,835	5,012,817	3,791,687	6,774,352	483,072	XXX	18,538,763	17.8	20,157,505	20.4	18,538,762	
5.02 Residential Mortgage-Backed Securities	885,530	2,337,443	1,700,057	1,259,439	46,507	XXX	6,228,976	6.0	6,095,963	6.2	6,228,975	
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
5.05 Totals	3,362,365	7,350,260	5,491,744	8,033,791	529,579	XXX	24,767,739	23.7	26,253,468	26.6	24,767,737	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	4,854,017	8,722,061	11,841,638	2,837,929	1,100,130	XXX	29,355,775	28.1	26,930,075	27.3	27,356,930	1,998,844
6.02 Residential Mortgage-Backed Securities	1,576,049	4,855,147	4,019,464	3,872,911	403,363	XXX	14,726,934	14.1	12,335,398	12.5		14,726,934
6.03 Commercial Mortgage-Backed Securities	2,483,156	1,777,353		501,235		XXX	4,761,744	4.6	5,931,600	6.0	1,527,399	3,234,345
6.04 Other Loan-Backed and Structured Securities	3,973,380	17,612,853	2,397,674	102,117		XXX	24,086,024	23.1	20,068,343	20.4		24,086,024
6.05 Totals	12,886,602	32,967,414	18,258,776	7,314,192	1,503,493	XXX	72,930,477	69.8	65,265,416	66.2	28,884,329	44,046,147
7. Hybrid Securities												
7.01 Issuer Obligations						XXX	0	0.0	0	0.0		
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX	0	0.0	0	0.0		
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
8.05 Affiliated Bank Loans – Issued						XXX	0	0.0	0	0.0		
8.06 Affiliated Bank Loans – Acquired						XXX	0	0.0	0	0.0		
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 2 (Continued)

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
10. Unaffiliated Bank Loans												
10.01 Bank Loans - Issued						XXX	0	0.0	0	0.0		
10.02 Bank Loans – Acquired						XXX	0	0.0	0	0.0		
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	10,229,050	14,648,782	17,192,937	10,536,309	1,583,202	XXX	54,190,280	51.9	XXX	XXX	52,191,432	1,998,844
12.02 Residential Mortgage-Backed Securities	2,538,302	7,371,521	5,838,182	5,181,493	449,883	XXX	21,379,381	20.5	XXX	XXX	6,652,446	14,726,934
12.03 Commercial Mortgage-Backed Securities	2,483,156	1,777,353	0	501,235	0	XXX	4,761,744	4.6	XXX	XXX	1,527,399	3,234,345
12.04 Other Loan-Backed and Structured Securities	3,973,380	17,612,853	2,397,674	102,117	0	XXX	24,086,024	23.1	XXX	XXX	0	24,086,024
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	19,223,888	41,410,509	25,428,793	16,321,154	2,033,085	0	104,417,429	100.0	XXX	XXX	60,371,277	44,046,147
12.10 Lines 12.09 as a % Col. 7	18.4	39.7	24.4	15.6	1.9	0.0	100.0	XXX	XXX	XXX	57.8	42.2
13. Total Bonds Prior Year												
13.01 Issuer Obligations	7,396,139	18,597,865	15,137,139	10,607,934	1,943,401	XXX	XXX	XXX	53,682,479	54.5	50,683,736	2,998,743
13.02 Residential Mortgage-Backed Securities	2,166,140	6,575,543	4,661,266	4,904,818	584,760	XXX	XXX	XXX	18,892,528	19.2	6,557,130	12,335,398
13.03 Commercial Mortgage-Backed Securities	2,811,254	2,618,923	0	501,422	0	XXX	XXX	XXX	5,931,600	6.0	1,121,655	4,809,945
13.04 Other Loan-Backed and Structured Securities	1,421,072	17,105,396	1,426,138	115,737	0	XXX	XXX	XXX	20,068,343	20.4	0	20,068,343
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	13,794,606	44,897,728	21,224,543	16,129,911	2,528,161	0	XXX	XXX	98,574,950	100.0	58,362,520	40,212,430
13.10 Line 13.09 as a % of Col. 9	14.0	45.5	21.5	16.4	2.6	0.0	XXX	XXX	100.0	XXX	59.2	40.8
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	10,229,049	12,649,937	17,192,937	10,536,307	1,583,201	XXX	52,191,431	50.0	50,683,736	51.4	52,191,431	XXX
14.02 Residential Mortgage-Backed Securities	962,253	2,516,374	1,818,718	1,308,582	46,520	XXX	6,652,447	6.4	6,557,130	6.7	6,652,447	XXX
14.03 Commercial Mortgage-Backed Securities	500,046	1,027,353				XXX	1,527,399	1.5	1,121,655	1.1	1,527,399	XXX
14.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	0	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit						XXX	0	0.0	0	0.0	0	XXX
14.09 Totals	11,691,348	16,193,664	19,011,655	11,844,889	1,629,721	0	60,371,277	57.8	58,362,520	100.0	60,371,277	XXX
14.10 Line 14.09 as a % of Col. 7	19.4	26.8	31.5	19.6	2.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	11.2	15.5	18.2	11.3	1.6	0.0	57.8	XXX	XXX	XXX	57.8	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations		1,998,844				XXX	1,998,844	1.9	2,998,743	3.0	XXX	1,998,844
15.02 Residential Mortgage-Backed Securities	1,576,049	4,855,147	4,019,464	3,872,911	403,363	XXX	14,726,934	14.1	12,335,398	12.5	XXX	14,726,934
15.03 Commercial Mortgage-Backed Securities	1,983,110	750,000		501,235		XXX	3,234,345	3.1	4,809,945	4.9	XXX	3,234,345
15.04 Other Loan-Backed and Structured Securities	3,973,380	17,612,853	2,397,674	102,117		XXX	24,086,024	23.1	20,068,343	20.4	XXX	24,086,024
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit						XXX	0	0.0	0	0.0	XXX	0
15.09 Totals	7,532,539	25,216,844	6,417,138	4,476,263	403,363	0	44,046,147	42.2	40,212,430	100.0	XXX	44,046,147
15.10 Line 15.09 as a % of Col. 7	17.1	57.3	14.6	10.2	0.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	7.2	24.2	6.1	4.3	0.4	0.0	42.2	XXX	XXX	XXX	XXX	42.2

Schedule DA - Verification Between Yrs

NONE

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

SCHEDULE E – PART 2 – VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	1,731,903	1	1,731,902	0
2. Cost of cash equivalents acquired	17,503,923	7,639,165	9,864,758	
3. Accrual of discount	58,823	58,823		
4. Unrealized valuation increase/(decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	13,158,126	5,700,000	7,458,126	
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	6,136,523	1,997,989	4,138,534	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	6,136,523	1,997,989	4,138,534	0

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13-11-12)	Total Foreign Exchange Change in B./A.C.V.	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Properties occupied by the reporting entity - Administrative																
Home Office Building		Warwick	RI	09/28/1998	09/28/1998	2,140,849		1,289,013	1,289,013	108,544			(108,544)		120,000	489,375
LOT 3 PLAT 258		Warwick	RI	12/31/1996	12/31/1996	770,960		770,960	770,960				0			
LOT 4 PLAT 258		Warwick	RI	07/02/2019	07/02/2019	271,477		271,477	271,477				0			
0299999 - Properties occupied by the reporting entity - Administrative						3,183,286	0	2,331,450	2,331,450	108,544	0	0	(108,544)	0	120,000	489,375
0399999 - Total Properties occupied by the reporting entity						3,183,286	0	2,331,450	2,331,450	108,544	0	0	(108,544)	0	120,000	489,375
0699999 Totals						3,183,286	0	2,331,450	2,331,450	108,544	0	0	(108,544)	0	120,000	489,375

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier & SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Unaffiliated																			
000000-00-0	Massachusetts FairPlan Trust		Boston	MA	MA Property Insurance Underwriting Assoc		04/01/2024		2,482,520	2,475,995	2,475,995	(6,524)							0.688
2599999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Unaffiliated									2,482,520	2,475,995	2,475,995	(6,524)	0	0	0	0	0	0	XXX
6099999 - Subtotals - Unaffiliated									2,482,520	2,475,995	2,475,995	(6,524)	0	0	0	0	0	0	XXX
6199999 - Subtotals - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
6299999 Totals									2,482,520	2,475,995	2,475,995	(6,524)	0	0	0	0	0	0	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A $ 0	1B $ 0	1C $ 0	1D $ 0	1E $ 0	1F $ 0	1G $ 0
1B	2A $ 0	2B $ 0	2C $ 0				
1C	3A $ 0	3B $ 0	3C $ 0				
1D	4A $ 0	4B $ 0	4C $ 0				
1E	5A $ 0	5B $ 0	5C $ 0				
1F	6 $ 0						

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Unaffiliated										
000000-00-0	Massachusetts FairPlan Trust	Boston	MA	MA Property Insurance Underwriting Assoc	04/01/2024		3,969,312			0.688
2599999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Unaffiliated							3,969,312	0	0	XXX
6099999 – Subtotals - Unaffiliated							3,969,312	0	0	XXX
6199999 – Subtotals - Affiliated							0	0	0	XXX
6299999 Totals							3,969,312	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Unaffiliated																			
000000-00-0	Massachusetts FairPlan Trust	Boston	MA	MA Property Insurance Underwriting Assoc	04/01/2024		1,116,652					0		1,116,652	1,116,652			0	
000000-00-0	Massachusetts FairPlan Trust	Boston	MA	MA Property Insurance Underwriting Assoc	04/01/2024		259,780					0		259,780	259,780			0	
000000-00-0	Massachusetts FairPlan Trust	Boston	MA	MA Property Insurance Underwriting Assoc	04/01/2024		110,361					0		110,361	110,361			0	
2599999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Unaffiliated							1,486,793	0	0	0	0	0	0	1,486,793	1,486,793	0	0	0	0
6099999 – Subtotals - Unaffiliated							1,486,793	0	0	0	0	0	0	1,486,793	1,486,793	0	0	0	0
6199999 – Subtotals - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 Totals							1,486,793	0	0	0	0	0	0	1,486,793	1,486,793	0	0	0	0

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
91282C-HD-6	UNITED STATES TREASURY NOTE	SD			1.A	198,985	99.9690	199,938	200,000	199,782		513			4.250	4.520	MN	4,997	4,250	06/06/2023	05/31/2025
91282C-JA-0	UNITED STATES TREASURY NOTE				1.A	198,805	100.9690	201,938	200,000	199,079		221			4.625	4.761	MS	2,363	9,250	10/04/2023	09/30/2028
91282C-JE-2	UNITED STATES TREASURY NOTE	SD			1.A	201,079	100.5780	201,156	200,000	200,481		(552)			5.000	4.700	AO	1,713	10,000	11/29/2023	10/31/2025
0019999999 - Bonds - U.S. Governments - Issuer Obligations						598,869	XXX	603,032	600,000	599,342	0	182	0	0	XXX	XXX	XXX	9,073	23,500	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36179R-XD-6	GOVERNMENT NATL MTG ASSOC II #MA3376			4	1.A FE	60,127	90.9330	52,026	57,213	60,127		(271)			3.500	2.134	MON	167	2,002	01/26/2016	01/20/2046
3620AR-MG-3	GOVERNMENT NATL MTG ASSOC #737559			4	1.A FE	62,371	93.3470	56,680	60,720	62,371		(262)			4.000	3.383	MON	202	2,429	09/17/2010	10/15/2040
3620C4-YF-1	GOVERNMENT NATL MTG ASSOC #748710			4	1.A FE	75,335	94.8680	69,578	73,341	75,249		(206)			4.000	3.382	MON	244	2,934	09/17/2010	10/15/2040
3620C4-YH-7	GOVERNMENT NATL MTG ASSOC #748712			4	1.A FE	135,704	94.4720	124,808	132,112	135,155		(344)			4.000	3.411	MON	440	5,284	09/17/2010	10/15/2040
36241K-V7-0	GOVERNMENT NATL MTG ASSOC #782438			4	1.A FE	90,569	99.6400	90,342	90,668	90,569		8			5.000	4.975	MON	378	4,533	09/26/2008	10/15/2038
0029999999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						424,106	XXX	393,434	414,054	423,471	0	(1,075)	0	0	XXX	XXX	XXX	1,431	17,182	XXX	XXX
0109999999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						1,022,975	XXX	996,466	1,014,054	1,022,813	0	(893)	0	0	XXX	XXX	XXX	10,504	40,682	XXX	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
20772J-5Q-1	CONNECTICUT ST			1	1.D FE	1,117,440	103.3750	1,033,750	1,000,000	1,086,280		(12,821)			5.850	4.168	MS	17,225	58,500	06/23/2022	03/15/2032
882724-QP-5	TEXAS ST			2	1.A FE	259,898	76.0970	190,243	250,000	255,025		(1,101)			3.211	2.707	AO	2,007	8,028	05/06/2020	04/01/2044
97705M-ZH-1	WISCONSIN ST			1	1.A FE	134,846	98.7720	133,342	135,000	134,986		43			0.650	0.682	MN	146	878	09/22/2021	05/01/2025
97705M-ZR-9	WISCONSIN ST			1	1.B FE	364,584	98.7810	360,551	365,000	364,961		116			0.650	0.682	MN	395	2,373	09/22/2021	05/01/2025
0419999999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						1,876,768	XXX	1,717,886	1,750,000	1,841,252	0	(13,763)	0	0	XXX	XXX	XXX	19,773	69,779	XXX	XXX
0509999999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)						1,876,768	XXX	1,717,886	1,750,000	1,841,252	0	(13,763)	0	0	XXX	XXX	XXX	19,773	69,779	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
179162-KJ-0	CLACKAMAS CNTY OR SCH DIST #62				1.C FE	250,000	95.1670	237,918	250,000	250,000					1.078	1.078	JD	7	4,043	09/16/2021	06/30/2026
220435-SH-5	CORSICANA TX INDEP SCH DIST			2	1.A FE	250,000	82.0790	205,198	250,000	250,000					1.882	1.882	FA	1,777	4,705	06/23/2020	02/15/2032
220435-SJ-1	CORSICANA TX INDEP SCH DIST			2	1.A FE	250,000	80.2160	200,540	250,000	250,000					1.982	1.982	FA	1,872	4,955	06/23/2020	02/15/2033
220435-SK-8	CORSICANA TX INDEP SCH DIST			2	1.A FE	250,000	76.1360	190,340	250,000	250,000					2.082	2.082	FA	1,966	5,205	06/23/2020	02/15/2035
432272-FZ-0	HILLSBOROUGH CA SCH DIST	@		3	1.A FE	173,408	63.4140	158,535	250,000	196,630		5,373				2.790	N/A			05/29/2020	09/01/2033
736679-LD-1	PORTLAND OR	@			1.A FE	230,480	89.8470	224,618	250,000	241,526		3,422				1.432	N/A			09/16/2021	06/01/2027
803770-UZ-7	SARPY CNTY NE SCH DIST #37			2	1.E FE	250,000	73.0430	182,608	250,000	250,000					2.422	2.422	JD	269	6,055	06/25/2020	12/15/2037
972631-MJ-1	WIMBERLEY TX INDEP SCH DIST	@			1.A FE	148,735	47.4270	118,568	250,000	169,003		4,789				2.895	N/A			06/25/2020	08/15/2038
0619999999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						1,802,623	XXX	1,518,325	2,000,000	1,857,159	0	13,584	0	0	XXX	XXX	XXX	5,891	24,963	XXX	XXX
0709999999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						1,802,623	XXX	1,518,325	2,000,000	1,857,159	0	13,584	0	0	XXX	XXX	XXX	5,891	24,963	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
015086-NX-5	ALEXANDRIA LA UTILITIES REVENU			1	1.C FE	394,200	73.5300	367,650	500,000	405,116		4,495			2.997	4.849	MN	2,498	14,985	06/23/2022	05/01/2040
074342-BL-9	BEAUFORT CNTY NC LIMITED OBLIG			2	1.E FE	250,000	79.4850	198,713	250,000	250,000					2.770	2.770	JD	577	6,925	04/20/2021	06/01/2036
074342-BM-7	BEAUFORT CNTY NC LIMITED OBLIG			2	1.E FE	250,000	78.5470	196,368	250,000	250,000					2.860	2.860	JD	596	7,150	04/20/2021	06/01/2037
074342-BN-5	BEAUFORT CNTY NC LIMITED OBLIG			2	1.E FE	250,000	77.6850	194,213	250,000	250,000					2.960	2.960	JD	617	7,400	04/20/2021	06/01/2038
114894-ZV-3	BROWARD CNTY FL ARPT SYS REVEN			1	1.E FE	502,840	86.1880	430,940	500,000	501,843		(356)			3.084	3.000	AO	3,855	15,420	01/28/2022	10/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
13067W-PJ-5	CALIFORNIA ST DEPT OF WTR RESO			1	1.B FE	57,075	97.0750	58,245	60,000	59,237		378			2.907	3.600	JD	145	1,744	09/25/2018	12/01/2026
13077D-QE-5	CALIFORNIA ST UNIV REVENUE			1	1.D FE	550,000	94.1320	517,726	550,000	550,000					1.142	1.142	MN	1,047	6,281	07/09/2021	11/01/2026
235241-LS-3	DALLAS TX AREA RAPID TRANSIT S			1	1.B FE	708,140	101.7760	508,880	500,000	682,523		(9,013)			5.999	3.044	JD	2,500	29,995	01/24/2022	12/01/2044
25477P-NT-8	DIST OF COLUMBIA HSG FIN AGY M				1.A FE	119,523	88.1640	105,377	119,523	119,523					3.236	3.236	MON	322	3,868	08/10/2017	03/01/2049
298191-U3-9	EUGENE OR ELEC UTILITY REVENUE			2	1.D FE	250,000	77.7260	194,315	250,000	250,000					2.677	2.677	FA	2,789	6,693	05/28/2020	08/01/2036
299488-FY-7	EVANSVILLE IN WTRWKS DIST REVE			2	1.C FE	406,790	81.2790	406,395	500,000	421,459		6,051			2.658	4.639	JJ	6,645	13,290	06/24/2022	01/01/2035
49151F-XM-7	KENTUCKY ST PROPERTY & BLDGS C			1	1.D FE	250,000	98.6470	246,618	250,000	250,000					3.407	3.407	MN	1,420	8,518	08/16/2017	05/01/2026
491552-S8-9	KENTUCKY ST TURNPIKE AUTH ECON				1.D FE	500,000	90.0320	450,160	500,000	500,000					1.668	1.668	JJ	4,170	8,340	09/22/2021	07/01/2028
532646-AW-6	LIMESTONE CNTY AL BRD OF EDU S				1.C FE	250,000	89.9270	224,818	250,000	250,000					1.540	1.540	JJ	1,925	3,850	09/16/2021	07/01/2028
557363-DW-5	MADISON CNTY NY CAPITAL RESOUR			1	1.D FE	515,675	89.7510	448,755	500,000	511,231		(1,566)			2.994	2.616	JJ	7,485	14,970	01/31/2022	07/01/2031
56042R-K5-0	MAINE HLTH & HGR EDUCTNL FACS			1	1.D FE	488,760	80.4800	402,400	500,000	491,076		810			2.565	2.780	JJ	6,413	12,825	01/25/2022	07/01/2034
57419R-L8-6	MARYLAND ST CMNTY DEV ADMIN DE			2	1.B FE	35,000	94.6080	33,113	35,000	35,000					3.242	3.242	MS	378	(8,692)	04/07/2017	09/01/2048
59447T-CU-5	MICHIGAN ST FIN AUTH REVENUE			1	1.C FE	1,089,380	98.3030	983,030	1,000,000	1,015,470		(23,012)			3.396	1.060	MS	11,320	33,960	09/29/2021	09/01/2026
594698-SJ-2	MICHIGAN ST STRATEGIC FUND LTD			1	1.C FE	250,000	75.3050	188,263	250,000	250,000					3.225	3.225	MS	2,688	8,063	06/23/2021	09/01/2047
604633-BC-0	MIRAMAR FL SPL OBLIG REVENUE			1	1.D FE	250,000	92.2720	230,680	250,000	250,000					1.535	1.535	AO	959	3,838	07/01/2021	10/01/2027
60534W-X5-2	MISSISSIPPI ST DEV BANK SPL OB			1	1.D FE	650,000	100.0000	650,000	650,000	650,000					2.308	2.308	JJ	7,501	15,002	11/01/2019	01/01/2025
62426V-CQ-8	MOUNTAIN UT REGL WTR SPL SVC D				1.C FE	250,000	97.9790	244,948	250,000	250,000					2.199	2.199	JD	244	5,498	11/01/2019	12/15/2025
62426V-CS-4	MOUNTAIN UT REGL WTR SPL SVC D				1.C FE	250,000	94.1430	235,358	250,000	250,000					2.384	2.384	JD	265	5,960	11/01/2019	12/15/2027
631663-RJ-2	NASSAU CNTY NY INTERIM FIN AUT			1	1.A FE	1,250,570	88.4760	1,105,950	1,250,000	1,250,318		(80)			1.278	1.271	MN	2,041	15,975	09/22/2021	11/15/2028
646108-ZA-1	NEW JERSEY ST HSG & MTGE FIN A				1.D FE	250,000	99.0280	247,570	250,000	250,000					3.750	3.750	MN	1,563	9,375	09/07/2018	05/01/2027
646140-DS-9	NEW JERSEY ST TURNPIKE AUTH TU				1.E FE	514,800	89.5070	537,042	600,000	545,236		12,321			1.713	4.217	JJ	5,139	10,278	06/09/2022	01/01/2029
64972C-M6-7	NEW YORK CITY NY HSG DEV CORP				1.B FE	196,975	80.3670	158,303	196,975	196,975					3.098	3.098	MON	509	6,102	09/29/2017	10/01/2046
64989K-LJ-3	NEW YORK ST PWR AUTH REVENUE			1	1.C FE	753,088	77.2070	579,053	750,000	752,392		(158)			2.818	2.788	MN	2,701	21,135	04/30/2020	11/15/2039
64990G-GK-2	NEW YORK ST DORM AUTH REVENUES			2	1.E FE	279,035	89.4020	223,505	250,000	263,815		(3,576)			4.946	3.298	FA	5,152	12,365	06/25/2020	08/01/2048
663903-JQ-6	NORTHEAST OH REGL SWR DIST			2	1.B FE	251,455	74.1160	185,290	250,000	250,794		(149)			3.200	3.129	MN	1,022	8,000	04/14/2020	11/15/2044
665304-JE-2	NTHRN KY UNIV GEN RECPTS			1	1.D FE	250,000	75.0930	187,733	250,000	250,000					3.068	3.068	MS	2,557	7,670	04/07/2021	09/01/2038
665304-JG-7	NTHRN KY UNIV GEN RECPTS			1	1.D FE	485,000	73.2220	355,127	485,000	485,000					3.158	3.158	MS	5,105	15,316	04/07/2021	09/01/2040
68803E-AR-6	OSCEOLA CNTY FL PUBLIC IMPT RE			1	1.B FE	250,000	87.8970	219,743	250,000	250,000					3.819	3.819	AO	2,387	9,548	09/27/2017	10/01/2037
68803E-AS-4	OSCEOLA CNTY FL PUBLIC IMPT RE			1	1.B FE	250,000	82.4370	206,093	250,000	250,000					3.969	3.969	AO	2,481	9,923	09/27/2017	10/01/2047
709235-T7-0	PENNSYLVANIA ST UNIV			1	1.C FE	257,460	71.2180	178,045	250,000	256,073		(321)			2.790	2.596	MS	2,325	6,975	06/24/2020	09/01/2043
76913C-BF-5	RIVERSIDE CNTY CA PENSN OBLG			1	1.C FE	250,000	88.5720	221,430	250,000	250,000					3.818	3.818	FA	3,606	9,545	04/23/2020	02/15/2038
786089-JR-4	SACRAMENTO CA WTR REVENUE			1	1.D FE	250,000	77.2850	193,213	250,000	250,000					3.180	3.180	MS	2,650	7,950	04/24/2020	09/01/2042
79039M-AY-6	SAINT JOHNS CNTY FL INDL DEV A			2	1.G FE	605,585	101.1410	505,705	500,000	547,943		(17,870)			5.000	1.270	FA	9,444	25,000	09/21/2021	08/15/2047
79739G-PH-3	SAN DIEGO CNTY CA REGL ARPT AU			1	1.E FE	500,000	84.4610	422,305	500,000	500,000					2.806	2.806	JJ	7,015	14,030	11/18/2021	07/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
79770G-JH-0	SAN FRANCISCO CITY & CNTY CA R				1.C FE	494,975	87.5400	437,700	500,000	496,395		493			2.643	2.764	FA	5,506	13,215	02/02/2022	08/01/2031
798736-AL-8	SAN LUIS UNIT/WESTLANDS WTR DI			1	1.E FE	502,200	82.8220	414,110	500,000	501,472		(260)			3.062	3.000	MS	5,103	15,310	01/28/2022	09/01/2035
83755L-K7-0	SOUTH DAKOTA ST BLDG AUTH REVE			2	1.B FE	266,230	86.5110	216,278	250,000	258,364		(1,785)			2.991	2.192	JD	623	7,478	05/29/2020	06/01/2033
875301-HX-4	TAMPA-HILLSBOROUGH CNTY FL EXP			1	1.F FE	479,185	77.7080	388,540	500,000	482,698		1,243			2.642	3.000	JJ	6,605	13,210	02/03/2022	07/01/2036
882854-ZH-8	TEXAS ST WTR DEV BRD			2	1.A FE	273,758	79.2860	198,215	250,000	259,537		(3,276)			3.700	2.280	AO	1,953	9,250	06/23/2020	10/15/2047
898735-SG-1	TUCSON AZ COPS			1	1.D FE	509,030	98.1420	490,710	500,000	507,135		(774)			4.831	4.605	JJ	12,078	24,155	06/09/2022	07/01/2034
914440-LC-4	UNIV OF MASSACHUSETTS MA BLDG			1	1.C FE	565,650	99.9960	499,980	500,000	506,004		(7,013)			4.550	3.078	MN	3,792	22,750	04/23/2015	11/01/2025
914440-LJ-9	UNIV OF MASSACHUSETTS MA BLDG			1	1.C FE	541,850	97.9000	489,499	500,000	536,132		(2,356)			5.450	4.628	MN	4,542	27,250	06/17/2022	11/01/2040
0819999999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						18,744,229	XXX	16,178,104	18,446,498	18,538,761	0	(45,774)	0	0	XXX	XXX	XXX	162,258	547,688	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					
3131WR-M9-3	UMBS - POOL ZJ1284			4	1.A FE	284,308	96.8450	267,602	276,320	284,308		(869)			4.500	3.897	MON	1,036	12,434	04/29/2011	03/01/2041
3131WR-RE-7	UMBS - POOL ZJ1385			4	1.A FE	57,266	96.8450	53,917	55,674	57,266		(92)			4.500	3.684	MON	209	2,505	04/29/2011	03/01/2041
3131X5-3Y-6	UMBS - POOL ZK2615			4	1.A FE	8,376	99.3680	8,113	8,165	8,172		(40)			3.500	2.812	MON	24	286	09/17/2010	10/01/2025
3131X6-S6-8	UMBS - POOL ZK3241			4	1.A FE	13,510	98.1690	12,890	13,131	13,161		(85)			4.000	3.212	MON	44	525	04/15/2011	05/01/2026
3131X6-TG-5	UMBS - POOL ZK3251			4	1.A FE	13,847	98.9610	13,318	13,458	13,503		(100)			4.000	3.116	MON	45	538	04/15/2011	05/01/2026
3131X6-TY-6	UMBS - POOL ZK3267			4	1.A FE	7,270	99.0010	6,995	7,065	7,086		(57)			4.000	3.106	MON	24	283	04/15/2011	05/01/2026
3131X6-WS-5	UMBS - POOL ZK3357			4	1.A FE	1,254	99.5850	1,204	1,209	1,209		(8)			4.000	2.894	MON	4	48	05/11/2011	07/01/2026
3131XQ-2U-9	UMBS - POOL ZL8887			4	1.A FE	294,236	90.2380	252,118	279,393	292,455		(2,142)			3.500	2.715	MON	815	9,779	01/06/2015	12/01/2044
3131XT-FY-1	UMBS - POOL ZM0183			4	1.A FE	175,633	90.7750	152,616	168,126	175,633		(669)			3.500	2.635	MON	490	5,884	10/01/2015	09/01/2045
3131XT-PV-6	UMBS - POOL ZM0436			4	1.A FE	358,507	90.6080	314,088	346,645	358,506		(822)			3.500	2.869	MON	1,011	12,133	11/20/2015	11/01/2045
31329M-YT-1	UMBS - POOL ZA4322			4	1.A FE	179,498	96.4410	163,624	169,663	179,498		(1,280)			4.000	2.777	MON	566	6,752	07/17/2014	10/01/2043
31329N-CM-8	UMBS - POOL ZA4576			4	1.A FE	342,438	90.6060	298,247	329,168	342,438		(1,611)			3.500	2.698	MON	960	11,521	11/03/2015	10/01/2045
3132A5-E4-3	UMBS - POOL ZS4655			4	1.A FE	127,279	89.7340	108,774	121,218	127,279		(551)			3.500	2.292	MON	354	4,243	05/05/2016	03/01/2046
3132A9-MH-7	UMBS - POOL ZS8460			4	1.A FE	24,178	98.3380	23,098	23,488	23,641		(177)			3.000	2.196	MON	59	705	03/20/2012	04/01/2027
3132A9-MU-8	UMBS - POOL ZS8471			4	1.A FE	22,869	97.6000	21,494	22,023	22,216		(177)			2.500	1.661	MON	46	551	09/05/2012	09/01/2027
3132A9-MV-6	UMBS - POOL ZS8472			4	1.A FE	106,940	97.5310	100,379	102,920	103,843		(800)			2.500	1.671	MON	214	2,573	09/17/2012	10/01/2027
3138EN-NY-1	UMBS - POOL AL5806			4	1.A FE	227,963	96.3470	207,662	215,536	220,395		(2,801)			3.500	2.155	MON	629	7,544	09/25/2014	09/01/2029
3138EN-WW-5	UMBS - POOL AL6060			4	1.A FE	132,347	93.7680	116,304	124,033	132,347		(1,054)			4.000	2.575	MON	413	4,961	11/10/2014	11/01/2044
3138WA-WV-5	UMBS - POOL AS1559			4	1.A FE	155,432	94.5880	139,129	147,090	155,432		(687)			4.000	2.825	MON	490	5,884	06/20/2014	01/01/2044
3138WF-UV-6	UMBS - POOL AS5995			4	1.A FE	229,281	90.6480	199,395	219,967	229,276		(1,306)			3.500	2.722	MON	642	7,699	12/01/2015	10/01/2045
3138Y6-NS-9	UMBS - POOL AX4900			4	1.A FE	462,055	91.4400	404,097	441,926	462,055		(2,001)			3.500	2.635	MON	1,289	15,467	12/11/2014	12/01/2044
3138YW-KA-4	UMBS - POOL AZ4788			4	1.A FE	164,277	93.9780	144,431	153,687	164,277		(563)			4.000	2.247	MON	512	6,147	01/27/2016	10/01/2045
3140QH-MJ-1	UMBS - POOL CA9360			4	1.A FE	1,140,749	85.7780	930,805	1,085,136	1,124,264		(7,998)			2.500	1.593	MON	2,261	27,128	05/05/2021	03/01/2041
3140XJ-JR-5	UMBS - POOL FS2971			4	1.A FE	858,966	94.7960	843,801	890,121	861,651		3,390			4.500	4.989	MON	3,338	40,055	09/28/2022	10/01/2052
3140XN-C5-1	UMBS - POOL FS6391				1.A FE	857,792	101.1240	851,729	842,262	857,792		(146)			5.500	4.995	MON	3,860	3,860	10/18/2024	11/01/2038
31419A-Y3-5	UMBS - POOL AE0729			4	1.A FE	6,372	99.6260	6,072	6,095	6,113		(65)			4.000	2.812	MON	20	244	05/31/2011	01/01/2026
31419A-YA-9	UMBS - POOL AE0704			4	1.A FE	5,371	99.5470	5,117	5,141	5,159		(65)			4.000	2.692	MON	17	206	05/31/2011	01/01/2026
0829999999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						6,258,014	XXX	5,647,019	6,068,660	6,228,975	0	(22,776)	0	0	XXX	XXX	XXX	19,372	189,955	XXX	XXX
0909999999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions						25,002,243	XXX	21,825,123	24,515,158	24,767,736	0	(68,550)	0	0	XXX	XXX	XXX	181,630	737,643	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
00913R-AD-8	AIR LIQUIDE FINANCE		D	1	1.F FE	498,110	96.4480	482,240	500,000	499,636		202			2.500	2.543	MS	3,264	12,500	09/22/2016	09/27/2026
025816-DW-6	AMERICAN EXPRESS CO			1	1.F FE	509,145	98.6610	493,306	500,000	508,866		(279)			5.284	5.048	JJ	11,375		08/06/2024	07/26/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
06051G-HG-7	BANK OF AMERICA CORP			1	1.E FE	962,700	96.9850	969,845	1,000,000	985,519		4,154			3.970	4.464	MS	12,792	39,700	11/15/2018	03/05/2029
06051G-HZ-5	BANK OF AMERICA CORP			1	1.E FE	453,640	87.9860	439,930	500,000	455,517		1,877			2.496	4.460	FA	4,784		10/03/2024	02/13/2031
07177M-AB-9	BAXALTA INC			1	2.A FE	222,486	99.6490	223,214	224,000	223,913		177			4.000	4.083	JD	199	8,960	06/18/2015	06/23/2025
125523-CV-0	CIGNA GROUP/THE			1	2.A FE	499,765	97.9700	489,852	500,000	499,783		18			5.250	5.256	FA	9,917	13,271	02/05/2024	02/15/2034
14040H-CE-3	CAPITAL ONE FINANCIAL CO			2	2.A FE	555,045	97.2140	486,071	500,000	523,216		(9,934)			3.650	1.567	MN	2,535	18,250	09/23/2021	05/11/2027
191216-CT-5	COCA-COLA CO/THE			1	1.E FE	498,325	94.3900	471,948	500,000	499,052		163			3.450	3.490	MS	4,600	17,250	03/20/2020	03/25/2030
191241-AJ-7	COCA-COLA FEMSA SAB CV		D	1	1.G FE	498,020	77.7370	388,686	500,000	498,684		158			1.850	1.887	MS	3,083	9,250	08/26/2020	09/01/2032
24422E-UU-1	JOHN DEERE CAPITAL CORP				1.E FE	498,450	95.2410	476,207	500,000	499,286		156			3.450	3.487	MS	5,463	17,250	03/04/2019	03/07/2029
254687-FQ-4	WALT DISNEY COMPANY/THE			1	1.F FE	747,900	95.7850	718,388	750,000	748,803		203			3.800	3.834	MS	7,838	28,500	03/19/2020	03/22/2030
30161N-BB-6	EXELON CORP			1	2.B FE	499,345	95.7220	478,610	500,000	499,702		129			2.750	2.778	MS	4,049	13,750	03/02/2022	03/15/2027
30231G-BK-7	EXXON MOBIL CORPORATION			1	1.D FE	1,000,000	94.1130	941,133	1,000,000	1,000,000					3.482	3.482	MS	9,866	34,820	03/17/2020	03/19/2030
316773-DJ-6	FIFTH THIRD BANCORP			1	2.A FE	502,880	103.3240	516,621	500,000	501,979		(624)			6.361	6.206	AO	5,654	31,805	06/13/2023	10/27/2028
35137L-AH-8	FOX CORP			1	2.B FE	250,000	98.7970	246,992	250,000	250,000					4.709	4.709	JJ	5,101	11,773	01/15/2019	01/25/2029
38141G-WB-6	GOLDMAN SACHS GROUP INC			1	2.A FE	707,580	98.2190	736,640	750,000	737,688		5,541			3.850	4.692	JJ	12,432	28,875	11/28/2018	01/26/2027
46625H-MN-7	JPMORGAN CHASE & CO			2	1.F FE	1,016,550	99.6490	996,489	1,000,000	1,000,611		(2,088)			3.900	3.687	JJ	17,983	39,000	01/20/2016	07/15/2025
46647P-CP-9	JPMORGAN CHASE & CO			1	1.E FE	500,000	94.5840	472,918	500,000	500,000					1.470	1.470	MS	2,021	7,350	09/15/2021	09/22/2027
49327M-3H-5	KEY BANK NA			1	2.A FE	416,345	95.6870	478,437	500,000	426,538		6,441			5.000	7.456	JJ	10,764	25,000	05/18/2023	01/26/2033
539830-CD-9	LOCKHEED MARTIN CORP			1	1.F FE	999,650	96.8870	968,871	1,000,000	999,699		49			4.800	4.804	FA	18,133	26,133	01/25/2024	08/15/2034
55903V-BA-0	WARNERMEDIA HOLDINGS INC			1	2.C FE	500,000	96.3030	481,515	500,000	500,000					3.755	3.755	MS	5,528	18,775	03/09/2022	03/15/2027
58933Y-AR-6	MERCK & CO INC			1	1.E FE	1,004,930	99.7730	997,728	1,000,000	1,000,000		(520)			2.750	2.691	FA	10,771	27,500	04/22/2015	02/10/2025
59217G-BY-4	MET LIFE GLOB FUNDING I				1.D FE	499,665	97.9220	489,612	500,000	499,925		36			3.450	3.458	JD	575	17,250	12/12/2016	12/18/2026
617446-8Q-5	MORGAN STANLEY			1	1.E FE	790,200	99.1230	743,420	750,000	752,844		(8,702)			2.188	1.015	AO	2,872	16,410	08/17/2020	04/28/2026
65558R-AJ-8	NORDEA BANK ABP		D		1.D FE	999,240	97.4810	974,806	1,000,000	999,282		42			4.375	4.392	MS	13,490		09/03/2024	09/10/2029
66988A-AG-9	NOVANT HEALTH INC			1	1.E FE	250,000	76.5890	191,472	250,000	250,000					2.637	2.637	MN	1,099	6,593	04/08/2021	11/01/2036
678858-BV-2	OKLAHOMA G&E CO			1	1.G FE	1,499,235	91.8810	1,378,221	1,500,000	1,499,568		74			3.250	3.256	AO	12,188	48,750	03/30/2020	04/01/2030
693475-BM-6	PNC FINANCIAL SERVICES			2	1.G FE	717,645	97.3570	730,179	750,000	721,946		2,680			5.068	5.652	JJ	16,577	38,010	05/18/2023	01/24/2034
716973-AE-2	PFIZER INVESTMENT ENTER		D	1	1.F FE	496,665	96.7510	483,756	500,000	496,963		298			4.750	4.839	MN	2,771	23,750	01/30/2024	05/19/2033
74340X-CN-9	PROLOGIS LP			1	1.G FE	993,000	97.1580	971,575	1,000,000	993,092		92			5.000	5.088	JJ	22,083		11/26/2024	01/31/2035
857477-BN-2	STATE STREET CORP			2	1.F FE	474,385	91.4420	457,212	500,000	475,444		1,059			3.152	4.205	MS	3,984		09/27/2024	03/30/2031
89352H-AM-1	TRANSCANADA PIPELINES		A	1	2.B FE	1,590,210	93.0100	1,395,153	1,500,000	1,550,226		(4,557)			4.625	4.172	MS	23,125	69,375	05/06/2014	03/01/2034
89788M-AM-4	TRUIST FINANCIAL CORP			1	1.G FE	706,373	97.1460	728,597	750,000	712,088		3,574			5.122	5.919	JJ	16,540	38,415	05/18/2023	01/26/2034
90320W-AD-5	UPMC HEALTH SYSTEM			1	1.F FE	385,811	99.6250	373,595	375,000	375,599		(2,310)			3.600	2.966	AO	2,850	13,500	04/28/2020	04/03/2025
91159H-HR-4	US BANCORP			2	1.G FE	1,174,313	96.8330	1,210,418	1,250,000	1,226,536		9,462			3.150	4.005	AO	7,000	39,375	11/28/2018	04/27/2027
91324P-DU-3	UNITEDHEALTH GROUP INC			1	1.F FE	1,112,810	72.0690	720,693	1,000,000	1,100,130		(2,754)			3.700	3.107	FA	13,978	37,000	02/11/2020	08/15/2049
92343V-GJ-7	VERIZON COMMUNICATIONS			1	2.A FE	497,945	86.1590	430,793	500,000	498,659		196			2.550	2.597	MS	3,542	12,750	03/11/2021	03/21/2031
92826C-AM-4	VISA INC			1	1.D FE	249,638	87.4920	218,730	250,000	249,800		35			2.050	2.066	AO	1,082	5,125	03/31/2020	04/15/2030
931142-CV-3	WALMART INC				1.C FE	1,631,670	95.9480	1,439,217	1,500,000	1,594,837		(4,219)			4.875	4.312	JJ	35,141	73,125	04/29/2014	07/08/2040
94974B-GP-9	WELLS FARGO & COMPANY				2.A FE	1,511,715	99.1540	1,487,306	1,500,000	1,501,049		(1,369)			3.550	3.454	MS	13,608	53,250	01/20/2016	09/29/2025
976826-BM-8	WISCONSIN POWER & LIGHT			1	2.A FE	498,540	92.4200	462,099	500,000	499,291		145			3.000	3.034	JJ	7,500	15,000	06/17/2019	07/01/2029
1019999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						29,419,926	XXX	27,842,495	29,349,000	29,355,771	0	(395)	0	0	XXX	XXX	XXX	368,157	937,390	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
03464K-AA-6	ANGEL OAK MORTGAGE TRUST 19-5 A1			2,4	1.A	29,272	98.0520	28,684	29,254	29,254					2.593	2.501	MON	63	759	10/17/2019	10/25/2049
034944-AA-6	ANGEL OAK MORTGAGE TRUST 24-6 A1			2	1.A FE	924,905	96.7560	927,668	958,766	925,762		2,261			4.650	5.362	MON	3,715	22,291	06/25/2024	11/25/2067
042858-AA-8	ARROYO MORTGAGE TRUST 19-2 A1			2,4	1.A	141,403	93.5660	132,306	141,404	141,404					3.347	3.261	MON	394	4,733	05/16/2019	04/25/2049
07336N-AA-7	BAYVIEW MSR OPPORTUNITY MASTER 22-2 A1			2,4	1.A	1,840,251	82.3440	1,505,452	1,828,253	1,838,095		(1,501)			3.000	2.874	MON	4,571	54,848	01/24/2022	12/25/2051
12062B-AE-5	BUNKER HILL LOAN DEPOSITARY TR 19-3 M1			2,4	1.A	285,975	96.4490	269,093	279,000	281,645		(761)			3.269	2.783	MON	760	11,910	05/20/2021	11/25/2059
16159P-AN-9	CHASE MORTGAGE FINANCE CORPORA 23-1 A6			2	1.A	654,001	96.8320	648,375	669,589	654,066		1,531			6.000	6.334	MON	3,348	40,175	09/14/2023	06/25/2054
20754L-AB-5	FANNIE MAE - CAS 22-R01 1M2			2,4	1.A	500,000	101.4320	507,160	500,000	500,000					6.469	6.561	MON	539	36,289	01/11/2022	12/25/2041
20755D-AB-2	FANNIE MAE - CAS 22-R08 1M2			2,4	1.C	500,000	105.4980	527,491	500,000	500,000					8.169	8.286	MON	681	44,931	08/01/2022	07/25/2042
36167C-AA-4	GCAT 19-RPL1 A1			2,4	1.A	127,496	95.3270	121,197	127,138	127,160		(103)			2.650	2.509	MON	281	3,369	08/15/2019	10/25/2068

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36267E-AD-3	GS MORTGAGE-BACKED SECURITIES 22-PJ2 A4			2	1.A	1,218,502	79.2660	1,285,528	1,621,797	1,236,138		45,279			2.500	6.800	MON	3,379	40,545	10/02/2023	06/25/2052
40431J-AF-0	HSI ASSET SECURITIZATION CORP 07 OPT1 M1			2,4	1.A FM	288	49.0930	27,064	55,127						4.683		MON	514		07/01/2010	12/25/2036
46653X-AD-2	JP MORGAN MORTGAGE TRUST 21-INV5 A2			2	1.A	665,552	82.7810	642,598	776,260	669,656		9,947			3.000	5.315	MON	1,941	19,407	01/31/2024	12/25/2051
46655G-AD-7	JP MORGAN MORTGAGE TRUST 22-4 A3			2	1.A	2,050,681	83.4060	2,103,485	2,521,975	2,075,856		57,557			3.000	6.075	MON	6,305	75,659	09/13/2023	10/25/2052
552754-AE-3	MFRA TRUST 20-NQM1 B1			2	1.A	475,449	91.9110	459,556	500,000	476,630		1,181			4.978	5.641	MON	2,074	12,445	06/03/2024	08/25/2049
59166B-AA-9	METLIFE SECURITIZATION TRUST 17-1A A			2,4	1.A	187,045	94.4490	174,845	185,122	186,351		(534)			3.000	2.677	MON	463	5,554	11/01/2017	04/25/2055
61771Q-AJ-0	MORGAN STANLEY RESIDENTIAL MOR 20-1 A2A			2,4	1.A	168,061	79.7660	129,206	161,982	167,967		(509)			2.500	1.951	MON	337	4,050	12/11/2020	12/25/2050
66989E-AF-2	NOVASTAR HOME EQUITY LOAN 07 2 M1			2,4	1.A FM	459	83.7830	35,014	41,791						4.753		MON	33	1,512	07/01/2010	09/25/2037
67648B-AA-0	BAYVIEW MSR OPPORTUNITY MASTER 22-1 A1			2,4	1.A	813,755	82.3440	659,058	800,374	812,441		(1,364)			3.000	2.762	MON	2,001	24,011	01/06/2022	12/25/2051
753917-AV-5	RATE MORTGAGE TRUST 24-J2 A20			2	1.B FE	443,671	96.3440	435,617	452,149	443,671		856			5.500	5.969	MON	2,072	10,362	08/07/2024	07/25/2054
81746D-AU-4	SEQUOIA MORTGAGE TRUST 17-5 A19			2,4	1.A	81,118	86.9010	70,207	80,790	81,113		(29)			3.500	3.396	MON	236	2,828	07/12/2017	08/25/2047
81746H-BT-7	SEQUOIA MORTGAGE TRUST 17-CH1 A20			2,4	1.A	3,446	91.2370	3,126	3,427	3,446		(9)			3.500	3.322	MON	10	120	09/20/2017	08/25/2047
81746X-AU-0	SEQUOIA MORTGAGE TRUST 17-3 A19			2,4	1.A	25,513	86.9890	22,592	25,971	25,517		70			3.500	3.761	MON	76	909	03/13/2017	04/25/2047
81746Y-AU-8	SEQUOIA MORTGAGE TRUST 19-2 A19			2,4	1.A	14,009	91.1040	12,602	13,832	14,009		(36)			4.000	3.073	MON	46	553	05/17/2019	06/25/2049
81748X-AA-2	SEQUOIA MORTGAGE TRUST 21-5 A1			4	1.A	383,386	79.2660	300,792	379,473	383,034		(406)			2.500	2.347	MON	791	9,487	06/21/2021	07/25/2051
89170V-AF-5	TOWD POINT MORTGAGE TRUST 22-1 A2			2	1.A	1,489,924	85.8360	1,616,285	1,883,000	1,508,582		15,005			4.431	6.589	MON	6,953	87,702	10/20/2023	07/25/2062
89175M-AA-1	TOWD POINT MORTGAGE TRUST 18-3 A1			2,4	1.A	116,051	96.5980	112,062	116,009	116,009					3.750	3.632	MON	363	4,371	06/22/2018	05/25/2058
89175T-AA-6	TOWD POINT MORTGAGE TRUST 18-4 A1			2,4	1.A	165,307	92.4560	157,615	170,476	166,543		828			3.000	3.636	MON	426	5,114	08/07/2018	06/25/2058
89178B-AA-2	TOWD POINT MORTGAGE TRUST 19-4 A1			2,4	1.A	162,364	94.0580	151,250	160,805	161,792		(413)			2.900	2.583	MON	389	4,663	11/04/2019	10/25/2059
89179J-AA-4	TOWD POINT MORTGAGE TRUST 20-4 A1			2,4	1.A	221,329	88.0470	191,255	217,219	220,742		(963)			1.750	1.256	MON	317	3,801	10/08/2020	10/25/2060
89180D-AA-4	TOWD POINT ASSET FUNDING LLC 21-HE1 A1			2,4	1.A	26,557	97.1420	25,798	26,557	26,557					0.918	0.879	MON	20	244	02/22/2021	02/25/2063
89183G-AA-4	TOWD POINT MORTGAGE TRUST 24-4 A1A			2	1.A	478,371	96.9740	472,972	487,728	478,412		274			4.391	4.826	MON	1,785	3,565	10/18/2024	10/27/2064
89183G-AB-2	TOWD POINT MORTGAGE TRUST 24-4 A1B			2	1.B	475,025	96.3160	469,759	487,728	475,083		375			4.391	5.012	MON	1,785	3,565	10/18/2024	10/27/2064
1029999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						14,669,166	XXX	14,225,712	16,202,996	14,726,935	0	128,536	0	0	XXX	XXX	XXX	46,668	539,772	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05548W-AC-1	BARCLAYS COMMERCIAL MORTGAGE S 18-TALL B			4	1.A	745,469	89.0180	667,638	750,000	750,000					5.475	5.638	MON	1,971	48,615	03/19/2018	03/15/2037
055983-AA-8	BSPRT ISSUER LTD 22-FL8 A			2,4	1.A FE	381,831	100.1460	382,390	381,831	381,831					5.907	6.261	MON	1,035	26,324	01/28/2022	02/15/2037
08190A-AC-4	BENCHMARK MORTGAGE TRUST 24-V8 A3			2	1.A	1,029,995	103.9550	1,039,549	1,000,000	1,027,353		(2,642)			6.189	5.433	MON	5,158	25,788	07/02/2024	07/15/2057
126438-AA-8	CREDIT SUISSE MORTGAGE TRUST 20-NET A			4	1.A FE	281,617	96.7090	264,417	273,415	274,398		(2,996)			2.257	1.534	MON	514	6,171	07/30/2020	08/15/2037
36249K-AG-5	GS MORTGAGE SECURITIES TRUST 10 C1 B			2,4	1.A FM	26,438	99.3460	25,501	25,669	25,668		(27)			5.148	4.799	MON	110	1,321	08/04/2010	08/10/2043

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book / Adjusted Carrying Value 12	Change in Book / Adjusted Carrying Value 13	Change in Book / Adjusted Carrying Value 14	Change in Book / Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
50219Q-AC-8	LSTAR COMMERCIAL MORTGAGE TRUS 16-4 A2			2,4	1.A	149,506	99.1760	150,508	151,758	151,381		415			2.579	2.850	MON	326	3,909	01/24/2017	03/10/2049
55284J-AA-7	MF1 MULTIFAMILY HOUSING MORTGA 22-FL8 A			2,4	1.A FE	1,149,832	99.8750	1,148,396	1,149,832	1,149,832					5.716	5.945	MON	2,754	76,527	01/07/2022	02/19/2037
78413M-AN-8	SFAVE COMMERCIAL MORTGAGE 15 5AVE C			2,4	1.A	502,359	79.0660	395,332	500,000	501,235		(187)			4.388	4.415	MON	1,828	22,306	02/03/2015	01/05/2043
94989K-BA-0	WELLS FARGO COMMERCIAL MORT 15 C29 B			2,4	1.A	514,976	96.9230	484,617	500,000	500,046		(1,836)			4.194	3.813	MON	1,748	20,970	06/19/2015	06/15/2048
1039999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						4,782,023	XXX	4,558,348	4,732,505	4,761,744	0	(7,273)	0	0	XXX	XXX	XXX	15,444	231,931	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
01627A-AA-6	ALIGNED DATA CENTERS ISSUER LL 21-1A A2			2,4	1.G FE	750,000	94.9250	711,936	750,000	750,000					1.937	1.937	MON	646	14,528	08/11/2021	08/15/2046
01750C-AN-3	ALLEGRO CLO LTD 18-1A BR			2	1.A FE	1,000,000	100.1720	1,001,724	1,000,000	1,000,000					5.902	5.991	JAJO	13,554	21,490	06/11/2024	06/13/2031
01983K-AA-2	ALLO ISSUER LLC 23-1A A2			2	1.G FE	473,439	99.5600	497,801	500,000	480,519		4,741			6.200	7.479	MON	947	31,000	06/16/2023	06/20/2053
09228Y-AB-8	BLACKBIRD CAPITAL AIRCRAFT 16-1A A			2,4	1.G FE	242,911	100.0350	242,996	242,912	242,912		(162)			4.213	4.213	MON	455	10,234	11/04/2016	12/16/2041
102104-AA-4	CLOUD CAPITAL 24-1A A2			2	1.F FE	500,000	100.0450	500,223	500,000	500,000					5.781	5.781	MON	2,730		11/22/2024	11/22/2049
12510H-AV-2	CAPITAL AUTOMOTIVE REIT 24-2A A1			2	1.A FE	474,143	97.7860	477,523	488,333	475,306		1,466			4.900	5.617	MON	1,063	12,230	06/04/2024	05/15/2054
12510H-BA-7	CAPITAL AUTOMOTIVE REIT 24-3A A2			2	1.E FE	721,609	93.4050	698,351	747,656	722,447		914			4.550	5.241	MON	1,512	6,898	09/27/2024	10/15/2054
12549J-BC-4	CIFC FUNDING LTD 14-1A BR2			2,4	1.C FE	1,000,000	100.1590	1,001,589	1,000,000	1,000,000					6.294	6.367	JAJO	13,112	71,029	01/11/2018	01/18/2031
20268W-AA-2	COMMONBOND STUDENT LOAN TRUST 21-AGS A			2,4	1.A FE	416,380	81.4710	339,308	416,478	416,380		(40)			1.200	1.205	MON	83	4,998	03/10/2021	03/25/2052
21873A-AA-5	COLONY AMERICAN FINANCE LTD 20-4 A			2,4	1.A FE	109,763	97.3730	106,881	109,765	109,763		1			1.174	1.161	MON	107	1,289	12/09/2020	12/15/2052
233046-AL-5	DB MASTER FINANCE LLC 19-1A A23			2,4	2.B FE	473,750	95.2990	451,480	473,750	473,750					4.352	4.352	FMAN	2,348	20,618	03/20/2019	05/20/2049
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER LL 17-1A A23			2,4	2.A FE	235,000	97.1190	228,230	235,000	235,000					4.118	4.118	JAJO	1,774	9,677	06/12/2017	07/25/2047
25755T-AL-4	DOMINOS PIZZA MASTER ISSUER LL 19-1A A2			2,4	2.A FE	240,000	92.7960	222,711	240,000	240,000					3.668	3.668	JAJO	1,614	8,803	11/06/2019	10/25/2049
34417M-AB-3	FOCUS BRANDS FUNDING LLC 17-1A A2II			2,4	2.B FE	231,250	97.7190	225,975	231,250	231,250					5.093	5.093	JAJO	1,996	11,778	03/21/2017	04/30/2047
34532R-AA-4	FORD CREDIT AUTO OWNER TRUST/F 18-1 A			2,4	1.A FE	1,999,298	100.0540	2,001,085	2,000,000	1,999,996		194			3.190	3.196	MON	2,836	63,800	01/23/2018	07/15/2031
36318W-AL-4	GALAXY CLO LTD 13-15A BRR			2,4	1.A FE	1,000,000	100.1440	1,001,438	1,000,000	1,000,000					6.014	6.106	JAJO	13,796	71,441	06/02/2021	10/15/2030
36321J-AG-9	GALAXY CLO LTD 18-28A B			2,4	1.C FE	1,000,000	100.1580	1,001,580	1,000,000	1,000,000					6.164	6.257	JAJO	14,121	72,961	06/29/2018	07/15/2031
43283J-AA-4	HILTON GRAND VACATIONS TRUST 24-2A A			2	1.A FE	402,688	100.3700	404,249	402,759	402,688		(304)			5.500	5.506	MON	369	12,614	05/20/2024	03/25/2038
43732V-AC-0	HOME PARTNERS OF AMERICA TRUST 21-2 C			4	1.D FE	720,412	94.2660	679,112	720,422	720,412					2.402	2.379	MON	1,442	17,305	10/27/2021	12/17/2026
43990E-AA-9	HORIZON AIRCRAFT FINANCE 24-1 A		D		1.F FE	493,740	96.8960	478,425	493,750	493,740		(13)			5.375	5.375	MON	1,180	6,487	09/06/2024	09/15/2049
476681-AB-7	JERSEY MIKES FUNDING LLC 21-1A A2I			2,4	2.B FE	497,500	95.4150	474,691	497,500	497,500					2.891	2.890	FMAN	1,838	14,383	12/03/2021	02/15/2052
55037L-AA-2	LUNAR AIRCRAFT 2020-1 LIMITED 20-1A A			2,4	2.A FE	208,882	95.9720	200,470	208,884	208,882		(72)			3.376	3.376	MON	313	7,052	02/18/2020	02/15/2045
55037L-AB-0	LUNAR AIRCRAFT 2020-1 LIMITED 20-1A B			2	3.B FE	134,386	97.0160	134,150	138,275	134,150	(282)	87			4.335	5.984	MON	266	500	12/11/2024	02/15/2045
553890-AB-3	MVW OWNER TRUST 24-2A B			2	1.F FE	479,756	96.9770	465,275	479,776	479,761		(43)			4.580	4.581	MON	671	4,944	09/24/2024	03/20/2042
59170J-AG-3	METRONET INFRASTRUCTURE ISSUER 24-1A A2			2	1.F FE	499,928	101.6760	508,382	500,000	499,953		25			6.230	6.233	MON	952	23,968	03/06/2024	04/20/2054
63942B-AA-2	NAVIENT STUDENT LOAN TRUST 21-A A			2,4	1.A FE	74,803	90.2190	67,496	74,814	74,803		(3)			0.840	0.845	MON	28	628	01/19/2021	05/15/2069

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
63942M-AA-8	NAVIENT STUDENT LOAN TRUST 22-A A			2,4	1.A FE	333,461	89.6670	299,011	333,467	333,463		(42)			2.230	2.230	MON	331	7,436	02/01/2022	07/15/2070
643821-AB-7	NEW ECONOMY ASSETS PHASE 1 ISS 21-1 B1			2,4	2.A FE	745,327	89.7670	673,249	750,000	748,238		943			2.410	2.543	MON	552	18,075	10/25/2021	10/20/2061
72703P-AD-5	PLANET FITNESS MASTER ISSUER L 22-1A A2I			2,4	2.B FE	486,250	96.0960	467,265	486,250	486,250					3.251	3.251	MJSD	1,142	15,808	01/25/2022	12/05/2051
74331F-AA-9	PROGRESS RESIDENTIAL TRUST 21-SFR1 A			4	1.A FE	247,459	96.3090	238,330	247,464	247,459					1.052	1.043	MON	217	2,603	02/11/2021	04/17/2038
74332H-AC-0	PROGRESS RESIDENTIAL TRUST 24-SFR5 B				1.D FE	446,880	90.8640	454,319	500,000	450,479		3,600			3.250	5.652	MON	1,354	5,101	07/24/2024	08/09/2029
74332H-AE-6	PROGRESS RESIDENTIAL TRUST 24-SFR5 C				1.G FE	444,878	89.7330	448,667	500,000	448,607		3,728			3.250	5.749	MON	1,354	5,101	07/24/2024	08/09/2029
74333D-AA-2	PROGRESS RESIDENTIAL TRUST 21-SFR2 A			4	1.A FE	687,502	96.6560	664,521	687,512	687,502		4			1.546	1.531	MON	886	10,629	03/23/2021	04/19/2038
78449A-AA-0	SLAM 2021-1 LLC 21-1A A			2,4	1.F FE	585,881	91.0990	533,747	585,900	585,890		(39)			2.434	2.435	MON	634	14,261	05/26/2021	06/15/2046
82650D-AA-0	SIERRA RECEIVABLES FUNDING CO 24-2A A			2	1.A FE	768,513	98.9160	760,368	768,702	768,513		(504)			5.140	5.148	MON	1,207	16,244	07/16/2024	06/20/2041
83100A-AA-0	SLAM LLC 24-1A A				1.F FE	492,066	97.8900	481,698	492,079	492,071		(10)			5.335	5.335	MON	1,167	5,834	09/17/2024	09/15/2049
83546D-AN-8	SONIC CAPITAL LLC 21-1A A2I			2,4	2.B FE	483,750	89.2160	431,583	483,750	483,750					2.190	2.190	MON	324	10,594	07/29/2021	08/20/2051
85236K-AD-4	STACK INFRASTRUCTURE ISSUER LL 20-1A A2			2,4	1.G FE	500,000	97.7920	488,961	500,000	500,000					1.893	1.893	MON	158	9,465	08/24/2020	08/25/2045
88432V-AE-4	WIND RIVER CLO LTD 18-1 B			2,4	1.C FE	1,000,000	100.1770	1,001,766	1,000,000	1,000,000					6.214	6.307	JAJO	14,230	73,468	06/22/2018	07/15/2030
89231J-AA-0	TOYOTA AUTO LOAN EXTENDED NOTE 24-1A A			2	1.A FE	499,845	101.6010	508,005	500,000	499,859		14			5.160	5.166	MON	430	13,402	06/11/2024	11/25/2036
92212K-AB-2	VANTAGE DATA CENTERS LLC 20-1A A2			2,4	1.G FE	500,000	97.6470	488,235	500,000	500,000					1.645	1.645	MON	366	8,225	09/22/2020	09/15/2045
92212K-AD-8	VANTAGE DATA CENTERS LLC 21-1A A2			2,4	1.G FE	750,000	94.8020	711,018	750,000	750,000					2.165	2.165	MON	722	16,238	10/27/2021	10/15/2046
95058X-AE-8	WENDYS FUNDING LLC 18-1A A2II			2,4	2.B FE	232,462	95.8240	222,754	232,462	232,462					3.884	3.884	MJSD	401	9,029	12/06/2017	03/15/2048
95058X-AK-4	WENDYS FUNDING LLC 21-1A A2I			2,4	2.B FE	482,272	88.3380	426,028	482,272	482,272					2.370	2.370	MJSD	508	11,430	06/15/2021	06/15/2051
1049999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						24,066,184	XXX	23,422,606	24,251,182	24,086,027	(282)	14,485	0	0	XXX	XXX	XXX	105,736	773,598	XXX	XXX
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						72,937,299	XXX	70,049,161	74,535,683	72,930,477	(282)	135,353	0	0	XXX	XXX	XXX	536,005	2,482,691	XXX	XXX
2419999999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						52,442,415	XXX	47,859,842	52,145,498	52,192,285	0	(46,166)	0	0	XXX	XXX	XXX	565,152	1,603,320	XXX	XXX
2429999999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities						21,351,286	XXX	20,266,165	22,685,710	21,379,381	0	104,685	0	0	XXX	XXX	XXX	67,471	746,909	XXX	XXX
2439999999 - Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities						4,782,023	XXX	4,558,348	4,732,505	4,761,744	0	(7,273)	0	0	XXX	XXX	XXX	15,444	231,931	XXX	XXX
2449999999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities						24,066,184	XXX	23,422,606	24,251,182	24,086,027	(282)	14,485	0	0	XXX	XXX	XXX	105,736	773,598	XXX	XXX
2509999999 Total Bonds						102,641,908	XXX	96,106,961	103,814,895	102,419,437	(282)	65,731	0	0	XXX	XXX	XXX	753,803	3,355,758	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
1A	1A	$ 36,713,993	1B	$ 3,266,608	1C	$ 10,983,878	1D	$ 10,200,620	1E	$ 8,977,031	1F	$ 9,739,864	1G	$ 9,871,895
1B	2A	$ 6,844,236	2B	$ 5,187,162	2C	$ 500,000								
1C	3A	$ 0	3B	$ 134,150	3C	$ 0								
1D	4A	$ 0	4B	$ 0	4C	$ 0								
1E	5A	$ 0	5B	$ 0	5C	$ 0								
1F	6	$ 0												

SCHEDULE D - PART 2 - SECTION 1

Showing All **PREFERRED STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number Of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change In B./A.C.V. (15+16-17)	Total Foreign Exchange Change In B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Admin-istrative Symbol	Date Acquired
4509999999 Total Preferred Stocks							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX

NONE

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

Line Number																					
1A	1A	$ 0	1B	$ 0	1C	$ 0	1D	$ 0	1E	$ 0	1F	$ 0	1G	$ 0
1B	2A	$ 0	2B	$ 0	2C	$ 0								
1C	3A	$ 0	3B	$ 0	3C	$ 0								
1D	4A	$ 0	4B	$ 0	4C	$ 0								
1E	5A	$ 0	5B	$ 0	5C	$ 0								
1F	6	$ 0												

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																	
001055-10-2	AFLAC INC			1,548.000	160,125	103.440	160,125	104,909		3,096		32,415		32,415		06/26/2023	XXX
00109K-10-5	AFC GAMMA INC			5,982.000	49,830	8.330	49,830	50,786	1,974	7,627		(2,859)		(2,859)		07/29/2024	XXX
002824-10-0	ABBOTT LABORATORIES			2,586.000	292,502	113.110	292,502	273,703		4,906		8,130		8,130		08/29/2024	XXX
00287Y-10-9	ABBVIE INC			3,161.000	561,710	177.700	561,710	358,274		19,459		71,378		71,378		05/09/2024	XXX
00508Y-10-2	ACUITY BRANDS INC			145.000	42,359	292.130	42,359	25,212		87		12,659		12,659		09/01/2023	XXX
00724F-10-1	ADOBE SYSTEMS INC			177.000	78,708	444.680	78,708	63,727				(26,775)		(26,775)		07/29/2024	XXX
007903-10-7	ADVANCED MICRO DEVICES			383.000	46,263	120.790	46,263	36,958				(10,711)		(10,711)		08/29/2024	XXX
00790R-10-4	ADVANCED DRAINAGE SYSTEMS IN			446.000	51,558	115.600	51,558	54,709		257		(13,307)		(13,307)		07/29/2024	XXX
00846U-10-1	AGILENT TECHNOLOGIES INC			879.000	118,085	134.340	118,085	103,974	218	830		(4,123)		(4,123)		11/20/2023	XXX
009066-10-1	AIRBNB INC-CLASS A			169.000	22,208	131.410	22,208	16,852				(799)		(799)		02/09/2023	XXX
02005N-10-0	ALLY FINANCIAL INC			2,443.000	87,972	36.010	87,972	92,905		373		(4,933)		(4,933)		11/08/2024	XXX
02079K-10-7	ALPHABET INC - CL C			2,035.000	387,545	190.440	387,545	161,831		1,221		100,753		100,753		02/09/2023	XXX
02079K-30-5	ALPHABET INC - CL A			8,380.000	1,586,334	189.300	1,586,334	1,020,925		4,080		321,314		321,314		11/08/2024	XXX
02209S-10-3	ALTRIA GROUP INC			4,778.000	249,842	52.290	249,842	199,976	4,874	16,165		54,819		54,819		05/09/2024	XXX
02215L-20-9	KINETIK HOLDINGS INC			679.000	38,506	56.710	38,506	25,040		1,705		13,893		13,893		07/01/2024	XXX
023135-10-6	AMAZON.COM INC			6,140.000	1,347,055	219.390	1,347,055	744,017				398,951		398,951		07/01/2024	XXX
025816-10-9	AMERICAN EXPRESS CO			39.000	11,575	296.790	11,575	5,910		105		4,269		4,269		10/18/2023	XXX
03027X-10-0	AMERICAN TOWER CORP			105.000	19,258	183.410	19,258	18,717	170	554		(2,145)		(2,145)		05/09/2024	XXX
03073E-10-5	CENCORA			300.000	67,404	224.680	67,404	71,665		436		(4,261)		(4,261)		07/01/2024	XXX
031162-10-0	AMGEN INC			110.000	28,670	260.640	28,670	26,741		990		(3,012)		(3,012)		06/23/2022	XXX
03464Y-10-8	ANGEL OAK MORTGAGE REIT INC			7,430.000	68,950	9.280	68,950	64,450		8,573		(10,601)		(10,601)		08/29/2024	XXX
03676B-10-2	ANTERO MIDSTREAM CORP			5,738.000	86,586	15.090	86,586	79,991		3,835		6,595		6,595		08/29/2024	XXX
03762U-10-5	APOLLO COMMERCIAL REAL ESTAT			2,812.000	24,352	8.660	24,352	27,483	703	3,656		(8,661)		(8,661)		10/02/2023	XXX
03769M-10-6	APOLLO GLOBAL MANAGEMENT INC			70.000	11,561	165.160	11,561	8,265		65		3,296		3,296		07/01/2024	XXX
037833-10-0	APPLE INC			14,926.000	3,737,769	250.420	3,737,769	926,652		14,777		864,066		864,066		02/09/2023	XXX
038222-10-5	APPLIED MATERIALS INC			1,287.000	209,305	162.630	209,305	54,711		1,956		721		721		10/03/2022	XXX
03940R-10-7	ARCH RESOURCES INC			206.000	29,091	141.220	29,091	28,941		243		(1,474)		(1,474)		08/29/2024	XXX
04013V-10-8	ARES COMMERCIAL REAL ESTATE			13,128.000	77,324	5.890	77,324	97,561	3,282	5,371		(20,237)		(20,237)		11/08/2024	XXX
040413-20-5	ARISTA NETWORKS INC			368.000	40,675	110.530	40,675	20,173				16,772		16,772		07/29/2024	XXX
049468-10-1	ATLASSIAN CORP PLC-CLASS A			36.000	8,762	243.380	8,762	6,523				1,881		1,881		07/29/2024	XXX
052769-10-6	AUTODESK INC			82.000	24,237	295.570	24,237	18,059				4,274		4,274		07/29/2024	XXX
053015-10-3	AUTOMATIC DATA PROCESSING			1,143.000	334,590	292.730	334,590	245,217	1,760	6,401		68,306		68,306		10/02/2023	XXX
053332-10-2	AUTOZONE INC			1.000	3,202	3,202.000	3,202	2,793				409		409		01/29/2024	XXX
053484-10-1	AVALONBAY COMMUNITIES INC			238.000	52,353	219.970	52,353	44,677	405	1,248		6,780		6,780		05/09/2024	XXX
064058-10-0	BANK OF NEW YORK MELLON CORP			2,363.000	181,549	76.830	181,549	101,977		4,206		58,555		58,555		06/26/2023	XXX
070830-10-4	BATH & BODY WORKS INC			1,509.000	58,504	38.770	58,504	56,983		797		37		37		08/29/2024	XXX
071813-10-9	BAXTER INTERNATIONAL INC			1,225.000	35,721	29.160	35,721	42,444	208	355		(6,723)		(6,723)		08/29/2024	XXX
08265T-20-8	BENTLEY SYSTEMS INC-CLASS B			1,298.000	60,617	46.700	60,617	60,526		273		(7,209)		(7,209)		08/29/2024	XXX
084670-70-2	BERKSHIRE HATHAWAY INC-CL B			87.000	39,435	453.280	39,435	30,170				8,406		8,406		10/02/2023	XXX
08579X-10-1	BERRY CORP			17,844.000	73,696	4.130	73,696	91,751		659		(18,056)		(18,056)		11/08/2024	XXX
086516-10-1	BEST BUY CO INC			1,096.000	94,037	85.800	94,037	76,361	1,030	3,496		8,410		8,410		07/29/2024	XXX
09257W-10-0	BLACKSTONE MORTGAGE TRU-CL A			4,179.000	72,756	17.410	72,756	75,181	1,964	1,964		(2,425)		(2,425)		08/29/2024	XXX
09260D-10-7	BLACKSTONE GROUP INC/THE			198.000	34,139	172.420	34,139	17,454		683		8,217		8,217		06/26/2023	XXX
093671-10-5	H&R BLOCK INC			1,850.000	97,754	52.840	97,754	42,919	694	2,470		8,270		8,270		05/10/2022	XXX
097023-10-5	BOEING CO/THE			50.000	8,850	177.000	8,850	8,318				532		532		11/08/2024	XXX
09857L-10-8	BOOKING HOLDINGS INC			29.000	144,084	4,968.420	144,084	81,642		901		40,299		40,299		03/25/2024	XXX
10949T-10-9	BRIGHTSPIRE CAPITAL INC			2,655.000	14,974	5.640	14,974	16,292	425	765		(1,318)		(1,318)		07/29/2024	XXX
110122-10-8	BRISTOL-MYERS SQUIBB CO			5,476.000	309,723	56.560	309,723	283,346		10,405		40,623		40,623		08/29/2024	XXX
11120U-10-5	BRIXMOR PROPERTY GROUP INC			3,035.000	84,494	27.840	84,494	66,709		3,308		13,870		13,870		12/27/2023	XXX
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIO			463.000	104,680	226.090	104,680	83,754	407	1,322		11,025		11,025		05/09/2024	XXX
11135F-10-1	BROADCOM INC			4,219.000	978,133	231.840	978,133	168,791		8,959		1,097,243		1,097,243		07/29/2024	XXX
125523-10-0	CIGNA CORP			48.000	13,255	276.140	13,255	7,566		269		(1,119)		(1,119)		03/16/2020	XXX
12662P-10-8	CVR ENERGY INC			1,929.000	36,149	18.740	36,149	35,725				424		424		11/08/2024	XXX
14149Y-10-8	CARDINAL HEALTH INC			992.000	117,324	118.270	117,324	50,218		1,996		17,330		17,330		09/23/2021	XXX
146229-10-9	CARTERS INC			1,057.000	57,279	54.190	57,279	70,513		1,986		(16,966)		(16,966)		08/29/2024	XXX
149123-10-1	CATERPILLAR INC			536.000	194,439	362.760	194,439	128,958		2,905		35,960		35,960		11/20/2023	XXX
169656-10-5	CHIPOTLE MEXICAN GRILL-CL A			466.000	28,100	60.300	28,100	17,766				6,673		6,673		08/29/2024	XXX
17275R-10-2	CISCO SYSTEMS INC			8,419.000	498,405	59.200	498,405	334,254		13,386		73,077		73,077		12/27/2023	XXX
172908-10-5	CINTAS CORP			944.000	172,469	182.700	172,469	73,120		1,374		30,241		30,241		07/25/2022	XXX
172967-42-4	CITIGROUP INC			2,959.000	208,284	70.390	208,284	136,456		6,061		51,862		51,862		07/01/2024	XXX
18467V-10-9	CLEAR SECURE INC -CLASS A			2,424.000	64,575	26.640	64,575	50,394		1,272		14,182		14,182		07/01/2024	XXX
18539C-20-4	CLEARWAY ENERGY INC-C			2,984.000	77,584	26.000	77,584	58,796		4,937		(4,267)		(4,267)		10/02/2023	XXX
189054-10-9	CLOROX COMPANY			499.000	81,043	162.410	81,043	80,140		1,439		9,047		9,047		11/08/2024	XXX
191216-10-0	COCA-COLA CO/THE			2,341.000	145,751	62.260	145,751	140,221		4,288		5,502		5,502		05/09/2024	XXX
192446-10-2	COGNIZANT TECHNOLOGY SOLUTION CORP			558.000	42,910	76.900	42,910	34,131		670		764		764		04/03/2023	XXX
194162-10-3	COLGATE-PALMOLIVE CO			13.000	1,182	90.910	1,182	1,203				(21)		(21)		11/08/2024	XXX
20030N-10-1	COMCAST CORP - CL A			7,522.000	282,301	37.530	282,301	285,672		8,774		(44,049)		(44,049)		05/09/2024	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
200340-10-7	COMERICA INC			1,640.000	101,434	61.850	101,434	70,654	1,164	4,658		9,906		9,906		07/26/2023	XXX
200525-10-3	COMMERCE BANCSHARES INC			1,069.950	66,669	62.310	66,669	48,853		1,101		12,244		12,244		12/27/2023	XXX
209115-10-4	CONSOLIDATED EDISON INC			295.000	26,323	89.230	26,323	23,992		979		(513)		(513)		10/02/2023	XXX
21871X-10-9	COREBRIDGE FINANCIAL INC			450.000	13,469	29.930	13,469	8,969		414		3,722		3,722		10/02/2023	XXX
22160K-10-5	COSTCO WHOLESALE CORPORATION			383.000	350,931	916.270	350,931	196,808		4,393		84,958		84,958		03/25/2024	XXX
22788C-10-5	CROWDSTRIKE HOLDINGS INC - A			87.000	29,768	342.160	29,768	23,903				5,865		5,865		08/29/2024	XXX
229663-10-9	CUBESMART			2,348.000	100,612	42.850	100,612	87,509		4,790		(8,218)		(8,218)		10/02/2023	XXX
229899-10-9	CULLEN FROST BANKERS			536.000	71,958	134.250	71,958	48,531		2,005		13,807		13,807		12/27/2023	XXX
25746U-10-9	DOMINION ENERGY INC			1,808.000	97,379	53.860	97,379	104,859		1,207		(7,480)		(7,480)		11/08/2024	XXX
25754A-20-1	DOMINOS PIZZA INC			189.000	79,335	419.760	79,335	71,502		1,142		1,423		1,423		07/25/2022	XXX
25809K-10-5	DOORDASH INC - A			146.000	24,492	167.750	24,492	15,750				8,742		8,742		07/29/2024	XXX
26884U-10-9	EPR PROPERTIES			1,857.000	82,228	44.280	82,228	84,078	529	529		(1,850)		(1,850)		11/08/2024	XXX
26969P-10-8	EAGLE MATERIALS INC			157.000	38,741	246.760	38,741	28,536	39	157		6,895		6,895		11/20/2023	XXX
278642-10-3	EBAY INC			1,780.000	110,271	61.950	110,271	77,947		1,922		32,627		32,627		12/27/2023	XXX
285512-10-9	ELECTRONIC ARTS INC			616.000	90,121	146.300	90,121	80,637		423		5,481		5,481		07/01/2024	XXX
29444U-70-0	EQUINIX INC			18.000	16,972	942.890	16,972	12,826		286		2,475		2,475		10/03/2023	XXX
29452E-10-1	EQUITABLE HOLDINGS INC			2,132.000	100,566	47.170	100,566	63,290		1,859		26,489		26,489		07/29/2024	XXX
29476L-10-7	EQUITY RESIDENTIAL			866.000	62,144	71.760	62,144	57,121		1,289		5,163		5,163		05/09/2024	XXX
30161N-10-1	EXELON CORPORATION			2,353.000	88,567	37.640	88,567	64,760		3,577		4,094		4,094		10/01/2020	XXX
302130-10-9	EXPEDITORS INTL WASH INC			183.000	20,271	110.770	20,271	21,097		267		(1,493)		(1,493)		05/09/2024	XXX
30303M-10-2	FACEBOOK INC-A			2,391.000	1,399,954	585.510	1,399,954	1,022,375		3,967		316,630		316,630		08/29/2024	XXX
311900-10-4	FASTENAL CO			2,225.000	160,000	71.910	160,000	74,658		3,471		15,887		15,887		12/23/2019	XXX
31620M-10-6	FIDELITY NATIONAL INFO SERV			1,834.000	148,132	80.770	148,132	97,898		2,641		37,964		37,964		12/27/2023	XXX
31847R-10-2	FIRST AMERICAN FINANCIAL			948.000	59,193	62.440	59,193	60,837		512		(1,643)		(1,643)		11/08/2024	XXX
32051X-10-8	FIRST HAWAIIAN INC			2,396.000	62,176	25.950	62,176	51,126		2,119		5,992		5,992		11/08/2024	XXX
337738-10-8	FISERV INC			20.000	4,108	205.420	4,108	2,478				1,452		1,452		11/20/2023	XXX
34959E-10-9	FORTINET INC			211.000	19,935	94.480	19,935	12,230				7,744		7,744		07/29/2024	XXX
36266G-10-7	GE HEALTHCARE TECHNOLOGY			447.000	34,946	78.180	34,946	38,119		12		(3,173)		(3,173)		11/08/2024	XXX
369604-30-1	GENERAL ELECTRIC CO			106.000	17,680	166.790	17,680	13,124	30	67		3,429		3,429		07/29/2024	XXX
370334-10-4	GENERAL MILLS INC			2,006.000	127,923	63.770	127,923	114,486		4,774		(2,748)		(2,748)		02/22/2022	XXX
375558-10-3	GILEAD SCIENCES INC			1,823.000	168,390	92.370	168,390	128,798		4,397		31,758		31,758		07/01/2024	XXX
384802-10-4	WW GRAINGER INC			19.000	20,027	1,054.050	20,027	13,770		152		4,282		4,282		09/01/2023	XXX
38741L-10-7	GRANITE POINT MORTGAGE TRUST			12,838.000	35,818	2.790	35,818	39,763	642	499		(3,945)		(3,945)		11/08/2024	XXX
40412C-10-1	HCA HOLDINGS INC			42.000	12,606	300.150	12,606	10,851		111		1,238		1,238		03/25/2022	XXX
431284-10-8	HIGHWOODS PROPERTIES INC			1,451.000	44,372	30.580	44,372	33,407		2,902		11,057		11,057		12/27/2023	XXX
43300A-20-3	HILTON WORLDWIDE HOLDINGS INC			176.000	43,500	247.160	43,500	24,570		106		11,452		11,452		04/03/2023	XXX
437076-10-2	HOME DEPOT INC			318.000	123,699	388.990	123,699	90,647		2,862		13,496		13,496		06/26/2023	XXX
44107P-10-4	HOST HOTELS & RESORTS INC			3,517.000	61,618	17.520	61,618	58,061	1,055	2,860		(5,230)		(5,230)		08/29/2024	XXX
444859-10-2	HUMANA INC			10.000	2,537	253.710	2,537	3,471	9	18		(934)		(934)		03/25/2024	XXX
452308-10-9	ILLINOIS TOOL WORKS			303.000	76,829	253.560	76,829	68,940	455	1,699		(2,594)		(2,594)		11/08/2024	XXX
45780R-10-1	INSTALLED BUILDING PRODUCTS			105.000	18,401	175.250	18,401	22,389		39		(3,987)		(3,987)		11/08/2024	XXX
45781V-10-1	INNOVATIVE INDUSTRIAL PROPER			935.000	62,308	66.640	62,308	72,534	1,777	6,908		(31,958)		(31,958)		12/27/2023	XXX
459200-10-1	INTL BUSINESS MACHINES CORP			355.000	78,040	219.830	78,040	76,392		593		1,648		1,648		11/08/2024	XXX
460690-10-0	INTERPUBLIC GROUP OF COMPANIES INC (THE)			2,269.000	63,577	28.020	63,577	67,636		749		(4,059)		(4,059)		11/08/2024	XXX
461202-10-3	INTUIT INC			725.000	455,663	628.500	455,663	339,276		2,003		1,520		1,520		07/01/2024	XXX
46120E-60-2	INTUITIVE SURGICAL INC			169.000	88,211	521.960	88,211	31,086				31,197		31,197		11/20/2023	XXX
46131B-70-4	INVESCO MORTGAGE CAPITAL			9,447.000	76,048	8.050	76,048	79,600	3,779			(3,552)		(3,552)		11/08/2024	XXX
46269C-10-2	IRIDIUM COMMUNICATIONS INC			1,474.000	42,775	29.020	42,775	43,102		359		(327)		(327)		11/08/2024	XXX
46625H-10-0	JPMORGAN CHASE & CO			573.000	137,354	239.710	137,354	72,737		2,636		39,887		39,887		11/20/2023	XXX
478160-10-4	JOHNSON & JOHNSON			2,873.000	415,493	144.620	415,493	448,013		10,032		(32,520)		(32,520)		07/29/2024	XXX
482480-10-0	KLA-TENCOR CORP			276.000	173,913	630.120	173,913	176,782		1,188		(12,019)		(12,019)		11/08/2024	XXX
48251K-10-0	KKR REAL ESTATE FINANCE TRUS			2,611.000	26,371	10.100	26,371	27,180	653	1,005		(809)		(809)		07/29/2024	XXX
48563L-10-1	KARAT PACKAGING INC			813.000	24,601	30.260	24,601	23,466		325		1,135		1,135		11/08/2024	XXX
494368-10-3	KIMBERLY-CLARK CORP			853.000	111,777	131.040	111,777	99,518	1,041	4,082		7,863		7,863		05/09/2024	XXX
512807-30-6	LAM RESEARCH CORP			530.000	38,282	72.230	38,282	16,034	122	440		1,894,838		1,894,838		06/26/2020	XXX
518439-10-4	ESTEE LAUDER COMPANIES INC CL A			38.000	2,849	74.980	2,849	2,445		13		404		404		11/08/2024	XXX
532457-10-8	ELI LILLY & CO			404.000	311,888	772.000	311,888	99,247		2,101		76,388		76,388		06/26/2023	XXX
534187-10-9	LINCOLN NATIONAL CORPORATION			2,622.000	83,144	31.710	83,144	73,428		3,122		8,856		8,856		05/09/2024	XXX
539830-10-9	LOCKHEED MARTIN CORPORATION			112.000	54,425	485.940	54,425	34,078		1,428		3,662		3,662		07/25/2022	XXX
548661-10-7	LOWES COS INC			506.000	124,881	246.800	124,881	82,891		2,277		12,271		12,271		10/02/2023	XXX
550021-10-9	LULULEMON ATHLETICA INC			32.000	12,237	382.410	12,237	8,310				3,927		3,927		08/29/2024	XXX
552848-10-3	MGIC INVESTMENT CORP			3,808.000	90,288	23.710	90,288	63,340		1,866		16,831		16,831		10/02/2023	XXX
553530-10-6	MSC INDUSTRIAL DIRECT			266.000	19,868	74.690	19,868	23,574		226		(3,706)		(3,706)		11/08/2024	XXX
56585A-10-2	MARATHON PETROLEUM CORP			763.000	106,439	139.500	106,439	92,134		2,583		(6,760)		(6,760)		02/09/2023	XXX
571748-10-2	MARSH & MCLENNAN COS			80.000	16,993	212.410	16,993	14,122		244		1,835		1,835		10/18/2023	XXX
571903-20-2	MARRIOTT INTERNATIONAL -CL A			452.000	126,081	278.940	126,081	78,093		1,089		24,150		24,150		09/01/2023	XXX
573874-10-4	MARVELL TECHNOLOGY INC			33.000	3,645	110.450	3,645	2,147		2		1,498		1,498		07/29/2024	XXX
574599-10-6	MASCO CORPORATION			1,016.000	73,731	72.570	73,731	54,877		1,179		5,679		5,679		02/09/2023	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
57636Q-10-4	MASTERCARD INC-CLASS A			368.000	193,778	526.570	193,778	90,024		972		36,822		36,822		10/03/2022	XXX
58155Q-10-3	MCKESSON CORP			110.000	62,690	569.910	62,690	63,119	78	96		(447)		(447)		11/08/2024	XXX
58933Y-10-5	MERCK & CO INC			2,281.000	226,914	99.480	226,914	244,327	1,848	411		(17,413)		(17,413)		11/08/2024	XXX
59156R-10-8	METLIFE INC			1,762.000	144,273	81.880	144,273	109,134		3,797		27,751		27,751		10/02/2023	XXX
594918-10-4	MICROSOFT CORP			7,674.000	3,234,591	421.500	3,234,591	1,285,490		23,612		348,019		348,019		07/29/2024	XXX
595017-10-4	MICROCHIP TECHNOLOGY INC			1,653.000	94,800	57.350	94,800	98,178		2,994		(54,268)		(54,268)		07/25/2022	XXX
59522J-10-3	MID AMERICA APARTMENT COMMUNITIES			374.000	57,809	154.570	57,809	49,735		1,262		8,074		8,074		05/09/2024	XXX
61174X-10-9	MONSTER BEVERAGE CORP			398.000	20,919	52.560	20,919	12,021				(2,010)		(2,010)		11/20/2023	XXX
615369-10-5	MOODYS CORPORATION			49.000	23,195	473.370	23,195	12,439		167		4,058		4,058		04/28/2020	XXX
617446-44-8	MORGAN STANLEY			1,358.000	170,728	125.720	170,728	124,252		3,653		46,476		46,476		11/08/2024	XXX
64110D-10-4	NETAPP INC			621.000	72,086	116.080	72,086	43,722		1,267		17,338		17,338		09/01/2023	XXX
64110L-10-6	NETFLIX INC			129.000	114,980	891.320	114,980	65,095				44,529		44,529		07/29/2024	XXX
650111-10-7	NEW YORK TIMES COMPANY CL A			989.000	51,477	52.050	51,477	37,881		495		3,026		3,026		06/26/2023	XXX
65336K-10-3	NEXSTAR MEDIA GROUP INC-CL A			394.000	62,240	157.970	62,240	60,907		2,663		481		481		12/27/2023	XXX
654106-10-3	NIKE INC CLASS B			1,408.000	106,543	75.670	106,543	108,455	563	75		(1,912)		(1,912)		11/08/2024	XXX
666807-10-2	NORTHROP GRUMMAN CORP			7.000	3,285	469.290	3,285	3,020		56		8		8		07/25/2022	XXX
670346-10-5	NUCOR CORP			450.000	52,520	116.710	52,520	70,504	248	687		(23,710)		(23,710)		11/08/2024	XXX
67066G-10-4	NVIDIA CORP			22,969.000	3,084,507	134.290	3,084,507	408,526		770		2,466,125		2,466,125		08/29/2024	XXX
670837-10-3	OGE ENERGY CORP			2,373.000	97,886	41.250	97,886	75,384		3,977		14,997		14,997		10/02/2023	XXX
67103H-10-7	OREILLY AUTOMOTIVE INC			7.000	8,301	1,185.800	8,301	7,180				1,120		1,120		01/29/2024	XXX
679580-10-0	OLD DOMINION FREIGHT LINE			260.000	45,864	176.400	45,864	41,552		270		(6,829)		(6,829)		02/09/2023	XXX
681919-10-6	OMNICOM GROUP			778.000	66,939	86.040	66,939	62,275	545	2,178		(366)		(366)		09/01/2023	XXX
681936-10-0	OMEGA HEALTHCARE INVESTORS			2,010.000	76,079	37.850	76,079	82,886				(6,808)		(6,808)		11/08/2024	XXX
68268W-10-3	ONEMAIN HOLDINGS INC			1,339.000	69,802	52.130	69,802	66,699		4,178		3,103		3,103		03/25/2024	XXX
68389X-10-5	ORACLE CORPORATION			465.000	77,488	166.640	77,488	49,922		433		17,788		17,788		07/29/2024	XXX
68902V-10-7	OTIS WORLDWIDE CORP			1,116.000	103,353	92.610	103,353	96,177		1,685		3,788		3,788		01/29/2024	XXX
697435-10-5	PALO ALTO NETWORKS INC			204.000	37,120	181.960	37,120	27,625				5,321		5,321		07/01/2024	XXX
700517-10-5	PARK HOTELS & RESORTS INC			2,028.000	28,534	14.070	28,534	30,294	811	507		(1,760)		(1,760)		08/29/2024	XXX
704326-10-7	PAYCHEX INC			996.000	139,659	140.220	139,659	92,063		3,815		21,026		21,026		11/20/2023	XXX
70432V-10-2	PAYCOM SOFTWARE INC			233.000	47,758	204.970	47,758	39,384		175		8,374		8,374		07/29/2024	XXX
713448-10-8	PEPSICO INC			275.000	41,817	152.060	41,817	41,034	373	1,441		(4,890)		(4,890)		10/03/2022	XXX
718172-10-9	PHILIP MORRIS INTERNATIONAL INC			3,307.000	397,997	120.350	397,997	293,397	4,464	13,390		90,415		90,415		03/25/2024	XXX
72815L-10-7	PLAYTIKA HOLDING CORP			12,503.000	86,771	6.940	86,771	84,864	1,250	2,501		1,907		1,907		03/25/2024	XXX
73278L-10-5	POOL CORP			190.000	64,779	340.940	64,779	68,950		684		(8,383)		(8,383)		07/29/2024	XXX
739128-10-6	POWELL INDUSTRIES INC			348.000	77,134	221.650	77,134	28,414		316		41,088		41,088		08/29/2024	XXX
74251V-10-2	PRINCIPAL FINANCIAL GROUP			1,139.000	88,170	77.410	88,170	52,293		3,246		(1,435)		(1,435)		09/01/2023	XXX
742718-10-9	PROCTER & GAMBLE CO/THE			1,716.000	287,687	167.650	287,687	249,817		6,578		34,117		34,117		01/29/2024	XXX
743315-10-3	PROGRESSIVE CORPORATION			174.000	41,692	239.610	41,692	21,689		200		13,977		13,977		09/01/2023	XXX
744320-10-2	PRUDENTIAL FINANCIAL INC			1,247.000	147,807	118.530	147,807	120,126		6,484		18,481		18,481		10/03/2022	XXX
744573-10-6	PUBLIC SERVICE ENTERPRISE GP			1,356.000	114,568	84.490	114,568	80,780		3,254		31,649		31,649		02/09/2023	XXX
74460D-10-9	PUBLIC STORAGE INC			489.000	146,426	299.440	146,426	136,827		5,679		833		833		05/09/2024	XXX
747525-10-3	QUALCOMM INC			1,896.000	291,263	153.620	291,263	252,044		5,510		5,606		5,606		11/08/2024	XXX
74967R-10-6	RMR GROUP INC/THE - A			569.000	11,744	20.640	11,744	13,039		512		(1,295)		(1,295)		07/01/2024	XXX
75134P-50-1	RAMACO RESOURCES INC-B			22.088	218	9.880	218	209				9		9		12/16/2024	XXX
75134P-60-0	RAMACO RESOURCES INC-A			1,600.000	16,416	10.260	16,416	18,618				(2,202)		(2,202)		11/08/2024	XXX
75886F-10-7	REGENERON PHARMACEUTICALS			3.000	2,137	712.330	2,137	2,403				(498)		(498)		11/20/2023	XXX
761152-10-7	RESMED INC			174.000	39,792	228.690	39,792	33,410		268		6,383		6,383		03/25/2024	XXX
76665T-10-2	RILEY EXPLORATION PERMIAN IN			2,056.000	65,628	31.920	65,628	67,628				(2,000)		(2,000)		11/08/2024	XXX
770323-10-3	ROBERT HALF INTL INC			900.000	63,414	70.460	63,414	57,720		640		5,142		5,142		08/29/2024	XXX
773903-10-9	ROCKWELL AUTOMATION INC			238.000	68,018	285.790	68,018	65,145		544		2,873		2,873		08/29/2024	XXX
775711-10-4	ROLLINS INC			2,140.000	99,189	46.350	99,189	68,335		1,316		5,735		5,735		01/20/2022	XXX
79466L-30-2	SALESFORCECOM INC			987.000	329,984	334.330	329,984	294,512	395	172		30,422		30,422		11/08/2024	XXX
810186-10-6	SCOTTS COMPANY (THE) CL A			1,001.000	66,406	66.340	66,406	57,034		2,443		2,310		2,310		07/01/2024	XXX
81762P-10-2	SERVICENOW INC			98.000	103,892	1,060.120	103,892	45,403				34,656		34,656		02/09/2023	XXX
824348-10-6	SHERWIN-WILLIAMS CO/THE			446.000	151,609	339.930	151,609	109,441		1,276		12,501		12,501		09/23/2021	XXX
828806-10-9	SIMON PROPERTY GROUP INC			1,080.000	185,987	172.210	185,987	118,382		8,748		31,936		31,936		12/27/2023	XXX
829214-10-5	SIMULATIONS PLUS INC			925.000	25,798	27.890	25,798	36,512		167		(15,596)		(15,596)		04/03/2023	XXX
82981J-85-1	SITE CENTERS CORP			5,616.000	85,869	15.290	85,869	89,154				(3,285)		(3,285)		11/08/2024	XXX
82983N-10-8	SITIO ROYALTIES CORP-A			3,216.000	61,683	19.180	61,683	79,172		2,421		(17,489)		(17,489)		11/08/2024	XXX
83088M-10-2	SKYWORKS SOLUTIONS INC			840.000	74,491	88.680	74,491	81,563		1,664		(14,190)		(14,190)		11/08/2024	XXX
833034-10-1	SNAP-ON INCORPORATED			229.000	77,741	339.480	77,741	48,671		1,768		11,597		11,597		01/20/2022	XXX
833445-10-9	SNOWFLAKE INC-CLASS A			22.000	3,397	154.410	3,397	2,647				750		750		11/08/2024	XXX
84265V-10-5	SOUTHERN COPPER CORP			41.000	3,736	91.130	3,736	1,570		85		263		263		06/25/2021	XXX
84863T-10-6	SPOK HOLDINGS INC			3,159.000	50,702	16.050	50,702	48,904		2,186		1,798		1,798		08/29/2024	XXX
855244-10-9	STARBUCKS CORP			3,400.000	310,250	91.250	310,250	266,360		7,985		(15,448)		(15,448)		03/25/2024	XXX
85571B-10-5	STARWOOD PROPERTY TRUST INC			2,580.000	48,891	18.950	48,891	49,859	1,238	4,279		(4,631)		(4,631)		05/09/2024	XXX
857477-10-3	STATE STREET CORP			1,154.000	113,265	98.150	113,265	82,061		3,266		23,876		23,876		09/01/2023	XXX
863667-10-1	STRYKER CORPORATION			453.000	163,103	360.050	163,103	150,318	381	727		5,184		5,184		11/08/2024	XXX
871829-10-7	SYSCO CORP			286.000	21,868	76.460	21,868	19,067		578		952		952		09/01/2023	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
872540-10-9	TJX COMPANIES INC			857.000	103,534	120.810	103,534	63,081		1,002		17,173		17,173		11/08/2024	XXX
872590-10-4	T- MOBILE US INC			628.000	138,618	220.730	138,618	148,059		553		(9,440)		(9,440)		11/08/2024	XXX
87266M-10-7	TPG RE FINANCE TRUST INC			5,463.000	46,436	8.500	46,436	44,150	1,311	3,933		2,285		2,285		03/25/2024	XXX
876030-10-7	TAPESTRY INC			1,643.000	107,337	65.330	107,337	54,493		2,246		46,576		46,576		08/29/2024	XXX
87612E-10-6	TARGET CORP			126.000	17,033	135.180	17,033	14,280		559		(912)		(912)		11/20/2023	XXX
88160R-10-1	TESLA MOTORS INC			1,139.000	459,974	403.840	459,974	150,011				177,018		177,018		07/29/2024	XXX
882508-10-4	TEXAS INSTRUMENTS INC			8.000	1,500	187.510	1,500	1,209		42		136		136		06/23/2022	XXX
88262P-10-2	TEXAS PACIFIC LAND CORPORATION			88.000	97,324	1,105.960	97,324	38,390		1,329		58,364		58,364		06/26/2023	XXX
883556-10-2	THERMO FISHER SCIENTIFIC INC			25.000	13,006	520.230	13,006	12,131	10	36		(264)		(264)		12/27/2023	XXX
88579Y-10-1	3M COMPANY			1,628.000	210,158	129.090	210,158	140,446		4,273		63,917		63,917		03/25/2024	XXX
892231-10-1	TOWNSQUARE MEDIA INC - CL A			1,929.000	17,535	9.090	17,535	19,237				(1,702)		(1,702)		11/08/2024	XXX
894164-10-2	TRAVEL + LEISURE CO			389.000	19,625	50.450	19,625	15,016		778		4,419		4,419		06/23/2022	XXX
90187B-80-4	TWO HARBORS INVESTMENT CORP			1,228.000	14,527	11.830	14,527	14,668				(141)		(141)		11/08/2024	XXX
902681-10-5	UGI CORP			3,423.000	96,631	28.230	96,631	82,490	1,284	2,116		13,981		13,981		07/29/2024	XXX
90353T-10-0	UBER TECHNOLOGIES INC			778.000	46,929	60.320	46,929	22,351				(973)		(973)		02/09/2023	XXX
907818-10-8	UNION PACIFIC CORP			1,171.000	267,035	228.040	267,035	259,163		5,558		(19,935)		(19,935)		11/08/2024	XXX
911312-10-6	UNITED PARCEL SERVICE-CL B			1,794.000	226,223	126.100	226,223	280,423		10,028		(40,105)		(40,105)		11/08/2024	XXX
91324P-10-2	UNITEDHEALTH GROUP INC			37.000	18,717	505.860	18,717	19,084		254		(262)		(262)		05/09/2024	XXX
91823B-10-9	UWM HOLDINGS CORP			11,994.000	70,405	5.870	70,405	70,553	1,199	3,461		(17,028)		(17,028)		11/08/2024	XXX
92345Y-10-6	VERISK ANALYTICS INC - CLASS A			488.000	134,410	275.430	134,410	86,001		761		17,846		17,846		02/09/2023	XXX
92532F-10-0	VERTEX PHARMACEUTICALS INC			63.000	25,370	402.700	25,370	20,086				(264)		(264)		10/18/2023	XXX
92537N-10-8	VERTIV HOLDINGS CO			1,025.000	116,450	113.610	116,450	84,755		88		31,696		31,696		07/29/2024	XXX
928254-10-1	VIRTU FINANCIAL INC - CLASS A			2,819.000	100,582	35.680	100,582	96,156		677		4,426		4,426		11/08/2024	XXX
92826C-83-9	VISA INC-CLASS A SHARES			560.000	176,982	316.040	176,982	110,951		1,204		31,186		31,186		02/09/2023	XXX
955306-10-5	WEST PHARMACEUTICAL SERVICES			251.000	82,218	327.560	82,218	71,028		203		(6,165)		(6,165)		04/03/2023	XXX
959802-10-9	WESTERN UNION COMPANY			8,081.000	85,659	10.600	85,659	94,177		4,754		(9,191)		(9,191)		11/08/2024	XXX
962166-10-4	WEYERHAEUSER CO			1,644.000	46,279	28.150	46,279	51,405		524		(5,126)		(5,126)		07/29/2024	XXX
969904-10-1	WILLIAMS-SONOMA INC			618.000	114,441	185.180	114,441	33,227		1,332		52,091		52,091		07/25/2022	XXX
974155-10-3	WINGSTOP INC			253.000	71,903	284.200	71,903	88,865		113		(16,962)		(16,962)		11/08/2024	XXX
98138H-10-1	WORKDAY INC-CLASS A			81.000	20,900	258.030	20,900	12,385				(1,460)		(1,460)		11/20/2023	XXX
98311A-10-5	WYNDHAM HOTELS & RESORTS INC			1,062.000	107,039	100.790	107,039	68,682		1,614		21,644		21,644		06/23/2022	XXX
98421M-10-6	XEROX HOLDINGS CORP			1,593.000	13,429	8.430	13,429	14,145	398			(716)		(716)		11/08/2024	XXX
988498-10-1	YUM! BRANDS INC			836.000	112,158	134.160	112,158	88,812		2,240		2,926		2,926		10/01/2020	XXX
98978V-10-3	ZOETIS INC			667.000	108,674	162.930	108,674	97,911		949		(10,840)		(10,840)		05/09/2024	XXX
99C013-20-0	MUTUAL FIRE INS ASSOC CLASS A			2.000	2	1.000	2	2						0		08/08/2013	XXX
G0403H-10-8	AON PLC		C	49.000	17,599	359.160	17,599	13,294		129		3,339		3,339		10/03/2022	XXX
G1151C-10-1	ACCENTURE PLC-CL A		C	1,288.000	453,105	351.790	453,105	236,998		6,947		1,133		1,133		02/09/2023	XXX
G39637-20-5	GOLDEN OCEAN GROUP LTD		C	5,601.000	50,185	8.960	50,185	66,264		1,680		(16,079)		(16,079)		11/08/2024	XXX
G4474Y-21-4	JANUS HENDERSON GROUP PLC		C	2,902.000	123,422	42.530	123,422	69,630		4,527		35,927		35,927		09/01/2022	XXX
G491BT-10-8	INVESCO LTD		C	5,430.000	94,916	17.480	94,916	77,435		4,425		(1,955)		(1,955)		10/02/2023	XXX
G7709Q-10-4	ROYALTY PHARMA PLC- CL A		C	846.000	21,581	25.510	21,581	24,306		355		(2,724)		(2,724)		07/29/2024	XXX
G8994E-10-3	TRANE TECHNOLOGIES PLC		C	722.000	266,671	369.350	266,671	134,691		2,426		90,575		90,575		06/26/2023	XXX
N53745-10-0	LYONDELLBASELL INDU-CL A		C	881.000	65,432	74.270	65,432	67,463		4,643		(18,334)		(18,334)		07/25/2022	XXX
Y41053-10-2	INTERNATIONAL SEAWAYS INC		C	1,924.000	69,149	35.940	69,149	96,990		6,888		(27,842)		(27,842)		11/08/2024	XXX
5019999999 - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded					38,463,999	XXX	38,463,999	23,418,276	45,805	541,762	0	9,750,579	0	9,750,579	0	XXX	XXX
Industrial and Miscellaneous (Unaffiliated) - Other																	
31338#-10-4	FEDERAL HOME LOAN BANK - BOSTON	RF		982.000	98,200	100.000	98,200	98,200						0		09/11/2023	XXX
62989#-10-1	NAMICO CS			60.000	23,545	392.410	23,545	3,000				3,014		3,014		01/25/1988	XXX
5029999999 - Industrial and Miscellaneous (Unaffiliated) - Other					121,745	XXX	121,745	101,200	0	0	0	3,014	0	3,014	0	XXX	XXX
5109999999 - Subtotals – Industrial and Miscellaneous (Unaffiliated)					38,585,744	XXX	38,585,744	23,519,476	45,805	541,762	0	9,753,593	0	9,753,593	0	XXX	XXX
Mutual Funds - Designation Not Assigned by SVO																	
00143W-70-1	INVESCO DEVELOP MRKTS-A			773.645	30,017	38.800	30,017	33,316		155		(426)		(426)		12/16/2024	.
315807-88-3	FIDELITY ADV GROWTH OPPOR-I			192.046	38,014	197.940	38,014	22,700		75		10,678		10,678		01/12/2023	.
315911-75-0	FIDELITY 500 INDEX-INST PRM			1,358.639	277,420	204.190	277,420	202,418		3,428		52,055		52,055		12/24/2024	.
316146-18-2	FIDELITY SML CAP INDX-INS PR			1,618.953	44,813	27.680	44,813	43,450		456		4,233		4,233		12/24/2024	.
316146-26-5	FIDELITY MID CAP INDX-INS PR			2,212.720	74,724	33.770	74,724	68,064		1,694		8,248		8,248		12/24/2024	.
399874-78-3	AMER FND GRW FD OF AM-R5E			1,358.378	99,759	73.440	99,759	82,278		8,454		13,748		13,748		12/20/2024	.
47103C-77-9	JANUS HNDRSN ENTERPRISE-S			149.501	19,746	132.080	19,746	23,482		1,404		1,236		1,236		12/10/2024	.
55273H-54-4	MFS RESEARCH INTERNAT-R3			5,792.521	128,246	22.140	128,246	134,661		2,939		1,222		1,222		12/12/2024	.
693390-44-5	PIMCO TOTAL RETURN FUND-A			17,669.464	149,837	8.480	149,837	171,702		6,712		(2,958)		(2,958)		12/03/2024	.
723884-40-9	PIONEER STRATEGIC INCOME FUND			11,138.725	104,704	9.400	104,704	114,827	900	5,845		(789)		(789)		12/30/2024	.
939330-78-3	AMER FND WASH MUT INV-R5E			1,886.943	115,896	61.420	115,896	109,603		11,033		7,617		7,617		12/23/2024	.
5329999999 - Mutual Funds - Designation Not Assigned by SVO					1,083,176	XXX	1,083,176	1,006,501	900	42,195	0	94,864	0	94,864	0	XXX	XXX
5409999999 - Subtotals – Mutual Funds					1,083,176	XXX	1,083,176	1,006,501	900	42,195	0	94,864	0	94,864	0	XXX	XXX
Exchange Traded Funds																	
33939L-82-9	FLEXSHARES INTL QUALITY DVD DYN			301,220.000	8,327,618	27.646	8,327,618	7,198,893		575,089		(92,521)		(92,521)		09/30/2024	.
5819999999 - Exchange Traded Funds					8,327,618	XXX	8,327,618	7,198,893	0	575,089	0	(92,521)	0	(92,521)	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Parent, Subsidiaries and Affiliates - Other																	
74378@-10-7	PROVIDENCE PROTECTION INSURANCE COMPANY			2,000.000	1,221,757	610.878	1,221,757	1,000,000				48,063		48,063		01/25/1988	XXX
5929999999 - Parent, Subsidiaries and Affiliates - Other					1,221,757	XXX	1,221,757	1,000,000	0	0	0	48,063	0	48,063	0	XXX	XXX
5979999999 - Subtotals – Parent, Subsidiaries and Affiliates					1,221,757	XXX	1,221,757	1,000,000	0	0	0	48,063	0	48,063	0	XXX	XXX
5989999999 Total Common Stocks					49,218,295	XXX	49,218,295	32,724,870	46,705	1,159,046	0	9,803,999	0	9,803,999	0	XXX	XXX
5999999999 Total Preferred and Common Stocks					49,218,295	XXX	49,218,295	32,724,870	46,705	1,159,046	0	9,803,999	0	9,816,779	0	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A $ 0	1B $ 0	1C $ 0	1D $ 0	1E $ 0	1F $ 0	1G $ 0
1B	2A $ 0	2B $ 0	2C $ 0				
1C	3A $ 0	3B $ 0	3C $ 0				
1D	4A $ 0	4B $ 0	4C $ 0				
1E	5A $ 0	5B $ 0	5C $ 0				
1F	6 $ 0						

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
3140XN-C5-1	UMBS - POOL FS6391		10/18/2024	BOK FINANCIAL SECURITIES INC.	XXX	865,852	850,176	2,208
0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						865,852	850,176	2,208
Bonds - Industrial and Miscellaneous (Unaffiliated)								
01750C-AN-3	ALLEGRO CLO LTD 18-1A BR		06/11/2024	BARCLAYS CAPITAL INC.	XXX	1,000,000	1,000,000	
025816-DW-6	AMERICAN EXPRESS CO		08/06/2024	MARKETAXESS	XXX	509,145	500,000	807
034944-AA-6	ANGEL OAK MORTGAGE TRUST 24-6 A1		06/25/2024	GOLDMAN SACHS & CO. LLC	XXX	964,683	1,000,000	3,488
06051G-HZ-5	BANK OF AMERICA CORP		10/03/2024	MIZUHO SECURITIES USA LLC	XXX	453,640	500,000	1,768
08190A-AC-4	BENCHMARK MORTGAGE TRUST 24-V8 A3		07/02/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	1,029,995	1,000,000	2,923
102104-AA-4	CLOUD CAPITAL 24-1A A2		11/22/2024	GUGGENHEIM SECURITIES LLC	XXX	500,000	500,000	
12510H-AV-2	CAPITAL AUTOMOTIVE REIT 24-2A A1		06/04/2024	BARCLAYS CAPITAL INC.	XXX	485,471	500,000	
12510H-BA-7	CAPITAL AUTOMOTIVE REIT 24-3A A2		09/27/2024	MORGAN STANLEY & CO. LLC	XXX	723,871	750,000	
125523-CV-0	CIGNA GROUP/THE		02/05/2024	J.P. MORGAN SECURITIES LLC	XXX	499,765	500,000	
40431J-AF-0	HSI ASSET SECURITIZATION CORP 07 OPT1 M1		12/27/2024	CAPITALIZED INTEREST	XXX		6,402	
43283J-AA-4	HILTON GRAND VACATIONS TRUST 24-2A A		05/20/2024	BOFA SECURITIES INC.	XXX	499,912	500,000	
43990E-AA-9	HORIZON AIRCRAFT FINANCE 24-1 A	D	09/06/2024	MUFG SECURITIES AMERICAS INC.	XXX	499,990	500,000	
46653X-AD-2	JP MORGAN MORTGAGE TRUST 21-INV5 A2		01/31/2024	GOLDMAN SACHS & CO. LLC	XXX	701,769	818,501	68
539830-CD-9	LOCKHEED MARTIN CORP		01/25/2024	MIZUHO SECURITIES USA LLC	XXX	999,650	1,000,000	
55037L-AB-0	LUNAR AIRCRAFT 2020-1 LIMITED 20-1A B		12/11/2024	GUGGENHEIM SECURITIES LLC	XXX	135,847	139,778	454
552754-AE-3	MFRA TRUST 20-NQM1 B1		06/03/2024	BOFA SECURITIES INC.	XXX	475,449	500,000	207
55389Q-AB-3	MVW OWNER TRUST 24-2A B		09/24/2024	WELLS FARGO SECURITIES LLC	XXX	499,979	500,000	
59170J-AG-3	METRONET INFRASTRUCTURE ISSUER 24-1A A2		03/06/2024	GOLDMAN SACHS & CO. LLC	XXX	499,928	500,000	
65558R-AJ-8	NORDEA BANK ABP	D	09/03/2024	BNP PARIBAS SECURITIES CORP.	XXX	999,240	1,000,000	
66989E-AF-2	NOVASTAR HOME EQUITY LOAN 07 2 M1		12/27/2024	CAPITALIZED INTEREST	XXX		119	
716973-AE-2	PFIZER INVESTMENT ENTER	D	01/30/2024	MIZUHO SECURITIES USA LLC	XXX	496,665	500,000	4,750
74332H-AC-0	PROGRESS RESIDENTIAL TRUST 24-SFR5 B		07/24/2024	GOLDMAN SACHS & CO. LLC	XXX	446,880	500,000	
74332H-AE-6	PROGRESS RESIDENTIAL TRUST 24-SFR5 C		07/24/2024	GOLDMAN SACHS & CO. LLC	XXX	444,878	500,000	
74340X-CN-9	PROLOGIS LP		11/26/2024	MARKETAXESS	XXX	993,000	1,000,000	17,361
753917-AV-5	RATE MORTGAGE TRUST 24-J2 A20		08/07/2024	J.P. MORGAN SECURITIES LLC	XXX	490,625	500,000	3,285
82650D-AA-0	SIERRA RECEIVABLES FUNDING CO 24-2A A		07/16/2024	BOFA SECURITIES INC.	XXX	999,753	1,000,000	
83100A-AA-0	SLAM LLC 24-1A A		09/17/2024	MUFG SECURITIES AMERICAS INC.	XXX	499,987	500,000	
857477-BN-2	STATE STREET CORP		09/27/2024	KEYBANC CAPITAL MARKETS INC.	XXX	474,385	500,000	
89175M-AA-1	TOWD POINT MORTGAGE TRUST 18-3 A1		07/03/2024	CAPITALIZED INTEREST	XXX	153	153	
89183G-AA-4	TOWD POINT MORTGAGE TRUST 24-4 A1A		10/18/2024	GOLDMAN SACHS & CO. LLC	XXX	490,408	500,000	1,765
89183G-AB-2	TOWD POINT MORTGAGE TRUST 24-4 A1B		10/18/2024	GOLDMAN SACHS & CO. LLC	XXX	486,978	500,000	1,765
89231J-AA-0	TOYOTA AUTO LOAN EXTENDED NOTE 24-1A A		06/11/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	499,845	500,000	
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						17,801,891	18,214,953	38,641
2509999997 - Bonds - Subtotals - Bonds - Part 3						18,667,743	19,065,129	40,849
2509999999 - Bonds - Subtotals - Bonds						18,667,743	19,065,129	40,849
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded								
00109K-10-5	AFC GAMMA INC		07/29/2024	DIRECT	3,645.000	42,421	XXX	
002824-10-0	ABBOTT LABORATORIES		08/29/2024	DIRECT	660.000	72,378	XXX	
00287Y-10-9	ABBVIE INC		05/09/2024	DIRECT	87.000	13,954	XXX	
00724F-10-1	ADOBE SYSTEMS INC		07/29/2024	DIRECT	2.000	1,078	XXX	
007903-10-7	ADVANCED MICRO DEVICES		08/29/2024	DIRECT	73.000	11,276	XXX	
00790R-10-4	ADVANCED DRAINAGE SYSTEMS IN		07/29/2024	DIRECT	65.000	11,281	XXX	
02005N-10-0	ALLY FINANCIAL INC		11/08/2024	DIRECT	2,443.000	92,905	XXX	
02079K-30-5	ALPHABET INC - CL A		11/08/2024	DIRECT	2,430.000	433,865	XXX	
02209S-10-3	ALTRIA GROUP INC		05/09/2024	DIRECT	2,300.000	95,060	XXX	
02215L-20-9	KINETIK HOLDINGS INC		07/01/2024	DIRECT	235.000	9,784	XXX	
023135-10-6	AMAZON.COM INC		07/01/2024	DIRECT	500.000	91,162	XXX	
03027X-10-0	AMERICAN TOWER CORP		05/09/2024	DIRECT	49.000	9,314	XXX	
03073E-10-5	CENCORA		07/01/2024	DIRECT	391.000	93,733	XXX	
03464Y-10-8	ANGEL OAK MORTGAGE REIT INC		08/29/2024	DIRECT	976.000	11,139	XXX	
03676B-10-2	ANTERO MIDSTREAM CORP		08/29/2024	DIRECT	6,763.000	94,269	XXX	
03769M-10-6	APOLLO GLOBAL MANAGEMENT INC		07/01/2024	DIRECT	157.000	18,537	XXX	
03940R-10-7	ARCH RESOURCES INC		08/29/2024	DIRECT	170.000	24,591	XXX	
04013V-10-8	ARES COMMERCIAL REAL ESTATE		11/08/2024	DIRECT	19,682.000	149,232	XXX	
040413-20-5	ARISTA NETWORKS INC		07/29/2024	DIRECT	25.000	8,124	XXX	
049468-10-1	ATLASSIAN CORP PLC-CLASS A		07/29/2024	DIRECT	29.000	5,215	XXX	
052769-10-6	AUTODESK INC		07/29/2024	DIRECT	3.000	728	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
053332-10-2	AUTOZONE INC		01/29/2024	DIRECT	2.000	5,586	XXX	
053484-10-1	AVALONBAY COMMUNITIES INC		05/09/2024	DIRECT	107.000	21,047	XXX	
070830-10-4	BATH & BODY WORKS INC		08/29/2024	DIRECT	798.000	27,780	XXX	
071813-10-9	BAXTER INTERNATIONAL INC		08/29/2024	DIRECT	1,225.000	42,444	XXX	
08265T-20-8	BENTLEY SYSTEMS INC-CLASS B		08/29/2024	DIRECT	685.000	35,839	XXX	
08579X-10-1	BERRY CORP		11/08/2024	DIRECT	23,533.000	137,026	XXX	
086516-10-1	BEST BUY CO INC		07/29/2024	DIRECT	367.000	28,560	XXX	
09257W-10-0	BLACKSTONE MORTGAGE TRU-CL A		08/29/2024	DIRECT	4,179.000	75,181	XXX	
097023-10-5	BOEING CO/THE		11/08/2024	DIRECT	53.000	8,892	XXX	
09857L-10-8	BOOKING HOLDINGS INC		03/25/2024	DIRECT	19.000	68,736	XXX	
10949T-10-9	BRIGHTSPIRE CAPITAL INC		07/29/2024	DIRECT	3,611.000	22,066	XXX	
110122-10-8	BRISTOL-MYERS SQUIBB CO		08/29/2024	DIRECT	1,814.000	81,202	XXX	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIO		05/09/2024	DIRECT	123.000	23,699	XXX	
11135F-10-1	BROADCOM INC		07/29/2024	DIRECT	162.000	24,521	XXX	
12662P-10-8	CVR ENERGY INC		11/08/2024	DIRECT	1,929.000	35,725	XXX	
146229-10-9	CARTERS INC		08/29/2024	DIRECT	582.000	38,672	XXX	
169656-10-5	CHIPOTLE MEXICAN GRILL-CL A		08/29/2024	DIRECT	16.000	844	XXX	
172967-42-4	CITIGROUP INC		07/01/2024	DIRECT	368.000	23,141	XXX	
18467V-10-9	CLEAR SECURE INC -CLASS A		07/01/2024	DIRECT	3,885.000	81,962	XXX	
189054-10-9	CLOROX COMPANY		11/08/2024	DIRECT	312.000	45,331	XXX	
191216-10-0	COCA-COLA CO/THE		05/09/2024	DIRECT	870.000	53,563	XXX	
194162-10-3	COLGATE-PALMOLIVE CO		11/08/2024	DIRECT	13.000	1,203	XXX	
20030N-10-1	COMCAST CORP - CL A		05/09/2024	DIRECT	671.000	25,934	XXX	
22160K-10-5	COSTCO WHOLESALE CORPORATION		03/25/2024	DIRECT	218.000	158,843	XXX	
22788C-10-5	CROWDSTRIKE HOLDINGS INC - A		08/29/2024	DIRECT	88.000	24,178	XXX	
25746U-10-9	DOMINION ENERGY INC		11/08/2024	DIRECT	1,808.000	104,859	XXX	
25809K-10-5	DOORDASH INC - A		07/29/2024	DIRECT	146.000	15,750	XXX	
26884U-10-9	EPR PROPERTIES		11/08/2024	DIRECT	1,857.000	84,078	XXX	
285512-10-9	ELECTRONIC ARTS INC		07/01/2024	DIRECT	114.000	15,961	XXX	
29452E-10-1	EQUITABLE HOLDINGS INC		07/29/2024	DIRECT	315.000	13,571	XXX	
29476L-10-7	EQUITY RESIDENTIAL		05/09/2024	DIRECT	688.000	46,095	XXX	
302130-10-9	EXPEDITORS INTL WASH INC		05/09/2024	DIRECT	148.000	17,312	XXX	
30303M-10-2	FACEBOOK INC-A		08/29/2024	DIRECT	1,563.000	790,245	XXX	
31847R-10-2	FIRST AMERICAN FINANCIAL		11/08/2024	DIRECT	948.000	60,837	XXX	
32051X-10-8	FIRST HAWAIIAN INC		11/08/2024	DIRECT	478.000	12,338	XXX	
34959E-10-9	FORTINET INC		07/29/2024	DIRECT	162.000	9,324	XXX	
36266G-10-7	GE HEALTHCARE TECHNOLOGY		11/08/2024	DIRECT	827.000	71,906	XXX	
369604-30-1	GENERAL ELECTRIC CO		07/29/2024	DIRECT	47.000	8,017	XXX	
375558-10-3	GILEAD SCIENCES INC		07/01/2024	DIRECT	1,088.000	77,090	XXX	
38741L-10-7	GRANITE POINT MORTGAGE TRUST		11/08/2024	DIRECT	12,838.000	39,763	XXX	
44107P-10-4	HOST HOTELS & RESORTS INC		08/29/2024	DIRECT	980.000	17,452	XXX	
444859-10-2	HUMANA INC		03/25/2024	DIRECT	17.000	5,901	XXX	
452308-10-9	ILLINOIS TOOL WORKS		11/08/2024	DIRECT	5.000	1,365	XXX	
45780R-10-1	INSTALLED BUILDING PRODUCTS		11/08/2024	DIRECT	214.000	51,239	XXX	
459200-10-1	INTL BUSINESS MACHINES CORP		11/08/2024	DIRECT	355.000	76,392	XXX	
460690-10-0	INTERPUBLIC GROUP OF COMPANIES INC (THE)		11/08/2024	DIRECT	2,269.000	67,636	XXX	
461202-10-3	INTUIT INC		07/01/2024	DIRECT	44.000	28,497	XXX	
46131B-70-4	INVESCO MORTGAGE CAPITAL		11/08/2024	DIRECT	9,447.000	79,600	XXX	
46269C-10-2	IRIDIUM COMMUNICATIONS INC		11/08/2024	DIRECT	1,808.000	53,074	XXX	
478160-10-4	JOHNSON & JOHNSON		07/29/2024	DIRECT	2,995.000	466,956	XXX	
482480-10-0	KLA-TENCOR CORP		11/08/2024	DIRECT	209.000	146,985	XXX	
48251K-10-0	KKR REAL ESTATE FINANCE TRUS		07/29/2024	DIRECT	2,611.000	27,180	XXX	
48563L-10-1	KARAT PACKAGING INC		11/08/2024	DIRECT	813.000	23,466	XXX	
494368-10-3	KIMBERLY-CLARK CORP		05/09/2024	DIRECT	46.000	5,843	XXX	
518439-10-4	ESTEE LAUDER COMPANIES INC CL A		11/08/2024	DIRECT	38.000	2,445	XXX	
534187-10-9	LINCOLN NATIONAL CORPORATION		05/09/2024	DIRECT	2,327.000	66,331	XXX	
550021-10-9	LULULEMON ATHLETICA INC		08/29/2024	DIRECT	32.000	8,310	XXX	
553530-10-6	MSC INDUSTRIAL DIRECT		11/08/2024	DIRECT	266.000	23,574	XXX	
573874-10-4	MARVELL TECHNOLOGY INC		07/29/2024	DIRECT	33.000	2,147	XXX	
58155Q-10-3	MCKESSON CORP		11/08/2024	DIRECT	108.000	62,211	XXX	
58933Y-10-5	MERCK & CO INC		11/08/2024	DIRECT	2,633.000	287,905	XXX	
594918-10-4	MICROSOFT CORP		07/29/2024	DIRECT	16.000	6,858	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
59522J-10-3	MID AMERICA APARTMENT COMMUNITIES		05/09/2024	DIRECT	391.000	51,967	XXX	
617446-44-8	MORGAN STANLEY		11/08/2024	DIRECT	1,826.000	167,007	XXX	
64110L-10-6	NETFLIX INC		07/29/2024	DIRECT	47.000	30,527	XXX	
654106-10-3	NIKE INC CLASS B		11/08/2024	DIRECT	1,408.000	108,455	XXX	
670346-10-5	NUCOR CORP		11/08/2024	DIRECT	132.000	20,885	XXX	
67066G-10-4	NVIDIA CORP		08/29/2024	DIRECT	766.000	97,907	XXX	
67103H-10-7	OREILLY AUTOMOTIVE INC		01/29/2024	DIRECT	18.000	18,464	XXX	
681936-10-0	OMEGA HEALTHCARE INVESTORS		11/08/2024	DIRECT	2,010.000	82,886	XXX	
68268W-10-3	ONEMAIN HOLDINGS INC		03/25/2024	DIRECT	1,656.000	82,490	XXX	
68389X-10-5	ORACLE CORPORATION		07/29/2024	DIRECT	302.000	42,515	XXX	
68902V-10-7	OTIS WORLDWIDE CORP		01/29/2024	DIRECT	303.000	26,825	XXX	
697435-10-5	PALO ALTO NETWORKS INC		07/01/2024	DIRECT	39.000	13,221	XXX	
700517-10-5	PARK HOTELS & RESORTS INC		08/29/2024	DIRECT	2,028.000	30,294	XXX	
70432V-10-2	PAYCOM SOFTWARE INC		07/29/2024	DIRECT	233.000	39,384	XXX	
718172-10-9	PHILIP MORRIS INTERNATIONAL INC		03/25/2024	DIRECT	1,294.000	118,200	XXX	
72815L-10-7	PLAYTIKA HOLDING CORP		03/25/2024	DIRECT	12,503.000	84,864	XXX	
73278L-10-5	POOL CORP		07/29/2024	DIRECT	91.000	33,689	XXX	
739128-10-6	POWELL INDUSTRIES INC		08/29/2024	DIRECT	82.000	12,532	XXX	
742718-10-9	PROCTER & GAMBLE CO/THE		01/29/2024	DIRECT	231.000	35,958	XXX	
74460D-10-9	PUBLIC STORAGE INC		05/09/2024	DIRECT	167.000	47,383	XXX	
747525-10-3	QUALCOMM INC		11/08/2024	DIRECT	397.000	68,857	XXX	
74967R-10-6	RMR GROUP INC/THE - A		07/01/2024	DIRECT	749.000	17,164	XXX	
75134P-50-1	RAMACO RESOURCES INC-B		12/16/2024	SPINOFF	22.088	209	XXX	
75134P-60-0	RAMACO RESOURCES INC-A		11/08/2024	DIRECT	1,600.000	18,828	XXX	
761152-10-7	RESMED INC		03/25/2024	DIRECT	252.000	48,386	XXX	
76665T-10-2	RILEY EXPLORATION PERMIAN IN		11/08/2024	DIRECT	2,056.000	67,628	XXX	
770323-10-3	ROBERT HALF INTL INC		08/29/2024	DIRECT	855.000	54,315	XXX	
773903-10-9	ROCKWELL AUTOMATION INC		08/29/2024	DIRECT	278.000	77,201	XXX	
79466L-30-2	SALESFORCECOM INC		11/08/2024	DIRECT	894.000	275,090	XXX	
810186-10-6	SCOTTS COMPANY (THE) CL A		07/01/2024	DIRECT	151.000	9,909	XXX	
82981J-85-1	SITE CENTERS CORP		11/08/2024	DIRECT	5,616.000	89,154	XXX	
82983N-10-8	SITIO ROYALTIES CORP-A		11/08/2024	DIRECT	4,794.000	118,135	XXX	
83088M-10-2	SKYWORKS SOLUTIONS INC		11/08/2024	DIRECT	375.000	36,406	XXX	
833445-10-9	SNOWFLAKE INC-CLASS A		11/08/2024	DIRECT	22.000	2,647	XXX	
84863T-10-6	SPOK HOLDINGS INC		08/29/2024	DIRECT	4,544.000	71,097	XXX	
855244-10-9	STARBUCKS CORP		03/25/2024	DIRECT	135.000	12,225	XXX	
85571B-10-5	STARWOOD PROPERTY TRUST INC		05/09/2024	DIRECT	703.000	14,067	XXX	
863667-10-1	STRYKER CORPORATION		11/08/2024	DIRECT	592.000	210,019	XXX	
872540-10-9	TJX COMPANIES INC		11/08/2024	DIRECT	274.000	31,670	XXX	
872590-10-4	T- MOBILE US INC		11/08/2024	DIRECT	628.000	148,059	XXX	
87266M-10-7	TPG RE FINANCE TRUST INC		03/25/2024	DIRECT	5,463.000	44,150	XXX	
876030-10-7	TAPESTRY INC		08/29/2024	DIRECT	77.000	3,117	XXX	
88160R-10-1	TESLA MOTORS INC		07/29/2024	DIRECT	4.000	931	XXX	
88579Y-10-1	3M COMPANY		03/25/2024	DIRECT	1,062.000	111,902	XXX	
892231-10-1	TOWNSQUARE MEDIA INC - CL A		11/08/2024	DIRECT	1,929.000	19,237	XXX	
90187B-80-4	TWO HARBORS INVESTMENT CORP		11/08/2024	DIRECT	1,228.000	14,668	XXX	
902681-10-5	UGI CORP		07/29/2024	DIRECT	3,352.000	80,904	XXX	
907818-10-8	UNION PACIFIC CORP		11/08/2024	DIRECT	201.000	48,719	XXX	
911312-10-6	UNITED PARCEL SERVICE-CL B		11/08/2024	DIRECT	1,009.000	142,903	XXX	
91324P-10-2	UNITEDHEALTH GROUP INC		05/09/2024	DIRECT	26.000	13,188	XXX	
91823B-10-9	UWM HOLDINGS CORP		11/08/2024	DIRECT	4,695.000	35,245	XXX	
92537N-10-8	VERTIV HOLDINGS CO		07/29/2024	DIRECT	1,164.000	96,304	XXX	
928254-10-1	VIRTU FINANCIAL INC - CLASS A		11/08/2024	DIRECT	2,819.000	96,156	XXX	
959802-10-9	WESTERN UNION COMPANY		11/08/2024	DIRECT	6,943.000	81,285	XXX	
962166-10-4	WEYERHAEUSER CO		07/29/2024	DIRECT	1,644.000	51,405	XXX	
974155-10-3	WINGSTOP INC		11/08/2024	DIRECT	304.000	107,609	XXX	
98421M-10-6	XEROX HOLDINGS CORP		11/08/2024	DIRECT	1,593.000	14,145	XXX	
98978V-10-3	ZOETIS INC		05/09/2024	DIRECT	407.000	68,198	XXX	
G39637-20-5	GOLDEN OCEAN GROUP LTD	C	11/08/2024	DIRECT	5,601.000	66,264	XXX	
G7709Q-10-4	ROYALTY PHARMA PLC- CL A	C	07/29/2024	DIRECT	846.000	24,306	XXX	
Y41053-10-2	INTERNATIONAL SEAWAYS INC	C	11/08/2024	DIRECT	2,239.000	113,742	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
5019999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded						9,011,431	XXX	0
Common Stocks - Mutual Funds - Designations Not Assigned by the SVO								
00143W-70-1	INVESCO DEVELOP MRKTS-A		12/16/2024	DIRECT	0.040	2	XXX	
315911-75-0	FIDELITY 500 INDEX-INST PRM		12/24/2024	DIRECT	17.546	3,428	XXX	
316146-18-2	FIDELITY SML CAP INDX-INS PR		12/24/2024	DIRECT	16.570	456	XXX	
316146-26-5	FIDELITY MID CAP INDX-INS PR		12/24/2024	DIRECT	49.749	1,694	XXX	
399874-78-3	AMER FND GRW FD OF AM-R5E		12/20/2024	DIRECT	114.478	8,454	XXX	
47103C-77-9	JANUS HNDRSN ENTERPRISE-S		12/10/2024	DIRECT	9.411	1,312	XXX	
55273H-54-4	MFS RESEARCH INTERNAT-R3		12/12/2024	DIRECT	100.099	2,303	XXX	
693390-44-5	PIMCO TOTAL RETURN FUND-A		12/03/2024	DIRECT	713.695	6,128	XXX	
723884-40-9	PIONEER STRATEGIC INCOME FUND		12/30/2024	DIRECT	579.138	5,494	XXX	
939330-78-3	AMER FND WASH MUT INV-R5E		12/23/2024	DIRECT	182.981	11,033	XXX	
5329999999 - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						40,304	XXX	0
Common Stocks - Exchange Traded Funds								
33939L-82-9	FLEXSHARES INTL QUALITY DVD DYN		09/30/2024	DIRECT	7,400.000	222,562	XXX	
5819999999 - Common Stocks - Exchange Traded Funds						222,562	XXX	0
5989999997 - Common Stocks - Subtotals - Common Stocks - Part 3						9,274,297	XXX	0
5989999998 - Common Stocks - Summary item from Part 5 for Common Stocks						1,506,149	XXX	0
5989999999 - Common Stocks - Subtotals - Common Stocks						10,780,446	XXX	0
5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks						10,780,446	XXX	0
6009999999 Totals						29,448,189	XXX	40,849

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
36179R-XD-6	GOVERNMENT NATL MTG ASSOC II #MA3376		12/01/2024	MBS PAYDOWN 100.0000	XXX	5,561	5,561	5,844	5,573		(12)		(12)		5,561			0	105	01/20/2046
3620AR-MG-3	GOVERNMENT NATL MTG ASSOC #737559		12/01/2024	MBS PAYDOWN 100.0000	XXX	10,296	10,296	10,576	10,314		(18)		(18)		10,296			0	208	10/15/2040
3620C4-YF-1	GOVERNMENT NATL MTG ASSOC #748710		12/01/2024	MBS PAYDOWN 100.0000	XXX	4,523	4,524	4,647	4,528		(4)		(4)		4,524			0	98	10/15/2040
3620C4-YH-7	GOVERNMENT NATL MTG ASSOC #748712		12/01/2024	MBS PAYDOWN 100.0000	XXX	8,204	8,204	8,427	8,212		(8)		(8)		8,204			0	183	10/15/2040
36241K-V7-0	GOVERNMENT NATL MTG ASSOC #782438		12/01/2024	MBS PAYDOWN 100.0000	XXX	7,994	7,994	7,986	7,994				0		7,994			0	232	10/15/2038
0109999999 - Bonds - U.S. Governments						36,578	36,579	37,480	36,621	0	(42)	0	(42)	0	36,579	0	0	0	826	XXX
Bonds - All Other Governments																				
12802D-2E-5	CAISSE DAMORT DETTE SOC	D	01/24/2024	BMO CAPITAL MARKETS CORP	XXX	983,210	1,000,000	996,850	999,572		73		73		999,645		(16,435)	(16,435)	615	05/27/2024
298785-JM-9	EUROPEAN INVESTMENT BANK	D	01/24/2024	SMBC NIKKO SECURITIES AMERICA INC.	XXX	732,255	750,000	747,323	749,531		58		58		749,589		(17,334)	(17,334)	1,422	07/24/2024
0309999999 - Bonds - All Other Governments						1,715,465	1,750,000	1,744,173	1,749,103	0	131	0	131	0	1,749,234	0	(33,769)	(33,769)	2,037	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
68587F-AF-1	OREGON EDU DISTS FULL FAITH &		06/30/2024	VARIOUS	XXX	250,000	250,000	250,000	250,000				0		250,000			0	9,050	06/30/2024
964559-W9-5	WHITE SETTLEMENT TX INDEP SCHD		08/15/2024	MATURITY 100.0000	XXX	300,000	300,000	288,507	298,047		1,953		1,953		300,000			0		08/15/2024
0709999999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						550,000	550,000	538,507	548,047	0	1,953	0	1,953	0	550,000	0	0	0	9,050	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
25477P-NT-8	DIST OF COLUMBIA HSG FIN AGY M		12/01/2024	SINKING FUND REDEMPTION 100.0000	XXX	3,602	3,613	3,613	3,613				0		3,613		(11)	(11)	64	03/01/2049
3131WR-M9-3	UMBS - POOL ZJ1284		12/01/2024	MBS PAYDOWN 100.0000	XXX	31,431	31,431	32,340	31,471		(40)		(40)		31,431			0	651	03/01/2041
3131WR-RE-7	UMBS - POOL ZJ1385		12/01/2024	MBS PAYDOWN 100.0000	XXX	3,314	3,314	3,409	3,317		(2)		(2)		3,314			0	66	03/01/2041
3131X5-3Y-6	UMBS - POOL ZK2615		12/01/2024	MBS PAYDOWN 100.0000	XXX	10,340	10,340	10,608	10,365		(25)		(25)		10,340			0	197	10/01/2025
3131X6-S6-8	UMBS - POOL ZK3241		12/01/2024	MBS PAYDOWN 100.0000	XXX	16,735	16,735	17,219	16,788		(53)		(53)		16,735			0	373	05/01/2026
3131X6-TG-5	UMBS - POOL ZK3251		12/01/2024	MBS PAYDOWN 100.0000	XXX	13,410	13,410	13,798	13,457		(47)		(47)		13,410			0	283	05/01/2026
3131X6-TY-6	UMBS - POOL ZK3267		12/01/2024	MBS PAYDOWN 100.0000	XXX	11,355	11,355	11,684	11,393		(38)		(38)		11,355			0	199	05/01/2026
3131X6-WS-5	UMBS - POOL ZK3357		12/01/2024	MBS PAYDOWN 100.0000	XXX	5,169	5,169	5,365	5,186		(17)		(17)		5,169			0	97	07/01/2026
3131XQ-2U-9	UMBS - POOL ZL8887		12/01/2024	MBS PAYDOWN 100.0000	XXX	28,744	28,744	30,271	28,809		(65)		(65)		28,744			0	432	12/01/2044
3131XT-FY-1	UMBS - POOL ZM0183		12/01/2024	MBS PAYDOWN 100.0000	XXX	15,597	15,597	16,293	15,624		(27)		(27)		15,597			0	247	09/01/2045
3131XT-PV-6	UMBS - POOL ZM0436		12/01/2024	MBS PAYDOWN 100.0000	XXX	24,738	24,738	25,585	24,763		(24)		(24)		24,738			0	516	11/01/2045
31329M-YT-1	UMBS - POOL ZA4322		12/01/2024	MBS PAYDOWN 100.0000	XXX	23,369	23,369	24,724	23,444		(75)		(75)		23,369			0	622	10/01/2043
31329N-CM-8	UMBS - POOL ZA4576		12/01/2024	MBS PAYDOWN 100.0000	XXX	42,246	42,246	43,949	42,338		(92)		(92)		42,246			0	808	10/01/2045
3132A5-E4-3	UMBS - POOL ZS4655		12/01/2024	MBS PAYDOWN 100.0000	XXX	11,481	11,481	12,055	11,505		(23)		(23)		11,481			0	224	03/01/2046
3132A9-MH-7	UMBS - POOL ZS8460		12/01/2024	MBS PAYDOWN 100.0000	XXX	15,857	15,857	16,323	15,912		(56)		(56)		15,857			0	255	04/01/2027
3132A9-MU-8	UMBS - POOL ZS8471		12/01/2024	MBS PAYDOWN 100.0000	XXX	12,262	12,262	12,733	12,307		(45)		(45)		12,262			0	162	09/01/2027
3132A9-MV-6	UMBS - POOL ZS8472		12/01/2024	MBS PAYDOWN 100.0000	XXX	52,706	52,706	54,764	52,895		(189)		(189)		52,706			0	698	10/01/2027
3138EN-NY-1	UMBS - POOL AL5806		12/01/2024	MBS PAYDOWN 100.0000	XXX	80,108	80,108	84,727	80,576		(468)		(468)		80,108			0	1,421	09/01/2029
3138EN-WW-5	UMBS - POOL AL6060		12/01/2024	MBS PAYDOWN 100.0000	XXX	16,527	16,527	17,635	16,581		(54)		(54)		16,527			0	386	11/01/2044
3138WA-WV-5	UMBS - POOL AS1559		12/01/2024	MBS PAYDOWN 100.0000	XXX	12,550	12,550	13,262	12,575		(25)		(25)		12,550			0	338	01/01/2044
3138WF-UV-6	UMBS - POOL AS5995		12/01/2024	MBS PAYDOWN 100.0000	XXX	32,679	32,679	34,063	32,763		(84)		(84)		32,679			0	628	10/01/2045
3138Y6-NS-9	UMBS - POOL AX4900		12/01/2024	MBS PAYDOWN 100.0000	XXX	45,936	45,936	48,028	46,027		(91)		(91)		45,936			0	932	12/01/2044
3138YW-KA-4	UMBS - POOL AZ4788		12/01/2024	MBS PAYDOWN 100.0000	XXX	8,354	8,354	8,929	8,366		(12)		(12)		8,354			0	214	10/01/2045
3140QH-MJ-1	UMBS - POOL CA9360		12/01/2024	MBS PAYDOWN 100.0000	XXX	92,256	92,256	96,984	92,506		(250)		(250)		92,256			0	1,332	03/01/2041
3140XJ-JR-5	UMBS - POOL FS2971		12/01/2024	MBS PAYDOWN 100.0000	XXX	70,294	70,294	67,833	70,181		113		113		70,294			0	1,934	10/01/2052
3140XN-C5-1	UMBS - POOL FS6391		12/01/2024	MBS PAYDOWN 100.0000	XXX	7,914	7,914	8,060					0		7,914			0	36	11/01/2038
31419A-Y3-5	UMBS - POOL AE0729		12/01/2024	MBS PAYDOWN 100.0000	XXX	13,376	13,376	13,984	13,444		(68)		(68)		13,376			0	282	01/01/2026
31419A-YA-9	UMBS - POOL AE0704		12/01/2024	MBS PAYDOWN 100.0000	XXX	9,504	9,505	9,931	9,558		(54)		(54)		9,505			0	188	01/01/2026
49151F-XK-1	KENTUCKY ST PROPERTY & BLDGS C		05/01/2024	MATURITY 100.0000	XXX	300,000	300,000	300,000	300,000				0		300,000			0	4,689	05/01/2024
57419R-L8-6	MARYLAND ST CMNTY DEV ADMIN DE		08/30/2024	SINKING FUND REDEMPTION 100.0000	XXX	15,000	15,000	15,000	15,000				0		15,000			0	10,148	09/01/2048
59333P-V3-9	MIAMI-DADE CNTY FL AVIATION RE		10/01/2024	MATURITY 100.0000	XXX	750,000	750,000	750,000	750,000				0		750,000			0	18,780	10/01/2024
64972C-M6-7	NEW YORK CITY NY HSG DEV CORP		12/01/2024	SINKING FUND REDEMPTION 100.0000	XXX	4,359	4,359	4,359	4,359				0		4,359			0	74	10/01/2046
67756A-2R-2	OHIO ST HGR EDUCTNL FAC COMMIS		01/01/2024	MATURITY 100.0000	XXX	500,000	500,000	542,195	500,000				0		500,000			0	10,373	01/01/2024
0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						2,281,213	2,281,225	2,349,723	2,275,123	0	(1,811)	0	(1,811)	0	2,281,225	0	(11)	(11)	57,649	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
01750C-AE-3	ALLEGRO CLO LTD 18-1A B		06/25/2024	SECURITY CALLED AT 100.00000000 100.0000	XXX	1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	51,013	06/13/2031
03464K-AA-6	ANGEL OAK MORTGAGE TRUST 19-5 A1		12/01/2024	MBS PAYDOWN 100.0000	XXX	18,799	18,799	18,810	18,799				0		18,799			0	245	10/25/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
034944-AA-6	ANGEL OAK MORTGAGE TRUST 24-6 A1		12/01/2024	MBS PAYDOWN 100.0000	XXX	41,234	41,234	39,777			53		53		41,234			0	501	11/25/2067
042858-AA-8	ARROYO MORTGAGE TRUST 19-2 A1		12/01/2024	MBS PAYDOWN 100.0000	XXX	32,537	32,537	32,537	32,537				0		32,537			0	563	04/25/2049
05492P-AU-2	BANC OF AMERICA MERRILL LYNCH 19-BPR BMP		11/07/2024	SECURITY CALLED AT 100.00000000 100.0000	XXX	1,000,000	1,000,000	1,029,991	1,005,171		(5,171)		(5,171)		1,000,000			0	32,899	11/05/2032
055983-AA-8	BSPRT ISSUER LTD 22-FL8 A		12/15/2024	MBS PAYDOWN 100.0000	XXX	118,169	118,169	118,169	118,169				0		118,169			0	6,658	02/15/2037
07336N-AA-7	BAYVIEW MSR OPPORTUNITY MASTER 22-2 A1		12/01/2024	MBS PAYDOWN 100.0000	XXX	121,494	121,494	122,292	121,524		(30)		(30)		121,494			0	2,092	12/25/2051
09228Y-AB-8	BLACKBIRD CAPITAL AIRCRAFT 16-1A A		12/15/2024	MBS PAYDOWN 100.0000	XXX	119,462	119,462	119,462	119,301		162		162		119,462			0	2,664	12/16/2041
12510H-AD-2	CAPITAL AUTOMOTIVE REIT 20-1A A4		10/03/2024	VARIOUS	XXX	493,646	493,646	493,562	493,626		13		13		493,639		7	7	12,575	02/15/2050
12510H-AV-2	CAPITAL AUTOMOTIVE REIT 24-2A A1		12/15/2024	MBS PAYDOWN 100.0000	XXX	11,667	11,667	11,328			36		36		11,667			0	149	05/15/2054
12510H-BA-7	CAPITAL AUTOMOTIVE REIT 24-3A A2		12/15/2024	MBS PAYDOWN 100.0000	XXX	2,344	2,344	2,262			5		5		2,344			0	13	10/15/2054
126438-AA-8	CREDIT SUISSE MORTGAGE TRUST 20-NET A		12/01/2024	MBS PAYDOWN 100.0000	XXX	253,568	253,568	261,175	254,628		(1,060)		(1,060)		253,568			0	3,325	08/15/2037
16159P-AN-9	CHASE MORTGAGE FINANCE CORPORA 23-1 A6		12/01/2024	MBS PAYDOWN 100.0000	XXX	65,765	65,765	64,234	65,699		66		66		65,765			0	2,526	06/25/2054
20268W-AA-2	COMMONBOND STUDENT LOAN TRUST 21-AGS A		12/25/2024	MBS PAYDOWN 100.0000	XXX	78,343	78,343	78,325	78,284		59		59		78,343			0	499	03/25/2052
21872U-AA-2	COLONY AMERICAN FINANCE LTD 20-1 A1		11/01/2024	MBS PAYDOWN 100.0000	XXX	74,239	74,239	74,239	74,239				0		74,239			0	680	03/15/2050
21873A-AA-5	COLONY AMERICAN FINANCE LTD 20-4 A		12/01/2024	MBS PAYDOWN 100.0000	XXX	66,179	66,179	66,178	66,179				0		66,179			0	357	12/15/2052
233046-AL-5	DB MASTER FINANCE LLC 19-1A A23		11/20/2024	MBS PAYDOWN 100.0000	XXX	5,000	5,000	5,000	5,000				0		5,000			0	136	05/20/2049
254687-FK-7	WALT DISNEY COMPANY/THE		01/24/2024	BARCLAYS CAPITAL INC.	XXX	489,340	500,000	497,960	499,717		30		30		499,747		(10,407)	(10,407)	3,549	08/30/2024
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER LL 17-1A A23		01/25/2024	MBS PAYDOWN 100.0000	XXX	625	625	625	625				0		625			0	6	07/25/2047
25755T-AL-4	DOMINOS PIZZA MASTER ISSUER LL 19-1A A2		01/25/2024	MBS PAYDOWN 100.0000	XXX	625	625	625	625				0		625			0	6	10/25/2049
302985-AC-0	FWD SECURITIZATION TRUST 2020- 20-INV1 A		09/06/2024	VARIOUS	XXX	57,462	56,740	56,733	56,740				0		56,740			0	1,703	01/25/2050
34417M-AB-3	FOCUS BRANDS FUNDING LLC 17-1A A2II		10/30/2024	MBS PAYDOWN 100.0000	XXX	2,500	2,500	2,500	2,500				0		2,500			0	80	04/30/2047
35564K-EL-9	STRUCTURED AGENCY CREDIT RISK 21-DNA3 M2		05/09/2024	TENDER OFFER	XXX	257,345	250,000	250,000	250,000				0		250,000		7,345	7,345	7,225	10/25/2033
36167C-AA-4	GCAT 19-RPL1 A1		12/01/2024	MBS PAYDOWN 100.0000	XXX	42,939	42,939	43,060	42,954		(15)		(15)		42,939			0	628	10/25/2068
36249K-AG-5	GS MORTGAGE SECURITIES TRUST 10 C1 B		12/01/2024	MBS PAYDOWN 100.0000	XXX	60,264	60,264	62,071	60,312		(48)		(48)		60,264			0	1,699	08/10/2043
36267E-AD-3	GS MORTGAGE-BACKED SECURITIES 22-PJ2 A4		12/01/2024	MBS PAYDOWN 100.0000	XXX	119,477	119,477	89,766	118,338		1,139		1,139		119,477			0	1,635	06/25/2052
38141G-YE-8	GOLDMAN SACHS GROUP INC		01/24/2024	MORGAN STANLEY & CO. LLC	XXX	250,028	250,000	250,000	250,000				0		250,000		28	28	1,858	09/10/2024
40431J-AF-0	HSI ASSET SECURITIZATION CORP 07 OPT1 M1		11/25/2024	MBS PAYDOWN 0.0000	XXX		9,750	53					0					0		12/25/2036
43283J-AA-4	HILTON GRAND VACATIONS TRUST 24-2A A		12/25/2024	MBS PAYDOWN 100.0000	XXX	97,241	97,241	97,224			321		321		97,241			0	1,733	03/25/2038
43732V-AC-0	HOME PARTNERS OF AMERICA TRUST 21-2 C		10/01/2024	MBS PAYDOWN 100.0000	XXX	1,258	1,258	1,258	1,258				0		1,258			0	12	12/17/2026
43990E-AA-9	HORIZON AIRCRAFT FINANCE 24-1 A	D	12/15/2024	MBS PAYDOWN 100.0000	XXX	6,250	6,250	6,250			13		13		6,250			0	54	09/15/2049
46653X-AD-2	JP MORGAN MORTGAGE TRUST 21-INV5 A2		12/01/2024	MBS PAYDOWN 100.0000	XXX	42,241	42,241	36,217			182		182		42,241			0	558	12/25/2051
46655G-AD-7	JP MORGAN MORTGAGE TRUST 22-4 A3		12/01/2024	MBS PAYDOWN 100.0000	XXX	180,221	180,221	146,542	178,924		1,297		1,297		180,221			0	2,914	10/25/2052
50219Q-AC-8	LSTAR COMMERCIAL MORTGAGE TRUS 16-4 A2		12/01/2024	MBS PAYDOWN 100.0000	XXX	34,400	34,400	33,841	34,358		42		42		34,400			0	473	03/10/2049
55037L-AA-2	LUNAR AIRCRAFT 2020-1 LIMITED 20-1A A		12/15/2024	MBS PAYDOWN 100.0000	XXX	63,524	63,524	63,523	63,451		73		73		63,524			0	1,203	02/15/2045
55037L-AB-0	LUNAR AIRCRAFT 2020-1 LIMITED 20-1A B		12/15/2024	MBS PAYDOWN 100.0000	XXX	1,503	1,503	1,461			1		1		1,503			0	5	02/15/2045
55284J-AA-7	MF1 MULTIFAMILY HOUSING MORTGA 22-FL8 A		12/17/2024	MBS PAYDOWN 100.0000	XXX	100,168	100,168	100,168	100,168				0		100,168			0	4,736	02/19/2037
553890-AB-3	MVW OWNER TRUST 24-2A B		12/20/2024	MBS PAYDOWN 100.0000	XXX	20,224	20,224	20,223			48		48		20,224			0	163	03/20/2042
59166B-AA-9	METLIFE SECURITIZATION TRUST 17-1A A		12/01/2024	MBS PAYDOWN 100.0000	XXX	42,275	42,275	42,714	42,324		(49)		(49)		42,275			0	646	04/25/2055
59217G-EN-5	MET LIFE GLOB FUNDING I		06/07/2024	MATURITY 100.0000	XXX	1,000,000	1,000,000	998,960	999,849		151		151		1,000,000			0	2,750	06/07/2024
61747Y-EA-9	MORGAN STANLEY		05/30/2024	PREREFUNDED	XXX	750,000	750,000	750,000	750,000				0		750,000			0	2,963	05/30/2025
61771Q-AJ-0	MORGAN STANLEY RESIDENTIAL MOR 20-1 A2A		12/01/2024	MBS PAYDOWN 100.0000	XXX	11,581	11,581	12,016	11,595		(14)		(14)		11,581			0	152	12/25/2050
63942B-AA-2	NAVIENT STUDENT LOAN TRUST 21-A A		12/15/2024	MBS PAYDOWN 100.0000	XXX	19,093	19,093	19,090	19,087		6		6		19,093			0	85	05/15/2069
63942M-AA-8	NAVIENT STUDENT LOAN TRUST 22-A A		12/15/2024	MBS PAYDOWN 100.0000	XXX	54,383	54,383	54,382	54,340		43		43		54,383			0	651	07/15/2070
67648B-AA-0	BAYVIEW MSR OPPORTUNITY MASTER 22-1 A1		12/01/2024	MBS PAYDOWN 100.0000	XXX	59,765	59,765	60,764	59,807		(42)		(42)		59,765			0	944	12/25/2051

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
										Change in Book/Adjusted Carrying Value										
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
68902V-AH-0	OTIS WORLDWIDE CORP		01/24/2024	MARKETAXESS	XXX	240,628	250,000	249,998	250,000				0		250,000		(9,373)	(9,373)	1,585	04/05/2025
72703P-AD-5	PLANET FITNESS MASTER ISSUER L 22-1A A2I		12/05/2024	MBS PAYDOWN 100.0000	XXX	5,000	5,000	5,000	5,000				0		5,000			0	102	12/05/2051
74331F-AA-9	PROGRESS RESIDENTIAL TRUST 21-SFR1 A		12/01/2024	MBS PAYDOWN 100.0000	XXX	899	900	899	900				0		900			0	9	04/17/2038
74333D-AA-2	PROGRESS RESIDENTIAL TRUST 21-SFR2 A		12/01/2024	MBS PAYDOWN 100.0000	XXX	284,748	284,748	284,744	284,747		1		1		284,748			0	2,815	04/19/2038
74333L-AA-4	PROGRESS RESIDENTIAL TRUST 20-SFR2 A		07/01/2024	MBS PAYDOWN 100.0000	XXX	249,426	249,426	249,421	249,421		5		5		249,426			0	3,021	06/17/2037
753917-AV-5	RATE MORTGAGE TRUST 24-J2 A20		12/01/2024	MBS PAYDOWN 100.0000	XXX	47,851	47,851	46,954			41		41		47,851			0	765	07/25/2054
78449A-AA-0	SLAM 2021-1 LLC 21-1A A		12/15/2024	MBS PAYDOWN 100.0000	XXX	46,875	46,875	46,873	46,833		42		42		46,875			0	619	06/15/2046
81746D-AU-4	SEQUOIA MORTGAGE TRUST 17-5 A19		12/01/2024	MBS PAYDOWN 100.0000	XXX	6,047	6,047	6,071	6,048		(1)		(1)		6,047			0	102	08/25/2047
81746H-BT-7	SEQUOIA MORTGAGE TRUST 17-CH1 A20		12/01/2024	MBS PAYDOWN 100.0000	XXX	1,783	1,783	1,793	1,785		(1)		(1)		1,783			0	45	08/25/2047
81746X-AU-0	SEQUOIA MORTGAGE TRUST 17-3 A19		12/01/2024	MBS PAYDOWN 100.0000	XXX	3,980	3,980	3,910	3,976		4		4		3,980			0	66	04/25/2047
81746Y-AU-8	SEQUOIA MORTGAGE TRUST 19-2 A19		12/01/2024	MBS PAYDOWN 100.0000	XXX	3,019	3,019	3,057	3,022		(3)		(3)		3,019			0	62	06/25/2049
81748X-AA-2	SEQUOIA MORTGAGE TRUST 21-5 A1		12/01/2024	MBS PAYDOWN 100.0000	XXX	28,190	28,191	28,481	28,202		(12)		(12)		28,191			0	360	07/25/2051
82650D-AA-0	SIERRA RECEIVABLES FUNDING CO 24-2A A		12/20/2024	MBS PAYDOWN 100.0000	XXX	231,297	231,298	231,241			561		561		231,298			0	2,707	06/20/2041
82652M-AB-6	SIERRA RECEIVABLES FUNDING CO 19-2A B		07/20/2024	MBS PAYDOWN 100.0000	XXX	59,800	59,800	59,944	59,788		11		11		59,800			0	868	05/20/2036
83100A-AA-0	SLAM LLC 24-1A A		12/15/2024	MBS PAYDOWN 100.0000	XXX	7,921	7,921	7,921			16		16		7,921			0	70	09/15/2049
83546D-AN-8	SONIC CAPITAL LLC 21-1A A2I		12/20/2024	MBS PAYDOWN 100.0000	XXX	5,000	5,000	5,000	5,000				0		5,000			0	59	08/20/2051
85209F-AA-4	SPRUCE HILL MORTGAGE LOAN TRUS 20-SH1 A1		03/01/2024	MBS PAYDOWN 100.0000	XXX	1,391	1,391	1,394	1,391				0		1,391			0	6	01/28/2050
85209F-AC-0	SPRUCE HILL MORTGAGE LOAN TRUS 20-SH1 A3		03/01/2024	MBS PAYDOWN 100.0000	XXX	3,191	3,191	3,197	3,191				0		3,191			0	15	01/28/2050
89175M-AA-1	TOWD POINT MORTGAGE TRUST 18-3 A1		12/01/2024	MBS PAYDOWN 100.0000	XXX	29,994	29,994	30,005	29,994				0		29,994			0	614	05/25/2058
89175T-AA-6	TOWD POINT MORTGAGE TRUST 18-4 A1		12/01/2024	MBS PAYDOWN 100.0000	XXX	19,390	19,390	18,802	19,348		41		41		19,390			0	338	06/25/2058
89178B-AA-2	TOWD POINT MORTGAGE TRUST 19-4 A1		12/01/2024	MBS PAYDOWN 100.0000	XXX	34,670	34,670	35,006	34,710		(40)		(40)		34,670			0	537	10/25/2059
89179J-AA-4	TOWD POINT MORTGAGE TRUST 20-4 A1		12/01/2024	MBS PAYDOWN 100.0000	XXX	33,177	33,177	33,805	33,239		(62)		(62)		33,177			0	313	10/25/2060
89180D-AA-4	TOWD POINT ASSET FUNDING LLC 21-HE1 A1		12/01/2024	MBS PAYDOWN 100.0000	XXX	27,326	27,326	27,326	27,326				0		27,326			0	136	02/25/2063
89183G-AA-4	TOWD POINT MORTGAGE TRUST 24-4 A1A		12/01/2024	MBS PAYDOWN 100.0000	XXX	12,272	12,272	12,036			2		2		12,272			0	71	10/27/2064
89183G-AB-2	TOWD POINT MORTGAGE TRUST 24-4 A1B		12/01/2024	MBS PAYDOWN 100.0000	XXX	12,272	12,272	11,952			2		2		12,272			0	71	10/27/2064
92212K-AA-4	VANTAGE DATA CENTERS LLC 19-1A A2		06/20/2024	VARIOUS	XXX	717,500	717,500	717,501	717,501				0		717,501		(1)	(1)	11,264	07/15/2044
92556V-AB-2	VIATRIS INC		09/10/2024	TENDER OFFER	XXX	244,415	250,000	249,450	249,833		80		80		249,913		(5,498)	(5,498)	3,025	06/22/2025
92939F-AT-6	WF-RBS COMMERCIAL MORTGAGE TR 14 C21 A4		05/01/2024	MBS PAYDOWN 100.0000	XXX	619,773	619,773	625,955	619,773				0		619,773			0	7,458	08/15/2047
95058X-AE-8	WENDYS FUNDING LLC 18-1A A2II		12/15/2024	MBS PAYDOWN 100.0000	XXX	2,531	2,531	2,531	2,531				0		2,531			0	61	03/15/2048
95058X-AK-4	WENDYS FUNDING LLC 21-1A A2I		12/15/2024	MBS PAYDOWN 100.0000	XXX	5,182	5,182	5,182	5,182				0		5,182			0	77	06/15/2051
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						10,252,726	10,280,001	10,240,816	9,738,869	0	(2,002)	0	(2,002)	0	10,269,905	0	(17,899)	(17,899)	192,567	XXX
2509999997 - Bonds - Subtotals - Bonds - Part 4						14,835,982	14,897,805	14,910,699	14,347,763	0	(1,771)	0	(1,771)	0	14,886,943	0	(51,679)	(51,679)	262,129	XXX
2509999999 - Bonds - Subtotals - Bonds						14,835,982	14,897,805	14,910,699	14,347,763	0	(1,771)	0	(1,771)	0	14,886,943	0	(51,679)	(51,679)	262,129	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																				
001055-10-2	AFLAC INC		10/08/2024	VARIOUS	632.000	56,677	XXX	40,858	52,140	(11,282)			(11,282)		40,858		15,819	15,819	499	XXX
00109K-10-5	AFC GAMMA INC		10/08/2024	VARIOUS	3,026.000	55,961	XXX	51,785	44,674	(2,464)			(2,464)		51,785		4,175	4,175	4,590	XXX
00123Q-10-4	AMERICAN CAPITAL AGENCY CORP		03/25/2024	VARIOUS	8,004.000	78,616	XXX	73,600	78,519	(4,919)			(4,919)		73,600		5,016	5,016	2,705	XXX
002824-10-0	ABBOTT LABORATORIES		07/29/2024	VARIOUS	1,309.000	142,590	XXX	134,090	144,082	(9,992)			(9,992)		134,090		8,500	8,500	1,241	XXX
00287Y-10-9	ABBVIE INC		10/08/2024	VARIOUS	1,094.000	193,965	XXX	102,831	169,537	(66,706)			(66,706)		102,831		91,134	91,134	2,724	XXX
00508Y-10-2	ACUITY BRANDS INC		11/08/2024	DIRECT	32.000	10,474	XXX	5,984	6,555	(571)			(571)		5,984		4,490	4,490	19	XXX
00724F-10-1	ADOBE SYSTEMS INC		11/08/2024	DIRECT	46.000	22,297	XXX	11,280	27,444	(16,164)			(16,164)		11,280		11,017	11,017		XXX
007903-10-7	ADVANCED MICRO DEVICES		10/08/2024	DIRECT	71.000	11,766	XXX	7,513	10,466	(2,953)			(2,953)		7,513		4,253	4,253		XXX
00790R-10-4	ADVANCED DRAINAGE SYSTEMS IN		08/29/2024	DIRECT	372.000	62,092	XXX	42,403	52,318	(9,916)			(9,916)		42,403		19,689	19,689	54	XXX
00846U-10-1	AGILENT TECHNOLOGIES INC		04/08/2024	DIRECT	171.000	23,644	XXX	20,339	23,774	(3,435)			(3,435)		20,339		3,305	3,305	61	XXX
02079K-10-7	ALPHABET INC - CL C		04/08/2024	DIRECT	462.000	70,036	XXX	25,136	65,110	(39,973)			(39,973)		25,136		44,900	44,900		XXX
02079K-30-5	ALPHABET INC - CL A		08/29/2024	DIRECT	1,482.000	222,925	XXX	130,261	207,021	(76,760)			(76,760)		130,261		92,664	92,664	12	XXX
02209S-10-3	ALTRIA GROUP INC		10/08/2024	VARIOUS	2,446.000	108,606	XXX	111,715	98,672	13,044			13,044		111,715		(3,110)	(3,110)	7,682	XXX
02215L-20-9	KINETIK HOLDINGS INC		04/08/2024	DIRECT	301.000	11,780	XXX	10,362	10,053	309			309		10,362		1,418	1,418	226	XXX
023135-10-6	AMAZON.COM INC		10/08/2024	DIRECT	1,648.000	296,360	XXX	185,519	250,397	(64,878)			(64,878)		185,519		110,840	110,840		XXX
02665T-30-6	AMERICAN HOMES 4 RENT - A		03/25/2024	DIRECT	2,699.000	97,116	XXX	93,389	97,056	(3,667)			(3,667)		93,389		3,727	3,727	702	XXX
03027X-10-0	AMERICAN TOWER CORP		07/01/2024	DIRECT	91.000	17,712	XXX	15,228	19,645	(4,417)			(4,417)		15,228		2,484	2,484	391	XXX
03073E-10-5	CENCORA		10/08/2024	DIRECT	173.000	38,514	XXX	38,152	16,841	(757)			(757)		38,152		362	362	168	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
031162-10-0	AMGEN INC		03/25/2024	VARIOUS	1,147.000	322,118	XXX	270,838	330,359	(59,521)			(59,521)		270,838		51,280	51,280	2,581	XXX
03464Y-10-8	ANGEL OAK MORTGAGE REIT INC		10/08/2024	DIRECT	2,572.000	27,513	XXX	20,318	27,263	(6,946)			(6,946)		20,318		7,195	7,195	1,448	XXX
036752-10-3	ANTHEM INC		02/23/2024	DIRECT	18.000	9,253	XXX	8,346	8,488	(142)			(142)		8,346		908	908		XXX
03676B-10-2	ANTERO MIDSTREAM CORP		11/08/2024	DIRECT	1,025.000	15,062	XXX	14,277					0		14,277		785	785	448	XXX
03743Q-10-8	APA CORP		03/25/2024	VARIOUS	1,865.000	62,913	XXX	60,984	66,916	(5,932)			(5,932)		60,984		1,929	1,929	466	XXX
03769M-10-6	APOLLO GLOBAL MANAGEMENT INC		08/29/2024	DIRECT	87.000	9,851	XXX	10,272					0		10,272		(421)	(421)	40	XXX
037833-10-0	APPLE INC		11/08/2024	DIRECT	3,923.000	730,689	XXX	164,384	755,295	(590,912)			(590,912)		164,384		566,305	566,305	1,394	XXX
038222-10-5	APPLIED MATERIALS INC		04/08/2024	DIRECT	135.000	28,218	XXX	5,301	21,879	(16,579)			(16,579)		5,301		22,917	22,917	43	XXX
03940R-10-7	ARCH RESOURCES INC		11/08/2024	DIRECT	484.000	77,793	XXX	68,794	80,315	(11,521)			(11,521)		68,794		8,999	8,999	1,280	XXX
04013V-10-8	ARES COMMERCIAL REAL ESTATE		08/29/2024	DIRECT	6,554.000	45,290	XXX	51,672					0		51,672		(6,382)	(6,382)	2,348	XXX
040413-20-5	ARISTA NETWORKS INC		10/08/2024	DIRECT	25.000	10,005	XXX	3,774	5,888	(2,113)			(2,113)		3,774		6,231	6,231		XXX
049468-10-1	ATLASSIAN CORP PLC-CLASS A		08/29/2024	DIRECT	76.000	14,472	XXX	13,332	18,077	(4,746)			(4,746)		13,332		1,140	1,140		XXX
052769-10-6	AUTODESK INC		02/23/2024	DIRECT	43.000	11,059	XXX	8,618	10,470	(1,852)			(1,852)		8,618		2,441	2,441		XXX
053015-10-3	AUTOMATIC DATA PROCESSING		04/08/2024	VARIOUS	317.000	79,537	XXX	63,362	73,851	(10,489)			(10,489)		63,362		16,175	16,175	722	XXX
053332-10-2	AUTOZONE INC		04/08/2024	DIRECT	7.000	21,532	XXX	18,199	15,514	(108)			(108)		18,199		3,333	3,333		XXX
053484-10-1	AVALONBAY COMMUNITIES INC		10/08/2024	DIRECT	107.000	23,377	XXX	19,301	20,033	(732)			(732)		19,301		4,077	4,077	722	XXX
05580M-10-8	B RILEY FINANCIAL INC		08/29/2024	DIRECT	1,051.000	8,871	XXX	24,731	22,060	2,670			2,670		24,731		(15,860)	(15,860)	833	XXX
064058-10-0	BANK OF NEW YORK MELLON CORP		04/08/2024	DIRECT	546.000	31,126	XXX	23,563	28,419	(4,856)			(4,856)		23,563		7,563	7,563	229	XXX
070830-10-4	BATH & BODY WORKS INC		10/08/2024	DIRECT	1,218.000	46,541	XXX	52,718	52,569	149			149		52,718		(6,177)	(6,177)	391	XXX
08265T-20-8	BENTLEY SYSTEMS INC-CLASS B		10/08/2024	DIRECT	978.000	48,759	XXX	37,366	51,032	(13,666)			(13,666)		37,366		11,394	11,394	98	XXX
084670-70-2	BERKSHIRE HATHAWAY INC-CL B		10/08/2024	DIRECT	80.000	36,302	XXX	25,290	28,533	(3,243)			(3,243)		25,290		11,012	11,012		XXX
08579X-10-1	BERRY CORP		07/29/2024	DIRECT	5,689.000	36,926	XXX	45,275					0		45,275		(8,349)	(8,349)	683	XXX
086516-10-1	BEST BUY CO INC		10/08/2024	DIRECT	506.000	43,109	XXX	36,079	39,610	(3,531)			(3,531)		36,079		7,030	7,030	1,206	XXX
09290D-10-1	BLACKROCK INC		03/25/2024	DIRECT	253.000	207,484	XXX	164,852	205,385	(40,533)			(40,533)		164,852		42,632	42,632	1,290	XXX
093671-10-5	H&R BLOCK INC		02/23/2024	DIRECT	384.000	18,857	XXX	8,383	18,574	(10,191)			(10,191)		8,383		10,474	10,474	123	XXX
097023-10-5	BOEING CO/THE		05/09/2024	DIRECT	21.000	3,811	XXX	4,390	4,692	(876)			(876)		4,390		(579)	(579)		XXX
09857L-10-8	BOOKING HOLDINGS INC		10/08/2024	DIRECT	6.000	25,398	XXX	21,706					0		21,706		3,692	3,692	105	XXX
103304-10-1	BOYD GAMING CORP		03/25/2024	VARIOUS	345.000	21,905	XXX	16,927	21,600	(4,674)			(4,674)		16,927		4,978	4,978	114	XXX
10949T-10-9	BRIGHTSPIRE CAPITAL INC		08/29/2024	DIRECT	5,246.000	36,323	XXX	37,703	31,918	11			11		37,703		(1,379)	(1,379)	1,424	XXX
110122-10-8	BRISTOL-MYERS SQUIBB CO		10/08/2024	VARIOUS	3,696.000	183,928	XXX	255,145	189,642	65,503			65,503		255,145		(71,217)	(71,217)	4,745	XXX
11120U-10-5	BRIXMOR PROPERTY GROUP INC		01/29/2024	DIRECT	928.000	20,831	XXX	19,759	21,595	(1,836)			(1,836)		19,759		1,073	1,073	253	XXX
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIO		02/23/2024	DIRECT	131.000	26,393	XXX	23,139	26,953	(3,814)			(3,814)		23,139		3,255	3,255	105	XXX
11135F-10-1	BROADCOM INC		11/08/2024	DIRECT	1,161.000	636,673	XXX	132,017	1,095,792	(963,775)			(963,775)		132,017		504,656	504,656	2,740	XXX
11284V-10-5	BROOKFIELD RENEWABLE COR-A		01/29/2024	DIRECT	446.000	12,563	XXX	11,655	12,840	(1,186)			(1,186)		11,655		908	908		XXX
125269-10-0	CF INDUSTRIES HOLDINGS INC		11/08/2024	DIRECT	637.000	53,061	XXX	41,667	50,642	(8,975)			(8,975)		41,667		11,394	11,394	531	XXX
126408-10-3	CSX CORP		04/08/2024	DIRECT	127.000	4,577	XXX	4,074	4,403	(329)			(329)		4,074		502	502	15	XXX
127387-10-8	CADENCE DESIGN SYSTEMS INC		07/29/2024	DIRECT	85.000	24,797	XXX	19,059	23,151	(4,093)			(4,093)		19,059		5,738	5,738		XXX
128030-20-2	CAL-MAINE FOODS INC		03/25/2024	DIRECT	1,925.000	114,486	XXX	87,848	110,476	(22,627)			(22,627)		87,848		26,638	26,638	223	XXX
134429-10-9	CAMPBELL SOUP CO		02/23/2024	DIRECT	498.000	21,134	XXX	22,093	21,529	564			564		22,093		(959)	(959)	184	XXX
14149Y-10-8	CARDINAL HEALTH INC		02/23/2024	DIRECT	236.000	25,506	XXX	12,273	23,789	(11,516)			(11,516)		12,273		13,233	13,233	118	XXX
146229-10-9	CARTERS INC		07/29/2024	DIRECT	878.000	57,877	XXX	58,855	65,753	(6,898)			(6,898)		58,855		(978)	(978)	1,140	XXX
149123-10-1	CATERPILLAR INC		10/08/2024	DIRECT	116.000	40,772	XXX	28,029	34,298	(6,268)			(6,268)		28,029		12,743	12,743	286	XXX
16119P-10-8	CHARTER COMMUNICATIONS INC - A		02/23/2024	DIRECT	58.000	17,675	XXX	18,373	22,543	(4,171)			(4,171)		18,373		(697)	(697)		XXX
166764-10-0	CHEVRON CORP		03/25/2024	DIRECT	230.000	35,121	XXX	34,649	34,307	342			342		34,649		472	472	210	XXX
169656-10-5	CHIPOTLE MEXICAN GRILL-CL A		02/23/2024	DIRECT	8.000	21,173	XXX	16,272	18,296	(2,023)			(2,023)		16,272		4,901	4,901		XXX
169905-10-6	CHOICE HOTELS INTL INC		03/25/2024	DIRECT	403.000	50,710	XXX	45,687	45,660	27			27		45,687		5,023	5,023	116	XXX
17275R-10-2	CISCO SYSTEMS INC		02/23/2024	DIRECT	357.000	17,438	XXX	6,234	18,036	(11,802)			(11,802)		6,234		11,205	11,205	139	XXX
172967-42-4	CITIGROUP INC		08/29/2024	DIRECT	1,314.000	79,168	XXX	60,920	67,592	(6,672)			(6,672)		60,920		18,248	18,248	1,098	XXX
17888H-10-3	CIVITAS RESOURCES INC		03/25/2024	DIRECT	886.000	63,004	XXX	60,033	60,585	(552)			(552)		60,033		2,971	2,971	883	XXX
18467V-10-9	CLEAR SECURE INC -CLASS A		11/08/2024	DIRECT	1,461.000	35,943	XXX	31,568					0		31,568		4,375	4,375	642	XXX
18539C-20-4	CLEARWAY ENERGY INC-C		04/08/2024	DIRECT	644.000	15,383	XXX	12,689	17,665	(4,976)			(4,976)		12,689		2,694	2,694	260	XXX
189054-10-9	CLOROX COMPANY		10/08/2024	DIRECT	424.000	64,040	XXX	65,558	60,458	5,100			5,100		65,558		(1,518)	(1,518)	1,077	XXX
191216-10-0	COCA-COLA CO/THE		10/08/2024	DIRECT	1,987.000	123,263	XXX	121,691	117,094	4,598			4,598		121,691		1,571	1,571	1,504	XXX
197236-10-2	COLUMBIA BANKING SYSTEM INC		03/25/2024	DIRECT	2,630.000	51,848	XXX	56,970	70,168	(13,198)			(13,198)		56,970		(5,122)	(5,122)	396	XXX
20030N-10-1	COMCAST CORP - CL A		10/08/2024	DIRECT	2,575.000	106,362	XXX	97,625	112,914	(15,289)			(15,289)		97,625		8,738	8,738	1,595	XXX
200340-10-7	COMERICA INC		04/08/2024	DIRECT	506.000	26,106	XXX	21,064	28,240	(7,176)			(7,176)		21,064		5,042	5,042	526	XXX
200525-10-3	COMMERCE BANCSHARES INC		02/23/2024	VARIOUS	345.100	17,920	XXX	17,789	18,432	(643)			(643)		17,789		131	131		XXX
209115-10-4	CONSOLIDATED EDISON INC		10/08/2024	DIRECT	85.000	8,678	XXX	6,913	7,732	(819)			(819)		6,913		1,765	1,765	212	XXX
21036P-10-8	CONSTELLATION BRANDS INC		07/29/2024	DIRECT	9.000	2,222	XXX	2,136	2,176	(40)			(40)		2,136		86	86	17	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
21871X-10-9	COREBRIDGE FINANCIAL INC		11/08/2024	DIRECT	3,855.000	112,880	XXX	76,836	83,499	(6,664)			(6,664)		76,836		36,044	36,044	1,773	XXX
22160K-10-5	COSTCO WHOLESALE CORPORATION		10/08/2024	DIRECT	74.000	63,449	XXX	29,000	31,684	(21,628)			(21,628)		29,000		34,449	34,449	904	XXX
22410J-10-6	CRACKER BARREL OLD COUNTRY		05/09/2024	VARIOUS	787.000	51,085	XXX	65,651	60,662	4,989			4,989		65,651		(14,566)	(14,566)	1,464	XXX
22788C-10-5	CROWDSTRIKE HOLDINGS INC - A		10/08/2024	DIRECT	1.000	293	XXX	275					0		275		18	18		XXX
22822V-10-1	CROWN CASTLE INTL CORP		07/01/2024	DIRECT	26.000	2,540	XXX	2,886	2,995	(109)			(109)		2,886		(346)	(346)	81	XXX
229899-10-9	CULLEN FROST BANKERS		07/01/2024	DIRECT	209.000	22,112	XXX	21,563	22,674	(1,111)			(1,111)		21,563		549	549	105	XXX
244199-10-5	DEERE & CO		02/23/2024	DIRECT	92.000	33,547	XXX	32,603	36,788	(4,185)			(4,185)		32,603		944	944	135	XXX
256677-10-5	DOLLAR GENERAL CORP		07/01/2024	DIRECT	125.000	16,528	XXX	15,255	16,994	(1,738)			(1,738)		15,255		1,273	1,273	148	XXX
25754A-20-1	DOMINOS PIZZA INC		11/08/2024	DIRECT	20.000	9,129	XXX	7,120	8,245	(1,124)			(1,124)		7,120		2,009	2,009	91	XXX
260557-10-3	DOW INC		03/25/2024	DIRECT	1,933.000	110,281	XXX	96,199	106,006	(9,806)			(9,806)		96,199		14,082	14,082	891	XXX
278642-10-3	EBAY INC		01/29/2024	DIRECT	737.000	31,292	XXX	30,881	32,148	(1,267)			(1,267)		30,881		411	411		XXX
278865-10-0	ECOLAB INC		02/23/2024	DIRECT	110.000	24,456	XXX	20,362	21,819	(1,456)			(1,456)		20,362		4,094	4,094	63	XXX
28176E-10-8	EDWARDS LIFESCIENCES CORPORATION		07/29/2024	DIRECT	342.000	27,868	XXX	22,980	26,078	(3,098)			(3,098)		22,980		4,888	4,888		XXX
285512-10-9	ELECTRONIC ARTS INC		10/08/2024	DIRECT	517.000	72,232	XXX	65,720	70,731	(5,010)			(5,010)		65,720		6,512	6,512	157	XXX
29444U-70-0	EQUINIX INC		02/23/2024	VARIOUS	11.000	9,705	XXX	7,691	8,859	(1,169)			(1,169)		7,691		2,014	2,014	21	XXX
29452E-10-1	EQUITABLE HOLDINGS INC		08/29/2024	VARIOUS	1,313.000	49,902	XXX	38,591	43,723	(5,132)			(5,132)		38,591		11,312	11,312	430	XXX
294600-10-1	EQUITRANS MIDSTREAM CORP		03/25/2024	DIRECT	4,076.000	47,984	XXX	25,444	41,494	(16,049)			(16,049)		25,444		22,539	22,539	611	XXX
29476L-10-7	EQUITY RESIDENTIAL		10/08/2024	DIRECT	1,533.000	98,621	XXX	97,773	93,758	4,015			4,015		97,773		848	848	2,227	XXX
30034W-10-6	EVERGY INC		03/25/2024	DIRECT	462.000	23,629	XXX	22,118	24,116	(1,999)			(1,999)		22,118		1,512	1,512	297	XXX
30161N-10-1	EXELON CORPORATION		02/23/2024	DIRECT	1,131.000	40,849	XXX	36,502	40,603	(4,101)			(4,101)		36,502		4,347	4,347		XXX
30212W-10-0	EXP WORLD HOLDINGS INC		03/25/2024	DIRECT	3,443.000	34,845	XXX	44,455	53,435	(8,980)			(8,980)		44,455		(9,610)	(9,610)	152	XXX
302130-10-9	EXPEDITORS INTL WASH INC		02/23/2024	DIRECT	219.000	26,310	XXX	23,683	27,857	(4,174)			(4,174)		23,683		2,627	2,627		XXX
30231G-10-2	EXXON MOBIL CORP		11/08/2024	DIRECT	998.000	117,340	XXX	113,223	99,780	13,443			13,443		113,223		4,117	4,117	2,040	XXX
30303M-10-2	FACEBOOK INC-A		10/08/2024	VARIOUS	712.000	368,684	XXX	173,584	252,020	(78,436)			(78,436)		173,584		195,100	195,100	610	XXX
311900-10-4	FASTENAL CO		02/23/2024	DIRECT	668.000	48,208	XXX	22,087	43,266	(21,179)			(21,179)		22,087		26,120	26,120	261	XXX
31620M-10-6	FIDELITY NATIONAL INFO SERV		04/08/2024	DIRECT	537.000	35,770	XXX	28,835	32,258	(3,422)			(3,422)		28,835		6,935	6,935	51	XXX
32051X-10-8	FIRST HAWAIIAN INC		10/08/2024	DIRECT	1,132.000	24,759	XXX	20,011	25,878	(5,866)			(5,866)		20,011		4,748	4,748	407	XXX
337738-10-8	FISERV INC		02/23/2024	DIRECT	75.000	11,306	XXX	9,232	9,963	(731)			(731)		9,232		2,074	2,074		XXX
34959E-10-9	FORTINET INC		05/09/2024	DIRECT	324.000	20,915	XXX	19,217	18,964	253			253		19,217		1,697	1,697		XXX
36266G-10-7	GE HEALTHCARE TECHNOLOGY		08/29/2024	VARIOUS	397.000	32,399	XXX	35,033	1,314	(69)			(69)		35,033		(2,634)	(2,634)	19	XXX
369604-30-1	GENERAL ELECTRIC CO		10/08/2024	VARIOUS	47.000	11,139	XXX	6,397	7,295	(898)			(898)		6,397		4,742	4,742	43	XXX
370334-10-4	GENERAL MILLS INC		02/23/2024	DIRECT	236.000	15,412	XXX	12,453	15,373	(2,920)			(2,920)		12,453		2,959	2,959	139	XXX
375558-10-3	GILEAD SCIENCES INC		10/08/2024	DIRECT	871.000	63,514	XXX	54,518	70,560	(16,042)			(16,042)		54,518		8,996	8,996	1,210	XXX
38741L-10-7	GRANITE POINT MORTGAGE TRUST		08/29/2024	DIRECT	16,388.000	55,058	XXX	88,823	97,345	(8,522)			(8,522)		88,823		(33,764)	(33,764)	5,510	XXX
42250P-10-3	HEALTHPEAK PROPERTIES INC		11/08/2024	DIRECT	2,399.000	50,647	XXX	43,126	47,500	(4,374)			(4,374)		43,126		7,520	7,520	1,918	XXX
431284-10-8	HIGHWOODS PROPERTIES INC		04/08/2024	DIRECT	599.000	15,147	XXX	11,907	13,753	(1,846)			(1,846)		11,907		3,240	3,240	300	XXX
437076-10-2	HOME DEPOT INC		11/08/2024	DIRECT	1,903.000	755,708	XXX	378,679	659,485	(280,805)			(280,805)		378,679		377,029	377,029	10,670	XXX
438516-10-6	HONEYWELL INTERNATIONAL INC		11/08/2024	DIRECT	491.000	102,727	XXX	94,603	102,968	(8,364)			(8,364)		94,603		8,124	8,124	1,076	XXX
44107P-10-4	HOST HOTELS & RESORTS INC		07/29/2024	DIRECT	2,846.000	53,604	XXX	52,544	55,412	(2,867)			(2,867)		52,544		1,060	1,060	2,199	XXX
443510-60-7	HUBBELL INC		03/25/2024	DIRECT	362.000	147,386	XXX	45,681	119,073	(73,392)			(73,392)		45,681		101,705	101,705	384	XXX
444859-10-2	HUMANA INC		05/09/2024	VARIOUS	19.000	6,392	XXX	8,257	5,494	334			334		8,257		(1,866)	(1,866)	35	XXX
452308-10-9	ILLINOIS TOOL WORKS		10/08/2024	DIRECT	318.000	80,482	XXX	71,113	83,297	(12,184)			(12,184)		71,113		9,369	9,369	1,318	XXX
45780R-10-1	INSTALLED BUILDING PRODUCTS		08/29/2024	DIRECT	109.000	24,097	XXX	28,850					0		28,850		(4,753)	(4,753)		XXX
45781V-10-1	INNOVATIVE INDUSTRIAL PROPER		02/23/2024	DIRECT	241.000	21,860	XXX	17,769	24,298	(6,529)			(6,529)		17,769		4,092	4,092	487	XXX
460690-10-0	INTERPUBLIC GROUP OF COMPANIES INC (THE)		03/25/2024	DIRECT	2,765.000	89,466	XXX	45,959	90,250	(44,291)			(44,291)		45,959		43,507	43,507	698	XXX
461202-10-3	INTUIT INC		10/08/2024	VARIOUS	292.000	188,282	XXX	129,035	182,509	(53,474)			(53,474)		129,035		59,248	59,248	1,017	XXX
46120E-60-2	INTUITIVE SURGICAL INC		02/23/2024	DIRECT	17.000	6,626	XXX	2,910	5,735	(2,825)			(2,825)		2,910		3,716	3,716		XXX
46269C-10-2	IRIDIUM COMMUNICATIONS INC		08/29/2024	DIRECT	1,859.000	48,294	XXX	77,633	62,769	4,892			4,892		77,633		(29,339)	(29,339)	339	XXX
46625H-10-0	JPMORGAN CHASE & CO		02/23/2024	DIRECT	172.000	31,644	XXX	16,680	29,257	(12,577)			(12,577)		16,680		14,964	14,964	181	XXX
47233W-10-9	JEFFERIES FINANCIAL GROUP IN		11/08/2024	DIRECT	2,325.000	149,162	XXX	86,599	93,953	(7,355)			(7,355)		86,599		62,564	62,564	1,843	XXX
478160-10-4	JOHNSON & JOHNSON		10/08/2024	VARIOUS	1,401.000	219,861	XXX	224,437	200,470	5,023			5,023		224,437		(4,576)	(4,576)	3,404	XXX
482480-10-0	KLA-TENCOR CORP		10/08/2024	DIRECT	59.000	46,248	XXX	25,889	34,297	(8,407)			(8,407)		25,889		20,359	20,359	257	XXX
48251K-10-0	KKR REAL ESTATE FINANCE TRUS		07/01/2024	DIRECT	3,269.000	30,822	XXX	36,930	43,249	(6,319)			(6,319)		36,930		(6,108)	(6,108)	2,001	XXX
494368-10-3	KIMBERLY-CLARK CORP		07/01/2024	VARIOUS	466.000	58,952	XXX	52,862	53,586	(3,748)			(3,748)		52,862		6,089	6,089	1,142	XXX
512807-30-6	LAM RESEARCH CORP		11/08/2024	DIRECT	3,746.000	350,140	XXX	88,252	2,238,004	(2,149,752)			(2,149,752)		88,252		261,887	261,887	3,244	XXX
517834-10-7	LAS VEGAS SANDS CORP		07/01/2024	DIRECT	187.000	8,298	XXX	8,392	9,202	(811)			(811)		8,392		(93)	(93)	75	XXX
518439-10-4	ESTEE LAUDER COMPANIES INC CL A		01/29/2024	DIRECT	42.000	5,618	XXX	6,098	6,143	(45)			(45)		6,098		(480)	(480)		XXX
532457-10-8	ELI LILLY & CO		10/08/2024	VARIOUS	1,126.000	871,943	XXX	192,449	656,368	(463,919)			(463,919)		192,449		679,494	679,494	1,521	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
534187-10-9	LINCOLN NATIONAL CORPORATION		11/08/2024	VARIOUS	1,752.000	56,337	XXX	43,905	47,251	(3,347)			(3,347)		43,905		12,432	12,432	1,796	XXX
539830-10-9	LOCKHEED MARTIN CORPORATION		02/23/2024	DIRECT	40.000	17,244	XXX	11,489	18,130	(6,641)			(6,641)		11,489		5,756	5,756		XXX
548661-10-7	LOWES COS INC		10/08/2024	DIRECT	268.000	63,051	XXX	31,797	59,643	(27,846)			(27,846)		31,797		31,254	31,254	461	XXX
550021-10-9	LULULEMON ATHLETICA INC		05/09/2024	DIRECT	64.000	28,064	XXX	25,319	32,723	(7,404)			(7,404)		25,319		2,745	2,745		XXX
552848-10-3	MGIC INVESTMENT CORP		04/08/2024	DIRECT	949.000	19,727	XXX	15,785	18,306	(2,521)			(2,521)		15,785		3,942	3,942	109	XXX
56585A-10-2	MARATHON PETROLEUM CORP		04/08/2024	DIRECT	130.000	28,205	XXX	15,698	19,287	(3,589)			(3,589)		15,698		12,508	12,508	107	XXX
571903-20-2	MARRIOTT INTERNATIONAL -CL A		04/08/2024	VARIOUS	238.000	60,175	XXX	41,629	53,671	(12,042)			(12,042)		41,629		18,546	18,546	124	XXX
57636Q-10-4	MASTERCARD INC-CLASS A		04/08/2024	VARIOUS	57.000	27,293	XXX	11,555	24,311	(12,756)			(12,756)		11,555		15,739	15,739	75	XXX
580135-10-1	MCDONALDS CORP		03/25/2024	DIRECT	102.000	29,433	XXX	29,958	30,244	(286)			(286)		29,958		(525)	(525)	12	XXX
58155Q-10-3	MCKESSON CORP		10/08/2024	DIRECT	63.000	31,760	XXX	26,264	29,168	(2,904)			(2,904)		26,264		5,497	5,497	109	XXX
58470H-10-1	MEDIFAST INC		03/25/2024	DIRECT	444.000	22,828	XXX	40,195	29,846	10,349			10,349		40,195		(17,367)	(17,367)		XXX
58933Y-10-5	MERCK & CO INC		10/08/2024	VARIOUS	2,468.000	304,572	XXX	196,404	230,686	(77,860)			(77,860)		196,404		108,168	108,168	3,237	XXX
59156R-10-8	METLIFE INC		04/08/2024	DIRECT	278.000	20,507	XXX	17,053	18,384	(1,331)			(1,331)		17,053		3,454	3,454	145	XXX
594918-10-4	MICROSOFT CORP		10/08/2024	VARIOUS	1,855.000	772,309	XXX	198,544	697,554	(499,010)			(499,010)		198,544		573,765	573,765	1,777	XXX
595017-10-4	MICROCHIP TECHNOLOGY INC		04/08/2024	VARIOUS	348.000	29,909	XXX	20,157	31,383	(11,226)			(11,226)		20,157		9,752	9,752	157	XXX
59522J-10-3	MID AMERICA APARTMENT COMMUNITIES		04/08/2024	DIRECT	230.000	30,522	XXX	28,333	28,640	(2,538)			(2,538)		28,333		2,189	2,189	464	XXX
61174X-10-9	MONSTER BEVERAGE CORP		07/29/2024	DIRECT	23.000	1,184	XXX	642	1,325	(683)			(683)		642		542	542		XXX
617446-44-8	MORGAN STANLEY		10/08/2024	DIRECT	468.000	50,298	XXX	42,755					0		42,755		7,543	7,543	831	XXX
61945C-10-3	THE MOSAIC COMPANY		03/25/2024	DIRECT	1,271.000	39,710	XXX	43,786	45,413	(1,626)			(1,626)		43,786		(4,076)	(4,076)	267	XXX
620076-30-7	MOTOROLA SOLUTIONS INC		02/23/2024	DIRECT	92.000	30,383	XXX	25,579	28,804	(3,226)			(3,226)		25,579		4,805	4,805	90	XXX
64110D-10-4	NETAPP INC		02/23/2024	DIRECT	196.000	17,128	XXX	12,713	17,279	(4,566)			(4,566)		12,713		4,415	4,415	98	XXX
64110L-10-6	NETFLIX INC		10/08/2024	DIRECT	47.000	33,921	XXX	19,718	22,883	(3,165)			(3,165)		19,718		14,203	14,203		XXX
649604-84-0	NEW YORK MORTGAGE TRUST INC		03/25/2024	VARIOUS	7,746.000	54,186	XXX	70,899	66,073	4,826			4,826		70,899		(16,713)	(16,713)	3,251	XXX
650111-10-7	NEW YORK TIMES COMPANY CL A		04/08/2024	DIRECT	242.000	10,456	XXX	9,269	11,856	(2,586)			(2,586)		9,269		1,187	1,187	58	XXX
65336K-10-3	NEXSTAR MEDIA GROUP INC-CL A		02/23/2024	DIRECT	103.000	16,859	XXX	15,873	16,145	(272)			(272)		15,873		986	986	174	XXX
654106-10-3	NIKE INC CLASS B		07/29/2024	DIRECT	444.000	39,539	XXX	42,620	48,205	(5,585)			(5,585)		42,620		(3,081)	(3,081)	342	XXX
655664-10-0	NORDSTROM INC		03/25/2024	DIRECT	1,023.000	19,285	XXX	16,588	18,874	(2,287)			(2,287)		16,588		2,697	2,697	194	XXX
670346-10-5	NUCOR CORP		08/29/2024	DIRECT	139.000	20,894	XXX	22,249	24,192	(1,943)			(1,943)		22,249		(1,355)	(1,355)	225	XXX
67066G-10-4	NVIDIA CORP		10/08/2024	DIRECT	2,203.000	690,873	XXX	69,737	944,881	(875,144)			(875,144)		69,737		621,136	621,136	47	XXX
67103H-10-7	OREILLY AUTOMOTIVE INC		04/08/2024	DIRECT	22.000	24,359	XXX	22,088	10,451	354			354		22,088		2,271	2,271		XXX
674599-10-5	OCCIDENTAL PETROLEUM CORP		11/08/2024	VARIOUS	1,395.000	84,090	XXX	54,307	83,295	(28,988)			(28,988)		54,307		29,783	29,783	760	XXX
67623C-10-9	OFFICE PROPERTIES INCOME TRU		03/25/2024	DIRECT	13,987.000	31,661	XXX	56,270	102,385	(46,115)			(46,115)		56,270		(24,608)	(24,608)	140	XXX
681919-10-6	OMNICOM GROUP		02/23/2024	DIRECT	255.000	22,590	XXX	17,811	22,060	(4,249)			(4,249)		17,811		4,778	4,778	179	XXX
68268W-10-3	ONEMAIN HOLDINGS INC		08/29/2024	DIRECT	317.000	15,534	XXX	15,791					0		15,791		(257)	(257)	659	XXX
68389X-10-5	ORACLE CORPORATION		08/29/2024	DIRECT	139.000	19,337	XXX	6,316	14,655	(8,338)			(8,338)		6,316		13,020	13,020	211	XXX
68902V-10-7	OTIS WORLDWIDE CORP		04/08/2024	DIRECT	619.000	60,672	XXX	51,267	55,382	(4,115)			(4,115)		51,267		9,405	9,405	210	XXX
695156-10-9	PACKAGING CORP OF AMERICA		11/08/2024	DIRECT	601.000	137,778	XXX	91,435	97,909	(6,474)			(6,474)		91,435		46,343	46,343	2,608	XXX
697435-10-5	PALO ALTO NETWORKS INC		10/08/2024	DIRECT	39.000	13,416	XXX	6,480	11,500	(5,021)			(5,021)		6,480		6,936	6,936		XXX
704326-10-7	PAYCHEX INC		02/23/2024	DIRECT	140.000	17,448	XXX	7,765	16,675	(8,910)			(8,910)		7,765		9,682	9,682	125	XXX
70432V-10-2	PAYCOM SOFTWARE INC		07/01/2024	DIRECT	349.000	59,138	XXX	87,102	72,145	14,956			14,956		87,102		(27,964)	(27,964)	138	XXX
70450Y-10-3	PAYPAL HOLDINGS INC		07/01/2024	DIRECT	231.000	14,027	XXX	14,496	14,186	311			311		14,496		(469)	(469)		XXX
713448-10-8	PEPSICO INC		02/23/2024	DIRECT	283.000	47,993	XXX	32,075	48,065	(15,990)			(15,990)		32,075		15,918	15,918	358	XXX
717081-10-3	PFIZER INC		03/25/2024	VARIOUS	2,688.000	73,767	XXX	105,644	77,388	28,257			28,257		105,644		(31,877)	(31,877)	1,129	XXX
718172-10-9	PHILIP MORRIS INTERNATIONAL INC		02/23/2024	DIRECT	790.000	72,112	XXX	64,249	74,323	(10,075)			(10,075)		64,249		7,863	7,863	1,027	XXX
723787-10-7	PIONEER NATURAL RESOURCES CO		05/03/2024	VARIOUS	513.000	115,806	XXX	113,474	115,363	(1,890)			(1,890)		113,474		2,332	2,332	1,193	XXX
73278L-10-5	POOL CORP		08/29/2024	DIRECT	158.000	54,583	XXX	56,275	62,996	(6,722)			(6,722)		56,275		(1,691)	(1,691)	386	XXX
739128-10-6	POWELL INDUSTRIES INC		11/08/2024	VARIOUS	738.000	157,928	XXX	44,065	65,239	(21,174)			(21,174)		44,065		113,863	113,863	346	XXX
742718-10-9	PROCTER & GAMBLE CO/THE		10/08/2024	DIRECT	506.000	80,064	XXX	67,019	74,149	(7,130)			(7,130)		67,019		13,045	13,045	661	XXX
744320-10-2	PRUDENTIAL FINANCIAL INC		02/23/2024	VARIOUS	173.000	18,694	XXX	11,972	17,942	(5,970)			(5,970)		11,972		6,722	6,722	225	XXX
744573-10-6	PUBLIC SERVICE ENTERPRISE GP		02/23/2024	DIRECT	479.000	29,093	XXX	28,535	29,291	(756)			(756)		28,535		558	558		XXX
74460D-10-9	PUBLIC STORAGE INC		07/01/2024	DIRECT	253.000	72,766	XXX	70,049	77,165	(7,116)			(7,116)		70,049		2,717	2,717	891	XXX
747525-10-3	QUALCOMM INC		10/08/2024	DIRECT	535.000	87,966	XXX	75,972	77,377	(1,405)			(1,405)		75,972		11,995	11,995	506	XXX
74967R-10-6	RMR GROUP INC/THE - A		11/08/2024	VARIOUS	1,585.000	39,069	XXX	40,944	39,663	(2,844)			(2,844)		40,944		(1,875)	(1,875)	1,555	XXX
75134P-60-0	RAMACO RESOURCES INC-A		12/16/2024	RETURN OF CAPITAL		209	XXX	209					0		209			0		XXX
75281A-10-9	RANGE RESOURCES CORP		03/25/2024	DIRECT	2,246.000	74,192	XXX	59,260	68,368	(9,108)			(9,108)		59,260		14,931	14,931	147	XXX
76009N-10-0	RENT-A-CENTER INC		03/25/2024	DIRECT	1,836.000	63,859	XXX	50,440	62,369	(11,929)			(11,929)		50,440		13,419	13,419	679	XXX
761152-10-7	RESMED INC		10/08/2024	DIRECT	78.000	18,411	XXX	14,977					0		14,977		3,435	3,435	79	XXX
770323-10-3	ROBERT HALF INTL INC		07/29/2024	VARIOUS	1,009.000	67,632	XXX	76,340	88,711	(12,371)			(12,371)		76,340		(8,708)	(8,708)	904	XXX
773903-10-9	ROCKWELL AUTOMATION INC		10/08/2024	DIRECT	402.000	110,117	XXX	123,353	112,394	(1,097)			(1,097)		123,353		(13,236)	(13,236)	881	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
										Change in Book/Adjusted Carrying Value										
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
78409V-10-4	S&P GLOBAL INC		02/23/2024	DIRECT	15.000	6,574	XXX	6,186	6,608	(421)			(421)		6,186		387	387		XXX
78646V-10-7	SAFEHOLD INC		03/25/2024	DIRECT	2,066.000	42,003	XXX	46,005	48,344	(2,339)			(2,339)		46,005		(4,002)	(4,002)	366	XXX
79466L-30-2	SALESFORCECOM INC		10/08/2024	DIRECT	117.000	33,326	XXX	24,433	30,787	(6,354)			(6,354)		24,433		8,892	8,892	148	XXX
810186-10-6	SCOTTS COMPANY (THE) CL A		11/08/2024	VARIOUS	883.000	61,342	XXX	51,189	56,291	(5,102)			(5,102)		51,189		10,153	10,153	934	XXX
825690-10-0	SHUTTERSTOCK INC		03/25/2024	DIRECT	595.000	28,035	XXX	27,079	28,727	(1,648)			(1,648)		27,079		956	956	179	XXX
828806-10-9	SIMON PROPERTY GROUP INC		04/08/2024	DIRECT	318.000	46,469	XXX	33,231	45,360	(12,129)			(12,129)		33,231		13,238	13,238	349	XXX
829214-10-5	SIMULATIONS PLUS INC		08/29/2024	VARIOUS	501.000	19,049	XXX	19,763	22,420	(2,657)			(2,657)		19,763		(715)	(715)	53	XXX
829242-10-6	SINCLAIR BROADCAST GROUP INC CL A		03/25/2024	DIRECT	1,781.000	21,625	XXX	24,420	23,206	1,214			1,214		24,420		(2,795)	(2,795)	445	XXX
82983N-10-8	SITIO ROYALTIES CORP-A		08/29/2024	DIRECT	1,578.000	35,221	XXX	38,963					0		38,963		(3,742)	(3,742)	1,120	XXX
829933-10-0	SIRIUS XM HOLDINGS INC		03/25/2024	DIRECT	12,508.000	48,272	XXX	52,695	68,419	(15,724)			(15,724)		52,695		(4,423)	(4,423)	333	XXX
83088M-10-2	SKYWORKS SOLUTIONS INC		10/08/2024	VARIOUS	509.000	50,886	XXX	49,430	57,222	(7,791)			(7,791)		49,430		1,456	1,456	698	XXX
833445-10-9	SNOWFLAKE INC-CLASS A		08/29/2024	DIRECT	183.000	28,993	XXX	28,695	36,417	(7,722)			(7,722)		28,695		298	298		XXX
84265V-10-5	SOUTHERN COPPER CORP		09/16/2024	CASH IN LIEU FRACTIONAL SHARES	0.656	70	XXX	22	56	(34)			(34)		22		48	48	1	XXX
84863T-10-6	SPOK HOLDINGS INC		11/08/2024	DIRECT	2,622.000	42,052	XXX	40,072	19,149	(1,269)			(1,269)		40,072		1,980	1,980	1,522	XXX
855244-10-9	STARBUCKS CORP		11/08/2024	DIRECT	1,187.000	92,237	XXX	92,028	113,964	(21,936)			(21,936)		92,028		210	210	741	XXX
85571B-10-5	STARWOOD PROPERTY TRUST INC		10/08/2024	DIRECT	3,072.000	60,181	XXX	57,790	64,573	(6,783)			(6,783)		57,790		2,391	2,391	4,121	XXX
857477-10-3	STATE STREET CORP		04/08/2024	DIRECT	254.000	19,400	XXX	18,138	19,675	(1,537)			(1,537)		18,138		1,262	1,262	351	XXX
858119-10-0	STEEL DYNAMICS INC		11/08/2024	DIRECT	769.000	114,021	XXX	80,151	90,819	(10,667)			(10,667)		80,151		33,869	33,869	1,269	XXX
863667-10-1	STRYKER CORPORATION		10/08/2024	DIRECT	205.000	69,675	XXX	71,864					0		71,864		(2,190)	(2,190)	343	XXX
871607-10-7	SYNOPSIS INC		07/29/2024	DIRECT	44.000	24,831	XXX	19,849	22,656	(2,807)			(2,807)		19,849		4,982	4,982		XXX
872540-10-9	TJX COMPANIES INC		10/08/2024	DIRECT	290.000	30,193	XXX	16,359	27,205	(10,846)			(10,846)		16,359		13,834	13,834	196	XXX
872657-10-1	TPG INC		03/25/2024	VARIOUS	2,815.000	127,528	XXX	82,910	121,524	(38,613)			(38,613)		82,910		44,618	44,618	1,239	XXX
876030-10-7	TAPESTRY INC		10/08/2024	DIRECT	689.000	32,435	XXX	25,604	25,362	241			241		25,604		6,832	6,832	321	XXX
87612E-10-6	TARGET CORP		07/01/2024	DIRECT	103.000	15,248	XXX	15,409	14,669	739			739		15,409		(161)	(161)	227	XXX
88160R-10-1	TESLA MOTORS INC		08/29/2024	DIRECT	701.000	127,844	XXX	108,762	174,184	(65,422)			(65,422)		108,762		19,082	19,082		XXX
882508-10-4	TEXAS INSTRUMENTS INC		10/08/2024	DIRECT	170.000	34,373	XXX	24,718	28,978	(4,260)			(4,260)		24,718		9,655	9,655	663	XXX
88262P-10-2	TEXAS PACIFIC LAND CORPORATION		11/08/2024	DIRECT	50.000	62,547	XXX	22,625	33,373	(10,748)			(10,748)		22,625		39,922	39,922	675	XXX
883556-10-2	THERMO FISHER SCIENTIFIC INC		07/01/2024	DIRECT	14.000	7,742	XXX	6,710	7,431	(721)			(721)		6,710		1,032	1,032	16	XXX
88579Y-10-1	3M COMPANY		10/08/2024	VARIOUS	635.000	101,817	XXX	93,838	78,611	(3,117)			(3,117)		93,838		7,979	7,979	693	XXX
902681-10-5	UGI CORP		08/29/2024	VARIOUS	3,424.000	80,564	XXX	90,978	84,230	6,747			6,747		90,978		(10,414)	(10,414)	2,747	XXX
907818-10-8	UNION PACIFIC CORP		10/08/2024	DIRECT	623.000	148,461	XXX	138,511	153,021	(14,510)			(14,510)		138,511		9,950	9,950	1,268	XXX
911312-10-6	UNITED PARCEL SERVICE-CL B		10/08/2024	DIRECT	1,389.000	197,317	XXX	245,225	218,392	26,833			26,833		245,225		(47,909)	(47,909)	2,994	XXX
91324P-10-2	UNITEDHEALTH GROUP INC		11/08/2024	DIRECT	580.000	299,574	XXX	292,699	305,353	(12,654)			(12,654)		292,699		6,875	6,875	1,769	XXX
91823B-10-9	UWM HOLDINGS CORP		10/08/2024	DIRECT	6,636.000	45,369	XXX	24,367	47,447	(23,080)			(23,080)		24,367		21,002	21,002	1,716	XXX
92345Y-10-6	VERISK ANALYTICS INC - CLASS A		02/23/2024	DIRECT	120.000	29,378	XXX	21,148	28,663	(7,515)			(7,515)		21,148		8,230	8,230		XXX
92532F-10-0	VERTEX PHARMACEUTICALS INC		02/23/2024	DIRECT	29.000	12,473	XXX	8,288	11,800	(3,512)			(3,512)		8,288		4,185	4,185		XXX
92537N-10-8	VERTIV HOLDINGS CO		10/08/2024	DIRECT	139.000	14,846	XXX	11,550					0		11,550		3,296	3,296	7	XXX
92826C-83-9	VISA INC-CLASS A SHARES		10/08/2024	VARIOUS	254.000	70,621	XXX	36,544	66,129	(29,585)			(29,585)		36,544		34,077	34,077	302	XXX
94106L-10-9	WASTE MANAGEMENT INC		02/23/2024	DIRECT	208.000	43,271	XXX	34,001	37,253	(3,252)			(3,252)		34,001		9,271	9,271		XXX
955306-10-5	WEST PHARMACEUTICAL SERVICES		02/23/2024	DIRECT	37.000	13,595	XXX	9,888	13,028	(3,141)			(3,141)		9,888		3,707	3,707	7	XXX
959802-10-9	WESTERN UNION COMPANY		08/29/2024	DIRECT	3,506.000	44,167	XXX	39,720	41,792	(2,071)			(2,071)		39,720		4,447	4,447	1,356	XXX
962166-10-4	WEYERHAEUSER CO		08/29/2024	VARIOUS	3,547.000	110,456	XXX	120,814	123,329	(2,515)			(2,515)		120,814		(10,359)	(10,359)	1,237	XXX
969904-10-1	WILLIAMS-SONOMA INC		04/08/2024	DIRECT	314.000	88,495	XXX	29,319	63,359	(34,040)			(34,040)		29,319		59,176	59,176	283	XXX
974155-10-3	WINGSTOP INC		10/08/2024	DIRECT	51.000	19,975	XXX	18,745					0		18,745		1,230	1,230	20	XXX
98138H-10-1	WORKDAY INC-CLASS A		07/29/2024	DIRECT	6.000	1,377	XXX	877	1,656	(779)			(779)		877		500	500		XXX
98311A-10-5	WYNDHAM HOTELS & RESORTS INC		02/23/2024	DIRECT	237.000	18,836	XXX	15,327	19,057	(3,730)			(3,730)		15,327		3,509	3,509		XXX
988498-10-1	YUM! BRANDS INC		02/23/2024	VARIOUS	204.000	28,215	XXX	23,668	26,655	(2,987)			(2,987)		23,668		4,546	4,546	137	XXX
G1151C-10-1	ACCENTURE PLC-CL A	C	10/08/2024	DIRECT	579.000	198,773	XXX	116,436	203,177	(86,741)			(86,741)		116,436		82,337	82,337	1,168	XXX
G35947-20-2	FLEX LNG LTD	C	07/29/2024	DIRECT	753.000	20,005	XXX	22,064	21,882	182			182		22,064		(2,059)	(2,059)	1,130	XXX
G4474Y-21-4	JANUS HENDERSON GROUP PLC	C	02/23/2024	DIRECT	692.000	21,672	XXX	16,810	20,864	(4,053)			(4,053)		16,810		4,861	4,861	270	XXX
G491BT-10-8	INVESCO LTD	C	02/23/2024	VARIOUS	719.000	11,020	XXX	10,253	12,827	(2,574)			(2,574)		10,253		767	767	144	XXX
G65773-10-6	NORDIC AMERICAN TANKER SHIPPING	C	11/08/2024	DIRECT	19,620.000	66,351	XXX	78,100	82,404	(4,304)			(4,304)		78,100		(11,749)	(11,749)	6,990	XXX
G7T16G-10-3	SAPIENS INTERNATIONAL CORP	C	11/08/2024	DIRECT	494.000	19,481	XXX	11,106	14,296	(3,190)			(3,190)		11,106		8,374	8,374	282	XXX
G8994E-10-3	TRANE TECHNOLOGIES PLC	C	10/08/2024	DIRECT	161.000	52,022	XXX	30,035	39,268	(9,233)			(9,233)		30,035		21,987	21,987	146	XXX
N53745-10-0	LYONDELLBASELL INDU-CL A	C	02/23/2024	DIRECT	138.000	13,697	XXX	7,684	13,121	(5,437)			(5,437)		7,684		6,013	6,013		XXX
Y0207T-10-0	ARDMORE SHIPPING CORP	C	03/25/2024	DIRECT	6,359.000	102,894	XXX	76,828	89,598	(12,770)			(12,770)		76,828		26,066	26,066	1,227	XXX
Y2065G-12-1	DHT HOLDINGS INC	C	11/08/2024	DIRECT	8,192.000	85,520	XXX	80,556	80,364	192			192		80,556		4,964	4,964	5,663	XXX
Y41053-10-2	INTERNATIONAL SEAWAYS INC	C	08/29/2024	DIRECT	315.000	15,942	XXX	16,752					0		16,752		(810)	(810)	551	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
5019999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded						18,120,643	XXX	12,326,363	19,332,659	(7,683,488)	0	0	(7,683,488)	0	12,326,363	0	5,794,282	5,794,282	190,590	XXX
Common Stocks - Exchange Traded Funds																				
33939L-82-9	FLEXSHARES INTL QUALITY DVD DYN		10/08/2024	DIRECT	76,550.000	2,223,548	XXX	1,797,861	2,135,745	(337,884)			(337,884)		1,797,861		425,687	425,687	11,693	XXX
5819999999 - Common Stocks - Exchange Traded Funds						2,223,548	XXX	1,797,861	2,135,745	(337,884)	0	0	(337,884)	0	1,797,861	0	425,687	425,687	11,693	XXX
5989999997 - Common Stocks - Subtotals - Common Stocks - Part 4						20,344,191	XXX	14,124,224	21,468,404	(8,021,372)	0	0	(8,021,372)	0	14,124,224	0	6,219,969	6,219,969	202,283	XXX
5989999998 - Common Stocks - Summary item from Part 5 for Common Stocks						1,490,412	XXX	1,506,149		0	0	0	0	0	1,506,149	0	(15,737)	(15,737)	24,048	XXX
5989999999 - Common Stocks - Subtotals - Common Stocks						21,834,603	XXX	15,630,373	21,468,404	(8,021,372)	0	0	(8,021,372)	0	15,630,373	0	6,204,232	6,204,232	226,331	XXX
5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks						21,834,603	XXX	15,630,373	21,468,404	(8,021,372)	0	0	(8,021,372)	0	15,630,373	0	6,204,232	6,204,232	226,331	XXX
6009999999 Totals						36,670,585	XXX	30,541,072	35,816,167	(8,021,372)	(1,771)	0	(8,023,143)	0	30,517,316	0	6,152,553	6,152,553	488,460	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																				
05580M-10-8	B RILEY FINANCIAL INC		03/25/2024	DIRECT	08/29/2024	DIRECT	2,078.000	39,534	11,205	39,534				0			(28,328)	(28,328)	1,039	
071813-10-9	BAXTER INTERNATIONAL INC		03/25/2024	DIRECT	07/29/2024	DIRECT	1,182.000	49,503	42,316	49,503				0			(7,187)	(7,187)	80	
09257W-10-0	BLACKSTONE MORTGAGE TRU-CL A		03/25/2024	DIRECT	07/29/2024	DIRECT	4,033.000	83,126	72,256	83,126				0			(10,871)	(10,871)	4,068	
127387-10-8	CADENCE DESIGN SYSTEMS INC		08/29/2024	DIRECT	10/08/2024	DIRECT	115.000	33,090	30,755	33,090				0			(2,335)	(2,335)		
16119P-10-8	CHARTER COMMUNICATIONS INC - A		03/25/2024	DIRECT	05/09/2024	DIRECT	50.000	14,639	13,455	14,639				0			(1,184)	(1,184)		
21037T-10-9	CONSTELLATION ENERGY		07/01/2024	DIRECT	07/29/2024	DIRECT	25.000	5,007	4,351	5,007				0			(656)	(656)		
217204-10-6	COPART INC		08/29/2024	DIRECT	10/08/2024	DIRECT	379.000	20,296	20,316	20,296				0			20	20		
22410J-10-6	CRACKER BARREL OLD COUNTRY		07/01/2024	DIRECT	11/08/2024	DIRECT	714.000	30,383	32,717	30,383				0			2,335	2,335	339	
22788C-10-5	CROWDSTRIKE HOLDINGS INC - A		07/01/2024	DIRECT	10/08/2024	DIRECT	106.000	40,618	28,314	40,618				0			(12,304)	(12,304)		
244199-10-5	DEERE & CO		05/09/2024	DIRECT	07/01/2024	VARIOUS	12.000	4,920	4,483	4,920				0			(437)	(437)	18	
24703L-20-2	DELL TECHNOLOGIES - C		07/29/2024	DIRECT	08/29/2024	DIRECT	18.000	2,033	1,989	2,033				0			(44)	(44)		
30034W-10-6	EVERGY INC		01/29/2024	DIRECT	03/25/2024	DIRECT	574.000	28,742	29,358	28,742				0			616	616	369	
30231G-10-2	EXXON MOBIL CORP		07/01/2024	VARIOUS	11/08/2024	VARIOUS	1,693.445	168,140	204,567	168,140				0			36,427	36,427	3,229	
36828A-10-1	GE VERNOVA INC		04/02/2024	SPINOFF	11/08/2024	VARIOUS	26.500	2,329	8,848	2,329				0			6,519	6,519		
369604-30-1	GENERAL ELECTRIC CO		07/01/2024	DIRECT	10/08/2024	DIRECT	55.000	8,743	10,310	8,743				0			1,567	1,567	31	
38741L-10-7	GRANITE POINT MORTGAGE TRUST		05/09/2024	DIRECT	08/29/2024	DIRECT	3,680.000	13,998	9,543	13,998				0			(4,455)	(4,455)	63	
42250P-10-3	HEALTHPEAK PROPERTIES INC		01/29/2024	DIRECT	11/08/2024	DIRECT	1,308.000	25,202	29,864	25,202				0			4,662	4,662	1,570	
427866-10-8	HERSHEY FOODS CORP		05/09/2024	DIRECT	07/01/2024	DIRECT	89.000	17,253	17,023	17,253				0			(230)	(230)	122	
45780R-10-1	INSTALLED BUILDING PRODUCTS		03/25/2024	DIRECT	08/29/2024	DIRECT	189.000	48,974	41,643	48,974				0			(7,331)	(7,331)	44	
46269C-10-2	IRIDIUM COMMUNICATIONS INC		01/29/2024	DIRECT	08/29/2024	DIRECT	468.000	17,064	12,149	17,064				0			(4,915)	(4,915)	126	
48251W-10-4	KKR & CO INC		07/29/2024	DIRECT	10/08/2024	DIRECT	80.000	9,437	10,507	9,437				0			1,070	1,070	14	
48563L-10-1	KARAT PACKAGING INC		05/09/2024	DIRECT	08/29/2024	DIRECT	801.000	23,177	20,387	23,177				0			(2,790)	(2,790)	681	
49177J-10-2	KENVUE INC		01/29/2024	DIRECT	03/25/2024	DIRECT	250.000	5,252	5,141	5,252				0			(112)	(112)	50	
517834-10-7	LAS VEGAS SANDS CORP		01/29/2024	DIRECT	07/01/2024	DIRECT	8.000	398	354	398				0			(44)	(44)	3	
518439-10-4	ESTEE LAUDER COMPANIES INC CL A		05/09/2024	DIRECT	07/29/2024	DIRECT	2.000	263	201	263				0			(62)	(62)	1	
550021-10-9	LULULEMON ATHLETICA INC		07/01/2024	DIRECT	07/29/2024	DIRECT	38.000	11,351	9,800	11,351				0			(1,551)	(1,551)		
580135-10-1	MCDONALDS CORP		05/09/2024	DIRECT	07/01/2024	DIRECT	69.000	18,473	17,583	18,473				0			(890)	(890)	115	
61945C-10-3	THE MOSAIC COMPANY		01/29/2024	DIRECT	03/25/2024	DIRECT	973.000	31,001	30,400	31,001				0			(601)	(601)	204	
649604-84-0	NEW YORK MORTGAGE TRUST INC		01/29/2024	DIRECT	03/25/2024	VARIOUS	2,973.000	25,080	20,797	25,080				0			(4,283)	(4,283)	595	
654106-10-3	NIKE INC CLASS B		05/09/2024	DIRECT	07/29/2024	DIRECT	160.000	14,959	11,767	14,959				0			(3,192)	(3,192)	59	
700517-10-5	PARK HOTELS & RESORTS INC		03/25/2024	DIRECT	07/29/2024	DIRECT	1,957.000	35,025	30,317	35,025				0			(4,708)	(4,708)	726	
70432V-10-2	PAYCOM SOFTWARE INC		03/25/2024	DIRECT	08/29/2024	VARIOUS	100.000	19,018	16,409	19,018				0			(2,609)	(2,609)	85	
70450Y-10-3	PAYPAL HOLDINGS INC		05/09/2024	DIRECT	07/01/2024	DIRECT	81.000	5,212	4,700	5,212				0			(511)	(511)		
78646V-10-7	SAFEHOLD INC		01/29/2024	DIRECT	03/25/2024	DIRECT	1,263.000	25,983	25,678	25,983				0			(305)	(305)		
825690-10-0	SHUTTERSTOCK INC		01/29/2024	DIRECT	03/25/2024	DIRECT	645.000	30,832	30,391	30,832				0			(441)	(441)	194	
829242-10-6	SINCLAIR BROADCAST GROUP INC CL A		01/29/2024	DIRECT	03/25/2024	DIRECT	961.000	15,905	11,669	15,905				0			(4,236)	(4,236)	240	
829933-10-0	SIRIUS XM HOLDINGS INC		01/29/2024	DIRECT	03/25/2024	DIRECT	3,951.000	20,693	15,248	20,693				0			(5,445)	(5,445)	105	
833445-10-9	SNOWFLAKE INC-CLASS A		05/09/2024	DIRECT	08/29/2024	DIRECT	11.000	1,722	1,259	1,722				0			(463)	(463)		
83444M-10-1	SOLVENTUM CORP		07/29/2024	VARIOUS	11/08/2024	VARIOUS	869.500	54,312	54,698	54,312				0			386	386		
855244-10-9	STARBUCKS CORP		01/29/2024	DIRECT	07/29/2024	DIRECT	91.000	8,442	7,028	8,442				0			(1,415)	(1,415)	52	
867981-10-2	SUNRISE REALTY TRUST INC		07/10/2024	SPINOFF	11/08/2024	DIRECT	1,916.332	21,753	28,655	21,753				0			6,902	6,902	402	
871607-10-7	SYNOPSIS INC		08/29/2024	DIRECT	10/08/2024	DIRECT	35.000	20,505	18,463	20,505				0			(2,042)	(2,042)		
91324P-10-2	UNITEDHEALTH GROUP INC		07/29/2024	DIRECT	11/08/2024	DIRECT	106.000	56,073	65,223	56,073				0			9,150	9,150	363	
92840M-10-2	VISTRA ENERGY CORP		03/25/2024	DIRECT	11/08/2024	DIRECT	644.000	46,048	89,735	46,048				0			43,687	43,687	281	
G35947-20-2	FLEX LNG LTD	C	08/29/2024	DIRECT	11/08/2024	DIRECT	1,423.000	38,880	33,739	38,880				0			(5,141)	(5,141)	1,229	
G65773-10-6	NORDIC AMERICAN TANKER SHIPPING	C	07/29/2024	DIRECT	11/08/2024	DIRECT	4,335.000	15,725	13,569	15,725				0			(2,156)	(2,156)	520	
G69451-10-5	PATRIA INVESTMENTS LTD-A	C	08/29/2024	DIRECT	11/08/2024	DIRECT	10,472.000	140,263	127,192	140,263				0			(13,071)	(13,071)	1,287	
G7709Q-10-4	ROYALTY PHARMA PLC- CL A	C	03/25/2024	DIRECT	08/29/2024	VARIOUS	1,335.000	40,431	36,813	40,431				0			(3,618)	(3,618)	312	
L02235-10-6	ARDAGH METAL PACKAGING SA	C	03/25/2024	DIRECT	11/08/2024	DIRECT	28,556.000	97,590	105,376	97,590				0			7,786	7,786	5,432	
L8681T-10-2	SPOTIFY TECHNOLOGY SA	C	07/29/2024	DIRECT	10/08/2024	DIRECT	59.000	18,752	21,851	18,752				0			3,099	3,099		
5019999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded								1,506,149	1,490,412	1,506,149	0	0	0	0	0	0	(15,737)	(15,737)	24,048	0
5989999998 - Common Stocks - Subtotals - Common Stocks								1,506,149	1,490,412	1,506,149	0	0	0	0	0	0	(15,737)	(15,737)	24,048	0
5999999999 - Subtotal - Stocks								1,506,149	1,490,412	1,506,149	0	0	0	0	0	0	(15,737)	(15,737)	24,048	0
6009999999 Totals								1,506,149	1,490,412	1,506,149	0	0	0	0	0	0	(15,737)	(15,737)	24,048	0

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	10 Number of Shares	11 % of Outstanding
Common Stocks - U.S. Property & Casualty Insurer										
74378@-10-7	PROVIDENCE PROTECTION INSURANCE COMPANY		33430	05-0428479	8bi	1,221,757			2,000.000	100.0
1199999 - Common Stocks - U.S. Property & Casualty Insurer						1,221,757	0	0	XXX	XXX
1899999 - Common Stocks - Subtotals - Common Stocks						1,221,757	0	0	XXX	XXX
1999999 Totals - Preferred and Common Stocks						1,221,757	0	0	XXX	XXX

1. Total amount of goodwill nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	5 Number of Shares	6 % of Outstanding
Common Stocks					
000000-00-0					
0399999 Totals - Preferred and Common			0	XXX	XXX

Schedule DA - Part 1

NONE

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
OPEN DEPOSITORIES						
Citizens Bank			25,680		3,040,590	XXX
FHLB BOSTON - MONEY MKT			9,299		32,244	XXX
0199998 Deposits in .... depositories that do not exceed the allowable limit in any one depository - Open Depositories	XXX	XXX				XXX
0199999 Totals - Open Depositories	XXX	XXX	34,979	0	3,072,834	XXX
0399999 Total Cash on Deposit	XXX	XXX	34,979	0	3,072,834	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX	1,250	XXX
0599999 Total Cash	XXX	XXX	34,979	0	3,074,084	XXX

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

1. January	869,246	4. April	1,478,336	7. July	2,324,842	10. October	(46,204)
2. February	2,700,668	5. May	2,851,411	8. August	2,213,349	11. November	1,660,071
3. March	488,598	6. June	2,409,834	9. September	2,751,352	12. December	3,072,834

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Bonds - U.S. Governments - Issuer Obligations								
XXX	TREASURY BILL		10/11/2024	4.577	01/09/2025	1,997,988		19,619
0019999999 - Bonds - U.S. Governments - Issuer Obligations						1,997,988	0	19,619
0109999999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						1,997,988	0	19,619
2419999999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						1,997,988	0	19,619
2509999999 - Bonds - Total Bonds - Subtotals - Bonds						1,997,988	0	19,619
Exempt Money Market Mutual Funds — as Identified by SVO								
316175-50-4	FIDELITY TREASURY MMKT FD #695		12/05/2024		XXX	255,844		12,477
8209999999 - Exempt Money Market Mutual Funds — as Identified by SVO						255,844	0	12,477
All Other Money Market Mutual Funds								
31846V-56-7	FIRST AMERICAN GOV OBLIG-Z		12/27/2024		XXX	3,882,691		37,569
8309999999 - All Other Money Market Mutual Funds						3,882,691	0	37,569
8609999999 Total Cash Equivalents						6,136,523	0	69,665

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

Line Number							
1A	1A $ 1,997,988	1B $ 0	1C $ 0	1D $ 0	1E $ 0	1F $ 0	1G $ 0
1B	2A $ 0	2B $ 0	2C $ 0				
1C	3A $ 0	3B $ 0	3C $ 0				
1D	4A $ 0	4B $ 0	4C $ 0				
1E	5A $ 0	5B $ 0	5C $ 0				
1F	6 $ 0						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
States, etc.	Type of Deposits	Purpose of Deposits	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI	B		400,263	401,094		
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	400,263	401,094	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX	0	0	0	0