20230202320100102 2023 Document Code: 201

# QUARTERLY STATEMENT

## AS OF JUNE 30, 2023

OF THE CONDITION AND AFFAIRS OF THE

# CENTRAL MUTUAL INSURANCE COMPANY

NAIC Group Code 0036 (Current Period), 0036 (Prior Period) NAIC Company Code 20230 Employer's ID Number 34-4202560

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

Country of Domicile United States of America

Incorporated/Organized 04/17/1876 Commenced Business 10/02/1876

Statutory Home Office 800 SOUTH WASHINGTON STREET (Street and Number), VAN WERT, OH, US 45891-2357 (City or Town, State, Country and Zip Code)

Main Administrative Office 800 SOUTH WASHINGTON STREET (Street and Number)

VAN WERT, OH, US 45891-2357 (City or Town, State, Country and Zip Code) (419)238-1010 (Area Code) (Telephone Number)

Mail Address P.O. BOX 351 (Street and Number or P.O. Box), VAN WERT, OH, US 45891-0351 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 800 SOUTH WASHINGTON STREET (Street and Number)

VAN WERT, OH, US 45891-2357 (City or Town, State, Country and Zip Code) (419)238-1010 (Area Code) (Telephone Number)

Internet Web Site Address WWW.CENTRAL-INSURANCE.COM

Statutory Statement Contact AMY RENEE DOUGAL (Name) (419)238-5551-2176 (Area Code)(Telephone Number)(Extension)

ADOUGAL@CENTRAL-INSURANCE.COM (E-Mail Address) (419)238-7626 (Fax Number)

## OFFICERS

| Name | Title |
|---|---|
| EVAN PENNINGTON PURMORT | PRESIDENT |
| KEITH ALLEN GOAD | CHIEF FINANCIAL OFFICER |
| AMY RENEE DOUGAL | TREASURER |

## OTHERS

JAMES RAYMOND BARTO, VICE PRESIDENT
PAUL JOSEPH EDWARDS, VICE PRESIDENT
CYNTHIA MARIE HURLESS, CHIEF OPERATING OFFICER
JOCELYN LEIGH PFEIFER, SR VICE PRESIDENT
JENA LEE WIERWILLE, VICE PRESIDENT
ROBERT JOSEPH COLEMAN, VICE PRESIDENT
ANGELA MARIE GIBSON, VICE PRESIDENT
MATTHEW PAUL KORTE, CHIEF TECHNOLOGY OFFICER
TIMOTHY LEE RAUCH, VICE PRESIDENT
MATTHEW LANE ZOLLNER, VICE PRESIDENT
BRANDON LAWRENCE CORUM, VICE PRESIDENT
TRINTIN CHAD GLENN, CHIEF ACTUARY
DAVID THOMAS LEE, VICE PRESIDENT
JESSICA MARIE SEYMOUR, VICE PRESIDENT

## DIRECTORS OR TRUSTEES

EDWARD RAY BUHL
THOMAS B KEARNEY
EVAN PENNINGTON PURMORT
DENNIS DALE STRIPE
JOSIE LEE COVINGTON II
EDWARD JOSEPH NOONAN
FRANCIS WALWORTH PURMORT III
DAVID CARTER WARD
CYNTHIA MARIE HURLESS
JOCELYN LEIGH PFEIFER
ROMEL GARRY SALAM

State of Ohio
County of Van Wert ss

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

| (Signature) | (Signature) | (Signature) |
|---|---|---|
| EVAN PENNINGTON PURMORT | KEITH ALLEN GOAD | AMY RENEE DOUGAL |
| (Printed Name) | (Printed Name) | (Printed Name) |
| 1. | 2. | 3. |
| PRESIDENT | CHIEF FINANCIAL OFFICER | TREASURER |
| (Title) | (Title) | (Title) |

Subscribed and sworn to before me this 10th day of July, 2023

a. Is this an original filing? Yes[X] No[ ]
b. If no: 1. State the amendment number
2. Date filed 08/08/2023
3. Number of pages attached

(Notary Public Signature)

# ASSETS

| | Current Statement Date 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | 4 December 31 Prior Year Net Admitted Assets |
|---|---|---|---|---|
| 1. Bonds | 1,059,663,430 | | 1,059,663,430 | 1,095,908,823 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks | 1,656,131 | | 1,656,131 | 1,577,106 |
| 2.2 Common stocks | 548,426,152 | 2,505,817 | 545,920,335 | 528,671,724 |
| 3. Mortgage loans on real estate: | | | | |
| 3.1 First liens | | | | |
| 3.2 Other than first liens | | | | |
| 4. Real estate: | | | | |
| 4.1 Properties occupied by the company (less $...............0 encumbrances) | 34,855,348 | 915,016 | 33,940,332 | 34,568,431 |
| 4.2 Properties held for the production of income (less $...............0 encumbrances) | 421,334 | 421,334 | | |
| 4.3 Properties held for sale (less $...............0 encumbrances) | | | | |
| 5. Cash ($......36,410,475), cash equivalents ($.........657,952) and short-term investments ($...............0) | 37,068,426 | | 37,068,426 | 41,268,014 |
| 6. Contract loans (including $...............0 premium notes) | | | | |
| 7. Derivatives | | | | |
| 8. Other invested assets | 50,032,499 | | 50,032,499 | 32,514,160 |
| 9. Receivables for securities | 231,043 | | 231,043 | |
| 10. Securities lending reinvested collateral assets | | | | |
| 11. Aggregate write-ins for invested assets | | | | |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) | 1,732,354,364 | 3,842,167 | 1,728,512,198 | 1,734,508,259 |
| 13. Title plants less $...............0 charged off (for Title insurers only) | | | | |
| 14. Investment income due and accrued | 8,994,601 | | 8,994,601 | 9,235,100 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection | 36,365,747 | 799,159 | 35,566,588 | 36,571,661 |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.........490,307 earned but unbilled premiums) | 214,114,343 | 59,073 | 214,055,270 | 179,455,821 |
| 15.3 Accrued retrospective premiums ($...............0) and contracts subject to redetermination ($...............0) | | | | |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers | 6,283,494 | | 6,283,494 | 13,334,623 |
| 16.2 Funds held by or deposited with reinsured companies | | | | |
| 16.3 Other amounts receivable under reinsurance contracts | | | | |
| 17. Amounts receivable relating to uninsured plans | | | | |
| 18.1 Current federal and foreign income tax recoverable and interest thereon | 829,076 | | 829,076 | |
| 18.2 Net deferred tax asset | 35,978,980 | 11,170,539 | 24,808,441 | 23,667,281 |
| 19. Guaranty funds receivable or on deposit | 431,488 | | 431,488 | 434,031 |
| 20. Electronic data processing equipment and software | 56,383,268 | 56,246,638 | 136,630 | 122,719 |
| 21. Furniture and equipment, including health care delivery assets ($...............0) | 2,693,814 | 2,693,814 | | |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates | | | | |
| 23. Receivables from parent, subsidiaries and affiliates | 2,301,714 | | 2,301,714 | |
| 24. Health care ($...............0) and other amounts receivable | | | | |
| 25. Aggregate write-ins for other-than-invested assets | 13,408,255 | 9,029,194 | 4,379,061 | 4,495,904 |
| 26. TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 2,110,139,144 | 83,840,583 | 2,026,298,561 | 2,001,825,398 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | | |
| 28. TOTAL (Lines 26 and 27) | 2,110,139,144 | 83,840,583 | 2,026,298,561 | 2,001,825,398 |
| **DETAILS OF WRITE-INS** | | | | |
| 1101. | | | | |
| 1102. | | | | |
| 1103. | | | | |
| 1198. Summary of remaining write-ins for Line 11 from overflow page | | | | |
| 1199. TOTALS (Lines 1101 through 1103 plus 1198) (Line 11 above) | | | | |
| 2501. EQUITIES & DEPOSITS IN POOLS & ASSOCIATIONS | 4,268,792 | | 4,268,792 | 4,388,448 |
| 2502. PREPAID LICENSE FEES | 5,500 | | 5,500 | 5,500 |
| 2503. IDAHO INTERMOUNTAIN CLAIMS | 104,769 | | 104,769 | 101,956 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | 9,029,194 | 9,029,194 | | |
| 2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above) | 13,408,255 | 9,029,194 | 4,379,061 | 4,495,904 |

# LIABILITIES, SURPLUS AND OTHER FUNDS

| | | 1<br>Current<br>Statement Date | 2<br>December 31,<br>Prior Year |
|---|---|---|---|
| 1. | Losses (current accident year $.....121,688,466) | 389,739,905 | 405,389,253 |
| 2. | Reinsurance payable on paid losses and loss adjustment expenses | | |
| 3. | Loss adjustment expenses | 140,702,850 | 141,642,640 |
| 4. | Commissions payable, contingent commissions and other similar charges | 19,047,479 | 24,611,269 |
| 5. | Other expenses (excluding taxes, licenses and fees) | 11,042,458 | 12,327,754 |
| 6. | Taxes, licenses and fees (excluding federal and foreign income taxes) | 5,800,782 | 5,923,166 |
| 7.1 | Current federal and foreign income taxes (including $...............0 on realized capital gains (losses)) | | 1,446,952 |
| 7.2 | Net deferred tax liability | | |
| 8. | Borrowed money $...............0 and interest thereon $...............0 | | |
| 9. | Unearned premiums (after deducting unearned premiums for ceded reinsurance of $......80,634,258 and including warranty reserves of $...............0 and accrued accident and health experience rating refunds including $...............0 for medical loss ratio rebate per the Public Health Service Act) | 379,960,301 | 338,559,191 |
| 10. | Advance premium | 6,574,369 | 5,247,747 |
| 11. | Dividends declared and unpaid: | | |
| | 11.1 Stockholders | | |
| | 11.2 Policyholders | 572,626 | 454,258 |
| 12. | Ceded reinsurance premiums payable (net of ceding commissions) | (7,041,157) | 5,410,314 |
| 13. | Funds held by company under reinsurance treaties | | |
| 14. | Amounts withheld or retained by company for account of others | 6,140,603 | 6,315,028 |
| 15. | Remittances and items not allocated | | |
| 16. | Provision for reinsurance (including $...............0 certified) | 112,000 | 112,000 |
| 17. | Net adjustments in assets and liabilities due to foreign exchange rates | | |
| 18. | Drafts outstanding | | |
| 19. | Payable to parent, subsidiaries and affiliates | | 393,522 |
| 20. | Derivatives | | |
| 21. | Payable for securities | 716,486 | |
| 22. | Payable for securities lending | | |
| 23. | Liability for amounts held under uninsured plans | | |
| 24. | Capital notes $...............0 and interest thereon $...............0 | | |
| 25. | Aggregate write-ins for liabilities | 25,112,544 | 21,502,307 |
| 26. | TOTAL liabilities excluding protected cell liabilities (Lines 1 through 25) | 978,481,247 | 969,335,401 |
| 27. | Protected cell liabilities | | |
| 28. | TOTAL liabilities (Lines 26 and 27) | 978,481,247 | 969,335,401 |
| 29. | Aggregate write-ins for special surplus funds | | |
| 30. | Common capital stock | | |
| 31. | Preferred capital stock | | |
| 32. | Aggregate write-ins for other-than-special surplus funds | | |
| 33. | Surplus notes | | |
| 34. | Gross paid in and contributed surplus | | |
| 35. | Unassigned funds (surplus) | 1,047,817,314 | 1,032,490,000 |
| 36. | Less treasury stock, at cost: | | |
| | 36.1 ...............0 shares common (value included in Line 30 $...............0) | | |
| | 36.2 ...............0 shares preferred (value included in Line 31 $...............0) | | |
| 37. | Surplus as regards policyholders (Lines 29 to 35, less 36) | 1,047,817,314 | 1,032,490,000 |
| 38. | TOTALS (Page 2, Line 28, Col. 3) | 2,026,298,561 | 2,001,825,401 |
| **DETAILS OF WRITE-INS** | | | |
| 2501. | Non-Qualified Pension | 20,785,519 | 18,419,291 |
| 2502. | Reserve for Investment Expenses | 390,000 | 390,000 |
| 2503. | Reserve for Escheats | 1,301,330 | 1,797,603 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 2,635,696 | 895,413 |
| 2599. | TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above) | 25,112,544 | 21,502,307 |
| 2901. | | | |
| 2902. | | | |
| 2903. | | | |
| 2998. | Summary of remaining write-ins for Line 29 from overflow page | | |
| 2999. | TOTALS (Lines 2901 through 2903 plus 2998) (Line 29 above) | | |
| 3201. | | | |
| 3202. | | | |
| 3203. | | | |
| 3298. | Summary of remaining write-ins for Line 32 from overflow page | | |
| 3299. | TOTALS (Lines 3201 through 3203 plus 3298) (Line 32 above) | | |

# STATEMENT OF INCOME

| | | 1<br>Current Year<br>to Date | 2<br>Prior Year<br>to Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| | **UNDERWRITING INCOME** | | | |
| 1. | Premiums earned | | | |
| | 1.1 Direct (written $.....422,391,938) | 384,064,244 | 359,208,641 | 732,691,873 |
| | 1.2 Assumed (written $......60,664,724) | 48,787,690 | 39,339,346 | 81,194,846 |
| | 1.3 Ceded (written $.....111,649,462) | 102,787,950 | 90,267,215 | 183,319,192 |
| | 1.4 Net (written $.....371,407,200) | 330,063,984 | 308,280,773 | 630,567,528 |
| **DEDUCTIONS:** | | | | |
| 2. | Losses incurred (current accident year $.......9,379,952) | | | |
| | 2.1 Direct | 215,400,039 | 201,540,949 | 408,194,929 |
| | 2.2 Assumed | 22,631,344 | 20,853,132 | 39,070,275 |
| | 2.3 Ceded | 44,859,697 | 42,025,280 | 99,261,770 |
| | 2.4 Net | 193,171,686 | 180,368,801 | 348,003,434 |
| 3. | Loss adjustment expenses incurred | 26,108,576 | 32,716,072 | 48,703,114 |
| 4. | Other underwriting expenses incurred | 127,028,025 | 108,081,276 | 221,551,030 |
| 5. | Aggregate write-ins for underwriting deductions | | | |
| 6. | TOTAL underwriting deductions (Lines 2 through 5) | 346,308,287 | 321,166,150 | 618,257,578 |
| 7. | Net income of protected cells | | | |
| 8. | Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7) | (16,244,303) | (12,885,377) | 12,309,950 |
| | **INVESTMENT INCOME** | | | |
| 9. | Net investment income earned | 22,614,449 | 19,067,112 | 40,062,689 |
| 10. | Net realized capital gains (losses) less capital gains tax of $.......2,766,678 | 10,407,979 | 23,456,324 | 26,258,816 |
| 11. | Net investment gain (loss) (Lines 9 + 10) | 33,022,428 | 42,523,436 | 66,321,505 |
| | **OTHER INCOME** | | | |
| 12. | Net gain or (loss) from agents' or premium balances charged off (amount recovered $..............0 amount charged off $.........275,900) | (275,900) | (217,864) | (428,160) |
| 13. | Finance and service charges not included in premiums | 622,129 | 645,595 | 1,256,381 |
| 14. | Aggregate write-ins for miscellaneous income | 297,088 | 312,790 | 553,729 |
| 15. | TOTAL other income (Lines 12 through 14) | 643,317 | 740,522 | 1,381,950 |
| 16. | Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15) | 17,421,442 | 30,378,581 | 80,013,405 |
| 17. | Dividends to policyholders | 495,612 | 354,091 | 453,553 |
| 18. | Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17) | 16,925,830 | 30,024,489 | 79,559,852 |
| 19. | Federal and foreign income taxes incurred | 3,343,253 | 2,925,895 | 5,705,977 |
| 20. | Net income (Line 18 minus Line 19) (to Line 22) | 13,582,577 | 27,098,594 | 73,853,875 |
| | **CAPITAL AND SURPLUS ACCOUNT** | | | |
| 21. | Surplus as regards policyholders, December 31 prior year | 1,032,490,000 | 1,004,413,577 | 1,004,413,577 |
| 22. | Net income (from Line 20) | 13,582,577 | 27,098,594 | 73,853,875 |
| 23. | Net transfers (to) from Protected Cell accounts | | | |
| 24. | Change in net unrealized capital gains or (losses) less capital gains tax of $.......1,459,112 | 5,489,040 | (65,979,786) | (55,418,874) |
| 25. | Change in net unrealized foreign exchange capital gain (loss) | | | |
| 26. | Change in net deferred income tax | 3,483,890 | 3,761,125 | (8,264,462) |
| 27. | Change in nonadmitted assets | (5,288,621) | (25,755,476) | (28,072,232) |
| 28. | Change in provision for reinsurance | | | (38,000) |
| 29. | Change in surplus notes | | | |
| 30. | Surplus (contributed to) withdrawn from Protected cells | | | |
| 31. | Cumulative effect of changes in accounting principles | | | |
| 32. | Capital changes: | | | |
| | 32.1 Paid in | | | |
| | 32.2 Transferred from surplus (Stock Dividend) | | | |
| | 32.3 Transferred to surplus | | | |
| 33. | Surplus adjustments: | | | |
| | 33.1 Paid in | | | |
| | 33.2 Transferred to capital (Stock Dividend) | | | |
| | 33.3 Transferred from capital | | | |
| 34. | Net remittances from or (to) Home Office | | | |
| 35. | Dividends to stockholders | | | |
| 36. | Change in treasury stock | | | |
| 37. | Aggregate write-ins for gains and losses in surplus | (1,939,571) | (6,293) | 46,016,117 |
| 38. | Change in surplus as regards policyholders (Lines 22 through 37) | 15,327,314 | (60,881,835) | 28,076,424 |
| 39. | Surplus as regards policyholders, as of statement date (Lines 21 plus 38) | 1,047,817,314 | 943,531,742 | 1,032,490,000 |
| **DETAILS OF WRITE-INS** | | | | |
| 0501. | | | | |
| 0502. | | | | |
| 0503. | | | | |
| 0598. | Summary of remaining write-ins for Line 5 from overflow page | | | |
| 0599. | TOTALS (Lines 0501 through 0503 plus 0598) (Line 5 above) | | | |
| 1401. | Miscellaneous Income | 297,088 | 312,790 | 553,729 |
| 1402. | | | | |
| 1403. | | | | |
| 1498. | Summary of remaining write-ins for Line 14 from overflow page | | | |
| 1499. | TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above) | 297,088 | 312,790 | 553,729 |
| 3701. | Gains and Losses in Surplus (SSAP's 92 & 102) | (3,038,007) | (6,293) | 46,015,896 |
| 3702. | Surplus Adjustments Relatied to Prior Period | 1,098,436 | | |
| 3703. | Prior Year Surplus Adjustment | | | 221 |
| 3798. | Summary of remaining write-ins for Line 37 from overflow page | | | |
| 3799. | TOTALS (Lines 3701 through 3703 plus 3798) (Line 37 above) | (1,939,571) | (6,293) | 46,016,117 |

# CASH FLOW

| | | 1<br>Current<br>Year<br>To Date | 2<br>Prior<br>Year<br>To Date | 3<br>Prior<br>Year Ended<br>December 31 |
|---|---|---|---|---|
| | **Cash from Operations** | | | |
| 1. | Premiums collected net of reinsurance | 325,321,869 | 317,010,024 | 634,704,394 |
| 2. | Net investment income | 23,847,603 | 19,622,829 | 40,451,127 |
| 3. | Miscellaneous income | 643,317 | 740,520 | 1,381,950 |
| 4. | TOTAL (Lines 1 to 3) | 349,812,789 | 337,373,373 | 676,537,471 |
| 5. | Benefit and loss related payments | 201,797,828 | 164,707,799 | 356,228,129 |
| 6. | Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | |
| 7. | Commissions, expenses paid and aggregate write-ins for deductions | 160,109,330 | 136,881,817 | 264,396,582 |
| 8. | Dividends paid to policyholders | 377,243 | 123,712 | 277,749 |
| 9. | Federal and foreign income taxes paid (recovered) net of $..............0 tax on capital gains (losses) | 8,385,959 | 244,864 | 9,606,929 |
| 10. | TOTAL (Lines 5 through 9) | 370,670,360 | 301,958,192 | 630,509,390 |
| 11. | Net cash from operations (Line 4 minus Line 10) | (20,857,571) | 35,415,182 | 46,028,080 |
| | **Cash from Investments** | | | |
| 12. | Proceeds from investments sold, matured or repaid: | | | |
| | 12.1 Bonds | 76,262,943 | 54,642,012 | 99,718,566 |
| | 12.2 Stocks | 272,296,445 | 188,833,216 | 311,945,567 |
| | 12.3 Mortgage loans | | | |
| | 12.4 Real estate | | | |
| | 12.5 Other invested assets | | | |
| | 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | | | |
| | 12.7 Miscellaneous proceeds | 716,486 | (5,788,373) | (5,788,373) |
| | 12.8 TOTAL investment proceeds (Lines 12.1 to 12.7) | 349,275,875 | 237,686,855 | 405,875,761 |
| 13. | Cost of investments acquired (long-term only): | | | |
| | 13.1 Bonds | 59,380,707 | 107,103,209 | 183,514,094 |
| | 13.2 Stocks | 268,521,626 | 203,588,684 | 332,115,178 |
| | 13.3 Mortgage loans | | | |
| | 13.4 Real estate | 552,631 | 254,322 | 433,392 |
| | 13.5 Other invested assets | | | |
| | 13.6 Miscellaneous applications | 231,043 | 6,250,127 | (250,000) |
| | 13.7 TOTAL investments acquired (Lines 13.1 to 13.6) | 328,686,008 | 317,196,342 | 515,812,666 |
| 14. | Net increase (or decrease) in contract loans and premium notes | | | |
| 15. | Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) | 20,589,867 | (79,509,487) | (109,936,905) |
| | **Cash from Financing and Miscellaneous Sources** | | | |
| 16. | Cash provided (applied): | | | |
| | 16.1 Surplus notes, capital notes | | | |
| | 16.2 Capital and paid in surplus, less treasury stock | | | |
| | 16.3 Borrowed funds | | | |
| | 16.4 Net deposits on deposit-type contracts and other insurance liabilities | | | |
| | 16.5 Dividends to stockholders | | | |
| | 16.6 Other cash provided (applied) | (3,931,885) | (8,065,916) | (13,369,300) |
| 17. | Net cash from financing and miscellaneous sources (Line 16.1 through 16.4 minus Line 16.5 plus Line 16.6) | (3,931,885) | (8,065,916) | (13,369,300) |
| | **RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS** | | | |
| 18. | Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) | (4,199,589) | (52,160,221) | (77,278,125) |
| 19. | Cash, cash equivalents and short-term investments: | | | |
| | 19.1 Beginning of year | 41,268,014 | 118,546,139 | 118,546,139 |
| | 19.2 End of period (Line 18 plus Line 19.1) | 37,068,425 | 66,385,919 | 41,268,014 |

**Note: Supplemental Disclosures of Cash Flow Information for Non-Cash Transactions:**

| | | | | |
|---|---|---|---|---|
| 20.0001 | | | | |

# Notes to Financial Statements

# NOTES TO FINANCIAL STATEMENTS

## 1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Central Mutual Insurance Company are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

The Ohio Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for determining solvency under the Ohio Insurance Law. The *Accounting Practices and Procedures Manual* (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Ohio. The Commissioner of Insurance has the right to permit specific practices that deviate from prescribed practices.

| | SSAP # | F/S Page | F/S Line # | 2023 | 2022 |
|---|---|---|---|---|---|
| NET INCOME | | | | | |
| (1) State basis (Page 4, Line 20, Columns 1 & 3) | XXX | XXX | XXX | 13,582,577 | 73,853,875 |
| (2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP: | | | | | |
| | | | | 0 | 0 |
| (3) State Permitted Practices that are an increase/(decrease) from NAIC SAP: | | | | | |
| | | | | 0 | 0 |
| (4) NAIC SAP (1-2-3=4) | XXX | XXX | XXX | 13,582,577 | 73,853,875 |
| SURPLUS | | | | | |
| (5) State basis (Page 3, Line 37, Columns 1 & 2) | XXX | XXX | XXX | 1,047,817,314 | 1,032,490,000 |
| (6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP: | | | | | |
| | | | | 0 | 0 |
| (7) State Permitted Practices that are an increase/(decrease) from NAIC SAP: | | | | | |
| | | | | 0 | 0 |
| (8) NAIC SAP (5-6-7=8) | XXX | XXX | XXX | 1,047,817,314 | 1,032,490,000 |

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the amounts reported in these financial statements and notes. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

Premiums are earned over the terms of the related insurance policies and reinsurance contracts. Unearned premium reserves are established to cover the unexpired portion of premiums written. Such reserves are computed by pro rata methods for direct business and are based on reports received from ceding companies for reinsurance.

Expenses incurred in connection with acquiring new insurance business, including such acquisition costs as sales commissions, are charged to operations as incurred. Expenses incurred are reduced for ceding allowances received or receivable.

Real estate investments are classified in the balance sheet as properties occupied by the company, properties held for the production of income and properties held for sale. Properties occupied by the company and properties held for the production of income are carried at depreciated cost less encumbrances. Properties held for sale are carried at the lower of depreciated cost or fair value less estimated cost to sell. This value would also be reduced by any encumbrance balance. The fair values of properties held for the production of income and held for sale are based upon quoted market prices, if available. If quoted market prices are unavailable, fair values are based upon market appraisals performed every five years using certified valuation techniques. Fair values for these properties will be immediately determined whenever circumstances indicate that carrying amounts may not be recoverable. Fair values of properties occupied by the company will be measured only if circumstances indicate that the financial condition of the Company is in question.

In addition, Central Mutual Insurance Company uses the following accounting policies:

(1) Short-term investments are stated at amortized cost.

(2) Bonds, mandatory convertible securities, and SVO-Identified investments identified in SSAP No. 26R are stated at amortized cost using the interest method.

(3) Common stocks are stated at market value except investments in stocks of uncombined subsidiaries and affiliates in which Central Mutual Insurance Company has an interest of 20% or more are carried on the equity basis.

(4) Preferred stocks are stated in accordance with the guidance provided in SSAP No. 32.

(5) Central Mutual Insurance Company holds no mortgage loans on real estate.

(6) Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair value. The retrospective adjustment method is used to value all securities except for interest only securities or securities where the yield had become negative, that are valued using the prospective method.

# Notes to Financial Statements

(7) Central Mutual Insurance Company owns 100% of the common stock of All America Insurance Company, a property and casualty insurance company. Central Mutual Insurance Company owns 100% of Security Central, a holding company. Stocks held in all subsidiaries are carried at their Admitted Asset Equivalent.

(8) Central Mutual Insurance Company has minor ownership interest in a partnership and limited liability company. The company carries this interest based upon the underlying audited GAAP equity of the investee.

(9) The Company does not own any derivatives.

(10) The Company anticipates investment income as a factor in the premium deficiency calculation, in accordance with SSAP No. 53, Property-Casualty Contracts - Premiums.

(11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability are continually reviewed and any adjustments are reflected in the period determined.

(12) The Company has not modified its capitalization policy from the prior period.

(13) N/A – The Company has no pharmaceutical rebate receivables.

D. Going Concern

Based upon its evaluation of relevant conditions and events, management does not have substantial doubt about the Company's ability to continue as a going concern.

2. **Accounting Changes and Corrections of Errors** – No change.

3. **Business Combinations and Goodwill** – No change.

4. **Discontinued Operations** – No change.

5. **Investments**

A. Mortgage Loans, including Mezzanine Real Estate Loans – No change.

B. Debt Restructuring – No change.

C. Reverse Mortgages – No change.

D. Loan-Backed Securities

(1) The Company uses Clearwater Analytics for investments reporting. For fixed-rate agency mortgage-backed securities, Clearwater Analytics calculates prepayment speeds utilizing Mortgage Industry Advisory Corporation (MIAC) Mortgage Industry Medians (MIMs). MIMs are derived from a semi-monthly dealer-consensus survey of long-term prepayment projections. For other mortgage-backed, loan-backed, and structured securities, Clearwater utilizes prepayment assumptions from Moody's Analytics. Moody's applies a flat economic credit model and utilizes a vector of multiple monthly speeds as opposed to a single speed for more robust projections. In instances where Moody's projections are not available, Clearwater uses data from Reuters, which utilizes the median prepayment speed from contributors' models.

(2) Securities with a recognized other-than-temporary impairment – N/A, NONE

(3) Securities by CUSIP with an other-than-temporary impairment – N/A, NONE

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

| Description | Amount |
|---|---|
| a. The aggregate amount of unrealized losses: | |
| 1. Less than 12 Months | 2,340,507 |
| 2. 12 Months or Longer | 15,385,082 |
| b. The aggregate related fair value of securities with unrealized losses: | |
| 1. Less than 12 Months | 56,178,898 |
| 2. 12 Months or Longer | 172,140,923 |

E. Dollar Repurchase Agreements and/or Securities Lending Transactions – NONE

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – N/A

# Notes to Financial Statements

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing – N/A

H. Repurchase Agreements Accounted for as a Sale – N/A

I. Reverse Repurchase Agreements Accounted for as a Sale – N/A

J. Write-downs for Impairments of Real Estate, Real Estate Sales, Retail Land Sales Operations and Real Estate with Participating Mortgage Loan Features – Not Applicable, None.

K. Low Income Housing Tax Credits – Not Applicable, None.

L. Restricted Assets – No change.

M. Working Capital Finance Investments – NONE

N. Offsetting and Netting of Assets and Liabilities – NONE

O. 5GI Securities – Not Applicable, None.

P. Short Sales – Not Applicable, None.

Q. Prepayment Penalty and Acceleration Fees – Not Applicable, None.

R. Reporting Entity's Share of Cash Pool by Asset type – No change.

6. **Joint Ventures, Partnerships and Limited Liability Companies** – No change.

7. **Investment Income** – No change.

8. **Derivative Instruments** – No change.
   A. Derivatives under SSAP No. 86—Derivatives – N/A, None.
   B. Derivatives under SSAP No. 108—Derivative Hedging Variable Annuity Guarantees – N/A, None.

9. **Income Taxes** – No change.

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

    An updated Schedule Y is included with this filing. No transactions to report.

11. **Debt** – No change.

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

    A. Defined Benefit Plan

    (1) Components of net periodic benefit cost

| | Description | Pension Benefits | | Postretirement Benefits | | Special or Contractual Benefits Per SSAP No 11 | |
|---|---|---|---|---|---|---|---|
| | | June 30, 2023 | Prior Year End | June 30, 2023 | 2022 | June 30, 2023 | Prior Year End |
| a. | Service cost | 6,903,580 | 11,335,386 | 1,324,840 | 966,818 | 0 | 0 |
| b. | Interest cost | 8,989,400 | 7,416,007 | 3,261,501 | 1,602,306 | 0 | 0 |
| c. | Expected return on plan assets | (12,160,554) | (15,105,399) | (969,307) | (1,154,338) | 0 | 0 |
| d. | Transition asset or obligation | 0 | 0 | 0 | 0 | 0 | 0 |
| e. | Gains and losses | 0 | 1,566,867 | 0 | 726,310 | 0 | 0 |
| f. | Prior service cost or credit | 0 | 0 | (2,305,767) | (2,305,767) | 0 | 0 |
| g. | Gain or loss recognized due to a settlement or curtailment | 0 | 0 | 0 | 0 | 0 | 0 |
| h. | Total net periodic benefit cost | 3,732,426 | 5,212,861 | 1,311,267 | (164,671) | 0 | 0 |

13. **Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations** – No change.

14. **Liabilities, Contingencies and Assessments** – No change.

15. **Leases** – No change.

16. **Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk** – No change.

17. **Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities** – No change.

18. **Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans** – No change.

19. **Direct Premium Written/Produced by Managing General Agents/Third Party Administrators** – No change.

# Notes to Financial Statements

## 20. Fair Value Measurements

A. Inputs Used for Assets and Liabilities Measured and Reported at Fair Value

The Company has categorized its assets and liabilities that are reported on the balance sheet at fair value into the three-level fair value framework as described below. The framework for determining fair value is based on a hierarchy that prioritizes the inputs and valuation techniques used to measure fair value.

Fair values determined by Level 1 inputs use quoted prices in active markets for identical assets that the Company has the ability to access.

Fair values determined by Level 2 inputs use other inputs that are observable, either directly or indirectly. These Level 2 inputs include quoted prices for similar assets in active markets and other inputs, such as interest rates and yield curves that are observable at commonly quoted intervals.

Level 3 inputs are unobservable inputs, including inputs that are available in situations where there is little, if any, market activity for the related asset.

(1) Fair Value Measurements at Reporting Date

| Description for each class of asset or liability | (Level 1) | (Level 2) | (Level 3) | Net Asset Value (NAV) | Total |
|---|---|---|---|---|---|
| a. Assets at fair value | | | | | |
| PREFERRED STOCK | 1,656,131 | 0 | 0 | 0 | 1,656,131 |
| COMMON STOCK | 361,311,966 | 0 | 187,114,186 | 0 | 548,426,152 |
| BONDS | 966,242,807 | 0 | 0 | 0 | 966,242,807 |
| | 0 | 0 | 0 | 0 | 0 |
| | 0 | 0 | 0 | 0 | 0 |
| | 0 | 0 | 0 | 0 | 0 |
| | 0 | 0 | 0 | 0 | 0 |
| | 0 | 0 | 0 | 0 | 0 |
| Total assets at fair value / NAV | 1,329,210,904 | 0 | 187,114,186 | 0 | 1,516,325,090 |
| b. Liabilities at fair value | | | | | |
| DERIVATIVE LIABILITIES | 0 | 0 | 0 | 0 | 0 |
| | 0 | 0 | 0 | 0 | 0 |
| Total liabilities at fair value | 0 | 0 | 0 | 0 | 0 |

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

| Description | Ending Balance as of Prior Quarter End | Transfers into Level 3 | Transfers out of Level 3 | Total Gains and (Losses) Included in Net Income | Total Gains and (Losses) Included in Surplus | Purchases | Issuances | Sales | Settlements | Ending Balance For Current Quarter End |
|---|---|---|---|---|---|---|---|---|---|---|
| a. Assets | | | | | | | | | | |
| EQUITY SECURITIES | 186,027,025 | 0 | 0 | 0 | 1,087,161 | 0 | 0 | 0 | 0 | 187,114,186 |
| | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total Assets | 186,027,025 | 0 | 0 | 0 | 1,087,161 | 0 | 0 | 0 | 0 | 187,114,186 |
| b. Liabilities | | | | | | | | | | |
| | | | | | | | | | | |
| Total Liabilities | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

## 21. Other Items – No change.

## 22. Events Subsequent – No change.

## 23. Reinsurance – No change.

## 24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

F. Risk-Sharing Provisions of the Affordable Care Act (ACA) – N/A, None.

## 25. Changes in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2022 were $535.5 million. As of June 30, 2023, $131.8 million has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $400.9 million as a result of re-estimation of unpaid claims and claim adjustment expenses principally on Commercial Auto, Homeowners, and Umbrella lines of insurance. Therefore, there has been a $2.8 million favorable prior-year development since December 31, 2022 to June 30, 2023. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. Included in this decrease, the Company experienced $0.0 million of prior year claim development on retrospectively rated policies. However, the business to which it relates is subject to premium adjustments.

There were no changes in the methodologies and assumptions used in calculating the liability for unpaid losses and loss adjusting expenses for the most recent reporting period.

## 26. Intercompany Pooling Arrangements – No change.

## 27. Structured Settlements – No change.

## 28. Health Care Receivables – No change.

## 29. Participating Policies – No change.

# Notes to Financial Statements

30. **Premium Deficiency Reserves** – No change.

31. **High Deductibles** – No change.

32. **Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses** – No change.

33. **Asbestos/Environmental Reserves** – No change.

34. **Subscriber Savings Accounts** – No change.

35. **Multiple Peril Crop Insurance** – No change.

36. **Financial Guaranty Insurance** – No change.

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES
## GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes[ ] No[X]
1.2 If yes, has the report been filed with the domiciliary state? Yes[ ] No[ ]

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

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes[X] No[ ]
If yes, complete Schedule Y, Parts 1 and 1A.
3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes[ ] No[X]
3.3 If the response to 3.2 is yes, provide a brief description of those changes:
3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes[ ] No[X]
3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes[ ] No[X]
4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

| 1<br>Name of Entity | 2<br>NAIC Company Code | 3<br>State of Domicile |
|---|---|---|
| | | |

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2021
6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2021
6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 11/07/2022
6.4 By what department or departments?
OHIO DEPARTMENT OF INSURANCE
6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes[ ] No[ ] N/A[X]
6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes[X] No[ ] N/A[ ]

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

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes[ ] No[X]
8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes[ ] No[X]
8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.]

| 1<br>Affiliate Name | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>SEC |
|---|---|---|---|---|---|
| | | | | | |

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes[X] No[ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.
9.11 If the response to 9.1 is No, please explain:
9.2 Has the code of ethics for senior managers been amended? Yes[ ] No[X]
9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes[ ] No[X]
9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

## FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes[X] No[ ]
10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 2,301,714

## INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes[ ] No[X]
11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 17,227,558

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

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes[X] No[ ]
14.2 If yes, please complete the following:

# GENERAL INTERROGATORIES (Continued)

| | | 1<br>Prior Year-End<br>Book/Adjusted<br>Carrying Value | 2<br>Current Quarter<br>Book/Adjusted<br>Carrying Value |
|---|---|---|---|
| 14.21 | Bonds | | |
| 14.22 | Preferred Stock | | |
| 14.23 | Common Stock | 185,097,137 | 187,114,186 |
| 14.24 | Short-Term Investments | | |
| 14.25 | Mortgages Loans on Real Estate | | |
| 14.26 | All Other | | |
| 14.27 | Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | 185,097,137 | 187,114,186 |
| 14.28 | Total Investment in Parent included in Lines 14.21 to 14.26 above | | |

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

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

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0
16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0
16.3 Total payable for securities lending reported on the liability page $ 0

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

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

| 1<br>Name of Custodian(s) | 2<br>Custodian Address |
|---|---|
| JP MORGAN CHASE BANK | 4 CHASE METROTECH CENTER FLOOR 6, BROOKLYN, NY 11245 |
| | |
| | |
| | |

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

| 1<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|---|---|---|
| | | |

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

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

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>Reason |
|---|---|---|---|
| | | | |

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

| 1<br>Name of Firm or Individual | 2<br>Affiliation |
|---|---|
| GOLDMAN SACHS ASSET MANAGEMENT, LP | U |
| | |

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

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

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

| 1<br>Central Registration<br>Depository Number | 2<br>Name of Firm or Individual | 3<br>Legal Entity<br>Identifier (LEI) | 4<br>Registered<br>With | 5<br>Investment Management<br>Agreement (IMA) Filed |
|---|---|---|---|---|
| 177038 | GOLDMAN SACHS ASSET MANAGEMENT, LP | CF5M58QA35CFPUX70H17 | SEC | NO |
| | | | | |

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

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
Has the reporting entity self-designated 5GI securities? Yes[ ] No[X]

# GENERAL INTERROGATORIES (Continued)

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

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

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

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

# GENERAL INTERROGATORIES

## PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? If yes, attach an explanation. Yes[ ] No[ ] N/A[X]

2 . Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? If yes, attach an explanation. Yes[ ] No[X]

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes[ ] No[X]
3.2 If yes, give full and complete information thereto

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see annual statement instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes[ ] No[X]
4.2 If yes, complete the following schedule:

| | | | TOTAL DISCOUNT | | | | DISCOUNT TAKEN DURING PERIOD | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
| Line of Business | Maximum Interest | Discount Rate | Unpaid Losses | Unpaid LAE | IBNR | TOTAL | Unpaid Losses | Unpaid LAE | IBNR | TOTAL |
| 04.2999 Total | | | | | | | | | | |

5. Operating Percentages:
   5.1 A&H loss percent 0.000%
   5.2 A&H cost containment percent 0.000%
   5.3 A&H expense percent excluding cost containment expenses 0.000%

6.1 Do you act as a custodian for health savings accounts? Yes[ ] No[X]
6.2 If yes, please provide the amount of custodial funds held as of the reporting date. $ 0
6.3 Do you act as an administrator for health savings accounts? Yes[ ] No[X]
6.4 If yes, please provide the balance of the funds administered as of the reporting date. $ 0

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes[X] No[ ]
7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes[ ] No[X]

# SCHEDULE F - CEDED REINSURANCE

## Showing all new reinsurers - Current Year to Date

| 1<br>NAIC<br>Company<br>Code | 2<br><br>ID Number | 3<br><br>Name of<br>Reinsurer | 4<br><br>Domiciliary<br>Jurisdiction | 5<br><br>Type of<br>Reinsurer | 6<br>Certified<br>Reinsurer Rating<br>(1 through 6) | 7<br>Effective Date<br>of Certified<br>Reinsurer Rating |
|---|---|---|---|---|---|---|
| **Affiliates** | | | | | | |
| 00000 | AA-3190875 | Hiscox Ins Co (Bermuda) Ltd | BMU | Unauthorized | | |
| 00000 | AA-1127301 | Lloyd's Syndicate Number 1301 | GBR | Authorized | | |
| 11551 | 35-2293075 | ENDURANCE ASSUR CORP | DE | Authorized | | |
| 60243 | 06-1505574 | AMERICAN INDEPENDENT NTWRK INS CO NY | NY | Authorized | | |
| 00000 | AA-1128121 | Lloyd's Syndicate Number 2121 | GBR | Authorized | | |
| 00000 | AA-1129000 | Lloyd's Syndicate Number 3000 | GBR | Authorized | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |

# SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

## Current Year to Date - Allocated by States and Territories

| | 1 | Direct Premiums Written | | Direct Losses Paid (Deducting Salvage) | | Direct Losses Unpaid | |
|---|---|---|---|---|---|---|---|
| | | 2 | 3 | 4 | 5 | 6 | 7 |
| States, etc. | Active Status (a) | Current Year To Date | Prior Year To Date | Current Year To Date | Prior Year To Date | Current Year To Date | Prior Year To Date |
| 1. Alabama (AL) | L | | | | | | |
| 2. Alaska (AK) | N | | | | | | |
| 3. Arizona (AZ) | L | 16,841,981 | 16,601,719 | 8,816,628 | 5,033,085 | 19,256,404 | 20,566,235 |
| 4. Arkansas (AR) | L | | | | | | |
| 5. California (CA) | L | 0 | | 2,002 | 82 | 786,644 | 2,422,078 |
| 6. Colorado (CO) | L | 7,030,773 | 6,345,847 | 4,347,094 | 2,528,784 | 5,732,982 | 8,326,094 |
| 7. Connecticut (CT) | L | 24,364,278 | 21,685,754 | 11,942,022 | 9,657,024 | 31,922,900 | 32,816,619 |
| 8. Delaware (DE) | L | | | | | | |
| 9. District of Columbia (DC) | L | | | | | | |
| 10. Florida (FL) | N | | | 4,857 | 8,302 | 519,128 | 572,834 |
| 11. Georgia (GA) | L | 55,383,215 | 48,766,169 | 37,540,550 | 23,792,418 | 55,494,352 | 61,446,764 |
| 12. Hawaii (HI) | N | | | | | | |
| 13. Idaho (ID) | L | 4,803,587 | 3,733,603 | 2,387,865 | 1,672,841 | 3,829,001 | 2,691,033 |
| 14. Illinois (IL) | L | 10,612,597 | 9,114,267 | 6,898,487 | 5,107,700 | 14,775,452 | 14,865,633 |
| 15. Indiana (IN) | L | 15,653,476 | 14,214,505 | 8,016,806 | 6,615,290 | 18,354,471 | 19,301,514 |
| 16. Iowa (IA) | L | | | | | | |
| 17. Kansas (KS) | N | | | | | | |
| 18. Kentucky (KY) | L | 6,748,793 | 5,565,519 | 6,798,287 | 5,001,002 | 5,984,659 | 7,167,059 |
| 19. Louisiana (LA) | N | | | | | | |
| 20. Maine (ME) | L | | | | | | |
| 21. Maryland (MD) | L | 1,907,144 | 1,658,843 | 309,014 | 230,772 | 1,449,734 | 2,148,949 |
| 22. Massachusetts (MA) | L | 16,674,110 | 14,194,804 | 5,220,689 | 3,561,245 | 23,470,980 | 17,056,888 |
| 23. Michigan (MI) | L | 13,482,383 | 10,992,962 | 5,812,592 | 4,888,157 | 18,166,186 | 17,972,336 |
| 24. Minnesota (MN) | L | | | | | | |
| 25. Mississippi (MS) | L | | | | | | |
| 26. Missouri (MO) | L | | | | | | |
| 27. Montana (MT) | L | | | | | | |
| 28. Nebraska (NE) | L | | | | | | |
| 29. Nevada (NV) | L | 8,672,679 | 5,404,726 | 3,660,800 | 1,999,461 | 8,996,499 | 6,181,074 |
| 30. New Hampshire (NH) | L | 10,624,283 | 9,082,250 | 4,355,032 | 3,475,346 | 8,847,665 | 8,741,417 |
| 31. New Jersey (NJ) | L | | | 381,300 | 272,709 | 10,658,679 | 17,189,064 |
| 32. New Mexico (NM) | L | 11,186,546 | 11,070,088 | 5,648,797 | 6,077,925 | 16,160,316 | 15,219,633 |
| 33. New York (NY) | L | 16,079,884 | 13,824,934 | 12,639,677 | 8,563,222 | 17,574,806 | 17,979,300 |
| 34. North Carolina (NC) | L | 37,356,444 | 34,508,579 | 19,169,773 | 17,808,878 | 30,655,107 | 38,346,155 |
| 35. North Dakota (ND) | L | | | | | | |
| 36. Ohio (OH) | L | 48,685,241 | 43,249,435 | 33,601,161 | 25,831,980 | 41,913,793 | 48,347,419 |
| 37. Oklahoma (OK) | L | 5,097,050 | 5,370,383 | 3,187,296 | 1,470,757 | 9,682,664 | 10,389,981 |
| 38. Oregon (OR) | L | | | | | | |
| 39. Pennsylvania (PA) | L | 181,110 | 147,985 | 4,235 | 27,461 | 144,957 | 141,466 |
| 40. Rhode Island (RI) | L | | | | | | |
| 41. South Carolina (SC) | L | 12,532,079 | 11,285,860 | 5,166,931 | 7,558,179 | 15,924,879 | 16,597,201 |
| 42. South Dakota (SD) | N | | | | | | |
| 43. Tennessee (TN) | L | 15,534,662 | 14,332,820 | 7,630,388 | 6,768,159 | 11,181,713 | 13,467,752 |
| 44. Texas (TX) | L | 56,111,254 | 56,466,719 | 35,935,873 | 32,007,719 | 70,956,461 | 86,308,930 |
| 45. Utah (UT) | L | 6,803,493 | 3,519,769 | 1,923,453 | 1,250,325 | 3,925,575 | 2,209,757 |
| 46. Vermont (VT) | L | | | | | | |
| 47. Virginia (VA) | L | 16,508,159 | 14,631,457 | 7,297,867 | 5,331,623 | 14,239,400 | 16,052,709 |
| 48. Washington (WA) | L | | | | | | |
| 49. West Virginia (WV) | L | | | | | | |
| 50. Wisconsin (WI) | L | 3,516,716 | 1,719,345 | 1,382,918 | 602,337 | 3,358,718 | 1,310,738 |
| 51. Wyoming (WY) | L | | | | | | |
| 52. American Samoa (AS) | N | | | | | | |
| 53. Guam (GU) | N | | | | | | |
| 54. Puerto Rico (PR) | N | | | | | | |
| 55. U.S. Virgin Islands (VI) | N | | | | | | |
| 56. Northern Mariana Islands (MP) | N | | | | | | |
| 57. Canada (CAN) | N | | | | | | |
| 58. Aggregate other alien (OT) | XXX | | | | | | |
| 59. Totals | XXX | 422,391,938 | 377,488,342 | 240,082,396 | 187,142,783 | 463,964,125 | 505,836,632 |
| **DETAILS OF WRITE-INS** | | | | | | | |
| 58001. | XXX | | | | | | |
| 58002. | XXX | | | | | | |
| 58003. | XXX | | | | | | |
| 58998 Summary of remaining write-ins for Line 58 from overflow page | XXX | | | | | | |
| 58999 TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above) | XXX | | | | | | |

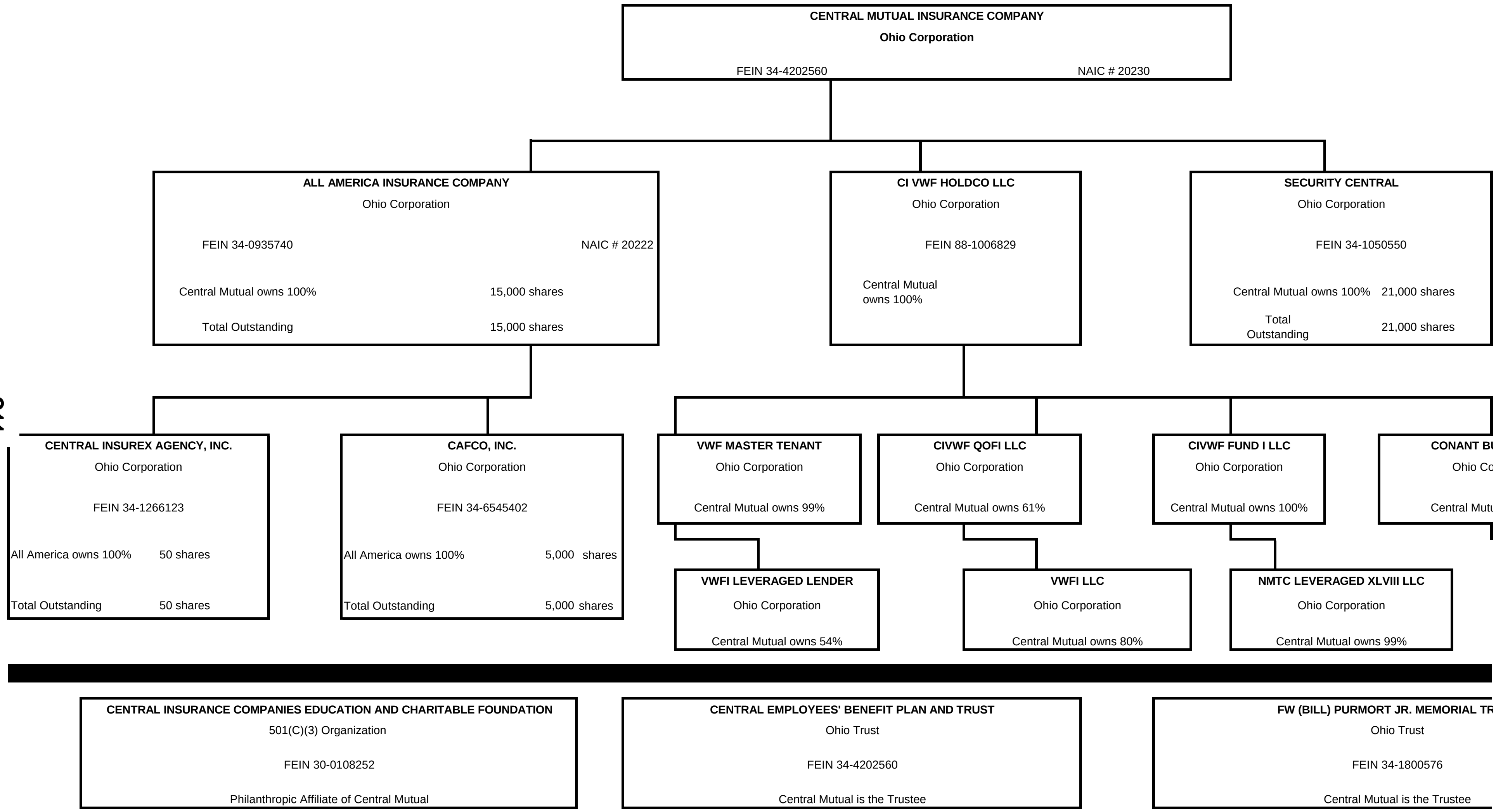
(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG: 45
2. R - Registered - Non-domiciled RRGs: 
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile – See DSLI): 
4. Q - Qualified - Qualified or accredited reinsurer: 
5. D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile: 
6. N - None of the above - Not allowed to write business in the state: 12

# SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

## MEMBERS OF A HOLDING COMPANY GROUP

## PART 1 - ORGANIZATIONAL CHART



**WILLOW BEND**
**COUNTRY CLUB**
Unincorporated Ass'n
FEIN 34-4394280

Security Central
owns 100%

**UILDING LLC**
rporation

ual owns 49%

**NMIC LEVERAGED LII LLC**
Ohio Corporation

Central Mutual owns 99%

**RUST**

# SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>FEDERAL RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity / Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies) / Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 36 | CENTRAL INSURANCE COMPANIES | 20230 | 34-4202560 | | | | CENTRAL MUTUAL INSURANCE COMPANY | OH | UDP | | Board of Directors | | Central Mutual Insurance Company | No | 0000001 |
| 36 | CENTRAL INSURANCE COMPANIES | 20222 | 34-0935740 | | | | ALL AMERICA INSURANCE COMPANY | OH | DS | Central Mutual Insurance Company | Board of Directors | 100.0 | Central Mutual Insurance Company | No | 0000001 |
| 36 | CENTRAL INSURANCE COMPANIES | 00000 | 34-1050550 | | | | SECURITY CENTRAL CORPORATION | OH | NIA | Central Mutual Insurance Company | Board of Directors | 100.0 | Central Mutual Insurance Company | No | |
| 36 | CENTRAL INSURANCE COMPANIES | 00000 | 34-1266123 | | | | CENTRAL INSUREX AGENCY, INC. | OH | IA | All America Insurance Company | Board of Directors | 100.0 | Central Mutual Insurance Company | No | |
| 36 | CENTRAL INSURANCE COMPANIES | 00000 | 34-6545402 | | | | CAFCO, INC. | OH | NIA | All America Insurance Company | Board of Directors | 100.0 | Central Mutual Insurance Company | No | |
| 36 | CENTRAL INSURANCE COMPANIES | 00000 | 88-1006829 | | | | CI VWF HOLDCO LLC | OH | NIA | Central Mutual Insurance Company | Ownership | 100.0 | Central Mutual Insurance Company | No | |
| 36 | CENTRAL INSURANCE COMPANIES | 00000 | | | | | VWF MASTER TENANT | OH | NIA | CI VWF HoldCo LLC | Ownership | 99.0 | Central Mutual Insurance Company | No | |
| 36 | CENTRAL INSURANCE COMPANIES | 00000 | | | | | CIVWF QOFI LLC | OH | NIA | CI VWF HoldCo LLC | Ownership | 61.0 | Central Mutual Insurance Company | No | |
| 36 | CENTRAL INSURANCE COMPANIES | 00000 | | | | | CIVWF FUND I LLC | OH | NIA | CI VWF HoldCo LLC | Ownership | 100.0 | Central Mutual Insurance Company | No | |
| 36 | CENTRAL INSURANCE COMPANIES | 00000 | | | | | CONANT BUILDING LLC | OH | NIA | CI VWF HoldCo LLC | Ownership | 49.0 | Central Mutual Insurance Company | No | |
| 36 | CENTRAL INSURANCE COMPANIES | 00000 | | | | | VWFI LEVERAGED LENDER | OH | NIA | VWF Master Tenant | Ownership | 54.0 | Central Mutual Insurance Company | No | |
| 36 | CENTRAL INSURANCE COMPANIES | 00000 | | | | | VWFI LLC | OH | NIA | CIVWF QOFI LLC | Ownership | 80.0 | Central Mutual Insurance Company | No | |
| 36 | CENTRAL INSURANCE COMPANIES | 00000 | | | | | NMTC LEVERAGED XLVIII LLC | OH | NIA | CIVWF FUND I LLC | Ownership | 99.0 | Central Mutual Insurance Company | No | |
| 36 | CENTRAL INSURANCE COMPANIES | 00000 | | | | | NMTC LEVERAGED LII LLC | OH | NIA | Conant Building LLC | Ownership | 99.0 | Central Mutual Insurance Company | No | |
| 36 | CENTRAL INSURANCE COMPANIES | 00000 | 30-0108252 | | | | CENTRAL INSURANCECOMPANIES EDUCATIONAND CHARITABLE FOUNDATION | OH | OTH | Central Mutual Insurance Company | Management | | Central Mutual Insurance Company | No | 0000002 |
| 36 | CENTRAL INSURANCE COMPANIES | 00000 | 34-4202560 | | | | CENTRAL EMPLOYEES' BENEFIT PLAN AND TRUST | OH | OTH | Central Mutual Insurance Company | Management | | Central Mutual Insurance Company | No | 0000003 |
| 36 | CENTRAL INSURANCE COMPANIES | 00000 | 34-1800576 | | | | FW (BILL) PURMORT JR. MEMORIAL TRUST | OH | OTH | Central Mutual Insurance Company | Management | | Central Mutual Insurance Company | No | 0000004 |

| Asterisk | Explanation |
|---|---|
| 0000001 | Central Mutual and All America participate in an intercompany pooling agreement whereby Central Mutual receives 84% of all premiums, losses, and expenses and All America receives 16%. |
| 0000002 | This is a philanthropic affiliate of CMI, formed to support the charitable outreach of Central Insurance, primarily through its scholarship program for area students. |
| 0000003 | CMI serves as the trustee of this VEBA |
| 0000004 | Funds from the trust are used to sponsor education for Texas' independent insurance agents. CMI serves as the trustee of this trust. |

# PART 1 - LOSS EXPERIENCE

| | Line of Business | Current Year to Date 1 Direct Premiums Earned | Current Year to Date 2 Direct Losses Incurred | Current Year to Date 3 Direct Loss Percentage | 4 Prior Year to Date Direct Loss Percentage |
|---|---|---|---|---|---|
| 1. | Fire | 3,435,490 | 847,882 | 24.680 | 44.151 |
| 2.1 | Allied lines | 4,899,423 | 4,244,838 | 86.640 | 54.623 |
| 2.2 | Multiple peril crop | | | | |
| 2.3 | Federal flood | | | | |
| 2.4 | Private crop | | | | |
| 2.5 | Private flood | | | | |
| 3. | Farmowners multiple peril | | | | |
| 4. | Homeowners multiple peril | 77,591,618 | 52,159,216 | 67.223 | 65.388 |
| 5.1 | Commercial multiple peril (non-liability portion) | 59,768,533 | 32,218,240 | 53.905 | 55.139 |
| 5.2 | Commercial multiple peril (liability portion) | 28,842,906 | 7,585,579 | 26.300 | 30.924 |
| 6. | Mortgage guaranty | | | | |
| 8. | Ocean marine | | | | |
| 9. | Inland marine | 13,704,825 | 6,795,552 | 49.585 | 37.983 |
| 10. | Financial guaranty | | | | |
| 11.1 | Medical professional liability - occurrence | | | | |
| 11.2 | Medical professional liability - claims made | | | | |
| 12. | Earthquake | 1,141,175 | | | |
| 13.1 | Comprehensive (hospital and medical) individual | | | | |
| 13.2 | Comprehensive (hospital and medical) group | | | | |
| 14. | Credit accident and health | | | | |
| 15.1 | Vision only | | | | |
| 15.2 | Dental only | | | | |
| 15.3 | Disability income | | | | |
| 15.4 | Medicare supplement | | | | |
| 15.5 | Medicaid Title XIX | | | | |
| 15.6 | Medicare Title XVIII | | | | |
| 15.7 | Long-term care | | | | |
| 15.8 | Federal employees health benefits plan | | | | |
| 15.9 | Other health | | | | |
| 16. | Workers' compensation | 7,121,519 | (1,858,788) | (26.101) | 67.710 |
| 17.1 | Other liability - occurrence | 29,063,622 | 10,744,574 | 36.969 | 52.182 |
| 17.2 | Other liability - claims made | | | | |
| 17.3 | Excess Workers' Compensation | | | | |
| 18.1 | Products liability - occurrence | 12,268,942 | 3,967,680 | 32.339 | 51.474 |
| 18.2 | Products liability - claims made | | | | |
| 19.1 | Private passenger auto no-fault (personal injury protection) | 1,031,655 | 3,546,094 | 343.729 | (9.106) |
| 19.2 | Other private passenger auto liability | 48,179,873 | 27,695,418 | 57.483 | 45.343 |
| 19.3 | Commercial auto no-fault (personal injury protection) | 956,901 | 246,526 | 25.763 | 57.131 |
| 19.4 | Other Commercial auto liability | 43,834,752 | 22,880,327 | 52.197 | 68.823 |
| 21.1 | Private passenger auto physical damage | 39,445,485 | 33,733,010 | 85.518 | 66.337 |
| 21.2 | Commercial auto physical damage | 12,566,344 | 10,003,598 | 79.606 | 65.920 |
| 22. | Aircraft (all perils) | | | | |
| 23. | Fidelity | 10,666 | | | |
| 24. | Surety | 333 | | | |
| 26. | Burglary and theft | 10,115 | | | |
| 27. | Boiler and machinery | 190,067 | 590,293 | 310.571 | 22.048 |
| 28. | Credit | | | | |
| 29. | International | | | | |
| 30. | Warranty | | | | |
| 31. | Reinsurance-Nonproportional Assumed Property | XXX | XXX | XXX | XXX |
| 32. | Reinsurance-Nonproportional Assumed Liability | XXX | XXX | XXX | XXX |
| 33. | Reinsurance-Nonproportional Assumed Financial Lines | XXX | XXX | XXX | XXX |
| 34. | Aggregate write-ins for other lines of business | | | | |
| 35. | TOTALS | 384,064,244 | 215,400,039 | 56.084 | 56.107 |
| DETAILS OF WRITE-INS | | | | | |
| 3401. | | | | | |
| 3402. | | | | | |
| 3403. | | | | | |
| 3498. | Summary of remaining write-ins for Line 34 from overflow page | | | | |
| 3499. | TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above) | | | | |

# PART 2 - DIRECT PREMIUMS WRITTEN

| | Line of Business | 1 Current Quarter | 2 Current Year to Date | 3 Prior Year Year to Date |
|---|---|---|---|---|
| 1. | Fire | 1,973,743 | 3,549,811 | 3,347,196 |
| 2.1 | Allied lines | 2,913,203 | 5,281,093 | 4,834,495 |
| 2.2 | Multiple peril crop | | | |
| 2.3 | Federal flood | | | |
| 2.4 | Private crop | | | |
| 2.5 | Private flood | | | |
| 3. | Farmowners multiple peril | | | |
| 4. | Homeowners multiple peril | 46,734,770 | 81,862,866 | 74,347,799 |
| 5.1 | Commercial multiple peril (non-liability portion) | 35,715,667 | 67,939,068 | 57,341,963 |
| 5.2 | Commercial multiple peril (liability portion) | 18,160,161 | 32,508,768 | 29,417,568 |
| 6. | Mortgage guaranty | | | |
| 8. | Ocean marine | | | |
| 9. | Inland marine | 8,130,141 | 14,664,978 | 13,873,787 |
| 10. | Financial guaranty | | | |
| 11.1 | Medical professional liability - occurrence | | | |
| 11.2 | Medical professional liability - claims made | | | |
| 12. | Earthquake | 760,227 | 1,273,255 | 1,105,294 |
| 13.1 | Comprehensive (hospital and medical) individual | | | |
| 13.2 | Comprehensive (hospital and medical) group | | | |
| 14. | Credit accident and health | | | |
| 15.1 | Vision only | | | |
| 15.2 | Dental only | | | |
| 15.3 | Disability income | | | |
| 15.4 | Medicare supplement | | | |
| 15.5 | Medicaid Title XIX | | | |
| 15.6 | Medicare Title XVIII | | | |
| 15.7 | Long-term care | | | |
| 15.8 | Federal employees health benefits plan | | | |
| 15.9 | Other health | | | |
| 16. | Workers' compensation | 3,715,361 | 7,506,121 | 7,304,073 |
| 17.1 | Other liability - occurrence | 16,925,256 | 32,743,050 | 29,814,311 |
| 17.2 | Other liability - claims made | | | |
| 17.3 | Excess Workers' Compensation | | | |
| 18.1 | Products liability - occurrence | 7,468,016 | 14,187,276 | 12,793,989 |
| 18.2 | Products liability - claims made | | | |
| 19.1 | Private passenger auto no-fault (personal injury protection) | 603,209 | 1,161,481 | 954,481 |
| 19.2 | Other private passenger auto liability | 27,569,924 | 51,283,288 | 45,467,907 |
| 19.3 | Commercial auto no-fault (personal injury protection) | 621,817 | 1,366,795 | 1,016,445 |
| 19.4 | Other Commercial auto liability | 24,492,395 | 49,054,329 | 46,133,519 |
| 21.1 | Private passenger auto physical damage | 23,753,944 | 43,700,821 | 36,475,216 |
| 21.2 | Commercial auto physical damage | 7,105,694 | 14,040,542 | 13,062,539 |
| 22. | Aircraft (all perils) | | | |
| 23. | Fidelity | 15,168 | 19,262 | 7,107 |
| 24. | Surety | 100 | 203 | 465 |
| 26. | Burglary and theft | 5,205 | 9,877 | 8,778 |
| 27. | Boiler and machinery | 153,234 | 239,054 | 181,407 |
| 28. | Credit | | | |
| 29. | International | | | |
| 30. | Warranty | | | |
| 31. | Reinsurance-Nonproportional Assumed Property | XXX | XXX | XXX |
| 32. | Reinsurance-Nonproportional Assumed Liability | XXX | XXX | XXX |
| 33. | Reinsurance-Nonproportional Assumed Financial Lines | XXX | XXX | XXX |
| 34. | Aggregate write-ins for other lines of business | | | |
| 35. | TOTALS | 226,817,235 | 422,391,938 | 377,488,339 |
| DETAILS OF WRITE-INS | | | | |
| 3401. | | | | |
| 3402. | | | | |
| 3403. | | | | |
| 3498. | Summary of remaining write-ins for Line 34 from overflow page | | | |
| 3499. | TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above) | | | |

# PART 3 (000 omitted)
# LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

| Years in Which Losses Occurred | 1 Prior Year-End Known Case Loss and LAE Reserves | 2 Prior Year-End IBNR Loss and LAE Reserves | 3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2) | 4 2023 Loss and LAE Payments on Claims Reported as of Prior Year-End | 5 2023 Loss and LAE Payments on Claims Unreported as of Prior Year-End | 6 Total 2023 Loss and LAE Payments (Cols. 4 + 5) | 7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End | 8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End | 9 Q.S. Date IBNR Loss and LAE Reserves | 10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9) | 11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4 + 7 minus Col. 1) | 12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5 + 8 + 9 minus Col. 2) | 13 Prior Year-End Total Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 11 + 12) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. 2020 + Prior | 118,615 | 78,529 | 197,144 | 15,650 | 3,918 | 19,568 | 132,858 | 40,405 | (8,259) | 165,003 | 29,893 | (42,465) | (12,572) |
| 2. 2021 | 53,846 | 61,410 | 115,256 | 33,162 | 2,773 | 35,935 | 68,691 | 23,691 | (3,146) | 89,236 | 48,007 | (38,092) | 9,915 |
| 3. Subtotals 2021 + Prior | 172,461 | 139,939 | 312,400 | 48,812 | 6,691 | 55,503 | 201,549 | 64,096 | (11,405) | 254,240 | 77,900 | (80,557) | (2,657) |
| 4. 2022 | 95,424 | 139,208 | 234,632 | 47,056 | 33,666 | 80,722 | 128,046 | 41,754 | (8,509) | 161,291 | 79,678 | (72,297) | 7,381 |
| 5. Subtotals 2022 + Prior | 267,885 | 279,147 | 547,032 | 95,868 | 40,357 | 136,225 | 329,595 | 105,849 | (19,913) | 415,531 | 157,578 | (152,854) | 4,724 |
| 6. 2023 | X X X | X X X | X X X | X X X | 99,644 | 99,644 | X X X | 68,367 | 46,544 | 114,912 | X X X | X X X | X X X |
| 7. Totals | 267,885 | 279,147 | 547,032 | 95,868 | 140,002 | 235,869 | 329,595 | 174,217 | 26,631 | 530,443 | 157,578 | (152,854) | 4,724 |
| | | | | | | | | | | | Col. 11, Line 7 As % of Col. 1 Line 7 | Col. 12, Line 7 As % of Col. 2 Line 7 | Col. 13, Line 7 As % of Col. 3 Line 7 |
| 8. Prior Year-End Surplus As Regards Policyholders | 1,032,490 | | | | | | | | | | 1. 58.823 | 2. (54.757) | 3. 0.864 |
| | | | | | | | | | | | | | Col. 13, Line 7 Line 8 |
| | | | | | | | | | | | | | 4. 0.458 |

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

| | RESPONSES |
|---|---|
| 1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? | No |
| 2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement? | No |
| 3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? | No |
| 4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement? | No |
| AUGUST FILING | |
| 5. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. | No |

Explanations:

Bar Codes:

Trusteed Surplus Statement

20230202349000002 2023 Document Code: 490

Supplement A to Schedule T

20230202345500002 2023 Document Code: 455

Medicare Part D Coverage Supplement

20230202336500002 2023 Document Code: 365

Director and Officer Supplement

20230202350500002 2023 Document Code: 505

Communication of Internal Control Related Matters Noted in an Audit

20230202322200002 2023 Document Code: 222

## OVERFLOW PAGE FOR WRITE-INS

# ASSETS

| | Current Statement Date | | | 4 |
|---|---|---|---|---|
| | 1<br>Assets | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets (Cols. 1 - 2) | December 31 Prior Year Net Admitted Assets |
| 1197. Summary of remaining write-ins for Line 11 (Lines 1104 through 1196) | | | | |
| 2504. SECURITY DEPOSITS | 36,760 | 36,760 | | |
| 2505. PREPAID PENSION COST | 8,991,824 | 8,991,824 | | |
| 2506. MISC EMPLOYEE REIMBURSEMENT | 610 | 610 | | |
| 2597. Summary of remaining write-ins for Line 25 (Lines 2504 through 2596) | 9,029,194 | 9,029,194 | | |

# LIABILITIES, SURPLUS AND OTHER FUNDS

| | 1<br>Current Statement Date | 2<br>December 31, Prior Year |
|---|---|---|
| 2504. Reserve for Bad Faith Claims | 100,097 | 100,097 |
| 2505. Corporate Credit Card Payable | (37,547) | 221,359 |
| 2506. Reserve for Police Reports/Tele-Interpreter | (2,509) | (2,385) |
| 2507. Amounts Payable to Claims Payment Vendor | 2,575,655 | 576,342 |
| 2597. Summary of remaining write-ins for Line 25 (Lines 2504 through 2596) | 2,635,696 | 895,413 |
| 2997. Summary of remaining write-ins for Line 29 (Lines 2904 through 2996) | | |
| 3297. Summary of remaining write-ins for Line 32 (Lines 3204 through 3296) | | |

## SCHEDULE A - VERIFICATION

**Real Estate**

| | | 1<br>Year To Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 35,414,386 | 36,446,871 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | 552,632 | 433,391 |
| | 2.2 Additional investment made after acquisition | | |
| 3. | Current year change in encumbrances | | |
| 4. | Total gain (loss) on disposals | | |
| 5. | Deduct amounts received on disposals | | |
| 6. | Total foreign exchange change in book/adjusted carrying value | | |
| 7. | Deduct current year's other-than-temporary impairment recognized | | |
| 8. | Deduct current year's depreciation | 690,335 | 1,465,876 |
| 9. | Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8 ) | 35,276,682 | 35,414,386 |
| 10. | Deduct total nonadmitted amounts | 1,336,350 | 845,955 |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | 33,940,332 | 34,568,431 |

## SCHEDULE B - VERIFICATION

**Mortgage Loans**

NONE

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

## SCHEDULE BA - VERIFICATION

**Other Long-Term Invested Assets**

| | | 1<br>Year To Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 32,514,160 | 2,881,292 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | 3,750,000 | 17,809,447 |
| | 2.2 Additional investment made after acquisition | 15,650,766 | 14,814,000 |
| 3. | Capitalized deferred interest and other | | |
| 4. | Accrual of discount | | |
| 5. | Unrealized valuation increase (decrease) | (1,133,206) | (109,287) |
| 6. | Total gain (loss) on disposals | | |
| 7. | Deduct amounts received on disposals | 749,221 | 2,881,292 |
| 8. | Deduct amortization of premium and depreciation | | |
| 9. | Total foreign exchange change in book/adjusted carrying value | | |
| 10. | Deduct current year's other-than-temporary impairment recognized | | |
| 11. | Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10) | 50,032,499 | 32,514,160 |
| 12. | Deduct total nonadmitted amounts | | |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 50,032,499 | 32,514,160 |

## SCHEDULE D - VERIFICATION

**Bonds and Stocks**

| | | 1<br>Year To Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value of bonds and stocks, December 31 of prior year | 1,628,309,824 | 1,591,173,668 |
| 2. | Cost of bonds and stocks acquired | 308,501,568 | 485,887,117 |
| 3. | Accrual of discount | 644,809 | 1,337,866 |
| 4. | Unrealized valuation increase (decrease) | 8,081,656 | (70,041,419) |
| 5. | Total gain (loss) on disposals | 13,177,969 | 33,230,801 |
| 6. | Deduct consideration for bonds and stocks disposed of | 347,810,168 | 411,803,140 |
| 7. | Deduct amortization of premium | 1,159,944 | 1,614,076 |
| 8. | Total foreign exchange change in book/adjusted carrying value | | |
| 9. | Deduct current year's other-than-temporary impairment recognized | | |
| 10. | Total investment income recognized as a result of prepayment penalties and/or acceleration fees | | 139,007 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10) | 1,609,745,714 | 1,628,309,824 |
| 12. | Deduct total nonadmitted amounts | 2,505,817 | 2,152,171 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 1,607,239,897 | 1,626,157,653 |

# SCHEDULE D - PART 1B

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

| NAIC Designation | 1 Book/Adjusted Carrying Value Beginning of Current Quarter | 2 Acquisitions During Current Quarter | 3 Dispositions During Current Quarter | 4 Non-Trading Activity During Current Quarter | 5 Book/Adjusted Carrying Value End of First Quarter | 6 Book/Adjusted Carrying Value End of Second Quarter | 7 Book/Adjusted Carrying Value End of Third Quarter | 8 Book/Adjusted Carrying Value December 31 Prior Year |
|---|---|---|---|---|---|---|---|---|
| **BONDS** | | | | | | | | |
| 1. NAIC 1 (a) | 820,807,750 | 29,789,729 | 41,185,111 | 2,015,144 | 820,807,750 | 811,427,512 | | 838,271,694 |
| 2. NAIC 2 (a) | 210,080,392 | 10,190,213 | 11,777,662 | (2,377,304) | 210,080,392 | 206,115,640 | | 207,127,187 |
| 3. NAIC 3 (a) | 42,665,659 | | 4,538,990 | 199,743 | 42,665,659 | 38,326,412 | | 46,396,707 |
| 4. NAIC 4 (a) | 1,334,997 | | 7,324 | 133,119 | 1,334,997 | 1,460,793 | | 1,570,394 |
| 5. NAIC 5 (a) | 2,428,756 | | 136,927 | 41,245 | 2,428,756 | 2,333,074 | | 2,542,841 |
| 6. NAIC 6 (a) | | | | | | | | |
| 7. Total Bonds | 1,077,317,555 | 39,979,942 | 57,646,014 | 11,948 | 1,077,317,555 | 1,059,663,431 | | 1,095,908,823 |
| **PREFERRED STOCK** | | | | | | | | |
| 8. NAIC 1 | | | | | | | | |
| 9. NAIC 2 | 1,346,350 | | | (269) | 1,346,350 | 1,346,081 | | 1,278,306 |
| 10. NAIC 3 | 315,000 | | | (4,950) | 315,000 | 310,050 | | 298,800 |
| 11. NAIC 4 | | | | | | | | |
| 12. NAIC 5 | | | | | | | | |
| 13. NAIC 6 | | | | | | | | |
| 14. Total Preferred Stock | 1,661,350 | | | (5,219) | 1,661,350 | 1,656,131 | | 1,577,106 |
| 15. Total Bonds & Preferred Stock | 1,078,978,905 | 39,979,942 | 57,646,014 | 6,730 | 1,078,978,905 | 1,061,319,562 | | 1,097,485,929 |

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $...............0; NAIC 2 $...............0; NAIC 3 $...............0; NAIC 4 $...............0; NAIC 5 $...............0; NAIC 6 $...............0

**SI03 Schedule DA Part 1 . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . NONE**

**SI03 Schedule DA Verification . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . NONE**

**SI04 Schedule DB - Part A Verification . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . NONE**

**SI04 Schedule DB - Part B Verification . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . NONE**

**SI05 Schedule DB Part C Section 1 . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . NONE**

**SI06 Schedule DB Part C Section 2 . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . NONE**

**SI07 Schedule DB - Verification . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . NONE**

## SCHEDULE E - PART 2 - VERIFICATION

**(Cash Equivalents)**

| | | 1<br>Year To Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 12,987,208 | 90,663,652 |
| 2. | Cost of cash equivalents acquired | 72,395,588 | 111,007,911 |
| 3. | Accrual of discount | | |
| 4. | Unrealized valuation increase (decrease) | (298) | 233 |
| 5. | Total gain (loss) on disposals | (3,312) | 8,207 |
| 6. | Deduct consideration received on disposals | 84,721,233 | 188,692,794 |
| 7. | Deduct amortization of premium | | |
| 8. | Total foreign exchange change in book/adjusted carrying value | | |
| 9. | Deduct current year's other-than-temporary impairment recognized | | |
| 10. | Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) | 657,952 | 12,987,208 |
| 11. | Deduct total nonadmitted amounts | | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 657,952 | 12,987,208 |

# SCHEDULE A - PART 2

## Showing all Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

| 1<br>Description of Property | Location<br>2<br>City | <br>3<br>State | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Actual Cost at Time of Acquisition | 7<br>Amount of Encumbrances | 8<br>Book/Adjusted Carrying Value Less Encumbrances | 9<br>Additional Investment Made After Acquisition |
|---|---|---|---|---|---|---|---|---|
| **Acquired by Purchase** | | | | | | | | |
| 805 S. WALNUT ST | VAN WERT | OH | 04/01/2023 | A & B HOME | 39,556 | | | |
| 827 S. WALNUT ST | VAN WERT | OH | 04/01/2023 | A & B HOME | 27,980 | | | |
| 827 S. WALNUT ST | VAN WERT | OH | 04/01/2023 | OHIO RUBBER | 11,102 | | | |
| 805 S. WALNUT ST | VAN WERT | OH | 05/01/2023 | OHIO RUBBER | 7,208 | | | |
| 827 S. WALNUT ST | VAN WERT | OH | 06/01/2023 | INSPIRED TECH | 16,564 | | | |
| 805 S. WALNUT ST | VAN WERT | OH | 06/01/2023 | INSPIRED TECH | 16,564 | | | |
| 6620 MOONEY STREET | DUBLIN | OH | 06/01/2023 | BRACKETT BUILDERS | 56,580 | | | |
| 6620 MOONEY STREET | DUBLIN | OH | 06/01/2023 | FRANKLIN COUNTY RECORDER | 42 | | | |
| 0199999 Subtotal - Acquired by Purchase | | | | | 175,596 | | | |
| 0399999 Totals | | | | | 175,596 | | | |

# SCHEDULE A - PART 3

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

| 1<br>Description of Property | Location<br>2<br>City | <br>3<br>State | 4<br>Disposal Date | 5<br>Name of Purchaser | 6<br>Actual Cost | 7<br>Expended for Additions, Permanent Improvements and Changes in Encumbrances | 8<br>Book/Adjusted Carrying Value Less Encumbrances Prior Year | Change in Book/Adjusted Carrying Value Less Encumbrances<br>9<br>Current Year's Depreciation | <br>10<br>Current Year's Other-Than-Temporary Impairment Recognized | <br>11<br>Current Year's Change in Encumbrances | <br>12<br>Total Change in B/A C.V. (11 - 9 - 10) | <br>13<br>Total Foreign Exchange Change in B/A C.V. | 14<br>Book/Adjusted Carrying Value Less Encumbrances on Disposal | 15<br>Amounts Received During Year | 16<br>Foreign Exchange Gain (Loss) on Disposal | 17<br>Realized Gain (Loss) on Disposal | 18<br>Total Gain (Loss) on Disposal | 19<br>Gross Income Earned Less Interest Incurred on Encumbrances | 20<br>Taxes, Repairs and Expenses Incurred |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| NONE | | | | | | | | | | | | | | | | | | | |
| 0399999 Totals | | | | | | | | | | | | | | | | | | | |

# SCHEDULE B - PART 2

## Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| Loan Number | 2<br>City | 3<br>State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| NONE | | | | | | | | |
| 3399999 Total Mortgages (sum of Lines 0899999, 1699999, 2499999 and 3299999) | | | | | | | | |

# SCHEDULE B - PART 3

## Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Loan Number | 2<br>City | 3<br>State | Loan Type | Date Acquired | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | 8<br>Unrealized Valuation Increase (Decrease) | 9<br>Current Year's (Amortization)/ Accretion | 10<br>Current Year's Other-Than-Temporary Impairment Recognized | 11<br>Capitalized Deferred Interest and Other | 12<br>Total Change in Book Value (8+9-10+11) | 13<br>Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consider-ation | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| NONE | | | | | | | | | | | | | | | | | |
| 0599999 Totals | | | | | | | | | | | | | | | | | |

# SCHEDULE BA - PART 2

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Commitment for Additional Investment | Percentage of Ownership |
| **Joint Venture - Common Stocks - Unaffiliated** | | | | | | | | | | | | |
| 000000000 | West Street Loan PC | | | West Street Loan Partners | | 06/21/2023 | | 3,750,000 | | | | |
| 1999999 Subtotal - Joint Venture - Common Stocks - Unaffiliated | | | | | | | | 3,750,000 | | | | XXX |
| **Joint Venture - Real Estate - Unaffiliated** | | | | | | | | | | | | |
| 000000000 | CI VWF HoldCo LLC | | | VWF CI Holding Company | | 03/10/2022 | | | 147,500 | | | 100.000 |
| 2199999 Subtotal - Joint Venture - Real Estate - Unaffiliated | | | | | | | | | 147,500 | | | XXX |
| **Joint Venture - Other - Unaffiliated** | | | | | | | | | | | | |
| 000000000 | PE LP Fund Investment | | | PE LP Fund Investment | | 04/21/2022 | | | 3,848,830 | | | 98.000 |
| 2599999 Subtotal - Joint Venture - Other - Unaffiliated | | | | | | | | | 3,848,830 | | | XXX |
| 6099999 Subtotal - Unaffiliated | | | | | | | | 3,750,000 | 3,996,330 | | | XXX |
| 6299999 TOTALS | | | | | | | | 3,750,000 | 3,996,330 | | | XXX |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/Adjusted Carrying Value Less Encumbrances, Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in 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 |
| 6299999 TOTALS | | | | | | | | | | | | | | | | | | | |

# SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| **Bonds - U.S. Special Revenue, Special Assessment** | | | | | | | | | |
| 167725AC4 | CHICAGO ILL TRAN AUTH SALES & TRANSFER T | | 05/11/2023 | JP MORGAN SECS INC., - FIXED INCOME | XXX | 1,237,530 | 1,065,000 | 33,472 | 1.C FE |
| 249218AK4 | DENVER COLO PUB SCHS CTFS PARTN | | 05/09/2023 | UBS FINANCIAL SERVICES INC. | XXX | 2,459,269 | 2,075,000 | 59,050 | 1.D FE |
| 485429Z64 | KANSAS ST DEV FIN AUTH REV | | 05/12/2023 | RBC CAPITAL MARKETS | XXX | 2,474,750 | 2,500,000 | 10,176 | 1.E FE |
| 54627RAS9 | LOUISIANA LOC GOVT ENVIRONMENTAL FACS & | | 05/19/2023 | Various | XXX | 2,970,896 | 2,925,000 | 22,148 | 1.A FE |
| 54628CMR0 | LOUISIANA LOC GOVT ENVIRONMENTAL FACS & | | 05/11/2023 | JP MORGAN SECS INC., - FIXED INCOME | XXX | 1,145,320 | 1,375,000 | 8,671 | 1.E FE |
| 898735US2 | TUCSON ARIZ CTFS PARTN | | 05/11/2023 | JP MORGAN SECS INC., - FIXED INCOME | XXX | 2,479,065 | 3,075,000 | 24,403 | 1.D FE |
| 0909999999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment | | | | | XXX | 12,766,830 | 13,015,000 | 157,920 | XXX |
| **Bonds - Industrial and Miscellaneous (Unaffiliated)** | | | | | | | | | |
| 02665WEH0 | AMERICAN HONDA FINANCE CORP | | 05/31/2023 | Bank of America Securities | XXX | 2,861,546 | 2,900,000 | 16,675 | 1.G FE |
| 15135BAZ4 | CENTENE CORP | | 05/05/2023 | Bank of America Securities | XXX | 2,991,230 | 3,675,000 | 26,261 | 2.C FE |
| 22822VAY7 | CROWN CASTLE INC | | 05/05/2023 | JP MORGAN SECS INC., - FIXED INCOME | XXX | 2,192,033 | 2,625,000 | 20,781 | 2.B FE |
| 29736RAT7 | ESTEE LAUDER COMPANIES INC | | 06/09/2023 | HSBC SECURITIES INC. | XXX | 2,949,570 | 3,000,000 | 12,013 | 1.E FE |
| 37940XAH5 | GLOBAL PAYMENTS INC | | 05/05/2023 | Bank of America Securities | XXX | 3,013,659 | 3,650,000 | 51,161 | 2.C FE |
| 49177JAJ1 | KENVUE INC | | 05/05/2023 | BNP PARIBAS SECURITIES BOND | XXX | 2,495,083 | 2,425,000 | 15,513 | 1.F FE |
| 58933YBJ3 | MERCK & CO INC | | 05/31/2023 | JP MORGAN SECS INC., - FIXED INCOME | XXX | 2,768,780 | 2,800,000 | 5,017 | 1.E FE |
| 68389XCE3 | ORACLE CORP | | 05/05/2023 | WELLS FARGO SECURITIES | XXX | 1,993,292 | 2,325,000 | 8,170 | 2.B FE |
| 713448FS2 | PEPSICO INC | | 05/05/2023 | CITIGROUP GLOBAL MARKETS INC. | XXX | 3,504,220 | 3,425,000 | 35,563 | 1.E FE |
| 90320WAG8 | UPMC | | 05/17/2023 | MORGAN STANLEY CO | XXX | 2,443,700 | 2,500,000 | 12,937 | 1.F FE |
| 1109999999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | XXX | 27,213,112 | 29,325,000 | 204,090 | XXX |
| 2509999997 Subtotal - Bonds - Part 3 | | | | | XXX | 39,979,942 | 42,340,000 | 362,010 | XXX |
| 2509999998 Summary Item from Part 5 for Bonds (N/A to Quarterly) | | | | | XXX | XXX | XXX | XXX | XXX |
| 2509999999 Subtotal - Bonds | | | | | XXX | 39,979,942 | 42,340,000 | 362,010 | XXX |
| 4509999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly) | | | | | XXX | XXX | XXX | XXX | XXX |
| 4509999999 Subtotal - Preferred Stocks | | | | | XXX | | XXX | | XXX |
| **Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded** | | | | | | | | | |
| 000360206 | AAON ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 325.000 | 30,852 | XXX | | |
| 000899104 | ADMA BIOLOGICS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 185.000 | 710 | XXX | | |
| 00091G104 | ACV AUCTIONS CL A ORD | | 06/28/2023 | Various | 2,210.000 | 37,819 | XXX | | |
| 000957100 | ABM INDUSTRIES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 460.000 | 19,749 | XXX | | |
| 001055102 | AFLAC ORD | | 06/28/2023 | UBS SECURITIES LLC | 5,420.000 | 369,836 | XXX | | |
| 001084102 | AGCO ORD | | 05/10/2023 | NATIONAL FINL SVCS CORP, | 4,035.000 | 513,054 | XXX | | |
| 00108J109 | ACM RESEARCH CL A ORD | | 06/28/2023 | UBS SECURITIES LLC | 395.000 | 5,064 | XXX | | |
| 00166B105 | ALX ONCOLOGY HOLDINGS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 40.000 | 290 | XXX | | |
| 001744101 | AMN HEALTHCARE ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 120.000 | 12,877 | XXX | | |
| 00181T107 | A MARK PRECIOUS METALS ORD | | 06/28/2023 | UBS SECURITIES LLC | 715.000 | 25,526 | XXX | | |
| 00187Y100 | API GROUP ORD | | 06/28/2023 | UBS SECURITIES LLC | 1,440.000 | 38,485 | XXX | | |
| 00206R102 | AT&T ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 26,285.000 | 424,910 | XXX | | |
| 002121101 | A10 NETWORKS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,200.000 | 31,337 | XXX | | |
| 002824100 | ABBOTT LABORATORIES ORD | | 06/28/2023 | UBS SECURITIES LLC | 3,415.000 | 367,644 | XXX | | |
| 00287Y109 | ABBVIE ORD | | 06/28/2023 | UBS SECURITIES LLC | 3,695.000 | 488,721 | XXX | | |
| 00402L107 | ACADEMY SPORTS AND OUTDOORS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,090.000 | 58,025 | XXX | | |
| 00404A109 | ACADIA HEALTHCARE COMPANY ORD | | 06/28/2023 | UBS SECURITIES LLC | 305.000 | 24,184 | XXX | | |
| 004225108 | ACADIA PHARMACEUTICALS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,040.000 | 25,243 | XXX | | |
| 00437E102 | ACCOLADE ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,435.000 | 28,984 | XXX | | |
| 00461U105 | ACLARIS THERAPEUTICS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 295.000 | 2,478 | XXX | | |
| 005098108 | ACUSHNET HOLDINGS ORD | | 05/23/2023 | MORGAN STANLEY CO | 725.000 | 32,024 | XXX | | |
| 00650F109 | ADAPTIVE BIOTECHNOLOGIES ORD | | 06/28/2023 | Various | 1,545.000 | 10,332 | XXX | | |
| 006739106 | ADDUS HOMECARE ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 375.000 | 34,463 | XXX | | |
| 00676P107 | ADEIA ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 2,930.000 | 26,994 | XXX | | |
| 00760J108 | AEHR TEST SYSTEMS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,840.000 | 72,918 | XXX | | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 007903107 | ADVANCED MICRO DEVICES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 4,050.000 | 445,603 | XXX | | |
| 007973100 | ADVANCED ENERGY INDUSTRIES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 440.000 | 47,880 | XXX | | |
| 008073108 | AEROVIRONMENT ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 60.000 | 5,684 | XXX | | |
| 00827B106 | AFFIRM HOLDINGS CL A ORD | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 890.000 | 13,684 | XXX | | |
| 00846U101 | AGILENT TECHNOLOGIES ORD | | 06/28/2023 | MORGAN STANLEY CO | 420.000 | 48,916 | XXX | | |
| 00847J105 | AGILYSYS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 85.000 | 5,656 | XXX | | |
| 00847X104 | AGIOS PHARMACEUTICALS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 55.000 | 1,514 | XXX | | |
| 00857U107 | AGILON HEALTH ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,540.000 | 26,774 | XXX | | |
| 009066101 | AIRBNB CL A ORD | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 350.000 | 44,480 | XXX | | |
| 00912X302 | AIR LEASE CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 870.000 | 34,211 | XXX | | |
| 00973Y108 | AKERO THERAPEUTICS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 450.000 | 20,750 | XXX | | |
| 012653101 | ALBEMARLE ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 510.000 | 110,620 | XXX | | |
| 013872106 | ALCOA ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,175.000 | 39,547 | XXX | | |
| 01438T106 | ALDEYRA THERAPEUTICS ORD | | 06/28/2023 | UBS SECURITIES LLC | 500.000 | 3,853 | XXX | | |
| 014491104 | ALEXANDER AND BALDWIN ORD | | 06/28/2023 | UBS SECURITIES LLC | 965.000 | 17,414 | XXX | | |
| 01644J108 | ALKAMI TECHNOLOGY ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 485.000 | 8,048 | XXX | | |
| 01671P100 | ALLAKOS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 3,725.000 | 16,048 | XXX | | |
| 01741R102 | ATI ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,535.000 | 101,007 | XXX | | |
| 01748X102 | ALLEGIANT TRAVEL ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 225.000 | 28,606 | XXX | | |
| 01749D105 | ALLEGRO MICROSYSTEMS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 170.000 | 7,171 | XXX | | |
| 018522300 | ALLETE ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 890.000 | 50,728 | XXX | | |
| 01973R101 | ALLISON TRANSMISSION HOLDINGS ORD | | 06/28/2023 | UBS SECURITIES LLC | 600.000 | 33,588 | XXX | | |
| 019818103 | ALLOVIR ORD | | 06/28/2023 | UBS SECURITIES LLC | 200.000 | 663 | XXX | | |
| 020002101 | ALLSTATE ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 3,815.000 | 449,668 | XXX | | |
| 02079K305 | ALPHABET CL A ORD | | 05/23/2023 | UBS SECURITIES LLC | 780.000 | 96,802 | XXX | | |
| 02081G201 | ALPHATEC HOLDINGS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 3,365.000 | 51,361 | XXX | | |
| 02128L106 | ALTA EQUIPMENT GROUP CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 105.000 | 1,765 | XXX | | |
| 021369103 | ALTAIR ENGINEERING CL A ORD | | 06/28/2023 | UBS SECURITIES LLC | 535.000 | 39,593 | XXX | | |
| 02209S103 | ALTRIA GROUP ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 8,445.000 | 380,731 | XXX | | |
| 02215L209 | KINETIK HOLDINGS CL A ORD | | 06/28/2023 | UBS SECURITIES LLC | 570.000 | 19,722 | XXX | | |
| 023608102 | AMEREN ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 3,415.000 | 286,520 | XXX | | |
| 02376R102 | AMERICAN AIRLINES GROUP ORD | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 1,750.000 | 30,705 | XXX | | |
| 025537101 | AMERICAN ELECTRIC POWER ORD | | 06/28/2023 | MORGAN STANLEY CO | 1,635.000 | 133,245 | XXX | | |
| 02553E106 | AMERICAN EAGLE OUTFITTERS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 210.000 | 2,426 | XXX | | |
| 025676206 | AMERICAN EQUITY INV LIFE HLD ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,985.000 | 104,313 | XXX | | |
| 025816109 | AMERICAN EXPRESS ORD | | 05/23/2023 | JP MORGAN SECURITIES LLC | 45.000 | 6,989 | XXX | | |
| 025932104 | AMERICAN FINANCIAL GROUP ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 735.000 | 85,502 | XXX | | |
| 02665T306 | AMERICAN HOMES 4 RENT CL A REIT ORD | | 06/28/2023 | UBS SECURITIES LLC | 595.000 | 20,691 | XXX | | |
| 026874784 | AMERICAN INTERNATIONAL GROUP ORD | | 05/23/2023 | UBS SECURITIES LLC | 6,260.000 | 353,599 | XXX | | |
| 029683109 | AMERICAN SOFTWARE CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 710.000 | 7,402 | XXX | | |
| 031100100 | AMETEK ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 325.000 | 47,831 | XXX | | |
| 031652100 | AMKOR TECHNOLOGY ORD | | 06/28/2023 | Various | 2,540.000 | 60,682 | XXX | | |
| 03209R103 | AMPHASTAR PHARMACEUTICALS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,270.000 | 70,543 | XXX | | |
| 03213A104 | AMPLITUDE CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 330.000 | 3,692 | XXX | | |
| 03237H101 | AMYLYX PHARMACEUTICALS ORD | | 06/28/2023 | Various | 755.000 | 17,761 | XXX | | |
| 032654105 | ANALOG DEVICES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 2,925.000 | 549,675 | XXX | | |
| 034164103 | ANDERSONS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,015.000 | 42,153 | XXX | | |
| 036752103 | ELEVANCE HEALTH ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 750.000 | 343,135 | XXX | | |
| 03750L109 | APARTMENT INCOME REIT ORD | | 06/28/2023 | UBS SECURITIES LLC | 1,325.000 | 46,442 | XXX | | |
| 03753U106 | APELLIS PHARMACEUTICALS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 920.000 | 79,523 | XXX | | |
| 03762U105 | APOLLO COMM REAL EST FIN REIT ORD | | 06/28/2023 | UBS SECURITIES LLC | 1,125.000 | 12,809 | XXX | | |
| 03763A207 | APOLLO MEDICAL HOLDINGS ORD | | 06/28/2023 | UBS SECURITIES LLC | 10.000 | 321 | XXX | | |
| 03783C100 | APPFOLIO CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 100.000 | 16,990 | XXX | | |
| 03820C105 | APPLIED INDUSTRIAL TECHNOLOGIES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 55.000 | 7,826 | XXX | | |
| 038222105 | APPLIED MATERIAL ORD | | 06/28/2023 | Various | 1,270.000 | 164,602 | XXX | | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 03831W108 | APPLOVIN CL A ORD | | 06/28/2023 | Various | 2,215.000 | 57,107 | XXX | | |
| 03852U106 | ARAMARK ORD | | 06/28/2023 | UBS SECURITIES LLC | 1,970.000 | 82,495 | XXX | | |
| 03937C105 | ARCBEST ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 200.000 | 19,549 | XXX | | |
| 03940C100 | ARCELLX ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 485.000 | 16,064 | XXX | | |
| 03940R107 | ARCH RESOURCES CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 70.000 | 8,342 | XXX | | |
| 039483102 | ARCHER DANIELS MIDLAND ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 3,360.000 | 248,313 | XXX | | |
| 03957W106 | ARCHROCK ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 8,960.000 | 89,679 | XXX | | |
| 039653100 | ARCOSA ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 785.000 | 58,231 | XXX | | |
| 039697107 | ARDELYX ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 8,390.000 | 28,424 | XXX | | |
| 03969K108 | ARCUTIS BIOTHERAPEUTICS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 280.000 | 2,402 | XXX | | |
| 03990B101 | ARES MANAGEMENT CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 5,805.000 | 492,480 | XXX | | |
| 04010E109 | ARGAN ORD | | 06/28/2023 | UBS SECURITIES LLC | 100.000 | 3,963 | XXX | | |
| 04013V108 | ARES COMMERCIAL REIT ORD | | 06/28/2023 | UBS SECURITIES LLC | 1,700.000 | 17,672 | XXX | | |
| 040413106 | ARISTA NETWORKS ORD | | 06/28/2023 | MORGAN STANLEY CO | 730.000 | 113,957 | XXX | | |
| 04206A101 | ARLO TECHNOLOGIES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,255.000 | 21,099 | XXX | | |
| 042315507 | ARMOUR RESIDENTIAL REIT ORD | | 06/28/2023 | UBS SECURITIES LLC | 3,765.000 | 20,276 | XXX | | |
| 04342Y104 | ASANA CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 3,125.000 | 68,276 | XXX | | |
| 044103869 | ASHFORD HOSPITALITY REIT ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 140.000 | 613 | XXX | | |
| 04523Y105 | ASPEN AEROGELS ORD | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 770.000 | 5,618 | XXX | | |
| 04621X108 | ASSURANT ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 20.000 | 2,585 | XXX | | |
| 046224101 | ASTEC INDUSTRIES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 245.000 | 10,709 | XXX | | |
| 046433108 | ASTRONICS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 375.000 | 7,588 | XXX | | |
| 049468101 | ATLASSIAN CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 5.000 | 811 | XXX | | |
| 04963C209 | ATRICURE ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 490.000 | 24,228 | XXX | | |
| 05156V102 | AURINIA PHARMACEUTICALS ORD | C | 06/28/2023 | UBS SECURITIES LLC | 1,155.000 | 10,598 | XXX | | |
| 051774107 | AURORA INNOVATION CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 7,985.000 | 20,494 | XXX | | |
| 053015103 | AUTOMATIC DATA PROCESSING ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 840.000 | 181,065 | XXX | | |
| 053484101 | AVALONBAY COMMUNITIES REIT ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 430.000 | 80,127 | XXX | | |
| 05351W103 | AVANGRID ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 18,550.000 | 716,789 | XXX | | |
| 05352A100 | AVANTOR ORD | | 06/28/2023 | UBS SECURITIES LLC | 3,955.000 | 76,867 | XXX | | |
| 053604104 | AVEPOINT CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 390.000 | 2,231 | XXX | | |
| 053611109 | AVERY DENNISON ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 755.000 | 128,058 | XXX | | |
| 05367P100 | AVID TECHNOLOGY ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 215.000 | 5,440 | XXX | | |
| 05368M106 | AVID BIOSERVICES ORD | | 06/28/2023 | UBS SECURITIES LLC | 385.000 | 4,974 | XXX | | |
| 05370A108 | AVIDITY BIOSCIENCES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 685.000 | 8,010 | XXX | | |
| 05379B107 | AVISTA ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 18,075.000 | 773,408 | XXX | | |
| 053807103 | AVNET ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 8,035.000 | 343,614 | XXX | | |
| 054540208 | AXCELIS TECHNOLOGIES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 325.000 | 56,144 | XXX | | |
| 05463X106 | AXOGEN ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,040.000 | 9,478 | XXX | | |
| 05464C101 | AXON ENTERPRISE ORD | | 05/23/2023 | MORGAN STANLEY CO | 5.000 | 1,019 | XXX | | |
| 05464T104 | AXSOME THERAPEUTICS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 940.000 | 68,776 | XXX | | |
| 05465C100 | AXOS FINANCIAL ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 40.000 | 1,491 | XXX | | |
| 05478C105 | AZEK COMPANY CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 485.000 | 14,437 | XXX | | |
| 05580M108 | B RILEY FINANCIAL ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,215.000 | 56,646 | XXX | | |
| 05614L209 | BABCOCK AND WILCOX ENTERPRISES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 965.000 | 5,491 | XXX | | |
| 056525108 | BADGER METER ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 605.000 | 86,875 | XXX | | |
| 05945F103 | BANCFIRST ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 420.000 | 36,568 | XXX | | |
| 05969A105 | BANCORP ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,005.000 | 31,898 | XXX | | |
| 060505104 | BANK OF AMERICA ORD | | 05/23/2023 | MORGAN STANLEY CO | 1,930.000 | 55,440 | XXX | | |
| 064058100 | BANK OF NEW YORK MELLON ORD | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 7,980.000 | 347,174 | XXX | | |
| 067806109 | BARNES GROUP ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 175.000 | 7,137 | XXX | | |
| 070830104 | BATH AND BODY WORKS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 2,060.000 | 79,337 | XXX | | |
| 071813109 | BAXTER INTERNATIONAL ORD | | 05/23/2023 | UBS SECURITIES LLC | 3,545.000 | 152,986 | XXX | | |
| 073685109 | BEACON ROOFING SUPPLY ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 465.000 | 37,715 | XXX | | |
| 07373V105 | BEAM THERAPEUTICS ORD | | 06/28/2023 | UBS SECURITIES LLC | 10.000 | 328 | XXX | | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 075887109 | BECTON DICKINSON ORD | | 05/23/2023 | MORGAN STANLEY CO | 320.000 | 80,219 | XXX | | |
| 077454106 | BELDEN ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 560.000 | 52,344 | XXX | | |
| 07831C103 | BELLRING BRANDS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 865.000 | 31,183 | XXX | | |
| 086516101 | BEST BUY ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 6,760.000 | 469,773 | XXX | | |
| 08862E109 | BEYOND MEAT ORD | | 06/28/2023 | MORGAN STANLEY CO | 580.000 | 7,192 | XXX | | |
| 08975P108 | BIGCOMMERCE HOLDINGS SRS 1 ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 165.000 | 1,621 | XXX | | |
| 090572207 | BIO RAD LABORATORIES CL A ORD | | 06/28/2023 | UBS SECURITIES LLC | 45.000 | 16,334 | XXX | | |
| 09058V103 | BIOCRYST PHARMACEUTICALS ORD | | 06/28/2023 | UBS SECURITIES LLC | 95.000 | 677 | XXX | | |
| 09062W204 | BIOLIFE SOLUTIONS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 435.000 | 9,819 | XXX | | |
| 09062X103 | BIOGEN ORD | | 06/28/2023 | Various | 420.000 | 124,536 | XXX | | |
| 09073M104 | BIO TECHNE ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 870.000 | 66,122 | XXX | | |
| 09075P105 | BIOXCEL THERAPEUTICS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 265.000 | 4,654 | XXX | | |
| 09077A106 | BIOMEA FUSION ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 825.000 | 18,829 | XXX | | |
| 09257W100 | BLACKSTONE MORTGAGE CL A REIT ORD | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 95.000 | 1,966 | XXX | | |
| 09354A100 | BLINK CHARGING ORD | | 06/28/2023 | Various | 1,345.000 | 8,759 | XXX | | |
| 093671105 | H&R BLOCK ORD | | 05/23/2023 | MORGAN STANLEY CO | 5,680.000 | 166,171 | XXX | | |
| 093712107 | BLOOM ENERGY CL A ORD | | 06/28/2023 | Various | 740.000 | 11,507 | XXX | | |
| 094235108 | BLOOMIN BRANDS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 5,040.000 | 132,471 | XXX | | |
| 095306106 | BLUE BIRD ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 455.000 | 11,510 | XXX | | |
| 097023105 | BOEING ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,335.000 | 279,720 | XXX | | |
| 09739D100 | BOISE CASCADE ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 7,035.000 | 529,923 | XXX | | |
| 101137107 | BOSTON SCIENTIFIC ORD | | 06/28/2023 | UBS SECURITIES LLC | 4,455.000 | 238,456 | XXX | | |
| 10576N102 | BRAZE CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,230.000 | 53,404 | XXX | | |
| 10806X102 | BRIDGEBIO PHARMA ORD | | 06/28/2023 | Various | 2,035.000 | 30,135 | XXX | | |
| 109641100 | BRINKER INTERNATIONAL ORD | | 06/28/2023 | UBS SECURITIES LLC | 140.000 | 5,043 | XXX | | |
| 109696104 | BRINK'S ORD | | 06/28/2023 | UBS SECURITIES LLC | 25.000 | 1,704 | XXX | | |
| 110122108 | BRISTOL MYERS SQUIBB ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 3,245.000 | 214,589 | XXX | | |
| 11133T103 | BROADRIDGE FINANCIAL SOLUTIONS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 290.000 | 43,823 | XXX | | |
| 11135F101 | BROADCOM ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 975.000 | 673,154 | XXX | | |
| 112463104 | BROOKDALE SENIOR LIVING ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,280.000 | 9,448 | XXX | | |
| 11284V105 | BROOKFIELD RENEWABLE CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 2,960.000 | 104,056 | XXX | | |
| 114340102 | AZENTA ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 155.000 | 7,133 | XXX | | |
| 116794108 | BRUKER ORD | | 06/28/2023 | UBS SECURITIES LLC | 1,155.000 | 83,461 | XXX | | |
| 117043109 | BRUNSWICK ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,535.000 | 127,223 | XXX | | |
| 12008R107 | BUILDERS FIRSTSOURCE ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,240.000 | 153,157 | XXX | | |
| 124155102 | BUTTERFLY NETWORK CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 275.000 | 624 | XXX | | |
| 12503M108 | CBOE GLOBAL MARKETS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,500.000 | 204,956 | XXX | | |
| 12504L109 | CBRE GROUP CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,345.000 | 105,435 | XXX | | |
| 125269100 | CF INDUSTRIES HOLDINGS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 825.000 | 56,249 | XXX | | |
| 12541W209 | CH ROBINSON WORLDWIDE ORD | | 05/23/2023 | MORGAN STANLEY CO | 1,515.000 | 153,576 | XXX | | |
| 125523100 | CIGNA ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 265.000 | 67,149 | XXX | | |
| 12572Q105 | CME GROUP CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 2,925.000 | 523,818 | XXX | | |
| 126117100 | CNA FINANCIAL ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 6,855.000 | 262,442 | XXX | | |
| 12618T105 | CRA INTERNATIONAL ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 30.000 | 2,915 | XXX | | |
| 12621E103 | CNO FINANCIAL GROUP ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 4,595.000 | 102,919 | XXX | | |
| 126327105 | CS DISCO ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,600.000 | 12,911 | XXX | | |
| 126402106 | CSW INDUSTRIALS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 90.000 | 14,722 | XXX | | |
| 126408103 | CSX ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 6,950.000 | 219,710 | XXX | | |
| 126501105 | CTS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 155.000 | 6,520 | XXX | | |
| 12662P108 | CVR ENERGY ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,810.000 | 52,662 | XXX | | |
| 126650100 | CVS HEALTH ORD | | 06/28/2023 | UBS SECURITIES LLC | 5,515.000 | 375,767 | XXX | | |
| 127055101 | CABOT ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 540.000 | 38,482 | XXX | | |
| 127203107 | CACTUS CL A ORD | | 06/28/2023 | UBS SECURITIES LLC | 330.000 | 13,566 | XXX | | |
| 127387108 | CADENCE DESIGN SYSTEMS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 540.000 | 123,535 | XXX | | |
| 13057Q305 | CALIFORNIA RESOURCES ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 320.000 | 12,850 | XXX | | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 13100M509 | CALIX NETWORKS ORD | | 06/28/2023 | UBS SECURITIES LLC | 230.000 | 11,244 | X X X | | |
| 133131102 | CAMDEN PROPERTY REIT ORD | | 06/28/2023 | UBS SECURITIES LLC | 125.000 | 13,493 | X X X | | |
| 134429109 | CAMPBELL SOUP ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 3,495.000 | 167,418 | X X X | | |
| 13462K109 | CAMPING WORLD CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 3,320.000 | 86,880 | X X X | | |
| 13765N107 | CANNAE HOLDINGS ORD | | 06/28/2023 | UBS SECURITIES LLC | 1,360.000 | 26,963 | X X X | | |
| 138103106 | CANTALOUPE ORD | | 06/28/2023 | UBS SECURITIES LLC | 1,225.000 | 9,684 | X X X | | |
| 14040H105 | CAPITAL ONE FINANCIAL ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,015.000 | 110,469 | X X X | | |
| 140755109 | CARA THERAPEUTICS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,170.000 | 3,568 | X X X | | |
| 14161W105 | CARDLYTICS ORD | | 06/28/2023 | UBS SECURITIES LLC | 260.000 | 1,516 | X X X | | |
| 14174T107 | CARETRUST REIT ORD | | 06/28/2023 | Various | 495.000 | 9,606 | X X X | | |
| 142339100 | CARLISLE COMPANIES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 230.000 | 57,147 | X X X | | |
| 143130102 | CARMAX ORD | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 715.000 | 60,050 | X X X | | |
| 14316J108 | CARLYLE GROUP ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 10,935.000 | 340,681 | X X X | | |
| 143658300 | CARNIVAL ORD | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 80.000 | 1,384 | X X X | | |
| 144285103 | CARPENTER TECHNOLOGY ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,110.000 | 59,874 | X X X | | |
| 14448C104 | CARRIER GLOBAL ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,090.000 | 45,249 | X X X | | |
| 14575E105 | CARS.COM ORD | | 06/28/2023 | UBS SECURITIES LLC | 735.000 | 14,307 | X X X | | |
| 146229109 | CARTERS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 310.000 | 19,990 | X X X | | |
| 146869102 | CARVANA CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,760.000 | 77,595 | X X X | | |
| 147448104 | CASELLA WASTE CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,320.000 | 114,298 | X X X | | |
| 147528103 | CASEYS GENERAL STORES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 130.000 | 30,675 | X X X | | |
| 14808P109 | CASS INFORMATION SYSTEMS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 975.000 | 38,555 | X X X | | |
| 14817C107 | CASSAVA SCIENCES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 505.000 | 12,375 | X X X | | |
| 14843C105 | CASTLE BIOSCIENCES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 260.000 | 3,537 | X X X | | |
| 148806102 | CATALENT ORD | | 06/28/2023 | Various | 920.000 | 36,862 | X X X | | |
| 14888U101 | CATALYST PHARMACEUTICALS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 565.000 | 7,531 | X X X | | |
| 149123101 | CATERPILLAR ORD | | 06/28/2023 | UBS SECURITIES LLC | 1,210.000 | 292,228 | X X X | | |
| 149568107 | CAVCO INDUSTRIES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 75.000 | 22,022 | X X X | | |
| 150870103 | CELANESE ORD | | 06/28/2023 | UBS SECURITIES LLC | 425.000 | 48,355 | X X X | | |
| 15117B202 | CELLDEX THERAPEUTICS ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 220.000 | 7,469 | X X X | | |
| 15135B101 | CENTENE ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 535.000 | 35,293 | X X X | | |
| 156431108 | CENTURY ALUMINUM ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,595.000 | 14,033 | X X X | | |
| 156504300 | CENTURY COMMUNITIES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 315.000 | 20,278 | X X X | | |
| 156727109 | CERENCE ORD | | 06/28/2023 | UBS SECURITIES LLC | 135.000 | 3,837 | X X X | | |
| 15678U128 | CEREVEL THERAPEUTICS HOLDINGS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 60.000 | 1,949 | X X X | | |
| 15687V109 | CERTARA ORD | | 06/28/2023 | UBS SECURITIES LLC | 1,130.000 | 19,934 | X X X | | |
| 15872M104 | CHAMPIONX ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 35.000 | 1,013 | X X X | | |
| 16115Q308 | CHART INDUSTRIES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 205.000 | 31,631 | X X X | | |
| 163086101 | CHEFS WAREHOUSE ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 5.000 | 160 | X X X | | |
| 166764100 | CHEVRON ORD | | 05/23/2023 | Various | 6,477.000 | 1,057,913 | X X X | | |
| 16934Q208 | CHIMERA INVESTMENT REIT | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 3,160.000 | 18,512 | X X X | | |
| 16961L106 | CHINOOK THERAPEUTICS ORD | | 06/28/2023 | Various | 930.000 | 27,120 | X X X | | |
| 172062101 | CINCINNATI FINANCIAL ORD | | 05/23/2023 | MORGAN STANLEY CO | 1,635.000 | 170,842 | X X X | | |
| 17273K109 | CIRCOR INTERNATIONAL ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 105.000 | 5,651 | X X X | | |
| 17275R102 | CISCO SYSTEMS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 5,930.000 | 290,054 | X X X | | |
| 172908105 | CINTAS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 235.000 | 114,927 | X X X | | |
| 172967424 | CITIGROUP ORD | | 06/28/2023 | UBS SECURITIES LLC | 10,465.000 | 482,494 | X X X | | |
| 17888H103 | CIVITAS RESOURCES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 8,395.000 | 613,570 | X X X | | |
| 18270D106 | CLAROS MORTGAGE TRUST ORD | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 460.000 | 5,334 | X X X | | |
| 184496107 | CLEAN HARBORS ORD | | 06/28/2023 | UBS SECURITIES LLC | 15.000 | 2,394 | X X X | | |
| 18452B209 | CLEANSPARK ORD | | 06/28/2023 | Various | 5,610.000 | 24,975 | X X X | | |
| 18453H106 | CLEAR CHANNEL OUTDOOR HLDG ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,210.000 | 3,095 | X X X | | |
| 185899101 | CLEVELAND CLIFFS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,145.000 | 18,743 | X X X | | |
| 189054109 | CLOROX ORD | | 06/28/2023 | UBS SECURITIES LLC | 565.000 | 88,649 | X X X | | |
| 18915M107 | CLOUDFLARE CL A ORD | | 06/28/2023 | UBS SECURITIES LLC | 665.000 | 44,273 | X X X | | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 191216100 | COCA-COLA ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 18,935.000 | 1,165,256 | XXX | | |
| 192005106 | CODEXIS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 75.000 | 214 | XXX | | |
| 19240Q201 | COGENT BIOSCIENCES ORD | | 06/28/2023 | UBS SECURITIES LLC | 490.000 | 5,733 | XXX | | |
| 192422103 | COGNEX ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,470.000 | 80,361 | XXX | | |
| 19247A100 | COHEN & STEERS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,405.000 | 79,322 | XXX | | |
| 19247G107 | COHERENT ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,230.000 | 58,446 | XXX | | |
| 19249H103 | COHERUS BIOSCIENCES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,605.000 | 6,551 | XXX | | |
| 192576106 | COHU ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 835.000 | 33,866 | XXX | | |
| 19260Q107 | COINBASE GLOBAL CL A ORD | | 06/28/2023 | UBS SECURITIES LLC | 610.000 | 43,252 | XXX | | |
| 194162103 | COLGATE PALMOLIVE ORD | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 9,285.000 | 704,040 | XXX | | |
| 199333105 | COLUMBUS MCKINNON ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 215.000 | 8,689 | XXX | | |
| 199908104 | COMFORT SYSTEMS USA ORD | | 06/28/2023 | Various | 465.000 | 73,143 | XXX | | |
| 200525103 | COMMERCE BANCSHARES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 700.000 | 34,561 | XXX | | |
| 201723103 | COMMERCIAL METALS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 160.000 | 7,180 | XXX | | |
| 203668108 | COMMUNITY HEALTH SYSTEMS ORD | | 06/28/2023 | UBS SECURITIES LLC | 2,950.000 | 12,465 | XXX | | |
| 20369C106 | COMMUNITY HEALTHCARE TRUST ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 455.000 | 14,893 | XXX | | |
| 20451Q104 | COMPASS DIVERSIFIED ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 4,750.000 | 102,079 | XXX | | |
| 20454B104 | COMPASS THERAPEUTICS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 115.000 | 346 | XXX | | |
| 20464U100 | COMPASS CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 3,655.000 | 13,392 | XXX | | |
| 205768302 | COMSTOCK RESOURCES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 15.000 | 158 | XXX | | |
| 205887102 | CONAGRA BRANDS ORD | | 06/28/2023 | UBS SECURITIES LLC | 14,705.000 | 485,787 | XXX | | |
| 20717M103 | CONFLUENT CL A ORD | | 06/28/2023 | Various | 1,420.000 | 45,777 | XXX | | |
| 207410101 | CONMED ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 350.000 | 47,151 | XXX | | |
| 20825C104 | CONOCOPHILLIPS ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 2,780.000 | 290,581 | XXX | | |
| 20854L108 | CONSOL ENERGY ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 780.000 | 50,337 | XXX | | |
| 209115104 | CONSOLIDATED EDISON ORD | | 06/28/2023 | MORGAN STANLEY CO | 2,420.000 | 218,309 | XXX | | |
| 21036P108 | CONSTELLATION BRANDS CL A ORD | | 06/28/2023 | UBS SECURITIES LLC | 610.000 | 150,881 | XXX | | |
| 21044C107 | CONSTRUCTION PARTNERS CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 145.000 | 4,720 | XXX | | |
| 21077C305 | CONTEXTLOGIC CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 65.000 | 467 | XXX | | |
| 216648402 | COOPER ORD | | 06/28/2023 | UBS SECURITIES LLC | 70.000 | 26,637 | XXX | | |
| 217204106 | COPART ORD | | 06/28/2023 | UBS SECURITIES LLC | 1,340.000 | 120,049 | XXX | | |
| 21867A105 | CORE LABORATORIES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 595.000 | 14,291 | XXX | | |
| 21871X109 | COREBRIDGE FINANCIAL ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 17,930.000 | 319,219 | XXX | | |
| 219350105 | CORNING ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 17,195.000 | 529,142 | XXX | | |
| 22041X102 | CORSAIR GAMING ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,465.000 | 25,255 | XXX | | |
| 22052L104 | CORTEVA ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 5,225.000 | 294,255 | XXX | | |
| 22207T101 | COUCHBASE ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,305.000 | 19,947 | XXX | | |
| 22266T109 | COUPANG CL A ORD | | 06/28/2023 | UBS SECURITIES LLC | 1,135.000 | 19,585 | XXX | | |
| 22410J106 | CRACKER BARREL OLD COUNTRY STORE ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,195.000 | 204,505 | XXX | | |
| 22658D100 | CRICUT CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 20,550.000 | 291,644 | XXX | | |
| 22663K107 | CRINETICS PHARMACEUTICALS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,175.000 | 21,694 | XXX | | |
| 227046109 | CROCS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 285.000 | 30,251 | XXX | | |
| 227483104 | CROSS COUNTRY HEALTHCARE ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 530.000 | 14,528 | XXX | | |
| 22822V101 | CROWN CASTLE ORD | | 06/28/2023 | UBS SECURITIES LLC | 1,695.000 | 192,129 | XXX | | |
| 228903100 | ARTIVION ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 110.000 | 1,825 | XXX | | |
| 229050307 | CRYOPORT ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 425.000 | 7,322 | XXX | | |
| 229663109 | CUBESMART REIT ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,650.000 | 74,387 | XXX | | |
| 229899109 | CULLEN FROST BANKERS ORD | | 05/23/2023 | UBS SECURITIES LLC | 395.000 | 41,114 | XXX | | |
| 23204G100 | CUSTOMERS BANCORP ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 25.000 | 764 | XXX | | |
| 23257D103 | CYMABAY THERAPEUTICS ORD | | 06/28/2023 | UBS SECURITIES LLC | 2,685.000 | 21,683 | XXX | | |
| 23282W605 | CYTOKINETICS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 65.000 | 2,173 | XXX | | |
| 23285D109 | CYTEK BIOSCIENCES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 645.000 | 5,226 | XXX | | |
| 23331A109 | D R HORTON ORD | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 1,515.000 | 184,869 | XXX | | |
| 233331107 | DTE ENERGY ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 6,770.000 | 741,032 | XXX | | |
| 23345J104 | DICE THERAPEUTICS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 815.000 | 28,737 | XXX | | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 23345M107 | DT MIDSTREAM ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 10,390.000 | 490,480 | XXX | | |
| 235851102 | DANAHER ORD | | 05/23/2023 | MORGAN STANLEY CO | 945.000 | 220,252 | XXX | | |
| 237194105 | DARDEN RESTAURANTS ORD | | 06/28/2023 | UBS SECURITIES LLC | 320.000 | 51,845 | XXX | | |
| 237266101 | DARLING INGREDIENTS ORD | | 06/28/2023 | UBS SECURITIES LLC | 400.000 | 24,232 | XXX | | |
| 23804L103 | DATADOG CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 300.000 | 29,502 | XXX | | |
| 23954D109 | DAY ONE BIOPHARMACEUTICALS ORD | | 06/28/2023 | UBS SECURITIES LLC | 780.000 | 9,688 | XXX | | |
| 244199105 | DEERE ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 185.000 | 66,689 | XXX | | |
| 24477E103 | DEFINITIVE HEALTHCARE CL A ORD | | 06/28/2023 | UBS SECURITIES LLC | 1,780.000 | 18,949 | XXX | | |
| 247361702 | DELTA AIR LINES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 7,990.000 | 372,734 | XXX | | |
| 24823R105 | DENALI THERAPEUTICS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 90.000 | 2,686 | XXX | | |
| 25058X105 | DESKTOP METAL CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,025.000 | 3,700 | XXX | | |
| 25179M103 | DEVON ENERGY ORD | | 05/23/2023 | MORGAN STANLEY CO | 13,965.000 | 692,322 | XXX | | |
| 252131107 | DEXCOM ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 965.000 | 116,406 | XXX | | |
| 25264R207 | DIAMOND HILL INVESTMENT GRP CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 295.000 | 48,486 | XXX | | |
| 25271C201 | DIAMOND OFFSHORE DRILLING ORD | | 06/28/2023 | UBS SECURITIES LLC | 2,555.000 | 31,926 | XXX | | |
| 25278X109 | DIAMONDBACK ENERGY ORD | | 06/28/2023 | UBS SECURITIES LLC | 915.000 | 117,486 | XXX | | |
| 253393102 | DICKS SPORTING ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 875.000 | 109,010 | XXX | | |
| 253868103 | DIGITAL REALTY REIT ORD | | 06/28/2023 | Various | 420.000 | 43,286 | XXX | | |
| 25402D102 | DIGITALOCEAN HOLDINGS ORD | | 06/28/2023 | UBS SECURITIES LLC | 40.000 | 1,591 | XXX | | |
| 254423106 | DINE BRANDS GLOBAL ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 585.000 | 38,913 | XXX | | |
| 254543101 | DIODES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 535.000 | 48,077 | XXX | | |
| 254687106 | WALT DISNEY ORD | | 05/23/2023 | UBS SECURITIES LLC | 710.000 | 65,154 | XXX | | |
| 254709108 | DISCOVER FINANCIAL SERVICES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 6,840.000 | 698,994 | XXX | | |
| 256086109 | DOCGO ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,295.000 | 11,947 | XXX | | |
| 256746108 | DOLLAR TREE ORD | | 06/28/2023 | UBS SECURITIES LLC | 720.000 | 105,045 | XXX | | |
| 25746U109 | DOMINION ENERGY ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 12,030.000 | 632,731 | XXX | | |
| 257554105 | DOMO CL B ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 130.000 | 1,942 | XXX | | |
| 257701201 | DONEGAL GROUP CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,600.000 | 22,860 | XXX | | |
| 25809K105 | DOORDASH CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 175.000 | 13,375 | XXX | | |
| 25960R105 | DOUGLAS DYNAMICS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,810.000 | 54,347 | XXX | | |
| 260003108 | DOVER ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,550.000 | 215,951 | XXX | | |
| 260557103 | DOW ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 21,790.000 | 1,132,603 | XXX | | |
| 26142V105 | DRAFTKINGS CL A ORD | | 06/28/2023 | UBS SECURITIES LLC | 1,475.000 | 37,871 | XXX | | |
| 26154D100 | DREAM FINDERS HOMES CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 310.000 | 7,375 | XXX | | |
| 26441C204 | DUKE ENERGY ORD | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 8,825.000 | 786,974 | XXX | | |
| 26603R106 | DUOLINGO CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 160.000 | 22,848 | XXX | | |
| 26614N102 | DUPONT DE NEMOURS ORD | | 06/28/2023 | UBS SECURITIES LLC | 8,585.000 | 584,487 | XXX | | |
| 26622P107 | DOXIMITY CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 595.000 | 19,884 | XXX | | |
| 267475101 | DYCOM INDUSTRIES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 200.000 | 22,024 | XXX | | |
| 268150109 | DYNATRACE ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,610.000 | 80,514 | XXX | | |
| 26818M108 | DYNE THERAPEUTICS ORD | | 06/28/2023 | Various | 1,320.000 | 14,427 | XXX | | |
| 26856L103 | ELF BEAUTY ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 505.000 | 55,984 | XXX | | |
| 268603107 | EL POLLO LOCO HOLDINGS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 10.000 | 95 | XXX | | |
| 26875P101 | EOG RESOURCES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 6,075.000 | 674,261 | XXX | | |
| 26884L109 | EQT ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 760.000 | 30,282 | XXX | | |
| 26886C107 | EQRX ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,065.000 | 3,897 | XXX | | |
| 277432100 | EASTMAN CHEMICAL ORD | | 05/23/2023 | MORGAN STANLEY CO | 1,495.000 | 123,645 | XXX | | |
| 278642103 | EBAY ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 4,035.000 | 176,664 | XXX | | |
| 278715206 | EBIX ORD | | 06/28/2023 | UBS SECURITIES LLC | 135.000 | 3,735 | XXX | | |
| 28035Q102 | EDGEWELL PERSONAL CARE ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 515.000 | 21,827 | XXX | | |
| 281020107 | EDISON INTERNATIONAL ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 1,995.000 | 135,811 | XXX | | |
| 28176E108 | EDWARDS LIFESCIENCES ORD | | 06/28/2023 | MORGAN STANLEY CO | 85.000 | 7,667 | XXX | | |
| 282559103 | 89BIO ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 3,140.000 | 58,157 | XXX | | |
| 282914100 | 8X8 ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,090.000 | 4,442 | XXX | | |
| 28852N109 | ELLINGTON FINANCIAL ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 705.000 | 9,754 | XXX | | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 29082K105 | EMBECTA ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,400.000 | 40,156 | X X X | | |
| 291011104 | EMERSON ELECTRIC ORD | | 06/28/2023 | UBS SECURITIES LLC | 5,055.000 | 452,273 | X X X | | |
| 29109X106 | ASPEN TECHNOLOGY ORD | | 06/28/2023 | UBS SECURITIES LLC | 160.000 | 26,198 | X X X | | |
| 292218104 | EMPLOYERS HOLDINGS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 4,250.000 | 156,198 | X X X | | |
| 29249E109 | ENACT HOLDINGS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 815.000 | 19,864 | X X X | | |
| 292562105 | ENCORE WIRE ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 290.000 | 51,325 | X X X | | |
| 29261A100 | ENCOMPASS HEALTH ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 940.000 | 62,810 | X X X | | |
| 29270J100 | ENERGY RECOVERY ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 945.000 | 26,433 | X X X | | |
| 29275Y102 | ENERSYS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 45.000 | 3,858 | X X X | | |
| 29280W109 | ENERGY VAULT HOLDINGS ORD | | 06/28/2023 | Various | 240.000 | 622 | X X X | | |
| 29283F103 | ENGAGESMART ORD | | 06/28/2023 | UBS SECURITIES LLC | 65.000 | 1,215 | X X X | | |
| 29332G102 | ENHABIT ORD | | 06/28/2023 | UBS SECURITIES LLC | 115.000 | 1,362 | X X X | | |
| 29357K103 | ENOVA INTERNATIONAL ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 380.000 | 19,738 | X X X | | |
| 29358P101 | ENSIGN GROUP ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 330.000 | 31,026 | X X X | | |
| 293594107 | ENOVIX ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,500.000 | 18,200 | X X X | | |
| 29362U104 | ENTEGRIS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,260.000 | 136,092 | X X X | | |
| 29364G103 | ENTERGY ORD | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 95.000 | 9,096 | X X X | | |
| 293712105 | ENTERPRISE FINANCIAL SERVICES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 25.000 | 1,031 | X X X | | |
| 29415F104 | ENVISTA HOLDINGS ORD | | 06/28/2023 | UBS SECURITIES LLC | 20.000 | 675 | X X X | | |
| 29444U700 | EQUINIX REIT ORD | | 06/28/2023 | UBS SECURITIES LLC | 195.000 | 149,551 | X X X | | |
| 29452E101 | EQUITABLE HOLDINGS ORD | | 05/23/2023 | UBS SECURITIES LLC | 8,490.000 | 215,863 | X X X | | |
| 294600101 | EQUITRANS MIDSTREAM ORD | | 06/28/2023 | UBS SECURITIES LLC | 85.000 | 797 | X X X | | |
| 29476L107 | EQUITY RESIDENTIAL REIT ORD | | 06/28/2023 | UBS SECURITIES LLC | 3,885.000 | 250,643 | X X X | | |
| 29479A108 | ERASCA ORD | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 145.000 | 389 | X X X | | |
| 296315104 | ESCO TECHNOLOGIES ORD | | 06/28/2023 | UBS SECURITIES LLC | 120.000 | 12,458 | X X X | | |
| 297602104 | ETHAN ALLEN INTERIORS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 3,520.000 | 99,565 | X X X | | |
| 29786A106 | ETSY ORD | | 06/28/2023 | UBS SECURITIES LLC | 475.000 | 41,366 | X X X | | |
| 29977A105 | EVERCORE CL A ORD | | 05/23/2023 | UBS SECURITIES LLC | 750.000 | 82,602 | X X X | | |
| 30041R108 | EVERQUOTE CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 145.000 | 935 | X X X | | |
| 30049H102 | EVOLV TECHNOLOGIES HOLDINGS CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 3,740.000 | 20,795 | X X X | | |
| 30050B101 | EVOLENT HEALTH CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,360.000 | 41,783 | X X X | | |
| 30063P105 | EXACT SCIENCES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 290.000 | 27,352 | X X X | | |
| 30190A104 | F&G ANNUITIES AND LIFE ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 785.000 | 16,377 | X X X | | |
| 30212W100 | EXP WORLD HOLDINGS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 325.000 | 6,652 | X X X | | |
| 302130109 | EXPEDITORS INTERNATIONAL OF WASN ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,745.000 | 200,651 | X X X | | |
| 30214U102 | EXPONENT ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 20.000 | 1,803 | X X X | | |
| 30225T102 | EXTRA SPACE STORAGE REIT ORD | | 06/28/2023 | Various | 25.000 | 3,690 | X X X | | |
| 30231G102 | EXXON MOBIL ORD | | 06/28/2023 | UBS SECURITIES LLC | 5,335.000 | 562,392 | X X X | | |
| 302492103 | FLYWIRE ORD | | 06/28/2023 | UBS SECURITIES LLC | 1,795.000 | 54,838 | X X X | | |
| 30260D103 | FIGS CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 3,155.000 | 24,986 | X X X | | |
| 30303M102 | META PLATFORMS CL A ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 480.000 | 119,364 | X X X | | |
| 311642102 | FARO TECHNOLOGIES ORD | | 06/28/2023 | UBS SECURITIES LLC | 285.000 | 4,492 | X X X | | |
| 31188V100 | FASTLY CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,815.000 | 43,479 | X X X | | |
| 311900104 | FASTENAL ORD | | 06/28/2023 | UBS SECURITIES LLC | 4,150.000 | 240,598 | X X X | | |
| 313148306 | FEDERAL AGRICULTUR MORTGAGE CL C ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 305.000 | 42,931 | X X X | | |
| 313855108 | FEDERAL SIGNAL ORD | | 06/28/2023 | Various | 1,540.000 | 93,534 | X X X | | |
| 31428X106 | FEDEX ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 810.000 | 184,378 | X X X | | |
| 31620M106 | FIDELITY NATIONAL INFORMATN SVCS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 2,440.000 | 136,135 | X X X | | |
| 31620R303 | FIDELITY NATIONAL FINANCIAL ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 10,845.000 | 377,222 | X X X | | |
| 31847R102 | FIRST AMERICAN FINANCIAL ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 4,445.000 | 243,794 | X X X | | |
| 318910106 | FIRST BANCORP ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,525.000 | 48,938 | X X X | | |
| 319829107 | FIRST COMMONWEALTH FINANCIAL ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 90.000 | 1,165 | X X X | | |
| 32020R109 | FIRST FINANCIAL BANKSHARES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,990.000 | 56,241 | X X X | | |
| 32054K103 | FIRST INDUSTRIAL REALTY TRUST ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,840.000 | 95,014 | X X X | | |
| 336433107 | FIRST SOLAR ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 135.000 | 27,121 | X X X | | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 33768G107 | FIRSTCASH HOLDINGS ORD | | 06/28/2023 | UBS SECURITIES LLC | 320.000 | 29,506 | XXX | | |
| 337932107 | FIRSTENERGY ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 4,765.000 | 182,630 | XXX | | |
| 33813J106 | FISKER CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 720.000 | 3,775 | XXX | | |
| 338307101 | FIVE9 ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 190.000 | 14,939 | XXX | | |
| 343498101 | FLOWERS FOODS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 4,160.000 | 107,374 | XXX | | |
| 34354P105 | FLOWSERVE ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 3,610.000 | 124,195 | XXX | | |
| 34379V103 | FLUENCE ENERGY CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 520.000 | 11,904 | XXX | | |
| 345370860 | FORD MOTOR ORD | | 06/28/2023 | MORGAN STANLEY CO | 22,070.000 | 325,654 | XXX | | |
| 346375108 | FORMFACTOR ORD | | 06/28/2023 | UBS SECURITIES LLC | 1,000.000 | 32,391 | XXX | | |
| 34959E109 | FORTINET ORD | | 06/28/2023 | Various | 1,340.000 | 95,974 | XXX | | |
| 34964C106 | FORTUNE BRANDS INNOVATIONS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 930.000 | 58,463 | XXX | | |
| 349853101 | FORWARD AIR ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 125.000 | 12,333 | XXX | | |
| 35086T109 | FOUR CORNERS PROPERTY ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 3,365.000 | 86,614 | XXX | | |
| 35104E100 | 4D MOLECULAR THERAPEUTICS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 65.000 | 1,196 | XXX | | |
| 35138V102 | FOX FACTORY HOLDING ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 545.000 | 56,432 | XXX | | |
| 353514102 | FRANKLIN ELECTRIC ORD | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 585.000 | 58,606 | XXX | | |
| 354613101 | FRANKLIN RESOURCES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 12,105.000 | 297,954 | XXX | | |
| 35671D857 | FREEPORT MCMORAN ORD | | 06/28/2023 | Various | 3,510.000 | 132,288 | XXX | | |
| 358054104 | FRESHWORKS CL A ORD | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 7,355.000 | 126,032 | XXX | | |
| 35909R108 | FRONTIER GROUP HOLDINGS ORD | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 35.000 | 336 | XXX | | |
| 35952H601 | FUELCELL ENERGY ORD | | 05/23/2023 | UBS SECURITIES LLC | 65.000 | 149 | XXX | | |
| 361008105 | FUNKO CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 260.000 | 2,789 | XXX | | |
| 361448103 | GATX ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 450.000 | 51,742 | XXX | | |
| 36251C103 | GMS ORD | | 06/28/2023 | UBS SECURITIES LLC | 415.000 | 29,191 | XXX | | |
| 36262G101 | GXO LOGISTICS ORD | | 06/28/2023 | JP MORGAN SECURITIES LLC | 545.000 | 33,510 | XXX | | |
| 36266G107 | GE HEALTHCARE TECHNOLOGIES ORD | | 06/28/2023 | Various | 3,015.000 | 235,394 | XXX | | |
| 363576109 | ARTHUR J GALLAGHER ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 275.000 | 56,819 | XXX | | |
| 368736104 | GENERAC HOLDINGS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 505.000 | 74,839 | XXX | | |
| 369550108 | GENERAL DYNAMICS ORD | | 06/28/2023 | MORGAN STANLEY CO | 2,125.000 | 447,218 | XXX | | |
| 369604301 | GENERAL ELECTRIC ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 495.000 | 50,343 | XXX | | |
| 370334104 | GENERAL MILLS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,770.000 | 151,287 | XXX | | |
| 37148K100 | GENERATION BIO ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 25.000 | 106 | XXX | | |
| 372460105 | GENUINE PARTS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 2,215.000 | 355,448 | XXX | | |
| 374163103 | GERON ORD | | 06/28/2023 | Various | 2,735.000 | 8,494 | XXX | | |
| 375558103 | GILEAD SCIENCES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 11,370.000 | 895,275 | XXX | | |
| 37637K108 | GITLAB CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 435.000 | 21,616 | XXX | | |
| 376549101 | GLADSTONE LAND REIT ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 600.000 | 9,682 | XXX | | |
| 377322102 | GLAUKOS ORD | | 05/23/2023 | MORGAN STANLEY CO | 25.000 | 1,486 | XXX | | |
| 37892E102 | GLOBAL INDUSTRIAL ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 255.000 | 7,055 | XXX | | |
| 38046C109 | GOGO ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 480.000 | 8,028 | XXX | | |
| 382550101 | GOODYEAR TIRE AND RUBBER ORD | | 06/28/2023 | Various | 4,265.000 | 58,762 | XXX | | |
| 38267D109 | GOOSEHEAD INSURANCE CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 65.000 | 4,045 | XXX | | |
| 383082104 | GORMAN RUPP ORD | | 06/28/2023 | UBS SECURITIES LLC | 65.000 | 1,815 | XXX | | |
| 384109104 | GRACO ORD | | 06/28/2023 | UBS SECURITIES LLC | 2,420.000 | 205,617 | XXX | | |
| 387328107 | GRANITE CONSTRUCTION ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 455.000 | 16,936 | XXX | | |
| 392709101 | GREEN BRICK PARTNERS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 300.000 | 15,501 | XXX | | |
| 397624107 | GREIF CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,415.000 | 89,347 | XXX | | |
| 398433102 | GRIFFON ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 830.000 | 26,919 | XXX | | |
| 40131M109 | GUARDANT HEALTH ORD | | 06/28/2023 | UBS SECURITIES LLC | 3,225.000 | 118,004 | XXX | | |
| 401617105 | GUESS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 890.000 | 15,587 | XXX | | |
| 40171V100 | GUIDEWIRE SOFTWARE ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,015.000 | 76,631 | XXX | | |
| 403949100 | HF SINCLAIR ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 305.000 | 12,917 | XXX | | |
| 404030108 | H AND E EQUIPMENT SERVICES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,550.000 | 59,122 | XXX | | |
| 40412C101 | HCA HEALTHCARE ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,630.000 | 436,454 | XXX | | |
| 404251100 | HNI ORD | | 06/05/2023 | NATIONAL FINL SVCS CORP, | 10,019.699 | 267,992 | XXX | | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 40434L105 | HP ORD | | 05/23/2023 | UBS SECURITIES LLC | 11,690.000 | 356,843 | XXX | | |
| 404609109 | HACKETT GROUP ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,325.000 | 26,312 | XXX | | |
| 405024100 | HAEMONETICS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 125.000 | 10,515 | XXX | | |
| 406216101 | HALLIBURTON ORD | | 05/23/2023 | UBS SECURITIES LLC | 6,640.000 | 200,299 | XXX | | |
| 407497106 | HAMILTON LANE CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 255.000 | 17,303 | XXX | | |
| 41068X100 | HANNON ARMSTRONG SUST INFR CAP ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 965.000 | 23,716 | XXX | | |
| 410867105 | HANOVER INSURANCE GROUP ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 655.000 | 76,853 | XXX | | |
| 412822108 | HARLEY DAVIDSON ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 100.000 | 3,281 | XXX | | |
| 413160102 | HARMONIC ORD | | 06/28/2023 | UBS SECURITIES LLC | 1,015.000 | 16,327 | XXX | | |
| 415858109 | HARROW HEALTH ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 650.000 | 11,554 | XXX | | |
| 416515104 | HARTFORD FINANCIAL SERVICES GRUP ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,435.000 | 102,582 | XXX | | |
| 418056107 | HASBRO ORD | | 06/28/2023 | UBS SECURITIES LLC | 1,205.000 | 75,940 | XXX | | |
| 418100103 | HASHICORP CL A ORD | | 06/28/2023 | UBS SECURITIES LLC | 880.000 | 22,823 | XXX | | |
| 419596101 | HAVERTY FURNITURE COMPANIES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 2,330.000 | 61,592 | XXX | | |
| 420877201 | HAYNES INTERNATIONAL ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 485.000 | 22,069 | XXX | | |
| 42225T107 | HEALTH CATALYST ORD | | 06/28/2023 | UBS SECURITIES LLC | 360.000 | 4,336 | XXX | | |
| 42226A107 | HEALTHEQUITY ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 330.000 | 20,332 | XXX | | |
| 42226K105 | HEALTHCARE REALTY TRUST CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 900.000 | 16,618 | XXX | | |
| 422704106 | HECLA MINING ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,700.000 | 13,600 | XXX | | |
| 422806208 | HEICO CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 290.000 | 40,493 | XXX | | |
| 422819102 | HEIDRICK STRUGGLES INTERNATIONAL ORD | | 06/28/2023 | UBS SECURITIES LLC | 550.000 | 14,218 | XXX | | |
| 42328H109 | HELIOS TECHNOLOGIES ORD | | 06/28/2023 | UBS SECURITIES LLC | 335.000 | 21,400 | XXX | | |
| 42330P107 | HELIX ENERGY SOLUTIONS GROUP ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 435.000 | 3,088 | XXX | | |
| 42704L104 | HERC HOLDINGS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 140.000 | 16,252 | XXX | | |
| 42805E306 | HESKA ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 55.000 | 6,404 | XXX | | |
| 42824C109 | HEWLETT PACKARD ENTERPRISE ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 22,485.000 | 323,402 | XXX | | |
| 428291108 | HEXCEL ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 195.000 | 14,311 | XXX | | |
| 431571108 | HILLENBRAND ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,650.000 | 80,096 | XXX | | |
| 43157M102 | HILLEVAX ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 510.000 | 8,563 | XXX | | |
| 431636109 | HILLMAN SOLUTIONS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,140.000 | 18,886 | XXX | | |
| 433000106 | HIMS HERS HEALTH CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,130.000 | 18,061 | XXX | | |
| 437076102 | HOME DEPOT ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 2,120.000 | 625,279 | XXX | | |
| 438516106 | HONEYWELL INTERNATIONAL ORD | | 06/28/2023 | MORGAN STANLEY CO | 4,385.000 | 886,803 | XXX | | |
| 440327104 | HORACE MANN EDUCATORS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 865.000 | 28,072 | XXX | | |
| 440452100 | HORMEL FOODS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,635.000 | 64,448 | XXX | | |
| 441593100 | HOULIHAN LOK CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 130.000 | 11,419 | XXX | | |
| 443201108 | HOWMET AEROSPACE ORD | | 06/28/2023 | UBS SECURITIES LLC | 2,620.000 | 126,089 | XXX | | |
| 443510607 | HUBBELL ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 460.000 | 126,865 | XXX | | |
| 443573100 | HUBSPOT ORD | | 06/28/2023 | UBS SECURITIES LLC | 100.000 | 52,641 | XXX | | |
| 444859102 | HUMANA ORD | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 130.000 | 57,905 | XXX | | |
| 445658107 | JB HUNT TRANSPORT SERVICES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 250.000 | 44,644 | XXX | | |
| 446413106 | HUNTINGTON INGALLS INDUSTRIES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,195.000 | 241,836 | XXX | | |
| 448579102 | HYATT HOTELS CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 60.000 | 6,532 | XXX | | |
| 449172105 | HYSTER YALE MATERIAL HANDLG CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 225.000 | 11,896 | XXX | | |
| 449585108 | IGM BIOSCIENCES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 280.000 | 2,583 | XXX | | |
| 44980X109 | IPG PHOTONICS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 15.000 | 2,018 | XXX | | |
| 450056106 | IRHYTHM TECHNOLOGIES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 145.000 | 14,647 | XXX | | |
| 45073V108 | ITT ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 855.000 | 68,787 | XXX | | |
| 45166A102 | IDEAYA BIOSCIENCES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,205.000 | 28,071 | XXX | | |
| 45167R104 | IDEX ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,090.000 | 228,639 | XXX | | |
| 45168D104 | IDEXX LABORATORIES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 50.000 | 24,486 | XXX | | |
| 45253H101 | IMMUNOGEN ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 600.000 | 11,337 | XXX | | |
| 45256X103 | IMMUNITYBIO ORD | | 06/28/2023 | UBS SECURITIES LLC | 200.000 | 531 | XXX | | |
| 45258J102 | IMMUNOVANT ORD | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 355.000 | 6,814 | XXX | | |
| 453204109 | IMPINJ ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 135.000 | 11,169 | XXX | | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 45332Y109 | INARI MEDICAL ORD | | 06/28/2023 | UBS SECURITIES LLC | 280.000 | 15,808 | XXX | | |
| 453836108 | INDEPENDENT BANK ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 70.000 | 3,397 | XXX | | |
| 45569U101 | INDIE SEMICONDUCTOR CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,585.000 | 15,038 | XXX | | |
| 45687V106 | INGERSOLL RAND ORD | | 06/28/2023 | UBS SECURITIES LLC | 2,015.000 | 128,528 | XXX | | |
| 457187102 | INGREDION ORD | | 06/28/2023 | UBS SECURITIES LLC | 255.000 | 26,655 | XXX | | |
| 45720L107 | INHIBRX ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 80.000 | 2,051 | XXX | | |
| 457669307 | INSMED ORD | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 190.000 | 3,820 | XXX | | |
| 457730109 | INSPIRE MEDICAL SYSTEMS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 85.000 | 26,390 | XXX | | |
| 45778Q107 | INSPERITY ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 850.000 | 95,951 | XXX | | |
| 45784P101 | INSULET ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 155.000 | 45,633 | XXX | | |
| 458140100 | INTEL ORD | | 06/28/2023 | MORGAN STANLEY CO | 45.000 | 1,508 | XXX | | |
| 45826H109 | INTEGER HOLDINGS ORD | | 06/28/2023 | UBS SECURITIES LLC | 210.000 | 18,314 | XXX | | |
| 45826J105 | INTELLIA THERAPEUTICS ORD | | 06/28/2023 | UBS SECURITIES LLC | 180.000 | 7,533 | XXX | | |
| 45827U109 | INTAPP ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 175.000 | 6,887 | XXX | | |
| 45828L108 | INTEGRAL AD SCIENCE HOLDING ORD | | 06/28/2023 | Various | 2,310.000 | 41,947 | XXX | | |
| 458334109 | INTER PARFUMS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 835.000 | 110,771 | XXX | | |
| 45866F104 | INTERCONTINENTAL EXCHANGE ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 2,895.000 | 312,350 | XXX | | |
| 459200101 | INTERNATIONAL BUSINESS MACHINES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 9,985.000 | 1,314,424 | XXX | | |
| 459506101 | INTERNATIONAL FLAVORS & FRAGRANS ORD | | 05/23/2023 | UBS SECURITIES LLC | 165.000 | 13,796 | XXX | | |
| 460146103 | INTERNATIONAL PAPER ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 7,255.000 | 231,892 | XXX | | |
| 460690100 | INTERPUBLIC GROUP OF COMPANIES ORD | | 05/23/2023 | UBS SECURITIES LLC | 8,495.000 | 329,058 | XXX | | |
| 46116X101 | INTRA CELLULAR THERAPIES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 410.000 | 25,518 | XXX | | |
| 46120E602 | INTUITIVE SURGICAL ORD | | 06/28/2023 | UBS SECURITIES LLC | 650.000 | 213,220 | XXX | | |
| 46187W107 | INVITATION HOMES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,445.000 | 49,381 | XXX | | |
| 46222L108 | IONQ ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 4,295.000 | 56,816 | XXX | | |
| 462260100 | IOVANCE BIOTHERAPEUTICS ORD | | 06/28/2023 | Various | 3,800.000 | 28,737 | XXX | | |
| 46284V101 | IRON MOUNTAIN ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,485.000 | 81,868 | XXX | | |
| 465741106 | ITRON ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 695.000 | 48,208 | XXX | | |
| 46578C108 | IVANHOE ELECTRIC ORD | C | 06/28/2023 | NATIONAL FINL SVCS CORP, | 220.000 | 2,996 | XXX | | |
| 46583P102 | IVERIC BIO ORD | | 06/28/2023 | UBS SECURITIES LLC | 490.000 | 19,069 | XXX | | |
| 466032109 | J AND J SNACK FOODS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 380.000 | 59,722 | XXX | | |
| 46625H100 | JPMORGAN CHASE ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 4,235.000 | 585,216 | XXX | | |
| 466313103 | JABIL ORD | | 06/28/2023 | JP MORGAN SECURITIES LLC | 20.000 | 2,087 | XXX | | |
| 466367109 | JACK IN THE BOX ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 780.000 | 71,684 | XXX | | |
| 46817M107 | JACKSON FINANCIAL CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,270.000 | 38,686 | XXX | | |
| 47074L105 | JAMF HOLDING ORD | | 06/28/2023 | UBS SECURITIES LLC | 1,430.000 | 26,713 | XXX | | |
| 47233W109 | JEFFERIES FINANCIAL GROUP ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 585.000 | 19,367 | XXX | | |
| 477839104 | JOHN BEAN TECHNOLOGIES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 120.000 | 14,256 | XXX | | |
| 48238T109 | OPENLANE ORD | | 06/28/2023 | UBS SECURITIES LLC | 130.000 | 1,910 | XXX | | |
| 482480100 | KLA ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 355.000 | 168,379 | XXX | | |
| 48251W104 | KKR AND CO ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 245.000 | 13,642 | XXX | | |
| 483007704 | KAISER ALUMINUM ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 410.000 | 28,693 | XXX | | |
| 48576A100 | KARUNA THERAPEUTICS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 240.000 | 53,766 | XXX | | |
| 48576U106 | KARYOPHARM THERAPEUTICS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 195.000 | 371 | XXX | | |
| 48666K109 | KB HOME ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,695.000 | 87,463 | XXX | | |
| 487836108 | KELLOGG ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 7,265.000 | 494,677 | XXX | | |
| 489170100 | KENNAMETAL ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,190.000 | 60,645 | XXX | | |
| 492327101 | KEROS THERAPEUTICS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 580.000 | 23,739 | XXX | | |
| 49338L103 | KEYSIGHT TECHNOLOGIES ORD | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 195.000 | 31,760 | XXX | | |
| 493732101 | KFORCE ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 895.000 | 54,284 | XXX | | |
| 494368103 | KIMBERLY CLARK ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 7,130.000 | 988,025 | XXX | | |
| 49456B101 | KINDER MORGAN CL P ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 46,550.000 | 791,266 | XXX | | |
| 49803T300 | KITE REALTY GROUP REIT ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 6,115.000 | 130,615 | XXX | | |
| 498894104 | KNIFE RIVER ORD | | 06/01/2023 | NATIONAL FINL SVCS CORP, | 2,516.250 | 93,513 | XXX | | |
| 50050N103 | KONTOOR BRANDS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 3,600.000 | 144,839 | XXX | | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 500754106 | KRAFT HEINZ ORD | | 05/23/2023 | MORGAN STANLEY CO | 16,600.000 | 643,839 | XXX | | |
| 50077B207 | KRATOS DEFENSE AND SECURITY SOLS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 755.000 | 10,925 | XXX | | |
| 50101L106 | KRISPY KREME ORD | | 06/28/2023 | UBS SECURITIES LLC | 1,285.000 | 19,038 | XXX | | |
| 501044101 | KROGER ORD | | 06/28/2023 | UBS SECURITIES LLC | 3,690.000 | 173,340 | XXX | | |
| 501147102 | KRYSTAL BIOTECH ORD | | 06/28/2023 | UBS SECURITIES LLC | 70.000 | 8,153 | XXX | | |
| 501242101 | KULICKE AND SOFFA INDUSTRIES ORD | C | 05/23/2023 | NATIONAL FINL SVCS CORP, | 130.000 | 6,604 | XXX | | |
| 50155Q100 | KYNDRYL HOLDINGS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 445.000 | 5,631 | XXX | | |
| 501575104 | KYMERA THERAPEUTICS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,545.000 | 39,825 | XXX | | |
| 50187T106 | LGI HOMES ORD | | 06/28/2023 | UBS SECURITIES LLC | 145.000 | 19,073 | XXX | | |
| 502431109 | L3HARRIS TECHNOLOGIES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 2,175.000 | 401,707 | XXX | | |
| 505336107 | LA Z BOY ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,330.000 | 35,941 | XXX | | |
| 512816109 | LAMAR ADVERTISING CL A REIT | | 06/28/2023 | UBS SECURITIES LLC | 220.000 | 21,368 | XXX | | |
| 513847103 | LANCASTER COLONY ORD | | 05/23/2023 | MORGAN STANLEY CO | 20.000 | 4,147 | XXX | | |
| 515098101 | LANDSTAR SYSTEM ORD | | 06/28/2023 | UBS SECURITIES LLC | 265.000 | 51,005 | XXX | | |
| 516544103 | LANTHEUS HOLDINGS ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 175.000 | 17,334 | XXX | | |
| 518415104 | LATTICE SEMICONDUCTOR ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 215.000 | 19,693 | XXX | | |
| 518439104 | ESTEE LAUDER CL A ORD | | 05/23/2023 | UBS SECURITIES LLC | 355.000 | 69,594 | XXX | | |
| 518613203 | LAUREATE EDUCATION ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 9,060.000 | 111,646 | XXX | | |
| 521865204 | LEAR ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 870.000 | 109,301 | XXX | | |
| 524660107 | LEGGETT & PLATT ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 8,050.000 | 261,006 | XXX | | |
| 525327102 | LEIDOS HOLDINGS ORD | | 05/23/2023 | MORGAN STANLEY CO | 135.000 | 10,986 | XXX | | |
| 525558201 | LEMAITRE VASCULAR ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 495.000 | 32,920 | XXX | | |
| 52567D107 | LEMONADE ORD | | 06/28/2023 | UBS SECURITIES LLC | 985.000 | 16,662 | XXX | | |
| 526057104 | LENNAR CL A ORD | | 06/28/2023 | UBS SECURITIES LLC | 1,665.000 | 208,542 | XXX | | |
| 528872302 | LEXICON PHARMACEUTICALS ORD | | 06/28/2023 | Various | 5,350.000 | 13,607 | XXX | | |
| 531229854 | LIBERTY MEDIA FORMULA ONE SRS C ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 525.000 | 39,331 | XXX | | |
| 53223X107 | LIFE STORAGE ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,445.000 | 189,803 | XXX | | |
| 532275104 | LIGHTWAVE LOGIC ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 4,200.000 | 30,156 | XXX | | |
| 53228F101 | LIFESTANCE HEALTH GROUP ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 4,400.000 | 39,377 | XXX | | |
| 533900106 | LINCOLN ELECTRIC HOLDINGS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 75.000 | 12,733 | XXX | | |
| 535219109 | LINDBLAD EXPEDITIONS HOLDINGS ORD | | 06/28/2023 | Various | 945.000 | 9,566 | XXX | | |
| 535555106 | LINDSAY ORD | | 06/28/2023 | UBS SECURITIES LLC | 175.000 | 21,836 | XXX | | |
| 535919500 | LIONS GATE ENTERTAINMENT CL B ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,225.000 | 10,303 | XXX | | |
| 538034109 | LIVE NATION ENTERTAINMENT ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 310.000 | 27,487 | XXX | | |
| 53803X105 | LIVE OAK BANCSHARES ORD | | 06/28/2023 | Various | 385.000 | 9,129 | XXX | | |
| 538146101 | LIVEPERSON ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 230.000 | 1,044 | XXX | | |
| 53814L108 | LIVENT ORD | | 06/28/2023 | UBS SECURITIES LLC | 1,790.000 | 47,176 | XXX | | |
| 53815P108 | LIVERAMP HOLDINGS ORD | | 06/28/2023 | UBS SECURITIES LLC | 75.000 | 2,139 | XXX | | |
| 539830109 | LOCKHEED MARTIN ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,520.000 | 688,002 | XXX | | |
| 546347105 | LOUISIANA PACIFIC ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 835.000 | 61,460 | XXX | | |
| 548661107 | LOWE'S COMPANIES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 405.000 | 90,091 | XXX | | |
| 549498103 | LUCID GROUP ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 7,315.000 | 47,027 | XXX | | |
| 550021109 | LULULEMON ATHLETICA ORD | C | 06/28/2023 | NATIONAL FINL SVCS CORP, | 25.000 | 9,404 | XXX | | |
| 550424105 | LUMINAR TECHNOLOGIES CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 3,580.000 | 23,704 | XXX | | |
| 55083R104 | LYELL IMMUNOPHARMA ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,040.000 | 3,317 | XXX | | |
| 552676108 | MDC HOLDINGS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,965.000 | 86,530 | XXX | | |
| 552690109 | MDU RESOURCES GROUP ORD | | 06/01/2023 | NATIONAL FINL SVCS CORP, | 20,130.000 | 507,897 | XXX | | |
| 55272X607 | MFA FINANCIAL ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,090.000 | 12,413 | XXX | | |
| 552848103 | MGIC INVESTMENT ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,835.000 | 43,977 | XXX | | |
| 55305B101 | M I HOMES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 60.000 | 5,176 | XXX | | |
| 553498106 | MSA SAFETY ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 200.000 | 34,056 | XXX | | |
| 55354G100 | MSCI ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 275.000 | 127,252 | XXX | | |
| 55405W104 | MYR GROUP ORD | | 06/28/2023 | UBS SECURITIES LLC | 35.000 | 4,732 | XXX | | |
| 55405Y100 | MACOM TECHNOLOGY SOLUTIONS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 35.000 | 2,181 | XXX | | |
| 556099109 | MACROGENICS ORD | | 06/28/2023 | UBS SECURITIES LLC | 215.000 | 1,128 | XXX | | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 556269108 | STEVEN MADDEN ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 2,405.000 | 75,909 | X X X | | |
| 558256103 | MADISON SQR GARDN ENRTMT CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 445.000 | 14,972 | X X X | | |
| 558868105 | MADRIGAL PHARMACEUTI ORD | | 06/28/2023 | Various | 330.000 | 93,141 | X X X | | |
| 56418H100 | MANPOWERGROUP ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 14,345.000 | 1,094,406 | X X X | | |
| 565788106 | MARATHON DIGITAL HOLDINGS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 655.000 | 8,629 | X X X | | |
| 56585A102 | MARATHON PETROLEUM ORD | | 06/28/2023 | Various | 1,595.000 | 182,781 | X X X | | |
| 57142B104 | MARQETA CL A ORD | | 06/28/2023 | UBS SECURITIES LLC | 280.000 | 1,351 | X X X | | |
| 573284106 | MARTIN MARIETTA MATERIALS ORD | | 06/28/2023 | MORGAN STANLEY CO | 110.000 | 49,935 | X X X | | |
| 573874104 | MARVELL TECHNOLOGY ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,680.000 | 160,892 | X X X | | |
| 574599106 | MASCO ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 440.000 | 22,494 | X X X | | |
| 57667L107 | MATCH GROUP ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 590.000 | 24,764 | X X X | | |
| 577096100 | MATTERPORT CL A ORD | | 06/28/2023 | UBS SECURITIES LLC | 4,510.000 | 13,839 | X X X | | |
| 577128101 | MATTHEWS INTERNATIONAL CL A ORD | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 905.000 | 36,929 | X X X | | |
| 57777K106 | MAXCYTE ORD | | 06/28/2023 | Various | 995.000 | 4,306 | X X X | | |
| 577933104 | MAXIMUS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 760.000 | 62,955 | X X X | | |
| 580135101 | MCDONALD'S ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 4,190.000 | 1,201,252 | X X X | | |
| 58155Q103 | MCKESSON ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 340.000 | 133,669 | X X X | | |
| 58933Y105 | MERCK & CO ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 11,635.000 | 1,324,489 | X X X | | |
| 589400100 | MERCURY GENERAL ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 15.000 | 470 | X X X | | |
| 589889104 | MERIT MEDICAL SYSTEMS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 620.000 | 51,060 | X X X | | |
| 59001A102 | MERITAGE HOMES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 310.000 | 35,663 | X X X | | |
| 59045L106 | MERSANA THERAPEUTICS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 150.000 | 1,147 | X X X | | |
| 59100U108 | PATHWARD FINANCIAL ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 130.000 | 6,117 | X X X | | |
| 59156R108 | METLIFE ORD | | 06/28/2023 | MORGAN STANLEY CO | 12,680.000 | 694,807 | X X X | | |
| 592688105 | METTLER TOLEDO ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 35.000 | 44,504 | X X X | | |
| 594960304 | MICROVISION ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 845.000 | 3,040 | X X X | | |
| 594972408 | MICROSTRATEGY CL A ORD | | 06/28/2023 | UBS SECURITIES LLC | 25.000 | 8,145 | X X X | | |
| 595112103 | MICRON TECHNOLOGY ORD | | 06/28/2023 | UBS SECURITIES LLC | 2,885.000 | 192,099 | X X X | | |
| 59522J103 | MID AMERICA APT COMMUNITI REIT ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 205.000 | 30,709 | X X X | | |
| 600544100 | MILLERKNOLL ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 580.000 | 9,069 | X X X | | |
| 602496101 | MIMEDX GROUP ORD | | 06/28/2023 | Various | 2,205.000 | 14,025 | X X X | | |
| 603693102 | MINK THERAPEUTICS ORD | | 04/26/2023 | STOCK DIVIDENDS DTC ELIGIBLE BROKER | 56.721 | 116 | X X X | | |
| 60468T105 | MIRATI THERAPEUTICS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 235.000 | 8,691 | X X X | | |
| 604749101 | MIRUM PHARMACEUTICALS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 225.000 | 5,727 | X X X | | |
| 60770K107 | MODERNA ORD | | 06/28/2023 | UBS SECURITIES LLC | 275.000 | 33,576 | X X X | | |
| 607828100 | MODINE MANUFACTURING ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 510.000 | 16,755 | X X X | | |
| 60786M105 | MOELIS CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,485.000 | 65,259 | X X X | | |
| 60871R209 | MOLSON COORS BEVERAGE COMPA CL B ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 935.000 | 58,040 | X X X | | |
| 610236101 | MONRO ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,385.000 | 60,059 | X X X | | |
| 615394202 | MOOG CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 400.000 | 41,896 | X X X | | |
| 617446448 | MORGAN STANLEY ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 6,290.000 | 527,330 | X X X | | |
| 61775R105 | MORPHIC HOLDING ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 160.000 | 9,087 | X X X | | |
| 620076307 | MOTOROLA SOLUTIONS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 550.000 | 156,988 | X X X | | |
| 624756102 | MUELLER INDUSTRIES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 2,645.000 | 206,847 | X X X | | |
| 624758108 | MUELLER WATER PRODUCTS SER A ORD | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 1,575.000 | 24,862 | X X X | | |
| 62548M100 | MULTIPLAN CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 265.000 | 596 | X X X | | |
| 628464109 | MYERS INDUSTRIES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,595.000 | 31,729 | X X X | | |
| 62855J104 | MYRIAD GENETICS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 690.000 | 15,850 | X X X | | |
| 62878D100 | N ABLE ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 745.000 | 10,719 | X X X | | |
| 63009R109 | NANOSTRING TECHNOLOGIES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,060.000 | 4,190 | X X X | | |
| 630402105 | NAPCO SECURITY TECHNOLOGIES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 935.000 | 33,272 | X X X | | |
| 632307104 | NATERA ORD | | 06/28/2023 | UBS SECURITIES LLC | 220.000 | 11,285 | X X X | | |
| 633707104 | NATIONAL BANK HOLDINGS CL A ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 580.000 | 18,288 | X X X | | |
| 635906100 | NATIONAL HEALTHCARE ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 885.000 | 53,068 | X X X | | |
| 63633D104 | NATIONAL HEALTH INVESTORS REIT ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 240.000 | 12,572 | X X X | | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 636518102 | NATIONAL INSTRUMENTS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 3,270.000 | 187,941 | XXX | | |
| 637870106 | NATIONAL STORAGE AFFILIATES ORD | | 06/28/2023 | UBS SECURITIES LLC | 795.000 | 27,261 | XXX | | |
| 638517102 | NATIONAL WESTERN LIFE GROUP CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 10.000 | 3,851 | XXX | | |
| 63938C108 | NAVIENT ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,415.000 | 21,777 | XXX | | |
| 63942X106 | NAVITAS SEMICONDUCTOR ORD | | 06/28/2023 | UBS SECURITIES LLC | 8,340.000 | 81,361 | XXX | | |
| 640491106 | NEOGEN ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,490.000 | 53,576 | XXX | | |
| 64049M209 | NEOGENOMICS ORD | | 06/28/2023 | UBS SECURITIES LLC | 1,280.000 | 21,393 | XXX | | |
| 64082B102 | NERDWALLET CL A ORD | | 06/28/2023 | UBS SECURITIES LLC | 510.000 | 5,057 | XXX | | |
| 64110L106 | NETFLIX ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 300.000 | 107,954 | XXX | | |
| 64157F103 | NEVRO ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 175.000 | 4,531 | XXX | | |
| 646025106 | NJ RESOURCES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 6,065.000 | 301,004 | XXX | | |
| 64829B100 | NEW RELIC ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 655.000 | 43,137 | XXX | | |
| 649604840 | NEW YORK MORTGAGE REIT ORD | | 06/28/2023 | UBS SECURITIES LLC | 4,270.000 | 42,339 | XXX | | |
| 650111107 | NEW YORK TIMES CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 620.000 | 24,554 | XXX | | |
| 651639106 | NEWMONT ORD | | 05/23/2023 | UBS SECURITIES LLC | 970.000 | 41,303 | XXX | | |
| 65290C105 | NEXTIER OILFIELD SOLUTIONS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 3,485.000 | 30,735 | XXX | | |
| 65290E101 | NEXTRACKER CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 765.000 | 29,975 | XXX | | |
| 65339F101 | NEXTERA ENERGY ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 11,500.000 | 860,091 | XXX | | |
| 65341D102 | NEXPOINT RESIDENTIAL ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 75.000 | 3,347 | XXX | | |
| 65345M108 | NEXTDOOR HOLDINGS CL A ORD | | 06/28/2023 | UBS SECURITIES LLC | 6,090.000 | 19,826 | XXX | | |
| 654106103 | NIKE CL B ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 4,040.000 | 456,518 | XXX | | |
| 654110105 | NIKOLA ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 3,425.000 | 4,022 | XXX | | |
| 65443P102 | 908 DEVICES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 360.000 | 2,495 | XXX | | |
| 655844108 | NORFOLK SOUTHERN ORD | | 06/28/2023 | MORGAN STANLEY CO | 1,440.000 | 320,862 | XXX | | |
| 665531307 | NORTHERN OIL AND GAS ORD | | 05/23/2023 | UBS SECURITIES LLC | 1,010.000 | 32,159 | XXX | | |
| 665859104 | NORTHERN TRUST ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 5,900.000 | 433,817 | XXX | | |
| 666807102 | NORTHROP GRUMMAN ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 355.000 | 157,277 | XXX | | |
| 66765N105 | NORTHWEST NATURAL HOLDING COMPAN ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,195.000 | 50,714 | XXX | | |
| 668074305 | NORTHWESTERN ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 10,675.000 | 618,251 | XXX | | |
| 670002401 | NOVAVAX ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,725.000 | 20,551 | XXX | | |
| 67000B104 | NOVANTA ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 530.000 | 94,466 | XXX | | |
| 67018T105 | NU SKIN ENTERPRISES CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 4,455.000 | 156,874 | XXX | | |
| 670346105 | NUCOR ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 735.000 | 100,638 | XXX | | |
| 67059N108 | NUTANIX CL A ORD | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 495.000 | 13,402 | XXX | | |
| 670703107 | NUVALENT CL A ORD | | 06/28/2023 | Various | 305.000 | 12,721 | XXX | | |
| 670837103 | OGE ENERGY ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 4,125.000 | 149,118 | XXX | | |
| 67098H104 | O I GLASS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,615.000 | 33,368 | XXX | | |
| 67103H107 | O REILLY AUTOMOTIVE ORD | | 05/23/2023 | UBS SECURITIES LLC | 50.000 | 45,725 | XXX | | |
| 67103X102 | OFG BANCORP ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 100.000 | 2,502 | XXX | | |
| 675232102 | OCEANEERING INTERNATIONAL ORD | | 06/28/2023 | UBS SECURITIES LLC | 995.000 | 17,766 | XXX | | |
| 679295105 | OKTA CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 485.000 | 33,744 | XXX | | |
| 679580100 | OLD DOMINION FREIGHT LINE ORD | | 06/28/2023 | Various | 315.000 | 112,167 | XXX | | |
| 680223104 | OLD REPUBLIC INTERNATIONAL ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 16,700.000 | 419,264 | XXX | | |
| 680665205 | OLIN ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 765.000 | 38,298 | XXX | | |
| 68134L109 | OLO CL A ORD | | 06/28/2023 | Various | 730.000 | 4,711 | XXX | | |
| 68162K106 | OLYMPIC STEEL ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 165.000 | 7,395 | XXX | | |
| 681919106 | OMNICOM GROUP ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 6,295.000 | 579,411 | XXX | | |
| 68213N109 | OMNICELL ORD | | 06/28/2023 | UBS SECURITIES LLC | 245.000 | 17,255 | XXX | | |
| 682189105 | ON SEMICONDUCTOR ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 3,335.000 | 303,935 | XXX | | |
| 68218J103 | OMNIAB ORD | | 06/28/2023 | Various | 815.000 | 3,874 | XXX | | |
| 68235P108 | ONE GAS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 595.000 | 45,445 | XXX | | |
| 682680103 | ONEOK ORD | | 06/28/2023 | MORGAN STANLEY CO | 6,485.000 | 391,308 | XXX | | |
| 68268W103 | ONEMAIN HOLDINGS ORD | | 06/28/2023 | UBS SECURITIES LLC | 4,500.000 | 193,615 | XXX | | |
| 68287N100 | ONESPAN ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,310.000 | 18,995 | XXX | | |
| 683344105 | ONTO INNOVATION ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,025.000 | 115,271 | XXX | | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 68339B104 | ON24 ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 12,510.000 | 91,908 | XXX | | |
| 683712103 | OPENDOOR TECHNOLOGIES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 15,845.000 | 63,508 | XXX | | |
| 68389X105 | ORACLE ORD | | 06/28/2023 | Various | 2,640.000 | 303,533 | XXX | | |
| 68401U204 | OPTIMIZERX ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 80.000 | 1,131 | XXX | | |
| 68404L201 | OPTION CARE HEALTH ORD | | 06/28/2023 | UBS SECURITIES LLC | 770.000 | 24,036 | XXX | | |
| 68752L100 | ORTHOPEDIATRICS ORD | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 85.000 | 3,570 | XXX | | |
| 687793109 | OSCAR HEALTH CL A ORD | | 06/28/2023 | Various | 3,340.000 | 27,310 | XXX | | |
| 688239201 | OSHKOSH ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,205.000 | 100,134 | XXX | | |
| 68902V107 | OTIS WORLDWIDE ORD | | 06/28/2023 | Various | 220.000 | 19,082 | XXX | | |
| 68989M202 | OUSTER CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 550.000 | 3,651 | XXX | | |
| 690145107 | OUTSET MEDICAL ORD | | 06/28/2023 | UBS SECURITIES LLC | 775.000 | 17,167 | XXX | | |
| 690732102 | OWENS & MINOR ORD | | 06/28/2023 | UBS SECURITIES LLC | 565.000 | 10,845 | XXX | | |
| 690742101 | OWENS CORNIING ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 230.000 | 24,868 | XXX | | |
| 691497309 | OXFORD INDS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 950.000 | 90,928 | XXX | | |
| 69318G106 | PBF ENERGY CL A ORD | | 06/28/2023 | Various | 1,170.000 | 47,982 | XXX | | |
| 693282105 | PDF SOLUTIONS ORD | | 06/28/2023 | Various | 330.000 | 14,274 | XXX | | |
| 69331C108 | PG&E ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,155.000 | 19,532 | XXX | | |
| 69336V101 | PGT INNOVATIONS ORD | | 06/28/2023 | UBS SECURITIES LLC | 135.000 | 3,857 | XXX | | |
| 693475105 | PNC FINANCIAL SERVICES GROUP ORD | | 06/28/2023 | MORGAN STANLEY CO | 4,615.000 | 568,663 | XXX | | |
| 69349H107 | PNM RESOURCES ORD | | 06/28/2023 | UBS SECURITIES LLC | 2,430.000 | 109,473 | XXX | | |
| 693506107 | PPG INDUSTRIES ORD | | 06/28/2023 | UBS SECURITIES LLC | 1,960.000 | 279,938 | XXX | | |
| 69351T106 | PPL ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 28,165.000 | 758,692 | XXX | | |
| 69366J200 | PTC THERAPEUTICS ORD | | 06/28/2023 | UBS SECURITIES LLC | 115.000 | 4,746 | XXX | | |
| 693718108 | PACCAR ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,600.000 | 209,732 | XXX | | |
| 69404D108 | PACIFIC BIOSCIENCES OF CALIFRNIA ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 4,235.000 | 54,737 | XXX | | |
| 695127100 | PACIRA BIOSCIENCES ORD | | 06/28/2023 | UBS SECURITIES LLC | 150.000 | 6,002 | XXX | | |
| 695156109 | PACKAGING CORP OF AMERICA ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 2,180.000 | 278,894 | XXX | | |
| 69553P100 | PAGERDUTY ORD | | 06/28/2023 | Various | 1,840.000 | 43,596 | XXX | | |
| 69608A108 | PALANTIR TECHNOLOGIES CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 3,375.000 | 51,335 | XXX | | |
| 697435105 | PALO ALTO NETWORKS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 100.000 | 19,066 | XXX | | |
| 698884103 | PAR TECHNOLOGY ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 345.000 | 11,450 | XXX | | |
| 701094104 | PARKER HANNIFIN ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,060.000 | 404,960 | XXX | | |
| 703481101 | PATTERSON UTI ENERGY ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 40.000 | 434 | XXX | | |
| 704326107 | PAYCHEX ORD | | 06/28/2023 | UBS SECURITIES LLC | 3,530.000 | 388,920 | XXX | | |
| 70451X104 | PAYONEER GLOBAL ORD | | 06/28/2023 | Various | 4,435.000 | 21,217 | XXX | | |
| 704551100 | PEABODY ENERGY ORD | | 06/28/2023 | Various | 405.000 | 8,422 | XXX | | |
| 70614W100 | PELOTON INTERACTIVE ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 105.000 | 762 | XXX | | |
| 70931T103 | PENNYMAC MORTGAGE INVEST REIT ORD | | 06/28/2023 | UBS SECURITIES LLC | 2,440.000 | 32,880 | XXX | | |
| 70975L107 | PENUMBRA ORD | | 06/28/2023 | Various | 130.000 | 42,615 | XXX | | |
| 713448108 | PEPSICO ORD | | 05/23/2023 | MORGAN STANLEY CO | 6,635.000 | 1,235,639 | XXX | | |
| 71367G102 | PERELLA WEINBERG PARTNERS CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 6,665.000 | 54,836 | XXX | | |
| 71377A103 | PERFORMANCE FOOD GROUP ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 285.000 | 16,054 | XXX | | |
| 714046109 | REVVITY ORD | | 06/28/2023 | UBS SECURITIES LLC | 295.000 | 34,450 | XXX | | |
| 71424F105 | PERMIAN RESOURCES CL A ORD | | 06/28/2023 | Various | 8,725.000 | 91,168 | XXX | | |
| 717081103 | PFIZER ORD | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 6,275.000 | 227,880 | XXX | | |
| 71722W107 | PHATHOM PHARMACEUTICALS ORD | | 06/28/2023 | UBS SECURITIES LLC | 1,010.000 | 13,270 | XXX | | |
| 718172109 | PHILIP MORRIS INTERNATIONAL ORD | | 05/23/2023 | UBS SECURITIES LLC | 1,430.000 | 133,312 | XXX | | |
| 71944F106 | PHREESIA ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 955.000 | 29,099 | XXX | | |
| 72016P105 | PIEDMONT LITHIUM ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 225.000 | 12,993 | XXX | | |
| 723484101 | PINNACLE WEST ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,045.000 | 84,117 | XXX | | |
| 723787107 | PIONEER NATURAL RESOURCE ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,705.000 | 363,977 | XXX | | |
| 729139105 | PLIANT THERAPEUTICS ORD | | 06/28/2023 | UBS SECURITIES LLC | 1,360.000 | 25,773 | XXX | | |
| 72919P202 | PLUG POWER ORD | | 06/28/2023 | Various | 1,705.000 | 15,900 | XXX | | |
| 731068102 | POLARIS INDUSTRIES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,210.000 | 128,881 | XXX | | |
| 73278L105 | POOL ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 90.000 | 33,377 | XXX | | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 73642K106 | PORTILLO S CL A ORD | | 06/28/2023 | UBS SECURITIES LLC | 100.000 | 2,173 | XXX | | |
| 736508847 | PORTLAND GENERAL ELECTRIC ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 21,525.000 | 1,064,786 | XXX | | |
| 737630103 | POTLATCHDELTIC ORD | | 06/28/2023 | Various | 335.000 | 16,456 | XXX | | |
| 739276103 | POWER INTEGRATIONS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 20.000 | 1,761 | XXX | | |
| 74051N102 | PREMIER CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 2,005.000 | 53,197 | XXX | | |
| 74144T108 | T ROWE PRICE GROUP ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 6,320.000 | 676,858 | XXX | | |
| 741511109 | PRICESMART ORD | | 06/28/2023 | UBS SECURITIES LLC | 310.000 | 22,742 | XXX | | |
| 74167P108 | PRIMO WATER ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 705.000 | 9,738 | XXX | | |
| 74251V102 | PRINCIPAL FINANCIAL GROUP ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 5,785.000 | 409,388 | XXX | | |
| 742718109 | PROCTER & GAMBLE ORD | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 10,860.000 | 1,625,585 | XXX | | |
| 74275K108 | PROCORE TECHNOLOGIES ORD | | 06/28/2023 | Various | 330.000 | 20,575 | XXX | | |
| 74276L105 | PROCEPT BIOROBOTICS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 20.000 | 691 | XXX | | |
| 74319R101 | PROG HOLDINGS ORD | | 06/28/2023 | UBS SECURITIES LLC | 475.000 | 15,319 | XXX | | |
| 743312100 | PROGRESS SOFTWARE ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 400.000 | 23,453 | XXX | | |
| 743315103 | PROGRESSIVE ORD | | 06/28/2023 | UBS SECURITIES LLC | 845.000 | 111,101 | XXX | | |
| 74340E103 | PROGYNY ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 690.000 | 26,139 | XXX | | |
| 74340W103 | PROLOGIS REIT | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 3,245.000 | 401,940 | XXX | | |
| 74346Y103 | PROS HOLDINGS ORD | | 06/28/2023 | UBS SECURITIES LLC | 55.000 | 1,601 | XXX | | |
| 74349U108 | PROMETHEUS BIOSCIENCES ORD | | 05/23/2023 | UBS SECURITIES LLC | 370.000 | 73,540 | XXX | | |
| 74366E102 | PROTAGONIST THERAPEUTICS ORD | | 06/28/2023 | Various | 1,135.000 | 30,854 | XXX | | |
| 744573106 | PUBLIC SERVICE ENTERPRISE GROUP ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 16,185.000 | 992,351 | XXX | | |
| 745848101 | PULMONX ORD | | 06/28/2023 | Various | 640.000 | 8,291 | XXX | | |
| 745867101 | PULTEGROUP ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 110.000 | 7,226 | XXX | | |
| 74623V103 | PURECYCLE TECHNOLOGIES ORD | | 06/28/2023 | UBS SECURITIES LLC | 1,070.000 | 10,396 | XXX | | |
| 747525103 | QUALCOMM ORD | | 05/23/2023 | MORGAN STANLEY CO | 1,335.000 | 140,509 | XXX | | |
| 747619104 | QUANEX BUILDING PRODUCTS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 475.000 | 10,086 | XXX | | |
| 74762E102 | QUANTA SERVICES ORD | | 06/28/2023 | UBS SECURITIES LLC | 870.000 | 168,741 | XXX | | |
| 74765K105 | QUANTUM SI CL A ORD | | 06/28/2023 | UBS SECURITIES LLC | 2,275.000 | 3,851 | XXX | | |
| 74767V109 | QUANTUMSCAPE CL A ORD | | 06/28/2023 | UBS SECURITIES LLC | 3,240.000 | 23,508 | XXX | | |
| 74834L100 | QUEST DIAGNOSTICS ORD | | 05/23/2023 | MORGAN STANLEY CO | 320.000 | 41,898 | XXX | | |
| 749660106 | RPC ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 5,430.000 | 38,599 | XXX | | |
| 74967R106 | RMR GROUP CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 5,695.000 | 131,746 | XXX | | |
| 749685103 | RPM ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,385.000 | 200,511 | XXX | | |
| 74982T103 | RXO ORD | | 06/28/2023 | UBS SECURITIES LLC | 1,905.000 | 42,616 | XXX | | |
| 750236101 | RADIAN GROUP ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 5,760.000 | 147,704 | XXX | | |
| 750491102 | RADNET ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,415.000 | 46,944 | XXX | | |
| 750917106 | RAMBUS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,050.000 | 120,421 | XXX | | |
| 751212101 | RALPH LAUREN CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 215.000 | 23,212 | XXX | | |
| 75134P303 | RAMACO RESOURCES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 500.000 | 4,492 | XXX | | |
| 75134P303 | RAMACO RESOURCES CL A ORD | | 06/22/2023 | Various | 5,530.000 | 42,874 | XXX | | |
| 75134P501 | RAMACO RESOURCES CL B ORD | | 06/22/2023 | Various | 1,106.000 | 15,692 | XXX | | |
| 753422104 | RAPID7 ORD | | 06/28/2023 | Various | 2,245.000 | 98,315 | XXX | | |
| 75382E109 | RAPT THERAPEUTICS ORD | | 06/28/2023 | Various | 340.000 | 6,963 | XXX | | |
| 75574U101 | READY CAPITAL ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 3,097.917 | 42,742 | XXX | | |
| 75605Y106 | ANYWHERE REAL ESTATE ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 335.000 | 2,212 | XXX | | |
| 756109104 | REALTY INCOME REIT ORD | | 05/23/2023 | UBS SECURITIES LLC | 2,760.000 | 167,547 | XXX | | |
| 75615P103 | REATA PHARMACEUTICALS CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 570.000 | 49,552 | XXX | | |
| 75629V104 | RECURSION PHARMACEUTICALS CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 985.000 | 7,422 | XXX | | |
| 75700L108 | RED ROCK RESORTS CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 660.000 | 30,718 | XXX | | |
| 75737F108 | REDFIN ORD | | 06/28/2023 | UBS SECURITIES LLC | 915.000 | 12,641 | XXX | | |
| 758750103 | REGAL REXNORD ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 275.000 | 35,751 | XXX | | |
| 75886F107 | REGENERON PHARMACEUTICALS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 370.000 | 258,203 | XXX | | |
| 75901B107 | REGENXBIO ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 50.000 | 1,011 | XXX | | |
| 759351604 | REINSURANCE GROUP OF AMER ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,325.000 | 184,156 | XXX | | |
| 759509102 | RELIANCE STEEL ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 350.000 | 85,356 | XXX | | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 759916109 | REPLIGEN ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 85.000 | 11,745 | XXX | | |
| 761152107 | RESMED ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 435.000 | 93,246 | XXX | | |
| 76118Y104 | RESIDEO TECHNOLOGIES ORD | | 06/28/2023 | UBS SECURITIES LLC | 235.000 | 4,076 | XXX | | |
| 761330109 | REVANCE THERAPEUTICS ORD | | 06/28/2023 | Various | 3,430.000 | 104,749 | XXX | | |
| 76155X100 | REVOLUTION MEDICINES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 735.000 | 19,708 | XXX | | |
| 76171L106 | REYNOLDS CONSUMER PRODUCTS ORD | | 06/28/2023 | UBS SECURITIES LLC | 2,020.000 | 56,379 | XXX | | |
| 76243J105 | RHYTHM PHARMACEUTICALS ORD | | 06/28/2023 | UBS SECURITIES LLC | 1,715.000 | 31,300 | XXX | | |
| 766559603 | RIGEL PHARMACEUTICALS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,135.000 | 3,067 | XXX | | |
| 76665T102 | RILEY EXPLORATION PERMIAN ORD | | 06/28/2023 | Various | 400.000 | 14,260 | XXX | | |
| 76680R206 | RINGCENTRAL CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 180.000 | 6,006 | XXX | | |
| 767292105 | RIOT PLATFORMS ORD | | 06/28/2023 | Various | 1,185.000 | 13,679 | XXX | | |
| 767744105 | RITCHIE BROS AUCTIONEERS ORD | C | 03/28/2023 | UBS SECURITIES LLC | 2,340.000 | 130,491 | XXX | | |
| 767744105 | RITCHIE BROS AUCTIONEERS ORD | | 03/28/2023 | UBS SECURITIES LLC | (2,340.000) | (95,964) | XXX | | |
| 770323103 | ROBERT HALF INT ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 3,580.000 | 246,974 | XXX | | |
| 770700102 | ROBINHOOD MARKETS CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,685.000 | 17,080 | XXX | | |
| 773122106 | ROCKET LAB USA ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 825.000 | 4,842 | XXX | | |
| 773903109 | ROCKWELL AUTOMAT ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 565.000 | 175,604 | XXX | | |
| 775133101 | ROGERS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 180.000 | 28,577 | XXX | | |
| 77543R102 | ROKU CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 335.000 | 21,761 | XXX | | |
| 775711104 | ROLLINS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,115.000 | 47,230 | XXX | | |
| 77936F103 | ROVER GROUP CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 470.000 | 2,300 | XXX | | |
| 780287108 | ROYAL GOLD ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 25.000 | 2,786 | XXX | | |
| 781846209 | RUSH ENTERPRISES CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,060.000 | 64,506 | XXX | | |
| 783332109 | RUTHS HOSPITALITY GROUP ORD | | 05/23/2023 | UBS SECURITIES LLC | 1,940.000 | 41,565 | XXX | | |
| 78349D107 | RXSIGHT ORD | | 06/28/2023 | Various | 1,885.000 | 49,226 | XXX | | |
| 783754104 | RYERSON HOLDING ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 660.000 | 23,637 | XXX | | |
| 78397Q109 | SES AI CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,080.000 | 2,735 | XXX | | |
| 78409V104 | S&P GLOBAL ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 525.000 | 190,151 | XXX | | |
| 784117103 | SEI INVESTMENTS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 680.000 | 39,416 | XXX | | |
| 78440X887 | SL GREEN RLTY REIT ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,285.000 | 36,620 | XXX | | |
| 78454L100 | SM ENERGY ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 40.000 | 1,228 | XXX | | |
| 78473E103 | SPX TECHNOLOGIES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 320.000 | 25,477 | XXX | | |
| 78648T100 | SAFETY INSURANCE GROUP ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 2,665.000 | 196,482 | XXX | | |
| 78667J108 | SAGE THERAPEUTICS ORD | | 06/28/2023 | Various | 330.000 | 16,573 | XXX | | |
| 790148100 | ST JOE ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 15.000 | 700 | XXX | | |
| 799566104 | SANA BIOTECHNOLOGY ORD | | 06/28/2023 | Various | 2,215.000 | 14,266 | XXX | | |
| 800422107 | JOHN B SANFILIPPO AND SON ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,640.000 | 185,986 | XXX | | |
| 803607100 | SAREPTA THERAPEUTICS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 15.000 | 2,223 | XXX | | |
| 806857108 | SCHLUMBERGER ORD | | 05/23/2023 | UBS SECURITIES LLC | 2,455.000 | 112,882 | XXX | | |
| 807066105 | SCHOLASTIC ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 335.000 | 12,896 | XXX | | |
| 80706P103 | SCHOLAR ROCK HOLDING ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 920.000 | 7,061 | XXX | | |
| 80810D103 | SCHRODINGER ORD | | 06/28/2023 | UBS SECURITIES LLC | 190.000 | 8,426 | XXX | | |
| 808513105 | CHARLES SCHWAB ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 8,685.000 | 483,972 | XXX | | |
| 811707801 | SEACOAST BANKING OF FLORIDA ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 580.000 | 12,724 | XXX | | |
| 81578P106 | SEER CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,415.000 | 6,082 | XXX | | |
| 81617J301 | SELECT WATER SOLUTIONS CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 4,525.000 | 35,266 | XXX | | |
| 816300107 | SELECTIVE INSURANCE GROUP ORD | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 975.000 | 93,620 | XXX | | |
| 816851109 | SEMPRA ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 2,760.000 | 404,580 | XXX | | |
| 81686C104 | SEMRUSH HOLDINGS CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,240.000 | 20,807 | XXX | | |
| 81725T100 | SENSIENT TECH ORD | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 935.000 | 64,857 | XXX | | |
| 81730H109 | SENTINELONE CL A ORD | | 06/28/2023 | UBS SECURITIES LLC | 2,125.000 | 34,179 | XXX | | |
| 81750R102 | SERES THERAPEUTICS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,535.000 | 7,472 | XXX | | |
| 81761L102 | SERVICE PROPERTIES TRUST ORD | | 06/28/2023 | JP MORGAN SECURITIES LLC | 70.000 | 589 | XXX | | |
| 81768T108 | SERVISFIRST BANCSHARES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 570.000 | 26,013 | XXX | | |
| 819047101 | SHAKE SHACK CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 240.000 | 18,438 | XXX | | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 81948W104 | SHARECARE CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,015.000 | 1,772 | XXX | | |
| 82452J109 | SHIFT4 PAYMENTS CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 565.000 | 36,282 | XXX | | |
| 82489T104 | SHOCKWAVE MEDICAL ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 50.000 | 13,723 | XXX | | |
| 82489W107 | SHOALS TECHNOLOGIES GROUP CL A ORD | | 06/28/2023 | UBS SECURITIES LLC | 270.000 | 6,710 | XXX | | |
| 825690100 | SHUTTERSTOCK ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,805.000 | 95,977 | XXX | | |
| 825698103 | SHYFT GROUP ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 655.000 | 14,277 | XXX | | |
| 825704109 | SI BONE ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 610.000 | 16,990 | XXX | | |
| 82657M105 | SIGHT SCIENCES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 20.000 | 181 | XXX | | |
| 826917106 | SIGA TECHNOLOGIES ORD | | 05/10/2023 | NATIONAL FINL SVCS CORP, | 43,070.000 | 247,851 | XXX | | |
| 826919102 | SILICON LABORATORIES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 290.000 | 43,909 | XXX | | |
| 827048109 | SILGAN HOLDINGS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 25.000 | 1,179 | XXX | | |
| 82710M100 | SILK ROAD MEDICAL ORD | | 06/28/2023 | UBS SECURITIES LLC | 100.000 | 3,282 | XXX | | |
| 82835W108 | ARS PHARMACEUTICALS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,060.000 | 6,982 | XXX | | |
| 82900L102 | SIMPLY GOOD FOODS ORD | | 06/28/2023 | UBS SECURITIES LLC | 70.000 | 2,409 | XXX | | |
| 829073105 | SIMPSON MANUF ORD | | 06/28/2023 | Various | 655.000 | 87,885 | XXX | | |
| 829242106 | SINCLAIR BROADCAST GROUP CL A ORD | | 06/01/2023 | NATIONAL FINL SVCS CORP, | 2,380.000 | 44,442 | XXX | | |
| 82982T106 | SITIME ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 175.000 | 20,737 | XXX | | |
| 830830105 | SKYLINE CHAMPION ORD | | 06/28/2023 | UBS SECURITIES LLC | 100.000 | 6,481 | XXX | | |
| 830879102 | SKYWEST ORD | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 165.000 | 6,542 | XXX | | |
| 83088M102 | SKYWORKS SOLUTIONS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 3,265.000 | 329,220 | XXX | | |
| 83089J108 | SKYWATER TECHNOLOGY ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,425.000 | 13,096 | XXX | | |
| 831754106 | SMITH WESSON BRANDS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 920.000 | 11,476 | XXX | | |
| 831865209 | A O SMITH ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,365.000 | 170,530 | XXX | | |
| 83193G107 | SMARTRENT CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 3,780.000 | 13,511 | XXX | | |
| 83200N103 | SMARTSHEET CL A ORD | | 06/28/2023 | Various | 1,415.000 | 59,529 | XXX | | |
| 832696405 | JM SMUCKER ORD | | 06/28/2023 | UBS SECURITIES LLC | 2,715.000 | 393,799 | XXX | | |
| 83406F102 | SOFI TECHNOLOGIES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,825.000 | 24,976 | XXX | | |
| 83444K105 | SOMALOGIC CL A ORD | | 06/28/2023 | Various | 540.000 | 1,214 | XXX | | |
| 835495102 | SONOCO PRODUCTS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 7,205.000 | 418,451 | XXX | | |
| 83570H108 | SONOS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 55.000 | 830 | XXX | | |
| 836100107 | SOUNDHOUND AI CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 5,580.000 | 26,232 | XXX | | |
| 842587107 | SOUTHERN ORD | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 14,185.000 | 991,042 | XXX | | |
| 84265V105 | SOUTHERN COPPER ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 3,880.000 | 274,313 | XXX | | |
| 844741108 | SOUTHWEST AIRLINES ORD | | 05/23/2023 | MORGAN STANLEY CO | 1,520.000 | 44,940 | XXX | | |
| 847215100 | SPARTANNASH ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 3,475.000 | 83,596 | XXX | | |
| 848574109 | SPIRIT AEROSYSTEMS HLDGS A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 365.000 | 10,584 | XXX | | |
| 84857L101 | SPIRE ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 3,235.000 | 221,320 | XXX | | |
| 84860W300 | SPIRIT REALTY CAPITAL REIT ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 735.000 | 29,062 | XXX | | |
| 848637104 | SPLUNK ORD | | 06/28/2023 | UBS SECURITIES LLC | 55.000 | 5,725 | XXX | | |
| 85205L107 | SPRINGWORKS THERAPEUTICS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,180.000 | 29,622 | XXX | | |
| 85208T107 | SPRINKLR CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 4,210.000 | 58,842 | XXX | | |
| 85209W109 | SPROUT SOCIAL CL A ORD | | 06/28/2023 | UBS SECURITIES LLC | 250.000 | 11,683 | XXX | | |
| 85225A107 | SQUARESPACE CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 460.000 | 13,806 | XXX | | |
| 852312305 | STAAR SURGICAL ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 300.000 | 15,317 | XXX | | |
| 854231107 | STANDEX INTL ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 775.000 | 107,550 | XXX | | |
| 854502101 | STANLEY BLACK AND DECKER ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 415.000 | 34,195 | XXX | | |
| 85571B105 | STARWOOD PROPERTY REIT | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 2,415.000 | 46,719 | XXX | | |
| 857477103 | STATE STREET ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 2,190.000 | 151,307 | XXX | | |
| 858119100 | STEEL DYNAMICS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 725.000 | 69,486 | XXX | | |
| 858155203 | STEELCASE CL A ORD | | 06/28/2023 | Various | 9,550.000 | 69,225 | XXX | | |
| 85859N102 | STEM ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 185.000 | 878 | XXX | | |
| 858927106 | STELLAR BANCORP ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 635.000 | 15,690 | XXX | | |
| 85914M107 | STEPSTONE GROUP CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 4,180.000 | 94,368 | XXX | | |
| 859241101 | STERLING INFRASTRUCTURE ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 625.000 | 33,634 | XXX | | |
| 861025104 | STOCK YARDS BANCORP ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 95.000 | 4,185 | XXX | | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 86150R107 | STOKE THERAPEUTICS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 520.000 | 5,717 | XXX | | |
| 86272C103 | STRATEGIC EDUCATION ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 930.000 | 73,082 | XXX | | |
| 863667101 | STRYKER ORD | | 05/23/2023 | UBS SECURITIES LLC | 110.000 | 31,347 | XXX | | |
| 864159108 | STURM RUGER ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 200.000 | 10,602 | XXX | | |
| 86614U100 | SUMMIT MATERIALS CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,555.000 | 57,626 | XXX | | |
| 86627R102 | SUMMIT THERAPEUTICS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,825.000 | 4,779 | XXX | | |
| 866683105 | SUN COUNTRY AIRLINES HOLDINGS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 765.000 | 16,353 | XXX | | |
| 867652406 | SUNPOWER ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 750.000 | 7,621 | XXX | | |
| 86800U104 | SUPER MICRO COMPUTER ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 465.000 | 98,498 | XXX | | |
| 86881A100 | SURGERY PARTNERS ORD | | 06/28/2023 | UBS SECURITIES LLC | 545.000 | 24,288 | XXX | | |
| 87043Q108 | SWEETGREEN CL A ORD | | 06/28/2023 | Various | 3,290.000 | 37,690 | XXX | | |
| 871607107 | SYNOPSYS ORD | | 05/23/2023 | UBS SECURITIES LLC | 40.000 | 15,882 | XXX | | |
| 87162W100 | TD SYNNEX ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 360.000 | 32,703 | XXX | | |
| 87164F105 | SYNDAX PHARMACEUTICALS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 230.000 | 4,878 | XXX | | |
| 87165B103 | SYNCHRONY FINANCIAL ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,765.000 | 93,489 | XXX | | |
| 871829107 | SYSCO ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 500.000 | 35,402 | XXX | | |
| 87240R107 | TFS FINANCIAL ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 37,840.000 | 439,440 | XXX | | |
| 87265H109 | TRI POINTE HOMES ORD | | 06/28/2023 | UBS SECURITIES LLC | 190.000 | 6,146 | XXX | | |
| 87266J104 | TPI COMPOSITES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 230.000 | 2,296 | XXX | | |
| 87266M107 | TPG RE FINANCE TRUST ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,460.000 | 10,699 | XXX | | |
| 874054109 | TAKE TWO INTERACTIVE SOFTWARE ORD | | 06/28/2023 | Various | 1,645.000 | 238,122 | XXX | | |
| 875372203 | TANDEM DIABETES CARE ORD | | 06/28/2023 | UBS SECURITIES LLC | 695.000 | 18,143 | XXX | | |
| 87612G101 | TARGA RESOURCES ORD | | 06/28/2023 | UBS SECURITIES LLC | 135.000 | 10,000 | XXX | | |
| 87615L107 | TARGET HOSPITALITY ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 95.000 | 1,302 | XXX | | |
| 87724P106 | TAYLOR MORRISON HOME ORD | | 06/28/2023 | UBS SECURITIES LLC | 1,210.000 | 57,766 | XXX | | |
| 879360105 | TELEDYNE TECH ORD | | 06/28/2023 | UBS SECURITIES LLC | 95.000 | 38,039 | XXX | | |
| 879369106 | TELEFLEX ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 385.000 | 90,409 | XXX | | |
| 88025T102 | TENABLE HOLDINGS ORD | | 06/28/2023 | Various | 1,125.000 | 46,384 | XXX | | |
| 88025U109 | 10X GENOMICS CL A ORD | | 06/28/2023 | UBS SECURITIES LLC | 215.000 | 12,285 | XXX | | |
| 88033G407 | TENET HEALTHCARE ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 865.000 | 68,994 | XXX | | |
| 880345103 | TENNANT ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 60.000 | 4,650 | XXX | | |
| 880779103 | TEREX CORP | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 730.000 | 35,020 | XXX | | |
| 880881107 | TERNS PHARMACEUTICALS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,910.000 | 16,571 | XXX | | |
| 88146M101 | TERRENO REALTY REIT ORD | | 06/28/2023 | UBS SECURITIES LLC | 315.000 | 18,393 | XXX | | |
| 88160R101 | TESLA ORD | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 50.000 | 12,790 | XXX | | |
| 882508104 | TEXAS INSTRUMENTS ORD | | 06/28/2023 | MORGAN STANLEY CO | 5,725.000 | 999,216 | XXX | | |
| 882681109 | TEXAS ROADHOUSE ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 2,470.000 | 273,807 | XXX | | |
| 88322Q108 | TG THERAPEUTICS ORD | | 06/28/2023 | Various | 3,950.000 | 106,069 | XXX | | |
| 88339J105 | TRADE DESK CL A ORD | | 06/28/2023 | UBS SECURITIES LLC | 425.000 | 33,354 | XXX | | |
| 88554D205 | 3D SYSTEMS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 750.000 | 7,388 | XXX | | |
| 88642R109 | TIDEWATER ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 550.000 | 26,345 | XXX | | |
| 887389104 | TIMKEN ORD | | 06/28/2023 | UBS SECURITIES LLC | 1,370.000 | 122,410 | XXX | | |
| 888787108 | TOAST CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 970.000 | 21,601 | XXX | | |
| 889478103 | TOLL BROTHERS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 85.000 | 6,674 | XXX | | |
| 892356106 | TRACTOR SUPPLY ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 960.000 | 209,801 | XXX | | |
| 893641100 | TRANSDIGM GROUP ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 35.000 | 27,413 | XXX | | |
| 89377M109 | TRANSMEDICS GROUP ORD | | 06/28/2023 | Various | 505.000 | 38,065 | XXX | | |
| 894164102 | TRAVEL LEISURE ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 140.000 | 5,179 | XXX | | |
| 89417E109 | TRAVELERS COMPANIES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 900.000 | 162,930 | XXX | | |
| 89455T109 | TREACE MEDICAL CONCEPTS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 785.000 | 19,325 | XXX | | |
| 894650100 | TREDEGAR ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 65.000 | 503 | XXX | | |
| 896239100 | TRIMBLE ORD | | 06/28/2023 | UBS SECURITIES LLC | 320.000 | 16,712 | XXX | | |
| 896288107 | TRINET GROUP ORD | | 06/28/2023 | UBS SECURITIES LLC | 30.000 | 2,841 | XXX | | |
| 896522109 | TRINITY INDUSTRIES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 600.000 | 14,442 | XXX | | |
| 898202106 | TRUPANION ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 240.000 | 4,935 | XXX | | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 90089L108 | TUSIMPLE HOLDINGS CL A ORD | | 06/28/2023 | Various | 2,315.000 | 5,294 | XXX | | |
| 90138F102 | TWILIO CL A ORD | | 06/28/2023 | UBS SECURITIES LLC | 195.000 | 12,475 | XXX | | |
| 90138Q108 | 23ANDME HOLDING CL A ORD | | 06/28/2023 | Various | 795.000 | 1,390 | XXX | | |
| 90187B804 | TWO HARBORS INVESTMENT ORD | | 06/28/2023 | UBS SECURITIES LLC | 1,285.000 | 17,599 | XXX | | |
| 902494103 | TYSON FOODS CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 850.000 | 43,231 | XXX | | |
| 902653104 | UDR REIT ORD | | 06/28/2023 | UBS SECURITIES LLC | 1,460.000 | 61,211 | XXX | | |
| 902673102 | UFP TECHNOLOGIES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 135.000 | 26,239 | XXX | | |
| 902681105 | UGI ORD | | 05/23/2023 | UBS SECURITIES LLC | 1,120.000 | 31,825 | XXX | | |
| 90278Q108 | UFP INDUSTRIES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 25.000 | 2,047 | XXX | | |
| 902973304 | US BANCORP ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 14,085.000 | 446,833 | XXX | | |
| 90353T100 | UBER TECHNOLOGIES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 2,850.000 | 110,190 | XXX | | |
| 90364P105 | UIPATH CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 630.000 | 10,578 | XXX | | |
| 90385V107 | ULTRA CLEAN HOLDINGS ORD | | 06/28/2023 | UBS SECURITIES LLC | 30.000 | 1,135 | XXX | | |
| 907818108 | UNION PACIFIC ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,435.000 | 282,009 | XXX | | |
| 910047109 | UNITED AIRLINES HOLDINGS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 965.000 | 54,342 | XXX | | |
| 911312106 | UNITED PARCEL SERVICE CL B ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 7,235.000 | 1,267,288 | XXX | | |
| 911363109 | UNITED RENTAL ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 430.000 | 185,244 | XXX | | |
| 912008109 | US FOODS ORD | | 06/28/2023 | Various | 1,495.000 | 62,711 | XXX | | |
| 912909108 | US STEEL ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,065.000 | 26,024 | XXX | | |
| 91324P102 | UNITEDHEALTH GRP ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,540.000 | 738,487 | XXX | | |
| 91325V108 | UNITI GROUP ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 870.000 | 3,982 | XXX | | |
| 91332U101 | UNITY SOFTWARE ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 300.000 | 13,205 | XXX | | |
| 91359V107 | UNIVERSAL INSURANCE HOLDINGS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 60.000 | 907 | XXX | | |
| 913903100 | UNIVERSAL HEALTH SERVICES CL B ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 120.000 | 18,689 | XXX | | |
| 91529Y106 | UNUM ORD | | 06/28/2023 | UBS SECURITIES LLC | 4,095.000 | 191,607 | XXX | | |
| 91680M107 | UPSTART HOLDINGS ORD | | 06/28/2023 | UBS SECURITIES LLC | 2,235.000 | 76,785 | XXX | | |
| 91688F104 | UPWORK ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 240.000 | 2,223 | XXX | | |
| 91704F104 | URBAN EDGE PROPERTIES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 225.000 | 3,367 | XXX | | |
| 918090101 | UTZ BRANDS CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 230.000 | 3,753 | XXX | | |
| 91823B109 | UWM HOLDINGS CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 26,010.000 | 127,982 | XXX | | |
| 922417100 | VEECO INSTRUMENTS ORD | | 06/28/2023 | UBS SECURITIES LLC | 315.000 | 7,867 | XXX | | |
| 92243G108 | VAXCYTE ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 50.000 | 2,482 | XXX | | |
| 92259N104 | VELO3D ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,660.000 | 3,339 | XXX | | |
| 92276F100 | VENTAS REIT ORD | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 1,755.000 | 81,459 | XXX | | |
| 92332V107 | VENTYX BIOSCIENCES ORD | | 06/28/2023 | Various | 1,130.000 | 37,148 | XXX | | |
| 92337F107 | VERACYTE ORD | | 06/28/2023 | UBS SECURITIES LLC | 485.000 | 12,460 | XXX | | |
| 92343V104 | VERIZON COMMUNICATIONS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 645.000 | 23,377 | XXX | | |
| 92346J108 | VERICEL ORD | | 06/28/2023 | UBS SECURITIES LLC | 420.000 | 15,316 | XXX | | |
| 92347M100 | VERITONE ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 415.000 | 1,701 | XXX | | |
| 92537N108 | VERTIV HOLDINGS CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,140.000 | 49,907 | XXX | | |
| 92539P101 | VERVE THERAPEUTICS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 485.000 | 8,936 | XXX | | |
| 92686J106 | VIKING THERAPEUTICS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 3,635.000 | 56,284 | XXX | | |
| 92719V100 | VIMEO ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,155.000 | 4,766 | XXX | | |
| 92764N102 | VIR BIOTECHNOLOGY ORD | | 06/28/2023 | UBS SECURITIES LLC | 65.000 | 1,608 | XXX | | |
| 92766K106 | VIRGIN GALACTIC HOLDINGS CL A ORD | | 06/28/2023 | UBS SECURITIES LLC | 790.000 | 3,694 | XXX | | |
| 92826C839 | VISA CL A ORD | | 06/28/2023 | UBS SECURITIES LLC | 790.000 | 179,386 | XXX | | |
| 92839U206 | VISTEON ORD | | 06/28/2023 | UBS SECURITIES LLC | 215.000 | 30,645 | XXX | | |
| 92846Q107 | THE VITA COCO COMPANY ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 145.000 | 3,937 | XXX | | |
| 92847W103 | VITAL FARMS ORD | | 06/28/2023 | UBS SECURITIES LLC | 25.000 | 294 | XXX | | |
| 92852X103 | VITESSE ENERGY ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 3,425.000 | 78,320 | XXX | | |
| 929160109 | VULCAN MATERIALS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 250.000 | 55,235 | XXX | | |
| 92921W300 | VUZIX ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 265.000 | 1,350 | XXX | | |
| 929236107 | WD-40 ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 45.000 | 8,320 | XXX | | |
| 929328102 | WSFS FINANCIAL ORD | | 06/28/2023 | Various | 120.000 | 4,208 | XXX | | |
| 929740108 | WABTEC ORD | | 06/28/2023 | UBS SECURITIES LLC | 30.000 | 3,179 | XXX | | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 931142103 | WALMART ORD | | 06/28/2023 | UBS SECURITIES LLC | 1,550.000 | 240,755 | XXX | | |
| 934423104 | WARNER BROS. DISCOVERY SRS A ORD | | 06/28/2023 | MORGAN STANLEY CO | 11,800.000 | 146,267 | XXX | | |
| 93627C101 | WARRIOR MET COAL | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 55.000 | 2,092 | XXX | | |
| 94106L109 | WASTE MANAGEMENT ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,115.000 | 181,503 | XXX | | |
| 942622200 | WATSCO ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 560.000 | 210,876 | XXX | | |
| 942749102 | WATTS INDUSTRIES CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 210.000 | 34,334 | XXX | | |
| 947890109 | WEBSTER FINANCIAL ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 390.000 | 14,609 | XXX | | |
| 949746101 | WELLS FARGO ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 6,655.000 | 269,757 | XXX | | |
| 95040Q104 | WELLTOWER ORD | | 06/28/2023 | Various | 2,565.000 | 202,500 | XXX | | |
| 95058W100 | WENDYS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 16,240.000 | 363,175 | XXX | | |
| 950755108 | WERNER ENTERPRISES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 220.000 | 9,718 | XXX | | |
| 95082P105 | WESCO INTL ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 200.000 | 32,004 | XXX | | |
| 955306105 | WEST PHARM SVC ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 490.000 | 180,814 | XXX | | |
| 958102105 | WESTERN DIGITAL ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,305.000 | 87,114 | XXX | | |
| 959802109 | WESTERN UNION ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 51,555.000 | 624,486 | XXX | | |
| 962166104 | WEYERHAEUSER REIT | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 1,400.000 | 46,292 | XXX | | |
| 969457100 | WILLIAMS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 27,190.000 | 799,525 | XXX | | |
| 974155103 | WINGSTOP ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 600.000 | 122,262 | XXX | | |
| 97717P104 | WISDOMTREE ORD | | 06/28/2023 | UBS SECURITIES LLC | 5,440.000 | 37,240 | XXX | | |
| 977852102 | WOLFSPEED ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 60.000 | 3,260 | XXX | | |
| 98138H101 | WORKDAY CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 700.000 | 156,311 | XXX | | |
| 981811102 | WORTHINGTON INDS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,640.000 | 95,849 | XXX | | |
| 98262P101 | WW INTERNATIONAL ORD | | 06/28/2023 | Various | 575.000 | 3,797 | XXX | | |
| 98311A105 | WYNDHAM HOTELS RESORTS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,670.000 | 115,252 | XXX | | |
| 983134107 | WYNN RESORTS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 475.000 | 48,978 | XXX | | |
| 983793100 | XPO ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 465.000 | 27,366 | XXX | | |
| 98389B100 | XCEL ENERGY ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 11,790.000 | 777,345 | XXX | | |
| 98401F105 | XENCOR ORD | | 06/28/2023 | UBS SECURITIES LLC | 65.000 | 1,632 | XXX | | |
| 98419M100 | XYLEM ORD | | 05/24/2023 | Various | 2,727.000 | 261,180 | XXX | | |
| 98422X101 | XPONENTIAL FITNESS CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 795.000 | 13,672 | XXX | | |
| 98585N106 | YEXT ORD | | 06/28/2023 | UBS SECURITIES LLC | 645.000 | 7,015 | XXX | | |
| 98585X104 | YETI HOLDINGS ORD | | 06/28/2023 | UBS SECURITIES LLC | 125.000 | 4,751 | XXX | | |
| 988498101 | YUM BRANDS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 3,005.000 | 395,016 | XXX | | |
| 989207105 | ZEBRA TECHNOLOGIES CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 265.000 | 75,083 | XXX | | |
| 98954M200 | ZILLOW GROUP CL C ORD | | 06/28/2023 | UBS SECURITIES LLC | 1,490.000 | 78,032 | XXX | | |
| 98956A105 | ZETA GLOBAL HOLDINGS CL A ORD | | 06/28/2023 | Various | 3,545.000 | 30,404 | XXX | | |
| 98956P102 | ZIMMER BIOMET HOLDINGS ORD | | 06/28/2023 | Various | 1,195.000 | 164,542 | XXX | | |
| 98978V103 | ZOETIS CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,760.000 | 297,478 | XXX | | |
| 98980B103 | ZIPRECRUITER CL A ORD | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 275.000 | 4,769 | XXX | | |
| 98980F104 | ZOOMINFO TECHNOLOGIES ORD | | 06/28/2023 | UBS SECURITIES LLC | 1,280.000 | 32,724 | XXX | | |
| 98980L101 | ZOOM VIDEO COMMUNICATIONS CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,030.000 | 70,614 | XXX | | |
| 98985Y108 | ZYMEWORKS ORD | | 06/28/2023 | UBS SECURITIES LLC | 2,000.000 | 17,051 | XXX | | |
| G01767105 | ALKERMES ORD | C | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,640.000 | 53,538 | XXX | | |
| G037AX101 | AMBARELLA ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 295.000 | 23,947 | XXX | | |
| G0403H108 | AON CL A ORD | C | 06/28/2023 | MORGAN STANLEY CO | 1,815.000 | 603,688 | XXX | | |
| G0585R106 | ASSURED GUARANTY ORD | C | 06/28/2023 | NATIONAL FINL SVCS CORP, | 320.000 | 17,439 | XXX | | |
| G1110E107 | BIOHAVEN ORD | | 06/28/2023 | Various | 835.000 | 17,949 | XXX | | |
| G1151C101 | ACCENTURE CL A ORD | C | 06/28/2023 | NATIONAL FINL SVCS CORP, | 870.000 | 262,074 | XXX | | |
| G1466R173 | BORR DRILLING ORD | D | 06/28/2023 | Various | 3,215.000 | 22,967 | XXX | | |
| G2143T103 | CIMPRESS ORD | C | 06/28/2023 | Various | 565.000 | 33,175 | XXX | | |
| G25457105 | CREDO TECHNOLOGY GROUP HOLDING ORD | C | 06/28/2023 | UBS SECURITIES LLC | 415.000 | 7,298 | XXX | | |
| G29183103 | EATON ORD | C | 06/28/2023 | NATIONAL FINL SVCS CORP, | 925.000 | 180,021 | XXX | | |
| G3198U102 | ESSENT GROUP ORD | C | 05/23/2023 | NATIONAL FINL SVCS CORP, | 45.000 | 2,004 | XXX | | |
| G3223R108 | EVEREST RE GROUP ORD | C | 05/23/2023 | NATIONAL FINL SVCS CORP, | 390.000 | 145,967 | XXX | | |
| G3323L100 | FABRINET ORD | C | 06/28/2023 | NATIONAL FINL SVCS CORP, | 365.000 | 45,845 | XXX | | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| G3421J106 | FERGUSON PLC | D | 06/28/2023 | UBS SECURITIES LLC | 2,080.000 | 319,749 | XXX | | |
| G36738105 | FRESH DEL MONTE PRODUCE ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 3,115.000 | 78,387 | XXX | | |
| G39387108 | GLOBALFOUNDRIES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 160.000 | 10,065 | XXX | | |
| G39637205 | GOLDEN OCEAN GROUP ORD | C | 03/28/2023 | NATIONAL FINL SVCS CORP, | 19,075.000 | 176,524 | XXX | | |
| G39637205 | GOLDEN OCEAN GROUP ORD | B | 03/28/2023 | NATIONAL FINL SVCS CORP, | (19,075.000) | (17,044) | XXX | | |
| G4474Y214 | JANUS HENDERSON GROUP ORD | C | 06/28/2023 | NATIONAL FINL SVCS CORP, | 14,130.000 | 384,200 | XXX | | |
| G4740B105 | ICHOR HOLDINGS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 15.000 | 552 | XXX | | |
| G4863A108 | INTERNATIONAL GAME TECHNOLOGY ORD | C | 05/23/2023 | NATIONAL FINL SVCS CORP, | 5,575.000 | 139,169 | XXX | | |
| G48833118 | WEATHERFORD INTERNATIONAL ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,200.000 | 76,941 | XXX | | |
| G491BT108 | INVESCO ORD | | 06/28/2023 | UBS SECURITIES LLC | 9,850.000 | 162,382 | XXX | | |
| G51502105 | JOHNSON CONTROLS INTERNATIONAL ORD | C | 05/23/2023 | NATIONAL FINL SVCS CORP, | 2,230.000 | 138,200 | XXX | | |
| G5960L103 | MEDTRONIC ORD | C | 05/23/2023 | UBS SECURITIES LLC | 3,435.000 | 306,060 | XXX | | |
| G6095L109 | APTIV ORD | C | 06/28/2023 | UBS SECURITIES LLC | 425.000 | 42,898 | XXX | | |
| G6331P104 | ALPHA AND OMEGA SEMICONDUCTOR ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 25.000 | 799 | XXX | | |
| G65163100 | JOBY AVIATION CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 4,135.000 | 29,775 | XXX | | |
| G65431127 | NOBLE CORPORATION ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,740.000 | 65,473 | XXX | | |
| G6683N103 | NU HOLDINGS CL A ORD | C | 06/28/2023 | NATIONAL FINL SVCS CORP, | 9,445.000 | 73,957 | XXX | | |
| G6700G107 | NVENT ELECTRIC ORD | C | 06/28/2023 | UBS SECURITIES LLC | 1,505.000 | 76,334 | XXX | | |
| G72800108 | PROTHENA ORD | C | 06/28/2023 | NATIONAL FINL SVCS CORP, | 220.000 | 15,382 | XXX | | |
| G76279101 | ROIVANT SCIENCES ORD | C | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,080.000 | 10,827 | XXX | | |
| G7S00T104 | PENTAIR ORD | C | 06/28/2023 | UBS SECURITIES LLC | 2,725.000 | 169,319 | XXX | | |
| G7S53R104 | PROKIDNEY CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,085.000 | 10,779 | XXX | | |
| G85158106 | STONECO CL A ORD | C | 06/28/2023 | UBS SECURITIES LLC | 2,200.000 | 28,216 | XXX | | |
| G87110105 | TECHNIPFMC ORD | C | 06/28/2023 | NATIONAL FINL SVCS CORP, | 315.000 | 5,014 | XXX | | |
| G8766E109 | TEXTAINER GROUP HOLDING ORD | C | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,690.000 | 62,320 | XXX | | |
| G8807B106 | THERAVANCE BIOPHARMA ORD | C | 06/28/2023 | Various | 1,080.000 | 11,554 | XXX | | |
| G8994E103 | TRANE TECHNOLOGIES ORD | C | 05/23/2023 | NATIONAL FINL SVCS CORP, | 515.000 | 86,532 | XXX | | |
| G9078F107 | TRITON INTERNATIONAL ORD | C | 05/23/2023 | NATIONAL FINL SVCS CORP, | 430.000 | 35,747 | XXX | | |
| G9460G101 | VALARIS ORD | C | 06/28/2023 | NATIONAL FINL SVCS CORP, | 235.000 | 13,324 | XXX | | |
| G98239109 | XP CL A ORD | C | 06/28/2023 | UBS SECURITIES LLC | 1,435.000 | 32,898 | XXX | | |
| H1467J104 | CHUBB ORD | C | 05/23/2023 | NATIONAL FINL SVCS CORP, | 965.000 | 191,018 | XXX | | |
| H2906T109 | GARMIN ORD | C | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,380.000 | 143,593 | XXX | | |
| L8681T102 | SPOTIFY TECHNOLOGY ORD | C | 06/28/2023 | MORGAN STANLEY CO | 105.000 | 16,863 | XXX | | |
| N14506104 | ELASTIC ORD | C | 06/28/2023 | UBS SECURITIES LLC | 290.000 | 18,947 | XXX | | |
| N20944109 | CNH INDUSTRIAL ORD | C | 06/28/2023 | NATIONAL FINL SVCS CORP, | 3,490.000 | 49,178 | XXX | | |
| N3144W105 | EXPRO GROUP HOLDINGS ORD | | 06/28/2023 | JP MORGAN SECURITIES LLC | 370.000 | 6,195 | XXX | | |
| N53745100 | LYONDELLBASELL INDUSTRIES CL A ORD | C | 05/23/2023 | NATIONAL FINL SVCS CORP, | 8,855.000 | 805,950 | XXX | | |
| P73684113 | ONESPAWORLD HOLDINGS ORD | C | 06/28/2023 | NATIONAL FINL SVCS CORP, | 430.000 | 4,870 | XXX | | |
| Y41053102 | INTERNATIONAL SEAWAYS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 13,880.000 | 530,314 | XXX | | |
| Y7388L103 | SAFE BULKERS ORD | C | 05/23/2023 | MORGAN STANLEY CO | 2,975.000 | 11,024 | XXX | | |
| Y7542C130 | SCORPIO TANKERS ORD | C | 05/23/2023 | MORGAN STANLEY CO | 865.000 | 41,469 | XXX | | |
| 5019999999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded | | | | | XXX | 121,160,837 | XXX | | XXX |
| 5989999997 Subtotal - Common Stocks - Part 3 | | | | | XXX | 121,160,837 | XXX | | XXX |
| 5989999998 Summary Item from Part 5 for Common Stocks (N/A to Quarterly) | | | | | XXX | XXX | XXX | XXX | XXX |
| 5989999999 Subtotal - Common Stocks | | | | | XXX | 121,160,837 | XXX | | XXX |
| 5999999999 Subtotal - Preferred and Common Stocks | | | | | XXX | 121,160,837 | XXX | | XXX |
| 6009999999 Total - Bonds, Preferred and Common Stocks | | | | | XXX | 161,140,778 | XXX | 362,010 | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in 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 | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| **Bonds - All Other Governments** | | | | | | | | | | | | | | | | | | | | | |
| M8489SAF4 | QATAR, STATE OF (GOVERNMENT) | D | 04/23/2023 | Maturity @ 100.00 | XXX | 2,130,000 | 2,130,000 | 2,167,275 | 2,132,879 | | (2,879) | | (2,879) | | 2,130,000 | | | | 41,269 | 04/23/2023 | 1.D FE |
| 0309999999 Subtotal - Bonds - All Other Governments | | | | | XXX | 2,130,000 | 2,130,000 | 2,167,275 | 2,132,879 | | (2,879) | | (2,879) | | 2,130,000 | | | | 41,269 | XXX | XXX |
| **Bonds - U.S. States, Territories and Possessions** | | | | | | | | | | | | | | | | | | | | | |
| 041042ZP0 | ARKANSAS ST | | 05/18/2023 | Stifel Nicolaus & Co. | XXX | 441,342 | 440,000 | 467,649 | 452,864 | | (826) | | (826) | | 452,039 | | (10,697) | (10,697) | 8,213 | 06/01/2028 | 1.C FE |
| 70914PUY6 | PENNSYLVANIA (COMMONWEALTH OF) | | 05/12/2023 | US BANCORP INVESTMENTS INC. | XXX | 440,048 | 440,000 | 465,600 | 451,425 | | (659) | | (659) | | 450,766 | | (10,718) | (10,718) | 10,267 | 10/15/2028 | 1.D FE |
| 0509999999 Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | XXX | 881,390 | 880,000 | 933,250 | 904,290 | | (1,485) | | (1,485) | | 902,805 | | (21,415) | (21,415) | 18,480 | XXX | XXX |
| **Bonds - U.S. Political Subdivisions of States, Territories and Possessions** | | | | | | | | | | | | | | | | | | | | | |
| 181059TG1 | CLARK CNTY NEV SCH DIST | | 06/16/2023 | PERSHING LLC | XXX | 1,012,030 | 1,000,000 | 1,055,110 | 1,018,055 | | (2,737) | | (2,737) | | 1,015,318 | | (3,288) | (3,288) | 20,556 | 06/15/2030 | 1.E FE |
| 199492JU4 | COLUMBUS OHIO | | 05/10/2023 | PERSHING LLC | XXX | 351,313 | 350,000 | 370,276 | 359,028 | | (580) | | (580) | | 358,448 | | (7,136) | (7,136) | 10,344 | 02/15/2028 | 1.A FE |
| 246199LH4 | DELAWARE OHIO CITY SCH DIST | | 05/15/2023 | Stifel Nicolaus & Co. | XXX | 10,009 | 10,000 | 10,394 | 10,139 | | (8) | | (8) | | 10,132 | | (123) | (123) | 229 | 12/01/2028 | 1.D FE |
| 248866WN1 | DENTON TEX | | 05/12/2023 | MORGAN STANLEY CO | XXX | 250,833 | 250,000 | 256,837 | 252,224 | | (250) | | (250) | | 251,975 | | (1,142) | (1,142) | 7,500 | 02/15/2026 | 1.B FE |
| 259363SN0 | DOUGLAS CNTY NEB SCH DIST NO 066 | | 05/12/2023 | PERSHING LLC | XXX | 254,168 | 250,000 | 265,391 | 257,940 | | (449) | | (449) | | 257,491 | | (3,323) | (3,323) | 4,556 | 12/01/2028 | 1.D FE |
| 278173EV7 | EATON OHIO CITY SCH DIST | | 05/08/2023 | MARKETAXESS | XXX | 750,735 | 750,000 | 750,000 | 750,000 | | | | | | 750,000 | | 735 | 735 | 19,450 | 12/01/2025 | 1.C FE |
| 338423PK6 | FLAGSTAFF ARIZ | | 05/22/2023 | PERSHING LLC | XXX | 201,352 | 200,000 | 210,494 | 205,014 | | (323) | | (323) | | 204,691 | | (3,339) | (3,339) | 8,050 | 07/01/2028 | 1.C FE |
| 345766NB1 | FOREST HILLS OHIO LOC SCH DIST | | 05/12/2023 | Stifel Nicolaus & Co. | XXX | 253,320 | 250,000 | 266,650 | 258,680 | | (412) | | (412) | | 258,268 | | (4,948) | (4,948) | 4,556 | 12/01/2029 | 1.C FE |
| 372640GL0 | GEORGETOWN CNTY S C SCH DIST | | 05/08/2023 | FIRST TENNESSEE BANK BOND DIVI | XXX | 1,065,551 | 1,050,000 | 1,128,196 | 1,067,878 | | (2,783) | | (2,783) | | 1,065,096 | | 455 | 455 | 38,879 | 03/01/2025 | 1.C FE |
| 382604M29 | GOOSE CREEK TEX CONS INDPT SCH DIST | | 05/22/2023 | DEUTSCHE BANK SECURITIES, INC. | XXX | 252,370 | 250,000 | 264,549 | 254,746 | | (851) | | (851) | | 253,895 | | (1,525) | (1,525) | 7,722 | 02/15/2030 | 1.A FE |
| 386138UR0 | GRAND PRAIRIE TEX | | 05/22/2023 | DEUTSCHE BANK SECURITIES, INC. | XXX | 418,565 | 415,000 | 440,110 | 423,183 | | (1,467) | | (1,467) | | 421,716 | | (3,151) | (3,151) | 12,819 | 02/15/2029 | 1.B FE |
| 447711JK9 | HURON S D SCH DIST NO 02-2 | | 05/10/2023 | Various | XXX | 374,553 | 375,000 | 389,940 | 379,205 | | (799) | | (799) | | 378,406 | | (3,854) | (3,854) | 6,022 | 12/15/2024 | 1.E FE |
| 46723MAN0 | JACKSON COLLEGE MICH | | 05/12/2023 | RAYMOND JAMES & ASSOCIATES | XXX | 276,070 | 275,000 | 289,604 | 281,250 | | (497) | | (497) | | 280,753 | | (4,683) | (4,683) | 5,928 | 05/01/2027 | 1.C FE |
| 481305DR8 | JUDSON TEX INDPT SCH DIST | | 05/22/2023 | PERSHING LLC | XXX | 286,616 | 285,000 | 302,683 | 293,503 | | (605) | | (605) | | 292,898 | | (6,282) | (6,282) | 9,247 | 02/01/2028 | 1.D FE |
| 494656L41 | KING & SNOHOMISH CNTYS WASH SCH DIST NO | | 05/08/2023 | PERSHING LLC | XXX | 251,728 | 250,000 | 264,761 | 256,105 | | (517) | | (517) | | 255,589 | | (3,861) | (3,861) | 4,389 | 12/01/2026 | 1.B FE |
| 52850CLJ2 | LEWISTON ME | | 05/08/2023 | WELLS FARGO SECURITIES | XXX | 438,068 | 440,000 | 450,165 | 440,971 | | (270) | | (270) | | 440,701 | | (2,633) | (2,633) | 7,993 | 04/01/2024 | 1.D FE |
| 586145F58 | MEMPHIS TENN | | 04/01/2023 | Maturity @ 100.00 | XXX | 750,000 | 750,000 | 750,000 | 750,000 | | | | | | 750,000 | | | | 10,118 | 04/01/2023 | 1.C FE |
| 676006QP7 | ODESSA TEX | | 05/12/2023 | MORGAN STANLEY CO | XXX | 371,191 | 370,000 | 389,665 | 375,287 | | (871) | | (871) | | 374,416 | | (3,225) | (3,225) | 10,442 | 03/01/2025 | 1.E FE |
| 704083CH5 | PAWNEE CNTY KANS UNI SCH DIST NO 495 FOR | | 05/10/2023 | NATIONAL FINL SVCS CORP, | XXX | 320,298 | 320,000 | 333,882 | 321,987 | | (943) | | (943) | | 321,044 | | (747) | (747) | 7,822 | 10/01/2027 | 1.C FE |
| 718814X76 | PHOENIX ARIZ | | 05/18/2023 | PERSHING LLC | XXX | 225,497 | 225,000 | 238,867 | 229,816 | | (1,209) | | (1,209) | | 228,607 | | (3,110) | (3,110) | 7,950 | 07/01/2026 | 1.C |
| 718814Y34 | PHOENIX ARIZ | | 05/15/2023 | PERSHING LLC | XXX | 25,045 | 25,000 | 26,541 | 25,613 | | (62) | | (62) | | 25,551 | | (506) | (506) | 875 | 07/01/2026 | 1.B FE |
| 725277JM0 | PITTSBURGH PA SCH DIST | | 05/12/2023 | US BANCORP INVESTMENTS INC. | XXX | 250,018 | 250,000 | 265,671 | 256,210 | | (589) | | (589) | | 255,621 | | (5,603) | (5,603) | 7,056 | 09/01/2026 | 1.F FE |
| 774829HV0 | ROCKY RIVER OHIO CITY SCH DIST | | 05/12/2023 | RAYMOND JAMES & ASSOCIATES | XXX | 496,351 | 495,000 | 522,171 | 499,600 | | (1,836) | | (1,836) | | 497,764 | | (1,413) | (1,413) | 9,020 | 12/01/2028 | 1.C FE |
| 806075YF8 | SCARBOROUGH ME | | 05/12/2023 | PERSHING LLC | XXX | 200,488 | 200,000 | 210,423 | 201,628 | | (718) | | (718) | | 200,910 | | (422) | (422) | 4,311 | 11/01/2028 | 1.D FE |
| 809554VM7 | SCOTT CNTY MINN | | 05/22/2023 | Stifel Nicolaus & Co. | XXX | 215,000 | 215,000 | 228,633 | 217,300 | | (973) | | (973) | | 216,327 | | (1,327) | (1,327) | 4,109 | 12/01/2027 | 1.A FE |
| 815662JE2 | SEDGWICK CNTY KANS UNI SCH DIST NO 262 | | 05/22/2023 | DEUTSCHE BANK SECURITIES, INC. | XXX | 251,335 | 250,000 | 262,269 | 253,362 | | (771) | | (771) | | 252,592 | | (1,257) | (1,257) | 7,278 | 09/01/2029 | 1.E FE |
| 818274WW8 | SEVIERVILLE TENN | | 05/12/2023 | MORGAN STANLEY CO | XXX | 325,978 | 325,000 | 339,106 | 331,218 | | (319) | | (319) | | 330,899 | | (4,920) | (4,920) | 5,922 | 06/01/2029 | 1.D FE |
| 864813A26 | SUFFOLK VA | | 05/18/2023 | DAVENPORT & CO OF VIRGINIA INC | XXX | 466,023 | 465,000 | 489,566 | 471,811 | | (1,315) | | (1,315) | | 470,496 | | (4,473) | (4,473) | 8,680 | 12/01/2024 | 1.A FE |
| 901561GH7 | TWIN FALLS CNTY IDAHO SCH DIST NO 411 | | 05/08/2023 | FIRST TENNESSEE BANK BOND DIVI | XXX | 252,425 | 250,000 | 263,732 | 253,818 | | (772) | | (772) | | 253,046 | | (621) | (621) | 6,500 | 09/15/2028 | 1.B FE |
| 952718XF6 | WEST FARGO N D | | 05/10/2023 | PERSHING LLC | XXX | 302,019 | 300,000 | 319,523 | 307,468 | | (765) | | (765) | | 306,703 | | (4,684) | (4,684) | 6,333 | 05/01/2026 | 1.D FE |
| 0709999999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | XXX | 10,898,946 | 10,840,000 | 11,355,208 | 11,003,041 | | (23,690) | | (23,690) | | 10,979,351 | | (80,405) | (80,405) | 264,655 | XXX | XXX |
| **Bonds - U.S. Special Revenue, Special Assessment** | | | | | | | | | | | | | | | | | | | | | |
| 015086MC2 | ALEXANDRIA LA UTILS REV | | 05/01/2023 | Call @ 100.00 | XXX | 250,000 | 250,000 | 254,318 | 250,299 | | (299) | | (299) | | 250,000 | | | | 5,000 | 05/01/2025 | 1.F FE |
| 072024XG2 | BAY AREA TOLL AUTH CALIF TOLL BRDG REV | | 05/02/2023 | CORPORATE REORGANIZATIONS | XXX | 2,894,871 | 3,290,000 | 3,296,712 | 3,295,959 | | (254) | | (254) | | 3,295,704 | | (400,833) | (400,833) | 38,932 | 04/01/2030 | 1.C FE |
| 088518KQ7 | BEXAR CNTY TEX REV | | 05/15/2023 | PERSHING LLC | XXX | 373,312 | 370,000 | 393,850 | 376,379 | | (1,434) | | (1,434) | | 374,945 | | (1,634) | (1,634) | 11,141 | 08/15/2026 | 1.E FE |
| 100216FF2 | BOSSIER CITY LA UTILS REV | | 05/10/2023 | FIRST TENNESSEE BANK BOND DIVI | XXX | 252,875 | 250,000 | 265,394 | 254,355 | | (870) | | (870) | | 253,485 | | (610) | (610) | 6,111 | 10/01/2026 | 1.E FE |
| 143321KB2 | CARMEL IND WTRWKS REV | | 05/12/2023 | Various | XXX | 999,953 | 1,000,000 | 1,031,243 | 1,005,294 | | (1,363) | | (1,363) | | 1,003,931 | | (3,978) | (3,978) | 20,731 | 05/01/2024 | 2.B FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in 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 | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 199098BK9 | COLUMBUS-FRANKLIN CNTY OHIO FIN AUTH RES | | 05/08/2023 | RAYMOND JAMES & ASSOCIATES | XXX | 507,572 | 510,000 | 507,935 | 509,853 | | 83 | | 83 | | 509,936 | | (2,363) | (2,363) | 26,308 | 08/15/2023 | 1.D FE |
| 212582CV0 | CONWAY ARK ELEC REV | | 05/18/2023 | PERSHING LLC | XXX | 440,502 | 440,000 | 468,312 | 445,066 | | (2,084) | | (2,084) | | 442,982 | | (2,481) | (2,481) | 8,213 | 12/01/2026 | 1.D FE |
| 212610EC9 | CONWAY ARK WASTEWATER REV | | 05/10/2023 | PERSHING LLC | XXX | 250,575 | 250,000 | 261,652 | 255,957 | | (239) | | (239) | | 255,718 | | (5,143) | (5,143) | 6,111 | 10/01/2030 | 1.E FE |
| 230228AM0 | CULPEPER CNTY VA ECONOMIC DEV AUTH LEASE | | 05/12/2023 | DAVENPORT & CO OF VIRGINIA INC | XXX | 251,858 | 250,000 | 265,687 | 256,118 | | (627) | | (627) | | 255,491 | | (3,633) | (3,633) | 4,556 | 06/01/2026 | 1.C FE |
| 299348BH4 | EVANSVILLE IND LOC PUB IMPT BD BK | | 05/08/2023 | PERSHING LLC | XXX | 311,035 | 310,000 | 320,986 | 312,023 | | (709) | | (709) | | 311,314 | | (278) | (278) | 10,609 | 07/01/2024 | 1.E FE |
| 3132DNV91 | FH SD1540 - RMBS | | 06/01/2023 | Paydown | XXX | 159,802 | 159,802 | 161,100 | 161,080 | | (1,278) | | (1,278) | | 159,802 | | | | 3,191 | 08/01/2052 | 1.A |
| 31335BQL3 | FH G61359 - RMBS | | 06/01/2023 | Paydown | XXX | 17,900 | 17,900 | 17,855 | 17,852 | | 48 | | 48 | | 17,900 | | | | 249 | 03/01/2048 | 1.A |
| 3133KJNE8 | FH RA3089 - RMBS | | 06/01/2023 | Paydown | XXX | 38,720 | 38,720 | 40,774 | 40,985 | | (2,266) | | (2,266) | | 38,720 | | | | 414 | 07/01/2050 | 1.A |
| 3136AY2H5 | FNA 2017-M14 A2 - CMBS | | 06/01/2023 | Paydown | XXX | 97,906 | 97,906 | 93,035 | 95,674 | | 2,231 | | 2,231 | | 97,906 | | | | 951 | 11/25/2027 | 1.A |
| 3136B1UG7 | FNR 2018-26 DH - CMO/RMBS | | 06/01/2023 | Paydown | XXX | 28,577 | 28,577 | 28,720 | 28,631 | | (54) | | (54) | | 28,577 | | | | 468 | 06/25/2046 | 1.A |
| 3138ERYX2 | FN AL9725 - RMBS | | 06/01/2023 | Paydown | XXX | 46,111 | 46,111 | 45,916 | 45,912 | | 199 | | 199 | | 46,111 | | | | 685 | 01/01/2047 | 1.A |
| 3138WHNF5 | FN AS7589 - RMBS | | 06/01/2023 | Paydown | XXX | 68,026 | 68,026 | 68,505 | 68,651 | | (624) | | (624) | | 68,026 | | | | 1,046 | 07/01/2046 | 1.A |
| 3140J76B6 | FN BM3565 - RMBS | | 06/01/2023 | Paydown | XXX | 24,037 | 24,037 | 23,320 | 23,243 | | 794 | | 794 | | 24,037 | | | | 297 | 10/01/2047 | 1.A |
| 3140J86V0 | FN BM4483 - RMBS | | 06/01/2023 | Paydown | XXX | 10,736 | 10,736 | 11,071 | 11,185 | | (450) | | (450) | | 10,736 | | | | 178 | 09/01/2048 | 1.A |
| 3140J9ME8 | FN BM4856 - RMBS | | 06/01/2023 | Paydown | XXX | 18,277 | 18,277 | 18,843 | 19,064 | | (787) | | (787) | | 18,277 | | | | 295 | 04/01/2047 | 1.A |
| 3140Q94H3 | FN CA2623 - RMBS | | 06/01/2023 | Paydown | XXX | 20,598 | 20,598 | 21,035 | 21,087 | | (490) | | (490) | | 20,598 | | | | 330 | 11/01/2048 | 1.A |
| 3140QDKP8 | FN CA5701 - RMBS | | 06/01/2023 | Paydown | XXX | 87,095 | 87,095 | 91,906 | 92,452 | | (5,357) | | (5,357) | | 87,095 | | | | 898 | 05/01/2050 | 1.A |
| 3140XHZ42 | FN FS2562 - RMBS | | 06/01/2023 | Paydown | XXX | 203,408 | 203,408 | 204,568 | 204,531 | | (1,123) | | (1,123) | | 203,408 | | | | 4,186 | 08/01/2052 | 1.A |
| 349242DF1 | FORT WAYNE IND CMNTY SCH BLDG CORP | | 05/22/2023 | PERSHING LLC | XXX | 270,049 | 270,000 | 286,355 | 273,054 | | (1,144) | | (1,144) | | 271,910 | | (1,861) | (1,861) | 8,663 | 01/15/2024 | 1.B FE |
| 376852DQ9 | GLASGOW KY INDPT SCH DIST FIN CORP SCH B | | 05/08/2023 | RAYMOND JAMES & ASSOCIATES | XXX | 999,970 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | (30) | (30) | 31,792 | 04/01/2026 | 1.E FE |
| 387883TE1 | GRANT CNTY WASH PUB UTIL DIST NO 2 PRIES | | 05/12/2023 | PERSHING LLC | XXX | 200,022 | 200,000 | 202,998 | 200,305 | | (226) | | (226) | | 200,079 | | (57) | (57) | 6,978 | 01/01/2026 | 1.D FE |
| 4424354H3 | HOUSTON TEX UTIL SYS REV | | 05/15/2023 | Maturity @ 100.00 | XXX | 325,000 | 325,000 | 343,951 | 326,425 | | (1,425) | | (1,425) | | 325,000 | | | | 6,500 | 05/15/2023 | 1.C FE |
| 45528S8J8 | INDIANAPOLIS IND LOC PUB IMPT BD BK | | 05/15/2023 | MORGAN STANLEY CO | XXX | 250,153 | 250,000 | 256,216 | 250,303 | | (192) | | (192) | | 250,111 | | 42 | 42 | 9,896 | 08/01/2023 | 1.D FE |
| 48526CAM9 | KANSAS MUN ENERGY AGY PWR PROJ REV | | 05/15/2023 | OPPENHEIMER & CO. INC. | XXX | 1,001,400 | 1,000,000 | 1,042,448 | 1,002,925 | | (2,181) | | (2,181) | | 1,000,743 | | 657 | 657 | 43,750 | 07/01/2026 | 2.A FE |
| 500296GQ5 | KOKOMO-CENTER IND SCH BLDG CORP | | 05/23/2023 | PERSHING LLC | XXX | 285,650 | 285,000 | 305,049 | 291,081 | | (1,142) | | (1,142) | | 289,938 | | (4,289) | (4,289) | 9,753 | 01/15/2025 | 1.B FE |
| 507686QV8 | LAKE CENTRAL IND MULTI-DISTRICT SCH BLD | | 05/23/2023 | PERSHING LLC | XXX | 250,570 | 250,000 | 265,780 | 255,402 | | (807) | | (807) | | 254,595 | | (4,025) | (4,025) | 8,556 | 07/15/2025 | 1.B FE |
| 546589YB2 | LOUISVILLE & JEFFERSON CNTY KY MET SWR D | | 06/16/2023 | JP MORGAN SECS INC., - FIXED INCOME | XXX | 448,637 | 440,000 | 470,153 | 456,973 | | (957) | | (957) | | 456,016 | | (7,379) | (7,379) | 10,511 | 05/15/2030 | 1.D FE |
| 574482AL9 | MARYSVILLE OHIO SPL OBLIG REV | | 05/15/2023 | MORGAN STANLEY CO | XXX | 295,327 | 295,000 | 309,681 | 299,408 | | (536) | | (536) | | 298,872 | | (3,544) | (3,544) | 5,408 | 12/01/2025 | 1.E FE |
| 59027BAX8 | MERRILLVILLE IND REDEV AUTH LEASE RENT R | | 05/08/2023 | PERSHING LLC | XXX | 249,683 | 250,000 | 264,343 | 254,553 | | (589) | | (589) | | 253,964 | | (4,282) | (4,282) | 7,333 | 08/15/2025 | 1.F FE |
| 60534TYB5 | MISSISSIPPI DEV BK SPL OBLIG | | 05/15/2023 | Stifel Nicolaus & Co. | XXX | 251,328 | 250,000 | 261,734 | 252,575 | | (754) | | (754) | | 251,821 | | (493) | (493) | 6,250 | 04/01/2025 | 1.F FE |
| 606341GM1 | MISSOURI ST BRD PUB BLDGS SPL OBLIG | | 05/15/2023 | PERSHING LLC | XXX | 249,480 | 250,000 | 262,878 | 254,186 | | (389) | | (389) | | 253,797 | | (4,317) | (4,317) | 6,250 | 10/01/2026 | 1.B FE |
| 613741GL5 | MONTGOMERY CNTY VA ECONOMIC DEV AUTH REV | | 05/08/2023 | JP MORGAN SECS INC., - FIXED INCOME | XXX | 748,470 | 750,000 | 750,000 | 750,000 | | | | | | 750,000 | | (1,530) | (1,530) | 8,335 | 06/01/2023 | 1.D FE |
| 641667PZ7 | NEW ALBANY FLOYD CNTY IND SCH BLDG CORP | | 05/10/2023 | WELLS FARGO SECURITIES | XXX | 250,725 | 250,000 | 265,623 | 255,103 | | (698) | | (698) | | 254,405 | | (3,680) | (3,680) | 8,222 | 07/15/2025 | 1.B FE |
| 65887PNP6 | NORTH DAKOTA PUB FIN AUTH | | 05/18/2023 | WELLS FARGO SECURITIES | XXX | 250,875 | 250,000 | 263,044 | 255,105 | | (538) | | (538) | | 254,567 | | (3,692) | (3,692) | 4,667 | 06/01/2026 | 1.D FE |
| 673588EN5 | OAKLAND UNIV MICH REV | | 05/15/2023 | Maturity @ 100.00 | XXX | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 16,100 | 05/15/2023 | Z |
| 68285TAG4 | ONSLOW CNTY N C LTD OBLIG | | 05/12/2023 | MORGAN STANLEY CO | XXX | 290,873 | 290,000 | 299,056 | 292,495 | | (366) | | (366) | | 292,128 | | (1,256) | (1,256) | 5,284 | 06/01/2025 | 1.D FE |
| 708292GL5 | PENNINGTON CNTY S D CTFS PARTN | | 05/12/2023 | NATIONAL FINL SVCS CORP, | XXX | 280,518 | 280,000 | 293,913 | 282,361 | | (942) | | (942) | | 281,419 | | (901) | (901) | 5,102 | 12/01/2030 | 1.B FE |
| 767169DX0 | RIO RANCHO N MEX GROSS RCPTS TAX REV | | 05/08/2023 | JP MORGAN SECS INC., - FIXED INCOME | XXX | 748,673 | 750,000 | 750,000 | 750,000 | | | | | | 750,000 | | (1,328) | (1,328) | 10,040 | 06/01/2023 | 1.D FE |
| 773038DQ4 | ROCKDALE CNTY GA WTR & SEW AUTH REV | | 05/08/2023 | Stifel Nicolaus & Co. | XXX | 996,100 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | (3,900) | (3,900) | 27,463 | 07/01/2025 | 1.C FE |
| 805091CL7 | SAVANNAH VALLEY TENN UTIL DIST HAMILTON | | 06/01/2023 | Maturity @ 100.00 | XXX | 500,000 | 500,000 | 509,335 | 500,409 | | (409) | | (409) | | 500,000 | | | | 8,125 | 06/01/2023 | 1.C FE |
| 889379QP1 | TOLEDO OHIO SEW SYS REV | | 05/22/2023 | JP MORGAN SECS INC., - FIXED INCOME | XXX | 240,235 | 240,000 | 246,935 | 241,904 | | (388) | | (388) | | 241,516 | | (1,281) | (1,281) | 5,013 | 11/15/2024 | 1.E FE |
| 914026QN2 | UNIVERSITY ALA GEN REV | | 05/12/2023 | Stifel Nicolaus & Co. | XXX | 440,475 | 440,000 | 458,223 | 442,611 | | (1,277) | | (1,277) | | 441,334 | | (859) | (859) | 10,951 | 10/01/2029 | 1.C FE |
| 91417KE64 | UNIVERSITY COLO ENTERPRISE SYS REV | | 05/08/2023 | FIRST TENNESSEE BANK BOND DIVI | XXX | 252,000 | 250,000 | 264,965 | 253,606 | | (882) | | (882) | | 252,724 | | (724) | (724) | 4,389 | 06/01/2028 | 1.B FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in 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 | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 9151154Y2 | UNIVERSITY TEXAS PERMANENT UNIVERSITY FU | | 05/15/2023 | PERSHING LLC | XXX | 251,398 | 250,000 | 266,625 | 258,823 | | (457) | | (457) | | 258,366 | | (6,969) | (6,969) | 8,750 | 07/01/2029 | 1.A FE |
| 92818MPR5 | VIRGINIA ST RES AUTH CLEAN WTR REV | | 05/23/2023 | PERSHING LLC | XXX | 140,935 | 140,000 | 147,150 | 142,351 | | (491) | | (491) | | 141,860 | | (925) | (925) | 3,142 | 11/01/2028 | 1.C |
| 946363LA4 | WAYNE TWP IND MARION CNTY SCH BLDG CORP | | 05/22/2023 | PERSHING LLC | XXX | 377,786 | 375,000 | 402,222 | 386,966 | | (1,264) | | (1,264) | | 385,702 | | (7,916) | (7,916) | 12,833 | 07/15/2026 | 1.B FE |
| 952753DV0 | WEST FARGO N D WTR & SWR REV | | 05/12/2023 | WELLS FARGO SECURITIES | XXX | 144,752 | 145,000 | 149,716 | 145,479 | | (211) | | (211) | | 145,268 | | (516) | (516) | 2,930 | 11/01/2023 | 1.D FE |
| 0909999999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment | | | | | XXX | 19,344,828 | 19,716,193 | 20,231,132 | 19,866,054 | | (35,220) | | (35,220) | | 19,830,833 | | (486,006) | (486,006) | 453,885 | XXX | XXX |
| **Bonds - Industrial and Miscellaneous (Unaffiliated)** | | | | | | | | | | | | | | | | | | | | | |
| 03330AAA0 | ANCHC 3-R A - CDO | C | 04/28/2023 | Paydown | XXX | 91,924 | 91,924 | 92,016 | 95,104 | | (3,180) | | (3,180) | | 91,924 | | | | 2,617 | 01/28/2031 | 1.A FE |
| 03765WBE7 | APCF IV A2R - CDO | | 06/28/2023 | Paydown | XXX | 1,500,000 | 1,500,000 | 1,500,000 | 1,500,000 | | | | | | 1,500,000 | | | | 66,323 | 07/15/2030 | 1.C FE |
| 037833AK6 | APPLE INC | | 05/03/2023 | Maturity @ 100.00 | XXX | 2,000,000 | 2,000,000 | 1,939,300 | 1,997,396 | | 2,604 | | 2,604 | | 2,000,000 | | | | 24,000 | 05/03/2023 | 1.B FE |
| 05369AAC5 | AVIATION CAPITAL GROUP LLC | | 05/01/2023 | Maturity @ 100.00 | XXX | 1,000,000 | 1,000,000 | 996,090 | 999,723 | | 277 | | 277 | | 1,000,000 | | | | 19,375 | 05/01/2023 | 2.C FE |
| 06738EBB0 | BARCLAYS PLC | C | 05/11/2023 | Call @ 100.00 | XXX | 385,000 | 385,000 | 385,000 | 385,000 | | | | | | 385,000 | | | | 8,351 | 05/16/2024 | 2.A FE |
| 12591KAD7 | COMM 2013-CCRE12 A3 - CMBS | | 06/12/2023 | Paydown | XXX | 394,878 | 394,878 | 399,614 | 395,140 | | (262) | | (262) | | 394,878 | | | | 7,330 | 10/15/2046 | 1.A FE |
| 126650CW8 | CVS HEALTH CORP | | 05/05/2023 | MORGAN STANLEY CO | XXX | 4,476,465 | 4,500,000 | 4,455,945 | 4,484,734 | | 2,312 | | 2,312 | | 4,487,046 | | (10,581) | (10,581) | 114,800 | 03/25/2025 | 2.B FE |
| 12667GL84 | CWALT 2005-27 1A2 - CMO/RMBS | | 06/01/2023 | Paydown | XXX | 4,495 | 4,495 | 4,473 | 4,355 | 197 | (56) | | 140 | | 4,495 | | | | 77 | 08/25/2035 | 5.B FE |
| 14040HCD5 | CAPITAL ONE FINANCIAL CORP | | 04/06/2023 | Call @ 100.00 | XXX | 1,700,000 | 1,700,000 | 1,699,269 | 1,699,910 | | 70 | | 70 | | 1,699,979 | | 21 | 21 | 18,417 | 05/11/2023 | 2.A FE |
| 23245PAA9 | CWALT 2006-OA22 A1 - RMBS | | 06/26/2023 | Paydown | XXX | 132,432 | 132,432 | 123,824 | 118,793 | 8,438 | 5,201 | | 13,639 | | 132,432 | | | | 2,304 | 02/25/2047 | 5.B FE |
| 233851DL5 | MERCEDES-BENZ FINANCE NORTH AMERICA LLC | | 05/04/2023 | Maturity @ 100.00 | XXX | 1,000,000 | 1,000,000 | 998,100 | 999,865 | | 135 | | 135 | | 1,000,000 | | | | 18,500 | 05/04/2023 | 1.G FE |
| 24703TAD8 | DELL INTERNATIONAL LLC | | 05/05/2023 | Knight Execution & Clearing | XXX | 179,631 | 175,000 | 187,143 | 180,690 | | (537) | | (537) | | 180,153 | | (522) | (522) | 4,214 | 06/15/2026 | 2.B FE |
| 3137G0AY5 | STACR 2014-DN2 M3 - CMO/RMBS | | 05/25/2023 | Paydown | XXX | 20,317 | 20,317 | 22,606 | 21,703 | | (1,385) | | (1,385) | | 20,317 | | | | 622 | 04/25/2024 | 1.A FE |
| 3137G0AY5 | STACR 2014-DN2 M3 - CMO/RMBS | | 06/26/2023 | Paydown | XXX | 11,741 | 11,741 | 13,064 | 12,542 | | (801) | | (801) | | 11,741 | | | | 493 | 04/25/2024 | 1.A |
| 316773CZ1 | FIFTH THIRD BANCORP | | 05/05/2023 | Maturity @ 100.00 | XXX | 1,925,000 | 1,925,000 | 1,923,768 | 1,924,856 | | 144 | | 144 | | 1,925,000 | | | | 15,641 | 05/05/2023 | 1.G FE |
| 36168QAF1 | GFL ENVIRONMENTAL INC | C | 05/05/2023 | JP MORGAN SECS INC., - FIXED INCOME | XXX | 2,128,781 | 2,175,000 | 2,120,625 | 2,082,563 | 42,041 | 4,043 | | 46,085 | | 2,128,647 | | 134 | 134 | 44,588 | 12/15/2026 | 3.C FE |
| 36252TAS4 | GSMS 2016-GS2 AAB - CMBS | | 06/01/2023 | Paydown | XXX | 116,005 | 116,005 | 112,964 | 115,025 | | 980 | | 980 | | 116,005 | | | | 1,413 | 05/12/2049 | 1.A FE |
| 404280BS7 | HSBC HOLDINGS PLC | C | 05/15/2023 | Call @ 100.00 | XXX | 200,000 | 200,000 | 200,000 | 200,000 | | | | | | 200,000 | | | | 3,950 | 05/18/2024 | 1.G FE |
| 40436KAC9 | HLM 6-2015 A1R - CDO | C | 05/05/2023 | Paydown | XXX | 30,493 | 30,493 | 30,417 | 31,598 | | (1,105) | | (1,105) | | 30,493 | | | | 859 | 02/05/2031 | 1.A FE |
| 46625HRL6 | JPMORGAN CHASE & CO | | 05/18/2023 | Maturity @ 100.00 | XXX | 1,500,000 | 1,500,000 | 1,445,295 | 1,495,664 | | 4,336 | | 4,336 | | 1,500,000 | | | | 20,250 | 05/18/2023 | 1.G FE |
| 526057BZ6 | LENNAR CORP | | 05/05/2023 | BARCLAYS CAPITAL INC FIXED INC | XXX | 148,869 | 150,000 | 144,041 | 148,405 | | 411 | | 411 | | 148,816 | | 53 | 53 | 3,544 | 04/30/2024 | 2.B FE |
| 55821TAA5 | MDPK XXX A - CDO | C | 04/17/2023 | Paydown | XXX | 17,792 | 17,792 | 17,515 | 17,571 | | 221 | | 221 | | 17,792 | | | | 466 | 04/15/2029 | 1.A FE |
| 61691JAS3 | MSC 2017-H1 ASB - CMBS | | 06/01/2023 | Paydown | XXX | 112,619 | 112,619 | 110,978 | 112,109 | | 509 | | 509 | | 112,619 | | | | 1,551 | 06/17/2050 | 1.A FE |
| 61763MAE0 | MSBAM 2014-C16 A4 - CMBS | | 05/01/2023 | Paydown | XXX | 272,513 | 272,513 | 273,620 | 272,222 | | 290 | | 290 | | 272,513 | | | | 4,088 | 06/17/2047 | 1.A FE |
| 62947QBA5 | NXP BV | C | 05/05/2023 | Knight Execution & Clearing | XXX | 367,743 | 370,000 | 369,893 | 369,997 | | 1 | | 1 | | 369,998 | | (2,255) | (2,255) | 12,426 | 03/01/2024 | 2.B FE |
| 664397AK2 | EVERSOURCE ENERGY | | 05/01/2023 | Maturity @ 100.00 | XXX | 850,000 | 850,000 | 851,964 | 850,020 | | (20) | | (20) | | 850,000 | | | | 11,900 | 05/01/2023 | 2.A FE |
| 668771AK4 | GEN DIGITAL INC | | 05/05/2023 | BARCLAYS CAPITAL INC FIXED INC | XXX | 1,669,163 | 1,665,000 | 1,664,253 | 1,631,700 | 32,594 | 49 | | 32,643 | | 1,664,343 | | 4,819 | 4,819 | 71,803 | 09/30/2027 | 3.C FE |
| 67110DAN7 | OCP 2016-11 1AR - CDO | C | 04/26/2023 | Paydown | XXX | 48,863 | 48,863 | 49,009 | 50,435 | | (1,572) | | (1,572) | | 48,863 | | | | 1,443 | 10/26/2030 | 1.A FE |
| 67590GBG3 | OCT17 17RRR A1R - CDO | | 04/25/2023 | Paydown | XXX | 14,990 | 14,990 | 14,915 | 15,493 | | (503) | | (503) | | 14,990 | | | | 423 | 01/27/2031 | 1.A FE |
| 74166MAB2 | PRIME SECURITY SERVICES BORROWER LLC | | 03/23/2023 | Call @ 100.00 | XXX | 596,000 | 596,000 | 596,000 | 596,000 | | | | | | 596,000 | | | | 15,645 | 04/15/2024 | 3.C FE |
| 760759AM2 | REPUBLIC SERVICES INC | | 05/15/2023 | Maturity @ 100.00 | XXX | 202,000 | 202,000 | 212,060 | 202,789 | | (789) | | (789) | | 202,000 | | | | 4,798 | 05/15/2023 | 2.A FE |
| 86359UAA7 | SASC 2006-OPT1 A1 - RMBS | | 06/26/2023 | Paydown | XXX | 14,731 | 14,731 | 14,464 | 14,929 | | (198) | | (198) | | 14,731 | | | | 213 | 04/25/2036 | 1.B FE |
| 87901JAJ4 | TEGNA INC | | 03/01/2023 | Adjustment | XXX | | | | (18,281) | 18,281 | | | 18,281 | | | | | | | 03/15/2028 | 3.C FE |
| 88947EAN0 | TOLL BROTHERS FINANCE CORP | | 04/15/2023 | Maturity @ 100.00 | XXX | 150,000 | 150,000 | 145,499 | 149,683 | | 317 | | 317 | | 150,000 | | | | 3,281 | 04/15/2023 | 3.A FE |
| 89169EAA7 | TPMT 175 A1 - CMO/RMBS | | 06/26/2023 | Paydown | XXX | 43,545 | 43,545 | 43,304 | 44,294 | | (749) | | (749) | | 43,545 | | | | 781 | 02/26/2057 | 1.A FE |
| 89172YAC4 | TPMT 2016-3 M1 - CMO/RMBS | | 06/01/2023 | Paydown | XXX | 2,461 | 2,461 | 2,527 | 2,474 | | (13) | | (13) | | 2,461 | | | | 43 | 04/25/2056 | 1.A FE |
| 89173UAA5 | TPMT 2017-4 A1 - RMBS | | 06/01/2023 | Paydown | XXX | 15,996 | 15,996 | 16,445 | 16,323 | | (327) | | (327) | | 15,996 | | | | 181 | 06/25/2057 | 1.A FE |
| 89175JAA8 | TPMT 176 A1 - CMO/RMBS | | 06/01/2023 | Paydown | XXX | 12,929 | 12,929 | 12,994 | 12,954 | | (25) | | (25) | | 12,929 | | | | 145 | 10/25/2057 | 1.A FE |
| 891906AE9 | GLOBAL PAYMENTS INC | | 05/05/2023 | MARKETAXESS | XXX | 449,415 | 450,000 | 449,622 | 449,968 | | 27 | | 27 | | 449,995 | | (580) | (580) | 7,900 | 06/01/2023 | 2.C FE |
| 93362YAB8 | WAMU 2006-AR5 12A - CMO/RMBS | | 06/01/2023 | Paydown | XXX | 7,324 | 7,324 | 7,131 | 6,642 | 517 | 165 | | 682 | | 7,324 | | | | 102 | 06/25/2046 | 4.A FE |
| N55218AL0 | LUKOIL INTERNATIONAL FINANCE BV | D | 10/26/2022 | EUROCLEAR BANK SA/NV | XXX | | | | | | | | | | | | | | 44,261 | 04/24/2023 | Z |
| 1109999999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | XXX | 23,794,114 | 23,859,047 | 23,645,744 | 23,690,386 | 102,068 | 10,571 | | 112,639 | | 23,803,025 | | (8,911) | (8,911) | 559,117 | XXX | XXX |
| 2509999997 Subtotal - Bonds - Part 4 | | | | | XXX | 57,049,278 | 57,425,240 | 58,332,608 | 57,596,649 | 102,068 | (52,703) | | 49,365 | | 57,646,014 | | (596,736) | (596,736) | 1,337,406 | XXX | XXX |
| 2509999998 Summary Item from Part 5 for Bonds (N/A to Quarterly) | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 2509999999 Subtotal - Bonds | | | | | XXX | 57,049,278 | 57,425,240 | 58,332,608 | 57,596,649 | 102,068 | (52,703) | | 49,365 | | 57,646,014 | | (596,736) | (596,736) | 1,337,406 | XXX | XXX |
| 4509999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly) | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | Change in Book/Adjusted Carrying Value | | | | | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11 + 12 - 13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 4509999999 Subtotal - Preferred Stocks | | | | | XXX | | XXX | | | | | | | | | | | | | XXX | XXX |
| **Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded** | | | | | | | | | | | | | | | | | | | | | |
| 001055102 | AFLAC ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 3,815.000 | 251,929 | XXX | 242,493 | | | | | | | 242,493 | | 9,436 | 9,436 | 1,602 | XXX | |
| 001084102 | AGCO ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,800.000 | 365,896 | XXX | 356,023 | | | | | | | 356,023 | | 9,873 | 9,873 | 14,812 | XXX | |
| 00130H105 | THE AES CORPORATION | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 8,305.000 | 172,386 | XXX | 190,459 | | | | | | | 190,459 | | (18,073) | (18,073) | 1,378 | XXX | |
| 001744101 | AMN HEALTHCARE ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 250.000 | 23,399 | XXX | 24,177 | 25,705 | (1,528) | | | (1,528) | | 24,177 | | (778) | (778) | | XXX | |
| 00181T107 | A MARK PRECIOUS METALS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 750.000 | 27,740 | XXX | 20,941 | 26,048 | (5,107) | | | (5,107) | | 20,941 | | 6,799 | 6,799 | 300 | XXX | |
| 00191U102 | ASGN ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 510.000 | 34,992 | XXX | 48,845 | 41,555 | 7,290 | | | 7,290 | | 48,845 | | (13,853) | (13,853) | | XXX | |
| 00206R102 | AT&T ORD | | 06/28/2023 | MORGAN STANLEY CO | 8,015.000 | 126,191 | XXX | 141,043 | 147,556 | (6,513) | | | (6,513) | | 141,043 | | (14,852) | (14,852) | 4,448 | XXX | |
| 002824100 | ABBOTT LABORATORIES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 7,170.000 | 758,128 | XXX | 772,548 | 787,194 | (14,647) | | | (14,647) | | 772,548 | | (14,419) | (14,419) | 7,313 | XXX | |
| 00287Y109 | ABBVIE ORD | | 05/23/2023 | MORGAN STANLEY CO | 4,605.000 | 664,471 | XXX | 695,846 | 223,830 | (19,720) | | | (19,720) | | 695,846 | | (31,375) | (31,375) | 8,865 | XXX | |
| 00288U106 | ABCELLERA BIOLOGICS ORD | C | 06/28/2023 | JP MORGAN SECURITIES LLC | 8,185.000 | 53,997 | XXX | 95,667 | 82,914 | 12,753 | | | 12,753 | | 95,667 | | (41,671) | (41,671) | | XXX | |
| 00402L107 | ACADEMY SPORTS AND OUTDOORS ORD | | 03/28/2023 | NATIONAL FINL SVCS CORP, | | | XXX | | | | | | | | | | | | 240 | XXX | |
| 00404A109 | ACADIA HEALTHCARE COMPANY ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 790.000 | 56,434 | XXX | 55,667 | 65,033 | (9,366) | | | (9,366) | | 55,667 | | 767 | 767 | | XXX | |
| 004498101 | ACI WORLDWIDE ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 280.000 | 6,705 | XXX | 7,261 | | | | | | | 7,261 | | (556) | (556) | | XXX | |
| 00507V109 | ACTIVISION BLIZZARD ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 3,605.000 | 285,071 | XXX | 286,081 | 275,963 | 10,119 | | | 10,119 | | 286,081 | | (1,011) | (1,011) | | XXX | |
| 00653Q102 | ADAPTHEALTH ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 285.000 | 3,229 | XXX | 5,128 | 5,478 | (350) | | | (350) | | 5,128 | | (1,899) | (1,899) | | XXX | |
| 00724F101 | ADOBE ORD | | 06/28/2023 | Various | 495.000 | 215,524 | XXX | 175,233 | 70,671 | (1,858) | | | (1,858) | | 175,233 | | 40,291 | 40,291 | | XXX | |
| 00751Y106 | ADVANCE AUTO PARTS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 3,560.000 | 416,772 | XXX | 584,635 | 214,664 | 62,262 | | | 62,262 | | 584,635 | | (167,863) | (167,863) | 7,530 | XXX | |
| 00766T100 | AECOM ORD | | 06/28/2023 | Various | 480.000 | 39,859 | XXX | 40,492 | | | | | | | 40,492 | | (633) | (633) | 86 | XXX | |
| 007903107 | ADVANCED MICRO DEVICES ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 405.000 | 44,428 | XXX | 41,846 | 26,232 | 15,614 | | | 15,614 | | 41,846 | | 2,582 | 2,582 | | XXX | |
| 007973100 | ADVANCED ENERGY INDUSTRIES ORD | | 03/28/2023 | Adjustment | | 0 | XXX | | | | | | | | | | 0 | 0 | | XXX | |
| 00827B106 | AFFIRM HOLDINGS CL A ORD | | 05/23/2023 | UBS SECURITIES LLC | 105.000 | 1,532 | XXX | 2,082 | 1,015 | 1,067 | | | 1,067 | | 2,082 | | (550) | (550) | | XXX | |
| 00846U101 | AGILENT TECHNOLOGIES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 330.000 | 42,450 | XXX | 43,512 | 7,483 | (1,107) | | | (1,107) | | 43,512 | | (1,063) | (1,063) | 86 | XXX | |
| 00847X104 | AGIOS PHARMACEUTICALS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,180.000 | 34,364 | XXX | 22,706 | 33,134 | (10,429) | | | (10,429) | | 22,706 | | 11,659 | 11,659 | | XXX | |
| 009066101 | AIRBNB CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 100.000 | 10,933 | XXX | 9,594 | 8,550 | 1,044 | | | 1,044 | | 9,594 | | 1,339 | 1,339 | | XXX | |
| 009158106 | AIR PRODUCTS AND CHEMICALS ORD | | 06/28/2023 | Various | 740.000 | 214,539 | XXX | 200,733 | 228,112 | (27,379) | | | (27,379) | | 200,733 | | 13,806 | 13,806 | 2,494 | XXX | |
| 011642105 | ALARMCOM HOLDINGS ORD | | 05/23/2023 | MORGAN STANLEY CO | 190.000 | 9,755 | XXX | 11,978 | 9,401 | 2,577 | | | 2,577 | | 11,978 | | (2,223) | (2,223) | | XXX | |
| 012348108 | ALBANY INTERNATIONAL CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 345.000 | 31,350 | XXX | 29,268 | 34,014 | (4,745) | | | (4,745) | | 29,268 | | 2,082 | 2,082 | 173 | XXX | |
| 012653101 | ALBEMARLE ORD | | 03/28/2023 | NATIONAL FINL SVCS CORP, | | | XXX | | | | | | | | | | | | 164 | XXX | |
| 013091103 | ALBERTSONS COMPANIES CL A ORD | | 05/23/2023 | UBS SECURITIES LLC | 1,900.000 | 38,217 | XXX | 38,580 | | | | | | | 38,580 | | (363) | (363) | 228 | XXX | |
| 016255101 | ALIGN TECHNOLOGY ORD | | 06/28/2023 | Various | 260.000 | 86,423 | XXX | 71,862 | 54,834 | 17,028 | | | 17,028 | | 71,862 | | 14,561 | 14,561 | | XXX | |
| 01626W101 | ALIGHT CL A ORD | | 06/28/2023 | Various | 785.000 | 6,772 | XXX | 6,763 | 6,563 | 201 | | | 201 | | 6,763 | | 9 | 9 | | XXX | |
| 018522300 | ALLETE ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 7,635.000 | 475,359 | XXX | 466,175 | 156,759 | (16,618) | | | (16,618) | | 466,175 | | 9,184 | 9,184 | 10,345 | XXX | |
| 018581108 | BREAD FINANCIAL HOLDINGS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 520.000 | 15,801 | XXX | 20,503 | 11,298 | (209) | | | (209) | | 20,503 | | (4,702) | (4,702) | 218 | XXX | |
| 018802108 | ALLIANT ENERGY ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 10,085.000 | 528,823 | XXX | 524,148 | | | | | | | 524,148 | | 4,675 | 4,675 | 4,563 | XXX | |
| 01973R101 | ALLISON TRANSMISSION HOLDINGS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 565.000 | 27,647 | XXX | 26,862 | | | | | | | 26,862 | | 785 | 785 | 260 | XXX | |
| 02005N100 | ALLY FINANCIAL ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 6.000 | 162 | XXX | 207 | 147 | 61 | | | 61 | | 207 | | (46) | (46) | 4 | XXX | |
| 02043Q107 | ALNYLAM PHARMACEUTICALS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 10.000 | 1,918 | XXX | 2,079 | 2,377 | (298) | | | (298) | | 2,079 | | (161) | (161) | | XXX | |
| 020764106 | ALPHA METALLURGICAL RESOURCES ORD | | 06/28/2023 | Various | 130.000 | 20,661 | XXX | 21,943 | 19,031 | 2,912 | | | 2,912 | | 21,943 | | (1,282) | (1,282) | 762 | XXX | |
| 02079K305 | ALPHABET CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 18,315.000 | 2,198,242 | XXX | 1,661,119 | 1,615,932 | 45,186 | | | 45,186 | | 1,661,119 | | 537,124 | 537,124 | | XXX | |
| 02208R106 | ALTRA INDUSTRIAL MOTION ORD | | 03/27/2023 | CORPORATE REORGANIZATIONS | | | XXX | | | | | | | | | | | | 220 | XXX | |
| 02215L209 | KINETIK HOLDINGS CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 3,320.000 | 105,704 | XXX | 102,738 | | | | | | | 102,738 | | 2,966 | 2,966 | 2,490 | XXX | |
| 023135106 | AMAZON COM ORD | | 06/28/2023 | Various | 2,765.000 | 321,424 | XXX | 333,970 | 232,260 | 101,710 | | | 101,710 | | 333,970 | | (12,546) | (12,546) | | XXX | |
| 025537101 | AMERICAN ELECTRIC POWER ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 14,845.000 | 1,276,615 | XXX | 1,345,523 | | | | | | | 1,345,523 | | (68,908) | (68,908) | 18,928 | XXX | |
| 02553E106 | AMERICAN EAGLE OUTFITTERS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 910.000 | 10,503 | XXX | 11,027 | 12,704 | (1,677) | | | (1,677) | | 11,027 | | (524) | (524) | 91 | XXX | |
| 025816109 | AMERICAN EXPRESS ORD | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 5,050.000 | 855,107 | XXX | 597,389 | 746,138 | (148,749) | | | (148,749) | | 597,389 | | 257,719 | 257,719 | 5,656 | XXX | |
| 025932104 | AMERICAN FINANCIAL GROUP ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 6,685.000 | 775,437 | XXX | 900,991 | | | | | | | 900,991 | | (125,554) | (125,554) | 30,952 | XXX | |

# SCHEDULE D - PART 4

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

| 1 CUSIP Identification | 2 Description | 3 Foreign | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consideration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/ Adjusted Carrying Value | Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's (Amortization)/ Accretion | 13 Current Year's Other-Than-Temporary Impairment Recognized | 14 Total Change in B./A.C.V. (11 + 12 - 13) | 15 Total Foreign Exchange Change in B./A.C.V. | 16 Book/ Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Stated Contractual Maturity Date | 22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 02665T306 | AMERICAN HOMES 4 RENT CL A REIT ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,395.000 | 46,519 | XXX | 42,572 | 42,045 | 527 | | | 527 | | 42,572 | | 3,946 | 3,946 | 307 | XXX | |
| 029683109 | AMERICAN SOFTWARE CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 515.000 | 6,669 | XXX | 7,359 | 3,523 | 543 | | | 543 | | 7,359 | | (691) | (691) | 83 | XXX | |
| 03027X100 | AMERICAN TOWER REIT | | 06/28/2023 | UBS SECURITIES LLC | 1,535.000 | 293,051 | XXX | 376,803 | 325,205 | 51,598 | | | 51,598 | | 376,803 | | (83,752) | (83,752) | 4,789 | XXX | |
| 03064D108 | AMERICOLD REALTY ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,765.000 | 87,451 | XXX | 77,737 | 78,277 | (540) | | | (540) | | 77,737 | | 9,714 | 9,714 | 1,217 | XXX | |
| 03071H100 | AMERISAFE ORD | | 06/29/2023 | Various | 4,630.000 | 244,160 | XXX | 263,044 | 240,621 | 22,423 | | | 22,423 | | 263,044 | | (18,884) | (18,884) | 3,148 | XXX | |
| 03073E105 | AMERISOURCEBERGEN ORD | | 05/23/2023 | UBS SECURITIES LLC | 1,060.000 | 180,198 | XXX | 167,751 | | | | | | | 167,751 | | 12,447 | 12,447 | 514 | XXX | |
| 031162100 | AMGEN ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,300.000 | 291,766 | XXX | 318,725 | | | | | | | 318,725 | | (26,959) | (26,959) | 5,538 | XXX | |
| 03152W109 | AMICUS THERAPEUTICS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 4,640.000 | 57,316 | XXX | 35,658 | 56,654 | (20,996) | | | (20,996) | | 35,658 | | 21,658 | 21,658 | | XXX | |
| 032095101 | AMPHENOL CL A ORD | | 06/28/2023 | MORGAN STANLEY CO | 5,815.000 | 471,552 | XXX | 409,289 | 442,754 | (33,465) | | | (33,465) | | 409,289 | | 62,262 | 62,262 | 2,442 | XXX | |
| 032797300 | ANAVEX LIFE SCIENCES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 30.000 | 278 | XXX | 273 | 278 | (5) | | | (5) | | 273 | | 5 | 5 | | XXX | |
| 034164103 | ANDERSONS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 835.000 | 37,998 | XXX | 31,574 | 29,217 | 2,357 | | | 2,357 | | 31,574 | | 6,424 | 6,424 | 309 | XXX | |
| 03748R747 | APARTMENT INVST MGT CL A REIT ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 575.000 | 4,834 | XXX | 3,632 | 4,094 | (462) | | | (462) | | 3,632 | | 1,202 | 1,202 | | XXX | |
| 03753U106 | APELLIS PHARMACEUTICALS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,585.000 | 237,985 | XXX | 119,824 | 119,967 | (23,050) | | | (23,050) | | 119,824 | | 118,162 | 118,162 | | XXX | |
| 037598109 | APOGEE ENTERPRISES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 470.000 | 19,703 | XXX | 19,063 | 20,896 | (1,834) | | | (1,834) | | 19,063 | | 641 | 641 | 226 | XXX | |
| 03769M106 | APOLLO GLOBAL MANAGEMENT ORD | | 06/28/2023 | Various | 2,970.000 | 214,235 | XXX | 153,024 | 178,612 | (35,608) | | | (35,608) | | 153,024 | | 61,210 | 61,210 | 2,397 | XXX | |
| 037833100 | APPLE ORD | | 06/28/2023 | Various | 7,040.000 | 1,272,084 | XXX | 1,054,667 | 914,707 | 139,960 | | | 139,960 | | 1,054,667 | | 217,416 | 217,416 | 3,309 | XXX | |
| 03820C105 | APPLIED INDUSTRIAL TECHNOLOGIES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 85.000 | 10,910 | XXX | 11,740 | | | | | | | 11,740 | | (830) | (830) | 30 | XXX | |
| 03852U106 | ARAMARK ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,260.000 | 49,137 | XXX | 43,512 | 1,034 | (405) | | | (405) | | 43,512 | | 5,625 | 5,625 | 141 | XXX | |
| 03937C105 | ARCBEST ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 30.000 | 2,621 | XXX | 2,259 | 2,101 | 158 | | | 158 | | 2,259 | | 363 | 363 | 7 | XXX | |
| 039483102 | ARCHER DANIELS MIDLAND ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 5,690.000 | 427,014 | XXX | 436,600 | 284,214 | (62,650) | | | (62,650) | | 436,600 | | (9,586) | (9,586) | 4,968 | XXX | |
| 03957W106 | ARCHROCK ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 9,335.000 | 88,486 | XXX | 90,733 | 11,090 | 1,276 | | | 1,276 | | 90,733 | | (2,247) | (2,247) | 1,956 | XXX | |
| 03969T109 | ARCTURUS THERAPEUTICS HOLDINGS ORD | | 06/28/2023 | Various | 580.000 | 15,911 | XXX | 11,609 | 9,837 | 1,772 | | | 1,772 | | 11,609 | | 4,302 | 4,302 | | XXX | |
| 04010E109 | ARGAN ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 390.000 | 16,433 | XXX | 15,522 | | | | | | | 15,522 | | 911 | 911 | 98 | XXX | |
| 04271T100 | ARRAY TECHNOLOGIES ORD | | 06/28/2023 | Various | 3,985.000 | 86,499 | XXX | 43,926 | 77,030 | (33,104) | | | (33,104) | | 43,926 | | 42,574 | 42,574 | | XXX | |
| 04280A100 | ARROWHEAD PHARMACEUTICALS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 310.000 | 11,365 | XXX | 10,342 | 12,574 | (2,232) | | | (2,232) | | 10,342 | | 1,023 | 1,023 | | XXX | |
| 04316A108 | ARTISAN PARTNERS ASSET MGMT CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 23,905.000 | 800,300 | XXX | 897,472 | 343,778 | 89,803 | | | 89,803 | | 897,472 | | (97,173) | (97,173) | 33,467 | XXX | |
| 043436104 | ASBURY AUTOMOTIVE GROUP ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 310.000 | 74,764 | XXX | 56,264 | 55,568 | 697 | | | 697 | | 56,264 | | 18,499 | 18,499 | | XXX | |
| 044103869 | ASHFORD HOSPITALITY REIT ORD | | 06/28/2023 | JP MORGAN SECURITIES LLC | 435.000 | 1,532 | XXX | 2,544 | 1,319 | 613 | | | 613 | | 2,544 | | (1,012) | (1,012) | | XXX | |
| 045487105 | ASSOCIATED BANCORP ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 525.000 | 8,356 | XXX | 12,397 | | | | | | | 12,397 | | (4,040) | (4,040) | 110 | XXX | |
| 047649108 | ATKORE ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 535.000 | 81,503 | XXX | 58,274 | 60,680 | (2,406) | | | (2,406) | | 58,274 | | 23,229 | 23,229 | | XXX | |
| 053015103 | AUTOMATIC DATA PROCESSING ORD | | 03/28/2023 | CITIGROUP GLOBAL MARKETS INC. | | | XXX | | | | | | | | | | | | 1,419 | XXX | |
| 05351W103 | AVANGRID ORD | | 03/28/2023 | NATIONAL FINL SVCS CORP, | | | XXX | | | | | | | | | | | | 6,629 | XXX | |
| 05368V106 | AVIENT ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 90.000 | 3,534 | XXX | 4,432 | 3,038 | 1,394 | | | 1,394 | | 4,432 | | (898) | (898) | 45 | XXX | |
| 053774105 | AVIS BUDGET GROUP ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 180.000 | 38,796 | XXX | 34,614 | 29,507 | 5,107 | | | 5,107 | | 34,614 | | 4,182 | 4,182 | | XXX | |
| 05464C101 | AXON ENTERPRISE ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 195.000 | 37,967 | XXX | 36,341 | 32,356 | 3,985 | | | 3,985 | | 36,341 | | 1,626 | 1,626 | | XXX | |
| 05478C105 | AZEK COMPANY CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 995.000 | 23,979 | XXX | 18,597 | 20,218 | (1,621) | | | (1,621) | | 18,597 | | 5,382 | 5,382 | | XXX | |
| 05508R106 | B AND G FOODS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 900.000 | 12,255 | XXX | 13,950 | | | | | | | 13,950 | | (1,695) | (1,695) | 171 | XXX | |
| 05580M108 | B RILEY FINANCIAL ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,885.000 | 70,513 | XXX | 86,816 | 64,467 | 22,349 | | | 22,349 | | 86,816 | | (16,304) | (16,304) | 3,770 | XXX | |
| 05605H100 | BWX TECHNOLOGIES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,135.000 | 74,348 | XXX | 69,136 | | | | | | | 69,136 | | 5,212 | 5,212 | 522 | XXX | |
| 05722G100 | BAKER HUGHES CL A ORD | | 06/28/2023 | Various | 10,075.000 | 307,552 | XXX | 224,807 | 297,515 | (72,707) | | | (72,707) | | 224,807 | | 82,744 | 82,744 | 3,390 | XXX | |
| 05875B106 | BALLY S ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 10.000 | 154 | XXX | 259 | 194 | 65 | | | 65 | | 259 | | (105) | (105) | | XXX | |
| 062540109 | BANK OF HAWAII ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 710.000 | 28,731 | XXX | 57,576 | 55,068 | 2,508 | | | 2,508 | | 57,576 | | (28,845) | (28,845) | 497 | XXX | |
| 064058100 | BANK OF NEW YORK MELLON ORD | | 05/23/2023 | MORGAN STANLEY CO | 13,475.000 | 559,134 | XXX | 591,074 | | | | | | | 591,074 | | (31,941) | (31,941) | 4,986 | XXX | |
| 071813109 | BAXTER INTERNATIONAL ORD | | 02/24/2023 | NATIONAL FINL SVCS CORP, | | | XXX | | | | | | | | | | | | 303 | XXX | |
| 08160H101 | BENCHMARK ELECTRONICS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 4,710.000 | 120,194 | XXX | 119,989 | 125,710 | (5,721) | | | (5,721) | | 119,989 | | 205 | 205 | 1,554 | XXX | |
| 084310101 | PHENOMEX ORD | | 06/28/2023 | JP MORGAN SECURITIES LLC | 3,170.000 | 1,594 | XXX | 15,031 | 8,496 | 6,536 | | | 6,536 | | 15,031 | | (13,438) | (13,438) | | XXX | |
| 084670702 | BERKSHIRE HATHAWAY CL B ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 5,305.000 | 1,767,052 | XXX | 967,478 | 1,638,715 | (671,237) | | | (671,237) | | 967,478 | | 799,574 | 799,574 | | XXX | |
| 08579X101 | BERRY ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 13,875.000 | 97,363 | XXX | 126,081 | | | | | | | 126,081 | | (28,718) | (28,718) | 8,603 | XXX | |
| 090043100 | BILL HOLDINGS ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 30.000 | 2,979 | XXX | 3,549 | 3,269 | 281 | | | 281 | | 3,549 | | (571) | (571) | | XXX | |
| 09058V103 | BIOCRYST PHARMACEUTICALS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 255.000 | 2,236 | XXX | 2,363 | 2,927 | (564) | | | (564) | | 2,363 | | (128) | (128) | | XXX | |
| 09061G101 | BIOMARIN PHARMACEUTICAL ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 430.000 | 39,554 | XXX | 37,573 | 44,501 | (6,927) | | | (6,927) | | 37,573 | | 1,981 | 1,981 | | XXX | |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in 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 | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 09075F107 | BIONANO GENOMICS ORD | | 06/28/2023 | JP MORGAN SECURITIES LLC | 38,980.000 | 22,468 | XXX | 58,845 | 35,456 | 7,594 | | | 7,594 | | 58,845 | | (36,377) | (36,377) | | XXX | |
| 09075P105 | BIOXCEL THERAPEUTICS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 130.000 | 3,359 | XXX | 1,524 | 2,792 | (1,268) | | | (1,268) | | 1,524 | | 1,835 | 1,835 | | XXX | |
| 09180C106 | BJS RESTAURANTS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 175.000 | 5,400 | XXX | 4,612 | 4,617 | (5) | | | (5) | | 4,612 | | 789 | 789 | | XXX | |
| 092113109 | BLACK HILLS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 11,735.000 | 734,775 | XXX | 778,112 | | | | | | | 778,112 | | (43,337) | (43,337) | 10,541 | XXX | |
| 09247X101 | BLACKROCK ORD | | 06/28/2023 | Various | 1,805.000 | 1,231,729 | XXX | 1,309,027 | 1,279,077 | 29,949 | | | 29,949 | | 1,309,027 | | (77,297) | (77,297) | 17,200 | XXX | |
| 09257W100 | BLACKSTONE MORTGAGE CL A REIT ORD | | 05/23/2023 | UBS SECURITIES LLC | 1,570.000 | 28,801 | XXX | 48,823 | 33,237 | 15,586 | | | 15,586 | | 48,823 | | (20,023) | (20,023) | 1,947 | XXX | |
| 093671105 | H&R BLOCK ORD | | 03/28/2023 | UBS SECURITIES LLC | | | XXX | | | | | | | | | | | | 787 | XXX | |
| 094235108 | BLOOMIN BRANDS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 425.000 | 10,944 | XXX | 8,998 | 8,551 | 447 | | | 447 | | 8,998 | | 1,946 | 1,946 | 204 | XXX | |
| 09581B103 | BLUE OWL CAPITAL CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,515.000 | 15,342 | XXX | 19,760 | | | | | | | 19,760 | | (4,418) | (4,418) | 409 | XXX | |
| 09627Y109 | BLUEPRINT MEDICINES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 270.000 | 17,484 | XXX | 14,795 | 11,829 | 2,967 | | | 2,967 | | 14,795 | | 2,688 | 2,688 | | XXX | |
| 09857L108 | BOOKING HOLDINGS ORD | | 05/23/2023 | MORGAN STANLEY CO | 10.000 | 26,742 | XXX | 20,676 | 20,153 | 524 | | | 524 | | 20,676 | | 6,066 | 6,066 | | XXX | |
| 099406100 | BOOT BARN HOLDINGS ORD | | 06/28/2023 | Various | 560.000 | 40,777 | XXX | 45,581 | 35,011 | 10,569 | | | 10,569 | | 45,581 | | (4,804) | (4,804) | | XXX | |
| 099502106 | BOOZ ALLEN HAMILTON HOLDING CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 3,950.000 | 369,310 | XXX | 372,793 | | | | | | | 372,793 | | (3,483) | (3,483) | 926 | XXX | |
| 099724106 | BORGWARNER ORD | | 06/28/2023 | Various | 3,790.000 | 180,239 | XXX | 159,535 | 152,548 | 6,988 | | | 6,988 | | 159,535 | | 20,704 | 20,704 | 973 | XXX | |
| 101044105 | BOSTON OMAHA CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,540.000 | 32,014 | XXX | 34,842 | 133 | (24) | | | (24) | | 34,842 | | (2,827) | (2,827) | | XXX | |
| 101137107 | BOSTON SCIENTIFIC ORD | | 05/23/2023 | UBS SECURITIES LLC | 1,405.000 | 75,103 | XXX | 51,365 | 65,009 | (13,645) | | | (13,645) | | 51,365 | | 23,738 | 23,738 | | XXX | |
| 10316T104 | BOX CL A ORD | | 06/28/2023 | UBS SECURITIES LLC | 3,000.000 | 85,043 | XXX | 78,335 | 93,390 | (15,055) | | | (15,055) | | 78,335 | | 6,708 | 6,708 | | XXX | |
| 103304101 | BOYD GAMING ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 390.000 | 26,530 | XXX | 21,622 | 21,267 | 356 | | | 356 | | 21,622 | | 4,907 | 4,907 | 140 | XXX | |
| 104674106 | BRADY NONVOTING CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 6,585.000 | 312,684 | XXX | 325,549 | 252,927 | 8,535 | | | 8,535 | | 325,549 | | (12,865) | (12,865) | 2,750 | XXX | |
| 109641100 | BRINKER INTERNATIONAL ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 180.000 | 7,057 | XXX | 6,441 | 160 | (7) | | | (7) | | 6,441 | | 616 | 616 | | XXX | |
| 109696104 | BRINK'S ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 25.000 | 1,718 | XXX | 1,494 | 1,343 | 152 | | | 152 | | 1,494 | | 224 | 224 | 11 | XXX | |
| 110122108 | BRISTOL MYERS SQUIBB ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,880.000 | 184,461 | XXX | 190,230 | 207,216 | (16,986) | | | (16,986) | | 190,230 | | (5,769) | (5,769) | 3,283 | XXX | |
| 11120U105 | BRIXMOR PROPERTY GROUP REIT ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,175.000 | 45,663 | XXX | 42,182 | 49,307 | (7,126) | | | (7,126) | | 42,182 | | 3,481 | 3,481 | 1,131 | XXX | |
| 11133T103 | BROADRIDGE FINANCIAL SOLUTIONS ORD | | 03/28/2023 | NATIONAL FINL SVCS CORP, | | | XXX | | | | | | | | | | | | 1,160 | XXX | |
| 11135B100 | BROADMARK REALTY CAPITAL ORD | | 05/31/2023 | Unknown | 3,870.000 | 28,471 | XXX | 28,471 | 13,777 | 14,694 | | | 14,694 | | 28,471 | | | | 813 | XXX | |
| 114340102 | AZENTA ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 20.000 | 868 | XXX | 1,618 | 1,164 | 454 | | | 454 | | 1,618 | | (750) | (750) | | XXX | |
| 118440106 | BUCKLE ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 1,785.000 | 56,565 | XXX | 78,233 | 80,950 | (2,716) | | | (2,716) | | 78,233 | | (21,668) | (21,668) | 5,980 | XXX | |
| 12468P104 | C3 AI CL A ORD | | 06/28/2023 | UBS SECURITIES LLC | 760.000 | 25,724 | XXX | 19,666 | 8,504 | 11,162 | | | 11,162 | | 19,666 | | 6,057 | 6,057 | | XXX | |
| 12504L109 | CBRE GROUP CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 375.000 | 28,547 | XXX | 25,670 | | | | | | | 25,670 | | 2,878 | 2,878 | | XXX | |
| 12514G108 | CDW ORD | | 06/28/2023 | UBS SECURITIES LLC | 125.000 | 22,190 | XXX | 23,563 | 22,323 | 1,240 | | | 1,240 | | 23,563 | | (1,373) | (1,373) | 148 | XXX | |
| 125269100 | CF INDUSTRIES HOLDINGS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 2,150.000 | 143,923 | XXX | 152,694 | | | | | | | 152,694 | | (8,771) | (8,771) | 860 | XXX | |
| 12529R107 | C4 THERAPEUTICS ORD | | 06/28/2023 | JP MORGAN SECURITIES LLC | 1,815.000 | 5,074 | XXX | 13,182 | 10,709 | 2,474 | | | 2,474 | | 13,182 | | (8,108) | (8,108) | | XXX | |
| 12541W209 | CH ROBINSON WORLDWIDE ORD | | 03/28/2023 | NATIONAL FINL SVCS CORP, | | | XXX | | | | | | | | | | | | 1,348 | XXX | |
| 125896100 | CMS ENERGY ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 9,185.000 | 538,485 | XXX | 555,077 | | | | | | | 555,077 | | (16,592) | (16,592) | 4,478 | XXX | |
| 126117100 | CNA FINANCIAL ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 6,480.000 | 250,845 | XXX | 269,420 | | | | | | | 269,420 | | (18,575) | (18,575) | 13,219 | XXX | |
| 126349109 | CSG SYSTEMS INTERNATIONAL ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 135.000 | 6,924 | XXX | 8,396 | 7,722 | 674 | | | 674 | | 8,396 | | (1,472) | (1,472) | 76 | XXX | |
| 12648L601 | CTI BIOPHARMA ORD | | 06/28/2023 | Various | 9,140.000 | 82,709 | XXX | 45,381 | 14,815 | (615) | | | (615) | | 45,381 | | 37,328 | 37,328 | | XXX | |
| 12662P108 | CVR ENERGY ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 600.000 | 14,674 | XXX | 18,950 | | | | | | | 18,950 | | (4,276) | (4,276) | 600 | XXX | |
| 126650100 | CVS HEALTH ORD | | 05/23/2023 | UBS SECURITIES LLC | 10,710.000 | 741,335 | XXX | 910,383 | 958,086 | (79,880) | | | (79,880) | | 910,383 | | (169,049) | (169,049) | 12,700 | XXX | |
| 127097103 | COTERRA ENERGY ORD | | 06/28/2023 | Various | 13,570.000 | 335,103 | XXX | 329,249 | | | | | | | 329,249 | | 5,854 | 5,854 | 9,903 | XXX | |
| 128030202 | CAL MAINE FOODS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 13,095.000 | 635,377 | XXX | 720,657 | 41,654 | 1,737 | | | 1,737 | | 720,657 | | (85,279) | (85,279) | 29,829 | XXX | |
| 128246105 | CALAVO GROWERS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 10.000 | 332 | XXX | 344 | 294 | 50 | | | 50 | | 344 | | (12) | (12) | 1 | XXX | |
| 129500104 | CALERES ORD | | 06/28/2023 | UBS SECURITIES LLC | 1,135.000 | 26,422 | XXX | 31,807 | 21,277 | 5,905 | | | 5,905 | | 31,807 | | (5,385) | (5,385) | 226 | XXX | |
| 13100M509 | CALIX NETWORKS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,075.000 | 49,015 | XXX | 39,326 | 73,562 | (34,236) | | | (34,236) | | 39,326 | | 9,689 | 9,689 | | XXX | |
| 131193104 | TOPGOLF CALLAWAY BRANDS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 65.000 | 1,103 | XXX | 1,410 | 1,284 | 126 | | | 126 | | 1,410 | | (307) | (307) | | XXX | |
| 13765N107 | CANNAE HOLDINGS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 295.000 | 5,772 | XXX | 6,021 | 6,092 | (71) | | | (71) | | 6,021 | | (249) | (249) | | XXX | |
| 14040H105 | CAPITAL ONE FINANCIAL ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 2,470.000 | 252,350 | XXX | 225,074 | | | | | | | 225,074 | | 27,277 | 27,277 | 1,482 | XXX | |
| 14149Y108 | CARDINAL HEALTH ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 7,885.000 | 728,641 | XXX | 519,091 | 282,497 | (75,510) | | | (75,510) | | 519,091 | | 209,551 | 209,551 | 5,730 | XXX | |
| 141788109 | CARGURUS CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 795.000 | 15,088 | XXX | 20,225 | 11,138 | 9,087 | | | 9,087 | | 20,225 | | (5,137) | (5,137) | | XXX | |
| 143130102 | CARMAX ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 45.000 | 3,281 | XXX | 2,987 | 2,740 | 247 | | | 247 | | 2,987 | | 294 | 294 | | XXX | |
| 147528103 | CASEYS GENERAL STORES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 50.000 | 11,362 | XXX | 10,749 | | | | | | | 10,749 | | 613 | 613 | 19 | XXX | |
| 149123101 | CATERPILLAR ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 2,200.000 | 470,371 | XXX | 450,580 | 274,057 | (59,859) | | | (59,859) | | 450,580 | | 19,791 | 19,791 | 4,013 | XXX | |
| 15117B202 | CELLDEX THERAPEUTICS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,120.000 | 39,183 | XXX | 27,084 | 49,918 | (22,835) | | | (22,835) | | 27,084 | | 12,100 | 12,100 | | XXX | |
| 15118V207 | CELSIUS HOLDINGS ORD | | 06/28/2023 | Various | 2,278.000 | 333,153 | XXX | 172,233 | 161,054 | (55,023) | | | (55,023) | | 172,233 | | 160,920 | 160,920 | | XXX | |
| 15135B101 | CENTENE ORD | | 05/23/2023 | UBS SECURITIES LLC | 1,910.000 | 123,413 | XXX | 151,378 | 110,139 | 1,388 | | | 1,388 | | 151,378 | | (27,965) | (27,965) | | XXX | |

# SCHEDULE D - PART 4

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

| 1 CUSIP Identification | 2 Description | 3 Foreign | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consideration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/ Adjusted Carrying Value | Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's (Amortization)/ Accretion | 13 Current Year's Other-Than-Temporary Impairment Recognized | 14 Total Change in B./A.C.V. (11 + 12 - 13) | 15 Total Foreign Exchange Change in B./A.C.V. | 16 Book/ Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Stated Contractual Maturity Date | 22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 15677J108 | CERIDIAN HCM HOLDING ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 645.000 | 41,166 | XXX | 48,220 | 41,377 | 6,843 | | | 6,843 | | 48,220 | | (7,053) | (7,053) | | XXX | |
| 15687V109 | CERTARA ORD | | 05/23/2023 | MORGAN STANLEY CO | 490.000 | 10,287 | XXX | 9,656 | | | | | | | 9,656 | | 632 | 632 | | XXX | |
| 15872M104 | CHAMPIONX ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 930.000 | 25,135 | XXX | 21,538 | 26,961 | (5,423) | | | (5,423) | | 21,538 | | 3,597 | 3,597 | 149 | XXX | |
| 159864107 | CHRLS RIVER LABS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 185.000 | 37,425 | XXX | 45,689 | 40,312 | 5,377 | | | 5,377 | | 45,689 | | (8,264) | (8,264) | | XXX | |
| 16150R104 | CHASE ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 125.000 | 15,007 | XXX | 11,952 | 10,783 | 1,169 | | | 1,169 | | 11,952 | | 3,055 | 3,055 | | XXX | |
| 163072101 | CHEESECAKE FACTORY ORD | | 06/28/2023 | UBS SECURITIES LLC | 145.000 | 4,815 | XXX | 4,796 | 4,598 | 198 | | | 198 | | 4,796 | | 19 | 19 | 78 | XXX | |
| 16411R208 | CHENIERE ENERGY ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 770.000 | 112,109 | XXX | 121,485 | | | | | | | 121,485 | | (9,376) | (9,376) | 304 | XXX | |
| 165167735 | CHESAPEAKE ENERGY ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 3,615.000 | 292,407 | XXX | 311,473 | | | | | | | 311,473 | | (19,066) | (19,066) | 8,929 | XXX | |
| 168615102 | CHICOS FAS ORD | | 06/28/2023 | Various | 1,810.000 | 9,523 | XXX | 8,936 | 8,905 | 31 | | | 31 | | 8,936 | | 586 | 586 | | XXX | |
| 16934W106 | CHIMERIX ORD | | 06/28/2023 | JP MORGAN SECURITIES LLC | 280.000 | 349 | XXX | 527 | 521 | 7 | | | 7 | | 527 | | (179) | (179) | | XXX | |
| 171484108 | CHURCHILL DOWNS ORD | | 06/28/2023 | Various | 110.000 | 15,082 | XXX | 13,606 | | | | | | | 13,606 | | 1,476 | 1,476 | | XXX | |
| 172062101 | CINCINNATI FINANCIAL ORD | | 03/28/2023 | MORGAN STANLEY CO | | | XXX | | | | | | | | | | | | 11 | XXX | |
| 17243V102 | CINEMARK HOLDINGS ORD | | 05/23/2023 | MORGAN STANLEY CO | 1,290.000 | 21,923 | XXX | 17,548 | | | | | | | 17,548 | | 4,375 | 4,375 | | XXX | |
| 17275R102 | CISCO SYSTEMS ORD | | 06/28/2023 | UBS SECURITIES LLC | 10,880.000 | 552,966 | XXX | 505,035 | 518,323 | (13,288) | | | (13,288) | | 505,035 | | 47,931 | 47,931 | 8,378 | XXX | |
| 172908105 | CINTAS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 475.000 | 219,136 | XXX | 211,034 | | | | | | | 211,034 | | 8,103 | 8,103 | 546 | XXX | |
| 172967424 | CITIGROUP ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 8,405.000 | 385,845 | XXX | 391,792 | 380,158 | 11,634 | | | 11,634 | | 391,792 | | (5,947) | (5,947) | 8,573 | XXX | |
| 17306X102 | CITI TRENDS ORD | | 06/28/2023 | Various | 130.000 | 2,224 | XXX | 3,885 | 3,442 | 442 | | | 442 | | 3,885 | | (1,661) | (1,661) | | XXX | |
| 18482P103 | CLEARFIELD ORD | | 05/23/2023 | UBS SECURITIES LLC | 20.000 | 739 | XXX | 1,236 | 1,883 | (647) | | | (647) | | 1,236 | | (497) | (497) | | XXX | |
| 185899101 | CLEVELAND CLIFFS ORD | | 05/23/2023 | MORGAN STANLEY CO | 550.000 | 8,027 | XXX | 10,848 | | | | | | | 10,848 | | (2,821) | (2,821) | | XXX | |
| 189054109 | CLOROX ORD | | 05/23/2023 | MORGAN STANLEY CO | 1,775.000 | 287,236 | XXX | 279,323 | | | | | | | 279,323 | | 7,913 | 7,913 | 2,095 | XXX | |
| 18914F103 | CLOVER HEALTH INVESTMENTS CL A ORD | | 06/28/2023 | JP MORGAN SECURITIES LLC | 5,040.000 | 4,382 | XXX | 12,212 | 4,685 | 7,527 | | | 7,527 | | 12,212 | | (7,830) | (7,830) | | XXX | |
| 18915M107 | CLOUDFLARE CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 215.000 | 12,355 | XXX | 8,906 | 9,720 | (814) | | | (814) | | 8,906 | | 3,449 | 3,449 | | XXX | |
| 191216100 | COCA-COLA ORD | | 03/28/2023 | NATIONAL FINL SVCS CORP, | | | XXX | | | | | | | | | | | | 6,155 | XXX | |
| 19239V302 | COGENT COMMUNICATIONS HOLDINGS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,820.000 | 113,102 | XXX | 125,278 | | | | | | | 125,278 | | (12,176) | (12,176) | 3,385 | XXX | |
| 192422103 | COGNEX ORD | | 05/23/2023 | UBS SECURITIES LLC | 605.000 | 31,741 | XXX | 27,292 | 18,608 | (1,196) | | | (1,196) | | 27,292 | | 4,449 | 4,449 | 85 | XXX | |
| 192446102 | COGNIZANT TECHNOLOGY SOLUTN CL A ORD | | 06/28/2023 | Various | 1,675.000 | 106,860 | XXX | 113,436 | 95,793 | 17,643 | | | 17,643 | | 113,436 | | (6,576) | (6,576) | 972 | XXX | |
| 19247A100 | COHEN & STEERS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 835.000 | 46,615 | XXX | 59,444 | 53,908 | 5,537 | | | 5,537 | | 59,444 | | (12,829) | (12,829) | 952 | XXX | |
| 19247G107 | COHERENT ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 795.000 | 25,728 | XXX | 33,941 | | | | | | | 33,941 | | (8,212) | (8,212) | | XXX | |
| 19260Q107 | COINBASE GLOBAL CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 255.000 | 15,070 | XXX | 14,130 | 9,024 | 5,106 | | | 5,106 | | 14,130 | | 939 | 939 | | XXX | |
| 194014502 | ENOVIS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 155.000 | 8,727 | XXX | 8,651 | | | | | | | 8,651 | | 76 | 76 | | XXX | |
| 194162103 | COLGATE PALMOLIVE ORD | | 05/23/2023 | UBS SECURITIES LLC | 12,170.000 | 945,535 | XXX | 906,610 | | | | | | | 906,610 | | 38,924 | 38,924 | 5,842 | XXX | |
| 20030N101 | COMCAST CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,200.000 | 48,452 | XXX | 59,939 | 41,964 | 17,975 | | | 17,975 | | 59,939 | | (11,487) | (11,487) | 672 | XXX | |
| 200340107 | COMERICA ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 5.000 | 202 | XXX | 359 | 334 | 25 | | | 25 | | 359 | | (157) | (157) | 7 | XXX | |
| 201723103 | COMMERCIAL METALS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,170.000 | 112,735 | XXX | 87,024 | 104,811 | (17,787) | | | (17,787) | | 87,024 | | 25,711 | 25,711 | 694 | XXX | |
| 20337X109 | COMMSCOPE HOLDING ORD | | 05/23/2023 | UBS SECURITIES LLC | 4,650.000 | 19,551 | XXX | 34,104 | 28,775 | (392) | | | (392) | | 34,104 | | (14,553) | (14,553) | | XXX | |
| 204149108 | COMMUNITY TRUST BANCORP ORD | | 03/28/2023 | MORGAN STANLEY CO | | | XXX | | | | | | | | | | | | 121 | XXX | |
| 20451Q104 | COMPASS DIVERSIFIED ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 2,250.000 | 45,567 | XXX | 46,789 | 28,439 | 5,339 | | | 5,339 | | 46,789 | | (1,222) | (1,222) | 953 | XXX | |
| 205887102 | CONAGRA BRANDS ORD | | 05/23/2023 | UBS SECURITIES LLC | 11,305.000 | 399,453 | XXX | 424,000 | | | | | | | 424,000 | | (24,546) | (24,546) | 3,731 | XXX | |
| 20854L108 | CONSOL ENERGY ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 530.000 | 31,051 | XXX | 28,080 | 26,975 | (5,657) | | | (5,657) | | 28,080 | | 2,971 | 2,971 | 1,166 | XXX | |
| 209115104 | CONSOLIDATED EDISON ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 7,460.000 | 702,772 | XXX | 701,143 | | | | | | | 701,143 | | 1,629 | 1,629 | 7,646 | XXX | |
| 21036P108 | CONSTELLATION BRANDS CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,440.000 | 339,703 | XXX | 317,010 | | | | | | | 317,010 | | 22,694 | 22,694 | 1,282 | XXX | |
| 21037T109 | CONSTELLATION ENERGY ORD | | 06/28/2023 | Various | 475.000 | 42,185 | XXX | 29,923 | 40,950 | (11,027) | | | (11,027) | | 29,923 | | 12,262 | 12,262 | 268 | XXX | |
| 218352102 | CORCEPT THERAPEUTICS ORD | | 06/28/2023 | Various | 365.000 | 7,829 | XXX | 7,819 | 7,413 | 406 | | | 406 | | 7,819 | | 9 | 9 | | XXX | |
| 219798105 | QUIDELORTHO ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 110.000 | 9,765 | XXX | 11,045 | 9,424 | 1,622 | | | 1,622 | | 11,045 | | (1,280) | (1,280) | | XXX | |
| 22160K105 | COSTCO WHOLESALE ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 100.000 | 53,129 | XXX | 49,194 | | | | | | | 49,194 | | 3,935 | 3,935 | 102 | XXX | |
| 22160N109 | COSTAR GROUP ORD | | 06/28/2023 | Various | 1,430.000 | 123,616 | XXX | 106,787 | 110,510 | (3,724) | | | (3,724) | | 106,787 | | 16,830 | 16,830 | | XXX | |
| 22266M104 | COURSERA ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 120.000 | 1,514 | XXX | 2,025 | 1,420 | 606 | | | 606 | | 2,025 | | (512) | (512) | | XXX | |
| 222795502 | COUSINS PROPERTIES REIT ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,425.000 | 29,707 | XXX | 42,142 | 36,038 | 6,103 | | | 6,103 | | 42,142 | | (12,435) | (12,435) | 912 | XXX | |
| 22410J106 | CRACKER BARREL OLD COUNTRY STORE ORD | | 05/23/2023 | MORGAN STANLEY CO | 1,400.000 | 149,945 | XXX | 154,135 | 10,421 | 908 | | | 908 | | 154,135 | | (4,190) | (4,190) | 1,963 | XXX | |
| 227046109 | CROCS ORD | | 06/28/2023 | UBS SECURITIES LLC | 595.000 | 63,968 | XXX | 33,172 | 64,516 | (31,344) | | | (31,344) | | 33,172 | | 30,796 | 30,796 | | XXX | |
| 227483104 | CROSS COUNTRY HEALTHCARE ORD | | 05/23/2023 | MORGAN STANLEY CO | 165.000 | 4,003 | XXX | 3,515 | 4,384 | (869) | | | (869) | | 3,515 | | 488 | 488 | | XXX | |
| 22788C105 | CROWDSTRIKE HOLDINGS CL A ORD | | 06/28/2023 | Various | 785.000 | 113,655 | XXX | 92,853 | 4,738 | 1,326 | | | 1,326 | | 92,853 | | 20,802 | 20,802 | | XXX | |
| 22822V101 | CROWN CASTLE ORD | | 05/23/2023 | MORGAN STANLEY CO | 330.000 | 38,143 | XXX | 45,674 | 44,761 | 913 | | | 913 | | 45,674 | | (7,531) | (7,531) | 516 | XXX | |
| 229663109 | CUBESMART REIT ORD | | 06/28/2023 | UBS SECURITIES LLC | 2,900.000 | 129,642 | XXX | 81,027 | 116,725 | (35,698) | | | (35,698) | | 81,027 | | 48,615 | 48,615 | 2,842 | XXX | |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in 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 | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 230031106 | CULLINAN ONCOLOGY ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 695.000 | 7,802 | XXX | 7,457 | 7,332 | 125 | | | 125 | | 7,457 | | 345 | 345 | | XXX | |
| 231021106 | CUMMINS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 265.000 | 63,382 | XXX | 67,870 | | | | | | | 67,870 | | (4,488) | (4,488) | 832 | XXX | |
| 23131L107 | CURO GROUP HOLDINGS ORD | | 06/28/2023 | JP MORGAN SECURITIES LLC | 1,430.000 | 1,969 | XXX | 8,327 | 5,077 | 3,250 | | | 3,250 | | 8,327 | | (6,358) | (6,358) | | XXX | |
| 23282W605 | CYTOKINETICS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 140.000 | 5,461 | XXX | 5,544 | 6,415 | (871) | | | (871) | | 5,544 | | (83) | (83) | | XXX | |
| 23331A109 | D R HORTON ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 505.000 | 53,564 | XXX | 45,419 | 45,016 | 404 | | | 404 | | 45,419 | | 8,145 | 8,145 | 253 | XXX | |
| 233331107 | DTE ENERGY ORD | | 03/28/2023 | NATIONAL FINL SVCS CORP, | | | XXX | | | | | | | | | | | | 2,267 | XXX | |
| 23345J104 | DICE THERAPEUTICS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 565.000 | 26,380 | XXX | 7,770 | 17,628 | (9,858) | | | (9,858) | | 7,770 | | 18,610 | 18,610 | | XXX | |
| 23345M107 | DT MIDSTREAM ORD | | 03/28/2023 | CITIGROUP GLOBAL MARKETS INC. | | | XXX | | | | | | | | | | | | 1,373 | XXX | |
| 235851102 | DANAHER ORD | | 06/28/2023 | MORGAN STANLEY CO | 1,625.000 | 379,572 | XXX | 323,591 | 431,308 | (107,716) | | | (107,716) | | 323,591 | | 55,981 | 55,981 | 845 | XXX | |
| 237194105 | DARDEN RESTAURANTS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,255.000 | 201,138 | XXX | 183,079 | 85,073 | 5,505 | | | 5,505 | | 183,079 | | 18,059 | 18,059 | 2,263 | XXX | |
| 23804L103 | DATADOG CL A ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 1,005.000 | 94,408 | XXX | 92,299 | 73,868 | 18,432 | | | 18,432 | | 92,299 | | 2,109 | 2,109 | | XXX | |
| 238337109 | DAVE BUSTERS ENTERTAINMENT ORD | | 05/23/2023 | MORGAN STANLEY CO | 225.000 | 7,671 | XXX | 8,601 | 7,974 | 627 | | | 627 | | 8,601 | | (930) | (930) | | XXX | |
| 244199105 | DEERE ORD | | 06/28/2023 | UBS SECURITIES LLC | 265.000 | 107,771 | XXX | 110,617 | | | | | | | 110,617 | | (2,847) | (2,847) | 331 | XXX | |
| 24703L202 | DELL TECHNOLOGIES CL C ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 8,270.000 | 388,509 | XXX | 316,849 | | | | | | | 316,849 | | 71,661 | 71,661 | 3,060 | XXX | |
| 24906P109 | DENTSPLY SIRONA ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,075.000 | 82,154 | XXX | 72,714 | 43,748 | 4,895 | | | 4,895 | | 72,714 | | 9,440 | 9,440 | 462 | XXX | |
| 25278X109 | DIAMONDBACK ENERGY ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 4,140.000 | 550,313 | XXX | 356,441 | 299,959 | (212,988) | | | (212,988) | | 356,441 | | 193,872 | 193,872 | 15,649 | XXX | |
| 253798102 | DIGI INTERNATIONAL ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 520.000 | 17,877 | XXX | 17,032 | | | | | | | 17,032 | | 845 | 845 | | XXX | |
| 25401T603 | DIGITALBRIDGE GROUP CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,310.000 | 16,915 | XXX | 14,388 | | | | | | | 14,388 | | 2,527 | 2,527 | 13 | XXX | |
| 256746108 | DOLLAR TREE ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 125.000 | 19,622 | XXX | 20,045 | 17,680 | 2,365 | | | 2,365 | | 20,045 | | (424) | (424) | | XXX | |
| 25754A201 | DOMINOS PIZZA ORD | | 05/23/2023 | MORGAN STANLEY CO | 50.000 | 15,343 | XXX | 14,874 | | | | | | | 14,874 | | 469 | 469 | 61 | XXX | |
| 257651109 | DONALDSON ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,180.000 | 75,237 | XXX | 72,312 | 51,217 | 1,294 | | | 1,294 | | 72,312 | | 2,925 | 2,925 | 252 | XXX | |
| 25787G100 | DONNELLEY FINANCIAL SOLTN ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 380.000 | 17,499 | XXX | 16,288 | | | | | | | 16,288 | | 1,211 | 1,211 | | XXX | |
| 25809K105 | DOORDASH CL A ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 180.000 | 11,892 | XXX | 13,481 | 8,788 | 4,693 | | | 4,693 | | 13,481 | | (1,589) | (1,589) | | XXX | |
| 25862V105 | DOUBLEVERIFY HOLDINGS ORD | | 06/28/2023 | Various | 620.000 | 20,195 | XXX | 15,388 | 13,615 | 1,772 | | | 1,772 | | 15,388 | | 4,807 | 4,807 | | XXX | |
| 26142V105 | DRAFTKINGS CL A ORD | | 05/23/2023 | UBS SECURITIES LLC | 1,260.000 | 31,405 | XXX | 19,954 | 6,618 | 984 | | | 984 | | 19,954 | | 11,450 | 11,450 | | XXX | |
| 26441C204 | DUKE ENERGY ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 570.000 | 52,289 | XXX | 57,084 | | | | | | | 57,084 | | (4,795) | (4,795) | 1,146 | XXX | |
| 26484T106 | DUN BRADST HLDG ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 180.000 | 1,864 | XXX | 2,367 | 2,207 | 160 | | | 160 | | 2,367 | | (503) | (503) | 9 | XXX | |
| 26603R106 | DUOLINGO CL A ORD | | 05/23/2023 | MORGAN STANLEY CO | 5.000 | 768 | XXX | 496 | 356 | 141 | | | 141 | | 496 | | 272 | 272 | | XXX | |
| 26622P107 | DOXIMITY CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 95.000 | 3,038 | XXX | 3,658 | 3,188 | 469 | | | 469 | | 3,658 | | (620) | (620) | | XXX | |
| 267475101 | DYCOM INDUSTRIES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 195.000 | 19,540 | XXX | 18,116 | 18,252 | (136) | | | (136) | | 18,116 | | 1,424 | 1,424 | | XXX | |
| 268158201 | DYNAVAX TECHNOLOGIES ORD | | 06/28/2023 | Various | 2,115.000 | 25,444 | XXX | 24,986 | 22,504 | 2,482 | | | 2,482 | | 24,986 | | 458 | 458 | | XXX | |
| 26875P101 | EOG RESOURCES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 4,510.000 | 511,687 | XXX | 515,326 | | | | | | | 515,326 | | (3,639) | (3,639) | 8,231 | XXX | |
| 27616P103 | EASTERLY GOVERNMENT PROPERTIES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 265.000 | 3,664 | XXX | 5,203 | 3,782 | 1,421 | | | 1,421 | | 5,203 | | (1,539) | (1,539) | 140 | XXX | |
| 28035Q102 | EDGEWELL PERSONAL CARE ORD | | 03/28/2023 | NATIONAL FINL SVCS CORP, | | | XXX | | | | | | | | | | | | 79 | XXX | |
| 281020107 | EDISON INTERNATIONAL ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 7,055.000 | 481,499 | XXX | 481,122 | 32,446 | (528) | | | (528) | | 481,122 | | 378 | 378 | 5,579 | XXX | |
| 28106W103 | EDITAS MEDICINE ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 685.000 | 6,560 | XXX | 7,774 | 6,076 | 1,698 | | | 1,698 | | 7,774 | | (1,214) | (1,214) | | XXX | |
| 28414H103 | ELANCO ANIMAL HEALTH ORD | | 05/23/2023 | UBS SECURITIES LLC | 1,895.000 | 16,817 | XXX | 22,139 | | | | | | | 22,139 | | (5,322) | (5,322) | | XXX | |
| 285512109 | ELECTRONIC ARTS ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 115.000 | 14,327 | XXX | 14,895 | 14,051 | 844 | | | 844 | | 14,895 | | (569) | (569) | 22 | XXX | |
| 28618M106 | ELEMENT SOLUTIONS ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 3,955.000 | 73,224 | XXX | 72,872 | 46,294 | (2,387) | | | (2,387) | | 72,872 | | 352 | 352 | 316 | XXX | |
| 29084Q100 | EMCOR GROUP ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,085.000 | 191,215 | XXX | 179,592 | | | | | | | 179,592 | | 11,623 | 11,623 | 195 | XXX | |
| 291011104 | EMERSON ELECTRIC ORD | | 05/23/2023 | MORGAN STANLEY CO | 270.000 | 21,975 | XXX | 22,155 | 25,936 | (3,781) | | | (3,781) | | 22,155 | | (180) | (180) | 281 | XXX | |
| 292218104 | EMPLOYERS HOLDINGS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 585.000 | 21,867 | XXX | 24,476 | 18,330 | (725) | | | (725) | | 24,476 | | (2,609) | (2,609) | 316 | XXX | |
| 29261A100 | ENCOMPASS HEALTH ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 820.000 | 50,442 | XXX | 45,967 | | | | | | | 45,967 | | 4,475 | 4,475 | 123 | XXX | |
| 29272W109 | ENERGIZER HOLDINGS ORD | | 06/28/2023 | Various | 1,140.000 | 39,302 | XXX | 42,569 | | | | | | | 42,569 | | (3,267) | (3,267) | 684 | XXX | |
| 29283F103 | ENGAGESMART ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 125.000 | 2,326 | XXX | 2,106 | 2,200 | (94) | | | (94) | | 2,106 | | 220 | 220 | | XXX | |
| 293389102 | ENNIS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 8,145.000 | 165,934 | XXX | 148,181 | 180,493 | (32,312) | | | (32,312) | | 148,181 | | 17,753 | 17,753 | 4,073 | XXX | |
| 29355A107 | ENPHASE ENERGY ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 50.000 | 8,141 | XXX | 9,216 | 13,248 | (4,032) | | | (4,032) | | 9,216 | | (1,075) | (1,075) | | XXX | |
| 29355X107 | ENPRO INDUSTRIES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 50.000 | 6,434 | XXX | 4,796 | 5,435 | (639) | | | (639) | | 4,796 | | 1,639 | 1,639 | 29 | XXX | |
| 293594107 | ENOVIX ORD | | 06/28/2023 | UBS SECURITIES LLC | 1,525.000 | 25,977 | XXX | 13,242 | 18,971 | (5,729) | | | (5,729) | | 13,242 | | 12,736 | 12,736 | | XXX | |
| 29364G103 | ENTERGY ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 11,730.000 | 1,181,991 | XXX | 1,254,102 | | | | | | | 1,254,102 | | (72,111) | (72,111) | 19,849 | XXX | |
| 294429105 | EQUIFAX ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 889.000 | 206,380 | XXX | 171,724 | 172,786 | (1,062) | | | (1,062) | | 171,724 | | 34,656 | 34,656 | 693 | XXX | |
| 294628102 | EQUITY COMMONWEALTH REIT ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 375.000 | 7,975 | XXX | 10,220 | 9,364 | 856 | | | 856 | | 10,220 | | (2,245) | (2,245) | 1,594 | XXX | |

# SCHEDULE D - PART 4

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Disposal Date | 5<br>Name of Purchaser | 6<br>Number of Shares of Stock | 7<br>Consideration | 8<br>Par Value | 9<br>Actual Cost | 10<br>Prior Year Book/ Adjusted Carrying Value | Change in Book/Adjusted Carrying Value<br>11<br>Unrealized Valuation Increase/ (Decrease) | 12<br>Current Year's (Amortization)/ Accretion | 13<br>Current Year's Other-Than-Temporary Impairment Recognized | 14<br>Total Change in B./A.C.V. (11 + 12 - 13) | 15<br>Total Foreign Exchange Change in B./A.C.V. | 16<br>Book/ Adjusted Carrying Value at Disposal Date | 17<br>Foreign Exchange Gain (Loss) on Disposal | 18<br>Realized Gain (Loss) on Disposal | 19<br>Total Gain (Loss) on Disposal | 20<br>Bond Interest/ Stock Dividends Received During Year | 21<br>Stated Contractual Maturity Date | 22<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 29472R108 | EQUITY LIFESTYLE PROP REIT ORD | | 05/23/2023 | UBS SECURITIES LLC | 105.000 | 6,836 | XXX | 6,312 | 6,783 | (471) | | | (471) | | 6,312 | | 524 | 524 | 90 | XXX | |
| 29530P102 | ERIE INDEMNITY CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 765.000 | 157,740 | XXX | 143,418 | 143,014 | (42,989) | | | (42,989) | | 143,418 | | 14,322 | 14,322 | 1,595 | XXX | |
| 29664W105 | ESPERION THERAPEUTICS ORD | | 06/28/2023 | JP MORGAN SECURITIES LLC | 2,275.000 | 3,105 | XXX | 14,112 | | | | | | | 14,112 | | (11,007) | (11,007) | | XXX | |
| 29670G102 | ESSENTIAL UTILITIES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 970.000 | 39,495 | XXX | 41,095 | | | | | | | 41,095 | | (1,599) | (1,599) | 278 | XXX | |
| 297178105 | ESSEX PROPERTY REIT ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 100.000 | 21,122 | XXX | 24,222 | 21,192 | 3,030 | | | 3,030 | | 24,222 | | (3,101) | (3,101) | 451 | XXX | |
| 297602104 | ETHAN ALLEN INTERIORS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 4,255.000 | 114,152 | XXX | 118,409 | 69,617 | 5,258 | | | 5,258 | | 118,409 | | (4,258) | (4,258) | 3,218 | XXX | |
| 29882P106 | EUROPEAN WAX CENTER CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 3,770.000 | 64,193 | XXX | 99,367 | 46,937 | 52,430 | | | 52,430 | | 99,367 | | (35,174) | (35,174) | | XXX | |
| 29975E109 | EVENTBRITE CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 145.000 | 1,113 | XXX | 1,707 | 850 | 857 | | | 857 | | 1,707 | | (594) | (594) | | XXX | |
| 30034T103 | EVERI HOLDINGS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,305.000 | 19,600 | XXX | 23,230 | 18,727 | 4,503 | | | 4,503 | | 23,230 | | (3,630) | (3,630) | | XXX | |
| 30052C107 | EVOLUS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 10.000 | 102 | XXX | 129 | 75 | 54 | | | 54 | | 129 | | (27) | (27) | | XXX | |
| 30057T105 | EVOQUA WATER TECHNOLOGIES ORD | | 05/24/2023 | Unknown | 3,025.000 | 128,398 | XXX | 128,398 | 94,842 | 2,964 | | | 2,964 | | 128,398 | | | | | XXX | |
| 30063P105 | EXACT SCIENCES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 745.000 | 61,087 | XXX | 55,935 | 36,885 | 19,050 | | | 19,050 | | 55,935 | | 5,152 | 5,152 | | XXX | |
| 30226D106 | EXTREME NETWORKS ORD | | 06/28/2023 | Various | 815.000 | 15,972 | XXX | 15,824 | 14,923 | 901 | | | 901 | | 15,824 | | 149 | 149 | | XXX | |
| 30231G102 | EXXON MOBIL ORD | | 05/23/2023 | UBS SECURITIES LLC | 8,115.000 | 860,909 | XXX | 354,068 | 895,085 | (541,017) | | | (541,017) | | 354,068 | | 506,841 | 506,841 | 14,769 | XXX | |
| 302491303 | FMC ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,815.000 | 191,028 | XXX | 217,971 | | | | | | | 217,971 | | (26,943) | (26,943) | 1,053 | XXX | |
| 302492103 | FLYWIRE ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 395.000 | 12,383 | XXX | 7,502 | 9,666 | (2,163) | | | (2,163) | | 7,502 | | 4,881 | 4,881 | | XXX | |
| 30303M102 | META PLATFORMS CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 20,310.000 | 5,790,855 | XXX | 3,463,660 | 2,444,105 | 1,019,554 | | | 1,019,554 | | 3,463,660 | | 2,327,195 | 2,327,195 | | XXX | |
| 311900104 | FASTENAL ORD | | 05/23/2023 | UBS SECURITIES LLC | 6,345.000 | 348,906 | XXX | 333,306 | | | | | | | 333,306 | | 15,600 | 15,600 | 2,221 | XXX | |
| 314211103 | FEDERATED HERMES CL B ORD | | 06/28/2023 | Various | 9,445.000 | 335,961 | XXX | 352,555 | 126,359 | (12,445) | | | (12,445) | | 352,555 | | (16,594) | (16,594) | 4,329 | XXX | |
| 31428X106 | FEDEX ORD | | 03/28/2023 | NATIONAL FINL SVCS CORP, | | | XXX | | | | | | | | | | | | 518 | XXX | |
| 31572Q808 | FIBROGEN ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 75.000 | 1,305 | XXX | 739 | 1,202 | (462) | | | (462) | | 739 | | 566 | 566 | | XXX | |
| 31846B108 | FIRST ADVANTAGE ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 360.000 | 4,848 | XXX | 5,264 | 4,680 | 584 | | | 584 | | 5,264 | | (416) | (416) | | XXX | |
| 320517105 | FIRST HORIZON ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 120.000 | 1,348 | XXX | 2,043 | 2,940 | (897) | | | (897) | | 2,043 | | (694) | (694) | 36 | XXX | |
| 32051X108 | FIRST HAWAIIAN ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 70.000 | 1,214 | XXX | 1,959 | | | | | | | 1,959 | | (745) | (745) | 36 | XXX | |
| 336433107 | FIRST SOLAR ORD | | 06/28/2023 | UBS SECURITIES LLC | 230.000 | 42,170 | XXX | 28,691 | 34,452 | (5,761) | | | (5,761) | | 28,691 | | 13,479 | 13,479 | | XXX | |
| 33768G107 | FIRSTCASH HOLDINGS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 60.000 | 5,986 | XXX | 4,467 | 5,210 | (743) | | | (743) | | 4,467 | | 1,519 | 1,519 | 40 | XXX | |
| 337738108 | FISERV ORD | | 06/28/2023 | Various | 3,675.000 | 443,485 | XXX | 367,254 | 231,450 | (15,932) | | | (15,932) | | 367,254 | | 76,231 | 76,231 | | XXX | |
| 337932107 | FIRSTENERGY ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 14,380.000 | 544,955 | XXX | 555,399 | | | | | | | 555,399 | | (10,444) | (10,444) | 5,608 | XXX | |
| 33813J106 | FISKER CL A ORD | | 05/23/2023 | UBS SECURITIES LLC | 370.000 | 2,451 | XXX | 3,875 | 2,690 | 1,185 | | | 1,185 | | 3,875 | | (1,424) | (1,424) | | XXX | |
| 338307101 | FIVE9 ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 225.000 | 14,276 | XXX | 13,206 | 15,269 | (2,063) | | | (2,063) | | 13,206 | | 1,070 | 1,070 | | XXX | |
| 343412102 | FLUOR ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 935.000 | 26,123 | XXX | 26,645 | 32,407 | (5,762) | | | (5,762) | | 26,645 | | (522) | (522) | | XXX | |
| 34379V103 | FLUENCE ENERGY CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 695.000 | 17,961 | XXX | 10,140 | 11,919 | (1,779) | | | (1,779) | | 10,140 | | 7,821 | 7,821 | | XXX | |
| 344849104 | FOOT LOCKER ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,165.000 | 32,309 | XXX | 33,597 | 36,656 | (10,838) | | | (10,838) | | 33,597 | | (1,288) | (1,288) | 854 | XXX | |
| 345370860 | FORD MOTOR ORD | | 05/23/2023 | UBS SECURITIES LLC | 1,355.000 | 15,914 | XXX | 17,681 | 15,759 | 1,922 | | | 1,922 | | 17,681 | | (1,767) | (1,767) | 1,287 | XXX | |
| 34631B101 | FORGEROCK CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 40.000 | 798 | XXX | 870 | 911 | (41) | | | (41) | | 870 | | (72) | (72) | | XXX | |
| 35104E100 | 4D MOLECULAR THERAPEUTICS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 20.000 | 360 | XXX | 151 | 444 | (293) | | | (293) | | 151 | | 208 | 208 | | XXX | |
| 35137L204 | FOX CL B ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 2,457.000 | 71,783 | XXX | 79,908 | | | | | | | 79,908 | | (8,125) | (8,125) | 614 | XXX | |
| 35180X105 | FRANCHISE GROUP ORD | | 06/28/2023 | UBS SECURITIES LLC | 1,555.000 | 44,697 | XXX | 41,741 | | | | | | | 41,741 | | 2,956 | 2,956 | 972 | XXX | |
| 354613101 | FRANKLIN RESOURCES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 37,030.000 | 987,379 | XXX | 987,989 | 154,587 | 593 | | | 593 | | 987,989 | | (610) | (610) | 9,236 | XXX | |
| 35953D104 | FUBOTV ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 7,965.000 | 15,813 | XXX | 26,189 | 13,859 | 12,330 | | | 12,330 | | 26,189 | | (10,376) | (10,376) | | XXX | |
| 359616109 | FULCRUM THERAPEUTICS ORD | | 06/28/2023 | JP MORGAN SECURITIES LLC | 1,770.000 | 5,533 | XXX | 12,608 | 12,886 | (278) | | | (278) | | 12,608 | | (7,075) | (7,075) | | XXX | |
| 359694106 | HB FULLER ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 2,295.000 | 150,613 | XXX | 155,143 | | | | | | | 155,143 | | (4,530) | (4,530) | 470 | XXX | |
| 36116M106 | FUTUREFUEL ORD | | 06/28/2023 | UBS SECURITIES LLC | 520.000 | 4,365 | XXX | 3,741 | 4,228 | (486) | | | (486) | | 3,741 | | 624 | 624 | 62 | XXX | |
| 36467J108 | GAMING AND LEISURE PROP REIT ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,540.000 | 121,260 | XXX | 102,019 | 131,368 | (29,399) | | | (29,399) | | 102,019 | | 19,241 | 19,241 | 3,075 | XXX | |
| 36467W109 | GAMESTOP CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 250.000 | 5,874 | XXX | 7,514 | 4,615 | 2,899 | | | 2,899 | | 7,514 | | (1,640) | (1,640) | | XXX | |
| 364760108 | GAP ORD | | 05/23/2023 | MORGAN STANLEY CO | 510.000 | 4,006 | XXX | 4,448 | 5,753 | (1,305) | | | (1,305) | | 4,448 | | (442) | (442) | 153 | XXX | |
| 368736104 | GENERAC HOLDINGS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 70.000 | 8,386 | XXX | 7,173 | 7,046 | 127 | | | 127 | | 7,173 | | 1,213 | 1,213 | | XXX | |
| 369550108 | GENERAL DYNAMICS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 5,560.000 | 1,158,009 | XXX | 1,249,690 | 351,076 | (35,800) | | | (35,800) | | 1,249,690 | | (91,681) | (91,681) | 9,122 | XXX | |
| 369604301 | GENERAL ELECTRIC ORD | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 3,125.000 | 333,761 | XXX | 198,393 | | | | | | | 198,393 | | 135,368 | 135,368 | 250 | XXX | |
| 370334104 | GENERAL MILLS ORD | | 06/28/2023 | UBS SECURITIES LLC | 3,000.000 | 230,097 | XXX | 179,586 | 251,550 | (71,964) | | | (71,964) | | 179,586 | | 50,510 | 50,510 | 3,240 | XXX | |
| 37045V100 | GENERAL MOTORS ORD | | 06/28/2023 | Various | 1,835.000 | 69,529 | XXX | 41,200 | 61,729 | (20,529) | | | (20,529) | | 41,200 | | 28,329 | 28,329 | 322 | XXX | |
| 374297109 | GETTY REALTY REIT ORD | | 03/28/2023 | CITIGROUP GLOBAL MARKETS INC. | | | XXX | | | | | | | | | | | | 2 | XXX | |
| 377322102 | GLAUKOS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,715.000 | 120,314 | XXX | 69,947 | 74,911 | (4,964) | | | (4,964) | | 69,947 | | 50,367 | 50,367 | | XXX | |
| 379378201 | GLOBAL NET LEASE ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 5.000 | 53 | XXX | 72 | 63 | 10 | | | 10 | | 72 | | (20) | (20) | 4 | XXX | |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in 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 | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 37940X102 | GLOBAL PAYMENTS ORD | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 665.000 | 64,142 | XXX | 85,116 | 66,048 | 19,068 | | | 19,068 | | 85,116 | | (20,975) | (20,975) | 333 | XXX | |
| 38267D109 | GOOSEHEAD INSURANCE CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 15.000 | 870 | XXX | 677 | | | | | | | 677 | | 192 | 192 | | XXX | |
| 384109104 | GRACO ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 780.000 | 61,144 | XXX | 54,337 | | | | | | | 54,337 | | 6,807 | 6,807 | 183 | XXX | |
| 387328107 | GRANITE CONSTRUCTION ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,620.000 | 64,241 | XXX | 52,898 | 56,813 | (3,916) | | | (3,916) | | 52,898 | | 11,343 | 11,343 | 421 | XXX | |
| 388689101 | GRAPHIC PACKAGING HOLDING ORD | | 03/28/2023 | NATIONAL FINL SVCS CORP, | | | XXX | | | | | | | | | | | | 255 | XXX | |
| 393657101 | GREENBRIER ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 190.000 | 5,320 | XXX | 7,906 | 6,371 | 1,536 | | | 1,536 | | 7,906 | | (2,586) | (2,586) | 103 | XXX | |
| 397624107 | GREIF CL A ORD | | 03/28/2023 | NATIONAL FINL SVCS CORP, | | | XXX | | | | | | | | | | | | 823 | XXX | |
| 398905109 | GROUP 1 AUTOMOTIVE ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 410.000 | 104,398 | XXX | 73,426 | 73,952 | (526) | | | (526) | | 73,426 | | 30,972 | 30,972 | 369 | XXX | |
| 40131M109 | GUARDANT HEALTH ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 635.000 | 19,414 | XXX | 25,236 | 17,272 | 7,964 | | | 7,964 | | 25,236 | | (5,822) | (5,822) | | XXX | |
| 40171V100 | GUIDEWIRE SOFTWARE ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 135.000 | 11,075 | XXX | 10,320 | | | | | | | 10,320 | | 755 | 755 | | XXX | |
| 40416E103 | HCI GROUP ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 25.000 | 1,418 | XXX | 1,725 | 990 | 735 | | | 735 | | 1,725 | | (306) | (306) | 20 | XXX | |
| 404251100 | HNI ORD | | 06/05/2023 | Not Available | 0.699 | 18 | XXX | 27 | 20 | 7 | | | 7 | | 27 | | (8) | (8) | 0 | XXX | |
| 40434L105 | HP ORD | | 03/28/2023 | MORGAN STANLEY CO | | | XXX | | | | | | | | | | | | 4,098 | XXX | |
| 40637H109 | HALOZYME THERAPEUTICS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,170.000 | 39,788 | XXX | 53,894 | 66,573 | (12,679) | | | (12,679) | | 53,894 | | (14,106) | (14,106) | | XXX | |
| 407497106 | HAMILTON LANE CL A ORD | | 03/28/2023 | NATIONAL FINL SVCS CORP, | | | XXX | | | | | | | | | | | | 582 | XXX | |
| 413160102 | HARMONIC ORD | | 05/23/2023 | MORGAN STANLEY CO | 145.000 | 2,399 | XXX | 2,032 | | | | | | | 2,032 | | 367 | 367 | | XXX | |
| 413197104 | HARMONY BIOSCIENCES HLDG ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 515.000 | 18,528 | XXX | 22,527 | 28,377 | (5,849) | | | (5,849) | | 22,527 | | (3,999) | (3,999) | | XXX | |
| 418056107 | HASBRO ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 5,755.000 | 349,441 | XXX | 290,180 | | | | | | | 290,180 | | 59,260 | 59,260 | 4,029 | XXX | |
| 42225T107 | HEALTH CATALYST ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 25.000 | 283 | XXX | 360 | 266 | 95 | | | 95 | | 360 | | (78) | (78) | | XXX | |
| 42250P103 | HEALTHPEAK PROPERTIES ORD | | 05/23/2023 | UBS SECURITIES LLC | 585.000 | 11,907 | XXX | 14,733 | 14,666 | 67 | | | 67 | | 14,733 | | (2,826) | (2,826) | 351 | XXX | |
| 42330P107 | HELIX ENERGY SOLUTIONS GROUP ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 405.000 | 2,761 | XXX | 3,326 | | | | | | | 3,326 | | (565) | (565) | | XXX | |
| 423452101 | HELMERICH AND PAYNE ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,500.000 | 50,110 | XXX | 75,553 | 74,355 | 1,198 | | | 1,198 | | 75,553 | | (25,443) | (25,443) | 1,455 | XXX | |
| 426927109 | HERITAGE COMMERCE ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 65.000 | 500 | XXX | 706 | 845 | (139) | | | (139) | | 706 | | (206) | (206) | 17 | XXX | |
| 42805E306 | HESKA ORD | | 06/13/2023 | CORPORATE REORGANIZATIONS | 335.000 | 40,200 | XXX | 34,258 | 17,405 | 10,449 | | | 10,449 | | 34,258 | | 5,942 | 5,942 | | XXX | |
| 42824C109 | HEWLETT PACKARD ENTERPRISE ORD | | 03/28/2023 | MORGAN STANLEY CO | | | XXX | | | | | | | | | | | | 3,325 | XXX | |
| 428291108 | HEXCEL ORD | | 05/23/2023 | UBS SECURITIES LLC | 160.000 | 11,563 | XXX | 10,971 | | | | | | | 10,971 | | 592 | 592 | 20 | XXX | |
| 43283X105 | HILTON GRAND VACATIONS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 655.000 | 29,510 | XXX | 30,047 | 25,244 | 4,803 | | | 4,803 | | 30,047 | | (536) | (536) | | XXX | |
| 433000106 | HIMS HERS HEALTH CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 335.000 | 3,194 | XXX | 1,703 | 2,147 | (445) | | | (445) | | 1,703 | | 1,491 | 1,491 | | XXX | |
| 436893200 | HOME BANCSHARES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 305.000 | 6,672 | XXX | 7,617 | | | | | | | 7,617 | | (944) | (944) | 110 | XXX | |
| 438516106 | HONEYWELL INTERNATIONAL ORD | | 05/23/2023 | MORGAN STANLEY CO | 35.000 | 6,886 | XXX | 6,023 | 7,501 | (1,477) | | | (1,477) | | 6,023 | | 863 | 863 | 77 | XXX | |
| 440452100 | HORMEL FOODS ORD | | 05/23/2023 | UBS SECURITIES LLC | 5,695.000 | 220,705 | XXX | 223,248 | | | | | | | 223,248 | | (2,543) | (2,543) | 1,566 | XXX | |
| 44107P104 | HOST HOTELS & RESORTS REIT ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 935.000 | 15,724 | XXX | 16,216 | 15,007 | 1,209 | | | 1,209 | | 16,216 | | (492) | (492) | 411 | XXX | |
| 443201108 | HOWMET AEROSPACE ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 3,500.000 | 154,522 | XXX | 124,648 | 131,590 | (13,542) | | | (13,542) | | 124,648 | | 29,874 | 29,874 | 274 | XXX | |
| 443573100 | HUBSPOT ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 95.000 | 47,080 | XXX | 31,972 | 27,467 | 4,505 | | | 4,505 | | 31,972 | | 15,108 | 15,108 | | XXX | |
| 444859102 | HUMANA ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 65.000 | 32,589 | XXX | 29,654 | 33,292 | (3,638) | | | (3,638) | | 29,654 | | 2,935 | 2,935 | 109 | XXX | |
| 445658107 | JB HUNT TRANSPORT SERVICES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 155.000 | 26,588 | XXX | 26,494 | | | | | | | 26,494 | | 94 | 94 | 65 | XXX | |
| 446150104 | HUNTINGTON BANCSHARES ORD | | 05/23/2023 | Various | 3,900.000 | 41,055 | XXX | 54,209 | 54,990 | (781) | | | (781) | | 54,209 | | (13,154) | (13,154) | 5,600 | XXX | |
| 447011107 | HUNTSMAN ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,760.000 | 72,992 | XXX | 70,514 | 75,845 | (5,331) | | | (5,331) | | 70,514 | | 2,478 | 2,478 | 1,311 | XXX | |
| 44925C103 | ICF INTERNATIONAL ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 300.000 | 36,820 | XXX | 30,725 | 29,715 | 1,010 | | | 1,010 | | 30,725 | | 6,095 | 6,095 | 84 | XXX | |
| 44951Y102 | HYZON MOTORS CL A ORD | | 06/28/2023 | JP MORGAN SECURITIES LLC | 1,655.000 | 1,471 | XXX | 5,235 | 2,565 | 2,670 | | | 2,670 | | 5,235 | | (3,763) | (3,763) | | XXX | |
| 450056106 | IRHYTHM TECHNOLOGIES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 15.000 | 1,975 | XXX | 2,127 | 1,405 | 722 | | | 722 | | 2,127 | | (152) | (152) | | XXX | |
| 45073V108 | ITT ORD | | 03/28/2023 | MORGAN STANLEY CO | | | XXX | | | | | | | | | | | | 249 | XXX | |
| 451107106 | IDACORP ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 330.000 | 35,005 | XXX | 35,034 | | | | | | | 35,034 | | (29) | (29) | 261 | XXX | |
| 45167R104 | IDEX ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,410.000 | 290,675 | XXX | 314,903 | | | | | | | 314,903 | | (24,228) | (24,228) | | XXX | |
| 45168D104 | IDEXX LABORATORIES ORD | | 05/23/2023 | UBS SECURITIES LLC | 115.000 | 54,522 | XXX | 54,838 | | | | | | | 54,838 | | (316) | (316) | | XXX | |
| 452308109 | ILLINOIS TOOL ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 4,075.000 | 1,010,091 | XXX | 918,842 | 436,194 | (5,893) | | | (5,893) | | 918,842 | | 91,249 | 91,249 | 7,932 | XXX | |
| 452327109 | ILLUMINA ORD | | 06/28/2023 | UBS SECURITIES LLC | 105.000 | 19,329 | XXX | 23,726 | 21,231 | 2,495 | | | 2,495 | | 23,726 | | (4,397) | (4,397) | | XXX | |
| 45245E109 | IMAX ORD | C | 05/23/2023 | NATIONAL FINL SVCS CORP, | 710.000 | 13,390 | XXX | 12,386 | 7,623 | 1,357 | | | 1,357 | | 12,386 | | 1,004 | 1,004 | | XXX | |
| 45253H101 | IMMUNOGEN ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 295.000 | 4,123 | XXX | 1,081 | 1,463 | (383) | | | (383) | | 1,081 | | 3,043 | 3,043 | | XXX | |
| 45256X103 | IMMUNITYBIO ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 160.000 | 446 | XXX | 597 | 811 | (214) | | | (214) | | 597 | | (151) | (151) | | XXX | |
| 45258J102 | IMMUNOVANT ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 530.000 | 11,786 | XXX | 2,232 | 9,408 | (7,175) | | | (7,175) | | 2,232 | | 9,553 | 9,553 | | XXX | |
| 453204109 | IMPINJ ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 70.000 | 6,931 | XXX | 3,281 | 7,643 | (4,362) | | | (4,362) | | 3,281 | | 3,650 | 3,650 | | XXX | |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in 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 | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 45332Y109 | INARI MEDICAL ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 80.000 | 5,159 | XXX | 5,264 | 5,085 | 179 | | | 179 | | 5,264 | | (105) | (105) | | XXX | |
| 45580R103 | INDUS REALTY TRUST ORD | | 06/30/2023 | Various | 1,275.000 | 85,195 | XXX | 80,913 | 52,379 | (1,188) | | | (1,188) | | 80,913 | | 4,282 | 4,282 | 470 | XXX | |
| 45667G103 | INFINERA ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 450.000 | 2,270 | XXX | 3,075 | | | | | | | 3,075 | | (805) | (805) | | XXX | |
| 457187102 | INGREDION ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 100.000 | 11,023 | XXX | 10,174 | | | | | | | 10,174 | | 848 | 848 | 71 | XXX | |
| 457669307 | INSMED ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 975.000 | 19,442 | XXX | 18,529 | 19,481 | (951) | | | (951) | | 18,529 | | 913 | 913 | | XXX | |
| 457730109 | INSPIRE MEDICAL SYSTEMS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,055.000 | 334,794 | XXX | 186,233 | 265,733 | (79,500) | | | (79,500) | | 186,233 | | 148,561 | 148,561 | | XXX | |
| 45773H201 | INOVIO PHARMACEUTICALS ORD | | 06/28/2023 | JP MORGAN SECURITIES LLC | 10,575.000 | 4,057 | XXX | 20,145 | 16,497 | 3,648 | | | 3,648 | | 20,145 | | (16,088) | (16,088) | | XXX | |
| 45774W108 | INSTEEL INDUSTRIES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,800.000 | 87,380 | XXX | 79,353 | 77,056 | 2,297 | | | 2,297 | | 79,353 | | 8,027 | 8,027 | 96 | XXX | |
| 45780R101 | INSTALLED BUILDING PRODUCTS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,010.000 | 135,033 | XXX | 96,631 | 86,456 | 10,175 | | | 10,175 | | 96,631 | | 38,402 | 38,402 | 1,894 | XXX | |
| 45783Q100 | INOTIV ORD | | 06/28/2023 | JP MORGAN SECURITIES LLC | 3,335.000 | 15,878 | XXX | 21,485 | 1,606 | 516 | | | 516 | | 21,485 | | (5,606) | (5,606) | | XXX | |
| 458140100 | INTEL ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 9,105.000 | 268,659 | XXX | 405,192 | 240,645 | 164,547 | | | 164,547 | | 405,192 | | (136,533) | (136,533) | 4,461 | XXX | |
| 45826H109 | INTEGER HOLDINGS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 80.000 | 6,524 | XXX | 6,294 | | | | | | | 6,294 | | 230 | 230 | | XXX | |
| 45827U109 | INTAPP ORD | | 06/28/2023 | UBS SECURITIES LLC | 100.000 | 4,181 | XXX | 2,052 | 2,494 | (442) | | | (442) | | 2,052 | | 2,129 | 2,129 | | XXX | |
| 45867G101 | INTERDIGITAL ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,330.000 | 214,732 | XXX | 135,972 | 91,291 | 9,747 | | | 9,747 | | 135,972 | | 78,760 | 78,760 | 1,461 | XXX | |
| 459200101 | INTERNATIONAL BUSINESS MACHINES ORD | | 05/23/2023 | UBS SECURITIES LLC | 6,285.000 | 801,862 | XXX | 836,886 | 874,222 | (48,292) | | | (48,292) | | 836,886 | | (35,023) | (35,023) | 20,803 | XXX | |
| 461202103 | INTUIT ORD | | 06/28/2023 | Various | 235.000 | 107,732 | XXX | 98,424 | 91,467 | 6,957 | | | 6,957 | | 98,424 | | 9,308 | 9,308 | 367 | XXX | |
| 46131B704 | INVESCO MORTGAGE CAPITAL REIT ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 640.000 | 6,667 | XXX | 10,032 | 8,339 | 1,693 | | | 1,693 | | 10,032 | | (3,365) | (3,365) | 672 | XXX | |
| 46187W107 | INVITATION HOMES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 910.000 | 30,309 | XXX | 26,702 | 26,972 | (270) | | | (270) | | 26,702 | | 3,607 | 3,607 | 473 | XXX | |
| 46269C102 | IRIDIUM COMMUNICATIONS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,225.000 | 74,234 | XXX | 73,075 | | | | | | | 73,075 | | 1,159 | 1,159 | 306 | XXX | |
| 46565G104 | ITEOS THERAPEUTICS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 370.000 | 5,712 | XXX | 6,416 | 7,226 | (810) | | | (810) | | 6,416 | | (705) | (705) | | XXX | |
| 46583P102 | IVERIC BIO ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 235.000 | 8,929 | XXX | 2,465 | 5,031 | (2,566) | | | (2,566) | | 2,465 | | 6,464 | 6,464 | | XXX | |
| 466032109 | J AND J SNACK FOODS ORD | | 03/28/2023 | NATIONAL FINL SVCS CORP, | | | XXX | | | | | | | | | | | | 550 | XXX | |
| 46625H100 | JPMORGAN CHASE ORD | | 06/28/2023 | MORGAN STANLEY CO | 1,460.000 | 201,792 | XXX | 200,515 | 195,786 | 4,729 | | | 4,729 | | 200,515 | | 1,276 | 1,276 | 2,920 | XXX | |
| 47233W109 | JEFFERIES FINANCIAL GROUP ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 4,420.000 | 136,564 | XXX | 133,497 | | | | | | | 133,497 | | 3,066 | 3,066 | 1,326 | XXX | |
| 478160104 | JOHNSON & JOHNSON ORD | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 3,290.000 | 529,259 | XXX | 551,468 | 581,179 | (29,710) | | | (29,710) | | 551,468 | | (22,209) | (22,209) | 7,633 | XXX | |
| 48123V102 | ZIFF DAVIS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 345.000 | 22,345 | XXX | 30,214 | 27,290 | 2,924 | | | 2,924 | | 30,214 | | (7,869) | (7,869) | | XXX | |
| 48203R104 | JUNIPER NETWORKS ORD | | 06/28/2023 | Various | 17,305.000 | 527,400 | XXX | 502,279 | 553,068 | (50,788) | | | (50,788) | | 502,279 | | 25,121 | 25,121 | 7,541 | XXX | |
| 48238T109 | OPENLANE ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 320.000 | 4,972 | XXX | 4,526 | | | | | | | 4,526 | | 446 | 446 | | XXX | |
| 48242W106 | KBR ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,005.000 | 61,112 | XXX | 55,811 | | | | | | | 55,811 | | 5,302 | 5,302 | 136 | XXX | |
| 482480100 | KLA ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 515.000 | 214,645 | XXX | 191,307 | 45,244 | (9,776) | | | (9,776) | | 191,307 | | 23,337 | 23,337 | 1,138 | XXX | |
| 48251K100 | KKR REAL ESTATE FINANCE TRUST ORD | | 05/23/2023 | UBS SECURITIES LLC | 2,530.000 | 28,651 | XXX | 46,702 | 35,179 | 11,361 | | | 11,361 | | 46,702 | | (18,052) | (18,052) | 2,172 | XXX | |
| 48576A100 | KARUNA THERAPEUTICS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 885.000 | 195,425 | XXX | 122,357 | 173,903 | (51,546) | | | (51,546) | | 122,357 | | 73,068 | 73,068 | | XXX | |
| 48666K109 | KB HOME ORD | | 05/23/2023 | MORGAN STANLEY CO | 560.000 | 24,407 | XXX | 22,586 | | | | | | | 22,586 | | 1,821 | 1,821 | 84 | XXX | |
| 488401100 | KEMPER ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 895.000 | 39,923 | XXX | 47,572 | | | | | | | 47,572 | | (7,649) | (7,649) | 277 | XXX | |
| 489170100 | KENNAMETAL ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 7,490.000 | 197,132 | XXX | 186,998 | 180,209 | 6,788 | | | 6,788 | | 186,998 | | 10,135 | 10,135 | 2,996 | XXX | |
| 489398107 | KENNEDY WILSON HOLDINGS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 4,930.000 | 77,632 | XXX | 81,038 | 28,550 | 1,734 | | | 1,734 | | 81,038 | | (3,406) | (3,406) | 1,619 | XXX | |
| 49271V100 | KEURIG DR PEPPER ORD | | 06/28/2023 | Various | 9,555.000 | 295,490 | XXX | 341,723 | | | | | | | 341,723 | | (46,232) | (46,232) | 1,911 | XXX | |
| 49338L103 | KEYSIGHT TECHNOLOGIES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 235.000 | 37,378 | XXX | 37,086 | | | | | | | 37,086 | | 292 | 292 | | XXX | |
| 494274103 | KIMBALL INTERNATIONAL CL B ORD | | 06/05/2023 | Unknown | 16,485.000 | 203,248 | XXX | 120,584 | 2,893 | 611 | | | 611 | | 120,584 | | 82,664 | 82,664 | 1,524 | XXX | |
| 494368103 | KIMBERLY CLARK ORD | | 03/28/2023 | NATIONAL FINL SVCS CORP, | | | XXX | | | | | | | | | | | | 13,027 | XXX | |
| 49446R109 | KIMCO REALTY REIT ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,540.000 | 28,362 | XXX | 29,486 | 32,617 | (3,131) | | | (3,131) | | 29,486 | | (1,124) | (1,124) | 354 | XXX | |
| 49456B101 | KINDER MORGAN CL P ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 61,735.000 | 1,024,182 | XXX | 1,049,742 | | | | | | | 1,049,742 | | (25,561) | (25,561) | 17,440 | XXX | |
| 49714P108 | KINSALE CAPITAL GROUP ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 515.000 | 187,880 | XXX | 155,926 | 65,380 | 6,662 | | | 6,662 | | 155,926 | | 31,954 | 31,954 | 144 | XXX | |
| 498894104 | KNIFE RIVER ORD | | 06/28/2023 | JP MORGAN SECURITIES LLC | 2,516.250 | 115,070 | XXX | 93,513 | | | | | | | 93,513 | | 21,557 | 21,557 | | XXX | |
| 499049104 | KNIGHT SWIFT TRANSPRTATN CL A ORD | | 06/28/2023 | Various | 690.000 | 37,995 | XXX | 37,232 | 23,585 | (162) | | | (162) | | 37,232 | | 763 | 763 | 163 | XXX | |
| 500643200 | KORN FERRY ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 70.000 | 3,463 | XXX | 4,296 | 3,543 | 753 | | | 753 | | 4,296 | | (833) | (833) | 21 | XXX | |
| 50101L106 | KRISPY KREME ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 855.000 | 13,158 | XXX | 13,229 | | | | | | | 13,229 | | (72) | (72) | 30 | XXX | |
| 501044101 | KROGER ORD | | 05/23/2023 | MORGAN STANLEY CO | 2,565.000 | 127,440 | XXX | 120,421 | 114,348 | 6,074 | | | 6,074 | | 120,421 | | 7,018 | 7,018 | 1,334 | XXX | |
| 501147102 | KRYSTAL BIOTECH ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 25.000 | 2,978 | XXX | 1,468 | 1,981 | (512) | | | (512) | | 1,468 | | 1,510 | 1,510 | | XXX | |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in 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 | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 501242101 | KULICKE AND SOFFA INDUSTRIES ORD | C | 03/28/2023 | CITIGROUP GLOBAL MARKETS INC. | | | XXX | | | | | | | | | | | | 29 | XXX | |
| 501889208 | LKQ ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,285.000 | 127,378 | XXX | 113,690 | 122,042 | (8,352) | | | (8,352) | | 113,690 | | 13,688 | 13,688 | 1,257 | XXX | |
| 50189K103 | LCI INDUSTRIES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,405.000 | 175,216 | XXX | 167,265 | 129,892 | 37,372 | | | 37,372 | | 167,265 | | 7,951 | 7,951 | 2,945 | XXX | |
| 502160104 | LSB INDUSTRIES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,075.000 | 10,231 | XXX | 15,021 | | | | | | | 15,021 | | (4,790) | (4,790) | | XXX | |
| 50540R409 | LABORATORY CORPRTN OF AMER HLDGS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 8.000 | 1,751 | XXX | 1,920 | 1,884 | 36 | | | 36 | | 1,920 | | (169) | (169) | 12 | XXX | |
| 512807108 | LAM RESEARCH ORD | | 06/28/2023 | Various | 615.000 | 388,035 | XXX | 321,779 | 258,485 | 63,294 | | | 63,294 | | 321,779 | | 66,256 | 66,256 | 2,320 | XXX | |
| 515098101 | LANDSTAR SYSTEM ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 620.000 | 108,700 | XXX | 103,575 | 100,998 | 2,577 | | | 2,577 | | 103,575 | | 5,125 | 5,125 | 1,612 | XXX | |
| 516544103 | LANTHEUS HOLDINGS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 685.000 | 57,786 | XXX | 46,895 | 34,908 | 11,988 | | | 11,988 | | 46,895 | | 10,890 | 10,890 | | XXX | |
| 517834107 | LAS VEGAS SANDS ORD | | 06/28/2023 | UBS SECURITIES LLC | 4,505.000 | 261,196 | XXX | 190,267 | 138,442 | (37,656) | | | (37,656) | | 190,267 | | 70,929 | 70,929 | | XXX | |
| 518415104 | LATTICE SEMICONDUCTOR ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 70.000 | 5,639 | XXX | 5,782 | | | | | | | 5,782 | | (143) | (143) | | XXX | |
| 518613203 | LAUREATE EDUCATION ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 11,480.000 | 130,434 | XXX | 133,255 | 45,743 | 9,204 | | | 9,204 | | 133,255 | | (2,822) | (2,822) | | XXX | |
| 524660107 | LEGGETT & PLATT ORD | | 03/28/2023 | NATIONAL FINL SVCS CORP, | | | XXX | | | | | | | | | | | | 1,940 | XXX | |
| 52466B103 | LEGALZOOM COM ORD | | 05/23/2023 | JP MORGAN SECURITIES LLC | 130.000 | 1,414 | XXX | 1,810 | 1,006 | 804 | | | 804 | | 1,810 | | (396) | (396) | | XXX | |
| 526057104 | LENNAR CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,150.000 | 124,585 | XXX | 92,475 | 104,075 | (11,600) | | | (11,600) | | 92,475 | | 32,110 | 32,110 | 863 | XXX | |
| 526107107 | LENNOX INTERNATIONAL ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 770.000 | 247,702 | XXX | 169,505 | 155,500 | (16,097) | | | (16,097) | | 169,505 | | 78,198 | 78,198 | 1,505 | XXX | |
| 529043101 | LXP INDUSTRIAL ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 40.000 | 410 | XXX | 463 | 401 | 62 | | | 62 | | 463 | | (52) | (52) | 10 | XXX | |
| 53115L104 | LIBERTY ENERGY CL A ORD | | 06/28/2023 | Various | 1,675.000 | 22,016 | XXX | 18,966 | 26,817 | (7,851) | | | (7,851) | | 18,966 | | 3,050 | 3,050 | 134 | XXX | |
| 532457108 | ELI LILLY ORD | | 06/28/2023 | Various | 2,910.000 | 1,303,092 | XXX | 872,299 | 1,064,594 | (192,295) | | | (192,295) | | 872,299 | | 430,792 | 430,792 | 6,577 | XXX | |
| 533900106 | LINCOLN ELECTRIC HOLDINGS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,757.000 | 341,157 | XXX | 272,717 | 154,893 | 4,693 | | | 4,693 | | 272,717 | | 68,440 | 68,440 | 1,763 | XXX | |
| 535919500 | LIONS GATE ENTERTAINMENT CL B ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 130.000 | 1,337 | XXX | 1,231 | 706 | 525 | | | 525 | | 1,231 | | 106 | 106 | | XXX | |
| 53635B107 | LIQUIDITY SERVICES ORD | | 05/23/2023 | MORGAN STANLEY CO | 5.000 | 77 | XXX | 68 | 70 | (2) | | | (2) | | 68 | | 9 | 9 | | XXX | |
| 536797103 | LITHIA MOTORS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 105.000 | 27,432 | XXX | 27,542 | 13,308 | 4,003 | | | 4,003 | | 27,542 | | (110) | (110) | 97 | XXX | |
| 538034109 | LIVE NATION ENTERTAINMENT ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 165.000 | 13,880 | XXX | 14,097 | 11,507 | 2,590 | | | 2,590 | | 14,097 | | (217) | (217) | | XXX | |
| 53814L108 | LIVENT ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 435.000 | 10,668 | XXX | 13,830 | 8,643 | 5,187 | | | 5,187 | | 13,830 | | (3,162) | (3,162) | | XXX | |
| 53815P108 | LIVERAMP HOLDINGS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 10.000 | 266 | XXX | 256 | 234 | 22 | | | 22 | | 256 | | 10 | 10 | | XXX | |
| 546347105 | LOUISIANA PACIFIC ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 155.000 | 9,430 | XXX | 8,964 | | | | | | | 8,964 | | 466 | 466 | 74 | XXX | |
| 54738L109 | LOVESAC COMPANY ORD | | 05/23/2023 | UBS SECURITIES LLC | 130.000 | 2,900 | XXX | 3,616 | | | | | | | 3,616 | | (716) | (716) | | XXX | |
| 548661107 | LOWE'S COMPANIES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 2,600.000 | 540,453 | XXX | 485,248 | 309,818 | (23,156) | | | (23,156) | | 485,248 | | 55,205 | 55,205 | 4,363 | XXX | |
| 550424105 | LUMINAR TECHNOLOGIES CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,300.000 | 8,982 | XXX | 7,908 | 6,435 | 1,473 | | | 1,473 | | 7,908 | | 1,074 | 1,074 | | XXX | |
| 550678106 | LUXFER HOLDINGS ORD | C | 05/23/2023 | NATIONAL FINL SVCS CORP, | 245.000 | 3,707 | XXX | 4,075 | 3,361 | 714 | | | 714 | | 4,075 | | (368) | (368) | 64 | XXX | |
| 55087P104 | LYFT CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 750.000 | 6,080 | XXX | 8,735 | 3,141 | 850 | | | 850 | | 8,735 | | (2,655) | (2,655) | | XXX | |
| 552690109 | MDU RESOURCES GROUP ORD | | 06/01/2023 | NATIONAL FINL SVCS CORP, | 10,065.000 | 300,705 | XXX | 300,705 | | | | | | | 300,705 | | | | 2,976 | XXX | |
| 55272X607 | MFA FINANCIAL ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 35.000 | 382 | XXX | 475 | 345 | 130 | | | 130 | | 475 | | (93) | (93) | 25 | XXX | |
| 552848103 | MGIC INVESTMENT ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 9,500.000 | 144,062 | XXX | 134,644 | | | | | | | 134,644 | | 9,418 | 9,418 | 1,900 | XXX | |
| 552953101 | MGM RESORTS INTERNATIONAL ORD | | 05/23/2023 | UBS SECURITIES LLC | 10.000 | 417 | XXX | 350 | 335 | 15 | | | 15 | | 350 | | 67 | 67 | | XXX | |
| 553530106 | MSC INDUSTRIAL CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 5,035.000 | 479,428 | XXX | 424,807 | 154,413 | 6,198 | | | 6,198 | | 424,807 | | 54,621 | 54,621 | 5,471 | XXX | |
| 55405Y100 | MACOM TECHNOLOGY SOLUTIONS ORD | | 05/23/2023 | MORGAN STANLEY CO | 270.000 | 16,016 | XXX | 14,767 | 17,005 | (2,237) | | | (2,237) | | 14,767 | | 1,249 | 1,249 | | XXX | |
| 55955D100 | MAGNITE ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,910.000 | 36,512 | XXX | 31,912 | 30,817 | 1,095 | | | 1,095 | | 31,912 | | 4,600 | 4,600 | | XXX | |
| 559663109 | MAGNOLIA OIL GAS CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,420.000 | 29,177 | XXX | 30,389 | | | | | | | 30,389 | | (1,212) | (1,212) | 163 | XXX | |
| 56400P706 | MANNKIND ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 2,775.000 | 12,923 | XXX | 11,675 | 14,624 | (2,950) | | | (2,950) | | 11,675 | | 1,248 | 1,248 | | XXX | |
| 565788106 | MARATHON DIGITAL HOLDINGS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 545.000 | 5,078 | XXX | 5,631 | 1,864 | 3,767 | | | 3,767 | | 5,631 | | (554) | (554) | | XXX | |
| 57164Y107 | MARRIOTT VACATIONS WORLDWIDE ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 520.000 | 63,207 | XXX | 69,721 | 69,987 | (265) | | | (265) | | 69,721 | | (6,514) | (6,514) | 1,058 | XXX | |
| 571748102 | MARSH & MCLENNAN ORD | | 06/28/2023 | Various | 1,475.000 | 260,446 | XXX | 239,397 | | | | | | | 239,397 | | 21,049 | 21,049 | 870 | XXX | |
| 571903202 | MARRIOTT INTERNATIONAL CL A ORD | | 06/28/2023 | UBS SECURITIES LLC | 110.000 | 19,526 | XXX | 19,188 | | | | | | | 19,188 | | 338 | 338 | 101 | XXX | |
| 573874104 | MARVELL TECHNOLOGY ORD | | 05/23/2023 | UBS SECURITIES LLC | 2,450.000 | 114,719 | XXX | 86,242 | 90,748 | (4,506) | | | (4,506) | | 86,242 | | 28,477 | 28,477 | 294 | XXX | |
| 57636Q104 | MASTERCARD CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,530.000 | 573,810 | XXX | 542,890 | 292,093 | 6,260 | | | 6,260 | | 542,890 | | 30,920 | 30,920 | 1,351 | XXX | |
| 576485205 | MATADOR RESOURCES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 210.000 | 9,928 | XXX | 11,561 | | | | | | | 11,561 | | (1,633) | (1,633) | 32 | XXX | |
| 57667L107 | MATCH GROUP ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 220.000 | 7,466 | XXX | 10,395 | 9,128 | 1,268 | | | 1,268 | | 10,395 | | (2,929) | (2,929) | | XXX | |
| 57686G105 | MATSON ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 750.000 | 53,540 | XXX | 67,412 | 46,883 | 20,530 | | | 20,530 | | 67,412 | | (13,872) | (13,872) | 465 | XXX | |
| 57776J100 | MAXLINEAR ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 285.000 | 8,237 | XXX | 11,220 | 9,679 | 1,541 | | | 1,541 | | 11,220 | | (2,983) | (2,983) | | XXX | |

# SCHEDULE D - PART 4

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

| 1 CUSIP Identification | 2 Description | 3 Foreign | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consideration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/ Adjusted Carrying Value | Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's (Amortization)/ Accretion | 13 Current Year's Other-Than-Temporary Impairment Recognized | 14 Total Change in B./A.C.V. (11 + 12 - 13) | 15 Total Foreign Exchange Change in B./A.C.V. | 16 Book/ Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Stated Contractual Maturity Date | 22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 57778K105 | MAXAR TECHNOLOGIES ORD | | 05/04/2023 | CORPORATE REORGANIZATIONS | 1,375.000 | 72,875 | XXX | 41,090 | 71,143 | (30,052) | | | (30,052) | | 41,090 | | 31,785 | 31,785 | 14 | XXX | |
| 577933104 | MAXIMUS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,415.000 | 114,416 | XXX | 105,371 | 3,667 | (484) | | | (484) | | 105,371 | | 9,046 | 9,046 | 792 | XXX | |
| 580589109 | MCGRATH RENT ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 435.000 | 39,740 | XXX | 35,367 | 42,952 | (7,585) | | | (7,585) | | 35,367 | | 4,373 | 4,373 | 400 | XXX | |
| 58450V104 | MEDIAALPHA CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 15.000 | 111 | XXX | 151 | 149 | 2 | | | 2 | | 151 | | (40) | (40) | | XXX | |
| 58463J304 | MEDICAL PROPERTIES REIT ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 4,435.000 | 35,023 | XXX | 46,803 | | | | | | | 46,803 | | (11,780) | (11,780) | 1,286 | XXX | |
| 58470H101 | MEDIFAST ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,370.000 | 122,515 | XXX | 228,802 | 158,030 | 70,772 | | | 70,772 | | 228,802 | | (106,286) | (106,286) | 4,507 | XXX | |
| 58506Q109 | MEDPACE HOLDINGS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 785.000 | 179,631 | XXX | 119,633 | 135,942 | (44,282) | | | (44,282) | | 119,633 | | 59,998 | 59,998 | | XXX | |
| 58844R108 | MERCHANTS BANCORP ORD | | 03/28/2023 | CITIGROUP GLOBAL MARKETS INC. | | | XXX | | | | | | | | | | | | 6 | XXX | |
| 58933Y105 | MERCK & CO ORD | | 03/28/2023 | NATIONAL FINL SVCS CORP, | | | XXX | | | | | | | | | | | | 6,048 | XXX | |
| 591520200 | METHODE ELECTRONICS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 745.000 | 31,830 | XXX | 33,494 | 33,056 | 438 | | | 438 | | 33,494 | | (1,664) | (1,664) | 209 | XXX | |
| 59156R108 | METLIFE ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 11,550.000 | 604,050 | XXX | 678,195 | | | | | | | 678,195 | | (74,145) | (74,145) | 7,356 | XXX | |
| 594918104 | MICROSOFT ORD | | 06/28/2023 | Various | 3,745.000 | 1,240,553 | XXX | 1,021,672 | 898,126 | 123,546 | | | 123,546 | | 1,021,672 | | 218,881 | 218,881 | 5,093 | XXX | |
| 595017104 | MICROCHIP TECHNOLOGY ORD | | 06/28/2023 | Various | 820.000 | 67,651 | XXX | 70,099 | | | | | | | 70,099 | | (2,448) | (2,448) | 608 | XXX | |
| 595112103 | MICRON TECHNOLOGY ORD | | 05/23/2023 | UBS SECURITIES LLC | 555.000 | 37,054 | XXX | 27,946 | 27,739 | 208 | | | 208 | | 27,946 | | 9,108 | 9,108 | 128 | XXX | |
| 59522J103 | MID AMERICA APT COMMUNITI REIT ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 120.000 | 17,546 | XXX | 13,958 | 18,839 | (4,881) | | | (4,881) | | 13,958 | | 3,588 | 3,588 | 336 | XXX | |
| 603693102 | MINK THERAPEUTICS ORD | | 05/23/2023 | MORGAN STANLEY CO | 56.721 | 126 | XXX | 116 | | | | | | | 116 | | 10 | 10 | | XXX | |
| 60770K107 | MODERNA ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 50.000 | 6,887 | XXX | 7,267 | 8,981 | (1,714) | | | (1,714) | | 7,267 | | (380) | (380) | | XXX | |
| 60878Y108 | MOMENTIVE GLOBAL ORD | | 06/01/2023 | CORPORATE REORGANIZATIONS | 2,750.000 | 26,015 | XXX | 30,563 | 11,795 | 8,876 | | | 8,876 | | 30,563 | | (4,548) | (4,548) | | XXX | |
| 609027107 | MONARCH CASINO AND RESORT ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 9,205.000 | 620,559 | XXX | 704,788 | 769 | (104) | | | (104) | | 704,788 | | (84,229) | (84,229) | 47,038 | XXX | |
| 609207105 | MONDELEZ INTERNATIONAL CL A ORD | | 06/28/2023 | Various | 18,810.000 | 1,380,139 | XXX | 1,239,663 | 719,154 | (36,303) | | | (36,303) | | 1,239,663 | | 140,476 | 140,476 | 11,396 | XXX | |
| 60935Y208 | MONEYGRAM INTERNATIONAL ORD | | 06/02/2023 | CORPORATE REORGANIZATIONS | 825.000 | 9,075 | XXX | 8,660 | | | | | | | 8,660 | | 415 | 415 | | XXX | |
| 60937P106 | MONGODB CL A ORD | | 06/28/2023 | Various | 495.000 | 160,698 | XXX | 104,830 | 97,436 | 7,394 | | | 7,394 | | 104,830 | | 55,868 | 55,868 | | XXX | |
| 609839105 | MONOLITHIC POWER SYSTEMS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 40.000 | 21,139 | XXX | 18,164 | 14,144 | 4,020 | | | 4,020 | | 18,164 | | 2,975 | 2,975 | 70 | XXX | |
| 617446448 | MORGAN STANLEY ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 8,530.000 | 704,888 | XXX | 692,816 | 725,221 | (32,404) | | | (32,404) | | 692,816 | | 12,072 | 12,072 | 13,222 | XXX | |
| 61775R105 | MORPHIC HOLDING ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 45.000 | 2,677 | XXX | 1,048 | 1,204 | (156) | | | (156) | | 1,048 | | 1,630 | 1,630 | | XXX | |
| 61945C103 | MOSAIC ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 3,625.000 | 129,653 | XXX | 104,632 | 155,914 | (54,939) | | | (54,939) | | 104,632 | | 25,021 | 25,021 | 1,631 | XXX | |
| 620076307 | MOTOROLA SOLUTIONS ORD | | 03/28/2023 | NATIONAL FINL SVCS CORP, | | | XXX | | | | | | | | | | | | 1,311 | XXX | |
| 624580106 | MOVADO GROUP ORD | | 06/28/2023 | Various | 4,465.000 | 118,740 | XXX | 146,390 | 92,880 | (4,892) | | | (4,892) | | 146,390 | | (27,650) | (27,650) | 7,589 | XXX | |
| 624758108 | MUELLER WATER PRODUCTS SER A ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 3,225.000 | 45,003 | XXX | 45,127 | | | | | | | 45,127 | | (125) | (125) | 393 | XXX | |
| 62482R107 | MR COOPER GROUP ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 560.000 | 25,501 | XXX | 24,477 | 22,473 | 2,004 | | | 2,004 | | 24,477 | | 1,024 | 1,024 | | XXX | |
| 626717102 | MURPHY OIL ORD | | 06/28/2023 | Various | 1,805.000 | 66,892 | XXX | 65,234 | | | | | | | 65,234 | | 1,659 | 1,659 | 496 | XXX | |
| 62955J103 | NOV ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 150.000 | 2,328 | XXX | 3,247 | 21 | 0 | | | 0 | | 3,247 | | (920) | (920) | 8 | XXX | |
| 63009R109 | NANOSTRING TECHNOLOGIES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,140.000 | 6,438 | XXX | 17,902 | 9,086 | 8,816 | | | 8,816 | | 17,902 | | (11,465) | (11,465) | | XXX | |
| 632307104 | NATERA ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 380.000 | 19,728 | XXX | 18,139 | | | | | | | 18,139 | | 1,590 | 1,590 | | XXX | |
| 635906100 | NATIONAL HEALTHCARE ORD | | 06/29/2023 | Various | 3,185.000 | 195,575 | XXX | 204,985 | 113,943 | 17,319 | | | 17,319 | | 204,985 | | (9,410) | (9,410) | 2,907 | XXX | |
| 636180101 | NATL FUEL GAS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 4,995.000 | 253,142 | XXX | 285,437 | | | | | | | 285,437 | | (32,295) | (32,295) | 2,373 | XXX | |
| 636518102 | NATIONAL INSTRUMENTS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 5,075.000 | 293,520 | XXX | 192,121 | 128,228 | (18,963) | | | (18,963) | | 192,121 | | 101,399 | 101,399 | 2,394 | XXX | |
| 637215104 | NATIONAL PRESTO INDUSTRIES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,425.000 | 181,800 | XXX | 185,809 | | | | | | | 185,809 | | (4,009) | (4,009) | 9,700 | XXX | |
| 63845R107 | NATIONAL VISION HOLDINGS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 2,300.000 | 58,688 | XXX | 64,613 | 89,148 | (24,535) | | | (24,535) | | 64,613 | | (5,925) | (5,925) | | XXX | |
| 640491106 | NEOGEN ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 25.000 | 413 | XXX | 457 | | | | | | | 457 | | (44) | (44) | | XXX | |
| 64110D104 | NETAPP ORD | | 06/28/2023 | MORGAN STANLEY CO | 155.000 | 11,666 | XXX | 11,300 | 9,309 | 1,991 | | | 1,991 | | 11,300 | | 366 | 366 | 155 | XXX | |
| 64110L106 | NETFLIX ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,920.000 | 1,256,257 | XXX | 542,778 | 861,050 | (318,271) | | | (318,271) | | 542,778 | | 713,478 | 713,478 | | XXX | |
| 646025106 | NJ RESOURCES ORD | | 03/28/2023 | NATIONAL FINL SVCS CORP, | | | XXX | | | | | | | | | | | | 1,765 | XXX | |
| 64828T201 | RITHM CAPITAL ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 3,590.000 | 29,391 | XXX | 32,895 | | | | | | | 32,895 | | (3,504) | (3,504) | 898 | XXX | |
| 649445103 | NEW YORK COMMUNITY BANCORP ORD | | 06/28/2023 | Various | 3,235.000 | 35,484 | XXX | 29,125 | | | | | | | 29,125 | | 6,359 | 6,359 | 550 | XXX | |
| 650111107 | NEW YORK TIMES CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 190.000 | 6,908 | XXX | 5,536 | 6,167 | (631) | | | (631) | | 5,536 | | 1,371 | 1,371 | 38 | XXX | |
| 651587107 | NEWMARKET ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 115.000 | 45,785 | XXX | 39,187 | 3,111 | 203 | | | 203 | | 39,187 | | 6,598 | 6,598 | 263 | XXX | |
| 65249B109 | NEWS CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 325.000 | 6,014 | XXX | 5,669 | | | | | | | 5,669 | | 345 | 345 | 33 | XXX | |
| 65290C105 | NEXTIER OILFIELD SOLUTIONS ORD | | 05/23/2023 | UBS SECURITIES LLC | 1,690.000 | 13,781 | XXX | 15,485 | | | | | | | 15,485 | | (1,704) | (1,704) | | XXX | |
| 65336K103 | NEXSTAR MEDIA GROUP ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 885.000 | 140,623 | XXX | 186,682 | | | | | | | 186,682 | | (46,060) | (46,060) | 2,390 | XXX | |
| 654106103 | NIKE CL B ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 5.000 | 544 | XXX | 596 | 585 | 11 | | | 11 | | 596 | | (52) | (52) | 2 | XXX | |
| 65473P105 | NISOURCE ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 28,410.000 | 777,206 | XXX | 773,261 | | | | | | | 773,261 | | 3,945 | 3,945 | 12,191 | XXX | |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in 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 | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 65487K100 | NLIGHT ORD | | 05/23/2023 | MORGAN STANLEY CO | 160.000 | 2,190 | XXX | 1,954 | 1,622 | 331 | | | 331 | | 1,954 | | 236 | 236 | | XXX | |
| 655663102 | NORDSON ORD | | 05/23/2023 | UBS SECURITIES LLC | 280.000 | 60,684 | XXX | 61,690 | | | | | | | 61,690 | | (1,007) | (1,007) | 182 | XXX | |
| 655844108 | NORFOLK SOUTHERN ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 3,410.000 | 729,724 | XXX | 741,037 | 290,036 | (4,270) | | | (4,270) | | 741,037 | | (11,313) | (11,313) | 6,192 | XXX | |
| 665531307 | NORTHERN OIL AND GAS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 3,675.000 | 123,268 | XXX | 114,745 | | | | | | | 114,745 | | 8,523 | 8,523 | 906 | XXX | |
| 665859104 | NORTHERN TRUST ORD | | 03/28/2023 | NATIONAL FINL SVCS CORP, | | | XXX | | | | | | | | | | | | 3,356 | XXX | |
| 66765N105 | NORTHWEST NATURAL HOLDING COMPAN ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 3,675.000 | 165,648 | XXX | 172,574 | | | | | | | 172,574 | | (6,926) | (6,926) | 1,782 | XXX | |
| 670002401 | NOVAVAX ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 940.000 | 7,508 | XXX | 8,294 | | | | | | | 8,294 | | (786) | (786) | | XXX | |
| 670346105 | NUCOR ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,165.000 | 187,693 | XXX | 177,009 | 153,559 | 23,451 | | | 23,451 | | 177,009 | | 10,683 | 10,683 | 1,188 | XXX | |
| 67066G104 | NVIDIA ORD | | 06/28/2023 | Various | 1,375.000 | 493,475 | XXX | 257,882 | 200,943 | 56,940 | | | 56,940 | | 257,882 | | 235,592 | 235,592 | 82 | XXX | |
| 670837103 | OGE ENERGY ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 24,055.000 | 852,531 | XXX | 874,380 | | | | | | | 874,380 | | (21,849) | (21,849) | 9,961 | XXX | |
| 67098H104 | O I GLASS ORD | | 05/23/2023 | UBS SECURITIES LLC | 360.000 | 7,871 | XXX | 7,881 | | | | | | | 7,881 | | (9) | (9) | | XXX | |
| 67103H107 | O REILLY AUTOMOTIVE ORD | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 50.000 | 46,888 | XXX | 45,725 | | | | | | | 45,725 | | 1,163 | 1,163 | | XXX | |
| 67181A107 | OAK STREET HEALTH ORD | | 05/02/2023 | CORPORATE REORGANIZATIONS | 1,565.000 | 61,035 | XXX | 27,204 | 33,663 | (6,459) | | | (6,459) | | 27,204 | | 33,831 | 33,831 | | XXX | |
| 674215207 | CHORD ENERGY ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 5,460.000 | 821,501 | XXX | 773,826 | 179,084 | 2,952 | | | 2,952 | | 773,826 | | 47,675 | 47,675 | 43,789 | XXX | |
| 675232102 | OCEANEERING INTERNATIONAL ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 760.000 | 12,739 | XXX | 15,036 | 17 | (4) | | | (4) | | 15,036 | | (2,297) | (2,297) | | XXX | |
| 67577C105 | OCUGEN ORD | | 06/28/2023 | JP MORGAN SECURITIES LLC | 6,615.000 | 3,429 | XXX | 15,635 | 8,600 | 7,036 | | | 7,036 | | 15,635 | | (12,207) | (12,207) | | XXX | |
| 679295105 | OKTA CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 525.000 | 44,708 | XXX | 43,917 | 35,873 | 8,044 | | | 8,044 | | 43,917 | | 791 | 791 | | XXX | |
| 680665205 | OLIN ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,275.000 | 68,884 | XXX | 76,083 | | | | | | | 76,083 | | (7,199) | (7,199) | 510 | XXX | |
| 681919106 | OMNICOM GROUP ORD | | 03/28/2023 | MORGAN STANLEY CO | | | XXX | | | | | | | | | | | | 3,210 | XXX | |
| 682189105 | ON SEMICONDUCTOR ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 690.000 | 57,694 | XXX | 43,669 | 43,035 | 634 | | | 634 | | 43,669 | | 14,024 | 14,024 | | XXX | |
| 68235P108 | ONE GAS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 285.000 | 23,297 | XXX | 23,610 | | | | | | | 23,610 | | (313) | (313) | 371 | XXX | |
| 682680103 | ONEOK ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 9,060.000 | 530,341 | XXX | 552,771 | | | | | | | 552,771 | | (22,430) | (22,430) | 8,652 | XXX | |
| 68268W103 | ONEMAIN HOLDINGS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,075.000 | 40,502 | XXX | 39,462 | 16,655 | 2,255 | | | 2,255 | | 39,462 | | 1,040 | 1,040 | 1,575 | XXX | |
| 68404L201 | OPTION CARE HEALTH ORD | | 05/23/2023 | MORGAN STANLEY CO | 295.000 | 8,385 | XXX | 8,918 | 8,877 | 41 | | | 41 | | 8,918 | | (532) | (532) | | XXX | |
| 68622D106 | ORIGIN MATERIALS CL A ORD | | 05/23/2023 | UBS SECURITIES LLC | 40.000 | 184 | XXX | 207 | 184 | 23 | | | 23 | | 207 | | (24) | (24) | | XXX | |
| 68622V106 | ORGANON ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 7,950.000 | 163,983 | XXX | 236,616 | | | | | | | 236,616 | | (72,633) | (72,633) | 4,452 | XXX | |
| 686688102 | ORMAT TECH ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 135.000 | 11,402 | XXX | 11,276 | | | | | | | 11,276 | | 126 | 126 | 32 | XXX | |
| 689648103 | OTTER TAIL ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,090.000 | 84,363 | XXX | 77,611 | | | | | | | 77,611 | | 6,752 | 6,752 | 477 | XXX | |
| 68989M202 | OUSTER CL A ORD | | 06/28/2023 | JP MORGAN SECURITIES LLC | 937.000 | 4,838 | XXX | 12,034 | 6,403 | 3,892 | | | 3,892 | | 12,034 | | (7,196) | (7,196) | | XXX | |
| 690742101 | OWENS CORNIING ORD | | 06/28/2023 | UBS SECURITIES LLC | 795.000 | 101,405 | XXX | 61,638 | 67,814 | (6,175) | | | (6,175) | | 61,638 | | 39,767 | 39,767 | 827 | XXX | |
| 69318J100 | PC CONNECTION ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 790.000 | 35,430 | XXX | 35,323 | 37,051 | (1,728) | | | (1,728) | | 35,323 | | 106 | 106 | 126 | XXX | |
| 69336V101 | PGT INNOVATIONS ORD | | 05/23/2023 | UBS SECURITIES LLC | 15.000 | 379 | XXX | 343 | | | | | | | 343 | | 37 | 37 | | XXX | |
| 69343T107 | PJT PARTNERS CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,000.000 | 70,210 | XXX | 75,934 | 73,690 | 2,244 | | | 2,244 | | 75,934 | | (5,724) | (5,724) | 500 | XXX | |
| 693475105 | PNC FINANCIAL SERVICES GROUP ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 865.000 | 105,085 | XXX | 138,824 | 105,820 | 2,098 | | | 2,098 | | 138,824 | | (33,738) | (33,738) | 2,303 | XXX | |
| 69349H107 | PNM RESOURCES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 9,865.000 | 451,511 | XXX | 479,635 | | | | | | | 479,635 | | (28,125) | (28,125) | 3,625 | XXX | |
| 693506107 | PPG INDUSTRIES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,320.000 | 182,355 | XXX | 175,191 | | | | | | | 175,191 | | 7,164 | 7,164 | 1,637 | XXX | |
| 69351T106 | PPL ORD | | 03/28/2023 | UBS SECURITIES LLC | | | XXX | | | | | | | | | | | | 2,906 | XXX | |
| 693718108 | PACCAR ORD | | 05/23/2023 | MORGAN STANLEY CO | 2,195.000 | 156,073 | XXX | 156,329 | | | | | | | 156,329 | | (256) | (256) | 549 | XXX | |
| 69608A108 | PALANTIR TECHNOLOGIES CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 2,740.000 | 35,371 | XXX | 23,865 | 17,591 | 6,274 | | | 6,274 | | 23,865 | | 11,507 | 11,507 | | XXX | |
| 697435105 | PALO ALTO NETWORKS ORD | | 06/28/2023 | UBS SECURITIES LLC | 295.000 | 74,574 | XXX | 55,057 | | | | | | | 55,057 | | 19,517 | 19,517 | | XXX | |
| 698813102 | PAPA JOHNS INTERNATIONAL ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 475.000 | 35,332 | XXX | 40,068 | 26,751 | 1,941 | | | 1,941 | | 40,068 | | (4,737) | (4,737) | 336 | XXX | |
| 69913P105 | PARAGON 28 ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 550.000 | 10,100 | XXX | 9,757 | 10,511 | (754) | | | (754) | | 9,757 | | 343 | 343 | | XXX | |
| 700517105 | PARK HOTELS RESORTS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 70.000 | 926 | XXX | 1,054 | 825 | 229 | | | 229 | | 1,054 | | (128) | (128) | 28 | XXX | |
| 701094104 | PARKER HANNIFIN ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,095.000 | 360,008 | XXX | 346,674 | 318,645 | 28,029 | | | 28,029 | | 346,674 | | 13,334 | 13,334 | 3,077 | XXX | |
| 703343103 | PATRICK INDUSTRIES ORD | | 06/28/2023 | Various | 940.000 | 72,008 | XXX | 51,480 | 56,964 | (5,484) | | | (5,484) | | 51,480 | | 20,528 | 20,528 | 747 | XXX | |
| 703395103 | PATTERSON COMPANIES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 10,495.000 | 306,094 | XXX | 297,948 | 103,991 | 13,164 | | | 13,164 | | 297,948 | | 8,146 | 8,146 | 3,693 | XXX | |
| 704326107 | PAYCHEX ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 5,155.000 | 561,102 | XXX | 564,111 | 164,095 | (34,299) | | | (34,299) | | 564,111 | | (3,010) | (3,010) | 7,953 | XXX | |
| 70438V106 | PAYLOCITY HOLDING ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 140.000 | 24,280 | XXX | 29,033 | 27,196 | 1,837 | | | 1,837 | | 29,033 | | (4,753) | (4,753) | | XXX | |
| 70450Y103 | PAYPAL HOLDINGS ORD | | 06/28/2023 | Various | 7,615.000 | 501,668 | XXX | 576,676 | 542,340 | 34,336 | | | 34,336 | | 576,676 | | (75,009) | (75,009) | | XXX | |
| 70959W103 | PENSKE AUTOMOTIVE GROUP VTG ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,555.000 | 251,780 | XXX | 204,925 | 12,068 | (3,053) | | | (3,053) | | 204,925 | | 46,855 | 46,855 | 1,090 | XXX | |
| 714046109 | REVVITY ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 410.000 | 49,321 | XXX | 52,600 | | | | | | | 52,600 | | (3,279) | (3,279) | 29 | XXX | |
| 71601V105 | PETCO HEALTH AND WELLNESS C CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,170.000 | 11,806 | XXX | 11,320 | 11,092 | 229 | | | 229 | | 11,320 | | 486 | 486 | | XXX | |
| 716382106 | PETMED EXPRESS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 785.000 | 11,410 | XXX | 17,327 | | | | | | | 17,327 | | (5,918) | (5,918) | 236 | XXX | |
| 717081103 | PFIZER ORD | | 05/23/2023 | UBS SECURITIES LLC | 15,155.000 | 576,711 | XXX | 789,147 | 776,542 | 12,604 | | | 12,604 | | 789,147 | | (212,435) | (212,435) | 12,427 | XXX | |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in 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 | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 718172109 | PHILIP MORRIS INTERNATIONAL ORD | | 03/28/2023 | NATIONAL FINL SVCS CORP, | | | XXX | | | | | | | | | | | | 6,414 | XXX | |
| 718546104 | PHILLIPS 66 ORD | | 06/28/2023 | MORGAN STANLEY CO | 3,510.000 | 328,919 | XXX | 333,446 | 365,113 | (31,864) | | | (31,864) | | 333,446 | | (4,527) | (4,527) | 7,371 | XXX | |
| 71944F106 | PHREESIA ORD | | 05/23/2023 | MORGAN STANLEY CO | 20.000 | 630 | XXX | 363 | 647 | (285) | | | (285) | | 363 | | 267 | 267 | | XXX | |
| 723484101 | PINNACLE WEST ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 10,500.000 | 815,287 | XXX | 814,517 | | | | | | | 814,517 | | 770 | 770 | 9,083 | XXX | |
| 72352L106 | PINTEREST CL A ORD | | 06/28/2023 | UBS SECURITIES LLC | 5,340.000 | 149,489 | XXX | 108,026 | 129,655 | (21,629) | | | (21,629) | | 108,026 | | 41,463 | 41,463 | | XXX | |
| 729640102 | PLYMOUTH INDUSTRIAL REIT ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 55.000 | 1,207 | XXX | 1,117 | 1,055 | 62 | | | 62 | | 1,117 | | 89 | 89 | 24 | XXX | |
| 73642K106 | PORTILLO S CL A ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 90.000 | 1,903 | XXX | 1,672 | 1,469 | 203 | | | 203 | | 1,672 | | 231 | 231 | | XXX | |
| 73939C106 | POWERSCHOOL HOLDINGS CL A ORD | | 06/28/2023 | UBS SECURITIES LLC | 430.000 | 8,155 | XXX | 5,461 | 9,924 | (4,463) | | | (4,463) | | 5,461 | | 2,693 | 2,693 | | XXX | |
| 741511109 | PRICESMART ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 5.000 | 368 | XXX | 367 | 304 | 63 | | | 63 | | 367 | | 2 | 2 | 2 | XXX | |
| 74164F103 | PRIMORIS SERVICES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,145.000 | 34,753 | XXX | 27,853 | | | | | | | 27,853 | | 6,900 | 6,900 | 69 | XXX | |
| 742718109 | PROCTER & GAMBLE ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 6,640.000 | 982,944 | XXX | 902,527 | 1,006,358 | (103,832) | | | (103,832) | | 902,527 | | 80,417 | 80,417 | 12,311 | XXX | |
| 74340E103 | PROGYNY ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 440.000 | 17,016 | XXX | 14,103 | 13,706 | 397 | | | 397 | | 14,103 | | 2,913 | 2,913 | | XXX | |
| 74349U108 | PROMETHEUS BIOSCIENCES ORD | | 06/20/2023 | CORPORATE REORGANIZATIONS | 1,080.000 | 216,000 | XXX | 92,075 | 78,100 | (59,564) | | | (59,564) | | 92,075 | | 123,925 | 123,925 | | XXX | |
| 743606105 | PROSPERITY BANCSHARES ORD | | 03/28/2023 | MORGAN STANLEY CO | | | XXX | | | | | | | | | | | | 162 | XXX | |
| 74374N102 | PROVENTION BIO ORD | | 04/27/2023 | CORPORATE REORGANIZATIONS | | 33,240 | XXX | | | | | | | | | | 33,240 | 33,240 | | XXX | |
| 74386T105 | PROVIDENT FINANCIAL SERVICES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 15.000 | 248 | XXX | 345 | 320 | 25 | | | 25 | | 345 | | (97) | (97) | 7 | XXX | |
| 744320102 | PRUDENTIAL FINANCIAL ORD | | 06/28/2023 | Various | 14,270.000 | 1,192,760 | XXX | 1,453,585 | | | | | | | 1,453,585 | | (260,825) | (260,825) | 35,675 | XXX | |
| 74467Q103 | PUBMATIC CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,000.000 | 17,351 | XXX | 16,691 | 8,006 | 2,477 | | | 2,477 | | 16,691 | | 659 | 659 | | XXX | |
| 745867101 | PULTEGROUP ORD | | 03/28/2023 | MORGAN STANLEY CO | | | XXX | | | | | | | | | | | | 774 | XXX | |
| 747316107 | QUAKER HOUGHTON ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 145.000 | 28,940 | XXX | 22,678 | 24,201 | (1,522) | | | (1,522) | | 22,678 | | 6,261 | 6,261 | 126 | XXX | |
| 74762E102 | QUANTA SERVICES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 120.000 | 20,194 | XXX | 15,768 | 17,100 | (1,332) | | | (1,332) | | 15,768 | | 4,425 | 4,425 | 19 | XXX | |
| 74766Q101 | QUANTERIX ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 755.000 | 16,950 | XXX | 12,732 | 10,457 | 2,275 | | | 2,275 | | 12,732 | | 4,218 | 4,218 | | XXX | |
| 74834L100 | QUEST DIAGNOSTICS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 240.000 | 34,040 | XXX | 33,598 | | | | | | | 33,598 | | 442 | 442 | 170 | XXX | |
| 74935Q107 | RB GLOBAL ORD | C | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,075.000 | 121,455 | XXX | 115,713 | | | | | | | 115,713 | | 5,742 | 5,742 | 420 | XXX | |
| 749527107 | REV GROUP ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 835.000 | 10,991 | XXX | 10,236 | 10,538 | (301) | | | (301) | | 10,236 | | 755 | 755 | 84 | XXX | |
| 749607107 | RLI ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 140.000 | 18,661 | XXX | 18,531 | 18,378 | 153 | | | 153 | | 18,531 | | 130 | 130 | 74 | XXX | |
| 749660106 | RPC ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 335.000 | 2,498 | XXX | 3,129 | 2,978 | 150 | | | 150 | | 3,129 | | (631) | (631) | 27 | XXX | |
| 74967R106 | RMR GROUP CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 6,450.000 | 144,136 | XXX | 169,132 | 21,385 | 1,031 | | | 1,031 | | 169,132 | | (24,997) | (24,997) | 2,883 | XXX | |
| 74967X103 | RH ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 64.000 | 16,427 | XXX | 18,403 | 7,749 | 43 | | | 43 | | 18,403 | | (1,976) | (1,976) | | XXX | |
| 749685103 | RPM ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 4,255.000 | 338,099 | XXX | 359,602 | | | | | | | 359,602 | | (21,502) | (21,502) | 1,787 | XXX | |
| 74971D101 | RPT REALTY ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 55.000 | 510 | XXX | 669 | 547 | 123 | | | 123 | | 669 | | (159) | (159) | 15 | XXX | |
| 751212101 | RALPH LAUREN CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,220.000 | 271,026 | XXX | 256,704 | | | | | | | 256,704 | | 14,322 | 14,322 | 1,504 | XXX | |
| 75134P303 | RAMACO RESOURCES CL A ORD | | 06/22/2023 | Unknown | 5,530.000 | 58,567 | XXX | 58,567 | 44,214 | 9,861 | | | 9,861 | | 58,567 | | | | 1,320 | XXX | |
| 75513E101 | RAYTHEON TECHNOLOGIES ORD | | 06/28/2023 | Various | 2,865.000 | 273,943 | XXX | 285,829 | 289,136 | (3,307) | | | (3,307) | | 285,829 | | (11,886) | (11,886) | 3,266 | XXX | |
| 75524B104 | RBC BEARINGS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 385.000 | 83,157 | XXX | 71,933 | 80,600 | (8,667) | | | (8,667) | | 71,933 | | 11,224 | 11,224 | | XXX | |
| 75574U101 | READY CAPITAL ORD | | 05/31/2023 | Not Available | 0.910 | 9 | XXX | 13 | 10 | 3 | | | 3 | | 13 | | (4) | (4) | 1 | XXX | |
| 75629V104 | RECURSION PHARMACEUTICALS CL A ORD | | 05/23/2023 | UBS SECURITIES LLC | 2,265.000 | 20,169 | XXX | 13,752 | 17,463 | (3,711) | | | (3,711) | | 13,752 | | 6,416 | 6,416 | | XXX | |
| 75737F108 | REDFIN ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 265.000 | 2,596 | XXX | 2,638 | 1,124 | 1,515 | | | 1,515 | | 2,638 | | (42) | (42) | | XXX | |
| 758750103 | REGAL REXNORD ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 345.000 | 52,428 | XXX | 44,267 | 41,393 | 2,874 | | | 2,874 | | 44,267 | | 8,161 | 8,161 | 242 | XXX | |
| 758849103 | REGENCY CENTERS REIT ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,315.000 | 76,437 | XXX | 82,318 | 82,188 | 130 | | | 130 | | 82,318 | | (5,881) | (5,881) | 1,710 | XXX | |
| 75886F107 | REGENERON PHARMACEUTICALS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 110.000 | 82,341 | XXX | 72,673 | 79,364 | (6,691) | | | (6,691) | | 72,673 | | 9,668 | 9,668 | | XXX | |
| 7591EP100 | REGIONS FINANCIAL ORD | | 03/28/2023 | MORGAN STANLEY CO | | | XXX | | | | | | | | | | | | 1,330 | XXX | |
| 759351604 | REINSURANCE GROUP OF AMER ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,940.000 | 284,027 | XXX | 255,213 | | | | | | | 255,213 | | 28,814 | 28,814 | 1,552 | XXX | |
| 75960P104 | REMITLY GLOBAL ORD | | 06/28/2023 | Various | 840.000 | 15,785 | XXX | 9,201 | 9,618 | (417) | | | (417) | | 9,201 | | 6,585 | 6,585 | | XXX | |
| 76009N100 | UPBOUND GROUP ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,230.000 | 69,901 | XXX | 59,666 | 50,287 | 9,380 | | | 9,380 | | 59,666 | | 10,234 | 10,234 | 1,516 | XXX | |
| 76029N106 | REPLIMUNE GROUP ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,395.000 | 32,895 | XXX | 20,435 | 37,944 | (17,509) | | | (17,509) | | 20,435 | | 12,460 | 12,460 | | XXX | |
| 760759100 | REPUBLIC SERVICES ORD | | 06/28/2023 | MORGAN STANLEY CO | 2,375.000 | 353,503 | XXX | 310,006 | | | | | | | 310,006 | | 43,497 | 43,497 | 1,176 | XXX | |
| 761152107 | RESMED ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 520.000 | 116,126 | XXX | 111,481 | 42,250 | 1,680 | | | 1,680 | | 111,481 | | 4,645 | 4,645 | 318 | XXX | |
| 76156B107 | REVOLVE GROUP CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 5.000 | 84 | XXX | 148 | 111 | 36 | | | 36 | | 148 | | (63) | (63) | | XXX | |
| 76169C100 | REXFORD INDUSTRIAL REALTY REIT ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 5.000 | 271 | XXX | 320 | 273 | 47 | | | 47 | | 320 | | (49) | (49) | 3 | XXX | |
| 76171L106 | REYNOLDS CONSUMER PRODUCTS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 11,240.000 | 310,405 | XXX | 334,220 | 98,035 | 1,037 | | | 1,037 | | 334,220 | | (23,816) | (23,816) | 4,842 | XXX | |
| 76680R206 | RINGCENTRAL CL A ORD | | 05/23/2023 | MORGAN STANLEY CO | 885.000 | 28,253 | XXX | 46,696 | 31,329 | 15,367 | | | 15,367 | | 46,696 | | (18,443) | (18,443) | | XXX | |
| 770700102 | ROBINHOOD MARKETS CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 710.000 | 6,161 | XXX | 5,966 | 5,779 | 187 | | | 187 | | 5,966 | | 194 | 194 | | XXX | |
| 771049103 | ROBLOX CL A ORD | | 06/28/2023 | Various | 110.000 | 4,402 | XXX | 4,398 | 3,131 | 1,267 | | | 1,267 | | 4,398 | | 4 | 4 | | XXX | |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in 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 | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 77313F106 | ROCKET PHARMACEUTICALS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,180.000 | 45,745 | XXX | 25,892 | 42,663 | (16,771) | | | (16,771) | | 25,892 | | 19,853 | 19,853 | | XXX | |
| 775133101 | ROGERS ORD | | 05/23/2023 | MORGAN STANLEY CO | 35.000 | 5,541 | XXX | 5,307 | | | | | | | 5,307 | | 234 | 234 | | XXX | |
| 77543R102 | ROKU CL A ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 290.000 | 16,347 | XXX | 24,676 | 11,803 | 12,873 | | | 12,873 | | 24,676 | | (8,329) | (8,329) | | XXX | |
| 775711104 | ROLLINS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 3,200.000 | 129,006 | XXX | 117,930 | | | | | | | 117,930 | | 11,076 | 11,076 | 416 | XXX | |
| 77634L105 | R1 RCM ORD | | 06/28/2023 | Various | 8,370.000 | 147,936 | XXX | 151,508 | 47,304 | 44,829 | | | 44,829 | | 151,508 | | (3,572) | (3,572) | | XXX | |
| 776696106 | ROPER TECHNOLOGIES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 355.000 | 159,741 | XXX | 146,156 | 153,392 | (7,236) | | | (7,236) | | 146,156 | | 13,585 | 13,585 | 485 | XXX | |
| 778296103 | ROSS STORES ORD | | 06/28/2023 | Various | 3,190.000 | 342,244 | XXX | 364,337 | 326,157 | (5,643) | | | (5,643) | | 364,337 | | (22,092) | (22,092) | 1,948 | XXX | |
| 780287108 | ROYAL GOLD ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 120.000 | 15,311 | XXX | 15,121 | | | | | | | 15,121 | | 190 | 190 | 45 | XXX | |
| 783332109 | RUTHS HOSPITALITY GROUP ORD | | 06/16/2023 | CORPORATE REORGANIZATIONS | 3,930.000 | 84,495 | XXX | 77,458 | 15,403 | 2,945 | | | 2,945 | | 77,458 | | 7,037 | 7,037 | 318 | XXX | |
| 783549108 | RYDER SYSTEM ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 365.000 | 30,336 | XXX | 26,026 | 30,503 | (4,477) | | | (4,477) | | 26,026 | | 4,310 | 4,310 | 453 | XXX | |
| 78377T107 | RYMAN HOSPITALITY PROP REIT ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 15.000 | 1,359 | XXX | 1,347 | 1,227 | 120 | | | 120 | | 1,347 | | 13 | 13 | 15 | XXX | |
| 78410G104 | SBA COMMUNICATIONS CL A REIT ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 55.000 | 13,014 | XXX | 14,286 | 15,417 | (1,131) | | | (1,131) | | 14,286 | | (1,272) | (1,272) | 47 | XXX | |
| 784305104 | SJW GROUP ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 375.000 | 28,513 | XXX | 28,295 | | | | | | | 28,295 | | 218 | 218 | 143 | XXX | |
| 78442P106 | SLM ORD | | 06/28/2023 | UBS SECURITIES LLC | 4,375.000 | 70,763 | XXX | 72,044 | 40,338 | 3,789 | | | 3,789 | | 72,044 | | (1,281) | (1,281) | 963 | XXX | |
| 78454L100 | SM ENERGY ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 75.000 | 2,115 | XXX | 2,066 | | | | | | | 2,066 | | 48 | 48 | 11 | XXX | |
| 78463M107 | SPS COMMERCE ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 830.000 | 156,424 | XXX | 88,964 | 106,597 | (17,633) | | | (17,633) | | 88,964 | | 67,459 | 67,459 | | XXX | |
| 78646V107 | SAFEHOLD ORD WI | | 04/04/2023 | Not Available | 0.800 | 23 | XXX | 36 | | | | | | | 36 | | (13) | (13) | | XXX | |
| 78709Y105 | SAIA ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 810.000 | 277,321 | XXX | 160,653 | 169,841 | (9,188) | | | (9,188) | | 160,653 | | 116,668 | 116,668 | | XXX | |
| 79466L302 | SALESFORCE ORD | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 4,620.000 | 975,912 | XXX | 1,064,046 | 612,566 | 451,480 | | | 451,480 | | 1,064,046 | | (88,134) | (88,134) | | XXX | |
| 806857108 | SCHLUMBERGER ORD | | 02/24/2023 | NATIONAL FINL SVCS CORP, | | | XXX | | | | | | | | | | | | 1,124 | XXX | |
| 807066105 | SCHOLASTIC ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,050.000 | 44,727 | XXX | 33,782 | | | | | | | 33,782 | | 10,945 | 10,945 | 210 | XXX | |
| 80810D103 | SCHRODINGER ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 285.000 | 10,977 | XXX | 7,356 | 5,327 | 2,029 | | | 2,029 | | 7,356 | | 3,622 | 3,622 | | XXX | |
| 808513105 | CHARLES SCHWAB ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 4,270.000 | 225,399 | XXX | 273,254 | 355,520 | (82,267) | | | (82,267) | | 273,254 | | (47,855) | (47,855) | 2,135 | XXX | |
| 808541106 | MATIV HOLDINGS ORD | | 06/28/2023 | Various | 2,115.000 | 34,986 | XXX | 42,547 | 44,204 | (1,657) | | | (1,657) | | 42,547 | | (7,561) | (7,561) | 1,104 | XXX | |
| 808625107 | SCIENCE APPLICATIONS INTERNATIAL ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 875.000 | 85,782 | XXX | 93,174 | | | | | | | 93,174 | | (7,392) | (7,392) | 324 | XXX | |
| 81282V100 | SEAWORLD ENTERTAINMENT ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 855.000 | 47,750 | XXX | 46,451 | 45,751 | 699 | | | 699 | | 46,451 | | 1,300 | 1,300 | | XXX | |
| 81617J301 | SELECT WATER SOLUTIONS CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 90.000 | 701 | XXX | 763 | 832 | (69) | | | (69) | | 763 | | (62) | (62) | 9 | XXX | |
| 81619Q105 | SELECT MEDICAL HOLDINGS ORD | | 06/28/2023 | Various | 1,750.000 | 54,035 | XXX | 42,596 | 43,453 | (856) | | | (856) | | 42,596 | | 11,439 | 11,439 | 438 | XXX | |
| 816300107 | SELECTIVE INSURANCE GROUP ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,080.000 | 109,691 | XXX | 100,119 | | | | | | | 100,119 | | 9,572 | 9,572 | 324 | XXX | |
| 816851109 | SEMPRA ORD | | 06/28/2023 | Various | 545.000 | 78,977 | XXX | 86,969 | 84,224 | 2,744 | | | 2,744 | | 86,969 | | (7,991) | (7,991) | 1,784 | XXX | |
| 81725T100 | SENSIENT TECH ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 2,930.000 | 216,232 | XXX | 227,225 | | | | | | | 227,225 | | (10,993) | (10,993) | 2,181 | XXX | |
| 81727U105 | SENSEONICS ORD | | 06/28/2023 | JP MORGAN SECURITIES LLC | 14,910.000 | 10,978 | XXX | 17,518 | 15,357 | 2,160 | | | 2,160 | | 17,518 | | (6,540) | (6,540) | | XXX | |
| 81762P102 | SERVICENOW ORD | | 06/28/2023 | Various | 205.000 | 111,303 | XXX | 96,500 | 79,595 | 16,904 | | | 16,904 | | 96,500 | | 14,803 | 14,803 | | XXX | |
| 819047101 | SHAKE SHACK CL A ORD | | 05/23/2023 | UBS SECURITIES LLC | 185.000 | 12,274 | XXX | 9,019 | 7,683 | 1,336 | | | 1,336 | | 9,019 | | 3,254 | 3,254 | | XXX | |
| 82452J109 | SHIFT4 PAYMENTS CL A ORD | | 05/23/2023 | MORGAN STANLEY CO | 100.000 | 6,749 | XXX | 5,783 | | | | | | | 5,783 | | 966 | 966 | | XXX | |
| 82489T104 | SHOCKWAVE MEDICAL ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,395.000 | 402,789 | XXX | 230,736 | 286,826 | (56,090) | | | (56,090) | | 230,736 | | 172,053 | 172,053 | | XXX | |
| 82489W107 | SHOALS TECHNOLOGIES GROUP CL A ORD | | 05/23/2023 | MORGAN STANLEY CO | 125.000 | 3,033 | XXX | 1,966 | 3,084 | (1,117) | | | (1,117) | | 1,966 | | 1,067 | 1,067 | | XXX | |
| 825704109 | SI BONE ORD | | 05/23/2023 | MORGAN STANLEY CO | 80.000 | 2,136 | XXX | 1,196 | 1,088 | 108 | | | 108 | | 1,196 | | 939 | 939 | | XXX | |
| 82671G100 | SIGNIFY HEALTH CL A ORD | | 03/30/2023 | Adjustment | 940.000 | 28,670 | XXX | 27,051 | 6,019 | (16) | | | (16) | | 27,051 | | 1,619 | 1,619 | | XXX | |
| 826917106 | SIGA TECHNOLOGIES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 14,420.000 | 72,306 | XXX | 108,194 | 34,077 | 14,013 | | | 14,013 | | 108,194 | | (35,888) | (35,888) | 6,489 | XXX | |
| 828806109 | SIMON PROP GRP REIT ORD | | 06/28/2023 | Various | 1,295.000 | 141,281 | XXX | 126,347 | 152,137 | (25,790) | | | (25,790) | | 126,347 | | 14,934 | 14,934 | 3,830 | XXX | |
| 829226109 | SINCLAIR BROADCAST GROUP CL A ORD | | 06/01/2023 | NATIONAL FINL SVCS CORP, | 3,295.000 | 59,555 | XXX | 61,528 | 51,105 | 10,422 | | | 10,422 | | 61,528 | | (1,973) | (1,973) | 1,419 | XXX | |
| 82983N108 | SITIO ROYALTIES CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 8,445.000 | 221,388 | XXX | 225,895 | 78,270 | (2,939) | | | (2,939) | | 225,895 | | (4,507) | (4,507) | 9,289 | XXX | |
| 83067L208 | SKILLZ CL A ORD | | 06/28/2023 | JP MORGAN SECURITIES LLC | 384.500 | 3,462 | XXX | 12,523 | 12,523 | 8,628 | | | 8,628 | | 12,523 | | (9,061) | (9,061) | | XXX | |
| 830830105 | SKYLINE CHAMPION ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 90.000 | 6,029 | XXX | 4,782 | 4,636 | 146 | | | 146 | | 4,782 | | 1,247 | 1,247 | | XXX | |
| 83125X103 | SLEEP NUMBER ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 10.000 | 196 | XXX | 391 | | | | | | | 391 | | (195) | (195) | | XXX | |
| 831865209 | A O SMITH ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 2,370.000 | 159,522 | XXX | 161,485 | | | | | | | 161,485 | | (1,963) | (1,963) | 711 | XXX | |
| 832696405 | JM SMUCKER ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 2,680.000 | 400,381 | XXX | 403,155 | | | | | | | 403,155 | | (2,774) | (2,774) | 5,294 | XXX | |
| 833034101 | SNAP ON ORD | | 06/28/2023 | Various | 555.000 | 155,087 | XXX | 142,440 | | | | | | | 142,440 | | 12,647 | 12,647 | 1,798 | XXX | |
| 833445109 | SNOWFLAKE CL A ORD | | 05/23/2023 | UBS SECURITIES LLC | 160.000 | 28,588 | XXX | 38,075 | 22,966 | 15,108 | | | 15,108 | | 38,075 | | (9,487) | (9,487) | | XXX | |
| 83545G102 | SONIC AUTOMOTIVE CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 690.000 | 33,967 | XXX | 31,516 | 33,996 | (2,481) | | | (2,481) | | 31,516 | | 2,452 | 2,452 | 556 | XXX | |
| 835495102 | SONOCO PRODUCTS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 2,794.000 | 170,502 | XXX | 172,620 | 4,796 | (324) | | | (324) | | 172,620 | | (2,118) | (2,118) | 2,794 | XXX | |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in 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 | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 83601L102 | SOTERA HEALTH COMPANY ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 300.000 | 4,370 | XXX | 5,185 | | | | | | | 5,185 | | (815) | (815) | | XXX | |
| 84265V105 | SOUTHERN COPPER ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 10,135.000 | 681,993 | XXX | 485,089 | 612,053 | (126,963) | | | (126,963) | | 485,089 | | 196,903 | 196,903 | 20,270 | XXX | |
| 84857L101 | SPIRE ORD | | 03/28/2023 | NATIONAL FINL SVCS CORP, | | | XXX | | | | | | | | | | | | 1,433 | XXX | |
| 848637104 | SPLUNK ORD | | 05/23/2023 | MORGAN STANLEY CO | 430.000 | 42,240 | XXX | 42,235 | 31,853 | 4,130 | | | 4,130 | | 42,235 | | 6 | 6 | | XXX | |
| 852234103 | BLOCK CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,770.000 | 114,310 | XXX | 137,374 | 111,227 | 26,147 | | | 26,147 | | 137,374 | | (23,063) | (23,063) | | XXX | |
| 85254J102 | STAG INDUSTRIAL REIT ORD | | 06/28/2023 | UBS SECURITIES LLC | 4,190.000 | 147,045 | XXX | 139,591 | 135,379 | 4,212 | | | 4,212 | | 139,591 | | 7,454 | 7,454 | 3,076 | XXX | |
| 85512G106 | STAR HOLDINGS ORD | | 04/10/2023 | Not Available | 0.820 | 16 | XXX | 28 | | | | | | | 28 | | (12) | (12) | | XXX | |
| 855244109 | STARBUCKS ORD | | 06/28/2023 | UBS SECURITIES LLC | 10,265.000 | 1,027,623 | XXX | 899,393 | 975,632 | (121,090) | | | (121,090) | | 899,393 | | 128,231 | 128,231 | 10,881 | XXX | |
| 85571B105 | STARWOOD PROPERTY REIT | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 160.000 | 2,806 | XXX | 3,421 | 2,933 | 488 | | | 488 | | 3,421 | | (615) | (615) | 154 | XXX | |
| 857477103 | STATE STREET ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,760.000 | 126,954 | XXX | 128,337 | 136,523 | (8,186) | | | (8,186) | | 128,337 | | (1,383) | (1,383) | 2,218 | XXX | |
| 858119100 | STEEL DYNAMICS ORD | | 06/28/2023 | UBS SECURITIES LLC | 2,255.000 | 240,414 | XXX | 233,443 | 80,114 | 5,355 | | | 5,355 | | 233,443 | | 6,971 | 6,971 | 929 | XXX | |
| 858912108 | STERICYCLE ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 10.000 | 437 | XXX | 474 | | | | | | | 474 | | (37) | (37) | | XXX | |
| 860630102 | STIFEL FINANCIAL ORD | | 06/28/2023 | UBS SECURITIES LLC | 1,855.000 | 107,755 | XXX | 120,632 | 68,877 | 6,718 | | | 6,718 | | 120,632 | | (12,877) | (12,877) | 1,336 | XXX | |
| 86333M108 | STRIDE ORD | | 05/23/2023 | MORGAN STANLEY CO | 35.000 | 1,452 | XXX | 1,369 | 1,095 | 274 | | | 274 | | 1,369 | | 83 | 83 | | XXX | |
| 863667101 | STRYKER ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,640.000 | 491,546 | XXX | 380,926 | 400,964 | (20,038) | | | (20,038) | | 380,926 | | 110,620 | 110,620 | 2,460 | XXX | |
| 864159108 | STURM RUGER ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 2,130.000 | 115,241 | XXX | 132,063 | 57,454 | 17,573 | | | 17,573 | | 132,063 | | (16,822) | (16,822) | 7,251 | XXX | |
| 86614U100 | SUMMIT MATERIALS CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 325.000 | 10,417 | XXX | 9,179 | | | | | | | 9,179 | | 1,238 | 1,238 | | XXX | |
| 86646P103 | SUMO LOGIC ORD | | 05/15/2023 | CORPORATE REORGANIZATIONS | 7,245.000 | 87,302 | XXX | 71,647 | 31,509 | (140) | | | (140) | | 71,647 | | 15,655 | 15,655 | | XXX | |
| 866674104 | SUN COMMUNITIES REIT ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 710.000 | 91,694 | XXX | 98,859 | 101,530 | (2,671) | | | (2,671) | | 98,859 | | (7,166) | (7,166) | 1,285 | XXX | |
| 86722A103 | SUNCOKE ENERGY ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 3,525.000 | 26,622 | XXX | 32,642 | | | | | | | 32,642 | | (6,020) | (6,020) | 564 | XXX | |
| 86745K104 | SUNNOVA ENERGY INTERNATIONAL ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 525.000 | 8,519 | XXX | 6,801 | 90 | 5 | | | 5 | | 6,801 | | 1,718 | 1,718 | | XXX | |
| 86881A100 | SURGERY PARTNERS ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 400.000 | 15,282 | XXX | 15,681 | 11,144 | 4,537 | | | 4,537 | | 15,681 | | (400) | (400) | | XXX | |
| 871607107 | SYNOPSYS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 75.000 | 31,943 | XXX | 27,171 | | | | | | | 27,171 | | 4,772 | 4,772 | | XXX | |
| 87162W100 | TD SYNNEX ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 1,220.000 | 110,348 | XXX | 112,043 | 35,516 | (1,419) | | | (1,419) | | 112,043 | | (1,695) | (1,695) | 558 | XXX | |
| 87165B103 | SYNCHRONY FINANCIAL ORD | | 05/23/2023 | MORGAN STANLEY CO | 8,930.000 | 273,117 | XXX | 252,510 | 42,718 | (5,092) | | | (5,092) | | 252,510 | | 20,608 | 20,608 | 2,353 | XXX | |
| 871829107 | SYSCO ORD | | 06/28/2023 | MORGAN STANLEY CO | 1,625.000 | 118,509 | XXX | 123,229 | | | | | | | 123,229 | | (4,719) | (4,719) | 796 | XXX | |
| 872540109 | TJX ORD | | 05/23/2023 | UBS SECURITIES LLC | 7,180.000 | 556,945 | XXX | 567,796 | 80,794 | 171 | | | 171 | | 567,796 | | (10,851) | (10,851) | 3,884 | XXX | |
| 872590104 | T MOBILE US ORD | | 06/28/2023 | UBS SECURITIES LLC | 535.000 | 73,652 | XXX | 67,370 | 74,900 | (7,530) | | | (7,530) | | 67,370 | | 6,282 | 6,282 | | XXX | |
| 875372203 | TANDEM DIABETES CARE ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 215.000 | 6,573 | XXX | 13,682 | 4,270 | 4,007 | | | 4,007 | | 13,682 | | (7,110) | (7,110) | | XXX | |
| 875465106 | TANGER FACTORY REIT ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 3,080.000 | 66,049 | XXX | 53,940 | 55,255 | (1,315) | | | (1,315) | | 53,940 | | 12,109 | 12,109 | 1,432 | XXX | |
| 876030107 | TAPESTRY ORD | | 06/28/2023 | Various | 9,770.000 | 416,561 | XXX | 311,072 | 372,042 | (60,970) | | | (60,970) | | 311,072 | | 105,489 | 105,489 | 5,024 | XXX | |
| 87612E106 | TARGET ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 1,215.000 | 181,944 | XXX | 192,563 | 181,084 | 11,480 | | | 11,480 | | 192,563 | | (10,619) | (10,619) | 2,624 | XXX | |
| 87901J105 | TEGNA ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 3,085.000 | 49,782 | XXX | 67,732 | 65,371 | 2,361 | | | 2,361 | | 67,732 | | (17,950) | (17,950) | 586 | XXX | |
| 879369106 | TELEFLEX ORD | | 05/23/2023 | MORGAN STANLEY CO | 115.000 | 28,133 | XXX | 27,814 | 11,233 | 118 | | | 118 | | 27,814 | | 319 | 319 | 78 | XXX | |
| 88023U101 | TEMPUR SEALY INTERNATIONAL ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 540.000 | 20,484 | XXX | 16,889 | 18,538 | (1,649) | | | (1,649) | | 16,889 | | 3,595 | 3,595 | 119 | XXX | |
| 88025U109 | 10X GENOMICS CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 215.000 | 11,463 | XXX | 10,856 | 7,835 | 3,021 | | | 3,021 | | 10,856 | | 607 | 607 | | XXX | |
| 88033G407 | TENET HEALTHCARE ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 665.000 | 47,397 | XXX | 44,218 | 32,445 | 11,772 | | | 11,772 | | 44,218 | | 3,180 | 3,180 | | XXX | |
| 88160R101 | TESLA ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 550.000 | 102,171 | XXX | 139,554 | 67,749 | 71,805 | | | 71,805 | | 139,554 | | (37,383) | (37,383) | | XXX | |
| 88162G103 | TETRA TECH ORD | | 06/28/2023 | Various | 305.000 | 43,492 | XXX | 41,224 | 44,283 | (3,059) | | | (3,059) | | 41,224 | | 2,268 | 2,268 | 149 | XXX | |
| 882508104 | TEXAS INSTRUMENTS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 6,530.000 | 1,110,466 | XXX | 1,122,667 | 189,177 | (18,454) | | | (18,454) | | 1,122,667 | | (12,201) | (12,201) | 9,517 | XXX | |
| 88331L108 | BEAUTY HEALTH COMPANY CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 340.000 | 3,520 | XXX | 3,833 | | | | | | | 3,833 | | (312) | (312) | | XXX | |
| 88339J105 | TRADE DESK CL A ORD | | 05/23/2023 | UBS SECURITIES LLC | 815.000 | 55,387 | XXX | 39,891 | 36,536 | 3,355 | | | 3,355 | | 39,891 | | 15,495 | 15,495 | | XXX | |
| 88339P101 | THE REALREAL ORD | | 06/28/2023 | JP MORGAN SECURITIES LLC | 7,680.000 | 13,827 | XXX | 24,963 | 9,600 | 15,363 | | | 15,363 | | 24,963 | | (11,136) | (11,136) | | XXX | |
| 883556102 | THERMO FISHER SCIENTIFIC ORD | | 06/28/2023 | Various | 1,940.000 | 992,443 | XXX | 895,958 | 1,068,339 | (172,381) | | | (172,381) | | 895,958 | | 96,486 | 96,486 | 1,261 | XXX | |
| 885160101 | THOR INDUSTRIES ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 705.000 | 69,050 | XXX | 63,756 | 9,059 | 811 | | | 811 | | 63,756 | | 5,295 | 5,295 | 371 | XXX | |
| 88579Y101 | 3M ORD | | 06/28/2023 | Various | 7,240.000 | 725,493 | XXX | 934,506 | 858,028 | 66,491 | | | 66,491 | | 934,506 | | (209,013) | (209,013) | 21,720 | XXX | |
| 888787108 | TOAST CL A ORD | | 05/23/2023 | UBS SECURITIES LLC | 1,340.000 | 28,307 | XXX | 21,962 | 6,220 | (1,391) | | | (1,391) | | 21,962 | | 6,345 | 6,345 | | XXX | |
| 889478103 | TOLL BROTHERS ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 450.000 | 28,696 | XXX | 26,250 | | | | | | | 26,250 | | 2,446 | 2,446 | 95 | XXX | |
| 891092108 | TORO ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 210.000 | 21,021 | XXX | 23,315 | | | | | | | 23,315 | | (2,294) | (2,294) | 71 | XXX | |
| 893641100 | TRANSDIGM GROUP ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 170.000 | 148,598 | XXX | 106,141 | 107,041 | (899) | | | (899) | | 106,141 | | 42,457 | 42,457 | | XXX | |
| 89400J107 | TRANSUNION ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 498.000 | 36,008 | XXX | 42,446 | 28,262 | 14,185 | | | 14,185 | | 42,446 | | (6,438) | (6,438) | 105 | XXX | |
| 89422G107 | TRAVERE THERAPEUTICS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 10.000 | 170 | XXX | 235 | 210 | 26 | | | 26 | | 235 | | (65) | (65) | | XXX | |
| 894650100 | TREDEGAR ORD | | 03/28/2023 | NATIONAL FINL SVCS CORP, | | | XXX | | | | | | | | | | | | 46 | XXX | |
| 896239100 | TRIMBLE ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,996.000 | 96,932 | XXX | 113,985 | 100,918 | 13,067 | | | 13,067 | | 113,985 | | (17,053) | (17,053) | | XXX | |
| 896522109 | TRINITY INDUSTRIES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 815.000 | 17,456 | XXX | 20,239 | 24,100 | (3,860) | | | (3,860) | | 20,239 | | (2,783) | (2,783) | 424 | XXX | |

# SCHEDULE D - PART 4

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Disposal Date | 5<br>Name of Purchaser | 6<br>Number of Shares of Stock | 7<br>Consideration | 8<br>Par Value | 9<br>Actual Cost | 10<br>Prior Year Book/ Adjusted Carrying Value | Change in Book/Adjusted Carrying Value<br>11<br>Unrealized Valuation Increase/ (Decrease) | 12<br>Current Year's (Amortization)/ Accretion | 13<br>Current Year's Other-Than-Temporary Impairment Recognized | 14<br>Total Change in B./A.C.V. (11 + 12 - 13) | 15<br>Total Foreign Exchange Change in B./A.C.V. | 16<br>Book/ Adjusted Carrying Value at Disposal Date | 17<br>Foreign Exchange Gain (Loss) on Disposal | 18<br>Realized Gain (Loss) on Disposal | 19<br>Total Gain (Loss) on Disposal | 20<br>Bond Interest/ Stock Dividends Received During Year | 21<br>Stated Contractual Maturity Date | 22<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 896945201 | TRIPADVISOR ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 225.000 | 3,635 | XXX | 4,235 | 4,046 | 190 | | | 190 | | 4,235 | | (600) | (600) | | XXX | |
| 89832Q109 | TRUIST FINANCIAL ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 7,665.000 | 235,674 | XXX | 383,963 | | | | | | | 383,963 | | (148,289) | (148,289) | 7,972 | XXX | |
| 90138F102 | TWILIO CL A ORD | | 05/23/2023 | UBS SECURITIES LLC | 790.000 | 47,000 | XXX | 162,267 | 38,678 | 123,589 | | | 123,589 | | 162,267 | | (115,267) | (115,267) | | XXX | |
| 902973304 | US BANCORP ORD | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 36,845.000 | 1,189,513 | XXX | 1,481,352 | 468,589 | 559 | | | 559 | | 1,481,352 | | (291,839) | (291,839) | 16,495 | XXX | |
| 90353T100 | UBER TECHNOLOGIES ORD | | 06/28/2023 | UBS SECURITIES LLC | 2,530.000 | 112,570 | XXX | 63,540 | 62,542 | 960 | | | 960 | | 63,540 | | 49,030 | 49,030 | | XXX | |
| 90984P303 | UNITED COMMUNITY BANKS ORD | | 03/28/2023 | NATIONAL FINL SVCS CORP, | | | XXX | | | | | | | | | | | | 7 | XXX | |
| 909907107 | UNITED BANKSHARES ORD | | 03/28/2023 | NATIONAL FINL SVCS CORP, | | | XXX | | | | | | | | | | | | 3,436 | XXX | |
| 910047109 | UNITED AIRLINES HOLDINGS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,760.000 | 84,245 | XXX | 88,375 | | | | | | | 88,375 | | (4,130) | (4,130) | | XXX | |
| 911363109 | UNITED RENTAL ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 305.000 | 104,187 | XXX | 138,797 | | | | | | | 138,797 | | (34,610) | (34,610) | 903 | XXX | |
| 913259107 | UNITIL ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 350.000 | 19,371 | XXX | 19,507 | | | | | | | 19,507 | | (135) | (135) | 142 | XXX | |
| 91332U101 | UNITY SOFTWARE ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 1,300.000 | 38,154 | XXX | 38,942 | | | | | | | 38,942 | | (788) | (788) | | XXX | |
| 913456109 | UNIVERSAL ORD | | 06/28/2023 | Various | 8,280.000 | 447,458 | XXX | 431,686 | | | | | | | 431,686 | | 15,772 | 15,772 | 6,541 | XXX | |
| 91529Y106 | UNUM ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 4,605.000 | 209,604 | XXX | 178,642 | | | | | | | 178,642 | | 30,962 | 30,962 | 1,520 | XXX | |
| 91680M107 | UPSTART HOLDINGS ORD | | 05/23/2023 | UBS SECURITIES LLC | 610.000 | 17,531 | XXX | 14,228 | 6,134 | 5,460 | | | 5,460 | | 14,228 | | 3,303 | 3,303 | | XXX | |
| 91822J202 | VBI VACCINES INC. | | 06/28/2023 | JP MORGAN SECURITIES LLC | 41.000 | 74 | XXX | 1,135 | 1,135 | 650 | | | 650 | | 1,135 | | (1,061) | (1,061) | | XXX | |
| 91879Q109 | VAIL RESORTS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 880.000 | 217,575 | XXX | 212,661 | 67,930 | 3,185 | | | 3,185 | | 212,661 | | 4,914 | 4,914 | 2,357 | XXX | |
| 91913Y100 | VALERO ENERGY ORD | | 06/28/2023 | Various | 1,550.000 | 175,216 | XXX | 153,638 | 162,635 | (45,274) | | | (45,274) | | 153,638 | | 21,578 | 21,578 | 2,889 | XXX | |
| 919794107 | VALLEY NATIONAL ORD | | 05/23/2023 | Various | 9,605.000 | 74,890 | XXX | 122,098 | 108,633 | 13,465 | | | 13,465 | | 122,098 | | (47,208) | (47,208) | 2,655 | XXX | |
| 920253101 | VALMONT INDS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 35.000 | 10,489 | XXX | 10,880 | | | | | | | 10,880 | | (391) | (391) | 21 | XXX | |
| 92047W101 | VALVOLINE ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,865.000 | 71,144 | XXX | 65,038 | | | | | | | 65,038 | | 6,105 | 6,105 | | XXX | |
| 92240M108 | VECTOR GROUP ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 2,795.000 | 33,420 | XXX | 36,567 | | | | | | | 36,567 | | (3,147) | (3,147) | 559 | XXX | |
| 92243G108 | VAXCYTE ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,285.000 | 66,132 | XXX | 30,831 | 61,616 | (30,785) | | | (30,785) | | 30,831 | | 35,301 | 35,301 | | XXX | |
| 922475108 | VEEVA SYSTEMS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 81.000 | 13,551 | XXX | 16,763 | 13,072 | 3,691 | | | 3,691 | | 16,763 | | (3,212) | (3,212) | | XXX | |
| 92337F107 | VERACYTE ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,710.000 | 45,495 | XXX | 30,327 | 40,578 | (10,252) | | | (10,252) | | 30,327 | | 15,168 | 15,168 | | XXX | |
| 92343V104 | VERIZON COMMUNICATIONS ORD | | 06/28/2023 | UBS SECURITIES LLC | 5,515.000 | 202,755 | XXX | 292,367 | 217,291 | 75,076 | | | 75,076 | | 292,367 | | (89,612) | (89,612) | 7,197 | XXX | |
| 923454102 | VERITIV ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 5.000 | 597 | XXX | 642 | 609 | 33 | | | 33 | | 642 | | (44) | (44) | 6 | XXX | |
| 92346J108 | VERICEL ORD | | 05/23/2023 | MORGAN STANLEY CO | 135.000 | 4,703 | XXX | 3,644 | 3,556 | 88 | | | 88 | | 3,644 | | 1,059 | 1,059 | | XXX | |
| 92536C103 | VERU ORD | | 06/28/2023 | JP MORGAN SECURITIES LLC | 1,700.000 | 1,895 | XXX | 9,100 | 8,976 | 124 | | | 124 | | 9,100 | | (7,205) | (7,205) | | XXX | |
| 92537N108 | VERTIV HOLDINGS CL A ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 630.000 | 10,316 | XXX | 5,798 | 8,606 | (2,808) | | | (2,808) | | 5,798 | | 4,518 | 4,518 | | XXX | |
| 92556H206 | PARAMOUNT GLOBAL CL B ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 2,745.000 | 40,947 | XXX | 89,365 | 46,336 | 43,030 | | | 43,030 | | 89,365 | | (48,418) | (48,418) | 1,571 | XXX | |
| 92556V106 | VIATRIS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 12,130.000 | 112,044 | XXX | 128,929 | 135,007 | (6,077) | | | (6,077) | | 128,929 | | (16,886) | (16,886) | 2,911 | XXX | |
| 925652109 | VICI PPTYS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 7,500.000 | 232,660 | XXX | 219,715 | 243,000 | (23,285) | | | (23,285) | | 219,715 | | 12,945 | 12,945 | 5,850 | XXX | |
| 92645B103 | VICTORY CAPITAL HOLDINGS CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 3,290.000 | 103,420 | XXX | 105,890 | 57,148 | 10,300 | | | 10,300 | | 105,890 | | (2,470) | (2,470) | 2,106 | XXX | |
| 927330209 | VINCO VENTURES ORD | | 06/28/2023 | JP MORGAN SECURITIES LLC | 171.000 | 217 | XXX | 3,972 | 3,972 | 2,387 | | | 2,387 | | 3,972 | | (3,755) | (3,755) | | XXX | |
| 92764N102 | VIR BIOTECHNOLOGY ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 250.000 | 6,682 | XXX | 6,411 | 6,328 | 83 | | | 83 | | 6,411 | | 271 | 271 | | XXX | |
| 928254101 | VIRTU FINANCIAL CL A ORD | | 05/23/2023 | MORGAN STANLEY CO | 951.000 | 17,151 | XXX | 21,369 | 19,410 | 1,960 | | | 1,960 | | 21,369 | | (4,219) | (4,219) | 228 | XXX | |
| 92826C839 | VISA CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 2,140.000 | 481,944 | XXX | 470,735 | 34,904 | (1,214) | | | (1,214) | | 470,735 | | 11,209 | 11,209 | 1,039 | XXX | |
| 928298108 | VISHAY INTERTECH ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 4,920.000 | 140,096 | XXX | 100,939 | 106,124 | (5,185) | | | (5,185) | | 100,939 | | 39,157 | 39,157 | 984 | XXX | |
| 92846Q107 | THE VITA COCO COMPANY ORD | | 05/23/2023 | CITIGROUP GLOBAL MARKETS INC. | 105.000 | 2,419 | XXX | 2,084 | | | | | | | 2,084 | | 334 | 334 | | XXX | |
| 92854T100 | VIVID SEATS CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 20.000 | 158 | XXX | 160 | 146 | 14 | | | 14 | | 160 | | (2) | (2) | | XXX | |
| 929236107 | WD-40 ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 160.000 | 30,205 | XXX | 27,602 | | | | | | | 27,602 | | 2,602 | 2,602 | 133 | XXX | |
| 92936U109 | W P CAREY REIT ORD | | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 130.000 | 8,789 | XXX | 10,455 | 10,160 | 295 | | | 295 | | 10,455 | | (1,666) | (1,666) | 277 | XXX | |
| 92939U106 | WEC ENERGY GROUP ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 7,995.000 | 710,406 | XXX | 745,993 | | | | | | | 745,993 | | (35,587) | (35,587) | 7,784 | XXX | |
| 929566107 | WABASH NATL ORD | | 06/28/2023 | Various | 1,340.000 | 33,258 | XXX | 25,685 | 30,284 | (4,599) | | | (4,599) | | 25,685 | | 7,573 | 7,573 | 214 | XXX | |
| 931142103 | WALMART ORD | | 05/23/2023 | UBS SECURITIES LLC | 2,015.000 | 297,532 | XXX | 250,164 | 285,707 | (35,543) | | | (35,543) | | 250,164 | | 47,367 | 47,367 | 3,426 | XXX | |
| 931427108 | WALGREEN BOOTS ALLIANCE ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 7,275.000 | 210,945 | XXX | 269,852 | | | | | | | 269,852 | | (58,907) | (58,907) | 6,984 | XXX | |
| 93148P102 | WALKER & DUNLOP ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 750.000 | 55,520 | XXX | 78,037 | 58,860 | 19,177 | | | 19,177 | | 78,037 | | (22,517) | (22,517) | 945 | XXX | |
| 934423104 | WARNER BROS. DISCOVERY SRS A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,180.000 | 13,791 | XXX | 26,755 | 11,198 | 15,556 | | | 15,556 | | 26,755 | | (12,964) | (12,964) | | XXX | |
| 942622200 | WATSCO ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 730.000 | 237,008 | XXX | 210,685 | 148,393 | 21,762 | | | 21,762 | | 210,685 | | 26,323 | 26,323 | 3,246 | XXX | |
| 94419L101 | WAYFAIR CL A ORD | | 06/28/2023 | Various | 505.000 | 18,222 | XXX | 27,105 | 16,609 | 10,496 | | | 10,496 | | 27,105 | | (8,883) | (8,883) | | XXX | |
| 949746101 | WELLS FARGO ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,965.000 | 80,971 | XXX | 98,353 | 81,135 | 17,218 | | | 17,218 | | 98,353 | | (17,382) | (17,382) | 1,179 | XXX | |
| 950810101 | WESBANCO ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 25.000 | 623 | XXX | 852 | 925 | (73) | | | (73) | | 852 | | (229) | (229) | 4,015 | XXX | |
| 96145D105 | WESTROCK ORD | | 05/23/2023 | UBS SECURITIES LLC | 4,120.000 | 116,490 | XXX | 143,285 | 36,039 | 4,699 | | | 4,699 | | 143,285 | | (26,795) | (26,795) | 1,979 | XXX | |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in 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 | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 963320106 | WHIRLPOOL ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 1,780.000 | 245,685 | XXX | 297,911 | 132,265 | 34,694 | | | 34,694 | | 297,911 | | (52,226) | (52,226) | 6,230 | XXX | |
| 968223206 | JOHN WILEY SONS CL A ORD | | 05/23/2023 | MORGAN STANLEY CO | 10.000 | 368 | XXX | 475 | 401 | 75 | | | 75 | | 475 | | (107) | (107) | 7 | XXX | |
| 971378104 | WILLSCOT MOBILE MINI HOLDIN CL A ORD | | 05/23/2023 | UBS SECURITIES LLC | 480.000 | 21,672 | XXX | 24,112 | | | | | | | 24,112 | | (2,440) | (2,440) | | XXX | |
| 974637100 | WINNEBAGO INDS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 670.000 | 43,724 | XXX | 38,787 | 35,309 | 3,478 | | | 3,478 | | 38,787 | | 4,937 | 4,937 | 543 | XXX | |
| 97717P104 | WISDOMTREE ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 5,135.000 | 35,827 | XXX | 29,595 | | | | | | | 29,595 | | 6,232 | 6,232 | 154 | XXX | |
| 977852102 | WOLFSPEED ORD | | 05/23/2023 | UBS SECURITIES LLC | 175.000 | 8,298 | XXX | 15,404 | 12,082 | 3,322 | | | 3,322 | | 15,404 | | (7,106) | (7,106) | | XXX | |
| 98139A105 | WORKIVA CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 595.000 | 58,876 | XXX | 43,408 | 49,962 | (6,554) | | | (6,554) | | 43,408 | | 15,468 | 15,468 | | XXX | |
| 98419M100 | XYLEM ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 216.000 | 23,089 | XXX | 22,735 | | | | | | | 22,735 | | 354 | 354 | 71 | XXX | |
| 98421M106 | XEROX HOLDINGS ORD | | 06/28/2023 | UBS SECURITIES LLC | 3,750.000 | 53,566 | XXX | 56,113 | 19,272 | 1,034 | | | 1,034 | | 56,113 | | (2,547) | (2,547) | 1,268 | XXX | |
| 985817105 | YELP ORD | | 06/28/2023 | Various | 80.000 | 2,854 | XXX | 2,346 | 2,187 | 158 | | | 158 | | 2,346 | | 509 | 509 | | XXX | |
| 98943L107 | ZENTALIS PHARMACEUTICALS ORD | | 06/28/2023 | Various | 695.000 | 20,022 | XXX | 16,759 | 13,997 | 2,761 | | | 2,761 | | 16,759 | | 3,263 | 3,263 | | XXX | |
| 98954M200 | ZILLOW GROUP CL C ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 425.000 | 19,374 | XXX | 17,086 | 2,061 | 183 | | | 183 | | 17,086 | | 2,288 | 2,288 | | XXX | |
| 98956P102 | ZIMMER BIOMET HOLDINGS ORD | | 03/28/2023 | NATIONAL FINL SVCS CORP, | | | XXX | | | | | | | | | | | | 265 | XXX | |
| 98978V103 | ZOETIS CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 450.000 | 78,244 | XXX | 76,956 | 65,948 | 11,008 | | | 11,008 | | 76,956 | | 1,288 | 1,288 | 338 | XXX | |
| 98980B103 | ZIPRECRUITER CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 370.000 | 5,940 | XXX | 5,977 | 6,075 | (99) | | | (99) | | 5,977 | | (36) | (36) | | XXX | |
| 98980F104 | ZOOMINFO TECHNOLOGIES ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 875.000 | 21,645 | XXX | 32,141 | 26,346 | 5,795 | | | 5,795 | | 32,141 | | (10,497) | (10,497) | | XXX | |
| 98980G102 | ZSCALER ORD | | 05/23/2023 | MORGAN STANLEY CO | 145.000 | 18,565 | XXX | 22,283 | 16,226 | 6,058 | | | 6,058 | | 22,283 | | (3,719) | (3,719) | | XXX | |
| 98980L101 | ZOOM VIDEO COMMUNICATIONS CL A ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 110.000 | 7,383 | XXX | 13,247 | 7,451 | 5,795 | | | 5,795 | | 13,247 | | (5,863) | (5,863) | | XXX | |
| 98983L108 | ZURN ELKAY WATER SOLUTIONS ORD | | 05/23/2023 | UBS SECURITIES LLC | 160.000 | 3,621 | XXX | 4,612 | 3,384 | 1,228 | | | 1,228 | | 4,612 | | (990) | (990) | 22 | XXX | |
| 98983V106 | ZUORA CL A ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 15.000 | 161 | XXX | 152 | 95 | 57 | | | 57 | | 152 | | 9 | 9 | | XXX | |
| G0084W101 | ADIENT ORD | C | 05/23/2023 | MORGAN STANLEY CO | 25.000 | 889 | XXX | 890 | 867 | 22 | | | 22 | | 890 | | 0 | 0 | | XXX | |
| G0176J109 | ALLEGION ORD | C | 06/28/2023 | NATIONAL FINL SVCS CORP, | 545.000 | 64,393 | XXX | 62,067 | 57,367 | 4,700 | | | 4,700 | | 62,067 | | 2,326 | 2,326 | 491 | XXX | |
| G0250X107 | AMCOR ORD | C | 06/28/2023 | NATIONAL FINL SVCS CORP, | 36,550.000 | 364,839 | XXX | 441,280 | 209,259 | 2,788 | | | 2,788 | | 441,280 | | (76,441) | (76,441) | 8,955 | XXX | |
| G02602103 | AMDOCS ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 3,885.000 | 377,552 | XXX | 356,584 | 102,263 | (4,828) | | | (4,828) | | 356,584 | | 20,967 | 20,967 | 2,134 | XXX | |
| G0585R106 | ASSURED GUARANTY ORD | C | 05/23/2023 | NATIONAL FINL SVCS CORP, | 250.000 | 12,977 | XXX | 15,638 | | | | | | | 15,638 | | (2,662) | (2,662) | 140 | XXX | |
| G0692U109 | AXIS CAPITAL HOLDINGS ORD | C | 06/28/2023 | NATIONAL FINL SVCS CORP, | 7,880.000 | 412,890 | XXX | 439,898 | | | | | | | 439,898 | | (27,008) | (27,008) | 3,467 | XXX | |
| G1151C101 | ACCENTURE CL A ORD | C | 05/23/2023 | NATIONAL FINL SVCS CORP, | 820.000 | 238,192 | XXX | 218,557 | | | | | | | 218,557 | | 19,635 | 19,635 | 918 | XXX | |
| G29183103 | EATON ORD | C | 05/23/2023 | NATIONAL FINL SVCS CORP, | 2,005.000 | 346,925 | XXX | 269,171 | 314,685 | (45,514) | | | (45,514) | | 269,171 | | 77,754 | 77,754 | 3,449 | XXX | |
| G3323L100 | FABRINET ORD | C | 05/23/2023 | NATIONAL FINL SVCS CORP, | 70.000 | 6,832 | XXX | 6,086 | 8,975 | (2,889) | | | (2,889) | | 6,086 | | 746 | 746 | | XXX | |
| G36738105 | FRESH DEL MONTE PRODUCE ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 215.000 | 5,826 | XXX | 6,674 | | | | | | | 6,674 | | (848) | (848) | 75 | XXX | |
| G3922B107 | GENPACT ORD | C | 06/28/2023 | CITIGROUP GLOBAL MARKETS INC. | 100.000 | 3,668 | XXX | 4,361 | 4,632 | (271) | | | (271) | | 4,361 | | (693) | (693) | 28 | XXX | |
| G39637205 | GOLDEN OCEAN GROUP ORD | C | 06/28/2023 | UBS SECURITIES LLC | 3,505.000 | 25,847 | XXX | 32,436 | | | | | | | 32,436 | | (6,589) | (6,589) | 351 | XXX | |
| G4474Y214 | JANUS HENDERSON GROUP ORD | C | 05/23/2023 | NATIONAL FINL SVCS CORP, | 15,455.000 | 408,343 | XXX | 396,947 | 21,638 | 137 | | | 137 | | 396,947 | | 11,395 | 11,395 | 6,386 | XXX | |
| G54950103 | LINDE ORD | C | 06/28/2023 | NATIONAL FINL SVCS CORP, | 2,615.000 | 965,773 | XXX | 707,603 | | | | | | | 707,603 | | 258,170 | 258,170 | 5,667 | XXX | |
| G5960L103 | MEDTRONIC ORD | C | 03/28/2023 | UBS SECURITIES LLC | | | XXX | | | | | | | | | | | | 3,329 | XXX | |
| G6095L109 | APTIV ORD | C | 05/23/2023 | MORGAN STANLEY CO | 1,140.000 | 107,654 | XXX | 123,340 | 106,168 | 17,172 | | | 17,172 | | 123,340 | | (15,685) | (15,685) | | XXX | |
| G65431127 | NOBLE CORPORATION ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 90.000 | 3,525 | XXX | 3,454 | | | | | | | 3,454 | | 71 | 71 | | XXX | |
| G66721104 | NORWEGIAN CRUISE LINE HOLDINGS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 4,170.000 | 61,501 | XXX | 59,756 | 51,041 | 8,715 | | | 8,715 | | 59,756 | | 1,745 | 1,745 | | XXX | |
| G6674U108 | NOVOCURE ORD | C | 05/23/2023 | NATIONAL FINL SVCS CORP, | 155.000 | 12,458 | XXX | 12,300 | 11,369 | 931 | | | 931 | | 12,300 | | 158 | 158 | | XXX | |
| G6700G107 | NVENT ELECTRIC ORD | C | 05/23/2023 | UBS SECURITIES LLC | 570.000 | 23,860 | XXX | 23,697 | | | | | | | 23,697 | | 163 | 163 | 100 | XXX | |
| G72800108 | PROTHENA ORD | C | 05/23/2023 | NATIONAL FINL SVCS CORP, | 20.000 | 1,411 | XXX | 546 | 1,205 | (659) | | | (659) | | 546 | | 865 | 865 | | XXX | |
| G7S00T104 | PENTAIR ORD | C | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,615.000 | 94,810 | XXX | 86,048 | | | | | | | 86,048 | | 8,762 | 8,762 | 355 | XXX | |
| G81276100 | SIGNET JEWELERS ORD | C | 06/28/2023 | Various | 895.000 | 60,182 | XXX | 53,246 | 60,860 | (7,614) | | | (7,614) | | 53,246 | | 6,937 | 6,937 | 385 | XXX | |
| G8473T100 | STERIS ORD | C | 06/28/2023 | NATIONAL FINL SVCS CORP, | 55.000 | 11,917 | XXX | 12,046 | | | | | | | 12,046 | | (130) | (130) | 52 | XXX | |
| G85158106 | STONECO CL A ORD | C | 05/23/2023 | NATIONAL FINL SVCS CORP, | 195.000 | 2,702 | XXX | 1,581 | 1,841 | (260) | | | (260) | | 1,581 | | 1,121 | 1,121 | | XXX | |
| G9087Q102 | TRONOX HOLDINGS ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 1,205.000 | 14,651 | XXX | 21,577 | 11,996 | 3,920 | | | 3,920 | | 21,577 | | (6,926) | (6,926) | 301 | XXX | |
| G9460G101 | VALARIS ORD | C | 05/23/2023 | MORGAN STANLEY CO | 60.000 | 3,722 | XXX | 3,918 | | | | | | | 3,918 | | (196) | (196) | | XXX | |
| G96629103 | WILLIS TOWERS WATSON ORD | C | 06/28/2023 | NATIONAL FINL SVCS CORP, | 640.000 | 148,656 | XXX | 147,688 | | | | | | | 147,688 | | 968 | 968 | 538 | XXX | |
| G97822103 | PERRIGO ORD | C | 06/28/2023 | UBS SECURITIES LLC | 215.000 | 7,143 | XXX | 7,999 | | | | | | | 7,999 | | (855) | (855) | 117 | XXX | |
| L8681T102 | SPOTIFY TECHNOLOGY ORD | C | 05/23/2023 | NATIONAL FINL SVCS CORP, | 157.000 | 23,598 | XXX | 18,697 | | | | | | | 18,697 | | 4,900 | 4,900 | | XXX | |
| M98068105 | WIX.COM ORD | C | 06/28/2023 | Various | 230.000 | 18,029 | XXX | 20,190 | 10,372 | 957 | | | 957 | | 20,190 | | (2,161) | (2,161) | | XXX | |
| N01045108 | AFFIMED ORD | C | 06/28/2023 | JP MORGAN SECURITIES LLC | 950.000 | 542 | XXX | 2,021 | 1,178 | 843 | | | 843 | | 2,021 | | (1,479) | (1,479) | | XXX | |
| N14506104 | ELASTIC ORD | | 05/23/2023 | UBS SECURITIES LLC | 345.000 | 22,799 | XXX | 20,972 | 17,768 | 3,205 | | | 3,205 | | 20,972 | | 1,827 | 1,827 | | XXX | |
| N3144W105 | EXPRO GROUP HOLDINGS ORD | C | 05/23/2023 | MORGAN STANLEY CO | 130.000 | 2,303 | XXX | 2,331 | 2,357 | (26) | | | (26) | | 2,331 | | (28) | (28) | | XXX | |
| N6596X109 | NXP SEMICONDUCTORS ORD | C | 06/28/2023 | Various | 1,340.000 | 264,583 | XXX | 255,861 | 211,760 | 44,101 | | | 44,101 | | 255,861 | | 8,722 | 8,722 | 2,454 | XXX | |
| P31076105 | COPA HOLDINGS CL A ORD | C | 06/28/2023 | Various | 2,685.000 | 286,924 | XXX | 242,608 | | | | | | | 242,608 | | 44,316 | 44,316 | 4,313 | XXX | |
| V7780T103 | ROYAL CARIBBEAN GROUP ORD | | 06/28/2023 | Various | 2,310.000 | 223,490 | XXX | 177,754 | 114,183 | 63,571 | | | 63,571 | | 177,754 | | 45,736 | 45,736 | | XXX | |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in 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 | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| Y1771G102 | COSTAMARE ORD | C | 06/28/2023 | Various | 1,030.000 | 9,586 | XXX | 9,552 | | | | | | | 9,552 | | 34 | 34 | 118 | XXX | |
| Y2106R110 | DORIAN LPG ORD | | 06/28/2023 | NATIONAL FINL SVCS CORP, | 6,970.000 | 169,309 | XXX | 158,114 | | | | | | | 158,114 | | 11,196 | 11,196 | 13,940 | XXX | |
| Y2187A150 | EAGLE BULK SHIPPING ORD | | 05/23/2023 | MORGAN STANLEY CO | 2,990.000 | 129,025 | XXX | 147,839 | 149,321 | (1,482) | | | (1,482) | | 147,839 | | (18,814) | (18,814) | 2,093 | XXX | |
| Y2685T131 | GENCO SHIPPING TRADING ORD | | 05/23/2023 | NATIONAL FINL SVCS CORP, | 6,575.000 | 87,322 | XXX | 116,022 | | | | | | | 116,022 | | (28,700) | (28,700) | 4,274 | XXX | |
| 5019999999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded | | | | | XXX | 117,720,450 | XXX | 110,024,466 | 57,097,698 | (1,023,662) | | | (1,023,662) | | 110,024,466 | | 7,695,984 | 7,695,984 | 1,419,695 | XXX | XXX |
| 5989999997 Subtotal - Common Stocks - Part 4 | | | | | XXX | 117,720,450 | XXX | 110,024,466 | 57,097,698 | (1,023,662) | | | (1,023,662) | | 110,024,466 | | 7,695,984 | 7,695,984 | 1,419,695 | XXX | XXX |
| 5989999998 Summary Item from Part 5 for Common Stocks (N/A to Quarterly) | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 5989999999 Subtotal - Common Stocks | | | | | XXX | 117,720,450 | XXX | 110,024,466 | 57,097,698 | (1,023,662) | | | (1,023,662) | | 110,024,466 | | 7,695,984 | 7,695,984 | 1,419,695 | XXX | XXX |
| 5999999999 Subtotal - Preferred and Common Stocks | | | | | XXX | 117,720,450 | XXX | 110,024,466 | 57,097,698 | (1,023,662) | | | (1,023,662) | | 110,024,466 | | 7,695,984 | 7,695,984 | 1,419,695 | XXX | XXX |
| 6009999999 Total - Bonds, Preferred and Common Stocks | | | | | XXX | 174,769,727 | XXX | 168,357,074 | 114,694,347 | (921,594) | (52,703) | | (974,297) | | 167,670,480 | | 7,099,248 | 7,099,248 | 2,757,101 | XXX | XXX |

# SCHEDULE E - PART 1 - CASH

**Month End Depository Balances**

| 1<br>Depository | | | 2<br>Code | 3<br>Rate of Interest | 4<br>Amount of Interest Received During Current Quarter | 5<br>Amount of Interest Accrued at Current Statement Date | Book Balance at End of Each Month During Current Quarter<br>6<br>First Month | 7<br>Second Month | 8<br>Third Month | 9<br>* |
|---|---|---|---|---|---|---|---|---|---|---|
| **Open Depositories** | | | | | | | | | | |
| JP Morgan | | | | | (10,842) | | 8,296,746 | 3,643,264 | 1,292,290 | X X X |
| JP Morgan Chase Custody | | | | | | | 27,740,260 | 48,445,730 | 35,071,449 | X X X |
| US Bank | | | | | | | 33,747 | 33,350 | 32,618 | X X X |
| 0199998 Deposits in ...............3 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories | | | X X X | X X X | | | 17,318 | 16,413 | 14,117 | X X X |
| 0199999 Total - Open Depositories | | | X X X | X X X | (10,842) | | 36,088,072 | 52,138,757 | 36,410,475 | X X X |
| 0299998 Deposits in ...............0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Suspended Depositories | | | X X X | X X X | | | | | | X X X |
| 0299999 Total - Suspended Depositories | | | X X X | X X X | | | | | | X X X |
| 0399999 Total Cash On Deposit | | | X X X | X X X | (10,842) | | 36,088,072 | 52,138,757 | 36,410,475 | X X X |
| 0499999 Cash in Company's Office | | | X X X | X X X | X X X | X X X | | | | X X X |
| 0599999 Total | | | X X X | X X X | (10,842) | | 36,088,072 | 52,138,757 | 36,410,475 | X X X |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

**Show Investments Owned End of Current Quarter**

| 1<br>CUSIP | 2<br>Description | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due & Accrued | 9<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|---|
| **Exempt Money Market Mutual Funds - as Identified by SVO** | | | | | | | | |
| 31846V419 | FIRST AMER:TRS OBG V | SD | 06/02/2023 | 4.870 | X X X | 1 | 0 | |
| 94975H296 | ALLSPRING:TRS+ MM I | SD | 04/04/2023 | 4.980 | X X X | 0 | | |
| 8209999999 Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO | | | | | | 2 | 0 | |
| **All Other Money Market Mutual Funds** | | | | | | | | |
| 38141W232 | GOLDMAN:FS MM INST | | 06/30/2023 | 5.100 | X X X | 657,950 | | 415 |
| 8309999999 Subtotal - All Other Money Market Mutual Funds | | | | | | 657,950 | | 415 |
| 8609999999 Total Cash Equivalents | | | | | | 657,952 | 0 | 415 |