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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2024

OF THE CONDITION AND AFFAIRS OF THE

MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

NAIC Group Code 0291 (Current) 0291 (Prior) NAIC Company Code 13331 Employer's ID Number 41-0299900

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

Country of Domicile United States of America

Incorporated/Organized 05/25/1899 Commenced Business 01/04/1900

Statutory Home Office 471 EAST BROAD STREET (Street and Number), COLUMBUS, OH, US 43215 (City or Town, State, Country and Zip Code)

Main Administrative Office 471 EAST BROAD STREET (Street and Number)

COLUMBUS, OH, US 43215 (City or Town, State, Country and Zip Code), 614-225-8211 (Area Code) (Telephone Number)

Mail Address 471 EAST BROAD STREET (Street and Number or P.O. Box), COLUMBUS, OH, US 43215 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 471 EAST BROAD STREET (Street and Number)

COLUMBUS, OH, US 43215 (City or Town, State, Country and Zip Code), 614-225-8211 (Area Code) (Telephone Number)

Internet Website Address ENCOVA.COM

Statutory Statement Contact AMY E KUHLMAN (Name), 614-225-8285 (Area Code) (Telephone Number)

ACCOUNTING@ENCOVA.COM (E-mail Address), 614-225-8330 (FAX Number)

OFFICERS

PRESIDENT & CHIEF EXECUTIVE OFFICER	THOMAS JOSEPH OBROKTA JR.	TREASURER	JAMES CHRISTOPHER HOWAT
SECRETARY	WILLIAM JOSEPH MCGEE JR.		

OTHER

DIRECTORS OR TRUSTEES

JEFFREY LEIGH BENINTENDI	GRADY BRENDAN CAMPBELL	JAMES CHRISTOPHER HOWAT
THOMAS JOSEPH OBROKTA JR.	MATTHEW CARL WILCOX	

State of OH
County of FRANKLIN
SS

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

THOMAS JOSEPH OBROKTA JR.	WILLIAM JOSEPH MCGEE JR.	JAMES CHRISTOPHER HOWAT
PRESIDENT & CHIEF EXECUTIVE OFFICER	SECRETARY	TREASURER

Subscribed and sworn to before me this 3rd day of February 2025

a. Is this an original filing? .... Yes [X] No [ ]

b. If no,
1. State the amendment number........
2. Date filed ....
3. Number of pages attached...........

Christine Lynn Yonut
Notary Public, State of Ohio
My Comm. Expires 01/16/2030

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	2,799,441	0.424	2,799,441	0	2,799,441	0.424
1.02 All other governments		0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	6,605,312	1.000	6,605,312	0	6,605,312	1.001
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	22,899,556	3.466	22,899,556	0	22,899,556	3.469
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	150,102,484	22.718	150,102,484	0	150,102,484	22.739
1.06 Industrial and miscellaneous	341,530,446	51.692	341,530,446	0	341,530,446	51.737
1.07 Hybrid securities		0.000	0	0	0	0.000
1.08 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated bank loans		0.000	0	0	0	0.000
1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
1.12 Total long-term bonds	523,937,238	79.299	523,937,238	0	523,937,238	79.370
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000	0	0	0	0.000
2.02 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	32,692,273	4.948	32,692,273	0	32,692,273	4.952
3.02 Industrial and miscellaneous Other (Unaffiliated)	45	0.000	45	0	45	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	586,432	0.089	0	0	0	0.000
3.05 Mutual funds	72,561,730	10.982	72,561,730	0	72,561,730	10.992
3.06 Unit investment trusts		0.000	0	0	0	0.000
3.07 Closed-end funds		0.000	0	0	0	0.000
3.08 Exchange traded funds	0	0.000	0	0	0	0.000
3.09 Total common stocks	105,840,480	16.019	105,254,048	0	105,254,048	15.945
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance		0.000	0	0	0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000	0	0	0	0.000
5.02 Properties held for production of income		0.000	0	0	0	0.000
5.03 Properties held for sale		0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(46,130)	(0.007)	(46,130)	0	(46,130)	(0.007)
6.02 Cash equivalents (Schedule E, Part 2)	24,322,170	3.681	24,322,170	0	24,322,170	3.684
6.03 Short-term investments (Schedule DA)		0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	24,276,040	3.674	24,276,040	0	24,276,040	3.678
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	5,254,131	0.795	5,254,131	0	5,254,131	0.796
10. Receivables for securities	1,400,732	0.212	1,400,732	0	1,400,732	0.212
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	660,708,622	100.000	660,122,190	0	660,122,190	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		6,951,071
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	(819,094)	
	5.2 Totals, Part 3, Column 9	(39,934)	(859,028)
6.	Total gain (loss) on disposals, Part 3, Column 19		69,391
7.	Deduct amounts received on disposals, Part 3, Column 16		877,819
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	(29,483)	(29,483)
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		5,254,131
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		5,254,131

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		539,961,388
2.	Cost of bonds and stocks acquired, Part 3, Column 7		239,139,591
3.	Accrual of discount		1,000,896
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	39,794	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	7,385,650	
	4.4. Part 4, Column 11	(16,981,356)	(9,555,912)
5.	Total gain (loss) on disposals, Part 4, Column 19		21,045,523
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		160,436,067
7.	Deduct amortization of premium		996,775
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	328,976	
	9.4. Part 4, Column 13	51,938	380,915
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		629,777,729
12.	Deduct total nonadmitted amounts		586,432
13.	Statement value at end of current period (Line 11 minus Line 12)		629,191,297

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	2,799,441	2,588,051	2,628,464	2,662,030
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed	3.	Other Countries	0	0	0	0
by governments)	4.	Totals	2,799,441	2,588,051	2,628,464	2,662,030
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	6,605,312	6,543,827	6,614,567	6,450,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	22,899,556	20,466,858	23,159,845	23,705,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	150,102,484	135,445,590	151,410,005	148,784,923
Industrial and Miscellaneous, SVO	8.	United States	303,572,246	294,802,167	303,940,568	308,299,746
Identified Funds, Unaffiliated Bank	9.	Canada	6,147,425	6,048,023	6,146,500	6,150,000
Loans, Unaffiliated Certificates of	10.	Other Countries	31,810,775	30,400,778	31,702,071	31,873,031
Deposit and Hybrid Securities (unaffiliated)	11.	Totals	341,530,446	331,250,968	341,789,139	346,322,777
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	523,937,238	496,295,294	525,602,020	527,924,730
PREFERRED STOCKS	14.	United States	0	0	0	
Industrial and Miscellaneous	15.	Canada	0	0	0	
(unaffiliated)	16.	Other Countries	0	0	0	
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States	104,331,404	104,331,404	65,287,102	
Industrial and Miscellaneous	21.	Canada	25,139	25,139	10,315	
(unaffiliated), Mutual Funds, Unit	22.	Other Countries	897,506	897,506	396,748	
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23.	Totals	105,254,049	105,254,049	65,694,166	
Parent, Subsidiaries and Affiliates	24.	Totals	586,432	586,432	2,833,598	
	25.	Total Common Stocks	105,840,480	105,840,480	68,527,763	
	26.	Total Stocks	105,840,480	105,840,480	68,527,763	
	27.	Total Bonds and Stocks	629,777,719	602,135,774	594,129,784	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	133,354	2,048,858	317,285	268,791	31,154	XXX	2,799,441	0.5	2,924,347	0.8	2,799,441	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	133,354	2,048,858	317,285	268,791	31,154	XXX	2,799,441	0.5	2,924,347	0.8	2,799,441	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	199,979	0	6,405,333	0	0	XXX	6,605,312	1.3	2,367,616	0.6	6,605,312	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	199,979	0	6,405,333	0	0	XXX	6,605,312	1.3	2,367,616	0.6	6,605,312	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	3,424,267	2,815,636	3,804,593	9,654,598	3,200,462	XXX	22,899,556	4.4	24,065,189	6.3	22,899,556	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	3,424,267	2,815,636	3,804,593	9,654,598	3,200,462	XXX	22,899,556	4.4	24,065,189	6.3	22,899,556	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	11,967,666	41,576,756	44,803,130	41,309,763	10,445,169	XXX	150,102,484	28.6	123,686,186	32.2	150,102,484	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	11,967,666	41,576,756	44,803,130	41,309,763	10,445,169	XXX	150,102,484	28.6	123,686,186	32.2	150,102,484	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	29,065,395	162,217,052	72,309,484	24,412,228	4,580,766	XXX	292,584,925	55.8	202,415,932	52.6	131,984,404	160,600,521
6.2 NAIC 2	520,330	26,401,093	17,788,056	2,536,269	1,699,772	XXX	48,945,521	9.3	29,052,685	7.6	42,651,532	6,293,989
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	29,585,725	188,618,146	90,097,540	26,948,497	6,280,538	XXX	341,530,446	65.2	231,468,617	60.2	174,635,936	166,894,510
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 44,790,661	208,658,303	127,639,824	75,645,379	18,257,550	0	474,991,718	90.7	XXX	XXX	314,391,197	160,600,521
12.2 NAIC 2	(d) 520,330	26,401,093	17,788,056	2,536,269	1,699,772	0	48,945,521	9.3	XXX	XXX	42,651,532	6,293,989
12.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.7 Totals	45,310,990	235,059,396	145,427,881	78,181,649	19,957,322	0	(b) 523,937,238	100.0	XXX	XXX	357,042,728	166,894,510
12.8 Line 12.7 as a % of Col. 7	8.6	44.9	27.8	14.9	3.8	0.0	100.0	XXX	XXX	XXX	68.1	31.9
13. Total Bonds Prior Year												
13.1 NAIC 1	42,489,867	166,717,146	76,310,300	55,838,822	14,103,135	0	XXX	XXX	355,459,270	92.4	278,060,901	77,398,369
13.2 NAIC 2	499,986	18,749,752	5,802,055	2,051,625	1,949,268	0	XXX	XXX	29,052,685	7.6	24,018,845	5,033,840
13.3 NAIC 3							XXX	XXX	0	0.0	0	0
13.4 NAIC 4							XXX	XXX	0	0.0	0	0
13.5 NAIC 5							XXX	XXX	(c) 0	0.0	0	0
13.6 NAIC 6							XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	42,989,852	185,466,897	82,112,355	57,890,448	16,052,403	0	XXX	XXX	(b) 384,511,955	100.0	302,079,746	82,432,209
13.8 Line 13.7 as a % of Col. 9	11.2	48.2	21.4	15.1	4.2	0.0	XXX	XXX	100.0	XXX	78.6	21.4
14. Total Publicly Traded Bonds												
14.1 NAIC 1	18,202,436	110,533,399	103,516,364	65,975,054	16,163,943	0	314,391,197	60.0	278,060,901	72.3	314,391,197	XXX
14.2 NAIC 2	249,986	22,392,839	16,791,472	2,536,269	680,965	0	42,651,532	8.1	24,018,845	6.2	42,651,532	XXX
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	18,452,423	132,926,238	120,307,836	68,511,323	16,844,908	0	357,042,728	68.1	302,079,746	78.6	357,042,728	XXX
14.8 Line 14.7 as a % of Col. 7	5.2	37.2	33.7	19.2	4.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	3.5	25.4	23.0	13.1	3.2	0.0	68.1	XXX	XXX	XXX	68.1	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	26,588,224	98,124,904	24,123,460	9,670,326	2,093,607	0	160,600,521	30.7	77,398,369	20.1	XXX	160,600,521
15.2 NAIC 2	270,343	4,008,254	996,585	0	1,018,807	0	6,293,989	1.2	5,033,840	1.3	XXX	6,293,989
15.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	26,858,568	102,133,158	25,120,045	9,670,326	3,112,414	0	166,894,510	31.9	82,432,209	21.4	XXX	166,894,510
15.8 Line 15.7 as a % of Col. 7	16.1	61.2	15.1	5.8	1.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	5.1	19.5	4.8	1.8	0.6	0.0	31.9	XXX	XXX	XXX	XXX	31.9

(a) Includes $ 166,894,510 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 1,585,784 current year of bonds with Z designations and $ 2,254,710 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 0 current year, $ 0 prior year of bonds with 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	0	1,638,332	0	0	0	XXX	1,638,332	0.3	1,622,700	0.4	1,638,332	0
1.02 Residential Mortgage-Backed Securities	133,354	410,526	317,285	268,791	31,154	XXX	1,161,109	0.2	1,301,647	0.3	1,161,109	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	133,354	2,048,858	317,285	268,791	31,154	XXX	2,799,441	0.5	2,924,347	0.8	2,799,441	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	199,979	0	6,405,333	0	0	XXX	6,605,312	1.3	2,367,616	0.6	6,605,312	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	199,979	0	6,405,333	0	0	XXX	6,605,312	1.3	2,367,616	0.6	6,605,312	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	3,424,267	2,815,636	3,804,593	9,654,598	3,200,462	XXX	22,899,556	4.4	24,065,189	6.3	22,899,556	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	3,424,267	2,815,636	3,804,593	9,654,598	3,200,462	XXX	22,899,556	4.4	24,065,189	6.3	22,899,556	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	2,623,266	11,012,098	21,499,569	23,366,540	7,038,273	XXX	65,539,745	12.5	67,421,997	17.5	65,539,745	0
5.02 Residential Mortgage-Backed Securities	9,344,400	30,564,658	23,303,562	17,943,223	3,406,896	XXX	84,562,739	16.1	54,271,229	14.1	84,562,739	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	1,992,960	0.5	0	0
5.05 Totals	11,967,666	41,576,756	44,803,130	41,309,763	10,445,169	XXX	150,102,484	28.6	123,686,186	32.2	150,102,484	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	2,227,837	63,141,618	66,039,342	17,278,171	4,445,888	XXX	153,132,856	29.2	125,203,468	32.6	129,652,334	23,480,523
6.02 Residential Mortgage-Backed Securities	13,497,277	33,997,718	11,612,319	7,118,952	653,538	XXX	66,879,805	12.8	32,492,884	8.5	1,222,540	65,657,265
6.03 Commercial Mortgage-Backed Securities	6,128,587	63,860,215	2,162,123	0	0	XXX	72,150,925	13.8	46,978,671	12.2	38,113,831	34,037,094
6.04 Other Loan-Backed and Structured Securities	7,732,024	27,618,595	10,283,757	2,551,373	1,181,111	XXX	49,366,860	9.4	26,793,594	7.0	5,647,231	43,719,629
6.05 Totals	29,585,725	188,618,146	90,097,540	26,948,497	6,280,538	XXX	341,530,446	65.2	231,468,617	60.2	174,635,936	166,894,510
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	8,475,349	78,607,684	97,748,836	50,299,309	14,684,623	XXX	249,815,801	47.7	XXX	XXX	226,335,279	23,480,523
12.02 Residential Mortgage-Backed Securities	22,975,031	64,972,902	35,233,165	25,330,966	4,091,588	XXX	152,603,653	29.1	XXX	XXX	86,946,388	65,657,265
12.03 Commercial Mortgage-Backed Securities	6,128,587	63,860,215	2,162,123	0	0	XXX	72,150,925	13.8	XXX	XXX	38,113,831	34,037,094
12.04 Other Loan-Backed and Structured Securities	7,732,024	27,618,595	10,283,757	2,551,373	1,181,111	XXX	49,366,860	9.4	XXX	XXX	5,647,231	43,719,629
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	45,310,990	235,059,396	145,427,881	78,181,649	19,957,322	0	523,937,238	100.0	XXX	XXX	357,042,728	166,894,510
12.10 Line 12.09 as a % of Col. 7	8.6	44.9	27.8	14.9	3.8	0.0	100.0	XXX	XXX	XXX	68.1	31.9
13. Total Bonds Prior Year												
13.01 Issuer Obligations	23,836,988	95,989,066	45,931,470	41,003,544	13,919,903	XXX	XXX	XXX	220,680,971	57.4	202,457,494	18,223,477
13.02 Residential Mortgage-Backed Securities	10,450,371	35,668,017	23,120,818	16,694,054	2,132,499	XXX	XXX	XXX	88,065,760	22.9	55,572,876	32,492,884
13.03 Commercial Mortgage-Backed Securities	351,063	34,654,968	11,972,640	0	0	XXX	XXX	XXX	46,978,671	12.2	38,306,566	8,672,105
13.04 Other Loan-Backed and Structured Securities	8,351,430	19,154,847	1,087,426	192,850	0	XXX	XXX	XXX	28,786,553	7.5	5,742,811	23,043,743
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0	0	0
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	42,989,852	185,466,897	82,112,355	57,890,448	16,052,403	0	XXX	XXX	384,511,955	100.0	302,079,746	82,432,209
13.10 Line 13.09 as a % of Col. 9	11.2	48.2	21.4	15.1	4.2	0.0	XXX	XXX	100.0	XXX	78.6	21.4
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	7,725,424	60,398,861	94,504,825	50,299,309	13,406,858	XXX	226,335,279	43.2	202,457,494	52.7	226,335,279	XXX
14.02 Residential Mortgage-Backed Securities	9,718,253	31,937,183	23,640,888	18,212,014	3,438,050	XXX	86,946,388	16.6	55,572,876	14.5	86,946,388	XXX
14.03 Commercial Mortgage-Backed Securities	222,749	35,728,959	2,162,123	0	0	XXX	38,113,831	7.3	38,306,566	10.0	38,113,831	XXX
14.04 Other Loan-Backed and Structured Securities	785,996	4,861,235	0	0	0	XXX	5,647,231	1.1	5,742,811	1.5	5,647,231	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.09 Totals	18,452,423	132,926,238	120,307,836	68,511,323	16,844,908	0	357,042,728	68.1	302,079,746	78.6	357,042,728	XXX
14.10 Line 14.09 as a % of Col. 7	5.2	37.2	33.7	19.2	4.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	3.5	25.4	23.0	13.1	3.2	0.0	68.1	XXX	XXX	XXX	68.1	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	749,925	18,208,822	3,244,011	0	1,277,765	XXX	23,480,523	4.5	18,223,477	4.7	XXX	23,480,523
15.02 Residential Mortgage-Backed Securities	13,256,778	33,035,719	11,592,277	7,118,952	653,538	XXX	65,657,265	12.5	32,492,884	8.5	XXX	65,657,265
15.03 Commercial Mortgage-Backed Securities	5,905,838	28,131,256	0	0	0	XXX	34,037,094	6.5	8,672,105	2.3	XXX	34,037,094
15.04 Other Loan-Backed and Structured Securities	6,946,028	22,757,360	10,283,757	2,551,373	1,181,111	XXX	43,719,629	8.3	23,043,743	6.0	XXX	43,719,629
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.09 Totals	26,858,568	102,133,158	25,120,045	9,670,326	3,112,414	0	166,894,510	31.9	82,432,209	21.4	XXX	166,894,510
15.10 Line 15.09 as a % of Col. 7	16.1	61.2	15.1	5.8	1.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	5.1	19.5	4.8	1.8	0.6	0.0	31.9	XXX	XXX	XXX	XXX	31.9

Schedule DA - Verification - Short-Term Investments

NONE

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	129,759,094	0	129,759,094	0
2. Cost of cash equivalents acquired	264,939,806	0	264,939,806	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase/(decrease)	(59)	0	(59)	0
5. Total gain (loss) on disposals	(19)	0	(19)	0
6. Deduct consideration received on disposals	370,376,651	0	370,376,651	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	24,322,170	0	24,322,170	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	24,322,170	0	24,322,170	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture Interests - Other - Unaffiliated																			
	Adams Street 2012 Global Fund LP		Chicago	IL	Adams Street Partners		02/15/2012	1	3,010,009	2,719,751	2,719,751	(103,392)					286,981	284,484	0.510
	HarbourVest Partners VIII Buyout Fund LP		Wilmington	DE	HarbourVest		03/29/2007	3	47,342	12,205	12,205	1,014						75,000	0.090
	HarbourVest Partners VIII Mezzanine LP		Wilmington	DE	HarbourVest		03/29/2007	2	6,355	5,548	5,548	129						10,000	0.020
	HarbourVest Partners VIII Venture Capital Fund LP		Wilmington	DE	HarbourVest		03/29/2007	1	118,873	123,441	123,441	14,363					1,657	20,000	0.100
	HarbourVest Partners IX-Buyout Fund LP		Wilmington	DE	HarbourVest		12/21/2011	3	1,709,098	923,265	923,265	(428,745)					384,137	360,000	0.210
	HarbourVest Partners IX-Credit Opportunities Fund LP		Wilmington	DE	HarbourVest		12/21/2011	2	217,109	105,275	105,275	(36,532)					10,590	57,500	0.200
	HarbourVest Partners IX-Venture Fund LP		Wilmington	DE	HarbourVest		12/21/2011	1	1,704,624	1,343,804	1,343,804	(263,488)					256,610	75,000	0.130
	Park Street Capital Private Equity Fund VIII		Boston	MA	Park Street Capital		05/04/2007		134,718	20,842	20,842	(2,443)					2,567	42,500	0.340
2599999. Joint Venture Interests - Other - Unaffiliated									6,948,128	5,254,131	5,254,131	(819,094)	0	0	0	0	942,542	924,484	XXX
6099999. Total - Unaffiliated									6,948,128	5,254,131	5,254,131	(819,094)	0	0	0	0	942,542	924,484	XXX
6199999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
6299999 - Totals									6,948,128	5,254,131	5,254,131	(819,094)	0	0	0	0	942,542	924,484	XXX

1.

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

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
6099999. Total - Unaffiliated							0	0	0	XXX
6199999. Total - Affiliated							0	0	0	XXX
6299999 - Totals							0	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture Interests - Other - Unaffiliated																			
	Adams Street 2012 Global Fund LP	Chicago	IL	Adams Street Partners	02/15/2012	12/26/2024	3,010,009					0		2,719,751	186,866			0	286,981
	HarbourVest International Private Equity Partners V	Wilmington	DE	HarbourVest	03/29/2007	12/16/2024	2,679	43,093				43,093	(21,333)		2,916		91,415	91,415	
	HarbourVest Partners VIII Buyout Fund LP	Wilmington	DE	HarbourVest	03/29/2007	12/13/2024	47,342					0		12,205	36,151			0	
	HarbourVest Partners VIII Mezzanine LP	Wilmington	DE	HarbourVest	03/29/2007	04/12/2024	6,355					0		5,548	936			0	
	HarbourVest Partners VIII Venture Capital Fund LP	Wilmington	DE	HarbourVest	03/29/2007	12/30/2024	118,873					0		123,441	9,795			0	1,657
	HIPEP V 2007 European Buyout Companion Fund LP	Wilmington	DE	HarbourVest	05/02/2007	12/29/2024	264	(83,027)				(83,027)	(8,150)				(22,024)	(22,024)	
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	DE	HarbourVest	12/21/2011	11/07/2024	1,709,098					0		923,265	357,088			0	384,137
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	DE	HarbourVest	12/21/2011	11/07/2024	217,109					0		105,275	75,302			0	10,590
	HarbourVest Partners IX-Venture Fund LP	Wilmington	DE	HarbourVest	12/21/2011	11/07/2024	1,704,624					0		1,343,804	97,332			0	256,610
	Park Street Capital Private Equity Fund VIII	Boston	MA	Park Street Capital	05/04/2007	09/19/2024	134,718					0		20,842	111,433			0	2,567
2599999. Joint Venture Interests - Other - Unaffiliated							6,951,071	(39,934)	0	0	0	(39,934)	(29,483)	5,254,131	877,819	0	69,391	69,391	942,542
6099999. Total - Unaffiliated							6,951,071	(39,934)	0	0	0	(39,934)	(29,483)	5,254,131	877,819	0	69,391	69,391	942,542
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							6,951,071	(39,934)	0	0	0	(39,934)	(29,483)	5,254,131	877,819	0	69,391	69,391	942,542

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
912810-PV-4	UNITED STATES TREASURY	SD			1.A	1,507,495	99.2813	1,563,206	1,574,522	1,638,332	39,794	(24,162)	0	0	1.750	(0.237)	JJ	12,729	27,112	11/29/2012	01/15/2028
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,507,495	XXX	1,563,206	1,574,522	1,638,332	39,794	(24,162)	0	0	XXX	XXX	XXX	12,729	27,112	XXX	XXX
36179T-4P-7	G2 MA5330 - RMBS			4	1.A	157,928	93.3267	143,772	154,053	162,618	0	(532)	0	0	4.000	3.068	MON	514	6,162	07/05/2018	07/20/2048
36179T-7L-3	G2 MA5399 - RMBS			4	1.A	367,988	95.8480	339,550	354,259	387,120	0	(3,058)	0	0	4.500	2.864	MON	1,328	15,942	08/30/2018	08/20/2048
36179T-Z5-7	G2 MA5264 - RMBS			4	1.A	524,092	93.2367	476,292	510,842	539,959	0	(1,935)	0	0	4.000	3.039	MON	1,703	20,434	07/12/2018	06/20/2048
36296S-E3-5	GN 699554 - RMBS			4	1.A	13,250	98.7603	13,228	13,394	13,240	0	13	0	0	5.000	5.285	MON	56	670	10/21/2008	11/15/2038
36297A-AT-0	GN 705718 - RMBS			4	1.A	11,320	98.7009	10,777	10,919	11,442	0	(42)	0	0	5.000	3.912	MON	46	546	01/06/2009	01/15/2039
38373A-D9-4	GNR 2009-069 PV - CMO/RMBS			4	1.A	7,733	95.8594	7,325	7,642	7,743	0	(4)	0	0	4.000	3.682	MON	25	306	08/05/2009	08/20/2039
38377L-AQ-1	GNR 2010-116 HB - CMO/RMBS			4	1.A	38,657	93.1355	33,901	36,400	38,987	0	(67)	0	0	4.000	2.813	MON	121	1,456	09/17/2014	09/20/2040
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						1,120,969	XXX	1,024,846	1,087,508	1,161,109	0	(5,625)	0	0	XXX	XXX	XXX	3,793	45,515	XXX	XXX
0109999999. Total - U.S. Government Bonds						2,628,464	XXX	2,588,051	2,662,030	2,799,441	39,794	(29,788)	0	0	XXX	XXX	XXX	16,522	72,627	XXX	XXX
0309999999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
13063D-3R-7	CALIFORNIA STATE			1	1.C FE	1,085,220	106.0980	1,060,980	1,000,000	1,077,864	0	(7,356)	0	0	6.000	4.834	MS	20,000	60,000	01/10/2024	03/01/2033
13063E-BQ-8	CALIFORNIA STATE				1.C FE	4,587,075	100.5980	4,526,910	4,500,000	4,584,208	0	(2,867)	0	0	5.150	4.904	MS	77,250	85,619	07/25/2024	09/01/2034
70914P-Z3-9	PENNSYLVANIA (COMMONWEALTH OF)			2	1.C FE	247,500	101.1190	252,798	250,000	247,746	0	110	0	0	4.000	4.082	AO	2,500	10,000	09/08/2022	10/01/2039
70914P-Z3-9	PENNSYLVANIA (COMMONWEALTH OF)	SD		2	1.C FE	495,000	101.1190	505,595	500,000	495,516	0	218	0	0	4.000	4.082	AO	5,000	20,000	09/08/2022	10/01/2039
97705M-ZH-1	WISCONSIN ST			2	1.A FE	199,772	98.7720	197,544	200,000	199,979	0	64	0	0	0.650	0.682	MN	217	1,300	09/22/2021	05/01/2025
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						6,614,567	XXX	6,543,827	6,450,000	6,605,312	0	(9,832)	0	0	XXX	XXX	XXX	104,967	176,919	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						6,614,567	XXX	6,543,827	6,450,000	6,605,312	0	(9,832)	0	0	XXX	XXX	XXX	104,967	176,919	XXX	XXX
016730-DB-6	ALLAN HANCOCK CALIF JT CMNTY COLLEGE DIS			2	1.C FE	202,180	70.9260	177,315	250,000	202,507	0	71	0	0	0.000	4.152	FA	0	0	05/06/2020	08/01/2047
088281-G2-0	BEXAR CNTY TEX	SD		2	1.A FE	168,347	103.4590	155,189	150,000	155,855	0	(2,255)	0	0	5.000	3.330	JD	333	7,500	12/14/2018	06/15/2039
102475-JL-5	BOWIE MD			2	1.A FE	260,000	77.3000	200,980	260,000	260,000	0	0	0	0	3.000	3.000	JJ	3,900	7,800	10/30/2019	07/01/2040
181070-ET-6	CLARK CNTY NEV WTR RECLAMATION DIST			2	1.B FE	199,950	100.4260	175,746	175,000	179,187	0	(2,710)	0	0	4.000	2.367	JJ	3,500	7,000	08/04/2016	07/01/2032
199492-PD-5	COLUMBUS OHIO			2	1.A FE	238,727	100.1670	225,376	225,000	225,807	0	(1,576)	0	0	4.000	3.271	JJ	4,500	9,000	08/20/2015	07/01/2033
235308-RA-3	DALLAS TEX INDPT SCH DIST			2	1.A FE	1,374,756	101.0290	1,161,834	1,150,000	1,150,000	0	0	0	0	6.450	6.450	FA	28,022	74,175	10/08/2014	02/15/2035
346843-WR-2	FORT BEND TEX INDPT SCH DIST			2	1.A FE	960,520	96.3070	963,070	1,000,000	960,909	0	389	0	0	4.250	4.490	FA	21,840	0	05/31/2024	08/15/2054
368079-GF-0	GAVILAN CALIF JT CMNTY COLLEGE DIST			2	1.D FE	172,983	100.9500	151,425	150,000	151,557	0	(2,602)	0	0	5.000	3.190	FA	3,125	7,500	07/29/2015	08/01/2032
542433-ND-5	LONG BEACH CALIF UNI SCH DIST	SD		1	1.D FE	163,635	100.4790	135,647	135,000	136,902	0	(3,172)	0	0	5.914	3.455	FA	3,327	11,680	03/26/2015	08/01/2025
54438C-YQ-9	LOS ANGELES CALIF CMNTY COLLEGE DIST			1,2	1.B FE	261,578	81.4040	203,510	250,000	257,006	0	(1,182)	0	0	2.336	1.806	FA	2,433	5,840	01/07/2021	08/01/2033
544646-A6-9	LOS ANGELES CALIF UNI SCH DIST				1.D FE	750,000	103.0180	772,635	750,000	750,000	0	0	0	0	5.981	5.982	JJ	22,429	44,858	04/22/2010	05/01/2027
549108-WE-4	LUBBOCK COOPER TEX INDPT SCH DIST			2	1.A FE	250,000	66.1050	165,263	250,000	250,000	0	0	0	0	2.648	2.648	FA	2,501	6,620	06/25/2020	02/15/2045
564386-SM-3	MANSFIELD TEX INDPT SCH DIST			2	1.A FE	250,000	67.6530	169,133	250,000	250,000	0	0	0	0	2.629	2.629	FA	2,483	6,573	10/08/2020	02/15/2045
590760-UB-8	MESQUITE TEX INDPT SCH DIST	@		3	1.A FE	768,460	62.5040	625,040	1,000,000	825,946	0	18,116	0	0	0.000	2.230	N/A	0	0	09/02/2021	08/15/2033
59163P-KT-9	METRO ORE			2	1.A FE	1,104,685	86.2090	862,090	1,000,000	1,057,857	0	(12,447)	0	0	3.300	1.926	JD	2,750	33,000	03/03/2021	06/01/2035
592112-XA-9	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1.A FE	60,000	98.0630	58,838	60,000	60,000	0	0	0	0	0.610	0.610	JJ	183	366	01/27/2021	07/01/2025
59333F-XQ-8	MIAMI-DADE CNTY FLA			2	1.C FE	285,415	100.0240	250,060	250,000	270,361	0	(3,422)	0	0	4.000	2.410	JJ	5,000	10,000	05/12/2020	07/01/2042
625517-MY-0	MULTNOMAH CNTY ORE SCH DIST NO 1J PORTLA			2	1.C FE	1,690,378	74.0280	1,295,490	1,750,000	1,700,041	0	3,043	0	0	2.400	2.653	JD	117	63,000	09/23/2021	06/30/2038
625517-MZ-7	MULTNOMAH CNTY ORE SCH DIST NO 1J PORTLA			2	1.C FE	720,698	72.9290	546,968	750,000	725,081	0	1,385	0	0	2.450	2.729	JD	51	27,563	09/28/2021	06/30/2039
64966S-GN-0	NEW YORK CITY			2	1.C FE	1,750,000	95.1320	1,664,810	1,750,000	1,750,000	0	0	0	0	4.610	4.610	MS	24,875	0	08/22/2024	09/01/2037
665337-PV-7	NORTHERN LEBANON PA SCH DIST			2	1.C FE	1,082,824	100.4730	1,100,179	1,095,000	1,084,113	0	534	0	0	4.000	4.091	MS	14,600	43,800	05/24/2022	09/01/2039
665337-QG-9	NORTHERN LEBANON PA SCH DIST			2	1.C FE	784,016	94.4090	755,272	800,000	784,805	0	329	0	0	4.000	4.121	MS	10,667	32,000	04/26/2022	09/01/2050
68583R-DB-5	OREGON CMNTY COLLEGE DISTS				1.C FE	750,000	92.6250	694,688	750,000	750,000	0	0	0	0	1.370	1.370	JD	29	15,413	08/12/2021	06/30/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68609T-A6-5	OREGON			1,2	1.B FE	250,000	69.5840	173,960	250,000	250,000	0	0	0	0	2.419	2.419	FA	2,520	6,048	07/09/2020	08/01/2043
702334-CH-4	PASADENA TEX INDPT SCH DIST			2	1.A FE	158,034	99.9950	149,993	150,000	150,117	0	(946)	0	0	4.000	3.351	FA	2,267	6,000	04/22/2015	02/15/2034
720424-A7-5	PIERCE CNTY WASH SCH DIST NO 010 TACOMA			1	1.B FE	250,000	73.2250	183,063	250,000	250,000	0	0	0	0	2.357	2.357	JD	491	5,893	07/09/2020	12/01/2039
720424-D8-0	PIERCE CNTY WASH SCH DIST NO 010 TACOMA			2	1.B FE	250,000	74.2870	185,718	250,000	250,000	0	0	0	0	3.082	3.082	JD	642	7,705	10/22/2020	11/01/2045
727199-KH-3	PLANO TEX INDPT SCH DIST			2	1.B FE	1,720,026	100.1040	1,701,768	1,700,000	1,700,000	0	0	0	0	6.170	6.170	FA	39,625	104,890	10/29/2009	02/15/2029
736679-LD-1	PORTLAND ORE	@			1.A FE	935,749	89.8470	911,947	1,015,000	980,595	0	13,893	0	0	0.000	1.432	N/A	0	0	09/16/2021	06/01/2027
780869-XY-4	ROYSE CITY TEX INDPT SCH DIST			2	1.A FE	1,081,630	105.9520	1,059,520	1,000,000	1,071,669	0	(7,324)	0	0	5.000	3.959	FA	18,889	47,917	07/26/2023	02/15/2053
797355-6M-1	SAN DIEGO CALIF UNI SCH DIST	@		3	1.C FE	114,615	82.2210	143,887	175,000	145,381	0	4,820	0	0	0.000	3.400	N/A	0	0	11/29/2017	07/01/2030
798186-Q2-1	SAN JOSE CALIF UNI SCH DIST SANTA CLARA			2	1.B FE	750,000	75.2120	564,090	750,000	750,000	0	0	0	0	2.027	2.027	FA	6,334	15,203	01/08/2021	08/01/2035
801546-RJ-3	SANTA CLARA CNTY CALIF			2	1.A FE	702,683	71.5680	536,760	750,000	710,255	0	2,408	0	0	2.150	2.616	FA	6,719	16,125	10/06/2021	08/01/2038
801546-RL-8	SANTA CLARA CNTY CALIF			2	1.A FE	693,645	69.2970	519,728	750,000	701,364	0	2,467	0	0	2.250	2.765	FA	7,031	16,875	10/07/2021	08/01/2040
839278-KF-4	SOUTH PASADENA CALIF UNI SCH DIST			2	1.C FE	254,315	70.3500	175,875	250,000	252,242	0	(447)	0	0	3.404	3.192	FA	3,546	8,510	01/24/2020	08/01/2049
882724-QP-5	TEXAS ST			2	1.A FE	250,000	76.0970	190,243	250,000	250,000	0	0	0	0	3.211	3.211	AO	2,007	8,028	11/14/2019	04/01/2044
882830-AP-7	TEXAS TRANSN COMMN			1,2	1.A FE	250,000	74.0040	185,010	250,000	250,000	0	0	0	0	2.562	2.562	AO	1,601	6,405	06/18/2020	04/01/2042
882830-BH-4	TEXAS TRANSN COMMN			1,2	1.A FE	250,000	68.5910	171,478	250,000	250,000	0	0	0	0	2.472	2.472	AO	1,545	6,180	07/16/2020	10/01/2044
91882R-HL-9	VAL VERDE CALIF UNI SCH DIST			2	1.C FE	750,000	80.1430	601,073	750,000	750,000	0	0	0	0	2.891	2.891	FA	9,034	21,683	11/12/2021	08/01/2036
964559-2Q-0	WHITE SETTLEMENT TEX INDPT SCH DIST			2	1.A FE	0	71.0730	330,489	465,000	0	0	0	0	0	2.843	0.000	FA	4,994	0	08/21/2024	08/15/2045
98816P-EF-5	YSLETA TEX INDPT SCH DIST			2	1.A FE	250,000	68.6820	171,705	250,000	250,000	0	0	0	0	2.730	2.730	FA	2,578	6,825	06/24/2020	08/15/2045
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						23,159,845	XXX	20,466,858	23,705,000	22,899,556	0	9,370	0	0	XXX	XXX	XXX	266,487	697,970	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						23,159,845	XXX	20,466,858	23,705,000	22,899,556	0	9,370	0	0	XXX	XXX	XXX	266,487	697,970	XXX	XXX
010268-CT-5	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R			1	1.C FE	751,448	85.0150	637,613	750,000	751,010	0	(140)	0	0	2.056	2.034	MS	5,140	15,420	11/02/2021	09/01/2031
040484-MS-3	ARIZONA BRD REGENTS UNIV ARIZ SYS REV			2	1.D FE	344,286	100.4700	301,410	300,000	302,118	0	(5,000)	0	0	5.000	3.270	JD	1,250	15,000	04/22/2015	06/01/2040
047061-CZ-7	ATHENS-CLARKE CNTY GA UNI GOVT WTR & SEW			2	1.B FE	155,189	99.0280	148,542	150,000	150,000	0	(627)	0	0	4.000	3.571	JJ	3,000	6,000	05/06/2015	01/01/2033
047870-NV-8	ATLANTA GA WTR & WASTEWTR REV			2	1.C FE	181,259	105.5690	158,354	150,000	159,510	0	(3,196)	0	0	5.000	2.660	MN	1,250	7,500	08/02/2017	11/01/2033
059231-M5-6	BALTIMORE MD REV			2	1.E FE	282,920	102.8190	257,048	250,000	257,665	0	(3,643)	0	0	5.000	3.401	JJ	6,250	12,500	03/10/2017	07/01/2036
083389-EN-2	BENTON WASH REGL PUB WTR AUTH ARK WTR RE			2	1.C FE	802,658	85.0860	638,145	750,000	779,843	0	(5,966)	0	0	2.750	1.870	AO	5,156	20,625	01/21/2021	10/01/2033
091096-NR-4	BIRMINGHAM ALA WTRWKS BRD WTR REV			2	1.C FE	264,613	78.7680	196,920	250,000	257,303	0	(1,702)	0	0	3.573	2.796	JJ	4,466	8,933	06/25/2020	01/01/2045
130179-TN-4	CALIFORNIA EDL FACS AUTH REV			1	1.A FE	919,185	119.2190	894,143	750,000	909,976	0	(3,554)	0	0	5.000	3.720	AO	9,375	37,500	04/25/2022	04/01/2051
13032U-XU-7	CALIFORNIA HEALTH FACS FING AUTH REV			1,2	1.D FE	257,795	83.1500	207,875	250,000	254,657	0	(810)	0	0	2.229	1.866	JD	464	5,573	01/05/2021	06/01/2032
13077D-KR-2	CALIFORNIA ST UNIV REV			1,2	1.D FE	735,788	78.0280	585,210	750,000	737,997	0	758	0	0	2.834	2.985	MN	3,543	21,255	01/06/2022	11/01/2037
134041-JA-1	CAMPBELL & KENTON CNTYS KY SANT DIST NO	SD			1.C FE	296,450	102.8560	257,140	250,000	258,545	0	(5,206)	0	0	5.000	2.779	FA	5,208	12,500	12/21/2016	08/01/2026
155498-MJ-4	CENTRAL TEX REGL MOBILITY AUTH REV				1.G FE	839,673	87.5510	744,184	850,000	842,840	0	1,093	0	0	2.354	2.506	JJ	10,005	20,009	01/11/2022	01/01/2031
162393-FV-9	CHATTANOOGA TENN ELEC REV			2	1.D FE	284,908	100.5590	251,398	250,000	252,679	0	(3,943)	0	0	5.000	3.350	MS	4,167	12,500	07/23/2015	09/01/2040
172311-QE-5	CINCINNATI OHIO WTR SYS REV			2	1.A FE	250,000	67.5350	168,838	250,000	250,000	0	0	0	0	2.726	2.726	JD	568	6,815	06/18/2020	12/01/2046
20281P-KV-3	COMMONWEALTH FING AUTH PA REV				1.D FE	264,355	86.3480	215,870	250,000	261,274	0	(662)	0	0	3.657	3.240	JD	762	9,143	01/09/2020	06/01/2038
20281P-LZ-3	COMMONWEALTH FING AUTH PA REV				1.D FE	797,888	92.3420	692,565	750,000	778,289	0	(6,112)	0	0	2.658	1.766	JD	1,661	19,935	09/21/2021	06/01/2029
235036-4W-7	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	250,460	82.1530	205,383	250,000	250,367	0	(21)	0	0	2.994	2.978	MN	1,248	7,485	01/08/2020	11/01/2038
23542J-RC-1	DALLAS TEX WTRWKS & SWR SYS REV			2	1.C FE	492,935	73.3490	366,745	500,000	494,108	0	293	0	0	2.772	2.866	AO	3,465	13,860	10/29/2020	10/01/2040
249182-KP-0	DENVER COLO CITY & CNTY ARPT REV			2	1.D FE	178,454	103.5260	155,289	150,000	159,036	0	(2,986)	0	0	5.000	2.800	MN	958	7,500	11/30/2017	11/15/2029
25484J-CY-4	DISTRICT COLUMBIA UNIV REV			2	1.G FE	173,063	102.8490	154,274	150,000	155,772	0	(2,443)	0	0	5.000	3.211	AO	1,875	7,500	02/08/2017	04/01/2032
25484J-DG-2	DISTRICT COLUMBIA UNIV REV			2	1.A	5,868	104.5390	5,227	5,000	5,221	0	(94)	0	0	5.000	2.949	AO	63	250	06/01/2017	04/01/2036
25484J-DH-0	DISTRICT COLUMBIA UNIV REV			2	1.G FE	228,856	101.8040	198,518	195,000	203,630	0	(3,668)	0	0	5.000	2.949	AO	2,438	9,750	06/01/2017	04/01/2036
38122N-B5-0	GOLDEN ST TOB SECURITIZATION CORP CALIF			1,2	1.D FE	1,142,686	85.4350	982,503	1,150,000	1,144,231	0	529	0	0	2.746	2.807	JD	2,632	31,579	01/12/2022	06/01/2034
382900-FB-9	GOODYEAR ARIZ WTR & SWR REV			2	1.D FE	273,933	96.5880	241,470	250,000	262,595	0	(2,591)	0	0	4.000	2.801	JJ	5,000	10,000	05/07/2020	07/01/2045
44244C-D2-0	HOUSTON TEX UTIL SYS REV			1,2	1.C FE	250,000	69.9710	174,928	250,000	250,000	0	0	0	0	2.542	2.542	MN	812	6,355	06/12/2020	11/15/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45129W-MA-5	IDAHO HSG & FIN ASSN			2	1.E FE	613,594	100.4110	582,384	580,000	580,000	0	0	0	0	5.000	5.000	JJ	13,372	29,000	01/15/2014	07/15/2031
45129W-MA-5	IDAHO HSG & FIN ASSN	SD		2	1.E FE	21,158	100.4110	20,082	20,000	20,000	0	0	0	0	5.000	5.000	JJ	461	1,000	01/15/2014	07/15/2031
45129Y-6U-5	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R			2	1.B FE	1,322,475	104.5840	1,307,300	1,250,000	1,321,763	0	(712)	0	0	6.500	5.793	JJ	10,608	0	10/23/2024	01/01/2065
45203M-E5-6	ILLINOIS HSG DEV AUTH REV			2	1.A FE	993,580	102.3900	1,023,900	1,000,000	993,580	0	0	0	0	6.250	6.297	AO	15,955	0	12/02/2024	10/01/2054
45505M-FD-3	INDIANA ST FIN AUTH WASTEWATER UTIL REV			2	1.E FE	392,503	101.6110	330,236	325,000	338,063	0	(7,225)	0	0	5.000	2.630	AO	4,063	16,250	09/09/2016	10/01/2041
45506D-TN-5	INDIANA ST FIN AUTH REV			2	1.B FE	228,674	100.8690	201,738	200,000	201,934	0	(3,222)	0	0	5.250	3.561	FA	4,375	10,500	05/08/2015	02/01/2034
485429-Z6-4	KANSAS ST DEV FIN AUTH REV			1	1.E FE	923,858	95.3790	715,343	750,000	889,600	0	(9,339)	0	0	4.727	2.914	AO	7,484	35,453	03/03/2021	04/15/2037
491552-S8-9	KENTUCKY ST TPK AUTH ECONOMIC DEV RD REV				1.D FE	1,000,000	90.0320	900,320	1,000,000	1,000,000	0	0	0	0	1.668	1.668	JJ	8,340	16,680	09/22/2021	07/01/2028
495289-X4-7	KING CNTY WASH SWR REV			2	1.B FE	0	100.0230	0	0	0	0	0	0	0	5.000	3.030	JJ	2,000	0	04/15/2015	07/01/2038
495289-X4-7	KING CNTY WASH SWR REV	SD		2	1.B FE	81,509	99.9920	69,994	70,000	70,000	0	(1,349)	0	0	5.000	3.030	JJ	1,750	3,500	04/15/2015	07/01/2038
534272-D7-1	LINCOLN NEB ELEC SYS REV			2	1.C FE	178,833	101.2360	151,854	150,000	152,105	0	(3,111)	0	0	5.000	2.845	MS	2,500	7,500	04/15/2015	09/01/2033
56041M-RW-6	MAINE GOVERNMENTAL FACS AUTH LEASE RENT			2	1.D FE	207,146	103.8800	181,790	175,000	184,679	0	(3,343)	0	0	5.000	2.891	AO	2,188	8,750	08/03/2017	10/01/2034
56052F-XB-6	MAINE ST HSG AUTH MTG PUR			2	1.B FE	750,000	76.8910	576,683	750,000	750,000	0	0	0	0	2.981	2.981	MN	2,857	22,358	01/06/2022	11/15/2036
56185P-CH-4	MANATEE CNTY FLA SCH DIST SALES TAX REV			2	1.E FE	229,564	103.4630	206,926	200,000	207,432	0	(3,142)	0	0	5.000	3.271	AO	2,500	10,000	02/02/2017	10/01/2030
575831-FH-0	MASSACHUSETTS ST COLLEGE BLDG AUTH REV			1,2	1.C FE	1,250,000	80.8090	1,010,113	1,250,000	1,250,000	0	0	0	0	3.273	3.273	MN	6,819	40,913	11/01/2019	05/01/2039
575896-NX-9	MASSACHUSETTS ST PORT AUTH REV			2	1.C FE	172,448	100.1580	150,237	150,000	150,000	0	(1,306)	0	0	5.000	5.000	JJ	3,750	7,500	07/10/2014	07/01/2029
575896-WP-6	MASSACHUSETTS ST PORT AUTH REV			1,2	1.C FE	1,438,035	76.6730	1,150,095	1,500,000	1,450,922	0	4,056	0	0	2.079	2.434	JJ	15,593	31,185	09/24/2021	07/01/2035
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1.C FE	258,158	81.5090	203,773	250,000	254,323	0	(829)	0	0	3.395	3.004	AO	1,792	8,488	02/04/2020	10/15/2040
576000-ZW-6	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1.B FE	251,873	75.0090	187,523	250,000	251,113	0	(189)	0	0	2.950	2.860	MN	942	7,375	09/30/2020	05/15/2043
59164G-FA-5	METRO WASTEWTR RECLAMATION DIST COLO SWR			1,2	1.B FE	250,000	79.2680	198,170	250,000	250,000	0	0	0	0	3.158	3.158	AO	1,974	7,895	11/15/2019	04/01/2041
592481-LV-5	METROPOLITAN ST LOUIS MO SWR DIST WASTEW			1,2	1.B FE	450,000	76.1790	342,806	450,000	450,000	0	0	0	0	3.259	3.259	MN	2,444	14,666	11/20/2019	05/01/2045
59261A-B5-5	METROPOLITAN TRANSN AUTH N Y REV			1,2	1.C FE	249,130	70.3470	175,868	250,000	249,241	0	23	0	0	3.500	3.520	MN	1,118	8,750	10/31/2019	11/15/2046
59333P-3W-6	MIAMI-DADE CNTY FLA AVIATION REV			2	1.E FE	827,340	88.1630	661,223	750,000	794,701	0	(11,233)	0	0	4.280	2.600	AO	8,025	32,100	01/05/2022	10/01/2041
59334D-LS-1	MIAMI-DADE CNTY FLA WTR & SWR REV			2	1.D FE	520,013	79.9140	399,570	500,000	511,013	0	(2,162)	0	0	3.490	2.984	AO	4,363	17,450	08/26/2020	10/01/2042
59335K-DA-2	MIAMI-DADE CNTY FLA SEAPORT REV			2	1.F FE	973,423	73.3970	737,640	1,005,000	978,228	0	1,555	0	0	2.762	3.000	AO	6,940	27,758	10/27/2021	10/01/2038
59447T-XX-6	MICHIGAN FIN AUTH REV			1	1.D FE	536,895	80.3520	401,760	500,000	530,436	0	(1,532)	0	0	3.384	2.896	JD	1,410	16,920	08/14/2020	12/01/2040
594615-HY-5	MICHIGAN ST BLDG AUTH REV			1,2	1.C FE	250,000	73.4930	183,733	250,000	250,000	0	0	0	0	2.705	2.705	AO	1,428	6,763	09/11/2020	10/15/2040
594698-SF-0	MICHIGAN ST STRATEGIC FD LTD OBLIG REV			1,2	1.C FE	964,970	79.6290	796,290	1,000,000	972,164	0	2,480	0	0	2.478	2.809	MS	8,260	24,780	01/10/2022	09/01/2034
594698-SG-8	MICHIGAN ST STRATEGIC FD LTD OBLIG REV			1,2	1.C FE	822,430	78.5000	785,000	1,000,000	827,206	0	4,776	0	0	2.578	4.652	MS	8,593	12,890	08/14/2024	09/01/2035
60416S-5E-6	MINNESOTA HOUSING FINANCE AGENCY			2	1.B FE	140,000	71.2620	99,767	140,000	140,000	0	0	0	0	3.337	3.337	JJ	2,336	4,672	01/24/2020	01/01/2044
631663-RJ-2	NASSAU CNTY N Y INTERIM FIN AUTH			1	1.A FE	1,000,540	88.4760	884,760	1,000,000	1,000,301	0	(75)	0	0	1.278	1.270	MN	1,633	12,780	09/22/2021	11/15/2028
646067-EH-7	NEW JERSEY ST EDL FACS AUTH REV			2	1.F FE	750,000	86.6590	649,943	750,000	750,000	0	0	0	0	4.293	4.292	JJ	16,099	32,198	03/03/2022	07/01/2042
646139-W3-5	NEW JERSEY ST TPK AUTH TPK REV			1	1.E FE	936,938	115.6500	867,375	750,000	928,986	0	(7,779)	0	0	7.414	5.116	JJ	27,803	55,605	12/20/2023	01/01/2040
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV			1	1.E FE	907,448	111.1890	833,918	750,000	901,358	0	(5,933)	0	0	7.102	5.225	JJ	26,633	53,265	12/18/2023	01/01/2041
646140-DU-4	NEW JERSEY ST TPK AUTH TPK REV				1.E FE	750,000	84.8600	636,450	750,000	750,000	0	0	0	0	1.863	1.863	JJ	6,986	13,973	01/22/2021	01/01/2031
64989K-GR-1	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML			1	1.C FE	363,238	107.2930	268,233	250,000	346,237	0	(3,652)	0	0	5.985	3.242	MN	1,912	14,963	01/13/2020	11/15/2043
649902-T2-9	NEW YORK ST DORM AUTH ST PERS INCOME TAX			1	1.B FE	1,330,338	100.5390	1,256,738	1,250,000	1,306,155	0	(9,395)	0	0	5.500	4.520	MS	20,243	68,750	04/25/2022	03/15/2030
64990F-JG-0	NEW YORK ST DORM AUTH ST PERS INCOME TAX			2	1.B FE	232,050	106.1480	212,296	200,000	213,401	0	(3,356)	0	0	5.250	3.311	MS	3,092	10,500	12/12/2018	03/15/2039
650009-S6-1	NEW YORK ST TWY AUTH GEN REV			2	1.E FE	777,863	79.9100	599,325	750,000	768,236	0	(3,335)	0	0	3.500	2.973	JJ	13,125	26,250	01/07/2022	01/01/2042
658207-ZV-0	NORTH CAROLINA HOUSING FINANCE AGENCY			2	1.B FE	230,000	78.0240	179,455	230,000	230,000	0	0	0	0	3.000	3.000	JJ	3,450	6,900	05/07/2020	07/01/2046
660043-FW-5	NORTH HUDSON SEW AUTH N J GROSS REV LEAS			2	1.F FE	263,225	80.3840	200,960	250,000	256,750	0	(1,397)	0	0	3.796	3.137	JD	791	9,490	01/30/2020	06/01/2044
663903-JQ-6	NORTHEAST OHIO REGL SWR DIST WASTEWTR RE			2	1.B FE	250,000	74.1160	185,290	250,000	250,000	0	0	0	0	3.200	3.200	MN	1,022	8,000	01/23/2020	11/15/2044
665250-CX-2	NORTHERN ILL MUN PWR AGY PWR PROJ REV			2	1.G FE	330,561	101.0900	277,998	275,000	286,614	0	(5,835)	0	0	5.000	2.721	JD	1,146	13,750	08/24/2016	12/01/2041
677561-KH-4	OHIO ST HOSP FAC REV			2	1.C FE	181,691	105.3190	157,979	150,000	160,098	0	(3,193)	0	0	5.000	2.651	JJ	3,750	7,500	08/09/2017	01/01/2031
677561-LN-0	OHIO ST HOSP FAC REV			1	1.C FE	250,000	81.7560	204,390	250,000	250,000	0	0	0	0	3.276	3.276	JJ	4,095	8,190	10/30/2019	01/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67756D-PD-2	OHIO ST HIGHER EDL FAC COMMN REV			2	1.F FE	735,000	92.3720	692,790	750,000	735,999	0	372	0	0	4.000	4.128	JJ	15,000	30,000	04/22/2022	07/01/2047
67760H-NH-0	OHIO ST TPK COMMN TPK REV			2	1.C FE	251,450	70.3830	175,958	250,000	250,798	0	(142)	0	0	3.196	3.128	FA	3,018	7,990	02/06/2020	02/15/2048
67908P-BP-0	OKLAHOMA ST CAPITOL IMPT AUTH REV			2	1.D FE	750,000	80.5590	604,193	750,000	750,000	0	0	0	0	2.695	2.695	JJ	10,106	20,213	11/12/2021	07/01/2035
681810-NW-3	OMAHA NEB SAN SEW REV			2	1.C FE	252,508	73.2950	183,238	250,000	251,475	0	(258)	0	0	2.872	2.750	AO	1,795	7,180	10/27/2020	04/01/2042
684545-ZA-7	ORANGE CNTY FLA TOURIST DEV TAX REV			2	1.C FE	287,010	100.2330	250,583	250,000	256,972	0	(3,870)	0	0	4.000	2.361	AO	2,500	10,000	06/17/2016	10/01/2032
70879Q-SC-8	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M				1.B FE	1,000,000	97.6300	976,300	1,000,000	1,000,000	0	0	0	0	4.450	4.450	AO	11,125	44,500	08/25/2022	10/01/2047
709224-2R-9	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.D FE	500,000	78.6480	393,240	500,000	500,000	0	0	0	0	3.337	3.337	JD	1,390	16,685	01/16/2020	12/01/2039
709224-V7-1	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.D FE	250,000	77.5960	193,990	250,000	250,000	0	0	0	0	3.579	3.579	JD	746	8,948	10/25/2019	12/01/2043
720653-QG-2	PIERCE CNTY WASH SWR REV			2	1.C FE	750,110	73.7490	553,118	750,000	750,062	0	(10)	0	0	2.870	2.868	FA	8,969	21,525	11/10/2020	08/01/2042
73358W-WA-8	PORT AUTH N Y & N J			2	1.D FE	202,293	100.0290	180,052	180,000	180,868	0	(2,568)	0	0	5.000	3.520	MN	1,500	9,000	04/28/2015	05/01/2035
73474T-AT-7	PORT MORROW ORE TRANSMISSION FACS REV			1	1.C FE	748,750	72.9670	547,253	750,000	748,973	0	53	0	0	2.543	2.554	MS	6,358	19,073	06/18/2020	09/01/2040
735352-QE-9	PORT ST LUCIE FLA UTIL REV			2	1.C FE	281,825	100.6300	251,575	250,000	255,863	0	(3,416)	0	0	4.000	2.550	MS	3,333	10,000	08/11/2016	09/01/2030
735352-QF-6	PORT ST LUCIE FLA UTIL REV			2	1.C FE	336,783	100.3460	301,038	300,000	306,790	0	(3,953)	0	0	4.000	2.600	MS	4,000	12,000	08/11/2016	09/01/2031
735352-QG-4	PORT ST LUCIE FLA UTIL REV			2	1.C FE	463,945	100.0550	415,228	415,000	424,052	0	(5,267)	0	0	4.000	2.650	MS	5,533	16,600	08/11/2016	09/01/2032
735389-2S-6	PORT SEATTLE WASH REV			2	1.D FE	2,151,500	105.5940	2,111,880	2,000,000	2,146,702	0	(4,798)	0	0	5.250	4.301	JJ	39,667	0	08/02/2024	07/01/2049
74265L-M6-2	PRIVATE COLLEGES & UNIVS AUTH GA REV			2	1.C FE	176,360	102.1850	153,278	150,000	155,482	0	(3,024)	0	0	5.000	2.840	AO	1,875	7,500	06/01/2017	10/01/2038
771902-HM-8	ROCHESTER MINN HEALTH CARE FACS REV			2	1.C FE	867,525	106.9680	802,260	750,000	841,051	0	(10,014)	0	0	5.000	3.240	MN	4,792	37,500	03/25/2022	11/15/2057
79039M-AY-6	ST JOHNS CNTY FLA INDL DEV AUTH HOSP REV			2	1.G FE	908,378	101.1410	758,558	750,000	821,916	0	(26,805)	0	0	5.000	1.270	FA	14,167	37,500	09/21/2021	08/15/2047
79560T-EF-5	SALT LAKE CITY UTAH SALES & EXCISE TAX R			2	1.A FE	300,000	81.8620	245,586	300,000	300,000	0	0	0	0	3.102	3.102	AO	2,327	9,306	11/20/2019	04/01/2038
79739G-PK-6	SAN DIEGO CNTY CALIF REGL ARPT AUTH ARPT			1,2	1.E FE	811,029	82.4060	675,729	820,000	812,587	0	531	0	0	2.956	3.050	JJ	12,120	24,239	01/10/2022	07/01/2036
79765R-5A-3	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	539,458	81.8940	421,754	515,000	528,412	0	(2,611)	0	0	3.303	2.717	MN	2,835	17,010	08/06/2020	11/01/2039
79768H-JT-6	SAN FRANCISCO (CITY & COUNTY) PUBLIC UTI			1	1.C FE	1,905,321	97.9360	1,870,578	1,910,000	1,905,102	0	(218)	0	0	4.886	4.919	AO	23,331	15,813	07/22/2024	10/01/2034
79771F-AA-5	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	235,000	73.6460	173,068	235,000	235,000	0	0	0	0	2.825	2.825	MN	1,106	6,639	10/08/2020	11/01/2041
79771F-AS-6	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1	1.D FE	507,813	74.4530	372,265	500,000	506,599	0	(308)	0	0	2.845	2.746	MN	2,371	14,225	11/13/2020	11/01/2041
79771F-EY-9	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			2	1.A FE	35,000	92.0370	32,213	35,000	35,000	0	0	0	0	2.593	2.593	MN	151	908	12/13/2019	11/01/2029
79771F-FA-0	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			2	1.A	20,000	89.3740	17,875	20,000	20,000	0	0	0	0	2.803	2.803	MN	93	561	12/13/2019	11/01/2031
79771F-FG-7	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL				1.D FE	675,000	91.3020	616,289	675,000	675,000	0	0	0	0	2.593	2.593	MN	2,917	17,503	12/13/2019	11/01/2029
79771F-FJ-1	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			2	1.D FE	1,000,000	88.3860	883,860	1,000,000	1,000,000	0	0	0	0	2.803	2.803	MN	4,672	28,030	12/13/2019	11/01/2031
80168A-DF-1	SANTA CLARA VY CALIF WTR DIST WTR SYS RE			1,2	1.B FE	250,000	65.6030	164,008	250,000	250,000	0	0	0	0	2.967	2.967	JD	618	7,418	10/01/2020	06/01/2050
80182A-AN-9	SANTA CRUZ CNTY CALIF PENSION OBLIG			1,2	1.A FE	750,000	79.4260	595,695	750,000	750,000	0	0	0	0	2.441	2.441	JD	1,526	18,308	09/03/2021	06/01/2034
80182A-AP-4	SANTA CRUZ CNTY CALIF PENSION OBLIG			1,2	1.A FE	1,000,000	78.8610	788,610	1,000,000	1,000,000	0	0	0	0	2.591	2.591	JD	2,159	25,910	09/03/2021	06/01/2035
816705-JF-5	SEMINOLE CNTY FLA WTR & SWR REV			2	1.C FE	260,760	100.0590	250,148	250,000	250,911	0	(1,186)	0	0	4.000	3.501	AO	2,500	10,000	05/01/2015	10/01/2031
837123-LD-8	SOUTH CAROLINA ST PORTS AUTH PORTS REV			2	1.E FE	250,000	78.2650	195,663	250,000	250,000	0	0	0	0	3.875	3.875	JJ	4,844	9,688	11/14/2019	07/01/2055
837227-4C-8	SOUTH CENTRAL REGIONAL WATER AUTHORITY			2	1.D FE	281,115	100.2590	250,648	250,000	255,436	0	(3,320)	0	0	4.000	2.590	FA	4,167	10,000	06/16/2016	08/01/2035
873545-GX-9	TACOMA WASH SWR REV			2	1.B FE	179,252	100.6780	151,017	150,000	151,356	0	(3,210)	0	0	5.000	2.791	JD	625	7,500	02/12/2015	12/01/2029
873545-GY-7	TACOMA WASH SWR REV			2	1.B FE	208,271	100.5830	176,020	175,000	176,545	0	(3,658)	0	0	5.000	2.841	JD	729	8,750	02/12/2015	12/01/2030
87638Q-PL-7	TARRANT CNTY TEX CULTURAL ED FACS FIN CO			2	1.D FE	189,320	99.5360	174,188	175,000	177,213	0	(1,560)	0	0	4.000	3.050	MN	894	7,000	04/07/2016	11/15/2034
882669-CY-8	TEXAS PUBLIC FINANCE AUTHORITY			2	1.B FE	750,000	79.9330	599,498	750,000	750,000	0	0	0	0	2.339	2.339	FA	7,309	17,543	03/04/2021	02/01/2034
88278P-ZM-9	TEXAS ST UNIV SYS FING REV			2	1.C FE	250,000	83.4000	208,500	250,000	250,000	0	0	0	0	3.289	3.289	MS	2,421	8,223	10/25/2019	03/15/2040
91412H-GF-4	UNIVERSITY CALIF REVS			1,2	1.C FE	756,878	92.9580	697,185	750,000	752,539	0	(1,131)	0	0	1.316	1.160	MN	1,261	9,870	02/03/2021	05/15/2027
91412H-JT-1	UNIVERSITY CALIF REVS			1,2	1.C FE	854,366	82.5770	838,157	1,015,000	860,879	0	6,513	0	0	2.047	4.490	MN	2,655	10,389	08/16/2024	05/15/2032
91412H-LF-8	UNIVERSITY CALIF REVS			1	1.D FE	750,000	78.5880	589,410	750,000	750,000	0	0	0	0	2.742	2.742	MN	2,628	20,565	02/26/2021	05/15/2036
914302-MP-6	UNIVERSITY HOUSTON TEX UNIV REVS TAX EXE				1.C FE	1,005,000	97.1180	976,036	1,005,000	1,005,000	0	0	0	0	4.562	4.562	FA	14,137	0	08/14/2024	02/15/2034
914437-UT-3	UNIVERSITY MASS BLDG AUTH REV			2	1.C FE	510,543	78.7430	393,715	500,000	505,619	0	(1,067)	0	0	3.504	3.249	MN	2,920	17,520	02/11/2020	11/01/2044
914716-J9-7	UNIVERSITY N C CHARLOTTE REV			2	1.D FE	183,648	105.3730	158,060	150,000	160,262	0	(3,577)	0	0	5.000	2.411	AO	1,875	7,500	12/06/2017	10/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
915183-M5-3	STATE BOARD OF REGENTS OF THE STATE OF U			1,2	1.B FE	250,000	83.0780	207,695	250,000	250,000	0	0	0	0	3.351	3.351	FA	3,491	8,378	11/14/2019	08/01/2039
917567-EY-1	UTAH TRAN AUTH SALES TAX REV			1,2	1.C FE	252,730	85.0460	212,615	250,000	251,467	0	(269)	0	0	3.393	3.264	JD	377	8,483	12/12/2019	12/15/2036
923078-DK-2	VENTURA CNTY CALIF PUB FING AUTH LEASE R			1,2	1.B FE	251,638	75.6990	189,248	250,000	250,983	0	(151)	0	0	3.244	3.170	MN	1,352	8,110	06/16/2020	11/01/2043
928075-JL-5	VIRGINIA PORT AUTH COMWLTH PORT FD REV			1,2	1.B FE	250,000	71.5160	178,790	250,000	250,000	0	0	0	0	2.449	2.449	JJ	3,061	6,123	07/22/2020	07/01/2040
92812V-K8-8	VIRGINIA ST HSG DEV AUTH			2	1.B FE	250,000	64.7550	161,888	250,000	250,000	0	0	0	0	3.306	3.306	MS	2,755	8,265	09/25/2020	09/01/2055
928172-V5-1	VIRGINIA ST PUB BLDG AUTH PUB FACS REV			2	1.B FE	278,690	100.8780	252,195	250,000	255,535	0	(3,339)	0	0	5.000	3.550	FA	5,208	12,500	03/10/2017	08/01/2036
956510-BY-6	WEST VA PKWYS AUTH TPK TOLL REV			2	1.D FE	1,616,115	105.1890	1,577,835	1,500,000	1,597,210	0	(13,132)	0	0	5.000	3.850	JD	6,250	75,000	07/13/2023	06/01/2047
956510-BZ-3	WEST VA PKWYS AUTH TPK TOLL REV			2	1.D FE	232,155	90.7490	226,873	250,000	232,923	0	335	0	0	4.000	4.442	JD	833	10,000	09/06/2022	06/01/2051
956510-BZ-3	WEST VA PKWYS AUTH TPK TOLL REV	SD		2	1.D FE	464,310	90.7490	453,745	500,000	465,859	0	670	0	0	4.000	4.442	JD	1,667	20,000	09/06/2022	06/01/2051
95662N-HA-9	WEST VIRGINIA ST HSG DEV FD	SD		2	1.A FE	1,500,000	101.2080	1,518,120	1,500,000	1,500,000	0	0	0	0	4.800	4.800	MN	12,000	72,000	11/30/2022	11/01/2047
98851W-AJ-2	YUMA ARIZ PLEDGED REV				1.D FE	750,000	89.3830	670,373	750,000	750,000	0	0	0	0	1.952	1.952	JJ	6,751	14,640	01/13/2021	07/15/2029
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						66,743,003	XXX	57,716,481	64,395,000	65,539,745	0	(223,839)	0	0	XXX	XXX	XXX	651,579	1,988,815	XXX	XXX
312988-KQ-0	FH B70303 - RMBS			4	1.A	63,096	100.5332	62,960	62,626	62,735	0	7	0	0	5.000	4.954	MON	261	3,131	03/02/2004	02/01/2034
3131WQ-5C-7	FH ZJ0843 - RMBS			4	1.A	214,689	94.5717	206,251	218,090	214,271	0	788	0	0	4.000	4.414	MON	727	8,724	12/21/2010	12/01/2040
3131XJ-5G-3	FH ZL3547 - RMBS			4	1.A	71,064	91.4644	61,455	67,190	71,821	0	(1,151)	0	0	3.500	1.969	MON	196	2,352	07/19/2012	08/01/2042
3131XJ-RS-3	FH ZL3197 - RMBS			4	1.A	67,713	91.4755	59,648	65,207	67,837	0	(601)	0	0	3.500	2.541	MON	190	2,282	05/11/2012	06/01/2042
3131XJ-S5-2	FH ZL3240 - RMBS			4	1.A	244,804	91.4681	222,580	243,342	245,151	0	(584)	0	0	3.500	3.298	MON	710	8,517	03/29/2018	06/01/2042
3131XK-3C-1	FH ZL4395 - RMBS			4	1.A	464,932	87.7936	416,040	473,884	463,653	0	1,808	0	0	3.000	3.446	MON	1,185	14,217	03/29/2018	11/01/2042
3131XM-FM-2	FH ZL5572 - RMBS			4	1.A	444,543	94.6115	403,564	426,548	440,525	0	(3,350)	0	0	4.000	3.240	MON	1,422	17,062	02/14/2014	04/01/2043
3131XN-6S-7	FH ZL7181 - RMBS			4	1.A	163,375	93.8269	146,492	156,130	164,080	0	(963)	0	0	4.000	2.876	MON	520	6,245	10/08/2013	10/01/2043
3131XQ-5B-8	FH ZL8942 - RMBS			4	1.A	83,241	95.0188	73,888	77,761	84,081	0	(1,554)	0	0	4.000	2.342	MON	259	3,110	01/13/2015	01/01/2045
3131XQ-5Z-5	FH ZL8964 - RMBS			4	1.A	214,248	91.0020	194,238	213,444	214,300	0	(292)	0	0	3.500	3.392	MON	623	7,471	03/29/2018	01/01/2045
3131XQ-KC-9	FH ZL8391 - RMBS			4	1.A	111,714	93.7681	99,144	105,733	110,727	0	(1,086)	0	0	4.000	2.940	MON	352	4,229	08/05/2014	08/01/2044
3131XR-BB-9	FH ZL9034 - RMBS			4	1.A	103,388	91.4510	90,126	98,551	103,490	0	(965)	0	0	3.500	2.513	MON	287	3,449	02/25/2015	02/01/2045
3131XT-PV-6	FH ZM0436 - RMBS			4	1.A	179,876	90.6081	157,044	173,323	179,825	0	(1,405)	0	0	3.500	2.759	MON	506	6,066	11/05/2015	11/01/2045
3131XT-VP-2	FH ZM0622 - RMBS			4	1.A	160,063	93.4974	140,500	150,272	162,676	0	(2,969)	0	0	4.000	2.344	MON	501	6,011	01/19/2016	12/01/2045
31329J-P2-7	FH ZA1341 - RMBS			4	1.A	185,594	87.7946	160,114	182,374	185,653	0	(728)	0	0	3.000	2.597	MON	456	5,471	08/16/2012	09/01/2042
31329J-PX-9	FH ZA1338 - RMBS			4	1.A	158,874	87.7947	142,169	161,933	158,082	0	682	0	0	3.000	3.495	MON	405	4,858	03/29/2018	08/01/2042
31329K-XW-9	FH ZA2493 - RMBS			4	1.A	713,047	90.9285	657,298	722,874	711,384	0	2,737	0	0	3.000	3.410	MON	1,807	21,686	03/16/2018	02/01/2038
3132A4-6H-6	FH ZS4472 - RMBS			4	1.A	19,299	91.4685	17,022	18,610	19,439	0	(215)	0	0	3.500	2.462	MON	54	651	02/01/2012	02/01/2042
3132A4-6V-5	FH ZS4484 - RMBS			4	1.A	46,915	91.4675	41,324	45,179	47,222	0	(534)	0	0	3.500	2.460	MON	132	1,581	05/11/2012	05/01/2042
3132A4-7B-8	FH ZS4490 - RMBS			4	1.A	157,170	87.7947	140,643	160,196	156,109	0	755	0	0	3.000	3.536	MON	400	4,806	03/29/2018	07/01/2042
3132A4-PW-2	FH ZS4037 - RMBS			4	1.A	653,761	91.8438	596,852	649,855	653,187	0	(1,065)	0	0	3.500	3.361	MON	1,895	22,745	03/29/2018	05/01/2044
3132A5-AY-1	FH ZS4523 - RMBS			4	1.A	40,542	91.0746	36,734	40,334	40,507	0	(62)	0	0	3.500	3.380	MON	118	1,412	08/06/2013	07/01/2043
3132A5-FS-9	FH ZS4677 - RMBS			4	1.A	450,171	86.7083	400,447	461,832	443,101	0	2,203	0	0	3.000	3.710	MON	1,155	13,855	03/29/2018	09/01/2046
3132A7-UG-4	FH ZS6883 - RMBS			4	1.A	33,497	97.8397	31,134	31,821	32,393	0	(280)	0	0	3.500	2.087	MON	93	1,114	02/21/2014	12/01/2028
3132A9-MH-7	FH ZS8460 - RMBS			4	1.A	76,717	98.3377	75,068	76,337	76,350	0	(87)	0	0	3.000	2.786	MON	191	2,290	03/29/2018	04/01/2027
3132CW-T4-6	FH SB0571 - RMBS			4	1.A	926,150	88.6387	797,743	899,994	920,361	0	(1,889)	0	0	2.000	1.467	MON	1,500	18,000	12/20/2021	10/01/2036
3132DN-VE-0	FH SD1513 - RMBS			4	1.A	2,061,346	96.4621	2,010,406	2,084,141	2,061,577	0	231	0	0	5.000	5.178	MON	8,684	95,523	01/09/2024	08/01/2052
3132DQ-Z8-2	FH SD3467 - RMBS			4	1.A	5,860,695	95.3220	5,780,730	6,064,422	5,865,412	0	4,717	0	0	4.500	5.144	MON	22,742	90,966	07/22/2024	10/01/2050
3132DT-DS-6	FH SD5513 - RMBS			4	1.A	4,616,079	94.9804	4,473,135	4,709,534	4,614,849	0	(1,231)	0	0	4.500	4.806	MON	17,661	70,643	08/12/2024	02/01/2053
3132DT-FY-1	FH SD5583 - RMBS			4	1.A	7,297,600	95.3214	7,189,843	7,542,739	7,298,309	0	709	0	0	4.500	5.138	MON	28,285	141,426	07/23/2024	09/01/2050
3132DT-Q4-5	FH SD5875 - RMBS			4	1.A	1,236,844	100.0720	1,201,320	1,200,455	1,236,332	0	(513)	0	0	5.500	4.986	MON	5,502	11,004	10/03/2024	06/01/2054
3132DT-UU-2	FH SD5995 - RMBS			4	1.A	2,766,900	97.6604	2,656,914	2,720,565	2,766,043	0	(857)	0	0	5.000	4.722	MON	11,336	22,671	10/01/2024	03/01/2054
3132DV-7B-5	FH SD8090 - RMBS			4	1.A	1,829,257	78.5014	1,393,603	1,775,260	1,829,592	0	(4,084)	0	0	2.000	1.586	MON	2,959	35,505	08/28/2020	09/01/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3133A8-MR-5	FH QB2168 - RMBS			4	1.A	1,006,352	78.4656	763,168	972,615	1,009,418	0	(2,803)	0	0	2.000	1.487	MON	1,621	19,452	08/11/2020	08/01/2050
3133GB-GD-0	FH QN4696 - RMBS			4	1.A	1,698,457	89.1577	1,450,181	1,626,534	1,682,535	0	(6,593)	0	0	2.000	1.146	MON	2,711	32,531	01/21/2021	12/01/2035
3133KY-U6-4	FH RB5105 - RMBS			4	1.A	3,030,733	83.8076	2,458,546	2,933,559	3,013,898	0	(6,844)	0	0	2.000	1.488	MON	4,889	58,671	02/18/2021	03/01/2041
3133KY-VK-2	FH RB5118 - RMBS			4	1.A	1,128,071	83.8048	920,495	1,098,380	1,123,107	0	(2,063)	0	0	2.000	1.582	MON	1,831	21,968	08/24/2021	07/01/2041
3136AC-U5-8	FNR 2013-15 EP - CMO/RMBS			4	1.A	67,163	96.7149	62,496	64,619	65,835	0	(32)	0	0	3.500	2.657	MON	188	2,262	11/22/2013	08/25/2042
3137BC-R6-7	FHR 4374 CE - CMO/RMBS			4	1.A	208,123	95.5567	195,440	204,527	208,661	0	816	0	0	3.500	3.029	MON	597	7,158	03/29/2018	12/15/2043
3138AS-4B-5	FN AJ1717 - RMBS			4	1.A	273,514	94.1780	249,382	264,799	271,877	0	(2,068)	0	0	4.000	3.322	MON	883	10,592	03/29/2018	09/01/2041
3138AX-Z9-5	FN AJ6167 - RMBS			4	1.A	355,678	94.1731	324,290	344,355	355,583	0	(3,540)	0	0	4.000	3.201	MON	1,148	13,774	03/29/2018	12/01/2041
3138EN-HJ-1	FN AL5632 - RMBS			4	1.A	101,243	93.7711	89,234	95,162	100,545	0	(1,606)	0	0	4.000	2.789	MON	317	3,806	09/09/2014	08/01/2044
3138WG-EZ-3	FN AS6451 - RMBS			4	1.A	175,440	90.6486	152,129	167,822	174,830	0	(1,877)	0	0	3.500	2.671	MON	489	5,874	01/22/2016	01/01/2046
3138WH-L3-4	FN AS7545 - RMBS			4	1.A	370,254	89.2155	329,671	369,522	371,131	0	(603)	0	0	3.500	3.397	MON	1,078	12,933	03/29/2018	07/01/2046
3138WH-LR-1	FN AS7535 - RMBS			4	1.A	399,816	86.7139	352,853	406,916	397,728	0	1,170	0	0	3.000	3.439	MON	1,017	12,207	03/29/2018	07/01/2041
3138WH-RL-8	FN AS7690 - RMBS			4	1.A	1,573,679	90.6476	1,419,848	1,566,337	1,575,438	0	(2,515)	0	0	3.500	3.367	MON	4,568	54,822	01/29/2019	08/01/2046
3138WJ-YB-8	FN AS8805 - RMBS			4	1.A	162,203	89.9366	140,480	156,199	163,673	0	(1,104)	0	0	3.500	2.547	MON	456	5,467	08/25/2017	02/01/2042
3138WK-3E-3	FN AS9796 - RMBS			4	1.A	474,508	90.2005	427,208	473,620	475,405	0	(311)	0	0	3.500	3.416	MON	1,381	16,577	01/18/2019	06/01/2047
3138X3-AY-8	FN AU3622 - RMBS			4	1.A	297,245	94.5108	266,955	282,460	292,615	0	(3,007)	0	0	4.000	3.157	MON	942	11,298	11/01/2013	07/01/2043
3138X3-BX-9	FN AU3653 - RMBS			4	1.A	508,727	93.8343	454,021	483,854	503,610	0	(6,664)	0	0	4.000	3.067	MON	1,613	19,354	11/01/2013	09/01/2043
3138Y6-MY-7	FN AX4874 - RMBS			4	1.A	233,259	90.2940	198,697	220,055	230,399	0	(2,873)	0	0	3.500	2.531	MON	642	7,702	01/15/2015	12/01/2044
3138Y9-S8-2	FN AX7742 - RMBS			4	1.A	120,818	90.0385	103,974	115,477	121,358	0	(1,685)	0	0	3.500	2.499	MON	337	4,042	03/04/2015	01/01/2045
3140EC-S9-1	FN BA7743 - RMBS			4	1.A	810,158	86.4894	718,874	831,170	810,404	0	2,474	0	0	3.000	3.434	MON	2,078	24,935	03/29/2018	07/01/2046
3140EV-4E-4	FN BC1720 - RMBS			4	1.A	254,834	90.6072	219,805	242,591	254,462	0	(3,306)	0	0	3.500	2.571	MON	708	8,491	02/12/2016	01/01/2046
3140GY-GZ-6	FN BH9215 - RMBS			4	1.A	453,491	89.6694	396,181	441,824	464,225	0	(3,290)	0	0	3.500	2.635	MON	1,289	15,464	06/05/2019	01/01/2048
3140H1-V2-3	FN BJ0632 - RMBS			4	1.A	115,281	92.4722	103,956	112,418	117,281	0	(667)	0	0	4.000	3.248	MON	375	4,497	04/13/2018	03/01/2048
3140JQ-TE-3	FN BN7748 - RMBS			4	1.A	203,785	89.6753	175,888	196,138	208,191	0	(1,578)	0	0	3.500	2.505	MON	572	6,865	09/27/2019	09/01/2049
3140K3-J2-9	FN BO7480 - RMBS			4	1.A	1,004,019	86.5032	842,445	973,889	1,020,283	0	(3,622)	0	0	3.000	2.307	MON	2,435	29,217	02/10/2020	12/01/2049
3140LY-A9-4	FN BT9031 - RMBS			4	1.A	7,979,136	83.8058	6,503,062	7,759,682	7,936,296	0	(15,311)	0	0	2.000	1.583	MON	12,933	155,194	09/07/2021	08/01/2041
3140MM-Y2-8	FN BV7928 - RMBS			4	1.A	1,195,028	94.1412	1,150,358	1,221,949	1,195,790	0	701	0	0	4.500	4.828	MON	4,582	54,988	12/21/2022	08/01/2052
3140Q7-L4-7	FN CA0346 - RMBS			4	1.A	65,308	95.7398	59,593	62,245	68,681	0	(1,463)	0	0	4.500	2.531	MON	233	2,801	05/08/2019	09/01/2047
3140QA-NN-6	FN CA3096 - RMBS			4	1.A	139,683	95.3597	127,057	133,239	151,641	0	(3,501)	0	0	4.500	2.080	MON	500	5,996	03/22/2019	02/01/2049
3140QE-S6-0	FN CA6840 - RMBS			4	1.A	391,802	89.2355	333,523	373,757	387,862	0	(1,720)	0	0	2.000	1.024	MON	623	7,475	12/14/2020	09/01/2035
3140QF-5N-5	FN CA8052 - RMBS			4	1.A	1,763,439	89.1952	1,502,474	1,684,479	1,747,550	0	(7,197)	0	0	2.000	1.071	MON	2,807	33,690	01/07/2021	12/01/2035
3140QK-QX-9	FN CB0469 - RMBS			4	1.A	1,136,850	85.7774	930,802	1,085,136	1,126,792	0	(3,508)	0	0	2.500	1.759	MON	2,261	27,128	06/03/2021	05/01/2041
3140QN-BZ-4	FN CB2755 - RMBS			4	1.A	1,134,290	85.7844	1,044,353	1,217,416	1,139,231	0	2,086	0	0	3.000	3.902	MON	3,044	36,522	06/29/2022	02/01/2052
3140QP-2F-3	FN CB4373 - RMBS			4	1.A	840,795	91.3263	776,604	850,362	841,285	0	192	0	0	4.000	4.152	MON	2,835	34,014	08/25/2022	08/01/2052
3140QQ-2H-7	FN CB5275 - RMBS			4	1.A	2,641,376	97.4898	2,576,077	2,642,408	2,640,729	0	(332)	0	0	5.000	5.006	MON	11,010	132,120	12/27/2022	12/01/2052
3140QR-KE-2	FN CB5692 - RMBS			4	1.A	869,576	99.6284	859,362	862,568	868,895	0	(462)	0	0	5.500	5.357	MON	3,953	47,441	06/02/2023	02/01/2053
3140QS-P2-1	FN CB6740 - RMBS			4	1.A	1,129,855	99.7817	1,124,929	1,127,389	1,129,816	0	(39)	0	0	5.500	5.455	MON	5,167	5,167	11/06/2024	07/01/2053
3140QS-U3-3	FN CB6901 - RMBS			4	1.A	938,507	97.4510	902,354	925,956	938,368	0	(139)	0	0	5.000	4.752	MON	3,858	11,574	09/25/2024	08/01/2053
3140QU-6X-9	FEDERAL NATIONAL MORTGAGE ASSOCIATION -			4	1.A	2,696,587	100.2067	2,689,960	2,684,412	2,696,478	0	(109)	0	0	5.500	5.422	MON	12,304	12,304	11/06/2024	08/01/2054
3140QV-LC-6	FN CB9322 - RMBS			4	1.A	3,962,857	99.0965	3,893,769	3,929,268	3,962,579	0	(278)	0	0	5.500	5.358	MON	18,009	30,724	11/05/2024	10/01/2054
3140X4-ZN-9	FN FM1648 - RMBS			4	1.A	275,740	93.5248	254,388	272,000	274,412	0	(763)	0	0	2.500	2.059	MON	567	6,800	10/15/2019	01/01/2033
3140X9-V5-1	FN FM6035 - RMBS			4	1.A	445,233	89.1586	382,040	428,495	441,809	0	(1,396)	0	0	2.000	1.208	MON	714	8,570	02/19/2021	02/01/2036
3140XB-FD-7	FN FM7363 - RMBS			4	1.A	782,964	85.9608	645,313	750,707	776,072	0	(2,365)	0	0	2.500	1.845	MON	1,564	18,768	05/27/2021	05/01/2041
3140XG-TV-1	FN FS1463 - RMBS			4	1.A	1,929,469	92.1558	1,843,503	2,000,421	1,929,820	0	351	0	0	4.000	4.624	MON	6,668	26,672	08/22/2024	05/01/2051
3140XQ-YK-7	FEDERAL NATIONAL MORTGAGE ASSOCIATION -			4	1.A	2,961,886	94.4435	2,794,687	2,959,112	2,961,756	0	(130)	0	0	4.500	4.482	MON	11,097	33,290	09/13/2024	06/01/2053

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31410L-UV-2	FN 890796 - RMBS			4	1.A	126,484	91.2072	112,790	123,663	126,753	0	(782)	0	0	3.500	2.965	MON	361	4,328	01/17/2018	12/01/2045
31418A-FC-7	FN MA1062 - RMBS			4	1.A	49,639	98.3876	48,653	49,451	49,445	0	(50)	0	0	3.000	2.810	MON	124	1,484	03/29/2018	05/01/2027
31418B-6J-0	FN MA2672 - RMBS			4	1.A	403,765	91.1085	370,816	407,005	404,263	0	936	0	0	3.000	3.188	MON	1,018	12,210	03/29/2018	07/01/2036
31418C-AF-1	FN MA2705 - RMBS			4	1.A	450,383	86.7108	400,795	462,220	446,240	0	2,153	0	0	3.000	3.604	MON	1,156	13,867	03/29/2018	08/01/2046
31418E-AC-4	FN MA4502 - RMBS			4	1.A	787,734	85.9638	650,926	757,209	782,413	0	(1,903)	0	0	2.500	1.868	MON	1,578	18,930	10/29/2021	12/01/2041
3142GR-VA-5	FH RJ1508 - RMBS			4	1.A	1,365,602	96.5577	1,356,753	1,405,121	1,365,172	0	(430)	0	0	5.000	5.444	MON	5,855	35,128	06/27/2024	05/01/2054
3142GS-5S-3	FEDERAL HOME LOAN MORTGAGE CORPORATION -			4	1.A	1,458,960	96.8211	1,441,523	1,488,853	1,459,029	0	70	0	0	5.000	5.269	MON	6,204	12,407	10/29/2024	10/01/2054
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						84,667,002	XXX	77,729,109	84,389,923	84,562,739	0	(101,403)	0	0	XXX	XXX	XXX	268,297	1,858,626	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						151,410,005	XXX	135,445,590	148,784,923	150,102,484	0	(325,242)	0	0	XXX	XXX	XXX	919,876	3,847,441	XXX	XXX
00287Y-AQ-2	ABBVIE INC			1,2	1.G FE	748,688	99.6102	747,077	750,000	749,943	0	152	0	0	3.600	3.621	MN	3,525	27,000	05/05/2015	05/14/2025
00774M-AV-7	AERCAP IRELAND CAPITAL DAC		C	1,2	2.A FE	748,740	95.6550	717,413	750,000	749,522	0	253	0	0	2.450	2.486	AO	3,165	18,375	10/21/2021	10/29/2026
00913R-AD-8	AIR LIQUIDE FINANCE SA		C	1,2	1.F FE	2,100,465	96.4480	2,170,080	2,250,000	2,212,431	0	20,693	0	0	2.500	3.501	MS	14,688	56,250	02/12/2019	09/27/2026
010392-FU-7	ALABAMA POWER CO			1,2	1.E FE	882,360	82.5777	825,777	1,000,000	918,243	0	12,976	0	0	1.450	3.022	MS	4,269	14,500	02/24/2022	09/15/2030
010392-GB-8	ALABAMA POWER CO			1,2	1.E FE	796,313	104.2016	781,512	750,000	792,636	0	(3,677)	0	0	5.850	5.010	MN	5,606	44,606	01/24/2024	11/15/2033
025816-CP-2	AMERICAN EXPRESS CO			2	1.F FE	752,484	96.8622	678,035	700,000	722,772	0	(9,831)	0	0	3.300	1.819	MN	3,722	23,100	12/02/2021	05/03/2027
025816-DW-6	AMERICAN EXPRESS CO			1,2,5	1.F FE	2,000,000	98.6612	1,973,224	2,000,000	2,000,000	0	0	0	0	5.284	5.285	JJ	45,501	0	07/22/2024	07/26/2035
03027X-BR-0	AMERICAN TOWER CORP			1,2	2.B FE	746,108	94.4457	708,343	750,000	748,632	0	789	0	0	1.450	1.559	MS	3,202	10,875	09/23/2021	09/15/2026
031162-DD-9	AMGEN INC			1,2	2.A FE	747,653	92.7995	695,996	750,000	748,552	0	323	0	0	3.000	3.050	FA	8,063	22,500	02/17/2022	02/22/2029
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	1.G FE	260,860	92.7547	231,887	250,000	258,627	0	(326)	0	0	4.950	4.654	JJ	5,706	12,375	12/16/2016	01/15/2042
05565E-BK-0	BMW US CAPITAL LLC			1,2	1.F FE	748,718	99.6881	747,661	750,000	749,925	0	274	0	0	3.900	3.938	AO	6,663	29,250	04/06/2020	04/09/2025
06051G-GL-7	BANK OF AMERICA CORP			1,2,5	1.G FE	1,186,763	97.4100	1,217,625	1,250,000	1,225,058	0	6,870	0	0	3.705	4.359	AO	8,619	46,313	10/10/2018	04/24/2028
06051G-HV-4	BANK OF AMERICA CORP			1,2,5	1.G FE	4,136,085	92.0962	4,144,329	4,500,000	4,164,494	0	28,409	0	0	3.194	4.761	JJ	63,082	0	07/23/2024	07/23/2030
110122-DC-9	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	227,879	99.2432	226,275	228,000	227,994	0	10	0	0	3.875	3.880	FA	3,338	8,835	09/29/2015	08/15/2025
12189L-AK-7	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.F FE	1,339,488	86.2817	1,078,521	1,250,000	1,320,726	0	(2,849)	0	0	4.375	3.919	MS	18,229	54,688	07/07/2017	09/01/2042
125523-AH-3	CIGNA GROUP			1,2	2.A FE	249,668	98.0100	245,025	250,000	249,868	0	32	0	0	4.375	4.390	AO	2,309	10,938	09/06/2018	10/15/2028
126650-DG-2	CVS HEALTH CORP			1,2	2.B FE	247,743	90.9570	227,393	250,000	248,863	0	224	0	0	3.250	3.357	FA	3,069	8,125	08/08/2019	08/15/2029
134429-BP-3	CAMPBELL'S CO			1,2	2.B FE	1,245,425	99.5696	1,244,620	1,250,000	1,245,701	0	276	0	0	5.400	5.448	MS	18,750	33,750	03/19/2024	03/21/2034
136375-DH-2	CANADIAN NATIONAL RAILWAY CO			1,2	1.F FE	997,680	104.6265	1,046,265	1,000,000	997,887	0	178	0	0	5.850	5.881	MN	9,750	58,500	10/30/2023	11/01/2033
13645R-BE-3	CANADIAN PACIFIC RAILWAY CO			1,2	2.B FE	748,890	94.5722	709,292	750,000	749,563	0	222	0	0	1.750	1.781	JD	1,057	13,125	11/17/2021	12/02/2026
14040H-CE-3	CAPITAL ONE FINANCIAL CORP			1,2	2.A FE	2,220,180	97.2142	1,944,284	2,000,000	2,092,782	0	(39,768)	0	0	3.650	1.567	MN	10,139	73,000	09/23/2021	05/11/2027
14040H-DH-5	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	1,250,000	100.5233	1,256,541	1,250,000	1,250,000	0	0	0	0	5.884	5.885	JJ	31,667	0	07/24/2024	07/26/2035
149123-CF-6	CATERPILLAR INC			1,2	1.F FE	1,238,625	69.2732	865,915	1,250,000	1,239,913	0	261	0	0	3.250	3.298	MS	11,510	40,625	09/16/2019	09/19/2049
191216-DK-3	COCA-COLA CO			1	1.E FE	996,130	85.1488	851,488	1,000,000	997,519	0	374	0	0	2.000	2.043	MS	6,444	20,000	03/01/2021	03/05/2031
191216-DY-3	COCA-COLA CO			1,2	1.E FE	999,680	96.9268	969,268	1,000,000	999,690	0	10	0	0	4.650	4.654	FA	17,696	0	08/07/2024	08/14/2034
191241-AJ-7	COCA-COLA FEMSA SAB DE CV		C	1,2	1.G FE	498,020	77.7371	388,686	500,000	498,685	0	158	0	0	1.850	1.887	MS	3,083	9,250	08/26/2020	09/01/2032
199575-AT-8	OHIO POWER CO			1	2.A FE	307,148	106.1147	265,287	250,000	280,758	0	(3,025)	0	0	6.600	4.763	MS	5,500	16,500	01/24/2014	03/01/2033
20030N-BH-3	COMCAST CORP			1	1.G FE	248,293	93.2654	233,164	250,000	249,107	0	91	0	0	4.250	4.303	JJ	4,899	10,625	04/14/2014	01/15/2033
20030N-BP-5	COMCAST CORP			1,2	1.G FE	1,930,918	92.0250	1,610,438	1,750,000	1,867,864	0	(9,498)	0	0	4.400	3.600	FA	29,089	77,000	07/24/2017	08/15/2035
20030N-CT-6	COMCAST CORP			1,2	1.G FE	749,625	97.5418	731,564	750,000	749,844	0	37	0	0	4.150	4.156	AO	6,571	31,125	10/02/2018	10/15/2028
20826F-BJ-4	CONOCOPHILLIPS CO			1,2	1.F FE	1,002,470	98.9584	989,584	1,000,000	1,002,452	0	(18)	0	0	4.700	4.643	JJ	3,394	0	12/10/2024	01/15/2030
224044-CG-0	COX COMMUNICATIONS INC			1,2	2.B FE	789,915	97.6228	732,171	750,000	763,518	0	(9,086)	0	0	3.350	2.084	MS	7,398	25,125	01/11/2022	09/15/2026
224044-CU-9	COX COMMUNICATIONS INC			1,2	2.B FE	996,470	96.5943	965,943	1,000,000	996,585	0	115	0	0	5.450	5.496	MS	19,832	0	08/15/2024	09/01/2034
25179M-AV-5	DEVON ENERGY CORP			1,2	2.B FE	249,888	100.6526	251,632	250,000	249,986	0	14	0	0	5.850	5.856	JD	650	14,625	12/10/2015	12/15/2025
25179M-BG-7	DEVON ENERGY CORP			1,2	2.B FE	2,998,980	94.9955	2,849,865	3,000,000	2,999,069	0	89	0	0	5.200	5.204	MS	53,300	0	08/19/2024	09/15/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25243Y-BD-0	DIAGEO CAPITAL PLC		C	1,2	1.G FE	3,559,045	86.0252	3,010,882	3,500,000	3,534,684	0	(6,472)	0	0	2.000	1.795	AO	12,056	70,000	02/17/2021	04/29/2030
25243Y-BN-8	DIAGEO CAPITAL PLC		C	1,2	1.G FE	1,067,430	102.5497	1,025,497	1,000,000	1,061,867	0	(5,563)	0	0	5.625	4.734	AO	13,438	56,250	01/09/2024	10/05/2033
26444H-AE-1	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	835,950	97.0242	727,682	750,000	795,176	0	(13,187)	0	0	3.800	1.902	JJ	13,142	28,500	11/03/2021	07/15/2028
26875P-AU-5	EOG RESOURCES INC			1,2	1.G FE	249,900	97.1525	242,881	250,000	249,942	0	10	0	0	4.375	4.380	AO	2,309	10,938	04/08/2020	04/15/2030
26884A-BN-2	ERP OPERATING LP			1,2	1.G FE	1,243,675	83.3038	1,041,298	1,250,000	1,245,692	0	609	0	0	1.850	1.906	FA	9,635	23,125	08/03/2021	08/01/2031
29250N-BH-7	ENBRIDGE INC			1,2	2.A FE	1,399,930	94.6511	1,325,115	1,400,000	1,399,975	0	14	0	0	1.600	1.601	AO	5,413	22,400	09/29/2021	10/04/2026
29379V-CG-6	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	994,000	96.8056	968,056	1,000,000	994,184	0	184	0	0	4.950	5.024	FA	19,663	0	08/01/2024	02/15/2035
29736R-AR-1	ESTEE LAUDER COMPANIES INC			1,2	1.F FE	745,050	83.0877	623,158	750,000	746,824	0	477	0	0	1.950	2.023	MS	4,306	14,625	03/01/2021	03/15/2031
31428X-AX-4	FEDEX CORP			1	2.B FE	770,145	97.5544	731,658	750,000	761,440	0	(996)	0	0	4.900	4.691	JJ	16,946	36,750	01/24/2014	01/15/2034
316773-DJ-6	FIFTH THIRD BANCORP			1,2,5	2.A FE	988,870	103.3242	1,033,242	1,000,000	992,866	0	2,235	0	0	6.361	6.604	AO	11,308	63,610	03/15/2023	10/27/2028
370334-BZ-6	GENERAL MILLS INC			1,2	2.B FE	497,900	96.9544	484,772	500,000	499,504	0	224	0	0	3.200	3.249	FA	6,267	16,000	01/09/2017	02/10/2027
38143U-8H-7	GOLDMAN SACHS GROUP INC			2	2.A FE	1,054,280	98.8777	988,777	1,000,000	1,005,973	0	(6,418)	0	0	3.750	3.075	FA	13,125	37,500	08/02/2016	02/25/2026
404280-CF-4	HSBC HOLDINGS PLC		C		1.G FE	249,688	99.0462	247,616	250,000	249,817	0	30	0	0	4.950	4.966	MS	3,128	12,375	03/25/2020	03/31/2030
404280-CV-9	HSBC HOLDINGS PLC		C	1,2,5	1.G FE	917,880	89.8044	898,044	1,000,000	922,682	0	4,802	0	0	2.206	4.082	FA	8,211	0	10/02/2024	08/17/2029
404280-EE-5	HSBC HOLDINGS PLC		C	1,2,5	1.G FE	750,000	100.5545	754,159	750,000	750,000	0	0	0	0	5.719	5.720	MS	13,940	21,446	02/26/2024	03/04/2035
423012-AG-8	HEINEKEN NV		C	1,2	2.A FE	1,022,230	82.5250	825,250	1,000,000	1,018,807	0	(521)	0	0	4.350	4.217	MS	11,117	43,500	05/16/2017	03/29/2047
42824C-BT-5	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	1,002,560	97.6480	976,480	1,000,000	1,002,450	0	(110)	0	0	4.550	4.492	AO	12,007	0	09/17/2024	10/15/2029
438516-CS-3	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	1,252,800	97.8001	1,222,501	1,250,000	1,252,766	0	(34)	0	0	5.000	4.972	MS	20,833	31,250	07/29/2024	03/01/2035
44107H-AF-9	HOSPITAL FOR SPECIAL SURGERY			1,2	1.E FE	250,000	60.0876	150,219	250,000	250,000	0	0	0	0	2.667	2.667	AO	1,667	6,668	08/05/2020	10/01/2050
459200-KM-2	INTERNATIONAL BUSINESS MACHINES CORP			1,2	1.G FE	1,998,805	94.9610	1,899,220	2,000,000	1,999,481	0	238	0	0	2.200	2.213	FA	17,356	44,000	02/03/2022	02/09/2027
46647P-EJ-1	JPMORGAN CHASE & CO			1,2,5	1.E FE	1,032,130	99.4900	994,900	1,000,000	1,030,558	0	(1,572)	0	0	4.995	4.250	JJ	22,061	0	09/24/2024	07/22/2030
47216Q-AB-9	JDE PEETS NV		C	1,2	2.C FE	745,163	92.6943	695,207	750,000	748,095	0	914	0	0	1.375	1.502	JJ	4,755	10,313	09/21/2021	01/15/2027
49271V-AV-2	KEURIG DR PEPPER INC			1,2	2.B FE	3,018,660	99.8458	2,995,374	3,000,000	3,018,207	0	(453)	0	0	5.300	5.215	MS	46,817	83,033	07/25/2024	03/15/2034
494550-AT-3	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	230,098	101.0434	252,609	250,000	236,616	0	901	0	0	5.800	6.527	MS	4,269	14,500	09/02/2015	03/15/2035
49456B-AZ-4	KINDER MORGAN INC			1,2	2.B FE	2,496,075	99.9673	2,499,183	2,500,000	2,496,104	0	29	0	0	5.100	5.139	FA	53,479	0	07/22/2024	08/01/2029
532457-CQ-9	ELI LILLY AND CO			1,2	1.E FE	2,494,525	97.8655	2,446,638	2,500,000	2,494,903	0	378	0	0	4.200	4.249	FA	39,958	0	08/12/2024	08/14/2029
548661-DR-5	LOWE'S COMPANIES INC			1,2	2.A FE	2,373,400	95.1673	2,379,183	2,500,000	2,384,091	0	10,691	0	0	3.650	4.869	AO	21,799	45,625	07/25/2024	04/05/2029
57629W-CH-1	MASSMUTUAL GLOBAL FUNDING II				1.B FE	498,980	98.7644	493,822	500,000	499,810	0	155	0	0	3.400	3.433	MS	5,336	17,000	03/05/2019	03/08/2026
57636Q-AP-9	MASTERCARD INC			1,2	1.D FE	249,515	93.4407	233,602	250,000	249,726	0	47	0	0	3.350	3.373	MS	2,210	8,375	03/24/2020	03/26/2030
579780-AQ-0	MCCORMICK & COMPANY INC			1,2	2.B FE	249,145	88.2382	220,596	250,000	249,521	0	84	0	0	2.500	2.539	AO	1,319	6,250	04/13/2020	04/15/2030
58013M-EZ-3	MCDONALD'S CORP			1,2	2.A FE	799,005	95.4327	715,745	750,000	782,647	0	(2,451)	0	0	4.700	4.181	JD	2,154	35,250	05/09/2017	12/09/2035
582839-AH-9	MEAD JOHNSON NUTRITION CO			1,2	1.G FE	249,895	99.5265	248,816	250,000	249,989	0	12	0	0	4.125	4.130	MN	1,318	10,313	10/29/2015	11/15/2025
58769J-AW-7	MERCEDES-BENZ FINANCE NORTH AMERICA LLC			1	1.F FE	3,994,200	98.4638	3,938,552	4,000,000	3,994,632	0	432	0	0	4.800	4.833	FA	80,000	0	07/29/2024	08/01/2029
58933Y-AJ-4	MERCK & CO INC			1	1.E FE	498,640	82.7938	413,969	500,000	498,980	0	36	0	0	4.150	4.166	MN	2,478	20,750	07/30/2014	05/18/2043
58933Y-AX-3	MERCK & CO INC			1,2	1.E FE	273,378	94.9079	237,270	250,000	261,095	0	(2,677)	0	0	3.400	2.215	MS	2,692	8,500	03/16/2020	03/07/2029
59217G-FS-3	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	1,497,210	97.8384	1,467,576	1,500,000	1,497,426	0	216	0	0	5.050	5.074	JJ	36,402	37,875	01/02/2024	01/08/2034
60920L-AR-5	MONDELEZ INTERNATIONAL HOLDINGS NETHERLA		C	1,2	2.B FE	2,490,475	94.0959	2,352,398	2,500,000	2,496,640	0	1,914	0	0	1.250	1.329	MS	8,420	31,250	09/21/2021	09/24/2026
61747Y-EU-5	MORGAN STANLEY			1,2,5	1.E FE	728,063	96.7481	725,611	750,000	731,475	0	1,950	0	0	4.889	5.261	JJ	16,399	36,668	03/28/2023	07/20/2033
61747Y-FH-3	MORGAN STANLEY			1,2,5	1.E FE	1,076,600	104.4935	1,044,935	1,000,000	1,072,366	0	(4,234)	0	0	6.407	4.336	MN	10,678	32,035	10/02/2024	11/01/2029
61747Y-FT-7	MORGAN STANLEY			1,2,5	1.E FE	2,493,650	98.9167	2,472,918	2,500,000	2,493,884	0	234	0	0	5.320	5.352	JJ	59,850	0	07/23/2024	07/19/2035
61761J-3R-8	MORGAN STANLEY			1	1.G FE	756,533	97.7490	733,118	750,000	751,176	0	(721)	0	0	3.125	3.022	JJ	10,026	23,438	09/08/2016	07/27/2026
631005-BJ-3	NARRAGANSETT ELECTRIC CO			1,2	1.G FE	750,000	92.3402	692,552	750,000	750,000	0	0	0	0	3.395	3.395	AO	5,800	25,463	04/07/2020	04/09/2030
641062-AV-6	NESTLE HOLDINGS INC			1,2	1.D FE	5,493,785	93.2779	5,130,285	5,500,000	5,497,575	0	1,171	0	0	1.150	1.172	JJ	29,341	63,250	09/07/2021	01/14/2027
64110L-AZ-9	NETFLIX INC			1,2	2.A FE	1,993,520	98.0790	1,961,580	2,000,000	1,993,767	0	247	0	0	4.900	4.941	FA	40,833	0	07/30/2024	08/15/2034
654106-AK-9	NIKE INC			1,2	1.E FE	1,259,725	91.1022	1,138,778	1,250,000	1,256,443	0	(1,187)	0	0	2.850	2.739	MS	9,302	35,625	02/23/2022	03/27/2030

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
65473P-AJ-4	NISOURCE INC			1,2	2.B FE	249,078	93.4322	233,581	250,000	249,472	0	88	0	0	3.600	3.644	MN	1,500	9,000	04/07/2020	05/01/2030
655844-BZ-0	NORFOLK SOUTHERN CORP			1,2	2.A FE	1,746,115	96.8540	1,694,945	1,750,000	1,748,435	0	400	0	0	3.800	3.827	FA	27,708	66,500	07/30/2018	08/01/2028
655844-CS-5	NORFOLK SOUTHERN CORP			1,2	2.A FE	679,890	94.7939	710,954	750,000	680,965	0	851	0	0	5.350	6.020	FA	16,719	40,014	10/11/2023	08/01/2054
666807-BN-1	NORTHROP GRUMMAN CORP			1,2	2.A FE	769,605	95.4301	715,726	750,000	760,035	0	(3,411)	0	0	3.250	2.749	JJ	11,240	24,375	02/10/2022	01/15/2028
677415-CS-8	OHIO POWER CO			1,2	2.A FE	249,735	88.7892	221,973	250,000	249,854	0	26	0	0	2.600	2.612	AO	1,625	6,500	03/13/2020	04/01/2030
67777J-AL-2	OHIOHEALTH CORP			1,2	1.B FE	750,000	83.9086	629,315	750,000	750,000	0	0	0	0	2.297	2.297	MN	2,201	17,228	10/19/2021	11/15/2031
68233J-BH-6	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	749,648	96.1925	721,444	750,000	749,852	0	35	0	0	3.700	3.706	MN	3,546	27,750	08/07/2018	11/15/2028
68233J-BU-7	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	499,455	90.0482	450,241	500,000	499,708	0	50	0	0	2.750	2.765	MN	1,757	13,750	03/17/2020	05/15/2030
682680-CC-5	ONEOK INC			1,2	2.B FE	1,748,145	96.9645	1,696,879	1,750,000	1,748,259	0	114	0	0	4.400	4.423	AO	20,747	0	09/10/2024	10/15/2029
693304-AX-5	PECO ENERGY CO			1,2	1.E FE	247,943	65.1794	162,949	250,000	248,186	0	49	0	0	3.000	3.042	MS	2,208	7,500	09/03/2019	09/15/2049
693475-BB-0	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	748,583	94.5730	709,298	750,000	749,532	0	285	0	0	1.150	1.189	FA	3,306	8,625	08/10/2021	08/13/2026
69352P-AT-0	PPL CAPITAL FUNDING INC			1,2	2.A FE	994,860	98.8986	988,986	1,000,000	995,048	0	188	0	0	5.250	5.316	MS	20,708	0	08/06/2024	09/01/2034
70213H-AE-8	MASS GENERAL BRIGHAM INC			1,2	1.D FE	250,000	68.4530	171,133	250,000	250,000	0	0	0	0	3.192	3.192	JJ	3,990	7,980	01/22/2020	07/01/2049
713448-ES-3	PEPSICO INC			1,2	1.E FE	2,735,233	90.9433	2,500,941	2,750,000	2,741,791	0	1,445	0	0	2.750	2.812	MS	21,427	75,625	03/17/2020	03/19/2030
716973-AB-8	PFIZER INVESTMENT ENTERPRISES PTE LTD		C	1,2	1.F FE	799,064	99.8332	798,666	800,000	799,554	0	307	0	0	4.450	4.492	MN	4,153	35,600	05/16/2023	05/19/2026
716973-AC-6	PFIZER INVESTMENT ENTERPRISES PTE LTD		C	1,2	1.F FE	1,997,600	99.0732	1,981,464	2,000,000	1,998,320	0	451	0	0	4.450	4.477	MN	10,383	89,000	05/16/2023	05/19/2028
720186-AR-6	PIEDMONT NATURAL GAS COMPANY INC			1,2	2.A FE	999,430	96.7230	967,230	1,000,000	999,447	0	17	0	0	5.100	5.107	FA	19,408	0	08/12/2024	02/15/2035
74340X-CN-9	PROLOGIS LP			1,2	1.G FE	1,014,420	97.1575	971,575	1,000,000	1,014,006	0	(414)	0	0	5.000	4.820	JJ	22,083	0	08/05/2024	01/31/2035
74456Q-BX-3	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	1,999,680	96.2073	1,924,146	2,000,000	1,999,865	0	34	0	0	3.650	3.652	MS	24,333	73,000	09/05/2018	09/01/2028
74456Q-CS-3	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	1,005,500	97.7230	977,230	1,000,000	1,005,341	0	(159)	0	0	4.850	4.779	FA	19,669	0	08/15/2024	08/01/2034
78017F-ZS-5	ROYAL BANK OF CANADA			1,2,5	1.E FE	2,000,000	99.0481	1,980,962	2,000,000	2,000,000	0	0	0	0	4.522	4.525	AO	18,339	0	10/08/2024	10/18/2028
797440-BV-5	SAN DIEGO GAS & ELECTRIC CO			1,2	1.F FE	248,885	74.3363	185,841	250,000	249,060	0	26	0	0	3.750	3.775	JD	781	9,375	06/05/2017	06/01/2047
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.D FE	260,610	82.1960	205,490	250,000	258,958	0	(249)	0	0	4.200	3.956	MS	3,063	10,500	05/22/2017	03/16/2047
85434V-AB-4	STANFORD HEALTH CARE			1,2	1.D FE	814,718	92.3150	692,363	750,000	792,016	0	(7,288)	0	0	3.310	2.199	FA	9,378	24,825	10/20/2021	08/15/2030
855244-AR-0	STARBUCKS CORP			1,2	2.A FE	1,248,600	97.0285	1,212,856	1,250,000	1,249,378	0	146	0	0	4.000	4.014	MN	6,389	50,000	08/08/2018	11/15/2028
857477-AW-3	STATE STREET CORP				1.F FE	239,580	97.6015	244,004	250,000	248,281	0	1,200	0	0	2.650	3.163	MN	773	6,625	11/29/2016	05/19/2026
87264A-DF-9	T-MOBILE USA INC			1,2	2.B FE	996,540	98.2264	982,264	1,000,000	996,721	0	181	0	0	5.150	5.195	AO	10,872	39,054	01/09/2024	04/15/2034
87612E-BS-4	TARGET CORP			1,2	1.F FE	994,250	94.9549	949,549	1,000,000	994,406	0	156	0	0	4.500	4.572	MS	14,375	0	09/03/2024	09/15/2034
89115A-3C-4	TORONTO-DOMINION BANK			1	1.F FE	1,000,000	98.6389	986,389	1,000,000	1,000,000	0	0	0	0	4.783	4.783	JD	1,860	0	12/09/2024	12/17/2029
892331-AD-1	TOYOTA MOTOR CORP		C		1.E FE	2,000,000	97.2241	1,944,482	2,000,000	2,000,000	0	0	0	0	3.669	3.669	JJ	32,817	73,380	07/10/2018	07/20/2028
89788M-AT-9	TRUIST FINANCIAL CORP			1,2,5	1.G FE	2,000,000	98.6012	1,972,024	2,000,000	2,000,000	0	0	0	0	5.153	5.155	FA	41,797	0	08/01/2024	08/05/2032
904764-BV-8	UNILEVER CAPITAL CORP			1,2	1.E FE	1,732,885	96.0922	1,681,614	1,750,000	1,733,409	0	524	0	0	4.625	4.749	FA	31,251	0	08/07/2024	08/12/2034
911312-CD-6	UNITED PARCEL SERVICE INC			1,2	1.F FE	2,520,650	99.8814	2,497,035	2,500,000	2,520,078	0	(572)	0	0	5.150	5.040	MN	13,948	64,375	07/22/2024	05/22/2034
91159H-JS-0	US BANCORP			1,2,5	1.F FE	3,001,050	99.8388	2,995,164	3,000,000	3,000,972	0	(78)	0	0	5.100	5.092	JJ	67,150	0	07/23/2024	07/23/2030
91324P-FG-2	UNITEDHEALTH GROUP INC			1,2	1.F FE	5,996,400	99.6248	5,977,488	6,000,000	5,996,578	0	178	0	0	4.800	4.813	JJ	124,800	0	07/23/2024	01/15/2030
92343V-EU-4	VERIZON COMMUNICATIONS INC			1,2	2.A FE	271,968	95.7285	262,296	274,000	272,992	0	181	0	0	4.016	4.099	JD	856	11,004	02/28/2019	12/03/2029
92343V-GN-8	VERIZON COMMUNICATIONS INC			1,2	2.A FE	1,247,267	83.0703	1,053,331	1,268,000	1,253,365	0	1,834	0	0	2.355	2.531	MS	8,793	29,861	03/11/2021	03/15/2032
927804-FP-4	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	273,268	88.1899	220,475	250,000	267,727	0	(650)	0	0	4.650	4.092	FA	4,392	11,625	10/02/2014	08/15/2043
927804-GP-3	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	744,683	97.8238	733,679	750,000	745,102	0	419	0	0	5.000	5.091	JJ	17,292	19,479	01/02/2024	01/15/2034
927804-GR-9	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	1,496,610	98.0189	1,470,284	1,500,000	1,496,718	0	108	0	0	5.050	5.079	FA	29,248	0	08/06/2024	08/15/2034
92826C-AE-2	VISA INC			1,2	1.D FE	169,957	92.4643	147,943	160,000	166,489	0	(501)	0	0	4.150	3.679	JD	314	6,640	02/28/2017	12/14/2035
928668-CM-2	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1,2	1.G FE	1,995,840	97.5305	1,950,610	2,000,000	1,996,121	0	281	0	0	4.950	4.998	FA	37,400	0	08/08/2024	08/15/2029
92939U-AL-0	WEC ENERGY GROUP INC			1,2	2.A FE	749,003	99.7818	748,364	750,000	749,370	0	188	0	0	4.750	4.780	JJ	16,427	35,625	01/09/2023	01/15/2028
931142-CB-7	WALMART INC	SD			1.C FE	745,807	102.9131	663,790	645,000	706,293	0	(4,500)	0	0	5.250	4.139	MS	11,288	33,863	05/01/2014	09/01/2035
931142-CB-7	WALMART INC				1.C FE	945,807	102.9131	828,450	805,000	890,812	0	(6,350)	0	0	5.250	4.011	MS	14,088	42,263	08/18/2014	09/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
949746-SH-5	WELLS FARGO & CO				2.A FE	479,075	97.0032	485,016	500,000	495,625	0	2,309	0	0	3.000	3.504	AO	2,833	15,000	11/29/2016	10/23/2026
95000U-3K-7	WELLS FARGO & CO			1,2,5	1.E FE	1,278,225	99.5358	1,244,198	1,250,000	1,277,271	0	(954)	0	0	5.499	5.194	JJ	30,168	0	08/01/2024	01/23/2035
95101V-AB-5	WESLEYAN UNIVERSITY			1,2	1.D FE	250,000	67.8782	169,696	250,000	250,000	0	0	0	0	3.369	3.369	JJ	4,211	8,423	01/09/2020	07/01/2050
976826-BK-2	WISCONSIN POWER AND LIGHT CO			1,2	2.A FE	249,785	79.0448	197,612	250,000	249,832	0	5	0	0	4.100	4.105	AO	2,164	10,250	10/06/2014	10/15/2044
98389B-BA-7	XCEL ENERGY INC			1,2	2.A FE	1,248,338	99.5714	1,244,643	1,250,000	1,248,549	0	136	0	0	5.450	5.467	FA	25,736	70,396	07/31/2023	08/15/2033
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						153,414,631	XXX	146,140,473	153,030,000	153,132,856	0	(36,523)	0	0	XXX	XXX	XXX	1,998,564	2,970,435	XXX	XXX
03464H-AA-3	AOMT 225 A1 - RMBS			4	1.A FE	1,123,537	96.2825	1,109,319	1,152,150	1,140,937	0	8,349	0	0	4.500	5.425	MON	4,321	51,838	07/29/2022	05/25/2067
03464P-AB-3	AOMT 2022-2 A2 - RMBS			4	1.E FE	554,093	89.1647	492,551	552,406	557,689	0	(380)	0	0	3.762	3.579	MON	1,732	20,782	03/10/2022	01/25/2067
03464P-AC-1	AOMT 2022-2 A3 - RMBS			4	1.E FE	922,710	89.5379	824,355	920,677	922,618	0	(125)	0	0	3.864	3.818	MON	2,965	35,575	03/10/2022	01/25/2067
03464T-AA-7	AOMT 2022-3 A1 - RMBS			4	1.E FE	2,744,583	94.3710	2,618,115	2,774,281	2,791,374	0	18,919	0	0	4.000	4.683	MON	9,248	110,971	05/05/2022	01/25/2067
03464U-AA-4	AOMT 236 A1 - RMBS			4	1.A FE	958,952	101.6695	978,501	962,433	958,944	0	(2)	0	0	6.500	6.495	MON	5,213	62,558	09/01/2023	12/27/2067
03465G-AC-0	AOMT 232 A3 - RMBS			2	1.F FE	745,356	96.1761	778,055	808,990	756,723	0	11,055	0	0	4.650	6.850	MON	3,135	37,618	03/08/2023	10/25/2067
03466H-AA-1	AOMT 243 A1 - RMBS			4	1.A FE	1,088,035	97.1593	1,095,735	1,127,771	1,088,202	0	167	0	0	4.800	4.979	MON	4,511	36,089	04/15/2024	11/26/2068
03466J-AA-7	AOMT 249 A1 - RMBS			4	1.A FE	2,438,079	98.8143	2,409,198	2,438,108	2,438,098	0	19	0	0	5.138	5.119	MON	10,439	31,318	09/17/2024	09/25/2069
10569F-AC-2	BRAVO 2022-NQM1 A3 - CMO/RMBS			4	1.E FE	466,139	92.9883	433,783	466,492	466,085	0	(32)	0	0	4.086	4.082	MON	1,588	19,061	03/15/2022	09/26/2061
105933-AA-3	BRAVO 23NQM2 A1 - RMBS			4	1.A FE	1,100,816	95.7429	1,098,942	1,147,804	1,101,573	0	409	0	0	4.500	4.712	MON	4,304	51,651	02/22/2023	05/25/2062
12570H-AC-1	CIM 2023-I2 A3 - CMO/RMBS			4	1.F FE	596,627	102.2799	619,118	605,318	596,674	0	22	0	0	6.850	6.921	MON	3,455	41,464	06/27/2023	12/27/2067
126416-AA-4	CSMC 2022-NQM1 A1 - CMO/RMBS			4	1.A FE	516,955	87.4760	520,041	594,495	522,387	0	5,432	0	0	2.265	5.175	MON	1,122	12,343	01/26/2024	11/26/2066
12659Y-AA-2	COLT 2022-3 A1 - RMBS			4	1.A FE	533,112	94.0886	530,338	563,658	537,718	0	4,607	0	0	3.901	5.473	MON	1,832	18,324	01/30/2024	02/25/2067
12662K-AA-7	CSMC 2021-NQM6 A1 - CMO/RMBS			4	1.A FE	478,293	83.8660	493,052	587,905	480,449	0	2,156	0	0	1.174	5.123	MON	575	6,327	01/26/2024	07/26/2066
12662Y-AA-7	COLT 226 A1 - CMO/RMBS			4	1.A FE	1,121,945	97.2054	1,108,361	1,140,226	1,122,218	0	104	0	0	4.650	4.712	MON	4,412	52,772	06/30/2022	07/25/2067
16159L-AC-2	CHASE 23RPL1 A1 - CMO/RMBS			4	1.A FE	1,550,477	90.4326	1,549,652	1,713,600	1,553,395	0	1,762	0	0	3.500	3.967	MON	4,998	59,976	05/02/2023	06/26/2062
161927-AC-2	CHASE 23RPL3 A1 - CMO/RMBS			4	1.A FE	943,192	88.2554	1,009,192	1,143,490	945,521	0	1,991	0	0	3.250	4.136	MON	3,097	37,163	10/20/2023	09/25/2063
17328P-AQ-6	CMLTI 20EXP2 A3 - CMO/RMBS			4	1.A FE	266,547	84.2574	219,041	259,967	272,685	0	243	0	0	2.500	1.657	MON	542	6,499	10/28/2020	08/25/2050
17328P-AX-1	CMLTI 20EXP2 A4 - CMO/RMBS			4	1.A FE	132,461	83.8485	108,989	129,983	134,833	0	98	0	0	2.500	1.848	MON	271	3,250	10/28/2020	08/25/2050
19685W-AA-9	COLT 2021-2 A1 - CMO/RMBS			4	1.A FE	654,059	81.0703	652,864	805,306	658,935	0	2,497	0	0	0.924	1.510	MON	620	7,441	01/11/2023	08/25/2066
19688L-AA-0	COLT 2022-5 A1 - RMBS			4	1.A FE	921,037	95.5768	896,298	937,778	933,407	0	6,815	0	0	4.550	5.420	MON	3,556	42,669	02/07/2023	04/25/2067
19688X-AA-4	COLT 246 A1 - CMO/RMBS			4	1.A FE	1,732,344	99.3802	1,721,637	1,732,374	1,732,357	0	12	0	0	5.390	5.369	MON	7,781	15,563	10/11/2024	11/25/2069
22757G-AC-7	CROSS 24H8 A1 - RMBS			4	1.A FE	999,985	99.9460	999,460	1,000,000	999,997	0	12	0	0	5.549	5.527	MON	4,624	0	12/13/2024	12/25/2069
22758D-AA-7	CROSS 24H3 A1 - RMBS			4	1.A FE	663,148	100.6614	667,541	663,155	663,166	0	18	0	0	6.272	6.244	MON	3,466	27,729	05/03/2024	06/25/2069
24381J-AA-5	DRMT 2021-4 A1 - CMO/RMBS		C	4	1.A FE	427,134	82.3991	421,502	511,537	433,053	0	1,311	0	0	1.931	4.804	MON	823	9,878	10/12/2022	11/25/2066
24381V-AA-8	DRMT 213 A1 - CMO/RMBS			4	1.A FE	2,438,409	86.1797	2,580,355	2,994,156	2,472,446	0	31,515	0	0	1.194	6.073	MON	2,979	35,232	01/26/2024	08/25/2066
24381Y-AB-0	DRMT 2022-3 A2 - CMO/RMBS			4	1.C FE	670,184	99.8196	684,432	685,669	677,105	0	6,791	0	0	5.300	6.257	MON	3,028	36,029	02/16/2023	07/25/2067
31573E-AA-9	EFMT 223 A1 - CMO/RMBS			4	1.A FE	1,000,558	97.3068	984,414	1,011,660	1,011,438	0	4,760	0	0	4.985	5.525	MON	4,203	50,570	07/22/2022	08/25/2067
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS			4	1.A FE	451,989	78.8906	445,837	565,133	453,105	0	1,116	0	0	2.500	5.952	MON	1,177	8,242	05/16/2024	09/25/2051
36169K-AA-4	GCAT 2022-NQM2 A1 - CMO/RMBS			4	1.A FE	892,822	97.5876	875,357	896,996	906,047	0	5,712	0	0	4.210	4.717	MON	3,147	37,755	04/28/2022	02/25/2067
36259V-AB-9	GSMBS 2020-PJ4 A2 - CMO/RMBS			4	1.A FE	236,071	83.2820	230,492	276,761	237,421	0	1,350	0	0	3.000	5.707	MON	692	7,430	02/02/2024	01/25/2051
36262Q-AB-5	GSMBS 2021-GR1 A2 - CMO/RMBS			4	1.A FE	1,537,107	79.2656	1,487,539	1,876,650	1,547,284	0	10,176	0	0	2.500	5.400	MON	3,910	50,358	01/10/2024	11/27/2051
36267B-AB-3	GSMBS 22GR2 A2 - CMO/RMBS			4	1.A FE	1,907,866	82.7188	1,910,038	2,309,075	1,914,246	0	6,380	0	0	3.000	5.958	MON	5,773	34,636	06/07/2024	08/26/2052
367919-AA-5	GCAT 24INV4 A1 - RMBS			4	1.A FE	999,807	99.8438	992,198	993,751	999,721	0	(85)	0	0	6.000	5.776	MON	994	4,969	11/19/2024	12/25/2054
46592K-AC-6	JPMMT 2021-3 A3 - CMO/RMBS			4	1.A FE	410,137	79.2656	398,912	503,260	413,605	0	3,468	0	0	2.500	5.704	MON	1,048	10,485	02/02/2024	07/25/2051
46593F-AD-4	JPMMT 2022-INV3 A3B - CMO/RMBS			4	1.A FE	500,622	82.7188	499,961	604,410	501,591	0	969	0	0	3.000	4.005	MON	1,511	7,555	07/03/2024	09/25/2052
46649T-AA-4	JPMMT 2018-3 A1 - RMBS			4	1.A FE	432,976	86.9531	410,340	471,909	433,752	0	776	0	0	3.500	5.188	MON	1,376	4,129	09/03/2024	09/25/2048
46653X-AD-2	JPMMT 2021-INV5 A2 - CMO/RMBS			4	1.A FE	668,960	82.7813	642,598	776,260	672,583	0	3,623	0	0	3.000	5.514	MON	1,941	22,815	01/31/2024	12/26/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46654R-AG-7	JPMMT 21INV8 A2 - CMO/RMBS			4	1.A FE	1,127,559	82.7188	1,127,985	1,363,639	1,130,490	0	2,931	0	0	3.000	4.017	MON	3,409	23,864	05/07/2024	05/28/2052
46656A-AC-1	JPMMT 2022-DSC1 A3 - CMO/RMBS			4	1.G FE	998,687	93.3678	944,442	1,011,529	998,722	0	34	0	0	4.750	4.804	MON	4,004	12,012	09/17/2024	01/25/2063
46658D-AA-7	JPMMT 24VIS2 A1 - CMO/RMBS			4	1.A FE	1,211,435	100.2360	1,214,308	1,211,449	1,211,446	0	11	0	0	5.853	5.828	MON	5,909	29,544	07/23/2024	11/25/2064
46658D-AC-3	JPMMT 24VIS2 A3 - RMBS			4	1.G FE	2,180,587	100.0599	2,181,914	2,180,609	2,180,612	0	25	0	0	6.207	6.179	MON	11,279	56,396	07/23/2024	11/25/2064
55285K-AA-3	MFRA 22INV3 A1 - CMO/RMBS			4	1.A FE	603,543	101.0586	619,659	613,168	603,705	0	65	0	0	6.000	6.081	MON	3,066	36,790	10/03/2022	10/25/2057
64829H-AV-9	NRZT 2016-3 B2 - CMO/RMBS			4	1.B FE	627,655	96.7595	612,098	632,598	628,889	0	424	0	0	4.250	4.431	MON	2,240	26,885	03/29/2022	09/25/2056
67115Q-BD-4	OBX 22J2 B1A - RMBS			4	1.C FE	796,134	82.6139	786,104	951,540	799,759	0	3,624	0	0	3.442	5.817	MON	3,282	13,644	07/23/2024	08/26/2052
67116M-AN-1	OBX 23J1 A13 - RMBS			4	1.B FE	1,184,519	90.0777	1,164,813	1,293,121	1,187,091	0	2,573	0	0	4.500	6.367	MON	4,849	24,246	07/23/2024	01/27/2053
67449D-AA-7	OBX 24NQ15 A1 - RMBS			4	1.A FE	977,732	99.6058	973,885	977,739	977,741	0	9	0	0	5.316	5.295	MON	4,331	8,663	10/18/2024	10/27/2064
67449D-AB-5	OBX 24NQ15 A2 - RMBS			2	1.C FE	977,738	99.6077	973,903	977,739	977,748	0	11	0	0	5.570	5.547	MON	4,538	9,077	10/18/2024	10/27/2064
67449D-AC-3	OBX 24NQ15 A3 - RMBS			2	1.F FE	977,735	99.6081	973,908	977,739	977,747	0	12	0	0	5.722	5.698	MON	4,662	9,324	10/18/2024	10/27/2064
753917-AB-9	RATE 24J2 A2 - RMBS			4	1.A FE	1,117,655	97.0938	1,097,520	1,130,371	1,117,447	0	(208)	0	0	5.500	5.776	MON	5,181	25,904	08/07/2024	08/25/2054
75408T-AA-4	RATE 24J4 A1 - RMBS			4	1.A FE	1,222,522	99.5313	1,220,797	1,226,546	1,222,540	0	19	0	0	6.000	5.995	MON	6,967	6,133	11/14/2024	05/25/2055
75409U-AB-8	RATE 2024-J3 A2 - RMBS			4	1.A FE	952,568	96.5938	917,254	949,600	952,335	0	(233)	0	0	5.500	5.351	MON	4,352	30,452	09/27/2024	10/26/2054
816943-BF-0	SEMT 2023-3 A1 - RMBS			4	1.A FE	817,899	97.5762	806,391	826,422	818,000	0	64	0	0	6.000	6.046	MON	4,132	49,585	08/08/2023	09/25/2053
81749P-AB-6	SEMT 2024-9 A2 - RMBS			4	1.A FE	1,126,429	97.7188	1,097,474	1,123,095	1,126,943	0	515	0	0	5.500	5.387	MON	5,148	15,443	09/05/2024	10/26/2054
89173U-AD-9	TPMT 2017-4 M2 - CMO/RMBS			4	1.A FE	835,313	83.8925	838,925	1,000,000	863,930	0	18,762	0	0	3.250	6.101	MON	2,708	32,500	06/20/2023	06/25/2057
89175V-AA-1	TPMT 182 A1 - CMO/RMBS			2	1.A FE	32,257	97.7068	30,777	31,499	31,629	0	(97)	0	0	3.250	2.160	MON	85	1,025	05/06/2020	03/25/2058
89176E-AA-8	TPMT 2018-1 A1 - RMBS			2	1.A FE	45,257	97.9070	43,341	44,268	44,472	0	(151)	0	0	3.000	1.884	MON	111	1,328	05/14/2020	01/25/2058
89176U-AN-4	TPMT 2020-2 A1A - CMO/RMBS			4	1.A FE	347,083	88.3561	342,441	387,569	347,750	0	668	0	0	1.636	2.040	MON	528	9,247	02/08/2024	04/26/2060
89177J-AB-4	TPMT 2019-2 A2 - CMO/RMBS			4	1.A FE	1,895,889	87.1182	1,960,160	2,250,000	1,961,287	0	57,961	0	0	3.724	7.484	MON	6,983	83,809	11/20/2023	12/26/2058
89177L-AX-1	TPMT 2019-3 M1C - CMO/RMBS			4	1.A FE	621,563	82.3768	617,826	750,000	622,265	0	(71)	0	0	3.204	4.122	MON	2,002	24,292	06/21/2023	02/25/2059
89178B-AA-2	TPMT 2019-4 A1 - CMO/RMBS			4	1.A FE	974,182	94.0579	907,498	964,829	968,308	0	(1,156)	0	0	2.900	2.562	MON	2,332	27,980	11/04/2019	10/27/2059
89180Y-AA-8	TPMT 2022-4 A1 - CMO/RMBS			4	1.A FE	514,425	92.3789	503,919	545,491	518,067	0	3,643	0	0	3.750	5.796	MON	1,705	22,055	02/08/2024	09/25/2062
89182N-AA-0	TPMT 2024-1 A1 - RMBS			4	1.A FE	1,073,483	99.4841	1,076,765	1,082,350	1,068,693	0	(4,791)	0	0	4.707	4.067	MON	4,246	36,353	04/05/2024	03/25/2064
89183F-AB-4	TPMT 243 A2 - RMBS			4	1.B FE	980,625	94.6050	946,050	1,000,000	979,356	0	(1,269)	0	0	5.153	4.697	MON	4,294	8,597	09/30/2024	07/27/2065
89183F-AQ-1	TPMT 243 A1B - RMBS			4	1.A FE	678,010	97.8892	671,929	686,417	676,569	0	(1,441)	0	0	5.153	4.925	MON	2,948	14,711	07/17/2024	07/27/2065
89183G-AA-4	TPMT 244 A1A - RMBS			4	1.A FE	956,743	96.9745	945,944	975,456	956,730	0	(13)	0	0	4.310	4.397	MON	3,504	7,131	10/18/2024	10/27/2064
924925-AA-8	VERUS 247 A1 - RMBS			4	1.A FE	977,134	98.9289	966,674	977,141	977,139	0	5	0	0	5.095	5.076	MON	4,149	12,475	09/11/2024	09/25/2069
924925-AE-0	VERUS 247 A3 - RMBS			4	1.F FE	1,221,420	98.0542	1,197,660	1,221,426	1,221,411	0	(10)	0	0	5.400	5.379	MON	5,496	16,489	09/11/2024	09/25/2069
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS			4	1.A FE	709,414	91.6386	773,602	844,187	722,767	0	11,196	0	0	1.824	5.865	MON	1,283	15,398	08/25/2023	11/26/2066
92539F-AA-1	VERUS 2023-INV1 A1 - CMO/RMBS			4	1.A FE	728,369	101.2607	737,561	728,379	728,540	0	264	0	0	5.999	5.985	MON	3,641	43,695	02/13/2023	02/27/2068
92539F-AB-9	VERUS 2023-INV1 A2 - CMO/RMBS			4	1.C FE	910,478	99.4280	905,274	910,482	910,467	0	159	0	0	6.556	6.531	MON	4,974	59,691	02/13/2023	02/27/2068
95002Q-AE-0	WFMBS 2020-2 A5 - CMO/RMBS			4	1.A FE	247,185	84.9464	200,105	235,566	243,021	0	(502)	0	0	3.000	2.469	MON	589	7,067	06/12/2020	02/25/2050
95002T-AA-2	WFMBS 2020-3 A1 - CMO/RMBS			4	1.A FE	74,961	82.7188	60,037	72,580	76,806	0	(74)	0	0	3.000	2.053	MON	181	2,177	07/15/2020	06/27/2050
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						66,551,308	XXX	65,937,056	70,860,136	66,879,805	0	234,971	0	0	XXX	XXX	XXX	249,519	1,913,044	XXX	XXX
04021E-AA-4	ARES1 24IND2 A - CMBS			4,5	1.A FE	1,496,250	100.1828	1,502,742	1,500,000	1,495,664	0	(586)	0	0	5.840	5.962	MON	4,137	15,634	09/30/2024	10/16/2034
05526Q-AA-4	BAMLL 2015-200P A - CMBS			4	1.A FE	486,699	99.1660	495,830	500,000	498,829	0	2,019	0	0	3.218	3.662	MON	1,341	16,090	05/09/2018	04/15/2033
05553R-AC-4	BBCMS 2023-C19 A5 - CMBS			4	1.A FE	1,287,481	101.2617	1,265,771	1,250,000	1,281,397	0	(3,835)	0	0	5.451	5.064	MON	5,678	68,138	04/10/2023	04/17/2056
05555M-AA-7	BDS 24FL13 A - CMBS			4,5	1.A FE	2,244,375	100.1249	2,252,809	2,250,000	2,240,949	0	(3,426)	0	0	6.016	6.144	MON	4,888	33,895	09/05/2024	09/20/2039
05592V-AA-2	BPR 24PMDW A - CMBS			4	1.A FE	1,749,976	99.6641	1,744,121	1,750,000	1,746,906	0	(3,070)	0	0	5.358	5.446	MON	7,814	7,814	10/28/2024	11/07/2041
06035R-AR-7	BANK 2018-BNK14 A3 - CMBS			4	1.A FE	3,534,844	96.8745	3,390,608	3,500,000	3,510,800	0	(4,169)	0	0	3.966	3.855	MON	11,568	138,810	09/18/2018	09/17/2060
065403-BC-0	BANK 2019-BNK17 A4 - CMBS			4	1.A FE	292,764	94.6840	236,710	250,000	271,531	0	(4,997)	0	0	3.714	1.566	MON	774	9,285	08/19/2020	04/17/2052
065404-BB-0	BANK 2018-BNK10 A5 - CMBS			4	1.A FE	1,029,994	95.8729	958,729	1,000,000	1,009,211	0	(3,321)	0	0	3.688	3.338	MON	3,073	36,880	01/26/2018	02/17/2061

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06540B-BC-2	BANK 2019-BNK21 A4 - CMBS			4	1.A FE	938,071	90.2640	838,369	928,797	932,950	0	(786)	0	0	2.600	2.478	MON	2,012	24,149	09/27/2019	10/18/2052
06540B-BD-0	BANK 2019-BNK21 A5 - CMBS			4	1.A FE	277,051	89.7405	224,351	250,000	264,344	0	(2,989)	0	0	2.851	1.559	MON	594	7,128	08/19/2020	10/18/2052
06541B-BK-3	BANK 2023-BNK45 A5 - CMBS			4	1.A FE	1,029,990	99.7072	997,072	1,000,000	1,025,054	0	(2,719)	0	0	5.203	4.842	MON	4,336	52,030	02/09/2023	02/17/2056
08160B-AD-6	BMARK 2018-B5 A4 - CMBS			4	1.A FE	1,802,500	97.7800	1,711,150	1,750,000	1,769,373	0	(5,756)	0	0	4.208	3.854	MON	6,136	73,633	07/27/2018	07/17/2051
08162B-BD-3	BMARK 2019-B11 A4 - CMBS			4	1.A FE	1,262,491	92.0500	1,150,625	1,250,000	1,254,606	0	(1,227)	0	0	3.280	3.161	MON	3,417	41,006	05/22/2019	05/17/2052
08162C-AC-4	BMARK 2018-B6 A3 - CMBS			4	1.A FE	3,029,954	96.8311	2,904,932	3,000,000	3,010,154	0	(3,294)	0	0	3.995	3.890	MON	9,988	119,850	09/20/2018	10/13/2051
08162F-AE-3	BMARK 2019-B12 A5 - CMBS			4	1.A FE	514,999	91.1269	455,634	500,000	507,007	0	(1,562)	0	0	3.116	2.770	MON	1,298	15,578	07/19/2019	08/16/2052
08162T-BA-0	BMARK 2018-B7 A3 - CMBS			4	1.A FE	1,009,958	94.7843	947,843	1,000,000	1,003,202	0	(1,167)	0	0	4.241	4.131	MON	3,534	42,410	11/09/2018	05/16/2053
08162V-AD-0	BMARK 2019-B10 A3 - CMBS			4	1.A FE	4,999,820	92.8060	4,594,479	4,950,628	4,968,058	0	(6,123)	0	0	3.455	3.338	MON	14,254	171,044	03/21/2019	03/17/2062
08162W-BB-1	BMARK 2020-B19 A4 - CMBS			4	1.A FE	504,975	83.5001	417,501	500,000	502,378	0	(603)	0	0	1.546	1.417	MON	644	7,730	09/22/2020	09/17/2053
17291N-AA-9	CGCMT 2023-SMRT A - CMBS			4	1.A FE	1,287,500	101.6443	1,270,554	1,250,000	1,275,736	0	(7,229)	0	0	5.820	5.260	MON	6,265	73,964	05/10/2023	06/12/2040
23312L-AS-7	DBJPM 2016-C1 A4 - CMBS			4	1.A FE	537,871	94.2980	471,490	500,000	504,417	0	(4,296)	0	0	3.276	2.387	MON	1,365	16,380	07/28/2016	05/12/2049
23312V-AF-3	DBJPM 2016-C3 A5 - CMBS			4	1.A FE	1,820,254	96.8383	1,791,509	1,850,000	1,841,977	0	4,178	0	0	2.890	3.153	MON	4,455	53,465	03/29/2018	08/12/2049
33767P-AC-2	FKH 2022-SFR2 B - CMBS			4	1.D FE	1,912,910	97.9990	1,959,980	2,000,000	1,951,299	0	15,950	0	0	4.500	5.505	MON	7,500	90,000	06/15/2022	07/19/2039
33768E-AA-0	FKH 22SFR3 A - CMBS			2	1.A FE	699,892	98.7619	737,170	746,411	724,508	0	12,207	0	0	4.250	6.197	MON	2,644	31,722	11/16/2022	07/19/2038
33768N-AA-0	FKH 2022-SFR1 A - CMBS			4	1.A FE	990,089	97.8861	969,201	990,131	989,198	0	(345)	0	0	4.145	4.141	MON	3,420	41,041	04/05/2022	05/19/2039
337964-AC-4	F1VE 2023-V1 A3 - CMBS			4	1.A FE	772,498	101.4280	760,710	750,000	764,256	0	(4,569)	0	0	5.668	4.992	MON	3,542	42,509	02/10/2023	02/11/2056
36250S-AE-9	GSMS 2018-GS10 A5 - CMBS			4	1.A FE	4,634,844	95.6288	4,303,297	4,500,000	4,549,914	0	(14,449)	0	0	4.155	3.807	MON	15,581	186,975	07/18/2018	07/12/2051
36260J-AD-9	GSMS 2019-GC39 A4 - CMBS			4	1.A FE	1,029,943	91.9758	919,758	1,000,000	1,013,589	0	(3,135)	0	0	3.567	3.223	MON	2,973	35,670	05/09/2019	05/10/2052
52109X-AA-6	LBA 247IND A - CMBS			4,5	1.A FE	1,496,250	100.0548	1,500,822	1,500,000	1,495,433	0	(817)	0	0	5.840	5.953	MON	3,894	19,571	09/20/2024	10/15/2041
61766E-BE-4	MSBAM 2016-C29 A4 - CMBS			4	1.A FE	1,306,250	96.6458	1,208,072	1,250,000	1,255,831	0	(6,396)	0	0	3.325	2.799	MON	3,464	41,562	05/04/2016	05/17/2049
62956H-AA-4	NYC 243ELV A - CMBS			4,5	1.A FE	4,987,499	100.4941	5,024,704	5,000,000	4,977,675	0	(9,824)	0	0	6.388	6.527	MON	15,083	124,975	07/25/2024	08/15/2039
74331Q-AC-1	PROG 24SFR1 B - CMBS			4	1.D FE	911,188	93.4687	934,687	1,000,000	914,289	0	3,101	0	0	3.750	4.480	MON	1,458	30,313	01/18/2024	02/20/2041
74332H-AA-4	PROG 24SFR5 A - CMBS			4	1.A FE	899,075	91.0713	910,713	1,000,000	900,725	0	1,650	0	0	3.000	3.794	MON	1,000	9,417	07/24/2024	08/19/2041
74332H-AC-0	PROG 24SFR5 B - CMBS			4	1.D FE	893,760	90.8638	908,638	1,000,000	895,448	0	1,688	0	0	3.250	4.105	MON	2,708	10,201	07/24/2024	08/19/2041
74332H-AE-6	PROG 24SFR5 C - CMBS			4	1.G FE	889,757	89.7335	897,335	1,000,000	891,502	0	1,746	0	0	3.250	4.140	MON	1,083	10,201	07/24/2024	08/19/2041
810064-AA-3	SCOTT 23SFS A - CMBS			4	1.A FE	2,250,000	101.1145	2,275,076	2,250,000	2,250,000	0	0	0	0	5.910	5.931	MON	11,081	132,969	02/24/2023	03/12/2040
895975-AA-8	TCN 2024-SFR4 A - CMBS			4	1.A FE	1,919,826	96.0975	1,921,950	2,000,000	1,920,236	0	410	0	0	4.300	4.624	MON	7,167	4,539	10/30/2024	11/19/2041
895975-AC-4	TCN 2024-SFR4 C - CMBS			4	1.G FE	961,878	95.7166	957,166	1,000,000	962,064	0	186	0	0	4.800	5.117	MON	4,000	2,533	10/30/2024	11/19/2041
89616Q-AB-7	TCN 2022-SFR1 B - CMBS			4	1.D FE	999,997	96.6849	966,849	1,000,000	999,195	0	5	0	0	4.204	4.190	MON	1,635	42,040	03/23/2022	04/19/2039
89616U-AA-0	TCN 24SFR1 A - CMBS			4	1.A FE	730,628	97.6769	732,577	750,000	731,118	0	490	0	0	4.650	4.855	MON	2,906	21,797	03/27/2024	04/09/2041
89616Y-AA-2	TCN 24SFR3 A - CMBS			4	1.A FE	1,446,006	96.8535	1,452,802	1,500,000	1,446,788	0	782	0	0	4.500	4.792	MON	5,625	21,188	07/26/2024	08/19/2041
90276Y-AE-3	UBSCM 2019-C16 A4 - CMBS			4	1.A FE	1,287,491	91.6060	1,145,075	1,250,000	1,266,325	0	(3,991)	0	0	3.605	3.255	MON	3,755	45,060	03/27/2019	04/17/2052
92943P-AA-9	WB 2024-HQ A - CMBS			4	1.A FE	744,127	100.6173	754,630	750,000	744,822	0	694	0	0	6.134	6.258	MON	3,834	34,011	03/01/2024	03/16/2040
95000G-AX-2	WFCM 2016-BNK1 A2 - CMBS			4	1.A FE	1,355,223	96.7993	1,298,882	1,341,831	1,342,797	0	(1,516)	0	0	2.399	2.283	MON	2,683	32,190	08/04/2016	08/17/2049
95001J-AW-7	WFCM 2018-C44 A4 - CMBS			4	1.A FE	504,973	96.2592	481,296	500,000	501,302	0	(570)	0	0	3.948	3.837	MON	1,645	19,740	04/30/2018	05/17/2051
95001W-BA-5	WFCM 2019-C49 A4 - CMBS			4	1.A FE	2,777,437	93.6620	2,575,705	2,750,000	2,759,706	0	(3,403)	0	0	3.760	3.646	MON	8,617	103,400	02/21/2019	03/15/2052
95002M-AW-9	WFCM 2019-C52 A4 - CMBS			4	1.A FE	1,009,920	91.3608	913,608	1,000,000	1,003,653	0	(1,429)	0	0	2.643	2.519	MON	2,203	26,430	08/05/2019	08/16/2052
95003T-AS-2	WFCM 24MGP A12 - CMBS			4,5	1.A FE	3,990,000	99.7579	3,990,315	4,000,000	3,984,709	0	(5,291)	0	0	6.303	6.407	MON	21,009	90,207	08/01/2024	08/15/2041
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						72,539,275	XXX	70,123,848	72,557,798	72,150,925	0	(71,782)	0	0	XXX	XXX	XXX	238,080	2,275,175	XXX	XXX
04016N-AM-5	ARES XLIV A1R - CDO			4,5	1.A FE	2,250,000	100.0457	2,251,028	2,250,000	2,250,000	0	0	0	0	5.998	6.045	JAJO	29,238	152,300	03/31/2021	04/17/2034
08182R-AJ-2	BSP XIX AR - CDO		C	4,5	1.A FE	1,000,000	100.1008	1,001,008	1,000,000	1,000,000	0	0	0	0	5.836	5.868	JAJO	12,644	26,140	05/09/2024	01/18/2033
08763Q-AA-0	BTNY2 2 A1 - CDO		C	4,5	1.A FE	732,072	100.1654	733,283	732,072	732,072	0	0	0	0	5.931	6.644	JAJO	7,598	49,603	06/05/2018	04/30/2031
09228Y-AB-8	BBIRD 2016-1 A - ABS		C	4	1.G FE	239,421	100.0347	242,997	242,912	242,912	0	3,492	0	0	4.213	4.213	MON	455	7,675	03/26/2024	12/16/2041

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
09228Y-AC-6	BBIRD 2016-1 B - ABS		C	4	2.C FE	263,923	99.8849	270,032	270,343	270,343	0	6,421	0	0	5.682	5.682	MON	683	11,521	03/25/2024	12/16/2041
12510H-AS-9	CAUTO 231 A1 - ABS			4	1.A FE	924,769	101.6787	965,948	950,000	924,607	0	(91)	0	0	5.750	5.944	MON	2,428	54,777	09/14/2023	09/15/2053
12510H-AV-2	CAUTO 242 A1 - ABS			4	1.A FE	711,214	97.7862	716,284	732,500	711,384	0	170	0	0	4.900	5.089	MON	1,496	18,366	06/04/2024	05/15/2054
12510H-AZ-3	CAUTO 243 A1 - ABS			4	1.A FE	1,216,721	95.2788	1,179,075	1,237,500	1,216,651	0	(70)	0	0	4.400	4.503	MON	2,420	11,041	09/27/2024	10/15/2054
12510H-BA-7	CAUTO 243 A2 - ABS			2	1.E FE	962,145	93.3957	931,039	996,875	962,148	0	3	0	0	4.550	4.769	MON	2,016	9,198	09/27/2024	10/15/2054
12598Y-AA-6	CIFC 233 A - CDO		C	4,5	1.A FE	2,767,050	100.6508	2,767,896	2,750,000	2,765,990	0	(1,060)	0	0	6.217	6.827	JAJO	34,196	47,840	08/21/2024	01/21/2037
14290D-AC-5	CARMX 2024-4 A3 - ABS			4	1.A FE	1,749,673	99.7129	1,744,976	1,750,000	1,749,687	0	14	0	0	4.600	4.651	MON	3,578	8,944	10/29/2024	10/15/2029
23284B-AE-4	CYRUS 232 A2 - ABS			4	1.G FE	1,390,913	99.4825	1,492,238	1,500,000	1,411,084	0	20,017	0	0	5.560	7.395	MON	2,548	83,400	11/21/2023	11/20/2048
23284B-AH-7	CYRUS 243 A2 - ABS			4	1.G FE	1,595,872	92.7640	1,623,370	1,750,000	1,604,194	0	8,322	0	0	4.650	6.291	MON	2,486	28,675	11/07/2024	05/20/2049
233869-AC-0	DTRT 221 A3 - ABS			4	1.A FE	341,263	100.1139	341,675	341,286	341,283	0	7	0	0	5.230	5.290	MON	793	17,849	10/12/2022	02/17/2026
28416T-AA-3	EHGVT 2019-A A - ABS			4	1.A FE	126,352	96.7067	122,224	126,386	126,367	0	4	0	0	2.610	2.634	MON	55	3,299	08/14/2019	01/25/2034
36263H-AA-6	GMREV 2021-1 A - ABS			4	1.A FE	1,999,602	94.3146	1,886,292	2,000,000	1,999,862	0	80	0	0	1.170	1.177	MON	1,300	23,400	09/14/2021	06/12/2034
379925-AA-8	GMREV 242 A - ABS			4	1.A FE	1,249,490	98.0776	1,225,970	1,250,000	1,249,515	0	25	0	0	4.520	4.570	MON	3,139	15,224	08/23/2024	03/11/2037
38139K-AC-3	GLM 23 A - CDO		C	4,5	1.A FE	1,750,000	100.0000	1,750,000	1,750,000	1,750,000	0	0	0	0	0.000	0.000	JAJO	3,553	0	11/26/2024	01/20/2039
43283G-AA-0	HGVT 2022-2 A - ABS			4	1.A FE	358,864	98.0000	351,751	358,930	358,876	0	(2)	0	0	4.300	4.345	MON	257	15,434	08/01/2022	01/26/2037
43284B-AA-0	HGVT 18A A - ABS			4	1.A FE	59,221	99.2107	58,755	59,223	59,222	0	0	0	0	3.540	3.567	MON	35	2,096	09/11/2018	02/25/2032
43285H-AA-6	HGVT 2020-A A - ABS			4	1.A FE	56,136	96.8120	54,350	56,140	56,137	0	0	0	0	2.740	2.758	MON	26	1,538	06/02/2020	02/25/2039
432917-AA-0	HGVT 231 A - ABS			4	1.A FE	440,727	100.8991	444,792	440,828	440,735	0	3	0	0	5.720	5.798	MON	420	25,215	08/01/2023	01/25/2038
43990E-AA-9	HORZN 241 A - ABS		C	4	1.F FE	2,468,699	96.8862	2,391,879	2,468,750	2,468,698	0	(1)	0	0	5.375	5.375	MON	5,898	32,437	09/06/2024	09/15/2049
448984-AD-6	HALST 2024-C A3 - ABS			4	1.A FE	2,249,945	99.8997	2,247,744	2,250,000	2,249,950	0	5	0	0	4.620	4.666	MON	4,620	30,896	08/20/2024	04/17/2028
44934Q-AD-3	HART 2024-B A3 - ABS			4	1.A FE	1,528,477	100.3249	1,504,874	1,500,000	1,525,576	0	(2,901)	0	0	4.840	4.071	MON	3,227	18,150	09/25/2024	03/15/2029
55389Q-AB-3	MVWOT 242 B - ABS			4	1.F FE	959,513	96.9774	930,549	959,553	959,521	0	8	0	0	4.580	4.580	MON	1,343	9,888	09/24/2024	03/20/2042
55389T-AA-9	MVWOT 211W A - ABS			4	1.A FE	311,941	94.2441	294,066	312,026	311,953	0	3	0	0	1.140	1.152	MON	109	3,557	05/10/2021	01/22/2041
55389T-AB-7	MVWOT 211W B - ABS			4	1.F FE	187,175	94.2465	176,444	187,215	187,180	0	2	0	0	1.440	1.452	MON	82	2,696	05/10/2021	01/22/2041
55400E-AA-7	MVWOT 201 A - ABS			4	1.A FE	47,152	95.8865	45,218	47,157	47,153	0	1	0	0	1.740	1.751	MON	25	821	07/13/2020	10/20/2037
55400V-AA-9	MVWOT 222 A - ABS			4	1.A FE	697,442	102.0672	711,974	697,554	697,489	0	8	0	0	6.110	6.193	MON	1,302	42,621	10/25/2022	10/21/2041
59170J-AA-6	MNET 2022-1 A2 - ABS			4	1.F FE	1,030,859	101.6883	1,016,883	1,000,000	1,028,145	0	(2,714)	0	0	6.350	5.326	MON	1,940	21,167	09/13/2024	10/20/2052
59170J-AG-3	MNET 2024-1 A2 - ABS			4	1.F FE	749,891	101.6764	762,573	750,000	749,929	0	38	0	0	6.230	6.314	MON	1,428	35,952	03/06/2024	04/20/2054
68269N-AB-8	OMFIT 241 B - ABS			2	1.C FE	999,956	101.0926	1,010,926	1,000,000	999,954	0	(2)	0	0	6.030	6.030	MON	2,848	37,688	04/24/2024	05/14/2041
74982W-AA-4	RACEP IX AA2 - CDO		C	4,5	1.A FE	879,100	100.1088	880,056	879,100	879,100	0	0	0	0	5.858	5.886	JAJO	11,157	58,258	03/15/2021	10/15/2030
76134K-AE-4	VDCR 232 A2A - ABS			4	1.G FE	1,761,515	89.6746	1,793,491	2,000,000	1,796,336	0	33,728	0	0	5.050	7.343	MON	4,489	101,000	09/15/2023	09/15/2048
82653B-AA-1	SRFC 2024-3 A - ABS			4	1.A FE	904,022	98.9629	894,753	904,130	904,023	0	1	0	0	4.830	4.831	MON	1,334	7,521	10/08/2024	08/20/2041
82653B-AB-9	SRFC 2024-3 B - ABS			4	1.F FE	904,102	98.9754	894,866	904,130	904,103	0	1	0	0	4.980	4.980	MON	1,376	7,754	10/08/2024	08/20/2041
826935-AA-6	SRFC 2024-1 A - ABS			4	1.A FE	474,955	98.7356	469,079	475,086	474,932	0	(24)	0	0	5.150	5.218	MON	748	18,418	03/08/2024	01/20/2043
83100A-AA-0	SLAM 241 A - ABS		C	2	1.F FE	1,968,264	97.8905	1,926,794	1,968,315	1,968,542	0	279	0	0	5.335	5.392	MON	9,359	23,335	09/17/2024	09/15/2049
86212X-AM-2	STR 241 A2 - ABS			4	1.A FE	996,617	99.1456	988,151	996,667	996,618	0	1	0	0	5.700	5.700	MON	1,736	38,189	04/05/2024	05/20/2054
86613X-AA-3	FIBER 2020-1 A2 - ABS			4	1.G FE	950,117	97.1613	971,613	1,000,000	965,668	0	15,551	0	0	2.290	6.017	MON	700	11,450	07/16/2024	12/20/2050
88035K-AA-7	TENET 241 A1 - ABS			2	1.C FE	1,998,526	98.9180	1,977,559	1,999,191	1,998,525	0	0	0	0	5.490	5.492	MON	3,354	15,854	10/17/2024	10/20/2054
89231C-AD-9	TAOT 2022-C A3 - ABS			4	1.A FE	530,886	99.5422	528,544	530,975	530,953	0	23	0	0	3.760	3.796	MON	887	19,965	08/08/2022	04/15/2027
91823A-AU-5	VBTEL 2022-1 C21 - ABS			4	1.F FE	750,000	94.5171	708,878	750,000	750,000	0	0	0	0	3.156	3.177	MON	1,052	23,670	02/18/2022	02/15/2052
96328G-CB-1	WFLF 243 B - ABS			4	1.C FE	999,990	99.3193	993,193	1,000,000	999,995	0	5	0	0	5.070	5.070	MON	1,831	5,915	10/29/2024	09/19/2039
98164N-AD-7	WOART 2024-C A3 - ABS			4	1.A FE	1,499,699	99.6481	1,494,722	1,500,000	1,499,732	0	33	0	0	4.430	4.478	MON	2,953	21,227	08/13/2024	12/17/2029
98979Q-AA-1	ZIPLY 241 A2 - ABS			4	1.G FE	1,249,652	102.3824	1,279,779	1,250,000	1,249,712	0	60	0	0	6.640	6.739	MON	2,536	59,253	03/20/2024	04/20/2054
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						49,283,925	XXX	49,049,592	49,874,844	49,366,860	0	81,439	0	0	XXX	XXX	XXX	177,696	1,261,216	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						341,789,139	XXX	331,250,968	346,322,777	341,530,446	0	208,105	0	0	XXX	XXX	XXX	2,663,860	8,419,870	XXX	XXX
1309999999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2419999999. Total - Issuer Obligations						251,439,541	XXX	232,430,844	249,154,522	249,815,801	39,794	(284,987)	0	0	XXX	XXX	XXX	3,034,326	5,861,251	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						152,339,279	XXX	144,691,011	156,337,566	152,603,653	0	127,942	0	0	XXX	XXX	XXX	521,609	3,817,184	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						72,539,275	XXX	70,123,848	72,557,798	72,150,925	0	(71,782)	0	0	XXX	XXX	XXX	238,080	2,275,175	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						49,283,925	XXX	49,049,592	49,874,844	49,366,860	0	81,439	0	0	XXX	XXX	XXX	177,696	1,261,216	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						525,602,020	XXX	496,295,294	527,924,730	523,937,238	39,794	(147,387)	0	0	XXX	XXX	XXX	3,971,712	13,214,827	XXX	XXX

1\.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 246,773,341	1B ..$ 16,850,126	1C ..$ 43,066,174	1D ..$ 32,301,368	1E ..$ 37,247,355	1F ..$ 55,856,982	1G ..$ 42,896,373
1B	2A ...$ 26,170,231	2B ..$ 21,756,851	2C ..$ 1,018,439				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

1.

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

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
000360-20-6	AAON ORD			75.000	8,826	117.680	8,826	1,651	0	24	0	3,286	0	3,286	0	10/10/2018	
000361-10-5	AAR ORD			10.000	613	61.280	613	440	0	0	0	(11)	0	(11)	0	10/10/2018	
00081T-10-8	ACCO BRANDS ORD			10.000	53	5.250	53	55	0	3	0	16	24	(8)	0	06/28/2019	
000899-10-4	ADMA BIOLOGICS ORD			140.000	2,401	17.150	2,401	1,277	0	0	0	1,124	0	1,124	0	05/15/2024	
00091G-10-4	ACV AUCTIONS CL A ORD			100.000	2,160	21.600	2,160	2,146	0	0	0	14	0	14	0	12/31/2024	
000957-10-0	ABM INDUSTRIES ORD			65.000	3,327	51.180	3,327	2,105	0	59	0	413	0	413	0	10/10/2018	
001055-10-2	AFLAC ORD			480.000	49,651	103.440	49,651	9,497	0	960	0	10,051	0	10,051	0	09/30/2011	
001084-10-2	AGCO ORD			45.000	4,207	93.480	4,207	2,561	0	165	0	(1,257)	0	(1,257)	0	10/10/2018	
00123Q-10-4	AGNC INVESTMENT REIT ORD			0.000	0	9.210	0	0	56	0	0	0	0	0	0	06/25/2021	
00130H-10-5	THE AES CORPORATION			465.000	5,985	12.870	5,985	5,509	0	321	0	(2,967)	0	(2,967)	0	10/10/2018	
00165C-30-2	AMC ENTERTAINMENT HOLDINGS CL A ORD			57.000	227	3.980	227	532	0	0	0	966	1,451	(485)	0	08/29/2023	
001744-10-1	AMN HEALTHCARE ORD			30.000	718	23.920	718	1,542	0	0	0	(1,529)	0	(1,529)	0	10/10/2018	
00182C-10-3	ANI PHARMACEUTICALS ORD			10.000	553	55.280	553	572	0	0	0	251	250	1	0	06/28/2019	
00187Y-10-0	API GROUP ORD			190.000	6,834	35.970	6,834	2,329	0	0	0	260	0	260	0	07/15/2020	
00191U-10-2	ASGN ORD			30.000	2,500	83.340	2,500	1,989	0	0	0	(385)	0	(385)	0	10/10/2018	
00206R-10-2	AT&T ORD			3,888.000	88,530	22.770	88,530	69,394	0	4,316	0	23,744	455	23,289	0	09/28/2021	
002121-10-1	A10 NETWORKS ORD			20.000	368	18.400	368	154	0	5	0	105	0	105	0	07/15/2020	
00217D-10-0	AST SPACEMOBILE CL A ORD			75.000	1,583	21.100	1,583	2,696	0	0	0	(1,113)	0	(1,113)	0	08/21/2024	
002824-10-0	ABBOTT LABORATORIES ORD			1,022.002	115,599	113.110	115,599	21,053	0	2,248	0	3,107	0	3,107	0	02/14/2011	
00287Y-10-9	ABBVIE ORD			1,081.000	192,094	177.700	192,094	52,449	0	6,702	0	24,571	0	24,571	0	12/21/2023	
002896-20-7	ABERCROMBIE AND FITCH CL A ORD			50.000	7,474	149.470	7,474	952	0	0	0	3,063	0	3,063	0	10/10/2018	
003CVR-01-6	ABIOMED, INC.			10.000	10	1.000	10	0	0	0	0	0	0	0	0	12/22/2022	
00404A-10-9	ACADIA HEALTHCARE COMPANY ORD			95.000	3,767	39.650	3,767	3,473	0	0	0	(3,620)	0	(3,620)	0	10/10/2018	
004225-10-8	ACADIA PHARMACEUTICALS ORD			95.000	1,743	18.350	1,743	1,924	0	0	0	(1,231)	0	(1,231)	0	10/10/2018	
00436Q-10-6	ACCEL ENTERTAINMENT CL A 1 ORD			60.000	641	10.680	641	601	0	0	0	25	0	25	0	07/15/2020	
00437E-10-2	ACCOLADE ORD			45.000	154	3.420	154	174	0	0	0	1,820	2,207	(387)	0	06/25/2021	
004498-10-1	ACI WORLDWIDE ORD			120.000	6,229	51.910	6,229	3,030	0	0	0	2,557	0	2,557	0	10/10/2018	
00508Y-10-2	ACUITY BRANDS ORD			30.000	8,764	292.130	8,764	3,638	0	18	0	2,619	0	2,619	0	10/10/2018	
00650F-10-9	ADAPTIVE BIOTECHNOLOGIES ORD			60.000	360	5.995	360	282	0	0	0	2,406	2,341	66	0	07/15/2020	
00653A-10-7	ADAPTIMMUNE THERAPEUTI ADR REP 6 ORD		C	45.000	24	0.539	24	32	0	0	0	543	554	(11)	0	10/20/2020	
006739-10-6	ADDUS HOMECARE ORD			10.000	1,254	125.350	1,254	749	0	0	0	325	0	325	0	06/28/2019	
00724F-10-1	ADOBE ORD			250.000	111,170	444.680	111,170	13,256	0	0	0	(37,980)	0	(37,980)	0	10/10/2018	
00751Y-10-6	ADVANCE AUTO PARTS ORD			40.000	1,892	47.290	1,892	1,654	0	40	0	1,392	1,941	(550)	0	11/27/2017	
00766T-10-0	AECOM ORD			120.000	12,818	106.820	12,818	3,833	0	106	0	1,727	0	1,727	0	10/10/2018	
00773T-10-1	ADVANSIX ORD			20.000	570	28.490	570	603	0	13	0	(29)	0	(29)	0	04/22/2019	
007903-10-7	ADVANCED MICRO DEVICES ORD			926.997	111,972	120.790	111,972	14,992	0	0	0	(24,677)	0	(24,677)	0	10/10/2018	
00790R-10-4	ADVANCED DRAINAGE SYSTEMS ORD			55.000	6,358	115.600	6,358	1,967	0	34	0	(1,377)	0	(1,377)	0	04/17/2020	
007973-10-0	ADVANCED ENERGY INDUSTRIES ORD			40.000	4,625	115.630	4,625	1,854	0	16	0	268	0	268	0	10/10/2018	
00827B-10-6	AFFIRM HOLDINGS CL A ORD			180.000	10,962	60.900	10,962	8,221	0	0	0	1,286	0	1,286	0	12/31/2024	
00846U-10-1	AGILENT TECHNOLOGIES ORD			190.000	25,525	134.340	25,525	4,015	47	179	0	(891)	0	(891)	0	07/23/2010	
00847G-80-4	AGENUS ORD			9.000	25	2.740	25	31	0	0	0	541	637	(96)	0	07/15/2020	
00847J-10-5	AGILYSYS ORD			15.000	1,976	131.710	1,976	1,169	0	0	0	703	0	703	0	12/21/2022	
00847X-10-4	AGIOS PHARMACEUTICALS ORD			40.000	1,314	32.860	1,314	1,173	0	0	0	424	0	424	0	12/21/2022	
008492-10-0	AGREE REALTY REIT ORD			62.000	4,368	70.450	4,368	3,456	16	186	0	465	0	465	0	10/18/2023	
00857U-10-7	AGILON HEALTH ORD			185.000	352	1.900	352	387	0	0	0	807	2,777	(1,970)	0	07/12/2023	
009066-10-1	AIRBNB CL A ORD			230.000	30,224	131.410	30,224	27,214	0	0	0	(1,088)	0	(1,088)	0	08/10/2022	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00912X-30-2	AIR LEASE CL A ORD			60.000	2,893	48.210	2,893	2,561	13	50	0	376	0	376	0	10/10/2018	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			145.000	42,056	290.040	42,056	25,462	0	707	0	4,395	0	4,395	0	05/15/2024	
00922R-10-5	AIR TRANSPORT SERVICES GROUP ORD			45.000	989	21.980	989	963	0	0	0	197	0	197	0	10/10/2018	
00971T-10-1	AKAMAI TECHNOLOGIES ORD			85.000	8,130	95.650	8,130	1,482	0	0	0	(1,930)	0	(1,930)	0	07/24/2007	
00973Y-10-8	AKERO THERAPEUTICS ORD			15.000	417	27.820	417	482	0	0	0	155	88	67	0	07/15/2020	
011642-10-5	ALARMCOM HOLDINGS ORD			40.000	2,432	60.800	2,432	1,812	0	0	0	(153)	0	(153)	0	10/10/2018	
011659-10-9	ALASKA AIR GROUP ORD			90.000	5,828	64.750	5,828	5,677	0	0	0	249	114	135	0	12/31/2024	
012348-10-8	ALBANY INTERNATIONAL CL A ORD			30.000	2,399	79.970	2,399	2,153	8	31	0	(548)	0	(548)	0	10/10/2018	
012653-10-1	ALBEMARLE ORD			60.000	5,165	86.080	5,165	4,608	24	96	0	(3,504)	0	(3,504)	0	09/20/2016	
013872-10-6	ALCOA ORD			60.995	2,304	37.780	2,304	2,183	0	24	0	231	0	231	0	10/10/2018	
014442-10-7	ALECTOR ORD			25.000	47	1.890	47	132	0	0	0	291	443	(152)	0	07/15/2020	
014491-10-4	ALEXANDER AND BALDWIN ORD			50.000	887	17.740	887	990	11	45	0	(20)	44	(64)	0	10/10/2018	
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD			85.000	8,292	97.550	8,292	10,532	112	437	0	(2,484)	0	(2,484)	0	10/10/2018	
016255-10-1	ALIGN TECHNOLOGY ORD			40.000	8,340	208.510	8,340	9,124	0	0	0	(2,620)	0	(2,620)	0	10/10/2018	
01671P-10-0	ALLAKOS ORD			25.000	30	1.210	30	18	0	0	0	2,052	2,090	(38)	0	08/14/2019	
01741R-10-2	ATI ORD			115.000	6,330	55.040	6,330	2,402	0	0	0	1,101	0	1,101	0	03/24/2021	
01748X-10-2	ALLEGIANT TRAVEL ORD			15.000	1,412	94.120	1,412	631	0	18	0	1,261	1,088	173	0	10/10/2018	
018802-10-8	ALLIANT ENERGY ORD			190.000	11,237	59.140	11,237	8,345	0	365	0	1,490	0	1,490	0	10/10/2018	
019770-10-6	ALLOGENE THERAPEUTICS ORD			60.000	128	2.130	128	158	0	0	0	1,228	1,293	(65)	0	06/25/2021	
01988P-10-8	VERADIGM ORD			110.000	1,034	9.400	1,034	1,156	0	0	0	209	329	(120)	0	10/10/2018	
020002-10-1	ALLSTATE ORD			180.000	34,702	192.790	34,702	18,477	166	546	0	9,506	0	9,506	0	12/21/2023	
02005N-10-0	ALLY FINANCIAL ORD			190.000	6,842	36.010	6,842	4,995	0	228	0	207	0	207	0	10/10/2018	
02043Q-10-7	ALNYLAM PHARMACEUTICALS ORD			75.000	17,648	235.310	17,648	6,075	0	0	0	3,293	0	3,293	0	10/10/2018	
02079K-10-7	ALPHABET CL C ORD			2,999.998	571,319	190.440	571,319	38,102	0	1,800	0	148,530	0	148,530	0	10/10/2018	
02079K-30-5	ALPHABET CL A ORD			3,340.000	632,262	189.300	632,262	46,536	0	2,004	0	165,697	0	165,697	0	02/17/2015	
02081G-20-1	ALPHATEC HOLDINGS ORD			65.000	597	9.180	597	658	0	0	0	(385)	0	(385)	0	10/20/2020	
021369-10-3	ALTAIR ENGINEERING CL A ORD			50.000	5,456	109.110	5,456	2,019	0	0	0	1,248	0	1,248	0	06/28/2019	
02209S-10-3	ALTRIA GROUP ORD			965.000	50,460	52.290	50,460	20,248	984	3,821	0	11,532	0	11,532	0	09/28/2021	
023135-10-6	AMAZON COM ORD			5,190.000	1,138,634	219.390	1,138,634	155,215	0	0	0	340,056	0	340,056	0	12/31/2024	
023436-10-8	AMEDISYS ORD			25.000	2,270	90.790	2,270	2,285	0	0	0	541	648	(107)	0	10/10/2018	
023586-10-0	U HAUL HOLDING ORD			5.000	345	69.090	345	169	0	0	0	(14)	0	(14)	0	10/10/2018	
023586-50-6	U HAUL HOLDING NON VOTING SRS N ORD			45.000	2,882	64.050	2,882	1,517	0	9	0	(288)	0	(288)	0	10/10/2018	
023608-10-2	AMEREN ORD			55.000	4,903	89.140	4,903	3,627	0	147	0	924	0	924	0	10/10/2018	
02376R-10-2	AMERICAN AIRLINES GROUP ORD			225.000	3,922	17.430	3,922	2,390	0	0	0	3,285	2,455	830	0	09/28/2021	
023939-10-1	AMENTUM HOLDINGS ORD			75.000	1,577	21.030	1,577	516	0	0	0	1,061	0	1,061	0	10/19/2015	
024013-10-4	AMERICAN ASSETS REIT ORD			50.000	1,313	26.260	1,313	1,363	0	67	0	673	486	188	0	10/10/2018	
025537-10-1	AMERICAN ELECTRIC POWER ORD			305.000	28,130	92.230	28,130	18,273	0	1,089	0	3,358	0	3,358	0	05/12/2022	
02553E-10-6	AMERICAN EAGLE OUTFITTERS ORD			115.000	1,917	16.670	1,917	2,441	0	58	0	(516)	0	(516)	0	10/10/2018	
025816-10-9	AMERICAN EXPRESS ORD			305.000	90,521	296.790	90,521	14,546	0	824	0	33,382	0	33,382	0	10/10/2018	
025932-10-4	AMERICAN FINANCIAL GROUP ORD			15.000	2,054	136.930	2,054	1,637	0	141	0	271	0	271	0	10/10/2018	
02665T-30-6	AMERICAN HOMES 4 RENT CL A REIT ORD			270.000	10,103	37.420	10,103	5,635	0	281	0	394	0	394	0	10/10/2018	
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD			455.000	33,124	72.800	33,124	12,069	0	710	0	2,298	0	2,298	0	12/18/2018	
029899-10-1	AMERICAN STATES WATER ORD			35.000	2,720	77.720	2,720	2,144	0	63	0	(95)	0	(95)	0	10/10/2018	
03027X-10-0	AMERICAN TOWER REIT			260.000	47,687	183.410	47,687	12,496	421	1,706	0	(8,442)	0	(8,442)	0	05/23/2012	
030420-10-3	AMERICAN WATER WORKS ORD			130.000	16,184	124.490	16,184	11,765	0	390	0	(975)	0	(975)	0	10/10/2018	
030506-10-9	AMERICAN WOODMARK ORD			5.000	398	79.530	398	423	0	0	0	(67)	0	(67)	0	06/28/2019	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
03064D-10-8	AMERICOLD REALTY ORD			110.000	2,354	21.400	2,354	2,726	24	97	0	(976)	0	(976)	0	10/10/2018	
03071H-10-0	AMERISAFE ORD			10.000	515	51.540	515	501	0	45	0	147	99	48	0	03/19/2019	
03073E-10-5	CENCORA ORD			80.000	17,974	224.680	17,974	1,426	0	166	0	1,544	0	1,544	0	03/28/2007	
03076C-10-6	AMERIPRISE FINANCE ORD			55.000	29,284	532.430	29,284	1,285	0	318	0	8,393	0	8,393	0	03/28/2007	
03076K-10-8	AMERIS BANCORP ORD			30.000	1,877	62.570	1,877	675	6	18	0	286	0	286	0	07/15/2020	
031100-10-0	AMETEK ORD			85.000	15,322	180.260	15,322	5,832	0	95	0	1,306	0	1,306	0	10/10/2018	
031162-10-0	AMGEN ORD			355.000	92,527	260.640	92,527	19,190	0	3,195	0	(9,720)	0	(9,720)	0	07/23/2010	
03152W-10-9	AMICUS THERAPEUTICS ORD			195.000	1,837	9.420	1,837	2,328	0	0	0	(930)	0	(930)	0	10/10/2018	
031652-10-0	AMKOR TECHNOLOGY ORD			90.000	2,312	25.690	2,312	1,103	0	65	0	(682)	0	(682)	0	07/15/2020	
032095-10-1	AMPHENOL CL A ORD			510.000	35,420	69.450	35,420	4,104	84	252	0	10,141	0	10,141	0	10/10/2018	
03209R-10-3	AMPHASTAR PHARMACEUTICALS ORD			5.000	186	37.130	186	106	0	0	0	(124)	0	(124)	0	06/28/2019	
032654-10-5	ANALOG DEVICES ORD			345.000	73,299	212.460	73,299	23,693	0	1,270	0	4,796	0	4,796	0	05/12/2022	
032797-30-0	ANAVEX LIFE SCIENCES ORD			55.000	591	10.740	591	331	0	0	0	1,109	1,030	79	0	06/25/2021	
034164-10-3	ANDERSONS ORD			25.000	1,013	40.520	1,013	1,297	0	10	0	(284)	0	(284)	0	05/15/2024	
03475V-10-1	ANGIODYNAMICS ORD			15.000	137	9.160	137	112	0	0	0	203	183	20	0	06/28/2019	
035710-83-9	ANNALY CAPITAL MANAGEMENT REIT ORD			335.000	6,127	18.290	6,127	6,767	218	871	0	745	1,107	(362)	0	12/21/2023	
03589W-10-2	ANNEXON ORD			20.000	103	5.130	103	114	0	0	0	458	447	12	0	10/20/2020	
03662Q-10-5	ANSYS ORD			50.000	16,867	337.330	16,867	7,786	0	0	0	(1,278)	0	(1,278)	0	10/10/2018	
03674X-10-6	ANTERO RESOURCES ORD			220.000	7,711	35.050	7,711	2,099	0	0	0	2,721	0	2,721	0	03/24/2021	
036752-10-3	ELEVANCE HEALTH ORD			125.000	46,113	368.900	46,113	5,846	0	815	0	(12,833)	0	(12,833)	0	12/03/2014	
03676B-10-2	ANTERO MIDSTREAM ORD			305.000	4,602	15.090	4,602	1,833	0	275	0	781	0	781	0	12/16/2019	
03743Q-10-8	APA ORD			260.000	6,003	23.090	6,003	5,772	0	260	0	(3,325)	0	(3,325)	0	06/25/2021	
03753U-10-6	APELLIS PHARMACEUTICALS ORD			46.000	1,468	31.910	1,468	914	0	0	0	(1,286)	0	(1,286)	0	03/19/2019	
03762U-10-5	APOLLO COMM REAL EST FIN REIT ORD			85.000	736	8.660	736	786	21	111	0	539	801	(262)	0	10/10/2018	
03769M-10-6	APOLLO GLOBAL MANAGEMENT ORD			353.235	58,340	165.160	58,340	22,506	0	642	0	25,422	0	25,422	0	12/21/2023	
03770N-10-1	APOGEE THERAPEUTICS ORD			25.000	1,133	45.300	1,133	1,222	0	0	0	(89)	0	(89)	0	08/21/2024	
03782L-10-1	APPIAN CL A ORD			30.000	989	32.980	989	1,082	0	0	0	(140)	0	(140)	0	06/28/2019	
037833-10-0	APPLE ORD			8,431.000	2,111,291	250.420	2,111,291	28,005	0	8,347	0	488,071	0	488,071	0	03/03/2009	
03783C-10-0	APPFOLIO CL A ORD			16.000	3,948	246.720	3,948	1,189	0	0	0	1,176	0	1,176	0	03/19/2019	
03784Y-20-0	APPLE HOSPITALITY REIT ORD			145.000	2,226	15.350	2,226	2,043	19	146	0	(183)	0	(183)	0	03/23/2023	
038222-10-5	APPLIED MATERIAL ORD			515.000	83,754	162.630	83,754	5,217	0	783	0	288	0	288	0	07/19/2006	
03831W-10-8	APPLOVIN CL A ORD			180.000	58,289	323.830	58,289	15,581	0	0	0	42,622	0	42,622	0	12/31/2024	
038336-10-3	APTARGROUP ORD			45.000	7,070	157.100	7,070	6,182	0	49	0	676	0	676	0	05/15/2024	
038923-10-8	ARBOR REALTY REIT ORD			140.000	1,939	13.850	1,939	1,222	0	241	0	(186)	0	(186)	0	07/15/2020	
03937C-10-5	ARCBEST ORD			20.000	1,866	93.320	1,866	562	0	10	0	(538)	0	(538)	0	06/28/2019	
03940C-10-0	ARCELLX ORD			25.000	1,917	76.690	1,917	1,673	0	0	0	245	0	245	0	08/21/2024	
03945R-10-2	ARCHER AVIATION CL A ORD			160.000	1,560	9.750	1,560	1,593	0	0	0	(33)	0	(33)	0	12/31/2024	
039483-10-2	ARCHER DANIELS MIDLAND ORD			260.000	13,135	50.520	13,135	7,186	0	520	0	(5,642)	0	(5,642)	0	07/23/2010	
03957W-10-6	ARCHROCK ORD			25.000	622	24.890	622	292	0	17	0	237	0	237	0	10/10/2018	
039653-10-0	ARCOSA ORD			31.000	2,999	96.740	2,999	976	0	6	0	437	0	437	0	10/10/2018	
039697-10-7	ARDELYX ORD			85.000	431	5.070	431	590	0	0	0	(96)	0	(96)	0	04/17/2020	
03969F-10-9	ARCUS BIOSCIENCES ORD			45.000	670	14.890	670	770	0	0	0	307	496	(189)	0	04/17/2020	
03969K-10-8	ARCUTIS BIOTHERAPEUTICS ORD			25.000	348	13.930	348	272	0	0	0	594	326	268	0	10/20/2020	
03969T-10-9	ARCTURUS THERAPEUTICS HOLDINGS ORD			20.000	339	16.970	339	422	0	0	0	373	664	(291)	0	07/15/2020	
03990B-10-1	ARES MANAGEMENT CL A ORD			100.000	17,703	177.030	17,703	3,298	0	372	0	5,811	0	5,811	0	04/17/2020	
04010E-10-9	ARGAN ORD			15.000	2,056	137.040	2,056	585	0	19	0	1,354	0	1,354	0	08/14/2019	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
04013V-10-8	ARES COMMERCIAL REIT ORD			40.000	236	5.890	236	282	10	43	0	151	330	(179)	0	10/15/2019	
040413-20-5	ARISTA NETWORKS ORD			1,055.000	116,609	110.530	116,609	72,578	0	0	0	23,439	0	23,439	0	12/31/2024	
04206A-10-1	ARLO TECHNOLOGIES ORD			59.409	665	11.190	665	638	0	0	0	99	0	99	0	10/10/2018	
04208T-10-8	ARMADA HOFFLER PROPERTIES REIT ORD			5.000	51	10.230	51	55	1	4	0	17	27	(11)	0	06/28/2019	
042315-70-5	ARMOUR RESIDENTIAL REIT ORD			16.000	302	18.860	302	303	0	46	0	1,181	1,188	(7)	0	06/28/2019	
04247X-10-2	ARMSTRONG WORLD INDUSTRIES ORD			30.000	4,240	141.330	4,240	1,961	0	34	0	1,290	0	1,290	0	10/10/2018	
04271T-10-0	ARRAY TECHNOLOGIES ORD			115.000	695	6.040	695	772	0	0	0	1,249	2,486	(1,237)	0	03/24/2021	
042735-10-0	ARROW ELECTRONICS ORD			40.000	4,525	113.120	4,525	2,742	0	0	0	(365)	0	(365)	0	10/10/2018	
04280A-10-0	ARROWHEAD PHARMACEUTICALS ORD			100.000	1,880	18.800	1,880	1,357	0	0	0	(1,180)	0	(1,180)	0	12/18/2018	
04316A-10-8	ARTISAN PARTNERS ASSET MGMT CL A ORD			60.000	2,583	43.050	2,583	1,862	0	190	0	(68)	0	(68)	0	10/10/2018	
04335A-10-5	ARVINAS ORD			30.000	575	19.170	575	1,526	0	0	0	(660)	0	(660)	0	04/17/2020	
04342Y-10-4	ASANA CL A ORD			20.000	405	20.270	405	281	0	0	0	998	973	25	0	06/25/2021	
043436-10-4	ASBURY AUTOMOTIVE GROUP ORD			20.000	4,861	243.030	4,861	1,236	0	0	0	361	0	361	0	10/10/2018	
044186-10-4	ASHLAND ORD			35.000	2,501	71.460	2,501	3,434	0	43	0	(933)	0	(933)	0	05/15/2024	
04523Y-10-5	ASPEN AEROGELS ORD			40.000	475	11.880	475	1,242	0	0	0	(767)	0	(767)	0	08/21/2024	
04621X-10-8	ASSURANT ORD			35.000	7,463	213.220	7,463	1,792	0	104	0	1,566	0	1,566	0	10/10/2018	
046224-10-1	ASTEC INDUSTRIES ORD			15.000	504	33.600	504	488	0	8	0	(54)	0	(54)	0	06/28/2019	
04626A-10-3	ASTERA LABS ORD			75.000	9,934	132.450	9,934	10,123	0	0	0	(189)	0	(189)	0	12/31/2024	
046513-20-6	ATARA BIOTHERAPEUTICS ORD			1.000	13	13.310	13	8	0	0	0	540	339	201	0	10/20/2020	
047649-10-8	ATKORE ORD			50.000	4,173	83.450	4,173	1,293	0	64	0	(3,828)	0	(3,828)	0	06/28/2019	
047726-30-2	ATLANTA BRAVES HOLDINGS SRS C ORD			4.000	153	38.260	153	75	0	0	0	(5)	0	(5)	0	10/10/2018	
04911A-10-7	ATLANTIC UNION BANKSHARES ORD			65.000	2,462	37.880	2,462	2,504	0	85	0	87	0	87	0	10/10/2018	
049468-10-1	ATLASSIAN CL A ORD		C	105.000	25,555	243.380	25,555	12,325	0	0	0	580	0	580	0	12/21/2023	
049560-10-5	ATMOS ENERGY ORD			110.000	15,320	139.270	15,320	15,278	0	0	0	42	0	42	0	12/31/2024	
04963C-20-9	ATRICURE ORD			35.000	1,070	30.560	1,070	954	0	0	0	(180)	0	(180)	0	04/22/2019	
051774-10-7	AURORA INNOVATION CL A ORD			620.000	3,906	6.300	3,906	2,357	0	0	0	1,549	0	1,549	0	08/21/2024	
052769-10-6	AUTODESK ORD			130.000	38,424	295.570	38,424	4,384	0	0	0	6,772	0	6,772	0	10/10/2018	
053015-10-3	AUTOMATIC DATA PROCESSING ORD			250.000	73,183	292.730	73,183	9,295	385	1,400	0	14,940	0	14,940	0	07/23/2010	
05329W-10-2	AUTONATION ORD			25.000	4,246	169.840	4,246	997	0	0	0	492	0	492	0	10/10/2018	
053332-10-2	AUTOZONE ORD			10.000	32,020	3,202.000	32,020	1,275	0	0	0	6,164	0	6,164	0	03/28/2007	
053484-10-1	AVALONBAY COMMUNITIES REIT ORD			72.000	15,838	219.970	15,838	4,228	122	486	0	2,358	0	2,358	0	03/28/2007	
05351W-10-3	AVANGRID ORD			0.000	0	36.020	0	0	16	0	0	0	0	0	0	03/23/2023	
05352A-10-0	AVANTOR ORD			430.000	9,060	21.070	9,060	5,925	0	0	0	(757)	0	(757)	0	04/17/2020	
053611-10-9	AVERY DENNISON ORD			40.000	7,485	187.130	7,485	4,020	0	138	0	(601)	0	(601)	0	10/10/2018	
05368M-10-6	AVID BIOSERVICES ORD			40.000	494	12.350	494	289	0	0	0	234	0	234	0	12/16/2019	
05368V-10-6	AVIENT ORD			90.000	3,677	40.860	3,677	3,417	24	93	0	(64)	0	(64)	0	10/10/2018	
05370A-10-8	AVIDITY BIOSCIENCES ORD			75.000	2,181	29.080	2,181	2,906	0	0	0	(264)	0	(264)	0	08/21/2024	
053774-10-5	AVIS BUDGET GROUP ORD			30.000	2,418	80.610	2,418	917	0	0	0	(2,900)	0	(2,900)	0	10/10/2018	
05379B-10-7	AVISTA ORD			65.000	2,381	36.630	2,381	2,554	0	124	0	58	0	58	0	09/28/2021	
053807-10-3	AVNET ORD			75.000	3,924	52.320	3,924	2,993	0	96	0	144	0	144	0	10/10/2018	
054540-20-8	AXCELIS TECHNOLOGIES ORD			20.000	1,397	69.870	1,397	301	0	0	0	(1,196)	0	(1,196)	0	08/14/2019	
05464C-10-1	AXON ENTERPRISE ORD			50.000	29,716	594.320	29,716	2,884	0	0	0	16,800	0	16,800	0	10/10/2018	
05478C-10-5	AZEK COMPANY CL A ORD			55.000	2,611	47.470	2,611	2,104	0	0	0	507	0	507	0	10/20/2020	
05508R-10-6	B AND G FOODS ORD			60.000	413	6.890	413	508	11	46	0	857	1,074	(217)	0	10/10/2018	
05550J-10-1	BJS WHOLESALE CLUB HOLD ORD			90.000	8,042	89.350	8,042	2,154	0	0	0	2,042	0	2,042	0	10/10/2018	
05580M-10-8	B RILEY FINANCIAL ORD			20.000	92	4.590	92	451	0	20	0	(328)	0	(328)	0	07/15/2020	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
05589G-10-2	BALDWIN INSURANCE GROUP CL A ORD			45.000	1,744	38.760	1,744	1,450	0	0	0	663	0	663	0	09/28/2021	
05591L-10-7	BM TECHNOLOGIES ORD			6.000	29	4.890	29	18	0	0	0	77	59	17	0	01/04/2021	
056525-10-8	BADGER METER ORD			35.000	7,424	212.120	7,424	1,701	0	43	0	2,021	0	2,021	0	10/10/2018	
05722G-10-0	BAKER HUGHES CL A ORD			672.000	27,565	41.020	27,565	16,270	0	564	0	4,596	0	4,596	0	07/12/2023	
057665-20-0	BALCHEM ORD			25.000	4,075	162.995	4,075	3,077	22	20	0	356	0	356	0	12/21/2022	
058498-10-6	BALL ORD			175.000	9,648	55.130	9,648	6,162	0	140	0	(418)	0	(418)	0	10/10/2018	
05875B-10-6	BALLY S ORD			25.000	447	17.890	447	430	0	0	0	265	167	99	0	10/20/2020	
05945F-10-3	BANCFIRST ORD			10.000	1,181	118.130	1,181	391	5	18	0	220	0	220	0	07/15/2020	
05969A-10-5	BANCORP ORD			30.000	1,579	52.630	1,579	383	0	0	0	422	0	422	0	12/16/2019	
05988J-10-3	BANDWIDTH CL A ORD			15.000	255	17.020	255	257	0	0	0	906	868	38	0	06/28/2019	
05990K-10-6	BANC OF CALIFORNIA ORD			10.000	155	15.460	155	140	1	4	0	20	0	20	0	06/28/2019	
060505-10-4	BANK OF AMERICA ORD			3,998.000	175,712	43.950	175,712	32,591	0	3,998	0	41,099	0	41,099	0	07/23/2010	
062540-10-9	BANK OF HAWAII ORD			30.000	2,137	71.240	2,137	1,991	0	84	0	399	435	(37)	0	10/10/2018	
064058-10-0	BANK OF NEW YORK MELLON ORD			444.000	34,113	76.830	34,113	11,593	0	790	0	11,002	0	11,002	0	10/10/2018	
06417N-10-3	BANK OZK ORD			130.000	5,789	44.530	5,789	4,945	0	205	0	(689)	0	(689)	0	10/10/2018	
06652K-10-3	BANKUNITED ORD			100.000	3,817	38.170	3,817	3,487	0	114	0	574	0	574	0	10/10/2018	
06652V-20-8	BANNER ORD			25.000	1,669	66.770	1,669	1,516	0	48	0	330	0	330	0	10/10/2018	
070830-10-4	BATH AND BODY WORKS ORD			135.000	5,234	38.770	5,234	1,768	0	108	0	(593)	0	(593)	0	10/10/2018	
071813-10-9	BAXTER INTERNATIONAL ORD			345.000	10,060	29.160	10,060	8,274	59	358	0	(3,278)	0	(3,278)	0	12/21/2023	
073685-10-9	BEACON ROOFING SUPPLY ORD			45.000	4,571	101.580	4,571	1,498	0	0	0	655	0	655	0	10/10/2018	
07373V-10-5	BEAM THERAPEUTICS ORD			50.000	1,240	24.800	1,240	1,585	0	0	0	(121)	0	(121)	0	10/20/2020	
075887-10-9	BECTON DICKINSON ORD			176.000	39,929	226.870	39,929	26,808	0	685	0	(2,985)	0	(2,985)	0	12/30/2021	
077454-10-6	BELDEN ORD			40.000	4,504	112.610	4,504	2,044	2	8	0	1,414	0	1,414	0	06/25/2021	
07831C-10-3	BELLRING BRANDS ORD			21.339	1,608	75.340	1,608	394	0	0	0	425	0	425	0	04/17/2020	
08160H-10-1	BENCHMARK ELECTRONICS ORD			30.000	1,362	45.400	1,362	754	5	20	0	533	0	533	0	06/28/2019	
08265T-20-8	BENTLEY SYSTEMS CL B ORD			90.000	4,203	46.700	4,203	2,725	0	22	0	(493)	0	(493)	0	05/12/2022	
084423-10-2	WR BERKLEY ORD			247.000	14,454	58.520	14,454	5,640	0	345	0	2,797	0	2,797	0	10/10/2018	
084670-70-2	BERKSHIRE HATHAWAY CL B ORD			976.000	442,401	453.280	442,401	87,205	0	0	0	94,301	0	94,301	0	05/12/2022	
084680-10-7	BERKSHIRE HILLS BANCORP ORD			50.000	1,422	28.430	1,422	1,377	0	36	0	831	651	180	0	10/10/2018	
08579W-10-3	BERRY GLOBAL GROUP ORD			25.000	1,617	64.670	1,617	1,006	0	8	0	610	0	610	0	10/10/2018	
086516-10-1	BEST BUY ORD			135.000	11,583	85.800	11,583	7,304	127	505	0	1,015	0	1,015	0	10/10/2018	
088929-10-4	BGC GROUP CL A ORD			205.000	1,857	9.060	1,857	1,032	0	14	0	377	0	377	0	03/23/2023	
089302-10-3	BIG LOTS ORD			30.000	9	0.285	9	2	0	0	0	1,058	1,283	(225)	0	10/10/2018	
08975P-10-8	BIGCOMMERCE HOLDINGS SRS 1 ORD			45.000	275	6.120	275	264	0	0	0	2,418	2,580	(162)	0	06/25/2021	
090043-10-0	BILL HOLDINGS ORD			45.000	3,812	84.710	3,812	3,347	0	0	0	2,628	2,488	140	0	03/24/2021	
090572-20-7	BIO RAD LABORATORIES CL A ORD			15.000	4,928	328.510	4,928	4,227	0	0	0	84	0	84	0	10/10/2018	
09058V-10-3	BIOCRYST PHARMACEUTICALS ORD			167.000	1,256	7.520	1,256	1,331	0	0	0	256	0	256	0	12/15/2020	
09061G-10-1	BIOMARIN PHARMACEUTICAL ORD			120.000	7,888	65.730	7,888	10,368	0	0	0	(3,683)	0	(3,683)	0	08/10/2022	
09062X-10-3	BIOGEN ORD			100.000	15,292	152.920	15,292	4,847	0	0	0	(10,585)	0	(10,585)	0	07/23/2010	
09073M-10-4	BIO TECHNE ORD			120.000	8,644	72.030	8,644	5,472	0	38	0	(616)	0	(616)	0	10/10/2018	
092113-10-9	BLACK HILLS ORD			60.000	3,511	58.520	3,511	3,547	0	156	0	422	148	274	0	10/10/2018	
09227Q-10-0	BLACKBAUD ORD			35.000	2,587	73.920	2,587	2,048	0	0	0	(447)	0	(447)	0	12/21/2022	
09239B-10-9	BLACKLINE ORD			50.000	3,038	60.760	3,038	2,149	0	0	0	(84)	0	(84)	0	10/10/2018	
09257W-10-0	BLACKSTONE MORTGAGE CL A REIT ORD			140.000	2,437	17.410	2,437	2,584	66	326	0	1,469	2,009	(540)	0	10/10/2018	
09260D-10-7	BLACKSTONE ORD			245.000	42,243	172.420	42,243	23,800	0	502	0	10,511	0	10,511	0	06/25/2021	
09290D-10-1	BLACKROCK ORD			82.000	84,059	1,025.110	84,059	18,835	0	418	0	65,224	0	65,224	0	10/10/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
093671-10-5	H&R BLOCK ORD			115.000	6,077	52.840	6,077	1,370	43	154	0	514	0	514	0	03/28/2007	
093712-10-7	BLOOM ENERGY CL A ORD			125.000	2,776	22.210	2,776	1,517	0	0	0	1,622	696	926	0	06/25/2021	
094235-10-8	BLOOMIN BRANDS ORD			60.000	733	12.210	733	1,202	0	58	0	(956)	0	(956)	0	10/10/2018	
095306-10-6	BLUE BIRD ORD			25.000	966	38.630	966	1,177	0	0	0	(212)	0	(212)	0	08/21/2024	
09581B-10-3	BLUE OWL CAPITAL CL A ORD			265.000	6,164	23.260	6,164	3,371	0	180	0	2,215	0	2,215	0	08/10/2022	
09609G-20-9	BLUEBIRD BIO ORD			3.000	25	8.340	25	34	0	0	0	1,031	1,088	(58)	0	03/24/2021	
09627Y-10-9	BLUEPRINT MEDICINES ORD			60.000	5,233	87.220	5,233	4,012	0	0	0	(301)	0	(301)	0	10/10/2018	
097023-10-5	BOEING ORD			410.000	72,570	177.000	72,570	42,227	0	0	0	(22,508)	0	(22,508)	0	12/31/2024	
09739D-10-0	BOISE CASCADE ORD			35.000	4,160	118.860	4,160	1,141	0	204	0	(368)	0	(368)	0	10/10/2018	
09857L-10-8	BOOKING HOLDINGS ORD			25.000	124,211	4,968.420	124,211	5,716	0	875	0	35,530	0	35,530	0	07/23/2010	
099406-10-0	BOOT BARN HOLDINGS ORD			35.000	5,314	151.820	5,314	1,247	0	0	0	2,627	0	2,627	0	06/28/2019	
099502-10-6	BOOZ ALLEN HAMILTON HOLDING CL A ORD			105.000	13,514	128.700	13,514	5,049	0	214	0	83	0	83	0	10/10/2018	
099724-10-6	BORGWARNER ORD			186.000	5,913	31.790	5,913	4,912	0	82	0	(755)	0	(755)	0	01/19/2016	
100557-10-7	BOSTON BEER CL A ORD			10.000	3,000	299.980	3,000	2,708	0	0	0	(456)	0	(456)	0	10/10/2018	
101121-10-1	BXP ORD			110.000	8,180	74.360	8,180	7,759	108	431	0	461	0	461	0	12/21/2023	
101137-10-7	BOSTON SCIENTIFIC ORD			650.000	58,058	89.320	58,058	3,874	0	0	0	20,482	0	20,482	0	07/23/2010	
10316T-10-4	BOX CL A ORD			125.000	3,950	31.600	3,950	2,374	0	0	0	749	0	749	0	10/10/2018	
103304-10-1	BOYD GAMING ORD			45.000	3,264	72.540	3,264	1,399	8	30	0	447	0	447	0	10/10/2018	
105368-20-3	BRANDYWINE REALTY REIT ORD			145.000	812	5.600	812	758	0	87	0	1,459	1,430	29	0	10/10/2018	
10576N-10-2	BRAZE CL A ORD			35.000	1,466	41.880	1,466	1,638	0	0	0	(394)	0	(394)	0	10/18/2023	
10806X-10-2	BRIDGEBIO PHARMA ORD			82.750	2,271	27.440	2,271	2,225	0	0	0	(1,070)	0	(1,070)	0	07/15/2020	
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD			35.000	3,880	110.850	3,880	3,933	0	0	0	581	0	581	0	10/10/2018	
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD			69.996	3,363	48.040	3,363	2,948	0	0	0	(342)	0	(342)	0	06/27/2018	
10948W-10-3	ACADIAN ASSET MANAGEMENT ORD			50.000	1,317	26.340	1,317	504	0	2	0	359	0	359	0	12/16/2019	
109641-10-0	BRINKER INTERNATIONAL ORD			35.000	4,630	132.290	4,630	1,617	0	0	0	3,119	0	3,119	0	10/10/2018	
109696-10-4	BRINK'S ORD			40.000	3,711	92.770	3,711	2,594	0	38	0	193	0	193	0	10/10/2018	
110122-10-8	BRISTOL MYERS SQUIBB ORD			1,378.000	77,940	56.560	77,940	49,269	0	3,307	0	7,235	0	7,235	0	12/21/2023	
110448-10-7	BRITISH AMERICAN TOBACCO ADR REP ORD		C	0.998	36	36.320	36	37	1	3	0	39	32	7	0	07/25/2017	
11120U-10-5	BRIXMOR PROPERTY GROUP REIT ORD			325.000	9,048	27.840	9,048	5,194	0	354	0	1,485	0	1,485	0	10/10/2018	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD			30.000	6,783	226.090	6,783	3,566	26	98	0	610	0	610	0	10/10/2018	
11135E-20-3	BROADSTONE NET LEASE ORD			130.000	2,062	15.860	2,062	2,379	38	150	0	495	672	(177)	0	06/25/2021	
11135F-10-1	BROADCOM ORD			2,440.000	565,690	231.840	565,690	67,806	0	4,911	0	272,704	0	272,704	0	12/31/2024	
112463-10-4	BROOKDALE SENIOR LIVING ORD			20.000	101	5.030	101	114	0	0	0	52	68	(16)	0	10/10/2018	
11276H-10-6	BROOKFIELD INFRASTRUCTURE CL A ORD			67.500	2,701	40.010	2,701	2,138	0	81	0	319	0	319	0	07/15/2020	
11285B-10-8	BROOKFIELD RENEWABLE CL A ORD			81.000	2,240	27.660	2,240	2,366	0	86	0	(92)	0	(92)	0	07/15/2020	
113004-10-5	BROOKFIELD ASSET MNGMT CL A ORD			20.000	1,084	54.190	1,084	771	0	17	0	312	0	312	0	10/10/2018	
114340-10-2	AZENTA ORD			55.000	2,750	50.000	2,750	1,674	0	0	0	(833)	0	(833)	0	10/10/2018	
115236-10-1	BROWN & BROWN ORD			180.000	18,364	102.020	18,364	5,159	0	97	0	5,564	0	5,564	0	10/10/2018	
115637-10-0	BROWN FORMAN CL A ORD			30.000	1,131	37.690	1,131	1,241	7	26	0	97	754	(657)	0	12/21/2022	
115637-20-9	BROWN FORMAN CL B ORD			202.000	7,672	37.980	7,672	2,752	46	176	0	(3,862)	0	(3,862)	0	12/17/2008	
116794-10-8	BRUKER ORD			95.000	5,569	58.620	5,569	2,993	0	19	0	(1,412)	0	(1,412)	0	10/10/2018	
117043-10-9	BRUNSWICK ORD			60.000	3,881	64.680	3,881	3,583	0	101	0	(1,924)	0	(1,924)	0	10/10/2018	
118440-10-6	BUCKLE ORD			15.000	762	50.810	762	251	0	59	0	49	0	49	0	07/15/2020	
12008R-10-7	BUILDERS FIRSTSOURCE ORD			138.000	19,724	142.930	19,724	1,862	0	0	0	(3,313)	0	(3,313)	0	10/10/2018	
122017-10-6	BURLINGTON STORES ORD			25.000	7,127	285.060	7,127	3,732	0	0	0	2,265	0	2,265	0	10/10/2018	
124155-10-2	BUTTERFLY NETWORK CL A ORD			25.000	78	3.120	78	27	0	0	0	295	244	51	0	09/28/2021	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12468P-10-4	C3 AI CL A ORD			75.000	2,582	34.430	2,582	2,623	0	0	0	(41)	0	(41)	0	12/31/2024	
124805-10-2	CBIZ ORD			45.000	3,682	81.830	3,682	1,056	0	0	0	866	0	866	0	10/10/2018	
12504L-10-9	CBRE GROUP CL A ORD			185.000	24,289	131.290	24,289	6,238	0	0	0	7,067	0	7,067	0	10/10/2018	
12510Q-10-0	CCC INTELLIGENT SOLUTIONS HLDG ORD			310.000	3,636	11.730	3,636	3,649	0	0	0	(12)	0	(12)	0	12/31/2024	
12514G-10-8	CDW ORD			75.000	13,053	174.040	13,053	6,102	0	186	0	(3,996)	0	(3,996)	0	10/10/2018	
125269-10-0	CF INDUSTRIES HOLDINGS ORD			165.000	14,078	85.320	14,078	3,633	0	330	0	960	0	960	0	09/25/2008	
12541W-20-9	CH ROBINSON WORLDWIDE ORD			50.000	5,166	103.320	5,166	2,384	31	123	0	847	0	847	0	03/28/2007	
125523-10-0	CIGNA ORD			161.000	44,459	276.140	44,459	7,764	0	902	0	(3,753)	0	(3,753)	0	12/20/2018	
12572Q-10-5	CME GROUP CL A ORD			235.000	54,574	232.230	54,574	24,872	1,363	2,315	0	5,083	0	5,083	0	05/12/2022	
125896-10-0	CMS ENERGY ORD			200.000	13,330	66.650	13,330	2,368	0	412	0	1,716	0	1,716	0	03/28/2007	
12621E-10-3	CNO FINANCIAL GROUP ORD			105.000	3,907	37.210	3,907	2,226	0	66	0	978	0	978	0	10/10/2018	
126349-10-9	CSG SYSTEMS INTERNATIONAL ORD			25.000	1,278	51.110	1,278	935	8	23	0	(53)	0	(53)	0	10/10/2018	
126402-10-6	CSW INDUSTRIALS ORD			15.000	5,292	352.800	5,292	881	0	13	0	2,181	0	2,181	0	04/22/2019	
126408-10-3	CSX ORD			1,335.000	43,080	32.270	43,080	5,764	0	641	0	(3,204)	0	(3,204)	0	03/28/2007	
12653C-10-8	CNX RESOURCES ORD			190.000	6,967	36.670	6,967	2,692	0	0	0	3,167	0	3,167	0	10/10/2018	
126650-10-0	CVS HEALTH ORD			499.000	22,400	44.890	22,400	17,070	0	1,327	0	(17,001)	0	(17,001)	0	10/15/2019	
12685J-10-5	CABLE ONE ORD			5.000	1,811	362.120	1,811	1,764	0	59	0	1,541	2,513	(972)	0	10/10/2018	
127055-10-1	CABOT ORD			40.000	3,652	91.310	3,652	4,086	0	52	0	(433)	0	(433)	0	05/15/2024	
127097-10-3	COTERRA ENERGY ORD			276.000	7,049	25.540	7,049	2,992	0	232	0	6	0	6	0	03/24/2021	
127190-30-4	CACI INTERNATIONAL CL A ORD			5.000	2,020	404.060	2,020	900	0	0	0	401	0	401	0	10/10/2018	
127203-10-7	CACTUS CL A ORD			50.000	2,918	58.360	2,918	1,938	0	25	0	648	0	648	0	10/10/2018	
127387-10-8	CADENCE DESIGN SYSTEMS ORD			170.000	51,078	300.460	51,078	6,423	0	0	0	4,775	0	4,775	0	10/10/2018	
12740C-10-3	CADENCE BANK ORD			59.000	2,033	34.460	2,033	778	15	58	0	284	0	284	0	07/15/2020	
12769G-10-0	CAESARS ENTERTAINMENT ORD			140.000	4,679	33.420	4,679	6,040	0	0	0	(1,058)	826	(1,884)	0	10/20/2020	
128030-20-2	CAL MAINE FOODS ORD			25.000	2,573	102.920	2,573	1,351	0	73	0	1,138	0	1,138	0	03/23/2023	
13057Q-30-5	CALIFORNIA RESOURCES ORD			75.000	3,892	51.890	3,892	2,492	0	105	0	(209)	0	(209)	0	06/25/2021	
130788-10-2	CALIFORNIA WATER SERVICE GROUP ORD			50.000	2,267	45.330	2,267	2,126	0	56	0	(327)	0	(327)	0	10/10/2018	
13100M-50-9	CALIX NETWORKS ORD			40.000	1,395	34.870	1,395	1,490	0	0	0	486	839	(353)	0	08/10/2022	
133131-10-2	CAMDEN PROPERTY REIT ORD			70.000	8,123	116.040	8,123	7,818	10	41	0	239	0	239	0	12/31/2024	
134429-10-9	THE CAMPBELL S COMPANY ORD			130.000	5,445	41.885	5,445	4,905	0	192	0	(175)	0	(175)	0	10/10/2018	
13462K-10-9	CAMPING WORLD CL A ORD			45.000	949	21.080	949	625	0	23	0	(233)	0	(233)	0	12/16/2019	
13765N-10-7	CANNAE HOLDINGS ORD			90.000	1,787	19.860	1,787	1,803	0	32	0	32	0	32	0	10/10/2018	
14040H-10-5	CAPITAL ONE FINANCIAL ORD			270.000	48,146	178.320	48,146	11,324	0	648	0	12,744	0	12,744	0	09/30/2011	
14149Y-10-8	CARDINAL HEALTH ORD			90.000	10,644	118.270	10,644	4,425	0	181	0	1,572	0	1,572	0	08/08/2018	
14161W-10-5	CARDLYTICS ORD			20.000	74	3.710	74	78	0	0	0	1,352	1,462	(110)	0	07/15/2020	
14167L-10-3	CAREDX ORD			16.000	343	21.410	343	492	0	0	0	244	93	151	0	03/19/2019	
14174T-10-7	CARETRUST REIT ORD			85.000	2,299	27.050	2,299	1,456	25	98	0	397	0	397	0	07/15/2020	
141788-10-9	CARGURUS CL A ORD			50.000	1,827	36.540	1,827	1,251	0	0	0	619	0	619	0	07/15/2020	
142339-10-0	CARLISLE COMPANIES ORD			10.000	3,688	368.840	3,688	1,085	0	37	0	564	0	564	0	10/10/2018	
143130-10-2	CARMAX ORD			115.000	9,402	81.760	9,402	2,744	0	0	0	577	0	577	0	09/30/2011	
143658-30-0	CARNIVAL ORD			675.000	16,821	24.920	16,821	11,763	0	0	0	8,677	4,370	4,307	0	12/21/2023	
144285-10-3	CARPENTER TECHNOLOGY ORD			45.000	7,637	169.710	7,637	1,504	0	36	0	4,451	0	4,451	0	09/28/2021	
14448C-10-4	CARRIER GLOBAL ORD			476.000	32,492	68.260	32,492	4,586	107	362	0	5,146	0	5,146	0	05/24/2010	
146869-10-2	CARVANA CL A ORD			75.000	15,252	203.360	15,252	4,844	0	0	0	10,243	0	10,243	0	08/21/2024	
147448-10-4	CASELLA WASTE CL A ORD			35.000	3,703	105.810	3,703	2,810	0	0	0	712	0	712	0	12/21/2022	
147528-10-3	CASEYS GENERAL STORES ORD			30.000	11,887	396.230	11,887	3,682	0	56	0	3,645	0	3,645	0	10/10/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
14888U-10-1	CATALYST PHARMACEUTICALS ORD			65.000	1,357	20.870	1,357	1,274	0	0	0	264	0	264	0	12/21/2022	
149123-10-1	CATERPILLAR ORD			275.000	99,759	362.760	99,759	14,901	0	1,491	0	18,450	0	18,450	0	11/17/2009	
149150-10-4	CATHAY GENERAL BANCORP ORD			70.000	3,333	47.610	3,333	2,856	0	95	0	213	0	213	0	06/25/2021	
150870-10-3	CELANESE ORD			25.000	1,730	69.210	1,730	2,513	0	70	0	(2,154)	0	(2,154)	0	10/10/2018	
15117B-20-2	CELLDEX THERAPEUTICS ORD			45.000	1,137	25.270	1,137	1,235	0	0	0	549	1,197	(648)	0	09/28/2021	
15118V-20-7	CELSIUS HOLDINGS ORD			120.000	3,161	26.340	3,161	4,083	0	0	0	(3,382)	0	(3,382)	0	08/10/2022	
15135B-10-1	CENTENE ORD			319.000	19,325	60.580	19,325	9,927	0	0	0	(4,348)	0	(4,348)	0	10/10/2018	
15189T-10-7	CENTERPOINT ENERGY ORD			250.000	7,933	31.730	7,933	4,498	0	203	0	790	0	790	0	03/28/2007	
15202L-10-7	CENTERSPACE ORD			10.000	662	66.150	662	587	8	30	0	80	0	80	0	06/28/2019	
153527-20-5	CENTRAL GARDEN AND PET CL A ORD			30.000	992	33.050	992	1,229	0	0	0	(238)	0	(238)	0	05/15/2024	
154760-40-9	CENTRAL PACIFIC FINANCIAL ORD			5.000	145	29.050	145	138	0	5	0	59	12	47	0	06/28/2019	
156504-30-0	CENTURY COMMUNITIES ORD			30.000	2,201	73.360	2,201	797	0	31	0	(533)	0	(533)	0	06/28/2019	
156727-10-9	CERENCE ORD			28.750	226	7.850	226	528	0	0	0	(340)	0	(340)	0	10/10/2018	
15677J-10-8	DAYFORCE ORD			55.000	3,995	72.640	3,995	3,144	0	0	0	2,091	1,788	304	0	10/20/2020	
15687V-10-9	CERTARA ORD			75.000	799	10.650	799	841	0	0	0	1,126	1,646	(521)	0	09/28/2021	
157085-10-1	CERUS ORD			175.000	270	1.540	270	324	0	0	0	681	789	(109)	0	03/19/2019	
157210-10-5	CEVA ORD			5.000	158	31.550	158	122	0	0	0	44	0	44	0	06/28/2019	
15872M-10-4	CHAMPIONX ORD			150.000	4,079	27.190	4,079	2,184	0	56	0	(303)	0	(303)	0	12/15/2020	
15961R-10-5	CHARGEPOINT HOLDINGS CL A ORD			165.000	177	1.070	177	201	0	0	0	1,263	1,472	(210)	0	03/23/2023	
159864-10-7	CHRLS RIVER LABS ORD			30.000	5,538	184.600	5,538	3,692	0	0	0	(1,554)	0	(1,554)	0	10/10/2018	
16115Q-30-8	CHART INDUSTRIES ORD			35.000	6,679	190.840	6,679	2,332	0	0	0	1,908	0	1,908	0	10/10/2018	
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD			82.999	28,450	342.770	28,450	6,685	0	0	0	(3,811)	0	(3,811)	0	02/08/2016	
163086-10-1	CHEFS WAREHOUSE ORD			10.000	493	49.320	493	351	0	0	0	199	0	199	0	06/28/2019	
163092-10-9	CHEGG ORD			95.000	153	1.610	153	205	0	0	0	1,337	2,263	(926)	0	10/10/2018	
16359R-10-3	CHEMED ORD			10.000	5,298	529.800	5,298	3,104	0	18	0	(550)	0	(550)	0	10/10/2018	
163851-10-8	CHEMOURS ORD			45.000	761	16.900	761	875	0	45	0	72	731	(659)	0	10/10/2018	
16411R-20-8	CHENIERE ENERGY ORD			125.000	26,859	214.870	26,859	7,983	0	226	0	5,520	0	5,520	0	10/10/2018	
165167-73-5	EXPAND ENERGY ORD			79.853	7,949	99.550	7,949	4,140	0	101	0	3,095	0	3,095	0	06/25/2021	
165303-10-8	CHESAPEAKE UTILITIES ORD			15.000	1,820	121.350	1,820	1,264	10	37	0	236	0	236	0	10/10/2018	
166764-10-0	CHEVRON ORD			1,049.000	151,937	144.840	151,937	69,863	0	6,839	0	(4,532)	0	(4,532)	0	03/24/2021	
169656-10-5	CHIPOTLE MEXICAN GRILL ORD			1,000.000	60,300	60.300	60,300	7,934	0	0	0	14,561	0	14,561	0	10/10/2018	
169905-10-6	CHOICE HOTELS INTERNATIONAL ORD			20.000	2,840	141.980	2,840	1,509	0	23	0	574	0	574	0	10/10/2018	
171340-10-2	CHURCH AND DWIGHT ORD			110.000	11,518	104.710	11,518	6,157	0	125	0	1,117	0	1,117	0	10/10/2018	
171484-10-8	CHURCHILL DOWNS ORD			60.000	8,012	133.540	8,012	2,779	25	23	0	(83)	0	(83)	0	10/10/2018	
171779-30-9	CIENA ORD			120.000	10,177	84.810	10,177	3,431	0	0	0	4,776	0	4,776	0	10/10/2018	
172062-10-1	CINCINNATI FINANCIAL ORD			105.000	15,089	143.700	15,089	7,792	85	334	0	4,225	0	4,225	0	07/12/2023	
17243V-10-2	CINEMARK HOLDINGS ORD			100.000	3,098	30.980	3,098	2,273	0	0	0	1,689	0	1,689	0	06/25/2021	
172755-10-0	CIRRUS LOGIC ORD			65.000	6,473	99.580	6,473	2,306	0	0	0	1,065	0	1,065	0	10/10/2018	
17275R-10-2	CISCO SYSTEMS ORD			2,180.000	129,056	59.200	129,056	37,190	0	3,466	0	18,922	0	18,922	0	12/17/2010	
172908-10-5	CINTAS ORD			340.000	62,118	182.700	62,118	1,975	0	495	0	10,892	0	10,892	0	03/28/2007	
172967-42-4	CITIGROUP ORD			854.000	60,113	70.390	60,113	27,867	0	1,862	0	16,183	0	16,183	0	12/14/2012	
174610-10-5	CITIZENS FINANCIAL GROUP ORD			346.000	15,141	43.760	15,141	8,111	0	581	0	3,675	0	3,675	0	10/10/2018	
177835-10-5	CITY HOLDING ORD			10.000	1,185	118.480	1,185	770	0	29	0	82	0	82	0	03/19/2019	
178587-10-1	CITY OFFICE REIT ORD			10.000	55	5.520	55	59	0	4	0	55	61	(6)	0	06/28/2019	
17888H-10-3	CIVITAS RESOURCES ORD			30.000	1,376	45.870	1,376	611	0	149	0	(675)	0	(675)	0	12/16/2019	
184496-10-7	CLEAN HARBORS ORD			5.000	1,151	230.140	1,151	340	0	0	0	278	0	278	0	10/10/2018	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
184499-10-1	CLEAN ENERGY FUELS ORD			15.000	38	2.510	38	46	0	0	0	2	22	(20)	0	12/15/2020	
18452B-20-9	CLEANSPARK ORD			105.000	966	9.200	966	1,168	0	0	0	(191)	0	(191)	0	12/21/2023	
185123-10-6	CLEARWATER ANALYTICS HOLDIN CL A ORD			120.000	3,302	27.520	3,302	3,295	0	0	0	8	0	8	0	12/31/2024	
18539C-10-5	CLEARWAY ENERGY CL A ORD			20.000	489	24.450	489	324	0	33	0	(23)	0	(23)	0	06/28/2019	
18539C-20-4	CLEARWAY ENERGY CL C ORD			65.000	1,690	26.000	1,690	1,279	0	108	0	(93)	0	(93)	0	10/10/2018	
185899-10-1	CLEVELAND CLIFFS ORD			251.000	2,359	9.400	2,359	2,889	0	0	0	(2,766)	0	(2,766)	0	10/10/2018	
189054-10-9	CLOROX ORD			80.000	12,993	162.410	12,993	5,446	0	387	0	1,586	0	1,586	0	01/26/2012	
18915M-10-7	CLOUDFLARE CL A ORD			200.000	21,536	107.680	21,536	13,888	0	0	0	6,291	1,407	4,884	0	12/21/2023	
191098-10-2	COCA COLA CONSOLIDATED ORD			5.000	6,300	1,259.990	6,300	4,795	0	15	0	1,505	0	1,505	0	05/15/2024	
191216-10-0	COCA-COLA ORD			1,978.000	123,150	62.260	123,150	46,783	0	3,837	0	6,587	0	6,587	0	03/19/2019	
192005-10-6	CODEXIS ORD			40.000	191	4.770	191	116	0	0	0	755	686	69	0	04/22/2019	
192108-50-4	COEUR MINING ORD			245.000	1,401	5.720	1,401	1,152	0	0	0	603	0	603	0	03/19/2019	
19239V-30-2	COGENT COMMUNICATIONS HOLDINGS ORD			50.000	3,854	77.070	3,854	2,525	0	196	0	51	0	51	0	10/10/2018	
192422-10-3	COGNEX ORD			130.000	4,662	35.860	4,662	5,931	0	40	0	(764)	0	(764)	0	10/10/2018	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			340.000	26,146	76.900	26,146	3,881	0	408	0	466	0	466	0	07/24/2007	
19247A-10-0	COHEN & STEERS ORD			25.000	2,309	92.340	2,309	1,708	0	59	0	415	0	415	0	07/15/2020	
19247G-10-7	COHERENT ORD			81.000	7,673	94.730	7,673	3,040	0	0	0	4,147	0	4,147	0	09/24/2019	
19249H-10-3	COHERUS BIOSCIENCES ORD			68.000	94	1.380	94	83	0	0	0	800	932	(133)	0	03/19/2019	
192576-10-6	COHU ORD			30.000	801	26.700	801	463	0	0	0	(261)	0	(261)	0	06/28/2019	
19260Q-10-7	COINBASE GLOBAL CL A ORD			135.000	33,521	248.300	33,521	15,652	0	0	0	9,221	0	9,221	0	08/21/2024	
194014-50-2	ENOVIS ORD			35.997	1,580	43.880	1,580	1,677	0	0	0	730	1,167	(437)	0	10/10/2018	
194162-10-3	COLGATE PALMOLIVE ORD			490.000	44,546	90.910	44,546	15,633	0	970	0	5,488	0	5,488	0	09/29/2009	
197236-10-2	COLUMBIA BANKING SYSTEM ORD			128.412	3,468	27.010	3,468	3,439	0	184	0	626	583	42	0	05/12/2022	
197641-10-3	COLUMBIA FINANCIAL ORD			15.000	237	15.810	237	202	0	0	0	(52)	0	(52)	0	07/15/2020	
199333-10-5	COLUMBUS MCKINNON ORD			30.000	1,117	37.240	1,117	1,259	0	8	0	(53)	0	(53)	0	06/28/2019	
20030N-10-1	COMCAST CL A ORD			2,801.000	105,122	37.530	105,122	29,397	0	3,417	0	(17,702)	0	(17,702)	0	02/08/2012	
200340-10-7	COMERICA ORD			145.000	8,968	61.850	8,968	5,941	103	412	0	876	0	876	0	07/15/2020	
200525-10-3	COMMERCE BANCSHARES ORD			8.000	498	62.310	498	370	0	8	0	92	0	92	0	10/10/2018	
201723-10-3	COMMERCIAL METALS ORD			120.000	5,952	49.600	5,952	2,326	0	84	0	(53)	0	(53)	0	10/10/2018	
20337X-10-9	COMMSCOPE HOLDING ORD			175.000	912	5.210	912	676	0	0	0	2,373	1,955	418	0	03/24/2021	
203607-10-6	COMMUNITY FINANCIAL SYSTEM ORD			60.000	3,701	61.680	3,701	3,680	28	109	0	574	0	574	0	10/10/2018	
203668-10-8	COMMUNITY HEALTH SYSTEMS ORD			115.000	344	2.990	344	559	0	0	0	(16)	0	(16)	0	10/20/2020	
20369C-10-6	COMMUNITY HEALTHCARE TRUST ORD			10.000	192	19.210	192	187	0	18	0	132	207	(74)	0	06/28/2019	
204166-10-2	COMMVAULT SYSTEMS ORD			30.000	4,527	150.910	4,527	1,922	0	0	0	2,132	0	2,132	0	12/21/2022	
20451N-10-1	COMPASS MINERALS INTERNATIONAL ORD			35.000	394	11.250	394	309	0	5	0	1,448	1,940	(492)	0	10/10/2018	
20464U-10-0	COMPASS CL A ORD			250.000	1,463	5.850	1,463	1,197	0	0	0	265	0	265	0	08/21/2024	
205887-10-2	CONAGRA BRANDS ORD			331.998	9,213	27.750	9,213	4,395	0	465	0	(294)	8	(302)	0	10/10/2018	
20602D-10-1	CONCENTRIX ORD			40.000	1,731	43.270	1,731	1,748	0	50	0	(2,198)	0	(2,198)	0	10/10/2018	
20603L-10-2	CONCENTRA GROUP HOLDINGS PARENT ORD			72.000	1,424	19.780	1,424	1,620	0	0	0	(196)	0	(196)	0	11/26/2024	
20717M-10-3	CONFLUENT CL A ORD			122.000	3,411	27.960	3,411	3,854	0	0	0	556	0	556	0	10/18/2023	
207410-10-1	CONMED ORD			35.000	2,395	68.440	2,395	2,490	7	28	0	(1,437)	0	(1,437)	0	10/10/2018	
20786W-10-7	CONNECTONE BANCORP ORD			20.000	458	22.910	458	453	0	14	0	0	0	0	0	06/28/2019	
20825C-10-4	CONOCOPHILLIPS ORD			896.400	88,896	99.170	88,896	36,140	0	2,415	0	(6,152)	0	(6,152)	0	03/24/2021	
20848V-10-5	CONSENSUS CLOUD SOLUTIONS ORD			16.000	382	23.860	382	385	0	0	0	89	127	(38)	0	10/10/2018	
209115-10-4	CONSOLIDATED EDISON ORD			195.000	17,400	89.230	17,400	14,062	0	647	0	(339)	0	(339)	0	12/21/2022	
21036P-10-8	CONSTELLATION BRANDS CL A ORD			109.000	24,089	221.000	24,089	2,535	0	427	0	(2,262)	0	(2,262)	0	09/19/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
21037T-10-9	CONSTELLATION ENERGY ORD			211.000	47,203	223.710	47,203	7,443	0	298	0	22,539	0	22,539	0	12/30/2021	
21044C-10-7	CONSTRUCTION PARTNERS CL A ORD			26.000	2,300	88.460	2,300	1,006	0	0	0	1,168	0	1,168	0	10/18/2023	
216648-50-1	COOPER ORD			60.000	5,516	91.930	5,516	3,789	0	0	0	(161)	0	(161)	0	10/10/2018	
217204-10-6	COPART ORD			540.000	30,991	57.390	30,991	6,746	0	0	0	4,531	0	4,531	0	10/10/2018	
218352-10-2	CORCEPT THERAPEUTICS ORD			75.000	3,779	50.390	3,779	1,020	0	0	0	1,343	0	1,343	0	10/10/2018	
219350-10-5	CORNING ORD			420.000	19,958	47.520	19,958	5,288	0	470	0	7,169	0	7,169	0	09/30/2011	
219798-10-5	QUIDELORTHO ORD			25.000	1,114	44.550	1,114	1,586	0	0	0	(729)	0	(729)	0	10/10/2018	
219948-10-6	CORPAY ORD			20.000	6,772	338.580	6,772	4,106	0	0	0	1,119	0	1,119	0	10/10/2018	
22052L-10-4	CORTEVA ORD			475.000	27,056	56.960	27,056	13,464	0	291	0	3,011	0	3,011	0	05/15/2024	
22160K-10-5	COSTCO WHOLESALE ORD			250.000	229,068	916.270	229,068	19,554	0	4,875	0	64,048	0	64,048	0	12/21/2022	
22160N-10-9	COSTAR GROUP ORD			250.000	17,898	71.590	17,898	9,331	0	0	0	(3,950)	0	(3,950)	0	10/10/2018	
222070-20-3	COTY CL A ORD			219.000	1,524	6.960	1,524	2,514	0	20	0	(1,196)	0	(1,196)	0	10/10/2018	
22266M-10-4	COURSERA ORD			85.000	723	8.500	723	1,544	0	0	0	(924)	0	(924)	0	10/18/2023	
22266T-10-9	COUPANG CL A ORD			725.000	15,936	21.980	15,936	12,755	0	0	0	4,198	0	4,198	0	07/12/2023	
222795-50-2	COUSINS PROPERTIES REIT ORD			135.000	4,136	30.640	4,136	3,849	0	173	0	2,122	1,273	849	0	06/25/2021	
225310-10-1	CREDIT ACCEPTANCE ORD			10.000	4,695	469.460	4,695	5,639	0	0	0	(633)	0	(633)	0	05/12/2022	
22663K-10-7	CRINETICS PHARMACEUTICALS ORD			40.000	2,045	51.130	2,045	612	0	0	0	622	0	622	0	07/15/2020	
227046-10-9	CROCS ORD			50.000	5,477	109.530	5,477	939	0	0	0	806	0	806	0	10/10/2018	
22788C-10-5	CROWDSTRIKE HOLDINGS CL A ORD			140.000	47,902	342.160	47,902	19,028	0	0	0	12,158	0	12,158	0	12/21/2023	
22822V-10-1	CROWN CASTLE ORD			210.000	19,060	90.760	19,060	12,208	0	1,315	0	(5,130)	0	(5,130)	0	10/10/2018	
228368-10-6	CROWN HOLDINGS ORD			100.000	8,269	82.690	8,269	4,731	0	100	0	(940)	0	(940)	0	10/10/2018	
229050-30-7	CRYOPORT ORD			40.000	311	7.780	311	283	0	0	0	341	650	(308)	0	08/14/2019	
229663-10-9	CUBESMART REIT ORD			230.000	9,856	42.850	9,856	6,346	0	469	0	(805)	0	(805)	0	10/10/2018	
22978P-10-6	CUE BIOPHARMA ORD			30.000	33	1.090	33	22	0	0	0	517	564	(47)	0	04/17/2020	
231021-10-6	CUMMINS ORD			110.000	38,346	348.600	38,346	4,923	0	770	0	11,993	0	11,993	0	09/29/2009	
23204G-10-0	CUSTOMERS BANCORP ORD			25.000	1,217	48.680	1,217	525	0	0	0	(224)	0	(224)	0	06/28/2019	
232109-10-8	CUTERA ORD			15.000	5	0.353	5	11	0	0	0	406	454	(48)	0	08/14/2019	
23282W-60-5	CYTOKINETICS ORD			80.000	3,763	47.040	3,763	900	0	0	0	(2,916)	0	(2,916)	0	06/28/2019	
23284F-10-5	CYTOMX THERAPEUTICS ORD			60.000	62	1.030	62	71	0	0	0	571	602	(31)	0	06/28/2019	
23331A-10-9	D R HORTON ORD			210.000	29,362	139.820	29,362	1,485	0	273	0	(2,554)	0	(2,554)	0	03/28/2007	
233331-10-7	DTE ENERGY ORD			140.000	16,905	120.750	16,905	3,300	153	571	0	1,469	0	1,469	0	07/24/2007	
23345M-10-7	DT MIDSTREAM ORD			70.000	6,960	99.430	6,960	578	51	203	0	3,124	0	3,124	0	07/24/2007	
23355L-10-6	DXC TECHNOLOGY ORD			134.001	2,677	19.980	2,677	2,737	0	0	0	123	510	(387)	0	09/18/2013	
235825-20-5	DANA INCORPORATED ORD			120.000	1,387	11.560	1,387	1,200	0	48	0	476	842	(366)	0	10/10/2018	
235851-10-2	DANAHER ORD			365.000	83,786	229.550	83,786	6,665	99	383	0	(653)	0	(653)	0	04/17/2009	
237194-10-5	DARDEN RESTAURANTS ORD			75.000	14,002	186.690	14,002	4,756	0	407	0	1,679	0	1,679	0	07/15/2020	
237266-10-1	DARLING INGREDIENTS ORD			125.000	4,211	33.690	4,211	2,353	0	0	0	(2,019)	0	(2,019)	0	10/10/2018	
23804L-10-3	DATADOG CL A ORD			165.000	23,577	142.890	23,577	15,194	0	0	0	3,549	0	3,549	0	10/18/2023	
23918K-10-8	DAVITA ORD			60.000	8,973	149.550	8,973	2,578	0	0	0	2,687	0	2,687	0	10/10/2018	
243537-10-7	DECKERS OUTDOOR ORD			90.000	18,278	203.090	18,278	1,538	0	0	0	8,252	0	8,252	0	10/10/2018	
244199-10-5	DEERE ORD			145.000	61,437	423.700	61,437	7,575	235	853	0	3,455	0	3,455	0	11/17/2009	
24665A-10-3	DELEK US HOLDINGS ORD			59.000	1,092	18.500	1,092	1,006	0	59	0	(431)	0	(431)	0	09/28/2021	
247361-70-2	DELTA AIR LINES ORD			395.000	23,898	60.500	23,898	9,686	0	198	0	8,007	0	8,007	0	07/15/2020	
24823R-10-5	DENALI THERAPEUTICS ORD			60.000	1,223	20.380	1,223	1,354	0	0	0	(65)	0	(65)	0	03/19/2019	
24906P-10-9	DENTSPLY SIRONA ORD			225.000	4,271	18.980	4,271	7,878	36	140	0	(3,737)	0	(3,737)	0	10/10/2018	
25179M-10-3	DEVON ENERGY ORD			368.000	12,045	32.730	12,045	10,121	0	534	0	(4,626)	0	(4,626)	0	06/25/2021	

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
252131-10-7	DEXCOM ORD			240.000	18,665	77.770	18,665	7,085	0	0	0	(11,117)	0	(11,117)	0	10/10/2018	
252784-30-1	DIAMONDROCK HOSPITALITY REIT ORD			145.000	1,309	9.030	1,309	1,275	33	17	0	265	318	(52)	0	10/10/2018	
25278X-10-9	DIAMONDBACK ENERGY ORD			115.000	18,840	163.830	18,840	10,507	0	953	0	1,006	0	1,006	0	08/10/2022	
253393-10-2	DICKS SPORTING ORD			55.000	12,586	228.840	12,586	1,838	0	242	0	4,504	0	4,504	0	10/10/2018	
253868-10-3	DIGITAL REALTY REIT ORD			225.000	39,899	177.330	39,899	31,612	146	586	0	5,215	0	5,215	0	12/31/2024	
25400W-10-2	DIGITAL TURBINE ORD			65.000	110	1.690	110	413	0	0	0	(336)	0	(336)	0	08/14/2019	
25401T-60-3	DIGITALBRIDGE GROUP CL A ORD			121.000	1,365	11.280	1,365	1,511	1	5	0	558	1,315	(757)	0	10/10/2018	
25402D-10-2	DIGITALOCEAN HOLDINGS ORD			10.000	341	34.070	341	374	0	0	0	380	407	(26)	0	09/28/2021	
25432X-10-2	DIME COMMUNITY BANCSHARES ORD			20.000	615	30.735	615	520	0	20	0	177	100	76	0	08/14/2019	
254423-10-6	DINE BRANDS GLOBAL ORD			10.000	301	30.100	301	316	5	20	0	269	464	(196)	0	10/10/2018	
254543-10-1	DIODES ORD			45.000	2,775	61.670	2,775	1,350	0	0	0	(848)	0	(848)	0	10/10/2018	
254687-10-6	WALT DISNEY ORD			1,044.000	116,249	111.350	116,249	37,487	522	784	0	21,987	0	21,987	0	02/06/2012	
254709-10-8	DISCOVER FINANCIAL SERVICES ORD			226.000	39,150	173.230	39,150	2,528	0	633	0	13,748	0	13,748	0	11/17/2009	
256163-10-6	DOCUSIGN ORD			95.000	8,544	89.940	8,544	4,695	0	0	0	4,802	1,905	2,897	0	04/17/2020	
25659T-10-7	DOLBY LABORATORIES CL A ORD			50.000	3,905	78.100	3,905	3,353	0	62	0	(404)	0	(404)	0	10/10/2018	
256677-10-5	DOLLAR GENERAL ORD			125.000	9,478	75.820	9,478	5,682	0	295	0	(7,516)	0	(7,516)	0	02/25/2013	
256746-10-8	DOLLAR TREE ORD			122.000	9,143	74.940	9,143	5,102	0	0	0	(8,187)	0	(8,187)	0	01/26/2012	
25746U-10-9	DOMINION ENERGY ORD			458.000	24,668	53.860	24,668	20,243	0	1,223	0	3,146	4	3,142	0	10/10/2018	
25754A-20-1	DOMINOS PIZZA ORD			15.000	6,296	419.760	6,296	4,124	0	91	0	113	0	113	0	10/10/2018	
257554-10-5	DOMO CL B ORD			25.000	177	7.080	177	187	0	0	0	307	387	(80)	0	12/16/2019	
257651-10-9	DONALDSON ORD			15.000	1,010	67.350	1,010	812	0	16	0	30	0	30	0	10/10/2018	
25787G-10-0	DONNELLEY FINANCIAL SOLTN ORD			25.000	1,568	62.730	1,568	334	0	0	0	9	0	9	0	06/28/2019	
25809K-10-5	DOORDASH CL A ORD			240.000	40,260	167.750	40,260	20,355	0	0	0	13,766	0	13,766	0	12/31/2024	
25960P-10-9	DOUGLAS EMMETT REIT ORD			145.000	2,691	18.560	2,691	2,320	28	110	0	2,994	2,406	589	0	03/24/2021	
25960R-10-5	DOUGLAS DYNAMICS ORD			5.000	118	23.630	118	129	0	6	0	39	69	(30)	0	06/28/2019	
25961D-10-5	DOUGLAS ELLIMAN ORD			66.000	110	1.670	110	117	0	0	0	359	444	(84)	0	10/10/2018	
260003-10-8	DOVER ORD			85.000	15,946	187.600	15,946	2,779	0	174	0	2,872	0	2,872	0	11/20/2012	
260557-10-3	DOW ORD			335.000	13,444	40.130	13,444	9,054	0	938	0	(4,928)	0	(4,928)	0	03/19/2019	
26142V-10-5	DRAFTKINGS CL A ORD			250.000	9,300	37.200	9,300	6,220	0	0	0	2,118	1,631	488	0	08/10/2022	
26210C-10-4	DROPBOX CL A ORD			175.000	5,257	30.040	5,257	4,962	0	0	0	98	0	98	0	12/21/2023	
26441C-20-4	DUKE ENERGY ORD			326.997	35,231	107.740	35,231	18,012	0	1,354	0	3,499	0	3,499	0	07/03/2012	
26603R-10-6	DUOLINGO CL A ORD			20.000	6,485	324.230	6,485	1,460	0	0	0	1,948	0	1,948	0	12/21/2022	
26614N-10-2	DUPONT DE NEMOURS ORD			337.000	25,696	76.250	25,696	13,222	0	512	0	(229)	0	(229)	0	12/16/2019	
26622P-10-7	DOXIMITY CL A ORD			79.000	4,218	53.390	4,218	1,745	0	0	0	2,003	0	2,003	0	10/18/2023	
268150-10-9	DYNATRACE ORD			200.000	10,870	54.350	10,870	10,007	0	0	0	(32)	0	(32)	0	12/31/2024	
268158-20-1	DYNAVAX TECHNOLOGIES ORD			115.000	1,469	12.770	1,469	484	0	0	0	(139)	0	(139)	0	10/15/2019	
26817Q-88-6	DYNEX CAPITAL REIT ORD			35.000	443	12.650	443	441	0	55	0	98	94	5	0	10/15/2019	
26818M-10-8	DYNE THERAPEUTICS ORD			40.000	942	23.560	942	1,173	0	0	0	(230)	0	(230)	0	05/15/2024	
26856L-10-3	ELF BEAUTY ORD			40.000	5,022	125.550	5,022	787	0	0	0	(752)	0	(752)	0	07/15/2020	
26875P-10-1	EOG RESOURCES ORD			395.000	48,419	122.580	48,419	14,554	0	1,438	0	644	0	644	0	04/17/2020	
26884L-10-9	EQT ORD			343.000	15,816	46.110	15,816	10,765	0	184	0	3,709	55	3,653	0	08/10/2022	
26884U-10-9	EPR PROPERTIES REIT ORD			65.000	2,878	44.280	2,878	2,979	19	220	0	(271)	0	(271)	0	03/24/2021	
268948-10-6	EAGLE BANCORP ORD			25.000	651	26.030	651	544	0	38	0	616	719	(103)	0	10/10/2018	
26969P-10-8	EAGLE MATERIALS ORD			35.000	8,637	246.760	8,637	2,827	9	35	0	1,537	0	1,537	0	10/10/2018	
27579R-10-4	EAST WEST BANCORP ORD			25.000	2,394	95.760	2,394	1,497	0	55	0	595	0	595	0	10/10/2018	
27616P-10-3	EASTERLY GOVERNMENT PROPERTIES ORD			80.000	909	11.360	909	1,050	0	85	0	167	334	(166)	0	04/22/2019	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
27627N-10-5	EASTERN BANKSHARES ORD			105.000	1,811	17.250	1,811	1,257	0	47	0	320	0	320	0	03/23/2023	
277276-10-1	EASTGROUP PROPERTIES REIT ORD			45.000	7,222	160.490	7,222	4,217	63	234	0	(1,037)	0	(1,037)	0	10/10/2018	
277432-10-0	EASTMAN CHEMICAL ORD			5.000	457	91.320	457	67	4	16	0	8	0	8	0	06/25/2008	
278642-10-3	EBAY ORD			385.000	23,851	61.950	23,851	2,553	0	416	0	7,057	0	7,057	0	07/23/2010	
278768-10-6	ECHOSTAR CL A ORD			81.000	1,855	22.900	1,855	1,502	0	0	0	827	2,474	(1,647)	0	08/10/2022	
278865-10-0	ECOLAB ORD			170.000	39,834	234.320	39,834	7,949	111	388	0	6,115	0	6,115	0	04/16/2008	
27923Q-10-9	ECOVYST ORD			50.000	382	7.640	382	359	0	0	0	200	307	(107)	0	07/15/2020	
281020-10-7	EDISON INTERNATIONAL ORD			170.000	13,573	79.840	13,573	5,913	0	530	0	1,420	0	1,420	0	03/28/2007	
28106W-10-3	EDITAS MEDICINE ORD			60.000	76	1.270	76	224	0	0	0	804	1,336	(532)	0	10/10/2018	
28176E-10-8	EDWARDS LIFESCIENCES ORD			360.000	26,651	74.030	26,651	4,277	0	0	0	(799)	0	(799)	0	09/30/2011	
282914-10-0	8X8 ORD			120.000	320	2.670	320	226	0	0	0	1,805	1,938	(133)	0	10/10/2018	
28414H-10-3	ELANCO ANIMAL HEALTH ORD			330.000	3,996	12.110	3,996	4,545	0	0	0	1,223	2,144	(921)	0	12/21/2023	
285512-10-9	ELECTRONIC ARTS ORD			185.000	27,066	146.300	27,066	13,889	0	141	0	1,756	0	1,756	0	05/12/2022	
28618M-10-6	ELEMENT SOLUTIONS ORD			230.000	5,849	25.430	5,849	2,542	0	74	0	527	0	527	0	10/10/2018	
28852N-10-9	ELLINGTON FINANCIAL ORD			45.000	545	12.120	545	556	6	70	0	234	261	(27)	0	10/15/2019	
29082K-10-5	EMBECTA ORD			35.000	723	20.650	723	430	0	21	0	313	253	60	0	12/30/2021	
29084Q-10-0	EMCOR GROUP ORD			30.000	13,617	453.900	13,617	2,140	0	28	0	7,154	0	7,154	0	10/10/2018	
291011-10-4	EMERSON ELECTRIC ORD			355.000	43,995	123.930	43,995	27,369	0	463	0	5,829	0	5,829	0	12/31/2024	
29109X-10-6	ASPEN TECHNOLOGY ORD			16.000	3,994	249.630	3,994	2,944	0	0	0	472	0	472	0	10/10/2018	
292218-10-4	EMPLOYERS HOLDINGS ORD			15.000	768	51.230	768	674	0	18	0	177	0	177	0	10/10/2018	
29261A-10-0	ENCOMPASS HEALTH ORD			40.000	3,694	92.350	3,694	2,401	0	25	0	1,025	0	1,025	0	10/10/2018	
292671-70-8	ENERGY FUELS ORD			35.000	180	5.130	180	114	0	0	0	(72)	0	(72)	0	12/15/2020	
29270J-10-0	ENERGY RECOVERY ORD			10.000	147	14.700	147	130	0	0	0	(41)	0	(41)	0	12/15/2020	
292765-10-4	ENERPAC TOOL GROUP CL A ORD			35.000	1,438	41.090	1,438	886	0	1	0	350	0	350	0	10/10/2018	
29332G-10-2	ENHABIT ORD			20.000	156	7.810	156	155	0	0	0	413	464	(51)	0	10/10/2018	
29355A-10-7	ENPHASE ENERGY ORD			75.000	5,151	68.680	5,151	1,367	0	0	0	(4,760)	0	(4,760)	0	06/28/2019	
29355X-10-7	ENPRO ORD			25.000	4,311	172.450	4,311	1,756	0	30	0	393	0	393	0	10/10/2018	
29357K-10-3	ENOVA INTERNATIONAL ORD			25.000	2,397	95.880	2,397	637	0	0	0	1,013	0	1,013	0	04/22/2019	
29358P-10-1	ENSIGN GROUP ORD			60.000	7,972	132.860	7,972	2,086	4	14	0	1,239	0	1,239	0	10/10/2018	
29362U-10-4	ENTEGRIS ORD			120.771	11,964	99.060	11,964	4,246	0	48	0	(2,507)	0	(2,507)	0	10/10/2018	
29364G-10-3	ENTERGY ORD			310.000	23,504	75.820	23,504	11,053	0	711	0	7,820	0	7,820	0	10/10/2018	
293712-10-5	ENTERPRISE FINANCIAL SERVICES ORD			30.000	1,692	56.400	1,692	1,273	0	32	0	353	0	353	0	04/22/2019	
29414B-10-4	EPAM SYSTEMS ORD			35.000	8,184	233.820	8,184	4,275	0	0	0	(2,223)	0	(2,223)	0	10/10/2018	
29415F-10-4	ENVISTA HOLDINGS ORD			175.000	3,376	19.290	3,376	3,023	0	0	0	(835)	0	(835)	0	04/17/2020	
294268-10-7	EPLUS ORD			20.000	1,478	73.880	1,478	689	0	0	0	(119)	0	(119)	0	06/28/2019	
294429-10-5	EQUIFAX ORD			100.000	25,485	254.850	25,485	3,668	0	156	0	756	0	756	0	03/28/2007	
29444U-70-0	EQUINIX REIT ORD			64.996	61,284	942.890	61,284	27,196	0	1,108	0	8,937	0	8,937	0	12/21/2022	
29452E-10-1	EQUITABLE HOLDINGS ORD			370.000	17,453	47.170	17,453	7,632	0	348	0	5,132	0	5,132	0	07/15/2020	
294628-10-2	EQUITY COMMONWEALTH REIT ORD			70.000	124	1.770	124	1,419	0	1,330	0	(867)	353	(1,220)	0	12/21/2022	
29472R-10-8	EQUITY LIFESTYLE PROP REIT ORD			135.000	8,991	66.600	8,991	6,294	64	254	0	(532)	0	(532)	0	10/10/2018	
29476L-10-7	EQUITY RESIDENTIAL REIT ORD			210.000	15,070	71.760	15,070	7,094	0	564	0	2,226	0	2,226	0	03/28/2007	
29605J-10-6	ESAB ORD			35.997	4,317	119.940	4,317	715	3	10	0	1,199	0	1,199	0	10/10/2018	
296315-10-4	ESCO TECHNOLOGIES ORD			20.000	2,664	133.210	2,664	1,252	0	6	0	324	0	324	0	10/10/2018	
29670E-10-7	ESSENTIAL PROPERTIES REALTY TRUS ORD			125.000	3,910	31.280	3,910	2,245	37	144	0	715	0	715	0	07/15/2020	
29670G-10-2	ESSENTIAL UTILITIES ORD			220.000	7,990	36.320	7,990	8,261	0	278	0	(227)	0	(227)	0	10/10/2018	
297178-10-5	ESSEX PROPERTY REIT ORD			45.000	12,845	285.440	12,845	8,310	0	435	0	1,688	0	1,688	0	06/25/2014	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
29786A-10-6	ETSY ORD			80.000	4,231	52.890	4,231	3,199	0	0	0	(2,253)	0	(2,253)	0	10/10/2018	
29788T-10-3	E2OPEN PARENT HOLDINGS CL A ORD			145.000	386	2.660	386	441	0	0	0	1,018	1,270	(252)	0	09/28/2021	
298736-10-9	EURONET WORLDWIDE ORD			40.000	4,114	102.840	4,114	4,432	0	0	0	54	0	54	0	10/10/2018	
29975E-10-9	EVENTBRITE CL A ORD			50.000	168	3.360	168	159	0	0	0	401	651	(250)	0	06/28/2019	
29977A-10-5	EVERCORE CL A ORD			25.000	6,930	277.190	6,930	2,275	0	79	0	2,654	0	2,654	0	10/10/2018	
30034T-10-3	EVERI HOLDINGS ORD			90.000	1,216	13.510	1,216	1,073	0	0	0	202	0	202	0	06/28/2019	
30034W-10-6	EVERGY ORD			130.000	8,002	61.550	8,002	7,244	0	337	0	1,216	0	1,216	0	06/27/2018	
30040P-10-3	EVERTEC ORD			60.000	2,072	34.530	2,072	1,358	0	12	0	(385)	0	(385)	0	10/10/2018	
30040W-10-8	EVERSOURCE ENERGY ORD			260.000	14,932	57.430	14,932	9,883	0	744	0	(1,115)	0	(1,115)	0	11/20/2012	
300426-10-3	EVERUS CONSTRUCTION GROUP ORD			26.250	1,726	65.750	1,726	842	0	0	0	884	0	884	0	10/10/2018	
30048L-20-3	EVOFEM BIOSCIENCES ORD			1.067	0	0.015	0	0	0	0	0	79	79	0	0	05/14/2020	
30050B-10-1	EVOLENT HEALTH CL A ORD			70.000	788	11.250	788	1,503	0	0	0	(1,525)	0	(1,525)	0	06/25/2021	
30063P-10-5	EXACT SCIENCES ORD			108.003	6,069	56.190	6,069	7,275	0	0	0	(1,921)	0	(1,921)	0	10/10/2018	
30161N-10-1	EXELON ORD			635.000	23,901	37.640	23,901	17,748	0	965	0	1,105	0	1,105	0	12/30/2021	
30161Q-10-4	EXELIXIS ORD			235.000	7,826	33.300	7,826	3,814	0	0	0	2,188	0	2,188	0	10/10/2018	
30190A-10-4	F&G ANNUITIES AND LIFE ORD			5.337	221	41.440	221	102	0	4	0	(24)	0	(24)	0	12/01/2022	
302081-10-4	EXLSERVICE HOLDINGS ORD			125.000	5,548	44.380	5,548	1,564	0	0	0	1,691	0	1,691	0	10/10/2018	
30212P-30-3	EXPEDIA GROUP ORD			81.000	15,093	186.330	15,093	8,358	0	0	0	2,798	0	2,798	0	10/10/2018	
302130-10-9	EXPEDITORS INTNL OF WASHTN CL A ORD			65.000	7,200	110.770	7,200	4,443	0	95	0	(1,068)	0	(1,068)	0	10/10/2018	
30214U-10-2	EXPONENT ORD			55.000	4,901	89.100	4,901	2,703	0	62	0	58	0	58	0	10/10/2018	
30225T-10-2	EXTRA SPACE STORAGE REIT ORD			132.000	19,747	149.600	19,747	9,134	0	855	0	(1,416)	0	(1,416)	0	10/10/2018	
30226D-10-6	EXTREME NETWORKS ORD			90.000	1,507	16.740	1,507	699	0	0	0	(81)	0	(81)	0	04/22/2019	
30231G-10-2	EXXON MOBIL ORD			2,282.000	245,475	107.570	245,475	105,359	0	8,584	0	30,673	0	30,673	0	09/28/2021	
302491-30-3	FMC ORD			70.000	3,403	48.610	3,403	2,584	41	162	0	(1,011)	0	(1,011)	0	11/19/2015	
302492-10-3	FLYWIRE ORD			40.000	825	20.620	825	1,126	0	0	0	(101)	0	(101)	0	03/23/2023	
302520-10-1	FNB ORD			315.000	4,656	14.780	4,656	3,988	0	151	0	318	0	318	0	10/10/2018	
30257X-10-4	FB FINANCIAL ORD			24.000	1,236	51.510	1,236	583	0	16	0	280	0	280	0	07/15/2020	
302941-10-9	FTI CONSULTING ORD			20.000	3,823	191.130	3,823	1,383	0	0	0	(160)	0	(160)	0	10/10/2018	
30303M-10-2	META PLATFORMS CL A ORD			1,274.000	745,940	585.510	745,940	93,611	0	2,548	0	294,995	0	294,995	0	10/10/2018	
303075-10-5	FACTSET RESEARCH SYSTEMS ORD			15.000	7,204	480.280	7,204	3,234	0	62	0	48	0	48	0	10/10/2018	
303250-10-4	FAIR ISAAC ORD			25.000	49,773	1,990.930	49,773	5,206	0	0	0	20,673	0	20,673	0	10/10/2018	
31188V-10-0	FASTLY CL A ORD			30.000	283	9.440	283	181	0	0	0	1,388	1,639	(251)	0	06/25/2021	
31189P-10-2	FATE THERAPEUTICS ORD			54.000	89	1.650	89	171	0	0	0	676	789	(113)	0	03/19/2019	
311900-10-4	FASTENAL ORD			435.000	31,281	71.910	31,281	5,318	0	679	0	3,106	0	3,106	0	10/10/2018	
313148-30-6	FEDERAL AGRICULTUR MORTGAGE CL C ORD			5.000	985	196.950	985	363	0	28	0	29	0	29	0	06/28/2019	
313745-10-1	FEDERAL REIT ORD			35.000	3,918	111.950	3,918	4,002	0	153	0	312	0	312	0	03/27/2018	
313855-10-8	FEDERAL SIGNAL ORD			60.000	5,543	92.390	5,543	1,507	0	29	0	939	0	939	0	10/10/2018	
31428X-10-6	FEDEX ORD			160.000	45,013	281.330	45,013	10,830	221	845	0	4,538	0	4,538	0	09/30/2011	
315616-10-2	F5 ORD			35.000	8,801	251.470	8,801	4,473	0	0	0	2,537	0	2,537	0	01/30/2018	
31572Q-80-8	FIBROGEN ORD			60.000	32	0.529	32	22	0	0	0	1,050	1,071	(21)	0	03/23/2023	
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD			413.003	33,358	80.770	33,358	12,104	0	595	0	8,549	0	8,549	0	03/18/2014	
31620R-30-3	FIDELITY NATIONAL FINANCIAL ORD			78.000	4,379	56.140	4,379	2,823	0	151	0	399	0	399	0	10/10/2018	
316773-10-0	FIFTH THIRD BANCORP ORD			504.000	21,309	42.280	21,309	5,167	186	716	0	3,926	0	3,926	0	10/10/2018	
31847R-10-2	FIRST AMERICAN FINANCIAL ORD			85.000	5,307	62.440	5,307	4,344	0	182	0	(170)	0	(170)	0	10/10/2018	
318672-70-6	FIRST BANCORP ORD			185.000	3,439	18.590	3,439	1,685	0	102	0	396	0	396	0	10/10/2018	
318910-10-6	FIRST BANCORP ORD			20.000	879	43.970	879	722	4	18	0	139	0	139	0	04/22/2019	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
31946M-10-3	FIRST CITIZENS BANCSHARES CL A ORD			8.000	16,904	2,113.020	16,904	4,747	0	55	0	5,552	0	5,552	0	10/10/2018	
320209-10-9	FIRST FINANCIAL BANCORP ORD			85.000	2,285	26.880	2,285	2,116	0	80	0	266	0	266	0	06/25/2021	
32020R-10-9	FIRST FINANCIAL BANKSHARES ORD			140.000	5,047	36.050	5,047	4,145	25	101	0	805	0	805	0	10/10/2018	
32026V-10-4	FIRST FOUNDATION ORD			15.000	93	6.210	93	106	0	0	0	64	116	(52)	0	10/15/2019	
320517-10-5	FIRST HORIZON ORD			370.000	7,452	20.140	7,452	5,044	56	167	0	2,213	0	2,213	0	12/21/2023	
32051X-10-8	FIRST HAWAIIAN ORD			105.000	2,725	25.950	2,725	2,555	0	109	0	529	205	324	0	10/10/2018	
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST ORD			140.000	7,018	50.130	7,018	4,346	52	200	0	(356)	0	(356)	0	10/10/2018	
32055Y-20-1	FIRST INTERSTATE BANCSYSTEM ORD			60.000	1,948	32.470	1,948	1,791	0	113	0	475	372	103	0	03/23/2023	
336433-10-7	FIRST SOLAR ORD			70.000	12,337	176.240	12,337	3,246	0	0	0	277	0	277	0	10/10/2018	
336901-10-3	1ST SOURCE ORD			15.000	876	58.380	876	525	0	21	0	51	0	51	0	07/15/2020	
337738-10-8	FISERV ORD			341.000	70,048	205.420	70,048	4,574	0	0	0	24,750	0	24,750	0	10/10/2018	
337932-10-7	FIRSTENERGY ORD			205.000	8,155	39.780	8,155	5,986	0	345	0	640	0	640	0	05/31/2017	
33813J-10-6	FISKER CL A ORD			140.000	0	0.001	0	0	0	0	0	2,457	2,702	(245)	0	06/25/2021	
33829M-10-1	FIVE BELOW ORD			20.000	2,099	104.960	2,099	2,301	0	0	0	(2,164)	0	(2,164)	0	10/10/2018	
338307-10-1	FIVE9 ORD			50.000	2,032	40.640	2,032	1,874	0	0	0	(1,903)	0	(1,903)	0	10/10/2018	
339750-10-1	FLOOR DECOR HOLDINGS CL A ORD			60.000	5,982	99.700	5,982	1,660	0	0	0	(712)	0	(712)	0	10/10/2018	
343412-10-2	FLUOR ORD			125.000	6,165	49.320	6,165	2,563	0	0	0	1,269	0	1,269	0	03/24/2021	
343498-10-1	FLOWERS FOODS ORD			195.000	4,029	20.660	4,029	3,783	0	185	0	(361)	0	(361)	0	10/10/2018	
34354P-10-5	FLOWSERVE ORD			125.000	7,190	57.520	7,190	3,675	26	104	0	2,038	0	2,038	0	08/26/2009	
344849-10-4	FOOT LOCKER ORD			70.000	1,523	21.760	1,523	1,761	0	0	0	341	998	(657)	0	11/27/2017	
345370-86-0	FORD MOTOR ORD			1,743.000	17,256	9.900	17,256	4,166	0	1,360	0	(3,991)	0	(3,991)	0	04/17/2009	
346375-10-8	FORMFACTOR ORD			77.000	3,388	44.000	3,388	1,221	0	0	0	176	0	176	0	03/19/2019	
34959E-10-9	FORTINET ORD			325.000	30,706	94.480	30,706	5,173	0	0	0	11,684	0	11,684	0	10/10/2018	
34959J-10-8	FORTIVE ORD			177.000	13,275	75.000	13,275	1,954	0	57	0	242	0	242	0	04/17/2009	
34964C-10-6	FORTUNE BRANDS INNOVATIONS ORD			105.000	7,175	68.330	7,175	4,500	0	101	0	(820)	0	(820)	0	10/10/2018	
34965K-10-7	FORTREA HOLDINGS ORD			70.000	1,306	18.650	1,306	786	0	0	0	(1,138)	0	(1,138)	0	09/30/2011	
349853-10-1	FORWARD AIR ORD			30.000	968	32.250	968	968	0	0	0	58	977	(919)	0	10/10/2018	
35086T-10-9	FOUR CORNERS PROPERTY ORD			55.997	1,520	27.140	1,520	1,416	20	77	0	103	0	103	0	10/10/2018	
35137L-20-4	FOX CL B ORD			8.000	366	45.740	366	307	0	4	0	154	9	145	0	03/19/2019	
35138V-10-2	FOX FACTORY HOLDING ORD			25.000	757	30.270	757	1,502	0	0	0	(930)	0	(930)	0	10/10/2018	
353514-10-2	FRANKLIN ELECTRIC ORD			50.000	4,873	97.450	4,873	2,226	0	50	0	40	0	40	0	10/10/2018	
354613-10-1	FRANKLIN RESOURCES ORD			60.000	1,217	20.290	1,217	1,776	19	74	0	(570)	0	(570)	0	10/10/2018	
35671D-85-7	FREEPORT MCMORAN ORD			850.000	32,368	38.080	32,368	8,381	0	510	0	(3,817)	0	(3,817)	0	10/10/2018	
358039-10-5	FRESHPET ORD			30.000	4,443	148.110	4,443	1,259	0	0	0	1,841	0	1,841	0	03/19/2019	
358054-10-4	FRESHWORKS CL A ORD			110.000	1,779	16.170	1,779	1,920	0	0	0	(805)	0	(805)	0	07/12/2023	
35905A-10-9	FRONTDOOR ORD			5.000	273	54.670	273	221	0	0	0	97	0	97	0	10/10/2018	
35909D-10-9	FRONTIER COMMUNICATIONS PARENT ORD			165.000	5,726	34.700	5,726	2,934	0	0	0	1,544	0	1,544	0	07/12/2023	
35952H-70-0	FUELCELL ENERGY ORD			9.500	86	9.040	86	113	0	0	0	364	734	(370)	0	07/15/2020	
35953D-10-4	FUBOTV ORD			60.000	76	1.260	76	101	0	0	0	1,839	1,954	(115)	0	06/25/2021	
359694-10-6	HB FULLER ORD			60.000	4,049	67.480	4,049	2,835	0	52	0	(836)	0	(836)	0	10/10/2018	
360271-10-0	FULTON FINANCIAL ORD			155.000	2,988	19.280	2,988	2,635	28	105	0	437	0	437	0	10/10/2018	
361ESC-04-9	ESC GCI LIBERTY INC SR			130.000	130	1.000	130	0	0	0	0	0	0	0	0	05/22/2023	
36251C-10-3	GMS ORD			45.000	3,817	84.830	3,817	959	0	0	0	108	0	108	0	08/14/2019	
36262G-10-1	GXO LOGISTICS ORD			65.000	2,828	43.500	2,828	2,779	0	0	0	(1,148)	0	(1,148)	0	10/10/2018	
36266G-10-7	GE HEALTHCARE TECHNOLOGIES ORD			145.665	11,388	78.180	11,388	6,861	0	17	0	125	0	125	0	05/12/2022	
363576-10-9	ARTHUR J GALLAGHER ORD			90.000	25,547	283.850	25,547	6,596	0	216	0	5,307	0	5,307	0	10/10/2018	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36467J-10-8	GAMING AND LEISURE PROP REIT ORD			83.000	3,997	48.160	3,997	2,867	0	252	0	(99)	0	(99)	0	10/10/2018	
36467W-10-9	GAMESTOP CL A ORD			160.000	5,014	31.340	5,014	594	0	0	0	2,210	0	2,210	0	10/10/2018	
36472T-10-9	GANNETT CO ORD			144.998	734	5.060	734	767	0	0	0	762	361	400	0	06/28/2019	
364760-10-8	GAP ORD			130.000	3,072	23.630	3,072	2,276	0	78	0	354	0	354	0	03/28/2007	
366651-10-7	GARTNER ORD			35.000	16,956	484.470	16,956	4,594	0	0	0	1,168	0	1,168	0	10/10/2018	
36828A-10-1	GE VERNOVA ORD			109.000	35,853	328.930	35,853	5,034	27	0	0	30,819	0	30,819	0	05/12/2022	
368736-10-4	GENERAC HOLDINGS ORD			35.000	5,427	155.050	5,427	1,997	0	0	0	903	0	903	0	10/10/2018	
369550-10-8	GENERAL DYNAMICS ORD			135.000	35,571	263.490	35,571	7,682	0	753	0	516	0	516	0	09/30/2011	
369604-30-1	GE AEROSPACE ORD			436.995	72,886	166.790	72,886	19,323	122	367	0	53,563	0	53,563	0	05/12/2022	
370334-10-4	GENERAL MILLS ORD			335.000	21,363	63.770	21,363	12,029	0	797	0	(459)	0	(459)	0	10/10/2018	
37045V-10-0	GENERAL MOTORS ORD			665.000	35,425	53.270	35,425	19,401	0	319	0	11,538	0	11,538	0	10/10/2018	
371532-10-2	GENESCO ORD			15.000	641	42.750	641	453	0	0	0	295	182	113	0	06/28/2019	
371901-10-9	GENTEX ORD			190.000	5,459	28.730	5,459	3,713	0	91	0	(747)	0	(747)	0	10/10/2018	
372460-10-5	GENUINE PARTS ORD			140.000	16,346	116.760	16,346	5,314	140	553	0	(3,044)	0	(3,044)	0	12/21/2007	
37247D-10-6	GENWORTH FINANCIAL ORD			365.000	2,551	6.990	2,551	1,497	0	0	0	113	0	113	0	10/10/2018	
374163-10-3	GERON ORD			250.000	885	3.540	885	517	0	0	0	358	0	358	0	07/15/2020	
374297-10-9	GETTY REALTY REIT ORD			20.000	603	30.130	603	615	9	36	0	18	0	18	0	06/28/2019	
374396-40-6	GEVO ORD			175.000	366	2.090	366	138	0	0	0	1,451	1,288	163	0	06/25/2021	
374689-10-7	GIBRALTAR INDUSTRIES ORD			25.000	1,473	58.900	1,473	1,032	0	0	0	(502)	0	(502)	0	10/10/2018	
375558-10-3	GILEAD SCIENCES ORD			676.000	62,442	92.370	62,442	11,468	0	2,082	0	7,679	0	7,679	0	06/25/2021	
37611X-20-9	GINKGO BIOWORKS HOLD CL A ORD			13.000	128	9.820	128	87	0	0	0	832	1,568	(736)	0	08/10/2022	
37637K-10-8	GITLAB CL A ORD			59.000	3,325	56.350	3,325	2,735	0	0	0	(390)	0	(390)	0	10/18/2023	
377322-10-2	GLAUKOS ORD			30.000	4,498	149.940	4,498	1,720	0	0	0	2,114	0	2,114	0	10/10/2018	
379378-20-1	GLOBAL NET LEASE ORD			103.400	755	7.300	755	766	0	121	0	951	1,225	(274)	0	06/28/2019	
37940X-10-2	GLOBAL PAYMENTS ORD			158.000	17,705	112.060	17,705	7,699	0	158	0	(2,361)	0	(2,361)	0	10/10/2018	
37954A-20-4	GLOBAL MEDICAL REIT ORD			55.000	425	7.720	425	425	12	46	0	4	190	(186)	0	04/17/2020	
379577-20-8	GLOBUS MEDICAL CL A ORD			80.000	6,617	82.710	6,617	4,055	0	0	0	2,354	0	2,354	0	10/10/2018	
380237-10-7	GODADDY CL A ORD			110.000	21,711	197.370	21,711	8,857	0	0	0	10,033	0	10,033	0	12/30/2021	
38141G-10-4	GOLDMAN SACHS GROUP ORD			180.000	103,072	572.620	103,072	23,259	0	2,070	0	33,633	0	33,633	0	12/18/2018	
382550-10-1	GOODYEAR TIRE AND RUBBER ORD			153.000	1,377	9.000	1,377	1,349	0	0	0	366	1,180	(814)	0	03/24/2021	
38267D-10-9	GOOSEHEAD INSURANCE CL A ORD			14.000	1,501	107.220	1,501	1,021	0	0	0	440	0	440	0	10/18/2023	
38268T-10-3	GOPRO CL A ORD			65.000	71	1.090	71	83	0	0	0	117	272	(155)	0	06/28/2019	
38341P-10-2	GOSSAMER BIO ORD			60.000	54	0.905	54	53	0	0	0	904	904	0	0	12/16/2019	
384109-10-4	GRACO ORD			130.000	10,958	84.290	10,958	5,288	0	133	0	(321)	0	(321)	0	10/10/2018	
384747-10-1	GRAIL ORD			17.000	303	17.850	303	307	0	0	0	(4)	145	(149)	0	08/10/2022	
384802-10-4	WW GRAINGER ORD			30.000	31,622	1,054.050	31,622	15,628	0	182	0	4,896	0	4,896	0	05/15/2024	
387328-10-7	GRANITE CONSTRUCTION ORD			25.000	2,193	87.710	2,193	899	3	13	0	921	0	921	0	12/21/2022	
388689-10-1	GRAPHIC PACKAGING HOLDING ORD			155.000	4,210	27.160	4,210	1,973	16	62	0	389	0	389	0	10/10/2018	
389375-10-6	GRAY MEDIA ORD			50.000	158	3.150	158	255	0	16	0	296	586	(291)	0	10/10/2018	
390607-10-9	GREAT LAKES DREDGE AND DOCK ORD			5.000	56	11.290	56	50	0	0	0	23	5	18	0	06/28/2019	
393222-10-4	GREEN PLAINS ORD			50.000	474	9.480	474	561	0	0	0	(787)	0	(787)	0	10/15/2019	
398433-10-2	GRIFFON ORD			45.000	3,207	71.270	3,207	811	0	28	0	464	0	464	0	08/14/2019	
39874R-10-1	GROCERY OUTLET HOLDING ORD			55.000	859	15.610	859	1,155	0	0	0	(135)	490	(624)	0	12/21/2022	
398905-10-9	GROUP 1 AUTOMOTIVE ORD			15.000	6,322	421.480	6,322	1,228	0	28	0	1,751	0	1,751	0	06/28/2019	
40131M-10-9	GUARDANT HEALTH ORD			50.000	1,528	30.550	1,528	1,279	0	0	0	3,080	2,905	175	0	07/15/2020	
401617-10-5	GUESS ORD		C	10.000	141	14.060	141	206	0	35	0	(90)	0	(90)	0	10/10/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
40171V-10-0	GUIDEWIRE SOFTWARE ORD			65.000	10,958	168.580	10,958	5,818	0	0	0	3,870	0	3,870	0	10/10/2018	
404030-10-8	H AND E EQUIPMENT SERVICES ORD			25.000	1,224	48.960	1,224	736	0	28	0	(84)	0	(84)	0	04/22/2019	
40412C-10-1	HCA HEALTHCARE ORD			120.000	36,018	300.150	36,018	11,036	0	317	0	3,536	0	3,536	0	04/17/2020	
40434L-10-5	HP ORD			690.000	22,515	32.630	22,515	6,457	200	761	0	1,753	0	1,753	0	09/18/2013	
405024-10-0	HAEMONETICS ORD			25.000	1,952	78.080	1,952	1,649	0	0	0	(186)	0	(186)	0	06/25/2021	
405217-10-0	HAIN CELESTIAL GROUP ORD			100.000	615	6.150	615	800	0	0	0	1,293	1,773	(480)	0	10/10/2018	
406216-10-1	HALLIBURTON ORD			485.000	13,187	27.190	13,187	10,673	0	330	0	(4,346)	0	(4,346)	0	09/28/2021	
40637H-10-9	HALOZYME THERAPEUTICS ORD			105.000	5,020	47.810	5,020	1,797	0	0	0	1,139	0	1,139	0	10/10/2018	
407497-10-6	HAMILTON LANE CL A ORD			20.000	2,961	148.050	2,961	1,348	10	37	0	692	0	692	0	12/21/2022	
410345-10-2	HANESBRANDS ORD			232.000	1,888	8.140	1,888	1,024	0	0	0	854	0	854	0	10/18/2023	
410495-20-4	HANMI FINANCIAL ORD			30.000	709	23.620	709	594	0	30	0	200	74	127	0	06/28/2019	
41068X-10-0	HA SUSTAINABLE INFRSCTR CPTL ORD			78.000	2,093	26.830	2,093	1,916	32	128	0	(59)	0	(59)	0	03/19/2019	
41165Y-10-0	HARBORONE BANCORP ORD			5.000	59	11.830	59	41	0	2	0	(1)	0	(1)	0	07/15/2020	
413160-10-2	HARMONIC ORD			20.000	265	13.230	265	111	0	0	0	4	0	4	0	06/28/2019	
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD			243.000	26,584	109.400	26,584	5,950	126	457	0	7,052	0	7,052	0	09/14/2016	
418056-10-7	HASBRO ORD			90.000	5,032	55.910	5,032	5,030	0	0	0	2	0	2	0	12/31/2024	
418100-10-3	HASHICORP CL A ORD			64.000	2,189	34.210	2,189	1,354	0	0	0	676	0	676	0	10/18/2023	
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES ORD			115.000	1,119	9.730	1,119	1,234	0	0	0	2,382	2,895	(513)	0	10/10/2018	
42225T-10-7	HEALTH CATALYST ORD			45.000	318	7.070	318	324	0	0	0	1,215	1,314	(99)	0	07/15/2020	
42226A-10-7	HEALTHEQUITY ORD			55.000	5,277	95.950	5,277	2,992	0	0	0	1,631	0	1,631	0	05/12/2022	
42226K-10-5	HEALTHCARE REALTY TRUST CL A ORD			250.000	4,238	16.950	4,238	4,450	0	310	0	2,372	2,442	(70)	0	10/10/2018	
42250P-10-3	HEALTHPEAK PROPERTIES ORD			453.000	9,182	20.270	9,182	10,093	0	499	0	149	696	(547)	0	10/10/2018	
422704-10-6	HECLA MINING ORD			560.000	2,750	4.910	2,750	1,568	0	22	0	56	0	56	0	10/10/2018	
422806-10-9	HEICO ORD			25.000	5,944	237.740	5,944	2,085	0	5	0	1,472	0	1,472	0	10/10/2018	
422806-20-8	HEICO CL A ORD			60.000	11,165	186.080	11,165	4,011	0	13	0	2,618	0	2,618	0	10/10/2018	
42328H-10-9	HELIOS TECHNOLOGIES ORD			30.000	1,339	44.640	1,339	1,423	0	11	0	(21)	0	(21)	0	10/10/2018	
423452-10-1	HELMERICH AND PAYNE ORD			75.000	2,402	32.020	2,402	3,076	0	113	0	(315)	0	(315)	0	07/23/2010	
426927-10-9	HERITAGE COMMERCE ORD			50.000	469	9.380	469	509	0	26	0	76	103	(27)	0	06/28/2019	
42704L-10-4	HERC HOLDINGS ORD			25.000	4,733	189.330	4,733	1,145	0	67	0	1,011	0	1,011	0	06/28/2019	
427866-10-8	HERSHEY FOODS ORD			105.000	17,782	169.350	17,782	3,648	0	575	0	(1,794)	0	(1,794)	0	03/28/2007	
42809H-10-7	HESS ORD			150.000	19,952	133.010	19,952	6,011	0	281	0	(1,673)	0	(1,673)	0	11/27/2017	
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD			925.000	19,749	21.350	19,749	5,784	120	481	0	4,042	0	4,042	0	09/18/2013	
431284-10-8	HIGHWOODS PROP			70.000	2,141	30.580	2,141	1,418	0	140	0	533	0	533	0	03/23/2023	
431571-10-8	HILLENBRAND ORD			17.000	523	30.780	523	529	0	15	0	(215)	75	(290)	0	10/10/2018	
432748-10-1	HILLTOP HOLDINGS ORD			65.000	1,861	28.630	1,861	1,300	0	44	0	(428)	0	(428)	0	10/10/2018	
43283X-10-5	HILTON GRAND VACATIONS ORD			95.000	3,700	38.950	3,700	2,792	0	0	0	(117)	0	(117)	0	10/10/2018	
433000-10-6	HIMS HERS HEALTH CL A ORD			125.000	3,023	24.180	3,023	3,060	0	0	0	(38)	0	(38)	0	12/31/2024	
43300A-20-3	HILTON WORLDWIDE HOLDINGS ORD			130.000	32,131	247.160	32,131	9,543	0	78	0	8,459	0	8,459	0	10/10/2018	
436440-10-1	HOLOGIC ORD			170.000	12,255	72.090	12,255	6,593	0	0	0	109	0	109	0	10/10/2018	
437076-10-2	HOME DEPOT ORD			565.000	219,779	388.990	219,779	16,425	0	5,085	0	23,979	0	23,979	0	03/19/2019	
43785V-10-2	HOMESTREET ORD			10.000	114	11.420	114	119	0	0	0	189	178	11	0	06/28/2019	
438516-10-6	HONEYWELL INTERNATIONAL ORD			448.000	101,199	225.890	101,199	14,702	0	1,958	0	7,249	0	7,249	0	12/08/2016	
43940T-10-9	HOPE BANCORP ORD			90.000	1,106	12.290	1,106	1,151	0	50	0	322	303	19	0	10/10/2018	
440327-10-4	HORACE MANN EDUCATORS ORD			35.000	1,373	39.230	1,373	1,246	0	48	0	470	241	229	0	10/10/2018	
440452-10-0	HORMEL FOODS ORD			185.000	5,803	31.370	5,803	6,000	0	209	0	2,273	2,410	(137)	0	12/21/2022	
44107P-10-4	HOST HOTELS & RESORTS REIT ORD			473.000	8,287	17.520	8,287	7,987	32	113	0	(187)	0	(187)	0	12/31/2024	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
441593-10-0	HOULIHAN LOK CL A ORD			50.000	8,683	173.660	8,683	2,158	0	113	0	2,688	0	2,688	0	10/10/2018	
443201-10-8	HOWMET AEROSPACE ORD			320.997	35,107	109.370	35,107	5,207	0	83	0	17,735	0	17,735	0	10/10/2018	
443510-60-7	HUBBELL ORD			45.000	18,850	418.890	18,850	5,553	0	224	0	4,048	0	4,048	0	10/10/2018	
443573-10-0	HUBSPOT ORD			30.000	20,903	696.770	20,903	3,799	0	0	0	3,487	0	3,487	0	10/10/2018	
444859-10-2	HUMANA ORD			85.000	21,565	253.710	21,565	3,169	75	301	0	(17,349)	0	(17,349)	0	03/28/2007	
445658-10-7	JB HUNT TRANSPORT SERVICES ORD			25.000	4,267	170.660	4,267	2,849	0	43	0	(727)	0	(727)	0	10/10/2018	
446150-10-4	HUNTINGTON BANCSHARES ORD			933.000	15,180	16.270	15,180	13,054	145	578	0	3,323	11	3,312	0	08/10/2022	
447011-10-7	HUNTSMAN ORD			20.000	361	18.030	361	475	0	20	0	(142)	0	(142)	0	10/10/2018	
447462-10-2	HURON CONSULTING GROUP ORD			10.000	1,243	124.260	1,243	462	0	0	0	215	0	215	0	04/22/2019	
448579-10-2	HYATT HOTELS CL A ORD			30.000	4,709	156.980	4,709	2,124	0	18	0	797	0	797	0	10/10/2018	
44891N-20-8	IAC ORD			60.000	2,588	43.140	2,588	2,677	0	0	0	(554)	0	(554)	0	10/10/2018	
449109-10-7	HYLIION HOLDINGS ORD			105.000	274	2.610	274	196	0	0	0	1,304	1,115	189	0	06/25/2021	
449172-10-5	HYSTER YALE CL A ORD			10.000	509	50.930	509	553	0	14	0	(113)	0	(113)	0	06/28/2019	
44980X-10-9	IPG PHOTONICS ORD			30.000	2,182	72.720	2,182	2,051	0	0	0	827	1,902	(1,075)	0	10/10/2018	
450056-10-6	IRHYTHM TECHNOLOGIES ORD			25.000	2,254	90.170	2,254	2,030	0	0	0	(422)	0	(422)	0	10/10/2018	
45073V-10-8	ITT ORD			90.000	12,859	142.880	12,859	4,796	0	115	0	2,120	0	2,120	0	10/10/2018	
451107-10-6	IDACORP ORD			30.000	3,278	109.280	3,278	3,057	0	101	0	519	190	329	0	12/21/2022	
45166A-10-2	IDEAYA BIOSCIENCES ORD			40.000	1,028	25.700	1,028	1,700	0	0	0	(672)	0	(672)	0	05/15/2024	
45168D-10-4	IDEXX LABORATORIES ORD			50.000	20,672	413.440	20,672	9,526	0	0	0	(7,081)	0	(7,081)	0	10/10/2018	
45174J-50-9	IHEARTMEDIA CL A ORD			85.000	168	1.980	168	133	0	0	0	434	493	(59)	0	07/15/2020	
452308-10-9	ILLINOIS TOOL ORD			195.000	49,444	253.560	49,444	9,166	293	1,112	0	(1,634)	0	(1,634)	0	11/06/2006	
452327-10-9	ILLUMINA ORD			105.000	14,031	133.630	14,031	13,922	0	0	0	109	4,325	(4,216)	0	08/10/2022	
45245E-10-9	IMAX ORD			15.000	384	25.600	384	318	0	0	0	201	42	159	0	10/10/2018	
45256X-10-3	IMMUNITYBIO ORD			35.000	90	2.560	90	138	0	0	0	261	347	(86)	0	07/15/2020	
45258J-10-2	IMMUNOVANT ORD			30.000	743	24.770	743	736	0	0	0	(521)	0	(521)	0	07/15/2020	
453204-10-9	IMPINJ ORD			15.000	2,179	145.260	2,179	445	0	0	0	828	0	828	0	07/15/2020	
45332Y-10-9	INARI MEDICAL ORD			30.000	1,532	51.050	1,532	1,297	0	0	0	771	1,187	(416)	0	08/10/2022	
45337C-10-2	INCYTE ORD			105.000	7,252	69.070	7,252	6,675	0	0	0	659	0	659	0	10/10/2018	
45378A-10-6	INDEPENDENCE REALTY ORD			80.000	1,587	19.840	1,587	807	13	51	0	363	0	363	0	04/22/2019	
453836-10-8	INDEPENDENT BANK ORD			16.000	1,027	64.190	1,027	1,041	9	36	0	(26)	0	(26)	0	06/28/2019	
45384B-10-6	INDEPENDENT BANK GROUP ORD			40.000	2,427	60.670	2,427	1,996	0	61	0	555	164	392	0	07/15/2020	
45667G-10-3	INFINERA ORD			190.000	1,248	6.570	1,248	898	0	0	0	346	0	346	0	04/22/2019	
45687V-10-6	INGERSOLL RAND ORD			294.000	26,595	90.460	26,595	5,542	0	24	0	3,857	0	3,857	0	10/10/2018	
45688C-10-7	INGEVITY ORD			1.000	41	40.750	41	27	0	0	0	(6)	0	(6)	0	12/23/2015	
457030-10-4	INGLES MARKETS CL A ORD			15.000	967	64.440	967	509	0	10	0	(329)	0	(329)	0	08/14/2019	
45765U-10-3	INSIGHT ENTERPRISES ORD			40.000	6,084	152.100	6,084	1,917	0	0	0	(1,004)	0	(1,004)	0	10/10/2018	
457669-30-7	INSMED ORD			100.000	6,904	69.040	6,904	1,573	0	0	0	3,805	0	3,805	0	10/10/2018	
45768S-10-5	INNOSPEC ORD			20.000	2,201	110.060	2,201	1,390	0	31	0	(264)	0	(264)	0	10/10/2018	
457730-10-9	INSPIRE MEDICAL SYSTEMS ORD			15.000	2,781	185.380	2,781	1,149	0	0	0	(271)	0	(271)	0	04/17/2020	
45773H-40-9	INOVIO PHARMACEUTICALS ORD			9.000	16	1.830	16	39	0	0	0	870	855	16	0	04/17/2020	
45780R-10-1	INSTALLED BUILDING PRODUCTS ORD			15.000	2,629	175.250	2,629	888	0	50	0	(114)	0	(114)	0	06/28/2019	
45781M-10-1	INNOVIVA ORD			30.000	521	17.350	521	430	0	0	0	39	0	39	0	07/15/2020	
45781V-10-1	INNOVATIVE INDUSTRIAL PPTY ORD			20.000	1,333	66.640	1,333	1,607	38	149	0	(684)	0	(684)	0	04/22/2019	
45782B-10-4	INSEEGO ORD			6.000	62	10.260	62	88	0	0	0	713	608	105	0	04/17/2020	
45784P-10-1	INSULET ORD			45.000	11,748	261.070	11,748	3,946	0	0	0	1,984	0	1,984	0	10/10/2018	
458140-10-0	INTEL ORD			2,325.000	46,616	20.050	46,616	37,121	0	872	0	(70,215)	0	(70,215)	0	03/23/2023	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
45826H-10-9	INTEGER HOLDINGS ORD			30.000	3,976	132.520	3,976	2,216	0	0	0	1,003	0	1,003	0	10/10/2018	
45826J-10-5	INTELLIA THERAPEUTICS ORD			55.000	641	11.660	641	931	0	0	0	(1,036)	0	(1,036)	0	12/16/2019	
458334-10-9	INTERPARFUMS ORD			15.000	1,973	131.510	1,973	699	0	54	0	(188)	0	(188)	0	07/15/2020	
45841N-10-7	INTERACTIVE BROKERS GROUP CL A ORD			70.000	12,367	176.670	12,367	12,424	0	0	0	(57)	0	(57)	0	12/31/2024	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD			265.000	39,488	149.010	39,488	6,099	0	477	0	5,454	0	5,454	0	10/10/2018	
459044-10-3	INTERNATIONAL BANCSHARES ORD			45.000	2,842	63.160	2,842	1,925	0	59	0	398	0	398	0	10/10/2018	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD			395.000	86,833	219.830	86,833	36,821	0	2,635	0	22,231	0	22,231	0	10/10/2018	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD			173.000	14,627	84.550	14,627	15,252	69	348	0	1,322	702	619	0	07/12/2023	
460146-10-3	INTERNATIONAL PAPER ORD			265.000	14,262	53.820	14,262	5,363	0	490	0	4,683	0	4,683	0	09/19/2012	
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD			365.000	10,227	28.020	10,227	1,445	0	482	0	(1,686)	0	(1,686)	0	03/28/2007	
46116X-10-1	INTRA CELLULAR THERAPIES ORD			60.000	5,011	83.520	5,011	772	0	0	0	714	0	714	0	12/16/2019	
461202-10-3	INTUIT ORD			175.000	109,988	628.500	109,988	25,255	0	655	0	607	0	607	0	05/12/2022	
46120E-60-2	INTUITIVE SURGICAL ORD			235.000	122,661	521.960	122,661	23,498	0	0	0	43,381	0	43,381	0	05/12/2022	
46124J-20-1	INVENTRUST PROPERTIES ORD			40.000	1,205	30.130	1,205	936	9	36	0	192	0	192	0	12/21/2022	
46131B-70-4	INVESCO MORTGAGE CAPITAL REIT ORD			1.000	8	8.050	8	9	0	2	0	36	37	(1)	0	06/09/2020	
46187W-10-7	INVITATION HOMES ORD			360.000	11,509	31.970	11,509	7,913	104	403	0	(770)	0	(770)	0	10/10/2018	
462222-10-0	IONIS PHARMACEUTICALS ORD			95.000	3,321	34.960	3,321	4,187	0	0	0	(1,485)	0	(1,485)	0	10/10/2018	
46222L-10-8	IONQ ORD			140.000	5,848	41.770	5,848	6,013	0	0	0	(165)	0	(165)	0	12/31/2024	
462260-10-0	IOVANCE BIOTHERAPEUTICS ORD			138.000	1,021	7.400	1,021	1,417	0	0	0	(101)	0	(101)	0	03/19/2019	
46266C-10-5	IQVIA HOLDINGS ORD			90.000	17,686	196.510	17,686	9,522	0	0	0	(3,138)	0	(3,138)	0	10/10/2018	
46269C-10-2	IRIDIUM COMMUNICATIONS ORD			125.000	3,628	29.020	3,628	2,557	0	69	0	(1,518)	0	(1,518)	0	07/15/2020	
46284V-10-1	IRON MOUNTAIN ORD			158.000	16,607	105.110	16,607	4,090	113	421	0	5,551	0	5,551	0	03/27/2018	
46333X-10-8	IRONWOOD PHARMA CL A ORD			90.000	399	4.430	399	1,103	0	0	0	(631)	0	(631)	0	12/21/2022	
46571Y-10-7	I3 VERTICALS CL A ORD			20.000	461	23.040	461	453	0	0	0	152	114	37	0	12/16/2019	
465741-10-6	ITRON ORD			40.000	4,343	108.580	4,343	2,190	0	0	0	1,323	0	1,323	0	10/10/2018	
466032-10-9	J AND J SNACK FOODS ORD			10.000	1,551	155.130	1,551	1,276	8	30	0	(120)	0	(120)	0	07/15/2020	
46625H-10-0	JPMORGAN CHASE ORD			1,684.000	403,672	239.710	403,672	44,788	0	7,746	0	117,223	0	117,223	0	05/16/2012	
466313-10-3	JABIL ORD			125.000	17,988	143.900	17,988	2,978	0	40	0	2,063	0	2,063	0	10/10/2018	
466367-10-9	JACK IN THE BOX ORD			15.000	625	41.640	625	1,243	0	26	0	(600)	0	(600)	0	10/10/2018	
46982L-10-8	JACOBS SOLUTIONS ORD			75.000	10,022	133.620	10,022	2,411	0	22	0	7,611	0	7,611	0	10/19/2015	
47233W-10-9	JEFFERIES FINANCIAL GROUP ORD			195.000	15,288	78.400	15,288	3,531	0	254	0	7,408	0	7,408	0	09/20/2016	
47580P-10-3	JELD WEN HOLDING ORD			80.000	655	8.190	655	1,139	0	0	0	(188)	667	(855)	0	10/10/2018	
477143-10-1	JETBLUE AIRWAYS ORD			310.000	2,437	7.860	2,437	1,575	0	0	0	4,300	3,584	716	0	10/10/2018	
477839-10-4	JBT MAREL ORD			15.000	1,907	127.100	1,907	1,343	0	8	0	415	0	415	0	07/15/2020	
478160-10-4	JOHNSON & JOHNSON ORD			1,129.000	163,276	144.620	163,276	62,561	0	5,543	0	(13,683)	0	(13,683)	0	07/23/2010	
48020Q-10-7	JONES LANG LASALLE ORD			12.005	3,039	253.140	3,039	1,602	0	0	0	772	0	772	0	10/10/2018	
48123V-10-2	ZIFF DAVIS ORD			40.000	2,174	54.340	2,174	2,508	0	0	0	(514)	0	(514)	0	10/10/2018	
48203R-10-4	JUNIPER NETWORKS ORD			190.000	7,116	37.450	7,116	3,730	0	167	0	1,514	0	1,514	0	03/28/2007	
48242W-10-6	KBR ORD			140.000	8,110	57.930	8,110	2,884	21	82	0	353	0	353	0	10/10/2018	
482480-10-0	KLA ORD			85.000	53,560	630.120	53,560	4,011	0	514	0	4,150	0	4,150	0	08/26/2015	
48251W-10-4	KKR AND CO ORD			445.000	65,820	147.910	65,820	26,083	0	307	0	28,952	0	28,952	0	12/21/2023	
483007-70-4	KAISER ALUMINUM ORD			5.000	351	70.270	351	373	0	15	0	137	141	(5)	0	10/10/2018	
48576U-10-6	KARYOPHARM THERAPEUTICS ORD			75.000	51	0.676	51	57	0	0	0	573	587	(14)	0	08/14/2019	
48666K-10-9	KB HOME ORD			75.000	4,929	65.720	4,929	1,622	0	71	0	245	0	245	0	10/10/2018	
48716P-10-8	KEARNY FINANCIAL ORD			30.000	212	7.080	212	204	0	13	0	152	209	(57)	0	10/10/2018	
487836-10-8	KELLANOVA ORD			25.000	2,024	80.970	2,024	1,221	0	57	0	627	0	627	0	07/24/2007	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
488401-10-0	KEMPER ORD			45.000	2,990	66.440	2,990	2,365	0	56	0	800	0	800	0	03/23/2023	
489398-10-7	KENNEDY WILSON HOLDINGS ORD			105.000	1,049	9.990	1,049	1,168	13	76	0	631	882	(251)	0	10/10/2018	
49177J-10-2	KENVUE ORD			923.000	19,706	21.350	19,706	7,241	0	748	0	(166)	0	(166)	0	12/18/2018	
49271V-10-0	KEURIG DR PEPPER ORD			455.000	14,615	32.120	14,615	13,780	0	398	0	(513)	33	(546)	0	05/12/2022	
493267-10-8	KEYCORP ORD			1,005.000	17,226	17.140	17,226	9,733	0	824	0	2,754	0	2,754	0	07/15/2020	
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD			80.000	12,850	160.630	12,850	4,912	0	0	0	123	0	123	0	10/10/2018	
49427F-10-8	KILROY REALTY REIT ORD			45.000	1,820	40.450	1,820	1,632	24	97	0	1,014	987	27	0	07/15/2020	
494368-10-3	KIMBERLY CLARK ORD			221.000	28,960	131.040	28,960	14,184	270	1,070	0	2,106	0	2,106	0	05/20/2011	
49446R-10-9	KIMCO REALTY REIT ORD			496.000	11,621	23.430	11,621	7,395	0	481	0	1,072	0	1,072	0	04/22/2019	
49456B-10-1	KINDER MORGAN CL P ORD			960.000	26,304	27.400	26,304	13,586	0	1,099	0	9,370	0	9,370	0	10/10/2018	
49714P-10-8	KINSALE CAPITAL GROUP ORD			21.000	9,768	465.130	9,768	1,437	0	13	0	2,735	0	2,735	0	03/19/2019	
497266-10-6	KIRBY ORD			40.000	4,232	105.800	4,232	4,633	0	0	0	(401)	0	(401)	0	05/15/2024	
49803T-30-0	KITE REALTY GROUP REIT ORD			113.000	2,852	25.240	2,852	1,811	0	114	0	269	0	269	0	10/10/2018	
498894-10-4	KNIFE RIVER ORD			26.250	2,668	101.640	2,668	852	0	0	0	931	0	931	0	10/10/2018	
499049-10-4	KNIGHT SWIFT TRANSPRTATN CL A ORD			150.000	7,956	53.040	7,956	4,755	0	96	0	(692)	0	(692)	0	10/10/2018	
49926D-10-9	KNOWLES ORD			50.000	997	19.930	997	698	0	0	0	101	0	101	0	10/10/2018	
50015M-10-9	KODIAK SCIENCES ORD			30.000	299	9.950	299	75	0	0	0	2,191	1,984	207	0	12/16/2019	
500255-10-4	KOHL'S ORD			90.000	1,264	14.040	1,264	1,745	0	180	0	564	1,882	(1,318)	0	03/30/2017	
50050N-10-3	KONTOOR BRANDS ORD			40.000	3,416	85.410	3,416	338	0	81	0	920	0	920	0	03/28/2007	
500643-20-0	KORN FERRY ORD			55.000	3,710	67.450	3,710	2,537	20	77	0	446	0	446	0	10/10/2018	
500688-10-6	KOSMOS ENERGY ORD			355.000	1,214	3.420	1,214	1,065	0	0	0	(1,168)	0	(1,168)	0	03/24/2021	
500754-10-6	KRAFT HEINZ ORD			467.000	14,342	30.710	14,342	15,526	0	747	0	(2,928)	0	(2,928)	0	12/15/2020	
50077B-20-7	KRATOS DEFENSE AND SECURITY SOLS ORD			110.000	2,902	26.380	2,902	1,562	0	0	0	670	0	670	0	12/18/2018	
501044-10-1	KROGER ORD			520.000	31,798	61.150	31,798	5,338	0	634	0	8,029	0	8,029	0	03/28/2007	
501147-10-2	KRYSTAL BIOTECH ORD			5.000	783	156.660	783	211	0	0	0	163	0	163	0	07/15/2020	
50127T-10-9	KURA ONCOLOGY ORD			5.000	44	8.710	44	92	0	0	0	(28)	0	(28)	0	07/15/2020	
50155Q-10-0	KYNDRYL HOLDINGS ORD			97.000	3,356	34.600	3,356	2,020	0	0	0	1,490	149	1,341	0	10/10/2018	
501575-10-4	KYMERA THERAPEUTICS ORD			30.000	1,207	40.230	1,207	1,331	0	0	0	443	0	443	0	06/25/2021	
501889-20-8	LKQ ORD			225.000	8,269	36.750	8,269	6,435	0	270	0	(2,484)	0	(2,484)	0	10/10/2018	
50189K-10-3	LCI INDUSTRIES ORD			20.000	2,068	103.390	2,068	1,555	0	86	0	(446)	0	(446)	0	10/10/2018	
50212V-10-0	LPL FINANCIAL HOLDINGS ORD			40.000	13,060	326.510	13,060	2,420	0	48	0	3,956	0	3,956	0	10/10/2018	
502175-10-2	LTC PROPERTIES REIT ORD			40.000	1,382	34.550	1,382	1,469	0	91	0	411	314	97	0	10/10/2018	
502431-10-9	L3HARRIS TECHNOLOGIES ORD			147.000	30,911	210.280	30,911	7,358	0	682	0	(50)	0	(50)	0	07/23/2010	
504922-10-5	LABCORP HOLDINGS ORD			70.000	16,052	229.320	16,052	4,679	0	202	0	142	0	142	0	09/30/2011	
505336-10-7	LA Z BOY ORD			20.000	871	43.570	871	575	0	16	0	133	0	133	0	10/10/2018	
505743-10-4	LADDER CAPITAL CL A ORD			100.000	1,119	11.190	1,119	1,186	23	92	0	486	518	(32)	0	10/10/2018	
511656-10-0	LAKELAND FINANCIAL ORD			15.000	1,031	68.760	1,031	697	0	29	0	54	0	54	0	04/22/2019	
512807-30-6	LAM RESEARCH ORD			1,490.000	107,623	72.230	107,623	58,210	173	623	0	(4,363)	0	(4,363)	0	12/31/2024	
512816-10-9	LAMAR ADVERTISING CL A REIT			90.000	10,957	121.740	10,957	6,658	0	509	0	1,391	0	1,391	0	10/10/2018	
513272-10-4	LAMB WESTON HOLDINGS ORD			25.000	1,671	66.830	1,671	1,831	0	36	0	(1,032)	0	(1,032)	0	10/10/2018	
513847-10-3	LANCASTER COLONY ORD			20.000	3,463	173.140	3,463	2,957	0	73	0	135	0	135	0	10/10/2018	
515098-10-1	LANDSTAR SYSTEM ORD			25.000	4,297	171.860	4,297	3,859	0	85	0	(545)	0	(545)	0	05/12/2022	
516544-10-3	LANTHEUS HOLDINGS ORD			60.000	5,368	89.460	5,368	1,586	0	0	0	1,648	0	1,648	0	09/28/2021	
516806-20-5	VITAL ENERGY ORD			11.750	363	30.920	363	666	0	0	0	(171)	0	(171)	0	12/16/2019	
517834-10-7	LAS VEGAS SANDS ORD			215.000	11,042	51.360	11,042	8,159	0	172	0	462	0	462	0	12/30/2021	
518415-10-4	LATTICE SEMICONDUCTOR ORD			98.000	5,552	56.650	5,552	1,258	0	0	0	(1,209)	0	(1,209)	0	03/19/2019	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
518439-10-4	ESTEE LAUDER CL A ORD			120.000	8,998	74.980	8,998	5,455	0	280	0	(8,552)	0	(8,552)	0	10/10/2018	
518613-20-3	LAUREATE EDUCATION ORD			20.000	366	18.290	366	298	0	0	0	92	0	92	0	10/10/2018	
521865-20-4	LEAR ORD			5.000	474	94.700	474	675	0	15	0	(233)	0	(233)	0	10/10/2018	
524660-10-7	LEGGETT & PLATT ORD			125.000	1,200	9.600	1,200	2,673	6	128	0	(2,071)	0	(2,071)	0	07/23/2010	
525327-10-2	LEIDOS HOLDINGS ORD			100.000	14,406	144.060	14,406	6,604	0	154	0	3,582	0	3,582	0	10/10/2018	
525558-20-1	LEMAITRE VASCULAR ORD			10.000	921	92.140	921	785	0	3	0	137	0	137	0	05/15/2024	
52603A-20-8	LENDINGCLUB ORD			83.000	1,344	16.190	1,344	1,008	0	0	0	863	245	618	0	03/19/2019	
526057-10-4	LENNAR CL A ORD			160.000	21,819	136.370	21,819	2,420	0	320	0	(2,027)	0	(2,027)	0	10/10/2018	
529043-10-1	LXP INDUSTRIAL ORD			260.000	2,111	8.120	2,111	2,088	35	135	0	(468)	0	(468)	0	10/10/2018	
530307-10-7	LIBERTY BROADBAND SRS A ORD			20.000	1,487	74.360	1,487	1,596	0	0	0	(126)	0	(126)	0	10/10/2018	
530307-30-5	LIBERTY BROADBAND SRS C ORD			85.000	6,355	74.760	6,355	6,779	0	0	0	(496)	0	(496)	0	10/10/2018	
53115L-10-4	LIBERTY ENERGY CL A ORD			70.000	1,392	19.890	1,392	767	0	20	0	123	0	123	0	12/16/2019	
531229-72-2	LIBERTY MEDIA LIBERTY LIVE SRS C ORD			13.000	885	68.060	885	272	0	0	0	399	0	399	0	06/17/2020	
531229-74-8	LIBERTY MEDIA LIBERTY LIVE SRS A ORD			25.000	1,664	66.560	1,664	990	0	0	0	842	91	750	0	10/10/2018	
531229-75-5	LIBERTY MEDIA FORMULA ONE SRS C ORD			150.000	13,899	92.660	13,899	4,829	0	0	0	4,430	0	4,430	0	10/10/2018	
53220K-22-3	LIGAND PHARMACEUTICALS INCORPORATED			3.000	3	1.000	3	0	0	0	0	0	0	0	0	11/02/2022	
53220K-50-4	LIGAND PHARMACEUTICALS ORD			10.000	1,072	107.150	1,072	915	0	0	0	357	0	357	0	03/24/2021	
532457-10-8	ELI LILLY ORD			455.000	351,260	772.000	351,260	32,287	0	2,340	0	84,044	0	84,044	0	05/15/2024	
532CNT-02-9	CONTRA LIGAND PHARMACE			3.000	3	1.000	3	0	0	0	0	0	0	0	0	11/02/2022	
533900-10-6	LINCOLN ELECTRIC HOLDINGS ORD			40.000	7,499	187.470	7,499	3,436	30	114	0	(1,200)	0	(1,200)	0	10/10/2018	
534187-10-9	LINCOLN NATIONAL ORD			130.000	4,122	31.710	4,122	3,325	0	234	0	616	0	616	0	11/17/2009	
535555-10-6	LINDSAY ORD			10.000	1,183	118.310	1,183	822	0	14	0	(109)	0	(109)	0	06/28/2019	
535919-40-1	LIONS GATE ENTERTANMNT VTNG CL A ORD			10.000	85	8.525	85	82	0	0	0	(24)	0	(24)	0	07/15/2020	
536797-10-3	LITHIA MOTORS ORD			20.000	7,149	357.430	7,149	1,543	0	42	0	563	0	563	0	10/10/2018	
537008-10-4	LITTELFUSE ORD			15.000	3,535	235.650	3,535	2,485	0	41	0	(479)	0	(479)	0	12/18/2018	
538034-10-9	LIVE NATION ENTERTAINMENT ORD			70.000	9,065	129.500	9,065	3,471	0	0	0	2,513	0	2,513	0	10/10/2018	
53803X-10-5	LIVE OAK BANCSHARES ORD			25.000	989	39.550	989	378	0	3	0	(149)	0	(149)	0	07/15/2020	
538146-10-1	LIVEPERSON ORD			70.000	106	1.520	106	86	0	0	0	1,285	1,444	(159)	0	10/10/2018	
53815P-10-8	LIVERAMP HOLDINGS ORD			45.000	1,367	30.370	1,367	1,166	0	0	0	512	850	(338)	0	10/10/2018	
539830-10-9	LOCKHEED MARTIN ORD			105.000	51,024	485.940	51,024	8,210	0	1,339	0	3,434	0	3,434	0	12/17/2008	
540424-10-8	LOEWS ORD			222.000	18,801	84.690	18,801	7,969	0	56	0	3,352	0	3,352	0	02/09/2016	
54405Q-20-9	LORDSTOWN MOTORS CL A ORD			6.667	9	1.310	9	11	0	0	0	1,090	1,089	1	0	06/25/2021	
546347-10-5	LOUISIANA PACIFIC ORD			80.000	8,284	103.550	8,284	1,896	0	83	0	2,618	0	2,618	0	10/10/2018	
548661-10-7	LOWE'S COMPANIES ORD			390.000	96,252	246.800	96,252	8,237	0	1,755	0	9,458	0	9,458	0	07/23/2010	
550021-10-9	LULULEMON ATHLETICA ORD			60.000	22,945	382.410	22,945	8,441	0	0	0	(7,733)	0	(7,733)	0	10/10/2018	
550241-10-3	LUMEN TECHNOLOGIES ORD			680.000	3,611	5.310	3,611	4,089	0	0	0	(478)	0	(478)	0	08/21/2024	
55024U-10-9	LUMENTUM HOLDINGS ORD			52.000	4,365	83.950	4,365	2,749	0	0	0	1,640	0	1,640	0	12/11/2018	
550424-30-3	LUMINAR TECHNOLOGIES CL A ORD			11.000	59	5.380	59	168	0	0	0	339	836	(497)	0	12/21/2022	
55087P-10-4	LYFT CL A ORD			220.000	2,838	12.900	2,838	2,567	0	0	0	3,279	3,738	(460)	0	04/17/2020	
55261F-10-4	M&T BANK ORD			73.996	13,912	188.010	13,912	8,449	0	396	0	3,769	0	3,769	0	06/28/2019	
552690-10-9	MDU RESOURCES GROUP ORD			105.000	1,892	18.020	1,892	1,045	14	0	0	847	0	847	0	10/10/2018	
55272X-60-7	MFA FINANCIAL ORD			98.000	999	10.190	999	1,227	34	137	0	533	639	(106)	0	06/25/2021	
55277P-10-4	MGE ENERGY ORD			25.000	2,349	93.960	2,349	1,613	0	44	0	541	0	541	0	10/10/2018	
552848-10-3	MGIC INVESTMENT ORD			350.000	8,299	23.710	8,299	4,375	0	172	0	1,547	0	1,547	0	10/10/2018	
552953-10-1	MGM RESORTS INTERNATIONAL ORD			210.000	7,277	34.650	7,277	5,510	0	0	0	(2,106)	0	(2,106)	0	10/10/2018	
55303J-10-6	MGP INGREDIENTS ORD			10.000	394	39.370	394	663	0	5	0	(592)	0	(592)	0	06/28/2019	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
55305B-10-1	M I HOMES ORD			20.000	2,659	132.950	2,659	571	0	0	0	(96)	0	(96)	0	06/28/2019	
55306N-10-4	MKS INSTRUMENTS ORD			40.000	4,176	104.390	4,176	2,934	0	35	0	61	0	61	0	10/10/2018	
553498-10-6	MSA SAFETY ORD			30.000	4,973	165.770	4,973	2,996	0	60	0	(92)	0	(92)	0	10/10/2018	
55354G-10-0	MSCI ORD			40.000	24,000	600.010	24,000	6,274	0	256	0	1,374	0	1,374	0	10/10/2018	
55405W-10-4	MYR GROUP ORD			10.000	1,488	148.770	1,488	373	0	0	0	41	0	41	0	06/28/2019	
55405Y-10-0	MACOM TECHNOLOGY SOLUTIONS ORD			50.000	6,496	129.910	6,496	964	0	0	0	1,848	0	1,848	0	08/14/2019	
554382-10-1	MACERICH REIT ORD			178.000	3,546	19.920	3,546	2,773	0	121	0	1,217	418	799	0	06/25/2021	
554489-10-4	VERIS RESIDENTIAL ORD			55.000	915	16.630	915	965	4	13	0	185	135	50	0	10/10/2018	
556099-10-9	MACROGENICS ORD			50.000	163	3.250	163	949	0	0	0	(319)	0	(319)	0	03/19/2019	
55616P-10-4	MACYS ORD			165.000	2,793	16.930	2,793	3,116	29	113	0	(526)	0	(526)	0	06/25/2021	
556269-10-8	STEVEN MADDEN ORD			85.000	3,614	42.520	3,614	2,596	0	71	0	44	0	44	0	10/10/2018	
558256-10-3	MADISON SQR GARDN ENRTMT CL A ORD			20.000	712	35.600	712	844	0	0	0	88	12	76	0	10/10/2018	
55826T-10-2	SPHERE ENTERTAINMENT CL A ORD			20.000	806	40.320	806	729	0	0	0	127	0	127	0	10/10/2018	
558868-10-5	MADRIGAL PHARMACEUTI ORD			5.000	1,543	308.570	1,543	1,443	0	0	0	386	0	386	0	12/21/2022	
55939A-10-7	MAGNERA ORD			6.000	109	18.170	109	79	0	0	0	30	0	30	0	10/10/2018	
55955D-10-0	MAGNITE ORD			85.000	1,353	15.920	1,353	765	0	0	0	559	0	559	0	10/20/2020	
559663-10-9	MAGNOLIA OIL GAS CL A ORD			130.000	3,039	23.380	3,039	1,607	0	68	0	272	0	272	0	12/16/2019	
56117J-10-0	MALIBU BOATS CL A ORD			20.000	752	37.590	752	777	0	0	0	(345)	0	(345)	0	06/28/2019	
562750-10-9	MANHATTAN ASSOCIATES ORD			70.000	18,917	270.240	18,917	3,282	0	0	0	3,844	0	3,844	0	10/10/2018	
56400P-70-6	MANNKIND ORD			70.000	450	6.430	450	142	0	0	0	195	0	195	0	10/20/2020	
56418H-10-0	MANPOWERGROUP ORD			55.000	3,175	57.720	3,175	4,255	0	169	0	(1,196)	0	(1,196)	0	10/10/2018	
565394-10-3	MAPLEBEAR ORD			110.000	4,556	41.420	4,556	4,596	0	0	0	(40)	0	(40)	0	12/31/2024	
565788-10-6	MARA HOLDINGS ORD			340.000	5,702	16.770	5,702	7,671	0	0	0	(2,285)	0	(2,285)	0	12/21/2023	
56585A-10-2	MARATHON PETROLEUM ORD			458.000	63,891	139.500	63,891	4,206	0	1,550	0	(4,058)	0	(4,058)	0	06/27/2011	
56600D-10-7	MARAVAI LIFESCIENCES CL A ORD			60.000	327	5.450	327	340	0	0	0	1,710	1,776	(66)	0	03/24/2021	
566324-10-9	MARCUS & MILLICHAP INC. ORD			10.000	383	38.260	383	281	0	5	0	(54)	0	(54)	0	07/15/2020	
566330-10-6	MARCUS ORD			20.000	430	21.500	430	283	0	6	0	514	376	138	0	06/28/2019	
567908-10-8	MARINEMAX ORD			10.000	290	28.950	290	251	0	0	0	(100)	0	(100)	0	07/15/2020	
56854Q-20-0	MARINUS PHARMACEUTICALS ORD			35.000	19	0.535	19	49	0	0	0	84	446	(362)	0	10/20/2020	
570535-10-4	MARKEL GROUP ORD			10.000	17,262	1,726.230	17,262	12,845	0	0	0	3,063	0	3,063	0	05/12/2022	
57060D-10-8	MARKETAXESS HOLDINGS ORD			25.000	5,651	226.040	5,651	4,671	0	74	0	(1,670)	0	(1,670)	0	10/10/2018	
57142B-10-4	MARQETA CL A ORD			280.000	1,061	3.790	1,061	1,744	0	0	0	(893)	0	(893)	0	12/21/2022	
57164Y-10-7	MARRIOTT VACATIONS WORLDWIDE ORD			45.000	4,041	89.800	4,041	4,276	36	137	0	221	0	221	0	07/15/2020	
571748-10-2	MARSH & MCLENNAN ORD			298.000	63,298	212.410	63,298	9,095	0	909	0	6,836	0	6,836	0	10/22/2013	
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD			123.000	34,310	278.940	34,310	2,976	0	296	0	6,572	0	6,572	0	03/28/2007	
573075-10-8	MARTEN TRANSPORT ORD			17.000	265	15.610	265	250	0	4	0	(91)	0	(91)	0	04/17/2020	
573284-10-6	MARTIN MARIETTA MATERIALS ORD			20.000	10,330	516.500	10,330	2,763	0	61	0	352	0	352	0	04/23/2015	
573874-10-4	MARVELL TECHNOLOGY ORD			581.000	64,171	110.450	64,171	19,648	0	114	0	23,798	0	23,798	0	12/31/2024	
574599-10-6	MASCO ORD			240.000	17,417	72.570	17,417	4,526	0	278	0	1,342	0	1,342	0	07/30/2014	
574795-10-0	MASIMO ORD			35.000	5,786	165.300	5,786	4,040	0	0	0	1,683	0	1,683	0	10/10/2018	
576323-10-9	MASTEC ORD			30.000	4,084	136.140	4,084	1,245	0	0	0	1,813	0	1,813	0	10/10/2018	
57636Q-10-4	MASTERCARD CL A ORD			500.000	263,285	526.570	263,285	9,168	0	1,320	0	50,030	0	50,030	0	05/14/2010	
57638P-10-4	MASTERBRAND ORD			105.000	1,534	14.610	1,534	661	0	0	0	(25)	0	(25)	0	10/10/2018	
576485-20-5	MATADOR RESOURCES ORD			95.000	5,345	56.260	5,345	2,273	0	81	0	(57)	0	(57)	0	03/24/2021	
576690-10-1	MATERION ORD			12.000	1,187	98.880	1,187	677	0	6	0	(375)	0	(375)	0	03/19/2019	
57686G-10-5	MATSON ORD			35.000	4,719	134.840	4,719	1,335	0	46	0	883	0	883	0	10/10/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
577081-10-2	MATTEL ORD			260.000	4,610	17.730	4,610	3,642	0	0	0	(299)	0	(299)	0	10/10/2018	
577128-10-1	MATTHEWS INTERNATIONAL CL A ORD			10.000	277	27.680	277	253	0	10	0	105	195	(90)	0	10/10/2018	
57776J-10-0	MAXLINEAR ORD			65.000	1,286	19.780	1,286	1,523	0	0	0	(259)	0	(259)	0	06/28/2019	
577933-10-4	MAXIMUS ORD			30.000	2,240	74.650	2,240	1,898	0	36	0	(276)	0	(276)	0	10/10/2018	
579780-20-6	MCCORMICK ORD			230.000	17,535	76.240	17,535	3,688	104	386	0	1,799	0	1,799	0	10/30/2008	
580135-10-1	MCDONALD'S ORD			384.000	111,318	289.890	111,318	17,219	0	2,604	0	(2,542)	0	(2,542)	0	03/28/2007	
580589-10-9	MCGRATH RENT ORD			20.000	2,236	111.820	2,236	1,006	0	38	0	(156)	0	(156)	0	10/10/2018	
58155Q-10-3	MCKESSON ORD			95.000	54,141	569.910	54,141	6,592	67	244	0	10,158	0	10,158	0	07/29/2011	
58463J-30-4	MEDICAL PROPERTIES REIT ORD			0.000	0	3.950	0	0	35	0	0	0	0	0	0	10/10/2018	
58470H-10-1	MEDIFAST ORD			5.000	88	17.620	88	92	0	0	0	442	690	(248)	0	07/15/2020	
58502B-10-6	PEDIATRIX MEDICAL GROUP ORD			70.000	918	13.120	918	760	0	0	0	1,703	1,435	267	0	06/25/2021	
58506Q-10-9	MEDPACE HOLDINGS ORD			20.000	6,645	332.230	6,645	1,074	0	0	0	514	0	514	0	10/10/2018	
58933Y-10-5	MERCK & CO ORD			1,300.000	129,324	99.480	129,324	40,548	1,053	4,004	0	(12,402)	0	(12,402)	0	10/10/2018	
589378-10-8	MERCURY SYSTEMS ORD			50.000	2,100	42.000	2,100	1,895	0	0	0	965	693	272	0	10/10/2018	
589400-10-0	MERCURY GENERAL ORD			10.000	665	66.480	665	500	0	13	0	292	0	292	0	10/10/2018	
589889-10-4	MERIT MEDICAL SYSTEMS ORD			35.000	3,385	96.720	3,385	2,467	0	0	0	727	0	727	0	12/21/2022	
59001A-10-2	MERITAGE HOMES ORD			30.000	4,615	153.820	4,615	1,101	0	90	0	(611)	0	(611)	0	10/10/2018	
59045L-10-6	MERSANA THERAPEUTICS ORD			50.000	72	1.430	72	79	0	0	0	331	376	(45)	0	04/17/2020	
59064R-10-9	MESA LABORATORIES ORD			5.000	659	131.870	659	668	0	3	0	535	400	136	0	10/15/2019	
59100U-10-8	PATHWARD FINANCIAL ORD			25.000	1,840	73.580	1,840	701	1	5	0	516	0	516	0	06/28/2019	
591520-20-0	METHODE ELECTRONICS ORD			40.000	472	11.790	472	437	0	22	0	268	706	(438)	0	06/28/2019	
59156R-10-8	METLIFE ORD			385.000	31,524	81.880	31,524	12,854	0	830	0	6,064	0	6,064	0	02/25/2016	
592688-10-5	METTLER TOLEDO ORD			10.000	12,237	1,223.680	12,237	5,580	0	0	0	107	0	107	0	05/15/2018	
594918-10-4	MICROSOFT ORD			4,170.000	1,757,655	421.500	1,757,655	135,293	0	12,814	0	188,621	0	188,621	0	05/15/2024	
594972-40-8	MICROSTRATEGY CL A ORD			110.000	31,858	289.620	31,858	18,273	0	0	0	11,061	0	11,061	0	12/31/2024	
595017-10-4	MICROCHIP TECHNOLOGY ORD			295.000	16,918	57.350	16,918	6,907	0	534	0	(9,685)	0	(9,685)	0	10/10/2018	
595112-10-3	MICRON TECHNOLOGY ORD			565.000	47,550	84.160	47,550	5,304	65	260	0	(667)	0	(667)	0	10/10/2018	
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD			85.000	13,138	154.570	13,138	7,738	0	500	0	1,709	0	1,709	0	10/10/2018	
596278-10-1	MIDDLEBY ORD			40.000	5,418	135.450	5,418	4,704	0	0	0	(469)	0	(469)	0	10/10/2018	
596680-10-8	MIDDLESEX WATER ORD			10.000	526	52.630	526	592	0	13	0	(130)	0	(130)	0	06/28/2019	
597742-10-5	MIDLAND STATES ORD			20.000	488	24.400	488	534	0	25	0	(63)	0	(63)	0	06/28/2019	
600551-20-4	MILLER INDUSTRIES ORD			10.000	654	65.360	654	369	0	8	0	231	0	231	0	12/15/2020	
602496-10-1	MIMEDX GROUP ORD			100.000	962	9.620	962	684	0	0	0	527	442	85	0	06/25/2021	
603158-10-6	MINERALS TECHNOLOGIES ORD			25.000	1,905	76.210	1,905	1,499	0	10	0	123	0	123	0	10/10/2018	
603693-10-2	MINK THERAPEUTICS ORD			2.774	2	0.697	2	2	0	0	0	3	4	(1)	0	04/26/2023	
604749-10-1	MIRUM PHARMACEUTICALS ORD			25.000	1,034	41.350	1,034	1,025	0	0	0	8	0	8	0	08/21/2024	
604CVR-02-7	MIRATI THERAPEUTICS CONTINGENT VALUE RIG			32.000	32	1.000	32	0	0	0	0	32	0	32	0	01/23/2024	
60770K-10-7	MODERNA ORD			225.000	9,356	41.580	9,356	7,696	0	0	0	(13,021)	0	(13,021)	0	07/12/2023	
60783X-10-4	MODIVCARE ORD			5.000	59	11.840	59	94	0	0	0	32	193	(161)	0	06/28/2019	
60786M-10-5	MOELIS CL A ORD			20.000	1,478	73.880	1,478	618	0	48	0	355	0	355	0	07/15/2020	
608190-10-4	MOHAWK INDUSTRIES ORD			35.000	4,170	119.130	4,170	2,686	0	0	0	547	0	547	0	07/15/2020	
60855R-10-0	MOLINA HEALTHCARE ORD			20.000	5,821	291.050	5,821	2,773	0	0	0	(1,405)	0	(1,405)	0	10/10/2018	
60871R-20-9	MOLSON COORS BEVERAGE COMPA CL B ORD			120.000	6,878	57.320	6,878	6,597	0	211	0	(467)	0	(467)	0	05/12/2022	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD			757.000	45,216	59.730	45,216	15,905	356	1,321	0	(9,614)	0	(9,614)	0	10/10/2018	
60937P-10-6	MONGODB CL A ORD			35.000	8,148	232.810	8,148	4,727	0	0	0	(6,161)	0	(6,161)	0	10/15/2019	
609839-10-5	MONOLITHIC POWER SYSTEMS ORD			30.000	17,751	591.700	17,751	3,312	38	143	0	(1,172)	0	(1,172)	0	10/10/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
610236-10-1	MONRO ORD			15.000	372	24.800	372	406	0	17	0	450	519	(68)	0	07/15/2020	
61174X-10-9	MONSTER BEVERAGE ORD			400.000	21,024	52.560	21,024	8,456	0	0	0	(2,020)	0	(2,020)	0	10/10/2018	
615369-10-5	MOODYS ORD			100.000	47,337	473.370	47,337	2,009	0	340	0	8,281	0	8,281	0	03/28/2007	
615394-20-2	MOOG CL A ORD			25.000	4,921	196.840	4,921	1,981	0	28	0	1,302	0	1,302	0	10/10/2018	
617446-44-8	MORGAN STANLEY ORD			840.581	105,678	125.720	105,678	17,017	0	2,982	0	27,294	0	27,294	0	02/25/2016	
617700-10-9	MORNINGSTAR ORD			20.000	6,735	336.760	6,735	2,212	0	32	0	1,010	0	1,010	0	10/10/2018	
61945C-10-3	MOSAIC ORD			200.000	4,916	24.580	4,916	4,242	0	168	0	(2,230)	0	(2,230)	0	10/18/2017	
620071-10-0	MOTORCAR PARTS OF AMERICA ORD			20.000	152	7.600	152	133	0	0	0	277	312	(35)	0	12/16/2019	
620076-30-7	MOTOROLA SOLUTIONS ORD			77.000	35,592	462.230	35,592	3,254	84	302	0	11,484	0	11,484	0	03/28/2011	
624756-10-2	MUELLER INDUSTRIES ORD			120.000	9,523	79.360	9,523	1,602	0	96	0	3,865	0	3,865	0	10/10/2018	
624758-10-8	MUELLER WATER PRODUCTS SER A ORD			105.000	2,363	22.500	2,363	1,172	0	27	0	851	0	851	0	10/10/2018	
62482R-10-7	MR COOPER GROUP ORD			65.000	6,241	96.010	6,241	591	0	0	0	2,008	0	2,008	0	08/14/2019	
626717-10-2	MURPHY OIL ORD			130.000	3,934	30.260	3,934	3,287	0	156	0	(1,612)	0	(1,612)	0	06/25/2021	
626755-10-2	MURPHY USA ORD			20.000	10,035	501.750	10,035	1,580	0	36	0	2,904	0	2,904	0	10/10/2018	
62855J-10-4	MYRIAD GENETICS ORD			70.000	960	13.710	960	1,139	0	0	0	763	1,143	(380)	0	06/25/2021	
628778-10-2	NBT BANCORP ORD			20.000	955	47.760	955	766	0	26	0	117	0	117	0	10/10/2018	
62886E-10-8	NCR VOYIX ORD			110.000	1,522	13.840	1,522	1,727	0	0	0	(338)	0	(338)	0	10/10/2018	
629209-30-5	NMI HOLDINGS ORD			60.000	2,206	36.760	2,206	1,200	0	0	0	425	0	425	0	10/10/2018	
629377-50-8	NRG ENERGY ORD			175.000	15,789	90.220	15,789	2,093	0	285	0	6,741	0	6,741	0	11/19/2015	
62945V-10-9	NV5 GLOBAL ORD			40.000	754	18.840	754	814	0	0	0	(358)	0	(358)	0	06/28/2019	
62955J-10-3	NOV ORD			240.000	3,504	14.600	3,504	3,336	0	66	0	(1,363)	0	(1,363)	0	03/24/2021	
63001N-10-6	NCR ATLEOS ORD			55.000	1,866	33.920	1,866	1,122	0	0	0	530	0	530	0	10/10/2018	
630ESC-01-0	NANOSTRING TECHNOLOGIES ESC			40.000	40	1.000	40	40	0	0	0	1,184	1,174	10	0	06/28/2019	
631103-10-8	NASDAQ ORD			330.000	25,512	77.310	25,512	2,180	0	310	0	6,326	0	6,326	0	10/30/2008	
632307-10-4	NATERA ORD			70.000	11,081	158.300	11,081	1,930	0	0	0	6,696	0	6,696	0	06/28/2019	
633707-10-4	NATIONAL BANK HOLDINGS CL A ORD			30.000	1,292	43.060	1,292	1,031	0	34	0	176	0	176	0	04/22/2019	
635017-10-6	NATIONAL BEVERAGE ORD			5.000	213	42.670	213	169	0	16	0	(35)	0	(35)	0	07/15/2020	
635906-10-0	NATIONAL HEALTHCARE ORD			10.000	1,076	107.560	1,076	811	6	24	0	151	0	151	0	06/28/2019	
636180-10-1	NATL FUEL GAS ORD			75.000	4,551	60.680	4,551	3,676	39	152	0	788	0	788	0	03/24/2021	
63633D-10-4	NATIONAL HEALTH INVESTORS REIT ORD			30.000	2,079	69.300	2,079	2,214	27	108	0	404	0	404	0	10/10/2018	
637372-20-2	NATIONAL RESEARCH ORD			15.000	265	17.640	265	295	2	7	0	275	604	(329)	0	07/15/2020	
637870-10-6	NATIONAL STORAGE AFFILIATES ORD			80.000	3,033	37.910	3,033	2,108	0	180	0	(285)	0	(285)	0	07/15/2020	
63845R-10-7	NATIONAL VISION HOLDINGS ORD			60.000	625	10.420	625	634	0	0	0	551	1,182	(631)	0	07/15/2020	
63938C-10-8	NAVIENT ORD			135.000	1,794	13.290	1,794	1,743	0	86	0	(720)	0	(720)	0	10/10/2018	
63947X-10-1	NCINO ORD			50.000	1,679	33.580	1,679	1,121	0	0	0	(3)	0	(3)	0	03/23/2023	
64031N-10-8	NELNET CL A ORD			5.000	534	106.810	534	326	0	6	0	93	0	93	0	08/14/2019	
640491-10-6	NEOGEN ORD			145.000	1,760	12.140	1,760	2,056	0	0	0	37	1,193	(1,156)	0	07/12/2023	
64049M-20-9	NEOGENOMICS ORD			110.000	1,813	16.480	1,813	1,817	0	0	0	629	596	33	0	06/28/2019	
64110D-10-4	NETAPP ORD			60.000	6,965	116.080	6,965	2,295	0	122	0	1,675	0	1,675	0	11/27/2017	
64110L-10-6	NETFLIX ORD			225.000	200,547	891.320	200,547	7,287	0	0	0	90,999	0	90,999	0	10/15/2019	
64110Y-10-8	NET LEASE OFFICE PROPERTIES ORD			8.000	250	31.210	250	84	0	3	0	102	0	102	0	11/02/2023	
64111Q-10-4	NETGEAR ORD			30.000	836	27.870	836	487	0	0	0	954	556	399	0	10/10/2018	
64115T-10-4	NETSCOUT SYSTEMS ORD			65.000	1,408	21.660	1,408	1,421	0	0	0	(19)	0	(19)	0	10/10/2018	
64125C-10-9	NEUROCRINE BIOSCIENCES ORD			65.000	8,873	136.500	8,873	5,250	0	0	0	308	0	308	0	05/12/2022	
64157F-10-3	NEVRO ORD			30.000	112	3.720	112	138	0	0	0	818	1,352	(534)	0	10/10/2018	
644393-10-0	NEW FORTRESS ENERGY CL A ORD			40.000	605	15.120	605	1,094	4	8	0	(904)	0	(904)	0	03/23/2023	

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646025-10-6	NJ RESOURCES ORD			85.000	3,965	46.650	3,965	3,430	38	145	0	176	0	176	0	03/24/2021	
64828T-20-1	RITHM CAPITAL ORD			380.000	4,115	10.830	4,115	3,589	95	380	0	57	0	57	0	06/25/2021	
649445-40-0	NEW YORK COMMUNITY BANCORP ORD			148.000	1,378	9.310	1,378	4,004	0	30	0	(3,164)	0	(3,164)	0	07/15/2020	
649604-84-0	NEW YORK MORTGAGE REIT ORD			57.000	345	6.060	345	350	11	46	0	96	237	(141)	0	07/15/2020	
650111-10-7	NEW YORK TIMES CL A ORD			170.000	8,849	52.050	8,849	4,218	0	85	0	520	0	520	0	10/10/2018	
651229-10-6	NEWELL BRANDS ORD			290.000	2,888	9.960	2,888	2,056	0	81	0	3,558	3,187	371	0	10/10/2018	
65158N-10-2	NEWMARK GROUP CL A ORD			157.000	2,011	12.810	2,011	1,335	0	19	0	290	0	290	0	10/10/2018	
651639-10-6	NEWMONT ORD			770.000	28,659	37.220	28,659	22,022	0	435	0	(1,778)	0	(1,778)	0	12/31/2024	
65249B-10-9	NEWS CL A ORD			417.000	11,484	27.540	11,484	2,639	0	83	0	1,247	0	1,247	0	10/10/2018	
65249B-20-8	NEWS CL B ORD			90.000	2,739	30.430	2,739	1,185	0	18	0	424	0	424	0	10/10/2018	
65290E-10-1	NEXTRACKER CL A ORD			95.000	3,470	36.530	3,470	3,529	0	0	0	(58)	0	(58)	0	12/31/2024	
65336K-10-3	NEXSTAR MEDIA GROUP ORD			40.000	6,319	157.970	6,319	3,078	0	270	0	49	0	49	0	10/10/2018	
65339F-10-1	NEXTERA ENERGY ORD			1,120.000	80,293	71.690	80,293	15,190	0	2,307	0	12,264	0	12,264	0	08/26/2009	
65341D-10-2	NEXPOINT RESIDENTIAL ORD			20.000	835	41.750	835	828	0	38	0	146	0	146	0	06/28/2019	
65406E-10-2	NICOLET BANKSHARES ORD			10.000	1,049	104.910	1,049	540	0	11	0	244	0	244	0	07/15/2020	
654106-10-3	NIKE CL B ORD			690.000	52,212	75.670	52,212	9,068	276	1,021	0	(22,701)	0	(22,701)	0	03/28/2007	
65473P-10-5	NISOURCE ORD			250.000	9,190	36.760	9,190	1,027	0	265	0	2,553	0	2,553	0	03/28/2007	
65487K-10-0	NLIGHT ORD			40.000	420	10.490	420	478	0	0	0	170	290	(120)	0	06/28/2019	
65487U-10-8	NKARTA ORD			15.000	37	2.490	37	43	0	0	0	342	403	(62)	0	10/20/2020	
655663-10-2	NORDSON ORD			40.000	8,370	209.240	8,370	5,126	0	113	0	(2,197)	0	(2,197)	0	10/10/2018	
655844-10-8	NORFOLK SOUTHERN ORD			155.000	36,379	234.700	36,379	7,758	0	837	0	(260)	0	(260)	0	03/28/2007	
665531-30-7	NORTHERN OIL AND GAS ORD			38.000	1,412	37.160	1,412	731	16	62	0	3	0	3	0	12/16/2019	
665859-10-4	NORTHERN TRUST ORD			135.000	13,838	102.500	13,838	8,128	101	405	0	2,947	501	2,446	0	05/12/2022	
666807-10-2	NORTHROP GRUMMAN ORD			90.000	42,236	469.290	42,236	4,544	0	724	0	104	0	104	0	08/24/2010	
66765N-10-5	NORTHWEST NATURAL HOLDING COMPAN ORD			30.000	1,187	39.560	1,187	1,207	0	59	0	925	907	19	0	10/10/2018	
668074-30-5	NORTHWESTERN ENERGY GROUP ORD			40.000	2,138	53.460	2,138	2,176	0	104	0	371	268	103	0	10/10/2018	
668771-10-8	GEN DIGITAL ORD			300.000	8,214	27.380	8,214	5,710	0	150	0	1,368	0	1,368	0	09/11/2006	
66987E-20-6	NOVAGOLD RESOURCES ORD			150.000	500	3.330	500	549	0	0	0	276	337	(62)	0	06/28/2019	
670002-40-1	NOVAVAX ORD			40.000	322	8.040	322	768	0	0	0	130	0	130	0	04/17/2020	
67000B-10-4	NOVANTA ORD			20.000	3,055	152.770	3,055	2,835	0	0	0	(313)	0	(313)	0	12/21/2022	
670346-10-5	NUCOR ORD			175.000	20,424	116.710	20,424	5,539	96	378	0	(10,033)	0	(10,033)	0	09/30/2011	
67059N-10-8	NUTANIX CL A ORD			105.000	6,424	61.180	6,424	1,768	0	0	0	1,416	0	1,416	0	04/17/2020	
67066G-10-4	NVIDIA ORD			13,495.000	1,812,244	134.290	1,812,244	82,542	0	453	0	1,104,995	0	1,104,995	0	08/21/2024	
670837-10-3	OGE ENERGY ORD			105.000	4,331	41.250	4,331	3,914	0	176	0	664	0	664	0	10/10/2018	
67103H-10-7	O REILLY AUTOMOTIVE ORD			40.000	47,432	1,185.800	47,432	1,552	0	0	0	9,429	0	9,429	0	04/17/2009	
67103X-10-2	OFG BANCORP ORD			15.000	635	42.320	635	356	4	13	0	73	0	73	0	06/28/2019	
671044-10-5	OSI SYSTEMS ORD			5.000	837	167.430	837	363	0	0	0	192	0	192	0	12/18/2018	
674215-20-7	CHORD ENERGY ORD			17.002	1,988	116.920	1,988	1,852	0	173	0	(838)	0	(838)	0	06/25/2021	
674599-10-5	OCCIDENTAL PETROLEUM ORD			542.000	26,780	49.410	26,780	5,510	119	455	0	(5,583)	0	(5,583)	0	10/20/2020	
675232-10-2	OCEANEERING INTERNATIONAL ORD			85.000	2,217	26.080	2,217	1,421	0	0	0	408	0	408	0	06/25/2021	
675234-10-8	OCEANFIRST FINANCIAL ORD			50.000	905	18.100	905	894	0	40	0	503	466	37	0	10/10/2018	
67576A-10-0	OCULAR THERAPEUTIX ORD			65.000	555	8.540	555	547	0	0	0	265	0	265	0	07/15/2020	
67623C-10-9	OFFICE PROPERTIES INCOME TRUST C ORD			31.000	31	1.000	31	51	0	1	0	532	728	(196)	0	07/15/2020	
679295-10-5	OKTA CL A ORD			85.000	6,698	78.800	6,698	4,712	0	0	0	(997)	0	(997)	0	10/10/2018	
679580-10-0	OLD DOMINION FREIGHT LINE ORD			110.000	19,404	176.400	19,404	5,097	0	114	0	(2,889)	0	(2,889)	0	10/10/2018	
680665-20-5	OLIN ORD			105.000	3,549	33.800	3,549	2,459	0	84	0	(2,116)	0	(2,116)	0	10/10/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
681919-10-6	OMNICOM GROUP ORD			110.000	9,464	86.040	9,464	4,524	77	308	0	(52)	0	(52)	0	10/20/2020	
681936-10-0	OMEGA HEALTHCARE REIT ORD			240.000	9,084	37.850	9,084	7,934	0	643	0	1,726	0	1,726	0	10/10/2018	
68213N-10-9	OMNICELL ORD			30.000	1,336	44.520	1,336	1,334	0	0	0	782	575	207	0	10/10/2018	
682143-10-2	OMEROS ORD			60.000	593	9.880	593	253	0	0	0	1,193	797	397	0	03/19/2019	
682189-10-5	ON SEMICONDUCTOR ORD			225.000	14,186	63.050	14,186	3,629	0	0	0	(4,608)	0	(4,608)	0	10/10/2018	
68218J-10-3	OMNIAB ORD			49.001	173	3.540	173	205	0	0	0	218	347	(129)	0	03/24/2021	
68235P-10-8	ONE GAS ORD			45.000	3,116	69.250	3,116	3,102	0	119	0	926	677	249	0	10/10/2018	
682680-10-3	ONEOK ORD			335.000	33,634	100.400	33,634	21,358	0	733	0	5,568	0	5,568	0	12/31/2024	
68268W-10-3	ONEMAIN HOLDINGS ORD			90.000	4,692	52.130	4,692	2,787	0	371	0	264	0	264	0	10/10/2018	
683344-10-5	ONTO INNOVATION ORD			39.000	6,500	166.670	6,500	1,345	0	0	0	537	0	537	0	06/28/2019	
68375N-10-3	OPKO HEALTH ORD			418.000	614	1.470	614	644	0	0	0	393	410	(17)	0	03/19/2019	
68389X-10-5	ORACLE ORD			935.000	155,808	166.640	155,808	16,512	0	1,496	0	57,231	0	57,231	0	12/17/2008	
68401U-20-4	OPTIMIZERX ORD			15.000	73	4.860	73	82	0	0	0	215	357	(142)	0	12/15/2020	
68404L-20-1	OPTION CARE HEALTH ORD			90.000	2,088	23.200	2,088	3,080	0	0	0	(944)	0	(944)	0	08/10/2022	
68571X-30-1	ORCHID ISLAND CAPITAL ORD			16.000	124	7.780	124	125	2	23	0	338	348	(10)	0	10/15/2019	
68622V-10-6	ORGANON ORD			121.000	1,805	14.920	1,805	1,710	0	136	0	61	0	61	0	03/05/2008	
68629Y-10-3	ORION OFFICE REIT ORD			43.000	160	3.710	160	43	4	17	0	(86)	0	(86)	0	11/12/2021	
686688-10-2	ORMAT TECH ORD			40.000	2,709	67.720	2,709	2,064	0	19	0	(323)	0	(323)	0	10/10/2018	
68752M-10-8	ORTHOFIX MEDICAL ORD			20.000	349	17.460	349	349	0	0	0	788	709	80	0	06/28/2019	
687793-10-9	OSCAR HEALTH CL A ORD			130.000	1,747	13.440	1,747	2,183	0	0	0	(436)	0	(436)	0	08/21/2024	
688239-20-1	OSHKOSH ORD			35.000	3,327	95.070	3,327	2,262	0	64	0	(467)	0	(467)	0	10/10/2018	
68902V-10-7	OTIS WORLDWIDE ORD			228.000	21,115	92.610	21,115	6,659	0	344	0	716	0	716	0	05/24/2010	
689648-10-3	OTTER TAIL ORD			35.000	2,584	73.840	2,584	1,581	0	65	0	(390)	0	(390)	0	07/15/2020	
690045-10-9	REVELYST ORD			40.000	769	19.230	769	355	0	1,030	0	(414)	0	(414)	0	06/28/2019	
69007J-10-6	OUTFRONT MEDIA ORD			127.000	2,253	17.740	2,253	2,168	0	206	0	654	183	471	0	12/31/2024	
690145-10-7	OUTSET MEDICAL ORD			40.000	44	1.110	44	21	0	0	0	1,846	2,018	(172)	0	06/25/2021	
690370-10-1	BEYOND ORD			10.000	49	4.930	49	98	0	8	0	138	365	(228)	0	07/15/2020	
69047Q-10-2	OVINTIV ORD			280.000	11,340	40.500	11,340	2,892	0	336	0	(958)	0	(958)	0	07/15/2020	
690732-10-2	OWENS & MINOR ORD			55.000	719	13.070	719	353	0	0	0	(341)	0	(341)	0	10/15/2019	
690742-10-1	OWENS CORNIING ORD			50.000	8,516	170.320	8,516	2,637	0	120	0	1,105	0	1,105	0	10/10/2018	
691497-30-9	OXFORD INDS ORD			5.000	394	78.780	394	396	0	13	0	(106)	0	(106)	0	10/10/2018	
69318G-10-6	PBF ENERGY CL A ORD			80.000	2,124	26.550	2,124	1,324	0	82	0	(1,393)	0	(1,393)	0	06/25/2021	
69318J-10-0	PC CONNECTION ORD			10.000	693	69.270	693	409	0	4	0	21	0	21	0	07/15/2020	
69329Y-10-4	PDL BIOPHARMA, INC.			145.000	358	2.470	358	358	0	0	0	16	16	0	0	12/16/2019	
69343T-10-7	PJT PARTNERS CL A ORD			15.000	2,367	157.810	2,367	608	0	15	0	839	0	839	0	06/28/2019	
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD			352.000	67,883	192.850	67,883	16,172	0	2,218	0	13,376	0	13,376	0	09/30/2011	
69349H-10-7	TXNM ENERGY ORD			90.000	4,425	49.170	4,425	3,576	0	140	0	681	0	681	0	10/10/2018	
693506-10-7	PPG INDUSTRIES ORD			190.000	22,696	119.450	22,696	4,031	0	505	0	(5,719)	0	(5,719)	0	07/24/2007	
69351T-10-6	PPL ORD			360.000	11,686	32.460	11,686	9,197	93	365	0	1,930	0	1,930	0	03/27/2018	
69354N-10-6	PRA GROUP ORD			25.000	522	20.890	522	583	0	0	0	136	269	(133)	0	10/10/2018	
693656-10-0	PVH ORD			40.000	4,230	105.750	4,230	2,042	0	6	0	(655)	0	(655)	0	07/15/2020	
69366J-20-0	PTC THERAPEUTICS ORD			50.000	2,257	45.140	2,257	1,936	0	0	0	879	0	879	0	10/10/2018	
69370C-10-0	PTC ORD			55.000	10,113	183.870	10,113	5,019	0	0	0	490	0	490	0	10/10/2018	
693718-10-8	PACCAR ORD			187.000	19,452	104.020	19,452	7,254	561	817	0	1,191	0	1,191	0	10/10/2018	
69404D-10-8	PACIFIC BIOSCIENCES OF CALIFRNIA ORD			129.000	236	1.830	236	950	0	0	0	(1,029)	0	(1,029)	0	03/19/2019	
69478X-10-5	PACIFIC PREMIER BANCORP ORD			80.000	1,994	24.920	1,994	1,762	0	106	0	(124)	211	(335)	0	07/15/2020	

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
695127-10-0	PACIRA BIOSCIENCES ORD			35.000	659	18.840	659	545	0	0	0	529	1,051	(522)	0	10/10/2018	
695156-10-9	PACKAGING CORP OF AMERICA ORD			70.000	15,759	225.130	15,759	6,227	88	350	0	4,355	0	4,355	0	10/10/2018	
69553P-10-0	PAGERDUTY ORD			60.000	1,096	18.260	1,096	1,550	0	0	0	(293)	0	(293)	0	07/15/2020	
69608A-10-8	PALANTIR TECHNOLOGIES CL A ORD			1,170.000	88,487	75.630	88,487	11,118	0	0	0	68,398	0	68,398	0	08/10/2022	
697435-10-5	PALO ALTO NETWORKS ORD			360.000	65,506	181.960	65,506	17,179	0	0	0	12,427	0	12,427	0	12/30/2021	
698813-10-2	PAPA JOHNS INTERNATIONAL ORD			25.000	1,027	41.070	1,027	1,137	0	46	0	(879)	0	(879)	0	08/14/2019	
698884-10-3	PAR TECHNOLOGY ORD			20.000	1,453	72.670	1,453	594	0	0	0	583	0	583	0	07/15/2020	
700517-10-5	PARK HOTELS RESORTS ORD			145.000	2,040	14.070	2,040	2,216	94	355	0	729	908	(178)	0	06/25/2021	
700658-10-7	PARK NATIONAL ORD			15.000	2,571	171.430	2,571	1,398	0	71	0	579	0	579	0	07/15/2020	
701094-10-4	PARKER HANNIFIN ORD			116.000	73,779	636.030	73,779	6,646	0	739	0	20,338	0	20,338	0	07/28/2010	
703343-10-3	PATRICK INDUSTRIES ORD			15.000	1,246	83.080	1,246	540	0	23	0	243	0	243	0	10/10/2018	
703395-10-3	PATTERSON COMPANIES ORD			60.000	1,852	30.860	1,852	1,464	0	62	0	145	0	145	0	10/10/2018	
703481-10-1	PATTERSON UTI ENERGY ORD			160.000	1,322	8.260	1,322	1,664	0	51	0	(406)	0	(406)	0	06/25/2021	
704326-10-7	PAYCHEX ORD			150.000	21,033	140.220	21,033	9,611	0	575	0	3,167	0	3,167	0	05/15/2018	
70432V-10-2	PAYCOM SOFTWARE ORD			35.000	7,174	204.970	7,174	4,500	0	53	0	(61)	0	(61)	0	10/10/2018	
70438V-10-6	PAYLOCITY HOLDING ORD			30.000	5,984	199.470	5,984	1,974	0	0	0	1,039	0	1,039	0	10/10/2018	
70450Y-10-3	PAYPAL HOLDINGS ORD			650.000	55,478	85.350	55,478	11,794	0	0	0	15,803	242	15,561	0	10/10/2018	
70509V-10-0	PEBBLEBROOK HOTEL REIT ORD			110.000	1,491	13.550	1,491	1,463	1	4	0	909	1,177	(267)	0	06/25/2021	
705573-10-3	PEGASYSTEMS ORD			40.000	3,728	93.200	3,728	2,225	0	5	0	1,774	0	1,774	0	10/10/2018	
70614W-10-0	PELOTON INTERACTIVE ORD			190.000	1,653	8.700	1,653	885	0	0	0	1,878	1,382	496	0	08/10/2022	
707569-10-9	PENN ENTERTAINMENT ORD			115.000	2,279	19.820	2,279	2,141	0	0	0	480	1,193	(713)	0	10/16/2018	
70931T-10-3	PENNYMAC MORTGAGE INVEST REIT ORD			70.000	881	12.590	881	995	28	112	0	135	300	(165)	0	07/15/2020	
70959W-10-3	PENSKE AUTOMOTIVE GROUP VTG ORD			25.000	3,811	152.440	3,811	1,114	0	102	0	(202)	0	(202)	0	10/10/2018	
70975L-10-7	PENUMBRA ORD			30.000	7,124	237.480	7,124	3,930	0	0	0	(422)	0	(422)	0	10/10/2018	
709789-10-1	PEOPLE BANCORP ORD			20.000	634	31.690	634	623	0	32	0	(41)	0	(41)	0	08/14/2019	
713448-10-8	PEPSICO ORD			750.000	114,045	152.060	114,045	50,365	1,016	3,930	0	(13,335)	0	(13,335)	0	05/15/2018	
71377A-10-3	PERFORMANCE FOOD GROUP ORD			161.000	13,613	84.550	13,613	4,674	0	0	0	2,479	0	2,479	0	07/15/2020	
714046-10-9	REVVITY ORD			80.000	8,929	111.610	8,929	6,893	0	22	0	184	0	184	0	10/10/2018	
71424F-10-5	PERMIAN RESOURCES CL A ORD			440.000	6,338	14.405	6,338	5,216	0	114	0	120	0	120	0	12/31/2024	
717081-10-3	PFIZER ORD			3,782.000	100,336	26.530	100,336	58,491	0	5,211	0	(6,975)	0	(6,975)	0	12/31/2024	
71742Q-10-6	PHIBRO ANIMAL HEALTH CL A ORD			20.000	420	21.000	420	420	0	10	0	404	215	188	0	06/28/2019	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD			769.000	92,549	120.350	92,549	34,403	1,038	4,037	0	20,202	0	20,202	0	03/31/2008	
71844V-20-1	PHILLIPS EDISON AND COMPANY ORD			75.000	2,810	37.460	2,810	2,403	8	89	0	74	0	74	0	12/21/2022	
718546-10-4	PHILLIPS 66 ORD			290.000	33,040	113.930	33,040	7,425	0	1,305	0	(5,571)	0	(5,571)	0	05/01/2012	
71880K-10-1	PHINIA ORD			37.000	1,782	48.170	1,782	734	0	37	0	662	0	662	0	01/19/2016	
719405-10-2	PHOTRONICS ORD			20.000	471	23.560	471	164	0	0	0	(156)	0	(156)	0	06/28/2019	
71944F-10-6	PHREESIA ORD			35.000	881	25.160	881	792	0	0	0	70	0	70	0	04/17/2020	
720190-20-6	PIEDMONT OFFICE REIT CL A ORD			90.000	824	9.150	824	878	11	45	0	968	784	184	0	10/10/2018	
72346Q-10-4	PINNACLE FINANCIAL PARTNERS ORD			70.000	8,007	114.390	8,007	4,136	0	62	0	1,902	0	1,902	0	10/10/2018	
723484-10-1	PINNACLE WEST ORD			90.000	7,629	84.770	7,629	2,507	0	318	0	1,164	0	1,164	0	04/17/2009	
72352L-10-6	PINTEREST CL A ORD			305.000	8,845	29.000	8,845	7,578	0	0	0	(2,228)	224	(2,452)	0	06/25/2021	
724078-10-0	PIPER SANDLER COMPANIES ORD			10.000	3,000	299.950	3,000	627	0	35	0	1,251	0	1,251	0	07/15/2020	
724479-10-0	PITNEY BOWES ORD			70.000	507	7.240	507	470	0	14	0	199	0	199	0	10/10/2018	
72703H-10-1	PLANET FITNESS CL A ORD			45.000	4,449	98.870	4,449	2,091	0	0	0	1,164	0	1,164	0	10/10/2018	
729132-10-0	PLEXUS ORD			30.000	4,694	156.480	4,694	1,578	0	0	0	1,451	0	1,451	0	10/10/2018	
72919P-20-2	PLUG POWER ORD			280.000	596	2.130	596	781	0	0	0	(664)	0	(664)	0	10/15/2019	

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731068-10-2	POLARIS ORD			40.000	2,305	57.620	2,305	3,733	0	106	0	(1,486)	0	(1,486)	0	10/10/2018	
73278L-10-5	POOL ORD			25.000	8,524	340.940	8,524	3,718	0	118	0	(1,444)	0	(1,444)	0	10/10/2018	
733174-70-0	POPULAR ORD			85.000	7,995	94.060	7,995	4,352	60	182	0	1,019	0	1,019	0	10/10/2018	
736508-84-7	PORTLAND GENERAL ELECTRIC ORD			80.000	3,490	43.620	3,490	3,727	40	156	0	22	0	22	0	10/10/2018	
737446-10-4	POST HOLDINGS ORD			5.000	572	114.460	572	304	0	0	0	132	0	132	0	10/10/2018	
737630-10-3	POTLATCHDELTIC ORD			70.000	2,748	39.250	2,748	2,605	0	126	0	(690)	0	(690)	0	10/10/2018	
739276-10-3	POWER INTEGRATIONS ORD			60.000	3,702	61.700	3,702	1,671	0	49	0	(1,225)	0	(1,225)	0	10/10/2018	
740367-40-4	PREFERRED BANK ORD			10.000	864	86.380	864	472	0	28	0	133	0	133	0	06/28/2019	
74052F-10-8	PREMIER FINANCIAL ORD			17.000	435	25.570	435	445	0	21	0	25	0	25	0	08/14/2019	
74112D-10-1	PRESTIGE CONSUMER HEALTHCARE ORD			50.000	3,905	78.090	3,905	1,968	0	0	0	844	0	844	0	10/10/2018	
74144T-10-8	T ROWE PRICE GROUP ORD			170.000	19,225	113.090	19,225	8,058	0	843	0	918	0	918	0	03/28/2007	
741511-10-9	PRICESMART ORD			15.000	1,383	92.170	1,383	1,032	0	32	0	246	0	246	0	07/15/2020	
741623-10-2	PRIMO BRANDS CL A ORD			145.000	4,462	30.770	4,462	2,013	0	13	0	2,449	0	2,449	0	07/15/2020	
74164F-10-3	PRIMORIS SERVICES ORD			50.000	3,820	76.400	3,820	1,046	4	12	0	2,160	0	2,160	0	06/28/2019	
74164M-10-8	PRIMERICA ORD			25.000	6,786	271.420	6,786	2,903	0	83	0	1,642	0	1,642	0	10/10/2018	
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD			180.000	13,934	77.410	13,934	5,983	0	513	0	(227)	0	(227)	0	02/25/2016	
742718-10-9	PROCTER & GAMBLE ORD			1,385.000	232,195	167.650	232,195	95,108	0	5,329	0	27,661	0	27,661	0	05/15/2024	
74275K-10-8	PROCORE TECHNOLOGIES ORD			45.000	3,372	74.930	3,372	2,941	0	0	0	257	0	257	0	08/10/2022	
74276R-10-2	PRIVIA HEALTH GROUP ORD			73.000	1,427	19.550	1,427	1,654	0	0	0	(254)	0	(254)	0	10/18/2023	
74319R-10-1	PROG HOLDINGS ORD			65.000	2,747	42.260	2,747	2,741	0	31	0	738	0	738	0	10/10/2018	
743312-10-0	PROGRESS SOFTWARE ORD			25.000	1,629	65.150	1,629	819	0	13	0	271	0	271	0	10/10/2018	
743315-10-3	PROGRESSIVE ORD			365.000	87,458	239.610	87,458	7,928	0	420	0	29,320	0	29,320	0	03/28/2007	
74340E-10-3	PROGYNY ORD			35.000	604	17.250	604	904	0	0	0	(698)	0	(698)	0	07/15/2020	
74340W-10-3	PROLOGIS REIT			532.000	56,232	105.700	56,232	20,434	0	2,043	0	(14,683)	0	(14,683)	0	10/10/2018	
74346Y-10-3	PROS HOLDINGS ORD			41.000	900	21.960	900	825	0	0	0	214	904	(690)	0	03/19/2019	
74366E-10-2	PROTAGONIST THERAPEUTICS ORD			40.000	1,544	38.600	1,544	814	0	0	0	627	0	627	0	10/20/2020	
74386T-10-5	PROVIDENT FINANCIAL SERVICES ORD			70.000	1,321	18.870	1,321	1,335	0	67	0	434	375	59	0	10/10/2018	
744320-10-2	PRUDENTIAL FINANCIAL ORD			205.000	24,299	118.530	24,299	10,247	0	1,066	0	3,038	0	3,038	0	09/30/2011	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD			325.000	27,459	84.490	27,459	15,470	0	780	0	7,586	0	7,586	0	12/21/2022	
74460D-10-9	PUBLIC STORAGE REIT ORD			90.000	26,950	299.440	26,950	7,008	0	1,080	0	(500)	0	(500)	0	10/17/2007	
745867-10-1	PULTEGROUP ORD			202.000	21,998	108.900	21,998	4,648	44	162	0	1,147	0	1,147	0	10/10/2018	
74624M-10-2	PURE STORAGE CL A ORD			125.000	7,679	61.430	7,679	2,170	0	0	0	3,221	0	3,221	0	07/15/2020	
74727A-10-4	QCR HOLDINGS ORD			15.000	1,210	80.640	1,210	536	1	4	0	334	0	334	0	08/14/2019	
74736K-10-1	QORVO ORD			85.000	5,944	69.930	5,944	5,044	0	0	0	(3,628)	0	(3,628)	0	10/10/2018	
74736L-10-9	Q2 HOLDINGS ORD			40.000	4,026	100.650	4,026	1,989	0	0	0	2,290	0	2,290	0	10/10/2018	
747525-10-3	QUALCOMM ORD			630.000	96,781	153.620	96,781	24,692	0	2,111	0	5,664	0	5,664	0	07/23/2010	
74758T-30-3	QUALYS ORD			30.000	4,207	140.220	4,207	2,146	0	0	0	(1,682)	0	(1,682)	0	10/10/2018	
74762E-10-2	QUANTA SERVICES ORD			90.000	28,445	316.050	28,445	2,240	0	32	0	9,023	0	9,023	0	09/20/2016	
74766Q-10-1	QUANTERIX ORD			25.000	266	10.630	266	266	0	0	0	25	442	(418)	0	07/15/2020	
74767V-10-9	QUANTUMSCAPE CL A ORD			100.000	519	5.190	519	581	0	0	0	2,139	2,315	(176)	0	06/25/2021	
74834L-10-0	QUEST DIAGNOSTICS ORD			110.000	16,595	150.860	16,595	5,465	0	326	0	1,428	0	1,428	0	03/28/2007	
74874Q-10-0	QUINSTREET ORD			50.000	1,154	23.070	1,154	792	0	0	0	513	0	513	0	06/28/2019	
74935Q-10-7	RB GLOBAL ORD			296.146	26,715	90.210	26,715	17,961	0	249	0	6,906	0	6,906	0	12/21/2023	
749607-10-7	RLI ORD			40.000	6,593	164.830	6,593	2,998	0	206	0	1,268	0	1,268	0	10/10/2018	
74967R-10-6	RMR GROUP CL A ORD			15.000	310	20.640	310	382	0	26	0	155	269	(114)	0	08/14/2019	
74967X-10-3	RH ORD			10.000	3,936	393.590	3,936	1,078	0	0	0	1,021	0	1,021	0	10/10/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
749685-10-3	RPM ORD			95.000	11,691	123.060	11,691	5,686	0	180	0	1,086	0	1,086	0	10/10/2018	
74982T-10-3	RXO ORD			20.000	477	23.840	477	453	0	0	0	12	0	12	0	10/10/2018	
750236-10-1	RADIAN GROUP ORD			190.000	6,027	31.720	6,027	3,682	0	186	0	602	0	602	0	10/10/2018	
750491-10-2	RADNET ORD			15.000	1,048	69.840	1,048	225	0	0	0	526	0	526	0	08/14/2019	
750917-10-6	RAMBUS ORD			98.000	5,180	52.860	5,180	1,052	0	0	0	(1,508)	0	(1,508)	0	03/19/2019	
751212-10-1	RALPH LAUREN CL A ORD			25.000	5,775	230.980	5,775	2,310	21	79	0	2,170	0	2,170	0	11/27/2017	
75281A-10-9	RANGE RESOURCES ORD			190.000	6,836	35.980	6,836	1,870	0	61	0	1,053	0	1,053	0	03/24/2021	
753422-10-4	RAPID7 ORD			40.000	1,609	40.230	1,609	1,362	0	0	0	(675)	0	(675)	0	10/10/2018	
75382E-10-9	RAPT THERAPEUTICS ORD			10.000	16	1.580	16	21	0	0	0	97	330	(233)	0	10/20/2020	
754730-10-9	RAYMOND JAMES ORD			7.000	1,087	155.330	1,087	402	0	13	0	307	0	307	0	10/15/2019	
754907-10-3	RAYONIER REIT ORD			150.000	3,915	26.100	3,915	4,655	270	201	0	(1,097)	0	(1,097)	0	10/10/2018	
75508B-10-4	RAYONIER ADVANCED MATERIALS ORD			60.000	495	8.250	495	479	0	0	0	648	396	252	0	04/22/2019	
75513E-10-1	RTX ORD			927.000	107,272	115.720	107,272	27,464	0	2,299	0	29,275	0	29,275	0	07/23/2010	
75524B-10-4	RBC BEARINGS ORD			10.000	2,991	299.140	2,991	1,355	0	0	0	143	0	143	0	07/15/2020	
75574U-10-1	READY CAPITAL ORD			85.701	584	6.820	584	632	21	98	0	316	610	(294)	0	10/20/2020	
75605Y-10-6	ANYWHERE REAL ESTATE ORD			85.000	281	3.300	281	416	0	0	0	819	1,227	(409)	0	10/10/2018	
756109-10-4	REALTY INCOME REIT ORD			527.000	28,147	53.410	28,147	27,249	0	1,627	0	(1,619)	0	(1,619)	0	10/18/2023	
75629V-10-4	RECURSION PHARMACEUTICALS CL A ORD			135.000	913	6.760	913	986	0	0	0	(73)	0	(73)	0	08/21/2024	
75689M-10-1	RED ROBIN GOURMET BURGERS ORD			10.000	55	5.490	55	35	0	0	0	201	271	(70)	0	06/28/2019	
75700L-10-8	RED ROCK RESORTS CL A ORD			55.000	2,543	46.240	2,543	1,302	0	110	0	(390)	0	(390)	0	10/10/2018	
75737F-10-8	REDFIN ORD			90.000	708	7.870	708	841	0	0	0	329	550	(221)	0	10/10/2018	
758075-40-2	REDWOOD REIT ORD			100.000	653	6.530	653	757	0	67	0	772	860	(88)	0	10/10/2018	
758750-10-3	REGAL REXNORD ORD			36.000	5,585	155.130	5,585	2,530	13	50	0	256	0	256	0	10/10/2018	
758849-10-3	REGENCY CENTERS REIT ORD			125.000	9,241	73.930	9,241	7,895	88	335	0	866	0	866	0	07/12/2023	
75886F-10-7	REGENERON PHARMACEUTICALS ORD			40.000	28,493	712.330	28,493	9,949	0	0	0	(6,638)	0	(6,638)	0	10/10/2018	
75901B-10-7	REGENXBIO ORD			15.000	116	7.730	116	149	0	0	0	309	463	(153)	0	07/15/2020	
7591EP-10-0	REGIONS FINANCIAL ORD			1,000.000	23,520	23.520	23,520	5,099	250	970	0	4,140	0	4,140	0	07/23/2010	
759351-60-4	REINSURANCE GROUP OF AMER ORD			45.000	9,613	213.630	9,613	4,978	0	157	0	2,333	0	2,333	0	12/30/2021	
75943R-10-2	RELAY THERAPEUTICS ORD			40.000	165	4.120	165	272	0	0	0	1,036	1,311	(276)	0	10/20/2020	
759509-10-2	RELIANCE ORD			40.000	10,770	269.260	10,770	3,284	0	176	0	(417)	0	(417)	0	10/10/2018	
75955J-40-2	RELMADA THERAPEUTICS ORD			15.000	8	0.520	8	42	0	0	0	548	602	(54)	0	07/15/2020	
75960P-10-4	REMITLY GLOBAL ORD			70.000	1,580	22.570	1,580	1,171	0	0	0	221	0	221	0	03/23/2023	
75970E-10-7	RENASANT ORD			40.000	1,430	35.750	1,430	1,171	9	35	0	178	95	83	0	07/15/2020	
759916-10-9	REPLIGEN ORD			40.000	5,758	143.940	5,758	2,143	0	0	0	(1,434)	0	(1,434)	0	10/10/2018	
76009N-10-0	UPBOUND GROUP ORD			50.000	1,459	29.170	1,459	1,159	20	74	0	(240)	0	(240)	0	04/22/2019	
76029L-10-0	REPAY HOLDINGS CL A ORD			75.000	572	7.630	572	635	0	0	0	1,112	1,180	(68)	0	09/28/2021	
76029N-10-6	REPLIMUNE GROUP ORD			20.000	242	12.110	242	203	0	0	0	333	260	74	0	07/15/2020	
760759-10-0	REPUBLIC SERVICES ORD			53.000	10,663	201.180	10,663	1,480	0	116	0	1,922	0	1,922	0	12/05/2008	
761152-10-7	RESMED ORD			75.000	17,152	228.690	17,152	7,410	0	152	0	4,250	0	4,250	0	10/10/2018	
76118Y-10-4	RESIDEO TECHNOLOGIES ORD			131.997	3,043	23.050	3,043	1,734	0	0	0	558	0	558	0	01/04/2017	
76122Q-10-5	RESOURCES CONNECTION ORD			30.000	256	8.530	256	253	0	17	0	58	227	(169)	0	06/28/2019	
76131N-10-1	RETAIL OPPORTUNITY INVEST REIT ORD			75.000	1,302	17.360	1,302	1,147	11	45	0	474	224	250	0	10/10/2018	
761330-10-9	REVANCE THERAPEUTICS ORD			75.000	228	3.040	228	271	0	0	0	584	1,015	(431)	0	07/15/2020	
76155X-10-0	REVOLUTION MEDICINES ORD			95.000	4,155	43.740	4,155	3,209	0	0	0	1,431	0	1,431	0	12/21/2023	
761624-10-5	REX AMERICAN RESOURCES ORD			15.000	625	41.690	625	366	0	0	0	(84)	0	(84)	0	07/15/2020	
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT ORD			90.000	3,479	38.660	3,479	2,841	38	147	0	(1,570)	0	(1,570)	0	10/10/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
76243J-10-5	RHYTHM PHARMACEUTICALS ORD			35.000	1,959	55.980	1,959	641	0	0	0	350	0	350	0	04/17/2020	
76655K-10-3	RIGETTI COMPUTING ORD			105.000	1,602	15.260	1,602	1,722	0	0	0	(119)	0	(119)	0	12/31/2024	
76680R-20-6	RINGCENTRAL CL A ORD			55.000	1,926	35.010	1,926	1,833	0	0	0	2,432	2,374	58	0	10/10/2018	
767292-10-5	RIOT PLATFORMS ORD			105.000	1,072	10.210	1,072	1,072	0	0	0	227	779	(552)	0	07/12/2023	
76954A-10-3	RIVIAN AUTOMOTIVE CL A ORD			566.000	7,528	13.300	7,528	9,796	0	0	0	(1,670)	2,863	(4,533)	0	12/31/2024	
770323-10-3	ROBERT HALF ORD			25.000	1,762	70.460	1,762	1,649	0	53	0	(437)	0	(437)	0	10/10/2018	
770700-10-2	ROBINHOOD MARKETS CL A ORD			360.000	13,414	37.260	13,414	3,803	0	0	0	8,827	0	8,827	0	08/10/2022	
771049-10-3	ROBLOX CL A ORD			285.000	16,490	57.860	16,490	12,537	0	0	0	4,358	898	3,460	0	08/10/2022	
77311W-10-1	ROCKET COMPANIES CL A ORD			125.000	1,408	11.260	1,408	2,586	0	0	0	(403)	0	(403)	0	10/20/2020	
773122-10-6	ROCKET LAB USA ORD			230.000	5,858	25.470	5,858	5,926	0	0	0	(68)	0	(68)	0	12/31/2024	
773903-10-9	ROCKWELL AUTOMAT ORD			90.000	25,721	285.790	25,721	2,902	0	455	0	(2,222)	0	(2,222)	0	03/28/2007	
775133-10-1	ROGERS ORD			20.000	2,032	101.610	2,032	2,538	0	0	0	(609)	0	(609)	0	10/10/2018	
77543R-10-2	ROKU, INC.			60.000	4,460	74.340	4,460	3,501	0	0	0	(418)	621	(1,039)	0	08/14/2019	
775711-10-4	ROLLINS ORD			82.000	3,801	46.350	3,801	2,064	0	50	0	220	0	220	0	10/10/2018	
776696-10-6	ROPER TECHNOLOGIES ORD			90.000	46,677	518.630	46,677	5,582	0	270	0	(2,399)	0	(2,399)	0	07/23/2010	
778296-10-3	ROSS STORES ORD			235.000	35,548	151.270	35,548	3,270	0	345	0	3,027	0	3,027	0	07/23/2010	
780287-10-8	ROYAL GOLD ORD			35.000	4,615	131.850	4,615	2,615	0	56	0	381	0	381	0	10/10/2018	
781846-20-9	RUSH ENTERPRISES CL A ORD			57.000	3,123	54.790	3,123	1,059	0	40	0	256	0	256	0	03/19/2019	
78349D-10-7	RXSIGHT ORD			15.000	516	34.380	516	963	0	0	0	(448)	0	(448)	0	05/15/2024	
783549-10-8	RYDER SYSTEM ORD			25.000	3,922	156.860	3,922	1,678	0	76	0	1,045	0	1,045	0	10/10/2018	
783859-10-1	S AND T BANCORP ORD			40.000	1,529	38.220	1,529	1,697	0	53	0	192	0	192	0	10/10/2018	
78409V-10-4	S&P GLOBAL ORD			176.000	87,653	498.030	87,653	11,718	0	641	0	10,122	0	10,122	0	10/10/2018	
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD			45.000	9,171	203.800	9,171	6,885	0	176	0	(2,245)	0	(2,245)	0	10/10/2018	
784305-10-4	SJW GROUP ORD			15.000	739	49.240	739	911	0	24	0	(242)	0	(242)	0	06/28/2019	
78440X-88-7	SL GREEN RLTY REIT ORD			58.000	3,939	67.920	3,939	3,865	15	174	0	2,376	1,056	1,320	0	06/25/2021	
78442P-10-6	SLM ORD			280.000	7,722	27.580	7,722	2,985	0	129	0	2,369	0	2,369	0	10/10/2018	
78454L-10-0	SM ENERGY ORD			100.000	3,876	38.760	3,876	1,683	0	74	0	4	0	4	0	03/24/2021	
78463M-10-7	SPS COMMERCE ORD			30.000	5,520	183.990	5,520	1,295	0	0	0	(296)	0	(296)	0	10/10/2018	
78467J-10-0	SS AND C TECHNOLOGIES HOLDINGS ORD			120.000	9,094	75.780	9,094	6,157	0	118	0	1,760	0	1,760	0	10/10/2018	
784730-10-3	SSR MINING ORD			683.000	4,754	6.960	4,754	3,801	0	0	0	3,816	6,411	(2,595)	0	10/18/2023	
78473E-10-3	SPX TECHNOLOGIES ORD			30.000	4,366	145.520	4,366	918	0	0	0	1,335	0	1,335	0	10/10/2018	
78573L-10-6	SABRA HEALTH CARE REIT ORD			150.998	2,615	17.320	2,615	1,556	0	181	0	461	1	461	0	03/23/2023	
78573M-10-4	SABRE ORD			155.000	566	3.650	566	473	0	0	0	1,707	1,823	(116)	0	03/24/2021	
78646V-10-7	SAFEHOLD ORD			9.400	174	18.480	174	236	2	6	0	251	297	(46)	0	11/30/2022	
78648T-10-0	SAFETY INSURANCE GROUP ORD			15.000	1,236	82.400	1,236	1,260	0	54	0	96	0	96	0	07/15/2020	
78667J-10-8	SAGE THERAPEUTICS ORD			45.000	244	5.430	244	379	0	0	0	950	1,681	(731)	0	09/28/2021	
78709Y-10-5	SAIA ORD			15.000	6,836	455.730	6,836	976	0	0	0	263	0	263	0	10/10/2018	
790148-10-0	ST JOE ORD			15.000	674	44.930	674	291	0	8	0	(229)	0	(229)	0	07/15/2020	
79466L-30-2	SALESFORCE ORD			491.000	164,156	334.330	164,156	20,815	196	589	0	34,954	0	34,954	0	10/10/2018	
799566-10-4	SANA BIOTECHNOLOGY ORD			75.000	122	1.630	122	209	0	0	0	1,341	1,525	(184)	0	09/28/2021	
800363-10-3	SANDY SPRING BANCORP ORD			40.000	1,348	33.710	1,348	1,252	0	54	0	561	302	259	0	10/10/2018	
800677-10-6	SANGAMO THERAPEUTICS ORD			120.000	122	1.020	122	102	0	0	0	1,615	1,558	57	0	10/10/2018	
801056-10-2	SANMINA ORD			50.000	3,784	75.670	3,784	1,206	0	0	0	1,215	0	1,215	0	10/10/2018	
803607-10-0	SAREPTA THERAPEUTICS ORD			45.000	5,472	121.590	5,472	3,661	0	0	0	1,132	0	1,132	0	09/28/2021	
806407-10-2	HENRY SCHEIN ORD			80.000	5,536	69.200	5,536	4,597	0	0	0	(521)	0	(521)	0	05/15/2018	
806857-10-8	SCHLUMBERGER ORD			755.000	28,947	38.340	28,947	17,342	208	812	0	(10,344)	0	(10,344)	0	12/15/2020	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
806882-10-6	RADIUS RECYCLING CL A ORD			5.000	76	15.220	76	131	0	4	0	(75)	0	(75)	0	06/28/2019	
807066-10-5	SCHOLASTIC ORD			10.000	213	21.330	213	264	0	8	0	5	169	(164)	0	12/18/2018	
80706P-10-3	SCHOLAR ROCK HOLDING ORD			50.000	2,161	43.220	2,161	2,161	0	0	0	0	0	0	0	12/31/2024	
80810D-10-3	SCHRODINGER ORD			35.000	675	19.290	675	736	0	0	0	646	1,224	(578)	0	10/20/2020	
808513-10-5	CHARLES SCHWAB ORD			938.000	69,421	74.010	69,421	25,993	0	938	0	4,887	0	4,887	0	05/12/2022	
808541-10-6	MATIV HOLDINGS ORD			5.000	55	10.900	55	66	0	2	0	78	100	(22)	0	06/28/2019	
808625-10-7	SCIENCE APPLICATIONS INTERNATIAL ORD			40.000	4,461	111.520	4,461	2,926	0	59	0	(512)	0	(512)	0	10/10/2018	
80874P-10-9	LIGHT WONDER ORD			60.000	5,183	86.380	5,183	1,483	0	0	0	256	0	256	0	10/10/2018	
810186-10-6	SCOTTS MIRACLE GRO ORD			40.000	2,654	66.340	2,654	3,025	0	106	0	104	0	104	0	10/10/2018	
811054-40-2	EW SCRIPPS CL A ORD			15.000	33	2.220	33	30	0	0	0	83	170	(87)	0	10/15/2019	
811707-80-1	SEACOAST BANKING OF FLORIDA ORD			50.000	1,377	27.530	1,377	1,436	0	36	0	(47)	0	(47)	0	10/10/2018	
81211K-10-0	SEALED AIR ORD			80.000	2,706	33.830	2,706	2,361	0	64	0	(215)	0	(215)	0	10/10/2018	
81282V-10-0	UNITED PARKS AND RESORTS ORD			40.000	2,248	56.190	2,248	1,146	0	0	0	134	0	134	0	10/10/2018	
81619Q-10-5	SELECT MEDICAL HOLDINGS ORD			90.000	1,697	18.850	1,697	1,847	0	0	0	(150)	0	(150)	0	12/05/2024	
816300-10-7	SELECTIVE INSURANCE GROUP ORD			55.000	5,144	93.520	5,144	3,336	0	79	0	(328)	0	(328)	0	10/10/2018	
816850-10-1	SEMTECH ORD			45.000	2,783	61.850	2,783	2,792	0	0	0	(9)	0	(9)	0	12/31/2024	
816851-10-9	SEMPRA ORD			300.000	26,316	87.720	26,316	8,308	186	737	0	3,897	0	3,897	0	07/24/2009	
81730H-10-9	SENTINELONE CL A ORD			125.000	2,775	22.200	2,775	1,719	0	0	0	(655)	0	(655)	0	12/21/2022	
817565-10-4	SERVICE CORPORATION INTERNATIONL ORD			50.000	3,991	79.820	3,991	2,190	0	60	0	569	0	569	0	10/10/2018	
81761L-10-2	SERVICE PROPERTIES TRUST ORD			145.000	368	2.540	368	680	0	88	0	107	977	(870)	0	09/28/2021	
81762P-10-2	SERVICENOW ORD			125.000	132,515	1,060.120	132,515	27,751	0	0	0	44,204	0	44,204	0	05/12/2022	
81768T-10-8	SERVISFIRST BANCSHARES ORD			50.000	4,237	84.740	4,237	1,897	0	60	0	906	0	906	0	10/10/2018	
819047-10-1	SHAKE SHACK CL A ORD			30.000	3,894	129.800	3,894	1,618	0	0	0	1,670	0	1,670	0	07/15/2020	
82312B-10-6	SHENANDOAH TELECOMMUNICATIONS ORD			50.000	631	12.610	631	756	0	5	0	702	1,153	(451)	0	10/10/2018	
824348-10-6	SHERWIN WILLIAMS ORD			120.000	40,792	339.930	40,792	4,289	0	343	0	3,364	0	3,364	0	05/23/2012	
825690-10-0	SHUTTERSTOCK ORD			25.000	759	30.350	759	942	0	30	0	(448)	0	(448)	0	07/15/2020	
825698-10-3	SHYFT GROUP ORD			20.000	235	11.740	235	294	0	4	0	(10)	0	(10)	0	10/15/2019	
825704-10-9	SI BONE ORD			30.000	421	14.020	421	500	0	0	0	(209)	0	(209)	0	07/15/2020	
82620P-10-2	SIERRA BANCORP ORD			15.000	434	28.920	434	434	0	14	0	96	0	96	0	12/16/2019	
826919-10-2	SILICON LABORATORIES ORD			20.000	2,484	124.220	2,484	1,614	0	0	0	(161)	0	(161)	0	10/10/2018	
827048-10-9	SILGAN HOLDINGS ORD			90.000	4,685	52.050	4,685	2,394	0	68	0	612	0	612	0	10/10/2018	
828730-20-0	SIMMONS FIRST NATIONAL CL A ORD			110.000	2,440	22.180	2,440	2,356	23	91	0	1,087	829	257	0	10/10/2018	
828806-10-9	SIMON PROP GRP REIT ORD			147.000	25,315	172.210	25,315	10,233	0	1,191	0	4,347	0	4,347	0	07/23/2010	
82900L-10-2	SIMPLY GOOD FOODS ORD			90.000	3,508	38.980	3,508	2,167	0	0	0	(56)	0	(56)	0	06/28/2019	
829073-10-5	SIMPSON MANUF ORD			45.000	7,462	165.830	7,462	3,078	0	50	0	(1,447)	0	(1,447)	0	10/10/2018	
829242-10-6	SINCLAIR CL A ORD			25.000	404	16.140	404	348	0	25	0	437	359	78	0	10/10/2018	
82981J-85-1	SITE CENTERS ORD			30.000	459	15.290	459	1,486	0	66	0	(1,177)	0	(1,177)	0	10/10/2018	
82982L-10-3	SITEONE LANDSCAPE SUPPLY ORD			30.000	3,953	131.770	3,953	1,988	0	0	0	(922)	0	(922)	0	10/10/2018	
82982T-10-6	SITIME ORD			10.000	2,145	214.530	2,145	1,424	0	0	0	721	0	721	0	08/21/2024	
829933-10-0	SIRIUSXM HOLDINGS ORD			107.000	2,440	22.800	2,440	3,517	0	29	0	(1,236)	0	(1,236)	0	06/17/2020	
83001C-10-8	SIX FLAGS ENTERTAINMENT ORD			37.000	1,783	48.190	1,783	1,620	0	0	0	163	1,241	(1,078)	0	06/25/2021	
830566-10-5	SKECHERS USA CL A ORD			70.000	4,707	67.240	4,707	1,751	0	0	0	343	0	343	0	10/10/2018	
830879-10-2	SKYWEST ORD			30.000	3,004	100.130	3,004	1,526	0	0	0	1,438	0	1,438	0	10/10/2018	
83088M-10-2	SKYWORKS SOLUTIONS ORD			70.000	6,208	88.680	6,208	4,620	0	193	0	(1,662)	0	(1,662)	0	10/10/2018	
83125X-10-3	SLEEP NUMBER ORD			15.000	229	15.240	229	228	0	0	0	384	378	6	0	06/28/2019	
831754-10-6	SMITH WESSON BRANDS ORD			10.000	101	10.105	101	73	1	5	0	(35)	0	(35)	0	06/28/2019	

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
831865-20-9	A O SMITH ORD			20.000	1,364	68.210	1,364	970	0	26	0	(285)	0	(285)	0	10/10/2018	
83200N-10-3	SMARTSHEET CL A ORD			80.000	4,482	56.030	4,482	3,872	0	0	0	657	0	657	0	06/28/2019	
832696-40-5	JM SMUCKER ORD			44.000	4,845	110.120	4,845	3,228	0	188	0	(715)	0	(715)	0	04/22/2019	
833034-10-1	SNAP ON ORD			10.000	3,395	339.480	3,395	1,705	0	77	0	506	0	506	0	10/10/2018	
833445-10-9	SNOWFLAKE CL A ORD			207.000	31,963	154.410	31,963	33,817	0	0	0	(9,230)	0	(9,230)	0	10/18/2023	
83406F-10-2	SOFI TECHNOLOGIES ORD			515.000	7,931	15.400	7,931	4,044	0	0	0	2,807	0	2,807	0	08/10/2022	
83444M-10-1	SOLVENTUM ORD			71.000	4,690	66.060	4,690	3,392	0	0	0	1,299	0	1,299	0	09/30/2011	
83545G-10-2	SONIC AUTOMOTIVE CL A ORD			5.000	317	63.350	317	117	2	6	0	36	0	36	0	06/28/2019	
83570H-10-8	SONOS ORD			90.000	1,354	15.040	1,354	1,067	0	0	0	(189)	0	(189)	0	08/14/2019	
83587F-20-2	SORRENTO THERAPEUTICS ORD			230.000	0	0.002	0	1	0	0	0	913	922	(9)	0	07/15/2020	
836100-10-7	SOUNDHOUND AI CL A ORD			205.000	4,067	19.840	4,067	4,155	0	0	0	(88)	0	(88)	0	12/31/2024	
840441-10-9	SOUTHSTATE ORD			36.000	3,581	99.480	3,581	2,898	0	76	0	541	0	541	0	10/10/2018	
842587-10-7	SOUTHERN ORD			652.000	53,673	82.320	53,673	25,719	0	1,865	0	7,954	0	7,954	0	10/10/2018	
84265V-10-5	SOUTHERN COPPER ORD			60.000	5,468	91.130	5,468	2,427	0	124	0	417	0	417	0	10/10/2018	
84470P-10-9	SOUTHSIDE BANCSHARES ORD			10.000	318	31.760	318	335	0	14	0	4	0	4	0	04/22/2019	
844741-10-8	SOUTHWEST AIRLINES ORD			295.000	9,918	33.620	9,918	3,372	53	212	0	1,398	0	1,398	0	03/28/2007	
844895-10-2	SOUTHWEST GAS HOLDINGS ORD			41.000	2,899	70.710	2,899	2,395	0	102	0	302	0	302	0	10/18/2023	
847215-10-0	SPARTANNASH ORD			5.000	92	18.320	92	63	0	4	0	(23)	0	(23)	0	10/15/2019	
84790A-10-5	SPECTRUM BRANDS HOLDINGS ORD			44.000	3,718	84.490	3,718	2,831	0	76	0	208	0	208	0	09/27/2019	
848574-10-9	SPIRIT AEROSYSTEMS HLDGS A ORD			65.000	2,215	34.080	2,215	2,103	0	0	0	1,088	939	150	0	03/24/2021	
848577-10-2	SPIRIT AIRLINES ORD			35.000	12	0.335	12	90	0	7	0	27	589	(562)	0	07/15/2020	
84857L-10-1	SPIRE ORD			25.000	1,696	67.830	1,696	1,649	20	76	0	350	213	137	0	10/10/2018	
848ESC-01-8	SPIRIT MTA REIT			50.000	50	1.000	50	50	0	0	0	367	367	0	0	06/28/2019	
85205L-10-7	SPRINGWORKS THERAPEUTICS ORD			25.000	903	36.130	903	967	0	0	0	(9)	0	(9)	0	07/15/2020	
85209W-10-9	SPROUT SOCIAL CL A ORD			25.000	768	30.710	768	1,653	0	0	0	(768)	0	(768)	0	08/10/2022	
852234-10-3	BLOCK CL A ORD			365.000	31,021	84.990	31,021	27,815	0	0	0	2,789	0	2,789	0	12/21/2023	
852312-30-5	STAAR SURGICAL ORD			30.000	729	24.290	729	1,200	0	0	0	(208)	0	(208)	0	10/10/2018	
85254J-10-2	STAG INDUSTRIAL REIT ORD			110.000	3,720	33.820	3,720	2,904	14	163	0	(598)	0	(598)	0	10/10/2018	
853666-10-5	STANDARD MOTOR ORD			20.000	620	30.980	620	646	0	23	0	228	404	(177)	0	04/22/2019	
854231-10-7	STANDEX INTL ORD			10.000	1,870	186.990	1,870	1,028	0	12	0	286	0	286	0	10/10/2018	
854502-10-1	STANLEY BLACK AND DECKER ORD			99.000	7,949	80.290	7,949	4,733	0	323	0	(1,763)	0	(1,763)	0	11/20/2012	
85512G-10-6	STAR HOLDINGS ORD			6.120	60	9.730	60	82	0	0	0	72	104	(32)	0	06/28/2019	
855244-10-9	STARBUCKS ORD			725.000	66,156	91.250	66,156	3,429	0	1,682	0	(3,451)	0	(3,451)	0	03/28/2007	
85571B-10-5	STARWOOD PROPERTY REIT			275.000	5,211	18.950	5,211	5,759	132	528	0	(569)	0	(569)	0	10/10/2018	
857477-10-3	STATE STREET ORD			170.000	16,686	98.150	16,686	5,865	0	481	0	3,517	0	3,517	0	07/23/2010	
858119-10-0	STEEL DYNAMICS ORD			60.000	6,844	114.070	6,844	2,602	28	108	0	(242)	0	(242)	0	10/10/2018	
858155-20-3	STEELCASE CL A ORD			5.000	59	11.820	59	67	1	2	0	10	19	(9)	0	10/10/2018	
858586-10-0	STEPAN ORD			15.000	971	64.700	971	1,268	0	23	0	(448)	0	(448)	0	10/10/2018	
85914M-10-7	STEPSTONE GROUP CL A ORD			30.000	1,736	57.880	1,736	1,035	0	32	0	782	0	782	0	06/25/2021	
859241-10-1	STERLING INFRASTRUCTURE ORD			30.000	5,054	168.450	5,054	477	0	0	0	2,416	0	2,416	0	10/15/2019	
860372-10-1	STEWART INFO SVC ORD			15.000	1,012	67.490	1,012	656	0	29	0	131	0	131	0	04/22/2019	
860630-10-2	STIFEL FINANCIAL ORD			40.000	4,243	106.080	4,243	1,321	0	67	0	1,477	0	1,477	0	10/10/2018	
860897-10-7	STITCH FIX CL A ORD			45.000	194	4.310	194	170	0	0	0	1,169	1,136	33	0	07/15/2020	
861025-10-4	STOCK YARDS BANCORP ORD			20.000	1,432	71.610	1,432	723	0	24	0	402	0	402	0	06/28/2019	
86150R-10-7	STOKE THERAPEUTICS ORD			15.000	165	11.030	165	182	0	0	0	483	396	87	0	10/20/2020	
861896-10-8	STONEX GROUP ORD			15.000	1,470	97.970	1,470	420	0	0	0	362	0	362	0	10/15/2019	

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
86272C-10-3	STRATEGIC EDUCATION ORD			20.000	1,868	93.420	1,868	1,580	0	48	0	21	0	21	0	06/25/2021	
863667-10-1	STRYKER ORD			165.000	59,408	360.050	59,408	16,407	139	528	0	9,997	0	9,997	0	10/10/2018	
866082-10-0	SUMMIT HOTEL PROPERTIES REIT ORD			5.000	34	6.850	34	34	0	2	0	31	31	1	0	10/10/2018	
86614U-10-0	SUMMIT MATERIALS CL A ORD			101.000	5,111	50.600	5,111	1,620	0	0	0	1,226	0	1,226	0	10/10/2018	
866674-10-4	SUN COMMUNITIES REIT ORD			60.000	7,378	122.970	7,378	5,964	56	225	0	(641)	0	(641)	0	10/10/2018	
86722A-10-3	SUNCOKE ENERGY ORD			80.000	856	10.700	856	710	0	35	0	(3)	0	(3)	0	06/28/2019	
86745K-10-4	SUNNOVA ENERGY INTERNATIONAL ORD			40.000	137	3.430	137	222	0	0	0	101	574	(473)	0	07/15/2020	
867652-40-6	SUNPOWER ORD			45.000	0	0.000	0	0	0	0	0	174	392	(217)	0	07/15/2020	
86771W-10-5	SUNRUN ORD			110.750	1,024	9.250	1,024	1,374	0	0	0	(1,150)	0	(1,150)	0	12/18/2018	
86800U-30-2	SUPER MICRO COMPUTER ORD			300.000	9,144	30.480	9,144	836	0	0	0	616	0	616	0	07/15/2020	
868459-10-8	SUPERNUS PHARMACEUTICALS ORD			30.000	1,085	36.160	1,085	1,055	0	0	0	310	94	217	0	12/21/2022	
86881A-10-0	SURGERY PARTNERS ORD			30.000	635	21.170	635	671	0	0	0	(325)	0	(325)	0	10/20/2020	
868873-10-0	SURMODICS ORD			10.000	396	39.600	396	395	0	0	0	70	37	33	0	06/28/2019	
869367-10-2	SUTRO BIOPHARMA ORD			30.000	55	1.840	55	80	0	0	0	520	593	(74)	0	12/15/2020	
871332-10-2	SYLVAMO ORD			26.000	2,055	79.020	2,055	353	0	39	0	778	0	778	0	10/10/2018	
87157D-10-9	SYNAPTICS ORD			20.000	1,526	76.320	1,526	731	0	0	0	(755)	0	(755)	0	10/10/2018	
871607-10-7	SYNOPSYS ORD			80.000	38,829	485.360	38,829	6,800	0	0	0	(2,364)	0	(2,364)	0	10/10/2018	
87161C-50-1	SYNOVUS FINANCIAL ORD			63.000	3,227	51.230	3,227	2,789	24	96	0	856	0	856	0	10/10/2018	
87164F-10-5	SYNDAX PHARMACEUTICALS ORD			35.000	463	13.220	463	523	0	0	0	(294)	0	(294)	0	07/15/2020	
87165B-10-3	SYNCHRONY FINANCIAL ORD			228.001	14,820	65.000	14,820	6,487	0	228	0	6,113	0	6,113	0	08/08/2018	
871829-10-7	SYSCO ORD			330.000	25,232	76.460	25,232	18,653	0	667	0	1,099	0	1,099	0	12/30/2021	
87184Q-20-6	SYROS PHARMACEUTICALS ORD			4.000	1	0.230	1	7	0	0	0	314	344	(30)	0	04/17/2020	
872540-10-9	TJX ORD			728.000	87,950	120.810	87,950	6,217	0	1,061	0	19,656	0	19,656	0	09/29/2009	
872590-10-4	T MOBILE US ORD			342.000	75,490	220.730	75,490	22,315	0	968	0	20,657	0	20,657	0	10/10/2018	
87265H-10-9	TRI POINTE HOMES ORD			90.000	3,263	36.260	3,263	1,063	0	0	0	77	0	77	0	10/10/2018	
87266J-10-4	TPI COMPOSITES ORD			30.000	57	1.890	57	130	0	0	0	544	612	(68)	0	06/28/2019	
87266M-10-7	TPG RE FINANCE TRUST ORD			60.000	510	8.500	510	544	14	58	0	728	608	120	0	08/14/2019	
87305R-10-9	TTM TECHNOLOGIES ORD			110.000	2,723	24.750	2,723	1,546	0	0	0	983	0	983	0	10/10/2018	
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD			83.004	15,279	184.080	15,279	9,038	0	0	0	1,920	0	1,920	0	10/10/2018	
875372-20-3	TANDEM DIABETES CARE ORD			60.000	2,161	36.020	2,161	1,967	0	0	0	386	0	386	0	10/10/2018	
875465-10-6	TANGER ORD			85.000	2,901	34.130	2,901	1,604	0	92	0	545	0	545	0	06/25/2021	
876030-10-7	TAPESTRY ORD			85.000	5,553	65.330	5,553	2,761	0	119	0	2,424	0	2,424	0	02/09/2016	
87612E-10-6	TARGET ORD			275.000	37,175	135.180	37,175	14,098	0	1,221	0	(1,991)	0	(1,991)	0	12/18/2018	
87612G-10-1	TARGA RESOURCES ORD			145.000	25,883	178.500	25,883	7,131	0	399	0	13,286	0	13,286	0	12/30/2021	
87650L-10-3	TARSUS PHARMACEUTICALS ORD			20.000	1,107	55.370	1,107	1,105	0	0	0	3	0	3	0	12/31/2024	
87724P-10-6	TAYLOR MORRISON HOME ORD			92.000	5,631	61.210	5,631	1,549	0	0	0	723	0	723	0	12/18/2018	
87874R-30-8	TECHTARGET ORD			15.000	297	19.820	297	331	0	175	0	(226)	0	(226)	0	04/17/2020	
878972-10-8	TECTONIC THERAPEUTIC ORD			2.000	92	46.170	92	38	0	0	0	670	487	183	0	12/16/2019	
878CVR-01-8	TECTONIC THERAPEUTIC CVR			2.000	2	1.000	2	0	0	0	0	2	0	2	0	06/21/2024	
87901J-10-5	TEGNA ORD			162.000	2,963	18.290	2,963	2,297	20	77	0	484	0	484	0	02/11/2014	
879360-10-5	TELEDYNE TECH ORD			13.000	6,034	464.130	6,034	2,930	0	0	0	232	0	232	0	10/10/2018	
879369-10-6	TELEFLEX ORD			35.000	6,229	177.980	6,229	8,680	0	48	0	(2,498)	0	(2,498)	0	10/10/2018	
88023U-10-1	TEMPUR SEALY INTERNATIONAL ORD			145.000	8,220	56.690	8,220	1,757	0	75	0	829	0	829	0	10/10/2018	
88025T-10-2	TENABLE HOLDINGS ORD			80.000	3,150	39.380	3,150	2,394	0	0	0	(534)	0	(534)	0	07/15/2020	
88025U-10-9	10X GENOMICS CL A ORD			62.000	890	14.360	890	1,852	0	0	0	(694)	1,885	(2,579)	0	10/18/2023	
88033G-40-7	TENET HEALTHCARE ORD			55.000	6,943	126.230	6,943	1,262	0	0	0	2,786	0	2,786	0	07/15/2020	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
880345-10-3	TENNANT ORD			5.000	408	81.530	408	348	0	6	0	(56)	0	(56)	0	10/10/2018	
88076W-10-3	TERADATA ORD			10.000	312	31.150	312	391	0	0	0	(124)	0	(124)	0	03/24/2021	
880770-10-2	TERADYNE ORD			125.000	15,740	125.920	15,740	4,058	0	60	0	2,175	0	2,175	0	10/10/2018	
88146M-10-1	TERRENO REALTY REIT ORD			70.000	4,140	59.140	4,140	2,573	34	129	0	(247)	0	(247)	0	10/10/2018	
88160R-10-1	TESLA ORD			1,600.000	646,144	403.840	646,144	111,870	0	0	0	234,608	0	234,608	0	12/31/2024	
88162G-10-3	TETRA TECH ORD			125.000	4,980	39.840	4,980	1,639	0	28	0	807	0	807	0	10/10/2018	
882508-10-4	TEXAS INSTRUMENTS ORD			474.000	88,880	187.510	88,880	7,935	0	2,493	0	8,082	0	8,082	0	09/19/2012	
88262P-10-2	TEXAS PACIFIC LAND ORD			15.000	16,589	1,105.960	16,589	6,407	0	227	0	8,727	0	8,727	0	05/12/2022	
882681-10-9	TEXAS ROADHOUSE ORD			5.000	902	180.430	902	331	0	12	0	291	0	291	0	10/10/2018	
883203-10-1	TEXTRON ORD			140.000	10,709	76.490	10,709	10,863	3	11	0	(550)	0	(550)	0	12/30/2021	
88322Q-10-8	TG THERAPEUTICS ORD			85.000	2,559	30.100	2,559	735	0	0	0	1,107	0	1,107	0	06/28/2019	
88331L-10-8	BEAUTY HEALTH COMPANY CL A ORD			75.000	119	1.590	119	134	0	0	0	1,675	1,789	(114)	0	09/28/2021	
88337F-10-5	ODP ORD			38.000	864	22.740	864	1,098	0	0	0	(1,275)	0	(1,275)	0	10/10/2018	
88339J-10-5	TRADE DESK CL A ORD			260.000	30,558	117.530	30,558	3,085	0	0	0	11,848	0	11,848	0	10/10/2018	
883556-10-2	THERMO FISHER SCIENTIFIC ORD			218.000	113,410	520.230	113,410	10,039	85	331	0	(2,302)	0	(2,302)	0	03/28/2007	
885160-10-1	THOR INDUSTRIES ORD			25.000	2,393	95.710	2,393	1,969	0	49	0	(564)	0	(564)	0	10/10/2018	
88554D-20-5	3D SYSTEMS ORD			65.000	213	3.280	213	139	0	0	0	749	949	(200)	0	10/10/2018	
88579Y-10-1	3M ORD			285.000	36,791	129.090	36,791	18,092	0	599	0	18,699	0	18,699	0	09/30/2011	
88642R-10-9	TIDEWATER ORD			40.000	2,188	54.710	2,188	939	0	0	0	(696)	0	(696)	0	06/28/2019	
887389-10-4	TIMKEN ORD			60.000	4,282	71.370	4,282	2,702	0	81	0	(527)	0	(527)	0	10/10/2018	
888787-10-8	TOAST CL A ORD			236.000	8,602	36.450	8,602	4,210	0	0	0	4,293	0	4,293	0	10/18/2023	
889478-10-3	TOLL BROTHERS ORD			85.000	10,706	125.950	10,706	2,672	0	77	0	1,969	0	1,969	0	10/10/2018	
890110-10-9	TOMPKINS FINANCIAL ORD			15.000	1,017	67.830	1,017	920	0	37	0	295	181	114	0	07/15/2020	
89055F-10-3	TOPBUILD ORD			26.000	8,095	311.340	8,095	1,332	0	0	0	(1,636)	0	(1,636)	0	10/10/2018	
891092-10-8	TORO ORD			80.000	6,408	80.100	6,408	4,426	30	115	0	(1,271)	0	(1,271)	0	10/10/2018	
89214P-10-9	TOWNE BANK ORD			40.000	1,362	34.060	1,362	1,247	10	40	0	172	0	172	0	12/21/2022	
892356-10-6	TRACTOR SUPPLY ORD			300.000	15,918	53.060	15,918	3,661	0	264	0	3,016	0	3,016	0	10/10/2018	
892672-10-6	TRADEWEB MARKETS CL A ORD			45.000	5,891	130.920	5,891	2,438	0	18	0	1,802	0	1,802	0	07/15/2020	
893641-10-0	TRANSDIGM GROUP ORD			20.000	25,346	1,267.280	25,346	6,655	0	1,500	0	5,114	0	5,114	0	10/10/2018	
89377M-10-9	TRANSMEDICS GROUP ORD			15.000	935	62.350	935	890	0	0	0	(249)	0	(249)	0	12/21/2022	
89400J-10-7	TRANSUNION ORD			75.000	6,953	92.710	6,953	5,126	0	32	0	1,800	0	1,800	0	10/10/2018	
894164-10-2	TRAVEL LEISURE ORD			90.000	4,541	50.450	4,541	3,326	0	180	0	1,022	0	1,022	0	10/10/2018	
89417E-10-9	TRAVELERS COMPANIES ORD			130.000	31,316	240.890	31,316	6,019	0	540	0	6,552	0	6,552	0	03/05/2014	
89422G-10-7	TRAVERE THERAPEUTICS ORD			53.000	923	17.420	923	502	0	0	0	1,239	792	447	0	03/19/2019	
89469A-10-4	TREEHOUSE FOODS ORD			35.000	1,230	35.130	1,230	1,202	0	0	0	191	412	(221)	0	10/10/2018	
89531P-10-5	TREX ORD			85.000	5,868	69.030	5,868	2,883	0	0	0	(1,170)	0	(1,170)	0	10/10/2018	
896095-10-6	TRICO BANKSHRS ORD			10.000	437	43.700	437	378	0	13	0	7	0	7	0	06/28/2019	
896215-20-9	TRIMAS ORD			15.000	369	24.590	369	383	0	2	0	38	49	(11)	0	10/10/2018	
896239-10-0	TRIMBLE ORD			135.000	9,539	70.660	9,539	5,272	0	0	0	2,357	0	2,357	0	10/10/2018	
896288-10-7	TRINET GROUP ORD			20.000	1,815	90.770	1,815	1,009	0	15	0	(563)	0	(563)	0	10/10/2018	
896522-10-9	TRINITY INDUSTRIES ORD			65.000	2,282	35.100	2,282	1,753	0	73	0	553	0	553	0	10/10/2018	
89679E-30-0	TRIUMPH FINANCIAL ORD			20.000	1,818	90.880	1,818	581	0	0	0	214	0	214	0	06/28/2019	
896818-10-1	TRIUMPH GROUP ORD			63.000	1,176	18.660	1,176	878	0	0	0	544	413	131	0	03/19/2019	
89785X-10-1	TRUEBLUE ORD			10.000	84	8.400	84	80	0	0	0	97	166	(69)	0	04/22/2019	
898202-10-6	TRUPANION ORD			30.000	1,446	48.200	1,446	1,084	0	0	0	531	0	531	0	06/28/2019	
89832Q-10-9	TRUIST FINANCIAL ORD			783.000	33,967	43.380	33,967	15,875	0	1,629	0	5,058	0	5,058	0	09/30/2011	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
898402-10-2	TRUSTMARK ORD			45.000	1,592	35.370	1,592	1,527	0	41	0	337	0	337	0	10/10/2018	
89854H-10-2	TTEC HOLDINGS ORD			5.000	25	4.990	25	26	0	0	0	122	205	(83)	0	07/15/2020	
898697-20-6	TUCOWS ORD			10.000	171	17.140	171	177	0	0	0	275	374	(99)	0	10/15/2019	
899896-10-4	TUPPERWARE BRANDS ORD			35.000	0	0.010	0	0	0	0	0	992	1,062	(70)	0	10/10/2018	
90041L-10-5	TURNING POINT BRANDS ORD			15.000	902	60.100	902	463	1	4	0	507	0	507	0	10/20/2020	
901384-10-7	2SEVENTY BIO ORD			19.000	56	2.940	56	93	0	0	0	463	488	(25)	0	03/24/2021	
90138F-10-2	TWILIO CL A ORD			99.000	10,700	108.080	10,700	6,635	0	0	0	3,612	424	3,189	0	12/18/2018	
90184D-10-0	TWIST BIOSCIENCE ORD			35.000	1,626	46.470	1,626	1,405	0	0	0	166	0	166	0	08/21/2024	
90187B-80-4	TWO HARBORS INVESTMENT ORD			61.250	725	11.830	725	720	0	110	0	1,082	1,211	(129)	0	06/25/2021	
902252-10-5	TYLER TECHNOLOGIES ORD			20.000	11,533	576.640	11,533	4,256	0	0	0	3,170	0	3,170	0	10/10/2018	
902494-10-3	TYSON FOODS CL A ORD			200.000	11,488	57.440	11,488	1,752	0	394	0	738	0	738	0	03/28/2007	
902653-10-4	UDR REIT ORD			85.000	3,690	43.410	3,690	3,377	0	144	0	435	0	435	0	10/10/2018	
902681-10-5	UGI ORD			145.000	4,093	28.230	4,093	3,399	54	163	0	526	0	526	0	12/21/2023	
90278Q-10-8	UFP INDUSTRIES ORD			55.000	6,196	112.650	6,196	1,877	0	73	0	(710)	0	(710)	0	10/10/2018	
902973-30-4	US BANCORP ORD			800.000	38,264	47.830	38,264	14,889	400	1,576	0	3,640	0	3,640	0	07/24/2002	
903002-10-3	UMH PROPERTIES REIT ORD			45.000	850	18.880	850	645	0	38	0	160	0	160	0	10/15/2019	
90328M-10-7	USANA HEALTH SCIENCES ORD			10.000	359	35.890	359	408	0	0	0	492	669	(177)	0	10/10/2018	
90353T-10-0	UBER TECHNOLOGIES ORD			1,225.000	73,892	60.320	73,892	35,599	0	0	0	(1,531)	0	(1,531)	0	08/10/2022	
90353W-10-3	UBIQUITI ORD			5.000	1,660	331.930	1,660	415	0	12	0	962	0	962	0	10/10/2018	
90364P-10-5	UIPATH CL A ORD			240.000	3,050	12.710	3,050	5,228	0	0	0	(2,911)	0	(2,911)	0	08/10/2022	
90384S-30-3	ULTA BEAUTY ORD			20.000	8,699	434.930	8,699	4,748	0	0	0	(1,101)	0	(1,101)	0	10/10/2018	
90385V-10-7	ULTRA CLEAN HOLDINGS ORD			30.000	1,079	35.950	1,079	418	0	0	0	54	0	54	0	06/28/2019	
90400D-10-8	ULTRAGENYX PHARMACEUTICAL ORD			45.000	1,893	42.070	1,893	2,555	0	0	0	242	500	(259)	0	10/10/2018	
904311-10-7	UNDER ARMOUR CL A ORD			100.000	828	8.280	828	769	0	0	0	724	775	(51)	0	01/30/2018	
904311-20-6	UNDER ARMOUR CL C ORD			85.000	634	7.460	634	634	0	0	0	476	551	(76)	0	01/30/2018	
904708-10-4	UNIFIRST ORD			15.000	2,566	171.090	2,566	2,520	5	20	0	(177)	0	(177)	0	07/15/2020	
907818-10-8	UNION PACIFIC ORD			380.000	86,655	228.040	86,655	10,111	0	2,006	0	(6,680)	0	(6,680)	0	11/17/2009	
909214-30-6	UNISYS ORD			60.000	380	6.330	380	332	0	0	0	294	251	43	0	06/28/2019	
909218-12-5	UNIT CORPORATION			3.000	1	0.490	1	4	0	0	0	(2)	0	(2)	0	01/08/2021	
90984P-30-3	UNITED COMMUNITY BANKS ORD			90.000	2,908	32.310	2,908	2,463	22	84	0	275	0	275	0	10/10/2018	
909907-10-7	UNITED BANKSHARES ORD			133.000	4,994	37.550	4,994	4,576	49	197	0	0	0	0	0	06/28/2019	
910047-10-9	UNITED AIRLINES HOLDINGS ORD			193.000	18,744	97.120	18,744	7,052	0	0	0	10,776	0	10,776	0	07/15/2020	
910340-10-8	UNITED FIRE GROUP ORD			20.000	569	28.450	569	409	0	13	0	726	560	167	0	06/28/2019	
911312-10-6	UNITED PARCEL SERVICE CL B ORD			375.000	47,288	126.100	47,288	28,383	0	2,445	0	(11,674)	0	(11,674)	0	10/10/2018	
911363-10-9	UNITED RENTAL ORD			35.000	24,655	704.440	24,655	4,410	0	228	0	4,586	0	4,586	0	10/10/2018	
912008-10-9	US FOODS ORD			115.000	7,758	67.460	7,758	3,348	0	0	0	2,536	0	2,536	0	10/10/2018	
912909-10-8	US STEEL ORD			105.000	3,569	33.990	3,569	1,339	0	21	0	(1,539)	0	(1,539)	0	07/15/2020	
91307C-10-2	UNITED THERAPEUTICS ORD			10.000	3,528	352.840	3,528	1,240	0	0	0	1,330	0	1,330	0	10/10/2018	
91324P-10-2	UNITEDHEALTH GRP ORD			495.000	250,401	505.860	250,401	20,776	0	4,049	0	(10,202)	0	(10,202)	0	06/28/2019	
913259-10-7	UNITIL ORD			10.000	542	54.190	542	599	0	17	0	16	0	16	0	06/28/2019	
91332U-10-1	UNITY SOFTWARE ORD			192.000	4,314	22.470	4,314	3,783	0	0	0	1,676	5,213	(3,537)	0	10/18/2023	
913456-10-9	UNIVERSAL ORD			10.000	548	54.840	548	656	0	32	0	(125)	0	(125)	0	10/10/2018	
91347P-10-5	UNIVERSAL DISPLAY ORD			30.000	4,386	146.200	4,386	3,236	0	48	0	(1,352)	0	(1,352)	0	10/10/2018	
913483-10-3	UNIVERSAL ELECTRONICS ORD			10.000	110	11.000	110	93	0	0	0	333	317	16	0	06/28/2019	
91359E-10-5	UNVL HEALTH RTY REIT ORD			10.000	372	37.210	372	449	0	29	0	237	297	(60)	0	04/22/2019	
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD			10.000	1,794	179.420	1,794	1,133	0	8	0	270	0	270	0	10/10/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
915271-10-0	UNIVEST FINANCIAL ORD			30.000	885	29.510	885	788	0	25	0	224	0	224	0	06/28/2019	
91529Y-10-6	UNUM ORD			210.000	15,336	73.030	15,336	4,733	0	330	0	5,840	0	5,840	0	03/28/2007	
91680M-10-7	UPSTART HOLDINGS ORD			50.000	3,079	61.570	3,079	2,176	0	0	0	1,434	398	1,036	0	07/12/2023	
91688F-10-4	UPWORK ORD			65.000	1,063	16.350	1,063	912	0	0	0	96	0	96	0	07/15/2020	
91704F-10-4	URBAN EDGE PROPERTIES ORD			70.000	1,505	21.500	1,505	1,452	0	48	0	224	0	224	0	10/10/2018	
918204-10-8	VF ORD			287.000	6,159	21.460	6,159	5,549	0	103	0	880	116	763	0	04/09/2012	
91879Q-10-9	VAIL RESORTS ORD			5.000	937	187.450	937	896	11	44	0	168	298	(130)	0	10/10/2018	
91913Y-10-0	VALERO ENERGY ORD			200.000	24,518	122.590	24,518	10,021	0	856	0	(1,482)	0	(1,482)	0	01/23/2015	
919794-10-7	VALLEY NATIONAL ORD			395.000	3,579	9.060	3,579	3,577	43	174	0	102	813	(711)	0	08/14/2019	
920253-10-1	VALMONT INDS ORD			10.000	3,067	306.670	3,067	1,256	6	24	0	732	0	732	0	07/15/2020	
92047W-10-1	VALVOLINE ORD			185.000	6,693	36.180	6,693	3,624	0	0	0	(259)	0	(259)	0	10/10/2018	
92214X-10-6	VAREX IMAGING ORD			15.000	219	14.590	219	187	0	0	0	238	327	(89)	0	03/19/2019	
922280-10-2	VARONIS SYSTEMS ORD			60.000	2,666	44.430	2,666	1,217	0	0	0	(51)	0	(51)	0	10/10/2018	
922417-10-0	VEECO INSTRUMENTS ORD			20.000	536	26.800	536	249	0	0	0	(85)	0	(85)	0	04/22/2019	
92242T-10-1	V2X ORD			10.000	478	47.830	478	406	0	0	0	14	0	14	0	06/28/2019	
92243G-10-8	VAXCYTE ORD			75.000	6,140	81.860	6,140	3,936	0	0	0	1,182	0	1,182	0	05/15/2024	
922475-10-8	VEEVA SYSTEMS ORD			80.000	16,820	210.250	16,820	7,152	0	0	0	1,418	0	1,418	0	10/10/2018	
92276F-10-0	VENTAS REIT ORD			282.000	16,607	58.890	16,607	13,776	66	265	0	1,389	0	1,389	0	12/31/2024	
92337F-10-7	VERACYTE ORD			70.000	2,772	39.600	2,772	1,995	0	0	0	846	0	846	0	06/28/2019	
92337R-10-1	VERA THERAPEUTICS CL A ORD			25.000	1,057	42.290	1,057	990	0	0	0	67	0	67	0	08/21/2024	
92338C-10-3	VERALTO ORD			121.000	12,324	101.850	12,324	875	13	44	0	2,370	0	2,370	0	04/17/2009	
92343E-10-2	VERISIGN ORD			75.000	15,522	206.960	15,522	1,875	0	0	0	75	0	75	0	03/28/2007	
92343V-10-4	VERIZON COMMUNICATIONS ORD			1,695.000	67,783	39.990	67,783	50,040	0	4,530	0	3,882	0	3,882	0	12/21/2023	
92343X-10-0	VERINT SYSTEMS ORD			50.000	1,373	27.450	1,373	1,146	0	0	0	21	0	21	0	10/10/2018	
923451-10-8	VERITEX HOLDINGS ORD			50.000	1,358	27.160	1,358	1,260	0	40	0	237	42	195	0	04/22/2019	
92345Y-10-6	VERISK ANALYTICS ORD			102.000	28,094	275.430	28,094	8,327	0	159	0	3,730	0	3,730	0	08/02/2017	
92346J-10-8	VERICEL ORD			50.000	2,746	54.910	2,746	944	0	0	0	965	0	965	0	06/28/2019	
92511U-10-2	VERRA MOBILITY CL A ORD			150.000	3,627	24.180	3,627	2,103	0	0	0	173	0	173	0	10/15/2019	
92532F-10-0	VERTEX PHARMACEUTICALS ORD			165.000	66,446	402.700	66,446	23,783	0	0	0	(691)	0	(691)	0	05/12/2022	
92537N-10-8	VERTIV HOLDINGS CL A ORD			210.000	23,858	113.610	23,858	5,073	0	24	0	13,772	0	13,772	0	07/12/2023	
92552R-40-6	PURSUIT ATTRACTIONS AND HOSPTLTY ORD			20.000	850	42.510	850	688	0	0	0	594	468	126	0	04/22/2019	
92552V-10-0	VIASAT ORD			55.000	468	8.510	468	513	0	0	0	1,121	2,191	(1,069)	0	03/24/2021	
925550-10-5	VIAVI SOLUTIONS ORD			205.000	2,071	10.100	2,071	1,765	0	0	0	652	646	6	0	10/10/2018	
92556H-20-6	PARAMOUNT GLOBAL CL B ORD			204.000	2,134	10.460	2,134	1,728	19	40	0	(770)	114	(883)	0	12/21/2023	
92556V-10-6	VIATRIS ORD			1,078.000	13,421	12.450	13,421	8,335	0	517	0	2,518	772	1,746	0	06/25/2021	
925652-10-9	VICI PPTYS ORD			450.000	13,145	29.210	13,145	9,549	195	755	0	(1,202)	0	(1,202)	0	10/10/2018	
926400-10-2	VICTORIA S SECRET ORD			56.000	2,320	41.420	2,320	600	0	0	0	833	0	833	0	10/10/2018	
92672L-10-7	VIEWRAY ORD			145.000	0	0.000	0	0	0	0	0	576	576	0	0	12/15/2020	
92686J-10-6	VIKING THERAPEUTICS ORD			70.000	2,817	40.240	2,817	4,540	0	0	0	(1,724)	0	(1,724)	0	08/21/2024	
92719V-10-0	VIMEO ORD			97.000	621	6.400	621	519	0	0	0	706	466	241	0	10/10/2018	
92764N-10-2	VIR BIOTECHNOLOGY ORD			45.000	330	7.340	330	372	0	0	0	510	632	(122)	0	03/23/2023	
92766K-40-3	VIRGIN GALACTIC HOLDINGS CL A ORD			1.000	6	5.880	6	7	0	0	0	404	366	38	0	07/15/2020	
92826C-83-9	VISA CL A ORD			930.000	293,917	316.040	293,917	18,773	0	2,000	0	51,792	0	51,792	0	09/30/2011	
92828Q-10-9	VIRTUS INVESTMENT PARTNERS ORD			5.000	1,103	220.580	1,103	483	0	40	0	(106)	0	(106)	0	08/14/2019	
928298-10-8	VISHAY INTERTECH ORD			120.000	2,033	16.940	2,033	2,164	0	48	0	(844)	0	(844)	0	10/10/2018	
92839U-20-6	VISTEON ORD			20.000	1,774	88.720	1,774	1,652	0	0	0	(724)	0	(724)	0	10/10/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
92840M-10-2	VISTRA ORD			220.000	30,331	137.870	30,331	4,046	0	192	0	21,857	0	21,857	0	06/25/2021	
92852X-10-3	VITESSE ENERGY ORD			22.950	574	25.000	574	159	0	46	0	71	0	71	0	09/20/2016	
928881-10-1	VONTIER ORD			85.000	3,100	36.470	3,100	809	0	9	0	163	0	163	0	10/20/2020	
929042-10-9	VORNADO REALTY REIT ORD			117.000	4,919	42.040	4,919	2,266	0	87	0	1,641	28	1,613	0	07/12/2023	
929089-10-0	VOYA FINANCIAL ORD			95.000	6,539	68.830	6,539	4,699	0	162	0	(392)	0	(392)	0	10/10/2018	
929160-10-9	VULCAN MATERIALS ORD			25.000	6,431	257.230	6,431	1,587	0	46	0	756	0	756	0	06/25/2014	
929236-10-7	WD-40 ORD			5.000	1,213	242.680	1,213	803	0	18	0	18	0	18	0	12/21/2022	
929328-10-2	WSFS FINANCIAL ORD			35.000	1,860	53.130	1,860	981	0	21	0	252	0	252	0	07/15/2020	
92936U-10-9	W P CAREY REIT ORD			130.000	7,082	54.480	7,082	8,293	114	451	0	(1,343)	0	(1,343)	0	10/10/2018	
92939U-10-6	WEC ENERGY GROUP ORD			170.000	15,987	94.040	15,987	11,078	0	568	0	1,678	0	1,678	0	10/10/2018	
92942W-10-7	WK KELLOGG ORD			6.000	108	17.990	108	76	0	4	0	29	0	29	0	07/24/2007	
929566-10-7	WABASH NATL ORD			10.000	171	17.130	171	150	0	3	0	(85)	0	(85)	0	04/22/2019	
929740-10-8	WABTEC ORD			115.000	21,803	189.590	21,803	9,745	0	92	0	7,209	0	7,209	0	05/12/2022	
931142-10-3	WALMART ORD			2,405.000	217,292	90.350	217,292	56,236	499	1,742	0	88,462	0	88,462	0	05/15/2024	
93148P-10-2	WALKER & DUNLOP ORD			30.000	2,916	97.210	2,916	1,469	0	78	0	(414)	0	(414)	0	10/10/2018	
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD			1,529.003	16,162	10.570	16,162	12,125	0	0	0	4,037	5,291	(1,254)	0	08/10/2022	
938824-10-9	WAFD ORD			65.000	2,096	32.240	2,096	2,049	0	68	0	(47)	0	(47)	0	10/10/2018	
939653-10-1	ELME ORD			90.000	1,374	15.270	1,374	1,589	16	65	0	1,068	1,008	60	0	10/10/2018	
94106L-10-9	WASTE MANAGEMENT ORD			188.000	37,937	201.790	37,937	6,407	0	564	0	4,266	0	4,266	0	03/28/2007	
941848-10-3	WATERS ORD			35.000	12,984	370.980	12,984	2,128	0	0	0	1,461	0	1,461	0	03/05/2008	
942622-20-0	WATSCO ORD			20.000	9,478	473.890	9,478	3,364	0	211	0	908	0	908	0	10/10/2018	
942749-10-2	WATTS INDUSTRIES CL A ORD			25.000	5,083	203.300	5,083	1,859	0	41	0	(126)	0	(126)	0	10/10/2018	
94419L-10-1	WAYFAIR CL A ORD			40.000	1,773	44.320	1,773	1,702	0	0	0	2,387	3,082	(695)	0	10/10/2018	
948849-10-4	WEIS MARKETS ORD			10.000	677	67.720	677	499	0	14	0	38	0	38	0	07/15/2020	
949746-10-1	WELLS FARGO ORD			1,822.000	127,977	70.240	127,977	51,439	0	2,733	0	38,298	0	38,298	0	03/24/2021	
95040Q-10-4	WELLTOWER ORD			325.000	40,960	126.030	40,960	20,448	0	832	0	11,655	0	11,655	0	07/12/2023	
95058W-10-0	WENDYS ORD			185.000	3,016	16.300	3,016	3,199	0	185	0	(588)	0	(588)	0	10/10/2018	
950810-10-1	WESBANCO ORD			25.000	814	32.540	814	515	9	36	0	29	0	29	0	07/15/2020	
95082P-10-5	WESCO INTL ORD			44.000	7,962	180.960	7,962	2,238	0	73	0	312	0	312	0	06/22/2020	
955306-10-5	WEST PHARM SVC ORD			45.000	14,740	327.560	14,740	5,181	0	36	0	(1,105)	0	(1,105)	0	10/10/2018	
957090-10-3	WESTAMERICA BANCORPORATION ORD			10.000	525	52.460	525	518	0	18	0	42	82	(40)	0	10/10/2018	
957638-10-9	WESTERN ALLIANCE ORD			50.000	4,177	83.540	4,177	2,844	0	75	0	888	0	888	0	10/10/2018	
958102-10-5	WESTERN DIGITAL ORD			203.000	12,105	59.630	12,105	8,466	0	0	0	1,474	0	1,474	0	05/12/2022	
962166-10-4	WEYERHAEUSER REIT			448.000	12,611	28.150	12,611	8,835	0	421	0	(2,966)	0	(2,966)	0	09/28/2010	
963320-10-6	WHIRLPOOL ORD			45.000	5,152	114.480	5,152	1,861	0	315	0	(328)	0	(328)	0	05/04/2007	
966387-12-8	WHITING PETROLEUM CORPORATION			2.000	7	3.400	7	10	0	0	0	499	534	(35)	0	10/10/2018	
96758W-10-1	WIDEOPENWEST ORD			20.000	99	4.960	99	110	0	0	0	94	76	18	0	12/15/2020	
96924N-10-0	WILLDAN GROUP ORD			10.000	381	38.090	381	394	0	0	0	166	0	166	0	12/15/2020	
969457-10-0	WILLIAMS ORD			580.000	31,390	54.120	31,390	11,252	0	1,102	0	11,188	0	11,188	0	12/18/2018	
969904-10-1	WILLIAMS SONOMA ORD			110.000	20,370	185.180	20,370	3,331	0	237	0	9,272	0	9,272	0	10/10/2018	
971378-10-4	WILLSCOT HOLDINGS CL A ORD			125.000	4,181	33.450	4,181	1,764	0	0	0	(1,381)	0	(1,381)	0	07/15/2020	
974155-10-3	WINGSTOP ORD			30.000	8,526	284.200	8,526	2,040	0	29	0	829	0	829	0	10/10/2018	
974637-10-0	WINNEBAGO INDS ORD			20.000	956	47.780	956	773	0	25	0	(502)	0	(502)	0	06/28/2019	
977852-10-2	WOLFSPEED ORD			85.000	566	6.660	566	2,945	0	0	0	(3,132)	0	(3,132)	0	10/10/2018	
980745-10-3	WOODWARD ORD			60.000	9,985	166.420	9,985	4,501	0	60	0	1,817	0	1,817	0	10/10/2018	
98138H-10-1	WORKDAY CL A ORD			130.000	33,544	258.030	33,544	19,016	0	0	0	(2,344)	0	(2,344)	0	07/12/2023	

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CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
98138J-30-5	WORKHORSE GROUP ORD			1.000	1	0.698	1	1	0	0	0	323	330	(7)	0	07/15/2020	
98139A-10-5	WORKIVA CL A ORD			40.000	4,380	109.500	4,380	2,323	0	0	0	319	0	319	0	06/28/2019	
981475-10-6	WORLD KINECT ORD			40.000	1,100	27.510	1,100	1,083	7	26	0	189	0	189	0	10/10/2018	
981811-10-2	WORTHINGTON ENTERPRISES ORD			25.000	1,003	40.110	1,003	695	0	17	0	(436)	0	(436)	0	10/10/2018	
982104-10-1	WORTHINGTON STEEL ORD			25.000	796	31.820	796	352	0	16	0	93	0	93	0	10/10/2018	
98262P-10-1	WW INTERNATIONAL ORD			20.000	25	1.270	25	16	0	0	0	357	507	(150)	0	07/15/2020	
98311A-10-5	WYNDHAM HOTELS RESORTS ORD			45.000	4,536	100.790	4,536	2,314	0	68	0	917	0	917	0	10/10/2018	
983134-10-7	WYNN RESORTS ORD			45.000	3,877	86.160	3,877	2,886	0	45	0	(223)	0	(223)	0	12/23/2015	
983793-10-0	XPO ORD			20.000	2,623	131.150	2,623	737	0	0	0	871	0	871	0	10/10/2018	
98389B-10-0	XCEL ENERGY ORD			410.000	27,683	67.520	27,683	8,795	0	887	0	2,300	0	2,300	0	10/17/2007	
984017-10-3	XENIA HOTELS AND RESORTS REIT ORD			70.000	1,040	14.860	1,040	997	8	32	0	697	610	87	0	10/10/2018	
98401F-10-5	XENCOR ORD			40.000	919	22.980	919	700	0	0	0	691	621	70	0	10/10/2018	
98419M-10-0	XYLEM ORD			78.000	9,050	116.020	9,050	3,810	0	112	0	129	0	129	0	10/10/2018	
98421M-10-6	XEROX HOLDINGS ORD			125.000	1,054	8.430	1,054	1,143	31	125	0	811	2,049	(1,238)	0	10/10/2018	
984241-10-9	Y MABS THERAPEUTICS ORD			30.000	235	7.830	235	429	0	0	0	540	510	30	0	04/17/2020	
985817-10-5	YELP ORD			60.000	2,322	38.700	2,322	2,323	0	0	0	(518)	0	(518)	0	09/28/2021	
98585N-10-6	YEXT ORD			35.000	223	6.360	223	178	0	0	0	423	406	16	0	07/15/2020	
98585X-10-4	YETI HOLDINGS ORD			75.000	2,888	38.510	2,888	1,810	0	0	0	(995)	0	(995)	0	04/17/2020	
988498-10-1	YUM BRANDS ORD			210.000	28,174	134.160	28,174	4,384	0	563	0	735	0	735	0	03/28/2007	
98888T-10-7	ZIMVIE ORD			9.000	126	13.950	126	138	0	0	0	45	79	(34)	0	05/15/2018	
989207-10-5	ZEBRA TECHNOLOGIES CL A ORD			35.000	13,518	386.220	13,518	5,236	0	0	0	3,951	0	3,951	0	10/10/2018	
98943L-10-7	ZENTALIS PHARMACEUTICALS ORD			15.000	45	3.030	45	52	0	0	0	379	561	(182)	0	10/20/2020	
98954M-10-1	ZILLOW GROUP CL A ORD			40.000	2,834	70.850	2,834	1,532	0	0	0	565	0	565	0	10/10/2018	
98954M-20-0	ZILLOW GROUP CL C ORD			105.000	7,775	74.050	7,775	4,027	0	0	0	1,700	0	1,700	0	10/10/2018	
98956A-10-5	ZETA GLOBAL HOLDINGS CL A ORD			110.000	1,979	17.990	1,979	2,600	0	0	0	(621)	0	(621)	0	08/21/2024	
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD			90.000	9,507	105.630	9,507	7,057	22	86	0	(1,446)	0	(1,446)	0	05/15/2018	
989701-10-7	ZIONS BANCORPORATION ORD			100.000	5,425	54.250	5,425	2,692	0	166	0	1,038	0	1,038	0	03/11/2015	
98978V-10-3	ZOETIS CL A ORD			247.000	40,244	162.930	40,244	4,997	0	427	0	(8,507)	0	(8,507)	0	09/24/2014	
98980G-10-2	ZSCALER ORD			59.000	10,644	180.410	10,644	6,062	0	0	0	(2,428)	0	(2,428)	0	10/18/2023	
989817-10-1	ZUMIEZ ORD			20.000	383	19.170	383	522	0	0	0	(23)	0	(23)	0	06/28/2019	
98983L-10-8	ZURN ELKAY WATER SOLUTIONS ORD			120.000	4,476	37.300	4,476	1,665	0	40	0	947	0	947	0	10/10/2018	
98983V-10-6	ZUORA CL A ORD			110.000	1,091	9.920	1,091	967	0	0	0	775	718	57	0	06/28/2019	
98986M-10-3	ZYNEX ORD			22.000	176	8.010	176	173	0	0	0	209	273	(63)	0	07/15/2020	
G0084W-10-1	ADIENT ORD		C	86.000	1,482	17.230	1,482	2,707	0	0	0	(1,645)	0	(1,645)	0	10/10/2018	
G01767-10-5	ALKERMES ORD		C	145.000	4,170	28.760	4,170	2,652	0	0	0	148	0	148	0	03/24/2021	
G0176J-10-9	ALLEGION ORD		C	58.000	7,579	130.680	7,579	1,358	0	111	0	231	0	231	0	12/12/2013	
G0250X-10-7	AMCOR ORD		C	612.000	5,759	9.410	5,759	5,281	0	308	0	(141)	0	(141)	0	10/10/2018	
G037AX-10-1	AMBARELLA ORD			31.000	2,255	72.740	2,255	1,349	0	0	0	355	0	355	0	03/19/2019	
G0403H-10-8	AON CL A ORD		C	130.000	46,691	359.160	46,691	6,371	0	343	0	8,858	0	8,858	0	04/02/2012	
G0450A-10-5	ARCH CAPITAL GROUP ORD		C	200.000	18,470	92.350	18,470	5,620	0	1,000	0	3,616	0	3,616	0	10/10/2018	
G0508H-11-0	ARCADIUM LITHIUM ORD		C	358.000	1,837	5.130	1,837	1,400	0	0	0	(840)	0	(840)	0	10/10/2018	
G0585R-10-6	ASSURED GUARANTY ORD		C	55.000	4,951	90.010	4,951	2,287	0	68	0	835	0	835	0	10/10/2018	
G0692U-10-9	AXIS CAPITAL HOLDINGS ORD		C	80.000	7,090	88.620	7,090	4,474	35	141	0	2,660	0	2,660	0	10/10/2018	
G0772R-20-8	BANK NT BUTTERFIELD AND SON ORD		C	40.000	1,462	36.550	1,462	1,466	0	70	0	182	0	182	0	06/25/2021	
G1110E-10-7	BIOHAVEN ORD			50.000	1,868	37.350	1,868	1,380	0	0	0	(203)	0	(203)	0	08/21/2024	
G1151C-10-1	ACCENTURE CL A ORD		C	320.000	112,573	351.790	112,573	23,926	0	1,712	0	282	0	282	0	10/10/2018	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
G1890L-10-7	CAPRI HOLDINGS LTD.		C	15.000	316	21.060	316	536	0	0	0	(124)	314	(438)	0	11/27/2017	
G21810-10-9	CLARIVATE ORD		C	315.000	1,600	5.080	1,600	1,805	0	0	0	1,840	3,157	(1,317)	0	03/23/2023	
G25457-10-5	CREDO TECHNOLOGY GROUP HOLDING ORD		C	85.000	5,713	67.210	5,713	2,986	0	0	0	2,727	0	2,727	0	08/21/2024	
G2717B-10-8	CUSHMAN AND WAKEFIELD ORD		C	145.000	1,897	13.080	1,897	1,697	0	0	0	331	0	331	0	07/15/2020	
G29183-10-3	EATON ORD		C	236.000	78,321	331.870	78,321	12,149	0	887	0	21,488	0	21,488	0	12/03/2012	
G3075P-10-1	ENSTAR GROUP ORD		C	5.000	1,610	322.050	1,610	875	0	0	0	139	0	139	0	07/15/2020	
G3198U-10-2	ESSENT GROUP ORD		C	110.000	5,988	54.440	5,988	4,446	0	123	0	187	0	187	0	10/10/2018	
G3265R-10-7	APTIV ORD		C	165.000	9,979	60.480	9,979	5,271	0	0	0	4,709	0	4,709	0	02/25/2013	
G3323L-10-0	FABRINET ORD		C	30.000	6,596	219.880	6,596	1,300	0	0	0	887	0	887	0	10/10/2018	
G36738-10-5	FRESH DEL MONTE PRODUCE ORD			5.000	166	33.210	166	146	0	5	0	60	25	35	0	12/16/2019	
G3730V-10-5	FTAI AVIATION ORD			50.000	7,202	144.040	7,202	5,829	0	15	0	1,373	0	1,373	0	08/21/2024	
G3922B-10-7	GENPACT ORD		C	180.000	7,731	42.950	7,731	5,107	0	110	0	1,483	0	1,483	0	10/10/2018	
G4388N-10-6	HELEN OF TROY ORD		C	20.000	1,197	59.830	1,197	2,389	0	0	0	(1,220)	0	(1,220)	0	10/10/2018	
G4474Y-21-4	JANUS HENDERSON GROUP ORD		C	100.000	4,253	42.530	4,253	2,140	0	156	0	1,238	0	1,238	0	06/28/2019	
G4740B-10-5	ICHOR HOLDINGS ORD			20.000	644	32.220	644	473	0	0	0	(28)	0	(28)	0	06/28/2019	
G4863A-10-8	INTERNATIONAL GAME TECHNOLOGY ORD		C	80.000	1,413	17.660	1,413	1,383	0	64	0	(780)	0	(780)	0	10/10/2018	
G491BT-10-8	INVESCO ORD			190.000	3,321	17.480	3,321	3,247	0	155	0	703	771	(68)	0	10/10/2018	
G5005R-10-7	JAMES RIVER GROUP HOLDINGS ORD		C	30.000	146	4.870	146	141	0	5	0	1,135	1,266	(131)	0	06/28/2019	
G50871-10-5	JAZZ PHARMACEUTICALS ORD		C	35.000	4,310	123.150	4,310	4,256	0	0	0	663	658	5	0	05/12/2022	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD		C	384.996	30,388	78.930	30,388	8,656	142	570	0	8,197	0	8,197	0	09/07/2016	
G52694-10-9	KINIKSA PHARMACEUTICALS INT CL A ORD		C	25.000	495	19.780	495	569	0	0	0	56	0	56	0	07/15/2020	
G54950-10-3	LINDE ORD		C	271.000	113,460	418.670	113,460	86,390	0	1,507	0	2,157	0	2,157	0	03/23/2023	
G5509L-10-1	LIVANOVA ORD		C	15.000	695	46.310	695	828	0	0	0	(81)	0	(81)	0	07/15/2020	
G5960L-10-3	MEDTRONIC ORD		C	827.000	66,061	79.880	66,061	29,059	579	2,299	0	(2,068)	0	(2,068)	0	09/30/2011	
G61188-10-1	LIBERTY GLOBAL CL A ORD		C	110.000	1,404	12.760	1,404	1,392	0	0	0	11	0	11	0	12/31/2024	
G61188-12-7	LIBERTY GLOBAL CL C ORD		C	105.000	1,380	13.140	1,380	1,371	0	0	0	9	0	9	0	12/31/2024	
G63365-10-3	MURAL ONCOLOGY ORD		C	14.500	47	3.220	47	58	0	0	0	22	61	(39)	0	03/24/2021	
G65163-10-0	JOBY AVIATION CL A ORD			180.000	1,463	8.130	1,463	900	0	0	0	1,267	1,001	266	0	07/12/2023	
G65431-14-3	NOBEL CORP EQY WARRANT			3.000	1	0.280	1	1	0	0	0	1,982	1,985	(2)	0	10/10/2018	
G65773-10-6	NORDIC AMERICAN TANKERS ORD		C	180.000	450	2.500	450	703	7	76	0	(306)	0	(306)	0	10/15/2019	
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD			235.000	6,047	25.730	6,047	4,256	0	0	0	2,702	1,365	1,337	0	03/24/2021	
G6674U-10-8	NOVOCURE ORD		C	315.000	9,387	29.800	9,387	4,703	0	0	0	4,684	0	4,684	0	10/18/2023	
G6683N-10-3	NU HOLDINGS CL A ORD		C	2,165.000	22,429	10.360	22,429	18,706	0	0	0	3,056	0	3,056	0	12/31/2024	
G72800-10-8	PROTHENA ORD		C	20.000	277	13.850	277	258	0	0	0	(450)	0	(450)	0	12/16/2019	
G7496G-10-3	RENAISSANCERE ORD		C	35.000	8,708	248.810	8,708	4,751	0	55	0	1,848	0	1,848	0	10/10/2018	
G76279-10-1	ROIVANT SCIENCES ORD		C	626.000	7,406	11.830	7,406	6,586	0	0	0	376	0	376	0	12/21/2023	
G7709Q-10-4	ROYALTY PHARMA CL A ORD			245.000	6,250	25.510	6,250	6,532	0	206	0	1,399	2,031	(632)	0	07/12/2023	
G7738W-10-6	SFL ORD		C	110.000	1,124	10.220	1,124	1,392	0	118	0	(117)	0	(117)	0	08/14/2019	
G7S00T-10-4	PENTAIR ORD		C	94.000	9,460	100.640	9,460	2,370	0	86	0	2,625	0	2,625	0	10/10/2018	
G7T16G-10-3	SAPIENS INTERNATIONAL ORD		C	30.000	806	26.870	806	853	0	13	0	(62)	0	(62)	0	07/15/2020	
G81276-10-0	SIGNET JEWELERS ORD		C	25.000	2,018	80.710	2,018	1,379	0	28	0	(664)	0	(664)	0	03/24/2021	
G8232Y-10-1	PENGUIN SOLUTIONS ORD		C	30.000	576	19.190	576	414	0	0	0	8	0	8	0	07/15/2020	
G8267P-10-8	SMURFIT WESTROCK ORD		C	355.000	19,120	53.860	19,120	17,605	0	97	0	1,515	0	1,515	0	12/31/2024	
G8473T-10-0	STERIS ORD		C	45.000	9,250	205.560	9,250	4,724	0	98	0	(643)	0	(643)	0	10/10/2018	
G85158-10-6	STONECO CL A ORD		C	175.000	1,395	7.970	1,395	1,975	0	0	0	(356)	1,405	(1,761)	0	08/10/2022	
G87110-10-5	TECHNIPFMC ORD		C	295.000	8,537	28.940	8,537	5,275	0	59	0	2,596	0	2,596	0	07/12/2023	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
G8994E-10-3	TRANE TECHNOLOGIES ORD		C	125.000	46,169	369.350	46,169	2,730	0	420	0	15,681	0	15,681	0	11/20/2012	
G9001E-12-8	LIBERTY LATIN AMERICA CL C ORD		C	127.000	805	6.340	805	1,152	0	0	0	(127)	0	(127)	0	10/20/2020	
G9087Q-10-2	TRONOX HOLDINGS ORD			121.000	1,218	10.070	1,218	1,540	0	61	0	(495)	0	(495)	0	03/19/2019	
G9456A-10-0	GOLAR LNG ORD		C	65.000	2,751	42.320	2,751	1,504	0	65	0	1,256	0	1,256	0	12/21/2022	
G96629-10-3	WILLIS TOWERS WATSON ORD		C	50.000	15,662	313.240	15,662	6,693	44	174	0	3,602	0	3,602	0	10/10/2018	
G97822-10-3	PERRIGO ORD		C	95.000	2,442	25.710	2,442	2,711	0	105	0	749	1,363	(615)	0	03/24/2021	
G98239-10-9	XP CL A ORD		C	215.000	2,548	11.850	2,548	5,018	0	140	0	(3,057)	0	(3,057)	0	07/12/2023	
H11356-10-4	BUNGE GLOBAL ORD			40.000	3,110	77.760	3,110	2,698	0	108	0	(928)	0	(928)	0	10/10/2018	
H1467J-10-4	CHUBB ORD		C	186.997	51,667	276.300	51,667	14,411	170	662	0	9,406	0	9,406	0	10/10/2018	
H2906T-10-9	GARMIN ORD		C	95.000	19,595	206.260	19,595	6,138	0	283	0	7,383	0	7,383	0	10/10/2018	
L0223L-10-1	ARDAGH GROUP S.A.		D	25.000	619	24.750	619	489	0	10	0	0	0	0	0	12/16/2019	
L44385-10-9	GLOBANT ORD		C	25.000	5,361	214.420	5,361	4,419	0	0	0	599	1,188	(589)	0	12/30/2021	
L72967-10-9	ORION ORD		C	10.000	158	15.790	158	214	0	1	0	(119)	0	(119)	0	06/28/2019	
L8681T-10-2	SPOTIFY TECHNOLOGY ORD		C	85.000	38,027	447.380	38,027	12,428	0	0	0	22,055	0	22,055	0	06/28/2019	
M46528-10-1	FRONTLINE ORD		C	5.000	71	14.190	71	39	0	10	0	(29)	0	(29)	0	07/15/2020	
M5425M-10-3	INMODE ORD		C	52.000	868	16.700	868	1,075	0	0	0	(288)	0	(288)	0	10/18/2023	
N01045-20-7	AFFIMED N.V.		C	10.000	12	1.190	12	28	0	0	0	636	656	(20)	0	12/15/2020	
N14506-10-4	ELASTIC ORD		C	50.000	4,954	99.080	4,954	3,021	0	0	0	(681)	0	(681)	0	04/17/2020	
N20944-10-9	CNH INDUSTRIAL ORD		C	645.000	7,308	11.330	7,308	6,669	0	303	0	2,383	2,931	(548)	0	07/12/2023	
N3144W-10-5	EXPRO GROUP HOLDINGS ORD			34.167	426	12.470	426	566	0	0	0	(118)	0	(118)	0	12/15/2020	
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD		C	100.000	7,427	74.270	7,427	5,295	0	527	0	(2,081)	0	(2,081)	0	09/19/2012	
N72482-14-9	QIAGEN ORD		C	140.000	6,234	44.530	6,234	5,247	0	186	0	219	249	(30)	0	12/21/2022	
V7780T-10-3	ROYAL CARIBBEAN GROUP ORD			115.000	26,529	230.690	26,529	7,058	63	46	0	11,638	0	11,638	0	07/15/2020	
Y2065G-12-1	DHT HOLDINGS ORD		C	115.000	1,068	9.290	1,068	824	0	115	0	(60)	0	(60)	0	10/15/2019	
Y41053-10-2	INTERNATIONAL SEAWAYS ORD			30.000	1,078	35.940	1,078	746	0	173	0	(286)	0	(286)	0	10/15/2019	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					32,692,273	XXX	32,692,273	8,576,640	20,426	405,329	0	6,162,986	328,976	5,834,010	0	XXX	XXX
339CVR-01-1	FLEXION THERAPEUTICS CVR			45.000	45	1.000	45	0	0	0	0	0	0	0	0	11/22/2021	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					45	XXX	45	0	0	0	0	0	0	0	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					32,692,318	XXX	32,692,318	8,576,640	20,426	405,329	0	6,162,986	328,976	5,834,010	0	XXX	XXX
04314H-66-7	ARTISAN:INTL VAL ADV			599,033.144	28,028,761	46.790	28,028,761	23,153,518	194,968	265,494	0	565,587	0	565,587	0	12/27/2024	
04314H-85-7	ARTISAN:INTL VAL INST			946,905.584	44,532,970	47.030	44,532,970	33,964,008	323,028	466,365	0	1,013,189	0	1,013,189	0	12/28/2022	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					72,561,730	XXX	72,561,730	57,117,526	517,996	731,860	0	1,578,776	0	1,578,776	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					72,561,730	XXX	72,561,730	57,117,526	517,996	731,860	0	1,578,776	0	1,578,776	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
00131@-10-0	ENCOVA INSURANCE AGENCY INC			200.000	586,432	2,932.159	586,432	2,833,598	0	0	0	(356,112)	0	(356,112)	0	01/13/2014	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					586,432	XXX	586,432	2,833,598	0	0	0	(356,112)	0	(356,112)	0	XXX	XXX
5979999999. Total - Common Stock - Parent, Subsidiaries and Affiliates					586,432	XXX	586,432	2,833,598	0	0	0	(356,112)	0	(356,112)	0	XXX	XXX
5989999999 - Total Common Stocks					105,840,480	XXX	105,840,480	68,527,763	538,422	1,137,188	0	7,385,650	328,976	7,056,674	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					105,840,480	XXX	105,840,480	68,527,763	538,422	1,137,188	0	7,385,650	328,976	7,056,674	0	XXX	XXX

1.

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
13063D-3R-7	CALIFORNIA ST		01/10/2024	TRUIST SECURITIES, INC.		1,085,220	1,000,000	21,833
13063E-BQ-8	CALIFORNIA STATE		07/25/2024	Wells Fargo Securities, LLC		4,587,075	4,500,000	63,088
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						5,672,295	5,500,000	84,921
346843-WR-2	FORT BEND TEX INDPT SCH DIST		05/31/2024	STIFEL NICOLAUS & COMPANY		960,520	1,000,000	0
64966S-GN-0	NEW YORK CITY		08/22/2024	J P MORGAN SECURITIES		1,750,000	1,750,000	0
964559-2Q-0	WHITE SETTLEMENT TEX INDPT SCH DIST		08/21/2024	Not Available		0	465,000	0
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,710,520	3,215,000	0
3132DN-VE-0	FH SD1513 - RMBS		01/09/2024	BOSC INC.		2,248,790	2,273,658	4,737
3132DQ-Z8-2	FH SD3467 - RMBS		07/22/2024	BOSC INC.		5,974,619	6,182,306	9,273
3132DT-DS-6	FH SD5513 - RMBS		08/12/2024	J P MORGAN SECURITIES		4,849,529	4,947,710	7,422
3132DT-FY-1	FH SD5583 - RMBS		07/23/2024	Bank of America		7,679,830	7,937,809	22,821
3132DT-Q4-5	FH SD5875 - RMBS		10/03/2024	Wells Fargo Securities, LLC		1,251,750	1,214,923	557
3132DT-UU-2	FH SD5995 - RMBS		10/01/2024	NOMURA SECURITIES INTL INC		2,780,529	2,733,966	380
3140QS-P2-1	FN CB6740 - RMBS		11/06/2024	Wells Fargo Securities, LLC		1,135,862	1,133,382	1,039
3140QS-U3-3	FN CB6901 - RMBS		09/25/2024	J P MORGAN SECURITIES		955,979	943,194	3,275
3140QU-6X-9	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		11/06/2024	GOLDMAN		2,720,536	2,708,253	2,471
3140QV-LC-6	FN CB9322 - RMBS		11/05/2024	Wells Fargo Securities, LLC		3,997,788	3,963,904	3,028
3140XG-TV-1	FN FS1463 - RMBS		08/22/2024	Wells Fargo Securities, LLC		1,993,376	2,066,679	5,052
3140XQ-YK-7	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		09/13/2024	J P MORGAN SECURITIES		2,992,169	2,989,366	5,605
3142GR-VA-5	FH RJ1508 - RMBS		06/27/2024	Wells Fargo Securities, LLC		1,449,821	1,491,778	5,594
3142GS-5S-3	FEDERAL HOME LOAN MORTGAGE CORPORATION -		10/29/2024	J P MORGAN SECURITIES		1,469,883	1,500,000	6,042
45129Y-6U-5	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		10/23/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		1,322,475	1,250,000	0
45203M-E5-6	ILLINOIS HSG DEV AUTH REV		12/02/2024	FTN FINANCIAL		2,034,991	2,000,000	18,576
594698-SG-8	MICHIGAN ST STRATEGIC FD LTD OBLIG REV		08/14/2024	MARKETAXESS CORPORATION		822,430	1,000,000	11,744
735389-2S-6	PORT SEATTLE WASH REV		08/02/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		2,151,500	2,000,000	0
79768H-JT-6	SAN FRANCISCO (CITY & COUNTY) PUBLIC UTI		07/22/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		1,905,321	1,910,000	0
91412H-JT-1	UNIVERSITY CALIF REVS		08/16/2024	RAYMOND JAMES & ASSOCIATES		854,366	1,015,000	5,425
914302-MP-6	UNIVERSITY HOUSTON TEX UNIV REVS TAX EXE		08/14/2024	J P MORGAN SECURITIES		1,005,000	1,005,000	0
0909999999. Subtotal - Bonds - U.S. Special Revenues						51,596,543	52,266,927	113,042
010392-GB-8	ALABAMA POWER CO		01/24/2024	US BANCORP INVESTMENTS INC.		796,313	750,000	9,384
025816-DW-6	AMERICAN EXPRESS CO		07/22/2024	MORGAN STANLEY & COMPANY		2,000,000	2,000,000	0
03466H-AA-1	AOMT 243 A1 - RMBS		04/15/2024	BANC OF AMERICA/FIXED INCOME		1,179,714	1,222,798	2,609
03466J-AA-7	AOMT 249 A1 - RMBS		09/17/2024	J P MORGAN SECURITIES		2,499,970	2,500,000	8,563
04021E-AA-4	ARES1 24IND2 A - CMBS		09/30/2024	J P MORGAN SECURITIES		1,496,250	1,500,000	0
05555M-AA-7	BDS 24FL13 A - CMBS		09/05/2024	Wells Fargo Securities, LLC		2,244,375	2,250,000	0
05592V-AA-2	BPR 24PMDW A - CMBS		10/28/2024	MORGAN STANLEY & COMPANY		1,749,976	1,750,000	3,126
06051G-HV-4	BANK OF AMERICA CORP		07/23/2024	MIZUHO SECURITIES USA/FIXED INCOME		4,136,085	4,500,000	399
08182R-AJ-2	BSP 19R AR - CDO	C	05/09/2024	J P MORGAN SECURITIES		1,000,000	1,000,000	0
09228Y-AB-8	BBIRD 2016-1 A - ABS	C	03/26/2024	PERSHING DIV OF DLJ SEC LNDING		314,555	319,142	486
09228Y-AC-6	BBIRD 2016-1 B - ABS	C	03/25/2024	PERSHING DIV OF DLJ SEC LNDING		388,744	398,201	754
12510H-AV-2	CAUTO 242 A1 - ABS		06/04/2024	BARCLAYS CAPITAL INC		728,206	750,000	0
12510H-AZ-3	CAUTO 243 A1 - ABS		09/27/2024	MORGAN STANLEY & COMPANY		1,229,011	1,250,000	0
12510H-BA-7	CAUTO 243 A2 - ABS		09/27/2024	MORGAN STANLEY & COMPANY		965,161	1,000,000	0
12598Y-AA-6	CIFC 233 A - CDO	C	08/21/2024	BARCLAYS CAPITAL INC		2,767,050	2,750,000	16,297
126416-AA-4	CSMC 2022-NQM1 A1 - CMO/RMBS		01/26/2024	GOLDMAN		558,659	642,454	1,172
12659Y-AA-2	COLT 2022-3 A1 - RMBS		01/30/2024	Wells Fargo Securities, LLC		587,882	621,567	1,684
12662K-AA-7	CSMC 2021-NQM6 A1 - CMO/RMBS		01/26/2024	BANC OF AMERICA/FIXED INCOME		543,159	667,637	631
134429-BP-3	CAMPBELL SOUP CO		03/19/2024	BARCLAYS CAPITAL INC		1,245,425	1,250,000	0
14040H-DH-5	CAPITAL ONE FINANCIAL CORP		07/24/2024	MORGAN STANLEY & COMPANY		1,250,000	1,250,000	0
14290D-AC-5	CARMX 244 A3 - ABS		10/29/2024	BANC OF AMERICA/FIXED INCOME		1,749,673	1,750,000	0
191216-DY-3	COCA-COLA CO		08/07/2024	BANC OF AMERICA/FIXED INCOME		999,680	1,000,000	0
19688X-AA-4	COLT 246 A1 - CMO/RMBS		10/11/2024	BARCLAYS CAPITAL INC		1,749,970	1,750,000	4,192
20826F-BJ-4	CONOCOPHILLIPS CO		12/10/2024	Citigroup (SSB)		1,002,470	1,000,000	783
224044-CU-9	COX COMMUNICATIONS INC		08/15/2024	Wells Fargo Securities, LLC		996,470	1,000,000	0
22757G-AC-7	CROSS 24H8 A1 - RMBS		12/13/2024	GOLDMAN		999,985	1,000,000	2,775

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22758D-AA-7	CROSS 24H3 A1 - RMBS		05/03/2024	GOLDMAN		749,992	750,000	4,965
23284B-AH-7	CYRUS 243 A2 - ABS		11/07/2024	Various		1,595,872	1,750,000	2,325
24381V-AA-8	DRMT 213 A1 - CMO/RMBS	C	01/26/2024	NOMURA SECURITIES/FIXED INCOME		512,366	607,474	584
25179M-BG-7	DEVON ENERGY CORP		08/19/2024	Citigroup (SSB)		2,998,980	3,000,000	0
25243Y-BN-8	DIAGEO CAPITAL PLC	C	01/09/2024	MIZUHO SECURITIES USA/FIXED INCOME		1,067,430	1,000,000	15,000
29379V-CG-6	ENTERPRISE PRODUCTS OPERATING LLC		08/01/2024	MIZUHO SECURITIES USA/FIXED INCOME		994,000	1,000,000	0
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS		05/16/2024	J P MORGAN SECURITIES		475,596	594,649	792
36259V-AB-9	GSMBS 2020-PJ4 A2 - CMO/RMBS		02/02/2024	GOLDMAN		254,935	298,876	125
36262Q-AB-5	GSMBS 2021-GR1 A2 - CMO/RMBS		01/10/2024	GOLDMAN		1,645,869	2,009,438	1,542
36267B-AB-3	GSMBS 22GR2 A2 - CMO/RMBS		06/07/2024	J P MORGAN SECURITIES		1,986,139	2,403,808	1,810
367919-AA-5	GCAT 24INV4 A1 - RMBS		11/19/2024	BANC OF AMERICA/FIXED INCOME		1,006,094	1,000,000	667
379925-AA-8	GMREV 242 A - ABS		08/23/2024	J P MORGAN SECURITIES		1,249,490	1,250,000	0
38139K-AC-3	GLM 23 A - CDO	C	11/26/2024	MORGAN STANLEY & COMPANY		1,750,000	1,750,000	0
404280-CV-9	HSBC HOLDINGS PLC	C	10/02/2024	HSBC SECURITIES		917,880	1,000,000	2,819
404280-EE-5	HSBC HOLDINGS PLC	C	02/26/2024	HSBC SECURITIES		750,000	750,000	0
42824C-BT-5	HEWLETT PACKARD ENTERPRISE CO		09/17/2024	MARKETAXESS CORPORATION		1,002,560	1,000,000	0
438516-CS-3	HONEYWELL INTERNATIONAL INC		07/29/2024	Citigroup (SSB)		1,252,800	1,250,000	26,042
43990E-AA-9	HORZN 241 A - ABS	C	09/06/2024	MUFG SECURITIES AMERICAS INC.		2,499,948	2,500,000	0
448984-AD-6	HALST 2024-C A3 - ABS		08/20/2024	BNP Paribas		2,249,945	2,250,000	0
44934Q-AD-3	HART 2024-B A3 - ABS		09/25/2024	BANC OF AMERICA/FIXED INCOME		1,528,477	1,500,000	2,218
46592K-AC-6	JPMMT 2021-3 A3 - CMO/RMBS		02/02/2024	J P MORGAN SECURITIES		431,242	529,156	184
46593F-AD-4	JPMMT 2022-INV3 A3B - CMO/RMBS		07/03/2024	Wells Fargo Securities, LLC		511,573	617,632	206
46647P-EJ-1	JPMORGAN CHASE & CO		09/24/2024	J P MORGAN SECURITIES		1,032,130	1,000,000	8,741
46649T-AA-4	JPMMT 2018-3 A1 - RMBS		09/03/2024	J P MORGAN SECURITIES		444,675	484,660	142
46653X-AD-2	JPMMT 2021-INV5 A2 - CMO/RMBS		01/31/2024	GOLDMAN		705,362	818,501	69
46654R-AG-7	JPMMT 21INV8 A2 - CMO/RMBS		05/07/2024	J P MORGAN SECURITIES		1,176,533	1,422,867	949
46656A-AC-1	JPMMT 2022-DSC1 A3 - CMO/RMBS		09/17/2024	J P MORGAN SECURITIES		1,067,815	1,081,546	2,426
46658D-AA-7	JPMMT 24VIS2 A1 - CMO/RMBS		07/23/2024	J P MORGAN SECURITIES		1,249,985	1,250,000	6,097
46658D-AC-3	JPMMT 24VIS2 A3 - RMBS		07/23/2024	J P MORGAN SECURITIES		2,249,978	2,250,000	11,638
49271V-AV-2	KEURIG DR PEPPER INC		07/25/2024	US BANCORP INVESTMENTS INC.		3,018,660	3,000,000	61,392
49456B-AZ-4	KINDER MORGAN INC		07/22/2024	MITSUBISHI UFJ SECURITIES		2,496,075	2,500,000	0
52109X-AA-6	LBA 247IND A - CMBS		09/20/2024	J P MORGAN SECURITIES		1,496,250	1,500,000	0
532457-CQ-9	ELI LILLY AND CO		08/12/2024	MORGAN STANLEY & COMPANY		2,494,525	2,500,000	0
548661-DR-5	LOWE'S COMPANIES INC		07/25/2024	Citigroup (SSB)		2,373,400	2,500,000	28,135
55389Q-AB-3	MVWOT 242 B - ABS		09/24/2024	Wells Fargo Securities, LLC		999,958	1,000,000	0
58769J-AW-7	MERCEDES-BENZ FINANCE NORTH AMERICA LLC		07/29/2024	Citigroup (SSB)		3,994,200	4,000,000	0
59170J-AA-6	MNET 2022-1 A2 - ABS		09/13/2024	BAIRD, ROBERT W., & COMPANY IN		1,030,859	1,000,000	4,586
59170J-AG-3	MNET 2024-1 A2 - ABS		03/06/2024	GOLDMAN		749,891	750,000	0
59217G-FS-3	METROPOLITAN LIFE GLOBAL FUNDING I		01/02/2024	J P MORGAN SECURITIES		1,497,210	1,500,000	0
61747Y-FH-3	MORGAN STANLEY		10/02/2024	MORGAN STANLEY & COMPANY		1,076,600	1,000,000	27,052
61747Y-FT-7	MORGAN STANLEY		07/23/2024	MORGAN STANLEY & COMPANY		2,493,650	2,500,000	1,847
62956H-AA-4	NYC 243ELV A - CMBS		07/25/2024	GOLDMAN		4,987,499	5,000,000	0
64110L-AZ-9	NETFLIX INC		07/30/2024	TRUIST SECURITIES, INC.		1,993,520	2,000,000	0
67115Q-BD-4	OBX 22J2 B1A - RMBS		07/23/2024	BANC OF AMERICA/FIXED INCOME		806,099	963,450	2,117
67116M-AN-1	OBX 23J1 A13 - RMBS		07/23/2024	J P MORGAN SECURITIES		1,230,380	1,343,187	3,862
67449D-AA-7	OBX 24NQ15 A1 - RMBS		10/18/2024	BNP Paribas		999,993	1,000,000	3,544
67449D-AB-5	OBX 24NQ15 A2 - RMBS		10/18/2024	BNP Paribas		999,999	1,000,000	3,713
67449D-AC-3	OBX 24NQ15 A3 - RMBS		10/18/2024	BNP Paribas		999,996	1,000,000	3,815
682680-CC-5	ONEOK INC		09/10/2024	GOLDMAN		1,748,145	1,750,000	0
68269N-AB-8	OMFIT 241 B - ABS		04/24/2024	TRUIST SECURITIES, INC.		999,956	1,000,000	0
69352P-AT-0	PPL CAPITAL FUNDING INC		08/06/2024	Wells Fargo Securities, LLC		994,860	1,000,000	0
720186-AR-6	PIEDMONT NATURAL GAS COMPANY INC		08/12/2024	US BANCORP INVESTMENTS INC.		999,430	1,000,000	0
74331Q-AC-1	PROG 24SFR1 B - CMBS		01/18/2024	RBC CAPITAL MARKETS		911,188	1,000,000	0
74332H-AA-4	PROG 24SFR5 A - CMBS		07/24/2024	GOLDMAN		899,075	1,000,000	0
74332H-AC-0	PROG 24SFR5 B - CMBS		07/24/2024	GOLDMAN		893,760	1,000,000	0
74332H-AE-6	PROG 24SFR5 C - CMBS		07/24/2024	GOLDMAN		889,757	1,000,000	0

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74340X-CN-9	PROLOGIS LP		08/05/2024	MARKETAXESS CORPORATION		1,014,420	1,000,000	1,944
74456Q-CS-3	PUBLIC SERVICE ELECTRIC AND GAS CO		08/15/2024	PERSHING DIV OF DLJ SEC LNDING		1,005,500	1,000,000	1,482
753917-AB-9	RATE 24J2 A2 - RMBS		08/07/2024	J P MORGAN SECURITIES		1,235,938	1,250,000	8,212
75408T-AA-4	RATE 24J4 A1 - RMBS		11/14/2024	GOLDMAN		1,245,898	1,250,000	4,167
75409U-AB-8	RATE 24J3 A2 - RMBS		09/27/2024	BANC OF AMERICA/FIXED INCOME		1,003,125	1,000,000	5,042
78017F-ZS-5	ROYAL BANK OF CANADA		10/08/2024	RBC CAPITAL MARKETS		2,000,000	2,000,000	0
81749P-AB-6	SEMT 249 A2 - RMBS		09/05/2024	Wells Fargo Securities, LLC		1,253,711	1,250,000	3,628
82653B-AA-1	SRFC 243 A - ABS		10/08/2024	BARCLAYS CAPITAL INC		999,881	1,000,000	0
82653B-AB-9	SRFC 243 B - ABS		10/08/2024	BARCLAYS CAPITAL INC		999,969	1,000,000	0
826935-AA-6	SRFC 241 A - RMBS		03/08/2024	BANC OF AMERICA/FIXED INCOME		749,794	750,000	0
83100A-AA-0	SLAM 241 A - ABS	C	09/17/2024	MUFG SECURITIES AMERICAS INC.		1,999,948	2,000,000	0
86212X-AM-2	STR 241 A2 - ABS		04/05/2024	Citigroup (SSB)		999,950	1,000,000	0
86613X-AA-3	FIBER 2020-1 A2 - ABS		07/16/2024	MIZUHO SECURITIES USA/FIXED INCOME		950,117	1,000,000	1,718
87264A-DF-9	T-MOBILE USA INC		01/09/2024	Citigroup (SSB)		996,540	1,000,000	0
87612E-BS-4	TARGET CORP		09/03/2024	Wells Fargo Securities, LLC		994,250	1,000,000	0
88035K-AA-7	TENET 241 A1 - ABS		10/17/2024	Various		1,999,334	2,000,000	0
89115A-3C-4	TORONTO-DOMINION BANK		12/09/2024	BANC OF AMERICA/FIXED INCOME		1,000,000	1,000,000	0
89176U-AN-4	TPMT 2020-2 A1A - CMO/RMBS		02/08/2024	GOLDMAN		393,645	439,563	220
89180Y-AA-8	TPMT 2022-4 A1 - CMO/RMBS		02/08/2024	NOMURA SECURITIES/FIXED INCOME		579,710	614,719	704
89182N-AA-0	TPMT 2024-1 A1 - RMBS		04/05/2024	BANC OF AMERICA/FIXED INCOME		1,239,761	1,250,000	6,435
89183F-AB-4	TPMT 243 A2 - RMBS		09/30/2024	J P MORGAN SECURITIES		980,625	1,000,000	0
89183F-AQ-1	TPMT 243 A1B - RMBS		07/17/2024	J P MORGAN SECURITIES		740,814	750,000	3,081
89183G-AA-4	TPMT 244 A1A - RMBS		10/18/2024	GOLDMAN		980,815	1,000,000	3,529
895975-AA-8	TCN 24SFR4 A - CMBS		10/30/2024	Wells Fargo Securities, LLC		1,919,826	2,000,000	0
895975-AC-4	TCN 24SFR4 C - CMBS		10/30/2024	Wells Fargo Securities, LLC		961,878	1,000,000	0
89616U-AA-0	TCN 24SFR1 A - CMBS		03/27/2024	MORGAN STANLEY & COMPANY		730,628	750,000	0
89616Y-AA-2	TCN 24SFR3 A - CMBS		07/26/2024	BANC OF AMERICA/FIXED INCOME		1,446,006	1,500,000	0
89788M-AT-9	TRUIST FINANCIAL CORP		08/01/2024	TRUIST SECURITIES, INC.		2,000,000	2,000,000	0
904764-BV-8	UNILEVER CAPITAL CORP		08/07/2024	MORGAN STANLEY & COMPANY		1,732,885	1,750,000	0
911312-CD-6	UNITED PARCEL SERVICE INC		07/22/2024	J P MORGAN SECURITIES		2,520,650	2,500,000	21,816
91159H-JS-0	US BANCORP		07/23/2024	US BANCORP INVESTMENTS INC.		3,001,050	3,000,000	425
91324P-FG-2	UNITEDHEALTH GROUP INC		07/23/2024	Wells Fargo Securities, LLC		5,996,400	6,000,000	0
924925-AA-8	VERUS 247 A1 - RMBS		09/11/2024	MORGAN STANLEY & COMPANY		999,993	1,000,000	2,406
924925-AE-0	VERUS 247 A3 - RMBS		09/11/2024	MORGAN STANLEY & COMPANY		1,249,994	1,250,000	3,188
927804-GP-3	VIRGINIA ELECTRIC AND POWER CO		01/02/2024	MIZUHO SECURITIES USA/FIXED INCOME		744,683	750,000	0
927804-GR-9	VIRGINIA ELECTRIC AND POWER CO		08/06/2024	MITSUBISHI UFJ SECURITIES		1,496,610	1,500,000	0
928668-CM-2	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		08/08/2024	Various		1,995,840	2,000,000	0
92943P-AA-9	WB 24HQ A - CMBS		03/01/2024	Wells Fargo Securities, LLC		744,127	750,000	2,556
95000U-3K-7	WELLS FARGO & CO		08/01/2024	Citigroup (SSB)		1,278,225	1,250,000	1,718
95003T-AS-2	WFCM 24MGP A12 - CMBS		08/01/2024	Wells Fargo Securities, LLC		3,990,000	4,000,000	0
96328G-CB-1	WFLF 243 B - ABS		10/29/2024	MIZUHO SECURITIES USA/FIXED INCOME		999,990	1,000,000	0
98164N-AD-7	WOART 2024-C A3 - ABS		08/13/2024	MUFG SECURITIES AMERICAS INC.		1,499,699	1,500,000	0
98979Q-AA-1	ZIPLY 241 A2 - ABS		03/20/2024	GOLDMAN		1,249,652	1,250,000	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						176,533,262	180,101,325	354,529
2509999997. Total - Bonds - Part 3						236,512,620	241,083,252	552,492
2509999998. Total - Bonds - Part 5						0	35,000	0
2509999999. Total - Bonds						236,512,620	241,118,252	552,492
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks						0	XXX	0
000899-10-4	ADMA BIOLOGICS ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	1,277		0
00091G-10-4	ACV AUCTIONS CL A ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	2,146		0
00165C-30-2	AMC ENTERTAINMENT HOLDINGS CL A ORD		12/01/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	27.000	387		0
00217D-10-0	AST SPACEMOBILE CL A ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	75.000	2,696		0
00827B-10-6	AFFIRM HOLDINGS CL A ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	65.000	4,024		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	22,602		0
011659-10-9	ALASKA AIR GROUP ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	85.000	5,497		0
023135-10-6	AMAZON COM ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	215.000	42,677		0
023939-10-1	JACOBS SOLUTIONS ORD		09/30/2024	ITG INC	75.000	516		0
034164-10-3	ANDERSONS ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	1,297		0
03770N-10-1	APOGEE THERAPEUTICS ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	1,222		0
03831W-10-8	APPLOVIN CL A ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	9,690		0
038336-10-3	APTARGROUP ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	5,158		0
03940C-10-0	ARCELLX ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	1,673		0
03945R-10-2	ARCHER AVIATION CL A ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	1,593		0
040413-20-5	ARISTA NETWORKS ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	595.000	66,087		0
044186-10-4	ASHLAND ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	3,434		0
04523Y-10-5	ASPEN AEROGELS ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	1,242		0
04626A-10-3	ASTERA LABS ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	75.000	10,123		0
049560-10-5	ATMOS ENERGY ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	15,278		0
051774-10-7	AURORA INNOVATION CL A ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	620.000	2,357		0
05370A-10-8	AVIDITY BIOSCIENCES ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	2,219		0
08579W-10-3	BERRY GLOBAL GROUP ORD		11/05/2024	ITG INC	25.000	1,006		0
09290D-10-1	BLACKROCK ORD		10/01/2024	ITG INC	82.000	18,835		0
095306-10-6	BLUE BIRD ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	1,177		0
097023-10-5	BOEING ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	24,700		0
11135F-10-1	BROADCOM ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	250.000	48,527		0
113004-10-5	BROOKFIELD ASSET MNGMT CL A ORD		05/02/2024	Various	20.459	789		0
12468P-10-4	C3 AI CL A ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	75.000	2,623		0
12510Q-10-0	CCC INTELLIGENT SOLUTIONS HLDG ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	310.000	3,649		0
127055-10-1	CABOT ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	4,086		0
133131-10-2	CAMDEN PROPERTY REIT ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	6,891		0
146869-10-2	CARVANA CL A ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	1,568		0
153527-20-5	CENTRAL GARDEN AND PET CL A ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	1,229		0
165167-73-5	EXPAND ENERGY ORD		10/01/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	49.852	2,546		0
185123-10-6	CLEARWATER ANALYTICS HOLDIN CL A ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	3,295		0
191098-10-2	COCA COLA CONSOLIDATED ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	4,795		0
19260Q-10-7	COINBASE GLOBAL CL A ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	6,038		0
20464U-10-0	COMPASS CL A ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	250.000	1,197		0
20603L-10-2	CONCENTRA GROUP HOLDINGS PARENT ORD		11/26/2024	ITG INC	72.000	1,620		0
20825C-10-4	CONOCOPHILLIPS ORD		11/22/2024	Various	122.400	5,210		0
22052L-10-4	CORTEVA ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	7,992		0
253868-10-3	DIGITAL REALTY REIT ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	105.000	18,535		0
25809K-10-5	DOORDASH CL A ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	6,716		0
268150-10-9	DYNATRACE ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	6,527		0
26818M-10-8	DYNE THERAPEUTICS ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	1,173		0
26884L-10-9	EQT ORD		07/22/2024	ITG INC	103.018	2,885		0
278768-10-6	ECHOSTAR CL A ORD		01/02/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	56.141	3,095		0
291011-10-4	EMERSON ELECTRIC ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	135.000	16,754		0
300426-10-3	EVERUS CONSTRUCTION GROUP ORD		11/01/2024	ITG INC	26.250	842		0
30231G-10-2	EXXON MOBIL ORD		05/03/2024	ITG INC	188.195	5,463		0
36828A-10-1	GE VERNOVA ORD		04/02/2024	Various	109.063	5,037		0
369604-30-1	GE AEROSPACE ORD		04/02/2024	Various	436.995	19,323		0
384747-10-1	GRAIL ORD		06/25/2024	Various	17.500	475		0
384802-10-4	WW GRAINGER ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	14,295		0
418056-10-7	HASBRO ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	5,030		0
42250P-10-3	HEALTHPEAK PROPERTIES ORD		03/01/2024	ITG INC	148.280	3,696		0
433000-10-6	HIMS HERS HEALTH CL A ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	125.000	3,060		0
44107P-10-4	HOST HOTELS & RESORTS REIT ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	365.000	6,371		0
45166A-10-2	IDEAYA BIOSCIENCES ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	1,700		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
452327-10-9	ILLUMINA ORD		06/25/2024	Various	105.000	18,247		0
45841N-10-7	INTERACTIVE BROKERS GROUP CL A ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	12,424		0
46222L-10-8	IONQ ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	6,013		0
46982L-10-8	JACOBS SOLUTIONS ORD		09/30/2024	ITG INC	75.000	2,411		0
49446R-10-9	KIMCO REALTY REIT ORD		01/02/2024	ITG INC	9.074	172		0
497266-10-6	KIRBY ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	4,633		0
512807-30-6	LAM RESEARCH ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	740.000	53,241		0
525558-20-1	LEMAITRE VASCULAR ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	785		0
532457-10-8	ELI LILLY ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	7,817		0
550241-10-3	LUMEN TECHNOLOGIES ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	680.000	4,089		0
552690-10-9	MDU RESOURCES GROUP ORD		11/01/2024	ITG INC	105.000	1,045		0
55939A-10-7	MAGNERA ORD		11/05/2024	ITG INC	6.000	79		0
565394-10-3	MAPLEBEAR ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	4,596		0
573874-10-4	MARVELL TECHNOLOGY ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	105.000	11,666		0
594918-10-4	MICROSOFT ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	33,871		0
594972-40-8	MICROSTRATEGY CL A ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	17,639		0
604749-10-1	MIRUM PHARMACEUTICALS ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	1,025		0
651639-10-6	NEWMONT ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	335.000	12,433		0
65290E-10-1	NEXTRACKER CL A ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	95.000	3,529		0
67066G-10-4	NVIDIA ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	330.000	70,891		0
682680-10-3	ONEOK ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	15,075		0
687793-10-9	OSCAR HEALTH CL A ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	2,183		0
69007J-10-6	OUTFRONT MEDIA ORD		12/31/2024	ITG INC	2.000	37		0
71424F-10-5	PERMIAN RESOURCES CL A ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	280.000	4,044		0
717081-10-3	PFIZER ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	680.000	18,005		0
741623-10-2	PRIMO BRANDS CL A ORD		11/08/2024	ITG INC	145.000	2,013		0
742718-10-9	PROCTER & GAMBLE ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	13,299		0
756109-10-4	REALTY INCOME REIT ORD		01/23/2024	ITG INC	79.248	4,056		0
75629V-10-4	RECURSION PHARMACEUTICALS CL A ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	135.000	986		0
76655K-10-3	RIGETTI COMPUTING ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	105.000	1,722		0
76954A-10-3	RIVIAN AUTOMOTIVE CL A ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	125.000	1,715		0
773122-10-6	ROCKET LAB USA ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	230.000	5,926		0
78349D-10-7	RXSIGHT ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	963		0
80706P-10-3	SCHOLAR ROCK HOLDING ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	2,161		0
81619Q-10-5	SELECT MEDICAL HOLDINGS ORD		12/05/2024	ITG INC	90.000	1,847		0
816850-10-1	SEMTECH ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	2,792		0
82982T-10-6	SITIME ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	1,424		0
829933-10-0	SIRIUSXM HOLDINGS ORD		09/10/2024	ITG INC	107.000	3,517		0
83001C-10-8	SIX FLAGS ENTERTAINMENT ORD		07/01/2024	GOLDMAN	37.700	2,915		0
83444M-10-1	SOLVENTUM CORPORATION		04/01/2024	Various	71.250	3,404		0
836100-10-7	SOUNDHOUND AI CL A ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	205.000	4,155		0
87650L-10-3	TARSUS PHARMACEUTICALS ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	1,105		0
88160R-10-1	TESLA ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	85.000	35,089		0
88579Y-10-1	3M ORD		04/01/2024	Various	285.000	18,092		0
90184D-10-0	TWIST BIOSCIENCE ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	1,092		0
92243G-10-8	VAXCYTE ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	2,131		0
92276F-10-0	VENTAS REIT ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	135.000	7,891		0
92337R-10-1	VERA THERAPEUTICS CL A ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	990		0
92686J-10-6	VIKING THERAPEUTICS ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	4,540		0
931142-10-3	WALMART ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	350.000	20,840		0
98956A-10-5	ZETA GLOBAL HOLDINGS CL A ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	2,600		0
G1110E-10-7	BIOHAVEN ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	1,214		0
G25457-10-5	CREDO TECHNOLOGY GROUP HOLDING ORD	C	08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	85.000	2,986		0
G3265R-10-7	APTIV ORD	C	12/17/2024	Various	165.000	5,271		0
G3730V-10-5	FTAI AVIATION ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	5,829		0
G61188-10-1	LIBERTY GLOBAL CL A ORD	C	12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	1,392		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
G61188-12-7	LIBERTY GLOBAL CL C ORD	C	12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	105.000	1,371		0
G6683N-10-3	NU HOLDINGS CL A ORD	C	12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	640.000	6,670		0
G8267P-10-8	SMURFIT WESTROCK ORD	C	12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	355.000	17,605		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						967,493	XXX	0
04314H-66-7	ARTISAN:INTL VAL ADV		12/27/2024	BANK OF NEW YORK	23,857.220	1,160,379		0
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						1,160,379	XXX	0
00131@-10-0	MCM INSURANCE AGENCY INC		12/01/2024	Various	0.000	493,153		0
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						493,153	XXX	0
5989999997. Total - Common Stocks - Part 3						2,621,024	XXX	0
5989999998. Total - Common Stocks - Part 5						5,947	XXX	0
5989999999. Total - Common Stocks						2,626,971	XXX	0
5999999999. Total - Preferred and Common Stocks						2,626,971	XXX	0
6009999999 - Totals						239,139,591	XXX	552,492

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179T-4P-7	G2 MA5330 - RMBS		12/01/2024	Paydown		16,516	16,516	16,931	17,491	0	(975)	0	(975)	0	16,516	0	0	0	358	07/20/2048
36179T-7L-3	G2 MA5399 - RMBS		12/01/2024	Paydown		41,006	41,006	42,596	45,164	0	(4,158)	0	(4,158)	0	41,006	0	0	0	1,024	08/20/2048
36179T-Z5-7	G2 MA5264 - RMBS		12/01/2024	Paydown		56,718	56,718	58,189	60,166	0	(3,448)	0	(3,448)	0	56,718	0	0	0	1,279	06/20/2048
36296S-E3-5	GN 699554 - RMBS		12/01/2024	Paydown		716	716	708	707	0	9	0	9	0	716	0	0	0	20	11/15/2038
36297A-AT-0	GN 705718 - RMBS		12/01/2024	Paydown		5,435	5,435	5,634	5,716	0	(281)	0	(281)	0	5,435	0	0	0	196	01/15/2039
38373A-D9-4	GNR 2009-069 PV - CMO/RMBS		12/01/2024	Paydown		1,105	1,105	1,118	1,120	0	(15)	0	(15)	0	1,105	0	0	0	25	08/20/2039
38377L-AQ-1	GNR 2010-116 HB - CMO/RMBS		12/01/2024	Paydown		4,240	4,240	4,503	4,549	0	(309)	0	(309)	0	4,240	0	0	0	91	09/20/2040
0109999999. Subtotal - Bonds - U.S. Governments						125,735	125,735	129,679	134,913	0	(9,177)	0	(9,177)	0	125,735	0	0	0	2,993	XXX
57582R-CZ-7	MASSACHUSETTS (COMMONWEALTH OF)		04/19/2024	Call @ 100.00		225,000	225,000	232,299	225,000	0	0	0	0	0	225,000	0	0	0	4,200	05/01/2035
70914P-VC-3	PENNSYLVANIA (COMMONWEALTH OF)		03/19/2024	Call @ 100.00		400,000	400,000	454,252	400,000	0	0	0	0	0	400,000	0	0	0	8,556	10/15/2032
97705M-ZR-9	WISCONSIN ST		08/01/2024	PERSHING DIV OF DLJ SEC LNDING		532,477	550,000	549,373	549,767	0	102	0	102	0	549,869	0	(17,392)	(17,392)	2,691	05/01/2025
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,157,477	1,175,000	1,235,924	1,174,767	0	102	0	102	0	1,174,869	0	(17,392)	(17,392)	15,447	XXX
01179R-Y2-3	ALASKA MUN BD BK ALASKA MUN BD BK AUTH		01/08/2024	MORGAN STANLEY & COMPANY		95,432	95,000	116,339	95,000	0	0	0	0	0	95,000	0	432	432	2,098	02/01/2025
041826-R9-1	ARLINGTON TEX INDPT SCH DIST		01/08/2024	PERSHING DIV OF DLJ SEC LNDING		178,500	175,000	207,995	179,967	0	(107)	0	(107)	0	179,860	0	(1,360)	(1,360)	3,524	02/15/2027
05914F-FG-0	BALTIMORE CNTY MD		10/18/2024	Call @ 104.45		1,775,582	1,700,000	1,720,332	1,708,343	0	(985)	0	(985)	0	1,707,358	0	68,224	68,224	92,582	11/01/2029
542433-ND-5	LONG BEACH CALIF UNI SCH DIST		06/17/2024	Maturity @ 100.00		125,000	125,000	151,514	129,698	0	(1,702)	0	(1,702)	0	127,996	0	(2,996)	(2,996)	3,696	08/01/2025
592112-XC-5	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		08/01/2024	MARKETAXESS CORPORATION		663,332	690,000	690,000	690,000	0	0	0	0	0	690,000	0	(26,669)	(26,669)	4,571	07/01/2025
613681-U7-8	MONTGOMERY CNTY TEX		01/05/2024	MORGAN STANLEY & COMPANY		175,387	175,000	210,609	175,695	0	(93)	0	(93)	0	175,602	0	(216)	(216)	3,111	03/01/2026
850000-2F-6	SPRING INDEPENDENT SCHOOL DISTRICT HARRI		01/08/2024	PERSHING DIV OF DLJ SEC LNDING		176,493	175,000	205,039	177,129	0	(83)	0	(83)	0	177,047	0	(554)	(554)	3,524	08/15/2025
910678-ZH-7	UNITED INDPT SCH DIST TEX		01/08/2024	RAYMOND JAMES & ASSOCIATES		176,769	175,000	208,994	177,389	0	(93)	0	(93)	0	177,296	0	(526)	(526)	3,524	08/15/2026
964559-Z6-8	WHITE SETTLEMENT TEX INDPT SCH DIST		08/21/2024	Adjustment		0	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(500,000)	(500,000)	14,215	08/15/2045
982696-QQ-2	WYANDOTTE CNTY KANS UNI SCH DIST NO 500		01/05/2024	PERSHING DIV OF DLJ SEC LNDING		307,043	290,000	329,840	302,301	0	(97)	0	(97)	0	302,204	0	4,839	4,839	5,156	09/01/2027
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						3,673,538	4,100,000	4,340,661	4,135,522	0	(3,158)	0	(3,158)	0	4,132,364	0	(458,826)	(458,826)	136,002	XXX
040588-F4-2	ARIZONA ST CTFS PARTN		01/08/2024	J P MORGAN SECURITIES		202,796	200,000	233,062	203,482	0	(113)	0	(113)	0	203,369	0	(573)	(573)	2,750	10/01/2024
10741M-BM-5	BREVARD CNTY FLA LOC OPT FUEL TAX REV		01/05/2024	ICE BONDS SECURITIES		182,982	175,000	198,252	181,998	0	(56)	0	(56)	0	181,942	0	1,040	1,040	3,840	08/01/2028
160131-DP-0	CHARLESTON EDL EXCELLENCE FING CORP S C		01/08/2024	ICE BONDS SECURITIES		202,820	200,000	237,908	203,854	0	(103)	0	(103)	0	203,751	0	(931)	(931)	1,083	12/01/2026
160131-DQ-8	CHARLESTON EDL EXCELLENCE FING CORP S C		01/08/2024	PERSHING DIV OF DLJ SEC LNDING		202,596	200,000	236,350	203,708	0	(99)	0	(99)	0	203,610	0	(1,014)	(1,014)	1,083	12/01/2027
19668Q-GZ-2	COLORADO ST BLDG EXCELLENT SCHS TODAY CT		01/05/2024	MORGAN STANLEY & COMPANY		401,508	400,000	449,880	401,168	0	(126)	0	(126)	0	401,042	0	466	466	6,333	03/15/2026
235241-PC-4	DALLAS TEX AREA RAPID TRAN SALES TAX REV		01/05/2024	MORGAN STANLEY & COMPANY		152,424	150,000	182,031	153,288	0	(78)	0	(78)	0	153,210	0	(786)	(786)	792	12/01/2025
312988-KQ-0	FH B70303 - RMBS		12/01/2024	Paydown		5,963	5,963	6,008	5,973	0	(10)	0	(10)	0	5,963	0	0	0	159	02/01/2034
3131WQ-5C-7	FH ZJ0843 - RMBS		12/01/2024	Paydown		19,667	19,667	19,361	19,252	0	415	0	415	0	19,667	0	0	0	397	12/01/2040
3131X4-X9-1	FH ZK1604 - RMBS		06/01/2024	Paydown		469	469	481	469	0	0	0	0	0	469	0	0	0	6	06/01/2024
3131X5-D5-8	FH ZK1924 - RMBS		10/01/2024	Paydown		4,729	4,729	4,910	4,736	0	(6)	0	(6)	0	4,729	0	0	0	82	10/01/2024
3131XJ-5G-3	FH ZL3547 - RMBS		12/01/2024	Paydown		8,503	8,503	8,994	9,235	0	(732)	0	(732)	0	8,503	0	0	0	201	08/01/2042
3131XJ-RS-3	FH ZL3197 - RMBS		12/01/2024	Paydown		10,057	10,057	10,444	10,555	0	(498)	0	(498)	0	10,057	0	0	0	194	06/01/2042
3131XJ-S5-2	FH ZL3240 - RMBS		12/01/2024	Paydown		25,855	25,855	26,010	26,109	0	(254)	0	(254)	0	25,855	0	0	0	484	06/01/2042
3131XK-3C-1	FH ZL4395 - RMBS		12/01/2024	Paydown		45,589	45,589	44,728	44,431	0	1,158	0	1,158	0	45,589	0	0	0	741	11/01/2042
3131XM-FM-2	FH ZL5572 - RMBS		12/01/2024	Paydown		50,712	50,712	52,852	52,772	0	(2,060)	0	(2,060)	0	50,712	0	0	0	1,253	04/01/2043
3131XN-6S-7	FH ZL7181 - RMBS		12/01/2024	Paydown		87,511	87,511	91,572	92,506	0	(4,996)	0	(4,996)	0	87,511	0	0	0	1,740	10/01/2043
3131XQ-5B-8	FH ZL8942 - RMBS		12/01/2024	Paydown		5,924	5,924	6,342	6,524	0	(600)	0	(600)	0	5,924	0	0	0	122	01/01/2045
3131XQ-5Z-5	FH ZL8964 - RMBS		12/01/2024	Paydown		15,805	15,805	15,865	15,890	0	(85)	0	(85)	0	15,805	0	0	0	255	01/01/2045

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
3131XQ-KC-9	FH ZL8391 - RMBS		12/01/2024	Paydown		11,809	11,809	12,477	12,488	0	(679)	0	(679)	0	11,809	0	0	0	151	08/01/2044
3131XR-BB-9	FH ZL9034 - RMBS		12/01/2024	Paydown		10,248	10,248	10,751	10,862	0	(614)	0	(614)	0	10,248	0	0	0	217	02/01/2045
3131XT-PV-6	FH ZM0436 - RMBS		12/01/2024	Paydown		12,369	12,369	12,837	12,933	0	(564)	0	(564)	0	12,369	0	0	0	258	11/01/2045
3131XT-VP-2	FH ZM0622 - RMBS		12/01/2024	Paydown		17,311	17,311	18,439	19,082	0	(1,771)	0	(1,771)	0	17,311	0	0	0	395	12/01/2045
31329J-P2-7	FH ZA1341 - RMBS		12/01/2024	Paydown		18,138	18,138	18,459	18,537	0	(398)	0	(398)	0	18,138	0	0	0	306	09/01/2042
31329J-PX-9	FH ZA1338 - RMBS		12/01/2024	Paydown		17,799	17,799	17,462	17,300	0	498	0	498	0	17,799	0	0	0	279	08/01/2042
31329K-XW-9	FH ZA2493 - RMBS		12/01/2024	Paydown		101,369	101,369	99,991	99,374	0	1,995	0	1,995	0	101,369	0	0	0	1,723	02/01/2038
3132A4-6H-6	FH ZS4472 - RMBS		12/01/2024	Paydown		2,019	2,019	2,094	2,132	0	(113)	0	(113)	0	2,019	0	0	0	38	02/01/2042
3132A4-6V-5	FH ZS4484 - RMBS		12/01/2024	Paydown		4,957	4,957	5,148	5,240	0	(283)	0	(283)	0	4,957	0	0	0	103	05/01/2042
3132A4-7B-8	FH ZS4490 - RMBS		12/01/2024	Paydown		16,118	16,118	15,814	15,631	0	487	0	487	0	16,118	0	0	0	281	07/01/2042
3132A4-PW-2	FH ZS4037 - RMBS		12/01/2024	Paydown		70,653	70,653	71,078	71,131	0	(478)	0	(478)	0	70,653	0	0	0	1,333	05/01/2044
3132A5-AY-1	FH ZS4523 - RMBS		12/01/2024	Paydown		3,864	3,864	3,884	3,887	0	(22)	0	(22)	0	3,864	0	0	0	74	07/01/2043
3132A5-FS-9	FH ZS4677 - RMBS		12/01/2024	Paydown		42,327	42,327	41,258	40,408	0	1,919	0	1,919	0	42,327	0	0	0	697	09/01/2046
3132A6-R4-7	FH ZS5907 - RMBS		07/01/2024	Paydown		906	906	923	905	0	1	0	1	0	906	0	0	0	9	07/01/2024
3132A7-UG-4	FH ZS6883 - RMBS		12/01/2024	Paydown		15,939	15,939	16,779	16,366	0	(427)	0	(427)	0	15,939	0	0	0	295	12/01/2028
3132A9-MH-7	FH ZS8460 - RMBS		12/01/2024	Paydown		51,535	51,535	51,791	51,601	0	(67)	0	(67)	0	51,535	0	0	0	828	04/01/2027
3132CW-T4-6	FH SB0571 - RMBS		12/01/2024	Paydown		115,148	115,148	118,494	117,995	0	(2,847)	0	(2,847)	0	115,148	0	0	0	1,187	10/01/2036
3132D5-6Z-0	FH SB8088 - RMBS		08/12/2024	Various		1,917,836	2,156,731	2,209,806	2,203,586	0	(5,866)	0	(5,866)	0	2,197,721	0	(279,885)	(279,885)	21,885	02/01/2036
3132DN-VE-0	FH SD1513 - RMBS		12/01/2024	Paydown		189,517	189,517	187,444	0	0	2,073	0	2,073	0	189,517	0	0	0	5,185	08/01/2052
3132DQ-Z8-2	FH SD3467 - RMBS		12/01/2024	Paydown		117,885	117,884	113,924	0	0	3,960	0	3,960	0	117,884	0	0	0	1,202	10/01/2050
3132DT-DS-6	FH SD5513 - RMBS		12/01/2024	Paydown		238,176	238,176	233,450	0	0	4,726	0	4,726	0	238,176	0	0	0	2,179	02/01/2053
3132DT-FY-1	FH SD5583 - RMBS		12/01/2024	Paydown		395,070	395,070	382,230	0	0	12,840	0	12,840	0	395,070	0	0	0	4,423	09/01/2050
3132DT-Q4-5	FH SD5875 - RMBS		12/01/2024	Paydown		14,467	14,467	14,906	0	0	(439)	0	(439)	0	14,467	0	0	0	78	06/01/2054
3132DT-UU-2	FH SD5995 - RMBS		12/01/2024	Paydown		13,400	13,400	13,629	0	0	(228)	0	(228)	0	13,400	0	0	0	88	03/01/2054
3132DV-7B-5	FH SD8090 - RMBS		12/01/2024	Paydown		118,903	118,903	122,519	122,815	0	(3,913)	0	(3,913)	0	118,903	0	0	0	1,329	09/01/2050
3133A8-MR-5	FH QB2168 - RMBS		12/01/2024	Paydown		73,658	73,658	76,213	76,657	0	(2,999)	0	(2,999)	0	73,658	0	0	0	974	08/01/2050
3133GB-GD-0	FH QN4696 - RMBS		12/01/2024	Paydown		235,541	235,541	245,957	244,606	0	(9,064)	0	(9,064)	0	235,541	0	0	0	2,696	12/01/2035
3133KY-U6-4	FH RB5105 - RMBS		12/01/2024	Paydown		260,540	260,540	269,170	268,283	0	(7,743)	0	(7,743)	0	260,540	0	0	0	2,855	03/01/2041
3133KY-VK-2	FH RB5118 - RMBS		12/01/2024	Paydown		96,794	96,794	99,410	99,154	0	(2,361)	0	(2,361)	0	96,794	0	0	0	1,095	07/01/2041
3136AC-U5-8	FNR 2013-15 EP - CMO/RMBS		12/01/2024	Paydown		14,993	14,993	15,583	15,282	0	(290)	0	(290)	0	14,993	0	0	0	292	08/25/2042
3137AM-NN-3	FHR 4012 JK - CMO/RMBS		04/15/2024	Paydown		11,958	11,958	12,180	11,956	0	2	0	2	0	11,958	0	0	0	78	12/15/2040
3137BC-R6-7	FHR 4374 CE - CMO/RMBS		12/01/2024	Paydown		22,080	22,080	22,468	22,438	0	(358)	0	(358)	0	22,080	0	0	0	420	12/15/2043
3138AS-4B-5	FN AJ1717 - RMBS		12/01/2024	Paydown		30,565	30,565	31,571	31,621	0	(1,056)	0	(1,056)	0	30,565	0	0	0	661	09/01/2041
3138AX-Z9-5	FN AJ6167 - RMBS		12/01/2024	Paydown		16,727	16,727	17,277	17,444	0	(717)	0	(717)	0	16,727	0	0	0	362	12/01/2041
3138EN-HJ-1	FN AL5632 - RMBS		12/01/2024	Paydown		12,839	12,839	13,660	13,782	0	(943)	0	(943)	0	12,839	0	0	0	326	08/01/2044
3138WG-EZ-3	FN AS6451 - RMBS		12/01/2024	Paydown		13,997	13,997	14,632	14,738	0	(741)	0	(741)	0	13,997	0	0	0	329	01/01/2046
3138WH-L3-4	FN AS7545 - RMBS		12/01/2024	Paydown		24,168	24,168	24,215	24,312	0	(145)	0	(145)	0	24,168	0	0	0	533	07/01/2046
3138WH-LR-1	FN AS7535 - RMBS		12/01/2024	Paydown		47,825	47,825	46,991	46,608	0	1,217	0	1,217	0	47,825	0	0	0	897	07/01/2041
3138WH-RL-8	FN AS7690 - RMBS		12/01/2024	Paydown		153,263	153,263	153,982	154,400	0	(1,137)	0	(1,137)	0	153,263	0	0	0	3,015	08/01/2046
3138WJ-YB-8	FN AS8805 - RMBS		12/01/2024	Paydown		28,108	28,108	29,189	29,652	0	(1,544)	0	(1,544)	0	28,108	0	0	0	493	02/01/2042
3138WK-3E-3	FN AS9796 - RMBS		12/01/2024	Paydown		85,160	85,160	85,320	85,537	0	(377)	0	(377)	0	85,160	0	0	0	1,486	06/01/2047
3138X3-AY-8	FN AU3622 - RMBS		12/01/2024	Paydown		56,367	56,367	59,318	58,994	0	(2,627)	0	(2,627)	0	56,367	0	0	0	895	07/01/2043
3138X3-BX-9	FN AU3653 - RMBS		12/01/2024	Paydown		18,772	18,772	19,737	19,797	0	(1,025)	0	(1,025)	0	18,772	0	0	0	408	09/01/2043
3138Y6-MY-7	FN AX4874 - RMBS		12/01/2024	Paydown		16,593	16,593	17,589	17,590	0	(997)	0	(997)	0	16,593	0	0	0	353	12/01/2044
3138Y9-S8-2	FN AX7742 - RMBS		12/01/2024	Paydown		4,638	4,638	4,853	4,942	0	(304)	0	(304)	0	4,638	0	0	0	90	01/01/2045
3140EC-S9-1	FN BA7743 - RMBS		12/01/2024	Paydown		90,251	90,251	87,969	87,727	0	2,523	0	2,523	0	90,251	0	0	0	1,398	07/01/2046
3140EV-4E-4	FN BC1720 - RMBS		12/01/2024	Paydown		9,934	9,934	10,435	10,555	0	(621)	0	(621)	0	9,934	0	0	0	161	01/01/2046
3140GY-GZ-6	FN BH9215 - RMBS		12/01/2024	Paydown		39,073	39,073	40,105	41,345	0	(2,272)	0	(2,272)	0	39,073	0	0	0	764	01/01/2048
3140H1-V2-3	FN BJ0632 - RMBS		12/01/2024	Paydown		11,533	11,533	11,827	12,100	0	(567)	0	(567)	0	11,533	0	0	0	235	03/01/2048

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140JQ-TE-3	FN BN7748 - RMBS		12/01/2024	Paydown		21,718	21,718	22,564	23,227	0	(1,509)	0	(1,509)	0	21,718	0	0	0	409	09/01/2049
3140K3-J2-9	FN B07480 - RMBS		12/01/2024	Paydown		95,630	95,630	98,589	100,542	0	(4,911)	0	(4,911)	0	95,630	0	0	0	1,552	12/01/2049
3140LY-A9-4	FN BT9031 - RMBS		12/01/2024	Paydown		609,981	609,981	627,232	625,068	0	(15,087)	0	(15,087)	0	609,981	0	0	0	6,648	08/01/2041
3140MM-Y2-8	FN BV7928 - RMBS		12/01/2024	Paydown		95,670	95,670	93,563	93,567	0	2,103	0	2,103	0	95,670	0	0	0	2,466	08/01/2052
3140Q7-L4-7	FN CA0346 - RMBS		12/01/2024	Paydown		6,054	6,054	6,352	6,822	0	(768)	0	(768)	0	6,054	0	0	0	108	09/01/2047
3140QA-NN-6	FN CA3096 - RMBS		12/01/2024	Paydown		20,441	20,441	21,429	23,801	0	(3,360)	0	(3,360)	0	20,441	0	0	0	441	02/01/2049
3140QE-S6-0	FN CA6840 - RMBS		12/01/2024	Paydown		57,941	57,941	60,739	60,394	0	(2,453)	0	(2,453)	0	57,941	0	0	0	641	09/01/2035
3140QF-5N-5	FN CA8052 - RMBS		12/01/2024	Paydown		259,837	259,837	272,017	270,676	0	(10,839)	0	(10,839)	0	259,837	0	0	0	2,876	12/01/2035
3140QK-QX-9	FN CB0469 - RMBS		12/01/2024	Paydown		105,566	105,566	110,597	109,960	0	(4,394)	0	(4,394)	0	105,566	0	0	0	1,429	05/01/2041
3140QN-BZ-4	FN CB2755 - RMBS		12/01/2024	Paydown		93,885	93,885	87,474	87,695	0	6,190	0	6,190	0	93,885	0	0	0	1,653	02/01/2052
3140QP-2F-3	FN CB4373 - RMBS		12/01/2024	Paydown		72,094	72,094	71,283	71,308	0	786	0	786	0	72,094	0	0	0	1,590	08/01/2052
3140QQ-2H-7	FN CB5275 - RMBS		12/01/2024	Paydown		199,368	199,368	199,290	199,267	0	102	0	102	0	199,368	0	0	0	6,172	12/01/2052
3140QR-KE-2	FN CB5692 - RMBS		12/01/2024	Paydown		76,506	76,506	77,127	77,108	0	(602)	0	(602)	0	76,506	0	0	0	2,406	02/01/2053
3140QS-P2-1	FN CB6740 - RMBS		12/01/2024	Paydown		5,993	5,993	6,006	0	0	(13)	0	(13)	0	5,993	0	0	0	27	07/01/2053
3140QS-U3-3	FN CB6901 - RMBS		12/01/2024	Paydown		17,238	17,238	17,472	0	0	(234)	0	(234)	0	17,238	0	0	0	126	08/01/2053
3140QU-6X-9	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		12/01/2024	Paydown		23,841	23,841	23,949	0	0	(108)	0	(108)	0	23,841	0	0	0	109	08/01/2054
3140QV-LC-6	FN CB9322 - RMBS		12/01/2024	Paydown		34,635	34,635	34,931	0	0	(296)	0	(296)	0	34,635	0	0	0	271	10/01/2054
3140X4-ZN-9	FN FM1648 - RMBS		12/01/2024	Paydown		68,156	68,156	69,093	68,951	0	(795)	0	(795)	0	68,156	0	0	0	919	01/01/2033
3140X7-4F-3	FN FM4421 - RMBS		08/12/2024	Various		2,779,840	3,028,794	3,166,983	3,149,906	0	(19,133)	0	(19,133)	0	3,130,772	0	(350,932)	(350,932)	40,240	10/01/2035
3140X9-V5-1	FN FM6035 - RMBS		12/01/2024	Paydown		78,435	78,435	81,499	81,127	0	(2,693)	0	(2,693)	0	78,435	0	0	0	841	02/01/2036
3140XB-FD-7	FN FM7363 - RMBS		12/01/2024	Paydown		62,720	62,720	65,415	65,037	0	(2,317)	0	(2,317)	0	62,720	0	0	0	849	05/01/2041
3140XG-TV-1	FN FS1463 - RMBS		12/01/2024	Paydown		66,258	66,258	63,908	0	0	2,350	0	2,350	0	66,258	0	0	0	543	05/01/2051
3140XQ-YK-7	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		12/01/2024	Paydown		30,254	30,254	30,283	0	0	(28)	0	(28)	0	30,254	0	0	0	205	06/01/2053
31410L-UV-2	FN 890796 - RMBS		12/01/2024	Paydown		13,575	13,575	13,885	14,000	0	(425)	0	(425)	0	13,575	0	0	0	275	12/01/2045
31412U-L7-3	FN 935150 - RMBS		03/25/2024	Paydown		534	534	556	534	0	0	0	0	0	534	0	0	0	4	04/01/2024
31416T-JN-0	FN AA9268 - RMBS		07/01/2024	Paydown		1,065	1,065	1,055	1,061	0	4	0	4	0	1,065	0	0	0	12	07/01/2024
31418A-FC-7	FN MA1062 - RMBS		12/01/2024	Paydown		37,277	37,277	37,419	37,310	0	(33)	0	(33)	0	37,277	0	0	0	578	05/01/2027
31418B-6J-0	FN MA2672 - RMBS		12/01/2024	Paydown		60,122	60,122	59,643	59,578	0	543	0	543	0	60,122	0	0	0	962	07/01/2036
31418C-AF-1	FN MA2705 - RMBS		12/01/2024	Paydown		41,902	41,902	40,829	40,258	0	1,644	0	1,644	0	41,902	0	0	0	710	08/01/2046
31418E-AC-4	FN MA4502 - RMBS		12/01/2024	Paydown		79,966	79,966	83,189	82,828	0	(2,863)	0	(2,863)	0	79,966	0	0	0	1,028	12/01/2041
3142GR-VA-5	FH RJ1508 - RMBS		12/01/2024	Paydown		86,657	86,657	84,220	0	0	2,437	0	2,437	0	86,657	0	0	0	795	05/01/2054
3142GS-5S-3	FEDERAL HOME LOAN MORTGAGE CORPORATION -		12/01/2024	Paydown		11,147	11,147	10,923	0	0	224	0	224	0	11,147	0	0	0	55	10/01/2054
343136-7Q-4	FLORIDA ST TPK AUTH TPK REV		06/03/2024	PERSHING DIV OF DLJ SEC LNDING		298,650	300,000	313,941	302,475	0	(691)	0	(691)	0	301,784	0	(3,134)	(3,134)	11,100	07/01/2033
360066-NN-0	FULTON CNTY GA WTR & SEW REV		01/05/2024	MORGAN STANLEY & COMPANY		502,555	500,000	591,790	500,000	0	0	0	0	0	500,000	0	2,555	2,555	13,056	01/01/2029
45203M-E5-6	ILLINOIS HSG DEV AUTH REV		12/11/2024	Call @ 100.95		1,000,000	1,000,000	1,050,790	0	0	(991)	0	(991)	0	1,040,420	0	(40,420)	(40,420)	0	10/01/2054
495289-X4-7	KING CNTY WASH SWR REV		12/26/2024	Call @ 100.00		80,000	80,000	93,153	81,541	0	(1,541)	0	(1,541)	0	80,000	0	0	0	4,000	07/01/2038
54466H-DP-8	LOS ANGELES CNTY CALIF MET TRANSN AUTH S		01/08/2024	MORGAN STANLEY & COMPANY		158,462	150,000	176,360	157,403	0	(73)	0	(73)	0	157,329	0	1,132	1,132	813	06/01/2028
546589-VJ-8	LOUISVILLE & JEFFERSON CNTY KY MET SWR D		01/05/2024	MORGAN STANLEY & COMPANY		152,273	150,000	180,566	153,000	0	(75)	0	(75)	0	152,924	0	(652)	(652)	1,125	05/15/2026
59333P-B7-2	MIAMI-DADE CNTY FLA AVIATION REV		10/01/2024	Maturity @ 100.00		200,000	200,000	210,658	200,000	0	0	0	0	0	200,000	0	0	0	10,000	10/01/2024
59333P-H7-6	MIAMI-DADE CNTY FLA AVIATION REV		06/03/2024	MORGAN STANLEY & COMPANY		200,174	200,000	226,850	202,446	0	(1,378)	0	(1,378)	0	201,068	0	(894)	(894)	6,750	10/01/2031
59333P-H8-4	MIAMI-DADE CNTY FLA AVIATION REV		10/30/2024	Call @ 100.00		500,000	500,000	578,140	506,898	0	(6,898)	0	(6,898)	0	500,000	0	0	0	27,014	10/01/2034
59333P-K4-9	MIAMI-DADE CNTY FLA AVIATION REV		01/08/2024	WELLS FARGO BANK, N.A./SIG		251,348	250,000	291,648	253,631	0	(118)	0	(118)	0	253,513	0	(2,165)	(2,165)	3,438	10/01/2025
59333P-K9-8	MIAMI-DADE CNTY FLA AVIATION REV		10/30/2024	Call @ 100.00		300,000	300,000	335,424	303,156	0	(3,156)	0	(3,156)	0	300,000	0	0	0	16,208	10/01/2031
59447T-CU-5	MICHIGAN FIN AUTH REV		08/12/2024	HILLTOP SECURITIES INC		981,420	1,000,000	1,089,380	1,038,441	0	(14,079)	0	(14,079)	0	1,024,362	0	(42,942)	(42,942)	32,262	09/01/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
606092-GA-6	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ		01/02/2024	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	6,250	01/01/2027
625914-JT-4	MUNICIPAL ENERGY AGY OF NEB PWR SUPPLY S		01/08/2024	MORGAN STANLEY & COMPANY		353,093	335,000	391,190	352,543	0	(151)	0	(151)	0	352,392	0	701	701	4,606	04/01/2028
631663-RG-8	NASSAU CNTY N Y INTERIM FIN AUTH		08/01/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		692,895	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(57,105)	(57,105)	4,439	11/15/2026
646136-2C-4	NEW JERSEY ST TRANSN TR FD AUTH		01/05/2024	GOLDMAN		156,786	150,000	164,510	154,210	0	(36)	0	(36)	0	154,174	0	2,612	2,612	500	06/15/2028
66285W-B5-4	NORTH TEX TWY AUTH REV		08/12/2024	WELLS FARGO BANK, N.A./SIG		738,645	750,000	749,828	749,947	0	32	0	32	0	749,980	0	(11,335)	(11,335)	8,543	01/01/2025
681810-KJ-5	OMAHA NEB SAN SEW REV		01/05/2024	PERSHING DIV OF DLJ SEC LNDING		202,924	200,000	241,636	204,086	0	(102)	0	(102)	0	203,984	0	(1,060)	(1,060)	1,500	11/15/2025
681810-KK-2	OMAHA NEB SAN SEW REV		01/05/2024	STIFEL NICOLAUS & COMPANY		202,824	200,000	239,118	203,860	0	(97)	0	(97)	0	203,763	0	(939)	(939)	1,500	11/15/2026
684545-ZB-5	ORANGE CNTY FLA TOURIST DEV TAX REV		01/05/2024	ICE BONDS SECURITIES		195,708	190,000	221,601	196,930	0	(85)	0	(85)	0	196,846	0	(1,138)	(1,138)	2,586	10/01/2025
73358W-ZY-3	PORT AUTH N Y & N J		01/08/2024	MORGAN STANLEY & COMPANY		256,768	250,000	286,823	258,106	0	(111)	0	(111)	0	257,995	0	(1,228)	(1,228)	3,438	10/01/2025
762232-BW-5	RHODE ISLAND ST COMM CORP REV		10/01/2024	ICE BONDS SECURITIES		275,770	250,000	304,328	286,275	0	(3,983)	0	(3,983)	0	282,292	0	(6,522)	(6,522)	11,007	05/15/2035
796253-2U-5	SAN ANTONIO TEX ELEC & GAS REV		02/01/2024	Call @ 100.00		400,000	400,000	466,156	400,665	0	(665)	0	(665)	0	400,000	0	0	0	10,000	02/01/2028
796253-2V-3	SAN ANTONIO TEX ELEC & GAS REV		02/01/2024	Call @ 100.00		400,000	400,000	463,632	400,641	0	(641)	0	(641)	0	400,000	0	0	0	10,000	02/01/2029
79771F-AA-5	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		09/23/2024	Call @ 100.00		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	141	11/01/2041
816705-JE-8	SEMINOLE CNTY FLA WTR & SWR REV		06/10/2024	PERSHING DIV OF DLJ SEC LNDING		175,000	175,000	183,463	176,646	0	(408)	0	(408)	0	176,238	0	(1,238)	(1,238)	4,861	10/01/2030
83755L-UY-0	SOUTH DAKOTA ST BLDG AUTH REV		01/08/2024	J P MORGAN SECURITIES		151,086	150,000	178,965	151,420	0	(84)	0	(84)	0	151,336	0	(250)	(250)	813	06/01/2025
91476P-FC-7	UNIVERSITY OKLA REVS		08/01/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		996,526	1,025,000	1,074,795	1,025,000	0	0	0	0	0	1,025,000	0	(28,475)	(28,475)	34,556	07/01/2026
915138-NX-5	UNIVERSITY TOLEDO OHIO GEN RCPTS		01/08/2024	TRUIST SECURITIES, INC.		162,833	150,000	181,163	164,265	0	(75)	0	(75)	0	164,190	0	(1,357)	(1,357)	813	06/01/2028
915200-UK-3	UNIVERSITY VT & ST AGRIC COLLEGE		01/05/2024	MORGAN STANLEY & COMPANY		151,515	150,000	179,411	152,503	0	(72)	0	(72)	0	152,431	0	(916)	(916)	2,042	10/01/2025
91802R-AJ-8	UTLUTL 2013T AND 2013TE E11 - ABS		03/08/2024	Call @ 100.00		1,350,000	1,350,000	1,471,905	1,388,309	0	(552)	0	(552)	0	1,387,757	0	(37,757)	(37,757)	16,688	12/15/2030
92778W-BK-1	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R		01/08/2024	J P MORGAN SECURITIES		177,111	175,000	211,027	177,759	0	(102)	0	(102)	0	177,657	0	(547)	(547)	3,135	09/01/2028
940093-7A-9	WASHINGTON ST UNIV REVS		06/03/2024	J P MORGAN SECURITIES		277,030	275,000	325,053	282,027	0	(2,356)	0	(2,356)	0	279,671	0	(2,641)	(2,641)	9,281	04/01/2029
940093-7B-7	WASHINGTON ST UNIV REVS		06/03/2024	J P MORGAN SECURITIES		176,292	175,000	206,015	179,363	0	(1,463)	0	(1,463)	0	177,900	0	(1,609)	(1,609)	5,906	04/01/2030
0909999999. Subtotal - Bonds - U.S. Special Revenues						23,856,040	24,336,079	26,104,109	22,596,318	0	(129,025)	0	(129,025)	0	24,725,978	0	(869,938)	(869,938)	432,183	XXX
02665W-BP-5	AMERICAN HONDA FINANCE CORP		02/16/2024	Maturity @ 100.00		700,000	700,000	695,611	699,914	0	86	0	86	0	700,000	0	0	0	10,150	02/16/2024
03464H-AA-3	AOMT 225 A1 - RMBS		12/01/2024	Paydown		136,874	136,874	133,475	134,550	0	2,324	0	2,324	0	136,874	0	0	0	3,402	05/25/2067
03464P-AB-3	AOMT 2022-2 A2 - RMBS		12/01/2024	Paydown		56,370	56,369	56,542	56,947	0	(578)	0	(578)	0	56,369	0	0	0	1,104	01/25/2067
03464P-AC-1	AOMT 2022-2 A3 - RMBS		12/01/2024	Paydown		93,949	93,949	94,157	94,160	0	(211)	0	(211)	0	93,949	0	0	0	1,890	01/25/2067
03464T-AA-7	AOMT 2022-3 A1 - RMBS		12/01/2024	Paydown		241,511	241,511	238,926	241,352	0	159	0	159	0	241,511	0	0	0	5,131	01/25/2067
03464U-AA-4	AOMT 236 A1 - RMBS		12/01/2024	Paydown		196,153	196,153	195,443	195,442	0	711	0	711	0	196,153	0	0	0	7,495	12/27/2067
03465G-AC-0	AOMT 232 A3 - RMBS		12/01/2024	Paydown		113,683	113,683	104,741	104,785	0	8,898	0	8,898	0	113,683	0	0	0	2,714	10/25/2067
03466H-AA-1	AOMT 243 A1 - RMBS		12/01/2024	Paydown		95,027	95,027	91,679	0	0	3,348	0	3,348	0	95,027	0	0	0	1,724	11/26/2068
03466J-AA-7	AOMT 249 A1 - RMBS		12/01/2024	Paydown		61,892	61,892	61,892	0	0	1	0	1	0	61,892	0	0	0	540	09/25/2069
04016L-AQ-0	ARES XLII AR - CDO	C	03/15/2024	Paydown		685,282	685,282	685,282	685,282	0	0	0	0	0	685,282	0	0	0	17,076	01/24/2028
04352E-AA-3	ASCENSION HEALTH		08/12/2024	MARKETAXESS CORPORATION		1,500,016	1,646,000	1,746,761	1,718,759	0	(7,632)	0	(7,632)	0	1,711,127	0	(211,111)	(211,111)	31,026	11/15/2029
06051G-FB-0	BANK OF AMERICA CORP		01/22/2024	Maturity @ 100.00		1,250,000	1,250,000	1,289,875	1,250,499	0	(499)	0	(499)	0	1,250,000	0	0	0	25,781	01/22/2024
06540B-BC-2	BANK 2019-BNK21 A4 - CMBS		11/01/2024	Paydown		60,681	60,681	61,287	61,004	0	(323)	0	(323)	0	60,681	0	0	0	1,194	10/18/2052
08162V-AD-0	BMARK 2019-B10 A3 - CMBS		12/01/2024	Paydown		49,372	49,372	49,863	49,607	0	(235)	0	(235)	0	49,372	0	0	0	1,005	03/17/2062
08181V-AN-5	BSP XVI A1R - CDO		12/23/2024	Paydown		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	220,293	01/20/2032
08763Q-AA-0	BTNY2 2 A1 - CDO	C	10/30/2024	Paydown		440,747	440,747	440,747	440,747	0	0	0	0	0	440,747	0	0	0	19,102	04/30/2031
09228Y-AB-8	BBIRD 2016-1 A - ABS	C	12/15/2024	Paydown		76,230	76,230	75,134	0	0	1,096	0	1,096	0	76,230	0	0	0	1,653	12/16/2041
09228Y-AC-6	BBIRD 2016-1 B - ABS	C	12/15/2024	Paydown		127,858	127,858	124,821	0	0	3,037	0	3,037	0	127,858	0	0	0	3,978	12/16/2041

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
10569F-AC-2	BRAVO 2022-NQM1 A3 - CMO/RMBS		12/01/2024	Paydown		74,844	74,844	74,787	74,784	0	60	0	60	0	74,844	0	0	0	1,569	09/26/2061
105933-AA-3	BRAVO 23NQM2 A1 - RMBS		12/01/2024	Paydown		95,097	95,097	91,204	91,232	0	3,864	0	3,864	0	95,097	0	0	0	2,390	05/25/2062
12510H-AS-9	CAUTO 231 A1 - ABS		12/15/2024	Paydown		40,000	40,000	38,938	38,935	0	1,065	0	1,065	0	40,000	0	0	0	1,249	09/15/2053
12510H-AV-2	CAUTO 242 A1 - ABS		12/15/2024	Paydown		17,500	17,500	16,991	0	0	509	0	509	0	17,500	0	0	0	202	05/15/2054
12510H-AZ-3	CAUTO 243 A1 - ABS		12/15/2024	Paydown		12,500	12,500	12,290	0	0	210	0	210	0	12,500	0	0	0	65	10/15/2054
12510H-BA-7	CAUTO 243 A2 - ABS		12/15/2024	Paydown		3,125	3,125	3,016	0	0	109	0	109	0	3,125	0	0	0	17	10/15/2054
12570H-AC-1	CIM 2023-I2 A3 - CMO/RMBS		12/01/2024	Paydown		116,661	116,661	114,986	114,991	0	1,670	0	1,670	0	116,661	0	0	0	4,560	12/27/2067
126416-AA-4	CSMC 2022-NQM1 A1 - CMO/RMBS		12/01/2024	Paydown		47,959	47,959	41,704	0	0	6,255	0	6,255	0	47,959	0	0	0	569	11/26/2066
12659Y-AA-2	COLT 2022-3 A1 - RMBS		12/01/2024	Paydown		57,909	57,909	54,770	0	0	3,138	0	3,138	0	57,909	0	0	0	1,004	02/25/2067
12662K-AA-7	CSMC 2021-NQM6 A1 - CMO/RMBS		12/01/2024	Paydown		79,732	79,732	64,866	0	0	14,866	0	14,866	0	79,732	0	0	0	489	07/26/2066
12662Y-AA-7	COLT 226 A1 - CMO/RMBS		12/01/2024	Paydown		122,641	122,641	120,675	120,693	0	1,948	0	1,948	0	122,641	0	0	0	3,068	07/25/2067
14913R-2U-0	CATERPILLAR FINANCIAL SERVICES CORP		11/01/2024	MARKETAXESS CORPORATION		707,370	750,000	749,640	749,779	0	61	0	61	0	749,839	0	(42,469)	(42,469)	16,858	01/08/2027
16159L-AC-2	CHASE 23RPL1 A1 - CMO/RMBS		12/01/2024	Paydown		166,134	166,134	150,319	150,431	0	15,703	0	15,703	0	166,134	0	0	0	2,844	06/26/2062
161927-AC-2	CHASE 23RPL3 A1 - CMO/RMBS		12/01/2024	Paydown		91,858	91,858	75,767	75,795	0	16,063	0	16,063	0	91,858	0	0	0	1,627	09/25/2063
172967-MT-5	CITIGROUP INC		10/30/2024	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	60,907	10/30/2024
17327C-AM-5	CITIGROUP INC		09/30/2024	GOLDMAN		956,620	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(43,380)	(43,380)	13,184	01/28/2027
17328P-AQ-6	CMLTI 20EXP2 A3 - CMO/RMBS		12/01/2024	Paydown		36,812	36,812	37,744	38,578	0	(1,767)	0	(1,767)	0	36,812	0	0	0	447	08/25/2050
17328P-AX-1	CMLTI 20EXP2 A4 - CMO/RMBS		12/01/2024	Paydown		18,406	18,406	18,757	19,079	0	(673)	0	(673)	0	18,406	0	0	0	223	08/25/2050
19685W-AA-9	COLT 2021-2 A1 - CMO/RMBS		12/01/2024	Paydown		106,120	106,120	86,189	86,502	0	19,617	0	19,617	0	106,120	0	0	0	607	08/25/2066
19688L-AA-0	COLT 2022-5 A1 - RMBS		12/01/2024	Paydown		99,018	99,018	97,251	97,837	0	1,181	0	1,181	0	99,018	0	0	0	2,597	04/25/2067
19688X-AA-4	COLT 246 A1 - CMO/RMBS		12/01/2024	Paydown		17,626	17,626	17,626	0	0	0	0	0	0	17,626	0	0	0	138	11/25/2069
208251-AE-8	CONOCOPHILLIPS CO		12/05/2024	Not Available		839,664	800,000	1,022,000	870,907	0	(11,366)	0	(11,366)	0	859,541	0	(19,877)	(19,877)	64,403	04/15/2029
22546Q-AP-2	UBS AG NEW YORK (ELEVEN MADISON AVENUE)		09/09/2024	Maturity @ 100.00		2,250,000	2,250,000	2,324,968	2,260,636	0	(10,636)	0	(10,636)	0	2,250,000	0	0	0	81,563	09/09/2024
22758D-AA-7	CROSS 24H3 A1 - RMBS		12/01/2024	Paydown		86,846	86,846	86,845	0	0	1	0	1	0	86,846	0	0	0	2,634	06/25/2069
233869-AC-0	DTRT 221 A3 - ABS		12/15/2024	Paydown		658,714	658,714	658,670	658,696	0	18	0	18	0	658,714	0	0	0	22,101	02/17/2026
24381J-AA-5	DRMT 2021-4 A1 - CMO/RMBS	C	12/01/2024	Paydown		52,916	52,916	44,185	44,658	0	8,258	0	8,258	0	52,916	0	0	0	539	11/25/2066
24381V-AA-8	DRMT 213 A1 - CMO/RMBS		12/01/2024	Paydown		507,883	507,883	413,559	340,819	0	93,894	0	93,894	0	507,883	0	0	0	3,518	08/25/2066
24381Y-AB-0	DRMT 2022-3 A2 - CMO/RMBS		12/01/2024	Paydown		139,671	139,671	136,517	136,543	0	3,128	0	3,128	0	139,671	0	0	0	3,973	07/25/2067
24422E-UX-5	JOHN DEERE CAPITAL CORP		03/07/2024	Maturity @ 100.00		1,000,000	1,000,000	998,290	999,930	0	70	0	70	0	1,000,000	0	0	0	13,000	03/07/2024
24422E-VW-6	JOHN DEERE CAPITAL CORP		11/01/2024	GOLDMAN		708,030	750,000	748,553	749,183	0	244	0	244	0	749,427	0	(41,397)	(41,397)	10,319	10/13/2026
25470D-BJ-7	DISCOVERY COMMUNICATIONS LLC		11/01/2024	MARKETAXESS CORPORATION		221,705	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(28,295)	(28,295)	8,786	05/15/2030
28416T-AA-3	EHGVT 2019-A A - ABS		12/25/2024	Paydown		62,485	62,485	62,468	62,473	0	11	0	11	0	62,485	0	0	0	849	01/25/2034
30231G-BH-4	EXXON MOBIL CORP		09/30/2024	MARKETAXESS CORPORATION		744,323	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(5,678)	(5,678)	23,188	03/19/2025
31573E-AA-9	EFMT 223 A1 - CMO/RMBS		12/01/2024	Paydown		91,814	91,814	90,807	91,362	0	452	0	452	0	91,814	0	0	0	2,478	08/25/2067
33768E-AA-0	FKH 22SFR3 A - CMBS		07/17/2024	Paydown		2,878	2,878	2,699	2,747	0	132	0	132	0	2,878	0	0	0	55	07/19/2038
33768N-AA-0	FKH 2022-SFR1 A - CMBS		06/01/2024	Paydown		3,201	3,201	3,201	3,200	0	2	0	2	0	3,201	0	0	0	51	05/19/2039
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS		12/01/2024	Paydown		29,517	29,517	23,607	0	0	5,909	0	5,909	0	29,517	0	0	0	237	09/25/2051
341081-FZ-5	FLORIDA POWER & LIGHT CO		09/30/2024	MARKETAXESS CORPORATION		495,455	500,000	499,490	499,866	0	79	0	79	0	499,946	0	(4,491)	(4,491)	14,250	04/01/2025
35137L-AG-0	FOX CORP		01/25/2024	Maturity @ 100.00		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	5,038	01/25/2024
36169K-AA-4	GCAT 2022-NQM2 A1 - CMO/RMBS		12/01/2024	Paydown		134,058	134,058	133,434	134,557	0	(499)	0	(499)	0	134,058	0	0	0	3,104	02/25/2067
36259V-AB-9	GSMBS 2020-PJ4 A2 - CMO/RMBS		12/01/2024	Paydown		22,115	22,115	18,864	0	0	3,251	0	3,251	0	22,115	0	0	0	369	01/25/2051
36262Q-AB-5	GSMBS 2021-GR1 A2 - CMO/RMBS		12/01/2024	Paydown		132,787	132,787	108,762	0	0	24,025	0	24,025	0	132,787	0	0	0	2,148	11/27/2051
36267B-AB-3	GSMBS 22GR2 A2 - CMO/RMBS		12/01/2024	Paydown		94,733	94,733	78,273	0	0	16,460	0	16,460	0	94,733	0	0	0	828	08/26/2052
36319T-AN-6	GALXY XXIII AR - CDO	C	02/23/2024	Paydown		1,488,266	1,488,266	1,488,266	1,488,266	0	0	0	0	0	1,488,266	0	0	0	31,357	04/24/2029
367919-AA-5	GCAT 24INV4 A1 - RMBS		12/25/2024	Paydown		6,249	6,249	6,287	0	0	(38)	0	(38)	0	6,249	0	0	0	31	12/25/2054

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
369550-AY-4	GENERAL DYNAMICS CORP		08/01/2024	MARKETAXESS CORPORATION		247,713	250,000	260,965	251,758	0	(1,459)	0	(1,459)	0	250,299	0	(2,586)	(2,586)	4,239	11/15/2024
377373-AG-0	GLAXOSMITHKLINE CAPITAL PLC	C	06/01/2024	Maturity @ 100.00		1,000,000	1,000,000	994,760	999,554	0	446	0	446	0	1,000,000	0	0	0	15,000	06/01/2024
38141G-XM-1	GOLDMAN SACHS GROUP INC		09/30/2024	MORGAN STANLEY & COMPANY		2,638,185	2,750,000	2,733,913	2,737,856	0	1,302	0	1,302	0	2,739,158	0	(100,973)	(100,973)	24,380	12/09/2026
38141G-YA-6	GOLDMAN SACHS GROUP INC		11/01/2024	BARCLAYS CAPITAL INC		1,671,985	1,750,000	1,740,778	1,740,384	0	(155)	0	(155)	0	1,740,229	0	(68,244)	(68,244)	28,868	03/09/2027
404280-BB-4	HSBC HOLDINGS PLC	C	05/10/2024	Adjustment		684,936	700,000	704,648	701,392	0	(210)	0	(210)	0	701,182	0	(16,246)	(16,246)	13,043	05/25/2026
404280-CJ-6	HSBC HOLDINGS PLC	C	09/30/2024	GOLDMAN		1,226,875	1,250,000	1,268,720	1,256,452	0	(3,717)	0	(3,717)	0	1,252,735	0	(25,860)	(25,860)	19,591	04/18/2026
43283G-AA-0	HGVT 2022-2 A - ABS		12/25/2024	Paydown		163,794	163,794	163,765	163,771	0	24	0	24	0	163,794	0	0	0	3,512	01/26/2037
43284B-AA-0	HGVT 18A A - ABS		12/25/2024	Paydown		34,406	34,406	34,405	34,405	0	0	0	0	0	34,406	0	0	0	631	02/25/2032
43285H-AA-6	HGVT 2020-A A - ABS		12/25/2024	Paydown		22,778	22,778	22,776	22,776	0	1	0	1	0	22,778	0	0	0	308	02/25/2039
432917-AA-0	HGVT 231 A - ABS		12/25/2024	Paydown		234,292	234,292	234,238	234,241	0	51	0	51	0	234,292	0	0	0	7,232	01/25/2038
438516-BW-5	HONEYWELL INTERNATIONAL INC		08/15/2024	Maturity @ 100.00		1,000,000	1,000,000	997,930	999,731	0	269	0	269	0	1,000,000	0	0	0	23,000	08/15/2024
438516-CE-4	HONEYWELL INTERNATIONAL INC		11/01/2024	MARKETAXESS CORPORATION		1,161,638	1,250,000	1,205,950	1,222,296	0	7,214	0	7,214	0	1,229,510	0	(67,872)	(67,872)	16,156	03/01/2027
43990E-AA-9	HORZN 241 A - ABS	C	12/15/2024	Paydown		31,250	31,250	31,249	0	0	1	0	1	0	31,250	0	0	0	271	09/15/2049
46592K-AC-6	JPMMT 2021-3 A3 - CMO/RMBS		12/01/2024	Paydown		25,897	25,897	21,105	0	0	4,792	0	4,792	0	25,897	0	0	0	298	07/25/2051
46593F-AD-4	JPMMT 2022-INV3 A3B - CMO/RMBS		12/01/2024	Paydown		13,222	13,222	10,952	0	0	2,270	0	2,270	0	13,222	0	0	0	93	09/25/2052
46647P-CT-1	JPMORGAN CHASE & CO		08/01/2024	J P MORGAN SECURITIES		739,950	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(10,050)	(10,050)	7,545	12/10/2025
46649T-AA-4	JPMMT 2018-3 A1 - RMBS		12/01/2024	Paydown		12,751	12,751	11,699	0	0	1,052	0	1,052	0	12,751	0	0	0	89	09/25/2048
46653X-AD-2	JPMMT 2021-INV5 A2 - CMO/RMBS		12/01/2024	Paydown		42,241	42,241	36,402	0	0	5,839	0	5,839	0	42,241	0	0	0	744	12/26/2051
46654R-AG-7	JPMMT 21INV8 A2 - CMO/RMBS		12/01/2024	Paydown		59,227	59,227	48,974	0	0	10,254	0	10,254	0	59,227	0	0	0	621	05/28/2052
46656A-AC-1	JPMMT 2022-DSC1 A3 - CMO/RMBS		12/25/2024	Paydown		69,673	70,017	69,128	0	0	889	0	889	0	70,017	0	(344)	(344)	326	01/25/2063
46658D-AA-7	JPMMT 24VIS2 A1 - CMO/RMBS		12/01/2024	Paydown		38,551	38,551	38,550	0	0	0	0	0	0	38,551	0	0	0	591	11/25/2064
46658D-AC-3	JPMMT 24VIS2 A3 - RMBS		12/01/2024	Paydown		69,391	69,391	69,391	0	0	1	0	1	0	69,391	0	0	0	1,129	11/25/2064
55285K-AA-3	MFRA 22INV3 A1 - CMO/RMBS		12/01/2024	Paydown		73,836	73,836	72,677	72,689	0	1,148	0	1,148	0	73,836	0	0	0	2,884	10/25/2057
55389Q-AB-3	MVWOT 242 B - ABS		12/20/2024	Paydown		40,447	40,447	40,446	0	0	2	0	2	0	40,447	0	0	0	326	03/20/2042
55389T-AA-9	MVWOT 211W A - ABS		12/20/2024	Paydown		157,190	157,190	157,147	157,151	0	38	0	38	0	157,190	0	0	0	897	01/22/2041
55389T-AB-7	MVWOT 211W B - ABS		12/20/2024	Paydown		94,314	94,314	94,293	94,295	0	18	0	18	0	94,314	0	0	0	680	01/22/2041
55400E-AA-7	MVWOT 201 A - ABS		12/20/2024	Paydown		21,070	21,070	21,068	21,068	0	2	0	2	0	21,070	0	0	0	185	10/20/2037
55400V-AA-9	MVWOT 222 A - ABS		12/20/2024	Paydown		396,556	396,556	396,493	396,515	0	42	0	42	0	396,556	0	0	0	12,144	10/21/2041
55903V-BC-6	WARNERMEDIA HOLDINGS INC		11/01/2024	MARKETAXESS CORPORATION		657,128	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(92,873)	(92,873)	36,461	03/15/2032
57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II		06/22/2024	Maturity @ 100.00		500,000	500,000	481,630	498,272	0	1,728	0	1,728	0	500,000	0	0	0	6,875	06/22/2024
59217G-ER-6	METROPOLITAN LIFE GLOBAL FUNDING I		11/01/2024	MIZUHO SECURITIES USA/FIXED INCOME		1,890,120	2,000,000	1,997,720	1,998,594	0	383	0	383	0	1,998,977	0	(108,857)	(108,857)	49,271	01/11/2027
617446-8V-4	MORGAN STANLEY		09/30/2024	GOLDMAN		2,634,583	2,750,000	2,707,128	2,722,921	0	5,322	0	5,322	0	2,728,243	0	(93,660)	(93,660)	21,896	12/10/2026
61747Y-EG-6	MORGAN STANLEY		08/01/2024	MORGAN STANLEY & COMPANY		742,470	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(7,530)	(7,530)	6,814	10/21/2025
64829H-AV-9	NRZT 2016-3 B2 - CMO/RMBS		12/01/2024	Paydown		101,391	101,391	100,599	100,729	0	662	0	662	0	101,391	0	0	0	2,464	09/25/2056
66989H-AG-3	NOVARTIS CAPITAL CORP		05/06/2024	Maturity @ 100.00		250,000	250,000	248,628	249,905	0	95	0	95	0	250,000	0	0	0	4,250	05/06/2024
67115Q-BD-4	OBX 22J2 B1A - RMBS		12/25/2024	Paydown		11,910	11,910	9,965	0	0	1,945	0	1,945	0	11,910	0	0	0	103	08/26/2052
67116M-AN-1	OBX 23J1 A13 - RMBS		12/01/2024	Paydown		50,066	50,066	45,861	0	0	4,205	0	4,205	0	50,066	0	0	0	563	01/27/2053
67449D-AA-7	OBX 24NQ15 A1 - RMBS		12/01/2024	Paydown		22,261	22,261	22,261	0	0	0	0	0	0	22,261	0	0	0	139	10/27/2064
67449D-AB-5	OBX 24NQ15 A2 - RMBS		12/01/2024	Paydown		22,261	22,261	22,261	0	0	0	0	0	0	22,261	0	0	0	145	10/27/2064
67449D-AC-3	OBX 24NQ15 A3 - RMBS		12/01/2024	Paydown		22,261	22,261	22,261	0	0	0	0	0	0	22,261	0	0	0	149	10/27/2064
693475-AX-3	PNC FINANCIAL SERVICES GROUP INC		08/12/2024	MARKETAXESS CORPORATION		1,440,015	1,500,000	1,607,145	1,553,871	0	(13,735)	0	(13,735)	0	1,540,136	0	(100,121)	(100,121)	41,167	07/23/2026
69353R-EQ-7	PNC BANK NA (DELAWARE)		11/01/2024	MARKETAXESS CORPORATION		495,805	500,000	513,705	502,269	0	(1,422)	0	(1,422)	0	500,847	0	(5,042)	(5,042)	15,031	06/01/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
										Change In Book/Adjusted Carrying Value										
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
717081-EA-7	PFIZER INC		11/01/2024	US BANCORP INVESTMENTS INC.		728,843	750,000	740,865	747,072	0	830	0	830	0	747,902	0	(19,060)	(19,060)	19,938	12/15/2026
717081-ES-8	PFIZER INC		03/15/2024	Maturity @ 100.00		750,000	750,000	749,618	749,984	0	16	0	16	0	750,000	0	0	0	11,063	03/15/2024
74456Q-BR-6	PUBLIC SERVICE ELECTRIC AND GAS CO		11/01/2024	MORGAN STANLEY & COMPANY		672,693	700,000	697,697	699,327	0	205	0	205	0	699,532	0	(26,839)	(26,839)	17,894	09/15/2026
74982W-AA-4	RACEP IX AA2 - CDO	C	10/15/2024	Paydown		1,311,949	1,311,949	1,311,949	1,311,949	0	0	0	0	0	1,311,949	0	0	0	59,625	10/15/2030
753917-AB-9	RATE 24J2 A2 - RMBS		12/01/2024	Paydown		119,629	119,629	118,283	0	0	1,346	0	1,346	0	119,629	0	0	0	1,913	08/25/2054
75408T-AA-4	RATE 24J4 A1 - RMBS		12/01/2024	Paydown		23,454	23,454	23,377	0	0	77	0	77	0	23,454	0	0	0	117	05/25/2055
75409U-AB-8	RATE 2024-J3 A2 - RMBS		12/01/2024	Paydown		32,081	50,400	50,557	0	0	(158)	0	(158)	0	50,400	0	(18,318)	(18,318)	1,363	10/26/2054
75625Q-AD-1	RECKITT BENCKISER TREASURY SERVICES PLC	C	06/26/2024	Maturity @ 100.00		750,000	750,000	709,920	746,117	0	3,883	0	3,883	0	750,000	0	0	0	10,313	06/26/2024
80286J-AA-3	SREV 19A A - ABS		10/01/2024	Wells Fargo Securities, LLC		746,924	750,000	749,901	749,981	0	16	0	16	0	749,997	0	(3,073)	(3,073)	14,485	01/26/2032
816943-BF-0	SEMT 2023-3 A1 - RMBS		12/01/2024	Paydown		123,806	123,806	122,529	122,535	0	1,271	0	1,271	0	123,806	0	0	0	4,545	09/25/2053
81749P-AB-6	SEMT 2024-9 A2 - RMBS		12/01/2024	Paydown		126,905	126,905	127,282	0	0	(377)	0	(377)	0	126,905	0	0	0	1,135	10/26/2054
82652M-AA-8	SRFC 2019-2 A - ABS		07/22/2024	Paydown		29,900	29,900	29,892	29,893	0	7	0	7	0	29,900	0	0	0	398	05/20/2036
82652Q-AA-9	SRFC 211 A - ABS		10/01/2024	Various		517,725	531,802	531,653	531,672	0	48	0	48	0	531,720	0	(13,995)	(13,995)	3,522	11/20/2037
82653B-AA-1	SRFC 2024-3 A - ABS		12/20/2024	Paydown		95,870	95,870	95,859	0	0	11	0	11	0	95,870	0	0	0	550	08/20/2041
82653B-AB-9	SRFC 2024-3 B - ABS		12/20/2024	Paydown		95,870	95,870	95,867	0	0	3	0	3	0	95,870	0	0	0	567	08/20/2041
82653E-AB-3	SRFC 2019-1 B - RMBS		03/20/2024	Paydown		102,120	102,120	102,097	105,912	0	(3,792)	0	(3,792)	0	102,120	0	0	0	839	01/22/2036
826935-AA-6	SRFC 2024-1 A - ABS		12/20/2024	Paydown		274,914	274,914	274,839	0	0	75	0	75	0	274,914	0	0	0	5,514	01/20/2043
828807-DG-9	SIMON PROPERTY GROUP LP		09/13/2024	Maturity @ 100.00		1,750,000	1,750,000	1,748,268	1,749,748	0	252	0	252	0	1,750,000	0	0	0	35,000	09/13/2024
83100A-AA-0	SLAM 241 A - ABS	C	12/15/2024	Paydown		31,685	31,685	31,684	0	0	1	0	1	0	31,685	0	0	0	281	09/15/2049
84756N-AD-1	SPECTRA ENERGY PARTNERS LP		03/15/2024	Maturity @ 100.00		250,000	250,000	249,413	249,986	0	14	0	14	0	250,000	0	0	0	5,938	03/15/2024
857477-BQ-5	STATE STREET CORP		11/01/2024	BANC OF AMERICA/FIXED INCOME		705,338	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(44,663)	(44,663)	18,454	11/18/2027
85771P-AN-2	EQUINOR ASA	C	03/01/2024	Maturity @ 100.00		1,100,000	1,100,000	1,099,197	1,099,984	0	16	0	16	0	1,100,000	0	0	0	20,350	03/01/2024
86212X-AM-2	STR 241 A2 - ABS		12/20/2024	Paydown		3,333	3,333	3,333	0	0	0	0	0	0	3,333	0	0	0	72	05/20/2054
88035K-AA-7	TENET 241 A1 - ABS		12/20/2024	Paydown		809	809	809	0	0	0	0	0	0	809	0	0	0	5	10/20/2054
882508-BK-9	TEXAS INSTRUMENTS INC		11/01/2024	GOLDMAN		942,960	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(57,040)	(57,040)	12,781	09/15/2026
89175V-AA-1	TPMT 182 A1 - CMO/RMBS		12/01/2024	Paydown		19,404	19,404	19,871	19,545	0	(140)	0	(140)	0	19,404	0	0	0	366	03/25/2058
89176E-AA-8	TPMT 2018-1 A1 - RMBS		12/01/2024	Paydown		28,904	28,904	29,549	29,136	0	(232)	0	(232)	0	28,904	0	0	0	486	01/25/2058
89176U-AN-4	TPMT 2020-2 A1A - CMO/RMBS		12/01/2024	Paydown		51,994	51,994	46,563	0	0	5,431	0	5,431	0	51,994	0	0	0	899	04/26/2060
89178B-AA-2	TPMT 2019-4 A1 - CMO/RMBS		12/01/2024	Paydown		208,021	208,021	210,037	209,020	0	(999)	0	(999)	0	208,021	0	0	0	3,221	10/27/2059
89180Y-AA-8	TPMT 2022-4 A1 - CMO/RMBS		12/01/2024	Paydown		69,228	69,228	65,285	0	0	3,943	0	3,943	0	69,228	0	0	0	1,825	09/25/2062
89182N-AA-0	TPMT 2024-1 A1 - RMBS		12/01/2024	Paydown		167,650	167,650	166,277	0	0	1,373	0	1,373	0	167,650	0	0	0	3,272	03/25/2064
89183F-AQ-1	TPMT 243 A1B - RMBS		12/01/2024	Paydown		63,583	63,583	62,804	0	0	779	0	779	0	63,583	0	0	0	833	07/27/2065
89183G-AA-4	TPMT 244 A1A - RMBS		12/01/2024	Paydown		24,544	24,544	24,073	0	0	471	0	471	0	24,544	0	0	0	143	10/27/2064
89231C-AD-9	TAOT 2022-C A3 - ABS		12/15/2024	Paydown		219,025	219,025	218,989	219,007	0	19	0	19	0	219,025	0	0	0	6,756	04/15/2027
89237J-AA-4	TALNT 2020-1 A - ABS		08/01/2024	MITSUBISHI UFJ SECURITIES		484,629	500,000	499,971	499,988	0	3,142	0	3,142	0	503,130	0	(18,501)	(18,501)	4,069	05/25/2033
89788M-AD-4	TRUIST FINANCIAL CORP		11/01/2024	MARKETAXESS CORPORATION		1,191,525	1,250,000	1,249,200	1,246,248	0	(1,008)	0	(1,008)	0	1,245,240	0	(53,715)	(53,715)	18,565	03/02/2027
907818-EH-7	UNION PACIFIC CORP		09/30/2024	J P MORGAN SECURITIES		687,078	700,000	727,713	706,197	0	(2,383)	0	(2,383)	0	703,814	0	(16,736)	(16,736)	20,854	03/01/2026
91324P-DM-1	UNITEDHEALTH GROUP INC		02/15/2024	Maturity @ 100.00		500,000	500,000	499,570	499,990	0	10	0	10	0	500,000	0	0	0	8,750	02/15/2024
924925-AA-8	VERUS 247 A1 - RMBS		12/01/2024	Paydown		22,859	22,859	22,859	0	0	0	0	0	0	22,859	0	0	0	163	09/25/2069
924925-AE-0	VERUS 247 A3 - RMBS		12/01/2024	Paydown		28,574	28,574	28,574	0	0	0	0	0	0	28,574	0	0	0	254	09/25/2069
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS		12/01/2024	Paydown		158,058	158,058	132,824	133,228	0	24,830	0	24,830	0	158,058	0	0	0	1,597	11/26/2066
92539F-AA-1	VERUS 2023-INV1 A1 - CMO/RMBS		12/01/2024	Paydown		145,286	145,286	145,284	145,265	0	21	0	21	0	145,286	0	0	0	4,387	02/27/2068
92539F-AB-9	VERUS 2023-INV1 A2 - CMO/RMBS		12/01/2024	Paydown		181,599	181,599	181,598	181,564	0	35	0	35	0	181,599	0	0	0	5,993	02/27/2068
92556V-AB-2	VIATRIS INC		08/01/2024	MORGAN STANLEY & COMPANY		241,705	250,000	249,450	249,834	0	65	0	65	0	249,899	0	(8,194)	(8,194)	2,521	06/22/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
92826C-AD-4	VISA INC		09/30/2024	GOLDMAN		989,200	1,000,000	1,017,618	1,005,544	0	(2,407)	0	(2,407)	0	1,003,137	0	(13,937)	(13,937)	25,113	12/14/2025
92826C-AL-6	VISA INC		11/01/2024	MORGAN STANLEY & COMPANY		472,080	500,000	498,590	499,318	0	170	0	170	0	499,489	0	(27,409)	(27,409)	10,001	04/15/2027
931142-ER-0	WALMART INC		11/01/2024	GOLDMAN		1,414,080	1,500,000	1,497,165	1,498,445	0	478	0	478	0	1,498,923	0	(84,843)	(84,843)	17,806	09/17/2026
949746-RW-3	WELLS FARGO & CO		09/30/2024	Citigroup (SSB)		687,624	700,000	704,158	701,119	0	(355)	0	(355)	0	700,764	0	(13,140)	(13,140)	19,775	04/22/2026
95000U-2F-9	WELLS FARGO & CO		11/01/2024	BANC OF AMERICA/FIXED INCOME		487,575	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(12,425)	(12,425)	14,071	06/17/2027
95002Q-AE-0	WFMBS 2020-2 A5 - CMO/RMBS		12/01/2024	Paydown		14,434	14,434	15,146	14,921	0	(488)	0	(488)	0	14,434	0	0	0	366	02/25/2050
95002T-AA-2	WFMBS 2020-3 A1 - CMO/RMBS		12/01/2024	Paydown		8,706	8,706	8,992	9,222	0	(516)	0	(516)	0	8,706	0	0	0	136	06/27/2050
98164E-AD-7	WOART 2021-A A4 - ABS		08/01/2024	Wells Fargo Securities, LLC		1,948,125	2,000,000	1,999,813	1,999,942	0	27	0	27	0	1,999,969	0	(51,844)	(51,844)	6,053	09/15/2026
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						65,391,618	66,865,396	66,961,940	63,980,116	0	292,768	0	292,768	0	66,972,306	0	(1,580,688)	(1,580,688)	1,559,731	XXX
2509999997. Total - Bonds - Part 4						94,204,409	96,602,211	98,772,314	92,021,635	0	151,509	0	151,509	0	97,131,252	0	(2,926,844)	(2,926,844)	2,146,355	XXX
2509999998. Total - Bonds - Part 5						30,844	35,000	0	0	0	0	0	0	0	0	0	30,844	30,844	357	XXX
2509999999. Total - Bonds						94,235,253	96,637,211	98,772,314	92,021,635	0	151,509	0	151,509	0	97,131,252	0	(2,895,999)	(2,895,999)	2,146,711	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999998. Total - Preferred Stocks - Part 5							XXX		0											XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
00123Q-10-4	AGNC INVESTMENT REIT ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	470.000	4,310		4,799	4,611	3,555	0	3,367	188	0	4,799	0	(489)	(489)	677	
00165C-30-2	AMC ENTERTAINMENT HOLDINGS CL A ORD		12/01/2024	Adjustment	(3.000)	0		(160)	(160)	0	0	0	0	0	(160)	0	160	160	0	
00258W-10-8	AARON S COMPANY ORD		10/07/2024	Adjustment	5.000	51		76	54	21	0	0	21	0	76	0	(25)	(25)	3	
004CVR-03-1	ALEXION PHARMACEUTICALS INC - CVR		04/19/2024	Adjustment	175.000	175		0	175	(175)	0	0	(175)	0	0	0	175	175	0	
007903-10-7	ADVANCED MICRO DEVICES ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	155.000	18,705		21,548	22,849	(1,300)	0	0	(1,300)	0	21,548	0	(2,844)	(2,844)	0	
00847G-80-4	AGENUS ORD		04/12/2024	Adjustment	0.500	5		37	37	0	0	0	0	0	37	0	(32)	(32)	0	
02156B-10-3	ALTERYX CL A ORD		03/20/2024	Adjustment	40.000	1,930		1,962	1,886	76	0	0	76	0	1,962	0	(32)	(32)	0	
025676-20-6	AMERICAN EQUITY INV LIFE HLD ORD		05/02/2024	Adjustment	45.000	1,573		1,573	2,511	(938)	0	0	(938)	0	1,573	0	0	0	17	
03044L-20-4	AMERICAN WELL CL A ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.750	62		272	2,402	2,142	0	2,130	12	0	272	0	(211)	(211)	0	
03750L-10-9	APARTMENT INCOME REIT ORD		07/01/2024	Adjustment	157.000	6,142		5,958	5,453	506	0	0	506	0	5,958	0	184	184	71	
046513-20-6	ATARA BIOTHERAPEUTICS ORD		06/20/2024	Adjustment	0.600	6		208	208	0	0	0	0	0	208	0	(202)	(202)	0	
05351W-10-3	AVANGRID ORD		12/24/2024	Not Available	40.000	1,430		1,428	1,296	218	0	87	131	0	1,428	0	2	2	70	
05465P-10-1	AXONICS ORD		11/18/2024	Adjustment	35.000	2,485		2,216	2,178	38	0	0	38	0	2,216	0	269	269	0	
084423-10-2	WR BERKLEY ORD		07/11/2024	Adjustment	0.500	27		11	11	0	0	0	0	0	11	0	16	16	0	
08579W-10-3	BERRY GLOBAL GROUP ORD		11/05/2024	Adjustment	25.000	1,097		1,097	1,685	(588)	0	0	(588)	0	1,097	0	0	0	21	
08862E-10-9	BEYOND MEAT ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	148		243	356	2,671	0	2,784	(113)	0	243	0	(95)	(95)	0	
09247X-10-1	BLACKROCK ORD		10/01/2024	Adjustment	82.000	18,835		18,835	66,568	(47,733)	0	0	(47,733)	0	18,835	0	0	0	1,255	
09260D-10-7	BLACKSTONE ORD		02/02/2024	Return of Capital	0.000	344		344	344	0	0	0	0	0	344	0	0	0	0	
11135F-10-1	BROADCOM ORD		07/02/2024	Adjustment	0.318	0		74	355	(282)	0	0	(282)	0	74	0	(74)	(74)	3	
113004-10-5	BROOKFIELD ASSET MNGMT CL A ORD		05/03/2024	Adjustment	0.459	18		18	0	0	0	0	0	0	18	0	0	0	0	
126650-10-0	CVS HEALTH ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	175.000	7,768		11,356	13,818	(2,462)	0	0	(2,462)	0	11,356	0	(3,588)	(3,588)	466	
148806-10-2	CATALENT ORD		12/19/2024	Adjustment	125.000	7,938		5,355	5,616	(261)	0	0	(261)	0	5,355	0	2,583	2,583	0	
15678U-12-8	CEREVEL THERAPEUTICS HOLDINGS ORD		08/01/2024	Adjustment	40.000	1,800		1,279	1,696	(418)	0	0	(418)	0	1,279	0	522	522	0	
198280-10-9	COLUMBIA PIPELINE GROUP, INC.		07/01/2016	NON-BROKER TRADE, BOSTON	0.000	0		0	0	0	0	0	0	0	0	0	0	0	39	
200525-10-3	COMMERCE BANCSHARES ORD		12/03/2024	Adjustment	0.379	28		18	19	(2)	0	0	(2)	0	18	0	10	10	0	
25470M-10-9	DISH NETWORK CL A ORD		01/02/2024	Adjustment	160.000	3,095		3,095	923	2,172	0	0	2,172	0	3,095	0	0	0	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
26884L-10-9	EQT ORD		07/22/2024	Adjustment	0.018	1		1	0	0	0	0	0	0	1	0	(1)	(1)	0	
277432-10-0	EASTMAN CHEMICAL ORD		12/01/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	89	
278768-10-6	ECHOSTAR CL A ORD		01/02/2024	Adjustment	0.141	2		8	0	0	0	0	0	0	8	0	(6)	(6)	0	
29089Q-10-5	EMERGENT BIOSOLUTIONS ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	330		291	84	2,077	0	1,870	207	0	291	0	40	40	0	
29404K-10-6	ENVESTNET ORD		11/25/2024	Adjustment	45.000	2,842		2,615	2,228	386	0	0	386	0	2,615	0	227	227	0	
294600-10-1	EQUITRANS MIDSTREAM ORD		07/22/2024	Adjustment	294.000	2,885		2,885	2,993	(108)	0	0	(108)	0	2,885	0	0	0	88	
29978A-10-4	EVERBRIDGE ORD		07/03/2024	Adjustment	40.000	1,400		1,900	972	928	0	0	928	0	1,900	0	(500)	(500)	0	
30231G-10-2	EXXON MOBIL ORD		05/03/2024	Adjustment	0.195	23		8	20	(12)	0	0	(12)	0	8	0	15	15	0	
36828A-10-1	GE VERNOVA ORD		04/02/2024	Adjustment	0.062	8		3	0	0	0	0	0	0	3	0	5	5	0	
369604-30-1	GE AEROSPACE ORD		04/02/2024	Adjustment	436.995	24,373		24,373	55,774	(31,401)	0	0	(31,401)	0	24,373	0	0	0	35	
37611X-20-9	GINKGO BIOWORKS HOLD CL A ORD		08/20/2024	Adjustment	0.250	2		32	32	0	0	0	0	0	32	0	(29)	(29)	0	
384747-10-1	GRAIL ORD		07/08/2024	Adjustment	0.500	8		23	0	0	0	0	0	0	23	0	(15)	(15)	0	
42250P-10-3	HEALTHPEAK PROPERTIES ORD		03/01/2024	Adjustment	0.280	5		7	6	2	0	0	2	0	7	0	(3)	(3)	0	
428567-10-1	HIBBETT ORD		07/26/2024	Adjustment	5.000	438		113	360	(247)	0	0	(247)	0	113	0	324	324	1	
452327-10-9	ILLUMINA ORD		06/25/2024	Adjustment	105.000	18,722		18,722	14,620	4,102	0	0	4,102	0	18,722	0	0	0	0	
45253H-10-1	IMMUNOGEN ORD		02/13/2024	Adjustment	195.000	6,096		553	5,782	(5,229)	0	0	(5,229)	0	553	0	5,543	5,543	0	
45773H-40-9	INOVIO PHARMACEUTICALS ORD		01/25/2024	Adjustment	0.583	4		58	58	0	0	0	0	0	58	0	(54)	(54)	0	
45782B-10-4	INSEEGO ORD		01/24/2024	Adjustment	0.500	1		58	58	0	0	0	0	0	58	0	(57)	(57)	0	
458140-10-0	INTEL ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	440.000	8,828		14,908	22,110	(7,202)	0	0	(7,202)	0	14,908	0	(6,080)	(6,080)	165	
46185L-10-3	INVITAE ORD		08/07/2024	Adjustment	93.000	0		2,292	58	2,234	0	0	2,234	0	2,292	0	(2,292)	(2,292)	0	
46982L-10-8	JACOBS SOLUTIONS ORD		09/30/2024	Adjustment	75.000	2,927		2,927	9,735	(6,809)	0	0	(6,809)	0	2,927	0	0	0	65	
48576A-10-0	KARUNA THERAPEUTICS ORD		03/18/2024	Adjustment	20.000	6,600		5,186	6,330	(1,144)	0	0	(1,144)	0	5,186	0	1,414	1,414	0	
49446R-10-9	KIMCO REALTY REIT ORD		01/02/2024	Adjustment	0.074	2		1	0	0	0	0	0	0	1	0	0	0	0	
531229-81-3	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD		12/01/2024	Adjustment	129.000	3,550		3,550	3,550	0	0	0	0	0	3,550	0	0	0	30	
549498-10-3	LUCID GROUP ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	340.000	1,054		741	1,431	4,717	0	5,407	(690)	0	741	0	313	313	0	
552676-10-8	MDC HOLDINGS ORD		04/22/2024	Adjustment	58.000	3,654		1,367	3,205	(1,837)	0	0	(1,837)	0	1,367	0	2,287	2,287	32	
552690-10-9	MDU RESOURCES GROUP ORD		11/01/2024	Adjustment	105.000	1,887		1,887	2,079	(192)	0	0	(192)	0	1,887	0	0	0	53	
565849-10-6	MARATHON OIL ORD		11/22/2024	Adjustment	480.000	5,210		5,210	11,597	(6,387)	0	0	(6,387)	0	5,210	0	0	0	211	
575385-10-9	MASONITE INTERNATIONAL ORD		05/17/2024	Adjustment	20.000	2,660		1,218	1,693	(475)	0	0	(475)	0	1,218	0	1,442	1,442	0	
57667L-10-7	MATCH GROUP ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	167.000	5,469		6,214	6,096	3,282	0	3,163	119	0	6,214	0	(745)	(745)	0	
58463J-30-4	MEDICAL PROPERTIES REIT ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	440.000	1,721		1,980	2,160	4,242	0	4,422	(180)	0	1,980	0	(259)	(259)	233	
594918-10-4	MICROSOFT ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	25,353		25,403	0	0	0	0	0	0	25,403	0	(50)	(50)	95	
60468T-10-5	MIRATI THERAPEUTICS ORD		01/23/2024	Adjustment	32.000	1,856		2,591	1,880	711	0	0	711	0	2,591	0	(735)	(735)	0	
62921N-10-5	NGM BIOPHARMACEUTICALS ORD		04/09/2024	Adjustment	30.000	47		570	26	544	0	0	544	0	570	0	(523)	(523)	0	
649445-40-0	NEW YORK COMMUNITY BANCORP ORD		07/12/2024	Adjustment	0.585	3		18	18	0	0	0	0	0	18	0	(15)	(15)	0	
674215-11-6	CHORD ENERGY EQY WARRANT		11/19/2024	Maturity @ 100.00	1.000	100		72	93	4,062	0	4,083	(20)	0	72	0	28	28	0	
674215-12-4	CHORD ENERGY EQY WARRANT		08/22/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	120		1,089	150	939	0	0	939	0	1,089	0	(969)	(969)	0	
683712-10-3	OPENDOOR TECHNOLOGIES ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	310.000	494		667	1,389	3,915	0	4,637	(722)	0	667	0	(172)	(172)	0	
69336V-10-1	PGT INNOVATIONS ORD		03/28/2024	Adjustment	20.000	840		334	814	(480)	0	0	(480)	0	334	0	506	506	0	
71375U-10-1	PERFICIENT ORD		10/03/2024	Adjustment	30.000	2,280		853	1,975	(1,121)	0	0	(1,121)	0	853	0	1,427	1,427	0	
71639T-10-6	PETIQ CL A ORD		10/28/2024	Adjustment	20.000	620		611	395	264	0	48	216	0	611	0	9	9	0	
71943U-10-4	PHYSICIANS REALTY REIT ORD		03/01/2024	Adjustment	220.000	3,696		3,696	2,928	768	0	0	768	0	3,696	0	0	0	51	
723787-10-7	PIONEER NATURAL RESOURCE ORD		05/03/2024	Adjustment	81.000	5,463		5,463	18,215	(12,752)	0	0	(12,752)	0	5,463	0	0	0	207	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74167P-10-8	PRIMO BRANDS CL A ORD		11/08/2024	Adjustment	145.000	2,013		2,013	2,182	(170)	0	0	(170)	0	2,013	0	0	0	119	
74971D-10-1	RPT REALTY ORD		01/02/2024	Adjustment	15.000	172		172	193	(21)	0	0	(21)	0	172	0	0	0	0	
756109-10-4	REALTY INCOME REIT ORD		01/23/2024	Adjustment	0.248	14		15	14	1	0	0	1	0	15	0	(1)	(1)	0	
77634L-10-5	R1 RCM ORD		11/20/2024	Adjustment	85.000	1,216		832	898	(66)	0	0	(66)	0	832	0	383	383	9	
78469C-10-3	SP PLUS ORD		05/17/2024	Adjustment	20.000	1,080		638	1,025	(387)	0	0	(387)	0	638	0	442	442	0	
81619Q-10-5	SELECT MEDICAL HOLDINGS ORD		12/05/2024	Adjustment	90.000	1,569		1,569	2,115	(546)	0	0	(546)	0	1,569	0	0	0	45	
82489T-10-4	SHOCKWAVE MEDICAL ORD		06/03/2024	Adjustment	30.000	10,050		1,125	5,717	(4,591)	0	0	(4,591)	0	1,125	0	8,925	8,925	0	
82710M-10-0	SILK ROAD MEDICAL ORD		09/17/2024	Adjustment	25.000	688		1,315	307	1,008	0	0	1,008	0	1,315	0	(627)	(627)	0	
83001A-10-2	SIX FLAGS ENTERTAINMENT ORD		07/01/2024	Adjustment	65.000	2,915		2,915	1,630	1,285	0	0	1,285	0	2,915	0	0	0	99	
83001C-10-8	SIX FLAGS ENTERTAINMENT ORD		07/02/2024	Adjustment	0.700	38		54	0	0	0	0	0	0	54	0	(16)	(16)	0	
83444M-10-1	SOLVENTUM CORPORATION		04/01/2024	Adjustment	0.250	16		12	0	0	0	0	0	0	12	0	4	4	0	
84265V-10-5	SOUTHERN COPPER ORD		11/06/2024	Adjustment	1.332	149		54	113	(59)	0	0	(59)	0	54	0	95	95	2	
845467-10-9	SOUTHWSTN ENER ORD		10/01/2024	Adjustment	575.000	2,546		2,546	3,766	(1,220)	0	0	(1,220)	0	2,546	0	0	0	0	
84860W-30-0	SPIRIT REALTY CAPITAL REIT ORD		01/23/2024	Adjustment	104.000	4,056		4,056	4,544	(488)	0	0	(488)	0	4,056	0	0	0	70	
848637-10-4	SPLUNK ORD		03/18/2024	Adjustment	100.000	15,700		9,846	15,235	(5,389)	0	0	(5,389)	0	9,846	0	5,854	5,854	0	
858912-10-8	STERICYCLE ORD		11/05/2024	Adjustment	95.000	5,890		5,170	4,708	462	0	0	462	0	5,170	0	720	720	0	
878972-10-8	TECTONIC THERAPEUTIC ORD		06/24/2024	Adjustment	0.500	9		131	131	0	0	0	0	0	131	0	(123)	(123)	0	
87918A-10-5	TELADOC HEALTH ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	81.000	749		581	1,746	3,393	0	4,558	(1,165)	0	581	0	168	168	0	
87968A-10-4	TELLURIAN ORD		10/09/2024	Adjustment	275.000	275		1,174	208	966	0	0	966	0	1,174	0	(899)	(899)	0	
88579Y-10-1	3M ORD		04/01/2024	Adjustment	285.000	21,496		21,496	31,156	(9,660)	0	0	(9,660)	0	21,496	0	0	0	430	
92240M-10-8	VECTOR GROUP ORD		09/27/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	126.000	1,878		1,005	1,421	(417)	0	0	(417)	0	1,005	0	873	873	76	
92556H-20-6	PARAMOUNT GLOBAL CL B ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	1,885		2,700	2,662	38	0	0	38	0	2,700	0	(816)	(816)	27	
92766K-40-3	VIRGIN GALACTIC HOLDINGS CL A ORD		06/17/2024	Adjustment	0.250	3		93	93	0	0	0	0	0	93	0	(90)	(90)	0	
931427-10-8	WALGREEN BOOTS ALLIANCE ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	405.000	3,753		3,746	10,575	1,815	0	8,643	(6,828)	0	3,746	0	7	7	405	
96145D-10-5	WESTROCK ORD		07/05/2024	Adjustment	75.000	3,436		3,061	3,114	(53)	0	0	(53)	0	3,061	0	375	375	45	
98980L-10-1	ZOOM COMMUNICATIONS CL A ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	13,060		11,053	11,506	6,287	0	6,740	(453)	0	11,053	0	2,007	2,007	0	
G0508H-11-0	ARCADIUM LITHIUM ORD	C	01/04/2024	Adjustment	0.494	3		2	2	0	0	0	0	0	2	0	1	1	0	
G4705A-10-0	ICON ORD	C	12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	10,484		12,127	14,154	(2,027)	0	0	(2,027)	0	12,127	0	(1,643)	(1,643)	0	
G54950-10-3	LINDE ORD	C	12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	510.000	212,557		185,806	209,462	(23,656)	0	0	(23,656)	0	185,806	0	26,751	26,751	2,836	
G6095L-10-9	APTIV ORD	C	12/17/2024	Unknown	165.000	5,271		5,271	14,804	(9,533)	0	0	(9,533)	0	5,271	0	0	0	0	
G6674U-10-8	NOVOCURE ORD	C	12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	1,803		896	896	0	0	0	0	0	896	0	908	908	0	
G8766E-10-9	TEXTAINER GROUP HOLDING ORD	C	03/15/2024	Adjustment	40.000	2,000		346	1,968	(1,622)	0	0	(1,622)	0	346	0	1,654	1,654	12	
N01045-20-7	AFFIMED N.V.	C	03/11/2024	Adjustment	0.500	2		34	34	0	0	0	0	0	34	0	(32)	(32)	0	
N72482-14-9	QIAGEN ORD	C	01/30/2024	Adjustment	0.650	29		33	33	0	0	0	0	0	33	0	(4)	(4)	0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						546,347	XXX	504,028	662,219	(129,634)	0	51,938	(181,572)	0	504,028	0	42,318	42,318	8,151	XXX
00165C-20-3	AMC ENTERTAINMENT HOLDINGS INC		12/01/2024	Adjustment	270.000	387		1,095	387	708	0	0	708	0	1,095	0	(708)	(708)	0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						387	XXX	1,095	387	708	0	0	708	0	1,095	0	(708)	(708)	0	XXX
04314H-66-7	ARTISAN:INTL VAL ADV		11/26/2024	Adjustment	0.000	699,917		0	0	0	0	0	0	0	0	0	699,917	699,917	0	
04314H-85-7	ARTISAN:INTL VAL INST		11/26/2024	Adjustment	0.000	1,141,872		0	0	0	0	0	0	0	0	0	1,141,872	1,141,872	0	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						1,841,789	XXX	0	0	0	0	0	0	0	0	0	1,841,789	1,841,789	0	XXX
61944@-10-9	ENCOVA LIFE INSURANCE COMPANY		01/01/2024	Redemption @ 139.16	300,000.000	63,805,697		41,748,223	58,600,653	(16,852,430)	0	0	(16,852,430)	0	41,748,223	0	22,057,474	22,057,474	0	
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						63,805,697	XXX	41,748,223	58,600,653	(16,852,430)	0	0	(16,852,430)	0	41,748,223	0	22,057,474	22,057,474	0	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
5989999997. Total - Common Stocks - Part 4						66,194,220	XXX	42,253,346	59,263,259	(16,981,356)	0	51,938	(17,033,295)	0	42,253,346	0	23,940,873	23,940,873	8,151	XXX
5989999998. Total - Common Stocks - Part 5						6,595	XXX	5,947	0	0	0	0	0	0	5,947	0	648	648	0	XXX
5989999999. Total - Common Stocks						66,200,815	XXX	42,259,293	59,263,259	(16,981,356)	0	51,938	(17,033,295)	0	42,259,293	0	23,941,522	23,941,522	8,151	XXX
5999999999. Total - Preferred and Common Stocks						66,200,815	XXX	42,259,293	59,263,259	(16,981,356)	0	51,938	(17,033,295)	0	42,259,293	0	23,941,522	23,941,522	8,151	XXX
6009999999 - Totals						160,436,067	XXX	141,031,606	151,284,894	(16,981,356)	151,509	51,938	(16,881,786)	0	139,390,545	0	21,045,523	21,045,523	2,154,863	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
964559-2N-7	WHITE SETTLEMENT TEX INDPT SCH DIST		08/21/2024	Not Available	12/23/2024	MARKETAXESS CORPORATION	35,000	0	30,844	0	0	0	0	0	0	0	30,844	30,844	357	0
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							35,000	0	30,844	0	0	0	0	0	0	0	30,844	30,844	357	0
2509999998. Total - Bonds							35,000	0	30,844	0	0	0	0	0	0	0	30,844	30,844	357	0
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
36828A-10-1	GE VERNOVA ORD		04/02/2024	ITG INC	04/02/2024	Adjustment	0.186	12	25	12	0	0	0	0	0	0	13	13	0	0
96145D-10-5	WESTROCK ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	07/05/2024	Adjustment	85.000	4,466	4,466	4,466	0	0	0	0	0	0	0	0	0	0
G6674U-10-8	NOVOCURE ORD	C	05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	1,468	2,104	1,468	0	0	0	0	0	0	636	636	0	0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								5,947	6,595	5,947	0	0	0	0	0	0	648	648	0	0
5989999998. Total - Common Stocks								5,947	6,595	5,947	0	0	0	0	0	0	648	648	0	0
5999999999. Total - Preferred and Common Stocks								5,947	6,595	5,947	0	0	0	0	0	0	648	648	0	0
6009999999 - Totals								5,947	37,439	5,947	0	0	0	0	0	0	31,493	31,493	357	0

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description, Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Book/Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book/Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date 10 Number of Shares	11 % of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
00131@-10-0	ENCOVA INSURANCE AGENCY, INC			41-1563134	8BII	586,432		586,432		
1799999. Subtotal - Common Stock - Other Affiliates						586,432	0	586,432	XXX	XXX
1899999. Total Common Stocks						586,432	0	586,432	XXX	XXX
1999999 - Totals						586,432	0	586,432	XXX	XXX

1. Total amount of goodwill nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

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

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
0199998 Deposits in ... 1 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	0	0	(46,130)	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(46,130)	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(46,130)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash	XXX	XXX	0	0	(46,130)	XXX

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

1. January	2,204,682	4. April	(2,177,555)	7. July	(2,251,547)	10. October	(40,344)
2. February	6,250	5. May	(964)	8. August	1	11. November	1
3. March	54,178	6. June	(6,309)	9. September	(4,580)	12. December	(46,130)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
31846V-41-9	FIRST AMER:TRS OBG V		12/03/2024	4.150		2	0	0
94975H-29-6	ALLSPRING:TRS+ MM I		08/02/2024	4.230		1	0	0
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						3	0	0
000000-00-0	FIDELITY	SD	08/02/2024	0.000		125,000	0	2,027
316175-10-8	FIDELITY IMM:GOVT I		12/31/2024	4.250		20,708,061	65,505	50,387
60934N-20-3	FEDERATED HRMS I PO IS		12/01/2024	4.410		533,921	0	4,397
711991-00-0	TD BANK DEPOSIT SWEEP	SD	12/02/2024	0.000		2,955,185	7,409	86,104
8309999999. Subtotal - All Other Money Market Mutual Funds						24,322,167	72,913	142,916
8609999999 - Total Cash Equivalents						24,322,170	72,913	142,916

1.

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ			0	0	0	0
4.	Arkansas AR			0	0	0	0
5.	California CA	B	Workers' Compensation	0	0	667,378	575,156
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE	B	Workers' Compensation	0	0	217,978	207,569
9.	District of Columbia DC			0	0	0	0
10.	Florida FL			0	0	0	0
11.	Georgia GA	O	Workers' Compensation	0	0	203,921	194,466
12.	Hawaii HI			0	0	0	0
13.	Idaho ID	B	Workers' Compensation	0	0	270,979	259,425
14.	Illinois IL			0	0	0	0
15.	Indiana IN			0	0	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY			0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA	B	Workers' Compensation	0	0	54,751	51,457
23.	Michigan MI			0	0	0	0
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO			0	0	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE			0	0	0	0
29.	Nevada NV	B	Workers' Compensation	0	0	355,884	334,468
30.	New Hampshire NH			0	0	0	0
31.	New Jersey NJ	ST	Workers' Compensation	0	0	2,955,185	2,955,185
32.	New Mexico NM	B	Workers' Compensation	0	0	343,757	327,277
33.	New York NY			0	0	0	0
34.	North Carolina NC	B	Workers' Compensation	0	0	541,176	516,084
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	O	Property & Casualty	2,879,132	2,893,295	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR	B	Workers' Compensation	0	0	438,936	429,167
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC			0	0	0	0
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX			0	0	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA			0	0	0	0
48.	Washington WA			0	0	0	0
49.	West Virginia WV			0	0	0	0
50.	Wisconsin WI			0	0	0	0
51.	Wyoming WY			0	0	0	0
52.	American Samoa AS			0	0	0	0
53.	Guam GU			0	0	0	0
54.	Puerto Rico PR			0	0	0	0
55.	U.S. Virgin Islands VI			0	0	0	0
56.	Northern Mariana Islands MP			0	0	0	0
57.	Canada CAN			0	0	0	0
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Subtotal	XXX	XXX	2,879,132	2,893,295	6,049,945	5,850,253
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0