PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

MOTORISTS MUTUAL INSURANCE COMPANY

NAIC Group Code 0291 (Current) 0291 (Prior) NAIC Company Code 14621 Employer's ID Number 31-4259550

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH
Country of Domicile United States of America

Incorporated/Organized 11/08/1928 Commenced Business 11/27/1928

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 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	18,947,492	1.294	18,947,492	0	18,947,492	1.294
1.02 All other governments		0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	3,585,462	0.245	3,585,462	0	3,585,462	0.245
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	24,220,246	1.654	24,220,246	0	24,220,246	1.654
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	225,562,394	15.399	225,562,394	0	225,562,394	15.399
1.06 Industrial and miscellaneous	495,602,032	33.835	495,602,032	0	495,602,032	33.835
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	767,917,625	52.426	767,917,625	0	767,917,625	52.426
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)	67,182,073	4.587	67,182,073	0	67,182,073	4.587
3.02 Industrial and miscellaneous Other (Unaffiliated)	4,734,574	0.323	4,734,574	0	4,734,574	0.323
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	394,618,930	26.941	394,618,930	0	394,618,930	26.941
3.05 Mutual funds		0.000	0	0	0	0.000
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	466,535,577	31.851	466,535,578	0	466,535,578	31.851
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	35,983,312	2.457	35,983,312	0	35,983,312	2.457
5.02 Properties held for production of income	32,343,518	2.208	32,343,518	0	32,343,518	2.208
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	68,326,830	4.665	68,326,830	0	68,326,830	4.665
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	106,339,179	7.260	106,339,179	0	106,339,179	7.260
6.02 Cash equivalents (Schedule E, Part 2)	23,380,270	1.596	23,380,270	0	23,380,270	1.596
6.03 Short-term investments (Schedule DA)	149,804	0.010	149,805	0	149,805	0.010
6.04 Total cash, cash equivalents and short-term investments	129,869,254	8.866	129,869,253	0	129,869,253	8.866
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)	30,337,609	2.071	30,337,609	0	30,337,609	2.071
10. Receivables for securities	1,768,329	0.121	1,768,329	0	1,768,329	0.121
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	1,464,755,224	100.000	1,464,755,225	0	1,464,755,225	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		66,640,540
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	5,194,593	5,194,593
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	3,508,303	
	8.2 Totals, Part 3, Column 9	0	3,508,303
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		68,326,831
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		68,326,831

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		
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		52,725,835
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)	129,340	129,340
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	3,464,402	
	5.2 Totals, Part 3, Column 9	48,760	3,513,162
6.	Total gain (loss) on disposals, Part 3, Column 19		(17,774,937)
7.	Deduct amounts received on disposals, Part 3, Column 16		8,127,305
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	(128,485)	(128,485)
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)		30,337,610
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		30,337,610

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,191,387,968
2.	Cost of bonds and stocks acquired, Part 3, Column 7		217,582,860
3.	Accrual of discount		1,442,158
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	(729,409)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	38,085,775	
	4.4. Part 4, Column 11	(1,610,128)	35,746,238
5.	Total gain (loss) on disposals, Part 4, Column 19		(734,673)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		208,011,534
7.	Deduct amortization of premium		2,167,201
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	699,121	
	9.4. Part 4, Column 13	93,495	792,616
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)		1,234,453,201
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		1,234,453,201

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	18,947,492	17,939,511	15,077,110	18,623,240
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed	3.	Other Countries	0	0	0	0
by governments)	4.	Totals	18,947,492	17,939,511	15,077,110	18,623,240
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	3,585,462	3,327,855	3,816,930	3,500,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	24,220,246	20,986,805	24,229,587	24,940,000
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	225,562,394	195,879,076	227,119,741	222,455,227
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	439,183,755	421,714,392	441,668,080	446,332,537
	9.	Canada	7,240,434	7,134,459	7,313,811	7,260,000
	10.	Other Countries	49,177,844	46,290,037	49,187,466	49,268,417
	11.	Totals	495,602,032	475,138,887	498,169,357	502,860,954
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	767,917,625	713,272,133	768,412,724	772,379,421
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	69,935,246	69,935,246	22,465,269	
Industrial and Miscellaneous	21.	Canada	65,360	65,360	37,595	
(unaffiliated), Mutual Funds, Unit	22.	Other Countries	1,916,042	1,916,042	906,308	
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23.	Totals	71,916,647	71,916,647	23,409,172	
Parent, Subsidiaries and Affiliates	24.	Totals	394,618,930	394,618,930	299,428,145	
	25.	Total Common Stocks	466,535,578	466,535,578	322,837,316	
	26.	Total Stocks	466,535,578	466,535,578	322,837,316	
	27.	Total Bonds and Stocks	1,234,453,203	1,179,807,711	1,091,250,041	

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	5,907,466	7,614,881	150,020	5,266,291	8,835	XXX	18,947,492	2.5	23,177,142	3.3	18,947,492	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	5,907,466	7,614,881	150,020	5,266,291	8,835	XXX	18,947,492	2.5	23,177,142	3.3	18,947,492	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	0	2,557,139	0	1,028,322	0	XXX	3,585,462	0.5	8,196,199	1.2	3,585,462	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	0	2,557,139	0	1,028,322	0	XXX	3,585,462	0.5	8,196,199	1.2	3,585,462	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	541,794	650,281	3,880,130	9,216,882	9,931,159	XXX	24,220,246	3.2	22,429,736	3.2	24,220,246	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	541,794	650,281	3,880,130	9,216,882	9,931,159	XXX	24,220,246	3.2	22,429,736	3.2	24,220,246	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	21,273,666	56,013,479	61,410,745	67,804,969	19,059,536	XXX	225,562,394	29.4	224,184,304	31.6	225,562,394	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	21,273,666	56,013,479	61,410,745	67,804,969	19,059,536	XXX	225,562,394	29.4	224,184,304	31.6	225,562,394	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	42,510,164	211,890,396	79,726,035	27,897,134	15,064,557	XXX	377,088,286	49.1	366,361,295	51.6	196,949,817	180,138,468
6.2 NAIC 2	3,249,890	18,708,817	33,986,732	3,777,007	6,499,414	XXX	66,221,860	8.6	65,771,072	9.3	58,470,720	7,751,140
6.3 NAIC 3	457,065	14,096,006	17,611,993	0	0	XXX	32,165,064	4.2	0	0.0	5,297,560	26,867,504
6.4 NAIC 4	275,600	11,703,562	8,170,055	127,410	0	XXX	20,276,627	2.6	0	0.0	612,063	19,664,564
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	46,492,719	256,398,782	139,494,815	31,801,551	21,563,971	XXX	495,751,837	64.5	432,132,367	60.9	261,330,161	234,421,676
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) 70,233,089	278,726,175	145,166,930	111,213,598	44,064,086	0	649,403,879	84.6	XXX	XXX	469,265,411	180,138,468
12.2 NAIC 2	(d) 3,249,890	18,708,817	33,986,732	3,777,007	6,499,414	0	66,221,860	8.6	XXX	XXX	58,470,720	7,751,140
12.3 NAIC 3	(d) 457,065	14,096,006	17,611,993	0	0	0	32,165,064	4.2	XXX	XXX	5,297,560	26,867,504
12.4 NAIC 4	(d) 275,600	11,703,562	8,170,055	127,410	0	0	20,276,627	2.6	XXX	XXX	612,063	19,664,564
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	74,215,644	323,234,561	204,935,710	115,118,015	50,563,501	0	(b) 768,067,430	100.0	XXX	XXX	533,645,754	234,421,676
12.8 Line 12.7 as a % of Col. 7	9.7	42.1	26.7	15.0	6.6	0.0	100.0	XXX	XXX	XXX	69.5	30.5
13. Total Bonds Prior Year												
13.1 NAIC 1	67,455,292	288,654,464	148,933,458	101,079,265	38,226,198	0	XXX	XXX	644,348,677	90.7	516,806,526	127,542,151
13.2 NAIC 2	3,235,798	16,666,647	31,407,269	9,477,227	4,984,131	0	XXX	XXX	65,771,072	9.3	57,124,991	8,646,080
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	70,691,090	305,321,111	180,340,727	110,556,492	43,210,329	0	XXX	XXX	(b) 710,119,749	100.0	573,931,517	136,188,231
13.8 Line 13.7 as a % of Col. 9	10.0	43.0	25.4	15.6	6.1	0.0	XXX	XXX	100.0	XXX	80.8	19.2
14. Total Publicly Traded Bonds												
14.1 NAIC 1	39,661,110	187,561,475	109,218,068	96,355,454	36,469,302	0	469,265,411	61.1	516,806,526	72.8	469,265,411	XXX
14.2 NAIC 2	3,249,890	15,940,206	33,986,732	2,869,706	2,424,186	0	58,470,720	7.6	57,124,991	8.0	58,470,720	XXX
14.3 NAIC 3	0	1,709,156	3,588,404	0	0	0	5,297,560	0.7	0	0.0	5,297,560	XXX
14.4 NAIC 4	0	484,654	0	127,410	0	0	612,063	0.1	0	0.0	612,063	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	42,911,000	205,695,492	146,793,204	99,352,570	38,893,488	0	533,645,754	69.5	573,931,517	80.8	533,645,754	XXX
14.8 Line 14.7 as a % of Col. 7	8.0	38.5	27.5	18.6	7.3	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	5.6	26.8	19.1	12.9	5.1	0.0	69.5	XXX	XXX	XXX	69.5	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	30,571,979	91,164,700	35,948,862	14,858,144	7,594,784	0	180,138,468	23.5	127,542,151	18.0	XXX	180,138,468
15.2 NAIC 2	0	2,768,611	0	907,301	4,075,228	0	7,751,140	1.0	8,646,080	1.2	XXX	7,751,140
15.3 NAIC 3	457,065	12,386,850	14,023,589	0	0	0	26,867,504	3.5	0	0.0	XXX	26,867,504
15.4 NAIC 4	275,600	11,218,909	8,170,055	0	0	0	19,664,564	2.6	0	0.0	XXX	19,664,564
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	31,304,644	117,539,069	58,142,506	15,765,445	11,670,013	0	234,421,676	30.5	136,188,231	19.2	XXX	234,421,676
15.8 Line 15.7 as a % of Col. 7	13.4	50.1	24.8	6.7	5.0	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	4.1	15.3	7.6	2.1	1.5	0.0	30.5	XXX	XXX	XXX	XXX	30.5

(a) Includes $ 234,420,934 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 2,207,324 current year of bonds with Z designations and $ 0 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 $ 149,804 ; 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	5,782,570	7,307,806	0	5,188,888	0	XXX	18,279,264	2.4	22,404,948	3.2	18,279,264	0
1.02 Residential Mortgage-Backed Securities	124,896	307,074	150,020	77,403	8,835	XXX	668,228	0.1	772,194	0.1	668,228	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	5,907,466	7,614,881	150,020	5,266,291	8,835	XXX	18,947,492	2.5	23,177,142	3.3	18,947,492	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	0	2,557,139	0	1,028,322	0	XXX	3,585,462	0.5	8,196,199	1.2	3,585,462	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	0	2,557,139	0	1,028,322	0	XXX	3,585,462	0.5	8,196,199	1.2	3,585,462	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	541,794	650,281	3,880,130	9,216,882	9,931,159	XXX	24,220,246	3.2	22,429,736	3.2	24,220,246	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	541,794	650,281	3,880,130	9,216,882	9,931,159	XXX	24,220,246	3.2	22,429,736	3.2	24,220,246	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	6,882,205	10,440,936	24,362,867	39,698,149	13,622,139	XXX	95,006,297	12.4	113,148,232	15.9	95,006,297	0
5.02 Residential Mortgage-Backed Securities	13,733,850	45,572,542	35,043,155	28,106,820	5,437,397	XXX	127,893,764	16.7	108,360,520	15.3	127,893,764	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	657,611	0	2,004,722	0	0	XXX	2,662,333	0.3	2,675,552	0.4	2,662,333	0
5.05 Totals	21,273,666	56,013,479	61,410,745	67,804,969	19,059,536	XXX	225,562,394	29.4	224,184,304	31.6	225,562,394	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	6,482,341	98,674,609	104,724,356	16,943,330	17,076,677	XXX	243,901,313	31.8	233,518,499	32.9	169,256,043	74,645,270
6.02 Residential Mortgage-Backed Securities	13,929,824	40,614,893	16,286,839	11,824,856	2,926,408	XXX	85,582,820	11.1	50,696,585	7.1	1,351,141	84,231,679
6.03 Commercial Mortgage-Backed Securities	13,074,432	86,270,827	6,766,812	0	0	XXX	106,112,071	13.8	97,146,029	13.7	88,253,339	17,858,732
6.04 Other Loan-Backed and Structured Securities	13,006,121	30,838,452	11,716,809	3,033,365	1,560,886	XXX	60,155,633	7.8	50,771,254	7.1	2,469,638	57,685,995
6.05 Totals	46,492,719	256,398,782	139,494,815	31,801,551	21,563,971	XXX	495,751,837	64.5	432,132,367	60.9	261,330,161	234,421,676
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	19,688,910	119,630,771	132,967,353	72,075,571	40,629,975	XXX	384,992,581	50.1	XXX	XXX	310,347,311	74,645,270
12.02 Residential Mortgage-Backed Securities	27,788,570	86,494,510	51,480,014	40,009,079	8,372,639	XXX	214,144,812	27.9	XXX	XXX	129,913,133	84,231,679
12.03 Commercial Mortgage-Backed Securities	13,074,432	86,270,827	6,766,812	0	0	XXX	106,112,071	13.8	XXX	XXX	88,253,339	17,858,732
12.04 Other Loan-Backed and Structured Securities	13,663,732	30,838,452	13,721,531	3,033,365	1,560,886	XXX	62,817,966	8.2	XXX	XXX	5,131,971	57,685,995
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	74,215,644	323,234,561	204,935,710	115,118,015	50,563,501	0	768,067,430	100.0	XXX	XXX	533,645,754	234,421,676
12.10 Line 12.09 as a % of Col. 7	9.7	42.1	26.7	15.0	6.6	0.0	100.0	XXX	XXX	XXX	69.5	30.5
13. Total Bonds Prior Year												
13.01 Issuer Obligations	38,920,988	139,879,921	108,172,665	74,742,903	37,981,138	XXX	XXX	XXX	399,697,615	56.3	370,484,662	29,212,953
13.02 Residential Mortgage-Backed Securities	18,781,441	59,672,063	40,590,148	35,556,456	5,229,191	XXX	XXX	XXX	159,829,299	22.5	109,270,145	50,559,154
13.03 Commercial Mortgage-Backed Securities	98	71,724,198	25,421,734	0	0	XXX	XXX	XXX	97,146,029	13.7	89,001,284	8,144,745
13.04 Other Loan-Backed and Structured Securities	12,988,564	34,044,929	6,156,180	257,133	0	XXX	XXX	XXX	53,446,806	7.5	5,175,426	48,271,380
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	70,691,090	305,321,111	180,340,727	110,556,492	43,210,329	0	XXX	XXX	710,119,749	100.0	573,931,517	136,188,231
13.10 Line 13.09 as a % of Col. 9	10.0	43.0	25.4	15.6	6.1	0.0	XXX	XXX	100.0	XXX	80.8	19.2
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	17,956,346	84,995,112	102,780,327	71,168,270	33,447,256	XXX	310,347,311	40.4	370,484,662	52.2	310,347,311	XXX
14.02 Residential Mortgage-Backed Securities	14,122,825	46,918,433	35,241,344	28,184,300	5,446,231	XXX	129,913,133	16.9	109,270,145	15.4	129,913,133	XXX
14.03 Commercial Mortgage-Backed Securities	9,069,344	72,417,183	6,766,812	0	0	XXX	88,253,339	11.5	89,001,284	12.5	88,253,339	XXX
14.04 Other Loan-Backed and Structured Securities	1,762,486	1,364,763	2,004,722	0	0	XXX	5,131,971	0.7	5,175,426	0.7	5,131,971	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	42,911,000	205,695,492	146,793,204	99,352,570	38,893,488	0	533,645,754	69.5	573,931,517	80.8	533,645,754	XXX
14.10 Line 14.09 as a % of Col. 7	8.0	38.5	27.5	18.6	7.3	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	5.6	26.8	19.1	12.9	5.1	0.0	69.5	XXX	XXX	XXX	69.5	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	1,732,565	34,635,659	30,187,026	907,301	7,182,719	XXX	74,645,270	9.7	29,212,953	4.1	XXX	74,645,270
15.02 Residential Mortgage-Backed Securities	13,665,745	39,576,077	16,238,671	11,824,779	2,926,408	XXX	84,231,679	11.0	50,559,154	7.1	XXX	84,231,679
15.03 Commercial Mortgage-Backed Securities	4,005,088	13,853,643	0	0	0	XXX	17,858,732	2.3	8,144,745	1.1	XXX	17,858,732
15.04 Other Loan-Backed and Structured Securities	11,901,246	29,473,689	11,716,809	3,033,365	1,560,886	XXX	57,685,995	7.5	48,271,380	6.8	XXX	57,685,995
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	31,304,644	117,539,069	58,142,506	15,765,445	11,670,013	0	234,421,676	30.5	136,188,231	19.2	XXX	234,421,676
15.10 Line 15.09 as a % of Col. 7	13.4	50.1	24.8	6.7	5.0	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	4.1	15.3	7.6	2.1	1.5	0.0	30.5	XXX	XXX	XXX	XXX	30.5

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	0				
2. Cost of short-term investments acquired	314,047	314,047	0	0	0
3. Accrual of discount	413	413	0	0	0
4. Unrealized valuation increase/(decrease)	371	371	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	165,000	165,000	0	0	0
7. Deduct amortization of premium	26	26	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	149,805	149,805	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	149,805	149,805	0	0	0

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION 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	12,193,985	0	12,193,985	0
2. Cost of cash equivalents acquired	327,031,800	0	327,031,800	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	315,845,515	0	315,845,515	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)	23,380,270	0	23,380,270	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	23,380,270	0	23,380,270	0

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
21 story office tower & lot (141' x 282'		Columbus	OH	11/01/1974	01/28/1992	63,723,268	0	23,461,078	15,152,000	1,949,781	0	0	(1,949,781)	0	5,667,419	3,884,474
1 story brick service garage		Columbus	OH	09/01/1985		93,672	0	29,621	132,100	2,268	0	0	(2,268)	0	0	17,356
11 parking lots		Columbus	OH	09/01/1985		1,993,043	0	1,725,004	1,841,300	7,012	0	0	(7,012)	0	3,864	148,782
Parking lots		Columbus	OH	02/01/1993		173,308	0	150,000	428,700	610	0	0	(610)	0	336	12,938
1 story data center (19,891 sq ft) and s		New Albany	OH	12/29/2008		12,798,776	0	8,561,670	12,563,407	312,697	0	0	(312,697)	0	582,000	411,472
Land (.57 acreage) and structure (4,344		Columbus	OH	06/01/2011		455,025	0	399,370	480,000	4,148	0	0	(4,148)	0	0	25,957
Land (.49 acreage) and structure (21,172		Columbus	OH	12/06/2013	07/09/2012	1,388,759	0	1,374,602	1,300,000	8,290	0	0	(8,290)	0	45,000	84,206
Land (.09 acreage) and structure (1,972		Columbus	OH	05/23/2016		281,966	0	281,966	276,100	0	0	0	0	0	0	2,374
0299999. Property occupied by the reporting entity - Administrative						80,907,816	0	35,983,312	32,173,607	2,284,806	0	0	(2,284,806)	0	6,298,619	4,587,559
0399999. Total Property occupied by the reporting entity						80,907,816	0	35,983,312	32,173,607	2,284,806	0	0	(2,284,806)	0	6,298,619	4,587,559
1 story (4,000 sq ft) building and 2 sto		Columbus	OH	03/01/1990	10/24/2004	626,723	0	240,244	570,000	11,434	0	0	(11,434)	0	15,232	49,480
2 story structure and lot (2,940 sq ft)		Columbus	OH	12/01/2001		395,661	0	247,679	421,700	6,883	0	0	(6,883)	0	54,000	33,195
3 story (79498 sq ft) apartment building		Columbus	OH	05/05/2023		33,727,115	0	31,855,595	32,000,000	1,205,180	0	0	(1,205,180)	0	1,577,029	976,543
0499999. Properties held for the production of income						34,749,499	0	32,343,518	32,991,700	1,223,496	0	0	(1,223,496)	0	1,646,261	1,059,217
0699999 - Totals						115,657,315	0	68,326,830	65,165,307	3,508,303	0	0	(3,508,303)	0	7,944,880	5,646,776

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Drain Water Lines	Columbus	OH	12/07/2023	Capital City Mechanical	0	0	0	(10,294)
3LR Remodel	Columbus	OH	02/19/2024	Continental Office	0	0	0	17,213
9th Florr Carpet	Columbus	OH	02/20/2024	Continental Office	0	0	0	8,266
Paint 1300 Suite	Columbus	OH	02/21/2024	Flem Fam Services	0	0	0	10,514
Kitchenette Plumbing 1620	Columbus	OH	02/12/2024	Capital City Mechanical	0	0	0	9,595
Carpet 13th Floor	Columbus	OH	03/14/2024	Continental Office	0	0	0	36,935
Cement Panels	Columbus	OH	03/01/2024	Ohio Technical Service	0	0	0	8,200
Kitchenette Plumbing 1300	Columbus	OH	03/14/2024	Applied Mechanical	0	0	0	5,620
13T Kitchen Electrical	Columbus	OH	03/21/2024	Roberts Service	0	0	0	6,298
Valves for chiller	Columbus	OH	02/26/2024	Pipe Valves	0	0	0	18,862
2023 Garage Maintenance	Columbus	OH	02/29/2024	The Povolony Group	0	0	0	120,108
Rekey Columbus Office	Columbus	OH	02/26/2024	House of Security	0	0	0	110,922
AFFF fire system repair - Cove	Columbus	OH	03/18/2024	Hard Fire Suppression Systems	0	0	0	15,470
Basement paint and floor	Columbus	OH	04/03/2024	Flem Fam Services LLC	0	0	0	10,462
Hot water tank (119-gallon) NADC	Columbus	OH	04/16/2024	Ferguson Enterprises, Inc	0	0	0	8,849
Suite 1105 Office Construction	Columbus	OH	04/12/2024	Shaffer Construction	0	0	0	12,846
Low Rise Cooling Tower Foundation repairs	Columbus	OH	05/02/2024	Martin Painting & Coating	0	0	0	9,513
Low Rise Restroom Exhaust Fan	Columbus	OH	04/23/2024	Koch Services	0	0	0	6,455
Blacktop Maintenance Parking Lot MP4	Columbus	OH	05/23/2024	M&D Blacktop	0	0	0	14,873
H/R Cooling Tower Piping and Controls	Columbus	OH	05/31/2024	Columbus Building Services	0	0	0	115,628
NADC ATS RPTCS Upgrades	Columbus	OH	06/11/2024	Siemens Industry	0	0	0	85,234
Package Room Security Access	Columbus	OH	05/30/2024	Convergint Technologies	0	0	0	11,496
HR Fire Pump Package Replacement	Columbus	OH	07/05/2024	VFP Fire Systems	0	0	0	24,865
Restroom Renovations	Columbus	OH	07/06/2024	Shaffer Construction	0	0	0	435,304
Cell Phone Signal Booster System	Columbus	OH	05/22/2024	Apex Premier	0	0	0	27,828
Supply Fan Drives	Columbus	OH	06/26/2024	McNaughton McKay Electric	0	0	0	47,392
Cooling Insulation, Refrigerant Line	Columbus	OH	08/30/2024	Ohio Insulation	0	0	0	10,255
NADC Leak Detection Panel Replacement	Columbus	OH	09/20/2024	Speer Mechanical	0	0	0	10,325
Replace Heat Line Connections	Columbus	OH	09/24/2024	Applied Mechanical	0	0	0	7,330
Expansion Joint Repair 2nd Floor Parking Garage	Columbus	OH	10/15/2024	Tenet Construction Services	0	0	0	8,138
Metasys System Upgrade to Rev 13	Columbus	OH	09/26/2024	Johnson Controls	0	0	0	6,500
Return Fan Drive	Columbus	OH	08/04/2024	McNaughton McKay Electric	0	0	0	980
Conference Center frame & drywall	Columbus	OH	10/28/2024	Shaffer Construction	0	0	0	10,920
New domestic pumps and controller HR	Columbus	OH	10/10/2024	Pump Systems	0	0	0	24,562
12th Floor Tenant Improvement	Columbus	OH	10/28/2024	Flem Fam; Continental Floors	0	0	0	126,863
Electrical panel replacementS 2T closet	Columbus	OH	11/01/2024	Roberts Service	0	0	0	12,343
Camera 19 Upgrade-Garage	Columbus	OH	04/05/2024	Convergint Technologies	0	0	0	153,025
Boon Optical Turnstile - Atrium	Columbus	OH	12/18/2024	The Door Company of Ohio	0	0	0	100,037
Install new driver on High rise fans and return fans	Columbus	OH	12/18/2024	Robert Services	0	0	0	8,165
Low Rise Chiller Controls upgrade	Columbus	OH	11/21/2024	AGM Energy Services	0	0	0	26,870
Final Invoices for Encova Realty	Columbus	OH	12/31/2024	Elford	0	0	0	3,339,961
WIP - 2LR Renovation	Columbus	OH		Roberts	0	0	0	9,898
WIP - Stacking Floor Plan Renovation	Columbus	OH	12/31/2024	WSA Studios	0	0	0	169,968
					0	0	0	0
					0	0	0	0
					0	0	0	0
					0	0	0	0
					0	0	0	0
0199999. Acquired by Purchase					0	0	0	5,194,593
0399999 - Totals					0	0	0	5,194,593

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999 - Totals					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP 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	12,040,034	10,879,001	10,879,001	(413,571)					1,147,928	1,137,930	2.030
	Arcmont Direct Lending Fund III (USD) Special Limited Partnership (formerly BlueBay)		Grand Duchy	LUX	Direct Lending Fund III General Partner		01/25/2019	1	15,396,428	13,667,927	13,667,927	1,109,451					896,879	6,157,570	5.000
	Consumer Agent Portal LLC		Minneapolis	MN	IIABA		04/17/2014		867,730	0	0	4,132,270						270,206	8.000
	HarbourVest Partners VIII Buyout Fund LP		Wilmington	DE	HarbourVest		03/29/2007	3	236,780	61,061	61,061	5,065						375,000	0.430
	HarbourVest Partners VIII Mezzanine LP		Wilmington	DE	HarbourVest		03/29/2007	2	19,057	16,639	16,639	390						60,000	0.310
	HarbourVest Partners VIII Venture Capital Fund LP		Wilmington	DE	HarbourVest		03/29/2007	1	832,081	864,063	864,063	100,550					11,601	70,000	0.170
	HarbourVest Partners IX-Buyout Fund LP		Wilmington	DE	HarbourVest		12/21/2011	3	3,418,201	1,846,541	1,846,541	(857,498)					768,284	720,000	0.430
	HarbourVest Partners IX-Credit Opportunities Fund LP		Wilmington	DE	HarbourVest		12/21/2011	2	434,234	210,581	210,581	(73,061)					21,192	115,000	0.430
	HarbourVest Partners IX-Venture Fund LP		Wilmington	DE	HarbourVest		12/21/2011	1	3,409,249	2,687,603	2,687,603	(526,977)					513,212	150,000	0.260
	Park Street Capital Private Equity Fund VIII		Boston	MA	Park Street Capital		05/04/2007		673,582	104,193	104,193	(12,217)					12,828	212,500	1.680
2599999. Joint Venture Interests - Other - Unaffiliated									37,327,376	30,337,609	30,337,609	3,464,402	0	0	0	0	3,371,924	9,268,206	XXX
6099999. Total - Unaffiliated									37,327,376	30,337,609	30,337,609	3,464,402	0	0	0	0	3,371,924	9,268,206	XXX
6199999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
6299999 - Totals									37,327,376	30,337,609	30,337,609	3,464,402	0	0	0	0	3,371,924	9,268,206	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 3	Location 4	5	6	7	8	9	10	11
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated										
	Intercompany Long-Term Loan	Columbus	OH	Private Placement	10/20/2015			129,340		100.000
1499999. Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated							0	129,340	0	XXX
6099999. Total - Unaffiliated							0	0	0	XXX
6199999. Total - Affiliated							0	129,340	0	XXX
6299999 - Totals							0	129,340	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
Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated																			
	Intercompany Long-Term Loan	Columbus	OH	Private Placement	10/20/2015	09/30/2024	15,389,391					0			2,665,117		(12,853,614)	(12,853,614)	
1499999. Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated							15,389,391	0	0	0	0	0	0	0	2,665,117	0	(12,853,614)	(12,853,614)	0
Joint Venture Interests - Other - Unaffiliated																			
	Adams Street 2012 Global Fund LP	Chicago	IL	Adams Street Partners	02/15/2012	12/26/2024	12,040,034					0		10,879,001	747,462			0	1,147,928
	Arcmont Direct Lending Fund III (USD) Special Limited Partnership (formerly BlueBay)	Grand Duchy	LUX	Direct Lending Fund III General Partner	01/25/2019	12/18/2024	15,396,428					0		13,667,927	2,837,952			0	896,879
	Consumer Agent Portal LLC	Minneapolis	MN	IIABA	04/17/2014	12/31/2024	867,730					0					(5,000,000)	(5,000,000)	
	HarbourVest International Private Equity Partners V	Wilmington	DE	HarbourVest	03/29/2007	12/16/2024	7,365	(228,275)				(228,275)	(23,720)		8,019		252,649	252,649	
	HarbourVest Partners VIII Buyout Fund LP	Wilmington	DE	HarbourVest	03/29/2007	12/13/2024	236,780					0		61,061	180,784			0	
	HarbourVest Partners VIII Mezzanine LP	Wilmington	DE	HarbourVest	03/29/2007	04/12/2024	19,057					0		16,639	2,808			0	
	HarbourVest Partners VIII Venture Capital Fund LP	Wilmington	DE	HarbourVest	03/29/2007	12/30/2024	832,081					0		864,063	68,568			0	11,601
	HIPEP V 2007 European Buyout Companion Fund LP	Wilmington	DE	HarbourVest	05/02/2007	12/29/2024	1,701	277,035				277,035	(104,765)				(173,972)	(173,972)	
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	DE	HarbourVest	12/21/2011	11/07/2024	3,418,201					0		1,846,541	714,162			0	768,284
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	DE	HarbourVest	12/21/2011	11/07/2024	434,234					0		210,581	150,592			0	21,192
	HarbourVest Partners IX-Venture Fund LP	Wilmington	DE	HarbourVest	12/21/2011	11/07/2024	3,409,249					0		2,687,603	194,669			0	513,212
	Park Street Capital Private Equity Fund VIII	Boston	MA	Park Street Capital	05/04/2007	09/19/2024	673,582					0		104,193	557,172			0	12,828
2599999. Joint Venture Interests - Other - Unaffiliated							37,336,442	48,760	0	0	0	48,760	(128,485)	30,337,609	5,462,188	0	(4,921,323)	(4,921,323)	3,371,924
6099999. Total - Unaffiliated							37,336,442	48,760	0	0	0	48,760	(128,485)	30,337,609	5,462,188	0	(4,921,323)	(4,921,323)	3,371,924
6199999. Total - Affiliated							15,389,391	0	0	0	0	0	0	0	2,665,117	0	(12,853,614)	(12,853,614)	0
6299999 - Totals							52,725,833	48,760	0	0	0	48,760	(128,485)	30,337,609	8,127,305	0	(17,774,937)	(17,774,937)	3,371,924

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	13	14	15	Interest 16	17	18	19	20	Dates 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
912810-FG-8	UNITED STATES TREASURY				1.A	309,200	103.4688	310,406	300,000	307,971	0	(1,229)	0	0	5.250	4.536	FA	5,949	7,875	04/11/2024	02/15/2029
912810-FH-6	UNITED STATES TREASURY	CF			1.A	1,963,693	107.2813	2,059,907	1,920,100	2,062,389	48,520	(34,704)	0	0	3.875	1.342	AO	15,944	73,530	12/04/2013	04/15/2029
912810-FR-4	UNITED STATES TREASURY	CF			1.A	1,655,243	99.8281	2,006,042	2,009,496	2,001,125	50,784	(22,140)	0	0	2.375	0.903	JJ	22,047	46,960	05/05/2014	01/15/2025
912810-PZ-5	UNITED STATES TREASURY	CF			1.A	3,725,326	101.7656	4,937,322	4,851,660	4,937,446	122,595	(28,205)	0	0	2.500	1.674	JJ	56,031	119,346	09/03/2010	01/15/2029
912810-QF-8	UNITED STATES TREASURY	CF			1.A	868,598	96.3906	948,789	984,316	1,069,654	24,877	(5,282)	0	0	2.125	1.264	FA	7,901	20,576	11/04/2015	02/15/2040
912810-QV-3	UNITED STATES TREASURY	CF			1.A	1,407,688	76.5313	1,710,541	2,235,088	2,084,714	56,480	8,180	0	0	0.750	1.359	FA	6,332	16,490	06/20/2013	02/15/2042
912810-RF-7	UNITED STATES TREASURY				1.A	1,619,344	83.0469	1,574,690	1,896,146	2,034,520	47,922	(7,017)	0	0	1.375	0.808	FA	9,848	25,648	08/07/2015	02/15/2044
912828-H4-5	UNITED STATES TREASURY	CF			1.A	1,007,085	99.7656	1,329,567	1,332,690	1,332,531	33,680	(971)	0	0	0.250	0.155	JJ	1,539	3,278	09/22/2015	01/15/2025
912828-XL-9	UNITED STATES TREASURY	CF			1.A	1,840,774	99.3594	2,433,461	2,449,150	2,448,915	61,898	469	0	0	0.375	0.401	JJ	4,243	9,037	05/16/2016	07/15/2025
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						14,396,951	XXX	17,310,724	17,978,647	18,279,264	446,756	(90,899)	0	0	XXX	XXX	XXX	129,833	322,741	XXX	XXX
36179T-7K-5	G2 MA5398 - RMBS	CF		4	1.A	271,686	93.2366	247,642	265,606	280,105	0	(928)	0	0	4.000	3.081	MON	885	10,624	08/07/2018	08/20/2048
3620AD-NY-4	GN 726807 - RMBS			4	1.A	17,246	101.0003	17,004	16,836	17,334	0	(57)	0	0	5.000	4.278	MON	70	842	08/19/2009	09/15/2039
3620C6-EG-6	GN 749935 - RMBS			4	1.A	36,365	94.9422	33,088	34,851	36,894	0	(272)	0	0	4.000	2.739	MON	116	1,394	10/21/2010	11/15/2040
36291E-H8-7	GN 625855 - RMBS			4	1.A	239,382	100.6360	220,004	218,614	224,169	0	(447)	0	0	5.750	4.904	MON	1,048	12,570	06/03/2005	06/15/2035
36291H-C9-3	GN 628396 - RMBS			4	1.A	115,479	102.1728	111,048	108,686	109,726	0	(345)	0	0	6.500	5.720	MON	589	7,065	02/20/2004	10/15/2028
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						680,158	XXX	628,787	644,593	668,228	0	(2,049)	0	0	XXX	XXX	XXX	2,708	32,495	XXX	XXX
0109999999. Total - U.S. Government Bonds						15,077,110	XXX	17,939,511	18,623,240	18,947,492	446,756	(92,948)	0	0	XXX	XXX	XXX	132,541	355,236	XXX	XXX
0309999999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
13063C-ZY-9	CALIFORNIA STATE			2	1.C FE	2,165,240	101.1420	2,022,840	2,000,000	2,029,907	0	(17,308)	0	0	4.000	3.070	MS	26,667	80,000	03/10/2016	09/01/2032
649791-QE-3	NEW YORK ST			1,2	1.B FE	1,056,330	78.9470	789,470	1,000,000	1,028,322	0	(6,450)	0	0	3.200	2.473	FA	12,089	32,000	06/16/2020	02/15/2039
68609B-X6-9	OREGON			2	1.B FE	595,360	103.1090	515,545	500,000	527,233	0	(10,026)	0	0	5.000	2.800	FA	10,417	25,000	07/26/2017	08/01/2042
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						3,816,930	XXX	3,327,855	3,500,000	3,585,462	0	(33,783)	0	0	XXX	XXX	XXX	49,172	137,000	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						3,816,930	XXX	3,327,855	3,500,000	3,585,462	0	(33,783)	0	0	XXX	XXX	XXX	49,172	137,000	XXX	XXX
016730-DB-6	ALLAN HANCOCK CALIF JT CMNTY COLLEGE DIS			2	1.C FE	808,720	70.9260	709,260	1,000,000	810,026	0	282	0	0	0.000	4.152	FA	0	0	05/06/2020	08/01/2047
018106-WF-7	ALLEN TEX INDPT SCH DIST			2	1.A FE	1,240,238	95.6870	1,196,088	1,250,000	1,240,816	0	253	0	0	4.000	4.051	FA	18,889	50,000	05/24/2022	02/15/2047
022357-M8-7	ALVARADO TEX INDPT SCH DIST			2	1.A FE	1,224,500	95.0200	1,187,750	1,250,000	1,225,630	0	482	0	0	4.000	4.120	FA	18,889	50,000	07/12/2022	02/15/2052
102475-JL-5	BOWIE MD			2	1.A FE	1,000,000	77.3000	773,000	1,000,000	1,000,000	0	0	0	0	3.000	3.000	JJ	15,000	30,000	10/30/2019	07/01/2040
15276P-QR-3	CENTRAL CALIF UNI SCH DIST			2	1.D FE	990,000	98.7030	987,030	1,000,000	990,653	0	233	0	0	4.000	4.062	FA	16,667	40,000	04/26/2022	08/01/2048
199492-PD-5	COLUMBUS OHIO			2	1.A FE	530,505	100.1670	500,835	500,000	501,794	0	(3,502)	0	0	4.000	3.271	JJ	10,000	20,000	08/20/2015	07/01/2033
346843-WR-2	FORT BEND TEX INDPT SCH DIST			2	1.A FE	1,680,910	96.3070	1,685,373	1,750,000	1,681,590	0	680	0	0	4.250	4.490	FA	38,220	0	05/31/2024	08/15/2054
417123-EG-7	HARTNELL CALIF CMNTY COLLEGE DIST	@		3	1.C FE	224,740	62.8620	314,310	500,000	324,732	0	12,977	0	0	0.000	4.120	N/A	0	0	12/09/2015	08/01/2035
529063-VT-3	LEXINGTON CNTY S C SCH DIST NO 001			2	1.C FE	1,014,950	74.1870	741,870	1,000,000	1,007,466	0	(1,733)	0	0	2.300	2.108	FA	9,583	23,000	07/08/2020	02/01/2037
54438C-YQ-9	LOS ANGELES CALIF CMNTY COLLEGE DIST			1,2	1.B FE	1,307,888	81.4040	1,017,550	1,250,000	1,285,028	0	(5,910)	0	0	2.336	1.806	FA	12,167	29,200	01/07/2021	08/01/2033
564386-SM-3	MANSFIELD TEX INDPT SCH DIST			2	1.A FE	1,000,000	67.6530	676,530	1,000,000	1,000,000	0	0	0	0	2.629	2.629	FA	9,932	26,290	10/08/2020	02/15/2045
59333F-XQ-8	MIAMI-DADE CNTY FLA			2	1.C FE	1,141,660	100.0240	1,000,240	1,000,000	1,081,446	0	(13,690)	0	0	4.000	2.410	JJ	20,000	40,000	05/12/2020	07/01/2042
625517-MY-0	MULTNOMAH CNTY ORE SCH DIST NO 1J PORTLA			2	1.C FE	727,520	74.0280	740,280	1,000,000	751,139	0	12,709	0	0	2.400	4.950	JD	67	36,000	02/07/2023	06/30/2038
63165T-3E-3	NASSAU CNTY N Y			2	1.C FE	1,003,110	98.5800	985,800	1,000,000	1,002,573	0	(298)	0	0	4.250	4.208	AO	10,625	42,500	07/06/2022	04/01/2052
67884F-SU-1	OKLAHOMA DEV FIN AUTH LEASE REV			2	1.D FE	45,994	100.1600	40,064	40,000	40,000	0	(298)	0	0	5.000	5.000	JD	167	2,000	10/02/2014	06/01/2034
68609T-A6-5	OREGON			1,2	1.B FE	1,000,000	69.5840	695,840	1,000,000	1,000,000	0	0	0	0	2.419	2.419	FA	10,079	24,190	07/09/2020	08/01/2043
702334-CH-4	PASADENA TEX INDPT SCH DIST			2	1.A FE	526,780	99.9950	499,975	500,000	500,390	0	(3,153)	0	0	4.000	3.351	FA	7,556	20,000	04/22/2015	02/15/2034
758449-SD-5	REEDY CREEK IMPT DIST FLA			1	1.D FE	1,018,290	84.7230	847,230	1,000,000	1,013,266	0	(1,631)	0	0	2.397	2.202	JD	1,998	23,970	11/02/2021	06/01/2032
801546-RJ-3	SANTA CLARA CNTY CALIF			2	1.A FE	1,171,138	71.5680	894,600	1,250,000	1,183,758	0	4,014	0	0	2.150	2.616	FA	11,198	26,875	10/06/2021	08/01/2038

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
801546-RL-8	SANTA CLARA CNTY CALIF			2	1.A FE	924,860	69.2970	692,970	1,000,000	935,152	0	3,289	0	0	2.250	2.765	FA	9,375	22,500	10/07/2021	08/01/2040
882723-B4-0	TEXAS ST			2	1.A FE	652,535	96.1370	624,891	650,000	650,281	0	(366)	0	0	3.311	3.252	AO	5,380	21,522	03/29/2018	10/01/2028
882724-QP-5	TEXAS ST			2	1.A FE	1,000,000	76.0970	760,970	1,000,000	1,000,000	0	0	0	0	3.211	3.211	AO	8,028	32,110	11/14/2019	04/01/2044
882724-U7-0	TEXAS ST			2	1.A FE	1,015,870	99.2900	992,900	1,000,000	1,014,635	0	(1,208)	0	0	4.980	4.773	AO	12,450	54,227	12/18/2023	10/01/2036
882830-AP-7	TEXAS TRANSN COMMN			1,2	1.A FE	1,000,000	74.0040	740,040	1,000,000	1,000,000	0	0	0	0	2.562	2.562	AO	6,405	25,620	06/18/2020	04/01/2042
944097-ZJ-6	WAXAHACHIE TEX INDPT SCH DIST			2	1.A FE	979,380	99.4590	994,590	1,000,000	979,871	0	359	0	0	4.250	4.375	FA	16,056	42,500	07/13/2023	02/15/2053
98816P-EF-5	YSLETA TEX INDPT SCH DIST			2	1.A FE	1,000,000	68.6820	686,820	1,000,000	1,000,000	0	0	0	0	2.730	2.730	FA	10,313	27,300	06/24/2020	08/15/2045
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						24,229,587	XXX	20,986,805	24,940,000	24,220,246	0	3,489	0	0	XXX	XXX	XXX	279,042	709,803	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						24,229,587	XXX	20,986,805	24,940,000	24,220,246	0	3,489	0	0	XXX	XXX	XXX	279,042	709,803	XXX	XXX
010268-CT-5	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R			1	1.C FE	1,001,930	85.0150	850,150	1,000,000	1,001,347	0	(187)	0	0	2.056	2.034	MS	6,853	20,560	11/02/2021	09/01/2031
010609-GG-4	ALABAMA ST PUB SCH & COLLEGE AUTH				1.B FE	1,000,000	87.4850	874,850	1,000,000	1,000,000	0	0	0	0	1.894	1.894	JD	1,578	18,940	10/23/2020	06/01/2030
01179R-X4-0	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1.D FE	75,234	100.1170	65,076	65,000	65,000	0	(887)	0	0	5.000	5.000	AO	813	4,498	09/25/2014	10/01/2033
040654-YD-1	ARIZONA ST TRANSN BRD HWY REV			1,2	1.B FE	1,000,000	80.9460	809,460	1,000,000	1,000,000	0	0	0	0	3.166	3.166	JJ	15,830	31,660	01/10/2020	07/01/2038
04780M-VW-6	ATLANTA GA ARPT REV			2	1.D FE	603,025	102.3010	511,505	500,000	550,635	0	(10,475)	0	0	5.000	2.601	JJ	12,500	25,000	09/18/2019	07/01/2044
047870-SP-6	ATLANTA GA WTR & WASTEWTR REV			2	1.D FE	1,000,000	72.0170	720,170	1,000,000	1,000,000	0	0	0	0	2.913	2.913	MN	4,855	29,130	10/15/2020	11/01/2043
091096-NQ-6	BIRMINGHAM ALA WTRWKS BRD WTR REV			2	1.C FE	1,331,000	83.3900	1,042,375	1,250,000	1,297,238	0	(11,104)	0	0	3.463	2.465	JJ	21,644	43,288	11/15/2021	01/01/2039
130179-TN-4	CALIFORNIA EDL FACS AUTH REV			1	1.A FE	1,225,580	119.2190	1,192,190	1,000,000	1,213,301	0	(4,739)	0	0	5.000	3.720	AO	12,500	50,000	04/25/2022	04/01/2051
13034A-M6-4	CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV			1,2	1.A FE	1,000,000	79.0810	790,810	1,000,000	1,000,000	0	0	0	0	2.086	2.086	AO	5,215	20,860	12/03/2020	10/01/2033
13077D-KN-1	CALIFORNIA ST UNIV REV			1,2	1.D FE	981,470	81.8790	818,790	1,000,000	985,222	0	1,290	0	0	2.634	2.807	MN	4,390	26,340	01/07/2022	11/01/2034
155498-MJ-4	CENTRAL TEX REGL MOBILITY AUTH REV				1.G FE	987,850	87.5510	875,510	1,000,000	991,577	0	1,286	0	0	2.354	2.506	JJ	11,770	23,540	01/11/2022	01/01/2031
162393-FV-9	CHATTANOOGA TENN ELEC REV			2	1.D FE	569,815	100.5590	502,795	500,000	505,358	0	(7,886)	0	0	5.000	3.350	MS	8,333	25,000	07/23/2015	09/01/2040
172311-QD-7	CINCINNATI OHIO WTR SYS REV			2	1.A FE	1,000,000	73.8290	738,290	1,000,000	1,000,000	0	0	0	0	2.626	2.626	JD	2,188	26,260	06/18/2020	12/01/2040
172311-QE-5	CINCINNATI OHIO WTR SYS REV			2	1.A FE	1,016,520	67.5350	675,350	1,000,000	1,009,919	0	(1,536)	0	0	2.726	2.544	JD	2,272	27,260	07/02/2020	12/01/2046
186423-AQ-2	CLEVELAND OHIO WTR POLLUTION CTL REV			2	1.D FE	297,808	101.5290	253,823	250,000	254,866	0	(5,460)	0	0	5.000	2.720	MN	1,597	12,500	04/01/2016	11/15/2031
186423-AR-0	CLEVELAND OHIO WTR POLLUTION CTL REV			2	1.D FE	1,024,800	101.4780	877,785	865,000	881,310	0	(18,292)	0	0	5.000	2.790	MN	5,526	43,250	04/01/2016	11/15/2032
186423-AS-8	CLEVELAND OHIO WTR POLLUTION CTL REV			2	1.D FE	624,494	101.4620	537,749	530,000	539,672	0	(10,840)	0	0	5.000	2.860	MN	3,386	26,500	04/01/2016	11/15/2033
20281P-MV-1	COMMONWEALTH FING AUTH PA REV			2	1.D FE	1,292,825	80.0530	1,000,663	1,250,000	1,274,253	0	(4,051)	0	0	3.532	3.140	JD	3,679	44,150	02/19/2020	06/01/2042
220245-L9-3	CORPUS CHRISTI TEX UTIL SYS REV			2	1.D FE	1,000,000	71.8550	718,550	1,000,000	1,000,000	0	0	0	0	2.859	2.859	JJ	13,183	28,590	07/01/2020	07/15/2043
23542J-RC-1	DALLAS TEX WTRWKS & SWR SYS REV			2	1.C FE	1,021,310	73.3490	733,490	1,000,000	1,012,625	0	(2,019)	0	0	2.772	2.535	AO	6,930	27,720	06/16/2020	10/01/2040
249182-KP-0	DENVER COLO CITY & CNTY ARPT REV			2	1.D FE	594,845	103.5260	517,630	500,000	530,121	0	(9,952)	0	0	5.000	2.800	MN	3,194	25,000	11/30/2017	11/15/2029
38122N-B5-0	GOLDEN ST TOB SECURITIZATION CORP CALIF			1,2	1.D FE	1,023,449	85.4350	879,981	1,030,000	1,024,833	0	474	0	0	2.746	2.807	JD	2,357	28,284	01/12/2022	06/01/2034
38611T-DK-0	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R			1,2	1.C FE	1,250,000	72.4850	906,063	1,250,000	1,250,000	0	0	0	0	3.216	3.216	AO	10,050	40,200	02/12/2020	10/01/2049
416498-DK-6	HARTFORD CNTY CONN MET DIST CLEAN WTR PR			1,2	1.C FE	1,000,000	75.0050	750,050	1,000,000	1,000,000	0	0	0	0	2.562	2.562	AO	6,405	25,620	08/13/2020	04/01/2039
442349-GV-2	HOUSTON TEX ARPT SYS REV			2	1.E FE	1,074,540	105.5580	1,055,580	1,000,000	1,065,527	0	(6,258)	0	0	5.250	4.321	JJ	26,250	49,875	07/05/2023	07/01/2048
45129W-MA-5	IDAHO HSG & FIN ASSN			2	1.E FE	528,960	100.4110	502,055	500,000	500,000	0	0	0	0	5.000	5.000	JJ	11,528	25,000	01/15/2014	07/15/2031
45506D-TN-5	INDIANA ST FIN AUTH REV			2	1.B FE	863,168	100.8690	756,518	750,000	758,821	0	(14,738)	0	0	5.250	3.200	FA	16,406	39,375	02/10/2017	02/01/2034
485428-ZY-5	KANSAS ST DEV FIN AUTH REV			1	1.D FE	1,244,510	101.7290	1,017,290	1,000,000	1,191,729	0	(17,470)	0	0	5.501	3.117	MN	9,168	55,010	11/15/2021	05/01/2034
48542R-SR-6	KANSAS ST DEV FIN AUTH REV			1	1.E FE	991,540	80.0270	800,270	1,000,000	993,702	0	682	0	0	2.140	2.223	MN	3,567	21,400	09/23/2021	05/01/2033
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	12,500	0	04/15/2015	07/01/2038
575831-FH-0	MASSACHUSETTS ST COLLEGE BLDG AUTH REV			1,2	1.C FE	2,500,000	80.8090	2,020,225	2,500,000	2,500,000	0	0	0	0	3.273	3.273	MN	13,638	81,825	11/01/2019	05/01/2039
57587G-DF-9	MASSACHUSETTS ST HSG FIN AGY HSG REV			2	1.C FE	855,000	78.9060	674,646	855,000	855,000	0	0	0	0	2.563	2.563	JD	1,826	21,914	12/04/2020	12/01/2035
584556-GV-0	MEDICAL CTR EDL BLDG CORP MISS REV			1,2	1.C FE	1,000,000	79.0470	790,470	1,000,000	1,000,000	0	0	0	0	2.461	2.461	JD	2,051	24,610	10/01/2020	06/01/2035
59164G-FA-5	METRO WASTEWTR RECLAMATION DIST COLO SWR			1,2	1.B FE	1,000,000	79.2680	792,680	1,000,000	1,000,000	0	0	0	0	3.158	3.158	AO	7,895	31,580	11/15/2019	04/01/2041
59334N-FL-1	MIAMI-DADE CNTY FLA HEALTH FACS AUTH HOS			1	1.F FE	1,270,000	88.8210	1,128,027	1,270,000	1,270,000	0	0	0	0	2.320	2.320	FA	12,277	29,464	10/27/2021	08/01/2029
59447T-XX-6	MICHIGAN FIN AUTH REV			1	1.D FE	1,009,980	80.3520	803,520	1,000,000	1,008,185	0	(385)	0	0	3.384	3.317	JD	2,820	33,840	01/07/2020	12/01/2040

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
594615-HY-5	MICHIGAN ST BLDG AUTH REV			1,2	1.C FE	1,000,000	73.4930	734,930	1,000,000	1,000,000	0	0	0	0	2.705	2.705	AO	5,711	27,050	09/11/2020	10/15/2040
594615-JE-7	MICHIGAN ST BLDG AUTH REV			2	1.A	102,324	101.4150	91,274	90,000	91,111	0	(1,376)	0	0	5.000	3.392	AO	950	4,500	07/31/2015	04/15/2031
594615-JJ-6	MICHIGAN ST BLDG AUTH REV			2	1.C FE	1,081,394	100.8620	963,232	955,000	966,419	0	(14,133)	0	0	5.000	3.442	AO	10,081	47,750	07/31/2015	04/15/2032
594654-KK-0	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	590,000	72.8680	429,921	590,000	590,000	0	0	0	0	3.739	3.739	JD	1,838	22,060	06/04/2020	12/01/2050
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
613741-GV-3	MONTGOMERY CNTY VA ECONOMIC DEV AUTH REV			2	1.C FE	632,593	91.2110	592,872	650,000	639,799	0	1,178	0	0	3.424	3.668	JD	1,855	22,256	03/29/2018	06/01/2032
631060-CW-8	NARRAGANSETT R I BAY COMMN WASTEWATER SY			1,2	1.D FE	1,035,650	78.8530	788,530	1,000,000	1,022,024	0	(3,639)	0	0	2.464	2.050	MS	8,213	24,640	02/18/2021	09/01/2035
646108-Q2-9	NEW JERSEY ST HSG & MTG FIN AGY MULTI-FA			2	1.D FE	1,000,000	78.0820	780,820	1,000,000	1,000,000	0	0	0	0	2.600	2.600	MN	4,333	26,000	12/09/2020	11/01/2035
64989K-GR-1	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML			1	1.C FE	1,452,950	107.2930	1,072,930	1,000,000	1,384,948	0	(14,608)	0	0	5.985	3.242	MN	7,648	59,850	01/13/2020	11/15/2043
649902-T2-9	NEW YORK ST DORM AUTH ST PERS INCOME TAX	SD		1	1.B FE	1,596,405	100.5390	1,508,085	1,500,000	1,567,471	0	(11,289)	0	0	5.500	4.519	MS	24,292	82,500	04/25/2022	03/15/2030
64990F-D6-8	NEW YORK ST DORM AUTH ST PERS INCOME TAX			1,2	1.B FE	1,000,000	94.1240	941,240	1,000,000	1,000,000	0	0	0	0	1.538	1.538	MS	4,529	15,380	06/16/2021	03/15/2027
64990F-D7-6	NEW YORK ST DORM AUTH ST PERS INCOME TAX			1,2	1.B FE	1,252,738	92.5340	1,156,675	1,250,000	1,251,362	0	(411)	0	0	1.748	1.713	MS	6,434	21,850	06/29/2021	03/15/2028
64990F-D8-4	NEW YORK ST DORM AUTH ST PERS INCOME TAX			1,2	1.B FE	1,000,000	89.5670	895,670	1,000,000	1,000,000	0	0	0	0	1.952	1.952	MS	5,748	19,520	06/16/2021	03/15/2029
650009-S6-1	NEW YORK ST TWY AUTH GEN REV			2	1.E FE	1,054,450	79.9100	799,100	1,000,000	1,034,813	0	(6,410)	0	0	3.500	2.750	JJ	17,500	35,000	11/02/2021	01/01/2042
66285W-PP-5	NORTH TEX TWY AUTH REV			2	1.D FE	0	100.0100	0	0	0	0	0	0	0	4.000	4.010	JJ	10,000	0	09/18/2015	01/01/2035
66353L-DM-6	NORTHAMPTON CNTY PA GEN PURP AUTH COLLEG			1	1.E FE	1,000,000	82.6620	826,620	1,000,000	1,000,000	0	0	0	0	2.179	2.179	MN	3,632	21,790	09/18/2020	11/01/2032
663903-JQ-6	NORTHEAST OHIO REGL SWR DIST WASTEWTR RE			2	1.B FE	1,000,000	74.1160	741,160	1,000,000	1,000,000	0	0	0	0	3.200	3.200	MN	4,089	32,000	01/23/2020	11/15/2044
677561-LN-0	OHIO ST HOSP FAC REV			1	1.C FE	1,000,000	81.7560	817,560	1,000,000	1,000,000	0	0	0	0	3.276	3.276	JJ	16,380	32,760	10/30/2019	01/01/2042
67908P-BP-0	OKLAHOMA ST CAPITOL IMPT AUTH REV			2	1.D FE	1,000,000	80.5590	805,590	1,000,000	1,000,000	0	0	0	0	2.695	2.695	JJ	13,475	26,950	11/12/2021	07/01/2035
679111-ZW-7	OKLAHOMA ST TPK AUTH TPK REV			1	1.D FE	1,012,680	89.0260	890,260	1,000,000	1,006,461	0	(1,558)	0	0	1.622	1.455	JJ	8,110	16,220	11/30/2020	01/01/2029
681810-LJ-4	OMAHA NEB SAN SEW REV			2	1.C FE	552,885	100.7370	503,685	500,000	507,848	0	(6,117)	0	0	4.000	2.711	AO	5,000	20,000	10/26/2016	04/01/2030
681810-NM-5	OMAHA NEB SAN SEW REV				1.C FE	925,000	86.3320	798,571	925,000	925,000	0	0	0	0	1.674	1.674	AO	3,871	15,485	10/15/2020	04/01/2030
681810-NP-8	OMAHA NEB SAN SEW REV			2	1.C FE	1,210,000	82.5360	998,686	1,210,000	1,210,000	0	0	0	0	1.944	1.944	AO	5,881	23,522	10/15/2020	04/01/2032
681810-NU-7	OMAHA NEB SAN SEW REV			2	1.C FE	1,000,000	75.9680	759,680	1,000,000	1,000,000	0	0	0	0	2.454	2.454	AO	6,135	24,540	10/15/2020	04/01/2037
708796-7C-5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	500,000	95.1670	475,835	500,000	500,000	0	0	0	0	3.200	3.200	AO	4,000	16,000	08/25/2017	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-V7-1	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.D FE	1,000,000	77.5960	775,960	1,000,000	1,000,000	0	0	0	0	3.579	3.579	JD	2,983	35,790	10/25/2019	12/01/2043
709235-S6-3	PENNSYLVANIA ST UNIV			1	1.C FE	1,051,980	94.2730	942,730	1,000,000	1,021,088	0	(7,764)	0	0	1.993	1.186	MS	6,643	19,930	12/09/2020	09/01/2027
717817-SM-3	PHILADELPHIA PA ARPT REV			2	1.E FE	1,090,981	100.0680	1,095,745	1,095,000	1,092,863	0	241	0	0	4.000	4.031	JD	1,947	43,800	10/01/2015	06/15/2032
717817-XZ-8	PHILADELPHIA PA ARPT REV			2	1.E FE	1,043,930	101.9490	1,019,490	1,000,000	1,033,029	0	(4,301)	0	0	5.000	4.410	JJ	25,000	50,000	05/09/2022	07/01/2051
72205R-FQ-0	PINAL CNTY ARIZ REV OBLIGS			2	1.D FE	1,000,000	80.3760	803,760	1,000,000	1,000,000	0	0	0	0	2.973	2.973	FA	12,388	29,730	10/22/2020	08/01/2037
73358W-RQ-9	PORT AUTH N Y & N J			2	1.D FE	1,106,780	95.3300	953,300	1,000,000	1,000,000	0	(9,841)	0	0	5.310	5.310	FA	22,125	53,100	06/22/2017	08/01/2046
73474T-AT-7	PORT MORROW ORE TRANSMISSION FACS REV			1	1.C FE	1,000,000	72.9670	729,670	1,000,000	1,000,000	0	0	0	0	2.543	2.543	MS	8,477	25,430	06/12/2020	09/01/2040
735389-V7-0	PORT SEATTLE WASH REV			2	1.D FE	1,104,940	104.4580	1,044,580	1,000,000	1,083,198	0	(9,331)	0	0	5.000	3.730	FA	20,833	50,000	08/03/2022	08/01/2041
79765R-5A-3	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	2,184,438	81.8940	1,646,069	2,010,000	2,109,513	0	(19,330)	0	0	3.303	2.216	MN	11,065	66,390	06/09/2021	11/01/2039
79765R-5B-1	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	1,010,920	77.3740	773,740	1,000,000	1,005,897	0	(1,108)	0	0	3.473	3.340	MN	5,788	34,730	01/08/2020	11/01/2043
79765R-5F-2	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			2	1.D FE	1,003,590	81.2400	812,400	1,000,000	1,001,999	0	(374)	0	0	3.523	3.478	MN	5,872	35,230	12/16/2019	11/01/2041
79771F-AA-5	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	965,000	73.6460	710,684	965,000	965,000	0	0	0	0	2.825	2.825	MN	4,544	27,261	10/08/2020	11/01/2041
79771F-AS-6	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1	1.D FE	1,000,000	74.4530	744,530	1,000,000	1,000,000	0	0	0	0	2.845	2.845	MN	4,742	28,450	10/08/2020	11/01/2041
80168A-DF-1	SANTA CLARA VY CALIF WTR DIST WTR SYS RE			1,2	1.B FE	1,000,000	65.6030	656,030	1,000,000	1,000,000	0	0	0	0	2.967	2.967	JD	2,473	29,670	10/01/2020	06/01/2050
816705-KH-9	SEMINOLE CNTY FLA WTR & SWR REV			2	1.C FE	560,820	100.1070	500,535	500,000	530,836	0	(6,035)	0	0	4.000	2.610	AO	5,000	20,000	09/18/2019	10/01/2040
837123-GL-6	SOUTH CAROLINA ST PORTS AUTH PORTS REV			2	1.E FE	483,930	91.0380	455,190	500,000	486,978	0	395	0	0	4.000	4.191	JJ	10,000	20,000	10/21/2015	07/01/2045
837123-LD-8	SOUTH CAROLINA ST PORTS AUTH PORTS REV			2	1.E FE	1,000,000	78.2650	782,650	1,000,000	1,000,000	0	0	0	0	3.875	3.875	JJ	19,375	38,750	11/14/2019	07/01/2055
837227-4C-8	SOUTH CENTRAL REGIONAL WATER AUTHORITY			2	1.D FE	562,230	100.2590	501,295	500,000	510,871	0	(6,639)	0	0	4.000	2.590	FA	8,333	20,000	06/16/2016	08/01/2035
880461-SB-5	TENNESSEE HOUSING DEVELOPMENT AGENCY			2	1.B FE	306,513	89.1690	276,424	310,000	307,326	0	128	0	0	3.450	3.523	JJ	5,348	10,695	12/13/2017	07/01/2040

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
88278P-ZM-9	TEXAS ST UNIV SYS FING REV			2	1.C FE	1,000,000	83.4000	834,000	1,000,000	1,000,000	0	0	0	0	3.289	3.289	MS	9,684	32,890	10/25/2019	03/15/2040
882854-WT-5	TEXAS WATER DEVELOPMENT BOARD			2	1.A FE	529,030	99.3670	496,835	500,000	502,649	0	(3,283)	0	0	4.000	3.310	AO	4,222	20,000	10/07/2015	10/15/2032
898735-UU-7	TUCSON ARIZ CTFS PARTN			1	1.D FE	795,480	76.5880	765,880	1,000,000	828,208	0	12,678	0	0	2.282	4.336	JJ	11,410	22,820	04/27/2022	07/01/2035
913366-KV-1	UNIV CALIF REGTS MED CTR POOLED REV			1	1.D FE	1,000,000	94.6640	946,640	1,000,000	1,000,000	0	0	0	0	4.132	4.132	MN	5,280	41,320	04/28/2022	05/15/2032
91412H-JU-8	UNIVERSITY CALIF REVS			1,2	1.C FE	1,000,000	80.5060	805,060	1,000,000	1,000,000	0	0	0	0	2.147	2.147	MN	2,743	21,470	02/24/2021	05/15/2033
91412H-LD-3	UNIVERSITY CALIF REVS			1	1.D FE	1,000,000	81.1850	811,850	1,000,000	1,000,000	0	0	0	0	2.592	2.592	MN	3,312	25,920	02/26/2021	05/15/2034
91417K-5T-4	UNIVERSITY COLO ENTERPRISE SYS REV			2	1.B FE	1,000,000	66.1940	661,940	1,000,000	1,000,000	0	0	0	0	2.811	2.811	JD	2,343	28,110	07/01/2020	06/01/2048
914437-UT-3	UNIVERSITY MASS BLDG AUTH REV			2	1.C FE	1,000,000	78.7430	787,430	1,000,000	1,000,000	0	0	0	0	3.504	3.504	MN	5,840	35,040	01/09/2020	11/01/2044
914713-P2-2	UNIVERSITY N C CHAPEL HILL REV			1	1.A FE	940,880	88.0250	880,250	1,000,000	952,404	0	4,458	0	0	3.327	3.975	JD	2,773	33,270	04/28/2022	12/01/2036
914714-CZ-1	UNIVERSITY N C CHAPEL HILL UNIV N C HOSP			1	1.D FE	1,148,920	108.7890	1,087,890	1,000,000	1,140,237	0	(3,374)	0	0	5.000	4.080	FA	20,833	50,000	04/22/2022	02/01/2049
915138-PL-9	UNIVERSITY TOLEDO OHIO GEN RCPTS			2	1.F FE	250,000	83.8570	209,643	250,000	250,000	0	0	0	0	4.258	4.258	JD	887	10,645	04/18/2018	06/01/2044
917567-EZ-8	UTAH TRAN AUTH SALES TAX REV			1,2	1.C FE	1,046,690	80.5070	805,070	1,000,000	1,025,269	0	(4,654)	0	0	3.643	3.089	JD	1,619	36,430	02/06/2020	12/15/2042
92812U-K5-6	VIRGINIA HOUSING DEVELOPMENT AUTHORITY -				1.A FE	205,460	85.9810	176,656	205,460	205,460	0	0	0	0	2.750	2.740	MON	471	5,650	04/25/2013	04/25/2042
92812V-D8-6	VIRGINIA ST HSG DEV AUTH			2	1.B FE	1,000,000	73.7580	737,580	1,000,000	1,000,000	0	0	0	0	3.741	3.741	JD	3,118	37,410	05/21/2020	06/01/2050
92812V-K8-8	VIRGINIA ST HSG DEV AUTH			2	1.B FE	1,000,000	64.7550	647,550	1,000,000	1,000,000	0	0	0	0	3.306	3.306	MS	11,020	33,060	09/25/2020	09/01/2055
92818H-SJ-1	VIRGINIA ST PUB SCH AUTH SCH FING			2	1.B FE	1,210,835	77.7450	964,038	1,240,000	1,218,748	0	1,968	0	0	2.050	2.250	FA	10,592	25,420	10/21/2020	08/01/2034
929833-BR-1	WACO TEX ED FIN CORP REV			1	1.E FE	876,460	89.4050	894,050	1,000,000	918,270	0	17,773	0	0	1.786	3.934	MS	5,953	17,860	07/28/2022	03/01/2029
944514-TJ-7	WAYNE CNTY MICH ARPT AUTH REV			2	1.F FE	1,079,960	100.7740	1,007,740	1,000,000	1,008,624	0	(9,084)	0	0	5.000	4.030	JD	4,167	50,000	09/23/2015	12/01/2032
944514-VT-2	WAYNE CNTY MICH ARPT AUTH REV			2	1.F FE	120,076	104.2450	104,245	100,000	106,347	0	(2,066)	0	0	5.000	2.720	JD	417	5,000	09/28/2017	12/01/2029
956510-BY-6	WEST VA PKWYS AUTH TPK TOLL REV			2	1.D FE	1,077,410	105.1890	1,051,890	1,000,000	1,064,807	0	(8,754)	0	0	5.000	3.850	JD	4,167	50,000	07/13/2023	06/01/2047
956510-BZ-3	WEST VA PKWYS AUTH TPK TOLL REV			2	1.D FE	464,310	90.7490	453,745	500,000	465,845	0	670	0	0	4.000	4.442	JD	1,667	20,000	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
977100-JC-1	WISCONSIN ST GEN FD ANNUAL APPROPRIATION	SD		1,2	1.C FE	1,506,840	97.4730	1,462,095	1,500,000	1,505,310	0	(1,083)	0	0	4.789	4.698	MN	11,973	71,835	02/08/2023	05/01/2035
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						96,416,404	XXX	80,400,502	93,710,460	95,006,297	0	(236,472)	0	0	XXX	XXX	XXX	795,151	3,128,051	XXX	XXX
3131WR-K2-0	FH ZJ1213 - RMBS			4	1.A	46,241	94.1796	41,414	43,974	46,734	0	(761)	0	0	4.000	2.480	MON	147	1,759	10/25/2013	02/01/2041
3131XJ-S5-2	FH ZL3240 - RMBS			4	1.A	277,243	91.4681	242,814	265,464	280,552	0	(3,905)	0	0	3.500	2.207	MON	774	9,291	06/06/2012	06/01/2042
3131XM-FM-2	FH ZL5572 - RMBS			4	1.A	555,679	94.6115	504,455	533,185	550,656	0	(4,187)	0	0	4.000	3.240	MON	1,777	21,327	02/14/2014	04/01/2043
3131XN-6U-2	FH ZL7183 - RMBS			4	1.A	34,471	93.9151	30,791	32,786	34,661	0	(447)	0	0	4.000	2.719	MON	109	1,311	10/29/2013	10/01/2043
3131XP-DV-7	FH ZL7316 - RMBS			4	1.A	183,629	94.6098	164,139	173,490	186,139	0	(3,258)	0	0	4.000	2.392	MON	578	6,940	07/29/2014	11/01/2043
3131XQ-TK-2	FH ZL8654 - RMBS			4	1.A	123,308	92.8447	107,885	116,200	124,257	0	(2,002)	0	0	4.000	2.566	MON	387	4,648	11/05/2014	11/01/2044
3131XR-BB-9	FH ZL9034 - RMBS			4	1.A	413,553	91.4510	360,504	394,205	413,961	0	(3,860)	0	0	3.500	2.513	MON	1,150	13,797	02/25/2015	02/01/2045
31329J-PV-3	FH ZA1336 - RMBS			4	1.A	359,306	87.7953	303,731	345,954	361,740	0	(3,165)	0	0	3.000	2.019	MON	865	10,379	07/26/2012	07/01/2042
31329J-PX-9	FH ZA1338 - RMBS			4	1.A	294,666	87.7947	250,217	285,002	295,950	0	(2,280)	0	0	3.000	2.180	MON	713	8,550	07/19/2012	08/01/2042
31329K-XH-2	FH ZA2480 - RMBS			4	1.A	2,492,498	90.9261	2,344,733	2,578,724	2,468,151	0	27,976	0	0	3.000	4.212	MON	6,447	77,362	11/30/2018	11/01/2037
31329K-YU-2	FH ZA2523 - RMBS			4	1.A	1,137,025	94.2320	1,054,147	1,118,672	1,150,183	0	(8,042)	0	0	4.000	3.198	MON	3,729	44,747	11/30/2018	09/01/2038
3132A4-6K-9	FH ZS4474 - RMBS			4	1.A	186,952	91.4684	165,519	180,958	187,947	0	(1,826)	0	0	3.500	2.596	MON	528	6,334	02/23/2012	03/01/2042
3132A4-PW-2	FH ZS4037 - RMBS			4	1.A	281,688	91.8438	248,688	270,773	281,313	0	(2,465)	0	0	3.500	2.644	MON	790	9,477	10/21/2014	05/01/2044
3132A5-A4-7	FH ZS4527 - RMBS			4	1.A	213,966	94.1273	195,593	207,797	217,480	0	(2,483)	0	0	4.000	2.942	MON	693	8,312	08/28/2013	08/01/2043
3132A5-AY-1	FH ZS4523 - RMBS			4	1.A	162,170	91.0746	146,938	161,338	162,028	0	(248)	0	0	3.500	3.380	MON	471	5,647	08/06/2013	07/01/2043
3132CW-T4-6	FH SB0571 - RMBS			4	1.A	1,852,300	88.6387	1,595,486	1,799,988	1,840,722	0	(3,777)	0	0	2.000	1.467	MON	3,000	36,000	12/20/2021	10/01/2036
3132DN-VE-0	FH SD1513 - RMBS			4	1.A	3,710,423	96.4621	3,618,731	3,751,454	3,710,839	0	417	0	0	5.000	5.178	MON	15,631	171,942	01/09/2024	08/01/2052
3132DN-Z4-8	FH SD1663 - RMBS			4	1.A	1,263,681	91.8843	1,257,606	1,368,684	1,269,374	0	2,488	0	0	4.000	5.133	MON	4,562	54,747	09/27/2022	10/01/2052
3132DT-DS-6	FH SD5513 - RMBS			4	1.A	2,308,040	94.9804	2,236,568	2,354,767	2,307,424	0	(615)	0	0	4.500	4.806	MON	8,830	35,322	08/12/2024	02/01/2053
3132DT-MT-4	FH SD5770 - RMBS			4	1.A	1,451,073	95.0088	1,381,020	1,453,571	1,451,066	0	(8)	0	0	4.500	4.524	MON	5,451	16,353	09/17/2024	02/01/2054
3132DT-R3-6	FH SD5906 - RMBS			4	1.A	2,774,596	93.3377	2,681,934	2,873,368	2,775,283	0	687	0	0	4.000	4.609	MON	9,578	38,312	08/14/2024	02/01/2053

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
3132DT-UU-2	FH SD5995 - RMBS			4	1.A	2,012,291	97.6604	1,932,301	1,978,593	2,011,668	0	(623)	0	0	5.000	4.722	MON	8,244	16,488	10/01/2024	03/01/2054
3132DV-7B-5	FH SD8090 - RMBS			4	1.A	2,471,037	78.5014	1,882,586	2,398,158	2,471,489	0	(5,512)	0	0	2.000	1.587	MON	3,997	47,963	08/28/2020	09/01/2050
3132HM-ZZ-7	FH Q11660 - RMBS	CF		4	1.A	952,547	88.2917	809,037	916,323	946,259	0	(6,577)	0	0	3.000	2.309	MON	2,291	27,490	09/18/2012	10/01/2042
3132L5-SE-4	FH V80517 - RMBS	CF		4	1.A	717,570	96.5733	655,398	678,653	725,812	0	(11,901)	0	0	4.000	2.483	MON	2,262	27,146	07/28/2014	10/01/2043
3132M9-5A-8	FH Q29241 - RMBS	CF		4	1.A	889,696	93.6616	779,357	832,099	898,940	0	(17,033)	0	0	4.000	2.293	MON	2,774	33,284	10/08/2014	10/01/2044
3132QU-3B-7	FH Q37993 - RMBS	CF		4	1.A	400,157	92.5090	347,537	375,679	410,238	0	(8,937)	0	0	4.000	2.184	MON	1,252	15,027	01/19/2016	12/01/2045
3133A8-MR-5	FH QB2168 - RMBS			4	1.A	1,868,940	78.4656	1,417,312	1,806,284	1,874,633	0	(5,206)	0	0	2.000	1.487	MON	3,010	36,126	08/11/2020	08/01/2050
3133GB-GD-0	FH QN4696 - RMBS			4	1.A	1,852,862	89.1577	1,582,015	1,774,401	1,835,493	0	(7,193)	0	0	2.000	1.146	MON	2,957	35,488	01/21/2021	12/01/2035
3133KQ-FT-8	FH RA8278 - RMBS			4	1.A	1,707,237	96.7814	1,666,348	1,721,764	1,707,719	0	237	0	0	5.000	5.132	MON	7,174	86,088	02/15/2023	12/01/2052
3133KQ-N6-9	FH RA8513 - RMBS			4	1.A	4,378,739	96.9213	4,241,941	4,376,688	4,377,678	0	(630)	0	0	5.000	4.994	MON	18,236	218,834	02/07/2023	02/01/2053
3133KY-U6-4	FH RB5105 - RMBS			4	1.A	3,209,011	83.8076	2,603,167	3,106,121	3,191,186	0	(7,247)	0	0	2.000	1.488	MON	5,177	62,122	02/18/2021	03/01/2041
3133KY-VK-2	FH RB5118 - RMBS			4	1.A	1,880,118	83.8048	1,534,158	1,830,634	1,871,845	0	(3,439)	0	0	2.000	1.582	MON	3,051	36,613	08/24/2021	07/01/2041
3136AC-U5-8	FNR 2013-15 EP - CMO/RMBS			4	1.A	335,817	96.7149	312,481	323,095	329,177	0	(159)	0	0	3.500	2.657	MON	942	11,308	11/22/2013	08/25/2042
3136AE-ZQ-3	FNR 2013-56 P - CMO/RMBS			4	1.A	1,117,276	90.3344	1,021,091	1,130,346	1,120,448	0	236	0	0	2.500	2.718	MON	2,355	28,259	11/12/2013	06/25/2043
3136AF-Y8-1	FNR 2013-89 PA - CMO/RMBS			4	1.A	49,723	94.9685	45,556	47,969	49,862	0	361	0	0	3.500	2.569	MON	140	1,679	12/10/2013	02/25/2043
3137B4-Z5-8	FHR 4261 PA - CMO/RMBS			4	1.A	77,759	97.9688	74,276	75,816	76,085	0	(298)	0	0	3.000	2.407	MON	190	2,274	11/25/2013	07/15/2032
3137B8-PP-6	FHR 4322 PA - CMO/RMBS			4	1.A	129,899	94.0322	115,710	123,054	130,919	0	180	0	0	4.000	2.830	MON	410	4,922	04/03/2014	03/15/2044
31385X-NF-0	FN 555790 - RMBS			4,5	1.A	33,958	101.6920	34,064	33,497	36,856	0	297	0	0	7.219	2.787	MON	202	2,099	01/22/2004	10/01/2033
3138EN-7M-5	FN AL6299 - RMBS	CF		4	1.A	295,857	90.9889	254,522	279,728	302,081	0	(5,142)	0	0	3.500	1.934	MON	816	9,790	01/28/2015	01/01/2045
3138EN-WV-7	FN AL6059 - RMBS	CF		4	1.A	1,176,301	94.3354	1,074,001	1,138,492	1,182,749	0	(10,550)	0	0	4.000	3.152	MON	3,795	45,540	03/29/2018	11/01/2044
3138EN-WX-3	FN AL6061 - RMBS			4	1.A	235,725	90.9999	207,287	227,788	234,874	0	(2,018)	0	0	3.500	2.843	MON	664	7,973	11/19/2014	11/01/2044
3138WG-EZ-3	FN AS6451 - RMBS	CF		4	1.A	467,840	90.6486	405,676	447,526	470,137	0	(5,132)	0	0	3.500	2.509	MON	1,305	15,663	01/22/2016	01/01/2046
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
3138WH-XR-8	FN AS7887 - RMBS	CF		4	1.A	469,096	86.7148	413,941	477,359	465,455	0	1,559	0	0	3.000	3.489	MON	1,193	14,321	03/29/2018	09/01/2041
3138WK-3E-3	FN AS9796 - RMBS			4	1.A	4,281,118	90.2005	3,854,365	4,273,106	4,292,122	0	150	0	0	3.500	3.403	MON	12,463	149,559	01/18/2019	06/01/2047
3138WT-UT-1	FN AT5993 - RMBS	CF		4	1.A	979,282	87.0812	867,695	996,420	975,829	0	3,868	0	0	3.000	3.417	MON	2,491	29,893	03/29/2018	05/01/2043
3138Y1-3L-7	FN AX0802 - RMBS			4	1.A	348,637	91.4453	302,730	331,050	348,916	0	(4,303)	0	0	3.500	2.396	MON	966	11,587	02/12/2015	10/01/2044
3138Y6-MY-7	FN AX4874 - RMBS	CF		4	1.A	583,146	90.2940	496,742	550,138	582,039	0	(7,479)	0	0	3.500	2.321	MON	1,605	19,255	01/15/2015	12/01/2044
3138YE-5V-5	FN AY1759 - RMBS	CF		4	1.A	252,782	90.0678	223,177	247,787	256,030	0	(2,119)	0	0	3.500	2.799	MON	723	8,673	01/17/2018	02/01/2045
31390U-MU-7	FN 656571 - RMBS			4	1.A	8,670	102.1470	8,834	8,649	8,972	0	(908)	0	0	7.290	3.136	MON	53	563	06/02/2005	05/01/2033
31402H-Z2-0	FN 729861 - RMBS			4,5	1.A	10,918	100.2430	10,613	10,587	11,803	0	746	0	0	6.728	2.597	MON	59	651	01/23/2004	11/01/2033
31403D-YB-9	FN 746006 - RMBS			4	1.A	32,043	100.6060	31,128	30,940	35,908	0	(1,411)	0	0	6.490	2.590	MON	167	1,978	03/24/2004	12/01/2033
31405Q-AX-6	FN 795722 - RMBS			4	1.A	30,029	101.8790	30,141	29,585	32,124	0	1,191	0	0	7.310	3.027	MON	180	1,943	10/04/2004	10/01/2034
3140FP-C9-8	FN BE3695 - RMBS			4	1.A	281,935	89.9333	248,202	275,984	289,302	0	(2,047)	0	0	3.500	2.664	MON	805	9,659	05/30/2019	06/01/2047
3140GY-GZ-6	FN BH9215 - RMBS			4	1.A	272,094	89.6694	237,708	265,094	278,535	0	(1,974)	0	0	3.500	2.635	MON	773	9,278	06/05/2019	01/01/2048
3140H5-AW-1	FN BJ3620 - RMBS			4	1.A	120,942	92.3789	106,452	115,234	125,009	0	(1,294)	0	0	4.000	2.587	MON	384	4,609	01/05/2018	01/01/2048
3140JQ-TE-3	FN BN7748 - RMBS			4	1.A	87,336	89.6753	75,380	84,059	89,225	0	(676)	0	0	3.500	2.505	MON	245	2,942	09/27/2019	09/01/2049
3140K3-J2-9	FN BO7480 - RMBS			4	1.A	1,679,135	86.5032	1,408,916	1,628,745	1,706,335	0	(6,057)	0	0	3.000	2.307	MON	4,072	48,862	02/10/2020	12/01/2049
3140KP-JP-9	FN BQ3869 - RMBS			4	1.A	3,569,507	78.4669	2,708,620	3,451,926	3,559,087	0	(9,400)	0	0	2.000	1.571	MON	5,753	69,039	09/09/2020	09/01/2050
3140KT-L7-8	FN BQ7549 - RMBS			4	1.A	3,522,257	78.4669	2,664,913	3,396,225	3,509,258	0	(7,683)	0	0	2.000	1.539	MON	5,660	67,925	11/23/2020	11/01/2050
3140LY-A9-4	FN BT9031 - RMBS			4	1.A	997,392	83.8058	812,883	969,960	992,037	0	(1,914)	0	0	2.000	1.583	MON	1,617	19,399	09/07/2021	08/01/2041
3140Q9-NW-9	FN CA2204 - RMBS			4	1.A	583,072	95.4037	534,476	560,225	628,993	0	(8,315)	0	0	4.500	2.466	MON	2,101	25,210	02/12/2019	08/01/2048
3140QA-NN-6	FN CA3096 - RMBS			4	1.A	349,207	95.3597	317,642	333,098	379,103	0	(8,753)	0	0	4.500	2.080	MON	1,249	14,989	03/22/2019	02/01/2049
3140QK-QX-9	FN CB0469 - RMBS			4	1.A	2,652,649	85.7774	2,171,870	2,531,984	2,629,182	0	(8,186)	0	0	2.500	1.759	MON	5,275	63,300	06/03/2021	05/01/2041
3140QN-BZ-4	FN CB2755 - RMBS			4	1.A	1,890,483	85.7844	1,740,588	2,029,027	1,898,718	0	3,476	0	0	3.000	3.902	MON	5,073	60,871	06/29/2022	02/01/2052

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
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
3140QR-KE-2	FN CB5692 - RMBS			4	1.A	1,739,152	99.6284	1,718,725	1,725,136	1,737,790	0	(924)	0	0	5.500	5.357	MON	7,907	94,882	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
3140QT-CD-9	FN CB7267 - RMBS			4	1.A	877,419	101.6459	912,535	897,759	878,586	0	1,034	0	0	6.000	6.479	MON	4,489	53,866	10/18/2023	10/01/2053
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-M4-5	FN FM1278 - RMBS			4	1.A	1,118,352	93.9761	1,027,072	1,092,908	1,119,577	0	(3,738)	0	0	3.000	2.209	MON	2,732	32,787	07/30/2019	07/01/2034
3140X7-2G-3	FN FM4374 - RMBS			4	1.A	6,814,591	78.4674	5,181,272	6,603,086	6,799,584	0	(11,541)	0	0	2.000	1.594	MON	11,005	132,062	09/23/2020	09/01/2050
3140X7-4F-3	FN FM4421 - RMBS			4	1.A	2,180,416	89.2351	1,860,797	2,085,275	2,159,004	0	(7,547)	0	0	2.000	1.089	MON	3,475	41,706	12/09/2020	10/01/2035
3140X7-XJ-3	FN FM4280 - RMBS			4	1.A	4,919,271	78.4725	3,726,923	4,749,334	4,895,135	0	(11,761)	0	0	2.000	1.580	MON	7,916	94,987	09/09/2020	09/01/2050
3140X8-P4-3	FN FM4942 - RMBS			4	1.A	3,504,059	78.4745	2,641,253	3,365,748	3,491,529	0	(9,013)	0	0	2.000	1.496	MON	5,610	67,315	11/30/2020	11/01/2050
3140XB-FD-7	FN FM7363 - RMBS			4	1.A	3,914,818	85.9608	3,226,567	3,753,533	3,880,359	0	(11,825)	0	0	2.500	1.845	MON	7,820	93,838	05/27/2021	05/01/2041
3140XG-TV-1	FN FS1463 - RMBS			4	1.A	963,027	92.1558	920,120	998,440	963,202	0	175	0	0	4.000	4.624	MON	3,328	13,313	08/22/2024	05/01/2051
3140XK-RW-2	FN FS4100 - RMBS			4	1.A	1,706,787	99.7550	1,694,926	1,699,088	1,706,247	0	(373)	0	0	5.500	5.417	MON	7,787	93,450	05/30/2023	03/01/2053
3140XM-EB-8	FN FS5529 - RMBS			4	1.A	2,534,802	99.2534	2,528,420	2,547,440	2,534,776	0	(26)	0	0	5.500	5.586	MON	11,676	70,055	06/04/2024	08/01/2053
3140XR-2Q-7	FN FS9782 - RMBS			4	1.A	1,002,820	99.0966	989,585	998,607	1,002,822	0	3	0	0	5.500	5.428	MON	4,577	0	12/18/2024	11/01/2054
31410L-UV-2	FN 890796 - RMBS	CF		4	1.A	505,938	91.2072	451,160	494,653	507,738	0	(3,066)	0	0	3.500	2.936	MON	1,443	17,313	01/17/2018	12/01/2045
31416X-FA-3	FN AB1960 - RMBS			4	1.A	194,389	93.8429	170,387	181,566	191,806	0	(3,412)	0	0	4.000	2.612	MON	605	7,263	12/03/2014	12/01/2040
31418D-2V-3	FN MA4387 - RMBS			4	1.A	4,454,003	83.8072	3,664,072	4,372,027	4,438,208	0	(5,368)	0	0	2.000	1.712	MON	7,287	87,441	06/25/2021	07/01/2041
31418E-AC-4	FN MA4502 - RMBS			4	1.A	1,969,336	85.9638	1,627,314	1,893,023	1,955,867	0	(4,632)	0	0	2.500	1.869	MON	3,944	47,326	10/29/2021	12/01/2041
31418E-AX-8	FN MA4521 - RMBS			4	1.A	2,367,167	85.9466	1,971,056	2,293,350	2,354,578	0	(4,640)	0	0	2.500	1.988	MON	4,778	57,334	11/24/2021	01/01/2042
31418V-KJ-0	FN AD7496 - RMBS			4	1.A	1,590	99.0823	1,563	1,578	1,576	0	(2)	0	0	3.500	3.261	MON	5	55	01/13/2011	01/01/2026
3142GR-PR-5	FH RJ1331 - RMBS			4	1.A	2,901,379	99.3749	2,821,954	2,839,704	2,900,334	0	(1,046)	0	0	5.500	5.130	MON	13,015	52,061	08/05/2024	04/01/2054
3142GR-U9-9	FH RJ1507 - RMBS			4	1.A	968,249	96.4964	949,307	983,774	968,547	0	298	0	0	5.000	5.238	MON	4,099	20,495	07/30/2024	05/01/2054
3142GR-VA-5	FH RJ1508 - RMBS			4	1.A	2,276,003	96.5577	2,261,254	2,341,868	2,275,286	0	(717)	0	0	5.000	5.444	MON	9,758	58,547	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						127,960,896	XXX	112,888,644	126,094,767	127,893,764	0	(250,377)	0	0	XXX	XXX	XXX	362,702	3,274,768	XXX	XXX
54627R-AM-2	LASGOV 22A A2 - ABS				1.A FE	2,005,660	96.7840	1,935,680	2,000,000	2,004,722	0	(481)	0	0	4.145	4.110	FA	34,542	82,900	06/03/2022	02/01/2033
696550-A4-4	PALM BEACH CNTY FLA SCH BRD CTFS PARTN			2	1.D FE	736,782	100.6540	654,251	650,000	657,611	0	(12,738)	0	0	5.000	2.962	FA	13,542	32,500	03/29/2018	08/01/2032
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						2,742,442	XXX	2,589,931	2,650,000	2,662,333	0	(13,219)	0	0	XXX	XXX	XXX	48,083	115,400	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						227,119,741	XXX	195,879,076	222,455,227	225,562,394	0	(500,069)	0	0	XXX	XXX	XXX	1,205,937	6,518,220	XXX	XXX
00081T-AK-4	ACCO BRANDS CORP			1,2	4.A FE	164,631	91.0000	159,250	175,000	159,250	(5,967)	586	0	0	4.250	5.768	MS	2,190	0	09/18/2024	03/15/2029
00109L-AA-1	ADT SECURITY CORP			1,2	3.B FE	194,109	91.6250	185,999	203,000	185,999	(8,543)	433	0	0	4.125	5.157	FA	3,489	0	09/26/2024	08/01/2029
00119L-AA-9	AG ISSUER LLC			2	4.A FE	251,366	98.7500	256,750	260,000	251,994	0	628	0	0	6.250	7.358	MS	5,417	0	10/07/2024	03/01/2028
00164V-AG-8	AMC NETWORKS INC			1,2	3.C FE	168,292	106.2500	175,313	165,000	168,154	0	(138)	0	0	10.250	9.666	JJ	7,799	0	09/18/2024	01/15/2029
00185P-AA-9	API ESCROW CORP			1,2	4.A FE	167,491	93.7500	164,063	175,000	164,063	(3,803)	375	0	0	4.750	5.737	AO	1,755	4,156	09/18/2024	10/15/2029
00206R-HJ-4	AT&T INC			1,2	2.B FE	1,782,825	97.8148	1,467,222	1,500,000	1,638,031	0	(33,725)	0	0	4.350	1.899	MS	21,750	65,250	07/21/2020	03/01/2029
00253P-AA-6	AAR ESCROW ISSUER LLC			1,2	3.B FE	166,602	101.2500	162,000	160,000	162,000	(4,379)	(222)	0	0	6.750	6.010	MS	3,180	0	09/18/2024	03/15/2029
00253X-AA-9	AADVANTAGE LOYALTY IP LTD			1	3.A FE	117,130	99.7500	117,206	117,500	117,133	0	3	0	0	5.500	5.974	JAJO	1,275	1,598	10/07/2024	04/20/2026
00287Y-AQ-2	ABBVIE INC			1,2	1.G FE	1,497,375	99.6102	1,494,153	1,500,000	1,499,886	0	303	0	0	3.600	3.621	MN	7,050	54,000	05/05/2015	05/14/2025
00287Y-BV-0	ABBVIE INC			1,2	1.G FE	2,583,700	97.0954	2,427,385	2,500,000	2,531,935	0	(18,015)	0	0	2.950	2.190	MN	8,194	73,750	01/20/2022	11/21/2026
00287Y-CX-5	ABBVIE INC			1,2	2.C FE	810,248	99.7524	748,143	750,000	750,000	0	(12,977)	0	0	3.800	3.800	MS	8,392	28,500	05/14/2020	03/15/2025
00404A-AN-9	ACADIA HEALTHCARE COMPANY INC			1,2	4.A FE	222,298	95.5000	214,875	225,000	214,875	(7,609)	186	0	0	5.500	5.857	JJ	6,188	0	10/07/2024	07/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00489L-AL-7	ACRISURE LLC			1,2	4.B FE	221,712	102.8750	221,181	215,000	221,181	(290)	(241)	0	0	7.500	6.866	MN	2,060	6,495	09/18/2024	11/06/2030
00687Y-AC-9	ADIENT GLOBAL HOLDINGS LTD		C	1,2	4.B FE	222,854	102.0677	214,342	210,000	214,342	(7,794)	(718)	0	0	8.250	6.612	AO	3,658	8,663	09/18/2024	04/15/2031
00774M-AX-3	AERCAP IRELAND CAPITAL DAC		C	1,2	2.A FE	2,490,600	86.9655	2,174,138	2,500,000	2,493,115	0	849	0	0	3.300	3.344	JJ	34,604	82,500	10/21/2021	01/30/2032
00913R-AD-8	AIR LIQUIDE FINANCE SA		C	1,2	1.F FE	2,800,620	96.4480	2,893,440	3,000,000	2,949,908	0	27,591	0	0	2.500	3.501	MS	19,583	75,000	02/12/2019	09/27/2026
010392-FX-1	ALABAMA POWER CO			1,2	1.E FE	3,747,738	87.8606	3,294,773	3,750,000	3,748,321	0	206	0	0	3.050	3.057	MS	33,677	114,375	03/02/2022	03/15/2032
013092-AC-5	ALBERTSONS COMPANIES INC			1,2	3.B FE	166,107	97.5000	165,750	170,000	165,750	(801)	444	0	0	4.625	5.693	JJ	3,625	0	09/18/2024	01/15/2027
013092-AE-1	ALBERTSONS COMPANIES INC			1,2	3.B FE	250,790	95.1250	242,569	255,000	242,569	(8,416)	195	0	0	4.875	5.229	FA	4,696	0	09/18/2024	02/15/2030
013822-AE-1	ALCOA NEDERLAND HOLDING BV		C	1,2	3.A FE	220,634	99.9202	219,824	220,000	219,824	(581)	(228)	0	0	5.500	5.083	JD	538	6,050	09/18/2024	12/15/2027
01883L-AE-3	ALLIANT HOLDINGS INTERMEDIATE LLC			1,2	4.B FE	192,571	99.7500	189,525	190,000	189,525	(2,871)	(174)	0	0	6.750	6.319	AO	2,708	6,413	09/18/2024	04/15/2028
01883L-AG-8	ALLIANT HOLDINGS INTERMEDIATE LLC			1,2	4.B FE	166,817	98.5000	162,525	165,000	162,525	(4,235)	(56)	0	0	6.500	6.303	AO	3,039	0	09/18/2024	10/01/2031
019579-AA-9	ALLIED UNIVERSAL HOLDCO LLC			1,2	4.C FE	279,906	94.2500	282,750	300,000	281,305	0	1,399	0	0	4.625	6.697	JD	1,156	6,938	09/18/2024	06/01/2028
019736-AG-2	ALLISON TRANSMISSION INC			1,2	3.B FE	192,358	88.5000	185,850	210,000	185,850	(7,162)	654	0	0	3.750	5.325	JJ	3,303	0	09/18/2024	01/30/2031
02005N-BS-8	ALLY FINANCIAL INC			2	3.A FE	222,224	100.6940	216,492	215,000	216,492	(5,550)	(182)	0	0	6.700	6.169	FA	5,482	0	09/18/2024	02/14/2033
02073L-AA-9	ALPHA GENERATION LLC			1,2	4.B FE	191,275	98.6250	187,388	190,000	187,388	(3,858)	(30)	0	0	6.750	6.640	AO	3,242	0	09/25/2024	10/15/2032
02352B-AA-3	AMENTUM HOLDINGS INC			1,2	4.B FE	193,462	100.6250	186,156	185,000	186,156	(7,155)	(150)	0	0	7.250	6.638	FA	5,141	0	09/18/2024	08/01/2032
02352N-AA-7	AMER SPORTS CO			1,2	3.C FE	169,206	101.1250	166,856	165,000	166,856	(2,205)	(144)	0	0	6.750	6.260	MS	3,713	0	09/18/2024	02/16/2031
025816-DU-0	AMERICAN EXPRESS CO			1,2,5	1.F FE	1,500,000	101.6705	1,525,058	1,500,000	1,500,000	0	0	0	0	5.532	5.535	AO	15,213	41,490	04/22/2024	04/25/2030
031162-DD-9	AMGEN INC			1,2	2.A FE	996,870	92.7995	927,995	1,000,000	998,069	0	431	0	0	3.000	3.050	FA	10,750	30,000	02/17/2022	02/22/2029
03524B-AF-3	ANHEUSER-BUSCH INBEV FINANCE INC			1	1.G FE	3,184,440	88.4503	2,653,509	3,000,000	3,143,252	0	(4,788)	0	0	4.625	4.257	FA	57,813	138,750	07/30/2014	02/01/2044
03690A-AH-9	ANTERO MIDSTREAM PARTNERS LP			1,2	3.C FE	224,507	96.8750	217,969	225,000	217,969	(6,584)	45	0	0	5.375	5.426	JD	538	6,047	09/18/2024	06/15/2029
038522-AQ-1	ARAMARK SERVICES INC			1,2	4.A FE	193,038	97.1250	189,394	195,000	189,394	(3,800)	156	0	0	5.000	5.329	FA	4,063	0	09/18/2024	02/01/2028
03959K-AC-4	ARCHROCK PARTNERS LP			1,2	3.C FE	195,856	99.1250	193,294	195,000	193,294	(2,505)	(57)	0	0	6.250	6.109	AO	3,047	6,094	09/18/2024	04/01/2028
039653-AC-4	ARCOSA INC			1,2	4.A FE	193,466	100.7500	186,388	185,000	186,388	(6,899)	(179)	0	0	6.875	6.134	FA	4,416	0	09/18/2024	08/15/2032
043436-AV-6	ASBURY AUTOMOTIVE GROUP INC			1,2	3.B FE	220,209	93.2500	214,475	230,000	214,475	(6,181)	447	0	0	4.750	5.669	MS	3,642	0	09/18/2024	03/01/2030
04364V-AU-7	ASCENT RESOURCES UTICA HOLDINGS LLC			1,2	3.C FE	223,117	97.2500	218,813	225,000	218,813	(4,409)	105	0	0	5.875	6.080	MS	4,406	0	09/18/2024	06/30/2029
05368V-AB-2	AVIENT CORP			1,2	3.C FE	193,704	98.7500	187,625	190,000	187,625	(5,969)	(111)	0	0	6.250	5.908	MN	3,365	0	09/18/2024	11/01/2031
053773-BC-0	AVIS BUDGET CAR RENTAL LLC			2	3.C FE	54,308	97.5000	53,625	55,000	53,625	(741)	58	0	0	5.750	6.247	JJ	1,458	0	10/07/2024	07/15/2027
053773-BJ-5	AVIS BUDGET CAR RENTAL LLC			1,2	4.A FE	223,643	102.2500	224,950	220,000	223,460	0	(184)	0	0	8.250	7.866	JJ	5,445	0	09/18/2024	01/15/2030
05454N-AA-7	AXALTA COATING SYSTEMS LLC			1,2	3.C FE	222,737	97.5000	219,375	225,000	219,375	(3,597)	235	0	0	4.750	5.146	JD	475	5,344	09/18/2024	06/15/2027
05565E-BK-0	BMW US CAPITAL LLC			1,2	1.F FE	998,290	99.6881	996,881	1,000,000	999,900	0	366	0	0	3.900	3.938	AO	8,883	39,000	04/06/2020	04/09/2025
06051G-HD-4	BANK OF AMERICA CORP			1,2,5	1.E FE	1,359,000	95.8560	1,302,683	1,359,000	1,359,000	0	0	0	0	3.419	3.419	JD	1,420	46,464	12/12/2017	12/20/2028
06051G-HZ-5	BANK OF AMERICA CORP			1,2,5	1.E FE	1,814,560	87.9859	1,759,718	2,000,000	1,822,066	0	7,506	0	0	2.496	4.172	FA	19,136	0	10/03/2024	02/13/2031
071705-AA-5	BAUSCH + LOMB CORP			1,2	4.A FE	196,655	104.0000	192,400	185,000	192,400	(3,202)	(1,053)	0	0	8.375	5.977	AO	3,873	7,747	09/18/2024	10/01/2028
07317Q-AJ-4	BAYTEX ENERGY CORP			1,2	3.C FE	220,351	102.0000	214,200	210,000	214,200	(5,934)	(217)	0	0	8.500	7.707	AO	3,025	8,925	09/18/2024	04/30/2030
07556Q-BT-1	BEAZER HOMES USA INC			1,2	4.A FE	195,768	100.7500	191,425	190,000	191,425	(4,053)	(291)	0	0	7.250	6.474	AO	2,908	6,888	09/18/2024	10/15/2029
07831C-AA-1	BELLRING BRANDS INC			1,2	4.B FE	193,730	102.5000	189,625	185,000	189,625	(3,512)	(593)	0	0	7.000	5.605	MS	3,813	0	09/18/2024	03/15/2030
080782-AA-3	BELRON UK FINANCE PLC		C	1,2	3.C FE	200,000	99.2500	198,500	200,000	198,500	(1,500)	0	0	0	5.750	5.750	AO	2,396	0	10/02/2024	10/15/2029
085770-AB-1	BERRY GLOBAL INC			1,2	3.B FE	169,669	99.5000	169,150	170,000	169,150	(561)	43	0	0	5.625	5.697	JJ	4,409	0	09/18/2024	07/15/2027
097751-BX-8	BOMBARDIER INC			1,2	4.A FE	110,667	99.6250	109,588	110,000	109,588	(1,035)	(44)	0	0	6.000	5.798	FA	2,493	0	09/18/2024	02/15/2028
097751-CC-3	BOMBARDIER INC			1,2	4.A FE	277,262	101.6250	269,306	265,000	269,306	(7,693)	(262)	0	0	7.000	6.313	JD	1,546	9,069	09/18/2024	06/01/2032
10373Q-BE-9	BP CAPITAL MARKETS AMERICA INC			1,2	1.E FE	2,250,000	98.8103	2,223,232	2,250,000	2,250,000	0	0	0	0	3.410	3.410	FA	29,838	76,725	02/06/2019	02/11/2026
109696-AD-6	BRINKS CO			1,2	3.B FE	192,692	100.8750	186,619	185,000	186,619	(5,957)	(116)	0	0	6.750	6.219	JD	555	6,348	09/18/2024	06/15/2032
12116L-AE-9	BURFORD CAPITAL GLOBAL FINANCE LLC			1,2	3.B FE	215,202	106.5000	213,000	200,000	213,000	(1,484)	(718)	0	0	9.250	7.054	JJ	9,250	0	10/07/2024	07/01/2031
12189L-AK-7	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.F FE	5,357,950	86.2817	4,314,085	5,000,000	5,282,905	0	(11,398)	0	0	4.375	3.919	MS	72,917	218,750	07/07/2017	09/01/2042
1248EP-BT-9	CCO HOLDINGS LLC			1,2	3.C FE	280,149	98.2500	280,013	285,000	280,013	(646)	509	0	0	5.125	5.834	MN	2,434	7,303	09/18/2024	05/01/2027

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
1248EP-CE-1	CCO HOLDINGS LLC			1,2	3.C FE	559,343	89.5000	550,425	615,000	550,425	(11,091)	2,173	0	0	4.500	6.364	FA	10,455	0	09/18/2024	08/15/2030
1248EP-CN-1	CCO HOLDINGS LLC			1,2	3.C FE	416,290	85.8750	412,200	480,000	412,200	(5,965)	1,875	0	0	4.500	6.758	MN	3,600	10,800	09/18/2024	05/01/2032
12543D-BG-4	CHS/COMMUNITY HEALTH SYSTEMS INC			1,2	4.C FE	196,370	95.7500	191,500	200,000	191,500	(5,251)	381	0	0	5.625	6.428	MS	3,313	0	09/18/2024	03/15/2027
12543D-BM-1	CHS/COMMUNITY HEALTH SYSTEMS INC			1,2	4.C FE	224,065	82.0000	200,900	245,000	200,900	(24,055)	890	0	0	5.250	7.110	MN	1,644	6,431	09/18/2024	05/15/2030
125523-CV-0	CIGNA GROUP			1,2	2.A FE	1,002,340	97.9704	979,704	1,000,000	1,002,301	0	(39)	0	0	5.250	5.218	FA	19,833	26,542	07/11/2024	02/15/2034
12598F-AC-3	CPI CG INC			1,2	4.B FE	168,437	106.5000	170,400	160,000	168,409	0	(28)	0	0	10.000	9.348	JJ	7,556	0	09/18/2024	07/15/2029
12769G-AA-8	CAESARS ENTERTAINMENT INC			1,2	4.C FE	137,379	93.3750	135,394	145,000	135,394	(2,352)	367	0	0	4.625	5.839	AO	1,416	3,353	09/18/2024	10/15/2029
12769G-AB-6	CAESARS ENTERTAINMENT INC			1,2	3.C FE	276,130	101.5000	268,975	265,000	268,975	(6,807)	(348)	0	0	7.000	6.246	FA	7,008	0	09/18/2024	02/15/2030
12769G-AD-2	CAESARS ENTERTAINMENT INC			1,2	4.C FE	79,310	96.3750	77,100	80,000	77,100	(2,224)	14	0	0	6.000	6.138	AO	987	0	10/15/2024	10/15/2032
131347-CM-6	CALPINE CORP			1,2	3.A FE	278,285	95.7500	272,888	285,000	272,888	(5,904)	506	0	0	4.500	5.265	FA	4,845	0	09/18/2024	02/15/2028
131347-CQ-7	CALPINE CORP			1,2	4.A FE	139,754	93.6250	135,756	145,000	135,756	(4,199)	201	0	0	5.000	5.684	FA	3,021	0	09/18/2024	02/01/2031
134429-BP-3	CAMPBELL'S CO			1,2	2.B FE	1,643,961	99.5696	1,642,898	1,650,000	1,644,326	0	365	0	0	5.400	5.448	MS	24,750	44,550	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	998,520	94.5722	945,722	1,000,000	999,417	0	296	0	0	1.750	1.781	JD	1,410	17,500	11/17/2021	12/02/2026
14040H-CT-0	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	3,000,000	97.4425	2,923,275	3,000,000	3,000,000	0	0	0	0	5.268	5.269	MN	22,389	158,040	05/05/2022	05/10/2033
143658-BR-2	CARNIVAL CORP			1,2	3.B FE	414,752	99.6250	408,463	410,000	408,463	(6,060)	(229)	0	0	6.000	5.709	MN	4,100	12,300	09/18/2024	05/01/2029
14739L-AB-8	CASCADES INC			1,2	3.C FE	220,867	97.0000	218,250	225,000	218,250	(2,940)	324	0	0	5.375	5.992	JJ	5,577	0	10/07/2024	01/15/2028
149123-CF-6	CATERPILLAR INC			1,2	1.F FE	1,981,800	69.2732	1,385,464	2,000,000	1,983,861	0	418	0	0	3.250	3.298	MS	18,417	65,000	09/16/2019	09/19/2049
153527-AN-6	CENTRAL GARDEN & PET CO			1,2	3.B FE	194,618	89.7500	188,475	210,000	188,475	(6,764)	621	0	0	4.125	5.563	AO	1,829	4,331	09/18/2024	10/15/2030
16115Q-AF-7	CHART INDUSTRIES INC			1,2	3.C FE	221,220	104.0000	218,400	210,000	218,400	(2,131)	(689)	0	0	7.500	5.955	JJ	7,875	0	09/18/2024	01/01/2030
16412E-AA-5	CHEPLAPHARM ARZNEIMITTEL GMBH		C	1,2	4.B FE	193,396	90.8750	181,750	200,000	181,750	(12,087)	441	0	0	5.500	6.636	JJ	5,072	0	10/07/2024	01/15/2028
17027N-AB-8	CHOBANI LLC			2	4.A FE	165,473	96.2500	163,625	170,000	163,625	(2,137)	289	0	0	4.625	5.347	MN	1,005	3,931	09/18/2024	11/15/2028
17186H-AH-5	CIMPRESS PLC		C	1,2	4.B FE	166,869	99.5000	164,175	165,000	164,175	(2,644)	(51)	0	0	7.375	7.186	MS	3,211	0	09/18/2024	09/15/2032
172441-BH-9	CINEMARK USA INC			1,2	4.B FE	192,864	101.5000	187,775	185,000	187,775	(4,985)	(104)	0	0	7.000	6.475	FA	5,863	0	09/18/2024	08/01/2032
172967-NN-7	CITIGROUP INC			1,2,5	1.G FE	1,338,450	89.8614	1,347,921	1,500,000	1,353,049	0	14,599	0	0	3.785	5.293	MS	16,402	56,775	02/08/2024	03/17/2033
184496-AN-7	CLEAN HARBORS INC			1,2	3.A FE	84,142	98.0000	83,300	85,000	83,300	(925)	83	0	0	4.875	5.263	JJ	1,911	0	09/18/2024	07/15/2027
184496-AQ-0	CLEAN HARBORS INC			1,2	3.C FE	138,821	100.2500	135,338	135,000	135,338	(3,351)	(132)	0	0	6.375	5.835	FA	3,586	0	09/18/2024	02/01/2031
18453H-AA-4	CLEAR CHANNEL OUTDOOR HOLDINGS INC			1,2	4.B FE	280,124	96.3750	274,669	285,000	274,669	(5,892)	437	0	0	5.125	5.773	FA	5,518	0	09/18/2024	08/15/2027
18538R-AJ-2	CLEARWATER PAPER CORP			1,2	4.B FE	139,908	94.2500	141,375	150,000	140,558	0	650	0	0	4.750	6.737	FA	2,692	0	09/18/2024	08/15/2028
185899-AL-5	CLEVELAND-CLIFFS INC			1,2	3.C FE	165,872	89.1250	160,425	180,000	160,425	(5,963)	517	0	0	4.875	6.378	MS	2,925	0	09/18/2024	03/01/2031
185899-AP-6	CLEVELAND-CLIFFS INC			1,2	3.C FE	224,288	97.8750	220,219	225,000	220,219	(4,095)	26	0	0	7.000	7.054	MS	4,638	0	10/31/2024	03/15/2032
191241-AJ-7	COCA-COLA FEMSA SAB DE CV		C	1,2	1.G FE	1,245,050	77.7371	971,714	1,250,000	1,246,712	0	396	0	0	1.850	1.887	MS	7,708	23,125	08/26/2020	09/01/2032
20030N-BH-3	COMCAST CORP			1	1.G FE	6,384,963	93.2654	5,829,088	6,250,000	6,328,823	0	(8,160)	0	0	4.250	4.064	JJ	122,483	265,625	02/14/2017	01/15/2033
20030N-BP-5	COMCAST CORP			1,2	1.G FE	2,207,693	92.0250	1,840,500	2,000,000	2,135,287	0	(10,904)	0	0	4.400	3.597	FA	33,244	88,000	07/24/2017	08/15/2035
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
21039C-AD-6	CONSTELLIUM SE		C	1,2	3.C FE	246,658	97.2500	243,125	250,000	243,125	(3,609)	76	0	0	6.375	6.595	FA	6,331	0	10/31/2024	08/15/2032
224044-CF-2	COX COMMUNICATIONS INC			1,2	2.B FE	859,800	91.1635	911,635	1,000,000	907,301	0	6,513	0	0	4.800	6.041	FA	20,000	48,000	10/27/2015	02/01/2035
224044-CG-0	COX COMMUNICATIONS INC			1,2	2.B FE	2,632,915	97.6228	2,440,570	2,500,000	2,545,016	0	(30,256)	0	0	3.350	2.085	MS	24,660	83,750	01/11/2022	09/15/2026
228180-AB-1	CROWN AMERICAS LLC			1,2	3.B FE	277,819	97.0000	266,750	275,000	266,750	(10,941)	(128)	0	0	5.250	5.028	AO	3,609	7,219	09/18/2024	04/01/2030
22819K-AB-6	CROWN AMERICAS LLC			1,2	3.B FE	113,405	97.2500	111,838	115,000	111,838	(1,783)	216	0	0	4.250	4.977	MS	1,235	2,444	09/18/2024	09/30/2026
23166M-AC-7	CUSHMAN & WAKEFIELD US BORROWER LLC			1,2	3.C FE	195,986	107.2500	193,050	180,000	193,050	(1,855)	(1,081)	0	0	8.875	6.130	MS	5,325	0	09/18/2024	09/01/2031
23345M-AB-3	DT MIDSTREAM INC			1,2	3.A FE	223,149	91.1250	214,144	235,000	214,144	(9,429)	424	0	0	4.375	5.274	JD	457	5,141	09/18/2024	06/15/2031
237266-AJ-0	DARLING INGREDIENTS INC			1,2	3.A FE	205,256	98.5000	201,925	205,000	201,925	(3,343)	11	0	0	6.000	5.972	JD	547	6,150	10/09/2024	06/15/2030
23918K-AW-8	DAVITA INC			1,2	3.C FE	381,761	100.7500	372,775	370,000	372,623	(9,120)	(18)	0	0	6.875	6.356	MS	9,751	0	10/31/2024	09/01/2032
24665F-AD-4	DELEK LOGISTICS PARTNERS LP			1,2	3.C FE	216,440	103.1250	211,406	205,000	211,290	(4,593)	(557)	0	0	8.625	7.239	MS	5,206	0	10/31/2024	03/15/2029

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
25179M-AV-5	DEVON ENERGY CORP			1,2	2.B FE	1,499,325	100.6526	1,509,789	1,500,000	1,499,918	0	82	0	0	5.850	5.856	JD	3,900	87,750	12/10/2015	12/15/2025
25179M-BG-7	DEVON ENERGY CORP			1,2	2.B FE	999,660	94.9955	949,955	1,000,000	999,690	0	30	0	0	5.200	5.204	MS	17,767	0	08/19/2024	09/15/2034
25243Y-BD-0	DIAGEO CAPITAL PLC		C	1,2	1.G FE	3,050,610	86.0252	2,580,756	3,000,000	3,029,729	0	(5,547)	0	0	2.000	1.795	AO	10,333	60,000	02/17/2021	04/29/2030
25259K-AA-8	DIAMOND ESCROW ISSUER LLC			1,2	4.C FE	278,135	106.0000	275,600	260,000	275,600	(339)	(2,196)	0	0	9.750	6.332	AO	6,338	12,675	09/18/2024	11/15/2028
25461L-AA-0	DIRECTV FINANCING LLC			1,2	3.B FE	388,028	97.2500	389,000	400,000	388,880	(206)	1,058	0	0	5.875	7.032	FA	8,878	0	10/07/2024	08/15/2027
26442C-BG-8	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	1,249,238	86.6671	1,083,339	1,250,000	1,249,437	0	70	0	0	2.850	2.857	MS	10,490	35,625	03/01/2022	03/15/2032
26443C-AA-1	DUKE UNIVERSITY HEALTH SYSTEM INC			1,2	1.D FE	996,310	78.6686	786,686	1,000,000	996,897	0	85	0	0	3.920	3.941	JD	3,267	39,200	07/07/2017	06/01/2047
26444H-AC-5	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	999,400	97.2826	972,826	1,000,000	999,864	0	64	0	0	3.200	3.207	JJ	14,756	32,000	01/03/2017	01/15/2027
26444H-AE-1	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	1,114,600	97.0242	970,242	1,000,000	1,060,235	0	(17,583)	0	0	3.800	1.902	JJ	17,522	38,000	11/03/2021	07/15/2028
26884A-BN-2	ERP OPERATING LP			1,2	1.G FE	2,487,350	83.3038	2,082,595	2,500,000	2,491,384	0	1,217	0	0	1.850	1.906	FA	19,271	46,250	08/03/2021	08/01/2031
28228P-AC-5	EG GLOBAL FINANCE PLC		C	2	4.C FE	221,798	111.6615	223,323	200,000	220,523	0	(1,275)	0	0	12.000	8.242	MN	2,067	12,000	10/07/2024	11/30/2028
29082K-AA-3	EMBECTA CORP			1,2	4.A FE	125,044	92.0000	124,200	135,000	124,200	(908)	64	0	0	5.000	6.713	FA	2,550	0	12/17/2024	02/15/2030
29103C-AA-6	EMRLD BORROWER LP			1,2	3.C FE	278,888	99.8750	269,663	270,000	269,663	(8,920)	(305)	0	0	6.625	5.982	JD	795	8,944	09/18/2024	12/15/2030
29261A-AB-6	ENCOMPASS HEALTH CORP			1,2	3.C FE	225,444	94.6250	217,638	230,000	217,638	(8,019)	213	0	0	4.750	5.177	FA	4,552	0	09/18/2024	02/01/2030
29272W-AC-3	ENERGIZER HOLDINGS INC			1,2	4.B FE	222,585	95.2500	219,075	230,000	219,075	(4,023)	513	0	0	4.750	5.720	JD	486	5,463	09/18/2024	06/15/2028
29273V-BA-7	ENERGY TRANSFER LP			1,2	2.B FE	1,994,820	99.2975	1,985,950	2,000,000	1,994,849	0	29	0	0	5.600	5.635	MS	37,333	21,778	06/06/2024	09/01/2034
29365B-AB-9	ENTEGRIS ESCROW CORP			1,2	3.B FE	224,118	99.0000	217,800	220,000	217,800	(6,165)	(153)	0	0	5.950	5.562	JD	582	6,545	09/18/2024	06/15/2030
29736R-AR-1	ESTEE LAUDER COMPANIES INC			1,2	1.F FE	993,400	83.0877	830,877	1,000,000	995,766	0	636	0	0	1.950	2.023	MS	5,742	19,500	03/01/2021	03/15/2031
30161N-BN-0	EXELON CORP			1,2	2.B FE	998,350	99.5892	995,892	1,000,000	998,494	0	144	0	0	5.450	5.471	MS	16,047	29,975	02/22/2024	03/15/2034
30251G-BD-8	FMG RESOURCES (AUGUST 2006) PTY LTD		C	1,2	3.A FE	275,751	98.6176	271,198	275,000	271,198	(4,532)	(20)	0	0	5.875	5.815	AO	3,411	8,078	09/18/2024	04/15/2030
31428X-AX-4	FEDEX CORP			1	2.B FE	3,080,580	97.5544	2,926,632	3,000,000	3,045,758	0	(3,983)	0	0	4.900	4.691	JJ	67,783	147,000	01/24/2014	01/15/2034
31659A-AA-4	FIESTA PURCHASER INC			1,2	4.B FE	169,806	103.2500	165,200	160,000	165,200	(4,241)	(366)	0	0	7.875	6.622	MS	4,200	0	09/18/2024	03/01/2031
316773-DL-1	FIFTH THIRD BANCORP			1,2,5	2.A FE	1,458,120	101.2603	1,518,905	1,500,000	1,461,246	0	3,126	0	0	5.631	6.088	JJ	35,663	42,233	04/24/2024	01/29/2032
34417V-AA-5	FOCUS FINANCIAL PARTNERS LLC			1,2	4.B FE	194,982	99.0000	193,050	195,000	193,050	(1,933)	1	0	0	6.750	6.752	MS	3,803	0	09/18/2024	09/15/2031
34960P-AD-3	FORTRESS TRANSPORTATION AND INFRASTRUCTU			1,2	3.C FE	279,068	97.7500	273,700	280,000	273,700	(5,452)	84	0	0	5.500	5.601	MN	2,567	7,700	09/18/2024	05/01/2028
34966M-AA-0	FORTRESS INTERMEDIATE 3 INC			1,2	4.B FE	168,475	101.3750	162,200	160,000	162,200	(6,062)	(213)	0	0	7.500	6.609	JD	1,000	6,500	09/18/2024	06/01/2031
35640Y-AJ-6	FREEDOM MORTGAGE CORP			1,2	4.B FE	223,898	99.5000	223,875	225,000	223,875	(170)	147	0	0	6.625	6.851	JJ	6,873	0	09/18/2024	01/15/2027
35641A-AB-4	FREEDOM MORTGAGE HOLDINGS LLC			1,2	4.B FE	141,865	102.6250	143,675	140,000	141,836	0	(29)	0	0	9.125	8.851	MN	1,632	6,565	09/18/2024	05/15/2031
36166T-AB-6	GCI LLC			1,2	4.C FE	167,419	92.6250	162,094	175,000	162,094	(5,807)	482	0	0	4.750	5.963	AO	1,755	4,156	09/18/2024	10/15/2028
36168Q-AL-8	GFL ENVIRONMENTAL INC			1,2	4.C FE	110,536	94.5000	108,675	115,000	108,675	(2,141)	280	0	0	4.000	5.083	FA	1,917	0	09/18/2024	08/01/2028
36168Q-AQ-7	GFL ENVIRONMENTAL INC			1,2	3.B FE	252,686	102.7500	246,600	240,000	246,600	(5,581)	(506)	0	0	6.750	5.663	JJ	7,470	0	09/18/2024	01/15/2031
364760-AQ-1	GAP INC			1,2	4.A FE	192,766	86.1250	189,475	220,000	189,475	(4,191)	900	0	0	3.875	6.063	AO	2,131	4,263	09/18/2024	10/01/2031
36485M-AM-1	GARDAWORLD SECURITY CORP			1,2	4.A FE	192,937	103.0000	190,550	185,000	190,550	(1,852)	(534)	0	0	7.750	6.397	FA	5,416	0	09/18/2024	02/15/2028
367398-AA-2	GATES CORP			1,2	4.B FE	166,138	101.7500	162,800	160,000	162,800	(3,272)	(65)	0	0	6.875	6.401	JJ	6,325	0	09/18/2024	07/01/2029
370334-BZ-6	GENERAL MILLS INC			1,2	2.B FE	2,240,550	96.9544	2,181,474	2,250,000	2,247,769	0	1,007	0	0	3.200	3.249	FA	28,200	72,000	01/09/2017	02/10/2027
37954F-AK-0	GLOBAL PARTNERS LP			1,2	4.B FE	192,306	102.7500	190,088	185,000	190,088	(2,047)	(171)	0	0	8.250	7.534	JJ	7,038	0	09/26/2024	01/15/2032
37960X-AA-5	GLOBAL INFRASTRUCTURE SOLUTIONS INC			2	4.A FE	196,498	96.0000	192,000	200,000	192,000	(4,702)	204	0	0	5.625	6.056	JD	938	5,625	09/18/2024	06/01/2029
38141G-A8-7	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	1,002,580	102.2078	1,022,078	1,000,000	1,002,266	0	(314)	0	0	5.727	5.667	AO	10,500	28,635	04/19/2024	04/25/2030
38141G-ZK-3	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	1,000,000	95.2448	952,448	1,000,000	1,000,000	0	0	0	0	2.640	2.640	FA	9,313	26,400	01/19/2022	02/24/2028
382550-BF-7	GOODYEAR TIRE & RUBBER CO			1,2	4.A FE	137,619	98.0000	137,200	140,000	137,200	(753)	334	0	0	5.000	6.098	MN	603	3,500	10/07/2024	05/31/2026
389375-AM-8	GRAY MEDIA INC			1,2	3.C FE	139,074	100.0000	135,000	135,000	135,000	(3,957)	(117)	0	0	10.500	9.684	JJ	8,190	0	09/18/2024	07/15/2029
398905-AQ-2	GROUP 1 AUTOMOTIVE INC			1,2	3.B FE	194,334	100.1250	190,238	190,000	190,238	(3,908)	(188)	0	0	6.375	5.868	JJ	5,081	0	09/18/2024	01/15/2030
404280-BK-4	HSBC HOLDINGS PLC		C	2,5	1.G FE	3,911,960	97.8304	3,913,216	4,000,000	3,966,758	0	9,521	0	0	4.041	4.322	MS	48,492	161,640	07/24/2018	03/13/2028
404280-EE-5	HSBC HOLDINGS PLC		C	1,2,5	1.G FE	1,000,000	100.5545	1,005,545	1,000,000	1,000,000	0	0	0	0	5.719	5.720	MS	18,587	28,595	02/26/2024	03/04/2035
410345-AQ-5	HANESBRANDS INC			1,2	4.C FE	193,928	106.2500	191,250	180,000	191,250	(1,559)	(1,119)	0	0	9.000	6.263	FA	6,120	0	09/18/2024	02/15/2031

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
417558-AA-1	HARVEST MIDSTREAM I LP			1,2	3.C FE	194,444	100.6250	191,188	190,000	191,188	(2,664)	(593)	0	0	7.500	6.200	MS	4,750	0	09/18/2024	09/01/2028
423012-AG-8	HEINEKEN NV		C	1,2	2.A FE	4,088,920	82.5250	3,301,000	4,000,000	4,075,228	0	(2,084)	0	0	4.350	4.217	MS	44,467	174,000	05/16/2017	03/29/2047
428102-AF-4	HESS MIDSTREAM OPERATIONS LP			1,2	3.A FE	278,676	96.5000	270,200	280,000	270,200	(8,541)	65	0	0	5.500	5.592	AO	3,251	7,700	09/18/2024	10/15/2030
431318-AY-0	HILCORP ENERGY I LP			1,2	3.B FE	168,144	93.7500	159,375	170,000	159,375	(8,858)	90	0	0	6.000	6.234	AO	2,153	5,100	09/18/2024	04/15/2030
431318-AZ-7	HILCORP ENERGY I LP			1,2	3.B FE	168,324	91.8750	156,188	170,000	156,188	(12,196)	60	0	0	6.250	6.415	AO	2,243	5,313	09/18/2024	04/15/2032
432833-AJ-0	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE	137,915	91.8750	133,219	145,000	133,219	(5,093)	397	0	0	3.750	4.946	MN	906	2,719	09/18/2024	05/01/2029
432833-AR-2	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE	278,691	98.1250	269,844	275,000	269,844	(8,754)	(92)	0	0	5.875	5.673	MS	5,026	0	09/18/2024	03/15/2033
44107H-AF-9	HOSPITAL FOR SPECIAL SURGERY			1,2	1.E FE	1,000,000	60.0876	600,876	1,000,000	1,000,000	0	0	0	0	2.667	2.667	AO	6,668	26,670	08/05/2020	10/01/2050
442722-AC-8	HOWARD MIDSTREAM ENERGY PARTNERS LLC			1,2	4.A FE	191,460	101.6250	188,006	185,000	188,006	(3,482)	28	0	0	7.375	7.084	JJ	7,352	0	10/31/2024	07/15/2032
44332P-AH-4	HUB INTERNATIONAL LTD			1,2	4.B FE	306,564	102.5000	302,375	295,000	302,375	(4,091)	(98)	0	0	7.250	6.811	JD	951	10,694	09/18/2024	06/15/2030
44984W-AH-0	INEOS FINANCE PLC		C	1,2	3.B FE	201,870	100.6926	201,385	200,000	201,385	(392)	(92)	0	0	6.750	6.452	MN	1,725	6,750	10/07/2024	05/15/2028
45258L-AA-5	IMOLA MERGER CORP			1,2	3.B FE	223,498	94.7500	217,925	230,000	217,925	(5,940)	367	0	0	4.750	5.444	MN	1,396	5,463	09/18/2024	05/15/2029
45344L-AD-5	CRESCENT ENERGY FINANCE LLC			1,2	3.C FE	220,295	99.3750	213,656	215,000	213,656	(6,496)	(143)	0	0	7.625	7.195	AO	4,098	8,425	09/18/2024	04/01/2032
45780R-AA-9	INSTALLED BUILDING PRODUCTS INC			1,2	4.A FE	139,385	98.1250	137,375	140,000	137,375	(2,059)	48	0	0	5.750	5.894	FA	3,354	0	10/07/2024	02/01/2028
45824T-BC-8	INTELSAT JACKSON HOLDINGS SA		C	1,2	4.A FE	280,810	91.7565	266,094	290,000	266,094	(15,115)	399	0	0	6.500	7.209	MS	5,550	0	09/18/2024	03/15/2030
458665-AS-5	INTERFACE INC			1,2	4.A FE	165,920	97.8750	166,388	170,000	166,180	0	260	0	0	5.500	6.155	JD	779	4,675	09/18/2024	12/01/2028
459200-JZ-5	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	1,356,788	98.2461	1,228,076	1,250,000	1,282,696	0	(23,503)	0	0	3.300	1.366	MN	5,271	41,250	10/15/2021	05/15/2026
459200-KM-2	INTERNATIONAL BUSINESS MACHINES CORP			1,2	1.G FE	3,496,765	94.9610	3,323,635	3,500,000	3,498,594	0	645	0	0	2.200	2.220	FA	30,372	77,000	02/03/2022	02/09/2027
460599-AE-3	INTERNATIONAL GAME TECHNOLOGY PLC		C	1,2	3.A FE	278,398	97.2500	272,300	280,000	272,300	(6,210)	112	0	0	5.250	5.398	JJ	6,778	0	09/18/2024	01/15/2029
46266T-AA-6	IQVIA INC			1,2	3.B FE	278,373	98.1250	274,750	280,000	274,750	(3,804)	181	0	0	5.000	5.235	MN	1,789	7,000	09/18/2024	05/15/2027
46284V-AE-1	IRON MOUNTAIN INC			1,2	3.C FE	278,499	97.3750	272,650	280,000	272,650	(5,963)	114	0	0	5.250	5.421	MS	4,328	0	09/18/2024	03/15/2028
46284V-AF-8	IRON MOUNTAIN INC			1,2	3.C FE	196,116	94.7500	189,500	200,000	189,500	(6,813)	197	0	0	4.875	5.323	MS	2,871	0	09/18/2024	09/15/2029
46647P-BA-3	JPMORGAN CHASE & CO			1,2,5	1.E FE	3,250,000	99.0866	3,220,315	3,250,000	3,250,000	0	0	0	0	3.960	3.961	JJ	54,340	128,700	01/22/2019	01/29/2027
47010B-AM-6	JAGUAR LAND ROVER AUTOMOTIVE PLC		C	1,2	3.B FE	278,964	96.9407	271,434	280,000	271,434	(7,602)	72	0	0	5.500	5.587	JJ	7,101	0	09/18/2024	07/15/2029
47077W-AC-2	JANE STREET GROUP LLC			1,2	3.A FE	222,317	102.5000	215,250	210,000	215,250	(6,591)	(475)	0	0	7.125	5.944	AO	2,535	7,731	09/18/2024	04/30/2031
48123V-AF-9	ZIFF DAVIS INC			1,2	3.C FE	155,457	91.3750	155,338	170,000	155,338	(577)	458	0	0	4.625	6.360	AO	1,660	3,931	10/10/2024	10/15/2030
49327M-3H-5	KEYBANK NA			1,2	2.A FE	3,372,310	95.6873	3,349,056	3,500,000	3,390,834	0	10,325	0	0	5.000	5.479	JJ	75,347	175,000	03/15/2023	01/26/2033
49456B-AG-6	KINDER MORGAN INC			1,2	2.B FE	885,320	97.2818	972,818	1,000,000	924,312	0	5,349	0	0	5.300	6.340	JD	4,417	53,000	09/11/2015	12/01/2034
49461M-AA-8	KINETIK HOLDINGS LP			1,2	3.A FE	191,875	98.1250	186,438	190,000	186,438	(5,377)	(61)	0	0	5.875	5.669	JD	496	5,581	09/18/2024	06/15/2030
50012L-AC-8	KODIAK GAS SERVICES LLC			1,2	3.C FE	166,029	101.8750	163,000	160,000	163,000	(2,992)	(36)	0	0	7.250	6.884	FA	4,382	0	09/18/2024	02/15/2029
501797-AW-4	BATH & BODY WORKS INC			1,2	3.B FE	337,012	100.7500	332,475	330,000	332,475	(4,278)	(259)	0	0	6.625	6.196	AO	5,466	8,944	10/15/2024	10/01/2030
505742-AR-7	LADDER CAPITAL FINANCE HOLDINGS LLLP			1,2	3.A FE	221,313	102.5000	215,250	210,000	215,250	(5,732)	(331)	0	0	7.000	6.021	JJ	7,187	0	09/18/2024	07/15/2031
513075-BT-7	LAMAR MEDIA CORP			1,2	3.B FE	222,550	90.8750	213,556	235,000	213,556	(9,580)	586	0	0	4.000	5.135	JD	418	4,700	09/18/2024	02/15/2030
513272-AD-6	LAMB WESTON HOLDINGS INC			1,2	3.C FE	221,574	91.5000	215,025	235,000	215,025	(7,153)	604	0	0	4.125	5.366	JJ	4,066	0	09/18/2024	01/31/2030
527298-BU-6	LEVEL 3 FINANCING INC			1,2	4.B FE	560,648	108.3750	552,713	510,000	552,713	(4,105)	(3,831)	0	0	10.500	7.066	MN	6,843	26,775	09/18/2024	05/15/2030
53229K-AA-7	LIGHTNING POWER LLC			1,2	3.C FE	224,608	102.6250	220,644	215,000	220,644	(3,815)	(150)	0	0	7.250	6.680	FA	5,845	0	09/18/2024	08/15/2032
536797-AE-3	LITHIA MOTORS INC			1,2	3.B FE	53,592	96.1250	52,869	55,000	52,869	(822)	99	0	0	4.625	5.510	JD	113	1,272	10/07/2024	12/15/2027
536797-AG-8	LITHIA MOTORS INC			1,2	3.B FE	195,867	91.0000	191,100	210,000	191,100	(5,512)	745	0	0	3.875	5.522	JD	678	4,069	09/18/2024	06/01/2029
552953-CF-6	MGM RESORTS INTERNATIONAL			1,2	3.C FE	110,218	99.3750	109,313	110,000	109,313	(885)	(20)	0	0	5.500	5.410	AO	1,277	3,025	09/18/2024	04/15/2027
552953-CJ-8	MGM RESORTS INTERNATIONAL			1,2	3.C FE	193,031	99.6250	189,288	190,000	189,288	(3,664)	(79)	0	0	6.500	6.231	AO	2,607	6,381	09/18/2024	04/15/2032
55337P-AA-0	MIWD HOLDCO II LLC			1,2	4.C FE	192,850	94.2500	188,500	200,000	188,500	(4,680)	330	0	0	5.500	6.294	FA	4,583	0	09/18/2024	02/01/2030
55616X-AM-9	MACY'S RETAIL HOLDINGS LLC			1,2	3.A FE	195,045	83.2500	191,475	230,000	191,475	(4,280)	710	0	0	4.500	6.561	JD	460	5,175	09/18/2024	12/15/2034
55617L-AR-3	MACY'S RETAIL HOLDINGS LLC			1,2	3.A FE	112,396	93.6250	107,669	115,000	107,669	(4,807)	79	0	0	6.125	6.512	MS	2,074	0	09/18/2024	03/15/2032
57636Q-AP-9	MASTERCARD INC			1,2	1.D FE	998,060	93.4407	934,407	1,000,000	998,910	0	194	0	0	3.350	3.373	MS	8,840	33,500	03/24/2020	03/26/2030
57636Q-AS-3	MASTERCARD INC			1,2	1.E FE	998,720	84.4077	844,077	1,000,000	999,182	0	123	0	0	1.900	1.914	MS	5,594	19,000	03/02/2021	03/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
57638P-AA-2	MASTERBRAND INC			1,2	3.B FE	166,701	100.5000	160,800	160,000	160,800	(5,825)	(76)	0	0	7.000	6.494	JJ	5,724	0	09/18/2024	07/15/2032
576485-AG-1	MATADOR RESOURCES CO			1,2	3.C FE	202,596	98.7500	197,500	200,000	197,500	(5,030)	(66)	0	0	6.500	6.281	AO	2,744	5,750	10/15/2024	04/15/2032
57767X-AA-8	MCGRAW-HILL EDUCATION INC			1,2	4.B FE	137,123	97.0000	135,800	140,000	135,800	(1,447)	124	0	0	5.750	6.371	FA	3,354	0	10/31/2024	08/01/2028
58013M-EZ-3	MCDONALD'S CORP			1,2	2.A FE	2,929,685	95.4327	2,624,399	2,750,000	2,869,706	0	(8,987)	0	0	4.700	4.181	JD	7,899	129,250	05/09/2017	12/09/2035
58013M-FY-5	MCDONALD'S CORP			1,2	2.A FE	996,690	100.7475	1,007,475	1,000,000	996,851	0	161	0	0	5.200	5.243	MN	6,356	26,000	05/14/2024	05/17/2034
58547D-AB-5	MELCO RESORTS FINANCE LTD		C	1,2	3.C FE	269,838	98.3750	270,531	275,000	270,405	0	567	0	0	5.250	6.596	AO	2,607	0	10/31/2024	04/26/2026
58933Y-AJ-4	MERCK & CO INC			1	1.E FE	2,470,475	82.7938	2,069,845	2,500,000	2,477,469	0	799	0	0	4.150	4.221	MN	12,392	103,750	05/14/2014	05/18/2043
58933Y-AT-2	MERCK & CO INC			1,2	1.E FE	994,250	76.5415	765,415	1,000,000	995,500	0	148	0	0	3.700	3.732	FA	14,492	37,000	02/05/2015	02/10/2045
59151K-AM-0	METHANEX CORP			1,2	3.A FE	222,428	97.6250	219,656	225,000	219,656	(3,002)	230	0	0	5.125	5.534	AO	2,434	5,766	09/18/2024	10/15/2027
59217G-FS-3	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	3,493,490	97.8384	3,424,344	3,500,000	3,493,994	0	504	0	0	5.050	5.074	JJ	84,938	88,375	01/02/2024	01/08/2034
595620-AQ-8	MIDAMERICAN ENERGY CO			1,2	1.F FE	1,999,360	96.8613	1,937,226	2,000,000	1,999,821	0	73	0	0	3.100	3.104	MN	10,333	62,000	01/23/2017	05/01/2027
59565J-AA-9	STAGWELL GLOBAL LLC			1,2	4.B FE	193,990	95.0000	190,000	200,000	190,000	(4,296)	306	0	0	5.625	6.346	FA	4,250	0	09/18/2024	08/15/2029
59567L-AA-2	MIDCAP FINANCIAL ISSUER TRUST			1,2	4.A FE	192,710	97.5000	195,000	200,000	193,235	0	525	0	0	6.500	7.670	MN	2,167	6,500	09/18/2024	05/01/2028
61747Y-FH-3	MORGAN STANLEY			1,2,5	1.E FE	3,229,800	104.4935	3,134,805	3,000,000	3,217,098	0	(12,702)	0	0	6.407	4.336	MN	32,035	96,105	10/02/2024	11/01/2029
61747Y-FR-1	MORGAN STANLEY			1,2,5	1.E FE	1,000,000	101.8501	1,018,501	1,000,000	1,000,000	0	0	0	0	5.831	5.832	AO	11,662	29,155	04/17/2024	04/19/2035
61965R-AC-9	MOSS CREEK RESOURCES HOLDINGS INC			1,2	4.A FE	192,087	97.7500	188,658	193,000	188,658	(3,482)	53	0	0	8.250	8.337	MS	6,015	0	09/26/2024	09/01/2031
62482B-AB-8	MEDLINE BORROWER LP			1,2	4.C FE	416,666	96.2500	409,063	425,000	409,063	(8,010)	407	0	0	5.250	5.704	AO	5,578	11,156	09/18/2024	10/01/2029
626738-AF-5	MURPHY OIL USA INC			1,2	3.B FE	196,624	87.7500	188,663	215,000	188,663	(8,650)	689	0	0	3.750	5.343	FA	3,046	0	09/18/2024	02/15/2031
62886H-BE-0	NCL CORPORATION LTD			1,2	3.C FE	276,331	99.5000	273,625	275,000	273,625	(2,570)	(136)	0	0	5.875	5.654	FA	6,103	0	09/18/2024	02/15/2027
629377-CR-1	NRG ENERGY INC			1,2	3.B FE	276,754	87.1250	265,731	305,000	265,731	(12,081)	1,058	0	0	3.625	5.352	FA	4,177	0	09/18/2024	02/15/2031
629377-CW-0	NRG ENERGY INC			1,2	3.B FE	205,000	97.1250	199,106	205,000	199,106	(5,894)	0	0	0	6.000	6.002	FA	2,084	0	10/16/2024	02/01/2033
631005-BJ-3	NARRAGANSETT ELECTRIC CO			1,2	1.G FE	2,000,000	92.3402	1,846,804	2,000,000	2,000,000	0	0	0	0	3.395	3.395	AO	15,466	67,900	04/07/2020	04/09/2030
63861C-AC-3	NATIONSTAR MORTGAGE HOLDINGS INC			1,2	4.A FE	138,265	96.8750	135,625	140,000	135,625	(2,758)	118	0	0	5.500	5.858	FA	2,909	0	09/18/2024	08/15/2028
63861C-AF-6	NATIONSTAR MORTGAGE HOLDINGS INC			1,2	4.A FE	277,495	101.0000	267,650	265,000	267,650	(9,525)	(320)	0	0	7.125	6.361	FA	7,867	0	09/18/2024	02/01/2032
638962-AA-8	NCR ATLEOS CORP			1,2	4.A FE	214,305	108.3750	211,331	195,000	211,331	(1,721)	(1,253)	0	0	9.500	6.423	AO	4,631	9,263	09/26/2024	04/01/2029
63938C-AK-4	NAVIENT CORP			1,2	3.C FE	138,261	97.7500	136,850	140,000	136,850	(1,600)	189	0	0	5.000	5.541	MS	2,061	0	09/18/2024	03/15/2027
63938C-AL-2	NAVIENT CORP			1,2	3.C FE	140,067	95.2500	138,113	145,000	138,113	(2,323)	369	0	0	4.875	5.970	MS	2,081	0	09/18/2024	03/15/2028
644274-AH-5	NEW ENTERPRISE STONE & LIME CO INC			1,2	4.A FE	166,163	96.6250	164,263	170,000	164,263	(2,167)	267	0	0	5.250	5.916	JJ	4,115	0	09/18/2024	07/15/2028
64952W-EG-4	NEW YORK LIFE GLOBAL FUNDING				1.A FE	2,499,100	82.4432	2,061,080	2,500,000	2,499,388	0	87	0	0	1.850	1.854	FA	19,271	46,250	07/29/2021	08/01/2031
65336Y-AN-3	NEXSTAR MEDIA INC			1,2	4.B FE	222,818	93.0000	218,550	235,000	218,550	(5,007)	740	0	0	4.750	6.198	MN	1,860	5,581	09/18/2024	11/01/2028
65343H-AA-9	NEXSTAR MEDIA INC			1,2	4.B FE	53,995	97.3750	53,556	55,000	53,556	(521)	82	0	0	5.625	6.351	JJ	1,427	0	10/07/2024	07/15/2027
654106-AK-9	NIKE INC			1,2	1.E FE	2,519,450	91.1022	2,277,555	2,500,000	2,512,885	0	(2,374)	0	0	2.850	2.739	MS	18,604	71,250	02/23/2022	03/27/2030
65473P-AL-9	NISOURCE INC			1,2	2.B FE	3,014,930	82.0131	2,665,426	3,250,000	3,073,981	0	23,996	0	0	1.700	2.608	FA	20,872	55,250	06/14/2022	02/15/2031
655844-CS-5	NORFOLK SOUTHERN CORP			1,2	2.A FE	906,520	94.7939	947,939	1,000,000	907,953	0	1,135	0	0	5.350	6.020	FA	22,292	53,351	10/11/2023	08/01/2054
66679N-AB-6	NORTHRIVER MIDSTREAM FINANCE LP			1,2	3.B FE	164,834	100.7500	161,200	160,000	161,200	(3,519)	(114)	0	0	6.750	6.253	JJ	5,340	0	09/18/2024	07/15/2032
666807-BN-1	NORTHROP GRUMMAN CORP			1,2	2.A FE	2,565,350	95.4301	2,385,753	2,500,000	2,533,451	0	(11,368)	0	0	3.250	2.749	JJ	37,465	81,250	02/10/2022	01/15/2028
666807-BS-0	NORTHROP GRUMMAN CORP			1,2	2.A FE	1,493,985	97.1922	1,457,883	1,500,000	1,496,550	0	562	0	0	4.400	4.449	MN	11,000	66,000	03/19/2020	05/01/2030
66977W-AR-0	NOVA CHEMICALS CORP			1,2	3.C FE	138,114	97.1250	135,975	140,000	135,975	(2,304)	165	0	0	5.250	5.803	JD	613	3,675	10/07/2024	06/01/2027
66981Q-AA-4	BRUNDAGE-BONE CONCRETE PUMPING HOLDINGS			1,2	4.B FE	139,048	99.6250	139,475	140,000	139,218	0	170	0	0	6.000	6.539	FA	3,500	0	10/07/2024	02/01/2026
670001-AE-6	NOVELIS CORP			1,2	3.C FE	168,735	92.2500	161,438	175,000	161,438	(7,592)	295	0	0	4.750	5.529	JJ	3,487	0	09/18/2024	01/30/2030
670001-AG-1	NOVELIS CORP			1,2	3.C FE	110,943	94.7500	108,963	115,000	108,963	(2,495)	515	0	0	3.250	4.997	MN	478	1,869	09/18/2024	11/15/2026
67052N-AB-1	NUFARM AUSTRALIA LTD		C	1,2	3.C FE	139,202	92.0126	138,019	150,000	138,019	(1,673)	490	0	0	5.000	6.617	JJ	3,208	0	09/18/2024	01/27/2030
677415-CS-8	OHIO POWER CO			1,2	2.A FE	1,248,675	88.7892	1,109,865	1,250,000	1,249,269	0	128	0	0	2.600	2.612	AO	8,125	32,500	03/13/2020	04/01/2030
67777J-AL-2	OHIOHEALTH CORP			1,2	1.B FE	1,000,000	83.9086	839,086	1,000,000	1,000,000	0	0	0	0	2.297	2.297	MN	2,935	22,970	10/19/2021	11/15/2031
68245X-AM-1	1011778 BC UNLIMITED LIABILITY CO			1,2	4.B FE	415,170	89.2500	401,625	450,000	401,625	(14,952)	1,407	0	0	4.000	5.517	AO	3,800	9,000	09/18/2024	10/15/2030

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
682680-BQ-5	ONEOK INC			1,2	2.B FE	998,710	99.5804	995,804	1,000,000	999,972	0	149	0	0	3.200	3.214	MS	9,422	32,000	02/25/2015	03/15/2025
682691-AB-6	ONEMAIN FINANCE CORP			1,2	3.B FE	223,614	95.2500	223,838	235,000	223,838	(1,090)	1,314	0	0	3.500	5.759	JJ	3,793	0	09/18/2024	01/15/2027
683720-AA-4	OPEN TEXT INC			1,2	3.C FE	278,170	91.0000	268,450	295,000	268,450	(10,491)	771	0	0	4.125	5.354	FA	4,597	0	09/18/2024	02/15/2030
68622T-AA-9	ORGANON & CO			1,2	3.B FE	190,560	93.8750	187,750	200,000	187,750	(3,385)	575	0	0	4.125	5.605	AO	1,398	4,125	10/07/2024	04/30/2028
68622T-AB-7	ORGANON & CO			1,2	4.A FE	186,000	89.7500	179,500	200,000	179,500	(6,918)	418	0	0	5.125	6.450	AO	1,737	5,125	10/07/2024	04/30/2031
69007T-AC-8	OUTFRONT MEDIA CAPITAL LLC			1,2	4.B FE	224,390	92.2500	216,788	235,000	216,788	(8,081)	479	0	0	4.625	5.592	MS	3,200	0	09/18/2024	03/15/2030
69073T-AU-7	OWENS-BROCKWAY GLASS CONTAINER INC			1,2	4.B FE	220,207	97.0000	208,550	215,000	208,550	(11,510)	(148)	0	0	7.250	6.789	MN	1,992	7,794	09/18/2024	05/15/2031
693475-BB-0	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	4,241,968	94.5730	4,019,353	4,250,000	4,247,351	0	1,614	0	0	1.150	1.189	FA	18,735	48,875	08/10/2021	08/13/2026
69354N-AD-8	PRA GROUP INC			1,2	3.B FE	163,604	91.2500	163,338	179,000	163,338	(958)	691	0	0	5.000	7.068	AO	2,238	4,475	09/26/2024	10/01/2029
69867R-AA-5	PANTHER ESCROW ISSUER LLC			1,2	4.B FE	275,627	100.7500	266,988	265,000	266,988	(8,610)	(29)	0	0	7.125	6.374	JD	839	12,955	09/18/2024	06/01/2031
70052L-AB-9	PARK INTERMEDIATE HOLDINGS LLC			1,2	4.A FE	54,553	97.8750	53,831	55,000	53,831	(746)	24	0	0	5.875	6.108	AO	808	0	10/07/2024	10/01/2028
70052L-AC-7	PARK INTERMEDIATE HOLDINGS LLC			1,2	4.A FE	221,950	94.0000	216,200	230,000	216,200	(6,186)	436	0	0	4.875	5.742	MN	1,433	5,606	09/18/2024	05/15/2029
701094-AS-3	PARKER-HANNIFIN CORP			1,2	2.A FE	1,995,600	98.3781	1,967,562	2,000,000	1,997,240	0	517	0	0	4.500	4.533	MS	26,500	90,000	06/06/2022	09/15/2029
70213H-AE-8	MASS GENERAL BRIGHAM INC			1,2	1.D FE	1,000,000	68.4530	684,530	1,000,000	1,000,000	0	0	0	0	3.192	3.192	JJ	15,960	31,920	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
71376L-AE-0	PERFORMANCE FOOD GROUP INC			2	4.A FE	138,388	92.7500	134,488	145,000	134,488	(4,243)	343	0	0	4.250	5.325	FA	2,568	0	09/18/2024	08/01/2029
71376L-AF-7	PERFORMANCE FOOD GROUP INC			1,2	4.A FE	138,232	100.0000	135,000	135,000	135,000	(3,142)	(90)	0	0	6.125	5.747	MS	2,504	0	09/18/2024	09/15/2032
71424V-AB-6	PERMIAN RESOURCES OPERATING LLC			1,2	3.B FE	275,262	98.3750	265,613	270,000	265,613	(9,538)	(112)	0	0	6.250	5.949	FA	6,844	0	09/26/2024	02/01/2033
71429M-AD-7	PERRIGO FINANCE UNLIMITED CO		C	1,2	3.C FE	221,854	97.7098	214,962	220,000	214,962	(6,845)	(47)	0	0	6.125	5.990	MS	3,893	0	10/15/2024	09/30/2032
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
72815L-AA-5	PLAYTIKA HOLDING CORP		C	1,2	4.B FE	169,062	90.5000	167,425	185,000	167,425	(2,525)	887	0	0	4.250	6.494	MS	2,315	0	09/18/2024	03/15/2029
731572-AB-9	RALPH LAUREN CORP			1,2	1.G FE	989,950	90.6237	906,237	1,000,000	994,164	0	969	0	0	2.950	3.067	JD	1,311	29,500	06/01/2020	06/15/2030
737446-AP-9	POST HOLDINGS INC			1,2	4.B FE	138,991	96.6250	135,275	140,000	135,275	(3,776)	60	0	0	5.500	5.659	JD	342	3,850	09/18/2024	12/15/2029
737446-AU-8	POST HOLDINGS INC			1,2	3.B FE	279,323	99.2500	267,975	270,000	267,975	(11,262)	(86)	0	0	6.250	5.914	FA	6,375	0	09/18/2024	02/15/2032
737446-AV-6	POST HOLDINGS INC			1,2	4.B FE	49,637	97.7500	48,875	50,000	48,875	(771)	9	0	0	6.375	6.487	MS	1,142	0	10/31/2024	03/01/2033
74168L-AA-4	PRIMO WATER HOLDINGS INC			1,2	4.A FE	167,666	92.7500	162,313	175,000	162,313	(5,763)	410	0	0	4.375	5.413	AO	1,297	3,828	09/18/2024	04/30/2029
747525-AU-7	QUALCOMM INC			1,2	1.F FE	3,131,338	97.0824	2,912,472	3,000,000	3,057,668	0	(26,053)	0	0	3.250	2.322	MN	11,104	97,500	02/08/2022	05/20/2027
749571-AK-1	RHP HOTEL PROPERTIES LP			1,2	3.C FE	221,074	100.0000	215,000	215,000	215,000	(5,896)	(178)	0	0	6.500	6.027	AO	3,494	7,104	09/18/2024	04/01/2032
75513E-CS-8	RTX CORP			1,2	2.A FE	1,516,320	94.4030	1,416,045	1,500,000	1,516,233	0	(87)	0	0	5.375	5.300	FA	27,771	0	08/27/2024	02/27/2053
756109-AZ-7	REALTY INCOME CORP			1,2	1.G FE	984,200	95.3506	953,506	1,000,000	995,858	0	3,412	0	0	0.750	1.098	MS	2,208	7,500	07/12/2021	03/15/2026
756109-BT-0	REALTY INCOME CORP			1,2	1.G FE	1,442,415	97.0167	1,455,251	1,500,000	1,449,634	0	4,572	0	0	4.900	5.396	JJ	33,892	92,079	06/28/2023	07/15/2033
75625Q-AE-9	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1.G FE	2,858,488	95.5901	2,628,728	2,750,000	2,798,294	0	(20,851)	0	0	3.000	2.191	JD	1,146	82,500	01/18/2022	06/26/2027
76009N-AL-4	UPBOUND GROUP INC			1,2	4.B FE	169,260	96.5000	168,875	175,000	168,875	(702)	317	0	0	6.375	7.258	FA	4,215	0	09/18/2024	02/15/2029
76774L-AC-1	RB GLOBAL HOLDINGS INC			1,2	4.A FE	192,141	104.5000	188,100	180,000	188,100	(3,080)	(961)	0	0	7.750	5.498	MS	4,108	0	09/18/2024	03/15/2031
771196-CP-5	ROCHE HOLDINGS INC			1,2	1.C FE	1,000,000	97.5046	975,046	1,000,000	1,000,000	0	0	0	0	4.203	4.203	MS	13,076	0	09/03/2024	09/09/2029
780153-BV-3	ROYAL CARIBBEAN CRUISES LTD			1,2	3.A FE	552,949	99.7500	538,650	540,000	538,650	(13,974)	(325)	0	0	6.000	5.636	FA	12,510	0	09/18/2024	02/01/2033
78017F-ZS-5	ROYAL BANK OF CANADA			1,2,5	1.E FE	1,000,000	99.0481	990,481	1,000,000	1,000,000	0	0	0	0	4.522	4.525	AO	9,170	0	10/08/2024	10/18/2028
78351G-AA-3	RYAN SPECIALTY LLC			1,2	3.C FE	192,632	98.6250	187,388	190,000	187,388	(5,157)	(87)	0	0	5.875	5.656	FA	3,163	0	09/18/2024	08/01/2032
78454L-AX-8	SM ENERGY CO			1,2	3.C FE	223,989	98.7500	217,250	220,000	217,250	(6,560)	(178)	0	0	6.750	6.308	FA	6,435	0	09/18/2024	08/01/2029
78466C-AD-8	SS&C TECHNOLOGIES INC			1,2	4.A FE	279,647	100.6250	271,688	270,000	271,688	(7,915)	(45)	0	0	6.500	6.161	JD	1,463	9,848	09/18/2024	06/01/2032
7846EL-AE-7	SNF GROUP SA		C	1,2	3.A FE	180,686	88.2504	176,501	200,000	176,501	(4,914)	729	0	0	3.375	5.451	MS	1,988	0	10/07/2024	03/15/2030
79546V-AQ-9	SALLY HOLDINGS LLC			1,2	3.C FE	165,565	100.2500	160,400	160,000	160,400	(4,999)	(166)	0	0	6.750	6.160	MS	3,600	0	09/18/2024	03/01/2032
80874Y-BE-9	LIGHT AND WONDER INTERNATIONAL INC			1,2	4.A FE	222,486	102.0000	219,300	215,000	219,300	(2,751)	(435)	0	0	7.250	6.069	MN	1,992	7,794	09/18/2024	11/15/2029
81211K-AY-6	SEALED AIR CORPORATION			1,2	3.B FE	111,398	95.2500	109,538	115,000	109,538	(2,155)	295	0	0	4.000	5.074	JD	383	2,300	09/18/2024	12/01/2027
812127-AC-2	SEALED AIR CORPORATION			1,2	3.B FE	164,539	100.4876	160,780	160,000	160,780	(3,653)	(106)	0	0	6.500	6.037	JJ	5,287	0	09/18/2024	07/15/2032

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
81282U-AG-7	SEAWORLD PARKS & ENTERTAINMENT INC			1,2	4.B FE	165,631	95.2500	161,925	170,000	161,925	(3,931)	225	0	0	5.250	5.859	FA	3,372	0	09/18/2024	08/15/2029
816196-AV-1	SELECT MEDICAL CORP			1,2	4.B FE	95,000	96.2500	91,438	95,000	91,438	(3,563)	0	0	0	6.250	6.250	JD	462	0	11/18/2024	12/01/2032
81725W-AK-9	SENSATA TECHNOLOGIES BV		C	1,2	3.B FE	276,329	91.5332	265,446	290,000	265,446	(11,633)	750	0	0	4.000	5.173	AO	2,449	5,800	09/18/2024	04/15/2029
817565-CD-4	SERVICE CORPORATION INTERNATIONAL			1,2	3.C FE	137,872	97.1250	135,975	140,000	135,975	(2,079)	182	0	0	4.625	5.138	JD	288	3,238	09/18/2024	12/15/2027
817565-CH-5	SERVICE CORPORATION INTERNATIONAL			1,2	3.C FE	197,108	96.8750	188,906	195,000	188,906	(8,142)	(59)	0	0	5.750	5.582	AO	3,239	0	09/18/2024	10/15/2032
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.D FE	3,127,320	82.1960	2,465,880	3,000,000	3,107,490	0	(2,983)	0	0	4.200	3.956	MS	36,750	126,000	05/22/2017	03/16/2047
82873M-AA-1	SIMMONS FOODS INC			1,2	4.C FE	165,503	91.8750	160,781	175,000	160,781	(5,262)	541	0	0	4.625	6.034	MS	2,698	0	09/18/2024	03/01/2029
82967N-BA-5	SIRIUS XM RADIO INC			1,2	3.C FE	328,854	97.0000	324,950	335,000	324,950	(4,451)	547	0	0	5.000	5.704	FA	6,979	0	10/07/2024	08/01/2027
82967N-BJ-6	SIRIUS XM RADIO INC			1,2	3.C FE	220,895	92.0000	216,200	235,000	216,200	(5,646)	951	0	0	4.000	5.772	JJ	4,334	0	09/18/2024	07/15/2028
83002Y-AA-7	SIX FLAGS ENTERTAINMENT CORP			1,2	3.A FE	221,936	101.2500	217,688	215,000	217,688	(4,060)	(188)	0	0	6.625	6.088	MN	2,374	7,082	09/18/2024	05/01/2032
83283W-AE-3	SMYRNA READY MIX CONCRETE LLC			1,2	3.C FE	251,765	104.7500	246,163	235,000	246,163	(4,854)	(748)	0	0	8.875	7.174	MN	2,665	10,428	09/18/2024	11/15/2031
83600W-AE-9	SOTERA HEALTH HOLDINGS LLC			1,2	4.A FE	167,104	101.0000	161,600	160,000	161,600	(5,409)	(95)	0	0	7.375	6.808	JD	983	5,933	09/18/2024	06/01/2031
85172F-AQ-2	ONEMAIN FINANCE CORP			1,2	3.B FE	224,059	101.3750	223,025	220,000	223,025	(688)	(346)	0	0	6.625	5.898	JJ	6,721	0	09/18/2024	01/15/2028
853496-AD-9	STANDARD BUILDING SOLUTIONS INC			1,2	3.B FE	136,917	95.8750	134,225	140,000	134,225	(2,941)	249	0	0	4.750	5.482	JJ	3,066	0	09/18/2024	01/15/2028
853496-AG-2	STANDARD BUILDING SOLUTIONS INC			1,2	3.B FE	250,351	91.6250	242,806	265,000	242,806	(8,150)	606	0	0	4.375	5.498	JJ	5,346	0	09/18/2024	07/15/2030
855170-AA-4	STAR PARENT INC			1,2	4.A FE	193,865	103.2500	185,850	180,000	185,850	(7,259)	(756)	0	0	9.000	6.965	AO	4,050	8,100	09/18/2024	10/01/2030
85571B-AU-9	STARWOOD PROPERTY TRUST INC			1,2	3.C FE	221,369	96.5000	221,950	230,000	221,950	(475)	1,057	0	0	3.625	5.896	JJ	3,845	0	10/15/2024	07/15/2026
85571B-BD-6	STARWOOD PROPERTY TRUST INC			1,2	3.C FE	50,000	99.7500	49,875	50,000	49,875	(125)	0	0	0	6.500	6.500	JJ	36	0	12/17/2024	07/01/2030
857691-AG-4	STATION CASINOS LLC			1,2	4.C FE	221,755	94.7500	217,925	230,000	217,925	(4,444)	614	0	0	4.500	5.674	FA	3,910	0	09/18/2024	02/15/2028
863667-BE-0	STRYKER CORP			1,2	2.A FE	997,910	96.8803	968,803	1,000,000	998,027	0	117	0	0	4.250	4.297	MS	12,986	0	09/04/2024	09/11/2029
86614R-AP-2	SUMMIT MATERIALS LLC			1,2	3.C FE	222,634	106.0000	222,600	210,000	222,079	0	(554)	0	0	7.250	5.912	JJ	7,020	0	09/18/2024	01/15/2031
86722A-AD-5	SUNCOKE ENERGY INC			1,2	4.A FE	165,490	90.8750	168,119	185,000	166,484	0	994	0	0	4.875	7.542	JD	25	4,509	09/18/2024	06/30/2029
86765K-AB-5	SUNOCO LP			1,2	3.A FE	166,922	102.3750	163,800	160,000	163,800	(2,911)	(211)	0	0	7.000	6.230	MN	1,867	5,631	09/18/2024	05/01/2029
86765L-AZ-0	SUNOCO LP			1,2	3.A FE	167,323	92.5000	161,875	175,000	161,875	(5,794)	347	0	0	4.500	5.416	AO	1,334	3,938	09/18/2024	04/30/2030
88023U-AH-4	TEMPUR SEALY INTERNATIONAL INC			1,2	3.B FE	224,969	92.0000	220,800	240,000	220,800	(5,009)	840	0	0	4.000	5.571	AO	2,027	4,800	09/18/2024	04/15/2029
88033G-DB-3	TENET HEALTHCARE CORP			2	3.C FE	279,135	98.0000	274,400	280,000	274,400	(4,820)	85	0	0	5.125	5.232	MN	2,392	7,175	09/18/2024	11/01/2027
88033G-DU-1	TENET HEALTHCARE CORP			1,2	3.C FE	276,082	100.7500	266,988	265,000	266,988	(8,766)	(329)	0	0	6.750	6.020	MN	2,286	8,944	09/18/2024	05/15/2031
880779-BB-8	TEREX CORP			1,2	3.C FE	171,500	98.0000	166,600	170,000	166,600	(4,866)	(34)	0	0	6.250	6.109	AO	2,450	0	10/07/2024	10/15/2032
88632Q-AE-3	CLOUD SOFTWARE GROUP INC			1,2	4.B FE	416,619	98.0000	411,600	420,000	411,600	(5,215)	196	0	0	6.500	6.708	MS	6,901	13,650	09/18/2024	03/31/2029
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
89236T-JV-8	TOYOTA MOTOR CREDIT CORP			1	1.E FE	1,997,920	94.8166	1,896,332	2,000,000	1,999,130	0	416	0	0	1.900	1.922	JJ	17,733	38,000	01/10/2022	01/13/2027
89352H-AM-1	TRANSCANADA PIPELINES LTD			1,2	2.B FE	795,105	93.0102	697,577	750,000	775,104	0	(2,283)	0	0	4.625	4.172	MS	11,563	34,688	05/06/2014	03/01/2034
893647-BV-8	TRANSDIGM INC			1,2	3.C FE	333,370	100.8750	322,800	320,000	322,800	(10,275)	(295)	0	0	6.625	6.037	MS	7,067	0	09/18/2024	03/01/2032
897051-AC-2	TRONOX INC			1,2	4.A FE	195,145	89.3750	192,156	215,000	192,156	(4,081)	1,093	0	0	4.625	7.062	MS	2,928	0	09/18/2024	03/15/2029
90279X-AA-0	UKG INC			1,2	4.B FE	275,507	101.0000	267,650	265,000	267,650	(7,721)	(136)	0	0	6.875	6.406	FA	7,591	0	09/18/2024	02/01/2031
90290M-AD-3	US FOODS INC			1,2	3.C FE	112,568	95.7500	110,113	115,000	110,113	(2,598)	143	0	0	4.750	5.294	FA	2,064	0	09/18/2024	02/15/2029
90290M-AH-4	US FOODS INC			1,2	3.C FE	137,601	103.1250	134,063	130,000	134,063	(3,163)	(376)	0	0	7.250	5.836	JJ	4,346	0	09/18/2024	01/15/2032
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.A FE	138,746	97.2500	136,150	140,000	136,150	(2,702)	106	0	0	4.875	5.170	JJ	3,147	0	09/18/2024	01/15/2028
911365-BL-7	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.B FE	220,418	97.1250	213,675	220,000	213,675	(6,738)	(5)	0	0	5.250	5.207	JJ	5,326	0	09/18/2024	01/15/2030
911365-BR-4	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.B FE	139,466	99.2500	133,988	135,000	133,988	(5,461)	(18)	0	0	6.125	5.882	MS	2,435	0	09/18/2024	03/15/2034
91153L-AA-5	UNITED WHOLESALE MORTGAGE LLC			2	3.C FE	224,622	99.3750	223,594	225,000	223,594	(1,133)	105	0	0	5.500	5.645	MN	1,581	6,188	09/18/2024	11/15/2025
913229-AC-4	UNITED WHOLESALE MORTGAGE LLC			1,2	3.C FE	54,580	98.5000	54,175	55,000	54,175	(444)	39	0	0	5.750	6.058	JD	141	1,581	10/07/2024	06/15/2027
91324P-CW-0	UNITEDHEALTH GROUP INC			1	1.F FE	1,997,920	97.7062	1,954,124	2,000,000	1,999,530	0	219	0	0	3.450	3.462	JJ	31,817	69,000	12/15/2016	01/15/2027
91324P-CY-6	UNITEDHEALTH GROUP INC			1	1.F FE	1,668,550	97.3423	1,654,819	1,700,000	1,691,075	0	3,687	0	0	3.375	3.616	AO	12,113	57,375	03/29/2018	04/15/2027
914906-AU-6	UNIVISION COMMUNICATIONS INC			1,2	4.A FE	333,599	99.3750	332,906	335,000	332,906	(864)	171	0	0	6.625	6.792	JD	1,849	11,097	10/07/2024	06/01/2027

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
91824Y-AA-6	VFH PARENT LLC			1,2	4.A FE	161,183	102.5000	158,875	155,000	158,875	(2,299)	(9)	0	0	7.500	7.127	JD	517	5,619	10/10/2024	06/15/2031
91832V-AA-2	VOC ESCROW LTD		C	1,2	3.B FE	137,684	97.0000	135,800	140,000	135,800	(2,060)	176	0	0	5.000	5.539	FA	2,644	0	09/18/2024	02/15/2028
92328M-AB-9	VENTURE GLOBAL CALCASIEU PASS LLC			1,2	3.B FE	169,022	89.6250	161,325	180,000	161,325	(8,077)	380	0	0	4.125	5.187	FA	2,805	0	09/18/2024	08/15/2031
92332Y-AB-7	VENTURE GLOBAL LNG INC			1,2	3.B FE	335,793	104.1250	327,994	315,000	327,994	(6,630)	(1,170)	0	0	8.375	6.564	JD	2,198	13,191	09/18/2024	06/01/2031
92332Y-AE-1	VENTURE GLOBAL LNG INC			1,2	3.B FE	374,538	101.3750	370,019	365,000	369,769	(4,374)	(395)	0	0	7.000	6.410	JJ	11,143	0	10/31/2024	01/15/2030
92343V-CQ-5	VERIZON COMMUNICATIONS INC			1,2	2.A FE	928,700	92.6606	926,606	1,000,000	955,121	0	3,467	0	0	4.400	4.983	MN	7,333	44,000	09/28/2015	11/01/2034
92343V-GN-8	VERIZON COMMUNICATIONS INC			1,2	2.A FE	2,981,280	83.0703	2,492,109	3,000,000	2,986,672	0	1,677	0	0	2.355	2.423	MS	20,803	70,650	09/20/2021	03/15/2032
92537R-AA-7	TK ELEVATOR US NEWCO INC			1,2	4.B FE	197,054	97.7500	195,500	200,000	195,500	(1,795)	241	0	0	5.250	5.830	JJ	4,842	0	10/07/2024	07/15/2027
925550-AF-2	VIAVI SOLUTIONS INC			1,2	3.B FE	152,896	89.8750	152,788	170,000	152,788	(783)	675	0	0	3.750	6.128	AO	1,594	0	10/10/2024	10/01/2029
926400-AA-0	VICTORIA'S SECRET & CO			1,2	4.A FE	168,426	91.0000	172,900	190,000	169,503	0	1,077	0	0	4.625	7.472	JJ	4,052	0	09/18/2024	07/15/2029
92676X-AD-9	VIKING CRUISES LTD			1,2	4.C FE	54,588	99.2500	54,588	55,000	54,588	(32)	32	0	0	5.875	6.156	MS	951	0	10/07/2024	09/15/2027
92676X-AG-2	VIKING CRUISES LTD			1,2	4.C FE	137,445	107.2500	134,063	125,000	134,063	(2,397)	(985)	0	0	9.125	5.694	JJ	5,260	0	09/18/2024	07/15/2031
92735L-AA-0	EXPAND ENERGY CORP			1,2	2.C FE	223,788	100.9763	222,148	220,000	223,595	0	(194)	0	0	6.750	6.309	AO	3,135	7,425	09/18/2024	04/15/2029
92769X-AP-0	VIRGIN MEDIA SECURED FINANCE PLC		C	1,2	3.C FE	278,336	93.5496	271,294	290,000	271,294	(7,685)	643	0	0	5.500	6.514	MN	2,038	7,975	09/18/2024	05/15/2029
927804-GS-7	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	1,493,475	96.3624	1,445,436	1,500,000	1,493,516	0	41	0	0	5.550	5.580	FA	32,144	0	08/06/2024	08/15/2054
92840J-AB-5	VISTAJET MALTA FINANCE PLC		C	1,2	4.C FE	225,648	86.8860	230,248	265,000	227,222	0	1,575	0	0	6.375	10.022	FA	7,039	0	09/18/2024	02/01/2030
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC			1,2	3.B FE	138,872	97.7500	136,850	140,000	136,850	(2,131)	109	0	0	5.000	5.305	JJ	2,936	0	09/18/2024	07/31/2027
92840V-AR-3	VISTRA OPERATIONS COMPANY LLC			1,2	3.B FE	278,897	102.2500	270,963	265,000	270,963	(7,452)	(482)	0	0	6.875	5.902	AO	3,846	9,261	09/18/2024	04/15/2032
92858R-AB-6	VMED O2 UK FINANCING I PLC		C	1,2	3.C FE	276,315	85.5460	265,193	310,000	265,193	(12,256)	1,133	0	0	4.750	6.764	JJ	6,790	0	09/18/2024	07/15/2031
928668-CL-4	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	1.G FE	1,514,265	98.8735	1,483,103	1,500,000	1,513,087	0	(1,178)	0	0	4.850	4.493	FA	27,483	0	09/26/2024	08/15/2027
931427-AC-2	WALGREENS BOOTS ALLIANCE INC			1,2	4.A FE	137,576	70.7831	127,410	180,000	127,410	(10,461)	295	0	0	4.800	6.998	MN	1,032	4,320	09/18/2024	11/18/2044
931427-AQ-1	WALGREENS BOOTS ALLIANCE INC			1,2	4.A FE	81,593	96.8574	82,329	85,000	82,060	0	467	0	0	3.450	6.039	JD	244	1,466	10/07/2024	06/01/2026
931427-AW-8	WALGREENS BOOTS ALLIANCE INC			1,2	4.A FE	75,907	98.6250	73,969	75,000	73,969	(1,903)	(35)	0	0	8.125	7.819	FA	2,353	0	09/18/2024	08/15/2029
933940-AA-6	WAND NEWCO 3 INC			1,2	4.C FE	195,301	102.5000	189,625	185,000	189,625	(5,328)	(348)	0	0	7.625	6.555	JJ	5,917	0	09/18/2024	01/30/2032
948565-AD-8	WEEKLEY HOMES LLC			1,2	3.B FE	165,765	94.7500	161,075	170,000	161,075	(4,965)	275	0	0	4.875	5.580	MS	2,440	0	09/18/2024	09/15/2028
95000U-2A-0	WELLS FARGO & CO			2,5	2.A FE	1,060,580	96.4575	964,575	1,000,000	1,027,967	0	(11,253)	0	0	3.584	2.373	MN	3,883	35,840	01/11/2022	05/22/2028
95000U-2D-4	WELLS FARGO & CO			1,2	2.A FE	2,495,550	96.5515	2,413,788	2,500,000	2,497,969	0	450	0	0	4.150	4.172	JJ	45,247	103,750	01/16/2019	01/24/2029
96949V-AM-5	WILLIAMS SCOTSMAN INC			1,2	3.C FE	219,424	101.0000	215,130	213,000	215,130	(3,997)	(297)	0	0	6.625	5.881	JD	627	6,546	09/26/2024	06/15/2029
983133-AA-7	WYNN RESORTS FINANCE LLC			1,2	3.C FE	137,084	95.5000	133,700	140,000	133,700	(3,526)	142	0	0	5.125	5.606	AO	1,794	3,588	09/18/2024	10/01/2029
983133-AD-1	WYNN RESORTS FINANCE LLC			1,2	3.C FE	140,872	98.2500	137,550	140,000	137,550	(3,300)	(22)	0	0	6.250	6.155	MS	2,455	0	09/18/2024	03/15/2033
98372M-AE-5	XHR LP			1,2	4.A FE	175,000	100.1250	175,219	175,000	175,000	0	0	0	0	6.625	6.626	MN	1,159	0	11/12/2024	05/15/2030
98389B-BA-7	XCEL ENERGY INC			1,2	2.A FE	1,498,005	99.5714	1,493,571	1,500,000	1,498,259	0	163	0	0	5.450	5.467	FA	30,883	84,475	07/31/2023	08/15/2033
988498-AR-2	YUM! BRANDS INC			1,2	3.C FE	279,378	96.8750	271,250	280,000	271,250	(8,151)	23	0	0	5.375	5.411	AO	3,763	7,525	09/18/2024	04/01/2032
98877D-AF-2	ZF NORTH AMERICA CAPITAL INC			1,2	3.B FE	221,895	96.0000	206,400	215,000	206,400	(15,207)	(289)	0	0	6.750	6.056	AO	2,741	7,256	09/18/2024	04/23/2030
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						245,470,815	XXX	229,852,610	244,749,500	243,751,508	(1,176,165)	(115,212)	0	0	XXX	XXX	XXX	3,011,419	6,788,529	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
03464H-AB-1	AOMT 225 A2 - CMO/RMBS			4	1.C FE	732,169	96.0420	737,698	768,100	743,048	0	4,149	0	0	4.500	5.781	MON	2,880	34,559	07/29/2022	05/25/2067
03464P-AC-1	AOMT 2022-2 A3 - RMBS			4	1.E FE	1,102,034	89.5379	989,226	1,104,812	1,102,048	0	(2)	0	0	3.864	3.894	MON	3,557	42,690	03/10/2022	01/25/2067
03464T-AA-7	AOMT 2022-3 A1 - RMBS			4	1.E FE	2,940,625	94.3710	2,805,123	2,972,443	2,990,758	0	20,271	0	0	4.000	4.683	MON	9,908	118,898	05/05/2022	01/25/2067
03464U-AA-4	AOMT 236 A1 - RMBS			4	1.A FE	1,150,742	101.6695	1,174,201	1,154,920	1,150,732	0	(2)	0	0	6.500	6.495	MON	6,256	49,586	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	35,354	03/08/2023	10/25/2067
034931-AA-3	AOMT 233 A1 - CMO/RMBS			4	1.A FE	2,581,622	94.7349	2,587,094	2,730,877	2,583,001	0	882	0	0	4.800	5.093	MON	10,924	131,082	06/21/2023	09/26/2067
07336N-AD-1	BVINV 2022-INV2 A4 - RMBS			4	1.A FE	1,668,407	88.4859	1,659,279	1,875,190	1,679,410	0	11,003	0	0	3.000	5.289	MON	4,688	51,568	01/24/2024	12/26/2051
10568K-AB-4	BRAVO 2022-NQM2 A2 - CMO/RMBS			4	1.C FE	605,900	97.9075	593,231	605,910	605,823	0	(59)	0	0	4.883	4.871	MON	2,466	29,587	05/25/2022	11/25/2061

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
10569F-AC-2	BRAVO 2022-NQM1 A3 - CMO/RMBS			4	1.E FE	1,243,038	92.9883	1,156,756	1,243,980	1,242,894	0	(86)	0	0	4.086	4.082	MON	4,236	50,829	03/15/2022	09/26/2061
105933-AA-3	BRAVO 23NQM2 A1 - RMBS			4	1.A FE	2,425,872	95.7429	2,421,741	2,529,420	2,427,540	0	902	0	0	4.500	4.712	MON	9,485	113,824	02/22/2023	05/25/2062
12662K-AA-7	CSMC 2021-NQM6 A1 - CMO/RMBS			4	1.A FE	473,557	83.8660	488,171	582,084	475,692	0	2,135	0	0	1.174	5.123	MON	569	6,264	01/26/2024	07/26/2066
12662Y-AA-7	COLT 226 A1 - CMO/RMBS			4	1.A FE	1,869,909	97.2054	1,847,269	1,900,376	1,870,364	0	173	0	0	4.650	4.712	MON	7,353	87,953	06/30/2022	07/25/2067
16159L-AC-2	CHASE 23RPL1 A1 - CMO/RMBS			4	1.A FE	2,131,907	90.4326	2,130,771	2,356,200	2,135,918	0	2,423	0	0	3.500	3.967	MON	6,872	82,467	05/02/2023	06/26/2062
17328P-AQ-6	CMLTI 20EXP2 A3 - CMO/RMBS			4	1.A FE	466,457	84.2574	383,322	454,941	477,199	0	425	0	0	2.500	1.657	MON	948	11,374	10/28/2020	08/25/2050
17328P-AX-1	CMLTI 20EXP2 A4 - CMO/RMBS			4	1.A FE	337,776	83.8485	277,922	331,457	343,825	0	250	0	0	2.500	1.848	MON	691	8,286	10/28/2020	08/25/2050
19688L-AA-0	COLT 2022-5 A1 - RMBS			4	1.A FE	1,821,356	95.5768	1,792,597	1,875,556	1,843,495	0	14,267	0	0	4.550	5.653	MON	7,111	85,338	11/28/2023	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
22757G-AD-5	CROSS 24H8 A2 - RMBS			4	1.A FE	1,499,976	99.9466	1,499,199	1,500,000	1,499,997	0	20	0	0	5.853	5.829	MON	7,316	0	12/13/2024	12/25/2069
22757G-AE-3	CROSS 24H8 A3 - RMBS			4	1.A FE	1,250,998	99.9483	1,250,353	1,251,000	1,251,015	0	18	0	0	5.955	5.930	MON	6,208	0	12/13/2024	12/25/2069
22758D-AA-7	CROSS 24H3 A1 - RMBS			4	1.A FE	1,105,246	100.6614	1,112,568	1,105,258	1,105,277	0	30	0	0	6.272	6.244	MON	5,777	46,215	05/03/2024	06/25/2069
24381V-AA-8	DRMT 213 A1 - CMO/RMBS			4	1.A FE	2,868,978	86.1797	3,034,947	3,521,648	2,908,685	0	36,782	0	0	1.194	6.067	MON	3,504	41,399	01/26/2024	08/25/2066
24381Y-AB-0	DRMT 2022-3 A2 - CMO/RMBS			4	1.C FE	1,054,200	99.8196	1,076,612	1,078,557	1,065,086	0	10,682	0	0	5.300	6.257	MON	4,764	56,674	02/16/2023	07/25/2067
31573E-AA-9	EFMT 223 A1 - CMO/RMBS			4	1.A FE	1,200,670	97.3068	1,181,297	1,213,992	1,213,726	0	5,712	0	0	4.985	5.525	MON	5,043	60,685	07/22/2022	08/25/2067
33851P-AB-1	FSMT 2021-5INV A2 - CMO/RMBS			4	1.A FE	584,800	79.2656	580,886	732,835	588,052	0	3,252	0	0	2.500	5.828	MON	1,527	10,687	05/16/2024	07/25/2051
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS			4	1.A FE	602,652	78.8906	594,449	753,510	604,140	0	1,488	0	0	2.500	5.952	MON	1,570	10,989	05/16/2024	09/25/2051
33853H-AB-7	FSMT 2021-13INV A2 - CMO/RMBS			4	1.A FE	4,670,523	82.3438	4,557,531	5,534,762	4,705,160	0	24,837	0	0	3.000	5.488	MON	13,837	104,546	06/11/2024	12/25/2051
36169K-AA-4	GCAT 2022-NQM2 A1 - CMO/RMBS			4	1.A FE	1,071,387	97.5876	1,050,428	1,076,395	1,087,257	0	6,855	0	0	4.210	4.717	MON	3,776	45,306	04/28/2022	02/25/2067
36259V-AB-9	GSMBS 2020-PJ4 A2 - CMO/RMBS			4	1.A FE	307,270	83.2820	300,009	360,233	309,028	0	1,757	0	0	3.000	5.707	MON	901	9,671	02/02/2024	01/25/2051
36262Q-AB-5	GSMBS 2021-GR1 A2 - CMO/RMBS			4	1.A FE	1,690,818	79.2656	1,636,292	2,064,315	1,702,012	0	11,194	0	0	2.500	5.400	MON	4,301	55,393	01/10/2024	11/27/2051
36267B-AB-3	GSMBS 22GR2 A2 - CMO/RMBS			4	1.A FE	2,601,636	82.7188	2,604,597	3,148,738	2,610,335	0	8,699	0	0	3.000	5.958	MON	7,872	47,231	06/07/2024	08/26/2052
36267E-AD-3	GSMBS 2022-PJ2 A4 - CMO/RMBS			4	1.A FE	1,370,812	79.2656	1,446,219	1,824,522	1,386,801	0	11,974	0	0	2.500	6.468	MON	3,801	45,613	10/02/2023	06/25/2052
43761J-AB-3	HOMES 23NQM1 A2 - CMO/RMBS			4	1.B FE	1,178,417	103.1114	1,215,085	1,178,420	1,177,810	0	2	0	0	6.735	6.739	MON	1,323	79,367	02/16/2023	01/25/2068
452570-AE-4	IMSA 2007-2 2A - RMBS			4,5	1.A FE	61,248	94.3350	57,778	61,248	68,233	0	808	0	0	4.952	1.352	MON	51	3,602	03/27/2007	04/25/2037
46593F-AD-4	JPMMT 2022-INV3 A3B - CMO/RMBS			4	1.A FE	724,048	82.7188	723,092	874,157	725,450	0	1,402	0	0	3.000	4.005	MON	2,185	10,927	07/03/2024	09/25/2052
46654A-AC-3	JPMMT 2110 A3 - CMO/RMBS			4	1.A FE	648,659	79.2656	627,342	791,443	658,079	0	9,420	0	0	2.500	5.143	MON	1,649	20,783	01/10/2024	12/26/2051
46654R-AG-7	JPMMT 21INV8 A2 - CMO/RMBS			4	1.A FE	1,288,639	82.7188	1,289,126	1,558,445	1,291,989	0	3,350	0	0	3.000	4.017	MON	3,896	27,273	05/07/2024	05/28/2052
46656A-AC-1	JPMMT 2022-DSC1 A3 - CMO/RMBS			4	1.G FE	1,198,425	93.3678	1,133,330	1,213,835	1,198,466	0	41	0	0	4.750	4.804	MON	4,805	14,414	09/17/2024	01/25/2063
55265K-2G-3	MASTR 2003-11 7A2 - CMO/RMBS			4	1.A FE	59,200	93.7565	57,573	61,407	60,368	0	79	0	0	5.250	5.788	MON	269	3,224	12/23/2005	12/25/2033
55285K-AA-3	MFRA 22INV3 A1 - CMO/RMBS			4	1.A FE	804,724	101.0586	826,212	817,557	804,940	0	87	0	0	6.000	6.081	MON	4,088	49,053	10/03/2022	10/25/2057
55287G-AA-0	MFRA 24NQM3 A1 - RMBS			4	1.A FE	1,273,996	99.9989	1,273,986	1,274,000	1,274,012	0	16	0	0	5.722	5.698	MON	2,632	0	12/13/2024	12/02/2069
59980A-AC-1	MCMLT 2017-2 M2 - CMO/RMBS			4	1.A FE	1,060,125	95.8094	1,053,903	1,100,000	1,063,553	0	3,428	0	0	3.250	5.068	MON	2,979	5,958	10/18/2024	07/25/2059
59980X-AG-2	MCMLT 2018-3 M1 - CMO/RMBS			4	1.A FE	942,990	93.9568	937,569	997,873	946,410	0	3,420	0	0	3.250	5.331	MON	2,703	5,405	10/18/2024	08/26/2058
64831M-AC-6	NRZT 2022-NQM2 A3 - CMO/RMBS			4	1.A FE	1,246,798	76.3221	954,026	1,250,000	1,245,676	0	(773)	0	0	3.858	3.869	MON	4,019	48,348	03/03/2022	03/27/2062
64831V-AA-0	NRZT 22NQM5 A1 - CMO/RMBS			4	1.A FE	708,075	103.6549	740,933	714,807	715,171	0	2,972	0	0	6.296	6.857	MON	3,750	45,004	10/04/2022	11/25/2052
67114V-AA-1	OBX 22NQM1 A1 - CMO/RMBS			4	1.A FE	1,318,622	89.0896	1,385,821	1,555,537	1,324,437	0	3,288	0	0	2.350	2.960	MON	2,988	35,855	03/30/2023	11/25/2061
67116E-AA-7	OBX 2022-INV3 A1 - CMO/RMBS			4	1.A FE	682,349	82.7188	682,094	824,595	684,585	0	2,236	0	0	3.000	5.975	MON	2,061	12,369	06/07/2024	02/26/2052
74938Q-AA-2	RCKT 24INV1 A1 - RMBS			4	1.A FE	944,722	100.7969	934,008	926,624	943,802	0	(920)	0	0	6.500	5.647	MON	5,019	15,058	09/09/2024	06/25/2054
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	2,183,272	96.5938	2,063,823	2,136,600	2,181,179	0	(2,093)	0	0	5.500	4.959	MON	9,793	68,518	09/27/2024	10/26/2054
816939-AB-8	SEMT 24INV1 A2 - RMBS			4	1.A FE	977,267	99.7188	976,196	978,950	977,280	0	13	0	0	6.000	5.984	MON	4,895	4,895	11/15/2024	10/25/2054
89170V-AA-6	TPMT 221 A1 - CMO/RMBS			4	1.A FE	1,235,107	92.3963	1,191,598	1,289,660	1,236,447	0	569	0	0	3.750	3.948	MON	4,030	48,362	07/15/2022	07/25/2062

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
89172P-AE-9	TPMT 2016-2 B1 - CMO/RMBS			4	1.A FE	1,142,188	91.6853	1,146,066	1,250,000	1,153,663	0	11,475	0	0	2.922	5.001	MON	3,043	37,345	02/09/2024	08/25/2055
89173F-AB-6	TPMT 2017-1 A2 - RMBS			4	1.A FE	631,075	98.5422	617,821	626,961	625,765	0	(464)	0	0	3.500	3.317	MON	1,829	21,944	04/06/2020	10/25/2056
89175V-AA-1	TPMT 182 A1 - CMO/RMBS			2	1.A FE	129,027	97.7068	123,106	125,995	126,518	0	(389)	0	0	3.250	2.160	MON	341	4,099	05/06/2020	03/25/2058
89176E-AA-8	TPMT 2018-1 A1 - RMBS			2	1.A FE	90,514	97.9070	86,683	88,536	88,944	0	(303)	0	0	3.000	1.884	MON	221	2,656	05/14/2020	01/25/2058
89176U-AN-4	TPMT 2020-2 A1A - CMO/RMBS			4	1.A FE	433,850	88.3561	428,051	484,461	434,685	0	834	0	0	1.636	2.040	MON	660	11,558	02/08/2024	04/26/2060
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
89182N-AA-0	TPMT 2024-1 A1 - RMBS			4	1.A FE	858,787	99.4841	861,412	865,880	854,954	0	(3,833)	0	0	4.707	4.067	MON	3,397	29,082	04/05/2024	03/25/2064
89183F-AP-3	TPMT 243 A1A - RMBS			4	1.A FE	1,134,578	99.4478	1,137,712	1,144,029	1,132,243	0	(2,334)	0	0	5.153	4.823	MON	4,913	24,518	07/17/2024	07/27/2065
89183F-AQ-1	TPMT 243 A1B - RMBS			4	1.A FE	904,013	97.8892	895,905	915,223	902,092	0	(1,921)	0	0	5.153	4.925	MON	3,930	19,614	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
89183G-AB-2	TPMT 244 A1B - RMBS			4	1.A FE	1,425,076	96.3157	1,409,277	1,463,185	1,425,072	0	(4)	0	0	4.310	4.434	MON	5,255	10,696	10/18/2024	10/27/2064
924921-AC-3	VERUS 2022-5 A3 - CMO/RMBS			4	1.F FE	1,235,667	87.2314	1,128,402	1,293,573	1,240,536	0	1,193	0	0	3.800	4.484	MON	4,096	49,156	05/27/2022	04/25/2067
924925-AE-0	VERUS 247 A3 - RMBS			4	1.F FE	1,465,704	98.0542	1,437,192	1,465,711	1,465,693	0	(12)	0	0	5.400	5.379	MON	6,596	19,787	09/11/2024	09/25/2069
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS			4	1.A FE	792,937	91.6386	864,682	943,578	807,862	0	12,515	0	0	1.824	5.865	MON	1,434	17,211	08/25/2023	11/26/2066
92538H-AA-8	VERUS 2021-4 A1 - CMO/RMBS			4	1.A FE	916,181	83.9157	936,136	1,115,566	943,043	0	20,145	0	0	0.938	5.056	MON	872	10,464	01/11/2023	07/26/2066
92538N-AA-5	VERUS 2022-4 A1 - RMBS			2	1.A FE	657,184	97.0851	682,382	702,870	664,398	0	6,654	0	0	4.474	6.504	MON	2,621	31,446	11/10/2023	04/25/2067
92538N-AB-3	VERUS 2022-4 A2 - CMO/RMBS			4	1.C FE	698,468	94.3855	663,415	702,878	715,010	0	(504)	0	0	4.740	4.348	MON	2,776	33,318	04/22/2022	04/25/2067
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	1,092,574	99.4280	1,086,328	1,092,578	1,092,560	0	190	0	0	6.556	6.531	MON	5,969	71,629	02/13/2023	02/27/2068
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						85,176,532	XXX	84,115,644	91,257,308	85,582,820	0	268,953	0	0	XXX	XXX	XXX	300,715	2,545,248	XXX	XXX
04021E-AA-4	ARES1 24IND2 A - CMBS			4,5	1.A FE	997,500	100.1828	1,001,828	1,000,000	997,109	0	(391)	0	0	5.840	5.962	MON	2,758	10,423	09/30/2024	10/16/2034
05526Q-AA-4	BAMLL 2015-200P A - CMBS			4	1.A FE	2,433,496	99.1660	2,479,150	2,500,000	2,494,145	0	10,095	0	0	3.218	3.662	MON	6,704	80,450	05/09/2018	04/15/2033
05553R-AC-4	BBCMS 2023-C19 A5 - CMBS			4	1.A FE	1,029,985	101.2617	1,012,617	1,000,000	1,025,118	0	(3,068)	0	0	5.451	5.064	MON	4,543	54,510	04/10/2023	04/17/2056
05592V-AA-2	BPR 24PMDW A - CMBS			4	1.A FE	1,499,979	99.6641	1,494,961	1,500,000	1,497,348	0	(2,631)	0	0	5.358	5.446	MON	6,698	6,698	10/28/2024	11/07/2041
06035R-AR-7	BANK 2018-BNK14 A3 - CMBS			4	1.A FE	2,496,484	96.8745	2,421,863	2,500,000	2,496,293	0	(36)	0	0	3.966	3.997	MON	8,263	99,150	10/25/2018	09/17/2060
065403-BC-0	BANK 2019-BNK17 A4 - CMBS			4	1.A FE	1,171,055	94.6840	946,840	1,000,000	1,086,122	0	(19,989)	0	0	3.714	1.566	MON	3,095	37,140	08/19/2020	04/17/2052
065404-BB-0	BANK 2018-BNK10 A5 - CMBS			4	1.A FE	1,544,991	95.8729	1,438,094	1,500,000	1,513,817	0	(4,981)	0	0	3.688	3.338	MON	4,610	55,320	01/26/2018	02/17/2061
06540B-BD-0	BANK 2019-BNK21 A5 - CMBS			4	1.A FE	1,108,203	89.7405	897,405	1,000,000	1,057,375	0	(11,956)	0	0	2.851	1.559	MON	2,376	28,510	08/19/2020	10/18/2052
06541B-BK-3	BANK 2023-BNK45 A5 - CMBS			4	1.A FE	1,287,488	99.7072	1,246,339	1,250,000	1,281,317	0	(3,398)	0	0	5.203	4.842	MON	5,420	65,037	02/09/2023	02/17/2056
08160B-AD-6	BMARK 2018-B5 A4 - CMBS			4	1.A FE	5,149,999	97.7800	4,888,999	5,000,000	5,055,352	0	(16,447)	0	0	4.208	3.854	MON	17,532	210,380	07/27/2018	07/17/2051
08161C-AE-1	BMARK 2018-B2 A5 - CMBS			4	1.A FE	3,604,983	95.8994	3,356,480	3,500,000	3,532,467	0	(11,590)	0	0	3.882	3.529	MON	11,322	135,867	02/09/2018	02/17/2051
08162C-AC-4	BMARK 2018-B6 A3 - CMBS			4	1.A FE	1,514,977	96.8311	1,452,466	1,500,000	1,505,077	0	(1,647)	0	0	3.995	3.890	MON	4,994	59,925	09/20/2018	10/13/2051
08162F-AE-3	BMARK 2019-B12 A5 - CMBS			4	1.A FE	1,287,497	91.1269	1,139,086	1,250,000	1,267,517	0	(3,904)	0	0	3.116	2.770	MON	3,245	38,945	07/19/2019	08/16/2052
08162T-BA-0	BMARK 2018-B7 A3 - CMBS			4	1.A FE	4,039,833	94.7843	3,791,372	4,000,000	4,012,809	0	(4,667)	0	0	4.241	4.131	MON	14,137	169,640	11/09/2018	05/16/2053
08162W-BB-1	BMARK 2020-B19 A4 - CMBS			4	1.A FE	2,019,901	83.5001	1,670,003	2,000,000	2,009,513	0	(2,411)	0	0	1.546	1.417	MON	2,577	30,920	09/22/2020	09/17/2053
08163A-AD-5	BMARK 2020-B18 A4 - CMBS			4	1.A FE	4,645,664	86.2536	3,967,666	4,600,000	4,621,795	0	(5,068)	0	0	1.672	1.547	MON	6,409	76,912	07/24/2020	07/15/2053
08163L-AE-9	BMARK 2020-B21 A4 - CMBS			4	1.A FE	3,029,991	84.1490	2,524,471	3,000,000	3,016,514	0	(3,345)	0	0	1.704	1.586	MON	4,261	51,132	11/20/2020	12/17/2053
12595V-AC-1	COMM 2018-COR3 A2 - CMBS			4	1.A FE	5,049,468	97.2065	4,860,046	4,999,715	5,010,111	0	(5,614)	0	0	3.961	3.851	MON	16,503	198,039	05/04/2018	05/12/2051
17291D-AD-5	CGCMT 2018-C5 A4 - CMBS			4	1.A FE	5,149,779	97.0658	4,853,292	5,000,000	4,792,147	0	(277,750)	0	0	4.228	5.637	MON	17,617	211,400	06/07/2018	06/12/2051
17291N-AA-9	CGCMT 2023-SMRT A - CMBS			4	1.A FE	1,545,000	101.6443	1,524,665	1,500,000	1,530,884	0	(8,674)	0	0	5.820	5.260	MON	7,518	88,757	05/10/2023	06/12/2040
17324D-AU-8	CGCMT 2015-P1 A5 - CMBS			4	1.A FE	5,157,227	99.1442	4,957,209	5,000,000	5,003,487	0	(19,301)	0	0	3.717	3.339	MON	15,488	185,850	12/09/2015	09/17/2048
17325G-AD-8	CGCMT 2016-C3 A4 - CMBS			4	1.A FE	1,438,594	94.5191	1,417,787	1,500,000	1,483,551	0	7,756	0	0	3.154	3.747	MON	3,943	47,310	08/08/2018	11/18/2049
17326F-AD-9	CGCMT 2017-C4 A4 - CMBS			4	1.A FE	982,148	96.1562	961,562	1,000,000	993,389	0	1,940	0	0	3.471	3.718	MON	2,893	34,710	08/10/2018	10/17/2050
23312L-AS-7	DBJPM 2016-C1 A4 - CMBS			4	1.A FE	1,613,613	94.2980	1,414,471	1,500,000	1,513,250	0	(12,888)	0	0	3.276	2.387	MON	4,095	49,140	07/28/2016	05/12/2049

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	13	14	15	Interest 16	17	18	19	20	Dates 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
23312V-AF-3	DBJPM 2016-C3 A5 - CMBS			4	1.A FE	1,544,985	96.8383	1,452,575	1,500,000	1,506,755	0	(4,995)	0	0	2.890	2.553	MON	3,613	43,350	07/26/2016	08/12/2049
33767P-AC-2	FKH 2022-SFR2 B - CMBS			4	1.D FE	1,888,999	97.9990	1,935,480	1,975,000	1,926,908	0	15,751	0	0	4.500	5.505	MON	7,406	88,875	06/15/2022	07/19/2039
33767P-AE-8	FKH 2022-SFR2 C - CMBS			4	1.G FE	946,001	97.4476	974,476	1,000,000	969,946	0	9,966	0	0	4.500	5.755	MON	3,750	45,000	06/15/2022	07/19/2039
36260J-AD-9	GSMS 2019-GC39 A4 - CMBS			4	1.A FE	3,089,829	91.9758	2,759,275	3,000,000	3,040,766	0	(9,404)	0	0	3.567	3.223	MON	8,918	107,010	05/09/2019	05/10/2052
46645U-AT-4	JPMCC 2016-JP4 A4 - CMBS			4	1.A FE	2,059,996	97.1495	1,942,990	2,000,000	2,010,633	0	(6,836)	0	0	3.648	3.298	MON	6,081	72,966	12/05/2016	12/17/2049
62956H-AA-4	NYC 243ELV A - CMBS			4,5	1.A FE	1,496,250	100.4941	1,507,411	1,500,000	1,493,302	0	(2,947)	0	0	6.388	6.527	MON	4,525	37,492	07/25/2024	08/15/2039
810064-AA-3	SCOTT 23SFS A - CMBS			4	1.A FE	1,250,000	101.1145	1,263,931	1,250,000	1,250,000	0	0	0	0	5.910	5.931	MON	6,156	73,872	02/24/2023	03/12/2040
87231E-AA-5	TCO 24DPM A - CMBS			4,5	1.A FE	1,246,875	99.9241	1,249,051	1,250,000	1,246,836	0	(39)	0	0	5.743	5.828	MON	2,759	0	12/06/2024	12/15/2039
89616U-AA-0	TCN 24SFR1 A - CMBS			4	1.A FE	1,217,714	97.6769	1,220,962	1,250,000	1,218,530	0	817	0	0	4.650	4.855	MON	4,844	36,328	03/27/2024	04/09/2041
90276Y-AE-3	UBSCM 2019-C16 A4 - CMBS			4	1.A FE	2,574,981	91.6060	2,290,150	2,500,000	2,532,649	0	(7,981)	0	0	3.605	3.255	MON	7,510	90,120	03/27/2019	04/17/2052
92943P-AA-9	WB 2024-HQ A - CMBS			4	1.A FE	1,240,212	100.6173	1,257,716	1,250,000	1,241,370	0	1,157	0	0	6.134	6.258	MON	6,390	56,685	03/01/2024	03/16/2040
95000A-AU-1	WFCM 2015-P2 A4 - CMBS			4	1.A FE	1,802,444	98.9231	1,731,155	1,750,000	1,753,035	0	(6,252)	0	0	3.809	3.458	MON	5,555	66,657	12/08/2015	12/17/2048
95000P-AE-4	WFCM 2016-C37 A5 - CMBS			4	1.A FE	1,544,931	97.4159	1,461,238	1,500,000	1,507,972	0	(5,177)	0	0	3.794	3.444	MON	4,743	56,910	12/09/2016	12/15/2049
95001J-AW-7	WFCM 2018-C44 A4 - CMBS			4	1.A FE	2,019,890	96.2592	1,925,183	2,000,000	2,005,208	0	(2,281)	0	0	3.948	3.837	MON	6,580	78,960	04/30/2018	05/17/2051
95001R-AW-9	WFCM 2018-C48 A4 - CMBS			4	1.A FE	9,594,160	97.0271	9,216,846	9,499,253	9,527,608	0	(13,981)	0	0	4.037	3.921	MON	31,957	386,887	12/07/2018	01/17/2052
95001W-BA-5	WFCM 2019-C49 A4 - CMBS			4	1.A FE	5,049,885	93.6620	4,683,100	5,000,000	5,017,647	0	(6,188)	0	0	3.760	3.646	MON	15,667	188,000	02/21/2019	03/15/2052
95002D-BD-0	WFCM 2018-C47 A3 - CMBS			4	1.A FE	1,801,735	97.5252	1,739,819	1,783,968	1,789,251	0	(2,130)	0	0	4.175	4.060	MON	6,207	74,481	10/09/2018	09/16/2061
95002M-AW-9	WFCM 2019-C52 A4 - CMBS			4	1.A FE	4,039,680	91.3608	3,654,432	4,000,000	4,014,613	0	(5,715)	0	0	2.643	2.519	MON	8,810	105,720	08/05/2019	08/16/2052
95002R-AX-6	WFCM 2020-C56 A5 - CMBS			4	1.A FE	1,287,401	87.3271	1,091,589	1,250,000	1,270,180	0	(3,940)	0	0	2.448	2.105	MON	2,550	30,600	05/27/2020	06/17/2053
95003T-AS-2	WFCM 24MGP A12 - CMBS			4,5	1.A FE	1,995,000	99.7579	1,995,157	2,000,000	1,992,355	0	(2,645)	0	0	6.303	6.407	MON	10,504	45,103	08/01/2024	08/15/2041
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						107,488,820	XXX	101,071,210	105,857,936	106,112,071	0	(452,787)	0	0	XXX	XXX	XXX	331,520	3,711,181	XXX	XXX
03768C-AN-9	APID 30R A1R - CDO			4,5	1.A FE	826,790	100.1711	828,204	826,790	826,790	0	0	0	0	5.712	6.187	JAJO	9,839	13,650	08/15/2024	10/20/2031
04016N-AM-5	ARES XLIV A1R - CDO			4,5	1.A FE	5,750,000	100.0457	5,752,628	5,750,000	5,750,000	0	0	0	0	5.998	6.045	JAJO	74,719	389,212	03/31/2021	04/17/2034
04020F-AA-2	ARES 4 A1 - CDO		C	4,5	1.A FE	1,006,500	100.5824	1,005,824	1,000,000	1,005,086	0	(1,414)	0	0	6.376	6.319	JAJO	13,823	18,020	08/15/2024	10/15/2036
05588U-AA-0	HGVGI 19A A - ABS			4	1.F FE	397,248	98.0370	389,549	397,349	397,283	0	6	0	0	3.280	3.282	MON	217	13,033	04/03/2019	09/26/2033
05685N-AA-8	BCC 2023-1 AN - CDO		C	4,5	1.A FE	1,004,200	100.3650	1,003,650	1,000,000	1,002,959	0	(1,241)	0	0	6.477	6.451	JAJO	13,854	18,186	08/15/2024	04/16/2036
08182R-AJ-2	BSP XIX AR - CDO		C	4,5	1.A FE	3,000,000	100.1008	3,003,024	3,000,000	3,000,000	0	0	0	0	5.836	5.868	JAJO	37,933	78,420	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	319,227	100.0347	323,996	323,883	323,883	0	4,656	0	0	4.213	4.213	MON	606	10,234	03/26/2024	12/16/2041
102104-AA-4	CLDCD 241 A2 - ABS			4	1.F FE	3,000,000	100.0445	3,001,336	3,000,000	3,000,000	0	0	0	0	5.781	5.781	MON	16,380	0	11/22/2024	11/22/2049
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-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
12598Y-AA-6	CIFC 233 A - CDO		C	4,5	1.A FE	1,006,200	100.6508	1,006,508	1,000,000	1,005,815	0	(385)	0	0	6.217	6.827	JAJO	12,435	17,396	08/21/2024	01/21/2037
14290D-AC-5	CARMX 2024-4 A3 - ABS			4	1.A FE	1,249,766	99.7129	1,246,411	1,250,000	1,249,776	0	10	0	0	4.600	4.651	MON	2,556	6,389	10/29/2024	10/15/2029
23284B-AE-4	CYRUS 232 A2 - ABS			4	1.G FE	2,086,370	99.4825	2,238,357	2,250,000	2,116,626	0	30,026	0	0	5.560	7.395	MON	3,823	125,100	11/21/2023	11/20/2048
23284B-AH-7	CYRUS 243 A2 - ABS			4	1.G FE	1,748,159	92.7640	1,855,280	2,000,000	1,767,383	0	19,225	0	0	4.650	6.982	MON	2,842	55,800	05/01/2024	05/20/2049
233869-AC-0	DTRT 221 A3 - ABS			4	1.A FE	511,895	100.1139	512,512	511,929	511,925	0	10	0	0	5.230	5.290	MON	1,190	26,774	10/12/2022	02/17/2026
30332Y-AC-5	FI 241 A1 - ABS			4	1.A FE	999,376	96.5428	965,204	999,769	999,377	0	1	0	0	4.880	4.882	MON	6,235	7,860	10/01/2024	10/15/2054
34532R-AA-4	FORDR 2018-REV1 A - ABS			4	1.A FE	2,998,947	100.0543	3,001,628	3,000,000	2,999,994	0	166	0	0	3.190	3.215	MON	4,253	95,700	01/23/2018	07/15/2031
36321J-AC-8	GALXY XXVIII A1 - CDO		C	4,5	1.A FE	1,242,346	100.1264	1,243,917	1,242,346	1,242,346	0	0	0	0	6.018	6.048	JAJO	16,198	84,345	06/29/2018	07/15/2031
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	478,486	98.0000	469,001	478,573	478,502	0	(2)	0	0	4.300	4.345	MON	343	20,579	08/01/2022	01/26/2037
43283N-AA-5	HGVT 243 A - ABS			4	1.A FE	963,186	99.5341	958,845	963,333	963,195	0	9	0	0	4.980	4.981	MON	800	6,397	10/29/2024	08/27/2040
432917-AA-0	HGVT 231 A - ABS			4	1.A FE	587,636	100.8991	593,055	587,771	587,647	0	3	0	0	5.720	5.798	MON	560	33,621	08/01/2023	01/25/2038

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	13	14	15	Interest 16	17	18	19	20	Dates 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
43990E-AA-9	HORZN 241 A - ABS		C	4	1.F FE	4,411,489	96.8862	4,305,381	4,443,750	4,411,588	0	98	0	0	5.375	5.428	MON	10,616	54,258	11/06/2024	09/15/2049
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	374,329	94.2441	352,879	374,431	374,343	0	4	0	0	1.140	1.152	MON	130	4,269	05/10/2021	01/22/2041
55389T-AB-7	MVWOT 211W B - ABS			4	1.F FE	311,958	94.2465	294,073	312,026	311,967	0	3	0	0	1.440	1.452	MON	137	4,493	05/10/2021	01/22/2041
59170J-AG-3	MNET 2024-1 A2 - ABS			4	1.F FE	999,855	101.6764	1,016,764	1,000,000	999,905	0	50	0	0	6.230	6.314	MON	1,904	47,936	03/06/2024	04/20/2054
68269J-AE-1	OMFIT 2023-1 A - ABS			4	1.A FE	1,999,388	101.4097	2,028,194	2,000,000	1,999,534	0	95	0	0	5.500	5.570	MON	5,194	110,000	05/17/2023	06/14/2038
68269N-AB-8	OMFIT 241 B - ABS			2	1.C FE	2,999,867	101.0926	3,032,778	3,000,000	2,999,861	0	(6)	0	0	6.030	6.030	MON	8,543	113,063	04/24/2024	05/14/2041
74982W-AA-4	RACEP IX AA2 - CDO		C	4,5	1.A FE	967,010	100.1088	968,062	967,010	967,010	0	0	0	0	5.858	5.886	JAJO	12,273	64,083	03/15/2021	10/15/2030
76134K-AE-4	VDCR 232 A2A - ABS			4	1.G FE	3,523,031	89.6746	3,586,983	4,000,000	3,592,671	0	67,456	0	0	5.050	7.343	MON	8,978	202,000	09/15/2023	09/15/2048
82650D-AB-8	SRFC 242 B - ABS			4	1.F FE	960,732	98.9285	950,583	960,878	960,734	0	2	0	0	5.290	5.291	MON	1,553	20,897	07/16/2024	06/20/2041
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
83100A-AA-0	SLAM 241 A - ABS		C	2	1.F FE	2,214,297	97.8905	2,167,643	2,214,355	2,214,610	0	313	0	0	5.335	5.392	MON	10,529	26,252	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
88164A-AC-8	TSET 2024-1 A3 - ABS			4	1.A FE	999,515	98.6807	986,807	1,000,000	999,519	0	4	0	0	5.290	5.293	MON	1,616	5,584	11/01/2024	06/21/2050
89231C-AD-9	TAOT 2022-C A3 - ABS			4	1.A FE	707,848	99.5422	704,726	707,966	707,937	0	31	0	0	3.760	3.796	MON	1,183	26,620	08/08/2022	04/15/2027
91823A-AU-5	VBTEL 2022-1 C21 - ABS			4	1.F FE	1,000,000	94.5171	945,171	1,000,000	1,000,000	0	0	0	0	3.156	3.177	MON	1,403	31,560	02/18/2022	02/15/2052
98979Q-AA-1	ZIPLY 241 A2 - ABS			4	1.G FE	999,721	102.3824	1,023,824	1,000,000	999,769	0	48	0	0	6.640	6.739	MON	2,029	47,402	03/20/2024	04/20/2054
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						60,033,190	XXX	60,099,423	60,996,210	60,155,633	0	119,019	0	0	XXX	XXX	XXX	306,480	1,957,906	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						498,169,357	XXX	475,138,887	502,860,954	495,602,032	(1,176,165)	(180,026)	0	0	XXX	XXX	XXX	3,950,134	15,002,865	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						384,330,687	XXX	351,878,495	384,878,607	384,842,776	(729,409)	(472,877)	0	0	XXX	XXX	XXX	4,264,617	11,086,125	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						213,817,587	XXX	197,633,074	217,996,669	214,144,812	0	16,527	0	0	XXX	XXX	XXX	666,125	5,852,511	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						107,488,820	XXX	101,071,210	105,857,936	106,112,071	0	(452,787)	0	0	XXX	XXX	XXX	331,520	3,711,181	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						62,775,631	XXX	62,689,354	63,646,210	62,817,966	0	105,800	0	0	XXX	XXX	XXX	354,563	2,073,306	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						768,412,724	XXX	713,272,133	772,379,421	767,917,625	(729,409)	(803,337)	0	0	XXX	XXX	XXX	5,616,826	22,723,123	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 378,831,437	1B ..$ 22,622,120	1C ..$ 43,423,569	1D ..$ 45,706,832	1E ..$ 44,833,324	1F ..$ 54,519,778	1G ..$ 59,466,818
1B	2A ...$ 40,954,327	2B ..$ 24,293,938	2C ..$ 973,595				
1C	3A ...$ 4,669,805	3B ..$ 11,929,831	3C ..$ 15,415,623				
1D	4A ...$ 8,589,595	4B ..$ 8,260,925	4C ..$ 3,426,107				
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 Identi-fication	Description	Code	For-eign	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 (Amor-tization)/ 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 Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
4509999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

1.

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

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000360-20-6	AAON ORD			127.000	14,945	117.680	14,945	2,880	0	41	0	5,564	0	5,564	0	10/09/2018	
00081T-10-8	ACCO BRANDS ORD			95.000	499	5.250	499	521	0	29	0	299	378	(79)	0	08/14/2019	
000899-10-4	ADMA BIOLOGICS ORD			290.000	4,974	17.150	4,974	2,646	0	0	0	2,328	0	2,328	0	05/15/2024	
00091G-10-4	ACV AUCTIONS CL A ORD			160.000	3,456	21.600	3,456	1,378	0	0	0	1,032	0	1,032	0	12/21/2022	
000957-10-0	ABM INDUSTRIES ORD			75.000	3,839	51.180	3,839	2,450	0	68	0	476	0	476	0	10/09/2018	
001055-10-2	AFLAC ORD			1,100.000	113,784	103.440	113,784	19,109	0	2,200	0	23,034	0	23,034	0	09/30/2011	
001084-10-2	AGCO ORD			135.000	12,620	93.480	12,620	7,877	0	494	0	(3,771)	0	(3,771)	0	10/09/2018	
00123Q-10-4	AGNC INVESTMENT REIT ORD			777.000	7,156	9.210	7,156	7,896	93	1,119	0	(466)	0	(466)	0	07/12/2023	
00130H-10-5	THE AES CORPORATION			725.000	9,331	12.870	9,331	10,752	0	500	0	(4,626)	0	(4,626)	0	10/09/2018	
00165C-30-2	AMC ENTERTAINMENT HOLDINGS CL A ORD			121.000	482	3.980	482	1,126	0	0	0	1,994	3,046	(1,052)	0	08/29/2023	
001744-10-1	AMN HEALTHCARE ORD			60.000	1,435	23.920	1,435	3,163	0	0	0	(3,058)	0	(3,058)	0	10/09/2018	
00187Y-10-0	API GROUP ORD			325.000	11,690	35.970	11,690	4,160	0	0	0	445	0	445	0	07/16/2020	
00191U-10-2	ASGN ORD			60.000	5,000	83.340	5,000	4,219	0	0	0	(770)	0	(770)	0	10/09/2018	
00206R-10-2	AT&T ORD			7,323.000	166,745	22.770	166,745	133,142	0	8,129	0	44,961	1,096	43,865	0	12/21/2023	
00217D-10-0	AST SPACEMOBILE CL A ORD			164.000	3,460	21.100	3,460	5,895	0	0	0	(2,434)	0	(2,434)	0	08/21/2024	
002474-10-4	AZZ ORD			55.000	4,506	81.920	4,506	2,511	0	37	0	1,311	0	1,311	0	10/09/2018	
002824-10-0	ABBOTT LABORATORIES ORD			2,380.996	269,314	113.110	269,314	81,530	0	4,802	0	9,452	0	9,452	0	05/15/2024	
00287Y-10-9	ABBVIE ORD			1,886.000	335,142	177.700	335,142	172,844	0	11,693	0	42,869	0	42,869	0	12/21/2023	
002896-20-7	ABERCROMBIE AND FITCH CL A ORD			110.000	16,442	149.470	16,442	2,140	0	0	0	6,738	0	6,738	0	10/09/2018	
003CVR-01-6	ABIOMED, INC.			55.000	55	1.000	55	0	0	0	0	0	0	0	0	12/22/2022	
00404A-10-9	ACADIA HEALTHCARE COMPANY ORD			185.000	7,335	39.650	7,335	7,160	0	0	0	(7,050)	0	(7,050)	0	10/09/2018	
004225-10-8	ACADIA PHARMACEUTICALS ORD			255.000	4,679	18.350	4,679	5,398	0	0	0	(3,305)	0	(3,305)	0	10/09/2018	
004498-10-1	ACI WORLDWIDE ORD			235.000	12,199	51.910	12,199	6,213	0	0	0	5,008	0	5,008	0	10/09/2018	
00461U-10-5	ACLARIS THERAPEUTICS ORD			90.000	223	2.480	223	106	0	0	0	1,392	1,263	129	0	12/21/2022	
00486H-10-5	ADTRAN HOLDINGS ORD			115.000	958	8.330	958	642	0	0	0	1,225	1,112	114	0	06/28/2019	
00508Y-10-2	ACUITY BRANDS ORD			75.000	21,910	292.130	21,910	9,455	0	45	0	6,548	0	6,548	0	10/09/2018	
00650F-10-9	ADAPTIVE BIOTECHNOLOGIES ORD			159.000	953	5.995	953	747	0	0	0	7,200	7,026	174	0	10/20/2020	
006739-10-6	ADDUS HOMECARE ORD			25.000	3,134	125.350	3,134	1,873	0	0	0	813	0	813	0	06/28/2019	
00676P-10-7	ADEIA ORD			198.000	2,768	13.980	2,768	1,298	0	40	0	315	0	315	0	04/22/2019	
00724F-10-1	ADOBE ORD			545.000	242,351	444.680	242,351	16,775	0	0	0	(82,796)	0	(82,796)	0	03/28/2007	
00751Y-10-6	ADVANCE AUTO PARTS ORD			45.000	2,128	47.290	2,128	1,861	0	45	0	5,121	5,740	(618)	0	10/09/2018	
00766T-10-0	AECOM ORD			255.000	27,239	106.820	27,239	8,254	0	224	0	3,669	0	3,669	0	10/09/2018	
00773T-10-1	ADVANSIX ORD			65.000	1,852	28.490	1,852	1,964	0	42	0	(96)	0	(96)	0	04/22/2019	
007903-10-7	ADVANCED MICRO DEVICES ORD			1,864.997	225,273	120.790	225,273	44,870	0	0	0	(49,646)	0	(49,646)	0	10/09/2018	
00790R-10-4	ADVANCED DRAINAGE SYSTEMS ORD			32.000	3,699	115.600	3,699	2,267	0	20	0	(801)	0	(801)	0	10/20/2020	
007973-10-0	ADVANCED ENERGY INDUSTRIES ORD			80.000	9,250	115.630	9,250	3,813	0	32	0	537	0	537	0	10/09/2018	
00827B-10-6	AFFIRM HOLDINGS CL A ORD			363.000	22,107	60.900	22,107	16,388	0	0	0	2,698	0	2,698	0	12/31/2024	
00846U-10-1	AGILENT TECHNOLOGIES ORD			400.000	53,736	134.340	53,736	9,658	99	378	0	(1,876)	0	(1,876)	0	03/28/2007	
00847J-10-5	AGILYSYS ORD			45.000	5,927	131.710	5,927	1,184	0	0	0	2,110	0	2,110	0	10/15/2019	
00847X-10-4	AGIOS PHARMACEUTICALS ORD			80.000	2,629	32.860	2,629	2,345	0	0	0	847	0	847	0	12/21/2022	
008492-10-0	AGREE REALTY REIT ORD			130.000	9,159	70.450	9,159	6,933	33	389	0	975	0	975	0	10/09/2018	
00857U-10-7	AGILON HEALTH ORD			260.000	494	1.900	494	543	0	0	0	1,043	3,812	(2,769)	0	12/21/2022	
009066-10-1	AIRBNB CL A ORD			500.000	65,705	131.410	65,705	59,405	0	0	0	(2,365)	0	(2,365)	0	08/10/2022	
00912X-30-2	AIR LEASE CL A ORD			120.000	5,785	48.210	5,785	5,230	26	101	0	752	0	752	0	10/09/2018	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			295.000	85,562	290.040	85,562	15,341	0	2,083	0	4,791	0	4,791	0	01/30/2008	
00922R-10-5	AIR TRANSPORT SERVICES GROUP ORD			110.000	2,418	21.980	2,418	1,855	0	0	0	1,026	546	481	0	10/09/2018	

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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
00971T-10-1	AKAMAI TECHNOLOGIES ORD			155.000	14,826	95.650	14,826	8,436	0	0	0	(3,519)	0	(3,519)	0	10/09/2018	
00972D-10-5	AKEBIA THERAPEUTICS ORD			100.000	190	1.900	190	155	0	0	0	395	329	66	0	06/28/2019	
011311-10-7	ALAMO GROUP ORD			25.000	4,648	185.910	4,648	2,652	0	26	0	(607)	0	(607)	0	08/14/2019	
011642-10-5	ALARMCOM HOLDINGS ORD			110.000	6,688	60.800	6,688	5,358	0	0	0	(420)	0	(420)	0	10/09/2018	
012653-10-1	ALBEMARLE ORD			105.000	9,038	86.080	9,038	10,215	43	169	0	(6,132)	0	(6,132)	0	10/09/2018	
013872-10-6	ALCOA ORD			295.000	11,145	37.780	11,145	11,107	0	118	0	1,115	0	1,115	0	10/09/2018	
014491-10-4	ALEXANDER AND BALDWIN ORD			160.000	2,838	17.740	2,838	3,166	36	142	0	(24)	181	(205)	0	10/09/2018	
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD			205.000	19,998	97.550	19,998	25,829	271	1,054	0	(5,990)	0	(5,990)	0	10/09/2018	
016255-10-1	ALIGN TECHNOLOGY ORD			95.000	19,808	208.510	19,808	17,939	0	0	0	(6,222)	0	(6,222)	0	04/17/2020	
01741R-10-2	ATI ORD			173.000	9,522	55.040	9,522	8,009	0	0	0	1,656	0	1,656	0	07/12/2023	
01748X-10-2	ALLEGIANT TRAVEL ORD			35.000	3,294	94.120	3,294	1,473	0	42	0	3,095	2,693	403	0	10/09/2018	
018581-10-8	BREAD FINANCIAL HOLDINGS ORD			115.000	7,022	61.060	7,022	3,387	0	97	0	3,234	0	3,234	0	04/17/2020	
018802-10-8	ALLIANT ENERGY ORD			500.000	29,570	59.140	29,570	20,667	0	960	0	3,920	0	3,920	0	06/22/2018	
019770-10-6	ALLOGENE THERAPEUTICS ORD			80.000	170	2.130	170	210	0	0	0	1,736	1,822	(86)	0	09/28/2021	
020002-10-1	ALLSTATE ORD			433.000	83,478	192.790	83,478	10,584	398	1,580	0	22,867	0	22,867	0	06/23/2017	
02005N-10-0	ALLY FINANCIAL ORD			390.000	14,044	36.010	14,044	10,429	0	468	0	425	0	425	0	10/09/2018	
02043Q-10-7	ALNYLAM PHARMACEUTICALS ORD			155.000	36,473	235.310	36,473	12,662	0	0	0	6,805	0	6,805	0	10/09/2018	
02079K-10-7	ALPHABET CL C ORD			6,239.998	1,188,345	190.440	1,188,345	71,367	0	3,744	0	308,942	0	308,942	0	04/03/2014	
02079K-30-5	ALPHABET CL A ORD			6,820.000	1,291,026	189.300	1,291,026	78,429	0	4,092	0	338,340	0	338,340	0	09/25/2008	
021369-10-3	ALTAIR ENGINEERING CL A ORD			110.000	12,002	109.110	12,002	4,442	0	0	0	2,746	0	2,746	0	06/28/2019	
02209S-10-3	ALTRIA GROUP ORD			2,216.000	115,875	52.290	115,875	44,210	2,260	8,775	0	26,481	0	26,481	0	03/28/2007	
023135-10-6	AMAZON COM ORD			10,708.000	2,349,228	219.390	2,349,228	1,061,580	0	0	0	686,184	0	686,184	0	12/31/2024	
023139-88-4	AMBAC FINANCIAL GROUP ORD			45.000	569	12.650	569	758	0	0	0	(172)	0	(172)	0	06/28/2019	
023436-10-8	AMEDISYS ORD			65.000	5,901	90.790	5,901	5,942	0	0	0	1,507	1,785	(278)	0	10/09/2018	
023586-10-0	U HAUL HOLDING ORD			15.000	1,036	69.090	1,036	519	0	0	0	(41)	0	(41)	0	10/09/2018	
023586-50-6	U HAUL HOLDING NON VOTING SRS N ORD			135.000	8,647	64.050	8,647	4,672	0	27	0	(863)	0	(863)	0	10/09/2018	
023608-10-2	AMEREN ORD			155.000	13,817	89.140	13,817	8,671	0	415	0	2,604	0	2,604	0	06/23/2017	
02376R-10-2	AMERICAN AIRLINES GROUP ORD			460.000	8,018	17.430	8,018	4,885	0	0	0	7,189	5,491	1,697	0	03/24/2021	
023939-10-1	AMENTUM HOLDINGS ORD			130.000	2,734	21.030	2,734	1,757	0	0	0	977	0	977	0	10/09/2018	
024013-10-4	AMERICAN ASSETS REIT ORD			110.000	2,889	26.260	2,889	2,998	0	147	0	1,532	1,120	413	0	10/09/2018	
024061-10-3	AMERICAN AXLE AND MANUFACTURING ORD			220.000	1,283	5.830	1,283	1,415	0	0	0	1,698	2,354	(656)	0	10/09/2018	
025537-10-1	AMERICAN ELECTRIC POWER ORD			683.000	62,993	92.230	62,993	17,253	0	2,438	0	7,520	0	7,520	0	03/28/2007	
02553E-10-6	AMERICAN EAGLE OUTFITTERS ORD			170.000	2,834	16.670	2,834	3,686	0	85	0	(763)	0	(763)	0	10/09/2018	
025816-10-9	AMERICAN EXPRESS ORD			698.000	207,159	296.790	207,159	12,948	0	1,885	0	76,396	0	76,396	0	03/28/2007	
02665T-30-6	AMERICAN HOMES 4 RENT CL A REIT ORD			605.000	22,639	37.420	22,639	12,747	0	629	0	883	0	883	0	10/09/2018	
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD			936.000	68,141	72.800	68,141	28,941	0	1,460	0	4,727	0	4,727	0	10/20/2020	
02875D-10-9	AMERICAN OUTDOOR BRANDS ORD			25.000	381	15.240	381	169	0	0	0	171	0	171	0	06/28/2019	
02913V-10-3	AMERICAN PUBLIC EDUCATION ORD			35.000	755	21.570	755	585	0	0	0	867	450	417	0	06/28/2019	
029683-10-9	LOGILITY SUPPLY CHAIN SOLUTIONS ORD			45.000	499	11.080	499	518	0	20	0	64	74	(10)	0	06/28/2019	
029899-10-1	AMERICAN STATES WATER ORD			85.000	6,606	77.720	6,606	5,227	0	152	0	(230)	0	(230)	0	10/09/2018	
03027X-10-0	AMERICAN TOWER REIT			578.000	106,011	183.410	106,011	25,484	936	3,792	0	(18,768)	0	(18,768)	0	09/16/2015	
030371-10-8	AMER VANGUARD ORD			10.000	46	4.630	46	57	0	1	0	59	123	(63)	0	12/16/2019	
030420-10-3	AMERICAN WATER WORKS ORD			210.000	26,143	124.490	26,143	17,037	0	631	0	(1,575)	0	(1,575)	0	06/23/2017	
030506-10-9	AMERICAN WOODMARK ORD			45.000	3,579	79.530	3,579	3,416	0	0	0	(599)	0	(599)	0	08/14/2019	
03062T-10-5	AMERICA'S CAR MART ORD			15.000	769	51.250	769	692	0	0	0	231	598	(368)	0	06/28/2019	
03064D-10-8	AMERICOLD REALTY ORD			350.000	7,490	21.400	7,490	8,831	77	308	0	(3,105)	0	(3,105)	0	10/09/2018	

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03071H-10-0	AMERISAFE ORD			35.000	1,804	51.540	1,804	1,754	0	157	0	446	279	167	0	04/22/2019	
03073E-10-5	CENCORA ORD			110.000	24,715	224.680	24,715	10,002	0	229	0	2,123	0	2,123	0	10/09/2018	
03076C-10-6	AMERIPRISE FINANCE ORD			95.000	50,581	532.430	50,581	14,158	0	550	0	14,497	0	14,497	0	10/09/2018	
031100-10-0	AMETEK ORD			255.000	45,966	180.260	45,966	12,286	0	286	0	3,919	0	3,919	0	12/29/2016	
031162-10-0	AMGEN ORD			529.000	137,879	260.640	137,879	29,074	0	4,761	0	(14,484)	0	(14,484)	0	09/30/2011	
03152W-10-9	AMICUS THERAPEUTICS ORD			510.000	4,804	9.420	4,804	6,554	0	0	0	(2,433)	0	(2,433)	0	10/09/2018	
032095-10-1	AMPHENOL CL A ORD			1,668.000	115,843	69.450	115,843	10,600	275	826	0	33,168	0	33,168	0	06/24/2011	
03209R-10-3	AMPHASTAR PHARMACEUTICALS ORD			45.000	1,671	37.130	1,671	950	0	0	0	(1,112)	0	(1,112)	0	06/28/2019	
032654-10-5	ANALOG DEVICES ORD			640.000	135,974	212.460	135,974	12,333	0	2,355	0	8,896	0	8,896	0	03/28/2007	
034164-10-3	ANDERSONS ORD			55.000	2,229	40.520	2,229	1,498	0	42	0	(936)	0	(936)	0	06/28/2019	
03475V-10-1	ANGIODYNAMICS ORD			90.000	824	9.160	824	671	0	0	0	1,219	1,100	119	0	06/28/2019	
035255-10-8	ANIKA THERAPEUTICS ORD			20.000	329	16.460	329	354	0	0	0	334	458	(124)	0	06/28/2019	
035710-83-9	ANNALY CAPITAL MANAGEMENT REIT ORD			683.500	12,501	18.290	12,501	13,822	444	1,776	0	725	1,463	(738)	0	12/21/2023	
03662Q-10-5	ANSYS ORD			100.000	33,733	337.330	33,733	12,251	0	0	0	(2,555)	0	(2,555)	0	06/23/2017	
03674X-10-6	ANTERO RESOURCES ORD			560.000	19,628	35.050	19,628	746	0	0	0	6,927	0	6,927	0	04/17/2020	
036752-10-3	ELEVANCE HEALTH ORD			237.000	87,429	368.900	87,429	11,084	0	1,545	0	(24,330)	0	(24,330)	0	12/03/2014	
03676B-10-2	ANTERO MIDSTREAM ORD			665.000	10,035	15.090	10,035	4,502	0	599	0	1,702	0	1,702	0	10/15/2019	
03743Q-10-8	APA ORD			620.000	14,316	23.090	14,316	9,802	0	620	0	(7,930)	0	(7,930)	0	12/15/2020	
03753U-10-6	APELLIS PHARMACEUTICALS ORD			160.000	5,106	31.910	5,106	4,053	0	0	0	(4,472)	0	(4,472)	0	06/28/2019	
03769M-10-6	APOLLO GLOBAL MANAGEMENT ORD			563.000	92,985	165.160	92,985	32,849	0	1,757	0	50,280	0	50,280	0	12/21/2022	
03770N-10-1	APOGEE THERAPEUTICS ORD			57.000	2,582	45.300	2,582	3,044	0	0	0	(462)	0	(462)	0	05/15/2024	
03782L-10-1	APPIAN CL A ORD			80.000	2,638	32.980	2,638	2,885	0	0	0	(374)	0	(374)	0	06/28/2019	
037833-10-0	APPLE ORD			17,024.000	4,263,150	250.420	4,263,150	122,578	0	16,854	0	985,519	0	985,519	0	11/17/2009	
03783C-10-0	APPFOLIO CL A ORD			40.000	9,869	246.720	9,869	3,752	0	0	0	2,939	0	2,939	0	04/22/2019	
03820C-10-5	APPLIED INDUSTRIAL TECHNOLOGIES ORD			50.000	11,974	239.470	11,974	3,805	0	74	0	3,339	0	3,339	0	10/09/2018	
038222-10-5	APPLIED MATERIAL ORD			990.000	161,004	162.630	161,004	14,811	0	1,505	0	554	0	554	0	12/18/2018	
03831W-10-8	APPLOVIN CL A ORD			300.000	97,149	323.830	97,149	11,868	0	0	0	85,194	0	85,194	0	08/10/2022	
038336-10-3	APTARGROUP ORD			90.000	14,139	157.100	14,139	9,866	0	155	0	3,013	0	3,013	0	12/21/2022	
038923-10-8	ARBOR REALTY REIT ORD			288.000	3,989	13.850	3,989	3,288	0	495	0	(383)	0	(383)	0	10/20/2020	
03937C-10-5	ARCBEST ORD			60.000	5,599	93.320	5,599	1,679	0	29	0	(1,613)	0	(1,613)	0	08/14/2019	
03940C-10-0	ARCELLX ORD			40.000	3,068	76.690	3,068	1,277	0	0	0	848	0	848	0	12/21/2022	
03940R-10-7	ARCH RESOURCES CL A ORD			30.000	4,237	141.220	4,237	2,744	0	98	0	(742)	0	(742)	0	10/09/2018	
03945R-10-2	ARCHER AVIATION CL A ORD			324.000	3,159	9.750	3,159	3,226	0	0	0	(67)	0	(67)	0	12/31/2024	
039483-10-2	ARCHER DANIELS MIDLAND ORD			667.000	33,697	50.520	33,697	32,045	0	790	0	(8,496)	0	(8,496)	0	12/31/2024	
03957W-10-6	ARCHROCK ORD			150.000	3,734	24.890	3,734	1,856	0	101	0	1,424	0	1,424	0	10/09/2018	
039653-10-0	ARCOSA ORD			83.000	8,029	96.740	8,029	2,729	0	17	0	1,170	0	1,170	0	10/09/2018	
03969F-10-9	ARCUS BIOSCIENCES ORD			105.000	1,563	14.890	1,563	1,798	0	0	0	715	1,157	(442)	0	04/17/2020	
03969T-10-9	ARCTURUS THERAPEUTICS HOLDINGS ORD			44.000	747	16.970	747	928	0	0	0	693	1,333	(641)	0	10/20/2020	
03990B-10-1	ARES MANAGEMENT CL A ORD			79.000	13,985	177.030	13,985	3,517	0	294	0	4,591	0	4,591	0	10/20/2020	
04010E-10-9	ARGAN ORD			20.000	2,741	137.040	2,741	811	0	26	0	1,805	0	1,805	0	06/28/2019	
04013V-10-8	ARES COMMERCIAL REIT ORD			75.000	442	5.890	442	530	19	81	0	283	618	(335)	0	10/15/2019	
040413-20-5	ARISTA NETWORKS ORD			2,180.000	240,955	110.530	240,955	149,825	0	0	0	48,928	0	48,928	0	12/31/2024	
04206A-10-1	ARLO TECHNOLOGIES ORD			137.635	1,540	11.190	1,540	1,549	0	0	0	230	0	230	0	10/09/2018	
04208T-10-8	ARMADA HOFFLER PROPERTIES REIT ORD			130.000	1,330	10.230	1,330	1,437	27	105	0	436	714	(278)	0	06/28/2019	
04271T-10-0	ARRAY TECHNOLOGIES ORD			240.000	1,450	6.040	1,450	1,450	0	0	0	186	2,768	(2,582)	0	09/28/2021	
042735-10-0	ARROW ELECTRONICS ORD			85.000	9,615	113.120	9,615	6,049	0	0	0	(776)	0	(776)	0	10/09/2018	

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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
04280A-10-0	ARROWHEAD PHARMACEUTICALS ORD			175.000	3,290	18.800	3,290	3,290	0	0	0	(2,065)	0	(2,065)	0	03/19/2019	
04316A-10-8	ARTISAN PARTNERS ASSET MGMT CL A ORD			130.000	5,597	43.050	5,597	4,091	0	411	0	(147)	0	(147)	0	10/09/2018	
04335A-10-5	ARVINAS ORD			60.000	1,150	19.170	1,150	2,080	0	0	0	(1,319)	0	(1,319)	0	07/16/2020	
04342Y-10-4	ASANA CL A ORD			50.000	1,014	20.270	1,014	703	0	0	0	2,496	2,433	63	0	06/25/2021	
043436-10-4	ASBURY AUTOMOTIVE GROUP ORD			45.000	10,936	243.030	10,936	2,838	0	0	0	813	0	813	0	10/09/2018	
046224-10-1	ASTEC INDUSTRIES ORD			45.000	1,512	33.600	1,512	1,283	0	23	0	(162)	0	(162)	0	08/14/2019	
04626A-10-3	ASTERA LABS ORD			152.000	20,132	132.450	20,132	20,515	0	0	0	(383)	0	(383)	0	12/31/2024	
046513-20-6	ATARA BIOTHERAPEUTICS ORD			7.000	93	13.310	93	53	0	0	0	3,328	3,065	263	0	09/28/2021	
047649-10-8	ATKORE ORD			95.000	7,928	83.450	7,928	2,457	0	122	0	(7,272)	0	(7,272)	0	06/28/2019	
047726-30-2	ATLANTA BRAVES HOLDINGS SRS C ORD			82.000	3,137	38.260	3,137	2,234	0	0	0	(108)	0	(108)	0	06/28/2019	
04911A-10-7	ATLANTIC UNION BANKSHARES ORD			170.000	6,440	37.880	6,440	6,627	0	221	0	228	0	228	0	10/09/2018	
049468-10-1	ATLASSIAN CL A ORD		C	175.000	42,592	243.380	42,592	16,757	0	0	0	4,654	3,688	966	0	08/10/2022	
049560-10-5	ATMOS ENERGY ORD			196.000	27,297	139.270	27,297	22,019	0	644	0	4,581	0	4,581	0	10/18/2023	
04963C-20-9	ATRICURE ORD			90.000	2,750	30.560	2,750	2,452	0	0	0	(462)	0	(462)	0	04/22/2019	
05070N-20-2	AUDACY ORD			7.997	1	0.157	1	1	0	0	0	798	798	0	0	10/15/2019	
051774-10-7	AURORA INNOVATION CL A ORD			1,278.000	8,051	6.300	8,051	5,042	0	0	0	2,930	0	2,930	0	08/21/2024	
052769-10-6	AUTODESK ORD			250.000	73,893	295.570	73,893	35,718	0	0	0	13,023	0	13,023	0	10/09/2018	
053015-10-3	AUTOMATIC DATA PROCESSING ORD			531.000	155,440	292.730	155,440	17,185	818	2,974	0	31,733	0	31,733	0	07/03/2002	
05329W-10-2	AUTONATION ORD			50.000	8,492	169.840	8,492	1,993	0	0	0	983	0	983	0	10/09/2018	
053332-10-2	AUTOZONE ORD			28.000	89,656	3,202.000	89,656	8,165	0	0	0	17,259	0	17,259	0	06/24/2011	
053484-10-1	AVALONBAY COMMUNITIES REIT ORD			155.000	34,095	219.970	34,095	9,102	264	1,046	0	5,076	0	5,076	0	03/28/2007	
05352A-10-0	AVANTOR ORD			913.000	19,237	21.070	19,237	21,180	0	0	0	(1,607)	0	(1,607)	0	07/12/2023	
053611-10-9	AVERY DENNISON ORD			100.000	18,713	187.130	18,713	8,805	0	345	0	(1,503)	0	(1,503)	0	06/23/2017	
05368M-10-6	AVID BIOSERVICES ORD			140.000	1,729	12.350	1,729	1,015	0	0	0	819	0	819	0	12/16/2019	
05368V-10-6	AVIENT ORD			124.000	5,067	40.860	5,067	5,645	33	64	0	(578)	0	(578)	0	05/15/2024	
05368X-10-2	AVIDXCHANGE HOLDINGS ORD			200.000	2,068	10.340	2,068	1,842	0	0	0	(410)	0	(410)	0	12/21/2022	
05370A-10-8	AVIDITY BIOSCIENCES ORD			80.000	2,326	29.080	2,326	1,660	0	0	0	1,602	0	1,602	0	12/21/2022	
053774-10-5	AVIS BUDGET GROUP ORD			55.000	4,434	80.610	4,434	1,755	0	0	0	(5,316)	0	(5,316)	0	10/09/2018	
05379B-10-7	AVISTA ORD			150.000	5,495	36.630	5,495	5,796	0	285	0	2,030	1,896	134	0	10/09/2018	
054540-20-8	AXCELIS TECHNOLOGIES ORD			75.000	5,240	69.870	5,240	1,128	0	0	0	(4,487)	0	(4,487)	0	06/28/2019	
05463X-10-6	AXOGEN ORD			10.000	165	16.480	165	132	0	0	0	130	34	97	0	12/16/2019	
05464C-10-1	AXON ENTERPRISE ORD			75.000	44,574	594.320	44,574	4,714	0	0	0	25,199	0	25,199	0	10/09/2018	
05464T-10-4	AXSOME THERAPEUTICS ORD			45.000	3,807	84.610	3,807	1,158	0	0	0	226	0	226	0	06/28/2019	
05465C-10-0	AXOS FINANCIAL ORD			125.000	8,731	69.850	8,731	3,826	0	0	0	1,906	0	1,906	0	03/19/2019	
05478C-10-5	AZEK COMPANY CL A ORD			20.000	949	47.470	949	734	0	0	0	184	0	184	0	09/28/2021	
05508R-10-6	B AND G FOODS ORD			120.000	827	6.890	827	1,016	23	91	0	1,687	2,120	(433)	0	10/09/2018	
05550J-10-1	BJS WHOLESALE CLUB HOLD ORD			150.000	13,403	89.350	13,403	3,813	0	0	0	3,404	0	3,404	0	10/09/2018	
05591L-10-7	BM TECHNOLOGIES ORD			10.000	49	4.890	49	30	0	0	0	127	99	28	0	01/04/2021	
056525-10-8	BADGER METER ORD			70.000	14,848	212.120	14,848	3,573	0	85	0	4,043	0	4,043	0	10/09/2018	
05722G-10-0	BAKER HUGHES CL A ORD			1,295.000	53,121	41.020	53,121	20,924	0	1,088	0	8,858	0	8,858	0	07/16/2020	
057665-20-0	BALCHEM ORD			50.000	8,150	162.995	8,150	6,157	44	40	0	712	0	712	0	12/21/2022	
058498-10-6	BALL ORD			280.000	15,436	55.130	15,436	12,804	0	224	0	(669)	0	(669)	0	10/09/2018	
05969A-10-5	BANCORP ORD			110.000	5,789	52.630	5,789	1,090	0	0	0	1,548	0	1,548	0	10/15/2019	
05988J-10-3	BANDWIDTH CL A ORD			45.000	766	17.020	766	772	0	0	0	2,718	2,603	115	0	06/28/2019	
05990K-10-6	BANC OF CALIFORNIA ORD			80.000	1,237	15.460	1,237	1,117	8	32	0	162	0	162	0	06/28/2019	
060505-10-4	BANK OF AMERICA ORD			4,950.000	217,553	43.950	217,553	138,904	0	4,950	0	50,886	0	50,886	0	10/20/2020	

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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
062540-10-9	BANK OF HAWAII ORD			50.000	3,562	71.240	3,562	3,319	0	140	0	631	692	(61)	0	06/23/2017	
064058-10-0	BANK OF NEW YORK MELLON ORD			610.000	46,866	76.830	46,866	24,642	0	1,086	0	15,116	0	15,116	0	12/15/2020	
06417N-10-3	BANK OZK ORD			135.000	6,012	44.530	6,012	5,162	0	213	0	(716)	0	(716)	0	10/09/2018	
06652K-10-3	BANKUNITED ORD			200.000	7,634	38.170	7,634	6,998	0	228	0	1,148	0	1,148	0	10/09/2018	
06652V-20-8	BANNER ORD			40.000	2,671	66.770	2,671	2,383	0	77	0	612	84	528	0	10/09/2018	
068463-10-8	BARRETT BUSINESS SERVICES ORD			40.000	1,738	43.440	1,738	826	0	12	0	580	0	580	0	06/28/2019	
070830-10-4	BATH AND BODY WORKS ORD			270.000	10,468	38.770	10,468	6,293	0	216	0	(1,185)	0	(1,185)	0	10/09/2018	
071813-10-9	BAXTER INTERNATIONAL ORD			633.000	18,458	29.160	18,458	18,163	108	734	0	(6,014)	0	(6,014)	0	12/17/2008	
073685-10-9	BEACON ROOFING SUPPLY ORD			125.000	12,698	101.580	12,698	4,168	0	0	0	1,820	0	1,820	0	10/09/2018	
07373V-10-5	BEAM THERAPEUTICS ORD			97.000	2,406	24.800	2,406	3,073	0	0	0	(235)	0	(235)	0	10/20/2020	
07556Q-88-1	BEAZER HOMES ORD			25.000	687	27.460	687	387	0	0	0	(158)	0	(158)	0	10/15/2019	
075887-10-9	BECTON DICKINSON ORD			352.997	80,084	226.870	80,084	29,003	0	1,373	0	(5,987)	0	(5,987)	0	11/20/2007	
07831C-10-3	BELLRING BRANDS ORD			114.017	8,590	75.340	8,590	1,973	0	0	0	2,270	0	2,270	0	04/17/2020	
08160H-10-1	BENCHMARK ELECTRONICS ORD			45.000	2,043	45.400	2,043	1,130	8	30	0	799	0	799	0	06/28/2019	
08265T-20-8	BENTLEY SYSTEMS CL B ORD			230.000	10,741	46.700	10,741	9,466	0	55	0	(1,260)	0	(1,260)	0	08/10/2022	
084423-10-2	WR BERKLEY ORD			235.000	13,752	58.520	13,752	4,772	0	328	0	2,659	0	2,659	0	06/23/2017	
084670-70-2	BERKSHIRE HATHAWAY CL B ORD			2,025.000	917,892	453.280	917,892	148,893	0	0	0	195,656	0	195,656	0	11/22/2011	
08579W-10-3	BERRY GLOBAL GROUP ORD			50.000	3,234	64.670	3,234	2,065	0	16	0	1,168	0	1,168	0	10/09/2018	
086516-10-1	BEST BUY ORD			230.000	19,734	85.800	19,734	16,411	216	860	0	1,730	0	1,730	0	10/09/2018	
089302-10-3	BIG LOTS ORD			75.000	21	0.285	21	6	0	0	0	2,592	3,155	(563)	0	10/09/2018	
08975P-10-8	BIGCOMMERCE HOLDINGS SRS 1 ORD			100.000	612	6.120	612	586	0	0	0	4,403	4,764	(361)	0	09/28/2021	
090043-10-0	BILL HOLDINGS ORD			100.000	8,471	84.710	8,471	9,022	0	0	0	2,772	2,460	312	0	10/20/2020	
090572-20-7	BIO RAD LABORATORIES CL A ORD			30.000	9,855	328.510	9,855	6,675	0	0	0	169	0	169	0	06/23/2017	
09058V-10-3	BIOCRYST PHARMACEUTICALS ORD			400.000	3,008	7.520	3,008	3,227	0	0	0	612	0	612	0	04/22/2019	
09061G-10-1	BIOMARIN PHARMACEUTICAL ORD			250.000	16,433	65.730	16,433	19,733	0	0	0	(7,673)	0	(7,673)	0	05/12/2022	
09062X-10-3	BIOGEN ORD			131.000	20,033	152.920	20,033	29,026	0	0	0	(13,866)	0	(13,866)	0	06/14/2016	
09073M-10-4	BIO TECHNE ORD			240.000	17,287	72.030	17,287	7,050	0	77	0	(1,231)	0	(1,231)	0	06/23/2017	
092113-10-9	BLACK HILLS ORD			80.000	4,682	58.520	4,682	4,730	0	208	0	533	167	366	0	10/09/2018	
09239B-10-9	BLACKLINE ORD			100.000	6,076	60.760	6,076	4,613	0	0	0	(168)	0	(168)	0	10/09/2018	
09257W-10-0	BLACKSTONE MORTGAGE CL A REIT ORD			180.000	3,134	17.410	3,134	3,323	85	419	0	1,958	2,653	(695)	0	10/09/2018	
09260D-10-7	BLACKSTONE ORD			817.000	140,867	172.420	140,867	75,177	0	2,051	0	34,673	0	34,673	0	03/23/2023	
09290D-10-1	BLACKROCK ORD			183.000	187,595	1,025.110	187,595	36,929	0	933	0	150,666	0	150,666	0	11/20/2012	
093671-10-5	H&R BLOCK ORD			200.000	10,568	52.840	10,568	4,016	75	267	0	894	0	894	0	03/24/2021	
093712-10-7	BLOOM ENERGY CL A ORD			200.000	4,442	22.210	4,442	2,382	0	0	0	2,588	1,106	1,482	0	07/16/2020	
094235-10-8	BLOOMIN BRANDS ORD			200.000	2,442	12.210	2,442	4,048	0	192	0	(3,188)	0	(3,188)	0	10/09/2018	
09581B-10-3	BLUE OWL CAPITAL CL A ORD			530.000	12,328	23.260	12,328	6,746	0	360	0	4,431	0	4,431	0	08/10/2022	
09627Y-10-9	BLUEPRINT MEDICINES ORD			125.000	10,903	87.220	10,903	8,578	0	0	0	(628)	0	(628)	0	10/09/2018	
097023-10-5	BOEING ORD			838.000	148,326	177.000	148,326	92,169	0	0	0	(42,563)	0	(42,563)	0	12/31/2024	
09739D-10-0	BOISE CASCADE ORD			80.000	9,509	118.860	9,509	2,656	0	466	0	(840)	0	(840)	0	10/09/2018	
09857L-10-8	BOOKING HOLDINGS ORD			45.000	223,579	4,968.420	223,579	84,173	0	1,575	0	63,954	0	63,954	0	10/09/2018	
099406-10-0	BOOT BARN HOLDINGS ORD			70.000	10,627	151.820	10,627	2,494	0	0	0	5,254	0	5,254	0	06/28/2019	
099502-10-6	BOOZ ALLEN HAMILTON HOLDING CL A ORD			150.000	19,305	128.700	19,305	7,439	0	306	0	119	0	119	0	10/09/2018	
099724-10-6	BORGWARNER ORD			483.000	15,355	31.790	15,355	12,756	0	213	0	(1,961)	0	(1,961)	0	01/19/2016	
100557-10-7	BOSTON BEER CL A ORD			15.000	4,500	299.980	4,500	4,209	0	0	0	(684)	0	(684)	0	10/09/2018	
101121-10-1	BXP ORD			90.000	6,692	74.360	6,692	6,770	88	353	0	2,579	2,202	377	0	12/15/2020	
101137-10-7	BOSTON SCIENTIFIC ORD			1,875.000	167,475	89.320	167,475	74,750	0	0	0	59,081	0	59,081	0	12/30/2021	

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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
10316T-10-4	BOX CL A ORD			160.000	5,056	31.600	5,056	3,157	0	0	0	958	0	958	0	10/09/2018	
103304-10-1	BOYD GAMING ORD			100.000	7,254	72.540	7,254	3,222	17	67	0	993	0	993	0	10/09/2018	
105368-20-3	BRANDYWINE REALTY REIT ORD			370.000	2,072	5.600	2,072	1,935	0	222	0	3,778	3,704	74	0	10/09/2018	
10576N-10-2	BRAZE CL A ORD			70.000	2,932	41.880	2,932	3,277	0	0	0	(788)	0	(788)	0	10/18/2023	
10806X-10-2	BRIDGEBIO PHARMA ORD			170.000	4,665	27.440	4,665	5,228	0	0	0	(2,198)	0	(2,198)	0	07/16/2020	
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD			75.000	8,314	110.850	8,314	7,909	0	0	0	1,246	0	1,246	0	06/22/2018	
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD			181.001	8,695	48.040	8,695	8,055	0	0	0	(883)	0	(883)	0	06/15/2018	
10948W-10-3	ACADIAN ASSET MANAGEMENT ORD			130.000	3,424	26.340	3,424	1,312	0	5	0	933	0	933	0	12/16/2019	
109641-10-0	BRINKER INTERNATIONAL ORD			65.000	8,599	132.290	8,599	2,980	0	0	0	5,792	0	5,792	0	10/09/2018	
110122-10-8	BRISTOL MYERS SQUIBB ORD			2,366.000	133,821	56.560	133,821	133,083	0	5,678	0	12,422	0	12,422	0	10/18/2023	
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			650.000	18,096	27.840	18,096	10,498	0	709	0	2,971	0	2,971	0	10/09/2018	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD			130.000	29,392	226.090	29,392	9,937	114	426	0	2,644	0	2,644	0	06/23/2017	
11135E-20-3	BROADSTONE NET LEASE ORD			254.000	4,028	15.860	4,028	3,788	74	292	0	(345)	0	(345)	0	10/18/2023	
11135F-10-1	BROADCOM ORD			5,229.000	1,212,291	231.840	1,212,291	305,018	0	9,526	0	525,127	0	525,127	0	12/31/2024	
11276H-10-6	BROOKFIELD INFRASTRUCTURE CL A ORD			112.500	4,501	40.010	4,501	3,548	0	136	0	532	0	532	0	07/16/2020	
11285B-10-8	BROOKFIELD RENEWABLE CL A ORD			100.000	2,766	27.660	2,766	2,849	0	106	0	1,631	1,744	(113)	0	10/20/2020	
114340-10-2	AZENTA ORD			120.000	6,000	50.000	6,000	3,851	0	0	0	(1,817)	0	(1,817)	0	10/09/2018	
115236-10-1	BROWN & BROWN ORD			260.000	26,525	102.020	26,525	5,581	0	140	0	8,037	0	8,037	0	06/23/2017	
115637-10-0	BROWN FORMAN CL A ORD			50.000	1,885	37.690	1,885	1,874	11	44	0	(1,095)	0	(1,095)	0	06/23/2017	
115637-20-9	BROWN FORMAN CL B ORD			355.000	13,483	37.980	13,483	11,527	80	309	0	(6,788)	0	(6,788)	0	07/27/2017	
116794-10-8	BRUKER ORD			120.000	7,034	58.620	7,034	3,882	0	24	0	(1,783)	0	(1,783)	0	10/09/2018	
117043-10-9	BRUNSWICK ORD			85.000	5,498	64.680	5,498	5,165	0	143	0	(2,726)	0	(2,726)	0	10/09/2018	
12008R-10-7	BUILDERS FIRSTSOURCE ORD			273.000	39,020	142.930	39,020	3,688	0	0	0	(6,555)	0	(6,555)	0	03/19/2019	
122017-10-6	BURLINGTON STORES ORD			65.000	18,529	285.060	18,529	9,933	0	0	0	5,888	0	5,888	0	10/09/2018	
12468P-10-4	C3 AI CL A ORD			154.000	5,302	34.430	5,302	5,387	0	0	0	(84)	0	(84)	0	12/31/2024	
124805-10-2	CBIZ ORD			110.000	9,001	81.830	9,001	2,154	0	0	0	2,116	0	2,116	0	06/28/2019	
12504L-10-9	CBRE GROUP CL A ORD			375.000	49,234	131.290	49,234	15,454	0	0	0	14,325	0	14,325	0	10/09/2018	
12510Q-10-0	CCC INTELLIGENT SOLUTIONS HLDG ORD			632.000	7,413	11.730	7,413	7,439	0	0	0	(25)	0	(25)	0	12/31/2024	
12514G-10-8	CDW ORD			150.000	26,106	174.040	26,106	12,672	0	373	0	(7,992)	0	(7,992)	0	10/09/2018	
125269-10-0	CF INDUSTRIES HOLDINGS ORD			245.000	20,903	85.320	20,903	13,431	0	490	0	1,426	0	1,426	0	10/09/2018	
12541W-20-9	CH ROBINSON WORLDWIDE ORD			180.000	18,598	103.320	18,598	16,440	112	441	0	3,305	258	3,047	0	05/12/2022	
125523-10-0	CIGNA ORD			324.000	89,469	276.140	89,469	16,646	0	1,814	0	(7,552)	0	(7,552)	0	12/20/2018	
12572Q-10-5	CME GROUP CL A ORD			478.000	111,006	232.230	111,006	44,503	2,772	4,708	0	10,339	0	10,339	0	05/12/2022	
125896-10-0	CMS ENERGY ORD			145.000	9,664	66.650	9,664	6,421	0	299	0	1,244	0	1,244	0	03/27/2018	
12618T-10-5	CRA INTERNATIONAL ORD			15.000	2,808	187.200	2,808	816	0	26	0	1,325	0	1,325	0	12/16/2019	
12621E-10-3	CNO FINANCIAL GROUP ORD			270.000	10,047	37.210	10,047	5,848	0	170	0	2,514	0	2,514	0	10/09/2018	
126349-10-9	CSG SYSTEMS INTERNATIONAL ORD			75.000	3,833	51.110	3,833	2,863	23	68	0	(158)	0	(158)	0	10/09/2018	
126402-10-6	CSW INDUSTRIALS ORD			35.000	12,348	352.800	12,348	2,385	0	30	0	5,089	0	5,089	0	06/28/2019	
126408-10-3	CSX ORD			1,380.000	44,533	32.270	44,533	29,279	0	662	0	(3,312)	0	(3,312)	0	12/18/2018	
126501-10-5	CTS ORD			70.000	3,691	52.730	3,691	2,168	3	11	0	629	0	629	0	04/22/2019	
12653C-10-8	CNX RESOURCES ORD			430.000	15,768	36.670	15,768	6,261	0	0	0	7,168	0	7,168	0	10/09/2018	
126600-10-5	CVB FINANCIAL ORD			260.000	5,567	21.410	5,567	4,789	52	208	0	1,355	1,037	317	0	10/09/2018	
126650-10-0	CVS HEALTH ORD			1,527.000	68,547	44.890	68,547	51,857	0	4,062	0	(52,025)	0	(52,025)	0	03/28/2007	
12685J-10-5	CABLE ONE ORD			5.000	1,811	362.120	1,811	1,764	0	59	0	924	1,896	(972)	0	06/22/2018	
127055-10-1	CABOT ORD			75.000	6,848	91.310	6,848	7,661	0	97	0	(812)	0	(812)	0	05/15/2024	

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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
127097-10-3	COTERRA ENERGY ORD			163.000	4,163	25.540	4,163	2,966	0	137	0	3	0	3	0	06/25/2021	
127190-30-4	CACI INTERNATIONAL CL A ORD			20.000	8,081	404.060	8,081	3,678	0	0	0	1,604	0	1,604	0	10/09/2018	
127387-10-8	CADENCE DESIGN SYSTEMS ORD			305.000	91,640	300.460	91,640	10,709	0	0	0	8,567	0	8,567	0	07/27/2017	
12769G-10-0	CAESARS ENTERTAINMENT ORD			272.000	9,090	33.420	9,090	12,708	0	0	0	(3,628)	33	(3,661)	0	10/20/2020	
128030-20-2	CAL MAINE FOODS ORD			75.000	7,719	102.920	7,719	3,377	0	218	0	3,415	0	3,415	0	10/09/2018	
13057Q-30-5	CALIFORNIA RESOURCES ORD			90.000	4,670	51.890	4,670	2,990	0	126	0	(251)	0	(251)	0	06/25/2021	
130788-10-2	CALIFORNIA WATER SERVICE GROUP ORD			115.000	5,213	45.330	5,213	4,899	0	129	0	(752)	0	(752)	0	10/09/2018	
133131-10-2	CAMDEN PROPERTY REIT ORD			60.000	6,962	116.040	6,962	5,253	62	245	0	1,005	0	1,005	0	06/23/2017	
134429-10-9	THE CAMPBELL S COMPANY ORD			60.000	2,513	41.885	2,513	2,252	0	89	0	(81)	0	(81)	0	10/09/2018	
13462K-10-9	CAMPING WORLD CL A ORD			95.000	2,003	21.080	2,003	1,322	0	48	0	(492)	0	(492)	0	12/16/2019	
13646K-10-8	CANADIAN PACIFIC KANSAS CITY ORD			0.996	72	72.370	72	27	0	0	0	(7)	0	(7)	0	02/09/2016	
13765N-10-7	CANNAE HOLDINGS ORD			190.000	3,773	19.860	3,773	3,956	0	78	0	67	0	67	0	10/09/2018	
14040H-10-5	CAPITAL ONE FINANCIAL ORD			530.000	94,510	178.320	94,510	28,664	0	1,272	0	25,016	0	25,016	0	04/17/2020	
14057J-10-1	CAPITOL FEDERAL FINANCIAL ORD			272.000	1,608	5.910	1,608	1,635	0	92	0	1,289	1,436	(147)	0	10/20/2020	
14149Y-10-8	CARDINAL HEALTH ORD			180.000	21,289	118.270	21,289	9,790	0	362	0	3,145	0	3,145	0	10/09/2018	
14161W-10-5	CARDLYTICS ORD			60.000	223	3.710	223	235	0	0	0	4,125	4,455	(330)	0	07/16/2020	
14167L-10-3	CAREDX ORD			100.000	2,141	21.410	2,141	3,073	0	0	0	1,535	594	941	0	03/19/2019	
14174T-10-7	CARETRUST REIT ORD			220.000	5,951	27.050	5,951	3,874	64	253	0	1,027	0	1,027	0	10/09/2018	
142339-10-0	CARLISLE COMPANIES ORD			110.000	40,572	368.840	40,572	10,358	0	407	0	6,205	0	6,205	0	06/23/2017	
143130-10-2	CARMAX ORD			150.000	12,264	81.760	12,264	10,619	0	0	0	753	0	753	0	10/09/2018	
14316J-10-8	CARLYLE GROUP ORD			306.000	15,450	50.490	15,450	15,480	0	0	0	(30)	0	(30)	0	12/31/2024	
143658-30-0	CARNIVAL ORD			1,375.000	34,265	24.920	34,265	22,555	0	0	0	11,528	2,756	8,773	0	12/21/2023	
143905-10-7	CARRIAGE SERVICES ORD			40.000	1,594	39.850	1,594	1,104	0	18	0	594	0	594	0	12/16/2019	
14448C-10-4	CARRIER GLOBAL ORD			965.996	65,939	68.260	65,939	8,264	217	734	0	10,442	0	10,442	0	10/24/2005	
14575E-10-5	CARS.COM ORD			135.000	2,340	17.330	2,340	2,408	0	0	0	855	1,076	(221)	0	10/09/2018	
146869-10-2	CARVANA CL A ORD			147.000	29,894	203.360	29,894	11,439	0	0	0	18,269	0	18,269	0	08/21/2024	
147448-10-4	CASELLA WASTE CL A ORD			105.000	11,110	105.810	11,110	3,684	0	0	0	2,137	0	2,137	0	03/19/2019	
147528-10-3	CASEYS GENERAL STORES ORD			50.000	19,812	396.230	19,812	6,211	0	93	0	6,075	0	6,075	0	10/09/2018	
14888U-10-1	CATALYST PHARMACEUTICALS ORD			75.000	1,565	20.870	1,565	403	0	0	0	305	0	305	0	04/22/2019	
149123-10-1	CATERPILLAR ORD			460.000	166,870	362.760	166,870	68,756	0	2,493	0	30,861	0	30,861	0	10/09/2018	
150870-10-3	CELANESE ORD			45.000	3,114	69.210	3,114	4,590	0	126	0	(3,877)	0	(3,877)	0	10/09/2018	
15117B-20-2	CELLDEX THERAPEUTICS ORD			70.000	1,769	25.270	1,769	3,102	0	0	0	(1,007)	0	(1,007)	0	12/21/2022	
15118V-20-7	CELSIUS HOLDINGS ORD			219.000	5,768	26.340	5,768	10,919	0	0	0	(6,171)	0	(6,171)	0	07/12/2023	
15135B-10-1	CENTENE ORD			676.000	40,952	60.580	40,952	22,991	0	0	0	(9,214)	0	(9,214)	0	10/09/2018	
15189T-10-7	CENTERPOINT ENERGY ORD			1,195.000	37,917	31.730	37,917	21,498	0	968	0	3,776	0	3,776	0	03/28/2007	
15202L-10-7	CENTERSPACE ORD			25.000	1,654	66.150	1,654	1,467	19	75	0	199	0	199	0	06/28/2019	
153527-20-5	CENTRAL GARDEN AND PET CL A ORD			93.000	3,074	33.050	3,074	2,402	0	0	0	(229)	0	(229)	0	10/09/2018	
154760-40-9	CENTRAL PACIFIC FINANCIAL ORD			35.000	1,017	29.050	1,017	963	0	36	0	413	85	328	0	06/28/2019	
156504-30-0	CENTURY COMMUNITIES ORD			70.000	5,135	73.360	5,135	1,860	0	73	0	(1,245)	0	(1,245)	0	06/28/2019	
156727-10-9	CERENCE ORD			78.000	612	7.850	612	1,442	0	0	0	(921)	0	(921)	0	10/09/2018	
15677J-10-8	DAYFORCE ORD			150.000	10,896	72.640	10,896	7,607	0	0	0	828	0	828	0	03/19/2019	
157085-10-1	CERUS ORD			370.000	570	1.540	570	685	0	0	0	1,285	1,514	(229)	0	04/22/2019	
157210-10-5	CEVA ORD			50.000	1,578	31.550	1,578	1,217	0	0	0	442	0	442	0	06/28/2019	
15872M-10-4	CHAMPIONX ORD			130.000	3,535	27.190	3,535	2,411	0	48	0	(263)	0	(263)	0	12/17/2010	
15961R-10-5	CHARGEPOINT HOLDINGS CL A ORD			310.000	332	1.070	332	378	0	0	0	2,069	2,462	(394)	0	05/12/2022	
159864-10-7	CHRLS RIVER LABS ORD			55.000	10,153	184.600	10,153	7,052	0	0	0	(2,849)	0	(2,849)	0	10/09/2018	

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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
16115Q-30-8	CHART INDUSTRIES ORD			45.000	8,588	190.840	8,588	3,181	0	0	0	2,453	0	2,453	0	10/09/2018	
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD			154.000	52,786	342.770	52,786	27,204	0	0	0	(7,070)	0	(7,070)	0	02/08/2016	
163072-10-1	CHEESECAKE FACTORY ORD			85.000	4,032	47.440	4,032	3,341	0	92	0	2,170	1,114	1,057	0	10/09/2018	
163086-10-1	CHEFS WAREHOUSE ORD			70.000	3,452	49.320	3,452	2,454	0	0	0	1,392	0	1,392	0	06/28/2019	
16359R-10-3	CHEMED ORD			19.000	10,066	529.800	10,066	9,814	0	34	0	(1,044)	0	(1,044)	0	10/18/2023	
163851-10-8	CHEMOURS ORD			180.000	3,042	16.900	3,042	5,357	0	180	0	(2,635)	0	(2,635)	0	09/28/2021	
16411R-20-8	CHENIERE ENERGY ORD			270.000	58,015	214.870	58,015	22,919	0	487	0	11,923	0	11,923	0	08/10/2022	
165167-73-5	EXPAND ENERGY ORD			168.375	16,762	99.550	16,762	10,918	0	209	0	4,945	0	4,945	0	09/28/2021	
165303-10-8	CHESAPEAKE UTILITIES ORD			40.000	4,854	121.350	4,854	3,382	26	98	0	629	0	629	0	10/09/2018	
166764-10-0	CHEVRON ORD			2,332.000	337,767	144.840	337,767	139,183	0	15,205	0	(10,074)	0	(10,074)	0	03/24/2021	
16934Q-80-2	CHIMERA INVESTMENT REIT			170.000	2,380	14.000	2,380	2,630	63	235	0	6,237	6,402	(165)	0	10/09/2018	
169656-10-5	CHIPOTLE MEXICAN GRILL ORD			1,750.000	105,525	60.300	105,525	15,649	0	0	0	25,481	0	25,481	0	10/09/2018	
169905-10-6	CHOICE HOTELS INTERNATIONAL ORD			25.000	3,550	141.980	3,550	1,721	0	29	0	717	0	717	0	10/09/2018	
169CVR-01-6	CHINOOK THERAPEUTICS INC			70.000	70	1.000	70	0	0	0	0	0	0	0	0	08/14/2023	
171340-10-2	CHURCH AND DWIGHT ORD			200.000	20,942	104.710	20,942	9,848	0	227	0	2,030	0	2,030	0	01/30/2018	
171484-10-8	CHURCHILL DOWNS ORD			120.000	16,025	133.540	16,025	5,682	49	46	0	(167)	0	(167)	0	10/09/2018	
171779-30-9	CIENA ORD			175.000	14,842	84.810	14,842	5,077	0	0	0	6,965	0	6,965	0	10/09/2018	
172062-10-1	CINCINNATI FINANCIAL ORD			280.000	40,236	143.700	40,236	8,140	227	890	0	11,267	0	11,267	0	03/28/2007	
17243V-10-2	CINEMARK HOLDINGS ORD			190.000	5,886	30.980	5,886	4,318	0	0	0	3,209	0	3,209	0	06/25/2021	
172755-10-0	CIRRUS LOGIC ORD			130.000	12,945	99.580	12,945	4,745	0	0	0	2,131	0	2,131	0	10/09/2018	
17275R-10-2	CISCO SYSTEMS ORD			4,668.000	276,346	59.200	276,346	76,088	0	7,422	0	40,518	0	40,518	0	07/19/2006	
172908-10-5	CINTAS ORD			556.000	101,581	182.700	101,581	5,104	0	809	0	17,811	0	17,811	0	01/26/2012	
172967-42-4	CITIGROUP ORD			2,412.000	169,781	70.390	169,781	88,477	0	5,258	0	45,707	0	45,707	0	12/14/2012	
174610-10-5	CITIZENS FINANCIAL GROUP ORD			213.000	9,321	43.760	9,321	8,573	0	358	0	2,262	0	2,262	0	10/09/2018	
178587-10-1	CITY OFFICE REIT ORD			50.000	276	5.520	276	294	0	20	0	276	305	(30)	0	06/28/2019	
18452B-20-9	CLEANSPARK ORD			307.000	2,824	9.200	2,824	3,685	0	0	0	(860)	0	(860)	0	08/21/2024	
18539C-10-5	CLEARWAY ENERGY CL A ORD			55.000	1,345	24.450	1,345	890	0	91	0	(62)	0	(62)	0	06/28/2019	
18539C-20-4	CLEARWAY ENERGY CL C ORD			180.000	4,680	26.000	4,680	3,575	0	298	0	(257)	0	(257)	0	10/09/2018	
185899-10-1	CLEVELAND CLIFFS ORD			502.000	4,719	9.400	4,719	6,037	0	0	0	(5,532)	0	(5,532)	0	10/09/2018	
189054-10-9	CLOROX ORD			195.000	31,670	162.410	31,670	12,809	0	944	0	3,865	0	3,865	0	07/24/2007	
18915M-10-7	CLOUDFLARE CL A ORD			379.000	40,811	107.680	40,811	26,367	0	0	0	9,255	0	9,255	0	08/10/2022	
191098-10-2	COCA COLA CONSOLIDATED ORD			15.000	18,900	1,259.990	18,900	3,886	0	300	0	4,974	0	4,974	0	03/19/2019	
191216-10-0	COCA-COLA ORD			4,433.000	275,999	62.260	275,999	95,647	0	8,600	0	14,762	0	14,762	0	05/08/2006	
192005-10-6	CODEXIS ORD			140.000	668	4.770	668	405	0	0	0	2,416	2,175	241	0	06/28/2019	
192108-50-4	COEUR MINING ORD			360.000	2,059	5.720	2,059	1,562	0	0	0	886	0	886	0	06/28/2019	
19239V-30-2	COGENT COMMUNICATIONS HOLDINGS ORD			50.000	3,854	77.070	3,854	2,580	0	196	0	51	0	51	0	10/09/2018	
192422-10-3	COGNEX ORD			195.000	6,993	35.860	6,993	9,502	0	59	0	(1,147)	0	(1,147)	0	10/09/2018	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			785.000	60,367	76.900	60,367	9,170	0	942	0	1,075	0	1,075	0	04/17/2020	
19247G-10-7	COHERENT ORD			264.000	25,009	94.730	25,009	10,373	0	0	0	13,517	0	13,517	0	05/12/2022	
19249H-10-3	COHERUS BIOSCIENCES ORD			150.000	207	1.380	207	183	0	0	0	1,715	2,008	(293)	0	04/22/2019	
192576-10-6	COHU ORD			110.000	2,937	26.700	2,937	1,697	0	0	0	(956)	0	(956)	0	06/28/2019	
19260Q-10-7	COINBASE GLOBAL CL A ORD			276.000	68,531	248.300	68,531	32,598	0	0	0	18,724	0	18,724	0	08/21/2024	
194014-50-2	ENOVIS ORD			75.997	3,335	43.880	3,335	3,541	0	0	0	1,863	2,786	(923)	0	10/09/2018	
194162-10-3	COLGATE PALMOLIVE ORD			1,050.000	95,456	90.910	95,456	27,378	0	2,079	0	11,760	0	11,760	0	08/26/2005	
19459J-10-4	COLLEGIUM PHARMACEUTICAL ORD			30.000	860	28.650	860	340	0	0	0	(64)	0	(64)	0	08/14/2019	
197236-10-2	COLUMBIA BANKING SYSTEM ORD			342.782	9,259	27.010	9,259	9,063	0	492	0	2,408	2,295	113	0	05/12/2022	

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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
199333-10-5	COLUMBUS MCKINNON ORD			55.000	2,048	37.240	2,048	1,805	0	15	0	(98)	0	(98)	0	08/14/2019	
199908-10-4	COMFORT SYSTEMS USA ORD			75.000	31,805	424.060	31,805	4,069	0	90	0	16,379	0	16,379	0	10/09/2018	
20030N-10-1	COMCAST CL A ORD			5,388.000	202,212	37.530	202,212	45,475	0	6,573	0	(34,052)	0	(34,052)	0	03/28/2007	
200340-10-7	COMERICA ORD			212.000	13,112	61.850	13,112	9,310	151	602	0	1,280	0	1,280	0	10/20/2020	
200525-10-3	COMMERCE BANCSHARES ORD			151.000	9,409	62.310	9,409	5,688	0	116	0	1,728	0	1,728	0	06/23/2017	
201723-10-3	COMMERCIAL METALS ORD			245.000	12,152	49.600	12,152	4,934	0	172	0	(108)	0	(108)	0	10/09/2018	
20337X-10-9	COMMSCOPE HOLDING ORD			230.000	1,198	5.210	1,198	888	0	0	0	3,111	2,562	550	0	03/24/2021	
203607-10-6	COMMUNITY FINANCIAL SYSTEM ORD			110.000	6,785	61.680	6,785	6,802	51	199	0	1,053	0	1,053	0	10/09/2018	
20369C-10-6	COMMUNITY HEALTHCARE TRUST ORD			50.000	961	19.210	961	937	0	92	0	662	1,034	(372)	0	06/28/2019	
204166-10-2	COMMVAULT SYSTEMS ORD			100.000	15,091	150.910	15,091	6,369	0	0	0	7,106	0	7,106	0	03/24/2021	
20451N-10-1	COMPASS MINERALS INTERNATIONAL ORD			40.000	450	11.250	450	353	0	6	0	1,693	2,256	(563)	0	10/09/2018	
20464U-10-0	COMPASS CL A ORD			505.000	2,954	5.850	2,954	2,418	0	0	0	536	0	536	0	08/21/2024	
205826-20-9	COMTECH TELECOMMUNICATIONS ORD			30.000	120	4.010	120	95	0	0	0	616	748	(133)	0	06/28/2019	
205887-10-2	CONAGRA BRANDS ORD			958.999	26,612	27.750	26,612	17,812	0	1,343	0	(856)	17	(873)	0	10/26/2018	
20602D-10-1	CONCENTRIX ORD			55.000	2,380	43.270	2,380	2,404	0	68	0	(3,022)	0	(3,022)	0	12/18/2018	
20603L-10-2	CONCENTRA GROUP HOLDINGS PARENT ORD			169.000	3,343	19.780	3,343	3,803	0	0	0	(460)	0	(460)	0	11/26/2024	
20717M-10-3	CONFLUENT CL A ORD			170.000	4,753	27.960	4,753	5,478	0	0	0	775	0	775	0	08/10/2022	
207410-10-1	CONMED ORD			65.000	4,449	68.440	4,449	4,764	13	52	0	(2,670)	0	(2,670)	0	10/09/2018	
20786W-10-7	CONNECTONE BANCORP ORD			60.000	1,375	22.910	1,375	1,359	0	43	0	0	0	0	0	06/28/2019	
20825C-10-4	CONOCOPHILLIPS ORD			1,716.995	170,274	99.170	170,274	55,012	0	3,000	0	14,302	0	14,302	0	05/12/2022	
20848V-10-5	CONSENSUS CLOUD SOLUTIONS ORD			34.000	811	23.860	811	819	0	0	0	227	307	(80)	0	10/09/2018	
20854L-10-8	CONSOL ENERGY ORD			60.000	6,401	106.680	6,401	1,596	0	30	0	369	0	369	0	06/28/2019	
209115-10-4	CONSOLIDATED EDISON ORD			404.000	36,049	89.230	36,049	30,926	0	1,341	0	(703)	0	(703)	0	12/21/2022	
21036P-10-8	CONSTELLATION BRANDS CL A ORD			65.000	14,365	221.000	14,365	13,917	0	255	0	(1,349)	0	(1,349)	0	08/08/2018	
21037T-10-9	CONSTELLATION ENERGY ORD			429.000	95,972	223.710	95,972	21,768	0	605	0	45,826	0	45,826	0	12/30/2021	
216648-50-1	COOPER ORD			272.000	25,005	91.930	25,005	22,220	0	0	0	(730)	0	(730)	0	12/21/2023	
217204-10-6	COPART ORD			1,100.000	63,129	57.390	63,129	8,673	0	0	0	9,229	0	9,229	0	06/23/2017	
218352-10-2	CORCEPT THERAPEUTICS ORD			180.000	9,070	50.390	9,070	2,470	0	0	0	3,224	0	3,224	0	10/09/2018	
219350-10-5	CORNING ORD			1,030.000	48,946	47.520	48,946	18,870	0	1,154	0	17,582	0	17,582	0	09/16/2015	
219798-10-5	QUIDELORTHO ORD			65.000	2,896	44.550	2,896	4,185	0	0	0	(1,895)	0	(1,895)	0	10/09/2018	
219948-10-6	CORPAY ORD			45.000	15,236	338.580	15,236	9,683	0	0	0	2,519	0	2,519	0	10/09/2018	
22002T-10-8	COPT DEFENSE PROPERTIES ORD			230.000	7,119	30.950	7,119	6,638	68	269	0	1,224	0	1,224	0	10/09/2018	
22052L-10-4	CORTEVA ORD			970.000	55,251	56.960	55,251	33,717	0	576	0	5,104	0	5,104	0	05/15/2024	
22160K-10-5	COSTCO WHOLESALE ORD			542.000	496,618	916.270	496,618	48,720	0	10,569	0	138,855	0	138,855	0	12/21/2022	
22160N-10-9	COSTAR GROUP ORD			440.000	31,500	71.590	31,500	16,886	0	0	0	(6,952)	0	(6,952)	0	10/09/2018	
222070-20-3	COTY CL A ORD			672.000	4,677	6.960	4,677	7,956	0	66	0	(3,669)	0	(3,669)	0	10/09/2018	
22266T-10-9	COUPANG CL A ORD			1,485.000	32,640	21.980	32,640	26,127	0	0	0	8,598	0	8,598	0	07/12/2023	
222795-50-2	COUSINS PROPERTIES REIT ORD			176.000	5,393	30.640	5,393	5,018	0	225	0	1,985	878	1,107	0	03/19/2019	
224408-10-4	CRANE ORD			15.000	2,276	151.750	2,276	797	0	12	0	504	0	504	0	06/22/2018	
224441-10-5	CRANE NXT ORD			15.000	873	58.220	873	418	0	10	0	20	0	20	0	06/22/2018	
22663K-10-7	CRINETICS PHARMACEUTICALS ORD			80.000	4,090	51.130	4,090	1,298	0	0	0	1,244	0	1,244	0	12/21/2022	
227046-10-9	CROCS ORD			65.000	7,119	109.530	7,119	1,264	0	0	0	1,048	0	1,048	0	10/09/2018	
227483-10-4	CROSS COUNTRY HEALTHCARE ORD			55.000	999	18.160	999	628	0	0	0	(246)	0	(246)	0	12/16/2019	
22788C-10-5	CROWDSTRIKE HOLDINGS CL A ORD			270.000	92,383	342.160	92,383	29,431	0	0	0	23,447	0	23,447	0	05/12/2022	
22822V-10-1	CROWN CASTLE ORD			455.000	41,296	90.760	41,296	47,175	0	2,848	0	(11,116)	0	(11,116)	0	10/09/2018	
228368-10-6	CROWN HOLDINGS ORD			255.000	21,086	82.690	21,086	12,436	0	255	0	(2,397)	0	(2,397)	0	10/09/2018	

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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
228903-10-0	ARTIVION ORD			70.000	2,001	28.590	2,001	1,954	0	0	0	750	0	750	0	04/22/2019	
229050-30-7	CRYOPORT ORD			90.000	700	7.780	700	637	0	0	0	775	1,469	(694)	0	08/14/2019	
229663-10-9	CUBESMART REIT ORD			450.000	19,283	42.850	19,283	12,668	0	918	0	(1,575)	0	(1,575)	0	10/09/2018	
22978P-10-6	CUE BIOPHARMA ORD			35.000	38	1.090	38	25	0	0	0	685	739	(54)	0	07/16/2020	
231021-10-6	CUMMINS ORD			225.000	78,435	348.600	78,435	13,320	0	1,575	0	24,532	0	24,532	0	03/03/2010	
231561-10-1	CURTISS WRIGHT ORD			10.000	3,549	354.870	3,549	1,275	0	8	0	1,321	0	1,321	0	10/09/2018	
23204G-10-0	CUSTOMERS BANCORP ORD			65.000	3,164	48.680	3,164	1,365	0	0	0	(581)	0	(581)	0	06/28/2019	
232109-10-8	CUTERA ORD			40.000	14	0.353	14	30	0	0	0	1,080	1,206	(127)	0	08/14/2019	
23282W-60-5	CYTOKINETICS ORD			170.000	7,997	47.040	7,997	1,912	0	0	0	(6,197)	0	(6,197)	0	06/28/2019	
23284F-10-5	CYTOMX THERAPEUTICS ORD			35.000	36	1.030	36	41	0	0	0	333	351	(18)	0	06/28/2019	
23331A-10-9	D R HORTON ORD			370.000	51,733	139.820	51,733	14,578	0	481	0	(4,499)	0	(4,499)	0	10/09/2018	
233331-10-7	DTE ENERGY ORD			400.000	48,300	120.750	48,300	16,395	436	1,632	0	4,196	0	4,196	0	06/22/2018	
23345M-10-7	DT MIDSTREAM ORD			200.000	19,886	99.430	19,886	2,874	147	579	0	8,926	0	8,926	0	06/22/2018	
23355L-10-6	DXC TECHNOLOGY ORD			330.000	6,593	19.980	6,593	6,821	0	0	0	1,507	2,460	(954)	0	05/12/2022	
235825-20-5	DANA INCORPORATED ORD			295.000	3,410	11.560	3,410	2,950	0	118	0	1,271	2,171	(900)	0	10/09/2018	
235851-10-2	DANAHER ORD			705.000	161,833	229.550	161,833	17,385	190	740	0	(1,262)	0	(1,262)	0	03/05/2008	
237194-10-5	DARDEN RESTAURANTS ORD			67.000	12,508	186.690	12,508	2,933	0	363	0	1,500	0	1,500	0	10/20/2020	
237266-10-1	DARLING INGREDIENTS ORD			255.000	8,591	33.690	8,591	4,886	0	0	0	(4,118)	0	(4,118)	0	10/09/2018	
23804L-10-3	DATADOG CL A ORD			369.000	52,726	142.890	52,726	33,756	0	0	0	7,937	0	7,937	0	07/12/2023	
23918K-10-8	DAVITA ORD			75.000	11,216	149.550	11,216	5,614	0	0	0	3,359	0	3,359	0	10/09/2018	
243537-10-7	DECKERS OUTDOOR ORD			210.000	42,649	203.090	42,649	3,825	0	0	0	19,254	0	19,254	0	10/09/2018	
244199-10-5	DEERE ORD			265.000	112,281	423.700	112,281	39,872	429	1,558	0	6,315	0	6,315	0	10/09/2018	
247361-70-2	DELTA AIR LINES ORD			870.000	52,635	60.500	52,635	23,592	0	435	0	17,635	0	17,635	0	07/16/2020	
248019-10-1	DELUXE ORD			90.000	2,033	22.590	2,033	1,853	0	108	0	3,163	3,060	103	0	10/09/2018	
24823R-10-5	DENALI THERAPEUTICS ORD			145.000	2,955	20.380	2,955	3,544	0	0	0	46	202	(157)	0	07/16/2020	
24906P-10-9	DENTSPLY SIRONA ORD			375.000	7,118	18.980	7,118	11,426	60	233	0	(6,229)	0	(6,229)	0	07/24/2009	
25179M-10-3	DEVON ENERGY ORD			870.000	28,475	32.730	28,475	19,973	0	1,262	0	(10,936)	0	(10,936)	0	03/24/2021	
252131-10-7	DEXCOM ORD			460.000	35,774	77.770	35,774	14,089	0	0	0	(21,307)	0	(21,307)	0	10/09/2018	
25264R-20-7	DIAMOND HILL INVESTMENT GRP CL A ORD			5.000	776	155.100	776	707	0	30	0	(52)	0	(52)	0	12/16/2019	
252784-30-1	DIAMONDROCK HOSPITALITY REIT ORD			350.000	3,161	9.030	3,161	3,077	81	42	0	728	854	(126)	0	10/09/2018	
25278X-10-9	DIAMONDBACK ENERGY ORD			270.000	44,234	163.830	44,234	13,001	0	2,238	0	2,363	0	2,363	0	12/15/2020	
253393-10-2	DICKS SPORTING ORD			105.000	24,028	228.840	24,028	3,515	0	462	0	8,598	0	8,598	0	10/09/2018	
253798-10-2	DIGI INTERNATIONAL ORD			80.000	2,418	30.230	2,418	1,418	0	0	0	338	0	338	0	12/16/2019	
25381B-10-1	DIGIMARC ORD			20.000	749	37.450	749	689	0	0	0	27	0	27	0	12/16/2019	
253868-10-3	DIGITAL REALTY REIT ORD			463.000	82,104	177.330	82,104	67,474	268	1,074	0	9,601	0	9,601	0	12/31/2024	
25400W-10-2	DIGITAL TURBINE ORD			190.000	321	1.690	321	1,205	0	0	0	(982)	0	(982)	0	08/14/2019	
25401T-60-3	DIGITALBRIDGE GROUP CL A ORD			250.000	2,820	11.280	2,820	3,123	3	10	0	1,173	2,738	(1,565)	0	10/09/2018	
25402D-10-2	DIGITALOCEAN HOLDINGS ORD			20.000	681	34.070	681	749	0	0	0	761	813	(52)	0	09/28/2021	
254423-10-6	DINE BRANDS GLOBAL ORD			45.000	1,355	30.100	1,355	1,423	23	92	0	1,207	2,087	(880)	0	10/09/2018	
254543-10-1	DIODES ORD			100.000	6,167	61.670	6,167	3,317	0	0	0	(1,885)	0	(1,885)	0	12/18/2018	
254687-10-6	WALT DISNEY ORD			2,096.000	233,390	111.350	233,390	69,663	1,048	1,572	0	44,142	0	44,142	0	09/30/2011	
254709-10-8	DISCOVER FINANCIAL SERVICES ORD			331.000	57,339	173.230	57,339	19,669	0	927	0	20,135	0	20,135	0	05/26/2017	
256163-10-6	DOCUSIGN ORD			220.000	19,787	89.940	19,787	10,474	0	0	0	6,708	0	6,708	0	03/19/2019	
25659T-10-7	DOLBY LABORATORIES CL A ORD			150.000	11,715	78.100	11,715	7,858	0	185	0	(1,212)	0	(1,212)	0	07/27/2017	
256677-10-5	DOLLAR GENERAL ORD			264.000	20,016	75.820	20,016	14,116	0	623	0	(15,874)	0	(15,874)	0	08/15/2013	
256746-10-8	DOLLAR TREE ORD			255.000	19,110	74.940	19,110	21,132	0	0	0	(17,113)	0	(17,113)	0	10/09/2018	

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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
25746U-10-9	DOMINION ENERGY ORD			1,129.000	60,808	53.860	60,808	53,372	0	3,014	0	7,745	0	7,745	0	03/23/2023	
25754A-20-1	DOMINOS PIZZA ORD			35.000	14,692	419.760	14,692	8,175	0	211	0	264	0	264	0	08/14/2019	
257554-10-5	DOMO CL B ORD			60.000	425	7.080	425	448	0	0	0	733	925	(193)	0	12/16/2019	
25787G-10-0	DONNELLEY FINANCIAL SOLTN ORD			65.000	4,077	62.730	4,077	867	0	0	0	23	0	23	0	06/28/2019	
25809K-10-5	DOORDASH CL A ORD			410.000	68,778	167.750	68,778	36,608	0	0	0	33,513	5,280	28,233	0	10/18/2023	
25960P-10-9	DOUGLAS EMMETT REIT ORD			210.000	3,898	18.560	3,898	3,360	40	160	0	5,577	4,725	853	0	06/23/2017	
25961D-10-5	DOUGLAS ELLIMAN ORD			162.000	271	1.670	271	288	0	0	0	903	1,111	(207)	0	10/09/2018	
260003-10-8	DOVER ORD			285.000	53,466	187.600	53,466	11,915	0	584	0	9,630	0	9,630	0	06/22/2018	
260557-10-3	DOW ORD			955.000	38,324	40.130	38,324	29,330	0	2,674	0	(14,048)	0	(14,048)	0	04/17/2020	
26142V-10-5	DRAFTKINGS CL A ORD			510.000	18,972	37.200	18,972	12,665	0	0	0	4,256	3,262	995	0	08/10/2022	
26210C-10-4	DROPBOX CL A ORD			570.000	17,123	30.040	17,123	11,117	0	0	0	319	0	319	0	10/15/2019	
264147-10-9	DUCOMMUN ORD			15.000	955	63.660	955	755	0	0	0	174	0	174	0	12/16/2019	
26441C-20-4	DUKE ENERGY ORD			858.003	92,441	107.740	92,441	47,696	0	3,552	0	9,181	0	9,181	0	03/28/2011	
26484T-10-6	DUN BRADST HLDG ORD			330.000	4,112	12.460	4,112	3,960	0	66	0	1,857	1,606	251	0	09/28/2021	
26603R-10-6	DUOLINGO CL A ORD			38.000	12,321	324.230	12,321	5,857	0	0	0	3,700	0	3,700	0	07/12/2023	
26614N-10-2	DUPONT DE NEMOURS ORD			490.000	37,363	76.250	37,363	20,430	0	745	0	(333)	0	(333)	0	03/24/2021	
26622P-10-7	DOXIMITY CL A ORD			166.000	8,863	53.390	8,863	4,635	0	0	0	4,208	0	4,208	0	12/21/2023	
26701L-10-0	DUTCH BROS CL A ORD			153.000	8,014	52.380	8,014	8,015	0	0	0	(1)	0	(1)	0	12/31/2024	
268150-10-9	DYNATRACE ORD			412.000	22,392	54.350	22,392	20,213	0	0	0	(77)	0	(77)	0	12/31/2024	
268158-20-1	DYNAVAX TECHNOLOGIES ORD			240.000	3,065	12.770	3,065	1,010	0	0	0	(290)	0	(290)	0	10/15/2019	
26817Q-88-6	DYNEX CAPITAL REIT ORD			55.000	696	12.650	696	693	0	87	0	248	241	7	0	12/16/2019	
26818M-10-8	DYNE THERAPEUTICS ORD			81.000	1,908	23.560	1,908	2,374	0	0	0	(466)	0	(466)	0	05/15/2024	
26856L-10-3	ELF BEAUTY ORD			100.000	12,555	125.550	12,555	2,137	0	0	0	(1,879)	0	(1,879)	0	12/15/2020	
26875P-10-1	EOG RESOURCES ORD			479.000	58,716	122.580	58,716	17,502	0	1,744	0	781	0	781	0	10/20/2020	
26884L-10-9	EQT ORD			892.000	41,130	46.110	41,130	14,689	0	468	0	11,264	0	11,264	0	03/24/2021	
26884U-10-9	EPR PROPERTIES REIT ORD			125.000	5,535	44.280	5,535	5,934	36	424	0	914	1,435	(521)	0	05/15/2018	
268948-10-6	EAGLE BANCORP ORD			65.000	1,692	26.030	1,692	1,415	0	98	0	1,583	1,851	(267)	0	10/09/2018	
26969P-10-8	EAGLE MATERIALS ORD			50.000	12,338	246.760	12,338	4,148	13	50	0	2,196	0	2,196	0	10/09/2018	
27579R-10-4	EAST WEST BANCORP ORD			60.000	5,746	95.760	5,746	3,646	0	132	0	1,429	0	1,429	0	10/09/2018	
27616P-10-3	EASTERLY GOVERNMENT PROPERTIES ORD			175.000	1,988	11.360	1,988	2,296	0	186	0	508	872	(364)	0	06/28/2019	
277276-10-1	EASTGROUP PROPERTIES REIT ORD			90.000	14,444	160.490	14,444	8,564	126	469	0	(2,075)	0	(2,075)	0	10/09/2018	
277432-10-0	EASTMAN CHEMICAL ORD			225.000	20,547	91.320	20,547	15,951	187	729	0	338	0	338	0	09/21/2015	
278642-10-3	EBAY ORD			690.000	42,746	61.950	42,746	25,361	0	745	0	12,648	0	12,648	0	04/17/2020	
278768-10-6	ECHOSTAR CL A ORD			80.000	1,832	22.900	1,832	1,483	0	0	0	1,905	1,399	506	0	10/09/2018	
278865-10-0	ECOLAB ORD			360.000	84,355	234.320	84,355	17,780	234	821	0	12,949	0	12,949	0	09/25/2008	
28035Q-10-2	EDGEWELL PERSONAL CARE ORD			110.000	3,696	33.600	3,696	4,024	17	66	0	769	1,102	(333)	0	10/09/2018	
281020-10-7	EDISON INTERNATIONAL ORD			250.000	19,960	79.840	19,960	14,245	0	780	0	2,088	0	2,088	0	09/28/2021	
28106W-10-3	EDITAS MEDICINE ORD			140.000	178	1.270	178	524	0	0	0	2,124	3,364	(1,240)	0	10/09/2018	
28176E-10-8	EDWARDS LIFESCIENCES ORD			685.000	50,711	74.030	50,711	33,782	0	0	0	(1,521)	0	(1,521)	0	10/09/2018	
28414H-10-3	ELANCO ANIMAL HEALTH ORD			677.000	8,198	12.110	8,198	9,388	0	0	0	2,048	3,937	(1,889)	0	12/21/2023	
285512-10-9	ELECTRONIC ARTS ORD			375.000	54,863	146.300	54,863	42,565	0	285	0	3,559	0	3,559	0	05/12/2022	
28618M-10-6	ELEMENT SOLUTIONS ORD			505.000	12,842	25.430	12,842	5,888	0	162	0	1,156	0	1,156	0	10/09/2018	
28852N-10-9	ELLINGTON FINANCIAL ORD			60.000	727	12.120	727	742	8	94	0	301	336	(35)	0	06/28/2019	
29082K-10-5	EMBECTA ORD			69.999	1,445	20.650	1,445	739	0	42	0	120	0	120	0	11/20/2007	
291011-10-4	EMERSON ELECTRIC ORD			665.000	82,413	123.930	82,413	27,478	0	1,398	0	17,689	0	17,689	0	09/30/2011	
29109X-10-6	ASPEN TECHNOLOGY ORD			37.000	9,236	249.630	9,236	6,976	0	0	0	1,091	0	1,091	0	10/18/2023	

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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
292104-10-6	EMPIRE STATE REALTY CL A REIT ORD			290.000	2,993	10.320	2,993	3,129	0	41	0	1,760	1,578	183	0	10/09/2018	
29251M-10-6	ENANTA PHARMACEUTICALS ORD			30.000	173	5.750	173	386	0	0	0	927	1,036	(110)	0	12/21/2022	
292554-10-2	ENCORE CAPITAL GROUP ORD			65.000	3,105	47.770	3,105	2,201	0	0	0	(194)	0	(194)	0	06/28/2019	
29261A-10-0	ENCOMPASS HEALTH ORD			120.000	11,082	92.350	11,082	6,425	0	74	0	3,076	0	3,076	0	10/09/2018	
292765-10-4	ENERPAC TOOL GROUP CL A ORD			70.000	2,876	41.090	2,876	1,867	0	3	0	700	0	700	0	10/09/2018	
29332G-10-2	ENHABIT ORD			60.000	469	7.810	469	464	0	0	0	1,040	1,192	(152)	0	10/09/2018	
29355A-10-7	ENPHASE ENERGY ORD			155.000	10,645	68.680	10,645	2,825	0	0	0	(9,836)	0	(9,836)	0	06/28/2019	
29355X-10-7	ENPRO ORD			55.000	9,485	172.450	9,485	4,056	0	66	0	864	0	864	0	10/09/2018	
29357K-10-3	ENOVA INTERNATIONAL ORD			80.000	7,670	95.880	7,670	1,844	0	0	0	3,242	0	3,242	0	06/28/2019	
29358P-10-1	ENSIGN GROUP ORD			110.000	14,615	132.860	14,615	3,844	7	26	0	2,272	0	2,272	0	10/09/2018	
29362U-10-4	ENTEGRIS ORD			186.002	18,425	99.060	18,425	7,067	0	74	0	(3,861)	0	(3,861)	0	10/09/2018	
29364G-10-3	ENTERGY ORD			620.000	47,008	75.820	47,008	19,440	0	1,423	0	15,640	0	15,640	0	10/09/2018	
293712-10-5	ENTERPRISE FINANCIAL SERVICES ORD			60.000	3,384	56.400	3,384	2,495	0	64	0	705	0	705	0	06/28/2019	
29414B-10-4	EPAM SYSTEMS ORD			65.000	15,198	233.820	15,198	8,382	0	0	0	(4,129)	0	(4,129)	0	10/09/2018	
29415F-10-4	ENVISTA HOLDINGS ORD			350.000	6,752	19.290	6,752	6,045	0	0	0	(1,670)	0	(1,670)	0	04/17/2020	
294268-10-7	EPLUS ORD			70.000	5,172	73.880	5,172	2,724	0	0	0	(417)	0	(417)	0	08/14/2019	
294429-10-5	EQUIFAX ORD			165.000	42,050	254.850	42,050	6,052	0	257	0	1,247	0	1,247	0	03/28/2007	
29444U-70-0	EQUINIX REIT ORD			125.000	117,861	942.890	117,861	62,095	0	2,130	0	17,188	0	17,188	0	12/21/2022	
29452E-10-1	EQUITABLE HOLDINGS ORD			560.000	26,415	47.170	26,415	12,230	0	526	0	7,767	0	7,767	0	10/09/2018	
29460X-10-9	EQUITY BANCSHARES CL A ORD			5.000	212	42.420	212	155	1	3	0	43	0	43	0	12/16/2019	
29472R-10-8	EQUITY LIFESTYLE PROP REIT ORD			195.000	12,987	66.600	12,987	8,500	93	367	0	(768)	0	(768)	0	06/23/2017	
29476L-10-7	EQUITY RESIDENTIAL REIT ORD			528.000	37,889	71.760	37,889	28,374	0	685	0	2,895	0	2,895	0	12/31/2024	
29605J-10-6	ESAB ORD			75.997	9,115	119.940	9,115	1,591	6	21	0	2,532	0	2,532	0	10/09/2018	
296315-10-4	ESCO TECHNOLOGIES ORD			50.000	6,661	133.210	6,661	3,240	0	16	0	809	0	809	0	10/09/2018	
29670E-10-7	ESSENTIAL PROPERTIES REALTY TRUS ORD			220.000	6,882	31.280	6,882	4,408	65	253	0	1,258	0	1,258	0	06/28/2019	
29670G-10-2	ESSENTIAL UTILITIES ORD			260.000	9,443	36.320	9,443	8,715	0	329	0	(268)	0	(268)	0	06/23/2017	
297178-10-5	ESSEX PROPERTY REIT ORD			35.000	9,990	285.440	9,990	7,449	0	338	0	1,313	0	1,313	0	11/25/2016	
29786A-10-6	ETSY ORD			155.000	8,198	52.890	8,198	6,550	0	0	0	(4,365)	0	(4,365)	0	10/09/2018	
298736-10-9	EURONET WORLDWIDE ORD			20.000	2,057	102.840	2,057	2,300	0	0	0	27	0	27	0	10/09/2018	
29975E-10-9	EVENTBRITE CL A ORD			160.000	538	3.360	538	509	0	0	0	1,283	2,083	(800)	0	06/28/2019	
30034T-10-3	EVERI HOLDINGS ORD			180.000	2,432	13.510	2,432	2,147	0	0	0	403	0	403	0	06/28/2019	
30034W-10-6	EVERGY ORD			303.000	18,650	61.550	18,650	14,984	0	786	0	2,833	0	2,833	0	10/18/2023	
30040P-10-3	EVERTEC ORD			135.000	4,662	34.530	4,662	3,194	0	27	0	(865)	0	(865)	0	10/09/2018	
30040W-10-8	EVERSOURCE ENERGY ORD			565.000	32,448	57.430	32,448	18,323	0	1,616	0	(2,424)	0	(2,424)	0	06/22/2018	
30048L-20-3	EVOFEM BIOSCIENCES ORD			3.003	0	0.015	0	0	0	0	0	223	223	0	0	05/14/2020	
30050B-10-1	EVOLENT HEALTH CL A ORD			90.000	1,013	11.250	1,013	2,449	0	0	0	(1,960)	0	(1,960)	0	10/09/2018	
30063P-10-5	EXACT SCIENCES ORD			243.999	13,710	56.190	13,710	16,881	0	0	0	(4,341)	0	(4,341)	0	10/18/2023	
30161Q-10-4	EXELIXIS ORD			345.000	11,489	33.300	11,489	6,031	0	0	0	3,212	0	3,212	0	10/09/2018	
30190A-10-4	F&G ANNUITIES AND LIFE ORD			27.200	1,127	41.440	1,127	520	0	23	0	(124)	0	(124)	0	12/01/2022	
302081-10-4	EXLSERVICE HOLDINGS ORD			350.000	15,533	44.380	15,533	4,529	0	0	0	4,736	0	4,736	0	10/09/2018	
30212P-30-3	EXPEDIA GROUP ORD			165.000	30,744	186.330	30,744	19,899	0	0	0	5,699	0	5,699	0	10/09/2018	
302130-10-9	EXPEDITORS INTNL OF WASHTN CL A ORD			195.000	21,600	110.770	21,600	10,795	0	285	0	(3,204)	0	(3,204)	0	06/23/2017	
30214U-10-2	EXPONENT ORD			60.000	5,346	89.100	5,346	3,067	0	67	0	64	0	64	0	10/09/2018	
30225T-10-2	EXTRA SPACE STORAGE REIT ORD			245.000	36,652	149.600	36,652	18,890	0	1,588	0	(2,629)	0	(2,629)	0	10/09/2018	
30226D-10-6	EXTREME NETWORKS ORD			280.000	4,687	16.740	4,687	2,177	0	0	0	(252)	0	(252)	0	04/22/2019	
30231G-10-2	EXXON MOBIL ORD			5,163.000	555,384	107.570	555,384	211,538	0	19,323	0	65,621	0	65,621	0	12/15/2020	

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302491-30-3	FMC ORD			80.000	3,889	48.610	3,889	4,727	46	186	0	149	1,304	(1,155)	0	10/09/2018	
302492-10-3	FLYWIRE ORD			129.000	2,660	20.620	2,660	3,681	0	0	0	(326)	0	(326)	0	10/18/2023	
302520-10-1	FNB ORD			360.000	5,321	14.780	5,321	4,615	0	173	0	364	0	364	0	10/09/2018	
30257X-10-4	FB FINANCIAL ORD			57.000	2,936	51.510	2,936	1,932	0	39	0	665	0	665	0	12/16/2019	
302941-10-9	FTI CONSULTING ORD			45.000	8,601	191.130	8,601	3,222	0	0	0	(361)	0	(361)	0	10/09/2018	
30303M-10-2	META PLATFORMS CL A ORD			2,576.000	1,508,274	585.510	1,508,274	168,588	0	5,152	0	596,473	0	596,473	0	03/29/2018	
303075-10-5	FACTSET RESEARCH SYSTEMS ORD			50.000	24,014	480.280	24,014	8,339	0	205	0	162	0	162	0	06/23/2017	
303250-10-4	FAIR ISAAC ORD			45.000	89,592	1,990.930	89,592	9,711	0	0	0	37,211	0	37,211	0	10/09/2018	
311642-10-2	FARO TECHNOLOGIES ORD			45.000	1,141	25.360	1,141	810	0	0	0	1,840	1,713	127	0	04/22/2019	
31188V-10-0	FASTLY CL A ORD			60.000	566	9.440	566	361	0	0	0	2,775	3,277	(502)	0	06/25/2021	
31189P-10-2	FATE THERAPEUTICS ORD			145.000	239	1.650	239	460	0	0	0	1,610	1,913	(303)	0	04/22/2019	
311900-10-4	FASTENAL ORD			856.000	61,555	71.910	61,555	13,278	0	1,335	0	6,112	0	6,112	0	09/30/2011	
313148-30-6	FEDERAL AGRICULTUR MORTGAGE CL C ORD			30.000	5,909	196.950	5,909	2,179	0	168	0	172	0	172	0	06/28/2019	
313745-10-1	FEDERAL REIT ORD			35.000	3,918	111.950	3,918	4,025	0	153	0	663	352	312	0	06/23/2017	
313855-10-8	FEDERAL SIGNAL ORD			140.000	12,935	92.390	12,935	3,619	0	67	0	2,191	0	2,191	0	10/09/2018	
31428X-10-6	FEDEX ORD			235.000	66,113	281.330	66,113	53,994	324	1,241	0	6,665	0	6,665	0	10/09/2018	
315616-10-2	F5 ORD			75.000	18,860	251.470	18,860	9,064	0	0	0	5,437	0	5,437	0	08/26/2015	
31572Q-80-8	FIBROGEN ORD			140.000	74	0.529	74	51	0	0	0	3,772	3,822	(50)	0	06/25/2021	
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD			765.003	61,789	80.770	61,789	26,455	0	1,102	0	15,836	0	15,836	0	03/18/2014	
31620R-30-3	FIDELITY NATIONAL FINANCIAL ORD			400.000	22,456	56.140	22,456	13,285	0	776	0	2,048	0	2,048	0	10/09/2018	
316773-10-0	FIFTH THIRD BANCORP ORD			588.000	24,861	42.280	24,861	16,727	218	835	0	4,581	0	4,581	0	10/09/2018	
31847R-10-2	FIRST AMERICAN FINANCIAL ORD			15.000	937	62.440	937	681	0	32	0	(30)	0	(30)	0	06/23/2017	
318672-70-6	FIRST BANCORP ORD			450.000	8,366	18.590	8,366	4,163	0	248	0	963	0	963	0	10/09/2018	
318910-10-6	FIRST BANCORP ORD			70.000	3,078	43.970	3,078	2,527	15	62	0	487	0	487	0	04/22/2019	
318916-10-3	FIRST BANCSHARES ORD			30.000	1,050	35.000	1,050	910	0	30	0	170	0	170	0	06/28/2019	
319383-20-4	FIRST BUSEY ORD			90.000	2,121	23.570	2,121	2,435	0	86	0	231	344	(113)	0	10/09/2018	
31946M-10-3	FIRST CITIZENS BANCSHARES CL A ORD			26.000	54,939	2,113.020	54,939	14,218	0	179	0	18,045	0	18,045	0	10/09/2018	
319829-10-7	FIRST COMMONWEALTH FINANCIAL ORD			165.000	2,792	16.920	2,792	2,676	0	85	0	244	0	244	0	10/09/2018	
320209-10-9	FIRST FINANCIAL BANCORP ORD			190.000	5,107	26.880	5,107	5,029	0	179	0	1,180	585	595	0	10/09/2018	
32020R-10-9	FIRST FINANCIAL BANKSHARES ORD			280.000	10,094	36.050	10,094	8,372	50	202	0	1,610	0	1,610	0	10/09/2018	
32026V-10-4	FIRST FOUNDATION ORD			55.000	342	6.210	342	387	0	1	0	161	352	(191)	0	06/28/2019	
320517-10-5	FIRST HORIZON ORD			768.000	15,468	20.140	15,468	10,470	115	346	0	4,593	0	4,593	0	12/21/2023	
32051X-10-8	FIRST HAWAIIAN ORD			290.000	7,526	25.950	7,526	7,056	0	302	0	1,595	699	896	0	10/09/2018	
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST ORD			285.000	14,287	50.130	14,287	9,054	105	408	0	(724)	0	(724)	0	10/09/2018	
32055Y-20-1	FIRST INTERSTATE BANCSYSTEM ORD			175.998	5,715	32.470	5,715	5,465	0	331	0	3,333	3,031	303	0	10/09/2018	
336433-10-7	FIRST SOLAR ORD			195.000	34,367	176.240	34,367	9,192	0	0	0	772	0	772	0	10/09/2018	
33768G-10-7	FIRSTCASH HOLDINGS ORD			90.000	9,324	103.600	9,324	5,960	0	131	0	(439)	0	(439)	0	03/24/2021	
337738-10-8	FISERV ORD			768.000	157,763	205.420	157,763	13,347	0	0	0	55,741	0	55,741	0	11/20/2012	
33813J-10-6	FISKER CL A ORD			180.000	0	0.001	0	0	0	0	0	2,395	2,710	(315)	0	09/28/2021	
33829M-10-1	FIVE BELOW ORD			30.000	3,149	104.960	3,149	3,632	0	0	0	(3,246)	0	(3,246)	0	10/09/2018	
338307-10-1	FIVE9 ORD			125.000	5,080	40.640	5,080	4,904	0	0	0	(4,756)	0	(4,756)	0	10/09/2018	
339750-10-1	FLOOR DECOR HOLDINGS CL A ORD			200.000	19,940	99.700	19,940	5,646	0	0	0	(2,372)	0	(2,372)	0	10/09/2018	
343412-10-2	FLUOR ORD			285.000	14,056	49.320	14,056	2,295	0	0	0	2,893	0	2,893	0	04/17/2020	
343498-10-1	FLOWERS FOODS ORD			215.000	4,442	20.660	4,442	4,134	0	204	0	(398)	0	(398)	0	10/09/2018	
345370-86-0	FORD MOTOR ORD			3,340.000	33,066	9.900	33,066	29,926	0	2,605	0	(7,649)	0	(7,649)	0	10/09/2018	
346375-10-8	FORMFACTOR ORD			160.000	7,040	44.000	7,040	2,932	0	0	0	366	0	366	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
34959E-10-9	FORTINET ORD			700.000	66,136	94.480	66,136	11,560	0	0	0	25,165	0	25,165	0	10/09/2018	
34959J-10-8	FORTIVE ORD			484.000	36,300	75.000	36,300	36,433	0	26	0	84	0	84	0	12/31/2024	
34964C-10-6	FORTUNE BRANDS INNOVATIONS ORD			280.000	19,132	68.330	19,132	12,202	0	269	0	(2,187)	0	(2,187)	0	10/09/2018	
34965K-10-7	FORTREA HOLDINGS ORD			135.000	2,518	18.650	2,518	1,398	0	0	0	(2,194)	0	(2,194)	0	03/28/2007	
349853-10-1	FORWARD AIR ORD			65.000	2,096	32.250	2,096	2,385	0	0	0	(29)	1,961	(1,990)	0	10/09/2018	
34988V-10-6	FOSSIL GROUP ORD			20.000	33	1.670	33	23	0	0	0	201	197	4	0	10/15/2019	
35086T-10-9	FOUR CORNERS PROPERTY ORD			170.000	4,614	27.140	4,614	4,391	60	235	0	313	0	313	0	10/09/2018	
35104E-10-0	4D MOLECULAR THERAPEUTICS ORD			56.000	312	5.570	312	1,437	0	0	0	(1,125)	0	(1,125)	0	05/15/2024	
35137L-10-5	FOX CL A ORD			659.000	32,014	48.580	32,014	17,246	0	349	0	12,462	0	12,462	0	10/20/2020	
35137L-20-4	FOX CL B ORD			111.000	5,077	45.740	5,077	4,266	0	59	0	2,132	124	2,008	0	03/19/2019	
35138V-10-2	FOX FACTORY HOLDING ORD			90.000	2,724	30.270	2,724	5,783	0	0	0	(3,349)	0	(3,349)	0	10/09/2018	
353514-10-2	FRANKLIN ELECTRIC ORD			100.000	9,745	97.450	9,745	4,585	0	100	0	80	0	80	0	10/09/2018	
354613-10-1	FRANKLIN RESOURCES ORD			160.000	3,246	20.290	3,246	3,238	51	198	0	506	2,026	(1,520)	0	06/22/2018	
35471R-10-6	FRANKLIN STREET PROPERTIES REIT ORD			80.000	146	1.830	146	146	0	3	0	386	445	(58)	0	06/28/2019	
35671D-85-7	FREEPORT MCMORAN ORD			1,720.000	65,498	38.080	65,498	22,687	0	1,032	0	(7,723)	0	(7,723)	0	10/09/2018	
358039-10-5	FRESHPET ORD			80.000	11,849	148.110	11,849	3,348	0	0	0	4,908	0	4,908	0	04/22/2019	
358054-10-4	FRESHWORKS CL A ORD			217.000	3,509	16.170	3,509	3,788	0	0	0	(1,588)	0	(1,588)	0	07/12/2023	
35905A-10-9	FRONTDOOR ORD			10.000	547	54.670	547	486	0	0	0	195	0	195	0	10/09/2018	
35909D-10-9	FRONTIER COMMUNICATIONS PARENT ORD			332.000	11,520	34.700	11,520	5,904	0	0	0	3,108	0	3,108	0	07/12/2023	
35952H-70-0	FUELCELL ENERGY ORD			25.167	228	9.040	228	299	0	0	0	1,023	2,004	(980)	0	07/16/2020	
35953D-10-4	FUBOTV ORD			40.000	50	1.260	50	67	0	0	0	1,226	1,303	(77)	0	06/25/2021	
359694-10-6	HB FULLER ORD			105.000	7,085	67.480	7,085	5,124	0	92	0	(1,463)	0	(1,463)	0	10/09/2018	
360271-10-0	FULTON FINANCIAL ORD			350.000	6,748	19.280	6,748	6,024	63	238	0	987	0	987	0	10/09/2018	
361ESC-04-9	ESC GCI LIBERTY INC SR			230.000	230	1.000	230	0	0	0	0	0	0	0	0	05/22/2023	
36251C-10-3	GMS ORD			100.000	8,483	84.830	8,483	2,200	0	0	0	240	0	240	0	06/28/2019	
36262G-10-1	GXO LOGISTICS ORD			170.000	7,395	43.500	7,395	7,682	0	0	0	(3,002)	0	(3,002)	0	10/09/2018	
36266G-10-7	GE HEALTHCARE TECHNOLOGIES ORD			485.667	37,969	78.180	37,969	25,748	0	58	0	418	0	418	0	05/12/2022	
363576-10-9	ARTHUR J GALLAGHER ORD			230.000	65,286	283.850	65,286	12,946	0	552	0	13,563	0	13,563	0	06/23/2017	
36467J-10-8	GAMING AND LEISURE PROP REIT ORD			490.000	23,598	48.160	23,598	17,100	0	1,490	0	(583)	0	(583)	0	12/09/2020	
36467W-10-9	GAMESTOP CL A ORD			420.000	13,163	31.340	13,163	1,551	0	0	0	5,800	0	5,800	0	10/09/2018	
36472T-10-9	GANNETT CO ORD			254.005	1,285	5.060	1,285	1,344	0	0	0	974	273	701	0	10/15/2019	
364760-10-8	GAP ORD			5.000	118	23.630	118	95	0	3	0	14	0	14	0	06/14/2016	
366651-10-7	GARTNER ORD			65.000	31,491	484.470	31,491	9,630	0	0	0	2,168	0	2,168	0	10/09/2018	
36828A-10-1	GE VERNOVA ORD			364.250	119,813	328.930	119,813	18,951	91	0	0	100,862	0	100,862	0	05/12/2022	
368736-10-4	GENERAC HOLDINGS ORD			75.000	11,629	155.050	11,629	4,280	0	0	0	1,936	0	1,936	0	10/09/2018	
369550-10-8	GENERAL DYNAMICS ORD			284.000	74,831	263.490	74,831	19,360	0	1,585	0	1,085	0	1,085	0	10/17/2007	
369604-30-1	GE AEROSPACE ORD			1,457.000	243,013	166.790	243,013	72,519	408	1,224	0	170,494	0	170,494	0	05/12/2022	
370334-10-4	GENERAL MILLS ORD			661.000	42,152	63.770	42,152	24,064	0	1,573	0	(906)	0	(906)	0	05/15/2018	
37045V-10-0	GENERAL MOTORS ORD			1,258.000	67,014	53.270	67,014	41,086	0	604	0	21,826	0	21,826	0	10/09/2018	
371532-10-2	GENESCO ORD			40.000	1,710	42.750	1,710	1,292	0	0	0	302	0	302	0	08/14/2019	
371901-10-9	GENTEX ORD			485.000	13,934	28.730	13,934	9,363	0	233	0	(1,906)	0	(1,906)	0	11/27/2017	
372460-10-5	GENUINE PARTS ORD			240.000	28,022	116.760	28,022	9,110	240	948	0	(5,218)	0	(5,218)	0	03/28/2007	
37247D-10-6	GENWORTH FINANCIAL ORD			910.000	6,361	6.990	6,361	3,858	0	0	0	282	0	282	0	10/09/2018	
37253A-10-3	GENTHERM ORD			70.000	2,795	39.925	2,795	2,990	0	0	0	(870)	0	(870)	0	10/09/2018	
374163-10-3	GERON ORD			697.000	2,467	3.540	2,467	2,706	0	0	0	(239)	0	(239)	0	05/15/2024	
374297-10-9	GETTY REALTY REIT ORD			80.000	2,410	30.130	2,410	2,460	38	144	0	73	0	73	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 Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
374689-10-7	GIBRALTAR INDUSTRIES ORD			70.000	4,123	58.900	4,123	2,920	0	0	0	(1,406)	0	(1,406)	0	10/09/2018	
375558-10-3	GILEAD SCIENCES ORD			1,675.000	154,720	92.370	154,720	109,442	0	5,159	0	19,028	0	19,028	0	05/12/2022	
37637K-10-8	GITLAB CL A ORD			120.000	6,762	56.350	6,762	5,564	0	0	0	(793)	0	(793)	0	10/18/2023	
37637Q-10-5	GLACIER BANCORP ORD			225.000	11,300	50.220	11,300	9,981	0	297	0	2,003	0	2,003	0	10/09/2018	
376536-10-8	GLADSTONE COMMERCIAL REIT ORD			80.000	1,299	16.240	1,299	1,223	0	96	0	714	474	240	0	06/28/2019	
377320-10-6	MAGNERA ORD			50.000	87	1.740	87	81	0	0	0	7	651	(645)	0	10/15/2019	
377322-10-2	GLAUKOS ORD			50.000	7,497	149.940	7,497	3,021	0	0	0	3,523	0	3,523	0	10/09/2018	
379378-20-1	GLOBAL NET LEASE ORD			390.850	2,853	7.300	2,853	2,896	0	460	0	3,278	4,313	(1,036)	0	06/28/2019	
37940X-10-2	GLOBAL PAYMENTS ORD			323.000	36,195	112.060	36,195	37,320	0	323	0	(4,826)	0	(4,826)	0	08/08/2018	
379577-20-8	GLOBUS MEDICAL CL A ORD			95.000	7,857	82.710	7,857	4,834	0	0	0	2,795	0	2,795	0	10/09/2018	
37959E-10-2	GLOBE LIFE ORD			25.000	2,788	111.520	2,788	1,050	0	24	0	(255)	0	(255)	0	06/23/2017	
380237-10-7	GODADDY CL A ORD			105.000	20,724	197.370	20,724	7,947	0	0	0	9,577	0	9,577	0	10/09/2018	
38141G-10-4	GOLDMAN SACHS GROUP ORD			620.000	355,024	572.620	355,024	128,070	0	7,130	0	115,847	0	115,847	0	04/17/2020	
382550-10-1	GOODYEAR TIRE AND RUBBER ORD			103.000	927	9.000	927	908	0	0	0	569	1,117	(548)	0	10/15/2014	
38267D-10-9	GOOSEHEAD INSURANCE CL A ORD			25.000	2,681	107.220	2,681	2,068	0	0	0	786	0	786	0	07/16/2020	
38268T-10-3	GOPRO CL A ORD			285.000	311	1.090	311	365	0	0	0	513	1,191	(678)	0	06/28/2019	
38341P-10-2	GOSSAMER BIO ORD			100.000	90	0.905	90	88	0	0	0	1,512	1,513	(1)	0	12/16/2019	
384109-10-4	GRACO ORD			145.000	12,222	84.290	12,222	6,488	0	148	0	(358)	0	(358)	0	08/08/2018	
384747-10-1	GRAIL ORD			32.000	571	17.850	571	452	0	0	0	120	227	(108)	0	05/12/2022	
384802-10-4	WW GRAINGER ORD			70.000	73,784	1,054.050	73,784	9,288	0	561	0	15,775	0	15,775	0	08/22/2011	
38741L-10-7	GRANITE POINT MORTGAGE TRUST ORD			80.000	223	2.790	223	210	4	36	0	1,072	1,324	(252)	0	06/28/2019	
388689-10-1	GRAPHIC PACKAGING HOLDING ORD			315.000	8,555	27.160	8,555	4,142	32	126	0	791	0	791	0	10/09/2018	
389375-10-6	GRAY MEDIA ORD			190.000	599	3.150	599	969	0	61	0	1,267	2,371	(1,104)	0	10/09/2018	
390607-10-9	GREAT LAKES DREDGE AND DOCK ORD			125.000	1,411	11.290	1,411	1,244	0	0	0	587	136	451	0	06/28/2019	
393222-10-4	GREEN PLAINS ORD			110.000	1,043	9.480	1,043	1,235	0	0	0	(1,731)	0	(1,731)	0	10/15/2019	
397624-10-7	GREIF CL A ORD			65.000	3,973	61.120	3,973	3,199	35	137	0	(291)	0	(291)	0	10/09/2018	
398433-10-2	GRIFFON ORD			110.000	7,840	71.270	7,840	1,861	0	69	0	1,135	0	1,135	0	06/28/2019	
39874R-10-1	GROCERY OUTLET HOLDING ORD			170.000	2,654	15.610	2,654	3,220	0	0	0	980	2,910	(1,930)	0	03/24/2021	
398905-10-9	GROUP 1 AUTOMOTIVE ORD			45.000	18,967	421.480	18,967	3,685	0	85	0	5,253	0	5,253	0	06/28/2019	
40131M-10-9	GUARDANT HEALTH ORD			65.000	1,986	30.550	1,986	1,663	0	0	0	3,912	3,685	228	0	07/16/2020	
401617-10-5	GUESS ORD		C	90.000	1,265	14.060	1,265	2,026	0	311	0	(810)	0	(810)	0	03/19/2019	
40171V-10-0	GUIDEWIRE SOFTWARE ORD			45.000	7,586	168.580	7,586	4,233	0	0	0	2,679	0	2,679	0	10/09/2018	
403949-10-0	HF SINCLAIR ORD			330.000	11,567	35.050	11,567	8,682	0	660	0	(6,772)	0	(6,772)	0	12/15/2020	
404030-10-8	H AND E EQUIPMENT SERVICES ORD			80.000	3,917	48.960	3,917	2,357	0	88	0	(269)	0	(269)	0	04/22/2019	
40412C-10-1	HCA HEALTHCARE ORD			250.000	75,038	300.150	75,038	26,834	0	660	0	7,368	0	7,368	0	10/15/2019	
40434L-10-5	HP ORD			1,280.000	41,766	32.630	41,766	19,702	370	1,411	0	3,251	0	3,251	0	04/17/2020	
405217-10-0	HAIN CELESTIAL GROUP ORD			190.000	1,169	6.150	1,169	1,520	0	0	0	2,535	3,447	(912)	0	10/09/2018	
406216-10-1	HALLIBURTON ORD			980.000	26,646	27.190	26,646	19,741	0	666	0	(8,781)	0	(8,781)	0	12/15/2020	
40637H-10-9	HALOZYME THERAPEUTICS ORD			295.000	14,104	47.810	14,104	5,233	0	0	0	3,201	0	3,201	0	10/09/2018	
407497-10-6	HAMILTON LANE CL A ORD			40.000	5,922	148.050	5,922	2,282	20	75	0	1,384	0	1,384	0	06/28/2019	
41068X-10-0	HA SUSTAINABLE INFRSCTR CPTL ORD			165.000	4,427	26.830	4,427	4,047	68	271	0	(124)	0	(124)	0	03/19/2019	
410867-10-5	HANOVER INSURANCE GROUP ORD			40.000	6,186	154.660	6,186	3,557	0	138	0	1,330	0	1,330	0	07/27/2017	
413160-10-2	HARMONIC ORD			160.000	2,117	13.230	2,117	888	0	0	0	30	0	30	0	06/28/2019	
415864-10-7	ENVIRI ORD			160.000	1,232	7.700	1,232	1,184	0	0	0	2,864	3,072	(208)	0	10/09/2018	
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD			531.000	58,091	109.400	58,091	11,393	276	998	0	15,410	0	15,410	0	09/06/2016	
418056-10-7	HASBRO ORD			180.000	10,064	55.910	10,064	12,269	0	504	0	4,397	3,524	873	0	05/12/2022	

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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
418100-10-3	HASHICORP CL A ORD			125.000	4,276	34.210	4,276	3,518	0	0	0	1,321	0	1,321	0	07/12/2023	
419596-10-1	HAVERTY FURNITURE COMPANIES ORD			10.000	223	22.260	223	210	0	13	0	(132)	0	(132)	0	12/16/2019	
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES ORD			235.000	2,287	9.730	2,287	2,522	0	0	0	4,185	5,233	(1,048)	0	06/23/2017	
420261-10-9	HAWKINS ORD			30.000	3,680	122.670	3,680	671	0	20	0	1,568	0	1,568	0	12/16/2019	
42222N-10-3	HEALTHSTREAM ORD			45.000	1,431	31.800	1,431	1,163	0	5	0	215	0	215	0	06/28/2019	
42225T-10-7	HEALTH CATALYST ORD			65.000	460	7.070	460	467	0	0	0	1,700	1,842	(142)	0	07/16/2020	
42226A-10-7	HEALTHEQUITY ORD			110.000	10,555	95.950	10,555	5,961	0	0	0	3,262	0	3,262	0	05/12/2022	
42226K-10-5	HEALTHCARE REALTY TRUST CL A ORD			560.000	9,492	16.950	9,492	9,968	0	694	0	5,369	5,526	(157)	0	10/09/2018	
42250P-10-3	HEALTHPEAK PROPERTIES ORD			913.000	18,507	20.270	18,507	20,342	0	1,002	0	1,834	2,965	(1,131)	0	10/09/2018	
422704-10-6	HECLA MINING ORD			1,015.000	4,984	4.910	4,984	2,883	0	41	0	102	0	102	0	10/09/2018	
422806-10-9	HEICO ORD			27.000	6,419	237.740	6,419	1,445	0	6	0	1,589	0	1,589	0	10/09/2018	
422806-20-8	HEICO CL A ORD			163.000	30,331	186.080	30,331	6,416	0	34	0	7,113	0	7,113	0	06/23/2017	
422819-10-2	HEIDRICK STRUGGLES INTERNATIONAL ORD			25.000	1,108	44.310	1,108	749	0	15	0	370	0	370	0	06/28/2019	
42328H-10-9	HELIOS TECHNOLOGIES ORD			40.000	1,786	44.640	1,786	2,042	0	14	0	(28)	0	(28)	0	10/09/2018	
423452-10-1	HELMERICH AND PAYNE ORD			240.000	7,685	32.020	7,685	5,971	0	362	0	(1,008)	0	(1,008)	0	12/15/2020	
426281-10-1	JACK HENRY AND ASSOCIATES ORD			40.000	7,012	175.300	7,012	4,224	0	88	0	476	0	476	0	06/23/2017	
426927-10-9	HERITAGE COMMERCE ORD			55.000	516	9.380	516	560	0	29	0	84	114	(30)	0	06/28/2019	
42704L-10-4	HERC HOLDINGS ORD			60.000	11,360	189.330	11,360	2,749	0	160	0	2,426	0	2,426	0	06/28/2019	
427866-10-8	HERSHEY FOODS ORD			213.000	36,072	169.350	36,072	11,983	0	1,167	0	(3,640)	0	(3,640)	0	08/22/2011	
42809H-10-7	HESS ORD			380.000	50,544	133.010	50,544	33,441	0	713	0	(4,237)	0	(4,237)	0	08/10/2022	
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD			840.000	17,934	21.350	17,934	11,416	109	437	0	3,671	0	3,671	0	12/18/2018	
431571-10-8	HILLENBRAND ORD			53.000	1,631	30.780	1,631	1,642	0	47	0	(724)	181	(905)	0	10/09/2018	
432748-10-1	HILLTOP HOLDINGS ORD			140.000	4,008	28.630	4,008	2,836	0	95	0	(921)	0	(921)	0	10/09/2018	
43283X-10-5	HILTON GRAND VACATIONS ORD			85.000	3,311	38.950	3,311	2,576	0	0	0	(105)	0	(105)	0	10/09/2018	
43300A-20-3	HILTON WORLDWIDE HOLDINGS ORD			260.000	64,262	247.160	64,262	19,562	0	156	0	16,918	0	16,918	0	10/09/2018	
436440-10-1	HOLOGIC ORD			285.000	20,546	72.090	20,546	11,788	0	0	0	182	0	182	0	10/09/2018	
436893-20-0	HOME BANCSHARES ORD			300.000	8,490	28.300	8,490	6,513	0	225	0	891	0	891	0	10/09/2018	
437076-10-2	HOME DEPOT ORD			1,193.000	464,065	388.990	464,065	33,082	0	10,737	0	50,631	0	50,631	0	08/26/2009	
438516-10-6	HONEYWELL INTERNATIONAL ORD			854.000	192,910	225.890	192,910	33,125	0	3,732	0	13,818	0	13,818	0	09/30/2011	
43940T-10-9	HOPE BANCORP ORD			255.000	3,134	12.290	3,134	3,261	0	143	0	972	918	54	0	10/09/2018	
440407-10-4	HORIZON BANCORP ORD			60.000	967	16.110	967	980	0	38	0	108	0	108	0	06/28/2019	
440452-10-0	HORMEL FOODS ORD			630.000	19,763	31.370	19,763	8,817	0	712	0	(466)	0	(466)	0	08/22/2011	
44107P-10-4	HOST HOTELS & RESORTS REIT ORD			950.000	16,644	17.520	16,644	17,915	285	998	0	(1,853)	0	(1,853)	0	05/12/2022	
441593-10-0	HOULIHAN LOK CL A ORD			120.000	20,839	173.660	20,839	5,276	0	271	0	6,450	0	6,450	0	10/09/2018	
443201-10-8	HOWMET AEROSPACE ORD			595.000	65,075	109.370	65,075	10,421	0	155	0	32,874	0	32,874	0	10/09/2018	
443320-10-6	HUB GROUP CL A ORD			140.000	6,238	44.560	6,238	3,098	0	70	0	(197)	0	(197)	0	10/09/2018	
443510-60-7	HUBBELL ORD			110.000	46,078	418.890	46,078	12,417	0	548	0	9,896	0	9,896	0	06/23/2017	
443573-10-0	HUBSPOT ORD			50.000	34,839	696.770	34,839	6,785	0	0	0	5,812	0	5,812	0	10/09/2018	
444859-10-2	HUMANA ORD			120.000	30,445	253.710	30,445	40,218	106	425	0	(24,492)	0	(24,492)	0	10/09/2018	
445658-10-7	JB HUNT TRANSPORT SERVICES ORD			95.000	16,213	170.660	16,213	8,244	0	163	0	(2,763)	0	(2,763)	0	06/23/2017	
446150-10-4	HUNTINGTON BANCSHARES ORD			1,910.000	31,076	16.270	31,076	24,090	296	1,184	0	6,781	0	6,781	0	05/12/2022	
447011-10-7	HUNTSMAN ORD			35.000	631	18.030	631	841	0	35	0	(249)	0	(249)	0	10/09/2018	
447462-10-2	HURON CONSULTING GROUP ORD			55.000	6,834	124.260	6,834	2,770	0	0	0	1,180	0	1,180	0	06/28/2019	
448579-10-2	HYATT HOTELS CL A ORD			55.000	8,634	156.980	8,634	4,101	0	33	0	1,461	0	1,461	0	10/09/2018	
44891N-20-8	IAC ORD			150.000	6,471	43.140	6,471	7,043	0	0	0	(1,386)	0	(1,386)	0	10/09/2018	
44925C-10-3	ICF INTERNATIONAL ORD			45.000	5,364	119.210	5,364	3,290	6	25	0	(670)	0	(670)	0	10/09/2018	

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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
44930G-10-7	ICU MEDICAL ORD			30.000	4,655	155.170	4,655	4,757	0	0	0	1,663	0	1,663	0	12/21/2022	
44980X-10-9	IPG PHOTONICS ORD			75.000	5,454	72.720	5,454	5,128	0	0	0	2,294	4,981	(2,687)	0	10/09/2018	
450056-10-6	IRHYTHM TECHNOLOGIES ORD			65.000	5,861	90.170	5,861	5,391	0	0	0	(1,097)	0	(1,097)	0	10/09/2018	
45073V-10-8	ITT ORD			20.000	2,858	142.880	2,858	1,129	0	26	0	471	0	471	0	10/09/2018	
451107-10-6	IDACORP ORD			70.000	7,650	109.280	7,650	7,134	0	235	0	1,225	458	767	0	12/21/2022	
45166A-10-2	IDEAYA BIOSCIENCES ORD			73.000	1,876	25.700	1,876	1,935	0	0	0	(721)	0	(721)	0	10/18/2023	
45167R-10-4	IDEX ORD			110.000	23,022	209.290	23,022	19,990	0	298	0	(860)	0	(860)	0	05/12/2022	
45168D-10-4	IDEXX LABORATORIES ORD			115.000	47,546	413.440	47,546	33,458	0	0	0	(16,285)	0	(16,285)	0	12/21/2022	
45174J-50-9	IHEARTMEDIA CL A ORD			170.000	337	1.980	337	265	0	0	0	1,735	1,853	(117)	0	12/15/2020	
452308-10-9	ILLINOIS TOOL ORD			314.000	79,618	253.560	79,618	15,141	471	1,790	0	(2,631)	0	(2,631)	0	09/16/2015	
452327-10-9	ILLUMINA ORD			70.000	9,354	133.630	9,354	9,198	0	0	0	156	301	(145)	0	05/12/2022	
45245E-10-9	IMAX ORD			10.000	256	25.600	256	212	0	0	0	137	32	106	0	10/09/2018	
45258J-10-2	IMMUNOVANT ORD			73.000	1,808	24.770	1,808	2,696	0	0	0	(1,267)	0	(1,267)	0	10/18/2023	
45332Y-10-9	INARI MEDICAL ORD			73.000	3,727	51.050	3,727	3,864	0	0	0	(263)	749	(1,013)	0	10/18/2023	
45337C-10-2	INCYTE ORD			195.000	13,469	69.070	13,469	12,774	0	0	0	1,225	0	1,225	0	10/09/2018	
45378A-10-6	INDEPENDENCE REALTY ORD			220.000	4,365	19.840	4,365	2,545	35	141	0	999	0	999	0	06/28/2019	
45384B-10-6	INDEPENDENT BANK GROUP ORD			70.000	4,247	60.670	4,247	4,075	0	106	0	1,371	686	685	0	10/09/2018	
45667G-10-3	INFINERA ORD			400.000	2,628	6.570	2,628	1,897	0	0	0	728	0	728	0	04/22/2019	
45687V-10-6	INGERSOLL RAND ORD			566.000	51,200	90.460	51,200	5,415	0	45	0	7,426	0	7,426	0	12/17/2010	
45765U-10-3	INSIGHT ENTERPRISES ORD			60.000	9,126	152.100	9,126	2,967	0	0	0	(1,505)	0	(1,505)	0	10/09/2018	
457669-30-7	INSMED ORD			250.000	17,260	69.040	17,260	4,080	0	0	0	9,513	0	9,513	0	10/09/2018	
45768S-10-5	INNOSPEC ORD			40.000	4,402	110.060	4,402	2,886	0	62	0	(527)	0	(527)	0	10/09/2018	
457730-10-9	INSPIRE MEDICAL SYSTEMS ORD			50.000	9,269	185.380	9,269	3,033	0	0	0	(903)	0	(903)	0	06/28/2019	
45774W-10-8	INSTEEL INDUSTRIES ORD			15.000	405	27.010	405	345	0	17	0	(169)	0	(169)	0	12/16/2019	
45778Q-10-7	INSPERITY ORD			5.000	388	77.510	388	569	0	12	0	(199)	0	(199)	0	10/09/2018	
45780R-10-1	INSTALLED BUILDING PRODUCTS ORD			45.000	7,886	175.250	7,886	2,525	0	150	0	(341)	0	(341)	0	08/14/2019	
45781V-10-1	INNOVATIVE INDUSTRIAL PPTY ORD			30.000	1,999	66.640	1,999	3,706	57	223	0	(1,025)	0	(1,025)	0	06/28/2019	
45782B-10-4	INSEEGO ORD			18.000	185	10.260	185	263	0	0	0	2,026	1,824	202	0	04/17/2020	
45784P-10-1	INSULET ORD			70.000	18,275	261.070	18,275	6,362	0	0	0	3,086	0	3,086	0	10/09/2018	
457985-20-8	INTEGRA LIFESCIENCES HOLDINGS ORD			100.000	2,268	22.680	2,268	2,034	0	0	0	1,459	3,546	(2,087)	0	12/21/2022	
458140-10-0	INTEL ORD			5,954.000	119,378	20.050	119,378	110,509	0	2,108	0	(169,738)	0	(169,738)	0	12/31/2024	
45826H-10-9	INTEGER HOLDINGS ORD			35.000	4,638	132.520	4,638	2,668	0	0	0	1,170	0	1,170	0	10/09/2018	
45826J-10-5	INTELLIA THERAPEUTICS ORD			100.000	1,166	11.660	1,166	1,637	0	0	0	(1,883)	0	(1,883)	0	06/28/2019	
458665-30-4	INTERFACE ORD			120.000	2,922	24.350	2,922	2,266	0	5	0	1,708	300	1,408	0	10/09/2018	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD			670.000	99,837	149.010	99,837	11,626	0	1,206	0	13,789	0	13,789	0	01/29/2010	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD			924.000	203,123	219.830	203,123	83,421	0	6,163	0	52,003	0	52,003	0	03/28/2007	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD			258.000	21,814	84.550	21,814	13,769	103	519	0	924	0	924	0	08/22/2011	
460146-10-3	INTERNATIONAL PAPER ORD			130.000	6,997	53.820	6,997	5,494	0	241	0	2,297	0	2,297	0	10/09/2018	
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD			645.000	18,073	28.020	18,073	2,554	0	851	0	(2,980)	0	(2,980)	0	03/28/2007	
46116X-10-1	INTRA CELLULAR THERAPIES ORD			150.000	12,528	83.520	12,528	1,904	0	0	0	1,785	0	1,785	0	04/22/2019	
461202-10-3	INTUIT ORD			340.000	213,690	628.500	213,690	29,480	0	1,272	0	1,180	0	1,180	0	12/21/2022	
46120E-60-2	INTUITIVE SURGICAL ORD			405.000	211,394	521.960	211,394	12,510	0	0	0	74,763	0	74,763	0	06/25/2008	
46131B-70-4	INVESCO MORTGAGE CAPITAL REIT ORD			4.000	32	8.050	32	35	2	6	0	143	147	(3)	0	06/09/2020	
46187W-10-7	INVITATION HOMES ORD			1,200.000	38,364	31.970	38,364	26,868	348	1,344	0	(2,568)	0	(2,568)	0	10/09/2018	
462222-10-0	IONIS PHARMACEUTICALS ORD			300.000	10,488	34.960	10,488	13,470	0	0	0	(4,689)	0	(4,689)	0	10/09/2018	
46222L-10-8	IONQ ORD			278.000	11,612	41.770	11,612	11,940	0	0	0	(328)	0	(328)	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
462260-10-0	IOVANCE BIOTHERAPEUTICS ORD			310.000	2,294	7.400	2,294	3,424	0	0	0	(226)	0	(226)	0	04/22/2019	
46266C-10-5	IQVIA HOLDINGS ORD			180.000	35,372	196.510	35,372	22,930	0	0	0	(6,277)	0	(6,277)	0	10/09/2018	
46269C-10-2	IRIDIUM COMMUNICATIONS ORD			245.000	7,110	29.020	7,110	5,015	0	135	0	(2,974)	0	(2,974)	0	10/09/2018	
46284V-10-1	IRON MOUNTAIN ORD			310.000	32,584	105.110	32,584	10,404	222	826	0	10,890	0	10,890	0	10/09/2018	
46333X-10-8	IRONWOOD PHARMA CL A ORD			188.000	833	4.430	833	1,822	0	0	0	(1,318)	0	(1,318)	0	10/18/2023	
46571Y-10-7	I3 VERTICALS CL A ORD			5.000	115	23.040	115	113	0	0	0	38	29	9	0	12/16/2019	
465741-10-6	ITRON ORD			70.000	7,601	108.580	7,601	4,078	0	0	0	2,315	0	2,315	0	10/09/2018	
466032-10-9	J AND J SNACK FOODS ORD			30.000	4,654	155.130	4,654	4,439	23	90	0	(360)	0	(360)	0	10/09/2018	
46625H-10-0	JPMORGAN CHASE ORD			3,362.000	805,905	239.710	805,905	120,921	0	15,465	0	234,029	0	234,029	0	05/16/2012	
466313-10-3	JABIL ORD			160.000	23,024	143.900	23,024	3,955	0	51	0	2,640	0	2,640	0	10/09/2018	
466367-10-9	JACK IN THE BOX ORD			30.000	1,249	41.640	1,249	2,527	0	53	0	(1,200)	0	(1,200)	0	10/09/2018	
46982L-10-8	JACOBS SOLUTIONS ORD			130.000	17,371	133.620	17,371	8,210	0	38	0	9,160	0	9,160	0	10/09/2018	
47233W-10-9	JEFFERIES FINANCIAL GROUP ORD			390.000	30,576	78.400	30,576	8,471	0	507	0	14,816	0	14,816	0	10/09/2018	
47580P-10-3	JELD WEN HOLDING ORD			190.000	1,556	8.190	1,556	2,706	0	0	0	(382)	1,649	(2,031)	0	10/09/2018	
477143-10-1	JETBLUE AIRWAYS ORD			620.000	4,873	7.860	4,873	3,150	0	0	0	9,064	7,632	1,432	0	10/09/2018	
478160-10-4	JOHNSON & JOHNSON ORD			2,629.000	380,206	144.620	380,206	131,632	0	12,908	0	(31,863)	0	(31,863)	0	03/26/2004	
48020Q-10-7	JONES LANG LASALLE ORD			29.000	7,341	253.140	7,341	3,886	0	0	0	1,864	0	1,864	0	10/09/2018	
48123V-10-2	ZIFF DAVIS ORD			45.000	2,445	54.340	2,445	2,920	0	0	0	(578)	0	(578)	0	10/09/2018	
48203R-10-4	JUNIPER NETWORKS ORD			270.000	10,112	37.450	10,112	7,768	0	238	0	2,152	0	2,152	0	10/09/2018	
48242W-10-6	KBR ORD			145.000	8,400	57.930	8,400	3,142	22	85	0	365	0	365	0	10/09/2018	
482480-10-0	KLA ORD			145.000	91,367	630.120	91,367	14,378	0	877	0	7,079	0	7,079	0	10/09/2018	
48251W-10-4	KKR AND CO ORD			918.000	135,781	147.910	135,781	50,041	0	633	0	59,725	0	59,725	0	12/21/2023	
48282T-10-4	KADANT ORD			20.000	6,900	344.990	6,900	1,816	0	25	0	1,294	0	1,294	0	06/28/2019	
483007-70-4	KAISER ALUMINUM ORD			10.000	703	70.270	703	746	0	31	0	301	310	(9)	0	10/09/2018	
48576U-10-6	KARYOPHARM THERAPEUTICS ORD			85.000	57	0.676	57	65	0	0	0	649	665	(16)	0	08/14/2019	
48666K-10-9	KB HOME ORD			170.000	11,172	65.720	11,172	3,803	0	162	0	554	0	554	0	10/09/2018	
487836-10-8	KELLANOVA ORD			35.000	2,834	80.970	2,834	1,757	0	79	0	877	0	877	0	12/21/2007	
488152-20-8	KELLY SERVICES CL A ORD			75.000	1,046	13.940	1,046	1,583	0	23	0	(195)	381	(576)	0	06/28/2019	
489398-10-7	KENNEDY WILSON HOLDINGS ORD			250.000	2,498	9.990	2,498	2,780	30	180	0	1,578	2,175	(598)	0	10/09/2018	
49177J-10-2	KENVUE ORD			2,160.000	46,116	21.350	46,116	13,904	0	1,750	0	(389)	0	(389)	0	01/02/2004	
49271V-10-0	KEURIG DR PEPPER ORD			1,160.000	37,259	32.120	37,259	32,617	0	1,015	0	(1,392)	0	(1,392)	0	12/21/2022	
493267-10-8	KEYCORP ORD			1,153.000	19,762	17.140	19,762	15,229	0	945	0	3,159	0	3,159	0	10/20/2020	
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD			170.000	27,307	160.630	27,307	10,174	0	0	0	262	0	262	0	10/09/2018	
493732-10-1	KFORCE ORD			25.000	1,418	56.700	1,418	877	0	38	0	(272)	0	(272)	0	06/28/2019	
49427F-10-8	KILROY REALTY REIT ORD			85.000	3,438	40.450	3,438	3,083	46	184	0	3,097	3,046	52	0	10/09/2018	
49428J-10-9	KIMBALL ELECTRONICS ORD			5.000	94	18.730	94	90	0	0	0	(41)	0	(41)	0	12/16/2019	
494368-10-3	KIMBERLY CLARK ORD			367.000	48,092	131.040	48,092	24,393	448	1,776	0	3,498	0	3,498	0	10/17/2007	
49446R-10-9	KIMCO REALTY REIT ORD			722.000	16,916	23.430	16,916	11,762	0	700	0	1,643	0	1,643	0	06/28/2019	
49456B-10-1	KINDER MORGAN CL P ORD			815.000	22,331	27.400	22,331	14,906	0	933	0	7,954	0	7,954	0	06/25/2021	
49714P-10-8	KINSALE CAPITAL GROUP ORD			45.000	20,931	465.130	20,931	3,080	0	27	0	5,860	0	5,860	0	03/19/2019	
49803T-30-0	KITE REALTY GROUP REIT ORD			228.000	5,755	25.240	5,755	3,740	0	230	0	543	0	543	0	10/09/2018	
499049-10-4	KNIGHT SWIFT TRANSPRTATN CL A ORD			285.000	15,116	53.040	15,116	9,277	0	182	0	(1,314)	0	(1,314)	0	10/09/2018	
49926D-10-9	KNOWLES ORD			190.000	3,787	19.930	3,787	2,761	0	0	0	384	0	384	0	10/09/2018	
50015M-10-9	KODIAK SCIENCES ORD			65.000	647	9.950	647	163	0	0	0	3,710	3,261	449	0	04/17/2020	
500255-10-4	KOHL'S ORD			160.000	2,246	14.040	2,246	3,102	0	320	0	731	3,074	(2,342)	0	12/15/2020	
50050N-10-3	KONTOOR BRANDS ORD			112.000	9,566	85.410	9,566	1,254	0	226	0	2,575	0	2,575	0	04/09/2012	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
50060P-10-6	KOPPERS HOLDINGS ORD			40.000	1,296	32.400	1,296	1,174	0	11	0	(753)	0	(753)	0	06/28/2019	
500643-20-0	KORN FERRY ORD			55.000	3,710	67.450	3,710	2,599	20	77	0	446	0	446	0	10/09/2018	
500754-10-6	KRAFT HEINZ ORD			954.000	29,297	30.710	29,297	27,043	0	1,526	0	(5,982)	0	(5,982)	0	04/17/2020	
50077B-20-7	KRATOS DEFENSE AND SECURITY SOLS ORD			260.000	6,859	26.380	6,859	4,155	0	0	0	1,583	0	1,583	0	03/19/2019	
501044-10-1	KROGER ORD			680.000	41,582	61.150	41,582	18,992	0	830	0	10,499	0	10,499	0	10/09/2018	
501147-10-2	KRYSTAL BIOTECH ORD			30.000	4,700	156.660	4,700	2,302	0	0	0	978	0	978	0	12/21/2022	
50127T-10-9	KURA ONCOLOGY ORD			120.000	1,045	8.710	1,045	2,362	0	0	0	(680)	0	(680)	0	06/28/2019	
50155Q-10-0	KYNDRYL HOLDINGS ORD			262.000	9,065	34.600	9,065	5,224	0	0	0	3,621	0	3,621	0	03/28/2007	
50187T-10-6	LGI HOMES ORD			40.000	3,576	89.400	3,576	2,723	0	0	0	(1,750)	0	(1,750)	0	04/22/2019	
501889-20-8	LKQ ORD			290.000	10,658	36.750	10,658	8,625	0	348	0	(3,202)	0	(3,202)	0	10/09/2018	
50189K-10-3	LCI INDUSTRIES ORD			50.000	5,170	103.390	5,170	3,927	0	215	0	(1,116)	0	(1,116)	0	10/09/2018	
50212V-10-0	LPL FINANCIAL HOLDINGS ORD			80.000	26,121	326.510	26,121	5,092	0	96	0	7,911	0	7,911	0	10/09/2018	
502175-10-2	LTC PROPERTIES REIT ORD			85.000	2,937	34.550	2,937	3,122	0	194	0	825	619	207	0	10/09/2018	
502431-10-9	L3HARRIS TECHNOLOGIES ORD			277.000	58,248	210.280	58,248	13,098	0	1,285	0	(94)	0	(94)	0	09/25/2008	
504922-10-5	LABCORP HOLDINGS ORD			135.000	30,958	229.320	30,958	8,328	0	389	0	274	0	274	0	03/28/2007	
505336-10-7	LA Z BOY ORD			90.000	3,921	43.570	3,921	2,609	0	74	0	599	0	599	0	10/09/2018	
505743-10-4	LADDER CAPITAL CL A ORD			122.000	1,365	11.190	1,365	1,447	28	112	0	603	642	(39)	0	01/07/2019	
511656-10-0	LAKELAND FINANCIAL ORD			35.000	2,407	68.760	2,407	1,624	0	67	0	126	0	126	0	04/22/2019	
512807-30-6	LAM RESEARCH ORD			3,426.000	247,460	72.230	247,460	131,005	375	1,353	0	(9,429)	0	(9,429)	0	12/31/2024	
512816-10-9	LAMAR ADVERTISING CL A REIT			85.000	10,348	121.740	10,348	6,354	0	480	0	1,314	0	1,314	0	10/09/2018	
513847-10-3	LANCASTER COLONY ORD			40.000	6,926	173.140	6,926	5,913	0	146	0	270	0	270	0	10/09/2018	
515098-10-1	LANDSTAR SYSTEM ORD			35.000	6,015	171.860	6,015	2,949	0	118	0	(763)	0	(763)	0	06/23/2017	
516544-10-3	LANTHEUS HOLDINGS ORD			106.000	9,483	89.460	9,483	2,109	0	0	0	2,911	0	2,911	0	06/28/2019	
516806-20-5	VITAL ENERGY ORD			19.000	587	30.920	587	1,083	0	0	0	(277)	0	(277)	0	12/16/2019	
517834-10-7	LAS VEGAS SANDS ORD			440.000	22,598	51.360	22,598	16,698	0	352	0	946	0	946	0	12/30/2021	
518415-10-4	LATTICE SEMICONDUCTOR ORD			225.000	12,746	56.650	12,746	2,896	0	0	0	(2,777)	0	(2,777)	0	03/19/2019	
518439-10-4	ESTEE LAUDER CL A ORD			272.000	20,395	74.980	20,395	12,035	0	634	0	(19,385)	0	(19,385)	0	08/22/2011	
518613-20-3	LAUREATE EDUCATION ORD			210.000	3,841	18.290	3,841	3,114	0	0	0	962	0	962	0	10/09/2018	
521865-20-4	LEAR ORD			55.000	5,209	94.700	5,209	7,710	0	169	0	(2,558)	0	(2,558)	0	10/09/2018	
525327-10-2	LEIDOS HOLDINGS ORD			80.000	11,525	144.060	11,525	5,377	0	123	0	2,866	0	2,866	0	10/09/2018	
525558-20-1	LEMAITRE VASCULAR ORD			25.000	2,304	92.140	2,304	892	0	16	0	885	0	885	0	12/16/2019	
52567D-10-7	LEMONADE ORD			80.000	2,934	36.680	2,934	1,482	0	0	0	5,537	3,893	1,644	0	09/28/2021	
52603A-20-8	LENDINGCLUB ORD			104.000	1,684	16.190	1,684	1,264	0	0	0	1,179	405	775	0	04/22/2019	
52603B-10-7	LENDINGTREE ORD			15.000	581	38.750	581	869	0	0	0	2,513	2,387	126	0	10/09/2018	
526057-10-4	LENNAR CL A ORD			285.000	38,865	136.370	38,865	12,631	0	570	0	(3,611)	0	(3,611)	0	10/09/2018	
526107-10-7	LENNOX INTERNATIONAL ORD			20.000	12,186	609.300	12,186	3,988	23	90	0	3,236	0	3,236	0	10/09/2018	
52634L-10-8	LENSAR ORD			24.000	215	8.940	215	64	0	0	0	130	0	130	0	12/16/2019	
529043-10-1	LXP INDUSTRIAL ORD			585.000	4,750	8.120	4,750	4,832	79	304	0	(1,053)	0	(1,053)	0	10/09/2018	
530307-10-7	LIBERTY BROADBAND SRS A ORD			45.000	3,346	74.360	3,346	3,713	0	0	0	(283)	0	(283)	0	10/09/2018	
530307-30-5	LIBERTY BROADBAND SRS C ORD			153.000	11,438	74.760	11,438	12,587	0	0	0	(892)	0	(892)	0	10/09/2018	
531229-72-2	LIBERTY MEDIA LIBERTY LIVE SRS C ORD			31.000	2,110	68.060	2,110	723	0	0	0	951	0	951	0	06/17/2020	
531229-74-8	LIBERTY MEDIA LIBERTY LIVE SRS A ORD			40.000	2,662	66.560	2,662	1,540	0	0	0	1,388	187	1,200	0	04/22/2019	
531229-75-5	LIBERTY MEDIA FORMULA ONE SRS C ORD			215.000	19,922	92.660	19,922	7,274	0	0	0	6,349	0	6,349	0	10/09/2018	
531229-77-1	LIBERTY MEDIA FORMULA ONE SRS A ORD			50.000	4,202	84.040	4,202	1,755	0	0	0	1,303	0	1,303	0	04/22/2019	
53220K-22-3	LIGAND PHARMACEUTICALS INCORPORATED			11.000	11	1.000	11	0	0	0	0	0	0	0	0	11/02/2022	
53220K-50-4	LIGAND PHARMACEUTICALS ORD			30.000	3,215	107.150	3,215	2,734	0	0	0	1,072	0	1,072	0	03/24/2021	

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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
532457-10-8	ELI LILLY ORD			903.000	697,116	772.000	697,116	30,290	0	4,696	0	170,739	0	170,739	0	09/29/2009	
53261M-20-3	EDGIO ORD			4.000	0	0.000	0	0	0	0	0	1,055	1,020	36	0	04/17/2020	
532CNT-02-9	CONTRA LIGAND PHARMACE			11.000	11	1.000	11	0	0	0	0	0	0	0	0	11/02/2022	
533900-10-6	LINCOLN ELECTRIC HOLDINGS ORD			76.000	14,248	187.470	14,248	13,559	57	216	0	(2,279)	0	(2,279)	0	10/18/2023	
534187-10-9	LINCOLN NATIONAL ORD			300.000	9,513	31.710	9,513	9,630	0	540	0	6,924	5,502	1,422	0	12/15/2020	
535555-10-6	LINDSAY ORD			20.000	2,366	118.310	2,366	1,733	0	28	0	(217)	0	(217)	0	08/14/2019	
536797-10-3	LITHIA MOTORS ORD			50.000	17,872	357.430	17,872	3,900	0	105	0	1,408	0	1,408	0	10/09/2018	
537008-10-4	LITTELFUSE ORD			50.000	11,783	235.650	11,783	9,108	0	135	0	(1,596)	0	(1,596)	0	10/09/2018	
538034-10-9	LIVE NATION ENTERTAINMENT ORD			185.000	23,958	129.500	23,958	9,367	0	0	0	6,642	0	6,642	0	10/09/2018	
538146-10-1	LIVEPERSON ORD			140.000	213	1.520	213	172	0	0	0	2,789	3,107	(318)	0	10/09/2018	
53815P-10-8	LIVERAMP HOLDINGS ORD			70.000	2,126	30.370	2,126	1,814	0	0	0	931	1,457	(526)	0	10/09/2018	
539830-10-9	LOCKHEED MARTIN ORD			320.000	155,501	485.940	155,501	23,282	0	4,080	0	10,464	0	10,464	0	07/18/2012	
540424-10-8	LOEWS ORD			384.000	32,521	84.690	32,521	11,946	0	96	0	5,798	0	5,798	0	10/30/2008	
546347-10-5	LOUISIANA PACIFIC ORD			185.000	19,157	103.550	19,157	4,353	0	192	0	6,053	0	6,053	0	10/09/2018	
548661-10-7	LOWE'S COMPANIES ORD			759.000	187,321	246.800	187,321	21,481	0	3,416	0	18,406	0	18,406	0	10/09/2018	
549498-10-3	LUCID GROUP ORD			1,380.000	4,168	3.020	4,168	3,640	0	0	0	10,449	11,363	(914)	0	12/31/2024	
550021-10-9	LULULEMON ATHLETICA ORD			165.000	63,098	382.410	63,098	35,262	0	0	0	(15,488)	0	(15,488)	0	12/31/2024	
55003T-10-7	LL FLOORING HOLDINGS ORD			45.000	0	0.000	0	0	0	0	0	288	463	(175)	0	12/16/2019	
550241-10-3	LUMEN TECHNOLOGIES ORD			1,400.000	7,434	5.310	7,434	8,418	0	0	0	(984)	0	(984)	0	08/21/2024	
55024U-10-9	LUMENTUM HOLDINGS ORD			142.000	11,921	83.950	11,921	7,585	0	0	0	4,477	0	4,477	0	12/11/2018	
550424-30-3	LUMINAR TECHNOLOGIES CL A ORD			22.000	118	5.380	118	337	0	0	0	680	1,674	(994)	0	12/21/2022	
550678-10-6	LUXFER HOLDINGS ORD			5.000	65	13.090	65	56	0	3	0	87	66	21	0	06/28/2019	
55087P-10-4	LYFT CL A ORD			400.000	5,160	12.900	5,160	4,668	0	0	0	5,961	6,797	(836)	0	04/17/2020	
55261F-10-4	M&T BANK ORD			257.000	48,319	188.010	48,319	25,761	0	1,375	0	13,089	0	13,089	0	08/14/2019	
55262C-10-0	MBIA ORD			95.000	614	6.460	614	614	0	0	0	312	280	32	0	04/22/2019	
55272X-60-7	MFA FINANCIAL ORD			221.000	2,252	10.190	2,252	2,767	77	309	0	3,439	3,677	(239)	0	01/30/2018	
55277P-10-4	MGE ENERGY ORD			80.000	7,517	93.960	7,517	5,239	0	140	0	1,732	0	1,732	0	10/09/2018	
552953-10-1	MGM RESORTS INTERNATIONAL ORD			540.000	18,711	34.650	18,711	14,769	0	0	0	(5,416)	0	(5,416)	0	10/09/2018	
55303J-10-6	MGP INGREDIENTS ORD			30.000	1,181	39.370	1,181	1,429	0	14	0	(1,775)	0	(1,775)	0	12/16/2019	
55305B-10-1	M I HOMES ORD			60.000	7,977	132.950	7,977	1,712	0	0	0	(287)	0	(287)	0	06/28/2019	
55306N-10-4	MKS INSTRUMENTS ORD			55.000	5,741	104.390	5,741	4,166	0	48	0	84	0	84	0	10/09/2018	
553498-10-6	MSA SAFETY ORD			70.000	11,604	165.770	11,604	7,062	0	140	0	(214)	0	(214)	0	10/09/2018	
553530-10-6	MSC INDUSTRIAL CL A ORD			30.000	2,241	74.690	2,241	2,529	0	100	0	(797)	0	(797)	0	10/09/2018	
55354G-10-0	MSCI ORD			80.000	48,001	600.010	48,001	12,735	0	512	0	2,749	0	2,749	0	10/09/2018	
55405W-10-4	MYR GROUP ORD			30.000	4,463	148.770	4,463	1,120	0	0	0	124	0	124	0	06/28/2019	
55405Y-10-0	MACOM TECHNOLOGY SOLUTIONS ORD			105.000	13,641	129.910	13,641	2,289	0	0	0	3,881	0	3,881	0	10/15/2019	
554382-10-1	MACERICH REIT ORD			418.000	8,327	19.920	8,327	4,638	0	284	0	1,877	0	1,877	0	12/15/2020	
554489-10-4	VERIS RESIDENTIAL ORD			145.000	2,411	16.630	2,411	2,543	12	34	0	529	399	131	0	10/09/2018	
556099-10-9	MACROGENICS ORD			110.000	358	3.250	358	1,866	0	0	0	(701)	0	(701)	0	06/28/2019	
55616P-10-4	MACYS ORD			470.000	7,957	16.930	7,957	4,944	82	323	0	(1,499)	0	(1,499)	0	12/15/2020	
556269-10-8	STEVEN MADDEN ORD			160.000	6,803	42.520	6,803	5,202	0	134	0	83	0	83	0	10/09/2018	
558256-10-3	MADISON SQR GARDN ENRTMT CL A ORD			38.920	1,386	35.600	1,386	1,229	0	0	0	157	9	148	0	10/09/2018	
55825T-10-3	MADISON SQUARE GARDEN SPORT CL A ORD			40.000	9,027	225.680	9,027	6,051	0	0	0	1,754	0	1,754	0	10/09/2018	
55826T-10-2	SPHERE ENTERTAINMENT CL A ORD			38.920	1,569	40.320	1,569	1,054	0	0	0	248	0	248	0	10/09/2018	
558868-10-5	MADRIGAL PHARMACEUTI ORD			10.000	3,086	308.570	3,086	2,870	0	0	0	772	0	772	0	12/21/2022	
55939A-10-7	MAGNERA ORD			13.815	251	18.170	251	187	0	0	0	64	0	64	0	10/09/2018	

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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
55955D-10-0	MAGNITE ORD			205.000	3,264	15.920	3,264	1,962	0	0	0	1,349	0	1,349	0	08/14/2019	
559663-10-9	MAGNOLIA OIL GAS CL A ORD			310.000	7,248	23.380	7,248	2,048	0	161	0	648	0	648	0	07/16/2020	
56117J-10-0	MALIBU BOATS CL A ORD			40.000	1,504	37.590	1,504	1,264	0	0	0	(689)	0	(689)	0	10/15/2019	
562750-10-9	MANHATTAN ASSOCIATES ORD			115.000	31,078	270.240	31,078	5,714	0	0	0	6,316	0	6,316	0	10/09/2018	
563571-40-5	MANITOWOC ORD			75.000	685	9.130	685	1,129	0	0	0	(567)	0	(567)	0	08/14/2019	
56418H-10-0	MANPOWERGROUP ORD			50.000	2,886	57.720	2,886	3,914	0	154	0	(1,088)	0	(1,088)	0	10/09/2018	
565394-10-3	MAPLEBEAR ORD			232.000	9,609	41.420	9,609	9,694	0	0	0	(84)	0	(84)	0	12/31/2024	
565788-10-6	MARA HOLDINGS ORD			668.000	11,202	16.770	11,202	14,986	0	0	0	(4,489)	0	(4,489)	0	12/21/2023	
56585A-10-2	MARATHON PETROLEUM ORD			628.000	87,606	139.500	87,606	29,131	0	2,126	0	(5,564)	0	(5,564)	0	12/30/2021	
56600D-10-7	MARAVAI LIFESCIENCES CL A ORD			150.000	818	5.450	818	851	0	0	0	4,278	4,443	(165)	0	03/24/2021	
570535-10-4	MARKEL GROUP ORD			10.000	17,262	1,726.230	17,262	12,854	0	0	0	3,063	0	3,063	0	05/12/2022	
57060D-10-8	MARKETAXESS HOLDINGS ORD			35.000	7,911	226.040	7,911	6,605	0	104	0	(2,338)	0	(2,338)	0	10/09/2018	
57142B-10-4	MARQETA CL A ORD			580.000	2,198	3.790	2,198	3,091	0	0	0	1,431	3,281	(1,850)	0	08/10/2022	
57164Y-10-7	MARRIOTT VACATIONS WORLDWIDE ORD			90.000	8,082	89.800	8,082	9,018	71	274	0	442	0	442	0	10/09/2018	
571748-10-2	MARSH & MCLENNAN ORD			622.000	132,119	212.410	132,119	15,436	0	1,897	0	14,269	0	14,269	0	10/21/2004	
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD			347.000	96,792	278.940	96,792	8,395	0	836	0	18,540	0	18,540	0	03/28/2007	
573284-10-6	MARTIN MARIETTA MATERIALS ORD			20.000	10,330	516.500	10,330	3,618	0	61	0	352	0	352	0	10/09/2018	
573874-10-4	MARVELL TECHNOLOGY ORD			1,157.000	127,791	110.450	127,791	31,683	0	278	0	58,012	0	58,012	0	07/12/2023	
574599-10-6	MASCO ORD			265.000	19,231	72.570	19,231	8,986	0	307	0	1,481	0	1,481	0	10/09/2018	
574795-10-0	MASIMO ORD			90.000	14,877	165.300	14,877	10,733	0	0	0	4,328	0	4,328	0	10/09/2018	
576323-10-9	MASTEC ORD			60.000	8,168	136.140	8,168	2,545	0	0	0	3,625	0	3,625	0	10/09/2018	
57636Q-10-4	MASTERCARD CL A ORD			1,016.000	534,995	526.570	534,995	19,611	0	2,682	0	101,661	0	101,661	0	09/29/2009	
57638P-10-4	MASTERBRAND ORD			280.000	4,091	14.610	4,091	1,793	0	0	0	(67)	0	(67)	0	10/09/2018	
576485-20-5	MATADOR RESOURCES ORD			210.000	11,815	56.260	11,815	7,064	0	179	0	(126)	0	(126)	0	10/09/2018	
57667L-10-7	MATCH GROUP ORD			304.000	9,944	32.710	9,944	11,312	0	0	0	4,868	6,020	(1,152)	0	10/09/2018	
576690-10-1	MATERION ORD			25.000	2,472	98.880	2,472	1,472	0	13	0	(781)	0	(781)	0	04/22/2019	
57686G-10-5	MATSON ORD			75.000	10,113	134.840	10,113	2,958	0	99	0	1,893	0	1,893	0	10/09/2018	
577081-10-2	MATTEL ORD			375.000	6,649	17.730	6,649	5,434	0	0	0	(431)	0	(431)	0	10/09/2018	
577128-10-1	MATTHEWS INTERNATIONAL CL A ORD			30.000	830	27.680	830	760	0	29	0	347	616	(269)	0	10/09/2018	
57776J-10-0	MAXLINEAR ORD			130.000	2,571	19.780	2,571	1,973	0	0	0	818	1,336	(519)	0	03/19/2019	
579780-20-6	MCCORMICK ORD			410.000	31,258	76.240	31,258	9,174	185	689	0	3,206	0	3,206	0	08/22/2011	
580135-10-1	MCDONALD'S ORD			853.000	247,276	289.890	247,276	38,249	0	5,783	0	(5,647)	0	(5,647)	0	03/28/2007	
580589-10-9	MCGRATH RENT ORD			50.000	5,591	111.820	5,591	2,581	0	95	0	(390)	0	(390)	0	10/09/2018	
58155Q-10-3	MCKESSON ORD			140.000	79,787	569.910	79,787	19,159	99	360	0	14,970	0	14,970	0	10/09/2018	
58463J-30-4	MEDICAL PROPERTIES REIT ORD			0.000	0	3.950	0	0	97	0	0	0	0	0	0	10/09/2018	
58470H-10-1	MEDIFAST ORD			20.000	352	17.620	352	366	0	0	0	2,775	3,767	(992)	0	10/09/2018	
58506Q-10-9	MEDPACE HOLDINGS ORD			60.000	19,934	332.230	19,934	4,622	0	0	0	1,542	0	1,542	0	08/14/2019	
58933Y-10-5	MERCK & CO ORD			2,788.000	277,350	99.480	277,350	82,957	2,258	8,587	0	(26,598)	0	(26,598)	0	09/30/2011	
59001A-10-2	MERITAGE HOMES ORD			75.000	11,537	153.820	11,537	2,787	0	225	0	(1,529)	0	(1,529)	0	10/09/2018	
59064R-10-9	MESA LABORATORIES ORD			10.000	1,319	131.870	1,319	1,337	0	6	0	1,377	1,106	271	0	06/28/2019	
591520-20-0	METHODE ELECTRONICS ORD			85.000	1,002	11.790	1,002	928	0	48	0	362	1,292	(930)	0	08/14/2019	
59156R-10-8	METLIFE ORD			780.000	63,866	81.880	63,866	32,562	0	1,681	0	12,285	0	12,285	0	09/21/2015	
592688-10-5	METTLER TOLEDO ORD			20.000	24,474	1,223.680	24,474	11,732	0	0	0	214	0	214	0	10/09/2018	
594918-10-4	MICROSOFT ORD			8,471.000	3,570,527	421.500	3,570,527	255,931	0	26,091	0	385,092	0	385,092	0	12/21/2022	
594972-40-8	MICROSTRATEGY CL A ORD			195.000	56,476	289.620	56,476	15,445	0	0	0	33,772	0	33,772	0	12/31/2024	
595017-10-4	MICROCHIP TECHNOLOGY ORD			600.000	34,410	57.350	34,410	11,331	0	1,087	0	(19,698)	0	(19,698)	0	10/09/2018	

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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
595112-10-3	MICRON TECHNOLOGY ORD			1,155.000	97,205	84.160	97,205	48,833	133	531	0	(1,363)	0	(1,363)	0	10/09/2018	
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD			120.000	18,548	154.570	18,548	11,950	0	706	0	2,413	0	2,413	0	06/22/2018	
596278-10-1	MIDDLEBY ORD			25.000	3,386	135.450	3,386	3,043	0	0	0	(293)	0	(293)	0	10/09/2018	
596680-10-8	MIDDLESEX WATER ORD			35.000	1,842	52.630	1,842	2,073	0	46	0	(455)	0	(455)	0	06/28/2019	
603158-10-6	MINERALS TECHNOLOGIES ORD			55.000	4,192	76.210	4,192	3,412	0	23	0	270	0	270	0	10/09/2018	
604CVR-02-7	MIRATI THERAPEUTICS CONTINGENT VALUE RIG			80.000	80	1.000	80	0	0	0	0	80	0	80	0	01/23/2024	
60770K-10-7	MODERNA ORD			370.000	15,385	41.580	15,385	5,306	0	0	0	(21,412)	0	(21,412)	0	10/15/2019	
607828-10-0	MODINE MANUFACTURING ORD			75.000	8,695	115.930	8,695	1,199	0	0	0	4,217	0	4,217	0	04/22/2019	
60783X-10-4	MODIVCARE ORD			20.000	237	11.840	237	376	0	0	0	128	771	(643)	0	06/28/2019	
60786M-10-5	MOELIS CL A ORD			90.000	6,649	73.880	6,649	3,821	0	216	0	1,598	0	1,598	0	10/18/2023	
60855R-10-0	MOLINA HEALTHCARE ORD			35.000	10,187	291.050	10,187	5,028	0	0	0	(2,459)	0	(2,459)	0	10/09/2018	
60871R-20-9	MOLSON COORS BEVERAGE COMPA CL B ORD			40.000	2,293	57.320	2,293	1,556	0	70	0	(156)	0	(156)	0	10/30/2008	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD			1,755.000	104,826	59.730	104,826	83,678	825	3,062	0	(22,289)	0	(22,289)	0	05/12/2022	
60937P-10-6	MONGODB CL A ORD			95.000	22,117	232.810	22,117	17,488	0	0	0	(12,152)	0	(12,152)	0	08/21/2024	
609839-10-5	MONOLITHIC POWER SYSTEMS ORD			70.000	41,419	591.700	41,419	18,770	88	333	0	(2,736)	0	(2,736)	0	05/12/2022	
61174X-10-9	MONSTER BEVERAGE ORD			950.000	49,932	52.560	49,932	9,308	0	0	0	(4,798)	0	(4,798)	0	06/05/2013	
615369-10-5	MOODYS ORD			195.000	92,307	473.370	92,307	3,918	0	663	0	16,148	0	16,148	0	03/28/2007	
617446-44-8	MORGAN STANLEY ORD			1,704.243	214,257	125.720	214,257	41,814	0	6,049	0	55,337	0	55,337	0	02/02/2016	
617700-10-9	MORNINGSTAR ORD			40.000	13,470	336.760	13,470	3,079	0	65	0	2,021	0	2,021	0	06/23/2017	
61945C-10-3	MOSAIC ORD			295.000	7,251	24.580	7,251	9,767	0	248	0	(3,289)	0	(3,289)	0	10/09/2018	
620076-30-7	MOTOROLA SOLUTIONS ORD			180.000	83,201	462.230	83,201	9,648	196	706	0	26,845	0	26,845	0	11/20/2012	
624756-10-2	MUELLER INDUSTRIES ORD			210.000	16,666	79.360	16,666	2,882	0	168	0	6,764	0	6,764	0	10/09/2018	
624758-10-8	MUELLER WATER PRODUCTS SER A ORD			340.000	7,650	22.500	7,650	3,896	0	88	0	2,754	0	2,754	0	10/09/2018	
62482R-10-7	MR COOPER GROUP ORD			145.000	13,921	96.010	13,921	1,318	0	0	0	4,479	0	4,479	0	08/14/2019	
626717-10-2	MURPHY OIL ORD			290.000	8,775	30.260	8,775	7,333	0	348	0	(3,596)	0	(3,596)	0	06/25/2021	
626755-10-2	MURPHY USA ORD			50.000	25,088	501.750	25,088	4,011	0	90	0	7,260	0	7,260	0	10/09/2018	
628464-10-9	MYERS INDUSTRIES ORD			30.000	331	11.040	331	578	4	16	0	(255)	0	(255)	0	06/28/2019	
62855J-10-4	MYRIAD GENETICS ORD			120.000	1,645	13.710	1,645	2,991	0	0	0	(1,346)	0	(1,346)	0	05/15/2024	
628778-10-2	NBT BANCORP ORD			65.000	3,104	47.760	3,104	2,516	0	86	0	380	0	380	0	10/09/2018	
62886E-10-8	NCR VOYIX ORD			260.000	3,598	13.840	3,598	4,247	0	0	0	(798)	0	(798)	0	10/09/2018	
629209-30-5	NMI HOLDINGS ORD			180.000	6,617	36.760	6,617	3,731	0	0	0	1,274	0	1,274	0	10/09/2018	
629377-50-8	NRG ENERGY ORD			210.000	18,946	90.220	18,946	7,860	0	342	0	8,089	0	8,089	0	10/09/2018	
62945V-10-9	NV5 GLOBAL ORD			80.000	1,507	18.840	1,507	1,628	0	0	0	(715)	0	(715)	0	06/28/2019	
62955J-10-3	NOV ORD			850.000	12,410	14.600	12,410	12,086	0	234	0	(4,828)	0	(4,828)	0	12/15/2020	
63001N-10-6	NCR ATLEOS ORD			130.000	4,410	33.920	4,410	2,758	0	0	0	1,252	0	1,252	0	10/09/2018	
63009R-10-9	NANOSTRING TECHNOLOGIES ORD			85.000	6	0.072	6	6	0	0	0	2,516	2,573	(58)	0	06/28/2019	
631103-10-8	NASDAQ ORD			525.000	40,588	77.310	40,588	3,469	0	494	0	10,064	0	10,064	0	10/30/2008	
632307-10-4	NATERA ORD			160.000	25,328	158.300	25,328	4,347	0	0	0	15,306	0	15,306	0	08/14/2019	
633707-10-4	NATIONAL BANK HOLDINGS CL A ORD			35.000	1,507	43.060	1,507	1,270	0	39	0	205	0	205	0	06/28/2019	
635906-10-0	NATIONAL HEALTHCARE ORD			25.000	2,689	107.560	2,689	2,028	15	60	0	379	0	379	0	06/28/2019	
636180-10-1	NATL FUEL GAS ORD			20.000	1,214	60.680	1,214	1,054	10	40	0	210	0	210	0	06/22/2018	
637417-10-6	NNN REIT ORD			25.000	1,021	40.850	1,021	953	0	57	0	(56)	0	(56)	0	06/23/2017	
637870-10-6	NATIONAL STORAGE AFFILIATES ORD			170.000	6,445	37.910	6,445	4,355	0	383	0	(605)	0	(605)	0	10/09/2018	
63845R-10-7	NATIONAL VISION HOLDINGS ORD			80.000	834	10.420	834	845	0	0	0	1,710	2,551	(841)	0	10/09/2018	
63938C-10-8	NAVIENT ORD			340.000	4,519	13.290	4,519	4,474	0	218	0	(1,812)	0	(1,812)	0	10/09/2018	
63947X-10-1	NCINO ORD			90.000	3,022	33.580	3,022	2,401	0	0	0	(5)	0	(5)	0	12/21/2022	

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		3	4			7	8		10	11	12	13	14	15	16		
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640491-10-6	NEOGEN ORD			120.000	1,457	12.140	1,457	1,702	0	0	0	1,224	2,180	(956)	0	10/09/2018	
64049M-20-9	NEOGENOMICS ORD			235.000	3,873	16.480	3,873	3,873	0	0	0	827	757	71	0	03/19/2019	
64110D-10-4	NETAPP ORD			295.000	34,244	116.080	34,244	26,946	0	602	0	8,236	0	8,236	0	12/30/2021	
64110L-10-6	NETFLIX ORD			505.000	450,117	891.320	450,117	146,044	0	0	0	204,242	0	204,242	0	08/10/2022	
64110Y-10-8	NET LEASE OFFICE PROPERTIES ORD			11.000	343	31.210	343	115	0	4	0	140	0	140	0	11/02/2023	
64111Q-10-4	NETGEAR ORD			25.000	697	27.870	697	406	0	0	0	836	504	332	0	10/09/2018	
64115T-10-4	NETSCOUT SYSTEMS ORD			145.000	3,141	21.660	3,141	3,249	0	0	0	(42)	0	(42)	0	10/09/2018	
64125C-10-9	NEUROCRINE BIOSCIENCES ORD			130.000	17,745	136.500	17,745	10,636	0	0	0	616	0	616	0	05/12/2022	
64157F-10-3	NEVRO ORD			75.000	279	3.720	279	345	0	0	0	2,204	3,539	(1,335)	0	10/09/2018	
64828T-20-1	RITHM CAPITAL ORD			860.000	9,314	10.830	9,314	9,449	215	860	0	129	0	129	0	03/24/2021	
649445-40-0	NEW YORK COMMUNITY BANCORP ORD			163.000	1,518	9.310	1,518	5,169	0	33	0	(3,485)	0	(3,485)	0	10/09/2018	
649604-84-0	NEW YORK MORTGAGE REIT ORD			180.000	1,091	6.060	1,091	1,105	36	144	0	2,921	3,366	(445)	0	04/22/2019	
650111-10-7	NEW YORK TIMES CL A ORD			175.000	9,109	52.050	9,109	4,470	0	88	0	536	0	536	0	10/09/2018	
651229-10-6	NEWELL BRANDS ORD			415.000	4,133	9.960	4,133	2,942	0	116	0	5,362	4,831	531	0	10/09/2018	
651587-10-7	NEWMARKET ORD			9.000	4,755	528.350	4,755	5,045	23	45	0	(289)	0	(289)	0	05/15/2024	
65158N-10-2	NEWMARK GROUP CL A ORD			320.000	4,099	12.810	4,099	2,814	0	38	0	592	0	592	0	10/09/2018	
651639-10-6	NEWMONT ORD			1,592.000	59,254	37.220	59,254	52,930	0	880	0	(3,593)	0	(3,593)	0	12/31/2024	
65249B-10-9	NEWS CL A ORD			755.000	20,793	27.540	20,793	10,185	0	151	0	2,257	0	2,257	0	10/09/2018	
65249B-20-8	NEWS CL B ORD			240.000	7,303	30.430	7,303	3,298	0	48	0	1,130	0	1,130	0	10/09/2018	
65290E-10-1	NEXTRACKER CL A ORD			199.000	7,269	36.530	7,269	7,392	0	0	0	(122)	0	(122)	0	12/31/2024	
65336K-10-3	NEXSTAR MEDIA GROUP ORD			40.000	6,319	157.970	6,319	3,190	0	270	0	49	0	49	0	10/09/2018	
65339F-10-1	NEXTERA ENERGY ORD			2,380.000	170,622	71.690	170,622	30,209	0	4,903	0	26,061	0	26,061	0	01/27/2009	
65341D-10-2	NEXPOINT RESIDENTIAL ORD			50.000	2,088	41.750	2,088	2,069	0	95	0	366	0	366	0	06/28/2019	
65406E-10-2	NICOLET BANKSHARES ORD			20.000	2,098	104.910	2,098	1,485	0	22	0	489	0	489	0	12/16/2019	
654106-10-3	NIKE CL B ORD			1,440.000	108,965	75.670	108,965	18,925	576	2,131	0	(47,376)	0	(47,376)	0	03/28/2007	
65473P-10-5	NISOURCE ORD			860.000	31,614	36.760	31,614	3,532	0	912	0	8,781	0	8,781	0	03/28/2007	
65487K-10-0	NLIGHT ORD			80.000	839	10.490	839	955	0	0	0	340	580	(241)	0	06/28/2019	
655663-10-2	NORDSON ORD			80.000	16,739	209.240	16,739	16,568	0	226	0	(4,394)	0	(4,394)	0	05/12/2022	
655664-10-0	NORDSTROM ORD			120.000	2,898	24.150	2,898	2,681	0	91	0	1,718	1,034	684	0	12/15/2020	
655844-10-8	NORFOLK SOUTHERN ORD			195.000	45,767	234.700	45,767	29,605	0	1,053	0	(328)	0	(328)	0	06/22/2018	
665531-30-7	NORTHERN OIL AND GAS ORD			58.000	2,155	37.160	2,155	1,119	24	94	0	5	0	5	0	06/28/2019	
665859-10-4	NORTHERN TRUST ORD			219.000	22,448	102.500	22,448	12,069	164	657	0	3,968	0	3,968	0	10/30/2008	
666807-10-2	NORTHROP GRUMMAN ORD			195.000	91,512	469.290	91,512	9,880	0	1,570	0	224	0	224	0	03/28/2007	
668771-10-8	GEN DIGITAL ORD			400.000	10,952	27.380	10,952	7,968	0	200	0	1,824	0	1,824	0	10/09/2018	
66987E-20-6	NOVAGOLD RESOURCES ORD			395.000	1,315	3.330	1,315	1,446	0	0	0	726	888	(162)	0	06/28/2019	
670002-40-1	NOVAVAX ORD			155.000	1,246	8.040	1,246	1,984	0	0	0	(738)	0	(738)	0	05/15/2024	
67000B-10-4	NOVANTA ORD			75.000	11,458	152.770	11,458	4,859	0	0	0	(1,173)	0	(1,173)	0	10/09/2018	
67011P-10-0	DNOW ORD			210.000	2,732	13.010	2,732	2,734	0	0	0	1,170	815	355	0	10/09/2018	
670346-10-5	NUCOR ORD			325.000	37,931	116.710	37,931	20,706	179	702	0	(18,632)	0	(18,632)	0	10/09/2018	
67059N-10-8	NUTANIX CL A ORD			270.000	16,519	61.180	16,519	4,913	0	0	0	3,642	0	3,642	0	08/10/2022	
67066G-10-4	NVIDIA ORD			27,173.000	3,649,062	134.290	3,649,062	215,360	0	920	0	2,259,884	0	2,259,884	0	08/21/2024	
670837-10-3	OGE ENERGY ORD			210.000	8,663	41.250	8,663	6,749	0	352	0	1,327	0	1,327	0	03/27/2018	
67098H-10-4	O I GLASS ORD			305.000	3,306	10.840	3,306	3,843	0	0	0	226	1,915	(1,690)	0	10/09/2018	
67103H-10-7	O REILLY AUTOMOTIVE ORD			73.000	86,563	1,185.800	86,563	4,917	0	0	0	17,208	0	17,208	0	08/28/2017	
67103X-10-2	OFG BANCORP ORD			100.000	4,232	42.320	4,232	2,376	25	84	0	484	0	484	0	06/28/2019	
674599-10-5	OCCIDENTAL PETROLEUM ORD			1,020.000	50,398	49.410	50,398	20,011	224	857	0	(10,506)	0	(10,506)	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 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
675234-10-8	OCEANFIRST FINANCIAL ORD			110.000	1,991	18.100	1,991	1,968	0	88	0	81	0	81	0	12/15/2020	
67576A-10-0	OCULAR THERAPEUTIX ORD			164.000	1,401	8.540	1,401	1,683	0	0	0	669	0	669	0	10/20/2020	
679295-10-5	OKTA CL A ORD			211.000	16,627	78.800	16,627	14,189	0	0	0	(2,475)	0	(2,475)	0	12/21/2023	
679580-10-0	OLD DOMINION FREIGHT LINE ORD			170.000	29,988	176.400	29,988	7,847	0	177	0	(4,465)	0	(4,465)	0	10/09/2018	
680033-10-7	OLD NATIONAL BANCORP ORD			146.998	3,191	21.705	3,191	2,837	0	82	0	708	0	708	0	03/24/2021	
680223-10-4	OLD REPUBLIC INTERNATIONAL ORD			45.000	1,629	36.190	1,629	888	0	48	0	306	0	306	0	06/23/2017	
680665-20-5	OLIN ORD			275.000	9,295	33.800	9,295	6,628	0	220	0	(5,541)	0	(5,541)	0	10/09/2018	
681116-10-9	OLLIES BARGAIN OUTLET HLDG ORD			40.000	4,389	109.730	4,389	3,624	0	0	0	1,354	0	1,354	0	10/09/2018	
681919-10-6	OMNICOM GROUP ORD			140.000	12,046	86.040	12,046	3,276	98	392	0	(66)	0	(66)	0	03/28/2007	
681936-10-0	OMEGA HEALTHCARE REIT ORD			520.000	19,682	37.850	19,682	17,217	0	1,394	0	3,739	0	3,739	0	10/09/2018	
68213N-10-9	OMNICELL ORD			80.000	3,562	44.520	3,562	3,558	0	0	0	2,294	1,742	551	0	10/09/2018	
682189-10-5	ON SEMICONDUCTOR ORD			465.000	29,318	63.050	29,318	7,840	0	0	0	(9,523)	0	(9,523)	0	10/09/2018	
68218J-10-3	OMNIAB ORD			147.002	520	3.540	520	616	0	0	0	648	1,035	(387)	0	03/24/2021	
682680-10-3	ONEOK ORD			815.000	81,826	100.400	81,826	53,396	0	1,901	0	14,453	0	14,453	0	12/31/2024	
68268W-10-3	ONEMAIN HOLDINGS ORD			240.000	12,511	52.130	12,511	7,601	0	989	0	703	0	703	0	10/09/2018	
683344-10-5	ONTO INNOVATION ORD			99.000	16,500	166.670	16,500	3,401	0	0	0	1,363	0	1,363	0	06/28/2019	
68375N-10-3	OPKO HEALTH ORD			685.000	1,007	1.470	1,007	1,055	0	0	0	332	360	(27)	0	10/15/2019	
68389X-10-5	ORACLE ORD			1,898.000	316,283	166.640	316,283	34,506	0	3,037	0	116,177	0	116,177	0	03/28/2007	
68404L-20-1	OPTION CARE HEALTH ORD			131.000	3,039	23.200	3,039	1,549	0	0	0	(1,374)	0	(1,374)	0	08/14/2019	
68554V-10-8	ORASURE TECHNOLOGIES ORD			140.000	505	3.610	505	532	0	0	0	124	767	(643)	0	06/28/2019	
68571X-30-1	ORCHID ISLAND CAPITAL ORD			53.000	412	7.780	412	413	6	119	0	1,119	1,153	(34)	0	10/15/2019	
68621T-10-2	ORIGIN BANCORP ORD			40.000	1,332	33.290	1,332	1,320	0	24	0	(91)	0	(91)	0	06/28/2019	
68622V-10-6	ORGANON ORD			276.000	4,118	14.920	4,118	4,004	0	309	0	138	0	138	0	09/30/2011	
68629Y-10-3	ORION OFFICE REIT ORD			99.000	367	3.710	367	99	10	40	0	(199)	0	(199)	0	11/15/2021	
686688-10-2	ORMAT TECH ORD			90.000	6,095	67.720	6,095	4,747	0	43	0	(726)	0	(726)	0	10/09/2018	
687793-10-9	OSCAR HEALTH CL A ORD			268.000	3,602	13.440	3,602	4,500	0	0	0	(898)	0	(898)	0	08/21/2024	
688239-20-1	OSHKOSH ORD			75.000	7,130	95.070	7,130	5,079	0	138	0	(1,001)	0	(1,001)	0	10/09/2018	
68902V-10-7	OTIS WORLDWIDE ORD			465.000	43,064	92.610	43,064	12,135	0	702	0	1,460	0	1,460	0	10/24/2005	
689648-10-3	OTTER TAIL ORD			40.000	2,954	73.840	2,954	1,936	0	75	0	(445)	0	(445)	0	10/09/2018	
690045-10-9	REVELYST ORD			120.000	2,308	19.230	2,308	761	0	0	0	1,547	0	1,547	0	10/15/2019	
69007J-10-6	OUTFRONT MEDIA ORD			285.000	5,056	17.740	5,056	4,866	0	462	0	1,660	605	1,055	0	12/31/2024	
690145-10-7	OUTSET MEDICAL ORD			60.000	67	1.110	67	32	0	0	0	1,317	1,575	(258)	0	12/21/2022	
690370-10-1	BEYOND ORD			90.000	444	4.930	444	885	0	14	0	1,154	3,202	(2,048)	0	07/16/2020	
69047Q-10-2	OVINTIV ORD			560.000	22,680	40.500	22,680	5,835	0	672	0	(1,915)	0	(1,915)	0	07/16/2020	
690732-10-2	OWENS & MINOR ORD			150.000	1,961	13.070	1,961	708	0	0	0	(930)	0	(930)	0	08/14/2019	
690742-10-1	OWENS CORNIING ORD			105.000	17,884	170.320	17,884	5,487	0	252	0	2,319	0	2,319	0	10/09/2018	
691497-30-9	OXFORD INDS ORD			10.000	788	78.780	788	828	0	27	0	(212)	0	(212)	0	10/09/2018	
69318G-10-6	PBF ENERGY CL A ORD			130.000	3,452	26.550	3,452	1,762	0	133	0	(2,263)	0	(2,263)	0	09/28/2021	
693282-10-5	PDF SOLUTIONS ORD			65.000	1,760	27.080	1,760	1,045	0	0	0	(329)	0	(329)	0	12/16/2019	
69329Y-10-4	PDL BIOPHARMA, INC.			455.000	1,124	2.470	1,124	1,124	0	0	0	28	28	0	0	12/16/2019	
69343T-10-7	PJT PARTNERS CL A ORD			50.000	7,891	157.810	7,891	2,026	0	50	0	2,797	0	2,797	0	06/28/2019	
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD			650.000	125,353	192.850	125,353	30,016	0	4,095	0	24,700	0	24,700	0	08/25/2011	
693506-10-7	PPG INDUSTRIES ORD			323.000	38,582	119.450	38,582	43,586	0	439	0	(5,004)	0	(5,004)	0	05/15/2024	
69351T-10-6	PPL ORD			307.000	9,965	32.460	9,965	8,357	79	311	0	1,646	0	1,646	0	05/15/2018	
69354N-10-6	PRA GROUP ORD			70.000	1,462	20.890	1,462	1,632	0	0	0	397	769	(372)	0	10/09/2018	
69366J-20-0	PTC THERAPEUTICS ORD			150.000	6,771	45.140	6,771	5,948	0	0	0	2,637	0	2,637	0	10/09/2018	

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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
69370C-10-0	PTC ORD			130.000	23,903	183.870	23,903	12,904	0	0	0	1,158	0	1,158	0	10/09/2018	
693718-10-8	PACCAR ORD			322.000	33,494	104.020	33,494	14,247	966	1,407	0	2,051	0	2,051	0	10/09/2018	
69404D-10-8	PACIFIC BIOSCIENCES OF CALIFRNIA ORD			330.000	604	1.830	604	2,421	0	0	0	(2,633)	0	(2,633)	0	04/22/2019	
69478X-10-5	PACIFIC PREMIER BANCORP ORD			180.000	4,486	24.920	4,486	4,626	0	238	0	1,323	2,077	(754)	0	10/09/2018	
695127-10-0	PACIRA BIOSCIENCES ORD			95.000	1,790	18.840	1,790	1,478	0	0	0	1,610	3,026	(1,416)	0	10/09/2018	
695156-10-9	PACKAGING CORP OF AMERICA ORD			35.000	7,880	225.130	7,880	3,260	44	175	0	2,178	0	2,178	0	10/09/2018	
69553P-10-0	PAGERDUTY ORD			155.000	2,830	18.260	2,830	3,904	0	0	0	(758)	0	(758)	0	07/16/2020	
69608A-10-8	PALANTIR TECHNOLOGIES CL A ORD			2,803.000	211,991	75.630	211,991	35,831	0	0	0	157,842	0	157,842	0	08/21/2024	
697435-10-5	PALO ALTO NETWORKS ORD			794.000	144,476	181.960	144,476	53,374	0	0	0	27,409	0	27,409	0	12/21/2023	
698813-10-2	PAPA JOHNS INTERNATIONAL ORD			65.000	2,670	41.070	2,670	3,449	0	120	0	(2,285)	0	(2,285)	0	10/15/2019	
69888T-20-7	PAR PACIFIC HOLDINGS ORD			60.000	983	16.390	983	1,231	0	0	0	(1,208)	0	(1,208)	0	06/28/2019	
700517-10-5	PARK HOTELS RESORTS ORD			480.000	6,754	14.070	6,754	7,334	312	1,176	0	2,414	3,004	(590)	0	06/25/2021	
700658-10-7	PARK NATIONAL ORD			30.000	5,143	171.430	5,143	3,178	0	142	0	1,157	0	1,157	0	10/09/2018	
701094-10-4	PARKER HANNIFIN ORD			194.000	123,390	636.030	123,390	10,740	0	1,236	0	34,014	0	34,014	0	06/25/2010	
703343-10-3	PATRICK INDUSTRIES ORD			60.000	4,985	83.080	4,985	2,150	0	90	0	971	0	971	0	10/09/2018	
703395-10-3	PATTERSON COMPANIES ORD			155.000	4,783	30.860	4,783	3,669	0	161	0	374	0	374	0	10/09/2018	
703481-10-1	PATTERSON UTI ENERGY ORD			290.000	2,395	8.260	2,395	2,661	0	93	0	(737)	0	(737)	0	09/28/2021	
704326-10-7	PAYCHEX ORD			281.000	39,402	140.220	39,402	13,976	0	1,076	0	5,932	0	5,932	0	06/23/2017	
70432V-10-2	PAYCOM SOFTWARE ORD			60.000	12,298	204.970	12,298	8,089	0	90	0	(105)	0	(105)	0	10/09/2018	
70438V-10-6	PAYLOCITY HOLDING ORD			80.000	15,958	199.470	15,958	5,578	0	0	0	2,770	0	2,770	0	10/09/2018	
70450Y-10-3	PAYPAL HOLDINGS ORD			1,295.000	110,528	85.350	110,528	79,526	0	0	0	31,002	0	31,002	0	10/09/2018	
70509V-10-0	PEBBLEBROOK HOTEL REIT ORD			230.480	3,123	13.550	3,123	3,065	2	9	0	1,763	2,323	(560)	0	09/28/2021	
705573-10-3	PEGASYSTEMS ORD			80.000	7,456	93.200	7,456	4,664	0	10	0	3,547	0	3,547	0	10/09/2018	
70614W-10-0	PELOTON INTERACTIVE ORD			390.000	3,393	8.700	3,393	1,817	0	0	0	3,871	2,853	1,018	0	08/10/2022	
707569-10-9	PENN ENTERTAINMENT ORD			308.000	6,105	19.820	6,105	5,735	0	0	0	1,198	3,108	(1,910)	0	10/16/2018	
70805E-10-9	PENNANT GROUP ORD			30.000	796	26.520	796	304	0	0	0	378	0	378	0	10/09/2018	
70931T-10-3	PENNYMAC MORTGAGE INVEST REIT ORD			180.000	2,266	12.590	2,266	2,558	72	288	0	725	1,150	(425)	0	03/19/2019	
70959W-10-3	PENSKE AUTOMOTIVE GROUP VTG ORD			65.000	9,909	152.440	9,909	2,961	0	266	0	(525)	0	(525)	0	10/09/2018	
70975L-10-7	PENUMBRA ORD			70.000	16,624	237.480	16,624	9,349	0	0	0	(984)	0	(984)	0	10/09/2018	
713448-10-8	PEPSICO ORD			1,467.000	223,072	152.060	223,072	88,330	1,988	7,687	0	(26,083)	0	(26,083)	0	09/30/2011	
71377A-10-3	PERFORMANCE FOOD GROUP ORD			266.000	22,490	84.550	22,490	8,031	0	0	0	4,096	0	4,096	0	10/09/2018	
71385M-10-7	PERIMETER SOLUTIONS ORD			205.000	2,620	12.780	2,620	1,641	0	0	0	979	0	979	0	05/15/2024	
714046-10-9	REVVITY ORD			135.000	15,067	111.610	15,067	9,241	0	38	0	311	0	311	0	06/23/2017	
71424F-10-5	PERMIAN RESOURCES CL A ORD			913.000	13,152	14.405	13,152	13,186	0	0	0	(34)	0	(34)	0	12/31/2024	
716382-10-6	PETMED EXPRESS ORD			35.000	169	4.820	169	112	0	0	0	584	680	(96)	0	12/16/2019	
717081-10-3	PFIZER ORD			7,822.000	207,518	26.530	207,518	129,574	0	13,141	0	(17,678)	0	(17,678)	0	12/21/2023	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD			1,707.000	205,437	120.350	205,437	75,287	2,304	8,962	0	44,843	0	44,843	0	12/17/2008	
71844V-20-1	PHILLIPS EDISON AND COMPANY ORD			170.000	6,368	37.460	6,368	6,340	0	0	0	29	0	29	0	12/31/2024	
718546-10-4	PHILLIPS 66 ORD			657.000	74,852	113.930	74,852	17,288	0	2,957	0	(12,621)	0	(12,621)	0	05/01/2012	
71880K-10-1	PHINIA ORD			96.000	4,624	48.170	4,624	1,903	0	96	0	1,716	0	1,716	0	01/19/2016	
719405-10-2	PHOTRONICS ORD			85.000	2,003	23.560	2,003	697	0	0	0	(664)	0	(664)	0	06/28/2019	
71944F-10-6	PHREESIA ORD			80.000	2,013	25.160	2,013	1,682	0	0	0	826	665	161	0	07/16/2020	
720190-20-6	PIEDMONT OFFICE REIT CL A ORD			230.000	2,105	9.150	2,105	2,245	29	163	0	2,530	2,061	469	0	10/09/2018	
72346Q-10-4	PINNACLE FINANCIAL PARTNERS ORD			80.000	9,151	114.390	9,151	4,801	0	70	0	2,174	0	2,174	0	10/09/2018	
723484-10-1	PINNACLE WEST ORD			240.000	20,345	84.770	20,345	11,640	0	848	0	3,103	0	3,103	0	01/26/2012	
72352L-10-6	PINTEREST CL A ORD			780.000	22,620	29.000	22,620	19,164	0	0	0	(6,271)	0	(6,271)	0	07/16/2020	

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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
724078-10-0	PIPER SANDLER COMPANIES ORD			30.000	8,999	299.950	8,999	2,274	0	105	0	3,752	0	3,752	0	04/22/2019	
724479-10-0	PITNEY BOWES ORD			375.000	2,715	7.240	2,715	2,558	0	75	0	1,065	0	1,065	0	10/09/2018	
72703H-10-1	PLANET FITNESS CL A ORD			85.000	8,404	98.870	8,404	4,134	0	0	0	2,199	0	2,199	0	10/09/2018	
729132-10-0	PLEXUS ORD			55.000	8,606	156.480	8,606	2,996	0	0	0	2,659	0	2,659	0	10/09/2018	
729139-10-5	PLIANT THERAPEUTICS ORD			77.000	1,014	13.170	1,014	1,216	0	0	0	(202)	0	(202)	0	05/15/2024	
72919P-20-2	PLUG POWER ORD			660.000	1,406	2.130	1,406	1,333	0	0	0	(1,564)	0	(1,564)	0	08/14/2019	
731068-10-2	POLARIS ORD			10.000	576	57.620	576	954	0	26	0	(372)	0	(372)	0	10/09/2018	
73278L-10-5	POOL ORD			50.000	17,047	340.940	17,047	6,035	0	235	0	(2,889)	0	(2,889)	0	11/27/2017	
733174-70-0	POPULAR ORD			170.000	15,990	94.060	15,990	8,840	119	364	0	2,038	0	2,038	0	10/09/2018	
736508-84-7	PORTLAND GENERAL ELECTRIC ORD			180.000	7,852	43.620	7,852	8,438	90	351	0	50	0	50	0	10/09/2018	
737446-10-4	POST HOLDINGS ORD			15.000	1,717	114.460	1,717	933	0	0	0	396	0	396	0	10/09/2018	
737630-10-3	POTLATCHDELTIC ORD			130.000	5,103	39.250	5,103	4,948	0	234	0	(1,281)	0	(1,281)	0	10/09/2018	
739276-10-3	POWER INTEGRATIONS ORD			115.000	7,096	61.700	7,096	3,318	0	93	0	(2,347)	0	(2,347)	0	10/09/2018	
740367-40-4	PREFERRED BANK ORD			30.000	2,591	86.380	2,591	1,417	0	84	0	400	0	400	0	06/28/2019	
74052F-10-8	PREMIER FINANCIAL ORD			64.000	1,636	25.570	1,636	1,674	0	79	0	94	0	94	0	08/14/2019	
74112D-10-1	PRESTIGE CONSUMER HEALTHCARE ORD			95.000	7,419	78.090	7,419	3,677	0	0	0	1,603	0	1,603	0	10/09/2018	
74144T-10-8	T ROWE PRICE GROUP ORD			320.000	36,189	113.090	36,189	15,168	0	1,587	0	1,728	0	1,728	0	03/28/2007	
741511-10-9	PRICESMART ORD			50.000	4,609	92.170	4,609	3,939	0	108	0	820	0	820	0	10/09/2018	
741623-10-2	PRIMO BRANDS CL A ORD			295.000	9,077	30.770	9,077	4,059	0	27	0	5,018	0	5,018	0	07/16/2020	
74164F-10-3	PRIMORIS SERVICES ORD			110.000	8,404	76.400	8,404	2,302	9	26	0	4,751	0	4,751	0	06/28/2019	
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD			414.000	32,048	77.410	32,048	17,138	0	1,179	0	(522)	0	(522)	0	06/14/2016	
742718-10-9	PROCTER & GAMBLE ORD			2,513.000	421,304	167.650	421,304	143,319	0	9,952	0	53,049	0	53,049	0	08/26/2009	
74275K-10-8	PROCORE TECHNOLOGIES ORD			90.000	6,744	74.930	6,744	5,874	0	0	0	514	0	514	0	08/10/2022	
74276R-10-2	PRIVIA HEALTH GROUP ORD			150.000	2,933	19.550	2,933	3,398	0	0	0	(522)	0	(522)	0	10/18/2023	
74319R-10-1	PROG HOLDINGS ORD			70.000	2,958	42.260	2,958	3,042	0	34	0	795	0	795	0	10/09/2018	
743312-10-0	PROGRESS SOFTWARE ORD			90.000	5,864	65.150	5,864	3,024	0	47	0	977	0	977	0	10/09/2018	
743315-10-3	PROGRESSIVE ORD			875.000	209,659	239.610	209,659	19,005	0	1,006	0	70,289	0	70,289	0	03/28/2007	
74340W-10-3	PROLOGIS REIT			1,291.000	136,459	105.700	136,459	89,792	0	4,174	0	(29,896)	0	(29,896)	0	12/31/2024	
74346Y-10-3	PROS HOLDINGS ORD			80.000	1,757	21.960	1,757	1,610	0	0	0	422	1,768	(1,346)	0	03/19/2019	
74366E-10-2	PROTAGONIST THERAPEUTICS ORD			80.000	3,088	38.600	3,088	2,277	0	0	0	1,254	0	1,254	0	03/24/2021	
744320-10-2	PRUDENTIAL FINANCIAL ORD			250.000	29,633	118.530	29,633	22,402	0	1,300	0	3,705	0	3,705	0	03/24/2021	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD			676.000	57,115	84.490	57,115	34,181	0	1,622	0	15,778	0	15,778	0	12/21/2022	
74460D-10-9	PUBLIC STORAGE REIT ORD			175.000	52,402	299.440	52,402	42,303	0	2,100	0	(973)	0	(973)	0	10/18/2023	
745867-10-1	PULTEGROUP ORD			525.000	57,173	108.900	57,173	12,532	116	420	0	2,982	0	2,982	0	10/09/2018	
74624M-10-2	PURE STORAGE CL A ORD			428.000	26,292	61.430	26,292	19,951	0	0	0	4,273	0	4,273	0	12/31/2024	
74727A-10-4	QCR HOLDINGS ORD			30.000	2,419	80.640	2,419	1,046	2	7	0	668	0	668	0	06/28/2019	
747316-10-7	QUAKER HOUGHTON ORD			20.000	2,815	140.760	2,815	3,975	0	37	0	(1,453)	0	(1,453)	0	10/09/2018	
74736K-10-1	QORVO ORD			115.000	8,042	69.930	8,042	8,550	0	0	0	(4,908)	0	(4,908)	0	10/09/2018	
74736L-10-9	Q2 HOLDINGS ORD			110.000	11,072	100.650	11,072	5,647	0	0	0	6,296	0	6,296	0	10/09/2018	
747525-10-3	QUALCOMM ORD			1,268.000	194,790	153.620	194,790	50,480	0	4,248	0	11,399	0	11,399	0	10/17/2007	
74758T-30-3	QUALYS ORD			35.000	4,908	140.220	4,908	2,643	0	0	0	(1,962)	0	(1,962)	0	10/09/2018	
747619-10-4	QUANEX BUILDING PRODUCTS ORD			70.000	1,697	24.240	1,697	1,322	0	22	0	(443)	0	(443)	0	06/28/2019	
74762E-10-2	QUANTA SERVICES ORD			265.000	83,753	316.050	83,753	8,591	0	95	0	26,566	0	26,566	0	10/09/2018	
74834L-10-0	QUEST DIAGNOSTICS ORD			190.000	28,663	150.860	28,663	9,439	0	562	0	2,466	0	2,466	0	03/28/2007	
74874Q-10-0	QUINSTREET ORD			100.000	2,307	23.070	2,307	1,585	0	0	0	1,025	0	1,025	0	06/28/2019	
74935Q-10-7	RB GLOBAL ORD			615.422	55,517	90.210	55,517	37,101	0	517	0	14,352	0	14,352	0	12/21/2023	

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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
749607-10-7	RLI ORD			40.000	6,593	164.830	6,593	3,073	0	206	0	1,268	0	1,268	0	10/09/2018	
74967R-10-6	RMR GROUP CL A ORD			10.000	206	20.640	206	255	0	18	0	105	181	(76)	0	08/14/2019	
74967X-10-3	RH ORD			35.000	13,776	393.590	13,776	3,805	0	0	0	3,574	0	3,574	0	10/09/2018	
749685-10-3	RPM ORD			245.000	30,150	123.060	30,150	12,693	0	463	0	2,800	0	2,800	0	06/22/2018	
74982T-10-3	RXO ORD			40.000	954	23.840	954	958	0	0	0	23	0	23	0	10/09/2018	
750491-10-2	RADNET ORD			90.000	6,286	69.840	6,286	1,241	0	0	0	3,156	0	3,156	0	06/28/2019	
750917-10-6	RAMBUS ORD			220.000	11,629	52.860	11,629	2,611	0	0	0	(3,386)	0	(3,386)	0	04/22/2019	
75281A-10-9	RANGE RESOURCES ORD			490.000	17,630	35.980	17,630	2,182	0	157	0	2,715	0	2,715	0	04/17/2020	
753422-10-4	RAPID7 ORD			90.000	3,621	40.230	3,621	3,169	0	0	0	(1,518)	0	(1,518)	0	10/09/2018	
754730-10-9	RAYMOND JAMES ORD			165.000	25,629	155.330	25,629	10,347	0	297	0	7,232	0	7,232	0	10/15/2019	
754907-10-3	RAYONIER REIT ORD			250.000	6,525	26.100	6,525	7,332	450	335	0	(1,828)	0	(1,828)	0	06/23/2017	
75513E-10-1	RTX ORD			1,738.996	201,237	115.720	201,237	45,448	0	4,313	0	54,917	0	54,917	0	03/28/2007	
75524B-10-4	RBC BEARINGS ORD			55.000	16,453	299.140	16,453	8,425	0	0	0	784	0	784	0	10/09/2018	
75524W-10-8	RE MAX HOLDINGS CL A ORD			40.000	427	10.670	427	453	0	0	0	671	777	(106)	0	06/28/2019	
75574U-10-1	READY CAPITAL ORD			89.743	612	6.820	612	661	22	102	0	794	1,102	(308)	0	07/16/2020	
75605Y-10-6	ANYWHERE REAL ESTATE ORD			190.000	627	3.300	627	929	0	0	0	1,894	2,808	(914)	0	10/09/2018	
756109-10-4	REALTY INCOME REIT ORD			1,181.000	63,077	53.410	63,077	65,910	0	3,645	0	(2,968)	800	(3,767)	0	12/21/2023	
75629V-10-4	RECURSION PHARMACEUTICALS CL A ORD			190.000	1,284	6.760	1,284	1,482	0	0	0	(589)	0	(589)	0	12/21/2022	
75700L-10-8	RED ROCK RESORTS CL A ORD			125.000	5,780	46.240	5,780	3,049	0	250	0	(886)	0	(886)	0	10/09/2018	
75737F-10-8	REDFIN ORD			220.000	1,731	7.870	1,731	2,055	0	0	0	975	1,514	(539)	0	10/09/2018	
758075-40-2	REDWOOD REIT ORD			120.000	784	6.530	784	908	0	80	0	930	1,036	(106)	0	10/09/2018	
758750-10-3	REGAL REXNORD ORD			73.000	11,324	155.130	11,324	5,177	26	102	0	519	0	519	0	10/09/2018	
758849-10-3	REGENCY CENTERS REIT ORD			242.000	17,891	73.930	17,891	15,619	171	649	0	1,677	0	1,677	0	08/10/2022	
75886F-10-7	REGENERON PHARMACEUTICALS ORD			115.000	81,918	712.330	81,918	56,013	0	0	0	(19,085)	0	(19,085)	0	10/18/2023	
7591EP-10-0	REGIONS FINANCIAL ORD			1,164.000	27,377	23.520	27,377	16,164	291	1,129	0	4,819	0	4,819	0	10/20/2020	
759351-60-4	REINSURANCE GROUP OF AMER ORD			80.000	17,090	213.630	17,090	8,977	0	278	0	4,148	0	4,148	0	05/12/2022	
75943R-10-2	RELAY THERAPEUTICS ORD			130.000	536	4.120	536	883	0	0	0	3,017	3,913	(896)	0	09/28/2021	
759509-10-2	RELIANCE ORD			60.000	16,156	269.260	16,156	4,932	0	264	0	(625)	0	(625)	0	10/09/2018	
75960P-10-4	REMITLY GLOBAL ORD			177.000	3,995	22.570	3,995	3,639	0	0	0	1,684	1,126	558	0	10/18/2023	
75970E-10-7	RENASANT ORD			120.000	4,290	35.750	4,290	4,200	26	106	0	905	656	248	0	10/09/2018	
759916-10-9	REPLIGEN ORD			70.000	10,076	143.940	10,076	3,783	0	0	0	(2,510)	0	(2,510)	0	10/09/2018	
76009N-10-0	UPBOUND GROUP ORD			110.000	3,209	29.170	3,209	2,929	43	163	0	(528)	0	(528)	0	06/28/2019	
76029L-10-0	REPAY HOLDINGS CL A ORD			162.000	1,236	7.630	1,236	1,371	0	0	0	2,343	2,491	(147)	0	10/20/2020	
76029N-10-6	REPLIMUNE GROUP ORD			56.000	678	12.110	678	570	0	0	0	2,021	1,815	206	0	10/20/2020	
760759-10-0	REPUBLIC SERVICES ORD			349.000	70,212	201.180	70,212	9,796	0	763	0	12,658	0	12,658	0	09/30/2011	
761152-10-7	RESMED ORD			150.000	34,304	228.690	34,304	11,765	0	303	0	8,501	0	8,501	0	06/23/2017	
76118Y-10-4	RESIDEO TECHNOLOGIES ORD			161.000	3,711	23.050	3,711	1,241	0	0	0	681	0	681	0	09/30/2011	
76122Q-10-5	RESOURCES CONNECTION ORD			55.000	469	8.530	469	464	0	31	0	106	416	(310)	0	06/28/2019	
76131N-10-1	RETAIL OPPORTUNITY INVEST REIT ORD			260.000	4,514	17.360	4,514	3,975	39	156	0	1,703	837	866	0	10/09/2018	
761330-10-9	REVANCE THERAPEUTICS ORD			120.000	365	3.040	365	433	0	0	0	433	1,123	(690)	0	06/28/2019	
76155X-10-0	REVOLUTION MEDICINES ORD			231.000	10,104	43.740	10,104	9,987	0	0	0	1,592	0	1,592	0	12/31/2024	
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT ORD			280.000	10,825	38.660	10,825	8,977	117	457	0	(4,883)	0	(4,883)	0	10/09/2018	
76243J-10-5	RHYTHM PHARMACEUTICALS ORD			30.000	1,679	55.980	1,679	656	0	0	0	300	0	300	0	07/16/2020	
766559-70-2	RIGEL PHARMACEUTICALS ORD			28.000	471	16.820	471	376	0	0	0	302	237	65	0	12/16/2019	
76655K-10-3	RIGETTI COMPUTING ORD			218.000	3,327	15.260	3,327	3,574	0	0	0	(248)	0	(248)	0	12/31/2024	
767292-10-5	RIOT PLATFORMS ORD			215.000	2,195	10.210	2,195	2,195	0	0	0	464	1,595	(1,131)	0	07/12/2023	

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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
767754-87-2	RITE AID ORD			120.000	5	0.040	5	5	0	0	0	1,086	1,108	(21)	0	10/15/2019	
76954A-10-3	RIVIAN AUTOMOTIVE CL A ORD			1,164.000	15,481	13.300	15,481	19,170	0	0	0	(1,334)	8,086	(9,420)	0	12/31/2024	
770323-10-3	ROBERT HALF ORD			105.000	7,398	70.460	7,398	5,785	0	223	0	(1,833)	0	(1,833)	0	01/30/2018	
770700-10-2	ROBINHOOD MARKETS CL A ORD			938.000	34,950	37.260	34,950	15,673	0	0	0	17,724	0	17,724	0	12/31/2024	
771049-10-3	ROBLOX CL A ORD			580.000	33,559	57.860	33,559	25,514	0	0	0	9,183	2,142	7,041	0	08/10/2022	
77311W-10-1	ROCKET COMPANIES CL A ORD			261.000	2,939	11.260	2,939	5,397	0	0	0	(840)	0	(840)	0	10/20/2020	
773122-10-6	ROCKET LAB USA ORD			482.000	12,277	25.470	12,277	12,418	0	0	0	(142)	0	(142)	0	12/31/2024	
77313F-10-6	ROCKET PHARMACEUTICALS ORD			75.000	943	12.570	943	1,803	0	0	0	(1,305)	0	(1,305)	0	12/16/2019	
773903-10-9	ROCKWELL AUTOMAT ORD			195.000	55,729	285.790	55,729	6,287	0	987	0	(4,815)	0	(4,815)	0	03/28/2007	
775133-10-1	ROGERS ORD			40.000	4,064	101.610	4,064	4,064	0	0	0	74	1,293	(1,218)	0	10/09/2018	
77543R-10-2	ROKU, INC.			135.000	10,036	74.340	10,036	8,709	0	0	0	(2,338)	0	(2,338)	0	10/09/2018	
775711-10-4	ROLLINS ORD			205.000	9,502	46.350	9,502	3,827	0	126	0	549	0	549	0	06/23/2017	
776696-10-6	ROPER TECHNOLOGIES ORD			141.000	73,127	518.630	73,127	11,703	0	423	0	(3,759)	0	(3,759)	0	02/23/2011	
778296-10-3	ROSS STORES ORD			269.000	40,692	151.270	40,692	8,703	0	395	0	3,465	0	3,465	0	04/17/2020	
780287-10-8	ROYAL GOLD ORD			88.000	11,603	131.850	11,603	10,250	0	141	0	958	0	958	0	07/12/2023	
781846-20-9	RUSH ENTERPRISES CL A ORD			130.000	7,123	54.790	7,123	2,419	0	91	0	584	0	584	0	03/19/2019	
78377T-10-7	RYMAN HOSPITALITY PROP REIT ORD			90.000	9,391	104.340	9,391	7,476	104	396	0	(515)	0	(515)	0	10/09/2018	
78409V-10-4	S&P GLOBAL ORD			338.999	168,832	498.030	168,832	63,603	0	1,234	0	19,496	0	19,496	0	10/09/2018	
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD			115.000	23,437	203.800	23,437	17,923	0	451	0	(5,737)	0	(5,737)	0	10/09/2018	
784117-10-3	SEI INVESTMENTS ORD			140.000	11,547	82.480	11,547	7,414	69	129	0	2,650	0	2,650	0	05/12/2022	
784305-10-4	SJW GROUP ORD			70.000	3,447	49.240	3,447	4,375	0	112	0	(1,128)	0	(1,128)	0	03/19/2019	
78440X-10-1	SL GREEN RLTY REIT ORD			88.000	5,977	67.920	5,977	4,060	0	264	0	2,002	0	2,002	0	12/21/2023	
78442P-10-6	SLM ORD			315.000	8,688	27.580	8,688	3,386	0	145	0	2,665	0	2,665	0	10/09/2018	
78454L-10-0	SM ENERGY ORD			260.000	10,078	38.760	10,078	1,550	0	192	0	10	0	10	0	12/15/2020	
78463M-10-7	SPS COMMERCE ORD			70.000	12,879	183.990	12,879	3,129	0	0	0	(690)	0	(690)	0	10/09/2018	
78467J-10-0	SS AND C TECHNOLOGIES HOLDINGS ORD			170.000	12,883	75.780	12,883	9,027	0	167	0	2,494	0	2,494	0	10/09/2018	
784730-10-3	SSR MINING ORD			270.000	1,879	6.960	1,879	1,401	0	57	0	478	2,860	(2,382)	0	12/21/2022	
78473E-10-3	SPX TECHNOLOGIES ORD			90.000	13,097	145.520	13,097	2,869	0	0	0	4,006	0	4,006	0	10/09/2018	
78573L-10-6	SABRA HEALTH CARE REIT ORD			400.000	6,928	17.320	6,928	6,816	0	480	0	3,488	2,268	1,220	0	10/09/2018	
78573M-10-4	SABRE ORD			350.000	1,278	3.650	1,278	1,068	0	0	0	3,807	4,070	(263)	0	03/24/2021	
78646V-10-7	SAFEHOLD ORD			35.000	647	18.480	647	877	6	25	0	432	604	(172)	0	11/30/2022	
78648T-10-0	SAFETY INSURANCE GROUP ORD			30.000	2,472	82.400	2,472	2,585	0	108	0	192	0	192	0	10/09/2018	
78667J-10-8	SAGE THERAPEUTICS ORD			110.000	597	5.430	597	927	0	0	0	2,323	4,110	(1,786)	0	09/28/2021	
78709Y-10-5	SAIA ORD			40.000	18,229	455.730	18,229	2,654	0	0	0	700	0	700	0	10/09/2018	
79466L-30-2	SALESFORCE ORD			1,223.000	408,886	334.330	408,886	176,042	489	1,468	0	87,065	0	87,065	0	12/21/2023	
79546E-10-4	SALLY BEAUTY HOLDINGS ORD			220.000	2,299	10.450	2,299	2,871	0	0	0	407	1,030	(623)	0	10/09/2018	
800363-10-3	SANDY SPRING BANCORP ORD			90.000	3,034	33.710	3,034	2,817	0	122	0	1,297	715	582	0	10/09/2018	
801056-10-2	SANMINA ORD			120.000	9,080	75.670	9,080	2,981	0	0	0	2,916	0	2,916	0	10/09/2018	
803607-10-0	SAREPTA THERAPEUTICS ORD			170.000	20,670	121.590	20,670	13,280	0	0	0	4,277	0	4,277	0	06/25/2021	
806037-10-7	SCANSOURCE ORD			55.000	2,610	47.450	2,610	1,790	0	0	0	431	0	431	0	06/28/2019	
806407-10-2	HENRY SCHEIN ORD			60.000	4,152	69.200	4,152	3,393	0	0	0	(391)	0	(391)	0	05/15/2018	
806857-10-8	SCHLUMBERGER ORD			1,830.000	70,162	38.340	70,162	32,301	503	1,967	0	(25,071)	0	(25,071)	0	10/20/2020	
806882-10-6	RADIUS RECYCLING CL A ORD			50.000	761	15.220	761	1,308	0	38	0	(747)	0	(747)	0	06/28/2019	
807066-10-5	SCHOLASTIC ORD			35.000	747	21.330	747	1,157	0	28	0	(573)	0	(573)	0	08/14/2019	
80706P-10-3	SCHOLAR ROCK HOLDING ORD			50.000	2,161	43.220	2,161	465	0	0	0	3,404	2,183	1,221	0	03/24/2021	
80810D-10-3	SCHRODINGER ORD			73.000	1,408	19.290	1,408	1,535	0	0	0	1,278	2,483	(1,205)	0	07/12/2023	

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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
808513-10-5	CHARLES SCHWAB ORD			1,556.000	115,160	74.010	115,160	61,616	0	1,556	0	8,107	0	8,107	0	10/20/2020	
808541-10-6	MATIV HOLDINGS ORD			65.000	709	10.900	709	855	0	26	0	1,075	1,362	(287)	0	08/14/2019	
808625-10-7	SCIENCE APPLICATIONS INTERNATIAL ORD			110.000	12,267	111.520	12,267	8,356	0	163	0	(1,408)	0	(1,408)	0	10/09/2018	
80874P-10-9	LIGHT WONDER ORD			150.000	12,957	86.380	12,957	3,407	0	0	0	641	0	641	0	03/19/2019	
810186-10-6	SCOTTS MIRACLE GRO ORD			90.000	5,971	66.340	5,971	6,999	0	238	0	233	0	233	0	10/09/2018	
811054-40-2	EW SCRIPPS CL A ORD			125.000	278	2.220	278	248	0	0	0	691	1,413	(722)	0	10/15/2019	
811707-80-1	SEACOAST BANKING OF FLORIDA ORD			85.000	2,340	27.530	2,340	2,326	0	61	0	101	180	(79)	0	10/09/2018	
81211K-10-0	SEALED AIR ORD			155.000	5,244	33.830	5,244	5,814	0	124	0	(417)	0	(417)	0	10/09/2018	
81282V-10-0	UNITED PARKS AND RESORTS ORD			105.000	5,900	56.190	5,900	3,064	0	0	0	353	0	353	0	10/09/2018	
81617J-30-1	SELECT WATER SOLUTIONS CL A ORD			25.000	331	13.240	331	290	0	6	0	141	0	141	0	06/28/2019	
81619Q-10-5	SELECT MEDICAL HOLDINGS ORD			210.000	3,959	18.850	3,959	4,309	0	0	0	(351)	0	(351)	0	12/05/2024	
816850-10-1	SEMTECH ORD			65.000	4,020	61.850	4,020	2,848	0	0	0	3,048	452	2,596	0	10/09/2018	
816851-10-9	SEMPRA ORD			760.000	66,667	87.720	66,667	23,912	471	1,866	0	9,872	0	9,872	0	05/23/2012	
81730H-10-9	SENTINELONE CL A ORD			230.000	5,106	22.200	5,106	6,434	0	0	0	(1,205)	0	(1,205)	0	08/10/2022	
817565-10-4	SERVICE CORPORATION INTERNATIONL ORD			170.000	13,569	79.820	13,569	6,031	0	204	0	1,933	0	1,933	0	06/22/2018	
81761L-10-2	SERVICE PROPERTIES TRUST ORD			230.000	584	2.540	584	1,668	0	140	0	(1,380)	0	(1,380)	0	12/21/2022	
81762P-10-2	SERVICENOW ORD			270.000	286,232	1,060.120	286,232	63,521	0	0	0	95,480	0	95,480	0	05/12/2022	
81768T-10-8	SERVISFIRST BANCSHARES ORD			100.000	8,474	84.740	8,474	3,821	0	120	0	1,811	0	1,811	0	10/09/2018	
819047-10-1	SHAKE SHACK CL A ORD			70.000	9,086	129.800	9,086	4,323	0	0	0	3,898	0	3,898	0	10/09/2018	
824348-10-6	SHERWIN WILLIAMS ORD			237.000	80,563	339.930	80,563	10,411	0	678	0	6,643	0	6,643	0	10/19/2015	
82452J-10-9	SHIFT4 PAYMENTS CL A ORD			83.000	8,614	103.780	8,614	6,516	0	0	0	2,098	0	2,098	0	08/21/2024	
82489W-10-7	SHOALS TECHNOLOGIES GROUP CL A ORD			231.000	1,277	5.530	1,277	1,245	0	0	0	2,086	4,398	(2,312)	0	07/12/2023	
825698-10-3	SHYFT GROUP ORD			75.000	881	11.740	881	1,104	0	15	0	(36)	0	(36)	0	10/15/2019	
826919-10-2	SILICON LABORATORIES ORD			35.000	4,348	124.220	4,348	2,940	0	0	0	(282)	0	(282)	0	10/09/2018	
827048-10-9	SILGAN HOLDINGS ORD			90.000	4,685	52.050	4,685	2,387	0	68	0	612	0	612	0	06/22/2018	
828806-10-9	SIMON PROP GRP REIT ORD			357.000	61,479	172.210	61,479	18,245	0	2,892	0	10,556	0	10,556	0	04/17/2009	
82900L-10-2	SIMPLY GOOD FOODS ORD			90.000	3,508	38.980	3,508	1,809	0	0	0	(56)	0	(56)	0	03/19/2019	
829073-10-5	SIMPSON MANUF ORD			100.000	16,583	165.830	16,583	6,934	0	110	0	(3,215)	0	(3,215)	0	10/09/2018	
829242-10-6	SINCLAIR CL A ORD			95.000	1,533	16.140	1,533	1,322	0	95	0	1,750	1,454	295	0	10/09/2018	
82981J-85-1	SITE CENTERS ORD			93.000	1,422	15.290	1,422	4,639	0	206	0	(3,652)	0	(3,652)	0	10/09/2018	
82982L-10-3	SITEONE LANDSCAPE SUPPLY ORD			40.000	5,271	131.770	5,271	2,707	0	0	0	(1,229)	0	(1,229)	0	10/09/2018	
82982T-10-6	SITIME ORD			26.000	5,578	214.530	5,578	3,704	0	0	0	1,874	0	1,874	0	08/21/2024	
829933-10-0	SIRIUSXM HOLDINGS ORD			305.000	6,954	22.800	6,954	9,175	0	82	0	(2,041)	3,530	(5,571)	0	06/17/2020	
830566-10-5	SKECHERS USA CL A ORD			145.000	9,750	67.240	9,750	3,851	0	0	0	711	0	711	0	10/09/2018	
830830-10-5	CHAMPION HOMES ORD			50.000	4,405	88.100	4,405	1,369	0	0	0	692	0	692	0	06/28/2019	
830879-10-2	SKYWEST ORD			60.000	6,008	100.130	6,008	3,161	0	0	0	2,876	0	2,876	0	10/09/2018	
83088M-10-2	SKYWORKS SOLUTIONS ORD			146.000	12,947	88.680	12,947	9,519	0	403	0	(3,466)	0	(3,466)	0	07/25/2016	
83125X-10-3	SLEEP NUMBER ORD			45.000	686	15.240	686	684	0	0	0	1,473	1,455	18	0	03/19/2019	
831754-10-6	SMITH WESSON BRANDS ORD			95.000	960	10.105	960	695	12	48	0	(328)	0	(328)	0	06/28/2019	
831865-20-9	A O SMITH ORD			115.000	7,844	68.210	7,844	5,735	0	150	0	(1,636)	0	(1,636)	0	10/09/2018	
83200N-10-3	SMARTSHEET CL A ORD			215.000	12,046	56.030	12,046	10,406	0	0	0	1,765	0	1,765	0	06/28/2019	
832696-40-5	JM SMUCKER ORD			179.000	19,711	110.120	19,711	12,528	0	766	0	(2,911)	0	(2,911)	0	04/22/2019	
833034-10-1	SNAP ON ORD			110.000	37,343	339.480	37,343	5,076	0	849	0	5,570	0	5,570	0	09/28/2010	
833445-10-9	SNOWFLAKE CL A ORD			350.000	54,044	154.410	54,044	43,809	0	0	0	14,948	30,555	(15,607)	0	12/21/2022	
83406F-10-2	SOFI TECHNOLOGIES ORD			1,050.000	16,170	15.400	16,170	8,271	0	0	0	5,723	0	5,723	0	08/10/2022	
83444M-10-1	SOLVENTUM ORD			162.000	10,702	66.060	10,702	7,257	0	0	0	3,445	0	3,445	0	08/20/2008	

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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
83545G-10-2	SONIC AUTOMOTIVE CL A ORD			25.000	1,584	63.350	1,584	584	9	30	0	179	0	179	0	06/28/2019	
83570H-10-8	SONOS ORD			250.000	3,760	15.040	3,760	3,394	0	0	0	(525)	0	(525)	0	10/15/2019	
83587F-20-2	SORRENTO THERAPEUTICS ORD			500.000	1	0.002	1	2	0	0	0	1,314	1,333	(20)	0	06/28/2019	
836100-10-7	SOUNDHOUND AI CL A ORD			393.000	7,797	19.840	7,797	2,021	0	0	0	5,776	0	5,776	0	08/21/2024	
840441-10-9	SOUTHSTATE ORD			131.000	13,032	99.480	13,032	10,697	0	278	0	1,969	0	1,969	0	10/09/2018	
842587-10-7	SOUTHERN ORD			1,295.000	106,604	82.320	106,604	47,258	0	3,704	0	15,799	0	15,799	0	05/19/2009	
84265V-10-5	SOUTHERN COPPER ORD			161.000	14,672	91.130	14,672	6,650	0	333	0	1,118	0	1,118	0	10/09/2018	
84470P-10-9	SOUTHSIDE BANCSHARES ORD			40.000	1,270	31.760	1,270	1,339	0	58	0	18	0	18	0	04/22/2019	
844741-10-8	SOUTHWEST AIRLINES ORD			821.000	27,602	33.620	27,602	9,384	148	591	0	3,892	0	3,892	0	03/28/2007	
847215-10-0	SPARTANNASH ORD			40.000	733	18.320	733	504	0	35	0	(185)	0	(185)	0	10/15/2019	
84790A-10-5	SPECTRUM BRANDS HOLDINGS ORD			75.000	6,337	84.490	6,337	4,784	0	130	0	354	0	354	0	09/27/2019	
848574-10-9	SPIRIT AEROSYSTEMS HLDGS A ORD			200.000	6,816	34.080	6,816	6,472	0	0	0	1,411	951	460	0	12/15/2020	
848ESC-01-8	SPIRIT MTA REIT			180.000	180	1.000	180	180	0	0	0	1,321	1,321	0	0	06/28/2019	
85205L-10-7	SPRINGWORKS THERAPEUTICS ORD			79.000	2,854	36.130	2,854	1,861	0	0	0	(29)	0	(29)	0	10/18/2023	
85209W-10-9	SPROUT SOCIAL CL A ORD			60.000	1,843	30.710	1,843	1,866	0	0	0	273	2,117	(1,844)	0	08/10/2022	
852234-10-3	BLOCK CL A ORD			750.000	63,743	84.990	63,743	52,215	0	0	0	10,294	4,564	5,730	0	12/21/2023	
852312-30-5	STAAR SURGICAL ORD			100.000	2,429	24.290	2,429	4,164	0	0	0	(692)	0	(692)	0	10/09/2018	
85254J-10-2	STAG INDUSTRIAL REIT ORD			390.000	13,190	33.820	13,190	10,495	48	577	0	(2,122)	0	(2,122)	0	10/09/2018	
853666-10-5	STANDARD MOTOR ORD			40.000	1,239	30.980	1,239	1,292	0	46	0	168	521	(353)	0	06/28/2019	
854231-10-7	STANDEX INTL ORD			25.000	4,675	186.990	4,675	2,667	0	31	0	715	0	715	0	10/09/2018	
854502-10-1	STANLEY BLACK AND DECKER ORD			301.000	24,167	80.290	24,167	15,609	0	981	0	(5,361)	0	(5,361)	0	03/01/2010	
85512G-10-6	STAR HOLDINGS ORD			22.950	223	9.730	223	308	0	0	0	269	389	(120)	0	06/28/2019	
855244-10-9	STARBUCKS ORD			1,422.000	129,758	91.250	129,758	6,726	0	3,299	0	(6,769)	0	(6,769)	0	03/28/2007	
85571B-10-5	STARWOOD PROPERTY REIT			310.000	5,875	18.950	5,875	6,315	149	595	0	(3)	639	(642)	0	06/22/2018	
857477-10-3	STATE STREET ORD			250.000	24,538	98.150	24,538	20,177	0	708	0	5,173	0	5,173	0	03/24/2021	
858119-10-0	STEEL DYNAMICS ORD			359.000	40,951	114.070	40,951	11,565	165	648	0	(1,447)	0	(1,447)	0	10/20/2020	
858586-10-0	STEPAN ORD			40.000	2,588	64.700	2,588	3,390	0	60	0	(1,194)	0	(1,194)	0	10/09/2018	
859241-10-1	STERLING INFRASTRUCTURE ORD			50.000	8,423	168.450	8,423	792	0	0	0	4,026	0	4,026	0	10/15/2019	
860372-10-1	STEWART INFO SVC ORD			50.000	3,375	67.490	3,375	2,024	0	98	0	437	0	437	0	06/28/2019	
860630-10-2	STIFEL FINANCIAL ORD			205.000	21,746	106.080	21,746	6,999	0	344	0	7,571	0	7,571	0	10/09/2018	
860897-10-7	STITCH FIX CL A ORD			170.000	733	4.310	733	643	0	0	0	4,920	4,794	126	0	06/28/2019	
861025-10-4	STOCK YARDS BANCORP ORD			45.000	3,222	71.610	3,222	1,627	0	55	0	905	0	905	0	06/28/2019	
861896-10-8	STONEX GROUP ORD			45.000	4,409	97.970	4,409	1,187	0	0	0	1,086	0	1,086	0	06/28/2019	
86333M-10-8	STRIDE ORD			90.000	9,354	103.930	9,354	2,998	0	0	0	4,010	0	4,010	0	03/19/2019	
863667-10-1	STRYKER ORD			372.000	133,939	360.050	133,939	18,738	312	1,190	0	22,539	0	22,539	0	03/28/2007	
864159-10-8	STURM RUGER ORD			35.000	1,238	35.370	1,238	1,333	0	24	0	220	573	(353)	0	06/28/2019	
866082-10-0	SUMMIT HOTEL PROPERTIES REIT ORD			220.000	1,507	6.850	1,507	1,494	0	66	0	1,423	1,395	29	0	10/09/2018	
86614U-10-0	SUMMIT MATERIALS CL A ORD			254.000	12,852	50.600	12,852	4,236	0	0	0	3,084	0	3,084	0	10/09/2018	
866674-10-4	SUN COMMUNITIES REIT ORD			90.000	11,067	122.970	11,067	8,681	85	338	0	(961)	0	(961)	0	06/22/2018	
86722A-10-3	SUNCOKE ENERGY ORD			110.000	1,177	10.700	1,177	977	0	48	0	(4)	0	(4)	0	06/28/2019	
86745K-10-4	SUNNOVA ENERGY INTERNATIONAL ORD			94.000	322	3.430	322	521	0	0	0	1,310	2,421	(1,111)	0	10/20/2020	
867652-40-6	SUNPOWER ORD			78.000	0	0.000	0	0	0	0	0	982	1,359	(377)	0	10/20/2020	
86771W-10-5	SUNRUN ORD			255.500	2,363	9.250	2,363	3,161	0	0	0	(2,652)	0	(2,652)	0	12/18/2018	
867975-10-4	SUNRISE COMMUNTN ADS REP CL A ORD		C	94.000	4,050	43.080	4,050	3,937	0	0	0	113	0	113	0	08/21/2024	
868459-10-8	SUPERNUS PHARMACEUTICALS ORD			60.000	2,170	36.160	2,170	2,110	0	0	0	625	192	433	0	12/21/2022	
86881A-10-0	SURGERY PARTNERS ORD			103.000	2,181	21.170	2,181	3,404	0	0	0	(1,114)	0	(1,114)	0	12/21/2023	

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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
868873-10-0	SURMODICS ORD			20.000	792	39.600	792	789	0	0	0	139	74	65	0	06/28/2019	
871332-10-2	SYLVAMO ORD			69.000	5,452	79.020	5,452	1,815	0	104	0	2,064	0	2,064	0	10/09/2018	
87157D-10-9	SYNAPTICS ORD			35.000	2,671	76.320	2,671	1,348	0	0	0	(1,322)	0	(1,322)	0	10/09/2018	
871607-10-7	SYNOPSYS ORD			165.000	80,084	485.360	80,084	12,269	0	0	0	(4,876)	0	(4,876)	0	06/23/2017	
87161C-50-1	SYNOVUS FINANCIAL ORD			184.000	9,426	51.230	9,426	8,201	70	280	0	2,499	0	2,499	0	10/09/2018	
87162W-10-0	TD SYNNEX ORD			85.000	9,969	117.280	9,969	3,043	0	136	0	822	0	822	0	12/18/2018	
87164F-10-5	SYNDAX PHARMACEUTICALS ORD			108.000	1,428	13.220	1,428	2,365	0	0	0	(938)	0	(938)	0	05/15/2024	
87165B-10-3	SYNCHRONY FINANCIAL ORD			470.000	30,550	65.000	30,550	14,645	0	470	0	12,601	0	12,601	0	10/09/2018	
871829-10-7	SYSCO ORD			641.000	49,011	76.460	49,011	20,525	0	1,295	0	2,135	0	2,135	0	12/21/2007	
872540-10-9	TJX ORD			1,506.000	181,940	120.810	181,940	17,171	0	2,195	0	40,662	0	40,662	0	07/29/2011	
872590-10-4	T MOBILE US ORD			665.000	146,785	220.730	146,785	47,763	0	1,882	0	40,166	0	40,166	0	05/12/2022	
87265H-10-9	TRI POINTE HOMES ORD			240.000	8,702	36.260	8,702	2,880	0	0	0	206	0	206	0	10/09/2018	
87266J-10-4	TPI COMPOSITES ORD			50.000	95	1.890	95	217	0	0	0	618	730	(113)	0	10/15/2019	
87266M-10-7	TPG RE FINANCE TRUST ORD			120.000	1,020	8.500	1,020	1,087	29	115	0	1,467	1,227	240	0	06/28/2019	
87305R-10-9	TTM TECHNOLOGIES ORD			230.000	5,693	24.750	5,693	3,333	0	0	0	2,056	0	2,056	0	10/09/2018	
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD			240.000	44,179	184.080	44,179	32,451	0	0	0	4,002	0	4,002	0	12/31/2024	
875372-20-3	TANDEM DIABETES CARE ORD			85.000	3,062	36.020	3,062	2,973	0	0	0	547	0	547	0	10/09/2018	
875465-10-6	TANGER ORD			170.000	5,802	34.130	5,802	3,713	0	184	0	1,090	0	1,090	0	10/09/2018	
876030-10-7	TAPESTRY ORD			436.000	28,484	65.330	28,484	13,124	0	610	0	12,435	0	12,435	0	10/19/2015	
87612E-10-6	TARGET ORD			505.000	68,266	135.180	68,266	43,263	0	2,242	0	(3,656)	0	(3,656)	0	10/09/2018	
87612G-10-1	TARGA RESOURCES ORD			240.000	42,840	178.500	42,840	7,605	0	660	0	21,991	0	21,991	0	03/24/2021	
87724P-10-6	TAYLOR MORRISON HOME ORD			249.000	15,241	61.210	15,241	4,193	0	0	0	1,957	0	1,957	0	12/18/2018	
87874R-30-8	TECHTARGET ORD			50.000	991	19.820	991	1,137	0	585	0	(752)	0	(752)	0	08/14/2019	
87901J-10-5	TEGNA ORD			420.000	7,682	18.290	7,682	6,048	53	201	0	1,256	0	1,256	0	03/18/2014	
879360-10-5	TELEDYNE TECH ORD			43.000	19,958	464.130	19,958	5,390	0	0	0	767	0	767	0	06/23/2017	
879369-10-6	TELEFLEX ORD			45.000	8,009	177.980	8,009	11,022	0	61	0	(3,211)	0	(3,211)	0	10/09/2018	
88023U-10-1	TEMPUR SEALY INTERNATIONAL ORD			290.000	16,440	56.690	16,440	3,668	0	151	0	1,659	0	1,659	0	10/09/2018	
88025T-10-2	TENABLE HOLDINGS ORD			189.000	7,443	39.380	7,443	7,059	0	0	0	(1,263)	0	(1,263)	0	10/20/2020	
88025U-10-9	10X GENOMICS CL A ORD			85.000	1,221	14.360	1,221	1,352	0	0	0	2,685	6,221	(3,536)	0	07/16/2020	
88033G-40-7	TENET HEALTHCARE ORD			160.000	20,197	126.230	20,197	4,688	0	0	0	8,106	0	8,106	0	10/09/2018	
880345-10-3	TENNANT ORD			20.000	1,631	81.530	1,631	1,436	0	23	0	(223)	0	(223)	0	10/09/2018	
88076W-10-3	TERADATA ORD			20.000	623	31.150	623	785	0	0	0	(247)	0	(247)	0	03/24/2021	
880770-10-2	TERADYNE ORD			210.000	26,443	125.920	26,443	7,142	0	101	0	3,654	0	3,654	0	10/09/2018	
880779-10-3	TEREX CORP			130.000	6,009	46.220	6,009	5,034	0	88	0	(1,461)	0	(1,461)	0	10/09/2018	
88080T-10-4	TERAWULF ORD			318.000	1,800	5.660	1,800	1,527	0	0	0	273	0	273	0	08/21/2024	
88146M-10-1	TERRENO REALTY REIT ORD			150.000	8,871	59.140	8,871	5,609	74	276	0	(530)	0	(530)	0	10/09/2018	
88160R-10-1	TESLA ORD			3,291.000	1,329,037	403.840	1,329,037	227,637	0	0	0	491,406	0	491,406	0	12/31/2024	
88162G-10-3	TETRA TECH ORD			372.000	14,820	39.840	14,820	13,455	0	11	0	379	0	379	0	12/31/2024	
88224Q-10-7	TEXAS CAPITAL BANCSHARES ORD			90.000	7,038	78.200	7,038	6,050	0	0	0	2,570	1,348	1,221	0	10/09/2018	
882508-10-4	TEXAS INSTRUMENTS ORD			1,057.000	198,198	187.510	198,198	17,451	0	5,560	0	18,022	0	18,022	0	03/28/2007	
88262P-10-2	TEXAS PACIFIC LAND ORD			24.000	26,543	1,105.960	26,543	11,487	0	363	0	13,963	0	13,963	0	07/12/2023	
882681-10-9	TEXAS ROADHOUSE ORD			150.000	27,065	180.430	27,065	10,131	0	366	0	8,730	0	8,730	0	10/09/2018	
883203-10-1	TEXTRON ORD			234.000	17,899	76.490	17,899	8,232	5	19	0	(920)	0	(920)	0	10/20/2020	
88322Q-10-8	TG THERAPEUTICS ORD			220.000	6,622	30.100	6,622	1,903	0	0	0	2,864	0	2,864	0	06/28/2019	
88337F-10-5	ODP ORD			93.000	2,115	22.740	2,115	2,753	0	0	0	(3,121)	0	(3,121)	0	10/09/2018	
88339J-10-5	TRADE DESK CL A ORD			510.000	59,940	117.530	59,940	6,575	0	0	0	23,241	0	23,241	0	10/09/2018	

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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
883556-10-2	THERMO FISHER SCIENTIFIC ORD			425.000	221,098	520.230	221,098	19,571	166	646	0	(4,488)	0	(4,488)	0	03/28/2007	
885160-10-1	THOR INDUSTRIES ORD			55.000	5,264	95.710	5,264	4,359	0	107	0	(1,240)	0	(1,240)	0	10/09/2018	
88554D-20-5	3D SYSTEMS ORD			130.000	426	3.280	426	278	0	0	0	1,634	2,033	(399)	0	10/09/2018	
88579Y-10-1	3M ORD			650.000	83,909	129.090	83,909	38,690	0	1,365	0	45,218	0	45,218	0	08/20/2008	
88642R-10-9	TIDEWATER ORD			50.000	2,736	54.710	2,736	775	0	0	0	(870)	0	(870)	0	10/15/2019	
887389-10-4	TIMKEN ORD			125.000	8,921	71.370	8,921	5,893	0	169	0	(1,098)	0	(1,098)	0	10/09/2018	
888787-10-8	TOAST CL A ORD			340.000	12,393	36.450	12,393	6,087	0	0	0	6,185	0	6,185	0	12/21/2022	
889478-10-3	TOLL BROTHERS ORD			205.000	25,820	125.950	25,820	6,501	0	185	0	4,748	0	4,748	0	10/09/2018	
890110-10-9	TOMPKINS FINANCIAL ORD			30.000	2,035	67.830	2,035	1,840	0	73	0	835	607	228	0	06/28/2019	
89055F-10-3	TOPBUILD ORD			55.000	17,124	311.340	17,124	2,889	0	0	0	(3,461)	0	(3,461)	0	10/09/2018	
891092-10-8	TORO ORD			30.000	2,403	80.100	2,403	1,685	11	43	0	(477)	0	(477)	0	10/09/2018	
89214P-10-9	TOWNE BANK ORD			110.000	3,747	34.060	3,747	3,380	28	110	0	473	0	473	0	10/09/2018	
892356-10-6	TRACTOR SUPPLY ORD			475.000	25,204	53.060	25,204	8,460	0	418	0	4,776	0	4,776	0	10/09/2018	
892672-10-6	TRADEWEB MARKETS CL A ORD			190.000	24,875	130.920	24,875	10,256	0	76	0	7,608	0	7,608	0	07/16/2020	
893641-10-0	TRANSDIGM GROUP ORD			40.000	50,691	1,267.280	50,691	14,049	0	3,000	0	10,227	0	10,227	0	10/09/2018	
89377M-10-9	TRANSMEDICS GROUP ORD			50.000	3,118	62.350	3,118	2,211	0	0	0	(829)	0	(829)	0	03/24/2021	
89400J-10-7	TRANSUNION ORD			267.000	24,754	92.710	24,754	18,586	0	112	0	6,408	0	6,408	0	12/21/2023	
894164-10-2	TRAVEL LEISURE ORD			160.000	8,072	50.450	8,072	6,270	0	320	0	1,818	0	1,818	0	10/09/2018	
89417E-10-9	TRAVELERS COMPANIES ORD			386.000	92,984	240.890	92,984	19,999	0	1,602	0	19,454	0	19,454	0	03/28/2007	
89422G-10-7	TRAVERE THERAPEUTICS ORD			125.000	2,178	17.420	2,178	1,184	0	0	0	2,383	1,329	1,054	0	04/22/2019	
89469A-10-4	TREEHOUSE FOODS ORD			50.000	1,757	35.130	1,757	1,717	0	0	0	268	584	(316)	0	10/09/2018	
89531P-10-5	TREX ORD			120.000	8,284	69.030	8,284	4,171	0	0	0	(1,651)	0	(1,651)	0	10/09/2018	
896215-20-9	TRIMAS ORD			55.000	1,352	24.590	1,352	1,403	0	9	0	196	237	(41)	0	10/09/2018	
896239-10-0	TRIMBLE ORD			155.000	10,952	70.660	10,952	6,394	0	0	0	2,706	0	2,706	0	10/09/2018	
896522-10-9	TRINITY INDUSTRIES ORD			160.000	5,616	35.100	5,616	4,504	0	179	0	1,362	0	1,362	0	10/09/2018	
89679E-30-0	TRIUMPH FINANCIAL ORD			45.000	4,090	90.880	4,090	1,307	0	0	0	482	0	482	0	06/28/2019	
896818-10-1	TRIUMPH GROUP ORD			90.000	1,679	18.660	1,679	1,254	0	0	0	1,085	898	187	0	04/22/2019	
89785L-10-7	TRUECAR ORD			205.000	765	3.730	765	615	0	0	0	489	434	55	0	12/16/2019	
89785X-10-1	TRUEBLUE ORD			40.000	336	8.400	336	319	0	0	0	387	665	(278)	0	04/22/2019	
898202-10-6	TRUPANION ORD			65.000	3,133	48.200	3,133	1,950	0	0	0	1,150	0	1,150	0	08/14/2019	
89832Q-10-9	TRUIST FINANCIAL ORD			1,835.000	79,602	43.380	79,602	61,863	0	3,817	0	11,854	0	11,854	0	12/21/2023	
898402-10-2	TRUSTMARK ORD			105.000	3,714	35.370	3,714	3,602	0	97	0	786	0	786	0	10/09/2018	
898697-20-6	TUCOWS ORD			20.000	343	17.140	343	354	0	0	0	669	866	(197)	0	06/28/2019	
899896-10-4	TUPPERWARE BRANDS ORD			95.000	1	0.010	1	0	0	0	0	2,765	2,954	(189)	0	10/09/2018	
901109-10-8	TUTOR PERINI ORD			60.000	1,452	24.200	1,452	932	0	0	0	906	0	906	0	10/15/2019	
901384-10-7	2SEVENTY BIO ORD			53.000	156	2.940	156	258	0	0	0	1,284	1,355	(70)	0	03/24/2021	
90138F-10-2	TWILIO CL A ORD			195.000	21,076	108.080	21,076	14,496	0	0	0	6,281	0	6,281	0	10/09/2018	
90184D-10-0	TWIST BIOSCIENCE ORD			60.000	2,788	46.470	2,788	1,740	0	0	0	577	0	577	0	06/28/2019	
90187B-80-4	TWO HARBORS INVESTMENT ORD			160.000	1,893	11.830	1,893	1,880	0	288	0	2,557	2,893	(336)	0	03/24/2021	
902252-10-5	TYLER TECHNOLOGIES ORD			30.000	17,299	576.640	17,299	5,951	0	0	0	4,756	0	4,756	0	10/09/2018	
902494-10-3	TYSON FOODS CL A ORD			314.000	18,036	57.440	18,036	6,509	0	619	0	1,159	0	1,159	0	09/16/2015	
902653-10-4	UDR REIT ORD			345.000	14,976	43.410	14,976	12,793	0	585	0	1,766	0	1,766	0	06/22/2018	
902673-10-2	UFP TECHNOLOGIES ORD			10.000	2,445	244.510	2,445	2,631	0	0	0	(186)	0	(186)	0	05/15/2024	
902681-10-5	UGI ORD			80.000	2,258	28.230	2,258	1,993	30	120	0	1,959	1,669	290	0	01/30/2018	
902788-10-8	UMB FINANCIAL ORD			80.000	9,029	112.860	9,029	5,798	32	125	0	2,345	0	2,345	0	10/09/2018	
90278Q-10-8	UFP INDUSTRIES ORD			115.000	12,955	112.650	12,955	3,947	0	152	0	(1,484)	0	(1,484)	0	10/09/2018	

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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
902973-30-4	US BANCORP ORD			1,798.000	85,998	47.830	85,998	36,615	899	3,542	0	8,181	0	8,181	0	09/30/2011	
903002-10-3	UMH PROPERTIES REIT ORD			80.000	1,510	18.880	1,510	1,146	0	68	0	285	0	285	0	10/15/2019	
90328M-10-7	USANA HEALTH SCIENCES ORD			25.000	897	35.890	897	1,021	0	0	0	1,283	1,726	(443)	0	10/09/2018	
90337L-10-8	US PHYSICAL THERAPY ORD			20.000	1,774	88.710	1,774	1,712	0	35	0	470	559	(89)	0	10/09/2018	
90353T-10-0	UBER TECHNOLOGIES ORD			2,504.000	151,041	60.320	151,041	73,380	0	0	0	(3,130)	0	(3,130)	0	08/10/2022	
90353W-10-3	UBIQUITI ORD			10.000	3,319	331.930	3,319	878	0	24	0	1,924	0	1,924	0	10/09/2018	
90364P-10-5	UIPATH CL A ORD			490.000	6,228	12.710	6,228	10,715	0	0	0	(5,944)	0	(5,944)	0	08/10/2022	
90384S-30-3	ULTA BEAUTY ORD			30.000	13,048	434.930	13,048	8,271	0	0	0	(1,652)	0	(1,652)	0	10/09/2018	
90385V-10-7	ULTRA CLEAN HOLDINGS ORD			95.000	3,415	35.950	3,415	1,322	0	0	0	172	0	172	0	06/28/2019	
90400D-10-8	ULTRAGENYX PHARMACEUTICAL ORD			130.000	5,469	42.070	5,469	7,381	0	0	0	1,118	1,866	(748)	0	10/09/2018	
904311-20-6	UNDER ARMOUR CL C ORD			1.000	7	7.460	7	7	0	0	0	9	10	(1)	0	10/09/2018	
904708-10-4	UNIFIRST ORD			30.000	5,133	171.090	5,133	5,004	11	40	0	(355)	0	(355)	0	10/09/2018	
907818-10-8	UNION PACIFIC ORD			821.000	187,221	228.040	187,221	26,878	0	4,335	0	(14,433)	0	(14,433)	0	11/17/2009	
909214-30-6	UNISYS ORD			140.000	886	6.330	886	774	0	0	0	686	586	99	0	06/28/2019	
909218-12-5	UNIT CORPORATION			8.000	4	0.490	4	4	0	0	0	5,699	5,705	(6)	0	01/08/2021	
90984P-30-3	UNITED COMMUNITY BANKS ORD			190.000	6,139	32.310	6,139	5,254	46	177	0	580	0	580	0	10/09/2018	
909907-10-7	UNITED BANKSHARES ORD			281.000	10,552	37.550	10,552	9,630	104	416	0	0	0	0	0	06/28/2019	
910047-10-9	UNITED AIRLINES HOLDINGS ORD			430.000	41,762	97.120	41,762	19,098	0	0	0	24,636	627	24,009	0	12/30/2021	
910340-10-8	UNITED FIRE GROUP ORD			45.000	1,280	28.450	1,280	921	0	29	0	1,634	1,259	375	0	06/28/2019	
911163-10-3	UNITED NATURAL FOODS ORD			120.000	3,277	27.310	3,277	1,816	0	0	0	3,573	2,244	1,330	0	03/24/2021	
911312-10-6	UNITED PARCEL SERVICE CL B ORD			1,002.000	126,352	126.100	126,352	88,273	0	6,533	0	(31,192)	0	(31,192)	0	12/21/2023	
911363-10-9	UNITED RENTAL ORD			55.000	38,744	704.440	38,744	8,401	0	359	0	7,206	0	7,206	0	10/09/2018	
912008-10-9	US FOODS ORD			235.000	15,853	67.460	15,853	6,940	0	0	0	5,182	0	5,182	0	10/09/2018	
912909-10-8	US STEEL ORD			140.000	4,759	33.990	4,759	3,309	0	28	0	(2,052)	0	(2,052)	0	06/25/2021	
91307C-10-2	UNITED THERAPEUTICS ORD			40.000	14,114	352.840	14,114	5,007	0	0	0	5,318	0	5,318	0	10/09/2018	
91324P-10-2	UNITEDHEALTH GRP ORD			1,046.000	529,130	505.860	529,130	27,824	0	8,556	0	(21,558)	0	(21,558)	0	03/28/2007	
91332U-10-1	UNITY SOFTWARE ORD			390.000	8,763	22.470	8,763	6,384	0	0	0	6,550	13,734	(7,184)	0	07/12/2023	
913456-10-9	UNIVERSAL ORD			35.000	1,919	54.840	1,919	2,319	0	113	0	(437)	0	(437)	0	10/09/2018	
91347P-10-5	UNIVERSAL DISPLAY ORD			95.000	13,889	146.200	13,889	11,052	0	152	0	(4,281)	0	(4,281)	0	10/09/2018	
913483-10-3	UNIVERSAL ELECTRONICS ORD			20.000	220	11.000	220	186	0	0	0	738	706	32	0	08/14/2019	
91359E-10-5	UNVL HEALTH RTY REIT ORD			25.000	930	37.210	930	1,123	0	73	0	597	748	(151)	0	04/22/2019	
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD			30.000	5,383	179.420	5,383	3,450	0	24	0	809	0	809	0	06/22/2018	
91680M-10-7	UPSTART HOLDINGS ORD			97.000	5,972	61.570	5,972	4,233	0	0	0	2,009	0	2,009	0	07/12/2023	
91688F-10-4	UPWORK ORD			180.000	2,943	16.350	2,943	2,511	0	0	0	266	0	266	0	07/16/2020	
918204-10-8	VF ORD			625.000	13,413	21.460	13,413	11,381	0	225	0	5,785	4,123	1,663	0	08/22/2011	
91822J-20-2	VBI VACCINES INC.			9.000	0	0.001	0	0	0	0	0	1,375	1,380	(5)	0	07/16/2020	
91879Q-10-9	VAIL RESORTS ORD			29.000	5,436	187.450	5,436	6,127	64	253	0	(755)	0	(755)	0	06/23/2017	
91913Y-10-0	VALERO ENERGY ORD			530.000	64,973	122.590	64,973	26,719	0	2,268	0	(3,927)	0	(3,927)	0	04/17/2020	
919794-10-7	VALLEY NATIONAL ORD			294.000	2,664	9.060	2,664	3,045	32	129	0	(448)	81	(529)	0	08/14/2019	
920253-10-1	VALMONT INDS ORD			5.000	1,533	306.670	1,533	744	3	12	0	366	0	366	0	06/23/2017	
92047W-10-1	VALVOLINE ORD			190.000	6,874	36.180	6,874	3,821	0	0	0	(266)	0	(266)	0	10/09/2018	
922280-10-2	VARONIS SYSTEMS ORD			210.000	9,330	44.430	9,330	4,446	0	0	0	(179)	0	(179)	0	10/09/2018	
922417-10-0	VEECO INSTRUMENTS ORD			105.000	2,814	26.800	2,814	1,309	0	0	0	(444)	0	(444)	0	04/22/2019	
92242T-10-1	V2X ORD			25.000	1,196	47.830	1,196	1,014	0	0	0	35	0	35	0	06/28/2019	
92243G-10-8	VAXCYTE ORD			145.000	11,870	81.860	11,870	8,059	0	0	0	2,310	0	2,310	0	05/15/2024	
922475-10-8	VEEVA SYSTEMS ORD			145.000	30,486	210.250	30,486	13,676	0	0	0	2,571	0	2,571	0	10/09/2018	

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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
92276F-10-0	VENTAS REIT ORD			542.000	31,918	58.890	31,918	24,364	244	976	0	4,905	0	4,905	0	03/23/2023	
92337F-10-7	VERACYTE ORD			140.000	5,544	39.600	5,544	3,990	0	0	0	1,693	0	1,693	0	06/28/2019	
92337R-10-1	VERA THERAPEUTICS CL A ORD			53.000	2,241	42.290	2,241	2,098	0	0	0	143	0	143	0	08/21/2024	
92338C-10-3	VERALTO ORD			519.000	52,860	101.850	52,860	24,991	57	187	0	10,167	0	10,167	0	12/21/2023	
92343E-10-2	VERISIGN ORD			70.000	14,487	206.960	14,487	10,362	0	0	0	70	0	70	0	10/09/2018	
92343V-10-4	VERIZON COMMUNICATIONS ORD			4,565.000	182,554	39.990	182,554	126,647	0	12,200	0	10,454	0	10,454	0	01/04/2006	
92343X-10-0	VERINT SYSTEMS ORD			125.000	3,431	27.450	3,431	2,989	0	0	0	53	0	53	0	10/09/2018	
923451-10-8	VERITEX HOLDINGS ORD			100.000	2,716	27.160	2,716	2,519	0	80	0	474	85	389	0	04/22/2019	
92345Y-10-6	VERISK ANALYTICS ORD			170.000	46,823	275.430	46,823	13,763	0	265	0	6,217	0	6,217	0	06/23/2017	
92346J-10-8	VERICEL ORD			100.000	5,491	54.910	5,491	1,889	0	0	0	1,930	0	1,930	0	06/28/2019	
92532F-10-0	VERTEX PHARMACEUTICALS ORD			330.000	132,891	402.700	132,891	66,443	0	0	0	(1,383)	0	(1,383)	0	05/12/2022	
92536C-10-3	VERU ORD			140.000	91	0.650	91	115	0	0	0	1,206	1,215	(10)	0	12/15/2020	
92537N-10-8	VERTIV HOLDINGS CL A ORD			438.000	49,761	113.610	49,761	10,739	0	49	0	28,724	0	28,724	0	07/12/2023	
92552V-10-0	VIASAT ORD			130.000	1,106	8.510	1,106	1,213	0	0	0	2,638	5,165	(2,527)	0	03/24/2021	
925550-10-5	VIAVI SOLUTIONS ORD			255.000	2,576	10.100	2,576	2,196	0	0	0	890	882	8	0	10/09/2018	
92556H-20-6	PARAMOUNT GLOBAL CL B ORD			0.000	0	10.460	0	0	32	0	0	0	0	0	0	10/20/2020	
92556V-10-6	VIATRIS ORD			1,600.000	19,920	12.450	19,920	10,314	0	768	0	2,592	0	2,592	0	08/25/2011	
925652-10-9	VICI PPTYS ORD			1,085.000	31,693	29.210	31,693	23,338	469	1,820	0	(2,897)	0	(2,897)	0	10/09/2018	
926400-10-2	VICTORIA S SECRET ORD			149.999	6,213	41.420	6,213	2,489	0	0	0	2,232	0	2,232	0	10/09/2018	
92672L-10-7	VIEWRAY ORD			290.000	0	0.000	0	0	0	0	0	2,554	2,554	0	0	06/28/2019	
92686J-10-6	VIKING THERAPEUTICS ORD			146.000	5,875	40.240	5,875	7,207	0	0	0	(1,745)	0	(1,745)	0	08/21/2024	
92719V-10-0	VIMEO ORD			243.000	1,555	6.400	1,555	1,300	0	0	0	1,899	1,296	603	0	10/09/2018	
92790C-10-4	VIRIDIAN THERAPEUTICS ORD			60.000	1,150	19.170	1,150	881	0	0	0	736	892	(157)	0	12/21/2022	
92826C-83-9	VISA CL A ORD			1,955.000	617,858	316.040	617,858	39,658	0	4,203	0	108,874	0	108,874	0	09/30/2011	
92828Q-10-9	VIRTUS INVESTMENT PARTNERS ORD			10.000	2,206	220.580	2,206	1,074	0	80	0	(212)	0	(212)	0	06/28/2019	
928298-10-8	VISHAY INTERTECH ORD			145.000	2,456	16.940	2,456	2,733	0	58	0	(1,019)	0	(1,019)	0	10/09/2018	
92839U-20-6	VISTEON ORD			50.000	4,436	88.720	4,436	4,316	0	0	0	(1,809)	0	(1,809)	0	10/09/2018	
92840M-10-2	VISTRA ORD			750.000	103,403	137.870	103,403	13,792	0	655	0	74,513	0	74,513	0	06/25/2021	
92852X-10-3	VITESSE ENERGY ORD			45.899	1,147	25.000	1,147	382	0	93	0	143	0	143	0	10/09/2018	
929042-10-9	VORNADO REALTY REIT ORD			240.000	10,090	42.040	10,090	4,585	0	178	0	3,310	0	3,310	0	07/12/2023	
929089-10-0	VOYA FINANCIAL ORD			120.000	8,260	68.830	8,260	6,199	0	204	0	(496)	0	(496)	0	10/09/2018	
929236-10-7	WD-40 ORD			10.000	2,427	242.680	2,427	1,620	0	35	0	36	0	36	0	10/09/2018	
92936U-10-9	W P CAREY REIT ORD			175.000	9,534	54.480	9,534	11,307	154	607	0	(1,808)	0	(1,808)	0	10/09/2018	
92939U-10-6	WEC ENERGY GROUP ORD			690.000	64,888	94.040	64,888	20,873	0	2,305	0	6,810	0	6,810	0	08/22/2011	
92942W-10-7	WK KELLOGG ORD			8.000	144	17.990	144	104	0	5	0	39	0	39	0	12/21/2007	
929566-10-7	WABASH NATL ORD			70.000	1,199	17.130	1,199	1,139	0	22	0	(594)	0	(594)	0	06/28/2019	
929740-10-8	WABTEC ORD			240.000	45,502	189.590	45,502	22,620	0	192	0	15,046	0	15,046	0	08/10/2022	
931142-10-3	WALMART ORD			4,743.000	428,530	90.350	428,530	72,726	984	3,854	0	179,285	0	179,285	0	10/17/2007	
93148P-10-2	WALKER & DUNLOP ORD			55.000	5,347	97.210	5,347	2,724	0	143	0	(759)	0	(759)	0	10/09/2018	
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD			3,381.561	35,743	10.570	35,743	26,448	0	0	0	9,295	10,428	(1,133)	0	08/21/2024	
93627C-10-1	WARRIOR MET COAL			55.000	2,983	54.240	2,983	1,436	0	45	0	(370)	0	(370)	0	06/28/2019	
938824-10-9	WAFD ORD			130.000	4,191	32.240	4,191	4,144	0	135	0	(94)	0	(94)	0	10/09/2018	
939653-10-1	ELME ORD			185.000	2,825	15.270	2,825	3,267	33	133	0	2,303	2,179	124	0	10/09/2018	
940610-10-8	WASHINGTON TRUST BANCORP ORD			35.000	1,097	31.350	1,097	1,148	0	78	0	642	678	(36)	0	06/28/2019	
94106L-10-9	WASTE MANAGEMENT ORD			465.000	93,832	201.790	93,832	15,847	0	1,395	0	10,551	0	10,551	0	03/28/2007	
941848-10-3	WATERS ORD			80.000	29,678	370.980	29,678	5,827	0	0	0	3,340	0	3,340	0	08/22/2011	

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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 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
942622-20-0	WATSCO ORD			60.000	28,433	473.890	28,433	9,327	0	633	0	2,725	0	2,725	0	06/23/2017	
942749-10-2	WATTS INDUSTRIES CL A ORD			60.000	12,198	203.300	12,198	4,651	0	99	0	(302)	0	(302)	0	10/09/2018	
94419L-10-1	WAYFAIR CL A ORD			80.000	3,546	44.320	3,546	3,404	0	0	0	5,423	6,814	(1,390)	0	10/09/2018	
947890-10-9	WEBSTER FINANCIAL ORD			171.310	9,460	55.220	9,460	8,273	0	274	0	764	0	764	0	10/09/2018	
949746-10-1	WELLS FARGO ORD			4,190.000	294,306	70.240	294,306	77,338	0	6,285	0	88,074	0	88,074	0	12/15/2020	
95040Q-10-4	WELLTOWER ORD			632.000	79,651	126.030	79,651	43,794	0	1,618	0	22,664	0	22,664	0	07/12/2023	
95058W-10-0	WENDYS ORD			365.000	5,950	16.300	5,950	6,377	0	365	0	(1,161)	0	(1,161)	0	10/09/2018	
950755-10-8	WERNER ENTERPRISES ORD			60.000	2,155	35.920	2,155	2,044	0	34	0	(387)	0	(387)	0	10/09/2018	
95082P-10-5	WESCO INTL ORD			48.000	8,686	180.960	8,686	2,228	0	79	0	340	0	340	0	06/22/2020	
955306-10-5	WEST PHARM SVC ORD			80.000	26,205	327.560	26,205	7,167	0	65	0	(1,965)	0	(1,965)	0	05/15/2018	
957090-10-3	WESTAMERICA BANCORPORATION ORD			40.000	2,098	52.460	2,098	2,072	0	70	0	211	369	(158)	0	10/09/2018	
957638-10-9	WESTERN ALLIANCE ORD			190.000	15,873	83.540	15,873	10,921	0	283	0	3,373	0	3,373	0	10/09/2018	
958102-10-5	WESTERN DIGITAL ORD			420.000	25,045	59.630	25,045	22,948	0	0	0	3,049	0	3,049	0	05/12/2022	
959802-10-9	WESTERN UNION ORD			435.000	4,611	10.600	4,611	4,789	0	409	0	2,545	3,119	(574)	0	10/09/2018	
962166-10-4	WEYERHAEUSER REIT			1,018.000	28,657	28.150	28,657	29,878	0	526	0	(3,590)	0	(3,590)	0	12/31/2024	
963320-10-6	WHIRLPOOL ORD			110.000	12,593	114.480	12,593	11,694	0	770	0	(802)	0	(802)	0	10/09/2018	
966084-20-4	WHITESTONE REIT ORD			90.000	1,275	14.170	1,275	1,142	0	44	0	169	0	169	0	06/28/2019	
969457-10-0	WILLIAMS ORD			604.000	32,688	54.120	32,688	12,067	0	1,148	0	11,651	0	11,651	0	10/20/2020	
969904-10-1	WILLIAMS SONOMA ORD			210.000	38,888	185.180	38,888	6,465	0	453	0	17,701	0	17,701	0	10/09/2018	
971378-10-4	WILLSCOT HOLDINGS CL A ORD			368.000	12,310	33.450	12,310	5,012	0	0	0	(4,066)	0	(4,066)	0	07/16/2020	
974155-10-3	WINGSTOP ORD			65.000	18,473	284.200	18,473	4,529	0	64	0	1,795	0	1,795	0	10/09/2018	
974637-10-0	WINNEBAGO INDS ORD			70.000	3,345	47.780	3,345	2,705	0	89	0	(1,757)	0	(1,757)	0	06/28/2019	
97717P-10-4	WISDOMTREE ORD			190.000	1,995	10.500	1,995	933	0	23	0	678	0	678	0	10/15/2019	
977852-10-2	WOLFSPEED ORD			155.000	1,032	6.660	1,032	5,510	0	0	0	(5,712)	0	(5,712)	0	10/09/2018	
978097-10-3	WOLVERINE WORLD WIDE ORD			160.000	3,552	22.200	3,552	2,194	0	64	0	5,734	3,605	2,130	0	10/09/2018	
980745-10-3	WOODWARD ORD			125.000	20,803	166.420	20,803	9,683	0	125	0	3,786	0	3,786	0	10/09/2018	
98138H-10-1	WORKDAY CL A ORD			255.000	65,798	258.030	65,798	36,362	0	0	0	(4,598)	0	(4,598)	0	08/10/2022	
98139A-10-5	WORKIVA CL A ORD			40.000	4,380	109.500	4,380	1,962	0	0	0	319	0	319	0	03/19/2019	
981475-10-6	WORLD KINECT ORD			100.000	2,751	27.510	2,751	2,800	17	65	0	473	0	473	0	10/09/2018	
981811-10-2	WORTHINGTON ENTERPRISES ORD			55.000	2,206	40.110	2,206	1,584	0	36	0	(959)	0	(959)	0	10/09/2018	
982104-10-1	WORTHINGTON STEEL ORD			55.000	1,750	31.820	1,750	803	0	35	0	205	0	205	0	10/09/2018	
98311A-10-5	WYNDHAM HOTELS RESORTS ORD			100.000	10,079	100.790	10,079	5,277	0	152	0	2,038	0	2,038	0	10/09/2018	
983793-10-0	XPO ORD			40.000	5,246	131.150	5,246	1,557	0	0	0	1,742	0	1,742	0	10/09/2018	
98389B-10-0	XCEL ENERGY ORD			1,140.000	76,973	67.520	76,973	25,961	0	2,465	0	6,395	0	6,395	0	08/22/2011	
98401F-10-5	XENCOR ORD			120.000	2,758	22.980	2,758	2,099	0	0	0	2,231	2,021	210	0	10/09/2018	
98419M-10-0	XYLEM ORD			364.800	42,324	116.020	42,324	33,304	0	524	0	606	0	606	0	12/30/2021	
98421M-10-6	XEROX HOLDINGS ORD			305.000	2,571	8.430	2,571	2,788	76	305	0	2,190	5,209	(3,020)	0	10/09/2018	
98423J-10-1	XPERI ORD			79.200	813	10.270	813	699	0	0	0	2,851	2,911	(59)	0	04/22/2019	
98585X-10-4	YETI HOLDINGS ORD			140.000	5,391	38.510	5,391	3,379	0	0	0	(1,858)	0	(1,858)	0	04/17/2020	
988498-10-1	YUM BRANDS ORD			390.000	52,322	134.160	52,322	11,318	0	1,045	0	1,365	0	1,365	0	05/14/2010	
98888T-10-7	ZIMVIE ORD			15.000	209	13.950	209	221	0	0	0	290	347	(57)	0	10/09/2018	
989207-10-5	ZEBRA TECHNOLOGIES CL A ORD			50.000	19,311	386.220	19,311	7,870	0	0	0	5,645	0	5,645	0	10/09/2018	
98954M-10-1	ZILLOW GROUP CL A ORD			130.000	9,211	70.850	9,211	5,135	0	0	0	1,837	0	1,837	0	10/09/2018	
98954M-20-0	ZILLOW GROUP CL C ORD			280.000	20,734	74.050	20,734	11,049	0	0	0	4,533	0	4,533	0	10/09/2018	
98956A-10-5	ZETA GLOBAL HOLDINGS CL A ORD			227.000	4,084	17.990	4,084	5,365	0	0	0	(1,281)	0	(1,281)	0	08/21/2024	
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD			150.000	15,845	105.630	15,845	18,469	36	144	0	(2,411)	0	(2,411)	0	10/09/2018	

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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
98978V-10-3	ZOETIS CL A ORD			561.000	91,404	162.930	91,404	10,038	0	969	0	(19,321)	0	(19,321)	0	07/01/2013	
98980G-10-2	ZSCALER ORD			119.000	21,469	180.410	21,469	13,118	0	0	0	(4,897)	0	(4,897)	0	10/18/2023	
98980L-10-1	ZOOM COMMUNICATIONS CL A ORD			330.000	26,931	81.610	26,931	22,796	0	0	0	4,135	934	3,201	0	08/10/2022	
989817-10-1	ZUMIEZ ORD			45.000	863	19.170	863	993	0	0	0	377	430	(53)	0	12/16/2019	
98983L-10-8	ZURN ELKAY WATER SOLUTIONS ORD			260.000	9,698	37.300	9,698	3,819	0	86	0	2,051	0	2,051	0	10/09/2018	
98983V-10-6	ZUORA CL A ORD			240.000	2,381	9.920	2,381	2,110	0	0	0	1,691	1,566	125	0	06/28/2019	
G0084W-10-1	ADIENT ORD		C	200.000	3,446	17.230	3,446	6,680	0	0	0	(3,826)	0	(3,826)	0	10/09/2018	
G01767-10-5	ALKERMES ORD		C	310.000	8,916	28.760	8,916	5,753	0	0	0	316	0	316	0	03/24/2021	
G0250X-10-7	AMCOR ORD		C	2,130.000	20,043	9.410	20,043	19,368	0	1,070	0	(490)	0	(490)	0	10/20/2020	
G02602-10-3	AMDOCS ORD			105.000	8,940	85.140	8,940	6,615	50	197	0	(289)	0	(289)	0	10/09/2018	
G037AX-10-1	AMBARELLA ORD			75.000	5,456	72.740	5,456	3,270	0	0	0	859	0	859	0	03/19/2019	
G0403H-10-8	AON CL A ORD		C	255.000	91,586	359.160	91,586	12,498	0	673	0	17,376	0	17,376	0	04/02/2012	
G0450A-10-5	ARCH CAPITAL GROUP ORD		C	220.000	20,317	92.350	20,317	5,826	0	1,100	0	3,978	0	3,978	0	06/22/2018	
G0508H-11-0	ARCADIUM LITHIUM ORD		C	1,395.000	7,156	5.130	7,156	6,653	0	0	0	(466)	0	(466)	0	05/15/2024	
G0585R-10-6	ASSURED GUARANTY ORD		C	70.000	6,301	90.010	6,301	2,991	0	87	0	1,063	0	1,063	0	10/09/2018	
G0692U-10-9	AXIS CAPITAL HOLDINGS ORD		C	80.000	7,090	88.620	7,090	4,211	35	141	0	2,660	0	2,660	0	11/27/2017	
G1110E-10-7	BIOHAVEN ORD			45.000	1,681	37.350	1,681	490	0	0	0	(245)	0	(245)	0	09/26/2022	
G1151C-10-1	ACCENTURE CL A ORD		C	699.000	245,901	351.790	245,901	37,508	0	3,740	0	615	0	615	0	09/30/2011	
G1890L-10-7	CAPRI HOLDINGS LTD.		C	325.000	6,845	21.060	6,845	4,112	0	0	0	(9,484)	0	(9,484)	0	04/17/2020	
G21810-10-9	CLARIVATE ORD		C	630.000	3,200	5.080	3,200	4,352	0	0	0	2,628	5,262	(2,633)	0	12/21/2022	
G25457-10-5	CREDO TECHNOLOGY GROUP HOLDING ORD		C	175.000	11,762	67.210	11,762	6,148	0	0	0	5,614	0	5,614	0	08/21/2024	
G29183-10-3	EATON ORD		C	493.000	163,612	331.870	163,612	25,380	0	1,854	0	44,888	0	44,888	0	12/03/2012	
G3265R-10-7	APTIV ORD		C	250.000	15,120	60.480	15,120	19,143	0	0	0	(4,023)	0	(4,023)	0	10/09/2018	
G3323L-10-0	FABRINET ORD		C	80.000	17,590	219.880	17,590	3,526	0	0	0	2,364	0	2,364	0	10/09/2018	
G36738-10-5	FRESH DEL MONTE PRODUCE ORD			70.000	2,325	33.210	2,325	1,886	0	70	0	487	0	487	0	06/28/2019	
G3730V-10-5	FTAI AVIATION ORD			137.000	19,733	144.040	19,733	15,970	0	41	0	3,763	0	3,763	0	08/21/2024	
G3922B-10-7	GENPACT ORD		C	365.000	15,677	42.950	15,677	10,324	0	223	0	3,008	0	3,008	0	08/28/2017	
G39387-10-8	GLOBALFOUNDRIES ORD			107.000	4,591	42.910	4,591	5,810	0	0	0	(1,219)	0	(1,219)	0	05/15/2024	
G4388N-10-6	HELEN OF TROY ORD		C	25.000	1,496	59.830	1,496	3,107	0	0	0	(1,525)	0	(1,525)	0	10/09/2018	
G4740B-10-5	ICHOR HOLDINGS ORD			55.000	1,772	32.220	1,772	1,300	0	0	0	(78)	0	(78)	0	06/28/2019	
G4863A-10-8	INTERNATIONAL GAME TECHNOLOGY ORD		C	210.000	3,709	17.660	3,709	3,715	0	168	0	(2,048)	0	(2,048)	0	10/09/2018	
G491BT-10-8	INVESCO ORD			100.000	1,748	17.480	1,748	1,709	0	82	0	436	472	(36)	0	10/09/2018	
G5005R-10-7	JAMES RIVER GROUP HOLDINGS ORD		C	65.000	317	4.870	317	305	0	10	0	2,459	2,743	(284)	0	06/28/2019	
G50871-10-5	JAZZ PHARMACEUTICALS ORD		C	125.000	15,394	123.150	15,394	13,880	0	0	0	19	0	19	0	04/17/2020	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD		C	884.004	69,774	78.930	69,774	15,938	327	1,308	0	18,820	0	18,820	0	09/07/2016	
G54950-10-3	LINDE ORD		C	720.000	301,442	418.670	301,442	230,898	0	4,003	0	5,731	0	5,731	0	03/23/2023	
G5509L-10-1	LIVANOVA ORD		C	70.000	3,242	46.310	3,242	3,814	0	0	0	(380)	0	(380)	0	12/21/2022	
G5960L-10-3	MEDTRONIC ORD		C	1,328.000	106,081	79.880	106,081	93,126	930	3,692	0	(3,320)	0	(3,320)	0	09/21/2015	
G61188-10-1	LIBERTY GLOBAL CL A ORD		C	231.000	2,948	12.760	2,948	2,431	0	0	0	517	0	517	0	08/21/2024	
G61188-12-7	LIBERTY GLOBAL CL C ORD		C	239.000	3,140	13.140	3,140	2,632	0	0	0	509	0	509	0	08/21/2024	
G63365-10-3	MURAL ONCOLOGY ORD		C	31.000	100	3.220	100	124	0	0	0	50	134	(84)	0	03/24/2021	
G65163-10-0	JOBY AVIATION CL A ORD			375.000	3,049	8.130	3,049	1,875	0	0	0	2,639	2,084	555	0	07/12/2023	
G65773-10-6	NORDIC AMERICAN TANKERS ORD		C	330.000	825	2.500	825	1,287	13	139	0	(561)	0	(561)	0	10/15/2019	
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD			560.000	14,409	25.730	14,409	10,018	0	0	0	8,130	4,943	3,186	0	03/24/2021	
G6674U-10-8	NOVOCURE ORD		C	751.000	22,380	29.800	22,380	12,089	0	0	0	10,291	0	10,291	0	05/15/2024	
G6683N-10-3	NU HOLDINGS CL A ORD		C	4,434.000	45,936	10.360	45,936	43,726	0	0	0	843	0	843	0	08/21/2024	

SCHEDULE D - PART 2 - SECTION 2

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 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
G6700G-10-7	NVENT ELECTRIC ORD		C	355.000	24,197	68.160	24,197	9,457	0	270	0	3,220	0	3,220	0	10/09/2018	
G6S01W-10-8	PARAGON OFFSHORE PLC			5.000	0	0.000	0	0	0	0	0	0	0	0	0	08/04/2014	
G72800-10-8	PROTHENA ORD		C	70.000	970	13.850	970	911	0	0	0	(1,574)	0	(1,574)	0	12/16/2019	
G7496G-10-3	RENAISSANCERE ORD		C	95.000	23,637	248.810	23,637	11,649	0	148	0	5,017	0	5,017	0	06/22/2018	
G76279-10-1	ROIVANT SCIENCES ORD		C	1,297.000	15,344	11.830	15,344	13,649	0	0	0	778	0	778	0	12/21/2023	
G7709Q-10-4	ROYALTY PHARMA CL A ORD			440.000	11,224	25.510	11,224	11,730	0	370	0	4,515	5,650	(1,135)	0	05/12/2022	
G7S00T-10-4	PENTAIR ORD		C	320.000	32,205	100.640	32,205	13,350	0	294	0	8,938	0	8,938	0	10/09/2018	
G81276-10-0	SIGNET JEWELERS ORD		C	95.000	7,667	80.710	7,667	5,830	0	105	0	(2,522)	0	(2,522)	0	10/09/2018	
G8192H-10-6	SIRIUSPOINT ORD		C	185.000	3,032	16.390	3,032	1,787	0	0	0	886	0	886	0	08/14/2019	
G8267P-10-8	SMURFIT WESTROCK ORD		C	345.000	18,582	53.860	18,582	11,807	0	209	0	6,775	0	6,775	0	07/12/2023	
G8473T-10-0	STERIS ORD		C	135.000	27,751	205.560	27,751	18,170	0	294	0	(1,929)	0	(1,929)	0	10/18/2023	
G85158-10-6	STONECO CL A ORD		C	360.000	2,869	7.970	2,869	4,305	0	0	0	(3,622)	0	(3,622)	0	08/10/2022	
G87110-10-5	TECHNIPFMC ORD		C	591.000	17,104	28.940	17,104	17,253	0	0	0	(150)	0	(150)	0	12/31/2024	
G8994E-10-3	TRANE TECHNOLOGIES ORD		C	323.000	119,300	369.350	119,300	9,435	0	1,085	0	40,520	0	40,520	0	12/17/2010	
G9001E-10-2	LIBERTY LATIN AMERICA CL A ORD		C	5.000	32	6.360	32	47	0	0	0	26	31	(5)	0	08/14/2019	
G9001E-12-8	LIBERTY LATIN AMERICA CL C ORD		C	301.000	1,908	6.340	1,908	2,499	0	0	0	1,460	1,761	(301)	0	10/01/2020	
G9087Q-10-2	TRONOX HOLDINGS ORD			250.000	2,518	10.070	2,518	3,769	0	125	0	(1,023)	0	(1,023)	0	04/22/2019	
G9456A-10-0	GOLAR LNG ORD		C	137.000	5,798	42.320	5,798	5,778	0	0	0	20	0	20	0	12/31/2024	
G9618E-10-7	WHITE MOUNTAINS INSURANCE ORD			5.000	9,725	1,945.060	9,725	4,312	0	5	0	2,200	0	2,200	0	06/23/2017	
G96629-10-3	WILLIS TOWERS WATSON ORD		C	127.000	39,781	313.240	39,781	14,160	112	442	0	9,149	0	9,149	0	02/09/2016	
G97822-10-3	PERRIGO ORD		C	260.000	6,685	25.710	6,685	7,420	0	287	0	2,178	3,860	(1,682)	0	09/28/2021	
G98239-10-9	XP CL A ORD		C	450.000	5,333	11.850	5,333	10,504	0	293	0	(6,399)	0	(6,399)	0	07/12/2023	
H11356-10-4	BUNGE GLOBAL ORD			35.000	2,722	77.760	2,722	2,447	0	95	0	(812)	0	(812)	0	10/09/2018	
H1467J-10-4	CHUBB ORD		C	376.999	104,165	276.300	104,165	22,367	343	1,335	0	18,963	0	18,963	0	02/09/2016	
H2906T-10-9	GARMIN ORD		C	115.000	23,720	206.260	23,720	7,413	0	343	0	8,938	0	8,938	0	10/09/2018	
H8817H-10-0	TRANSOCEAN ORD		C	1,008.000	3,780	3.750	3,780	5,043	0	0	0	(1,263)	0	(1,263)	0	08/21/2024	
L0223L-10-1	ARDAGH GROUP S.A.		D	40.000	990	24.750	990	795	0	17	0	0	0	0	0	12/16/2019	
L44385-10-9	GLOBANT ORD		C	30.000	6,433	214.420	6,433	4,778	0	0	0	(707)	0	(707)	0	07/16/2020	
L8681T-10-2	SPOTIFY TECHNOLOGY ORD		C	191.000	85,450	447.380	85,450	28,069	0	0	0	49,559	0	49,559	0	10/18/2023	
N01045-20-7	AFFIMED N.V.		C	9.000	11	1.190	11	26	0	0	0	653	699	(46)	0	03/24/2021	
N14506-10-4	ELASTIC ORD		C	45.000	4,459	99.080	4,459	3,830	0	0	0	(613)	0	(613)	0	10/15/2019	
N20944-10-9	CNH INDUSTRIAL ORD		C	1,324.000	15,001	11.330	15,001	13,690	0	622	0	4,892	6,017	(1,125)	0	07/12/2023	
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD		C	461.000	34,238	74.270	34,238	24,428	0	2,429	0	(9,593)	0	(9,593)	0	09/19/2012	
N72482-14-9	QIAGEN ORD		C	291.000	12,958	44.530	12,958	11,263	0	384	0	582	653	(71)	0	12/21/2022	
V7780T-10-3	ROYAL CARIBBEAN GROUP ORD			235.000	54,212	230.690	54,212	19,690	129	94	0	23,782	0	23,782	0	03/24/2021	
Y2065G-12-1	DHT HOLDINGS ORD		C	255.000	2,369	9.290	2,369	1,836	0	255	0	(133)	0	(133)	0	10/15/2019	
Y41053-10-2	INTERNATIONAL SEAWAYS ORD			55.000	1,977	35.940	1,977	1,368	0	317	0	(525)	0	(525)	0	10/15/2019	
Y95308-10-5	WAVE LIFE SCIENCES ORD		C	80.000	990	12.370	990	459	0	0	0	1,526	941	586	0	12/16/2019	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					67,182,073	XXX	67,182,073	20,256,672	41,727	829,586	0	12,850,851	699,121	12,151,730	0	XXX	XXX
000000-00-0	FEDERAL HOME LOAN BANKS	RF		29,215.000	2,921,500	100.000	2,921,500	2,921,500	0	255,528	0	0	0	0	0	12/30/2024	
339CVR-01-1	FLEXION THERAPEUTICS CVR			140.000	140	1.000	140	0	0	0	0	0	0	0	0	11/22/2021	
62989*-10-5	NAMIC INSURANCE COMPANY, INC.			4,620.000	1,812,934	392.410	1,812,934	231,000	0	0	0	232,063	0	232,063	0	03/11/1987	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					4,734,574	XXX	4,734,574	3,152,500	0	255,528	0	232,063	0	232,063	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					71,916,647	XXX	71,916,647	23,409,172	41,727	1,085,114	0	13,082,914	699,121	12,383,792	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP 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
5409999999. Total - Common Stocks - Mutual Funds					0	XXX	0	0	0	0	0	0	0	0	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
21057*-10-8	CONSUMERS INSURANCE USA, INC.			1,000.000	42,571,466	42,571.466	42,571,466	42,198,599	0	0	0	2,449,980	0	2,449,980	0	09/30/2015	
59478*-10-9	MICO INSURANCE COMPANY			563.000	37,857,729	67,242.858	37,857,729	25,155,266	0	0	0	2,745,781	0	2,745,781	0	11/05/1997	
62006@-10-2	ENCOVA SERVICE CORP			2.000	0	0.000	0	24,155,333	0	0	0	(142)	0	(142)	0	12/31/1985	
62007*-10-3	MOTORISTS COMMERCIAL MUTUAL INSURANCE CO			1,000.000	314,189,735	314,189.735	314,189,735	207,918,947	0	0	0	19,807,244	0	19,807,244	0	12/30/2021	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					394,618,930	XXX	394,618,930	299,428,145	0	0	0	25,002,862	0	25,002,862	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					394,618,930	XXX	394,618,930	299,428,145	0	0	0	25,002,862	0	25,002,862	0	XXX	XXX
5989999999 - Total Common Stocks					466,535,577	XXX	466,535,577	322,837,316	41,727	1,085,114	0	38,085,775	699,121	37,386,654	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					466,535,577	XXX	466,535,577	322,837,316	41,727	1,085,114	0	38,085,775	699,121	37,386,654	0	XXX	XXX

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

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

SCHEDULE D - PART 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
912810-FG-8	UNITED STATES TREASURY		04/11/2024	Bank of Montreal Chicago		309,200	300,000	2,466
0109999999. Subtotal - Bonds - U.S. Governments						309,200	300,000	2,466
346843-WR-2	FORT BEND TEX INDPT SCH DIST		05/31/2024	STIFEL NICOLAUS & COMPANY		1,680,910	1,750,000	0
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,680,910	1,750,000	0
3132DN-VE-0	FH SD1513 - RMBS		01/09/2024	BOSC INC.		4,047,822	4,092,584	8,526
3132DT-DS-6	FH SD5513 - RMBS		08/12/2024	J P MORGAN SECURITIES		2,424,764	2,473,855	3,711
3132DT-MT-4	FH SD5770 - RMBS		09/17/2024	J P MORGAN SECURITIES		1,468,378	1,470,906	3,126
3132DT-R3-6	FH SD5906 - RMBS		08/14/2024	BOSC INC.		2,870,792	2,972,989	4,625
3132DT-UU-2	FH SD5995 - RMBS		10/01/2024	NOMURA SECURITIES INTL INC		2,022,203	1,988,339	276
3140QS-P2-1	FN CB6740 - RMBS		11/06/2024	Wells Fargo Securities, LLC		1,135,862	1,133,382	1,039
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		994,924	1,031,510	2,521
3140XM-EB-8	FN FS5529 - RMBS		06/04/2024	J P MORGAN SECURITIES		2,725,912	2,739,503	1,674
3140XR-2Q-7	FN FS9782 - RMBS		12/18/2024	Wells Fargo Securities, LLC		1,002,820	998,607	2,746
3142GR-PR-5	FH RJ1331 - RMBS		08/05/2024	NOMURA SECURITIES INTL INC		2,987,046	2,923,550	2,233
3142GR-U9-9	FH RJ1507 - RMBS		07/30/2024	Wells Fargo Securities, LLC		981,801	997,543	4,156
3142GR-VA-5	FH RJ1508 - RMBS		06/27/2024	Wells Fargo Securities, LLC		2,416,369	2,486,296	9,324
3142GS-5S-3	FEDERAL HOME LOAN MORTGAGE CORPORATION -		10/29/2024	J P MORGAN SECURITIES		1,469,883	1,500,000	6,042
0909999999. Subtotal - Bonds - U.S. Special Revenues						33,266,900	33,481,222	55,499
00081T-AK-4	ACCO BRANDS CORP		09/18/2024	CHASE SECURITIES INC		164,631	175,000	83
00109L-AA-1	ADT SECURITY CORP		09/26/2024	BARCLAYS CAPITAL INC		194,109	203,000	1,303
00119L-AA-9	AG ISSUER LLC		10/07/2024	Various		251,366	260,000	1,010
00164V-AG-8	AMC NETWORKS INC		09/18/2024	CHASE SECURITIES INC		168,292	165,000	3,007
00185P-AA-9	API ESCROW CORP		09/18/2024	CHASE SECURITIES INC		167,491	175,000	3,556
00253P-AA-6	AAR ESCROW ISSUER LLC		09/18/2024	CHASE SECURITIES INC		166,602	160,000	120
00253X-AA-9	AADVANTAGE LOYALTY IP LTD		10/07/2024	Goldman, Sachs & Co.		136,652	137,083	1,634
00404A-AN-9	ACADIA HEALTHCARE COMPANY INC		10/07/2024	Various		222,298	225,000	2,841
00489L-AL-7	ACRISURE LLC		09/18/2024	CHASE SECURITIES INC		221,712	215,000	3,986
00687Y-AC-9	ADIENT GLOBAL HOLDINGS LTD	C	09/18/2024	CHASE SECURITIES INC		222,854	210,000	7,411
013092-AC-5	ALBERTSONS COMPANIES INC		09/18/2024	CHASE SECURITIES INC		166,107	170,000	1,398
013092-AE-1	ALBERTSONS COMPANIES INC		09/18/2024	CHASE SECURITIES INC		250,790	255,000	1,174
013822-AE-1	ALCOA NEDERLAND HOLDING BV	C	09/18/2024	CHASE SECURITIES INC		220,634	220,000	3,159
01883L-AE-3	ALLIANT HOLDINGS INTERMEDIATE LLC		09/18/2024	CHASE SECURITIES INC		192,571	190,000	5,486
01883L-AG-8	ALLIANT HOLDINGS INTERMEDIATE LLC		09/18/2024	CHASE SECURITIES INC		166,817	165,000	30
019579-AA-9	ALLIED UNIVERSAL HOLDCO LLC		09/18/2024	CHASE SECURITIES INC		279,906	300,000	4,163
019736-AG-2	ALLISON TRANSMISSION INC		09/18/2024	CHASE SECURITIES INC		192,358	210,000	1,072
02005N-BS-8	ALLY FINANCIAL INC		09/18/2024	CHASE SECURITIES INC		222,224	215,000	1,400
02073L-AA-9	ALPHA GENERATION LLC		09/25/2024	CHASE SECURITIES INC		191,275	190,000	0
02352B-AA-3	AMENTUM HOLDINGS INC		09/18/2024	CHASE SECURITIES INC		193,462	185,000	1,341
02352N-AA-7	AMER SPORTS CO		09/18/2024	CHASE SECURITIES INC		169,206	165,000	557
025816-DU-0	AMERICAN EXPRESS CO		04/22/2024	BARCLAYS CAPITAL INC		1,500,000	1,500,000	0
03690A-AH-9	ANTERO MIDSTREAM PARTNERS LP		09/18/2024	CHASE SECURITIES INC		224,507	225,000	3,158
03768C-AN-9	APID 30R A1R - CDO		08/15/2024	RBC CAPITAL MARKETS		1,000,000	1,000,000	7,794
038522-AQ-1	ARAMARK SERVICES INC		09/18/2024	CHASE SECURITIES INC		193,038	195,000	1,300
03959K-AC-4	ARCHROCK PARTNERS LP		09/18/2024	CHASE SECURITIES INC		195,856	195,000	5,688
039653-AC-4	ARCOSA INC		09/18/2024	CHASE SECURITIES INC		193,466	185,000	813
04020F-AA-2	ARES 4 A1 - CDO	C	08/15/2024	Wells Fargo Securities, LLC		1,006,500	1,000,000	6,268
04021E-AA-4	ARES1 24IND2 A - CMBS		09/30/2024	J P MORGAN SECURITIES		997,500	1,000,000	0
043436-AV-6	ASBURY AUTOMOTIVE GROUP INC		09/18/2024	CHASE SECURITIES INC		220,209	230,000	546
04364V-AU-7	ASCENT RESOURCES UTICA HOLDINGS LLC		09/18/2024	CHASE SECURITIES INC		223,117	225,000	661
05368V-AB-2	AVIENT CORP		09/18/2024	CHASE SECURITIES INC		193,704	190,000	33
053773-BC-0	AVIS BUDGET CAR RENTAL LLC		10/07/2024	MARKETAXESS CORPORATION		54,308	55,000	729
053773-BJ-5	AVIS BUDGET CAR RENTAL LLC		09/18/2024	CHASE SECURITIES INC		223,643	220,000	303
05454N-AA-7	AXALTA COATING SYSTEMS LLC		09/18/2024	CHASE SECURITIES INC		222,737	225,000	2,791

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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
05592V-AA-2	BPR 24PMDW A - CMBS		10/28/2024	MORGAN STANLEY & COMPANY		1,499,979	1,500,000	2,679
05685N-AA-8	BCC 2023-1 AN - CDO	C	08/15/2024	Wells Fargo Securities, LLC		1,004,200	1,000,000	6,128
06051G-HZ-5	BANK OF AMERICA CORP		10/03/2024	MIZUHO SECURITIES USA/FIXED INCOME		1,814,560	2,000,000	7,072
071705-AA-5	BAUSCH + LOMB CORP		09/18/2024	CHASE SECURITIES INC		196,655	185,000	7,230
07317Q-AJ-4	BAYTEX ENERGY CORP		09/18/2024	CHASE SECURITIES INC		220,351	210,000	6,892
07336N-AD-1	BVINV 2022-INV2 A4 - RMBS		01/24/2024	GOLDMAN		1,819,932	2,045,495	4,261
07556Q-BT-1	BEAZER HOMES USA INC		09/18/2024	CHASE SECURITIES INC		195,768	190,000	5,893
07831C-AA-1	BELLRING BRANDS INC		09/18/2024	CHASE SECURITIES INC		193,730	185,000	144
080782-AA-3	BELRON UK FINANCE PLC	C	10/02/2024	CHASE SECURITIES INC		200,000	200,000	0
08182R-AJ-2	BSP 19R AR - CDO	C	05/09/2024	J P MORGAN SECURITIES		3,000,000	3,000,000	0
085770-AB-1	BERRY GLOBAL INC		09/18/2024	CHASE SECURITIES INC		169,669	170,000	1,700
09228Y-AB-8	BBIRD 2016-1 A - ABS	C	03/26/2024	PERSHING DIV OF DLJ SEC LNDING		419,406	425,523	647
097751-BX-8	BOMBARDIER INC		09/18/2024	CHASE SECURITIES INC		110,667	110,000	623
097751-CC-3	BOMBARDIER INC		09/18/2024	CHASE SECURITIES INC		277,262	265,000	5,359
102104-AA-4	CLDCD 241 A2 - ABS		11/22/2024	PERSHING DIV OF DLJ SEC LNDING		3,000,000	3,000,000	0
109696-AD-6	BRINKS CO		09/18/2024	CHASE SECURITIES INC		192,692	185,000	3,365
12116L-AE-9	BURFORD CAPITAL GLOBAL FINANCE LLC		10/07/2024	Goldman, Sachs & Co.		215,202	200,000	4,985
1248EP-BT-9	CCO HOLDINGS LLC		09/18/2024	CHASE SECURITIES INC		280,149	285,000	5,599
1248EP-CE-1	CCO HOLDINGS LLC		09/18/2024	CHASE SECURITIES INC		559,343	615,000	2,614
1248EP-CN-1	CCO HOLDINGS LLC		09/18/2024	CHASE SECURITIES INC		416,290	480,000	8,280
12510H-AZ-3	CAUTO 243 A1 - ABS		09/27/2024	MORGAN STANLEY & COMPANY		1,229,011	1,250,000	0
12543D-BG-4	CHS/COMMUNITY HEALTH SYSTEMS INC		09/18/2024	CHASE SECURITIES INC		196,370	200,000	125
12543D-BM-1	CHS/COMMUNITY HEALTH SYSTEMS INC		09/18/2024	CHASE SECURITIES INC		224,065	245,000	4,430
125523-CV-0	CIGNA GROUP		07/11/2024	MIZUHO SECURITIES USA/FIXED INCOME		1,002,340	1,000,000	21,729
12598F-AC-3	CPI CG INC		09/18/2024	CHASE SECURITIES INC		168,437	160,000	3,022
12598Y-AA-6	CIFC 233 A - CDO	C	08/21/2024	BARCLAYS CAPITAL INC		1,006,200	1,000,000	5,926
12662K-AA-7	CSMC 2021-NQM6 A1 - CMO/RMBS		01/26/2024	BANC OF AMERICA/FIXED INCOME		537,782	661,027	625
12769G-AA-8	CAESARS ENTERTAINMENT INC		09/18/2024	CHASE SECURITIES INC		137,379	145,000	2,869
12769G-AB-6	CAESARS ENTERTAINMENT INC		09/18/2024	CHASE SECURITIES INC		276,130	265,000	1,752
12769G-AD-2	CAESARS ENTERTAINMENT INC		10/15/2024	CHASE SECURITIES INC		79,310	80,000	0
131347-CM-6	CALPINE CORP		09/18/2024	CHASE SECURITIES INC		278,285	285,000	1,211
131347-CQ-7	CALPINE CORP		09/18/2024	CHASE SECURITIES INC		139,754	145,000	967
134429-BP-3	CAMPBELL SOUP CO		03/19/2024	BARCLAYS CAPITAL INC		1,643,961	1,650,000	0
14290D-AC-5	CARMX 244 A3 - ABS		10/29/2024	BANC OF AMERICA/FIXED INCOME		1,249,766	1,250,000	0
143658-BR-2	CARNIVAL CORP		09/18/2024	CHASE SECURITIES INC		414,752	410,000	9,430
14739L-AB-8	CASCADES INC		10/07/2024	Various		220,867	225,000	2,306
153527-AN-6	CENTRAL GARDEN & PET CO		09/18/2024	CHASE SECURITIES INC		194,618	210,000	3,706
16115Q-AF-7	CHART INDUSTRIES INC		09/18/2024	CHASE SECURITIES INC		221,220	210,000	3,413
16412E-AA-5	CHEPLAPHARM ARZNEIMITTEL GMBH	C	10/07/2024	MORGAN STANLEY AND CO LLC		193,396	200,000	2,536
17027N-AB-8	CHOBANI LLC		09/18/2024	CHASE SECURITIES INC		165,473	170,000	2,708
17186H-AH-5	CIMPRESS PLC	C	09/18/2024	CHASE SECURITIES INC		166,869	165,000	0
172441-BH-9	CINEMARK USA INC		09/18/2024	CHASE SECURITIES INC		192,864	185,000	2,194
172967-NN-7	CITIGROUP INC		02/08/2024	Citigroup (SSB)		1,338,450	1,500,000	22,868
184496-AN-7	CLEAN HARBORS INC		09/18/2024	CHASE SECURITIES INC		84,142	85,000	737
184496-AQ-0	CLEAN HARBORS INC		09/18/2024	CHASE SECURITIES INC		138,821	135,000	1,148
18453H-AA-4	CLEAR CHANNEL OUTDOOR HOLDINGS INC		09/18/2024	CHASE SECURITIES INC		280,124	285,000	1,379
18538R-AJ-2	CLEARWATER PAPER CORP		09/18/2024	CHASE SECURITIES INC		139,908	150,000	673
185899-AL-5	CLEVELAND-CLIFFS INC		09/18/2024	CHASE SECURITIES INC		165,872	180,000	439
185899-AP-6	CLEVELAND-CLIFFS INC		10/31/2024	CHASE SECURITIES INC		224,288	225,000	624
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
21039C-AD-6	CONSTELLIUM SE	C	10/31/2024	Goldman, Sachs & Co.		246,658	250,000	3,674
22757G-AC-7	CROSS 24H8 A1 - RMBS		12/13/2024	GOLDMAN		999,985	1,000,000	2,775
22757G-AD-5	CROSS 24H8 A2 - RMBS		12/13/2024	J P MORGAN SECURITIES		1,499,976	1,500,000	4,390
22757G-AE-3	CROSS 24H8 A3 - RMBS		12/13/2024	J P MORGAN SECURITIES		1,250,998	1,251,000	3,725
22758D-AA-7	CROSS 24H3 A1 - RMBS		05/03/2024	GOLDMAN		1,249,987	1,250,000	8,276

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
228180-AB-1	CROWN AMERICAS LLC		09/18/2024	CHASE SECURITIES INC		277,819	275,000	6,738
22819K-AB-6	CROWN AMERICAS LLC		09/18/2024	CHASE SECURITIES INC		113,405	115,000	2,294
23166M-AC-7	CUSHMAN & WAKEFIELD US BORROWER LLC		09/18/2024	CHASE SECURITIES INC		195,986	180,000	799
23284B-AH-7	CYRUS 243 A2 - ABS		05/01/2024	Citigroup (SSB)		1,748,159	2,000,000	0
23345M-AB-3	DT MIDSTREAM INC		09/18/2024	CHASE SECURITIES INC		223,149	235,000	2,685
237266-AJ-0	DARLING INGREDIENTS INC		10/09/2024	STIFEL NICOLAUS AND COMPANY		205,256	205,000	3,929
23918K-AW-8	DAVITA INC		10/31/2024	CHASE SECURITIES INC		381,761	370,000	2,945
24381V-AA-8	DRMT 213 A1 - CMO/RMBS	C	01/26/2024	NOMURA SECURITIES/FIXED INCOME		641,995	761,164	732
24665F-AD-4	DELEK LOGISTICS PARTNERS LP		10/31/2024	Various		216,440	205,000	398
25179M-BG-7	DEVON ENERGY CORP		08/19/2024	Citigroup (SSB)		999,660	1,000,000	0
25259K-AA-8	DIAMOND ESCROW ISSUER LLC		09/18/2024	CHASE SECURITIES INC		278,135	260,000	11,830
25461L-AA-0	DIRECTV FINANCING LLC		10/07/2024	Various		388,028	400,000	2,390
28228P-AC-5	EG GLOBAL FINANCE PLC	C	10/07/2024	JANE STREET EXECUTION SERVICES LLC		221,798	200,000	8,533
29082K-AA-3	EMBECTA CORP		12/17/2024	Various		125,044	135,000	2,306
29103C-AA-6	EMRLD BORROWER LP		09/18/2024	CHASE SECURITIES INC		278,888	270,000	4,671
29261A-AB-6	ENCOMPASS HEALTH CORP		09/18/2024	CHASE SECURITIES INC		225,444	230,000	1,457
29272W-AC-3	ENERGIZER HOLDINGS INC		09/18/2024	CHASE SECURITIES INC		222,585	230,000	2,853
29273V-BA-7	ENERGY TRANSFER LP		06/06/2024	J P MORGAN SECURITIES		1,994,820	2,000,000	0
29365B-AB-9	ENTEGRIS ESCROW CORP		09/18/2024	CHASE SECURITIES INC		224,118	220,000	3,418
30161N-BN-0	EXELON CORP		02/22/2024	J P MORGAN SECURITIES		998,350	1,000,000	0
30251G-BD-8	FMG RESOURCES (AUGUST 2006) PTY LTD	C	09/18/2024	CHASE SECURITIES INC		275,751	275,000	6,911
30332Y-AC-5	FI 241 A1 - ABS		10/01/2024	BANC OF AMERICA/FIXED INCOME		999,608	1,000,000	0
31659A-AA-4	FIESTA PURCHASER INC		09/18/2024	CHASE SECURITIES INC		169,806	160,000	630
316773-DL-1	FIFTH THIRD BANCORP		04/24/2024	PERSHING DIV OF DLJ SEC LNDING		1,458,120	1,500,000	20,412
33851P-AB-1	FSMT 2021-5INV A2 - CMO/RMBS		05/16/2024	J P MORGAN SECURITIES		607,287	761,015	1,012
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS		05/16/2024	J P MORGAN SECURITIES		634,128	792,865	1,055
33853H-AB-7	FSMT 2021-13INV A2 - CMO/RMBS		06/11/2024	J P MORGAN SECURITIES		3,492,082	4,210,212	3,744
34417V-AA-5	FOCUS FINANCIAL PARTNERS LLC		09/18/2024	CHASE SECURITIES INC		194,982	195,000	73
34960P-AD-3	FORTRESS TRANSPORTATION AND INFRASTRUCTU		09/18/2024	CHASE SECURITIES INC		279,068	280,000	5,903
34966M-AA-0	FORTRESS INTERMEDIATE 3 INC		09/18/2024	CHASE SECURITIES INC		168,475	160,000	4,100
35640Y-AJ-6	FREEDOM MORTGAGE CORP		09/18/2024	CHASE SECURITIES INC		223,898	225,000	2,650
35641A-AB-4	FREEDOM MORTGAGE HOLDINGS LLC		09/18/2024	CHASE SECURITIES INC		141,865	140,000	4,578
36166T-AB-6	GCI LLC		09/18/2024	CHASE SECURITIES INC		167,419	175,000	3,556
36168Q-AL-8	GFL ENVIRONMENTAL INC		09/18/2024	CHASE SECURITIES INC		110,536	115,000	613
36168Q-AQ-7	GFL ENVIRONMENTAL INC		09/18/2024	CHASE SECURITIES INC		252,686	240,000	2,880
36259V-AB-9	GSMBS 2020-PJ4 A2 - CMO/RMBS		02/02/2024	GOLDMAN		331,824	389,018	162
36262Q-AB-5	GSMBS 2021-GR1 A2 - CMO/RMBS		01/10/2024	GOLDMAN		1,810,456	2,210,381	1,697
36267B-AB-3	GSMBS 22GR2 A2 - CMO/RMBS		06/07/2024	J P MORGAN SECURITIES		2,708,372	3,277,920	2,468
364760-AQ-1	GAP INC		09/18/2024	CHASE SECURITIES INC		192,766	220,000	3,978
36485M-AM-1	GARDA WORLD SECURITY CORP		09/18/2024	CHASE SECURITIES INC		192,937	185,000	1,354
367398-AA-2	GATES CORP		09/18/2024	CHASE SECURITIES INC		166,138	160,000	3,208
37954F-AK-0	GLOBAL PARTNERS LP		09/26/2024	JANE STREET EXECUTION SERVICES LLC		192,306	185,000	3,053
37960X-AA-5	GLOBAL INFRASTRUCTURE SOLUTIONS INC		09/18/2024	CHASE SECURITIES INC		196,498	200,000	3,375
38139K-AC-3	GLM 23 A - CDO	C	11/26/2024	MORGAN STANLEY & COMPANY		1,750,000	1,750,000	0
38141G-A8-7	GOLDMAN SACHS GROUP INC		04/19/2024	MORGAN STANLEY & COMPANY		1,002,580	1,000,000	0
382550-BF-7	GOODYEAR TIRE & RUBBER CO		10/07/2024	JANE STREET EXECUTION SERVICES LLC		137,619	140,000	2,489
389375-AM-8	GRAY TELEVISION INC		09/18/2024	CHASE SECURITIES INC		139,074	135,000	4,174
398905-AQ-2	GROUP 1 AUTOMOTIVE INC		09/18/2024	CHASE SECURITIES INC		194,334	190,000	1,649
404280-EE-5	HSBC HOLDINGS PLC	C	02/26/2024	HSBC SECURITIES		1,000,000	1,000,000	0
410345-AQ-5	HANESBRANDS INC		09/18/2024	CHASE SECURITIES INC		193,928	180,000	1,530
417558-AA-1	HARVEST MIDSTREAM I LP		09/18/2024	CHASE SECURITIES INC		194,444	190,000	713
428102-AF-4	HESS MIDSTREAM OPERATIONS LP		09/18/2024	CHASE SECURITIES INC		278,676	280,000	6,588
431318-AY-0	HILCORP ENERGY I LP		09/18/2024	CHASE SECURITIES INC		168,144	170,000	4,363
431318-AZ-7	HILCORP ENERGY I LP		09/18/2024	CHASE SECURITIES INC		168,324	170,000	4,545
432833-AJ-0	HILTON DOMESTIC OPERATING COMPANY INC		09/18/2024	CHASE SECURITIES INC		137,915	145,000	2,084
432833-AR-2	HILTON DOMESTIC OPERATING COMPANY INC		09/18/2024	CHASE SECURITIES INC		278,691	275,000	449

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

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43283N-AA-5	HGVT 243 A - ABS		10/29/2024	BANC OF AMERICA/FIXED INCOME		999,848	1,000,000	0
43990E-AA-9	HORZN 241 A - ABS	C	11/06/2024	Various		4,463,256	4,495,800	5,809
442722-AC-8	HOWARD MIDSTREAM ENERGY PARTNERS LLC		10/31/2024	Various		191,460	185,000	3,702
44332P-AH-4	HUB INTERNATIONAL LTD		09/18/2024	CHASE SECURITIES INC		306,564	295,000	5,585
44984W-AH-0	INEOS FINANCE PLC	C	10/07/2024	Goldman, Sachs & Co.		201,870	200,000	5,363
45258L-AA-5	IMOLA MERGER CORP		09/18/2024	CHASE SECURITIES INC		223,498	230,000	3,763
45344L-AD-5	CRESCENT ENERGY FINANCE LLC		09/18/2024	CHASE SECURITIES INC		220,295	215,000	7,878
45780R-AA-9	INSTALLED BUILDING PRODUCTS INC		10/07/2024	MARKETAXESS CORPORATION		139,385	140,000	1,498
45824T-BC-8	INTELSAT JACKSON HOLDINGS SA	C	09/18/2024	CHASE SECURITIES INC		280,810	290,000	209
458665-AS-5	INTERFACE INC		09/18/2024	CHASE SECURITIES INC		165,920	170,000	2,805
460599-AE-3	INTERNATIONAL GAME TECHNOLOGY PLC	C	09/18/2024	CHASE SECURITIES INC		278,398	280,000	2,613
46266T-AA-6	IQVIA INC		09/18/2024	CHASE SECURITIES INC		278,373	280,000	4,822
46284V-AE-1	IRON MOUNTAIN INC		09/18/2024	CHASE SECURITIES INC		278,499	280,000	163
46284V-AF-8	IRON MOUNTAIN INC		09/18/2024	CHASE SECURITIES INC		196,116	200,000	108
46593F-AD-4	JPMMT 2022-INV3 A3B - CMO/RMBS		07/03/2024	Wells Fargo Securities, LLC		739,887	893,280	298
46654A-AC-3	JPMMT 2110 A3 - CMO/RMBS		01/10/2024	GOLDMAN		681,378	831,364	638
46654R-AG-7	JPMMT 21INV8 A2 - CMO/RMBS		05/07/2024	J P MORGAN SECURITIES		1,344,609	1,626,133	1,084
46656A-AC-1	JPMMT 2022-DSC1 A3 - CMO/RMBS		09/17/2024	J P MORGAN SECURITIES		1,281,378	1,297,855	2,911
47010B-AM-6	JAGUAR LAND ROVER AUTOMOTIVE PLC	C	09/18/2024	CHASE SECURITIES INC		278,964	280,000	2,738
47077W-AC-2	JANE STREET GROUP LLC		09/18/2024	CHASE SECURITIES INC		222,317	210,000	6,027
48123V-AF-9	ZIFF DAVIS INC		10/10/2024	MARKETAXESS CORPORATION		155,457	170,000	3,844
49461M-AA-8	KINETIK HOLDINGS LP		09/18/2024	CHASE SECURITIES INC		191,875	190,000	2,915
50012L-AC-8	KODIAK GAS SERVICES LLC		09/18/2024	CHASE SECURITIES INC		166,029	160,000	1,096
501797-AW-4	BATH & BODY WORKS INC		10/15/2024	Various		337,012	330,000	8,513
505742-AR-7	LADDER CAPITAL FINANCE HOLDINGS LLLP		09/18/2024	CHASE SECURITIES INC		221,313	210,000	3,022
513075-BT-7	LAMAR MEDIA CORP		09/18/2024	CHASE SECURITIES INC		222,550	235,000	2,454
513272-AD-6	LAMB WESTON HOLDINGS INC		09/18/2024	CHASE SECURITIES INC		221,574	235,000	1,319
527298-BU-6	LEVEL 3 FINANCING INC		09/18/2024	CHASE SECURITIES INC		560,648	510,000	18,445
53229K-AA-7	LIGHTNING POWER LLC		09/18/2024	CHASE SECURITIES INC		224,608	215,000	1,429
536797-AE-3	LITHIA MOTORS INC		10/07/2024	MORGAN STANLEY AND CO LLC		53,592	55,000	798
536797-AG-8	LITHIA MOTORS INC		09/18/2024	CHASE SECURITIES INC		195,867	210,000	2,441
55287G-AA-0	MFRA 24NQM3 A1 - RMBS		12/13/2024	GOLDMAN		1,273,996	1,274,000	3,442
552953-CF-6	MGM RESORTS INTERNATIONAL		09/18/2024	CHASE SECURITIES INC		110,218	110,000	2,588
552953-CJ-8	MGM RESORTS INTERNATIONAL		09/18/2024	CHASE SECURITIES INC		193,031	190,000	5,489
55337P-AA-0	MIWD HOLDCO II LLC		09/18/2024	CHASE SECURITIES INC		192,850	200,000	1,467
55389Q-AB-3	MVWOT 242 B - ABS		09/24/2024	Wells Fargo Securities, LLC		999,958	1,000,000	0
55616X-AM-9	MACY'S RETAIL HOLDINGS LLC		09/18/2024	CHASE SECURITIES INC		195,045	230,000	2,703
55617L-AR-3	MACY'S RETAIL HOLDINGS LLC		09/18/2024	CHASE SECURITIES INC		112,396	115,000	78
57638P-AA-2	MASTERBRAND INC		09/18/2024	CHASE SECURITIES INC		166,701	160,000	2,551
576485-AG-1	MATADOR RESOURCES CO		10/15/2024	Various		202,596	200,000	4,982
57767X-AA-8	MCGRAW-HILL EDUCATION INC		10/31/2024	MERRILL LYNCH LLC/FI (FKA BANC/AME) 0773		137,123	140,000	2,013
58013M-FY-5	MCDONALD'S CORP		05/14/2024	BANC OF AMERICA/FIXED INCOME		996,690	1,000,000	0
58547D-AB-5	MELCO RESORTS FINANCE LTD	C	10/31/2024	JEFFERIES & COMPANY INC		269,838	275,000	201
59151K-AM-0	METHANEX CORP		09/18/2024	CHASE SECURITIES INC		222,428	225,000	4,933
59170J-AG-3	MNET 2024-1 A2 - ABS		03/06/2024	GOLDMAN		999,855	1,000,000	0
59217G-FS-3	METROPOLITAN LIFE GLOBAL FUNDING I		01/02/2024	J P MORGAN SECURITIES		3,493,490	3,500,000	0
59565J-AA-9	STAGWELL GLOBAL LLC		09/18/2024	CHASE SECURITIES INC		193,990	200,000	1,063
59567L-AA-2	MIDCAP FINANCIAL ISSUER TRUST		09/18/2024	CHASE SECURITIES INC		192,710	200,000	4,983
59980A-AC-1	MCMLT 2017-2 M2 - CMO/RMBS		10/18/2024	BANC OF AMERICA/FIXED INCOME		1,060,125	1,100,000	1,986
59980X-AG-2	MCMLT 2018-3 M1 - CMO/RMBS		10/18/2024	BANC OF AMERICA/FIXED INCOME		942,990	997,873	1,802
61747Y-FH-3	MORGAN STANLEY		10/02/2024	MORGAN STANLEY & COMPANY		3,229,800	3,000,000	81,155
61747Y-FR-1	MORGAN STANLEY		04/17/2024	MORGAN STANLEY & COMPANY		1,000,000	1,000,000	0
61965R-AC-9	MOSS CREEK RESOURCES HOLDINGS INC		09/26/2024	JANE STREET EXECUTION SERVICES LLC		192,087	193,000	1,858
62482B-AB-8	MEDLINE BORROWER LP		09/18/2024	CHASE SECURITIES INC		416,666	425,000	10,413
626738-AF-5	MURPHY OIL USA INC		09/18/2024	CHASE SECURITIES INC		196,624	215,000	761
62886H-BE-0	NCL CORPORATION LTD		09/18/2024	CHASE SECURITIES INC		276,331	275,000	1,526

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
629377-CR-1	NRG ENERGY INC		09/18/2024	CHASE SECURITIES INC		276,754	305,000	1,044
629377-CW-0	NRG ENERGY INC		10/16/2024	Goldman, Sachs & Co.		205,000	205,000	0
62956H-AA-4	NYC 243ELV A - CMBS		07/25/2024	GOLDMAN		1,496,250	1,500,000	0
63861C-AC-3	NATIONSTAR MORTGAGE HOLDINGS INC		09/18/2024	CHASE SECURITIES INC		138,265	140,000	727
63861C-AF-6	NATIONSTAR MORTGAGE HOLDINGS INC		09/18/2024	CHASE SECURITIES INC		277,495	265,000	2,518
638962-AA-8	NCR ATLEOS CORP		09/26/2024	BARCLAYS CAPITAL INC		214,305	195,000	9,057
63938C-AK-4	NAVIENT CORP		09/18/2024	CHASE SECURITIES INC		138,261	140,000	78
63938C-AL-2	NAVIENT CORP		09/18/2024	CHASE SECURITIES INC		140,067	145,000	79
644274-AH-5	NEW ENTERPRISE STONE & LIME CO INC		09/18/2024	CHASE SECURITIES INC		166,163	170,000	1,587
65336Y-AN-3	NEXSTAR MEDIA INC		09/18/2024	CHASE SECURITIES INC		222,818	235,000	4,279
65343H-AA-9	NEXSTAR MEDIA INC		10/07/2024	Goldman, Sachs & Co.		53,995	55,000	713
66679N-AB-6	NORTHRIVER MIDSTREAM FINANCE LP		09/18/2024	CHASE SECURITIES INC		164,834	160,000	2,280
66977W-AR-0	NOVA CHEMICALS CORP		10/07/2024	Goldman, Sachs & Co.		138,114	140,000	2,593
66981Q-AA-4	BRUNDAGE-BONE CONCRETE PUMPING HOLDINGS		10/07/2024	MORGAN STANLEY AND CO LLC		139,048	140,000	1,563
670001-AE-6	NOVELIS CORP		09/18/2024	CHASE SECURITIES INC		168,735	175,000	1,131
670001-AG-1	NOVELIS CORP		09/18/2024	CHASE SECURITIES INC		110,943	115,000	1,287
67052N-AB-1	NUFARM AUSTRALIA LTD	C	09/18/2024	CHASE SECURITIES INC		139,202	150,000	1,083
67114V-AA-1	OBX 22NQM1 A1 - CMO/RMBS		03/01/2024	GOLDMAN		(88)	(12,187)	(2)
67116E-AA-7	OBX 2022-INV3 A1 - CMO/RMBS		06/07/2024	J P MORGAN SECURITIES		713,431	862,156	650
68245X-AM-1	1011778 BC UNLIMITED LIABILITY CO		09/18/2024	CHASE SECURITIES INC		415,170	450,000	7,700
682691-AB-6	ONEMAIN FINANCE CORP		09/18/2024	CHASE SECURITIES INC		223,614	235,000	1,462
68269N-AB-8	OMFIT 241 B - ABS		04/24/2024	TRUIST SECURITIES, INC.		2,999,867	3,000,000	0
683720-AA-4	OPEN TEXT INC		09/18/2024	CHASE SECURITIES INC		278,170	295,000	1,149
68622T-AA-9	ORGANON & CO		10/07/2024	Goldman, Sachs & Co.		190,560	200,000	3,621
68622T-AB-7	ORGANON & CO		10/07/2024	UMB Bank		186,000	200,000	4,499
69007T-AC-8	OUTFRONT MEDIA CAPITAL LLC		09/18/2024	CHASE SECURITIES INC		224,390	235,000	121
69073T-AU-7	OWENS-BROCKWAY GLASS CONTAINER INC		09/18/2024	CHASE SECURITIES INC		220,207	215,000	5,369
69354N-AD-8	PRA GROUP INC		09/26/2024	JANE STREET EXECUTION SERVICES LLC		163,604	179,000	4,376
69867R-AA-5	PANTHER ESCROW ISSUER LLC		09/18/2024	CHASE SECURITIES INC		275,627	265,000	8,444
70052L-AB-9	PARK INTERMEDIATE HOLDINGS LLC		10/07/2024	JANE STREET EXECUTION SERVICES LLC		54,553	55,000	63
70052L-AC-7	PARK INTERMEDIATE HOLDINGS LLC		09/18/2024	CHASE SECURITIES INC		221,950	230,000	3,862
71376L-AE-0	PERFORMANCE FOOD GROUP INC		09/18/2024	CHASE SECURITIES INC		138,388	145,000	822
71376L-AF-7	PERFORMANCE FOOD GROUP INC		09/18/2024	CHASE SECURITIES INC		138,232	135,000	161
71424V-AB-6	PERMIAN RESOURCES OPERATING LLC		09/26/2024	JANE STREET EXECUTION SERVICES LLC		275,262	270,000	2,438
71429M-AD-7	PERRIGO FINANCE UNLIMITED CO	C	10/15/2024	Various		221,854	220,000	328
72815L-AA-5	PLAYTIKA HOLDING CORP	C	09/18/2024	CHASE SECURITIES INC		169,062	185,000	87
737446-AP-9	POST HOLDINGS INC		09/18/2024	CHASE SECURITIES INC		138,991	140,000	2,011
737446-AU-8	POST HOLDINGS INC		09/18/2024	CHASE SECURITIES INC		279,323	270,000	1,594
737446-AV-6	POST HOLDINGS INC		10/31/2024	Goldman, Sachs & Co.		49,637	50,000	611
74168L-AA-4	PRIMO WATER HOLDINGS INC		09/18/2024	CHASE SECURITIES INC		167,666	175,000	2,956
74938Q-AA-2	RCKT 24INV1 A1 - RMBS		09/09/2024	BANC OF AMERICA/FIXED INCOME		988,020	969,092	1,575
749571-AK-1	RHP HOTEL PROPERTIES LP		09/18/2024	CHASE SECURITIES INC		221,074	215,000	6,638
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		2,257,031	2,250,000	11,344
75513E-CS-8	RTX CORP		08/27/2024	US BANCORP INVESTMENTS INC.		1,516,320	1,500,000	224
76009N-AL-4	UPBOUND GROUP INC		09/18/2024	CHASE SECURITIES INC		169,260	175,000	1,054
76774L-AC-1	RITCHIE BROS HOLDINGS INC		09/18/2024	CHASE SECURITIES INC		192,141	180,000	155
771196-CP-5	ROCHE HOLDINGS INC		09/03/2024	J P MORGAN SECURITIES		1,000,000	1,000,000	0
780153-BV-3	ROYAL CARIBBEAN CRUISES LTD		09/18/2024	CHASE SECURITIES INC		552,949	540,000	3,330
78017F-ZS-5	ROYAL BANK OF CANADA		10/08/2024	RBC CAPITAL MARKETS		1,000,000	1,000,000	0
78351G-AA-3	RYAN SPECIALTY LLC		09/18/2024	CHASE SECURITIES INC		192,632	190,000	0
78454L-AX-8	SM ENERGY CO		09/18/2024	CHASE SECURITIES INC		223,989	220,000	2,228
78466C-AD-8	SS&C TECHNOLOGIES INC		09/18/2024	CHASE SECURITIES INC		279,647	270,000	6,338
7846EL-AE-7	SNF GROUP SA	C	10/07/2024	MORGAN STANLEY AND CO LLC		180,686	200,000	431
79546V-AQ-9	SALLY HOLDINGS LLC		09/18/2024	CHASE SECURITIES INC		165,565	160,000	540

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
80874Y-BE-9	LIGHT AND WONDER INTERNATIONAL INC		09/18/2024	CHASE SECURITIES INC		222,486	215,000	5,369
81211K-AY-6	SEALED AIR CORPORATION		09/18/2024	CHASE SECURITIES INC		111,398	115,000	1,380
812127-AC-2	SEALED AIR CORPORATION		09/18/2024	CHASE SECURITIES INC		164,539	160,000	2,340
81282U-AG-7	SEAWORLD PARKS & ENTERTAINMENT INC		09/18/2024	CHASE SECURITIES INC		165,631	170,000	843
816196-AV-1	SELECT MEDICAL CORP		11/18/2024	CHASE SECURITIES INC		95,000	95,000	0
816939-AB-8	SEMT 24INV1 A2 - RMBS		11/15/2024	J P MORGAN SECURITIES		998,281	1,000,000	3,500
81725W-AK-9	SENSATA TECHNOLOGIES BV	C	09/18/2024	CHASE SECURITIES INC		276,329	290,000	4,962
817565-CD-4	SERVICE CORPORATION INTERNATIONAL		09/18/2024	CHASE SECURITIES INC		137,872	140,000	1,691
817565-CH-5	SERVICE CORPORATION INTERNATIONAL		09/18/2024	CHASE SECURITIES INC		197,108	195,000	62
82650D-AB-8	SRFC 242 B - ABS		07/16/2024	BANC OF AMERICA/FIXED INCOME		1,249,810	1,250,000	0
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
82873M-AA-1	SIMMONS FOODS INC		09/18/2024	CHASE SECURITIES INC		165,503	175,000	405
82967N-BA-5	SIRIUS XM RADIO INC		10/07/2024	Various		328,854	335,000	2,365
82967N-BJ-6	SIRIUS XM RADIO INC		09/18/2024	CHASE SECURITIES INC		220,895	235,000	1,671
83002Y-AA-7	SIX FLAGS ENTERTAINMENT CORP		09/18/2024	CHASE SECURITIES INC		221,936	215,000	5,421
83100A-AA-0	SLAM 241 A - ABS	C	09/17/2024	MUFG SECURITIES AMERICAS INC.		2,249,941	2,250,000	0
83283W-AE-3	SMYRNA READY MIX CONCRETE LLC		09/18/2024	CHASE SECURITIES INC		251,765	235,000	7,184
83600W-AE-9	SOTERA HEALTH HOLDINGS LLC		09/18/2024	CHASE SECURITIES INC		167,104	160,000	3,573
85172F-AQ-2	ONEMAIN FINANCE CORP		09/18/2024	CHASE SECURITIES INC		224,059	220,000	2,591
853496-AD-9	STANDARD BUILDING SOLUTIONS INC		09/18/2024	CHASE SECURITIES INC		136,917	140,000	1,182
853496-AG-2	STANDARD BUILDING SOLUTIONS INC		09/18/2024	CHASE SECURITIES INC		250,351	265,000	2,061
855170-AA-4	STAR PARENT INC		09/18/2024	CHASE SECURITIES INC		193,865	180,000	7,560
85571B-AU-9	STARWOOD PROPERTY TRUST INC		10/15/2024	Various		221,369	230,000	1,991
85571B-BD-6	STARWOOD PROPERTY TRUST INC		12/17/2024	CHASE SECURITIES INC		50,000	50,000	0
857691-AG-4	STATION CASINOS LLC		09/18/2024	CHASE SECURITIES INC		221,755	230,000	978
86212X-AM-2	STR 241 A2 - ABS		04/05/2024	Citigroup (SSB)		999,950	1,000,000	0
863667-BE-0	STRYKER CORP		09/04/2024	Wells Fargo Securities, LLC		997,910	1,000,000	0
86614R-AP-2	SUMMIT MATERIALS LLC		09/18/2024	CHASE SECURITIES INC		222,634	210,000	2,707
86722A-AD-5	SUNCOKE ENERGY INC		09/18/2024	CHASE SECURITIES INC		165,490	185,000	1,979
86765K-AB-5	SUNOCO LP		09/18/2024	CHASE SECURITIES INC		166,922	160,000	4,324
86765L-AZ-0	SUNOCO LP		09/18/2024	CHASE SECURITIES INC		167,323	175,000	3,041
87231E-AA-5	TCO 24DPM A - CMBS		12/06/2024	Wells Fargo Securities, LLC		1,246,875	1,250,000	0
88023U-AH-4	TEMPUR SEALY INTERNATIONAL INC		09/18/2024	CHASE SECURITIES INC		224,969	240,000	4,107
88033G-DB-3	TENET HEALTHCARE CORP		09/18/2024	CHASE SECURITIES INC		279,135	280,000	5,501
88033G-DU-1	TENET HEALTHCARE CORP		09/18/2024	CHASE SECURITIES INC		276,082	265,000	6,161
880779-BB-8	TEREX CORP		10/07/2024	UMB Bank		171,500	170,000	0
88164A-AC-8	TSET 241 A3 - ABS		11/01/2024	DEUTSCHE BANK SECURITIES, INC.		999,515	1,000,000	0
88632Q-AE-3	CLOUD SOFTWARE GROUP INC		09/18/2024	CHASE SECURITIES INC		416,619	420,000	12,816
89115A-3C-4	TORONTO-DOMINION BANK		12/09/2024	BANC OF AMERICA/FIXED INCOME		1,000,000	1,000,000	0
89172P-AE-9	TPMT 2016-2 B1 - CMO/RMBS		02/09/2024	Citigroup (SSB)		1,142,188	1,250,000	1,484
89176U-AN-4	TPMT 2020-2 A1A - CMO/RMBS		02/08/2024	GOLDMAN		492,053	549,454	278
89182N-AA-0	TPMT 2024-1 A1 - RMBS		04/05/2024	BANC OF AMERICA/FIXED INCOME		991,808	1,000,000	5,148
89183F-AP-3	TPMT 243 A1A - RMBS		07/17/2024	J P MORGAN SECURITIES		1,239,673	1,250,000	5,135
89183F-AQ-1	TPMT 243 A1B - RMBS		07/17/2024	J P MORGAN SECURITIES		987,752	1,000,000	4,108
89183G-AA-4	TPMT 244 A1A - RMBS		10/18/2024	GOLDMAN		980,815	1,000,000	3,529
89183G-AB-2	TPMT 244 A1B - RMBS		10/18/2024	GOLDMAN		1,460,933	1,500,000	5,294
893647-BV-8	TRANSDIGM INC		09/18/2024	CHASE SECURITIES INC		333,370	320,000	1,060
89616U-AA-0	TCN 24SFR1 A - CMBS		03/27/2024	MORGAN STANLEY & COMPANY		1,217,714	1,250,000	0
897051-AC-2	TRONOX INC		09/18/2024	CHASE SECURITIES INC		195,145	215,000	110
90279X-AA-0	UKG INC		09/18/2024	CHASE SECURITIES INC		275,507	265,000	2,429
90290M-AD-3	US FOODS INC		09/18/2024	CHASE SECURITIES INC		112,568	115,000	516
90290M-AH-4	US FOODS INC		09/18/2024	CHASE SECURITIES INC		137,601	130,000	1,676
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC		09/18/2024	CHASE SECURITIES INC		138,746	140,000	1,213
911365-BL-7	UNITED RENTALS (NORTH AMERICA) INC		09/18/2024	CHASE SECURITIES INC		220,418	220,000	2,053

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911365-BR-4	UNITED RENTALS (NORTH AMERICA) INC		09/18/2024	CHASE SECURITIES INC		139,466	135,000	92
91153L-AA-5	UNITED WHOLESALE MORTGAGE LLC		09/18/2024	CHASE SECURITIES INC		224,622	225,000	4,263
913229-AC-4	UNITED WHOLESALE MORTGAGE LLC		10/07/2024	MORGAN STANLEY AND CO LLC		54,580	55,000	993
914906-AU-6	UNIVISION COMMUNICATIONS INC		10/07/2024	Various		333,599	335,000	6,850
91824Y-AA-6	VFH PARENT LLC		10/10/2024	JANE STREET EXECUTION SERVICES LLC		161,183	155,000	3,552
91832V-AA-2	VOC ESCROW LTD	C	09/18/2024	CHASE SECURITIES INC		137,684	140,000	661
92328M-AB-9	VENTURE GLOBAL CALCASIEU PASS LLC		09/18/2024	CHASE SECURITIES INC		169,022	180,000	701
92332Y-AB-7	VENTURE GLOBAL LNG INC		09/18/2024	CHASE SECURITIES INC		335,793	315,000	7,914
92332Y-AE-1	VENTURE GLOBAL LNG INC		10/31/2024	Various		374,538	365,000	4,230
924925-AE-0	VERUS 247 A3 - RMBS		09/11/2024	MORGAN STANLEY & COMPANY		1,499,993	1,500,000	3,825
92537R-AA-7	TK ELEVATOR US NEWCO INC		10/07/2024	Merrill Lynch Clearing Corp		197,054	200,000	2,421
925550-AF-2	VIAVI SOLUTIONS INC		10/10/2024	JANE STREET EXECUTION SERVICES LLC		152,896	170,000	177
926400-AA-0	VICTORIA'S SECRET & CO		09/18/2024	CHASE SECURITIES INC		168,426	190,000	1,562
92676X-AD-9	VIKING CRUISES LTD		10/07/2024	BNP PARIBAS SECURITIES BOND		54,588	55,000	206
92676X-AG-2	VIKING CRUISES LTD		09/18/2024	CHASE SECURITIES INC		137,445	125,000	2,028
92735L-AA-0	EXPAND ENERGY CORP		09/18/2024	CHASE SECURITIES INC		223,788	220,000	6,353
92769X-AP-0	VIRGIN MEDIA SECURED FINANCE PLC	C	09/18/2024	CHASE SECURITIES INC		278,336	290,000	5,494
927804-GS-7	VIRGINIA ELECTRIC AND POWER CO		08/06/2024	MITSUBISHI UFJ SECURITIES		1,493,475	1,500,000	0
92840J-AB-5	VISTAJET MALTA FINANCE PLC	C	09/18/2024	CHASE SECURITIES INC		225,648	265,000	2,253
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC		09/18/2024	CHASE SECURITIES INC		138,872	140,000	953
92840V-AR-3	VISTRA OPERATIONS COMPANY LLC		09/18/2024	CHASE SECURITIES INC		278,897	265,000	7,945
92858R-AB-6	VMED O2 UK FINANCING I PLC	C	09/18/2024	CHASE SECURITIES INC		276,315	310,000	2,618
928668-CL-4	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		09/26/2024	MIZUHO SECURITIES USA/FIXED INCOME		1,514,265	1,500,000	8,488
92943P-AA-9	WB 24HQ A - CMBS		03/01/2024	Wells Fargo Securities, LLC		1,240,212	1,250,000	4,260
931427-AC-2	WALGREENS BOOTS ALLIANCE INC		09/18/2024	CHASE SECURITIES INC		137,576	180,000	2,904
931427-AQ-1	WALGREENS BOOTS ALLIANCE INC		10/07/2024	MERRILL LYNCH LLC/FI (FKA BANC/AME) 0773		81,593	85,000	1,035
931427-AW-8	WALGREENS BOOTS ALLIANCE INC		09/18/2024	CHASE SECURITIES INC		141,693	140,000	1,169
933940-AA-6	WAND NEWCO 3 INC		09/18/2024	CHASE SECURITIES INC		195,301	185,000	1,920
948565-AD-8	WEEKLEY HOMES LLC		09/18/2024	CHASE SECURITIES INC		165,765	170,000	92
95003T-AS-2	WFCM 24MGP A12 - CMBS		08/01/2024	Wells Fargo Securities, LLC		1,995,000	2,000,000	0
96949V-AM-5	WILLIAMS SCOTSMAN INC		09/26/2024	MORGAN STANLEY AND CO LLC		219,424	213,000	3,489
983133-AA-7	WYNN RESORTS FINANCE LLC		09/18/2024	CHASE SECURITIES INC		137,084	140,000	3,348
983133-AD-1	WYNN RESORTS FINANCE LLC		09/18/2024	CHASE SECURITIES INC		140,872	140,000	73
98372M-AE-5	XHR LP		11/12/2024	CHASE SECURITIES INC		175,000	175,000	0
988498-AR-2	YUM! BRANDS INC		09/18/2024	CHASE SECURITIES INC		279,378	280,000	7,023
98877D-AF-2	ZF NORTH AMERICA CAPITAL INC		09/18/2024	CHASE SECURITIES INC		221,895	215,000	5,886
98979Q-AA-1	ZIPLY 241 A2 - ABS		03/20/2024	GOLDMAN		999,721	1,000,000	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						175,710,444	180,195,523	1,042,319
2509999997. Total - Bonds - Part 3						210,967,454	215,726,744	1,100,284
2509999998. Total - Bonds - Part 5						2,427,075	2,505,000	40,321
2509999999. Total - Bonds						213,394,528	218,231,744	1,140,605
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.	290.000	2,646		0
00165C-30-2	AMC ENTERTAINMENT HOLDINGS CL A ORD		12/01/2024	CITIGROUP GLOBAL MARKETS INC.	57.000	818		0
00217D-10-0	AST SPACEMOBILE CL A ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	164.000	5,895		0
002824-10-0	ABBOTT LABORATORIES ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	397.000	41,484		0
00827B-10-6	AFFIRM HOLDINGS CL A ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	123.000	7,616		0
023135-10-6	AMAZON COM ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	527.000	116,143		0
023939-10-1	JACOBS SOLUTIONS ORD		09/30/2024	ITG INC	130.000	1,757		0
03770N-10-1	APOGEE THERAPEUTICS ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	57.000	3,044		0
03945R-10-2	ARCHER AVIATION CL A ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	324.000	3,226		0
039483-10-2	ARCHER DANIELS MIDLAND ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	272.000	13,666		0
040413-20-5	ARISTA NETWORKS ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,220.000	135,505		0

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

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
04626A-10-3	ASTERA LABS ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	152.000	20,515		0
051774-10-7	AURORA INNOVATION CL A ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	814.000	3,094		0
05368V-10-6	AVIENT ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	124.000	5,645		0
08579W-10-3	BERRY GLOBAL GROUP ORD		11/05/2024	ITG INC	50.000	2,065		0
09290D-10-1	BLACKROCK ORD		10/01/2024	Various	183.000	36,929		0
097023-10-5	BOEING ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	327.000	57,691		0
11135F-10-1	BROADCOM ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	839.000	196,602		0
12468P-10-4	C3 AI CL A ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	154.000	5,387		0
12510Q-10-0	CCC INTELLIGENT SOLUTIONS HLDG ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	632.000	7,439		0
127055-10-1	CABOT ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	75.000	7,661		0
14316J-10-8	CARLYLE GROUP ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	306.000	15,480		0
146869-10-2	CARVANA CL A ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	37.000	5,801		0
165167-73-5	EXPAND ENERGY ORD		10/01/2024	ITG INC	108.375	7,200		0
18452B-20-9	CLEANSPARK ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	307.000	3,685		0
19260Q-10-7	COINBASE GLOBAL CL A ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	66.000	13,283		0
20464U-10-0	COMPASS CL A ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	505.000	2,418		0
20603L-10-2	CONCENTRA GROUP HOLDINGS PARENT ORD		11/26/2024	ITG INC	169.000	3,803		0
20825C-10-4	CONOCOPHILLIPS ORD		11/22/2024	CITIGROUP GLOBAL MARKETS INC.	434.775	7,131		0
22052L-10-4	CORTEVA ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	400.000	22,833		0
253868-10-3	DIGITAL REALTY REIT ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	243.000	42,895		0
26701L-10-0	DUTCH BROS CL A ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	153.000	8,015		0
268150-10-9	DYNATRACE ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	210.000	11,422		0
26818M-10-8	DYNE THERAPEUTICS ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	81.000	2,374		0
26884L-10-9	EQT ORD		07/22/2024	CITIGROUP GLOBAL MARKETS INC.	297.840	6,883		0
29476L-10-7	EQUITY RESIDENTIAL REIT ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	273.000	19,399		0
30231G-10-2	EXXON MOBIL ORD		05/03/2024	ITG INC	529.735	26,492		0
34959J-10-8	FORTIVE ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	404.000	30,326		0
35104E-10-0	4D MOLECULAR THERAPEUTICS ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	56.000	1,437		0
36828A-10-1	GE VERNOVA ORD		04/02/2024	Various	364.250	18,951		0
369604-30-1	GE AEROSPACE ORD		04/02/2024	Various	1,457.000	72,519		0
374163-10-3	GERON ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	697.000	2,706		0
384747-10-1	GRAIL ORD		06/25/2024	Various	32.500	689		0
42250P-10-3	HEALTHPEAK PROPERTIES ORD		03/01/2024	ITG INC	313.410	7,766		0
452327-10-9	ILLUMINA ORD		06/25/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	9,499		0
458140-10-0	INTEL ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	334.000	6,710		0
46222L-10-8	IONQ ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	278.000	11,940		0
46982L-10-8	JACOBS SOLUTIONS ORD		09/30/2024	ITG INC	130.000	8,210		0
49446R-10-9	KIMCO REALTY REIT ORD		01/02/2024	GOLDMAN	87.711	1,756		0
512807-30-6	LAM RESEARCH ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,796.000	129,217		0
549498-10-3	LUCID GROUP ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	670.000	2,093		0
550021-10-9	LULULEMON ATHLETICA ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	17,231		0
550241-10-3	LUMEN TECHNOLOGIES ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,400.000	8,418		0
55939A-10-7	MAGNERA ORD		11/05/2024	ITG INC	13.815	187		0
565394-10-3	MAPLEBEAR ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	232.000	9,694		0
594972-40-8	MICROSTRATEGY CL A ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	13,229		0
60937P-10-6	MONGODB CL A ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	7,694		0
62855J-10-4	MYRIAD GENETICS ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	2,991		0
651587-10-7	NEWMARKET ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	9.000	5,045		0
651639-10-6	NEWMONT ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	712.000	26,424		0
65290E-10-1	NEXTRACKER CL A ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	199.000	7,392		0
670002-40-1	NOVAVAX ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	155.000	1,984		0
67066G-10-4	NVIDIA ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,035.000	205,343		0
682680-10-3	ONEOK ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	335.000	33,668		0
687793-10-9	OSCAR HEALTH CL A ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	268.000	4,500		0
690045-10-9	REVELYST ORD		12/02/2024	ITG INC	120.000	761		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
69007J-10-6	OUTFRONT MEDIA ORD		12/31/2024	ITG INC	5.000	92		0
693506-10-7	PPG INDUSTRIES ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	323.000	43,586		0
69608A-10-8	PALANTIR TECHNOLOGIES CL A ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	403.000	12,941		0
71385M-10-7	PERIMETER SOLUTIONS ORD		11/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	205.000	1,641		0
71424F-10-5	PERMIAN RESOURCES CL A ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	913.000	13,186		0
71844V-20-1	PHILLIPS EDISON AND COMPANY ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	170.000	6,340		0
729139-10-5	PLIANT THERAPEUTICS ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	77.000	1,216		0
741623-10-2	PRIMO BRANDS CL A ORD		11/08/2024	ITG INC	295.000	4,059		0
74340W-10-3	PROLOGIS REIT		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	204.000	21,457		0
74624M-10-2	PURE STORAGE CL A ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	258.000	15,957		0
756109-10-4	REALTY INCOME REIT ORD		01/23/2024	ITG INC	179.832	9,357		0
76155X-10-0	REVOLUTION MEDICINES ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	126.000	5,501		0
76655K-10-3	RIGETTI COMPUTING ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	218.000	3,574		0
76954A-10-3	RIVIAN AUTOMOTIVE CL A ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	247.000	3,388		0
770700-10-2	ROBINHOOD MARKETS CL A ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	208.000	7,926		0
773122-10-6	ROCKET LAB USA ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	482.000	12,418		0
784730-10-3	SSR MINING ORD		08/01/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	(270.000)	(3,131)		0
784730-10-3	SSR MINING ORD		12/01/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	270.000	4,261		0
81619Q-10-5	SELECT MEDICAL HOLDINGS ORD		12/05/2024	ITG INC	210.000	4,309		0
82452J-10-9	SHIFT4 PAYMENTS CL A ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	83.000	6,516		0
82982T-10-6	SITIME ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	26.000	3,704		0
829933-10-0	SIRIUSXM HOLDINGS ORD		09/10/2024	ITG INC	305.000	12,705		0
83444M-10-1	SOLVENTUM CORPORATION		04/01/2024	Various	162.500	7,279		0
836100-10-7	SOUNDHOUND AI CL A ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	393.000	2,021		0
867975-10-4	SUNRISE COMMUNTN ADS REP CL A ORD	C	11/13/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	94.000	3,937		0
87164F-10-5	SYNDAX PHARMACEUTICALS ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	108.000	2,365		0
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	67.000	12,333		0
88080T-10-4	TERAWULF ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	318.000	1,527		0
88160R-10-1	TESLA ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	121.000	49,950		0
88162G-10-3	TETRA TECH ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	322.000	12,772		0
88579Y-10-1	3M ORD		04/01/2024	Various	650.000	38,690		0
902673-10-2	UFP TECHNOLOGIES ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	2,631		0
92243G-10-8	VAXCYTE ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	55.000	3,907		0
92337R-10-1	VERA THERAPEUTICS CL A ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	53.000	2,098		0
92686J-10-6	VIKING THERAPEUTICS ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	106.000	6,875		0
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	440.000	3,372		0
962166-10-4	WEYERHAEUSER REIT		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	458.000	12,776		0
98956A-10-5	ZETA GLOBAL HOLDINGS CL A ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	227.000	5,365		0
G0508H-11-0	ARCADIUM LITHIUM ORD	C	05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	977.000	4,497		0
G25457-10-5	CREDO TECHNOLOGY GROUP HOLDING ORD	C	08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	175.000	6,148		0
G3265R-10-7	APTIV ORD	C	12/17/2024	ITG INC	250.000	19,143		0
G3730V-10-5	FTAI AVIATION ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	137.000	15,970		0
G39387-10-8	GLOBALFOUNDRIES ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	107.000	5,810		0
G61188-10-1	LIBERTY GLOBAL CL A ORD	C	11/13/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	231.000	2,431		0
G61188-12-7	LIBERTY GLOBAL CL C ORD	C	11/13/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	239.000	2,632		0
G6674U-10-8	NOVOCURE ORD	C	05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	145.000	3,041		0
G6683N-10-3	NU HOLDINGS CL A ORD	C	08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,309.000	19,062		0
G8267P-10-8	SMURFIT WESTROCK ORD	C	07/05/2024	Various	345.000	11,807		0
G87110-10-5	TECHNIPFMC ORD	C	12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	591.000	17,253		0
G9456A-10-0	GOLAR LNG ORD	C	12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	137.000	5,778		0
H8817H-10-0	TRANSOCEAN ORD	C	08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,008.000	5,043		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,999,837	XXX	0
000000-00-0	FEDERAL HOME LOAN BANKS		12/30/2024	Various	2,092.000	209,200		0
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						209,200	XXX	0
62006@-10-2	MOTORISTS SERVICE CORP		01/01/2024	Unknown	0.000	142		0
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						142	XXX	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
5989999997. Total - Common Stocks - Part 3						2,209,179	XXX	0
5989999998. Total - Common Stocks - Part 5						1,979,153	XXX	0
5989999999. Total - Common Stocks						4,188,332	XXX	0
5999999999. Total - Preferred and Common Stocks						4,188,332	XXX	0
6009999999 - Totals						217,582,860	XXX	1,140,605

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-7K-5	G2 MA5398 - RMBS		12/01/2024	Paydown		29,501	29,501	30,176	31,215	0	(1,713)	0	(1,713)	0	29,501	0	0	0	634	08/20/2048
3620AD-NY-4	GN 726807 - RMBS		12/01/2024	Paydown		4,776	4,776	4,892	4,933	0	(158)	0	(158)	0	4,776	0	0	0	114	09/15/2039
3620C6-EG-6	GN 749935 - RMBS		12/01/2024	Paydown		3,478	3,478	3,629	3,709	0	(231)	0	(231)	0	3,478	0	0	0	75	11/15/2040
36291E-H8-7	GN 625855 - RMBS		12/01/2024	Paydown		14,294	14,294	15,652	14,687	0	(392)	0	(392)	0	14,294	0	0	0	449	06/15/2035
36291H-C9-3	GN 628396 - RMBS		12/01/2024	Paydown		46,778	46,778	49,702	47,374	0	(596)	0	(596)	0	46,778	0	0	0	1,336	10/15/2028
912828-WU-0	UNITED STATES TREASURY		07/15/2024	Maturity @ 100.00		4,889,513	4,889,513	3,632,190	4,790,741	(1,097,591)	4,001	0	(1,093,590)	0	3,697,151	0	1,192,362	1,192,362	6,050	07/15/2024
0109999999. Subtotal - Bonds - U.S. Governments						4,988,340	4,988,340	3,736,242	4,892,659	(1,097,591)	911	0	(1,096,680)	0	3,795,979	0	1,192,361	1,192,361	8,658	XXX
20772J-WQ-1	CONNECTICUT ST		06/03/2024	STIFEL NICOLAUS & COMPANY		744,750	750,000	791,333	753,224	0	(2,046)	0	(2,046)	0	751,178	0	(6,428)	(6,428)	22,750	09/01/2033
70914P-VC-3	PENNSYLVANIA (COMMONWEALTH OF)		03/19/2024	Call @ 100.00		250,000	250,000	278,023	250,000	0	0	0	0	0	250,000	0	0	0	5,347	10/15/2032
93974D-HF-8	WASHINGTON ST		10/07/2024	Call @ 100.00		1,425,000	1,425,000	1,621,607	1,444,500	0	(19,500)	0	(19,500)	0	1,425,000	0	0	0	84,313	08/01/2032
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,419,750	2,425,000	2,690,962	2,447,723	0	(21,546)	0	(21,546)	0	2,426,178	0	(6,428)	(6,428)	112,410	XXX
613681-U8-6	MONTGOMERY CNTY TEX		01/05/2024	MORGAN STANLEY & COMPANY		501,105	500,000	597,570	501,912	0	(255)	0	(255)	0	501,657	0	(552)	(552)	8,889	03/01/2027
819190-WU-9	SHAKOPEE MINN INDPT SCH DIST NO 720		08/01/2024	MARKETAXESS CORPORATION		944,960	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(55,040)	(55,040)	8,112	02/01/2026
982696-QQ-2	WYANDOTTE CNTY KANS UNI SCH DIST NO 500		01/05/2024	PERSHING DIV OF DLJ SEC LNDING		529,385	500,000	568,690	521,208	0	(167)	0	(167)	0	521,041	0	8,344	8,344	8,889	09/01/2027
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,975,450	2,000,000	2,166,260	2,023,120	0	(422)	0	(422)	0	2,022,698	0	(47,248)	(47,248)	25,890	XXX
01179R-X4-0	ALASKA MUN BD BK ALASKA MUN BD BK AUTH		09/04/2024	Call @ 100.00		215,000	215,000	248,852	217,933	0	(2,933)	0	(2,933)	0	215,000	0	0	0	9,502	10/01/2033
047061-CY-0	ATHENS-CLARKE CNTY GA UNI GOVT WTR & SEW		06/03/2024	STIFEL NICOLAUS & COMPANY		497,000	500,000	518,940	502,286	0	(965)	0	(965)	0	501,321	0	(4,321)	(4,321)	18,500	01/01/2032
10741M-BM-5	BREVARD CNTY FLA LOC OPT FUEL TAX REV		01/05/2024	ICE BONDS SECURITIES		522,805	500,000	566,435	519,995	0	(160)	0	(160)	0	519,834	0	2,971	2,971	10,972	08/01/2028
139372-QE-9	CAPE CORAL FLA WTR & SWR REV		06/03/2024	PERSHING DIV OF DLJ SEC LNDING		758,625	750,000	849,270	769,537	0	(4,627)	0	(4,627)	0	764,910	0	(6,285)	(6,285)	25,313	10/01/2031
167593-TM-4	CHICAGO ILL O HARE INTL ARPT REV		06/03/2024	RAYMOND JAMES & ASSOCIATES		503,740	500,000	569,945	517,198	0	(3,575)	0	(3,575)	0	513,623	0	(9,883)	(9,883)	23,125	01/01/2031
181000-NS-5	CLARK CNTY NEV HWY IMPT REV		06/03/2024	Wedbush Securities		756,293	750,000	865,245	770,275	0	(5,666)	0	(5,666)	0	764,609	0	(8,316)	(8,316)	34,688	07/01/2033
235241-PC-4	DALLAS TEX AREA RAPID TRAN SALES TAX REV		01/05/2024	MORGAN STANLEY & COMPANY		508,080	500,000	606,770	510,962	0	(260)	0	(260)	0	510,702	0	(2,622)	(2,622)	2,639	12/01/2025
235241-PK-6	DALLAS TEX AREA RAPID TRAN SALES TAX REV		11/25/2024	Call @ 100.00		100,000	100,000	114,003	102,071	0	(2,071)	0	(2,071)	0	100,000	0	0	0	5,000	12/01/2032
3131WR-K2-0	FH ZJ1213 - RMBS		12/01/2024	Paydown		3,827	3,827	4,025	4,134	0	(306)	0	(306)	0	3,827	0	0	0	91	02/01/2041
3131X4-2U-8	FH ZK1687 - RMBS		07/01/2024	Paydown		856	856	848	853	0	3	0	3	0	856	0	0	0	11	07/01/2024
3131X5-AP-7	FH ZK1814 - RMBS		09/25/2024	Paydown		15,125	15,125	15,555	15,119	0	6	0	6	0	15,125	0	0	0	241	10/01/2024
3131X5-B4-3	FH ZK1859 - RMBS		09/01/2024	Paydown		549	549	569	551	0	(1)	0	(1)	0	549	0	0	0	10	09/01/2024
3131X5-D3-3	FH ZK1922 - RMBS		10/01/2024	Various		3,073	3,073	3,187	3,077	0	(4)	0	(4)	0	3,073	0	0	0	51	10/01/2024
3131XJ-S5-2	FH ZL3240 - RMBS		12/01/2024	Paydown		28,206	28,206	29,457	30,224	0	(2,018)	0	(2,018)	0	28,206	0	0	0	528	06/01/2042
3131XM-FM-2	FH ZL5572 - RMBS		12/01/2024	Paydown		63,390	63,390	66,065	65,965	0	(2,575)	0	(2,575)	0	63,390	0	0	0	1,566	04/01/2043
3131XN-6U-2	FH ZL7183 - RMBS		12/01/2024	Paydown		4,060	4,060	4,269	4,348	0	(288)	0	(288)	0	4,060	0	0	0	74	10/01/2043
3131XP-DV-7	FH ZL7316 - RMBS		12/01/2024	Paydown		14,961	14,961	15,836	16,333	0	(1,372)	0	(1,372)	0	14,961	0	0	0	293	11/01/2043
3131XQ-TK-2	FH ZL8654 - RMBS		12/01/2024	Paydown		5,874	5,874	6,233	6,383	0	(509)	0	(509)	0	5,874	0	0	0	88	11/01/2044
3131XR-BB-9	FH ZL9034 - RMBS		12/01/2024	Paydown		40,992	40,992	43,004	43,448	0	(2,456)	0	(2,456)	0	40,992	0	0	0	867	02/01/2045
31329J-PV-3	FH ZA1336 - RMBS		12/01/2024	Paydown		49,049	49,049	50,942	51,736	0	(2,687)	0	(2,687)	0	49,049	0	0	0	813	07/01/2042
31329J-PX-9	FH ZA1338 - RMBS		12/01/2024	Paydown		31,326	31,326	32,388	32,779	0	(1,454)	0	(1,454)	0	31,326	0	0	0	491	08/01/2042
31329K-XH-2	FH ZA2480 - RMBS		12/01/2024	Paydown		411,606	411,606	397,843	389,491	0	22,115	0	22,115	0	411,606	0	0	0	6,574	11/01/2037
31329K-YU-2	FH ZA2523 - RMBS		12/01/2024	Paydown		150,246	150,246	152,710	155,558	0	(5,312)	0	(5,312)	0	150,246	0	0	0	3,310	09/01/2038
3132A4-6K-9	FH ZS4474 - RMBS		12/01/2024	Paydown		18,799	18,799	19,421	19,714	0	(916)	0	(916)	0	18,799	0	0	0	363	03/01/2042
3132A4-PW-2	FH ZS4037 - RMBS		12/01/2024	Paydown		29,439	29,439	30,626	30,853	0	(1,414)	0	(1,414)	0	29,439	0	0	0	555	05/01/2044
3132A5-A4-7	FH ZS4527 - RMBS		12/01/2024	Paydown		22,947	22,947	23,629	24,291	0	(1,344)	0	(1,344)	0	22,947	0	0	0	516	08/01/2043
3132A5-AY-1	FH ZS4523 - RMBS		12/01/2024	Paydown		15,457	15,457	15,536	15,546	0	(90)	0	(90)	0	15,457	0	0	0	294	07/01/2043
3132A6-TF-0	FH ZS5950 - RMBS		09/01/2024	Paydown		2,427	2,427	2,523	2,432	0	(5)	0	(5)	0	2,427	0	0	0	35	09/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
3132CW-T4-6	FH SB0571 - RMBS		12/01/2024	Paydown		230,295	230,295	236,988	235,990	0	(5,695)	0	(5,695)	0	230,295	0	0	0	2,373	10/01/2036
3132D5-6Z-0	FH SB8088 - RMBS		08/12/2024	Various		2,360,413	2,654,438	2,719,762	2,712,106	0	(7,219)	0	(7,219)	0	2,704,887	0	(344,474)	(344,474)	26,936	02/01/2036
3132DN-VE-0	FH SD1513 - RMBS		12/01/2024	Paydown		341,130	341,130	337,399	0	0	3,731	0	3,731	0	341,130	0	0	0	9,333	08/01/2052
3132DN-Z4-8	FH SD1663 - RMBS		12/01/2024	Paydown		118,746	118,746	109,636	109,914	0	8,832	0	8,832	0	118,746	0	0	0	2,657	10/01/2052
3132DT-DS-6	FH SD5513 - RMBS		12/01/2024	Paydown		119,088	119,088	116,725	0	0	2,363	0	2,363	0	119,088	0	0	0	1,090	02/01/2053
3132DT-MT-4	FH SD5770 - RMBS		12/01/2024	Paydown		17,335	17,335	17,305	0	0	30	0	30	0	17,335	0	0	0	146	02/01/2054
3132DT-R3-6	FH SD5906 - RMBS		12/01/2024	Paydown		99,621	99,621	96,196	0	0	3,424	0	3,424	0	99,621	0	0	0	931	02/01/2053
3132DT-UU-2	FH SD5995 - RMBS		12/01/2024	Paydown		9,746	9,746	9,912	0	0	(166)	0	(166)	0	9,746	0	0	0	64	03/01/2054
3132DV-7B-5	FH SD8090 - RMBS		12/01/2024	Paydown		160,623	160,623	165,504	165,904	0	(5,281)	0	(5,281)	0	160,623	0	0	0	1,795	09/01/2050
3132HM-ZZ-7	FH Q11660 - RMBS		12/01/2024	Paydown		80,272	80,272	83,445	83,471	0	(3,199)	0	(3,199)	0	80,272	0	0	0	1,674	10/01/2042
3132L5-SE-4	FH V80517 - RMBS		12/01/2024	Paydown		93,476	93,476	98,836	101,611	0	(8,135)	0	(8,135)	0	93,476	0	0	0	2,350	10/01/2043
3132M9-5A-8	FH Q29241 - RMBS		12/01/2024	Paydown		73,971	73,971	79,091	81,427	0	(7,456)	0	(7,456)	0	73,971	0	0	0	1,944	10/01/2044
3132QU-3B-7	FH Q37993 - RMBS		12/01/2024	Paydown		43,278	43,278	46,097	48,288	0	(5,011)	0	(5,011)	0	43,278	0	0	0	988	12/01/2045
3133A8-MR-5	FH QB2168 - RMBS		12/01/2024	Paydown		136,793	136,793	141,538	142,363	0	(5,570)	0	(5,570)	0	136,793	0	0	0	1,809	08/01/2050
3133GB-GD-0	FH QN4696 - RMBS		12/01/2024	Paydown		256,954	256,954	268,316	266,843	0	(9,888)	0	(9,888)	0	256,954	0	0	0	2,941	12/01/2035
3133KQ-FT-8	FH RA8278 - RMBS		12/01/2024	Paydown		152,992	152,992	151,701	151,723	0	1,269	0	1,269	0	152,992	0	0	0	4,643	12/01/2052
3133KQ-N6-9	FH RA8513 - RMBS		12/01/2024	Paydown		325,945	325,945	326,098	326,066	0	(121)	0	(121)	0	325,945	0	0	0	8,668	02/01/2053
3133KY-U6-4	FH RB5105 - RMBS		12/01/2024	Paydown		275,866	275,866	285,004	284,064	0	(8,199)	0	(8,199)	0	275,866	0	0	0	3,023	03/01/2041
3133KY-VK-2	FH RB5118 - RMBS		12/01/2024	Paydown		161,323	161,323	165,683	165,257	0	(3,935)	0	(3,935)	0	161,323	0	0	0	1,824	07/01/2041
3136AC-U5-8	FNR 2013-15 EP - CMO/RMBS		12/01/2024	Paydown		74,963	74,963	77,915	76,412	0	(1,448)	0	(1,448)	0	74,963	0	0	0	1,461	08/25/2042
3136AE-ZQ-3	FNR 2013-56 P - CMO/RMBS		12/01/2024	Paydown		226,459	226,459	223,840	224,429	0	2,030	0	2,030	0	226,459	0	0	0	3,114	06/25/2043
3136AF-Y8-1	FNR 2013-89 PA - CMO/RMBS		12/01/2024	Paydown		8,421	8,421	8,729	8,690	0	(269)	0	(269)	0	8,421	0	0	0	186	02/25/2043
3137B4-Z5-8	FHR 4261 PA - CMO/RMBS		12/01/2024	Paydown		57,576	57,576	59,051	58,006	0	(430)	0	(430)	0	57,576	0	0	0	873	07/15/2032
3137B8-PP-6	FHR 4322 PA - CMO/RMBS		12/01/2024	Paydown		15,130	15,130	15,972	16,075	0	(945)	0	(945)	0	15,130	0	0	0	316	03/15/2044
31385X-NF-0	FN 555790 - RMBS		12/01/2024	Paydown		6,587	6,587	6,678	7,189	0	(602)	0	(602)	0	6,587	0	0	0	170	10/01/2033
3138EN-7M-5	FN AL6299 - RMBS		12/01/2024	Paydown		34,362	34,362	36,343	37,740	0	(3,378)	0	(3,378)	0	34,362	0	0	0	709	01/01/2045
3138EN-WV-7	FN AL6059 - RMBS		12/01/2024	Paydown		147,399	147,399	152,294	154,494	0	(7,096)	0	(7,096)	0	147,399	0	0	0	3,305	11/01/2044
3138EN-WX-3	FN AL6061 - RMBS		12/01/2024	Paydown		21,215	21,215	21,954	22,062	0	(848)	0	(848)	0	21,215	0	0	0	382	11/01/2044
3138WG-EZ-3	FN AS6451 - RMBS		12/01/2024	Paydown		37,324	37,324	39,018	39,638	0	(2,314)	0	(2,314)	0	37,324	0	0	0	877	01/01/2046
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
3138WH-XR-8	FN AS7887 - RMBS		12/01/2024	Paydown		40,941	40,941	40,232	39,786	0	1,155	0	1,155	0	40,941	0	0	0	739	09/01/2041
3138WK-3E-3	FN AS9796 - RMBS		12/01/2024	Paydown		768,334	768,334	769,775	771,727	0	(3,392)	0	(3,392)	0	768,334	0	0	0	13,409	06/01/2047
3138WT-UT-1	FN AT5993 - RMBS		12/01/2024	Paydown		74,646	74,646	73,362	72,814	0	1,832	0	1,832	0	74,646	0	0	0	1,086	05/01/2043
3138Y1-3L-7	FN AX0802 - RMBS		12/01/2024	Paydown		119,985	119,985	126,360	128,020	0	(8,034)	0	(8,034)	0	119,985	0	0	0	3,579	10/01/2044
3138Y6-MY-7	FN AX4874 - RMBS		12/01/2024	Paydown		41,483	41,483	43,972	44,453	0	(2,969)	0	(2,969)	0	41,483	0	0	0	883	12/01/2044
3138YE-5V-5	FN AY1759 - RMBS		12/01/2024	Paydown		11,269	11,269	11,496	11,740	0	(471)	0	(471)	0	11,269	0	0	0	213	02/01/2045
31390U-MU-7	FN 656571 - RMBS		12/01/2024	Paydown		11,031	11,031	11,059	12,601	0	(1,570)	0	(1,570)	0	11,031	0	0	0	490	05/01/2033
31402H-Z2-0	FN 729861 - RMBS		12/01/2024	Paydown		1,903	1,903	1,962	1,987	0	(85)	0	(85)	0	1,903	0	0	0	61	11/01/2033
31403D-YB-9	FN 746006 - RMBS		12/01/2024	Paydown		3,300	3,300	3,418	3,981	0	(680)	0	(680)	0	3,300	0	0	0	114	12/01/2033
31405Q-AX-6	FN 795722 - RMBS		12/01/2024	Paydown		8,744	8,744	8,875	9,142	0	(398)	0	(398)	0	8,744	0	0	0	229	10/01/2034
3140FP-C9-8	FN BE3695 - RMBS		12/01/2024	Paydown		22,695	22,695	23,184	23,958	0	(1,263)	0	(1,263)	0	22,695	0	0	0	475	06/01/2047
3140GY-GZ-6	FN BH9215 - RMBS		12/01/2024	Paydown		23,444	23,444	24,063	24,807	0	(1,363)	0	(1,363)	0	23,444	0	0	0	459	01/01/2048
3140H5-AW-1	FN BJ3620 - RMBS		12/01/2024	Paydown		13,216	13,216	13,871	14,486	0	(1,270)	0	(1,270)	0	13,216	0	0	0	192	01/01/2048
3140JQ-TE-3	FN BN7748 - RMBS		12/01/2024	Paydown		9,308	9,308	9,670	9,954	0	(647)	0	(647)	0	9,308	0	0	0	175	09/01/2049
3140K3-J2-9	FN BO7480 - RMBS		12/01/2024	Paydown		159,934	159,934	164,882	168,147	0	(8,214)	0	(8,214)	0	159,934	0	0	0	2,595	12/01/2049
3140KP-JP-9	FN BQ3869 - RMBS		12/01/2024	Paydown		186,609	186,609	192,966	192,911	0	(6,301)	0	(6,301)	0	186,609	0	0	0	1,834	09/01/2050
3140KT-L7-8	FN BQ7549 - RMBS		12/01/2024	Paydown		272,438	272,438	282,548	282,122	0	(9,684)	0	(9,684)	0	272,438	0	0	0	2,816	11/01/2050
3140LY-A9-4	FN BT9031 - RMBS		12/01/2024	Paydown		76,248	76,248	78,404	78,133	0	(1,886)	0	(1,886)	0	76,248	0	0	0	831	08/01/2041
3140Q9-NW-9	FN CA2204 - RMBS		12/01/2024	Paydown		90,337	90,337	94,021	102,767	0	(12,430)	0	(12,430)	0	90,337	0	0	0	1,976	08/01/2048

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
3140QA-NN-6	FN CA3096 - RMBS		12/01/2024	Paydown		51,102	51,102	53,574	59,503	0	(8,401)	0	(8,401)	0	51,102	0	0	0	1,102	02/01/2049
3140QK-QX-9	FN CB0469 - RMBS		12/01/2024	Paydown		246,321	246,321	258,059	256,573	0	(10,252)	0	(10,252)	0	246,321	0	0	0	3,334	05/01/2041
3140QN-BZ-4	FN CB2755 - RMBS		12/01/2024	Paydown		156,475	156,475	145,791	146,158	0	10,317	0	10,317	0	156,475	0	0	0	2,755	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
3140QR-KE-2	FN CB5692 - RMBS		12/01/2024	Paydown		153,011	153,011	154,254	154,215	0	(1,204)	0	(1,204)	0	153,011	0	0	0	4,811	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
3140QT-CD-9	FN CB7267 - RMBS		12/01/2024	Paydown		87,702	87,702	85,715	85,728	0	1,974	0	1,974	0	87,702	0	0	0	2,922	10/01/2053
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-M4-5	FN FM1278 - RMBS		12/01/2024	Paydown		260,739	260,739	266,809	267,993	0	(7,254)	0	(7,254)	0	260,739	0	0	0	4,058	07/01/2034
3140X7-2G-3	FN FM4374 - RMBS		12/01/2024	Paydown		419,291	419,291	432,722	432,502	0	(13,210)	0	(13,210)	0	419,291	0	0	0	3,767	09/01/2050
3140X7-4F-3	FN FM4421 - RMBS		12/01/2024	Paydown		350,250	350,250	366,230	363,901	0	(13,651)	0	(13,651)	0	350,250	0	0	0	3,478	10/01/2035
3140X7-XJ-3	FN FM4280 - RMBS		12/01/2024	Paydown		236,861	236,861	245,336	244,719	0	(7,858)	0	(7,858)	0	236,861	0	0	0	2,368	09/01/2050
3140X8-P4-3	FN FM4942 - RMBS		12/01/2024	Paydown		243,903	243,903	253,926	253,671	0	(9,768)	0	(9,768)	0	243,903	0	0	0	2,459	11/01/2050
3140XB-FD-7	FN FM7363 - RMBS		12/01/2024	Paydown		313,599	313,599	327,074	325,183	0	(11,584)	0	(11,584)	0	313,599	0	0	0	4,245	05/01/2041
3140XG-TV-1	FN FS1463 - RMBS		12/01/2024	Paydown		33,070	33,070	31,897	0	0	1,173	0	1,173	0	33,070	0	0	0	271	05/01/2051
3140XK-RW-2	FN FS4100 - RMBS		12/01/2024	Paydown		184,702	184,702	185,539	185,521	0	(819)	0	(819)	0	184,702	0	0	0	5,804	03/01/2053
3140XM-EB-8	FN FS5529 - RMBS		12/01/2024	Paydown		192,063	192,063	191,110	0	0	953	0	953	0	192,063	0	0	0	2,559	08/01/2053
31410L-UV-2	FN 890796 - RMBS		12/01/2024	Paydown		54,302	54,302	55,540	56,075	0	(1,773)	0	(1,773)	0	54,302	0	0	0	1,099	12/01/2045
31412U-AJ-9	FN 934809 - RMBS		03/01/2024	Paydown		226	226	234	226	0	0	0	0	0	226	0	0	0	2	03/01/2024
31416X-FA-3	FN AB1960 - RMBS		12/01/2024	Paydown		14,147	14,147	15,146	15,211	0	(1,064)	0	(1,064)	0	14,147	0	0	0	298	12/01/2040
31418D-2V-3	FN MA4387 - RMBS		12/01/2024	Paydown		404,172	404,173	411,751	410,787	0	(6,614)	0	(6,614)	0	404,173	0	0	0	4,458	07/01/2041
31418E-AC-4	FN MA4502 - RMBS		12/01/2024	Paydown		199,914	199,914	207,973	207,040	0	(7,126)	0	(7,126)	0	199,914	0	0	0	2,571	12/01/2041
31418E-AX-8	FN MA4521 - RMBS		12/01/2024	Paydown		241,631	241,631	249,409	248,571	0	(6,940)	0	(6,940)	0	241,631	0	0	0	3,329	01/01/2042
31418V-KJ-0	FN AD7496 - RMBS		12/01/2024	Paydown		1,922	1,922	1,937	1,923	0	0	0	0	0	1,922	0	0	0	36	01/01/2026
3142GR-PR-5	FH RJ1331 - RMBS		12/01/2024	Paydown		83,846	83,846	85,667	0	0	(1,821)	0	(1,821)	0	83,846	0	0	0	1,079	04/01/2054
3142GR-U9-9	FH RJ1507 - RMBS		12/01/2024	Paydown		13,769	13,769	13,551	0	0	217	0	217	0	13,769	0	0	0	232	05/01/2054
3142GR-VA-5	FH RJ1508 - RMBS		12/01/2024	Paydown		144,428	144,428	140,366	0	0	4,062	0	4,062	0	144,428	0	0	0	1,325	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		746,625	750,000	784,853	756,188	0	(1,727)	0	(1,727)	0	754,461	0	(7,836)	(7,836)	27,750	07/01/2033
469494-AU-2	JACKSONVILLE FLA TRANSN AUTH LOC OPT GAS		06/03/2024	Wedbush Securities		503,940	500,000	570,435	512,855	0	(3,386)	0	(3,386)	0	509,469	0	(5,529)	(5,529)	21,042	08/01/2035
495289-X4-7	KING CNTY WASH SWR REV		12/26/2024	Call @ 100.00		500,000	500,000	582,205	509,628	0	(9,628)	0	(9,628)	0	500,000	0	0	0	25,000	07/01/2038
546589-VJ-8	LOUISVILLE & JEFFERSON CNTY KY MET SWR D		01/05/2024	MORGAN STANLEY & COMPANY		507,575	500,000	601,885	509,998	0	(250)	0	(250)	0	509,748	0	(2,173)	(2,173)	3,750	05/15/2026
592481-HT-5	METROPOLITAN ST LOUIS MO SWR DIST WASTEW		01/05/2024	PERSHING DIV OF DLJ SEC LNDING		679,679	650,000	782,490	685,970	0	(330)	0	(330)	0	685,640	0	(5,961)	(5,961)	6,139	05/01/2027
59333P-H7-6	MIAMI-DADE CNTY FLA AVIATION REV		06/03/2024	MORGAN STANLEY & COMPANY		770,670	770,000	873,373	779,417	0	(5,305)	0	(5,305)	0	774,112	0	(3,442)	(3,442)	25,988	10/01/2031
59333P-K9-8	MIAMI-DADE CNTY FLA AVIATION REV		10/30/2024	Call @ 100.00		500,000	500,000	559,040	505,260	0	(5,260)	0	(5,260)	0	500,000	0	0	0	27,014	10/01/2031
594615-BM-7	MICHIGAN ST BLDG AUTH REV		06/03/2024	PERSHING DIV OF DLJ SEC LNDING		768,056	760,000	857,812	779,802	0	(4,584)	0	(4,584)	0	775,218	0	(7,162)	(7,162)	24,172	04/15/2033
594615-JH-0	MICHIGAN ST BLDG AUTH REV		06/03/2024	PERSHING DIV OF DLJ SEC LNDING		666,930	660,000	750,374	678,236	0	(4,224)	0	(4,224)	0	674,012	0	(7,082)	(7,082)	20,992	04/15/2031
631663-RG-8	NASSAU CNTY N Y INTERIM FIN AUTH		08/01/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		923,860	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(76,140)	(76,140)	5,918	11/15/2026
646136-Z9-5	NEW JERSEY ST TRANSN TR FD AUTH		01/05/2024	ICE BONDS SECURITIES		755,153	750,000	821,783	754,947	0	(238)	0	(238)	0	754,709	0	444	444	2,500	06/15/2024
65887P-SA-4	NORTH DAKOTA PUB FIN AUTH		06/03/2024	MORGAN STANLEY & COMPANY		500,995	500,000	571,175	506,593	0	(3,714)	0	(3,714)	0	502,878	0	(1,883)	(1,883)	16,875	10/01/2035
66285W-PP-5	NORTH TEX TWY AUTH REV		12/26/2024	Call @ 100.00		500,000	500,000	499,375	499,570	0	32	0	32	0	499,602	0	398	398	20,000	01/01/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
73358W-TU-8	PORT AUTH N Y & N J		06/03/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		750,060	750,000	855,570	758,207	0	(5,210)	0	(5,210)	0	752,998	0	(2,938)	(2,938)	28,438	09/01/2032
73358W-VY-7	PORT AUTH N Y & N J		06/13/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		502,795	500,000	565,525	510,068	0	(3,365)	0	(3,365)	0	506,703	0	(3,908)	(3,908)	15,486	05/01/2033
762232-BW-5	RHODE ISLAND ST COMM CORP REV		10/01/2024	ICE BONDS SECURITIES		1,103,080	1,000,000	1,217,310	1,145,100	0	(15,933)	0	(15,933)	0	1,129,167	0	(26,087)	(26,087)	44,028	05/15/2035
79574C-AS-2	SALT RIV PROJ AGRIC IMPT & PWR DIST ARIZ		06/03/2024	ICE BONDS SECURITIES		504,415	500,000	572,795	511,794	0	(3,470)	0	(3,470)	0	508,324	0	(3,909)	(3,909)	12,708	12/01/2035
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		500,000	500,000	524,180	504,703	0	(1,165)	0	(1,165)	0	503,538	0	(3,538)	(3,538)	13,889	10/01/2030
833102-ZC-3	SNOHOMISH CNTY WASH PUB UTIL DIST NO 001		06/03/2024	MORGAN STANLEY & COMPANY		504,715	500,000	558,970	512,554	0	(2,699)	0	(2,699)	0	509,854	0	(5,139)	(5,139)	12,708	12/01/2040
928075-GU-8	VIRGINIA PORT AUTH COMWLTH PORT FD REV		06/03/2024	UBS FINANCIAL SERVICES INC.		505,075	500,000	582,975	516,198	0	(4,535)	0	(4,535)	0	511,663	0	(6,588)	(6,588)	23,125	07/01/2029
92812U-K5-6	VIRGINIA HOUSING DEVELOPMENT AUTHORITY -		12/01/2024	Paydown		27,876	27,876	27,876	27,876	0	0	0	0	0	27,876	0	0	0	350	04/25/2042
940093-7A-9	WASHINGTON ST UNIV REVS		06/03/2024	J P MORGAN SECURITIES		503,690	500,000	591,005	512,776	0	(4,284)	0	(4,284)	0	508,492	0	(4,802)	(4,802)	16,875	04/01/2029
940093-7B-7	WASHINGTON ST UNIV REVS		06/03/2024	J P MORGAN SECURITIES		503,690	500,000	588,615	512,466	0	(4,180)	0	(4,180)	0	508,287	0	(4,597)	(4,597)	16,875	04/01/2030
0909999999. Subtotal - Bonds - U.S. Special Revenues						30,519,218	30,655,698	33,150,582	30,272,803	0	(318,720)	0	(318,720)	0	31,070,021	0	(550,803)	(550,803)	740,438	XXX
00253X-AA-9	AADVANTAGE LOYALTY IP LTD		10/20/2024	Paydown		19,583	19,583	19,522	0	0	62	0	62	0	19,583	0	0	0	266	04/20/2026
02665W-BP-5	AMERICAN HONDA FINANCE CORP		02/16/2024	Maturity @ 100.00		1,000,000	1,000,000	967,170	999,131	0	869	0	869	0	1,000,000	0	0	0	14,500	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
03464H-AB-1	AOMT 225 A2 - CMO/RMBS		12/01/2024	Paydown		91,250	91,250	86,981	87,781	0	3,469	0	3,469	0	91,250	0	0	0	2,268	05/25/2067
03464P-AC-1	AOMT 2022-2 A3 - RMBS		12/01/2024	Paydown		112,739	112,739	112,456	112,457	0	282	0	282	0	112,739	0	0	0	2,267	01/25/2067
03464T-AA-7	AOMT 2022-3 A1 - RMBS		12/01/2024	Paydown		258,762	258,762	255,992	258,592	0	170	0	170	0	258,762	0	0	0	5,498	01/25/2067
03464U-AA-4	AOMT 236 A1 - RMBS		12/01/2024	Paydown		235,383	235,383	234,532	234,530	0	853	0	853	0	235,383	0	0	0	6,674	12/27/2067
03465G-AC-0	AOMT 232 A3 - RMBS		12/01/2024	Paydown		107,308	113,683	104,741	104,785	0	8,898	0	8,898	0	113,683	0	(6,375)	(6,375)	2,508	10/25/2067
034931-AA-3	AOMT 233 A1 - CMO/RMBS		12/01/2024	Paydown		305,732	305,732	289,023	289,078	0	16,654	0	16,654	0	305,732	0	0	0	8,353	09/26/2067
03768C-AN-9	APID 30R A1R - CDO		10/18/2024	Paydown		173,210	173,210	173,210	0	0	0	0	0	0	173,210	0	0	0	2,860	10/20/2031
04016L-AQ-0	ARES XLII AR - CDO	C	03/15/2024	Paydown		1,027,923	1,027,923	1,027,923	1,027,923	0	0	0	0	0	1,027,923	0	0	0	25,614	01/24/2028
05588U-AA-0	HGVGI 19A A - ABS		12/25/2024	Paydown		184,165	184,165	184,118	184,131	0	33	0	33	0	184,165	0	0	0	3,197	09/26/2033
05683L-AA-4	BCC 2018-1 A1 - CDO	C	06/28/2024	Paydown		950,104	950,104	950,104	950,104	0	0	0	0	0	950,104	0	0	0	39,716	04/23/2031
06051G-JK-6	BANK OF AMERICA CORP		08/01/2024	BANC OF AMERICA/FIXED INCOME		2,855,580	3,000,000	2,978,190	2,986,404	0	1,953	0	1,953	0	2,988,356	0	(132,776)	(132,776)	27,731	10/24/2026
07336N-AD-1	BVINV 2022-INV2 A4 - RMBS		12/01/2024	Paydown		170,305	170,305	151,525	0	0	18,780	0	18,780	0	170,305	0	0	0	2,650	12/26/2051
08181V-AN-5	BSP XVI A1R - CDO		12/23/2024	Paydown		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	660,878	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		101,640	101,640	100,179	0	0	1,461	0	1,461	0	101,640	0	0	0	2,204	12/16/2041
10568K-AB-4	BRAVO 2022-NQM2 A2 - CMO/RMBS		12/01/2024	Paydown		175,708	175,708	175,705	175,700	0	8	0	8	0	175,708	0	0	0	5,372	11/25/2061
10569F-AC-2	BRAVO 2022-NQM1 A3 - CMO/RMBS		12/01/2024	Paydown		199,584	199,584	199,433	199,424	0	161	0	161	0	199,584	0	0	0	4,185	09/26/2061
105933-AA-3	BRAVO 23NQM2 A1 - RMBS		12/01/2024	Paydown		209,565	209,565	200,986	201,049	0	8,516	0	8,516	0	209,565	0	0	0	5,267	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-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
12595V-AC-1	COMM 2018-COR3 A2 - CMBS		04/01/2024	Paydown		5	5	5	5	0	0	0	0	0	5	0	0	0	0	05/12/2051
12662K-AA-7	CSMC 2021-NQM6 A1 - CMO/RMBS		12/01/2024	Paydown		78,943	78,943	64,224	0	0	14,719	0	14,719	0	78,943	0	0	0	484	07/26/2066
12662Y-AA-7	COLT 226 A1 - CMO/RMBS		12/01/2024	Paydown		204,402	204,402	201,125	201,156	0	3,247	0	3,247	0	204,402	0	0	0	5,113	07/25/2067
14912L-6T-3	CATERPILLAR FINANCIAL SERVICES CORP		09/30/2024	MARKETAXESS CORPORATION		2,965,973	3,050,000	2,835,067	2,976,496	0	20,512	0	20,512	0	2,997,008	0	(31,035)	(31,035)	83,773	08/09/2026
14913R-2U-0	CATERPILLAR FINANCIAL SERVICES CORP		11/01/2024	MARKETAXESS CORPORATION		943,160	1,000,000	999,520	999,705	0	81	0	81	0	999,786	0	(56,626)	(56,626)	22,478	01/08/2027
16159L-AC-2	CHASE 23RPL1 A1 - CMO/RMBS		12/01/2024	Paydown		228,435	228,435	206,689	206,843	0	21,591	0	21,591	0	228,435	0	0	0	3,910	06/26/2062
172967-NA-5	CITIGROUP INC		11/01/2024	Wells Fargo Securities, LLC		1,898,200	2,000,000	2,001,820	1,995,981	0	(2,126)	0	(2,126)	0	1,993,854	0	(95,654)	(95,654)	26,397	06/09/2027
17327C-AM-5	CITIGROUP INC		09/30/2024	GOLDMAN		2,869,860	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(130,140)	(130,140)	39,551	01/28/2027

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
17328P-AQ-6	CMLTI 20EXP2 A3 - CMO/RMBS		12/01/2024	Paydown		64,421	64,421	66,051	67,512	0	(3,092)	0	(3,092)	0	64,421	0	0	0	781	08/25/2050
17328P-AX-1	CMLTI 20EXP2 A4 - CMO/RMBS		12/01/2024	Paydown		46,935	46,935	47,830	48,651	0	(1,716)	0	(1,716)	0	46,935	0	0	0	569	08/25/2050
19688L-AA-0	COLT 2022-5 A1 - RMBS		12/01/2024	Paydown		198,036	198,036	192,313	193,145	0	4,892	0	4,892	0	198,036	0	0	0	5,194	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
22546Q-AP-2	UBS AG NEW YORK (ELEVEN MADISON AVENUE)		09/09/2024	Maturity @ 100.00		2,250,000	2,250,000	2,358,878	2,265,336	0	(15,336)	0	(15,336)	0	2,250,000	0	0	0	81,563	09/09/2024
22758D-AA-7	CROSS 24H3 A1 - RMBS		12/01/2024	Paydown		144,743	144,743	144,741	0	0	1	0	1	0	144,743	0	0	0	4,390	06/25/2069
233869-AC-0	DTRT 221 A3 - ABS		12/15/2024	Paydown		988,071	988,071	988,006	988,044	0	27	0	27	0	988,071	0	0	0	33,151	02/17/2026
24381V-AA-8	DRMT 213 A1 - CMO/RMBS		12/01/2024	Paydown		597,212	597,212	486,461	395,279	0	110,252	0	110,252	0	597,212	0	0	0	4,131	08/25/2066
24381Y-AB-0	DRMT 2022-3 A2 - CMO/RMBS		12/01/2024	Paydown		219,703	219,703	214,741	214,783	0	4,920	0	4,920	0	219,703	0	0	0	6,250	07/25/2067
24422E-WA-3	JOHN DEERE CAPITAL CORP		11/01/2024	MARKETAXESS CORPORATION		1,887,060	2,000,000	1,998,860	1,999,299	0	192	0	192	0	1,999,490	0	(112,430)	(112,430)	44,672	01/11/2027
254687-CZ-7	WALT DISNEY CO		09/15/2024	Maturity @ 100.00		2,500,000	2,500,000	2,505,925	2,500,375	0	(375)	0	(375)	0	2,500,000	0	0	0	92,500	09/15/2024
25470D-AK-5	DISCOVERY COMMUNICATIONS LLC		11/01/2024	MARKETAXESS CORPORATION		992,400	1,000,000	999,150	999,885	0	80	0	80	0	999,965	0	(7,565)	(7,565)	39,196	03/15/2025
25470D-BJ-7	DISCOVERY COMMUNICATIONS LLC		11/01/2024	MARKETAXESS CORPORATION		886,820	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(113,180)	(113,180)	35,142	05/15/2030
278642-AV-5	EBAY INC		08/01/2024	MARKETAXESS CORPORATION		1,957,340	2,000,000	1,995,640	1,998,922	0	525	0	525	0	1,999,447	0	(42,107)	(42,107)	33,883	03/11/2025
28370T-AG-4	KINDER MORGAN ENERGY PARTNERS LP		05/01/2024	Maturity @ 100.00		2,000,000	2,000,000	1,762,720	1,987,946	0	12,054	0	12,054	0	2,000,000	0	0	0	43,000	05/01/2024
29273R-AY-5	ENERGY TRANSFER LP		02/01/2024	Maturity @ 100.00		1,250,000	1,250,000	1,091,525	1,247,851	0	2,149	0	2,149	0	1,250,000	0	0	0	30,625	02/01/2024
30332Y-AC-5	FI 241 A1 - ABS		12/15/2024	Paydown		231	231	231	0	0	0	0	0	0	231	0	0	0	2	10/15/2054
31573E-AA-9	EFMT 223 A1 - CMO/RMBS		12/01/2024	Paydown		110,177	110,177	108,968	109,634	0	543	0	543	0	110,177	0	0	0	2,973	08/25/2067
33851P-AB-1	FSMT 2021-5INV A2 - CMO/RMBS		12/01/2024	Paydown		28,180	28,180	22,487	0	0	5,692	0	5,692	0	28,180	0	0	0	234	07/25/2051
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS		12/01/2024	Paydown		39,355	39,355	31,476	0	0	7,879	0	7,879	0	39,355	0	0	0	316	09/25/2051
33853H-AB-7	FSMT 2021-13INV A2 - CMO/RMBS		12/01/2024	Paydown		195,556	195,556	166,937	75,960	0	28,037	0	28,037	0	195,556	0	0	0	2,482	12/25/2051
341081-FZ-5	FLORIDA POWER & LIGHT CO		09/30/2024	MARKETAXESS CORPORATION		1,238,638	1,250,000	1,248,725	1,249,666	0	199	0	199	0	1,249,865	0	(11,227)	(11,227)	35,625	04/01/2025
36169K-AA-4	GCAT 2022-NQM2 A1 - CMO/RMBS		12/01/2024	Paydown		160,870	160,870	160,121	161,469	0	(599)	0	(599)	0	160,870	0	0	0	3,725	02/25/2067
36259V-AB-9	GSMBS 2020-PJ4 A2 - CMO/RMBS		12/01/2024	Paydown		28,785	28,785	24,553	0	0	4,232	0	4,232	0	28,785	0	0	0	481	01/25/2051
36262Q-AB-5	GSMBS 2021-GR1 A2 - CMO/RMBS		12/01/2024	Paydown		146,066	146,066	119,638	0	0	26,428	0	26,428	0	146,066	0	0	0	2,363	11/27/2051
36267B-AB-3	GSMBS 22GR2 A2 - CMO/RMBS		12/01/2024	Paydown		129,182	129,182	106,736	0	0	22,446	0	22,446	0	129,182	0	0	0	1,130	08/26/2052
36267E-AD-3	GSMBS 2022-PJ2 A4 - CMO/RMBS		12/01/2024	Paydown		134,411	134,411	100,987	101,283	0	33,129	0	33,129	0	134,411	0	0	0	1,839	06/25/2052
36319T-AN-6	GALXY XXIII AR - CDO	C	02/23/2024	Paydown		1,984,355	1,984,355	1,984,355	1,984,355	0	0	0	0	0	1,984,355	0	0	0	41,809	04/24/2029
36321J-AC-8	GALXY XXVIII A1 - CDO	C	10/15/2024	Paydown		1,677,059	1,677,059	1,677,059	1,677,059	0	0	0	0	0	1,677,059	0	0	0	76,143	07/15/2031
369550-AY-4	GENERAL DYNAMICS CORP		08/01/2024	MARKETAXESS CORPORATION		990,850	1,000,000	1,043,860	1,007,030	0	(5,836)	0	(5,836)	0	1,001,194	0	(10,344)	(10,344)	16,955	11/15/2024
38137H-BU-1	GLD11 XI AR2 - CDO	C	05/16/2024	Paydown		2,743,360	2,743,360	2,743,360	2,743,360	0	0	0	0	0	2,743,360	0	0	0	84,921	01/21/2031
38141G-YA-6	GOLDMAN SACHS GROUP INC		11/01/2024	BARCLAYS CAPITAL INC		955,420	1,000,000	994,730	994,505	0	(89)	0	(89)	0	994,417	0	(38,997)	(38,997)	16,496	03/09/2027
43283G-AA-0	HGVT 2022-2 A - ABS		12/25/2024	Paydown		218,393	218,393	218,353	218,361	0	31	0	31	0	218,393	0	0	0	4,682	01/26/2037
43283N-AA-5	HGVT 243 A - ABS		12/25/2024	Paydown		36,667	36,667	36,661	0	0	6	0	6	0	36,667	0	0	0	243	08/27/2040
432917-AA-0	HGVT 231 A - ABS		12/25/2024	Paydown		312,389	312,389	312,317	312,321	0	68	0	68	0	312,389	0	0	0	9,643	01/25/2038
43761J-AB-3	HOMES 23NQM1 A2 - CMO/RMBS		12/25/2024	Paydown		174,818	174,818	174,818	174,727	0	91	0	91	0	174,818	0	0	0	7,064	01/25/2068
438516-BW-5	HONEYWELL INTERNATIONAL INC		08/15/2024	Maturity @ 100.00		3,250,000	3,250,000	3,243,273	3,249,125	0	876	0	876	0	3,250,000	0	0	0	74,750	08/15/2024
438516-CE-4	HONEYWELL INTERNATIONAL INC		11/01/2024	MARKETAXESS CORPORATION		1,393,965	1,500,000	1,447,140	1,466,755	0	8,657	0	8,657	0	1,475,412	0	(81,447)	(81,447)	19,388	03/01/2027
43990E-AA-9	HORZN 241 A - ABS	C	12/15/2024	Paydown		52,050	52,050	51,767	0	0	283	0	283	0	52,050	0	0	0	435	09/15/2049
452570-AE-4	IMSA 2007-2 2A - RMBS		12/27/2024	Paydown		4,018	4,018	4,018	4,424	0	(405)	0	(405)	0	4,018	0	0	0	121	04/25/2037
46593F-AD-4	JPMMT 2022-INV3 A3B - CMO/RMBS		12/01/2024	Paydown		19,123	19,123	15,839	0	0	3,284	0	3,284	0	19,123	0	0	0	135	09/25/2052
46647P-BT-2	JPMORGAN CHASE & CO		08/01/2024	Wells Fargo Securities, LLC		5,219,885	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	(280,115)	(280,115)	40,392	11/19/2026
46654A-AC-3	JPMMT 2110 A3 - CMO/RMBS		12/01/2024	Paydown		39,921	39,921	32,719	0	0	7,202	0	7,202	0	39,921	0	0	0	650	12/26/2051

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	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
46654R-AG-7	JPMMT 21INV8 A2 - CMO/RMBS		12/01/2024	Paydown		67,689	67,689	55,970	0	0	11,719	0	11,719	0	67,689	0	0	0	709	05/28/2052
46656A-AC-1	JPMMT 2022-DSC1 A3 - CMO/RMBS		12/25/2024	Paydown		83,608	84,020	82,954	0	0	1,067	0	1,067	0	84,020	0	(412)	(412)	391	01/25/2063
55265K-2G-3	MASTR 2003-11 7A2 - CMO/RMBS		12/01/2024	Paydown		5,391	5,391	5,197	5,293	0	98	0	98	0	5,391	0	0	0	159	12/25/2033
55285K-AA-3	MFRA 22INV3 A1 - CMO/RMBS		12/01/2024	Paydown		98,448	98,448	96,903	96,918	0	1,530	0	1,530	0	98,448	0	0	0	3,845	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		188,628	188,628	188,577	188,582	0	46	0	46	0	188,628	0	0	0	1,076	01/22/2041
55389T-AB-7	MVWOT 211W B - ABS		12/20/2024	Paydown		157,190	157,190	157,156	157,159	0	31	0	31	0	157,190	0	0	0	1,133	01/22/2041
55903V-BC-6	WARNERMEDIA HOLDINGS INC		11/01/2024	MARKETAXESS CORPORATION		1,752,340	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(247,660)	(247,660)	97,228	03/15/2032
57636Q-AB-0	MASTERCARD INC		04/01/2024	Maturity @ 100.00		1,750,000	1,750,000	1,763,755	1,750,621	0	(621)	0	(621)	0	1,750,000	0	0	0	29,531	04/01/2024
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
61747Y-EC-5	MORGAN STANLEY		11/01/2024	BANC OF AMERICA/FIXED INCOME		946,480	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(53,520)	(53,520)	19,488	07/20/2027
641062-AE-4	NESTLE HOLDINGS INC		09/30/2024	MARKETAXESS CORPORATION		1,738,695	1,750,000	1,824,358	1,769,613	0	(9,259)	0	(9,259)	0	1,760,355	0	(21,660)	(21,660)	62,441	09/24/2025
641062-AS-3	NESTLE HOLDINGS INC		11/01/2024	BANC OF AMERICA/FIXED INCOME		908,130	1,000,000	934,350	955,659	0	9,754	0	9,754	0	965,413	0	(57,283)	(57,283)	11,361	09/15/2027
64831V-AA-0	NRZT 22NQM5 A1 - CMO/RMBS		12/01/2024	Paydown		103,487	103,487	102,512	103,110	0	378	0	378	0	103,487	0	0	0	3,458	11/25/2052
654106-AF-0	NIKE INC		11/01/2024	BARCLAYS CAPITAL INC		192,538	200,000	183,898	194,160	0	1,673	0	1,673	0	195,833	0	(3,295)	(3,295)	4,790	11/01/2026
67114V-AA-1	OBX 22NQM1 A1 - CMO/RMBS		12/01/2024	Paydown		171,092	179,000	152,401	152,702	0	26,299	0	26,299	0	179,000	0	(7,908)	(7,908)	2,579	11/25/2061
67116E-AA-7	OBX 2022-INV3 A1 - CMO/RMBS		12/01/2024	Paydown		37,561	37,561	31,082	0	0	6,479	0	6,479	0	37,561	0	0	0	327	02/26/2052
68902V-AH-0	OTIS WORLDWIDE CORP		08/01/2024	MORGAN STANLEY & COMPANY		977,750	1,000,000	999,990	1,000,008	0	(5)	0	(5)	0	1,000,003	0	(22,253)	(22,253)	16,962	04/05/2025
693475-AX-3	PNC FINANCIAL SERVICES GROUP INC		08/12/2024	MARKETAXESS CORPORATION		1,680,018	1,750,000	1,875,003	1,812,850	0	(16,024)	0	(16,024)	0	1,796,825	0	(116,808)	(116,808)	48,028	07/23/2026
708696-BZ-1	FIRSTENERGY PENNSYLVANIA ELECTRIC CO		11/01/2024	PERSHING DIV OF DLJ SEC LNDING		943,500	1,000,000	1,150,090	1,092,708	0	(14,549)	0	(14,549)	0	1,078,159	0	(134,659)	(134,659)	33,300	06/01/2029
717081-ES-8	PFIZER INC		03/15/2024	Maturity @ 100.00		1,500,000	1,500,000	1,499,235	1,499,967	0	33	0	33	0	1,500,000	0	0	0	22,125	03/15/2024
74938Q-AA-2	RCKT 24INV1 A1 - RMBS		12/01/2024	Paydown		42,468	42,468	43,298	0	0	(829)	0	(829)	0	42,468	0	0	0	489	06/25/2054
74982W-AA-4	RACEP IX AA2 - CDO	C	10/15/2024	Paydown		1,443,144	1,443,144	1,443,144	1,443,144	0	0	0	0	0	1,443,144	0	0	0	65,587	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		72,183	113,400	115,877	0	0	(2,477)	0	(2,477)	0	71,283	0	900	900	3,066	10/26/2054
75625Q-AD-1	RECKITT BENCKISER TREASURY SERVICES PLC	C	06/26/2024	Maturity @ 100.00		1,500,000	1,500,000	1,419,840	1,492,235	0	7,765	0	7,765	0	1,500,000	0	0	0	20,625	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
816939-AB-8	SEMT 24INV1 A2 - RMBS		12/01/2024	Paydown		21,050	21,050	21,014	0	0	36	0	36	0	21,050	0	0	0	105	10/25/2054
82650D-AB-8	SRFC 242 B - ABS		12/20/2024	Paydown		289,122	289,122	289,078	0	0	44	0	44	0	289,122	0	0	0	3,482	06/20/2041
82652M-AA-8	SRFC 2019-2 A - ABS		07/22/2024	Paydown		119,599	119,599	119,567	119,572	0	28	0	28	0	119,599	0	0	0	1,594	05/20/2036
82652N-AA-6	SRFC 2019-3 A - ABS		09/20/2024	Paydown		132,649	132,649	132,647	132,647	0	2	0	2	0	132,649	0	0	0	1,994	08/20/2036
82652Q-AA-9	SRFC 211 A - ABS		10/01/2024	Various		575,250	590,892	590,726	590,746	0	53	0	53	0	590,800	0	(15,550)	(15,550)	3,914	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		178,709	178,709	178,670	185,346	0	(6,637)	0	(6,637)	0	178,709	0	0	0	1,468	01/22/2036
83100A-AA-0	SLAM 241 A - ABS	C	12/15/2024	Paydown		35,645	35,645	35,644	0	0	1	0	1	0	35,645	0	0	0	316	09/15/2049
857477-BQ-5	STATE STREET CORP		11/01/2024	BANC OF AMERICA/FIXED INCOME		1,175,563	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	(74,438)	(74,438)	30,756	11/18/2027
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
86217R-AC-2	STKPK 1 A2 - CDO	C	09/23/2024	Paydown		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	66,403	10/15/2035
886546-AB-6	TIFFANY & CO		10/01/2024	Maturity @ 100.00		1,000,000	1,000,000	997,020	1,004,585	0	(4,585)	0	(4,585)	0	1,000,000	0	0	0	38,000	10/01/2024
89153V-AL-3	TOTALENERGIES CAPITAL INTERNATIONAL SA	C	04/10/2024	Maturity @ 100.00		5,000,000	5,000,000	4,962,450	4,998,827	0	1,173	0	1,173	0	5,000,000	0	0	0	93,750	04/10/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
89170V-AA-6	TPMT 221 A1 - CMO/RMBS		12/01/2024	Paydown		173,774	173,774	166,423	166,527	0	7,247	0	7,247	0	173,774	0	0	0	3,449	07/25/2062
89173F-AB-6	TPMT 2017-1 A2 - RMBS		12/01/2024	Paydown		373,039	373,039	375,487	372,604	0	435	0	435	0	373,039	0	0	0	8,932	10/25/2056
89175V-AA-1	TPMT 182 A1 - CMO/RMBS		12/01/2024	Paydown		77,618	77,618	79,485	78,179	0	(562)	0	(562)	0	77,618	0	0	0	1,465	03/25/2058
89176E-AA-8	TPMT 2018-1 A1 - RMBS		12/01/2024	Paydown		57,807	57,807	59,099	58,272	0	(464)	0	(464)	0	57,807	0	0	0	972	01/25/2058
89176U-AN-4	TPMT 2020-2 A1A - CMO/RMBS		12/01/2024	Paydown		64,992	64,992	58,203	0	0	6,790	0	6,790	0	64,992	0	0	0	1,123	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
89180G-AW-9	TPMT 22SJ1 A1B - CMO/RMBS		08/06/2024	Various		498,439	510,501	510,500	510,481	0	(3)	0	(3)	0	510,478	0	(12,039)	(12,039)	11,432	03/25/2062
89182N-AA-0	TPMT 2024-1 A1 - RMBS		12/01/2024	Paydown		134,120	134,120	133,022	0	0	1,099	0	1,099	0	134,120	0	0	0	2,618	03/25/2064
89183F-AP-3	TPMT 243 A1A - RMBS		12/01/2024	Paydown		105,971	105,971	105,096	0	0	875	0	875	0	105,971	0	0	0	1,388	07/27/2065
89183F-AQ-1	TPMT 243 A1B - RMBS		12/01/2024	Paydown		84,777	84,777	83,739	0	0	1,038	0	1,038	0	84,777	0	0	0	1,110	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
89183G-AB-2	TPMT 244 A1B - RMBS		12/01/2024	Paydown		36,815	36,815	35,857	0	0	959	0	959	0	36,815	0	0	0	214	10/27/2064
89231C-AD-9	TAOT 2022-C A3 - ABS		12/15/2024	Paydown		292,034	292,034	291,985	292,009	0	25	0	25	0	292,034	0	0	0	9,008	04/15/2027
89237J-AA-4	TALNT 2020-1 A - ABS		08/01/2024	MITSUBISHI UFJ SECURITIES		1,211,572	1,250,000	1,249,928	1,249,970	0	7,854	0	7,854	0	1,257,825	0	(46,252)	(46,252)	10,172	05/25/2033
89788M-AD-4	TRUIST FINANCIAL CORP		11/01/2024	MARKETAXESS CORPORATION		1,668,135	1,750,000	1,748,880	1,744,747	0	(1,411)	0	(1,411)	0	1,743,336	0	(75,201)	(75,201)	25,991	03/02/2027
907818-DV-7	UNION PACIFIC CORP		03/15/2024	Maturity @ 100.00		1,700,000	1,700,000	1,734,561	1,700,000	0	0	0	0	0	1,700,000	0	0	0	31,875	03/15/2024
924921-AC-3	VERUS 2022-5 A3 - CMO/RMBS		12/01/2024	Paydown		110,725	110,725	105,769	106,084	0	4,642	0	4,642	0	110,725	0	0	0	2,361	04/25/2067
924925-AE-0	VERUS 247 A3 - RMBS		12/01/2024	Paydown		34,289	34,289	34,288	0	0	0	0	0	0	34,289	0	0	0	304	09/25/2069
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS		12/01/2024	Paydown		176,667	176,667	148,462	148,913	0	27,753	0	27,753	0	176,667	0	0	0	1,785	11/26/2066
92538H-AA-8	VERUS 2021-4 A1 - CMO/RMBS		12/01/2024	Paydown		173,255	173,255	142,289	143,333	0	29,923	0	29,923	0	173,255	0	0	0	878	07/26/2066
92538N-AA-5	VERUS 2022-4 A1 - RMBS		12/01/2024	Paydown		86,694	86,694	81,059	81,128	0	5,566	0	5,566	0	86,694	0	0	0	2,116	04/25/2067
92538N-AB-3	VERUS 2022-4 A2 - CMO/RMBS		12/01/2024	Paydown		86,687	86,687	86,144	88,246	0	(1,558)	0	(1,558)	0	86,687	0	0	0	2,241	04/25/2067
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		217,918	217,918	217,918	217,877	0	42	0	42	0	217,918	0	0	0	7,191	02/27/2068
931427-AS-7	WALGREENS BOOTS ALLIANCE INC		07/25/2024	J P MORGAN SECURITIES		820,210	1,000,000	999,920	999,947	0	4	0	4	0	999,951	0	(179,741)	(179,741)	24,978	04/15/2030
931427-AW-8	WALGREENS BOOTS ALLIANCE INC		12/17/2024	Goldman, Sachs & Co.		64,675	65,000	65,786	0	0	(26)	0	(26)	0	65,760	0	(1,085)	(1,085)	1,848	08/15/2029
95000U-2F-9	WELLS FARGO & CO		11/01/2024	BANC OF AMERICA/FIXED INCOME		6,094,688	6,250,000	6,648,200	6,451,010	0	(67,967)	0	(67,967)	0	6,383,043	0	(288,355)	(288,355)	175,891	06/17/2027
95001R-AW-9	WFCM 2018-C48 A4 - CMBS		09/01/2024	Paydown		272,488	272,488	275,211	273,703	0	(1,214)	0	(1,214)	0	272,488	0	0	0	8,348	01/17/2052
95002D-BD-0	WFCM 2018-C47 A3 - CMBS		12/01/2024	Paydown		989	989	999	993	0	(4)	0	(4)	0	989	0	0	0	16	09/16/2061
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						108,681,530	111,213,660	110,732,174	108,025,897	0	416,111	0	416,111	0	111,300,698	0	(2,619,168)	(2,619,168)	3,030,952	XXX
2509999997. Total - Bonds - Part 4						148,584,289	151,282,698	152,476,220	147,662,203	(1,097,591)	76,334	0	(1,021,257)	0	150,615,574	0	(2,031,285)	(2,031,285)	3,918,347	XXX
2509999998. Total - Bonds - Part 5						2,428,264	2,505,000	2,427,075	0	0	1,961	0	1,961	0	2,429,036	0	(772)	(772)	66,382	XXX
2509999999. Total - Bonds						151,012,553	153,787,698	154,903,294	147,662,203	(1,097,591)	78,295	0	(1,019,296)	0	153,044,610	0	(2,032,057)	(2,032,057)	3,984,730	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
00165C-30-2	AMC ENTERTAINMENT HOLDINGS CL A ORD		12/01/2024	Adjustment	(7.000)	0		(367)	(367)	0	0	0	0	0	(367)	0	367	367	0	
00258W-10-8	AARON S COMPANY ORD		10/07/2024	Adjustment	40.000	404		626	435	190	0	0	190	0	626	0	(222)	(222)	20	
004CVR-03-1	ALEXION PHARMACEUTICALS INC - CVR		04/19/2024	Adjustment	585.000	585		0	585	(585)	0	0	(585)	0	0	0	585	585	0	
007903-10-7	ADVANCED MICRO DEVICES ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	314.000	37,892		43,652	46,287	(2,634)	0	0	(2,634)	0	43,652	0	(5,761)	(5,761)	0	
01671P-10-0	ALLAKOS ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	67.000	78		48	183	5,221	0	5,356	(135)	0	48	0	30	30	0	
01988P-10-8	VERADIGM ORD		12/31/2024	PERSHING DIV OF DLJ SEC LNDING	265.000	2,461		2,785	2,780	867	0	861	5	0	2,785	0	(324)	(324)	0	
02156B-10-3	ALTERYX CL A ORD		03/20/2024	Adjustment	120.000	5,790		6,224	5,659	565	0	0	565	0	6,224	0	(434)	(434)	0	
03750L-10-9	APARTMENT INCOME REIT ORD		07/01/2024	Adjustment	181.000	7,081		6,869	6,286	583	0	0	583	0	6,869	0	212	212	81	

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
03768E-10-5	APOLLO GLOBAL MANAGEMENT CL A ORD		12/01/2024	Adjustment	0.195	14		10	10	0	0	0	0	0	10	0	4	4	0	
03769M-10-6	APOLLO GLOBAL MANAGEMENT ORD		05/01/2024	Various	0.000	0		0	9,769	(9,769)	0	0	(9,769)	0	0	0	0	0	(734)	
046513-20-6	ATARA BIOTHERAPEUTICS ORD		06/20/2024	Adjustment	0.600	6		267	267	0	0	0	0	0	267	0	(261)	(261)	0	
05465P-10-1	AXONICS ORD		11/18/2024	Adjustment	65.000	4,615		2,582	4,045	(1,463)	0	0	(1,463)	0	2,582	0	2,033	2,033	0	
084423-10-2	WR BERKLEY ORD		07/11/2024	Adjustment	0.500	27		10	10	0	0	0	0	0	10	0	17	17	0	
08579W-10-3	BERRY GLOBAL GROUP ORD		11/05/2024	Adjustment	50.000	2,252		2,252	3,370	(1,118)	0	0	(1,118)	0	2,252	0	0	0	41	
08862E-10-9	BEYOND MEAT ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	444		730	1,068	8,013	0	8,351	(338)	0	730	0	(286)	(286)	0	
09247X-10-1	BLACKROCK ORD		10/01/2024	Adjustment	183.000	36,929		36,929	148,559	(111,630)	0	0	(111,630)	0	36,929	0	0	0	2,800	
09260D-10-7	BLACKSTONE ORD		02/02/2024	Return of Capital	0.000	768		768	768	0	0	0	0	0	768	0	0	0	0	
09609G-10-0	BLUEBIRD BIO ORD		12/12/2024	Adjustment	70.000	4		39	97	1,207	0	1,264	(57)	0	39	0	(36)	(36)	0	
11135F-10-1	BROADCOM ORD		12/01/2024	Adjustment	0.656	0		204	204	0	0	0	0	0	204	0	(204)	(204)	0	
148806-10-2	CATALENT ORD		12/19/2024	Adjustment	190.000	12,065		8,362	8,537	(175)	0	0	(175)	0	8,362	0	3,703	3,703	0	
15678U-12-8	CEREVEL THERAPEUTICS HOLDINGS ORD		08/01/2024	Adjustment	96.000	4,320		3,971	4,070	(100)	0	0	(100)	0	3,971	0	349	349	0	
163092-10-9	CHEGG ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	245.000	392		529	2,783	3,945	0	6,199	(2,254)	0	529	0	(137)	(137)	0	
171604-10-1	CHUYS HOLDINGS ORD		10/11/2024	Adjustment	40.000	1,500		1,001	1,529	(528)	0	0	(528)	0	1,001	0	499	499	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	176	
200525-10-3	COMMERCE BANCSHARES ORD		12/03/2024	Adjustment	0.200	39		8	10	(3)	0	0	(3)	0	8	0	31	31	0	
20825C-10-4	CONOCOPHILLIPS ORD		11/08/2024	Adjustment	0.780	1,001		76	76	0	0	0	0	0	76	0	924	924	2	
21036P-10-8	CONSTELLATION BRANDS CL A ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	33,094		37,458	36,263	1,196	0	0	1,196	0	37,458	0	(4,364)	(4,364)	588	
23283R-10-0	CYRUSONE REIT ORD		06/01/2024	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	42	
26884L-10-9	EQT ORD		07/22/2024	Adjustment	0.840	30		19	0	0	0	0	0	0	19	0	11	11	0	
292562-10-5	ENCORE WIRE ORD		07/02/2024	Adjustment	30.000	8,700		1,787	6,408	(4,621)	0	0	(4,621)	0	1,787	0	6,913	6,913	1	
29404K-10-6	ENVESTNET ORD		11/25/2024	Adjustment	110.000	6,947		6,567	5,447	1,120	0	0	1,120	0	6,567	0	380	380	0	
294600-10-1	EQUITRANS MIDSTREAM ORD		07/22/2024	Adjustment	850.000	6,883		6,883	8,653	(1,770)	0	0	(1,770)	0	6,883	0	0	0	255	
29978A-10-4	EVERBRIDGE ORD		07/03/2024	Adjustment	80.000	2,800		4,222	1,945	2,277	0	0	2,277	0	4,222	0	(1,422)	(1,422)	0	
30231G-10-2	EXXON MOBIL ORD		05/03/2024	Adjustment	0.735	86		37	0	0	0	0	0	0	37	0	49	49	0	
369604-30-1	GE AEROSPACE ORD		04/02/2024	Adjustment	1,457.000	91,469		91,469	185,957	(94,488)	0	0	(94,488)	0	91,469	0	0	0	117	
37045V-10-0	GENERAL MOTORS ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	138.000	7,351		4,507	4,957	(450)	0	0	(450)	0	4,507	0	2,844	2,844	66	
37611X-20-9	GINKGO BIOWORKS HOLD CL A ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	51.950	498		512	5,595	2,083	0	5,083	(3,000)	0	512	0	(14)	(14)	0	
377320-10-6	MAGNERA ORD		11/04/2024	Adjustment	0.000	0		0	(635)	635	0	0	635	0	0	0	0	0	0	
384747-10-1	GRAIL ORD		07/08/2024	Adjustment	0.500	8		11	0	0	0	0	0	0	11	0	(2)	(2)	0	
419879-10-1	HAWAIIAN HOLDINGS ORD		09/18/2024	Adjustment	105.000	1,890		3,642	1,491	2,151	0	0	2,151	0	3,642	0	(1,752)	(1,752)	0	
42250P-10-3	HEALTHPEAK PROPERTIES ORD		03/01/2024	Adjustment	0.410	7		11	8	3	0	0	3	0	11	0	(4)	(4)	0	
428567-10-1	HIBBETT ORD		07/26/2024	Adjustment	40.000	3,500		1,046	2,881	(1,835)	0	0	(1,835)	0	1,046	0	2,454	2,454	10	
45031U-10-1	SAFEHOLD ORD		12/01/2024	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	166	
452327-10-9	ILLUMINA ORD		06/25/2024	Adjustment	195.000	27,152		27,152	27,152	0	0	0	0	0	27,152	0	0	0	0	
45253H-10-1	IMMUNOGEN ORD		02/13/2024	Adjustment	430.000	13,442		1,219	12,750	(11,530)	0	0	(11,530)	0	1,219	0	12,223	12,223	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	
46982L-10-8	JACOBS SOLUTIONS ORD		09/30/2024	Adjustment	130.000	9,967		9,967	16,874	(6,907)	0	0	(6,907)	0	9,967	0	0	0	113	
48576A-10-0	KARUNA THERAPEUTICS ORD		03/18/2024	Adjustment	40.000	13,200		10,302	12,660	(2,359)	0	0	(2,359)	0	10,302	0	2,898	2,898	0	
49446R-10-9	KIMCO REALTY REIT ORD		01/02/2024	Adjustment	0.711	16		14	0	0	0	0	0	0	14	0	1	1	0	
53261M-20-3	EDGIO ORD		03/01/2024	Adjustment	0.375	3		96	96	0	0	0	0	0	96	0	(92)	(92)	0	
552676-10-8	MDC HOLDINGS ORD		04/22/2024	Adjustment	119.000	7,497		2,835	6,575	(3,740)	0	0	(3,740)	0	2,835	0	4,662	4,662	65	
565849-10-6	MARATHON OIL ORD		11/22/2024	Adjustment	1,705.000	7,131		7,131	41,193	(34,062)	0	0	(34,062)	0	7,131	0	0	0	750	

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
575385-10-9	MASONITE INTERNATIONAL ORD		05/17/2024	Adjustment	45.000	5,985		2,738	3,810	(1,072)	0	0	(1,072)	0	2,738	0	3,247	3,247	0	
58463J-30-4	MEDICAL PROPERTIES REIT ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,215.000	4,753		5,468	5,966	0	0	498	(498)	0	5,468	0	(715)	(715)	644	
60468T-10-5	MIRATI THERAPEUTICS ORD		01/23/2024	Adjustment	80.000	4,640		5,838	4,700	1,138	0	0	1,138	0	5,838	0	(1,198)	(1,198)	0	
607525-10-2	MODEL N ORD		06/28/2024	Adjustment	70.000	2,100		1,365	1,885	(520)	0	0	(520)	0	1,365	0	735	735	0	
60770K-10-7	MODERNA ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	3,676		3,875	8,951	6,715	0	11,790	(5,075)	0	3,875	0	(200)	(200)	0	
649445-40-0	NEW YORK COMMUNITY BANCORP ORD		07/12/2024	Adjustment	0.333	3		11	11	0	0	0	0	0	11	0	(7)	(7)	0	
67066G-10-4	NVIDIA ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	903.000	122,109		115,622	0	0	0	0	0	0	115,622	0	6,487	6,487	18	
683712-10-3	OPENDOOR TECHNOLOGIES ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	790.000	1,259		1,699	3,539	0	0	1,841	(1,841)	0	1,699	0	(440)	(440)	0	
69336V-10-1	PGT INNOVATIONS ORD		03/28/2024	Adjustment	120.000	5,040		2,006	4,884	(2,878)	0	0	(2,878)	0	2,006	0	3,034	3,034	0	
71375U-10-1	PERFICIENT ORD		10/03/2024	Adjustment	30.000	2,280		1,029	1,975	(945)	0	0	(945)	0	1,029	0	1,251	1,251	0	
71639T-10-6	PETIQ CL A ORD		10/28/2024	Adjustment	40.000	1,240		1,222	790	528	0	96	432	0	1,222	0	18	18	0	
71943U-10-4	PHYSICIANS REALTY REIT ORD		03/01/2024	Adjustment	465.000	7,766		7,766	6,189	1,576	0	0	1,576	0	7,766	0	0	0	107	
720190-20-6	PIEDMONT OFFICE REIT CL A ORD		12/01/2024	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	13	
723787-10-7	PIONEER NATURAL RESOURCE ORD		05/03/2024	Adjustment	228.000	26,492		26,492	51,273	(24,780)	0	0	(24,780)	0	26,492	0	0	0	584	
74167P-10-8	PRIMO BRANDS CL A ORD		11/08/2024	Adjustment	295.000	4,059		4,059	4,440	(380)	0	0	(380)	0	4,059	0	0	0	241	
74767V-10-9	QUANTUMSCAPE CL A ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	470.000	2,464		2,731	3,267	8,716	0	9,252	(536)	0	2,731	0	(267)	(267)	0	
74971D-10-1	RPT REALTY ORD		01/02/2024	Adjustment	145.000	1,756		1,756	1,865	(109)	0	0	(109)	0	1,756	0	0	0	0	
756109-10-4	REALTY INCOME REIT ORD		01/23/2024	Adjustment	0.832	46		54	48	6	0	0	6	0	54	0	(8)	(8)	0	
760125-10-4	RENTOKIL INITIAL ADS ECH REP 5 ORD	C	05/01/2024	Adjustment	0.175	5		11	5	6	0	0	6	0	11	0	(7)	(7)	0	
76680R-20-6	RINGCENTRAL CL A ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	145.000	5,111		4,833	4,923	6,938	0	7,028	(90)	0	4,833	0	279	279	0	
77634L-10-5	R1 RCM ORD		11/20/2024	Adjustment	250.000	3,575		2,435	2,643	(207)	0	0	(207)	0	2,435	0	1,140	1,140	26	
78440X-80-4	SL GREEN RLTY REIT ORD		06/01/2024	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	1	
78469C-10-3	SP PLUS ORD		05/17/2024	Adjustment	50.000	2,700		1,596	2,563	(966)	0	0	(966)	0	1,596	0	1,104	1,104	0	
784730-10-3	SSR MINING ORD		08/01/2024	Various	0.000	0		0	(232)	233	0	0	233	0	0	0	0	0	(42)	
81619Q-10-5	SELECT MEDICAL HOLDINGS ORD		12/05/2024	Adjustment	210.000	3,767		3,767	4,935	(1,168)	0	0	(1,168)	0	3,767	0	0	0	105	
82489T-10-4	SHOCKWAVE MEDICAL ORD		06/03/2024	Adjustment	50.000	16,750		1,876	9,528	(7,652)	0	0	(7,652)	0	1,876	0	14,874	14,874	0	
82710M-10-0	SILK ROAD MEDICAL ORD		09/17/2024	Adjustment	70.000	1,925		3,193	859	2,335	0	0	2,335	0	3,193	0	(1,268)	(1,268)	0	
82968B-10-3	SIRIUS XM HOLDINGS INC.		12/01/2024	Adjustment	1,263.800	12,798		12,798	12,798	0	0	0	0	0	12,798	0	0	0	138	
82981J-85-1	SITE CENTERS ORD		08/20/2024	Adjustment	0.750	46		37	37	0	0	0	0	0	37	0	9	9	0	
83444M-10-1	SOLVENTUM CORPORATION		04/01/2024	Adjustment	0.500	33		22	0	0	0	0	0	0	22	0	10	10	0	
84265V-10-5	SOUTHERN COPPER ORD		11/06/2024	Adjustment	2.564	285		106	218	(111)	0	0	(111)	0	106	0	178	178	4	
845467-10-9	SOUTHWSTN ENER ORD		10/01/2024	Adjustment	1,250.000	7,200		7,200	8,188	(988)	0	0	(988)	0	7,200	0	0	0	0	
84860W-30-0	SPIRIT REALTY CAPITAL REIT ORD		01/23/2024	Adjustment	236.000	9,357		9,357	10,311	(953)	0	0	(953)	0	9,357	0	0	0	158	
848637-10-4	SPLUNK ORD		03/18/2024	Adjustment	175.000	27,475		18,233	26,661	(8,428)	0	0	(8,428)	0	18,233	0	9,242	9,242	0	
858912-10-8	STERICYCLE ORD		11/05/2024	Adjustment	100.000	6,200		5,413	4,956	457	0	0	457	0	5,413	0	787	787	0	
87918A-10-5	TELADOC HEALTH ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	161.000	1,488		1,154	3,470	7,681	0	9,997	(2,315)	0	1,154	0	334	334	0	
88579Y-10-1	3M ORD		04/01/2024	Adjustment	650.000	45,970		45,970	71,058	(25,089)	0	0	(25,089)	0	45,970	0	0	0	982	
92240M-10-8	VECTOR GROUP ORD		09/27/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	310.000	4,620		2,510	3,497	(987)	0	0	(987)	0	2,510	0	2,110	2,110	186	
92556H-20-6	PARAMOUNT GLOBAL CL B ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	640.000	6,702		6,701	9,466	8,183	0	10,948	(2,765)	0	6,701	0	1	1	128	
928377-10-0	REVELYST ORD		12/02/2024	Adjustment	120.000	761		761	3,548	(2,788)	0	0	(2,788)	0	761	0	0	0	3,090	
931427-10-8	WALGREEN BOOTS ALLIANCE ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	676.000	6,264		6,253	17,650	(101)	0	11,296	(11,397)	0	6,253	0	11	11	676	

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
96145D-10-5	WESTROCK ORD		07/05/2024	Adjustment	345.000	13,532		11,807	14,324	(2,518)	0	0	(2,518)	0	11,807	0	1,725	1,725	209	
98980F-10-4	ZOOMINFO TECHNOLOGIES ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	360.000	3,768		3,560	6,656	0	0	3,096	(3,096)	0	3,560	0	207	207	0	
G0508H-11-0	ARCADIUM LITHIUM ORD	C	01/04/2024	Adjustment	0.644	4		3	3	0	0	0	0	0	3	0	1	1	0	
G30401-10-6	ENDO INTERNATIONAL ORD	C	04/23/2024	Adjustment	250.000	2,052		2,052	1	2,051	0	0	2,051	0	2,052	0	0	0	0	
G4705A-10-0	ICON ORD	C	12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	111.000	23,274		26,921	31,421	(4,500)	0	0	(4,500)	0	26,921	0	(3,647)	(3,647)	0	
G54950-10-3	LINDE ORD	C	12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	873.000	363,848		319,861	358,550	(38,689)	0	0	(38,689)	0	319,861	0	43,987	43,987	4,854	
G6095L-10-9	APTIV ORD	C	12/17/2024	Adjustment	250.000	19,143		19,143	22,430	(3,288)	0	0	(3,288)	0	19,143	0	0	0	0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,144,657	XXX	1,035,824	1,357,402	(342,264)	0	92,957	(435,220)	0	1,035,824	0	108,833	108,833	16,681	XXX
000000-00-0	FEDERAL HOME LOAN BANKS		02/20/2024	Adjustment	489.000	48,900		48,900	48,900	0	0	0	0	0	48,900	0	0	0	0	
00165C-20-3	AMC ENTERTAINMENT HOLDINGS INC		12/01/2024	Adjustment	570.000	818		2,278	818	1,460	0	0	1,460	0	2,278	0	(1,460)	(1,460)	0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						49,718	XXX	51,178	49,718	1,460	0	0	1,460	0	51,178	0	(1,460)	(1,460)	0	XXX
693391-88-0	PIMCO:DIV INCOME INST		09/01/2024	Adjustment	5,523,819.484	53,802,002		52,635,980	52,807,714	(171,734)	0	0	(171,734)	0	52,635,980	0	1,166,021	1,166,021	1,784,439	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						53,802,002	XXX	52,635,980	52,807,714	(171,734)	0	0	(171,734)	0	52,635,980	0	1,166,021	1,166,021	1,784,439	XXX
5989999997. Total - Common Stocks - Part 4						54,996,377	XXX	53,722,982	54,214,834	(512,537)	0	92,957	(605,494)	0	53,722,982	0	1,273,394	1,273,394	1,801,120	XXX
5989999998. Total - Common Stocks - Part 5						2,002,604	XXX	1,979,153	0	0	0	538	(538)	0	1,978,615	0	23,989	23,989	27,470	XXX
5989999999. Total - Common Stocks						56,998,981	XXX	55,702,135	54,214,834	(512,537)	0	93,495	(606,032)	0	55,701,597	0	1,297,384	1,297,384	1,828,590	XXX
5999999999. Total - Preferred and Common Stocks						56,998,981	XXX	55,702,135	54,214,834	(512,537)	0	93,495	(606,032)	0	55,701,597	0	1,297,384	1,297,384	1,828,590	XXX
6009999999 - Totals						208,011,534	XXX	210,605,430	201,877,037	(1,610,128)	78,295	93,495	(1,625,328)	0	208,746,207	0	(734,673)	(734,673)	5,813,320	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
058498-AZ-9	BALL CORP		09/18/2024	CHASE SECURITIES INC	10/31/2024	GOLDMAN, SACHS & CO/ALGO	270,000	278,654	274,104	278,628	0	(26)	0	(26)	0	0	(4,524)	(4,524)	5,400	3,510
15477C-AA-3	CENTRAL PARENT LLC		09/18/2024	CHASE SECURITIES INC	12/04/2024	Goldman, Sachs & Co.	220,000	224,946	221,100	224,786	0	(160)	0	(160)	0	0	(3,686)	(3,686)	7,532	4,165
20914U-AF-3	CONSOLIDATED ENERGY FINANCE SA	C	09/18/2024	CHASE SECURITIES INC	10/23/2024	Goldman, Sachs & Co.	240,000	193,433	199,200	194,313	0	880	0	880	0	0	4,887	4,887	7,088	5,775
29082K-AA-3	EMBECTA CORP		09/18/2024	CHASE SECURITIES INC	11/08/2024	STIFEL NICOLAUS AND COMPANY	185,000	168,924	170,200	169,287	0	364	0	364	0	0	913	913	2,235	874
626717-AN-2	MURPHY OIL CORP		09/18/2024	CHASE SECURITIES INC	10/07/2024	NO BROKER	195,000	196,911	200,363	196,892	0	(19)	0	(19)	0	0	3,471	3,471	2,832	2,210
863890-AG-7	STUDIO CITY FINANCE LTD	C	09/18/2024	CHASE SECURITIES INC	10/31/2024	Goldman, Sachs & Co.	250,000	221,795	225,938	222,440	0	645	0	645	0	0	3,498	3,498	3,681	2,222
876511-AG-1	TASEKO MINES LTD		09/18/2024	CHASE SECURITIES INC	10/31/2024	JANE STREET EXECUTION SERVICES LLC	160,000	165,086	165,477	165,031	0	(55)	0	(55)	0	0	446	446	6,893	5,353
893647-BL-0	TRANSDIGM INC		10/07/2024	Various	12/18/2024	Various	335,000	333,297	330,813	333,436	0	140	0	140	0	0	(2,624)	(2,624)	10,921	6,506
893647-BP-1	TRANSDIGM INC		09/18/2024	CHASE SECURITIES INC	12/17/2024	Goldman, Sachs & Co.	290,000	280,010	274,050	280,527	0	518	0	518	0	0	(6,477)	(6,477)	5,700	2,384
92214X-AC-0	VAREX IMAGING CORP		09/18/2024	CHASE SECURITIES INC	12/16/2024	STIFEL NICOLAUS AND COMPANY	165,000	168,680	168,242	168,434	0	(245)	0	(245)	0	0	(193)	(193)	8,727	5,558
97382W-AA-1	WINDSTREAM SERVICES LLC		09/26/2024	Goldman, Sachs & Co.	12/23/2024	Call @ 101.94	195,000	195,341	198,779	195,261	0	(80)	0	(80)	0	0	3,518	3,518	5,373	1,763
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							2,505,000	2,427,075	2,428,264	2,429,036	0	1,961	0	1,961	0	0	(772)	(772)	66,382	40,321
2509999998. Total - Bonds							2,505,000	2,427,075	2,428,264	2,429,036	0	1,961	0	1,961	0	0	(772)	(772)	66,382	40,321
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
452327-10-9	ILLUMINA ORD		06/25/2024	ITG INC	12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	125.000	16,963	16,705	16,425	0	0	538	(538)	0	0	280	280	0	0
532457-10-8	ELI LILLY ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	41.000	32,048	31,538	32,048	0	0	0	0	0	0	(510)	(510)	107	0
594918-10-4	MICROSOFT ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	204.000	86,370	86,201	86,370	0	0	0	0	0	0	(169)	(169)	322	0
86800U-30-2	SUPER MICRO COMPUTER ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	23.000	21,653	6,968	21,653	0	0	0	0	0	0	(14,684)	(14,684)	0	0
G61188-10-1	LIBERTY GLOBAL CL A ORD	C	08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/13/2024	Adjustment	231.000	4,353	4,353	4,353	0	0	0	0	0	0	0	0	0	0
G61188-12-7	LIBERTY GLOBAL CL C ORD	C	08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/13/2024	Adjustment	239.000	4,647	4,647	4,647	0	0	0	0	0	0	0	0	0	0
L7579L-10-6	PERIMETER SOLUTIONS ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/21/2024	Adjustment	205.000	1,641	1,641	1,641	0	0	0	0	0	0	0	0	0	0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								167,673	152,052	167,135	0	0	538	(538)	0	0	(15,083)	(15,083)	429	0
693391-88-0	PIMCO:DIV INCOME INST		08/31/2024	Unknown	09/01/2024	Adjustment	189,995.127	1,811,480	1,850,553	1,811,480	0	0	0	0	0	0	39,073	39,073	27,041	0
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO								1,811,480	1,850,553	1,811,480	0	0	0	0	0	0	39,073	39,073	27,041	0
5989999998. Total - Common Stocks								1,979,153	2,002,604	1,978,615	0	0	538	(538)	0	0	23,989	23,989	27,470	0
5999999999. Total - Preferred and Common Stocks								1,979,153	2,002,604	1,978,615	0	0	538	(538)	0	0	23,989	23,989	27,470	0
6009999999 - Totals								4,406,228	4,430,868	4,407,651	0	1,961	538	1,423	0	0	23,218	23,218	93,852	40,321

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
21057*-10-8	CONSUMERS INSURANCE USA INC.		10204	62-1590861	8BI	42,571,466				
59478*-10-9	MICO INSURANCE COMPANY		40932	31-1022150	8BI	37,857,729				
62007*-10-3	MOTORISTS COMMERCIAL MUTUAL INSURANCE CO		13331	41-0299900	8BI	314,189,735				
1199999. Subtotal - Common Stock - U.S. P&C Insurer						394,618,930	0	0	XXX	XXX
62006@-10-2	ENCOVA SERVICE CORPORATION			31-0851906	8BII					
1799999. Subtotal - Common Stock - Other Affiliates						0	0	0	XXX	XXX
1899999. Total Common Stocks						394,618,930	0	0	XXX	XXX
1999999 - Totals						394,618,930	0	0	XXX	XXX

1. Total amount of goodwill nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
00131@-10-0	ENCOVA INSURANCE AGENCY INC	MOTORISTS COMMERCIAL MUTUAL INSURANCE CO	0	200.000	100.0
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0109999999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0309999999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
ZF NORTH AMERICA CAPITAL INC			10/07/2024	Goldman, Sachs & Co.	04/29/2025	149,804	371	413	0	0	150,000	149,021	1,227	0	4.750	5.950	AO	3,563	3,147
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						149,804	371	413	0	0	150,000	149,021	1,227	0	XXX	XXX	XXX	3,563	3,147
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						149,804	371	413	0	0	150,000	149,021	1,227	0	XXX	XXX	XXX	3,563	3,147
1309999999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2419999999. Total - Issuer Obligations						149,804	371	413	0	0	150,000	149,021	1,227	0	XXX	XXX	XXX	3,563	3,147
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2459999999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2509999999. Total Bonds						149,804	371	413	0	0	150,000	149,021	1,227	0	XXX	XXX	XXX	3,563	3,147
7109999999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
7709999999 - Totals						149,804	371	413	0	0	XXX	149,021	1,227	0	XXX	XXX	XXX	3,563	3,147

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 ..$ 149,804	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

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 *
United Bank	Charleston, WV		0.000	467,356	0	105,344,492	XXX
Federal Home Loan Bank	Cincinnati, OH					2,003,669	XXX
PNC Bank	Columbus, OH					(893,922)	XXX
0199998 Deposits in ... 2 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	(115,060)	XXX
0199999. Totals - Open Depositories		XXX	XXX	467,356	0	106,339,179	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	467,356	0	106,339,179	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	467,356	0	106,339,179	XXX

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

1. January	72,593,909	4. April	41,429,167	7. July	74,716,177	10. October	68,116,193
2. February	44,648,818	5. May	68,299,916	8. August	70,847,033	11. November	93,053,842
3. March	60,447,741	6. June	77,333,377	9. September	65,717,843	12. December	106,339,179

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
316175-50-4	FIDELITY IMM:TRS I		12/30/2024	4.250		1,896,848	4,893	1,642
94975H-29-6	ALLSPRING:TRS+ MM I		12/02/2024	4.230		0	0	0
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						1,896,848	4,894	1,642
316175-10-8	FIDELITY IMM:GOVT I		12/31/2024	4.250		21,483,422	89,235	18,821
8309999999. Subtotal - All Other Money Market Mutual Funds						21,483,422	89,235	18,821
8609999999 - Total Cash Equivalents						23,380,270	94,128	20,463

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			0	0	0	0
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE			0	0	0	0
9.	District of Columbia DC			0	0	0	0
10.	Florida FL			0	0	0	0
11.	Georgia GA	B	Property & Casualty	0	0	76,193	70,420
12.	Hawaii HI			0	0	0	0
13.	Idaho ID			0	0	0	0
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	Property & Casualty	0	0	250,000	202,023
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			0	0	0	0
30.	New Hampshire NH			0	0	0	0
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM			0	0	0	0
33.	New York NY			0	0	0	0
34.	North Carolina NC	B	Property & Casualty	0	0	307,971	310,406
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	B	Property & Casualty	3,538,640	3,423,925	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR			0	0	0	0
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC	B	Property & Casualty	0	0	169,819	158,849
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	B	Property & Casualty	0	0	270,288	213,799
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	3,538,640	3,423,925	1,074,271	955,497
	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