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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2025
OF THE CONDITION AND AFFAIRS OF THE

MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

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

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

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

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

Main Administrative Office 471 EAST BROAD STREET (Street and Number)
COLUMBUS, OH, US 43215 (City or Town, State, Country and Zip Code), 614-225-8211 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 471 EAST BROAD STREET (Street and Number)
COLUMBUS, OH, US 43215 (City or Town, State, Country and Zip Code), 614-225-8211 (Area Code) (Telephone Number)

Internet Website Address ENCOVA.COM

Statutory Statement Contact AMY E KUHLMAN (Name), 614-225-8285 (Area Code) (Telephone Number)
ACCOUNTING@ENCOVA.COM (E-mail Address), 614-225-8330 (FAX Number)

OFFICERS

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

OTHER

DIRECTORS OR TRUSTEES

JEFFREY LEIGH BENINTENDI
MELISSA DIANE PRYOR
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.
PRESIDENT & CHIEF EXECUTIVE OFFICER

WILLIAM JOSEPH MCGEE JR.
SECRETARY

JAMES CHRISTOPHER HOWAT
TREASURER

Subscribed and sworn to before me this
3rd day of February 2026

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	Gross Investment Holdings 2 Percentage of Column 1 Line 14	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 14
1.	Issuer credit obligations (Schedule D, Part 1, Section 1):						
	1.01 U.S. government obligations	1,783,885	0.254	1,783,885	0	1,783,885	0.254
	1.02 Other U.S. government obligations	0	0.000	0	0	0	0.000
	1.03 Non-U.S. sovereign jurisdiction securities	0	0.000	0	0	0	0.000
	1.04 Municipal bonds – general obligations (direct & guaranteed)	27,086,260	3.853	27,086,260	0	27,086,260	3.857
	1.05 Municipal bonds – special revenue	71,916,213	10.231	71,916,213	0	71,916,213	10.241
	1.06 Project finance bonds issued by operating entities	0	0.000	0	0	0	0.000
	1.07 Corporate bonds	150,417,426	21.399	150,417,426	0	150,417,426	21.419
	1.08 Mandatory convertible bonds	0	0.000	0	0	0	0.000
	1.09 Single entity backed obligations	750,000	0.107	750,000	0	750,000	0.107
	1.10 SVO-Identified bond exchange traded funds – fair value	0	0.000	0	0	0	0.000
	1.11 SVO-Identified bond exchange traded funds – systematic value	0	0.000	0	0	0	0.000
	1.12 Bonds issued by funds representing operating entities	0	0.000	0	0	0	0.000
	1.13 Bank loans - issued	0	0.000	0	0	0	0.000
	1.14 Bank loans - acquired	0	0.000	0	0	0	0.000
	1.15 Mortgages loans that qualify as SVO-Identified credit tenant loans	0	0.000	0	0	0	0.000
	1.16 Certificates of deposit	0	0.000	0	0	0	0.000
	1.17 Other issuer credit obligations	0	0.000	0	0	0	0.000
	1.18 Total issuer credit obligations	251,953,784	35.844	251,953,784	0	251,953,784	35.878
2.	Asset-backed securities (Schedule D, Part 1, Section 2):						
	2.01 Financial asset-backed securities – self-liquidating	267,774,732	38.095	267,774,732	0	267,774,732	38.131
	2.02 Financial asset-backed securities – not self-liquidating		0.000	0	0	0	0.000
	2.03 Non-financial asset-backed securities	25,260,714	3.594	25,260,714	0	25,260,714	3.597
	2.04 Total asset-backed securities	293,035,446	41.689	293,035,446	0	293,035,446	41.728
3.	Preferred stocks (Schedule D, Part 2, Section 1):						
	3.01 Industrial and miscellaneous (unaffiliated)		0.000	0	0	0	0.000
	3.02 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
	3.03 Total preferred stocks	0	0.000	0	0	0	0.000
4.	Common stocks (Schedule D, Part 2, Section 2):						
	4.01 Industrial and miscellaneous - publicly traded (unaffiliated)	38,263,329	5.444	38,263,329	0	38,263,329	5.449
	4.02 Industrial and miscellaneous - other (unaffiliated)	0	0.000	0	0	0	0.000
	4.03 Parent, subsidiaries and affiliates - publicly traded	0	0.000	0	0	0	0.000
	4.04 Parent, subsidiaries and affiliates - other	670,589	0.095		0	0	0.000
	4.05 Mutual funds	85,480,734	12.161	85,480,734	0	85,480,734	12.172
	4.06 Unit investment trusts		0.000	0	0	0	0.000
	4.07 Closed-end funds		0.000	0	0	0	0.000
	4.08 Exchange traded funds	0	0.000	0	0	0	0.000
	4.09 Total common stocks	124,414,652	17.700	123,744,064	0	123,744,064	17.621
5.	Mortgage loans (Schedule B):						
	5.01 Farm mortgages	0	0.000	0	0	0	0.000
	5.02 Residential mortgages	0	0.000	0	0	0	0.000
	5.03 Commercial mortgages	0	0.000	0	0	0	0.000
	5.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
	5.05 Total valuation allowance		0.000	0	0	0	0.000
	5.06 Total mortgage loans	0	0.000	0	0	0	0.000
6.	Real estate (Schedule A):						
	6.01 Properties occupied by company		0.000	0	0	0	0.000
	6.02 Properties held for production of income		0.000	0	0	0	0.000
	6.03 Properties held for sale		0.000	0	0	0	0.000
	6.04 Total real estate	0	0.000	0	0	0	0.000
7.	Cash, cash equivalents and short-term investments:						
	7.01 Cash (Schedule E, Part 1)	(1,272)	0.000	(1,272)	0	(1,272)	0.000
	7.02 Cash equivalents (Schedule E, Part 2)	29,110,829	4.141	29,110,829	0	29,110,829	4.145
	7.03 Short-term investments (Schedule DA)		0.000	0	0	0	0.000
	7.04 Total cash, cash equivalents and short-term investments	29,109,557	4.141	29,109,557	0	29,109,557	4.145
8.	Contract loans	0	0.000	0	0	0	0.000
9.	Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
10.	Other invested assets (Schedule BA)	4,346,559	0.618	4,346,559	0	4,346,559	0.619
11.	Receivables for securities	56,341	0.008	56,341	0	56,341	0.008
12.	Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
13.	Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
14.	Total invested assets	702,916,340	100.000	702,245,751	0	702,245,751	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 12	
	3.2 Totals, Part 3, Column 11	
4.	Accrual of discount	
5.	Unrealized valuation increase/(decrease):	
	5.1 Totals, Part 1, Column 9	
	5.2 Totals, Part 3, Column 8	
6.	Total gain (loss) on disposals, Part 3, Column 18	
7.	Deduct amounts received on disposals, Part 3, Column	
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		5,254,131
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	432,200	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	432,200
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	69	
	5.2 Totals, Part 3, Column 9	(415,736)	(415,667)
6.	Total gain (loss) on disposals, Part 3, Column 19		(432,200)
7.	Deduct amounts received on disposals, Part 3, Column 16		491,905
8.	Deduct amortization of premium, depreciation and proportional amortization		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	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		4,346,559
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		4,346,559

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

		1 Total	2 Issuer Credit Obligations	3 Asset-Backed Securities	4 Preferred Stocks	5 Common Stocks
1.	Book/adjusted carrying value, December 31 of prior year	629,777,719	243,322,601	280,614,637	0	105,840,480
2.	Cost of bonds and stocks acquired, Part 3, Column 6	113,162,322	46,341,803	63,458,385	0	3,362,133
3.	Accrual of discount	1,213,978	286,340	927,639	0	XXX
4.	Unrealized valuation increase/(decrease)	15,992,387	49,512	0	0	15,942,875
5.	Total gain (loss) on disposals, Part 4, Column 18	2,270,909	(1,464,560)	(669,937)	0	4,405,405
6.	Consideration for bonds and stocks disposed, Part 4, Column 6	91,195,313	36,134,920	49,924,069	0	5,136,325
7.	Amortization of premium	1,818,202	446,993	1,371,210	0	XXX
8.	Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9.	Current year's other-than-temporary impairment recognized	(85)	0	0	0	(85)
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	0	0	0	0	XXX
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	669,403,883	251,953,784	293,035,446	0	124,414,652
12.	Total nonadmitted amounts	670,589	0	0	0	670,589
13.	Statement value at end of current period (Line 11 minus Line 12)	668,733,294	251,953,784	293,035,446	0	123,744,063

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						
Issuer Credit Obligations						
Governments and Municipalities	1.	United States	100,786,358	94,315,578	101,722,168	100,105,141
	2.	Canada	0	0	0	0
	3.	Other Countries	0	0	0	0
	4.	Total	100,786,358	94,315,578	101,722,168	100,105,141
All Other Issuer Credit Obligations (unaffiliated)	5.	United States	125,602,112	124,911,784	125,653,834	125,902,000
	6.	Canada	10,016,759	10,164,524	10,018,820	10,000,000
	7.	Other Countries	15,548,555	14,981,041	15,436,898	15,500,000
	8.	Total	151,167,426	150,057,348	151,109,551	151,402,000
All Other Issuer Credit Obligations (affiliated)	9.	Total				
	10.	Total Issuer Credit Obligations	251,953,784	244,372,926	252,831,720	251,507,141
Asset-Backed Securities						
Asset-Backed Securities (unaffiliated)	11.	United States	275,894,038	274,273,436	276,800,283	280,898,900
	12.	Canada	0	0	0	0
	13.	Other Countries	17,141,409	17,232,659	17,187,790	17,251,960
	14.	Total	293,035,446	291,506,095	293,988,073	298,150,859
Asset-Backed Securities (affiliated)	15.	Total				
	16.	Total Asset-Backed Securities	293,035,446	291,506,095	293,988,073	298,150,859
	17.	Total Bonds	544,989,230	535,879,021	546,819,793	549,658,000
PREFERRED STOCKS						
Industrial and Miscellaneous (unaffiliated)	18.	United States	0	0	0	
	19.	Canada	0	0	0	
	20.	Other Countries	0	0	0	
	21.	Total	0	0	0	
Parent, Subsidiaries and Affiliates	22.	Total				
	23.	Total Preferred Stocks	0	0	0	
COMMON STOCKS						
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	24.	United States	122,738,352	122,738,352	67,879,161	
	25.	Canada	38,827	38,827	31,693	
	26.	Other Countries	966,885	966,885	407,691	
	27.	Total	123,744,064	123,744,064	68,318,544	
Parent, Subsidiaries and Affiliates	28.	Total	670,589	670,589	2,840,517	
	29.	Total Common Stocks	124,414,652	124,414,652	71,159,061	
	30.	Total Stocks	124,414,652	124,414,652	71,159,061	
	31.	Total Bonds and Stocks	669,403,883	660,293,674	617,978,853	

SCHEDULE D - PART 1A

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 52.7	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. Government Obligations												
1.1 NAIC 1	0	1,783,885	0	0	0	XXX	1,783,885	0.3	XXX	XXX	1,783,885	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
1.7 Totals	0	1,783,885	0	0	0	XXX	1,783,885	0.3	XXX	XXX	1,783,885	0
2. Other U.S. Government Securities												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
3. Non-U.S. Sovereign Jurisdiction Securities												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
3.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
4. Municipal Bonds – General Obligations												
4.1 NAIC 1	1,880,000	910,841	13,471,189	8,623,151	2,201,079	XXX	27,086,260	5.0	XXX	XXX	27,086,260	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
4.7 Totals	1,880,000	910,841	13,471,189	8,623,151	2,201,079	XXX	27,086,260	5.0	XXX	XXX	27,086,260	0
5. Municipal Bonds – Special Revenue												
5.1 NAIC 1	4,071,421	6,783,839	37,991,488	19,477,038	3,592,428	XXX	71,916,213	13.2	XXX	XXX	71,916,213	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
5.7 Totals	4,071,421	6,783,839	37,991,488	19,477,038	3,592,428	XXX	71,916,213	13.2	XXX	XXX	71,916,213	0
6. Project Finance Bonds Issued by Operating Entities (Unaffiliated)												
6.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
6.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
6.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

SCHEDULE D - PART 1A (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 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
7. Project Finance Bonds Issued by Operating Entities (Affiliated)												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
8. Corporate Bonds (Unaffiliated)												
8.1 NAIC 1	2,233,824	63,947,366	41,554,285	3,061,720	2,746,205	XXX	113,543,401	20.8	XXX	XXX	103,484,198	10,059,203
8.2 NAIC 2	0	17,596,703	17,060,323	516,888	1,700,112	XXX	36,874,025	6.8	XXX	XXX	31,932,164	4,941,861
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
8.7 Totals	2,233,824	81,544,069	58,614,607	3,578,608	4,446,317	XXX	150,417,426	27.6	XXX	XXX	135,416,362	15,001,064
9. Corporate Bonds (Affiliated)												
9.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
9.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
9.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
9.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
9.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
9.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
9.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10. Mandatory Convertible Bonds (Unaffiliated)												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11. Mandatory Convertible Bonds (Affiliated)												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12. Single Entity Backed Obligations (Unaffiliated)												
12.1 NAIC 1	750,000	0	0	0	0	XXX	750,000	0.1	XXX	XXX	0	750,000
12.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.7 Totals	750,000	0	0	0	0	XXX	750,000	0.1	XXX	XXX	0	750,000

SCHEDULE D - PART 1A (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 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
13. Single Entity Backed Obligations (Affiliated)												
13.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
13.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
13.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
13.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
13.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
13.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
13.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
14. SVO-Identified Bond Exchange Traded Funds – Fair Value												
14.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
14.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
14.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
14.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
14.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
14.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
14.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
15. SVO-Identified Bond Exchange Traded Funds – Systematic Value												
15.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
15.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
15.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
15.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
15.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
15.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
15.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
16. Bonds Issued by Funds Representing Operating Entities (Unaffiliated)												
16.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
16.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
16.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
16.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
16.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
16.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
16.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
17. Bonds Issued by Funds Representing Operating Entities (Affiliated)												
17.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
17.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
17.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
17.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
17.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
17.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
17.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
18. Bank Loans – Issued (Unaffiliated)												
18.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
18.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
18.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
18.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
18.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
18.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
18.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

SCHEDULE D - PART 1A (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 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
19. Bank Loans – Issued (Affiliated)												
19.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
19.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
19.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
19.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
19.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
19.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
19.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
20. Bank Loans – Acquired (Unaffiliated)												
20.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
20.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
20.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
20.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
20.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
20.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
20.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
21. Bank Loans – Acquired (Affiliated)												
21.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
21.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
21.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
21.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
21.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
21.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
21.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
22. Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)												
22.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
22.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
22.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
22.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
22.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
22.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
22.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
23. Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)												
23.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
23.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
23.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
23.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
23.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
23.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
23.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
24. Certificates of Deposit (Unaffiliated)												
24.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
24.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
24.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
24.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
24.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
24.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
24.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

SCHEDULE D - PART 1A (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 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
25. Certificates of Deposit (Affiliated)												
25.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
25.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
25.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
25.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
25.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
25.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
25.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
26. Other Issuer Credit Obligations (Unaffiliated)												
26.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
26.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
26.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
26.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
26.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
26.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
26.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
27. Other Issuer Credit Obligations (Affiliated)												
27.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
27.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
27.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
27.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
27.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
27.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
27.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
28. Agency Residential Mortgage-Backed Securities - Guaranteed												
28.1 NAIC 1	1,335,657	2,687,463	1,201,351	863,925	453,118	XXX	6,541,513	1.2	XXX	XXX	6,541,513	0
28.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
28.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
28.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
28.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
28.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
28.7 Totals	1,335,657	2,687,463	1,201,351	863,925	453,118	XXX	6,541,513	1.2	XXX	XXX	6,541,513	0
29. Agency Commercial Mortgage-Backed Securities - Guaranteed												
29.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
29.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
29.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
29.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
29.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
29.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
29.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
30. Agency Residential Mortgage-Backed Securities – Not Guaranteed												
30.1 NAIC 1	11,036,254	34,288,230	22,844,761	15,385,451	1,941,262	XXX	85,495,959	15.7	XXX	XXX	85,495,959	0
30.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
30.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
30.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
30.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
30.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
30.7 Totals	11,036,254	34,288,230	22,844,761	15,385,451	1,941,262	XXX	85,495,959	15.7	XXX	XXX	85,495,959	0

SCHEDULE D - PART 1A (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 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
31. Agency Commercial Mortgage-Backed Securities - Not Guaranteed												
31.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
31.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
31.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
31.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
31.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
31.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
31.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
32. Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)												
32.1 NAIC 1	16,296,345	30,187,965	15,149,812	9,779,606	4,664,593	XXX	76,078,320	14.0	XXX	XXX	9,131,867	66,946,453
32.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
32.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
32.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
32.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
32.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
32.7 Totals	16,296,345	30,187,965	15,149,812	9,779,606	4,664,593	XXX	76,078,320	14.0	XXX	XXX	9,131,867	66,946,453
33. Non-Agency Residential Mortgage-Backed Securities (Affiliated)												
33.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
33.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
33.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
33.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
33.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
33.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
33.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
34. Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)												
34.1 NAIC 1	15,994,735	54,237,672	3,594,752	0	0	XXX	73,827,158	13.5	XXX	XXX	37,854,966	35,972,192
34.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
34.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
34.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
34.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
34.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
34.7 Totals	15,994,735	54,237,672	3,594,752	0	0	XXX	73,827,158	13.5	XXX	XXX	37,854,966	35,972,192
35. Non-Agency Commercial Mortgage-Backed Securities (Affiliated)												
35.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
35.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
35.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
35.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
35.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
35.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
35.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
36. Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)												
36.1 NAIC 1	1,160,710	4,214,803	7,981,586	0	0	XXX	13,357,099	2.5	XXX	XXX	0	13,357,099
36.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
36.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
36.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
36.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
36.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
36.7 Totals	1,160,710	4,214,803	7,981,586	0	0	XXX	13,357,099	2.5	XXX	XXX	0	13,357,099

SCHEDULE D - PART 1A (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 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
37. Non-Agency – CLOs/CBOs/CDOs (Affiliated)												
37.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
37.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
37.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
37.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
37.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
37.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
37.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
38. Other Financial Asset-Backed Securities (Unaffiliated)												
38.1 NAIC 1	3,250,470	7,648,049	1,576,163	0	0	XXX	12,474,682	2.3	XXX	XXX	4,875,423	7,599,259
38.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
38.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
38.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
38.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
38.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
38.7 Totals	3,250,470	7,648,049	1,576,163	0	0	XXX	12,474,682	2.3	XXX	XXX	4,875,423	7,599,259
39. Other Financial Asset-Backed Securities (Affiliated)												
39.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
39.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
39.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
39.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
39.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
39.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
39.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
40. Equity-Backed Securities (Unaffiliated)												
40.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
40.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
40.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
40.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
40.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
40.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
40.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
41. Equity-Backed Securities (Affiliated)												
41.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
41.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
41.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
41.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
41.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
41.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
41.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
42. Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated)												
42.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
42.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
42.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
42.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
42.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
42.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
42.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

SCHEDULE D - PART 1A (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 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
43. Other Financial Asset-Backed Securities – Not Self-Liquidating (Affiliated)												
43.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
43.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
43.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
43.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
43.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
43.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
43.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
44. Lease-Backed Securities – Practical Expedient (Unaffiliated)												
44.1 NAIC 1	4,791,373	8,541,269	3,026,337	419,571	409,081	XXX	17,187,631	3.2	XXX	XXX	0	17,187,631
44.2 NAIC 2	154,087	38,673	0	0	0	XXX	192,760	0.0	XXX	XXX	0	192,760
44.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
44.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
44.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
44.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
44.7 Totals	4,945,460	8,579,942	3,026,337	419,571	409,081	XXX	17,380,391	3.2	XXX	XXX	0	17,380,391
45. Lease-Backed Securities – Practical Expedient (Affiliated)												
45.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
45.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
45.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
45.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
45.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
45.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
45.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
46. Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)												
46.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
46.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
46.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
46.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
46.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
46.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
46.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
47. Other Non-Financial Asset-Backed Securities – Practical Expedient (Affiliated)												
47.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
47.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
47.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
47.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
47.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
47.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
47.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
48. Lease-Backed Securities – Full Analysis (Unaffiliated)												
48.1 NAIC 1	646,739	5,610,598	1,622,986	0	0	XXX	7,880,323	1.4	XXX	XXX	0	7,880,323
48.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
48.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
48.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
48.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
48.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
48.7 Totals	646,739	5,610,598	1,622,986	0	0	XXX	7,880,323	1.4	XXX	XXX	0	7,880,323

SCHEDULE D - PART 1A (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 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
49. Lease-Backed Securities – Full Analysis (Affiliated)												
49.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
49.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
49.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
49.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
49.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
49.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
49.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
50. Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated)												
50.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
50.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
50.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
50.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
50.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
50.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
50.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
51. Other Non-Financial Asset-Backed Securities – Full Analysis (Affiliated)												
51.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
51.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
51.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
51.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
51.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
51.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
51.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

SCHEDULE D - PART 1A (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 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
52. Total Bonds Current Year												
52.1 NAIC 1	(d) 63,447,528	220,841,979	150,014,711	57,610,461	16,007,765	0	507,922,445	93.2	XXX	XXX	348,170,285	159,752,160
52.2 NAIC 2	(d) 154,087	17,635,376	17,060,323	516,888	1,700,112	0	37,066,785	6.8	XXX	XXX	31,932,164	5,134,622
52.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
52.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
52.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
52.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
52.7 Totals	63,601,616	238,477,355	167,075,033	58,127,349	17,707,877	0	(b) 544,989,230	100.0	XXX	XXX	380,102,449	164,886,781
52.8 Line 52.7 as a % of Col. 7	11.7	43.8	30.7	10.7	3.2	0.0	100.0	XXX	XXX	XXX	69.7	30.3
53. Total Bonds Prior Year												
53.1 NAIC 1	44,790,661	208,658,303	127,639,824	75,645,379	18,257,550	0	XXX	XXX	474,991,718	90.7	314,391,197	160,600,521
53.2 NAIC 2	520,330	26,401,093	17,788,056	2,536,269	1,699,772	0	XXX	XXX	48,945,521	9.3	42,651,532	6,293,989
53.3 NAIC 3							XXX	XXX	0	0.0	0	0
53.4 NAIC 4							XXX	XXX	0	0.0	0	0
53.5 NAIC 5							XXX	XXX	(c) 0	0.0	0	0
53.6 NAIC 6							XXX	XXX	(c) 0	0.0	0	0
53.7 Totals	45,310,990	235,059,396	145,427,881	78,181,649	19,957,322	0	XXX	XXX	(b) 523,937,238	100.0	357,042,728	166,894,510
53.8 Line 53.7 as a % of Col. 9	8.6	44.9	27.8	14.9	3.8	0.0	XXX	XXX	100.0	XXX	68.1	31.9
54. Total Publicly Traded Bonds												
54.1 NAIC 1	25,947,953	138,144,973	122,442,982	48,501,501	13,132,876	0	348,170,285	63.9	XXX	XXX	348,170,285	XXX
54.2 NAIC 2	0	14,669,974	16,063,455	516,888	681,847	0	31,932,164	5.9	XXX	XXX	31,932,164	XXX
54.3 NAIC 3	0	0	0	0	0	0	0	0.0	XXX	XXX	0	XXX
54.4 NAIC 4	0	0	0	0	0	0	0	0.0	XXX	XXX	0	XXX
54.5 NAIC 5	0	0	0	0	0	0	0	0.0	XXX	XXX	0	XXX
54.6 NAIC 6	0	0	0	0	0	0	0	0.0	XXX	XXX	0	XXX
54.7 Totals	25,947,953	152,814,946	138,506,438	49,018,389	13,814,723	0	380,102,449	69.7	XXX	XXX	380,102,449	XXX
54.8 Line 54.7 as a % of Col. 7	6.8	40.2	36.4	12.9	3.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
54.9 Line 54.7 as a % of Line 52.7, Col. 7, Section 52	4.8	28.0	25.4	9.0	2.5	0.0	69.7	XXX	XXX	XXX	69.7	XXX
55. Total Privately Placed Bonds												
55.1 NAIC 1	37,499,575	82,697,007	27,571,728	9,108,960	2,874,889	0	159,752,160	29.3	XXX	XXX	XXX	159,752,160
55.2 NAIC 2	154,087	2,965,402	996,867	0	1,018,265	0	5,134,622	0.9	XXX	XXX	XXX	5,134,622
55.3 NAIC 3	0	0	0	0	0	0	0	0.0	XXX	XXX	XXX	0
55.4 NAIC 4	0	0	0	0	0	0	0	0.0	XXX	XXX	XXX	0
55.5 NAIC 5	0	0	0	0	0	0	0	0.0	XXX	XXX	XXX	0
55.6 NAIC 6	0	0	0	0	0	0	0	0.0	XXX	XXX	XXX	0
55.7 Totals	37,653,662	85,662,409	28,568,596	9,108,960	3,893,154	0	164,886,781	30.3	XXX	XXX	XXX	164,886,781
55.8 Line 55.7 as a % of Col. 7	22.8	52.0	17.3	5.5	2.4	0.0	100.0	XXX	XXX	XXX	XXX	100.0
55.9 Line 55.7 as a % of Line 52.7, Col. 7, Section 52	6.9	15.7	5.2	1.7	0.7	0.0	30.3	XXX	XXX	XXX	XXX	30.3

(a) Includes $ 164,886,781 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year of bonds with Z designations and $ 1,585,784 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

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

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

Schedule DA - Verification - Short-Term Investments

N O N E

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
1. Book/adjusted carrying value, December 31 of prior year	24,322,170	0	24,322,170	0
2. Cost of cash equivalents acquired	165,753,202	0	165,753,202	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase/(decrease)	(197)	0	(197)	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	160,964,345	0	160,964,345	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)	29,110,829	0	29,110,829	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	29,110,829	0	29,110,829	0

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner		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
Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other-unaffiliated																			
	Adams Street 2012 Global Fund LP		Chicago	IL	Adams Street Partners		02/15/2012	1.	2,719,751	2,390,166	2,390,166	0					103,025	284,484	0.510
	HarbourVest Partners VIII Buyout Fund LP		Wilmington	DE	HarbourVest		03/29/2007	3.	12,205	3,735	3,735							75,000	0.090
	HarbourVest Partners VIII Mezzanine LP		Wilmington	DE	HarbourVest		03/29/2007	2.	5,548	5,617	5,617	69						20,000	0.100
	HarbourVest Partners VIII Venture Capital Fund LP		Wilmington	DE	HarbourVest		03/29/2007	1.	123,441	141,093	141,093						19,429	10,000	0.020
	HarbourVest Partners IX-Buyout Fund LP		Wilmington	DE	HarbourVest		12/21/2011	3.	923,265	601,356	601,356	0					21,228	720,000	0.210
	HarbourVest Partners IX-Credit Opportunities Fund LP		Wilmington	DE	HarbourVest		12/21/2011	2.	105,275	43,919	43,919	0						57,500	0.200
	HarbourVest Partners IX-Venture Fund LP		Wilmington	DE	HarbourVest		12/21/2011	1.	1,343,804	1,160,673	1,160,673	0					90,561	150,000	0.130
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated									5,233,289	4,346,559	4,346,559	69	0	0	0	0	234,243	1,316,984	XXX
6899999. Total - unaffiliated									5,233,289	4,346,559	4,346,559	69	0	0	0	0	234,243	1,316,984	XXX
6999999. Total - affiliated									0	0	0	0	0	0	0	0	0	0	XXX
7099999 - Totals									5,233,289	4,346,559	4,346,559	69	0	0	0	0	234,243	1,316,984	XXX

1.

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

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

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
All other Tax Credit Investments - Unaffiliated										
	Monarch MSS GA 2025 ICF 1 LLC	Atlanta	GA	Monarch	05/22/2025		176,000			
	MPC SC 2025 LIHTC ICF LLC	Atlanta	GA	MPC	05/22/2025		256,200			
4299999. All other tax credit investments - affiliated							432,200	0	0	XXX
6899999. Total - unaffiliated							0	0	0	XXX
6999999. Total - affiliated							432,200	0	0	XXX
7099999 - Totals							432,200	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	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 Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized 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 Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated																		
	Adams Street 2012 Global Fund LP	Chicago	IL	Adams Street Partners	02/15/2012	12/31/2025	2,719,751	(155,626)				(155,626)		2,390,166	173,959			0	411,212
	HarbourVest Partners VIII Buyout Fund LP	Wilmington	DE	HarbourVest	03/29/2007	09/30/2025	12,205	614				614		3,735	9,084			0	
	HarbourVest Partners VIII Venture Capital Fund LP	Wilmington	DE	HarbourVest	03/29/2007	12/31/2025	123,441	35,047				35,047		141,093	17,395			0	158,051
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	DE	HarbourVest	12/21/2011	12/30/2025	923,265	(179,615)				(179,615)		601,356	142,294			0	104,184
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	DE	HarbourVest	12/21/2011	09/30/2025	105,275	(26,393)				(26,393)		43,919	34,963			0	
	HarbourVest Partners IX-Venture Fund LP	Wilmington	DE	HarbourVest	12/21/2011	12/30/2025	1,343,804	(87,495)				(87,495)		1,160,673	95,636			0	116,514
	Park Street Capital Private Equity Fund VIII	Boston	MA	Park Street Capital	05/04/2007	09/30/2025	20,842	(2,268)				(2,268)			18,574			0	
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated							5,248,583	(415,736)	0	0	0	(415,736)	0	4,340,942	491,905	0	0	0	789,961
	Monarch MSS GA 2025 ICF 1 LLC	Atlanta	GA	Monarch	05/22/2025	12/31/2025						0					(176,000)	(176,000)	
	MPC SC 2025 LIHTC ICF LLC	Atlanta	GA	MPC	05/22/2025	12/31/2025						0					(256,200)	(256,200)	
4299999. All other tax credit investments - affiliated							0	0	0	0	0	0	0	0	0	0	(432,200)	(432,200)	0
6899999. Total - unaffiliated							5,248,583	(415,736)	0	0	0	(415,736)	0	4,340,942	491,905	0	0	0	789,961
6999999. Total - affiliated							0	0	0	0	0	0	0	0	0	0	(432,200)	(432,200)	0
7099999 - Totals							5,248,583	(415,736)	0	0	0	(415,736)	0	4,340,942	491,905	0	(432,200)	(432,200)	789,961

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	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	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
912810-PV-4	UNITED STATES TREASURY	SD	1.A	1,507,495	1,624,035	1,636,215	1,663,748	49,512	(24,096)	0	0	1.750	(0.100)	JJ	13,129	27,789	11/29/2012	01/15/2028	1,054,144
91282C-MD-0	UNITED STATES TREASURY	SD	1.A	120,160	120,000	123,234	120,138	0	(22)	0	0	4.375	4.343	JD	15	5,250	02/07/2025	12/31/2029	122,625
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)				1,627,655	1,744,035	1,759,449	1,783,885	49,512	(24,118)	0	0	XXX	XXX	XXX	13,144	33,039	XXX	XXX	1,176,769
016730-DB-6	ALLAN HANCOCK CALIF JT CMNTY COLLEGE DIS		1.C FE	202,180	250,000	187,498	202,577	0	70	0	0	0.000	7.880	FA	0	0	05/06/2020	08/01/2047	250,000
035707-N8-7	ANNA TEX INDPT SCH DIST		1.A FE	1,022,550	1,000,000	1,061,629	1,021,781	0	(769)	0	0	5.250	4.950	FA	19,833	4,375	07/23/2025	02/15/2055	0
102475-JL-5	BOWIE MD		1.A FE	260,000	260,000	215,277	260,000	0	0	0	0	3.000	3.000	JJ	3,900	7,800	10/30/2019	07/01/2040	263,900
13063D-3R-7	CALIFORNIA ST		1.C FE	1,085,220	1,000,000	1,105,714	1,069,873	0	(7,990)	0	0	6.000	4.834	MS	20,000	60,000	01/10/2024	03/01/2033	1,030,000
13063E-BQ-8	CALIFORNIA ST		1.C FE	4,587,075	4,500,000	4,747,332	4,577,205	0	(7,002)	0	0	5.150	4.904	MS	77,250	231,750	07/25/2024	09/01/2034	4,615,875
199492-PD-5	COLUMBUS CITY		1.A FE	90,186	85,000	85,059	85,000	0	(495)	0	0	4.000	3.271	JJ	1,700	5,516	08/20/2015	07/01/2033	0
199492-PD-5	COLUMBUS CITY	SD	1.A FE	148,541	140,000	140,097	140,000	0	(313)	0	0	4.000	3.999	JJ	2,800	3,484	08/20/2015	07/01/2033	142,800
269696-TF-7	EAGLE MTN & SAGINAW TEX INDPT SCH DIST		1.A FE	1,035,290	1,000,000	1,075,402	1,034,309	0	(981)	0	0	5.250	4.801	FA	17,938	146	08/20/2025	08/15/2050	0
346843-WR-2	FORT BEND TEX INDPT SCH DIST		1.A FE	960,520	1,000,000	914,702	961,575	0	666	0	0	4.250	4.490	FA	16,056	48,285	05/31/2024	08/15/2054	1,021,250
357866-M9-0	FRENSHIP TEX INDPT SCH DIST		1.A FE	1,026,270	1,000,000	1,059,273	1,025,454	0	(816)	0	0	5.250	4.901	FA	17,938	875	07/31/2025	02/15/2056	0
54438C-YQ-9	LOS ANGELES CALIF CMNTY COLLEGE DIST		1.B FE	261,578	250,000	219,114	255,802	0	(1,203)	0	0	2.336	1.806	FA	2,433	5,840	01/07/2021	08/01/2033	0
544646-A6-9	LOS ANGELES CALIF UNI SCH DIST		1.D FE	750,000	750,000	770,046	750,000	0	0	0	0	5.981	5.982	JJ	22,429	44,858	04/22/2010	05/01/2027	750,000
549108-WE-4	LUBBOCK COOPER TEX INDPT SCH DIST		1.A FE	250,000	250,000	164,353	250,000	0	0	0	0	2.648	2.648	FA	2,501	6,620	06/25/2020	02/15/2045	253,310
564386-SM-3	MANSFIELD TEX INDPT SCH DIST		1.A FE	250,000	250,000	167,996	250,000	0	0	0	0	2.629	2.629	FA	2,483	6,573	10/08/2020	02/15/2045	253,286
590760-UB-8	MESQUITE TEX INDPT SCH DIST		1.A FE	768,460	1,000,000	703,950	844,469	0	18,523	0	0	0.000	2.230	N/A	0	0	09/02/2021	08/15/2033	1,000,000
59333F-XQ-8	MIAMI-DADE CNTY FLA		1.C FE	285,415	250,000	248,077	266,856	0	(3,505)	0	0	4.000	2.410	JJ	5,000	10,000	05/12/2020	07/01/2042	0
625517-MY-0	MULTNOMAH CNTY ORE SCH DIST NO 1J PORTLA		1.C FE	1,690,378	1,750,000	1,380,775	1,703,165	0	3,124	0	0	2.400	2.653	JD	117	42,000	09/23/2021	06/30/2038	1,771,000
625517-MZ-7	MULTNOMAH CNTY ORE SCH DIST NO 1J PORTLA		1.C FE	720,698	750,000	583,747	726,504	0	1,423	0	0	2.450	2.729	JD	51	18,375	09/28/2021	06/30/2039	759,188
64966S-GN-0	NEW YORK CITY		1.C FE	1,750,000	1,750,000	1,720,369	1,750,000	0	0	0	0	4.610	4.610	MS	26,892	78,658	08/22/2024	09/01/2037	1,790,338
665337-PV-7	NORTHERN LEBANON PA SCH DIST		1.C FE	1,082,824	1,095,000	1,107,394	1,084,668	0	555	0	0	4.000	4.091	MS	14,600	43,800	05/24/2022	09/01/2039	1,116,900
665337-QG-9	NORTHERN LEBANON PA SCH DIST		1.C FE	784,016	800,000	720,867	785,147	0	342	0	0	4.000	4.121	MS	10,667	32,000	04/26/2022	09/01/2050	816,000
702334-CH-4	PASADENA TEX INDPT SCH DIST		1.A FE	158,034	150,000	150,045	150,000	0	(117)	0	0	4.000	3.351	FA	2,267	6,000	04/22/2015	02/15/2034	0
70914P-Z3-9	PENNSYLVANIA (COMMONWEALTH OF)		1.C FE	247,500	250,000	256,720	247,860	0	114	0	0	4.000	4.082	AO	2,500	10,000	09/08/2022	10/01/2039	255,000
70914P-Z3-9	PENNSYLVANIA (COMMONWEALTH OF)	SD	1.C FE	495,000	500,000	513,439	495,743	0	227	0	0	4.000	4.082	AO	5,000	20,000	09/08/2022	10/01/2039	510,000
720424-A7-5	PIERCE CNTY WASH SCH DIST NO 010 TACOMA		1.B FE	250,000	250,000	190,597	250,000	0	0	0	0	2.357	2.357	JD	491	5,893	07/09/2020	12/01/2039	252,946
720424-D8-0	PIERCE CNTY WASH SCH DIST NO 010 TACOMA		1.B FE	250,000	250,000	181,503	250,000	0	0	0	0	3.082	3.082	JD	642	7,705	10/22/2020	11/01/2045	253,210
727199-KH-3	PLANO TEX INDPT SCH DIST		1.B FE	1,522,729	1,505,000	1,507,540	1,505,000	0	0	0	0	6.170	5.998	FA	35,080	98,184	10/29/2009	02/15/2029	1,505,000
780869-XY-4	ROYSE CITY TEX INDPT SCH DIST		1.A FE	1,081,630	1,000,000	1,032,028	1,064,026	0	(7,643)	0	0	5.000	3.959	FA	18,889	50,000	07/26/2023	02/15/2053	0
797355-6M-1	SAN DIEGO UNIFIED SCHOOL DISTRICT		1.C FE	114,615	175,000	150,727	150,366	0	4,985	0	0	0.000	3.400	N/A	0	0	11/29/2017	07/01/2030	175,000
798186-Q2-1	SAN JOSE CALIF UNI SCH DIST SANTA CLARA		1.A FE	750,000	750,000	605,834	750,000	0	0	0	0	2.027	2.027	FA	6,334	15,203	01/08/2021	08/01/2035	757,601
801546-RJ-3	SANTA CLARA CNTY CALIF		1.A FE	702,683	750,000	580,181	712,726	0	2,472	0	0	2.150	2.616	FA	6,719	16,125	10/06/2021	08/01/2038	758,063
801546-RL-8	SANTA CLARA CNTY CALIF		1.A FE	693,645	750,000	565,291	703,899	0	2,535	0	0	2.250	2.765	FA	7,031	16,875	10/07/2021	08/01/2040	758,438
839278-KF-4	SOUTH PASADENA CALIF UNI SCH DIST		1.C FE	254,315	250,000	177,468	251,780	0	(462)	0	0	3.404	3.192	FA	3,546	8,510	01/24/2020	08/01/2049	0
882724-QP-5	TEXAS STATE		1.A FE	250,000	250,000	200,532	250,000	0	0	0	0	3.211	3.211	AO	2,007	8,028	11/14/2019	04/01/2044	254,014
882830-AP-7	TEXAS TRANSN COMMN		1.A FE	250,000	250,000	188,921	250,000	0	0	0	0	2.562	2.562	AO	1,601	6,405	06/18/2020	04/01/2042	253,203
91882R-HL-9	VAL VERDE CALIF UNI SCH DIST		1.C FE	750,000	750,000	647,899	750,000	0	0	0	0	2.891	2.891	FA	9,034	21,683	11/12/2021	08/01/2036	760,841
964559-2R-8	WHITE SETTLEMENT TEX INDPT SCH DIST		1.A FE	10,045	15,000	14,269	10,475	0	430	0	0	2.843	11.428	FA	161	213	05/29/2025	08/15/2045	0
964559-2S-6	WHITE SETTLEMENT TEX INDPT SCH DIST		1.A FE	0	450,000	320,724	0	0	0	0	0	2.843	0.000	FA	4,833	12,794	08/21/2024	08/15/2045	456,397
98816P-EF-5	YSLETA TEX INDPT SCH DIST		1.A FE	250,000	250,000	168,700	250,000	0	0	0	0	2.730	2.730	FA	2,578	6,825	06/24/2020	08/15/2045	253,413
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)				27,041,394	27,675,000	25,831,086	27,086,260	0	4,169	0	0	XXX	XXX	XXX	373,300	961,395	XXX	XXX	23,036,971

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	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	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
010268-EJ-5	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R		1.A	220,425	220,000	197,835	220,256	0	(28)	0	0	2.056	2.034	MS	1,508	2,262	11/02/2021	09/01/2031	222,262
010268-EQ-9	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R		1.C FE	531,023	530,000	477,535	530,617	0	(97)	0	0	2.056	2.034	MS	3,632	10,897	11/02/2021	09/01/2031	535,448
04780M-X9-5	ATLANTA GA ARPT REV		1.D FE	1,010,590	1,000,000	1,041,038	1,010,234	0	(356)	0	0	5.250	5.100	JJ	26,250	0	07/29/2025	07/01/2054	0
047870-NV-8	ATLANTA GA WTR & WASTEWTR REV		1.D FE	181,259	150,000	156,490	156,232	0	(3,279)	0	0	5.000	2.660	MN	1,250	7,500	08/02/2017	11/01/2033	0
059231-M5-6	BALTIMORE MD REV		1.E FE	282,920	250,000	254,487	253,897	0	(3,768)	0	0	5.000	3.401	JJ	6,250	12,500	03/10/2017	07/01/2036	0
083389-EN-2	BENTON WASH REGL PUB WTR AUTH ARK WTR RE		1.C FE	802,658	750,000	678,866	773,773	0	(6,070)	0	0	2.750	1.870	AO	5,156	20,625	01/21/2021	10/01/2033	0
088281-G2-0	BEXAR CNTY TEX	SD	1.A FE	168,347	150,000	153,419	153,525	0	(2,330)	0	0	5.000	3.330	JD	333	7,500	12/14/2018	06/15/2039	0
091096-NR-4	BIRMINGHAM ALA WTRWKS BRD WTR REV		1.C FE	264,613	250,000	197,328	255,552	0	(1,750)	0	0	3.573	2.796	JJ	4,466	8,933	06/25/2020	01/01/2045	0
130179-TN-4	CALIFORNIA EDL FACS AUTH REV		1.A FE	919,185	750,000	850,834	906,293	0	(3,683)	0	0	5.000	3.720	AO	9,375	37,500	04/25/2022	04/01/2051	768,750
13032U-XU-7	CALIFORNIA HEALTH FACS FING AUTH REV		1.D FE	257,795	250,000	221,648	253,831	0	(825)	0	0	2.229	1.866	JD	464	5,573	01/05/2021	06/01/2032	0
13077D-KR-2	CALIFORNIA ST UNIV REV		1.D FE	735,788	750,000	615,739	738,778	0	780	0	0	2.834	2.985	MN	3,543	21,255	01/06/2022	11/01/2037	760,628
134041-JA-1	CAMPBELL & KENTON CNTYS KY SANT DIST NO	SD	1.C FE	296,450	250,000	253,045	253,193	0	(5,352)	0	0	5.000	2.779	FA	5,208	12,500	12/21/2016	08/01/2026	256,250
155498-MJ-4	CENTRAL TEXAS REGIONAL MOBILITY AUTHORIT		1.F FE	839,673	850,000	783,223	843,960	0	1,120	0	0	2.354	2.506	JJ	10,005	20,009	01/11/2022	01/01/2031	860,005
172311-QE-5	CINCINNATI OHIO WTR SYS REV		1.A FE	250,000	250,000	169,751	250,000	0	0	0	0	2.726	2.726	JD	568	6,815	06/18/2020	12/01/2046	253,408
181070-ET-6	CLARK CNTY NEV WTR RECLAMATION DIST		1.B FE	199,950	175,000	175,621	176,412	0	(2,775)	0	0	4.000	2.367	JJ	3,500	7,000	08/04/2016	07/01/2032	0
196632-8C-0	COLORADO SPRINGS COLO UTILS REV		1.C FE	1,032,670	1,000,000	1,069,087	1,031,720	0	(950)	0	0	5.250	4.842	MN	6,708	11,521	08/19/2025	11/15/2055	0
20281P-KV-3	COMMONWEALTH FING AUTH PA REV		1.D FE	264,355	250,000	225,987	260,591	0	(683)	0	0	3.657	3.240	JD	762	9,143	01/09/2020	06/01/2038	254,571
20281P-LZ-3	COMMONWEALTH FING AUTH PA REV		1.D FE	797,888	750,000	721,508	772,072	0	(6,217)	0	0	2.658	1.766	JD	1,661	19,935	09/21/2021	06/01/2029	759,968
235036-4W-7	DALLAS FORT WORTH TEX INTL ARPT REV		1.E FE	250,460	250,000	217,497	250,345	0	(22)	0	0	2.994	2.981	MN	1,248	7,485	01/08/2020	11/01/2038	253,743
23503C-GJ-0	DALLAS FORT WORTH TEX INTL ARPT REV		1.D FE	1,059,290	1,000,000	1,070,077	1,057,926	0	(1,364)	0	0	5.500	4.691	MN	9,167	4,431	09/11/2025	11/01/2050	0
23542J-RC-1	DALLAS TEX WTRWKS & SWR SYS REV		1.C FE	492,935	500,000	405,421	494,408	0	301	0	0	2.772	2.866	AO	3,465	13,860	10/29/2020	10/01/2040	506,930
247325-PY-3	DELRAY BEACH FLA WTR & SWR REV		1.D FE	1,028,240	1,000,000	1,065,347	1,027,638	0	(602)	0	0	5.250	4.890	AO	14,292	0	09/04/2025	10/01/2055	0
249182-KP-0	DENVER COLO CITY & CNTY ARPT REV		1.D FE	178,454	150,000	154,811	155,969	0	(3,068)	0	0	5.000	2.800	MN	958	7,500	11/30/2017	11/15/2029	0
25484J-CY-4	DISTRICT COLUMBIA UNIV REV		1.G FE	173,063	150,000	153,186	153,253	0	(2,519)	0	0	5.000	3.211	AO	1,875	7,500	02/08/2017	04/01/2032	0
25484J-DG-2	DISTRICT COLUMBIA UNIV REV		1.A	5,868	5,000	5,145	5,125	0	(97)	0	0	5.000	2.949	AO	63	250	06/01/2017	04/01/2036	5,000
25484J-DH-0	DISTRICT COLUMBIA UNIV REV		1.G FE	228,856	195,000	197,968	199,858	0	(3,772)	0	0	5.000	2.949	AO	2,438	9,750	06/01/2017	04/01/2036	195,000
38122N-B5-0	GOLDEN ST TOB SECURITIZATION CORP CALIF		1.D FE	745,230	750,000	664,988	746,592	0	354	0	0	2.746	2.807	JD	1,716	20,595	01/12/2022	06/01/2034	760,298
382900-FB-9	GOODYEAR ARIZ WTR & SWR REV		1.D FE	273,933	250,000	236,266	259,931	0	(2,664)	0	0	4.000	2.801	JJ	5,000	10,000	05/07/2020	07/01/2045	0
429326-W3-1	HIDALGO CNTY TEX		1.D FE	987,740	1,000,000	1,023,580	987,797	0	57	0	0	5.000	5.080	FA	18,056	0	07/29/2025	08/15/2055	1,025,000
442349-JU-1	HOUSTON TEX ARPT SYS REV		1.E FE	1,276,675	1,250,000	1,318,216	1,275,798	0	(877)	0	0	5.500	5.222	JJ	26,354	0	07/25/2025	07/01/2050	0
44244C-D2-0	HOUSTON TEX UTIL SYS REV		1.C FE	250,000	250,000	191,440	250,000	0	0	0	0	2.542	2.542	MN	812	6,355	06/12/2020	11/15/2040	253,178
45129W-MA-5	IDAHO HSG & FIN ASSN		1.E FE	613,594	580,000	582,618	580,000	0	0	0	0	5.000	4.250	JJ	13,372	29,000	01/15/2014	07/15/2031	580,000
45129W-MA-5	IDAHO HSG & FIN ASSN	SD	1.E FE	21,158	20,000	20,090	20,000	0	0	0	0	5.000	4.250	JJ	461	1,000	01/15/2014	07/15/2031	0
45505M-FD-3	INDIANA ST FIN AUTH WASTEWATER UTIL REV		1.E FE	392,503	325,000	327,357	330,656	0	(7,407)	0	0	5.000	2.630	AO	4,063	16,250	09/09/2016	10/01/2041	0
485429-Z6-4	KANSAS ST DEV FIN AUTH REV		1.E FE	923,858	750,000	754,438	879,998	0	(9,602)	0	0	4.727	2.914	AO	7,484	35,453	03/03/2021	04/15/2037	767,726
491552-S8-9	KENTUCKY ST TPK AUTH ECONOMIC DEV RD REV		1.D FE	1,000,000	1,000,000	948,282	1,000,000	0	0	0	0	1.668	1.668	JJ	8,340	16,680	09/22/2021	07/01/2028	1,008,340
544445-3D-9	LOS ANGELES CALIF DEPT ARPTS ARPT REV		1.D FE	1,049,790	1,000,000	1,065,545	1,046,969	0	(2,821)	0	0	5.500	4.870	MN	7,028	33,917	03/28/2025	05/15/2055	0
56041M-RW-6	MAINE GOVERNMENTAL FACS AUTH LEASE RENT		1.D FE	207,146	175,000	180,619	181,242	0	(3,436)	0	0	5.000	2.891	AO	2,188	8,750	08/03/2017	10/01/2034	0
56185P-CH-4	MANATEE CNTY FLA SCH DIST SALES TAX REV		1.D FE	229,564	200,000	205,078	204,190	0	(3,242)	0	0	5.000	3.271	AO	2,500	10,000	02/02/2017	10/01/2030	0
575831-FH-0	MASSACHUSETTS ST COLLEGE BLDG AUTH REV		1.C FE	1,250,000	1,250,000	1,057,058	1,250,000	0	0	0	0	3.273	3.273	MN	6,819	40,913	11/01/2019	05/01/2039	1,270,456
575896-NX-9	MASSACHUSETTS ST PORT AUTH REV		1.C FE	172,448	150,000	150,283	150,000	0	0	0	0	5.000	3.230	JJ	3,750	7,500	07/10/2014	07/01/2029	150,000
575896-WP-6	MASSACHUSETTS ST PORT AUTH REV		1.C FE	1,438,035	1,500,000	1,222,451	1,455,078	0	4,156	0	0	2.079	2.434	JJ	15,593	31,185	09/24/2021	07/01/2035	1,515,593
576000-ZW-6	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED		1.B FE	251,873	250,000	184,803	250,919	0	(195)	0	0	2.950	2.860	MN	942	7,375	09/30/2020	05/15/2043	0
59164G-FA-5	METRO WTR RECOVERY COLO SWR REV		1.B FE	250,000	250,000	204,750	250,000	0	0	0	0	3.158	3.158	AO	1,974	7,895	11/15/2019	04/01/2041	253,948
592481-LV-5	METROPOLITAN ST LOUIS MO SWR DIST WASTEW		1.B FE	450,000	450,000	347,784	450,000	0	0	0	0	3.259	3.259	MN	2,444	14,666	11/20/2019	05/01/2045	457,333

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	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	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
59261A-B5-5	METROPOLITAN TRANSN AUTH N Y REV		1.C FE	249,130	250,000	183,335	249,264	0	24	0	0	3.500	3.520	MN	1,118	8,750	10/31/2019	11/15/2046	254,375
592647-PE-5	METROPOLITAN WASH D C ARPTS AUTH ARPT SY		1.D FE	1,038,750	1,000,000	1,057,915	1,037,258	0	(1,492)	0	0	5.500	5.012	AO	13,750	12,375	06/16/2025	10/01/2055	0
59333P-3W-6	MIAMI DADE COUNTY FLORIDA		1.E FE	827,340	750,000	696,238	783,189	0	(11,512)	0	0	4.280	2.600	AO	8,025	32,100	01/05/2022	10/01/2041	0
59334D-RK-2	MIAMI-DADE CNTY FLA WTR & SWR REV		1.D FE	138,414	170,000	139,476	138,468	0	54	0	0	3.490	5.157	AO	1,483	0	12/16/2025	10/01/2042	172,967
59334D-RL-0	MIAMI-DADE CNTY FLA WTR & SWR REV		1.D FE	350,013	330,000	269,600	338,800	0	(2,213)	0	0	3.490	2.733	AO	2,879	11,517	08/26/2020	10/01/2042	335,759
59335K-DA-2	MIAMI-DADE CNTY FLA SEAPORT REV		1.F FE	973,423	1,005,000	785,132	979,828	0	1,600	0	0	2.762	3.000	AO	6,940	27,758	10/27/2021	10/01/2038	1,018,879
59447T-XX-6	MICHIGAN FIN AUTH REV		1.D FE	536,895	500,000	423,565	528,866	0	(1,571)	0	0	3.384	2.897	JD	1,410	16,920	08/14/2020	12/01/2040	508,460
594615-HY-5	MICHIGAN ST BLDG AUTH REV		1.C FE	250,000	250,000	197,790	250,000	0	0	0	0	2.705	2.705	AO	1,428	6,763	09/11/2020	10/15/2040	253,381
594698-SF-0	MICHIGAN ST STRATEGIC FD LTD OBLIG REV		1.C FE	964,970	1,000,000	857,988	974,710	0	2,545	0	0	2.478	2.809	MS	8,260	24,780	01/10/2022	09/01/2034	1,012,390
594698-SG-8	MICHIGAN ST STRATEGIC FD LTD OBLIG REV		1.C FE	822,430	1,000,000	851,637	840,056	0	12,850	0	0	2.578	4.652	MS	8,593	25,780	08/14/2024	09/01/2035	1,012,890
646067-EH-7	NEW JERSEY ST EDL FACS AUTH REV		1.F FE	750,000	750,000	653,173	750,000	0	0	0	0	4.293	4.292	JJ	16,099	32,198	03/03/2022	07/01/2042	766,099
646139-W3-5	NEW JERSEY ST TPK AUTH TPK REV		1.E FE	936,938	750,000	903,235	920,804	0	(8,182)	0	0	7.414	5.116	JJ	27,803	55,605	12/20/2023	01/01/2040	777,803
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV		1.E FE	907,448	750,000	877,021	895,111	0	(6,247)	0	0	7.102	5.225	JJ	26,633	53,265	12/18/2023	01/01/2041	776,633
64613C-GH-5	NEW JERSEY ST TRANSN TR FD AUTH		1.F FE	1,437,310	1,400,000	1,460,098	1,435,166	0	(2,144)	0	0	5.250	4.900	JD	3,267	74,113	04/08/2025	06/15/2050	0
646140-DU-4	NEW JERSEY ST TPK AUTH TPK REV		1.E FE	750,000	750,000	677,982	750,000	0	0	0	0	1.863	1.863	JJ	6,986	13,973	01/22/2021	01/01/2031	756,986
64972J-JD-1	NEW YORK CITY TRANSITIONAL FINANCE AUTHO		1.A FE	1,066,860	1,000,000	1,047,000	1,062,322	0	(4,538)	0	0	5.250	4.350	MN	8,750	52,500	04/02/2025	05/01/2051	0
64989K-GR-1	NEW YORK ST PWR AUTH IAM COML PAPER 3/A2		1.B FE	363,238	250,000	270,137	342,468	0	(3,769)	0	0	5.985	3.242	MN	1,912	14,963	01/13/2020	11/15/2043	257,481
649902-T2-9	NEW YORK ST DORM AUTH ST PERS INCOME TAX		1.B FE	1,022,877	961,107	975,248	996,741	0	(7,542)	0	0	5.500	4.521	MS	15,565	52,861	04/25/2022	03/15/2030	1,284,375
64990F-JG-0	NEW YORK ST DORM AUTH ST PERS INCOME TAX		1.B FE	232,050	200,000	209,674	209,939	0	(3,462)	0	0	5.250	3.311	MS	3,092	10,500	12/12/2018	03/15/2039	0
650009-S6-1	NEW YORK ST TWY AUTH GEN REV		1.E FE	777,863	750,000	633,255	764,801	0	(3,435)	0	0	3.500	2.973	JJ	13,125	26,250	01/07/2022	01/01/2042	0
660043-FW-5	NORTH HUDSON SEW AUTH N J GROSS REV LEAS		1.E FE	263,225	250,000	202,161	255,301	0	(1,449)	0	0	3.796	3.136	JD	791	9,490	01/30/2020	06/01/2044	0
663903-JQ-6	NORTHEAST OHIO REGL SWR DIST WASTEWTR RE		1.B FE	250,000	250,000	195,587	250,000	0	0	0	0	3.200	3.200	MN	1,022	8,000	01/23/2020	11/15/2044	254,000
665250-CX-2	NORTHERN ILL MUN PWR AGY PWR PROJ REV		1.G FE	330,561	275,000	277,741	280,622	0	(5,992)	0	0	5.000	2.721	JD	1,146	13,750	08/24/2016	12/01/2041	0
677561-KH-4	OHIO ST HOSP FAC REV		1.C FE	181,691	150,000	156,178	156,820	0	(3,278)	0	0	5.000	2.651	JJ	3,750	7,500	08/09/2017	01/01/2031	0
677561-LN-0	OHIO ST HOSP FAC REV		1.C FE	250,000	250,000	205,050	250,000	0	0	0	0	3.276	3.276	JJ	4,095	8,190	10/30/2019	01/01/2042	254,095
67756D-PD-2	OHIO ST HIGHER EDL FAC COMMN REV		1.F FE	735,000	750,000	669,405	736,386	0	387	0	0	4.000	4.128	JJ	15,000	30,000	04/22/2022	07/01/2047	765,000
67760H-NH-0	OHIO ST TPK COMMN TPK REV		1.C FE	251,450	250,000	183,142	250,652	0	(146)	0	0	3.196	3.128	FA	3,018	7,990	02/06/2020	02/15/2048	0
67908P-BP-0	OKLAHOMA ST CAPITOL IMPT AUTH REV		1.D FE	750,000	750,000	634,683	750,000	0	0	0	0	2.695	2.695	JJ	10,106	20,213	11/12/2021	07/01/2035	760,106
681810-NW-3	OMAHA NEB SAN SEW REV		1.C FE	252,508	250,000	186,967	251,210	0	(265)	0	0	2.872	2.750	AO	1,795	7,180	10/27/2020	04/01/2042	0
68450L-JQ-9	ORANGE CNTY FLA HEALTH FACS AUTH REV		1.E FE	1,016,510	1,000,000	1,039,261	1,016,106	0	(404)	0	0	5.250	5.030	AO	13,125	26,250	09/04/2025	10/01/2056	0
684545-ZA-7	ORANGE CNTY FLA TOURIST DEV TAX REV		1.C FE	287,010	250,000	251,044	253,015	0	(3,957)	0	0	4.000	2.361	AO	2,500	10,000	06/17/2016	10/01/2032	0
68609T-A6-5	OREGON		1.B FE	250,000	250,000	182,109	250,000	0	0	0	0	2.419	2.419	FA	2,520	6,048	07/09/2020	08/01/2043	253,024
709224-2R-9	PENNSYLVANIA ST TPK COMMN TPK REV		1.D FE	500,000	500,000	423,933	500,000	0	0	0	0	3.337	3.337	JD	1,390	16,685	01/16/2020	12/01/2039	508,343
709224-V7-1	PENNSYLVANIA ST TPK COMMN TPK REV		1.D FE	250,000	250,000	204,155	250,000	0	0	0	0	3.579	3.579	JD	746	8,948	10/25/2019	12/01/2043	254,474
720653-QG-2	PIERCE CNTY WASH SWR REV		1.C FE	750,110	750,000	563,995	750,052	0	(10)	0	0	2.870	2.868	FA	8,969	21,525	11/10/2020	08/01/2042	760,763
73358W-WA-8	PORT AUTH N Y & N J		1.D FE	202,293	180,000	180,068	180,000	0	(868)	0	0	5.000	3.520	MN	1,500	9,000	04/28/2015	05/01/2035	0
73474T-AT-7	PORT MORROW ORE TRANSMISSION FACS REV		1.C FE	748,750	750,000	585,099	749,027	0	54	0	0	2.543	2.554	MS	6,358	19,073	06/18/2020	09/01/2040	759,536
735352-QE-9	PORT ST LUCIE FLA UTIL REV		1.C FE	281,825	250,000	251,441	252,366	0	(3,497)	0	0	4.000	2.550	MS	3,333	10,000	08/11/2016	09/01/2030	0
735352-QF-6	PORT ST LUCIE FLA UTIL REV		1.C FE	336,783	300,000	301,340	302,740	0	(4,050)	0	0	4.000	2.600	MS	4,000	12,000	08/11/2016	09/01/2031	0
735352-QG-4	PORT ST LUCIE FLA UTIL REV		1.C FE	463,945	415,000	416,298	418,654	0	(5,398)	0	0	4.000	2.650	MS	5,533	16,600	08/11/2016	09/01/2032	0
735389-2S-6	PORT SEATTLE WASH REV		1.D FE	3,167,680	3,000,000	3,106,309	3,149,652	0	(13,231)	0	0	5.250	4.533	JJ	78,750	92,167	08/28/2025	07/01/2049	0
74265L-M6-2	PRIVATE COLLEGES & UNIVS AUTH GA REV		1.C FE	176,360	150,000	151,148	152,376	0	(3,106)	0	0	5.000	2.840	AO	1,875	7,500	06/01/2017	10/01/2038	0
771902-HM-8	ROCHESTER MINN HEALTH CARE FACS REV		1.C FE	867,525	750,000	765,618	830,717	0	(10,334)	0	0	5.000	3.240	MN	4,792	37,500	03/25/2022	11/15/2057	0
781741-FV-0	RURAL WATER FINANCING AGENCY		1.D FE	986,030	1,000,000	1,032,517	986,229	0	199	0	0	5.000	5.100	FA	25,139	0	06/11/2025	02/01/2050	1,025,000
79560T-EF-5	SALT LAKE CITY UTAH SALES & EXCISE TAX R		1.A FE	300,000	300,000	258,676	300,000	0	0	0	0	3.102	3.102	AO	2,327	9,306	11/20/2019	04/01/2038	304,653

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	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	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
79739G-PK-6	SAN DIEGO CNTY CALIF REGL ARPT AUTH ARPT		1.E FE	811,029	820,000	696,722	813,134	0	547	0	0	2.956	3.050	JJ	12,120	24,239	01/10/2022	07/01/2036	832,120
79765R-5A-3	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		1.D FE	539,458	515,000	452,302	525,747	0	(2,665)	0	0	3.303	2.720	MN	2,835	17,010	08/06/2020	11/01/2039	523,505
79768H-JT-6	SAN FRANCISCO (CITY & COUNTY) PUBLIC UTI		1.C FE	1,905,321	1,910,000	1,933,814	1,905,505	0	403	0	0	4.886	4.919	AO	23,331	93,323	07/22/2024	10/01/2034	1,956,661
79771F-AA-5	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		1.D FE	230,000	230,000	178,618	230,000	0	0	0	0	2.825	2.825	MN	1,083	6,567	10/08/2020	11/01/2041	233,249
79771F-AS-6	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		1.D FE	507,813	500,000	370,985	506,283	0	(316)	0	0	2.845	2.746	MN	2,371	14,225	11/13/2020	11/01/2041	507,113
79771F-EY-9	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		1.A FE	35,000	35,000	33,667	35,000	0	0	0	0	2.593	2.593	MN	151	908	12/13/2019	11/01/2029	35,454
79771F-FA-0	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		1.A	20,000	20,000	18,816	20,000	0	0	0	0	2.803	2.803	MN	93	561	12/13/2019	11/01/2031	0
79771F-FJ-1	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		1.D FE	1,000,000	1,000,000	950,668	1,000,000	0	0	0	0	2.803	2.803	MN	4,672	28,030	12/13/2019	11/01/2031	1,014,015
79771F-JE-8	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		1.D FE	140,028	150,000	144,288	141,129	0	1,101	0	0	2.593	4.284	MN	648	1,945	06/25/2025	11/01/2029	151,945
79771F-JK-4	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		1.D FE	525,000	525,000	508,527	525,000	0	0	0	0	2.593	2.593	MN	2,269	13,613	12/13/2019	11/01/2029	531,807
800766-PZ-4	SANGAMON CNTY ILL SCH DIST NO 186 SPRING		1.C FE	1,057,130	1,000,000	1,066,624	1,054,097	0	(3,033)	0	0	5.500	4.780	JD	4,583	33,458	04/01/2025	06/01/2055	0
80168A-DF-1	SANTA CLARA VY CALIF WTR DIST WTR SYS RE		1.B FE	250,000	250,000	175,990	250,000	0	0	0	0	2.967	2.967	JD	618	7,418	10/01/2020	06/01/2050	253,709
80182A-AN-9	SANTA CRUZ CNTY CALIF PENSION OBLIG		1.A FE	750,000	750,000	622,003	750,000	0	0	0	0	2.441	2.441	JD	1,526	18,308	09/03/2021	06/01/2034	759,154
80182A-AP-4	SANTA CRUZ CNTY CALIF PENSION OBLIG		1.A FE	1,000,000	1,000,000	822,554	1,000,000	0	0	0	0	2.591	2.591	JD	2,159	25,910	09/03/2021	06/01/2035	1,012,955
837123-LD-8	SOUTH CAROLINA ST PORTS AUTH PORTS REV		1.E FE	250,000	250,000	192,057	250,000	0	0	0	0	3.875	3.875	JJ	4,844	9,688	11/14/2019	07/01/2055	254,844
873545-GX-9	TACOMA WASH SWR REV		1.B FE	179,252	150,000	150,239	150,000	0	(1,356)	0	0	5.000	2.791	JD	625	7,500	02/12/2015	12/01/2029	0
873545-GY-7	TACOMA WASH SWR REV		1.B FE	208,271	175,000	175,243	175,000	0	(1,545)	0	0	5.000	2.841	JD	729	8,750	02/12/2015	12/01/2030	0
87638Q-PL-7	TARRANT CNTY TEX CULTURAL ED FACS FIN CO		1.D FE	189,320	175,000	174,910	175,606	0	(1,607)	0	0	4.000	3.050	MN	894	7,000	04/07/2016	11/15/2034	0
882669-CY-8	TEXAS PUBLIC FINANCE AUTHORITY		1.B FE	750,000	750,000	637,178	750,000	0	0	0	0	2.339	2.339	FA	7,309	17,543	03/04/2021	02/01/2034	758,771
88278P-ZM-9	TEXAS ST UNIV SYS FING REV		1.C FE	250,000	250,000	213,570	250,000	0	0	0	0	3.289	3.289	MS	2,421	8,223	10/25/2019	03/15/2040	254,111
882830-BH-4	TEXAS TRANSN COMMN		1.A FE	250,000	250,000	175,046	250,000	0	0	0	0	2.472	2.472	AO	1,545	6,180	07/16/2020	10/01/2044	253,090
902354-SR-1	TYLER TEX WTR & SWR SYS REV		1.C FE	1,002,840	1,000,000	1,026,988	1,002,798	0	(42)	0	0	5.000	4.959	MS	23,889	0	06/11/2025	09/01/2055	0
91412H-JT-1	UNIVERSITY CALIF REVS		1.C FE	854,366	1,015,000	898,760	878,956	0	18,077	0	0	2.047	4.490	MN	2,655	20,777	08/16/2024	05/15/2032	1,025,389
91412H-LF-8	UNIVERSITY CALIF REVS		1.D FE	750,000	750,000	639,247	750,000	0	0	0	0	2.742	2.742	MN	2,628	20,565	02/26/2021	05/15/2036	760,283
914302-MP-6	UNIVERSITY HOUSTON TEX UNIV REVS TAX EXE		1.C FE	1,005,000	1,005,000	1,016,834	1,005,000	0	0	0	0	4.562	4.562	FA	17,320	42,664	08/14/2024	02/15/2034	1,027,924
914437-UT-3	UNIVERSITY MASS BLDG AUTH REV		1.C FE	510,543	500,000	396,945	504,522	0	(1,098)	0	0	3.504	3.250	MN	2,920	17,520	02/11/2020	11/01/2044	508,760
914716-J9-7	UNIVERSITY N C CHARLOTTE REV		1.D FE	183,648	150,000	156,416	156,603	0	(3,658)	0	0	5.000	2.411	AO	1,875	7,500	12/06/2017	10/01/2029	0
915183-M5-3	STATE BOARD OF REGENTS OF THE STATE OF U		1.B FE	250,000	250,000	219,873	250,000	0	0	0	0	3.351	3.351	FA	3,491	8,378	11/14/2019	08/01/2039	254,189
917567-EY-1	UTAH TRAN AUTH SALES TAX REV		1.C FE	252,730	250,000	223,839	251,189	0	(277)	0	0	3.393	3.264	JD	377	8,483	12/12/2019	12/15/2036	0
923078-DK-2	VENTURA CNTY CALIF PUB FING AUTH LEASE R		1.B FE	251,638	250,000	194,038	250,827	0	(156)	0	0	3.244	3.170	MN	1,352	8,110	06/16/2020	11/01/2043	0
928075-JL-5	VIRGINIA PORT AUTH COMWLTH PORT FD REV		1.B FE	250,000	250,000	192,791	250,000	0	0	0	0	2.449	2.449	JJ	3,061	6,123	07/22/2020	07/01/2040	253,061
928172-V5-1	VIRGINIA ST PUB BLDG AUTH PUB FACS REV		1.B FE	278,690	250,000	251,322	252,076	0	(3,459)	0	0	5.000	3.550	FA	5,208	12,500	03/10/2017	08/01/2036	0
944514-U8-9	WAYNE CNTY MICH ARPT AUTH REV		1.E FE	1,051,970	1,000,000	1,079,034	1,049,991	0	(1,979)	0	0	5.750	5.101	JD	4,792	23,958	06/13/2025	12/01/2050	0
956510-BY-6	WEST VA PKWYS AUTH TPK TOLL REV		1.D FE	1,616,115	1,500,000	1,545,021	1,583,574	0	(13,636)	0	0	5.000	3.850	JD	6,250	75,000	07/13/2023	06/01/2047	0
956510-BZ-3	WEST VA PKWYS AUTH TPK TOLL REV		1.D FE	232,155	250,000	229,080	233,273	0	350	0	0	4.000	4.442	JD	833	10,000	09/06/2022	06/01/2051	255,000
956510-BZ-3	WEST VA PKWYS AUTH TPK TOLL REV	SD	1.D FE	464,310	500,000	458,160	466,559	0	700	0	0	4.000	4.442	JD	1,667	20,000	09/06/2022	06/01/2051	510,000
98851W-AJ-2	YUMA ARIZ PLEDGED REV		1.D FE	750,000	750,000	710,902	750,000	0	0	0	0	1.952	1.952	JJ	6,751	14,640	01/13/2021	07/15/2029	757,320
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue				73,053,119	70,686,107	66,725,043	71,916,213	0	(181,109)	0	0	XXX	XXX	XXX	795,629	2,184,268	XXX	XXX	43,445,727
00913R-AD-8	AIR LIQUIDE FINANCE SA		1.F FE	2,100,465	2,250,000	2,228,580	2,233,824	0	21,393	0	0	2.500	3.501	MS	14,688	56,250	02/12/2019	09/27/2026	2,278,125
010392-FU-7	ALABAMA POWER CO		1.E FE	882,360	1,000,000	886,816	931,592	0	13,349	0	0	1.450	3.022	MS	4,269	14,500	02/24/2022	09/15/2030	1,007,250
010392-GB-8	ALABAMA POWER CO		1.E FE	796,313	750,000	804,460	788,420	0	(4,216)	0	0	5.850	5.010	MN	5,606	43,875	01/24/2024	11/15/2033	0
025816-DW-6	AMERICAN EXPRESS CO		1.F FE	2,000,000	2,000,000	2,061,456	2,000,000	0	0	0	0	5.284	5.285	JJ	45,501	105,680	07/22/2024	07/26/2035	2,026,420
025816-EM-7	AMERICAN EXPRESS CO		1.F FE	986,580	1,000,000	985,489	986,647	0	67	0	0	4.804	4.966	AO	8,941	0	12/09/2025	10/24/2036	1,012,010
031162-DD-9	AMGEN INC		2.A FE	747,653	750,000	726,028	748,885	0	333	0	0	3.000	3.050	FA	8,063	22,500	02/17/2022	02/22/2029	761,250

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	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	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC		1.G FE	260,860	250,000	239,100	258,286	0	(341)	0	0	4.950	4.654	JJ	5,706	12,375	12/16/2016	01/15/2042	256,188
06051G-GL-7	BANK OF AMERICA CORP		1.G FE	1,186,763	1,250,000	1,243,014	1,232,223	0	7,166	0	0	3.705	4.359	AO	8,619	46,313	10/10/2018	04/24/2028	1,273,156
06051G-HV-4	BANK OF AMERICA CORP		1.G FE	4,136,085	4,500,000	4,342,167	4,231,703	0	67,208	0	0	3.194	5.045	JJ	63,082	143,730	07/23/2024	07/23/2030	0
06418G-AU-1	BANK OF NOVA SCOTIA		1.F FE	1,000,000	1,000,000	998,650	1,000,000	0	0	0	0	4.043	4.046	MS	11,904	0	09/08/2025	09/15/2028	1,010,108
12189L-AK-7	BURLINGTON NORTHERN SANTA FE LLC		1.F FE	1,339,488	1,250,000	1,110,425	1,317,769	0	(2,957)	0	0	4.375	3.919	MS	18,229	54,688	07/07/2017	09/01/2042	0
125523-AH-3	CIGNA GROUP		2.A FE	249,668	250,000	252,521	249,901	0	33	0	0	4.375	4.390	AO	2,309	10,938	09/06/2018	10/15/2028	255,469
126650-DG-2	CVS HEALTH CORP		2.B FE	247,743	250,000	240,649	249,095	0	231	0	0	3.250	3.357	FA	3,069	8,125	08/08/2019	08/15/2029	254,063
134429-BP-3	CAMPBELL'S CO		2.C FE	1,245,425	1,250,000	1,273,805	1,246,072	0	370	0	0	5.400	5.448	MS	18,750	67,500	03/19/2024	03/21/2034	1,283,750
13607G-FE-7	CANADIAN IMPERIAL BANK OF COMMERCE		1.F FE	3,000,000	3,000,000	3,019,182	3,000,000	0	0	0	0	4.580	4.582	MS	43,128	0	09/02/2025	09/08/2031	3,034,350
136375-DH-2	CANADIAN NATIONAL RAILWAY CO		1.F FE	997,680	1,000,000	1,084,769	998,076	0	189	0	0	5.850	5.881	MN	9,750	58,500	10/30/2023	11/01/2033	1,029,250
14040H-DH-5	CAPITAL ONE FINANCIAL CORP		2.A FE	1,250,000	1,250,000	1,315,341	1,250,000	0	0	0	0	5.884	5.884	JJ	31,667	73,550	07/24/2024	07/26/2035	0
149123-CF-6	CATERPILLAR INC		1.F FE	1,238,625	1,250,000	888,786	1,240,182	0	270	0	0	3.250	3.298	MS	11,510	40,625	09/16/2019	09/19/2049	1,270,313
191216-DK-3	COCA-COLA CO		1.E FE	996,130	1,000,000	905,969	997,900	0	381	0	0	2.000	2.043	MS	6,444	20,000	03/01/2021	03/05/2031	1,010,000
191216-DY-3	COCA-COLA CO		1.E FE	999,680	1,000,000	1,020,898	999,716	0	26	0	0	4.650	4.654	FA	17,696	46,500	08/07/2024	08/14/2034	1,023,250
191241-AJ-7	COCA-COLA FEMSA SAB DE CV		1.G FE	498,020	500,000	421,115	498,846	0	161	0	0	1.850	1.887	MS	3,083	9,250	08/26/2020	09/01/2032	504,625
199575-AT-8	OHIO POWER CO		2.A FE	307,148	250,000	274,556	277,593	0	(3,165)	0	0	6.600	4.763	MS	5,500	16,500	01/24/2014	03/01/2033	250,000
20030N-BH-3	COMCAST CORP		1.G FE	248,293	250,000	244,538	249,203	0	95	0	0	4.250	4.303	JJ	4,899	10,625	04/14/2014	01/15/2033	250,000
20030N-BP-5	COMCAST CORP		1.G FE	1,240,864	1,125,000	1,076,114	1,194,183	0	(6,303)	0	0	4.400	3.603	FA	18,700	49,500	07/24/2017	08/15/2035	0
20030N-BP-5	COMCAST CORP	SD	1.G FE	690,054	625,000	597,841	663,838	0	(3,540)	0	0	4.400	3.595	FA	10,389	27,500	07/24/2017	08/15/2035	0
20030N-CT-6	COMCAST CORP		1.G FE	749,625	750,000	754,141	749,883	0	39	0	0	4.150	4.156	AO	6,571	31,125	10/02/2018	10/15/2028	765,563
20268J-BE-2	COMMONSPIRIT HEALTH		1.E FE	1,000,000	1,000,000	989,164	1,000,000	0	0	0	0	4.825	4.826	MS	9,114	0	10/17/2025	09/01/2035	1,024,125
20826F-BJ-4	CONOCOPHILLIPS CO		1.F FE	1,002,470	1,000,000	1,018,171	1,002,067	0	(384)	0	0	4.700	4.643	JJ	21,672	28,722	12/10/2024	01/15/2030	0
224044-CU-9	COX COMMUNICATIONS INC		2.B FE	996,470	1,000,000	983,231	996,867	0	283	0	0	5.450	5.496	MS	18,167	56,165	08/15/2024	09/01/2034	1,027,250
25179M-BG-7	DEVON ENERGY CORP		2.B FE	2,998,980	3,000,000	2,980,542	2,999,179	0	110	0	0	5.200	5.204	MS	45,933	163,367	08/19/2024	09/15/2034	3,078,000
25243Y-BD-0	DIAGEO CAPITAL PLC		1.G FE	3,559,045	3,500,000	3,195,266	3,528,102	0	(6,582)	0	0	2.000	1.795	AO	12,056	70,000	02/17/2021	04/29/2030	0
25243Y-BN-8	DIAGEO CAPITAL PLC		1.G FE	1,067,430	1,000,000	1,061,871	1,055,813	0	(6,054)	0	0	5.625	4.734	AO	13,438	56,250	01/09/2024	10/05/2033	0
26875P-AU-5	EOG RESOURCES INC		1.G FE	249,900	250,000	251,219	249,952	0	10	0	0	4.375	4.380	AO	2,309	10,938	04/08/2020	04/15/2030	255,469
26884A-BN-2	ERP OPERATING LP		1.G FE	1,243,675	1,250,000	1,102,224	1,246,312	0	620	0	0	1.850	1.906	FA	9,635	23,125	08/03/2021	08/01/2031	1,261,563
29379V-CG-6	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	994,000	1,000,000	1,010,909	994,640	0	456	0	0	4.950	5.024	FA	18,700	50,463	08/01/2024	02/15/2035	1,024,750
29446M-AM-4	EQUINOR ASA		1.D FE	1,013,930	1,000,000	1,014,988	1,013,595	0	(335)	0	0	4.500	4.171	MS	14,750	0	11/06/2025	09/03/2030	0
29736R-AR-1	ESTEE LAUDER COMPANIES INC		1.G FE	745,050	750,000	668,129	747,310	0	486	0	0	1.950	2.023	MS	4,306	14,625	03/01/2021	03/15/2031	757,313
31428X-DJ-2	FEDEX CORP		2.B FE	770,145	750,000	751,624	760,471	0	(969)	0	0	4.900	4.689	JJ	16,946	36,750	01/24/2014	01/15/2034	768,375
316773-DJ-6	FIFTH THIRD BANCORP		2.A FE	988,870	1,000,000	1,039,741	995,250	0	2,384	0	0	6.361	6.643	AO	11,308	63,610	03/15/2023	10/27/2028	0
38141G-C3-6	GOLDMAN SACHS GROUP INC		1.F FE	2,026,220	2,000,000	2,062,388	2,022,646	0	(3,574)	0	0	5.207	4.897	JJ	44,260	52,070	03/28/2025	01/28/2031	0
404280-CF-4	HSBC HOLDINGS PLC		1.G FE	249,688	250,000	256,331	249,849	0	31	0	0	4.950	4.966	MS	3,128	12,375	03/25/2020	03/31/2030	256,188
404280-CV-9	HSBC HOLDINGS PLC		1.G FE	917,880	1,000,000	950,357	942,771	0	20,089	0	0	2.206	4.542	FA	8,211	22,060	10/02/2024	08/17/2029	0
404280-EE-5	HSBC HOLDINGS PLC		1.G FE	750,000	750,000	791,888	750,000	0	0	0	0	5.719	5.719	MS	13,940	42,893	02/26/2024	03/04/2035	0
423012-AG-8	HEINEKEN NV		2.A FE	1,022,230	1,000,000	832,760	1,018,265	0	(542)	0	0	4.350	4.217	MS	11,117	43,500	05/16/2017	03/29/2047	0
42824C-BT-5	HEWLETT PACKARD ENTERPRISE CO		2.B FE	1,002,560	1,000,000	1,008,145	1,001,990	0	(460)	0	0	4.550	4.492	AO	9,606	47,901	09/17/2024	10/15/2029	0
44107H-AF-9	HOSPITAL FOR SPECIAL SURGERY		1.E FE	250,000	250,000	153,037	250,000	0	0	0	0	2.667	2.667	AO	1,667	6,668	08/05/2020	10/01/2050	253,334
46647P-BL-9	JPMORGAN CHASE & CO		1.E FE	1,860,200	2,000,000	1,863,054	1,862,287	0	2,087	0	0	2.522	4.558	AO	9,668	0	12/09/2025	04/22/2031	2,028,882
46647P-EJ-1	JPMORGAN CHASE & CO		1.E FE	1,032,130	1,000,000	1,023,652	1,024,350	0	(6,208)	0	0	4.995	4.250	JJ	22,061	49,950	09/24/2024	07/22/2030	0
46647P-EV-4	JPMORGAN CHASE & CO		1.E FE	3,307,348	3,250,000	3,358,602	3,299,919	0	(7,429)	0	0	5.140	4.720	JJ	72,852	83,525	05/29/2025	01/24/2031	0
49271V-AV-2	KEURIG DR PEPPER INC		2.B FE	3,018,660	3,000,000	3,055,530	3,016,587	0	(1,620)	0	0	5.300	5.215	MS	46,817	159,000	07/25/2024	03/15/2034	0
49446B-AC-7	KIMCO REALTY OP LLC		1.G FE	2,489,000	2,500,000	2,563,358	2,489,567	0	567	0	0	5.300	5.354	FA	68,090	0	06/16/2025	02/01/2036	2,566,250

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	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	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
494550-AT-3	KINDER MORGAN ENERGY PARTNERS LP		2.B FE	230,098	250,000	263,083	237,576	0	959	0	0	5.800	6.527	MS	4,269	14,500	09/02/2015	03/15/2035	257,250
49456B-AZ-4	KINDER MORGAN INC		2.B FE	2,496,075	2,500,000	2,565,270	2,496,832	0	728	0	0	5.100	5.139	FA	53,125	127,854	07/22/2024	08/01/2029	2,563,750
532457-CQ-9	ELI LILLY AND CO		1.E FE	2,494,525	2,500,000	2,520,150	2,495,924	0	1,021	0	0	4.200	4.249	FA	39,958	105,000	08/12/2024	08/14/2029	2,552,500
548661-DR-5	LOWE'S COMPANIES INC		2.A FE	2,373,400	2,500,000	2,466,255	2,409,227	0	25,136	0	0	3.650	4.869	AO	21,799	91,250	07/25/2024	04/05/2029	2,545,625
57629W-CW-8	MASSMUTUAL GLOBAL FUNDING II		1.B FE	1,320,630	1,500,000	1,319,358	1,323,316	0	2,686	0	0	1.550	4.308	AO	5,296	0	12/02/2025	10/09/2030	1,511,625
57636Q-AP-9	MASTERCARD INC		1.D FE	249,515	250,000	243,889	249,775	0	49	0	0	3.350	3.373	MS	2,210	8,375	03/24/2020	03/26/2030	254,188
579780-AQ-0	MCCORMICK & COMPANY INC		2.B FE	249,145	250,000	231,918	249,607	0	86	0	0	2.500	2.539	AO	1,319	6,250	04/13/2020	04/15/2030	253,125
58013M-EZ-3	MCDONALD'S CORP		2.A FE	799,005	750,000	743,664	780,093	0	(2,554)	0	0	4.700	4.181	JD	2,154	35,250	05/09/2017	12/09/2035	0
58769J-AW-7	MERCEDES-BENZ FINANCE NORTH AMERICA LLC		1.F FE	3,994,200	4,000,000	4,074,052	3,995,705	0	1,073	0	0	4.800	4.833	FA	80,000	192,000	07/29/2024	08/01/2029	4,096,000
58933Y-AJ-4	MERCK & CO INC		1.E FE	498,640	500,000	430,264	499,018	0	38	0	0	4.150	4.166	MN	2,478	20,750	07/30/2014	05/18/2043	500,000
59217G-FS-3	METROPOLITAN LIFE GLOBAL FUNDING I		1.D FE	1,497,210	1,500,000	1,530,395	1,497,658	0	232	0	0	5.050	5.074	JJ	36,402	75,750	01/02/2024	01/08/2034	1,537,875
61747Y-EU-5	MORGAN STANLEY		1.E FE	728,063	750,000	760,442	733,529	0	2,055	0	0	4.889	5.290	JJ	16,399	36,668	03/28/2023	07/20/2033	0
61747Y-FH-3	MORGAN STANLEY		1.E FE	1,076,600	1,000,000	1,059,110	1,054,604	0	(17,762)	0	0	6.407	4.336	MN	10,678	64,070	10/02/2024	11/01/2029	0
61747Y-FT-7	MORGAN STANLEY		1.E FE	2,493,650	2,500,000	2,577,548	2,494,392	0	508	0	0	5.320	5.353	JJ	59,850	133,000	07/23/2024	07/19/2035	0
61747Y-FZ-3	MORGAN STANLEY		1.E FE	1,033,730	1,000,000	1,028,793	1,031,605	0	(2,125)	0	0	5.192	4.376	AO	10,672	25,960	09/04/2025	04/17/2031	0
631005-BJ-3	NARRAGANSETT ELECTRIC CO		1.G FE	750,000	750,000	722,847	750,000	0	0	0	0	3.395	3.395	AO	5,800	25,463	04/07/2020	04/09/2030	762,731
64110L-AZ-9	NETFLIX INC		1.G FE	1,993,520	2,000,000	2,043,040	1,994,298	0	530	0	0	4.900	4.941	FA	37,022	101,811	07/30/2024	08/15/2034	2,049,000
654106-AK-9	NIKE INC		1.F FE	1,259,725	1,250,000	1,191,943	1,255,225	0	(1,218)	0	0	2.850	2.739	MS	9,302	35,625	02/23/2022	03/27/2030	0
65473P-AJ-4	NISOURCE INC		2.B FE	249,078	250,000	242,932	249,563	0	92	0	0	3.600	3.644	MN	1,500	9,000	04/07/2020	05/01/2030	254,500
655844-BZ-0	NORFOLK SOUTHERN CORP		2.A FE	1,746,115	1,750,000	1,740,890	1,748,850	0	416	0	0	3.800	3.827	FA	27,708	66,500	07/30/2018	08/01/2028	1,783,250
655844-CS-5	NORFOLK SOUTHERN CORP		2.A FE	679,890	750,000	714,832	681,847	0	882	0	0	5.350	6.020	FA	16,719	40,125	10/11/2023	08/01/2054	770,063
677415-CS-8	OHIO POWER CO		2.A FE	249,735	250,000	232,990	249,880	0	26	0	0	2.600	2.612	AO	1,625	6,500	03/13/2020	04/01/2030	253,250
67777J-AL-2	OHIOHEALTH CORP		1.B FE	750,000	750,000	672,974	750,000	0	0	0	0	2.297	2.297	MN	2,201	17,228	10/19/2021	11/15/2031	758,614
68233J-BH-6	ONCOR ELECTRIC DELIVERY COMPANY LLC		1.F FE	749,648	750,000	744,489	749,888	0	36	0	0	3.700	3.706	MN	3,546	27,750	08/07/2018	11/15/2028	763,875
68233J-BU-7	ONCOR ELECTRIC DELIVERY COMPANY LLC		1.F FE	499,455	500,000	470,712	499,759	0	51	0	0	2.750	2.762	MN	1,757	13,750	03/17/2020	05/15/2030	506,875
682680-CC-5	ONEOK INC		2.B FE	1,748,145	1,750,000	1,751,542	1,748,616	0	357	0	0	4.400	4.423	AO	16,256	81,492	09/10/2024	10/15/2029	1,788,500
693304-AX-5	PECO ENERGY CO		1.F FE	247,943	250,000	164,298	248,236	0	50	0	0	3.000	3.042	MS	2,208	7,500	09/03/2019	09/15/2049	253,750
69352P-AT-0	PPL CAPITAL FUNDING INC		2.A FE	994,860	1,000,000	1,022,509	995,464	0	416	0	0	5.250	5.316	MS	17,500	55,708	08/06/2024	09/01/2034	1,026,250
70213H-AE-8	MASS GENERAL BRIGHAM INC		1.D FE	250,000	250,000	172,668	250,000	0	0	0	0	3.192	3.192	JJ	3,990	7,980	01/22/2020	07/01/2049	253,990
713448-ES-3	PEPSICO INC		1.E FE	2,735,233	2,750,000	2,609,470	2,743,275	0	1,484	0	0	2.750	2.812	MS	21,427	75,625	03/17/2020	03/19/2030	2,787,813
716973-AC-6	PFIZER INVESTMENT ENTERPRISES PTE LTD		1.F FE	1,997,600	2,000,000	2,023,712	1,998,791	0	471	0	0	4.450	4.477	MN	10,383	89,000	05/16/2023	05/19/2028	2,044,500
720186-AR-6	PIEDMONT NATURAL GAS COMPANY INC		2.A FE	999,430	1,000,000	1,017,224	999,490	0	43	0	0	5.100	5.107	FA	19,267	51,142	08/12/2024	02/15/2035	1,025,500
74340X-CN-9	PROLOGIS LP		1.F FE	1,014,420	1,000,000	1,012,783	1,012,873	0	(1,133)	0	0	5.000	4.820	JJ	20,972	51,111	08/05/2024	01/31/2035	0
74456Q-BX-3	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	1,999,680	2,000,000	1,983,954	1,999,900	0	35	0	0	3.650	3.652	MS	24,333	73,000	09/05/2018	09/01/2028	2,036,500
74456Q-CS-3	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	1,005,500	1,000,000	1,008,346	1,004,883	0	(458)	0	0	4.850	4.779	FA	20,208	47,961	08/15/2024	08/01/2034	0
74460W-AG-2	PUBLIC STORAGE OPERATING CO		1.F FE	1,014,390	1,000,000	1,032,957	1,013,360	0	(1,030)	0	0	5.100	4.882	FA	21,250	25,500	04/03/2025	08/01/2033	0
78017F-ZS-5	ROYAL BANK OF CANADA		1.E FE	4,021,140	4,000,000	4,038,992	4,018,683	0	(2,457)	0	0	4.522	4.248	AO	36,678	135,660	10/02/2025	10/18/2028	0
797440-BV-5	SAN DIEGO GAS & ELECTRIC CO		1.F FE	248,885	250,000	190,455	249,087	0	27	0	0	3.750	3.775	JD	781	9,375	06/05/2017	06/01/2047	254,688
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		1.D FE	260,610	250,000	211,830	258,699	0	(258)	0	0	4.200	3.956	MS	3,063	10,500	05/22/2017	03/16/2047	255,250
85434V-AB-4	STANFORD HEALTH CARE		1.C FE	814,718	750,000	724,721	784,566	0	(7,449)	0	0	3.310	2.199	FA	9,378	24,825	10/20/2021	08/15/2030	0
855244-AR-0	STARBUCKS CORP		2.A FE	1,248,600	1,250,000	1,247,866	1,249,530	0	152	0	0	4.000	4.014	MN	6,389	50,000	08/08/2018	11/15/2028	1,275,000
87264A-DF-9	T-MOBILE USA INC		2.A FE	996,540	1,000,000	1,025,214	997,004	0	283	0	0	5.150	5.195	AO	10,872	51,500	01/09/2024	04/15/2034	1,025,750
87612E-BS-4	TARGET CORP		1.F FE	994,250	1,000,000	989,106	994,881	0	475	0	0	4.500	4.572	MS	13,250	46,125	09/03/2024	09/15/2034	1,022,500
89115A-3C-4	TORONTO-DOMINION BANK		1.F FE	1,000,000	1,000,000	1,022,931	1,000,000	0	0	0	0	4.783	4.783	JD	1,860	47,830	12/09/2024	12/17/2029	1,023,915
892331-AD-1	TOYOTA MOTOR CORP		1.E FE	2,000,000	2,000,000	1,992,344	2,000,000	0	0	0	0	3.669	3.669	JJ	32,817	73,380	07/10/2018	07/20/2028	2,036,690

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	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	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
89788M-AT-9	TRUIST FINANCIAL CORP		1.G FE	2,000,000	2,000,000	2,062,478	2,000,000	0	0	0	0	5.153	5.790	FA	41,797	103,060	08/01/2024	08/05/2032	0
904764-BV-8	UNILEVER CAPITAL CORP		1.E FE	1,732,885	1,750,000	1,757,096	1,734,807	0	1,398	0	0	4.625	4.749	FA	31,251	80,938	08/07/2024	08/12/2034	1,790,469
911312-CD-6	UNITED PARCEL SERVICE INC		1.F FE	2,520,650	2,500,000	2,589,113	2,518,317	0	(1,761)	0	0	5.150	5.040	MN	13,948	128,750	07/22/2024	05/22/2034	0
91159H-JS-0	US BANCORP		1.F FE	3,001,050	3,000,000	3,088,101	3,000,778	0	(194)	0	0	5.100	5.092	JJ	67,150	153,000	07/23/2024	07/23/2030	0
91159H-JV-3	US BANCORP		1.F FE	2,520,300	2,500,000	2,574,630	2,519,732	0	(568)	0	0	5.083	4.992	MN	16,237	63,538	06/13/2025	05/15/2031	0
91324P-FG-2	UNITEDHEALTH GROUP INC		1.F FE	5,996,400	6,000,000	6,147,870	5,997,188	0	610	0	0	4.800	4.813	JJ	132,800	280,000	07/23/2024	01/15/2030	6,144,000
92343V-EU-4	VERIZON COMMUNICATIONS INC		2.A FE	271,968	274,000	271,945	273,181	0	189	0	0	4.016	4.099	JD	856	11,004	02/28/2019	12/03/2029	279,502
92343V-GN-8	VERIZON COMMUNICATIONS INC		2.A FE	1,247,267	1,268,000	1,115,891	1,255,243	0	1,877	0	0	2.355	2.531	MS	8,793	29,861	03/11/2021	03/15/2032	1,282,931
927804-FP-4	VIRGINIA ELECTRIC AND POWER CO		2.A FE	273,268	250,000	223,113	267,051	0	(676)	0	0	4.650	4.092	FA	4,392	11,625	10/02/2014	08/15/2043	250,000
927804-GP-3	VIRGINIA ELECTRIC AND POWER CO		1.G FE	744,683	750,000	759,050	745,541	0	439	0	0	5.000	5.091	JJ	17,292	37,500	01/02/2024	01/15/2034	768,750
927804-GR-9	VIRGINIA ELECTRIC AND POWER CO		1.G FE	1,496,610	1,500,000	1,518,411	1,496,992	0	274	0	0	5.050	5.079	FA	28,617	76,381	08/06/2024	08/15/2034	1,537,875
92826C-AE-2	VISA INC		1.D FE	169,957	160,000	155,617	165,969	0	(520)	0	0	4.150	3.679	JD	314	6,640	02/28/2017	12/14/2035	0
928668-BF-8	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		2.A FE	916,720	1,000,000	965,778	929,843	0	13,123	0	0	3.750	5.584	MN	5,000	37,500	01/22/2025	05/13/2030	1,018,750
928668-CM-2	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		2.A FE	1,995,840	2,000,000	2,025,070	1,996,887	0	766	0	0	4.950	4.998	FA	37,400	99,000	08/08/2024	08/15/2029	2,049,500
92939U-AL-0	WEC ENERGY GROUP INC		2.A FE	749,003	750,000	760,468	749,568	0	197	0	0	4.750	4.780	JJ	16,427	35,625	01/09/2023	01/15/2028	767,813
931142-CB-7	WALMART INC	SD	1.C FE	745,807	645,000	681,785	701,613	0	(4,680)	0	0	5.250	4.139	MS	11,288	33,863	05/01/2014	09/01/2035	661,931
931142-CB-7	WALMART INC		1.C FE	945,807	805,000	850,910	884,217	0	(6,595)	0	0	5.250	4.011	MS	14,088	42,263	08/18/2014	09/01/2035	805,000
95000U-3K-7	WELLS FARGO & CO		1.E FE	1,278,225	1,250,000	1,303,590	1,274,846	0	(2,425)	0	0	5.499	5.194	JJ	30,168	68,738	08/01/2024	01/23/2035	0
95101V-AB-5	WESLEYAN UNIVERSITY		1.D FE	250,000	250,000	170,017	250,000	0	0	0	0	3.369	3.369	JJ	4,211	8,423	01/09/2020	07/01/2050	254,211
976826-BK-2	WISCONSIN POWER AND LIGHT CO		2.A FE	249,785	250,000	199,974	249,837	0	6	0	0	4.100	4.105	AO	2,164	10,250	10/06/2014	10/15/2044	250,000
98389B-BA-7	XCEL ENERGY INC		2.A FE	1,248,338	1,250,000	1,289,756	1,248,685	0	136	0	0	5.450	5.467	FA	25,736	68,125	07/31/2023	08/15/2033	1,284,063
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)				150,359,551	150,652,000	149,328,007	150,417,426	0	89,303	0	0	XXX	XXX	XXX	2,154,427	5,745,826	XXX	XXX	96,086,119
91823A-AU-5	VBTEL 2022-1 C21 - ABS		1.F FE	750,000	750,000	729,341	750,000	0	0	0	0	3.156	3.155	MON	1,052	23,670	02/18/2022	02/15/2052	750,000
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)				750,000	750,000	729,341	750,000	0	0	0	0	XXX	XXX	XXX	1,052	23,670	XXX	XXX	750,000
0489999999. Total - issuer credit obligations (unaffiliated)				252,831,720	251,507,141	244,372,926	251,953,784	49,512	(111,755)	0	0	XXX	XXX	XXX	3,337,551	8,948,197	XXX	XXX	164,495,585
0499999999. Total - issuer credit obligations (affiliated)				0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX	0
0509999999 - Total - issuer credit obligations				252,831,720	251,507,141	244,372,926	251,953,784	49,512	(111,755)	0	0	XXX	XXX	XXX	3,337,551	8,948,197	XXX	XXX	164,495,585

1.

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

1A	1A ...$ 16,750,119	1B ..$ 9,838,500	1C ..$ 36,660,209	1D ..$ 29,198,733	1E ..$ 42,323,998	1F ..$ 51,355,155	1G ..$ 28,953,044	
1B	2A ...$ 21,621,573	2B ..$ 14,006,381	2C ..$ 1,246,072					
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 1 - SECTION 2

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	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	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
36179T-4P-7	G2 MA5330 - RMBS		1.A	142,226	138,736	132,922	146,301	0	(150)	0	0	4.000	2.979	MON	462	5,549	07/05/2018	07/20/2048	74	
36179T-7L-3	G2 MA5399 - RMBS		1.A	329,443	317,152	315,141	346,013	0	(558)	0	0	4.500	2.847	MON	1,189	14,272	08/30/2018	08/20/2048	182	
36179T-Z5-7	G2 MA5264 - RMBS		1.A	470,641	458,742	442,691	484,379	0	(511)	0	0	4.000	2.953	MON	1,529	18,350	07/12/2018	06/20/2048	246	
36296S-E3-5	GN 699554 - RMBS		1.A	12,551	12,687	12,896	12,547	0	5	0	0	5.000	5.293	MON	53	634	10/21/2008	11/15/2038	31	
36297A-AT-0	GN 705718 - RMBS		1.A	10,756	10,375	10,525	10,850	0	(22)	0	0	5.000	3.874	MON	43	519	01/06/2009	01/15/2039	24	
38373A-D9-4	GNR 2009-069 PV - CMO/RMBS		1.A	6,666	6,587	6,479	6,667	0	(7)	0	0	4.000	3.668	MON	22	263	08/05/2009	08/20/2039	31	
38377L-AQ-1	GNR 2010-116 HB - CMO/RMBS		1.A	34,600	32,580	31,739	34,786	0	(109)	0	0	4.000	2.802	MON	109	1,303	09/17/2014	09/20/2040	179	
38384K-QG-9	GNR 2024-043 F - CMO/RMBS		1.A	698,428	697,665	694,171	698,516	0	88	0	0	4.868	4.879	MON	1,038	30,543	02/24/2025	03/20/2054	178	
38384N-B9-5	GNR 2024-081 FE - CMO/RMBS		1.A	1,637,811	1,637,811	1,640,791	1,637,815	0	4	0	0	5.068	5.121	MON	2,536	66,931	03/27/2025	05/20/2054	31	
38384X-SB-0	GNR 2024-164 FM - CMO/RMBS		1.A	1,894,217	1,897,776	1,892,060	1,894,032	0	(185)	0	0	4.968	5.063	MON	2,881	93,242	02/07/2025	10/20/2054	10	
38385C-W9-5	GNR 2025-022 AF - CMO/RMBS		1.A	1,269,603	1,267,425	1,262,359	1,269,607	0	4	0	0	4.968	4.983	MON	1,924	50,844	03/19/2025	02/20/2055	49	
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)				6,506,943	6,477,536	6,441,773	6,541,513	0	(1,440)	0	0	XXX	XXX	XXX	11,786	282,451	XXX	XXX	1,035	XXX
312988-KQ-0	FH B70303 - RMBS		1.A	55,036	54,627	55,999	54,699	0	(22)	0	0	5.000	4.947	MON	228	2,731	03/02/2004	02/01/2034	592	
3131WQ-5C-7	FH ZJ0843 - RMBS		1.A	183,526	186,434	183,350	183,264	0	95	0	0	4.000	4.417	MON	621	7,457	12/21/2010	12/01/2040	244	
3131XJ-5G-3	FH ZL3547 - RMBS		1.A	67,077	63,421	60,746	67,632	0	(160)	0	0	3.500	2.086	MON	185	2,220	07/19/2012	08/01/2042	99	
3131XJ-RS-3	FH ZL3197 - RMBS		1.A	60,640	58,395	55,936	60,654	0	(96)	0	0	3.500	2.606	MON	170	2,044	05/11/2012	06/01/2042	108	
3131XJ-S5-2	FH ZL3240 - RMBS		1.A	218,990	217,682	208,504	219,227	0	(73)	0	0	3.500	3.315	MON	635	7,619	03/29/2018	06/01/2042	351	
3131XK-3C-1	FH ZL4395 - RMBS		1.A	421,170	429,280	396,412	420,289	0	276	0	0	3.000	3.442	MON	1,073	12,878	03/29/2018	11/01/2042	583	
3131XM-FM-2	FH ZL5572 - RMBS		1.A	395,384	379,379	371,463	391,449	0	(360)	0	0	4.000	3.219	MON	1,265	15,175	02/14/2014	04/01/2043	295	
3131XN-6S-7	FH ZL7181 - RMBS		1.A	157,530	150,544	145,280	158,009	0	(201)	0	0	4.000	2.848	MON	502	6,022	10/08/2013	10/01/2043	98	
3131XQ-5B-8	FH ZL8942 - RMBS		1.A	73,134	68,320	66,590	73,737	0	(135)	0	0	4.000	2.256	MON	228	2,733	01/13/2015	01/01/2045	39	
3131XQ-5Z-5	FH ZL8964 - RMBS		1.A	176,253	175,591	167,876	176,264	0	(31)	0	0	3.500	3.396	MON	512	6,146	03/29/2018	01/01/2045	208	
3131XQ-KC-9	FH ZL8391 - RMBS		1.A	100,592	95,207	92,984	99,570	0	(133)	0	0	4.000	2.905	MON	317	3,808	08/05/2014	08/01/2044	71	
3131XR-BB-9	FH ZL9034 - RMBS		1.A	98,794	94,172	89,405	98,756	0	(135)	0	0	3.500	2.526	MON	275	3,296	02/25/2015	02/01/2045	100	
3131XT-PV-6	FH ZM0436 - RMBS		1.A	154,614	148,981	141,441	154,419	0	(151)	0	0	3.500	2.769	MON	435	5,214	11/05/2015	11/01/2045	146	
3131XT-VP-2	FH ZM0622 - RMBS		1.A	154,979	145,499	141,003	157,248	0	(261)	0	0	4.000	2.273	MON	485	5,820	01/19/2016	12/01/2045	67	
31329J-P2-7	FH ZA1341 - RMBS		1.A	165,957	163,078	150,592	165,898	0	(111)	0	0	3.000	2.601	MON	408	4,892	08/16/2012	09/01/2042	219	
31329J-PX-9	FH ZA1338 - RMBS		1.A	143,485	146,248	135,050	142,874	0	104	0	0	3.000	3.489	MON	366	4,387	03/29/2018	08/01/2042	196	
31329K-XW-9	FH ZA2493 - RMBS		1.A	606,338	614,694	586,976	605,225	0	302	0	0	3.000	3.509	MON	1,537	18,441	03/16/2018	02/01/2038	424	
3132A4-6H-6	FH ZS4472 - RMBS		1.A	17,274	16,657	15,955	17,371	0	(28)	0	0	3.500	2.543	MON	49	583	02/01/2012	02/01/2042	28	
3132A4-6V-5	FH ZS4484 - RMBS		1.A	41,977	40,424	38,719	42,185	0	(67)	0	0	3.500	2.543	MON	118	1,415	05/11/2012	05/01/2042	64	
3132A4-7B-8	FH ZS4490 - RMBS		1.A	143,018	145,772	134,610	142,167	0	114	0	0	3.000	3.530	MON	364	4,373	03/29/2018	07/01/2042	201	
3132A4-PW-2	FH ZS4037 - RMBS		1.A	583,671	580,184	556,483	583,024	0	(135)	0	0	3.500	3.370	MON	1,692	20,306	03/29/2018	05/01/2044	796	
3132A5-AY-1	FH ZS4523 - RMBS		1.A	36,466	36,279	34,251	36,427	0	(7)	0	0	3.500	3.388	MON	106	1,270	08/06/2013	07/01/2043	47	
3132A5-FS-9	FH ZS4677 - RMBS		1.A	411,010	421,656	383,233	404,914	0	359	0	0	3.000	3.781	MON	1,054	12,650	03/29/2018	09/01/2046	308	
3132A7-UG-4	FH ZS6883 - RMBS		1.A	22,227	21,115	20,910	21,408	0	(87)	0	0	3.500	2.108	MON	62	739	02/21/2014	12/01/2028	321	
3132A9-MH-7	FH ZS8460 - RMBS		1.A	35,162	34,988	34,754	34,963	0	(30)	0	0	3.000	2.805	MON	87	1,050	03/29/2018	04/01/2027	1,822	
3132CW-T4-6	FH SB0571 - RMBS		1.A	804,584	781,861	725,670	798,327	0	(1,227)	0	0	2.000	1.452	MON	1,303	15,637	12/20/2021	10/01/2036	3,098	
3132DN-VE-0	FH SD1513 - RMBS		1.A	1,878,026	1,898,794	1,894,418	1,878,399	0	162	0	0	5.000	5.195	MON	7,912	94,940	01/09/2024	08/01/2052	622	
3132DQ-Z8-2	FH SD3467 - RMBS		1.A	5,173,283	5,353,114	5,305,607	5,179,621	0	2,175	0	0	4.500	5.179	MON	20,074	240,890	07/22/2024	10/01/2050	1,847	
3132DT-DS-6	FH SD5513 - RMBS		1.A	4,205,013	4,290,146	4,233,499	4,204,886	0	994	0	0	4.500	4.832	MON	16,088	193,057	08/12/2024	02/01/2053	2,440	
3132DT-FY-1	FH SD5583 - RMBS		1.A	6,335,296	6,548,110	6,490,068	6,338,624	0	2,712	0	0	4.500	5.172	MON	24,555	294,665	07/23/2024	09/01/2050	2,390	
3132DT-Q4-5	FH SD5875 - RMBS		1.A	1,124,591	1,091,504	1,117,746	1,121,919	0	(2,205)	0	0	5.500	4.740	MON	5,003	60,033	10/03/2024	06/01/2054	33	

SCHEDULE D - PART 1 - SECTION 2

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	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	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3132DT-UU-2	FH SD5995 - RMBS		1.A	2,445,976	2,405,015	2,437,197	2,444,569	0	(649)	0	0	5.000	4.678	MON	10,021	120,251	10/01/2024	03/01/2054	769	
3132DV-7B-5	FH SD8090 - RMBS		1.A	1,708,793	1,658,352	1,356,655	1,707,835	0	(1,272)	0	0	2.000	1.601	MON	2,764	33,167	08/28/2020	09/01/2050	1,916	
3133A8-MR-5	FH QB2168 - RMBS		1.A	897,550	867,460	706,280	899,448	0	(836)	0	0	2.000	1.505	MON	1,446	17,349	08/11/2020	08/01/2050	1,000	
3133KY-U6-4	FH RB5105 - RMBS		1.A	2,767,585	2,678,848	2,330,031	2,745,860	0	(6,352)	0	0	2.000	1.494	MON	4,465	53,577	02/18/2021	03/01/2041	5,676	
3133KY-VK-2	FH RB5118 - RMBS		1.A	1,030,727	1,003,599	872,893	1,025,212	0	(980)	0	0	2.000	1.568	MON	1,673	20,072	08/24/2021	07/01/2041	2,010	
3136AC-U5-8	FNR 2013-15 EP - CMO/RMBS		1.A	51,459	49,509	48,699	50,262	0	(179)	0	0	3.500	2.653	MON	144	1,733	11/22/2013	08/25/2042	420	
3136BU-CB-4	FNR 2024-105 KF - CMO/RMBS		1.A	1,610,575	1,607,561	1,599,514	1,610,450	0	(125)	0	0	4.874	4.866	MON	1,306	70,976	02/20/2025	01/25/2055	21	
3137BC-R6-7	FHR 4374 CE - CMO/RMBS		1.A	175,344	172,314	167,759	175,494	0	(302)	0	0	3.500	2.988	MON	503	6,031	03/29/2018	12/15/2043	390	
3138AS-4B-5	FN AJ1717 - RMBS		1.A	243,137	235,390	230,060	241,450	0	(232)	0	0	4.000	3.320	MON	785	9,416	03/29/2018	09/01/2041	268	
3138AX-Z9-5	FN AJ6167 - RMBS		1.A	305,635	295,905	289,200	305,225	0	(328)	0	0	4.000	3.190	MON	986	11,836	03/29/2018	12/01/2041	293	
3138EN-HJ-1	FN AL5632 - RMBS		1.A	93,882	88,243	86,443	93,104	0	(130)	0	0	4.000	2.732	MON	294	3,530	09/09/2014	08/01/2044	57	
3138WG-EZ-3	FN AS6451 - RMBS		1.A	151,709	145,122	138,550	151,014	0	(167)	0	0	3.500	2.687	MON	423	5,079	01/22/2016	01/01/2046	142	
3138WH-L3-4	FN AS7545 - RMBS		1.A	337,024	336,358	316,745	337,772	0	(49)	0	0	3.500	3.398	MON	981	11,773	03/29/2018	07/01/2046	269	
3138WH-LR-1	FN AS7535 - RMBS		1.A	354,626	360,924	328,044	353,036	0	261	0	0	3.000	3.473	MON	902	10,828	03/29/2018	07/01/2041	545	
3138WH-RL-8	FN AS7690 - RMBS		1.A	1,432,612	1,425,928	1,351,317	1,433,951	0	(263)	0	0	3.500	3.369	MON	4,159	49,907	01/29/2019	08/01/2046	1,175	
3138WJ-YB-8	FN AS8805 - RMBS		1.A	153,983	148,284	139,674	155,124	0	(255)	0	0	3.500	2.496	MON	432	5,190	08/25/2017	02/01/2042	221	
3138WK-3E-3	FN AS9796 - RMBS		1.A	423,356	422,564	399,989	424,098	0	(58)	0	0	3.500	3.409	MON	1,232	14,790	01/18/2019	06/01/2047	346	
3138X3-AY-8	FN AU3622 - RMBS		1.A	255,740	243,020	237,533	251,507	0	(250)	0	0	4.000	3.153	MON	810	9,721	11/01/2013	07/01/2043	181	
3138X3-BX-9	FN AU3653 - RMBS		1.A	390,095	371,022	356,712	385,732	0	(439)	0	0	4.000	3.034	MON	1,237	14,841	11/01/2013	09/01/2043	302	
3138Y6-MY-7	FN AX4874 - RMBS		1.A	186,849	176,273	166,769	184,304	0	(254)	0	0	3.500	2.565	MON	514	6,170	01/15/2015	12/01/2044	210	
3138Y9-S8-2	FN AX7742 - RMBS		1.A	115,258	110,163	104,852	115,613	0	(161)	0	0	3.500	2.509	MON	321	3,856	03/04/2015	01/01/2045	119	
3140EC-S9-1	FN BA7743 - RMBS		1.A	753,890	773,443	695,528	754,546	0	426	0	0	3.000	3.473	MON	1,934	23,203	03/29/2018	07/01/2046	637	
3140EV-4E-4	FN BC1720 - RMBS		1.A	232,499	221,329	210,126	231,892	0	(267)	0	0	3.500	2.585	MON	646	7,747	02/12/2016	01/01/2046	187	
3140GY-GZ-6	FN BH9215 - RMBS		1.A	414,927	404,252	380,774	424,296	0	(452)	0	0	3.500	2.582	MON	1,179	14,149	06/05/2019	01/01/2048	270	
3140H1-V2-3	FN BJ0632 - RMBS		1.A	105,365	102,748	99,168	107,096	0	(97)	0	0	4.000	3.240	MON	342	4,110	04/13/2018	03/01/2048	82	
3140JQ-TE-3	FN BN7748 - RMBS		1.A	185,809	178,837	167,989	189,613	0	(214)	0	0	3.500	2.447	MON	522	6,259	09/27/2019	09/01/2049	96	
3140K3-J2-9	FN BO7480 - RMBS		1.A	855,488	829,815	749,338	868,492	0	(854)	0	0	3.000	2.247	MON	2,075	24,894	02/10/2020	12/01/2049	570	
3140LY-A9-4	FN BT9031 - RMBS		1.A	7,285,508	7,085,132	6,162,530	7,239,561	0	(6,831)	0	0	2.000	1.570	MON	11,809	141,703	09/07/2021	08/01/2041	13,980	
3140MM-Y2-8	FN BV7928 - RMBS		1.A	1,089,276	1,113,814	1,094,620	1,090,246	0	276	0	0	4.500	4.854	MON	4,177	50,122	12/21/2022	08/01/2052	633	
3140Q7-L4-7	FN CA0346 - RMBS		1.A	57,995	55,274	54,952	60,891	0	(98)	0	0	4.500	2.303	MON	207	2,487	05/08/2019	09/01/2047	15	
3140QK-QX-9	FN CB0469 - RMBS		1.A	1,022,798	976,273	881,015	1,012,246	0	(1,504)	0	0	2.500	1.708	MON	2,034	24,407	06/03/2021	05/01/2041	1,530	
3140QN-BZ-4	FN CB2755 - RMBS		1.A	1,034,626	1,110,449	996,138	1,040,338	0	1,205	0	0	3.000	3.953	MON	2,776	33,313	06/29/2022	02/01/2052	877	
3140QP-2F-3	FN CB4373 - RMBS		1.A	758,535	767,166	736,180	759,069	0	91	0	0	4.000	4.162	MON	2,557	30,687	08/25/2022	08/01/2052	446	
3140QQ-2H-7	FN CB5275 - RMBS		1.A	2,445,681	2,446,636	2,470,172	2,444,990	0	(92)	0	0	5.000	5.000	MON	10,194	122,332	12/27/2022	12/01/2052	776	
3140QR-KE-2	FN CB5692 - RMBS		1.A	776,699	770,439	790,934	775,970	0	(121)	0	0	5.500	5.304	MON	3,531	42,374	06/02/2023	02/01/2053	76	
3140QS-P2-1	FN CB6740 - RMBS		1.A	1,012,515	1,010,305	1,040,178	1,012,326	0	(153)	0	0	5.500	5.427	MON	4,631	55,567	11/06/2024	07/01/2053	90	
3140QS-U3-3	FN CB6901 - RMBS		1.A	848,775	837,424	847,070	848,258	0	(392)	0	0	5.000	4.756	MON	3,489	41,871	09/25/2024	08/01/2053	301	
3140QU-6X-9	FN CB8985 - RMBS		1.A	2,455,294	2,444,209	2,521,793	2,453,735	0	(1,459)	0	0	5.500	5.364	MON	11,203	134,431	11/06/2024	08/01/2054	70	
3140QV-LC-6	FN CB9322 - RMBS		1.A	3,662,432	3,631,389	3,736,791	3,658,694	0	(3,481)	0	0	5.500	5.274	MON	16,644	199,726	11/05/2024	10/01/2054	95	
3140WO-6U-4	FN FA0882 - RMBS		1.A	1,847,296	1,828,723	1,859,143	1,846,570	0	(726)	0	0	5.500	5.230	MON	8,382	33,527	08/28/2025	03/01/2055	45	
3140WO-XH-3	FN FA0679 - RMBS		1.A	2,754,477	2,806,329	2,803,124	2,756,522	0	2,044	0	0	5.000	5.315	MON	11,693	93,544	03/31/2025	02/01/2055	739	
3140XB-FD-7	FN FM7363 - RMBS		1.A	725,570	695,677	630,859	718,241	0	(942)	0	0	2.500	1.799	MON	1,449	17,392	05/27/2021	05/01/2041	1,077	
3140XG-TV-1	FN FS1463 - RMBS		1.A	1,749,382	1,813,712	1,744,415	1,750,785	0	1,085	0	0	4.000	4.634	MON	6,046	72,548	08/22/2024	05/01/2051	1,417	
3140XQ-YK-7	FN FS8813 - RMBS		1.A	2,741,388	2,738,821	2,693,250	2,741,116	0	(153)	0	0	4.500	4.477	MON	10,271	123,247	09/13/2024	06/01/2053	1,519	
3140Y7-U2-2	FN CC1500 - RMBS		1.A	1,000,004	996,539	999,735	1,000,014	0	10	0	0	5.000	4.938	MON	4,152	0	12/23/2025	11/01/2055	247	

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	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	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
31410L-UV-2	FN 890796 - RMBS		1.A	110,560	108,094	103,669	110,711	0	(84)	0	0	3.500	2.984	MON	315	3,783	01/17/2018	12/01/2045	127	
31418A-FC-7	FN MA1062 - RMBS		1.A	20,985	20,906	20,771	20,887	0	(16)	0	0	3.000	2.826	MON	52	627	03/29/2018	05/01/2027	1,188	
31418B-6J-0	FN MA2672 - RMBS		1.A	349,514	352,318	338,668	350,018	0	73	0	0	3.000	3.193	MON	881	10,570	03/29/2018	07/01/2036	397	
31418C-AF-1	FN MA2705 - RMBS		1.A	408,065	418,791	380,632	404,620	0	308	0	0	3.000	3.661	MON	1,047	12,564	03/29/2018	08/01/2046	314	
31418E-AC-4	FN MA4502 - RMBS		1.A	710,943	683,394	619,732	705,283	0	(858)	0	0	2.500	1.826	MON	1,424	17,085	10/29/2021	12/01/2041	963	
31427M-RE-3	FH SL0484 - RMBS		1.A	4,346,401	4,351,500	4,432,894	4,345,782	0	(619)	0	0	5.500	5.502	MON	19,944	179,499	03/28/2025	02/01/2055	116	
31427P-ZK-3	FH SL2545 - RMBS		1.A	1,991,783	1,978,030	1,992,855	1,991,755	0	(29)	0	0	5.000	4.870	MON	8,242	0	12/02/2025	09/01/2055	512	
3142GR-VA-5	FH RJ1508 - RMBS		1.A	1,273,083	1,309,924	1,308,781	1,274,323	0	1,642	0	0	5.000	5.503	MON	5,458	65,496	06/27/2024	05/01/2054	374	
3142GS-5S-3	FH RJ2656 - RMBS		1.A	1,381,103	1,409,401	1,411,292	1,382,563	0	1,394	0	0	5.000	5.340	MON	5,873	70,470	10/29/2024	10/01/2054	381	
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)				85,585,680	85,525,101	82,675,562	85,495,959	0	(22,271)	0	0	XXX	XXX	XXX	288,283	3,192,317	XXX	XXX	64,334	XXX
03464H-AA-3	AOMT 225 A1 - RMBS		1.A FE	1,020,574	1,046,565	1,031,077	1,045,003	0	8,623	0	0	4.500	5.381	MON	3,925	47,063	07/29/2022	05/25/2067	2,478	
03464P-AB-3	AOMT 2022-2 A2 - RMBS		1.E FE	498,692	497,174	464,783	501,717	0	(212)	0	0	3.762	3.550	MON	1,559	18,704	03/10/2022	01/25/2067	172	
03464P-AC-1	AOMT 2022-2 A3 - RMBS		1.A FE	830,453	828,623	771,508	830,237	0	(133)	0	0	3.864	3.801	MON	2,668	32,018	03/10/2022	01/25/2067	286	
03464T-AA-7	AOMT 2022-3 A1 - RMBS		1.E FE	2,511,087	2,538,258	2,432,327	2,575,116	0	21,218	0	0	4.000	4.683	MON	8,461	101,530	05/05/2022	01/25/2067	2,387	
03464U-AA-4	AOMT 236 A1 - RMBS		1.A FE	768,424	771,214	774,174	739,111	0	(29,307)	0	0	6.500	6.768	MON	4,177	50,129	09/01/2023	12/27/2067	2,846,829	
03465G-AC-0	AOMT 2023-2 A3 - RMBS		1.C FE	667,057	724,007	718,247	683,346	0	6,116	0	0	4.650	6.598	MON	2,806	33,666	03/08/2023	10/25/2067	936	
03466H-AA-1	AOMT 243 A1 - RMBS		1.A FE	964,840	1,000,077	998,053	970,526	0	5,538	0	0	4.800	6.069	MON	4,000	48,004	04/15/2024	11/26/2068	863	
03466J-AA-7	AOMT 249 A1 - RMBS		1.A FE	1,859,928	1,859,950	1,880,513	1,851,547	0	(8,396)	0	0	5.138	5.184	MON	7,964	95,564	09/17/2024	09/25/2069	1,867,118	
034935-AA-4	AOMT 254 A1 - RMBS		1.A FE	855,878	855,890	867,880	855,897	0	19	0	0	5.855	5.830	MON	4,176	37,584	04/09/2025	04/25/2070	2,960,611	
10569F-AC-2	BRAVO 2022-NQM1 A3 - CMO/RMBS		1.E FE	395,831	396,131	388,657	395,754	0	(32)	0	0	4.086	4.082	MON	1,349	16,186	03/15/2022	09/26/2061	183	
105933-AA-3	BRAVO 23NQM2 A1 - RMBS		1.A FE	988,416	1,030,607	1,011,910	986,854	0	(2,242)	0	0	4.500	6.239	MON	3,865	46,377	02/22/2023	05/25/2062	1,121	
12570H-AC-1	CIM 2023-I2 A3 - CMO/RMBS		1.E FE	476,703	483,647	497,797	458,963	0	(17,778)	0	0	6.850	9.554	MON	2,761	33,025	06/27/2023	12/27/2067	918	
126416-AA-4	CSMC 2022-NQM1 A1 - CMO/RMBS		1.A FE	471,527	542,253	484,193	482,681	0	6,199	0	0	2.265	5.175	MON	1,024	12,282	01/26/2024	11/26/2066	12	
12659Y-AA-2	COLT 2022-3 A1 - RMBS		1.A FE	464,421	491,032	479,230	473,365	0	4,930	0	0	3.901	5.473	MON	1,596	19,155	01/30/2024	02/25/2067	152	
12662K-AA-7	CSMC 2021-NQM6 A1 - CMO/RMBS		1.A FE	417,568	513,264	433,895	422,801	0	3,351	0	0	1.174	5.123	MON	502	6,026	01/26/2024	07/26/2066	333	
16159L-AC-2	CHASE 23RPL1 A1 - CMO/RMBS		1.A FE	1,429,565	1,579,967	1,426,534	1,405,758	0	(26,498)	0	0	3.500	4.068	MON	4,608	55,299	05/02/2023	06/26/2062	3,270,422	
161927-AC-2	CHASE 23RPL3 A1 - CMO/RMBS		1.A FE	868,393	1,052,807	938,621	849,817	0	(20,721)	0	0	3.250	10.320	MON	2,851	34,216	10/20/2023	09/25/2063	1,669	
17328P-AQ-6	CMLTI 20EXP2 A3 - CMO/RMBS		1.A FE	231,982	226,255	193,907	233,992	0	(3,333)	0	0	2.500	1.971	MON	471	5,656	10/28/2020	08/25/2050	105	
17328P-AX-1	CMLTI 20EXP2 A4 - CMO/RMBS		1.A FE	113,128	96,197	115,736	0	(1,613)	0	0	2.500	2.136	MON	236	2,828	10/28/2020	08/25/2050	53	
17332G-AL-1	CMLTI 25INV1 A11 - RMBS		1.A FE	1,401,287	1,376,711	1,396,157	1,400,295	0	(992)	0	0	6.000	4.748	MON	6,884	20,651	09/23/2025	01/25/2055	5,924	
19685W-AA-9	COLT 2021-2 A1 - CMO/RMBS		1.A FE	561,265	691,054	565,462	564,940	0	(509)	0	0	0.924	1.525	MON	532	6,385	01/11/2023	08/25/2066	913,477	
19688X-AA-4	COLT 2024-6 A1 - CMO/RMBS		1.A FE	1,399,672	1,399,696	1,428,673	1,390,094	0	(9,588)	0	0	5.390	5.503	MON	6,287	75,444	10/11/2024	11/25/2069	1,405,144	
22757G-AC-7	CROSS 2024-H8 A1 - RMBS		1.A FE	852,714	852,727	874,359	825,708	0	(27,017)	0	0	5.549	5.723	MON	3,943	47,318	12/13/2024	12/25/2069	2,753,327	
22758D-AA-7	CROSS 24H3 A1 - RMBS		1.A FE	499,504	499,509	505,995	496,396	0	(3,122)	0	0	6.272	6.404	MON	2,611	31,329	05/03/2024	06/25/2069	499,944	
24381J-AA-5	DRMT 2021-4 A1 - CMO/RMBS		1.A FE	380,489	455,675	408,407	388,683	0	2,922	0	0	1.931	5.349	MON	733	8,799	10/12/2022	11/25/2066	1,546	
24381V-AA-8	DRMT 213 A1 - CMO/RMBS		1.A FE	2,037,220	2,501,530	2,220,196	2,091,485	0	25,829	0	0	1.194	6.065	MON	2,489	29,868	01/26/2024	08/25/2066	2,906	
24381Y-AB-0	DRMT 2022-3 A2 - CMO/RMBS		1.B FE	594,087	607,813	606,922	605,017	0	4,795	0	0	5.300	6.285	MON	2,685	32,057	02/16/2023	07/25/2067	1,594	
31573E-AA-9	EFMT 223 A1 - CMO/RMBS		1.A FE	875,773	885,491	882,145	890,362	0	5,065	0	0	4.976	5.533	MON	3,672	44,268	07/22/2022	08/25/2067	941	
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS		1.A FE	419,724	524,790	437,544	422,744	0	1,984	0	0	2.500	5.301	MON	1,093	13,120	05/16/2024	09/25/2051	397	
34074N-DN-6	FLORIDA HOUSING FINANCE CORPORATION		1.A FE	1,034,840	1,000,000	1,032,332	1,032,944	0	(1,896)	0	0	6.000	5.459	JJ	33,167	0	05/21/2025	07/01/2056	1,030,000	
36169K-AA-4	GCAT 2022-NQM2 A1 - CMO/RMBS		1.A FE	816,012	819,827	807,119	834,396	0	6,297	0	0	4.210	4.717	MON	2,876	34,520	04/28/2022	02/25/2067	2,377	
36171D-AE-8	GCAT 25INV1 A5 - RMBS		1.A FE	1,087,053	1,066,269	1,081,745	1,086,109	0	(944)	0	0	6.000	4.559	MON	5,331	15,994	09/23/2025	02/25/2055	5,034	
36259V-AB-9	GSMBS 2020-PJ4 A2 - CMO/RMBS		1.A FE	215,876	253,085	223,299	218,061	0	951	0	0	3.000	5.241	MON	633	7,593	02/02/2024	01/25/2051	376	

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	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	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
36262Q-AB-5	GSMBS 2021-GR1 A2 - CMO/RMBS		1.A FE	1,435,596	1,752,716	1,456,945	1,451,724	0	6,623	0	0	2.500	4.966	MON	3,651	43,818	01/10/2024	11/27/2051	1,346	
36267B-AB-3	GSMBS 22GR2 A2 - CMO/RMBS		1.A FE	1,783,687	2,158,782	1,878,140	1,798,401	0	8,750	0	0	3.000	5.452	MON	5,397	64,763	06/07/2024	08/26/2052	2,320	
367919-AA-5	GCAT 24INV4 A1 - RMBS		1.A FE	797,573	792,742	806,615	797,376	0	(128)	0	0	6.000	5.703	MON	3,964	47,564	11/19/2024	12/25/2054	164	
43762D-AC-3	HOMES 25AFC4 A1 - RMBS		1.A FE	989,085	989,086	983,636	989,095	0	10	0	0	5.149	5.128	MON	4,244	4,244	11/19/2025	11/25/2060	2,652,734	
45129Y-6U-5	IDAHO HOUSING AND FINANCE ASSOCIATION		1.B FE	1,280,156	1,210,000	1,284,659	1,274,866	0	(4,601)	0	0	6.500	5.793	JJ	40,300	49,908	10/23/2024	01/01/2065	1,276,937	
45203M-E5-6	ILLINOIS HSG DEV AUTH REV		1.A FE	935,000	935,000	976,972	935,000	0	0	0	0	6.250	6.249	AO	15,000	58,659	12/02/2024	10/01/2054	964,219	
46592K-AC-6	JPMMT 2021-3 A3 - CMO/RMBS		1.A FE	381,515	468,140	389,141	388,731	0	3,990	0	0	2.500	5.704	MON	975	11,703	02/02/2024	07/25/2051	74	
46593F-AD-4	JPMMT 2022-INV3 A3B - CMO/RMBS		1.A FE	462,793	558,738	486,102	457,332	0	(6,357)	0	0	3.000	4.107	MON	1,397	16,762	07/03/2024	09/25/2052	560,135	
46649T-AA-4	JPMMT 2018-3 A1 - RMBS		1.A FE	376,780	410,661	374,150	378,784	0	1,328	0	0	3.500	4.890	MON	1,198	14,366	09/03/2024	09/25/2048	403	
46653X-AD-2	JPMMT 2021-INV5 A2 - CMO/RMBS		1.A FE	620,025	719,475	625,944	627,186	0	3,803	0	0	3.000	5.514	MON	1,799	21,584	01/31/2024	12/26/2051	96	
46654R-AG-7	JPMMT 21INV8 A2 - CMO/RMBS		1.A FE	1,024,962	1,239,561	1,078,418	1,013,626	0	(14,000)	0	0	3.000	4.120	MON	3,099	37,187	05/07/2024	05/28/2052	1,242,350	
46656A-AC-1	JPMMT 2022-DSC1 A3 - CMO/RMBS		1.E FE	882,151	893,494	867,187	876,302	0	(5,879)	0	0	4.750	5.096	MON	3,537	42,441	09/17/2024	01/25/2063	897,031	
46658D-AA-7	JPMMT 24VIS2 A1 - CMO/RMBS		1.A FE	1,045,593	1,045,605	1,069,633	1,039,821	0	(5,781)	0	0	5.853	5.892	MON	5,100	61,199	07/23/2024	11/25/2064	1,050,365	
46658D-AC-3	JPMMT 24VIS2 A3 - RMBS		1.G FE	1,882,073	1,882,092	1,920,581	1,870,156	0	(11,939)	0	0	6.207	6.261	MON	9,735	116,821	07/23/2024	11/25/2064	1,891,178	
55285K-AA-3	MFRA 22INV3 A1 - CMO/RMBS		1.A FE	527,454	535,866	548,736	510,296	0	(17,300)	0	0	6.000	6.319	MON	2,679	32,152	10/03/2022	10/25/2057	1,422,724	
56052F-XB-6	MAINE ST HSG AUTH MTG PUR		1.B FE	750,000	750,000	630,385	750,000	0	0	0	0	2.981	2.981	MN	2,857	22,358	01/06/2022	11/15/2036	761,179	
59163P-KT-9	METRO ORE		1.A FE	1,104,685	1,000,000	916,129	1,045,175	0	(12,682)	0	0	3.300	1.927	JD	2,750	33,000	03/03/2021	06/01/2035	0	
60416S-5E-6	MINNESOTA HOUSING FINANCE AGENCY		1.B FE	140,000	140,000	104,911	140,000	0	0	0	0	3.337	3.337	JJ	2,336	4,672	01/24/2020	01/01/2044	142,336	
64829H-AV-9	NRZT 2016-3 B2 - CMO/RMBS		1.B FE	508,701	512,707	504,597	510,002	0	301	0	0	4.250	4.414	MON	1,816	21,790	03/29/2022	09/25/2056	11,252	
64832C-AC-7	NRZT 2025-NQM3 A1 - RMBS		1.A FE	854,846	854,864	858,475	854,861	0	15	0	0	5.530	5.507	MON	3,940	23,637	06/02/2025	05/26/2065	2,599,405	
658207-ZV-0	NORTH CAROLINA HOUSING FINANCE AGENCY		1.B FE	230,000	230,000	183,933	230,000	0	0	0	0	3.000	3.000	JJ	3,450	6,900	05/07/2020	07/01/2046	233,450	
67115Q-BD-4	OBX 22J2 B1A - RMBS		1.B FE	771,432	922,016	812,660	783,705	0	8,761	0	0	3.409	5.482	MON	2,619	31,585	07/23/2024	08/26/2052	25,211	
67116M-AN-1	OBX 23J1 A13 - RMBS		1.A FE	1,048,770	1,144,926	1,088,417	1,053,007	0	1,959	0	0	4.500	5.965	MON	4,293	51,522	07/23/2024	01/27/2053	551	
67449D-AA-7	OBX 24NQ15 A1 - RMBS		1.A FE	725,576	725,581	725,701	722,583	0	(3,000)	0	0	5.316	5.338	MON	3,214	38,572	10/18/2024	10/27/2064	726,760	
67449D-AB-5	OBX 24NQ15 A2 - RMBS		1.B FE	725,629	725,630	726,521	722,435	0	(3,202)	0	0	5.570	5.618	MON	3,368	40,418	10/18/2024	10/27/2064	728,325	
67449D-AC-3	OBX 24NQ15 A3 - RMBS		1.E FE	725,627	725,630	730,849	722,283	0	(3,352)	0	0	5.722	5.776	MON	3,460	41,521	10/18/2024	10/27/2064	728,398	
69382C-AB-2	PMTLT 2025-INV3 A2 - RMBS		1.A FE	862,764	858,071	873,087	862,484	0	(280)	0	0	6.000	5.704	MON	4,290	38,613	03/14/2025	03/27/2056	73	
70879Q-SC-8	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		1.B FE	1,000,000	1,000,000	977,739	1,000,000	0	0	0	0	4.450	4.450	AO	11,125	44,500	08/25/2022	10/01/2047	1,022,250	
73015D-AC-5	PMTLT 25INV4 A3 - RMBS		1.A FE	2,156,206	2,163,693	2,182,625	2,156,228	0	22	0	0	5.500	5.555	MON	9,917	55,573	08/08/2025	03/27/2056	65	
73015K-AB-1	PMTLT 25IN12 A2 - RMBS		1.A FE	1,514,297	1,500,000	1,515,000	1,514,272	0	(25)	0	0	0.000	(0.031)	MON	0	0	12/03/2025	12/25/2056	1,500,000	
753917-AB-9	RATE 24J2 A2 - RMBS		1.A FE	614,941	621,938	627,380	614,844	0	17	0	0	5.500	5.790	MON	2,851	34,207	08/07/2024	08/25/2054	437	
75408T-AA-4	RATE 24J4 A1 - RMBS		1.A FE	974,053	977,260	994,362	973,882	0	(186)	0	0	6.000	6.031	MON	4,886	58,636	11/14/2024	12/25/2054	139	
75409U-AB-8	RATE 2024-J3 A2 - RMBS		1.A FE	667,377	665,298	671,120	654,991	0	(12,223)	0	0	5.500	5.884	MON	3,049	19,878	09/27/2024	10/26/2054	394	
816943-BF-0	SEMT 2023-3 A1 - RMBS		1.A FE	656,445	663,285	673,374	636,147	0	(20,379)	0	0	6.000	6.282	MON	3,316	39,797	08/08/2023	09/25/2053	1,628,364	
817370-AB-5	SEMT 2025-3 A2 - RMBS		1.A FE	926,650	935,567	944,923	926,705	0	55	0	0	5.500	5.713	MON	4,288	38,592	03/07/2025	04/26/2055	100	
81748U-AA-8	SEMT 25S2 A1 - RMBS		1.A FE	930,379	994,891	927,736	930,515	0	136	0	0	4.000	4.372	MON	3,316	3,316	11/07/2025	11/25/2055	998,208	
81749P-AB-6	SEMT 2024-9 A2 - RMBS		1.A FE	689,647	687,605	694,481	689,913	0	(49)	0	0	5.500	5.383	MON	3,152	37,818	09/05/2024	10/26/2054	219	
81750D-AB-9	SEQUOIA MORTGAGE TRUST 2025-13 - RMBS		1.A FE	1,242,773	1,250,000	1,243,896	1,242,788	0	14	0	0	5.000	5.016	MON	5,208	0	12/16/2025	01/25/2056	1,255,208	
89173U-AD-9	TPMT 2017-4 M2 - CMO/RMBS		1.A FE	835,313	1,000,000	874,690	883,435	0	19,505	0	0	3.250	5.877	MON	2,708	32,500	06/20/2023	06/25/2057	15,029	
89175V-AA-1	TPMT 182 A1 - CMO/RMBS		1.A FE	16,131	15,752	15,604	15,744	0	(74)	0	0	3.250	2.120	MON	43	512	05/06/2020	03/25/2058	1,106	
89176E-AA-8	TPMT 2018-1 A1 - RMBS		1.A FE	16,193	15,839	15,725	15,837	0	(75)	0	0	3.000	2.134	MON	40	475	05/14/2020	01/25/2058	1,146	
89176U-AN-4	TPMT 2020-2 A1A - CMO/RMBS		1.A FE	301,027	336,141	305,678	300,232	0	(1,374)	0	0	1.636	2.066	MON	458	5,499	02/08/2024	04/26/2060	508,834	
89177J-AB-4	TPMT 2019-2 A2 - CMO/RMBS		1.A FE	1,895,889	2,250,000	2,041,490	2,021,887	0	60,600	0	0	3.750	6.838	MON	7,031	83,168	11/20/2023	12/26/2058	107,151	
89177L-AX-1	TPMT 2019-3 M1C - CMO/RMBS		1.A FE	621,563	750,000	635,216	611,297	0	(10,968)	0	0	3.500	4.571	MON	2,188	23,751	06/21/2023	02/25/2059	1,406,250	
89178B-AA-2	TPMT 2019-4 A1 - CMO/RMBS		1.A FE	800,386	792,701	760,416	794,255	0	(1,305)	0	0	2.900	2.562	MON	1,916	22,988	11/04/2019	10/27/2059	6,218	

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	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	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
89180Y-AA-8	TPMT 2022-4 A1 - CMO/RMBS		1.A FE	443,814	470,617	445,451	449,231	0	2,274	0	0	3.750	5.796	MON	1,471	17,648	02/08/2024	09/25/2062	56	
89182N-AA-0	TPMT 2024-1 A1 - RMBS		1.A FE	834,363	841,255	848,556	829,473	0	(1,167)	0	0	4.878	4.012	MON	3,420	40,559	04/05/2024	03/25/2064	121	
89183F-AB-4	TPMT 243 A2 - RMBS		1.B FE	980,625	1,000,000	996,047	975,754	0	(3,603)	0	0	5.030	4.554	MON	4,191	50,769	09/30/2024	07/27/2065	8,062	
89183F-AQ-1	TPMT 243 A1B - RMBS		1.A FE	550,349	557,173	558,532	547,784	0	(1,395)	0	0	5.030	4.832	MON	2,335	28,287	07/17/2024	07/27/2065	908	
89183G-AA-4	TPMT 244 A1A - RMBS		1.A FE	783,552	798,879	794,574	781,345	0	(2,197)	0	0	4.579	4.135	MON	3,049	35,855	10/18/2024	10/27/2064	95	
924925-AA-8	VERUS 2024-7 A1 - RMBS		1.A FE	735,034	735,039	743,228	732,025	0	(3,012)	0	0	5.095	5.135	MON	3,121	37,450	09/11/2024	09/25/2069	736,079	
924925-AE-0	VERUS 2024-7 A3 - RMBS		1.E FE	918,823	918,827	921,468	915,274	0	(3,541)	0	0	5.400	5.417	MON	4,135	49,617	09/11/2024	09/25/2069	921,308	
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS		1.A FE	618,436	735,925	683,674	641,443	0	11,367	0	0	1.824	6.353	MON	1,119	13,423	08/25/2023	11/26/2066	2,902	
92539F-AA-1	VERUS 2023-INV1 A1 - CMO/RMBS		1.A FE	555,342	555,349	554,736	556,531	0	1,059	0	0	5.999	6.035	MON	2,776	33,315	02/13/2023	02/27/2068	618	
92539F-AB-9	VERUS 2023-INV1 A2 - CMO/RMBS		1.B FE	697,226	697,228	702,020	698,516	0	1,299	0	0	6.556	6.597	MON	3,809	45,710	02/13/2023	02/27/2068	780	
92812V-K8-8	VIRGINIA ST HSG DEV AUTH		1.B FE	250,000	250,000	162,570	250,000	0	0	0	0	3.306	3.306	MS	2,755	8,265	09/25/2020	09/01/2055	254,133	
95002Q-AE-0	WFMBS 2020-2 A5 - CMO/RMBS		1.A FE	221,804	211,379	184,136	217,833	0	(236)	0	0	3.000	2.560	MON	528	6,341	06/12/2020	02/25/2050	92	
95002T-AA-2	WFMBS 2020-3 A1 - CMO/RMBS		1.A FE	67,922	65,764	57,215	69,456	0	(137)	0	0	3.000	2.219	MON	164	1,973	07/15/2020	06/27/2050	47	
95662N-HA-9	WEST VIRGINIA ST HSG DEV FD	SD	1.A FE	1,500,000	1,500,000	1,520,044	1,500,000	0	0	0	0	4.800	4.800	MN	12,000	72,000	11/30/2022	11/01/2047	2,688,000	
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)				75,901,174	79,623,814	76,536,088	76,078,320	0	(69,054)	0	0	XXX	XXX	XXX	382,767	2,982,843	XXX	XXX	48,562,969	XXX
00112H-AA-5	ACREC 2025-FL3 A - CMBS		1.A FE	1,496,250	1,500,000	1,496,746	1,497,357	0	1,107	0	0	5.044	5.158	MON	2,943	75,268	01/10/2025	08/18/2042	71,997	
04021E-AA-4	ARES1 2024-IND2 A - CMBS		1.A FE	1,496,250	1,500,000	1,500,150	1,498,065	0	2,401	0	0	5.193	5.414	MON	3,678	86,769	09/30/2024	10/16/2034	1,506,485	
05553R-AC-4	BBCMS 2023-C19 A5 - CMBS		1.A FE	1,287,481	1,250,000	1,295,947	1,277,055	0	(4,342)	0	0	5.451	4.979	MON	5,678	68,138	04/10/2023	04/17/2056	339,558	
05555M-AA-7	BDS 2024-FL13 A - CMBS		1.A FE	2,244,375	2,250,000	2,255,648	2,205,434	0	(35,514)	0	0	5.449	6.963	MON	4,427	134,016	09/05/2024	09/20/2039	201,844	
05592V-AA-2	BPR 2024-PMDW A - CMBS		1.A FE	1,749,976	1,750,000	1,790,789	1,747,288	0	382	0	0	5.358	5.446	MON	7,814	93,765	10/28/2024	11/07/2041	1,754,276	
06035R-AR-7	BANK 2018-BNK14 A3 - CMBS		1.A FE	3,534,844	3,500,000	3,473,913	3,506,395	0	(4,405)	0	0	3.966	3.855	MON	11,568	138,810	09/18/2018	09/17/2060	2,147,836	
065403-BC-0	BANK 2019-BNK17 A4 - CMBS		1.A FE	292,764	250,000	245,836	266,455	0	(5,076)	0	0	3.714	1.566	MON	774	9,285	08/19/2020	04/17/2052	250,774	
065404-BB-0	BANK 2018-BNK10 A5 - CMBS		1.A FE	1,029,994	1,000,000	990,895	1,005,778	0	(3,433)	0	0	3.688	3.338	MON	3,073	36,880	01/26/2018	02/17/2061	516,832	
06540B-BC-2	BANK 2019-BNK21 A4 - CMBS		1.A FE	938,071	928,797	882,835	931,812	0	(1,138)	0	0	2.600	2.478	MON	2,012	24,149	09/27/2019	10/18/2052	548,868	
06540B-BD-0	BANK 2019-BNK21 A5 - CMBS		1.A FE	277,051	250,000	235,957	261,307	0	(3,037)	0	0	2.851	1.559	MON	594	7,128	08/19/2020	10/18/2052	4,416	
06541B-BK-3	BANK 2023-BNK45 A5 - CMBS		1.A FE	1,029,990	1,000,000	1,026,452	1,022,202	0	(2,852)	0	0	5.203	4.842	MON	4,336	52,030	02/09/2023	02/17/2056	407,801	
08160B-AD-6	BMARK 2018-B5 A4 - CMBS		1.A FE	1,802,500	1,750,000	1,740,085	1,763,393	0	(5,980)	0	0	4.208	3.854	MON	6,136	73,633	07/27/2018	07/17/2051	1,756,136	
08162B-BD-3	BMARK 2019-B11 A4 - CMBS		1.A FE	1,262,491	1,250,000	1,215,526	1,253,119	0	(1,487)	0	0	3.280	3.164	MON	3,417	41,006	05/22/2019	05/17/2052	357,995	
08162C-AC-4	BMARK 2018-B6 A3 - CMBS		1.A FE	3,029,954	3,000,000	2,968,763	3,006,502	0	(3,652)	0	0	3.995	3.890	MON	9,988	119,850	09/20/2018	10/13/2051	1,666,016	
08162F-AE-3	BMARK 2019-B12 A5 - CMBS		1.A FE	514,999	500,000	476,972	505,391	0	(1,616)	0	0	3.116	2.770	MON	1,298	15,578	07/19/2019	08/16/2052	190,890	
08162T-BA-0	BMARK 2018-B7 A3 - CMBS		1.A FE	1,009,958	1,000,000	993,468	1,001,923	0	(1,280)	0	0	4.241	4.133	MON	3,534	42,410	11/09/2018	05/16/2053	370,596	
08162V-AD-0	BMARK 2019-B10 A3 - CMBS		1.A FE	4,976,200	4,927,240	4,735,755	4,938,798	0	(5,790)	0	0	3.455	3.341	MON	14,186	170,236	03/21/2019	03/17/2062	941,016	
08162W-BB-1	BMARK 2020-B19 A4 - CMBS		1.A FE	504,975	500,000	443,294	501,745	0	(634)	0	0	1.546	1.422	MON	644	7,730	09/22/2020	09/17/2053	60	
12510H-AZ-3	CAUTO 243 A1 - ABS		1.A FE	1,167,560	1,187,500	1,160,498	1,145,744	0	(21,749)	0	0	4.400	5.373	MON	2,322	52,105	09/27/2024	10/15/2054	1,151,080	
17291N-AA-9	CGCMT 2023-SMRT A - CMBS		1.A FE	1,287,500	1,250,000	1,285,363	1,268,277	0	(7,460)	0	0	6.015	5.260	MON	6,265	73,761	05/10/2023	06/12/2040	1,256,236	
23312L-AS-7	DBJPM 2016-C1 A4 - CMBS		1.A FE	537,871	500,000	498,673	500,120	0	(4,297)	0	0	3.276	2.942	MON	1,365	16,380	07/28/2016	05/12/2049	69,733	
23312V-AF-3	DBJPM 2016-C3 A5 - CMBS		1.A FE	1,820,254	1,850,000	1,825,127	1,846,320	0	4,344	0	0	2.890	3.154	MON	4,455	53,465	03/29/2018	08/12/2049	1,854,455	
33767P-AC-2	FKH 2022-SFR2 B - CMBS		1.D FE	1,678,742	1,755,171	1,750,635	1,727,211	0	14,779	0	0	4.500	5.505	MON	6,582	78,983	06/15/2022	07/19/2039	1,761,753	
33768E-AA-0	FKH 22SFR3 A - CMBS		1.A FE	680,203	725,413	723,739	716,810	0	12,684	0	0	4.250	6.197	MON	2,569	30,830	11/16/2022	07/19/2038	749,055	
33768N-AA-0	FKH 2022-SFR1 A - CMBS		1.A FE	960,631	960,672	958,257	959,416	0	(352)	0	0	4.145	4.141	MON	3,318	39,820	04/05/2022	05/19/2039	993,551	
337964-AC-4	F1VE 2023-V1 A3 - CMBS		1.A FE	772,498	750,000	768,866	759,448	0	(4,809)	0	0	5.668	4.984	MON	3,542	42,509	02/10/2023	02/11/2056	589,177	
36250S-AE-9	GSMS 2018-GS10 A5 - CMBS		1.A FE	4,634,844	4,500,000	4,448,878	4,534,756	0	(15,158)	0	0	4.155	3.810	MON	15,581	186,975	07/18/2018	07/12/2051	1,038,432	
36260J-AD-9	GSMS 2019-GC39 A4 - CMBS		1.A FE	1,029,943	1,000,000	950,802	1,010,350	0	(3,239)	0	0	3.567	3.223	MON	2,973	35,670	05/09/2019	05/10/2052	589,798	

SCHEDULE D - PART 1 - SECTION 2

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	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	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
52109X-AA-6	LBA 2024-7IND A - CMBS		1.A FE	1,134,442	1,137,285	1,137,399	1,135,645	0	1,822	0	0	5.193	5.434	MON	2,789	65,787	09/20/2024	10/15/2041	1,142,203	
55287H-AA-8	MF1 25FL17 A - CMBS		1.A FE	2,992,500	3,000,000	2,994,217	2,525,216	0	(467,284)	0	0	5.054	9.681	MON	5,897	146,119	01/24/2025	02/21/2040	416,361	
61766E-BE-4	MSBAM 2016-C29 A4 - CMBS		1.A FE	1,306,250	1,250,000	1,237,416	1,249,551	0	(6,280)	0	0	3.325	2.793	MON	3,464	41,562	05/04/2016	05/17/2049	27,443	
629174-AB-9	NMNL 2025-1 B - CMBS		1.C FE	999,519	999,792	998,454	999,518	0	(1)	0	0	5.330	5.396	MON	1,628	3,701	11/18/2025	11/22/2055	992,096	
62956H-AA-4	NYCT 243ELV A - CMBS		1.A FE	4,987,499	5,000,000	5,006,802	4,992,018	0	14,343	0	0	5.741	6.365	MON	13,555	317,007	07/25/2024	08/15/2039	5,025,933	
74331Q-AC-1	PROG 24SFR1 B - CMBS		1.C FE	911,188	1,000,000	971,851	904,580	0	(9,708)	0	0	3.750	4.609	MON	1,458	37,500	01/18/2024	02/20/2041	1,453,438	
74332H-AA-4	PROG 24SFR5 A - CMBS		1.A FE	894,059	994,422	945,782	889,873	0	(5,827)	0	0	3.000	3.886	MON	2,486	29,833	07/24/2024	08/19/2041	1,352,715	
74332H-AC-0	PROG 24SFR5 B - CMBS		1.D FE	893,760	1,000,000	950,061	888,282	0	(7,166)	0	0	3.250	4.213	MON	2,708	32,500	07/24/2024	08/19/2041	1,390,000	
74332H-AE-6	PROG 24SFR5 C - CMBS		1.G FE	889,757	1,000,000	944,038	884,324	0	(7,178)	0	0	3.250	4.250	MON	2,708	32,500	07/24/2024	08/19/2041	1,391,625	
810064-AA-3	SCOTT 23SFS A - CMBS		1.A FE	2,250,000	2,250,000	2,303,345	2,250,000	0	0	0	0	5.910	5.909	MON	11,081	132,969	02/24/2023	03/12/2040	2,260,904	
85520C-AA-3	STAR 25SFR5 A - CMBS		1.A FE	998,682	998,682	999,815	998,682	0	0	0	0	5.186	5.261	MON	2,158	51,697	01/08/2025	02/17/2042	1,629,201	
895975-AA-8	TCN 2024-SFR4 A - CMBS		1.A FE	1,904,792	1,984,339	1,967,569	1,878,592	0	(26,607)	0	0	4.300	4.761	MON	7,111	85,327	10/30/2024	11/19/2041	3,012,524	
895975-AC-4	TCN 2024-SFR4 C - CMBS		1.G FE	961,878	1,000,000	991,715	961,948	0	(116)	0	0	4.800	5.909	MON	4,000	48,000	10/30/2024	11/19/2041	1,004,000	
89616Q-AB-7	TCN 2022-SFR1 B - CMBS		1.D FE	999,997	1,000,000	988,029	983,461	0	(15,733)	0	0	4.204	5.522	MON	1,635	42,040	03/23/2022	04/19/2039	1,003,503	
89616U-AA-0	TCN 24SFR1 A - CMBS		1.A FE	729,596	748,941	748,354	729,530	0	(556)	0	0	4.650	5.505	MON	2,902	34,826	03/27/2024	04/09/2041	751,843	
89616Y-AA-2	TCN 24SFR3 A - CMBS		1.A FE	1,437,558	1,491,237	1,485,289	1,439,093	0	757	0	0	4.500	5.568	MON	5,592	67,106	07/26/2024	08/17/2041	1,503,432	
90276Y-AE-3	UBSCM 2019-C16 A4 - CMBS		1.A FE	1,287,491	1,250,000	1,200,551	1,262,207	0	(4,118)	0	0	3.605	3.255	MON	3,755	45,060	03/27/2019	04/17/2052	706,781	
92943P-AA-9	WB 2024-HQ A - CMBS		1.A FE	744,127	750,000	748,563	745,829	0	1,007	0	0	6.134	6.257	MON	3,834	45,142	03/01/2024	03/16/2040	747,497	
95000G-AX-2	WFCM 2016-BNK1 A2 - CMBS		1.A FE	1,211,533	1,199,560	1,191,771	1,199,016	0	(1,409)	0	0	2.399	2.300	MON	2,398	28,777	08/04/2016	08/17/2049	946,424	
95001J-AW-7	WFCM 2018-C44 A4 - CMBS		1.A FE	501,014	496,080	493,171	496,707	0	(665)	0	0	3.948	3.827	MON	1,632	19,615	04/30/2018	05/17/2051	88,980	
95001W-BA-5	WFCM 2019-C49 A4 - CMBS		1.A FE	2,777,437	2,750,000	2,674,727	2,757,830	0	(1,876)	0	0	3.760	3.627	MON	8,617	103,400	02/21/2019	03/15/2052	932,778	
95002M-AW-9	WFCM 2019-C52 A4 - CMBS		1.A FE	1,004,227	994,363	940,925	996,789	0	(1,207)	0	0	2.643	2.530	MON	2,190	26,281	08/05/2019	08/16/2052	378,820	
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)				74,865,473	74,879,494	74,059,715	73,827,158	0	(639,405)	0	0	XXX	XXX	XXX	228,672	3,243,927	XXX	XXX	51,245,168	XXX
05556K-AA-0	BCSTAT 251 A - CDO		1.A FE	1,000,000	1,000,000	999,516	1,000,000	0	0	0	0	5.579	5.656	JAJO	33,627	0	05/08/2025	07/24/2035	1,480,695	
05686C-AA-1	BCC 2025-1 A1 - CDO		1.A FE	2,000,000	2,000,000	1,996,598	2,000,000	0	0	0	0	5.020	5.061	JAJO	19,521	67,909	01/27/2025	04/23/2038	84,334	
06744N-BQ-9	BARDT 1911RR ARR - CDO		1.A FE	845,209	845,209	844,719	845,209	0	0	0	0	4.837	4.886	JAJO	8,064	32,249	01/17/2025	10/22/2032	48,204	
08183F-AA-6	BSP XXXVIII A - CDO		1.A FE	999,723	1,000,000	1,001,879	999,576	0	(147)	0	0	5.168	5.223	JAJO	9,475	47,420	05/01/2025	01/25/2038	11,632	
08186E-AL-2	BSP XXIX AR - CDO		1.A FE	999,999	1,000,000	998,507	999,609	0	(390)	0	0	5.038	5.091	JAJO	9,236	40,199	01/24/2025	01/25/2038	9,454	
12598Y-AA-6	CIFC 233 A - CDO		1.A FE	2,767,050	2,750,000	2,762,411	2,763,498	0	(2,492)	0	0	5.484	5.835	JAJO	30,583	166,201	08/21/2024	01/21/2037	52,742	
38139K-AC-3	GLM 23 A - CDO		1.A FE	1,750,000	1,750,000	1,750,772	1,750,000	0	0	0	0	5.154	5.204	JAJO	18,291	82,719	11/26/2024	01/20/2039	50,535	
55817D-AA-6	MDPK 71 A1 - CDO		1.A FE	2,000,000	2,000,000	1,998,919	2,000,000	0	0	0	0	5.000	5.041	JAJO	19,444	63,965	02/11/2025	04/23/2038	70,956	
67112R-BC-7	OAKC 3RR AR2 - CDO		1.A FE	999,000	1,000,000	1,001,384	999,208	0	208	0	0	5.204	5.685	JAJO	10,553	28,399	04/30/2025	01/20/2038	32,244	
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)				13,360,980	13,345,209	13,354,705	13,357,099	0	(2,821)	0	0	XXX	XXX	XXX	158,794	529,061	XXX	XXX	1,840,797	XXX
14290D-AC-5	CARMX 2024-4 A3 - ABS		1.A FE	1,749,673	1,750,000	1,768,725	1,749,800	0	113	0	0	4.600	4.652	MON	3,578	80,500	10/29/2024	10/15/2029	36,875	
28416T-AA-3	EHGVT 2019-A A - ABS		1.A FE	79,696	79,718	78,299	79,708	0	3	0	0	2.610	2.634	MON	35	2,081	08/14/2019	01/25/2034	3,150	
379925-AA-8	GMREV 2024-2 A - ABS		1.A FE	1,249,490	1,250,000	1,266,692	1,249,588	0	73	0	0	4.520	4.571	MON	3,139	56,500	08/23/2024	03/11/2037	18,741	
43283C-AA-9	HGVT 2025-1 A - ABS		1.A FE	763,496	763,709	774,069	763,503	0	6	0	0	4.880	4.882	MON	621	19,359	06/10/2025	05/27/2042	1,124,183	
43283C-AB-7	HGVT 2025-1 B - ABS		1.G FE	1,527,258	1,527,418	1,542,026	1,527,265	0	7	0	0	5.180	5.181	MON	1,319	41,099	06/10/2025	05/27/2042	2,292,686	
43283G-AA-0	HGVT 2022-2 A - ABS		1.A FE	235,385	235,428	234,526	235,396	0	3	0	0	4.300	4.346	MON	169	10,123	08/01/2022	01/26/2037	2,669	
43285H-AA-6	HGVT 2020-A A - ABS		1.A FE	38,673	38,675	37,958	38,674	0	0	0	0	2.740	2.758	MON	18	1,060	06/02/2020	02/25/2039	825	
432917-AA-0	HGVT 231 A - ABS		1.A FE	264,382	264,443	268,715	264,390	0	3	0	0	5.720	5.798	MON	252	15,126	08/01/2023	01/25/2038	3,161	

SCHEDULE D - PART 1 - SECTION 2

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	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	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
44934Q-AD-3	HART 2024-B A3 - ABS		1.A FE	1,528,477	1,500,000	1,516,213	1,514,224	0	(11,351)	0	0	4.840	4.055	MON	3,227	72,600	09/25/2024	03/15/2029	16,989	
55389Q-AB-3	MVWOT 242 B - ABS		1.F FE	699,753	699,782	697,544	689,114	0	(10,644)	0	0	4.580	4.715	MON	979	32,050	09/24/2024	03/20/2042	1,111,090	
55400E-AA-7	MVWOT 201 A - ABS		1.A FE	31,918	31,921	30,406	31,919	0	0	0	0	1.740	1.751	MON	17	555	07/13/2020	10/20/2037	734	
55400V-AA-9	MVWOT 222 A - ABS		1.A FE	480,820	480,897	498,013	480,853	0	0	0	0	6.110	6.194	MON	898	29,383	10/25/2022	10/21/2041	2,930	
68269N-AB-8	OMFIT 2024-1 B - ABS		1.C FE	999,956	1,000,000	1,053,523	999,958	0	4	0	0	6.030	6.107	MON	2,848	60,300	04/24/2024	05/14/2041	149,644	
82653B-AA-1	SRFC 2024-3 A - ABS		1.A FE	488,420	488,479	492,377	480,493	0	(7,928)	0	0	4.830	4.981	MON	721	23,594	10/08/2024	08/20/2041	789,296	
82653B-AB-9	SRFC 2024-3 B - ABS		1.F FE	488,464	488,479	490,347	480,121	0	(8,343)	0	0	4.980	5.139	MON	743	24,326	10/08/2024	08/20/2041	798,638	
826935-AA-6	SRFC 2024-1 A - ABS		1.A FE	278,286	278,362	282,402	278,277	0	5	0	0	5.150	5.218	MON	438	14,336	03/08/2024	01/20/2043	2,196	
89231C-AD-9	TAOT 2022-C A3 - ABS		1.A FE	111,547	111,566	111,532	111,565	0	3	0	0	3.760	3.796	MON	186	4,195	08/08/2022	04/15/2027	5,631	
98164N-AD-7	WOART 2024-C A3 - ABS		1.A FE	1,499,699	1,500,000	1,508,868	1,499,835	0	102	0	0	4.430	4.479	MON	2,953	66,450	08/13/2024	12/17/2029	22,154	
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)				12,515,392	12,488,876	12,652,235	12,474,682	0	(37,943)	0	0	XXX	XXX	XXX	22,140	553,636	XXX	XXX	6,381,594	XXX
1209999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating				268,735,642	272,340,029	265,720,077	267,774,732	0	(772,934)	0	0	XXX	XXX	XXX	1,092,443	10,784,235	XXX	XXX	108,095,895	XXX
1409999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating				0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX	0	XXX
09228Y-AB-8	BBIRD 2016-1 A - ABS		1.E FE	74,054	75,134	75,158	75,134	0	0	0	0	4.213	4.250	MON	141	3,165	03/26/2024	12/16/2041	6,319	0.0
09228Y-AC-6	BBIRD 2016-1 B - ABS		2.A FE	188,182	192,760	193,505	192,760	0	0	0	0	5.682	5.682	MON	487	10,953	03/25/2024	12/16/2041	9,798	0.0
12510H-AS-9	CAUTO 231 A1 - ABS		1.A FE	911,384	936,250	944,933	916,271	0	5,047	0	0	5.750	6.799	MON	2,393	53,685	09/14/2023	09/15/2053	927,486	0.0
12510H-AV-2	CAUTO 242 A1 - ABS		1.A FE	684,210	704,688	705,501	687,224	0	2,850	0	0	4.900	5.854	MON	1,535	34,475	06/04/2024	09/15/2053	695,014	0.0
12510H-BA-7	CAUTO 243 A2 - ABS		1.E FE	950,081	984,375	941,514	929,073	0	(21,010)	0	0	4.550	4.915	MON	1,991	44,665	09/27/2024	10/15/2054	2,063,045	0.0
209031-AA-1	CNSL 251 A2 - ABS		1.G FE	1,029,766	1,000,000	1,021,646	1,027,744	0	(2,022)	0	0	6.000	5.343	MON	1,833	20,000	09/04/2025	05/20/2055	1,004,667	0.0
43990E-AA-9	HORZN 241 A - ABS		1.F FE	2,343,701	2,343,750	2,361,369	2,289,056	0	(54,644)	0	0	5.375	6.013	MON	5,599	125,977	09/06/2024	09/15/2049	1,642,826	0.0
448984-AD-6	HALST 2024-C A3 - ABS		1.A FE	2,249,945	2,250,000	2,263,388	2,249,979	0	28	0	0	4.620	4.666	MON	4,620	103,950	08/20/2024	04/17/2028	20,700	0.0
83100A-AA-0	SLAM 241 A - ABS		1.F FE	1,839,384	1,839,432	1,840,899	1,837,884	0	(1,760)	0	0	5.335	5.416	MON	4,362	98,134	09/17/2024	09/15/2049	1,157,925	0.0
86212F-AB-5	STR 251 A2 - ABS		1.A FE	1,248,224	1,248,438	1,241,578	1,248,223	0	(2)	0	0	4.980	4.981	MON	1,900	13,816	09/25/2025	10/20/2055	1,253,619	1.0
86212X-AM-2	STR 241 A2 - ABS		1.A FE	991,617	991,667	1,013,384	963,079	0	(28,539)	0	0	5.700	5.910	MON	1,727	56,525	04/05/2024	05/20/2054	2,329,425	0.0
86613X-AN-5	FIBER 251 A2 - ABS		1.G FE	1,999,986	2,000,000	1,997,466	1,999,987	0	1	0	0	5.208	5.208	MON	3,183	8,680	11/05/2025	11/20/2055	4,612,680	1.0
88035K-AA-7	TENET 241 A1 - ABS		1.C FE	1,993,674	1,994,338	2,019,448	1,966,283	0	(27,391)	0	0	5.124	5.588	MON	2,737	110,105	10/17/2024	10/20/2054	4,740,691	1.0
96328G-CB-1	WFLF 243 B - ABS		1.C FE	999,990	1,000,000	1,016,197	997,695	0	(2,301)	0	0	5.070	5.375	MON	1,831	50,700	10/29/2024	09/19/2039	1,004,225	1.0
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)				17,504,199	17,560,831	17,635,987	17,380,391	0	(129,742)	0	0	XXX	XXX	XXX	34,337	734,829	XXX	XXX	21,468,420	XXX
1609999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient				17,504,199	17,560,831	17,635,987	17,380,391	0	(129,742)	0	0	XXX	XXX	XXX	34,337	734,829	XXX	XXX	21,468,420	XXX
23284B-AE-4	CYRUS 232 A2 - ABS		1.G FE	1,390,913	1,500,000	1,506,577	1,431,140	0	20,055	0	0	5.560	7.395	MON	2,548	83,400	11/21/2023	11/20/2048	1,506,950	0.0
23284B-AH-7	CYRUS 243 A2 - ABS		1.G FE	1,595,872	1,750,000	1,677,242	1,622,986	0	18,793	0	0	4.650	6.294	MON	2,486	81,375	11/07/2024	05/20/2049	1,756,781	1.0
23802Y-AA-5	HYPER 2025-1 A2 - ABS		1.G FE	1,999,932	2,000,000	1,973,047	1,999,933	0	2	0	0	5.180	5.180	MON	1,727	26,476	09/11/2025	09/27/2055	4,599,209	1.0
76134K-AE-4	VDCR 232 A2A - ABS		1.G FE	1,761,515	2,000,000	2,003,780	1,826,264	0	29,928	0	0	4.887	7.343	MON	4,344	101,000	09/15/2023	09/15/2048	2,008,417	0.0
76134K-AM-6	VDCR 251 A2A - ABS		1.G FE	1,000,000	1,000,000	989,385	1,000,000	0	0	0	0	5.091	5.091	MON	2,263	14,425	08/20/2025	08/15/2050	2,018,200	1.0

SCHEDULE D - PART 1 - SECTION 2

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	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	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)				7,748,233	8,250,000	8,150,031	7,880,323	0	68,778	0	0	XXX	XXX	XXX	13,368	306,675	XXX	XXX	11,889,557	XXX
1809999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis				7,748,233	8,250,000	8,150,031	7,880,323	0	68,778	0	0	XXX	XXX	XXX	13,368	306,675	XXX	XXX	11,889,557	XXX
1889999999. Total - asset-backed securities (unaffiliated)				293,988,073	298,150,859	291,506,095	293,035,446	0	(833,898)	0	0	XXX	XXX	XXX	1,140,148	11,825,739	XXX	XXX	141,453,872	XXX
1899999999. Total - asset-backed securities (affiliated)				0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX	0	XXX
1909999999. Total - asset-backed securities				293,988,073	298,150,859	291,506,095	293,035,446	0	(833,898)	0	0	XXX	XXX	XXX	1,140,148	11,825,739	XXX	XXX	141,453,872	XXX
2009999999 - Total long term bonds - issuer credit obligations and asset - backed securities				546,819,793	549,658,001	535,879,021	544,989,230	49,512	(945,653)	0	0	XXX	XXX	XXX	4,477,699	20,773,937	XXX	XXX	305,949,457	XXX

1.

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

1A	1A ...$	245,854,518	1B ..$	7,940,296	1C ..$	6,551,379	1D ..$	3,598,954	1E ..$ 7,449,616 1F ..$ 5,296,175 1G ..$ 16,151,747
1B	2A ...$	192,760	2B ..$	0	2C ..$	0			
1C	3A ...$	0	3B ..$	0	3C ..$	0			
1D	4A ...$	0	4B ..$	0	4C ..$	0			
1E	5A ...$	0	5B ..$	0	5C ..$	0			
1F	6 .....$	0							

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	Fair Value		9	Dividends				Change in Book/Adjusted Carrying Value					19	20
						7	8		10	11	12	13	14	15	16	17	18		
CUSIP Identi-fication	Description	Restricted Asset Code	Number of Shares	Par Value Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Received During Year	Declared But Unpaid	Nonadmitted Declared But Unpaid	Cumulative Undeclared	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 (14 + 15 - 16)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative 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	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	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 (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
000360-20-6	AAON ORD		75.000	5,719	76.250	5,719	1,651	0	30	0	(3,107)	0	(3,107)	0	10/10/2018	
000361-10-5	AAR ORD		10.000	828	82.790	828	440	0	0	0	215	0	215	0	10/10/2018	
00081T-10-8	ACCO BRANDS ORD		10.000	37	3.730	37	55	0	3	0	(15)	0	(15)	0	06/28/2019	
000899-10-4	ADMA BIOLOGICS ORD		140.000	2,554	18.240	2,554	1,277	0	0	0	153	0	153	0	05/15/2024	
00091G-10-4	ACV AUCTIONS CL A ORD		100.000	802	8.020	802	2,146	0	0	0	(1,358)	0	(1,358)	0	12/31/2024	
000957-10-0	ABM INDUSTRIES ORD		65.000	2,750	42.300	2,750	2,105	0	69	0	(577)	0	(577)	0	10/10/2018	
001055-10-2	AFLAC ORD		480.000	52,930	110.270	52,930	9,497	0	1,114	0	3,278	0	3,278	0	09/30/2011	
001084-10-2	AGCO ORD		45.000	4,694	104.320	4,694	2,561	0	52	0	488	0	488	0	10/10/2018	
00123Q-10-4	AGNC INVESTMENT REIT ORD		605.000	6,486	10.720	6,486	6,121	73	73	0	365	0	365	0	11/19/2025	
00130H-10-5	THE AES CORPORATION		465.000	6,668	14.340	6,668	5,509	0	327	0	684	0	684	0	10/10/2018	
00165C-30-2	AMC ENTERTAINMENT HOLDINGS CL A ORD		57.000	89	1.560	89	532	0	0	0	(138)	0	(138)	0	08/29/2023	
001744-10-1	AMN HEALTHCARE ORD		30.000	473	15.760	473	1,542	0	0	0	(245)	0	(245)	0	10/10/2018	
00182C-10-3	ANI PHARMACEUTICALS ORD		10.000	789	78.940	789	572	0	0	0	237	0	237	0	06/28/2019	
00183L-20-1	ANGI CL A ORD		31.000	401	12.930	401	451	0	0	0	(50)	0	(50)	0	10/10/2018	
00187Y-10-0	API GROUP ORD		285.000	10,904	38.260	10,904	2,329	0	0	0	4,070	0	4,070	0	07/15/2020	
00191U-10-2	ASGN ORD		30.000	1,445	48.170	1,445	1,989	0	0	0	(1,055)	0	(1,055)	0	10/10/2018	
00206R-10-2	AT&T ORD		3,888.000	96,578	24.840	96,578	69,394	0	4,316	0	8,048	0	8,048	0	09/28/2021	
002121-10-1	A10 NETWORKS ORD		20.000	354	17.690	354	154	0	5	0	(14)	0	(14)	0	07/15/2020	
00217D-10-0	AST SPACEMOBILE CL A ORD		120.000	8,716	72.630	8,716	5,238	0	0	0	4,591	0	4,591	0	07/21/2025	
002824-10-0	ABBOTT LABORATORIES ORD		1,022.002	128,047	125.290	128,047	21,053	0	2,412	0	12,448	0	12,448	0	02/14/2011	
00287Y-10-9	ABBVIE ORD		1,081.000	246,998	228.490	246,998	52,449	0	7,091	0	54,904	0	54,904	0	12/21/2023	
002896-20-7	ABERCROMBIE AND FITCH CL A ORD		50.000	6,294	125.870	6,294	952	0	0	0	(1,180)	0	(1,180)	0	10/10/2018	
003CVR-01-6	ABIOMED, INC.		10.000	10	1.000	10	0	0	0	0	0	0		0	12/22/2022	
00404A-10-9	ACADIA HEALTHCARE COMPANY ORD		95.000	1,348	14.190	1,348	3,473	0	0	0	(2,419)	0	(2,419)	0	10/10/2018	
004225-10-8	ACADIA PHARMACEUTICALS ORD		95.000	2,537	26.710	2,537	1,924	0	0	0	794	0	794	0	10/10/2018	
00436Q-10-6	ACCEL ENTERTAINMENT CL A 1 ORD		60.000	685	11.410	685	601	0	0	0	44	0	44	0	07/15/2020	
004498-10-1	ACI WORLDWIDE ORD		120.000	5,737	47.810	5,737	3,030	0	0	0	(492)	0	(492)	0	10/10/2018	
00508Y-10-2	ACUITY ORD		30.000	10,801	360.040	10,801	3,638	0	20	0	2,037	0	2,037	0	10/10/2018	
00510N-10-2	TIC SOLUTIONS ORD		46.000	465	10.110	465	812	0	0	0	(347)	0	(347)	0	06/28/2019	
00650F-10-9	ADAPTIVE BIOTECHNOLOGIES ORD		60.000	974	16.240	974	282	0	0	0	615	0	615	0	07/15/2020	
00653A-10-7	ADAPTIMMUNE THERAPEUTICS ADS		45.000	2	0.048	2	32	0	0	0	(22)	0	(22)	0	10/20/2020	
006739-10-6	ADDUS HOMECARE ORD		10.000	1,074	107.390	1,074	749	0	0	0	(180)	0	(180)	0	06/28/2019	
00724F-10-1	ADOBE ORD		250.000	87,498	349.990	87,498	13,256	0	0	0	(23,673)	0	(23,673)	0	10/10/2018	
00751Y-10-6	ADVANCE AUTO PARTS ORD		40.000	1,572	39.300	1,572	1,654	0	40	0	(320)	0	(320)	0	11/27/2017	
00766T-10-0	AECOM ORD		120.000	11,440	95.330	11,440	3,833	0	125	0	(1,379)	0	(1,379)	0	10/10/2018	
00773T-10-1	ADVANSIX ORD		20.000	346	17.300	346	603	0	13	0	(224)	0	(224)	0	04/22/2019	
007903-10-7	ADVANCED MICRO DEVICES ORD		1,021.997	218,871	214.160	218,871	36,155	0	0	0	85,736	0	85,736	0	11/19/2025	
00790R-10-4	ADVANCED DRAINAGE SYSTEMS ORD		55.000	7,966	144.830	7,966	1,967	0	39	0	1,608	0	1,608	0	04/17/2020	
007973-10-0	ADVANCED ENERGY INDUSTRIES ORD		40.000	8,375	209.370	8,375	1,854	0	16	0	3,750	0	3,750	0	10/10/2018	
00827B-10-6	AFFIRM HOLDINGS CL A ORD		180.000	13,397	74.430	13,397	8,221	0	0	0	2,435	0	2,435	0	12/31/2024	
00846U-10-1	AGILENT TECHNOLOGIES ORD		190.000	25,853	136.070	25,853	4,015	0	188	0	329	0	329	0	07/23/2010	
00847G-80-4	AGENUS ORD		9.000	28	3.140	28	31	0	0	0	4	0	4	0	07/15/2020	
00847J-10-5	AGILYSYS ORD		15.000	1,783	118.840	1,783	1,169	0	0	0	(193)	0	(193)	0	12/21/2022	
00847X-10-4	AGIOS PHARMACEUTICALS ORD		40.000	1,089	27.220	1,089	1,173	0	0	0	(226)	0	(226)	0	12/21/2022	
008492-10-0	AGREE REALTY REIT ORD		62.000	4,466	72.030	4,466	3,456	16	190	0	98	0	98	0	10/18/2023	
009066-10-1	AIRBNB CL A ORD		230.000	31,216	135.720	31,216	27,214	0	0	0	991	0	991	0	08/10/2022	

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1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	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 (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
00912X-30-2	AIR LEASE CL A ORD		60.000	3,854	64.230	3,854	2,561	13	53	0	961	0	961	0	10/10/2018	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		145.000	35,818	247.020	35,818	25,462	0	1,035	0	(6,238)	0	(6,238)	0	05/15/2024	
00971T-10-1	AKAMAI TECHNOLOGIES ORD		85.000	7,416	87.250	7,416	1,482	0	0	0	(714)	0	(714)	0	07/24/2007	
011642-10-5	ALARMCOM HOLDINGS ORD		40.000	2,041	51.020	2,041	1,812	0	0	0	(391)	0	(391)	0	10/10/2018	
011659-10-9	ALASKA AIR GROUP ORD		90.000	4,527	50.300	4,527	5,677	0	0	0	(1,301)	0	(1,301)	0	12/31/2024	
012348-10-8	ALBANY INTERNATIONAL CL A ORD		30.000	1,521	50.700	1,521	2,153	8	32	0	(878)	0	(878)	0	10/10/2018	
012653-10-1	ALBEMARLE ORD		60.000	8,486	141.440	8,486	4,608	24	97	0	3,322	0	3,322	0	09/20/2016	
013872-10-6	ALCOA ORD		60.995	3,241	53.140	3,241	2,183	0	24	0	937	0	937	0	10/10/2018	
014442-10-7	ALECTOR ORD		25.000	39	1.560	39	132	0	0	0	(8)	0	(8)	0	07/15/2020	
014491-10-4	ALEXANDER AND BALDWIN ORD		50.000	1,032	20.640	1,032	990	18	45	0	145	0	145	0	10/10/2018	
016255-10-1	ALIGN TECHNOLOGY ORD		25.000	3,904	156.150	3,904	4,384	0	0	0	(1,309)	0	(1,309)	0	08/28/2017	
01741R-10-2	ATI ORD		115.000	13,197	114.760	13,197	2,402	0	0	0	6,868	0	6,868	0	03/24/2021	
01748X-10-2	ALLEGIANT TRAVEL ORD		15.000	1,279	85.270	1,279	631	0	0	0	(133)	0	(133)	0	10/10/2018	
01749D-10-5	ALLEGRO MICROSYSTEMS ORD		85.000	2,242	26.380	2,242	3,142	0	0	0	(900)	0	(900)	0	07/21/2025	
018802-10-8	ALLIANT ENERGY ORD		190.000	12,352	65.010	12,352	8,345	0	386	0	1,115	0	1,115	0	10/10/2018	
019770-10-6	ALLOGENE THERAPEUTICS ORD		60.000	82	1.370	82	158	0	0	0	(46)	0	(46)	0	06/25/2021	
020002-10-1	ALLSTATE ORD		180.000	37,467	208.150	37,467	18,477	180	706	0	2,765	0	2,765	0	12/21/2023	
02005N-10-0	ALLY FINANCIAL ORD		190.000	8,605	45.290	8,605	4,995	0	228	0	1,763	0	1,763	0	10/10/2018	
02043Q-10-7	ALNYLAM PHARMACEUTICALS ORD		75.000	29,824	397.650	29,824	6,075	0	0	0	12,176	0	12,176	0	10/10/2018	
02079K-10-7	ALPHABET CL C ORD		2,999.998	941,399	313.800	941,399	38,102	0	2,490	0	370,080	0	370,080	0	10/10/2018	
02079K-30-5	ALPHABET CL A ORD		3,340.000	1,045,420	313.000	1,045,420	46,536	0	2,772	0	413,158	0	413,158	0	02/17/2015	
02081G-20-1	ALPHATEC HOLDINGS ORD		65.000	1,368	21.040	1,368	658	0	0	0	771	0	771	0	10/20/2020	
02156V-10-9	OKLO CL A ORD		70.000	5,023	71.760	5,023	4,405	0	0	0	618	0	618	0	07/21/2025	
02209S-10-3	ALTRIA GROUP ORD		965.000	55,642	57.660	55,642	20,248	1,023	3,976	0	5,182	0	5,182	0	09/28/2021	
023135-10-6	AMAZON COM ORD		5,305.000	1,224,500	230.820	1,224,500	176,781	0	0	0	64,200	0	64,200	0	05/20/2025	
023586-10-0	U HAUL HOLDING ORD		5.000	252	50.410	252	169	0	0	0	(93)	0	(93)	0	10/10/2018	
023586-50-6	U HAUL HOLDING NON VOTING SRS N ORD		45.000	2,103	46.740	2,103	1,517	0	9	0	(779)	0	(779)	0	10/10/2018	
023608-10-2	AMEREN ORD		55.000	5,492	99.860	5,492	3,627	0	156	0	590	0	590	0	10/10/2018	
023939-10-1	AMENTUM HOLDINGS ORD		79.000	2,291	29.000	2,291	537	0	0	0	693	0	693	0	10/19/2015	
024013-10-4	AMERICAN ASSETS REIT ORD		50.000	947	18.930	947	1,363	0	68	0	(367)	0	(367)	0	10/10/2018	
025537-10-1	AMERICAN ELECTRIC POWER ORD		305.000	35,170	115.310	35,170	18,273	0	1,141	0	7,039	0	7,039	0	05/12/2022	
02553E-10-6	AMERICAN EAGLE OUTFITTERS ORD		115.000	3,033	26.370	3,033	2,441	0	58	0	1,116	0	1,116	0	10/10/2018	
025816-10-9	AMERICAN EXPRESS ORD		305.000	112,835	369.950	112,835	14,546	0	964	0	22,314	0	22,314	0	10/10/2018	
025932-10-4	AMERICAN FINANCIAL GROUP ORD		15.000	2,050	136.680	2,050	1,637	0	109	0	(4)	0	(4)	0	10/10/2018	
02665T-30-6	AMERICAN HOMES 4 RENT CL A REIT ORD		270.000	8,667	32.100	8,667	5,635	0	324	0	(1,436)	0	(1,436)	0	10/10/2018	
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD		455.000	38,925	85.550	38,925	12,069	0	796	0	5,801	0	5,801	0	12/18/2018	
029899-10-1	AMERICAN STATES WATER ORD		35.000	2,537	72.480	2,537	2,144	0	68	0	(183)	0	(183)	0	10/10/2018	
03027X-10-0	AMERICAN TOWER REIT		260.000	45,648	175.570	45,648	12,496	442	1,747	0	(2,038)	0	(2,038)	0	05/23/2012	
030420-10-3	AMERICAN WATER WORKS ORD		130.000	16,965	130.500	16,965	11,765	0	422	0	781	0	781	0	10/10/2018	
030506-10-9	AMERICAN WOODMARK ORD		5.000	270	53.900	270	423	0	0	0	(128)	0	(128)	0	06/28/2019	
03064D-10-8	AMERICOLD REALTY ORD		110.000	1,415	12.860	1,415	2,726	25	100	0	(939)	0	(939)	0	10/10/2018	
03071H-10-0	AMERISAFE ORD		10.000	384	38.410	384	501	0	26	0	(131)	0	(131)	0	03/19/2019	
03073E-10-5	CENCORA ORD		80.000	27,020	337.750	27,020	1,426	0	180	0	9,046	0	9,046	0	03/28/2007	
03076C-10-6	AMERIPRISE FINANCE ORD		55.000	26,969	490.340	26,969	1,285	0	345	0	(2,315)	0	(2,315)	0	03/28/2007	
03076K-10-8	AMERIS BANCORP ORD		30.000	2,228	74.270	2,228	675	6	24	0	351	0	351	0	07/15/2020	
031100-10-0	AMETEK ORD		85.000	17,451	205.310	17,451	5,832	0	105	0	2,129	0	2,129	0	10/10/2018	

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1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	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 (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
031162-10-0	AMGEN ORD		355.000	116,195	327.310	116,195	19,190	0	3,380	0	23,668	0	23,668	0	07/23/2010	
03152W-10-9	AMICUS THERAPEUTICS ORD		195.000	2,777	14.240	2,777	2,328	0	0	0	940	0	940	0	10/10/2018	
031652-10-0	AMKOR TECHNOLOGY ORD		90.000	3,553	39.480	3,553	1,103	0	30	0	1,241	0	1,241	0	07/15/2020	
032095-10-1	AMPHENOL CL A ORD		510.000	68,921	135.140	68,921	4,104	128	337	0	33,502	0	33,502	0	10/10/2018	
03209R-10-3	AMPHASTAR PHARMACEUTICALS ORD		5.000	134	26.780	134	106	0	0	0	(52)	0	(52)	0	06/28/2019	
032654-10-5	ANALOG DEVICES ORD		345.000	93,564	271.200	93,564	23,693	0	1,366	0	20,265	0	20,265	0	05/12/2022	
032797-30-0	ANAVEX LIFE SCIENCES ORD		55.000	196	3.560	196	331	0	0	0	(395)	0	(395)	0	06/25/2021	
034164-10-3	ANDERSONS ORD		25.000	1,329	53.170	1,329	1,297	0	20	0	316	0	316	0	05/15/2024	
03475V-10-1	ANGIODYNAMICS ORD		15.000	193	12.840	193	112	0	0	0	55	0	55	0	06/28/2019	
035710-83-9	ANNALY CAPITAL MANAGEMENT REIT ORD		335.000	7,489	22.355	7,489	6,767	235	921	0	1,362	0	1,362	0	12/21/2023	
03589W-10-2	ANNEXON ORD		20.000	100	5.020	100	114	0	0	0	(2)	0	(2)	0	10/20/2020	
03674X-10-6	ANTERO RESOURCES ORD		220.000	7,581	34.460	7,581	2,099	0	0	0	(130)	0	(130)	0	03/24/2021	
036752-10-3	ELEVANCE HEALTH ORD		125.000	43,819	350.550	43,819	5,846	0	855	0	(2,294)	0	(2,294)	0	12/03/2014	
03676B-10-2	ANTERO MIDSTREAM ORD		305.000	5,426	17.790	5,426	1,833	0	275	0	824	0	824	0	12/16/2019	
03743Q-10-8	APA ORD		260.000	6,360	24.460	6,360	5,772	0	260	0	356	0	356	0	06/25/2021	
03753U-10-6	APELLIS PHARMACEUTICALS ORD		46.000	1,156	25.120	1,156	914	0	0	0	(312)	0	(312)	0	03/19/2019	
03762U-10-5	APOLLO COMM REAL EST FIN REIT ORD		85.000	823	9.680	823	786	21	85	0	87	0	87	0	10/10/2018	
03769M-10-6	APOLLO GLOBAL MANAGEMENT ORD		353.000	51,100	144.760	51,100	22,496	0	1,097	0	1,661	0	1,661	0	12/21/2023	
03770N-10-1	APOGEE THERAPEUTICS ORD		25.000	1,887	75.480	1,887	1,222	0	0	0	755	0	755	0	08/21/2024	
03782L-10-1	APPIAN CL A ORD		30.000	1,063	35.420	1,063	1,082	0	0	0	73	0	73	0	06/28/2019	
037833-10-0	APPLE ORD		8,431.000	2,292,052	271.860	2,292,052	28,005	0	8,684	0	180,761	0	180,761	0	03/03/2009	
03783C-10-0	APPFOLIO CL A ORD		16.000	3,722	232.650	3,722	1,189	0	0	0	(225)	0	(225)	0	03/19/2019	
03784Y-20-0	APPLE HOSPITALITY REIT ORD		145.000	1,718	11.850	1,718	2,043	12	146	0	(508)	0	(508)	0	03/23/2023	
038169-20-7	APPLIED DIGITAL ORD		120.000	2,942	24.520	2,942	1,380	0	0	0	1,562	0	1,562	0	07/21/2025	
038222-10-5	APPLIED MATERIAL ORD		515.000	132,350	256.990	132,350	5,217	0	917	0	48,595	0	48,595	0	07/19/2006	
03831W-10-8	APPLOVIN CL A ORD		155.000	104,442	673.820	104,442	7,506	0	0	0	54,248	0	54,248	0	12/31/2024	
038336-10-3	APTARGROUP ORD		45.000	5,488	121.960	5,488	6,182	0	82	0	(1,581)	0	(1,581)	0	05/15/2024	
038923-10-8	ARBOR REALTY REIT ORD		140.000	1,086	7.760	1,086	1,222	0	186	0	(853)	0	(853)	0	07/15/2020	
03937C-10-5	ARCBEST ORD		20.000	1,484	74.190	1,484	562	0	10	0	(383)	0	(383)	0	06/28/2019	
03940C-10-0	ARCELLX ORD		25.000	1,630	65.200	1,630	1,673	0	0	0	(287)	0	(287)	0	08/21/2024	
03945R-10-2	ARCHER AVIATION CL A ORD		370.000	2,782	7.520	2,782	4,188	0	0	0	(1,373)	0	(1,373)	0	07/21/2025	
039483-10-2	ARCHER DANIELS MIDLAND ORD		260.000	14,947	57.490	14,947	7,186	0	530	0	1,812	0	1,812	0	07/23/2010	
03957W-10-6	ARCHROCK ORD		25.000	651	26.020	651	292	0	20	0	28	0	28	0	10/10/2018	
039653-10-0	ARCOSA ORD		31.000	3,296	106.320	3,296	976	0	6	0	297	0	297	0	10/10/2018	
039697-10-7	ARDELYX ORD		85.000	496	5.830	496	590	0	0	0	65	0	65	0	04/17/2020	
03969F-10-9	ARCUS BIOSCIENCES ORD		45.000	1,072	23.830	1,072	770	0	0	0	402	0	402	0	04/17/2020	
03969K-10-8	ARCUTIS BIOTHERAPEUTICS ORD		25.000	726	29.040	726	272	0	0	0	378	0	378	0	10/20/2020	
03969T-10-9	ARCTURUS THERAPEUTICS HOLDINGS ORD		20.000	123	6.130	123	422	0	0	0	(217)	0	(217)	0	07/15/2020	
03990B-10-1	ARES MANAGEMENT CL A ORD		100.000	16,163	161.630	16,163	3,298	0	448	0	(1,540)	0	(1,540)	0	04/17/2020	
04010E-10-9	ARGAN ORD		15.000	4,700	313.320	4,700	585	0	24	0	2,644	0	2,644	0	08/14/2019	
04013V-10-8	ARES COMMERCIAL REIT ORD		40.000	191	4.780	191	282	6	28	0	(44)	0	(44)	0	10/15/2019	
040413-20-5	ARISTA NETWORKS ORD		600.000	78,618	131.030	78,618	22,042	0	0	0	12,300	0	12,300	0	12/31/2024	
04206A-10-1	ARLO TECHNOLOGIES ORD		59.409	831	13.990	831	638	0	0	0	166	0	166	0	10/10/2018	
04208T-10-8	ARMADA HOFFLER PROPERTIES REIT ORD		5.000	33	6.620	33	55	1	3	0	(18)	0	(18)	0	06/28/2019	
042315-70-5	ARMOUR RESIDENTIAL REIT ORD		16.000	283	17.690	283	303	0	46	0	(19)	0	(19)	0	06/28/2019	
04247X-10-2	ARMSTRONG WORLD INDUSTRIES ORD		30.000	5,733	191.100	5,733	1,961	0	38	0	1,493	0	1,493	0	10/10/2018	

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1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	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 (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
04271T-10-0	ARRAY TECHNOLOGIES ORD		115.000	1,060	9.220	1,060	772	0	0	0	366	0	366	0	03/24/2021	
042735-10-0	ARROW ELECTRONICS ORD		40.000	4,407	110.180	4,407	2,742	0	0	0	(118)	0	(118)	0	10/10/2018	
04280A-10-0	ARROWHEAD PHARMACEUTICALS ORD		100.000	6,639	66.390	6,639	1,357	0	0	0	4,759	0	4,759	0	12/18/2018	
04316A-10-8	ARTISAN PARTNERS ASSET MGMT CL A ORD		60.000	2,444	40.740	2,444	1,862	0	218	0	(139)	0	(139)	0	10/10/2018	
04335A-10-5	ARVINAS ORD		30.000	356	11.860	356	1,526	0	0	0	(219)	0	(219)	0	04/17/2020	
04342Y-10-4	ASANA CL A ORD		20.000	274	13.710	274	281	0	0	0	(131)	0	(131)	0	06/25/2021	
043436-10-4	ASBURY AUTOMOTIVE GROUP ORD		20.000	4,651	232.530	4,651	1,236	0	0	0	(210)	0	(210)	0	10/10/2018	
044186-10-4	ASHLAND ORD		35.000	2,053	58.670	2,053	3,434	0	58	0	(448)	0	(448)	0	05/15/2024	
04523Y-10-5	ASPEN AEROGELS ORD		40.000	113	2.830	113	1,242	0	0	0	(362)	0	(362)	0	08/21/2024	
04621X-10-8	ASSURANT ORD		35.000	8,430	240.850	8,430	1,792	0	115	0	967	0	967	0	10/10/2018	
046224-10-1	ASTEC INDUSTRIES ORD		15.000	650	43.320	650	488	0	8	0	146	0	146	0	06/28/2019	
04626A-10-3	ASTERA LABS ORD		75.000	12,477	166.360	12,477	10,123	0	0	0	2,543	0	2,543	0	12/31/2024	
046513-20-6	ATARA BIOTHERAPEUTICS ORD		1.000	18	18.090	18	8	0	0	0	5	0	5	0	10/20/2020	
047649-10-8	ATKORE ORD		50.000	3,163	63.250	3,163	1,293	0	66	0	(1,010)	0	(1,010)	0	06/28/2019	
047726-30-2	ATLANTA BRAVES HOLDINGS SRS C ORD		4.000	158	39.450	158	75	0	0	0	5	0	5	0	10/10/2018	
04911A-10-7	ATLANTIC UNION BANKSHARES ORD		101.000	3,565	35.300	3,565	3,756	0	128	0	(149)	0	(149)	0	10/10/2018	
049468-10-1	ATLASSIAN CL A ORD		105.000	17,025	162.140	17,025	12,325	0	0	0	(8,530)	0	(8,530)	0	12/21/2023	
049560-10-5	ATMOS ENERGY ORD		110.000	18,439	167.630	18,439	15,278	0	397	0	3,120	0	3,120	0	12/31/2024	
04963C-20-9	ATRICURE ORD		35.000	1,385	39.560	1,385	954	0	0	0	315	0	315	0	04/22/2019	
051774-10-7	AURORA INNOVATION CL A ORD		620.000	2,381	3.840	2,381	2,357	0	0	0	(1,525)	0	(1,525)	0	08/21/2024	
052769-10-6	AUTODESK ORD		130.000	38,481	296.010	38,481	4,384	0	0	0	57	0	57	0	10/10/2018	
053015-10-3	AUTOMATIC DATA PROCESSING ORD		250.000	64,308	257.230	64,308	9,295	425	1,540	0	(8,875)	0	(8,875)	0	07/23/2010	
05329W-10-2	AUTONATION ORD		25.000	5,162	206.480	5,162	997	0	0	0	916	0	916	0	10/10/2018	
053332-10-2	AUTOZONE ORD		10.000	33,915	3,391.500	33,915	1,275	0	0	0	1,895	0	1,895	0	03/28/2007	
053484-10-1	AVALONBAY COMMUNITIES REIT ORD		72.000	13,054	181.310	13,054	4,228	126	500	0	(2,784)	0	(2,784)	0	03/28/2007	
05352A-10-0	AVANTOR ORD		430.000	4,928	11.460	4,928	5,925	0	0	0	(4,132)	0	(4,132)	0	04/17/2020	
053611-10-9	AVERY DENNISON ORD		40.000	7,275	181.880	7,275	4,020	0	148	0	(210)	0	(210)	0	10/10/2018	
05368V-10-6	AVIENT ORD		90.000	2,812	31.240	2,812	3,417	25	97	0	(866)	0	(866)	0	10/10/2018	
05370A-10-8	AVIDITY BIOSCIENCES ORD		75.000	5,410	72.130	5,410	2,906	0	0	0	3,229	0	3,229	0	08/21/2024	
053774-10-5	AVIS BUDGET GROUP ORD		30.000	3,850	128.320	3,850	917	0	0	0	1,431	0	1,431	0	10/10/2018	
05379B-10-7	AVISTA ORD		65.000	2,505	38.540	2,505	2,554	0	127	0	124	0	124	0	09/28/2021	
053807-10-3	AVNET ORD		75.000	3,606	48.080	3,606	2,993	0	102	0	(318)	0	(318)	0	10/10/2018	
054540-20-8	AXCELIS TECHNOLOGIES ORD		20.000	1,607	80.340	1,607	301	0	0	0	209	0	209	0	08/14/2019	
05464C-10-1	AXON ENTERPRISE ORD		50.000	28,397	567.930	28,397	2,884	0	0	0	(1,320)	0	(1,320)	0	10/10/2018	
05464T-10-4	AXSOME THERAPEUTICS ORD		30.000	5,479	182.640	5,479	3,274	0	0	0	2,205	0	2,205	0	05/20/2025	
05508R-10-6	B AND G FOODS ORD		60.000	258	4.300	258	508	11	46	0	(155)	0	(155)	0	10/10/2018	
05550J-10-1	BJS WHOLESALE CLUB HOLD ORD		90.000	8,103	90.030	8,103	2,154	0	0	0	61	0	61	0	10/10/2018	
05580M-10-8	BRC GROUP HOLDINGS ORD		20.000	93	4.670	93	451	0	0	0	2	0	2	0	07/15/2020	
05589G-10-2	BALDWIN INSURANCE GROUP CL A ORD		45.000	1,081	24.030	1,081	1,450	0	0	0	(663)	0	(663)	0	09/28/2021	
056525-10-8	BADGER METER ORD		35.000	6,104	174.410	6,104	1,701	0	52	0	(1,320)	0	(1,320)	0	10/10/2018	
05722G-10-0	BAKER HUGHES CL A ORD		672.000	30,603	45.540	30,603	16,270	0	618	0	3,037	0	3,037	0	07/12/2023	
057665-20-0	BALCHEM ORD		25.000	3,834	153.360	3,834	3,077	24	22	0	(241)	0	(241)	0	12/21/2022	
058498-10-6	BALL ORD		175.000	9,270	52.970	9,270	6,162	0	140	0	(378)	0	(378)	0	10/10/2018	
05945F-10-3	BANCFIRST ORD		10.000	1,059	105.930	1,059	391	5	19	0	(122)	0	(122)	0	07/15/2020	
05969A-10-5	BANCORP ORD		30.000	2,026	67.520	2,026	383	0	0	0	447	0	447	0	12/16/2019	
05988J-10-3	BANDWIDTH CL A ORD		15.000	232	15.450	232	257	0	0	0	(24)	0	(24)	0	06/28/2019	

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1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Restricted Asset Code	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 (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	
05990K-10-6	BANC OF CALIFORNIA ORD		10.000	193	19.290	193	140	1	4	0	38	0	38	0	06/28/2019	
060505-10-4	BANK OF AMERICA ORD		3,998.000	219,890	55.000	219,890	32,591	0	4,318	0	44,178	0	44,178	0	07/23/2010	
062540-10-9	BANK OF HAWAII ORD		30.000	2,051	68.370	2,051	1,991	0	84	0	(86)	0	(86)	0	10/10/2018	
064058-10-0	BANK OF NEW YORK MELLON ORD		444.000	51,544	116.090	51,544	11,593	0	888	0	17,431	0	17,431	0	10/10/2018	
06417N-10-3	BANK OZK ORD		130.000	5,983	46.020	5,983	4,945	0	226	0	194	0	194	0	10/10/2018	
06652K-10-3	BANKUNITED ORD		100.000	4,457	44.570	4,457	3,487	0	122	0	640	0	640	0	10/10/2018	
06652V-20-8	BANNER ORD		25.000	1,567	62.660	1,567	1,516	0	49	0	(103)	0	(103)	0	10/10/2018	
070830-10-4	BATH AND BODY WORKS ORD		135.000	2,711	20.080	2,711	1,768	0	108	0	(2,523)	0	(2,523)	0	10/10/2018	
071813-10-9	BAXTER INTERNATIONAL ORD		200.000	3,822	19.110	3,822	2,715	2	136	0	(2,010)	0	(2,010)	0	06/24/2003	
07373V-10-5	BEAM THERAPEUTICS ORD		50.000	1,386	27.720	1,386	1,585	0	0	0	146	0	146	0	10/20/2020	
075887-10-9	BECTON DICKINSON ORD		91.000	17,660	194.070	17,660	6,035	0	379	0	(2,985)	0	(2,985)	0	06/11/2015	
075896-15-9	BED BATH AND BEYOND EQY WARRANT		1.000	1	0.660	1	0	0	0	0	1	0	1	0	10/02/2025	
077454-10-6	BELDEN ORD		40.000	4,662	116.550	4,662	2,044	2	8	0	158	0	158	0	06/25/2021	
07831C-10-3	BELLRING BRANDS ORD		21.000	561	26.730	561	385	0	0	0	(1,021)	0	(1,021)	0	04/17/2020	
08160H-10-1	BENCHMARK ELECTRONICS ORD		30.000	1,283	42.760	1,283	754	5	20	0	(79)	0	(79)	0	06/28/2019	
08265T-20-8	BENTLEY SYSTEMS CL B ORD		90.000	3,435	38.165	3,435	2,725	0	25	0	(768)	0	(768)	0	05/12/2022	
084423-10-2	WR BERKLEY ORD		247.000	17,320	70.120	17,320	5,640	0	457	0	2,865	0	2,865	0	10/10/2018	
084670-70-2	BERKSHIRE HATHAWAY CL B ORD		976.000	490,586	502.650	490,586	87,205	0	0	0	48,185	0	48,185	0	05/12/2022	
084680-10-7	BEACON FINANCIAL ORD		50.000	1,319	26.370	1,319	1,377	0	43	0	(103)	0	(103)	0	10/10/2018	
086516-10-1	BEST BUY ORD		135.000	9,036	66.930	9,036	7,304	128	512	0	(2,547)	0	(2,547)	0	10/10/2018	
088929-10-4	BGC GROUP CL A ORD		205.000	1,831	8.930	1,831	1,032	0	16	0	(27)	0	(27)	0	03/23/2023	
089302-10-3	BIG LOTS ORD		30.000	0	0.000	0	2	0	0	0	(9)	0	(9)	0	10/10/2018	
08975B-10-9	BIGBEAR.AI HOLDINGS ORD		195.000	1,053	5.400	1,053	1,466	0	0	0	(413)	0	(413)	0	07/21/2025	
090043-10-0	BILL HOLDINGS ORD		65.000	3,545	54.540	3,545	3,140	0	0	0	405	0	405	0	11/19/2025	
090572-20-7	BIO RAD LABORATORIES CL A ORD		15.000	4,545	302.990	4,545	4,227	0	0	0	(383)	0	(383)	0	10/10/2018	
09058V-10-3	BIOCRYST PHARMACEUTICALS ORD		167.000	1,303	7.800	1,303	1,331	0	0	0	47	0	47	0	12/15/2020	
09061G-10-1	BIOMARIN PHARMACEUTICAL ORD		130.000	7,726	59.430	7,726	6,827	0	0	0	899	0	899	0	11/19/2025	
09062X-10-3	BIOGEN ORD		100.000	17,599	175.990	17,599	4,847	0	0	0	2,307	0	2,307	0	07/23/2010	
09073M-10-4	BIO TECHNE ORD		120.000	7,057	58.810	7,057	5,472	0	38	0	(1,586)	0	(1,586)	0	10/10/2018	
092113-10-9	BLACK HILLS ORD		60.000	4,165	69.420	4,165	3,547	0	162	0	654	0	654	0	10/10/2018	
092270-10-0	BLACKBAUD ORD		35.000	2,216	63.320	2,216	2,048	0	0	0	(371)	0	(371)	0	12/21/2022	
09239B-10-9	BLACKLINE ORD		50.000	2,765	55.290	2,765	2,149	0	0	0	(274)	0	(274)	0	10/10/2018	
09257W-10-0	BLACKSTONE MORTGAGE CL A REIT ORD		140.000	2,678	19.130	2,678	2,584	66	263	0	241	0	241	0	10/10/2018	
09260D-10-7	BLACKSTONE ORD		420.000	64,739	154.140	64,739	48,623	0	1,309	0	(2,327)	0	(2,327)	0	05/20/2025	
09290D-10-1	BLACKROCK ORD		82.000	87,768	1,070.340	87,768	18,835	0	1,709	0	3,709	0	3,709	0	10/10/2018	
093671-10-5	H&R BLOCK ORD		115.000	5,012	43.580	5,012	1,370	48	178	0	(1,065)	0	(1,065)	0	03/28/2007	
093712-10-7	BLOOM ENERGY CL A ORD		125.000	10,861	86.890	10,861	1,517	0	0	0	8,085	0	8,085	0	06/25/2021	
094235-10-8	BLOOMIN BRANDS ORD		60.000	370	6.170	370	1,202	0	27	0	(362)	0	(362)	0	10/10/2018	
095306-10-6	BLUE BIRD ORD		25.000	1,175	47.000	1,175	1,177	0	0	0	209	0	209	0	08/21/2024	
09581B-10-3	BLUE OWL CAPITAL CL A ORD		265.000	3,959	14.940	3,959	3,371	0	227	0	(2,205)	0	(2,205)	0	08/10/2022	
097023-10-5	BOEING ORD		422.000	91,625	217.120	91,625	44,206	0	0	0	16,965	0	16,965	0	12/31/2024	
09739D-10-0	BOISE CASCADE ORD		35.000	2,576	73.600	2,576	1,141	0	30	0	(1,584)	0	(1,584)	0	10/10/2018	
09857L-10-8	BOOKING HOLDINGS ORD		25.000	133,883	5,355.330	133,883	5,716	0	960	0	9,673	0	9,673	0	07/23/2010	
099406-10-0	BOOT BARN HOLDINGS ORD		35.000	6,176	176.470	6,176	1,247	0	0	0	863	0	863	0	06/28/2019	
099502-10-6	BOOZ ALLEN HAMILTON HOLDING CL A ORD		105.000	8,858	84.360	8,858	5,049	0	231	0	(4,656)	0	(4,656)	0	10/10/2018	
099724-10-6	BORGWARNER ORD		186.000	8,381	45.060	8,381	4,912	0	104	0	2,468	0	2,468	0	01/19/2016	

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1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	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 (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
100557-10-7	BOSTON BEER CL A ORD		10.000	1,951	195.130	1,951	2,708	0	0	0	(1,049)	0	(1,049)	0	10/10/2018	
101121-10-1	BXP ORD		110.000	7,423	67.480	7,423	7,759	77	400	0	(757)	0	(757)	0	12/21/2023	
101137-10-7	BOSTON SCIENTIFIC ORD		650.000	61,978	95.350	61,978	3,874	0	0	0	3,920	0	3,920	0	07/23/2010	
10316T-10-4	BOX CL A ORD		125.000	3,739	29.910	3,739	2,374	0	0	0	(211)	0	(211)	0	10/10/2018	
103304-10-1	BOYD GAMING ORD		45.000	3,836	85.240	3,836	1,399	8	32	0	572	0	572	0	10/10/2018	
105368-20-3	BRANDYWINE REALTY REIT ORD		145.000	423	2.920	423	758	0	77	0	(389)	0	(389)	0	10/10/2018	
10576N-10-2	BRAZE CL A ORD		35.000	1,200	34.290	1,200	1,638	0	0	0	(266)	0	(266)	0	10/18/2023	
10806X-10-2	BRIDGEBIO PHARMA ORD		82.000	6,272	76.490	6,272	2,204	0	0	0	4,022	0	4,022	0	07/15/2020	
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD		35.000	3,549	101.400	3,549	3,933	0	0	0	(331)	0	(331)	0	10/10/2018	
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD		69.996	4,535	64.790	4,535	2,948	0	0	0	1,172	0	1,172	0	06/27/2018	
10948W-10-3	ACADIAN ASSET MANAGEMENT ORD		50.000	2,350	47.000	2,350	504	0	2	0	1,033	0	1,033	0	12/16/2019	
109641-10-0	BRINKER INTERNATIONAL ORD		35.000	5,023	143.520	5,023	1,617	0	0	0	393	0	393	0	10/10/2018	
109696-10-4	BRINK'S ORD		40.000	4,669	116.730	4,669	2,594	0	40	0	958	0	958	0	10/10/2018	
110122-10-8	BRISTOL MYERS SQUIBB ORD		878.000	47,359	53.940	47,359	22,057	0	2,177	0	(2,300)	0	(2,300)	0	12/21/2023	
110448-10-7	BRITISH AMERICAN TOBACCO ADR REP ORD		0.998	56	56.620	56	37	1	3	0	20	0	20	0	07/25/2017	
11120U-10-5	BRIXMOR PROPERTY GROUP REIT ORD		325.000	8,522	26.220	8,522	5,194	0	374	0	(527)	0	(527)	0	10/10/2018	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD		30.000	6,695	223.170	6,695	3,566	29	108	0	(88)	0	(88)	0	10/10/2018	
11135E-20-3	BROADSTONE NET LEASE ORD		130.000	2,258	17.370	2,258	2,379	38	151	0	196	0	196	0	06/25/2021	
11135F-10-1	BROADCOM ORD		2,645.000	915,435	346.100	915,435	114,782	0	6,280	0	302,769	0	302,769	0	05/20/2025	
112463-10-4	BROOKDALE SENIOR LIVING ORD		20.000	216	10.790	216	114	0	0	0	115	0	115	0	10/10/2018	
11276H-10-6	BROOKFIELD INFRASTRUCTURE CL A ORD		67.000	3,042	45.400	3,042	2,122	0	86	0	357	0	357	0	07/15/2020	
11285B-10-8	BROOKFIELD RENEWABLE CL A ORD		81.000	3,106	38.340	3,106	2,366	0	91	0	865	0	865	0	07/15/2020	
113004-10-5	BROOKFIELD ASSET MNGMT CL A ORD		20.000	1,048	52.390	1,048	771	0	26	0	(36)	0	(36)	0	10/10/2018	
114340-10-2	AZENTA ORD		55.000	1,829	33.260	1,829	1,674	0	0	0	(921)	0	(921)	0	10/10/2018	
115236-10-1	BROWN & BROWN ORD		180.000	14,346	79.700	14,346	5,159	0	111	0	(4,018)	0	(4,018)	0	10/10/2018	
115637-10-0	BROWN FORMAN CL A ORD		30.000	789	26.310	789	1,241	7	27	0	(341)	0	(341)	0	12/21/2022	
115637-20-9	BROWN FORMAN CL B ORD		202.000	5,264	26.060	5,264	2,752	47	183	0	(2,408)	0	(2,408)	0	12/17/2008	
116794-10-8	BRUKER ORD		95.000	4,475	47.110	4,475	2,993	5	14	0	(1,093)	0	(1,093)	0	10/10/2018	
117043-10-9	BRUNSWICK ORD		60.000	4,454	74.240	4,454	3,583	0	103	0	574	0	574	0	10/10/2018	
118440-10-6	BUCKLE ORD		15.000	801	53.420	801	251	0	59	0	39	0	39	0	07/15/2020	
12008R-10-7	BUILDERS FIRSTSOURCE ORD		138.000	14,199	102.890	14,199	1,862	0	0	0	(5,526)	0	(5,526)	0	10/10/2018	
122017-10-6	BURLINGTON STORES ORD		25.000	7,221	288.850	7,221	3,732	0	0	0	95	0	95	0	10/10/2018	
124155-10-2	BUTTERFLY NETWORK CL A ORD		25.000	95	3.800	95	27	0	0	0	17	0	17	0	09/28/2021	
12468P-10-4	C3 AI CL A ORD		75.000	1,011	13.480	1,011	2,623	0	0	0	(1,571)	0	(1,571)	0	12/31/2024	
124805-10-2	CBIZ ORD		45.000	2,270	50.450	2,270	1,056	0	0	0	(1,412)	0	(1,412)	0	10/10/2018	
12504L-10-9	CBRE GROUP CL A ORD		185.000	29,746	160.790	29,746	6,238	0	0	0	5,458	0	5,458	0	10/10/2018	
12510Q-10-0	CCC INTELLIGENT SOLUTIONS HLDG ORD		310.000	2,465	7.950	2,465	3,649	0	0	0	(1,172)	0	(1,172)	0	12/31/2024	
12514G-10-8	CDW ORD		75.000	10,215	136.200	10,215	6,102	0	188	0	(2,838)	0	(2,838)	0	10/10/2018	
125269-10-0	CF INDUSTRIES HOLDINGS ORD		165.000	12,761	77.340	12,761	3,633	0	330	0	(1,317)	0	(1,317)	0	09/25/2008	
12541W-20-9	CH ROBINSON WORLDWIDE ORD		50.000	8,038	160.760	8,038	2,384	32	124	0	2,872	0	2,872	0	03/28/2007	
125523-10-0	CIGNA ORD		161.000	44,312	275.230	44,312	7,764	0	972	0	(147)	0	(147)	0	12/20/2018	
12572Q-10-5	CME GROUP CL A ORD		235.000	64,174	273.080	64,174	24,872	0	2,538	0	9,600	0	9,600	0	05/12/2022	
125896-10-0	CMS ENERGY ORD		200.000	13,986	69.930	13,986	2,368	0	434	0	656	0	656	0	03/28/2007	
12621E-10-3	CNO FINANCIAL GROUP ORD		105.000	4,459	42.470	4,459	2,226	0	70	0	552	0	552	0	10/10/2018	
126349-10-9	CSG SYSTEMS INTERNATIONAL ORD		25.000	1,917	76.690	1,917	935	8	32	0	640	0	640	0	10/10/2018	
126402-10-6	CSW INDUSTRIALS ORD		15.000	4,403	293.530	4,403	881	0	16	0	(889)	0	(889)	0	04/22/2019	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	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 (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
126408-10-3	CSX ORD		1,335.000	48,394	36.250	48,394	5,764	0	694	0	5,313	0	5,313	0	03/28/2007	
12653C-10-8	CNX RESOURCES ORD		190.000	6,986	36.770	6,986	2,692	0	0	0	19	0	19	0	10/10/2018	
126650-10-0	CVS HEALTH ORD		499.000	39,601	79.360	39,601	17,070	0	1,327	0	17,201	0	17,201	0	10/15/2019	
127055-10-1	CABOT ORD		40.000	2,651	66.280	2,651	4,086	0	71	0	(1,001)	0	(1,001)	0	05/15/2024	
127097-10-3	COTERRA ENERGY ORD		276.000	7,264	26.320	7,264	2,992	0	243	0	215	0	215	0	03/24/2021	
12719D-30-4	CACI INTERNATIONAL CL A ORD		5.000	2,664	532.810	2,664	900	0	0	0	644	0	644	0	10/10/2018	
127203-10-7	CACTUS CL A ORD		50.000	2,284	45.680	2,284	1,938	0	27	0	(634)	0	(634)	0	10/10/2018	
127387-10-8	CADENCE DESIGN SYSTEMS ORD		170.000	53,139	312.580	53,139	6,423	0	0	0	2,060	0	2,060	0	10/10/2018	
12740C-10-3	CADENCE BANK ORD		59.000	2,528	42.840	2,528	778	16	63	0	494	0	494	0	07/15/2020	
12769G-10-0	CAESARS ENTERTAINMENT ORD		145.000	3,392	23.390	3,392	2,911	0	0	0	480	0	480	0	11/19/2025	
128030-20-2	CAL MAINE FOODS ORD		25.000	1,989	79.570	1,989	1,351	0	218	0	(584)	0	(584)	0	03/23/2023	
13057Q-30-5	CALIFORNIA RESOURCES ORD		75.000	3,353	44.710	3,353	2,492	0	118	0	(539)	0	(539)	0	06/25/2021	
130788-10-2	CALIFORNIA WATER SERVICE GROUP ORD		50.000	2,167	43.330	2,167	2,126	0	62	0	(100)	0	(100)	0	10/10/2018	
13100M-50-9	CALIX NETWORKS ORD		40.000	2,117	52.930	2,117	1,490	0	0	0	722	0	722	0	08/10/2022	
133131-10-2	CAMDEN PROPERTY REIT ORD		70.000	7,706	110.080	7,706	7,818	74	231	0	(417)	0	(417)	0	12/31/2024	
134429-10-9	THE CAMPBELL S COMPANY ORD		130.000	3,622	27.865	3,622	4,905	0	203	0	(1,823)	0	(1,823)	0	10/10/2018	
13462K-10-9	CAMPING WORLD CL A ORD		45.000	438	9.730	438	625	0	23	0	(511)	0	(511)	0	12/16/2019	
13765N-10-7	CANNAE HOLDINGS ORD		90.000	1,416	15.730	1,416	1,803	0	49	0	(372)	0	(372)	0	10/10/2018	
14040H-10-5	CAPITAL ONE FINANCIAL ORD		499.999	121,180	242.360	121,180	13,836	0	1,162	0	70,566	0	70,566	0	09/30/2011	
14149Y-10-8	CARDINAL HEALTH ORD		90.000	18,495	205.500	18,495	4,425	0	183	0	7,851	0	7,851	0	08/08/2018	
14161W-10-5	CARDLYTICS ORD		20.000	23	1.150	23	78	0	0	0	(51)	0	(51)	0	07/15/2020	
14167L-10-3	CAREDX ORD		16.000	301	18.840	301	492	0	0	0	(41)	0	(41)	0	03/19/2019	
14174T-10-7	CARETRUST REIT ORD		85.000	3,074	36.160	3,074	1,456	28	110	0	774	0	774	0	07/15/2020	
141788-10-9	CARGURUS CL A ORD		50.000	1,918	38.350	1,918	1,251	0	0	0	91	0	91	0	07/15/2020	
142339-10-0	CARLISLE COMPANIES ORD		10.000	3,199	319.860	3,199	1,085	0	42	0	(490)	0	(490)	0	10/10/2018	
143130-10-2	CARMAX ORD		115.000	4,444	38.640	4,444	2,744	0	0	0	(4,959)	0	(4,959)	0	09/30/2011	
14316J-10-8	CARLYLE GROUP ORD		180.000	10,640	59.110	10,640	9,331	0	0	0	1,309	0	1,309	0	11/19/2025	
143658-30-0	CARNIVAL ORD		675.000	20,615	30.540	20,615	11,763	0	0	0	3,794	0	3,794	0	12/21/2023	
144285-10-3	CARPENTER TECHNOLOGY ORD		45.000	14,168	314.840	14,168	1,504	0	36	0	6,531	0	6,531	0	09/28/2021	
14448C-10-4	CARRIER GLOBAL ORD		476.000	25,152	52.840	25,152	4,586	0	428	0	(7,340)	0	(7,340)	0	05/24/2010	
146869-10-2	CARVANA CL A ORD		75.000	31,652	422.020	31,652	4,844	0	0	0	16,400	0	16,400	0	08/21/2024	
147448-10-4	CASELLA WASTE CL A ORD		35.000	3,428	97.940	3,428	2,810	0	0	0	(275)	0	(275)	0	12/21/2022	
147528-10-3	CASEYS GENERAL STORES ORD		30.000	16,581	552.710	16,581	3,682	0	64	0	4,694	0	4,694	0	10/10/2018	
14888U-10-1	CATALYST PHARMACEUTICALS ORD		65.000	1,517	23.340	1,517	1,274	0	0	0	161	0	161	0	12/21/2022	
148929-10-2	CAVA GROUP ORD		70.000	4,108	58.690	4,108	6,175	0	0	0	(2,066)	0	(2,066)	0	07/21/2025	
149123-10-1	CATERPILLAR ORD		275.000	157,539	572.870	157,539	14,901	0	1,606	0	57,780	0	57,780	0	11/17/2009	
149150-10-4	CATHAY GENERAL BANCORP ORD		70.000	3,387	48.390	3,387	2,856	0	95	0	55	0	55	0	06/25/2021	
150870-10-3	CELANESE ORD		25.000	1,057	42.280	1,057	2,513	0	3	0	(673)	0	(673)	0	10/10/2018	
15102K-10-0	CELCUITY ORD		20.000	1,995	99.740	1,995	1,885	0	0	0	110	0	110	0	11/19/2025	
15117B-20-2	CELLDEX THERAPEUTICS ORD		45.000	1,222	27.160	1,222	1,235	0	0	0	85	0	85	0	09/28/2021	
15118V-20-7	CELSIUS HOLDINGS ORD		120.000	5,489	45.740	5,489	4,083	0	0	0	2,328	0	2,328	0	08/10/2022	
15189T-10-7	CENTERPOINT ENERGY ORD		250.000	9,585	38.340	9,585	4,498	0	220	0	1,653	0	1,653	0	03/28/2007	
15202L-10-7	CENTERSPACE ORD		10.000	667	66.720	667	587	8	31	0	6	0	6	0	06/28/2019	
153527-20-5	CENTRAL GARDEN AND PET CL A ORD		30.000	876	29.190	876	1,229	0	0	0	(116)	0	(116)	0	05/15/2024	
154760-40-9	CENTRAL PACIFIC FINANCIAL ORD		5.000	156	31.160	156	138	0	5	0	11	0	11	0	06/28/2019	
156504-30-0	CENTURY COMMUNITIES ORD		30.000	1,781	59.350	1,781	797	0	35	0	(420)	0	(420)	0	06/28/2019	

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1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	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 (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
156727-10-9	CERENCE ORD		28.000	299	10.690	299	514	0	0	0	80	0	80	0	10/10/2018	
15677J-10-8	DAYFORCE ORD		55.000	3,804	69.160	3,804	3,144	0	0	0	(191)	0	(191)	0	10/20/2020	
15687V-10-9	CERTARA ORD		75.000	661	8.810	661	841	0	0	0	(138)	0	(138)	0	09/28/2021	
156944-10-0	CG ONCOLOGY ORD		40.000	1,661	41.520	1,661	1,707	0	0	0	(46)	0	(46)	0	11/19/2025	
157085-10-1	CERUS ORD		175.000	361	2.060	361	324	0	0	0	91	0	91	0	03/19/2019	
157210-10-5	CEVA ORD		5.000	108	21.520	108	122	0	0	0	(50)	0	(50)	0	06/28/2019	
15961R-30-3	CHARGEPOINT HOLDINGS CL A ORD		8.000	53	6.640	53	195	0	0	0	(117)	0	(117)	0	03/23/2023	
159864-10-7	CHRLS RIVER LABS ORD		30.000	5,984	199.480	5,984	3,692	0	0	0	446	0	446	0	10/10/2018	
16115Q-30-8	CHART INDUSTRIES ORD		35.000	7,218	206.230	7,218	2,332	0	0	0	539	0	539	0	10/10/2018	
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD		82.999	17,326	208.750	17,326	6,685	0	0	0	(11,124)	0	(11,124)	0	02/08/2016	
163086-10-1	CHEFS WAREHOUSE ORD		10.000	623	62.330	623	351	0	0	0	130	0	130	0	06/28/2019	
16359R-10-3	CHEMED ORD		10.000	4,279	427.860	4,279	3,104	0	22	0	(1,019)	0	(1,019)	0	10/10/2018	
163851-10-8	CHEMOURS ORD		45.000	531	11.790	531	875	0	23	0	(230)	0	(230)	0	10/10/2018	
16411R-20-8	CHENIERE ENERGY ORD		125.000	24,299	194.390	24,299	7,983	0	257	0	(2,560)	0	(2,560)	0	10/10/2018	
165167-73-5	EXPAND ENERGY ORD		79.000	8,718	110.360	8,718	4,095	0	250	0	814	0	814	0	06/25/2021	
165303-10-8	CHESAPEAKE UTILITIES ORD		15.000	1,871	124.760	1,871	1,264	10	40	0	51	0	51	0	10/10/2018	
166764-10-0	CHEVRON ORD		1,202.000	183,197	152.410	183,197	75,807	0	7,696	0	25,357	0	25,357	0	03/24/2021	
16679L-10-9	CHEWY CL A ORD		145.000	4,792	33.050	4,792	5,474	0	0	0	(682)	0	(682)	0	07/21/2025	
169656-10-5	CHIPOTLE MEXICAN GRILL ORD		1,000.000	37,000	37.000	37,000	7,934	0	0	0	(23,300)	0	(23,300)	0	10/10/2018	
169905-10-6	CHOICE HOTELS INTERNATIONAL ORD		20.000	1,905	95.260	1,905	1,509	0	23	0	(934)	0	(934)	0	10/10/2018	
171340-10-2	CHURCH AND DWIGHT ORD		110.000	9,224	83.850	9,224	6,157	0	130	0	(2,295)	0	(2,295)	0	10/10/2018	
171484-10-8	CHURCHILL DOWNS ORD		60.000	6,827	113.780	6,827	2,779	26	25	0	(1,186)	0	(1,186)	0	10/10/2018	
171757-10-7	CIDARA THERAPEUTICS ORD		15.000	3,313	220.890	3,313	3,285	0	0	0	29	0	29	0	11/19/2025	
171779-30-9	CIENA ORD		120.000	28,064	233.870	28,064	3,431	0	0	0	17,887	0	17,887	0	10/10/2018	
172062-10-1	CINCINNATI FINANCIAL ORD		105.000	17,149	163.320	17,149	7,792	91	359	0	2,060	0	2,060	0	07/12/2023	
17243V-10-2	CINEMARK HOLDINGS ORD		100.000	2,324	23.240	2,324	2,273	0	33	0	(774)	0	(774)	0	06/25/2021	
17253J-10-6	CIPHER MINING ORD		180.000	2,657	14.760	2,657	1,150	0	0	0	1,507	0	1,507	0	07/21/2025	
172755-10-0	CIRRUS LOGIC ORD		65.000	7,703	118.500	7,703	2,306	0	0	0	1,230	0	1,230	0	10/10/2018	
17275R-10-2	CISCO SYSTEMS ORD		2,180.000	167,925	77.030	167,925	37,190	0	3,553	0	38,869	0	38,869	0	12/17/2010	
172908-10-5	CINTAS ORD		340.000	63,944	188.070	63,944	1,975	0	571	0	1,826	0	1,826	0	03/28/2007	
172967-42-4	CITIGROUP ORD		854.000	99,653	116.690	99,653	27,867	0	1,981	0	39,540	0	39,540	0	12/14/2012	
174610-10-5	CITIZENS FINANCIAL GROUP ORD		346.000	20,210	58.410	20,210	8,111	0	595	0	5,069	0	5,069	0	10/10/2018	
177835-10-5	CITY HOLDING ORD		10.000	1,192	119.200	1,192	770	0	32	0	7	0	7	0	03/19/2019	
178587-10-1	CITY OFFICE REIT ORD		10.000	70	6.990	70	59	0	3	0	15	0	15	0	06/28/2019	
17888H-10-3	CIVITAS RESOURCES ORD		30.000	813	27.090	813	611	0	60	0	(563)	0	(563)	0	12/16/2019	
184496-10-7	CLEAN HARBORS ORD		5.000	1,172	234.480	1,172	340	0	0	0	22	0	22	0	10/10/2018	
184499-10-1	CLEAN ENERGY FUELS ORD		15.000	32	2.100	32	46	0	0	0	(6)	0	(6)	0	12/15/2020	
18452B-20-9	CLEANSPARK ORD		105.000	1,062	10.115	1,062	1,168	0	0	0	96	0	96	0	12/21/2023	
185123-10-6	CLEARWATER ANALYTICS HOLDIN CL A ORD		120.000	2,894	24.120	2,894	3,295	0	0	0	(408)	0	(408)	0	12/31/2024	
18539C-10-5	CLEARWAY ENERGY CL A ORD		20.000	628	31.420	628	324	0	35	0	139	0	139	0	06/28/2019	
18539C-20-4	CLEARWAY ENERGY CL C ORD		65.000	2,162	33.260	2,162	1,279	0	115	0	472	0	472	0	10/10/2018	
185899-10-1	CLEVELAND CLIFFS ORD		251.000	3,333	13.280	3,333	2,889	0	0	0	974	0	974	0	10/10/2018	
189054-10-9	CLOROX ORD		80.000	8,066	100.830	8,066	5,446	0	394	0	(4,926)	0	(4,926)	0	01/26/2012	
18915M-10-7	CLOUDFLARE CL A ORD		200.000	39,430	197.150	39,430	13,888	0	0	0	17,894	0	17,894	0	12/21/2023	
191098-10-2	COCA COLA CONSOLIDATED ORD		50.000	7,665	153.300	7,665	4,795	0	50	0	1,365	0	1,365	0	05/15/2024	
191216-10-0	COCA-COLA ORD		1,978.000	138,282	69.910	138,282	46,783	0	4,035	0	15,132	0	15,132	0	03/19/2019	

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					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	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 (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
192005-10-6	CODEXIS ORD		40.000	65	1.630	65	116	0	0	0	(126)	0	(126)	0	04/22/2019	
192108-50-4	COEUR MINING ORD		245.000	4,368	17.830	4,368	1,152	0	0	0	2,967	0	2,967	0	03/19/2019	
19239V-30-2	COGENT COMMUNICATIONS HOLDINGS ORD		50.000	1,078	21.560	1,078	2,525	0	153	0	(2,776)	0	(2,776)	0	10/10/2018	
192400-20-1	COGENT BIOSCIENCES ORD		95.000	3,374	35.520	3,374	3,304	0	0	0	71	0	71	0	11/19/2025	
192422-10-3	COGNEX ORD		130.000	4,677	35.980	4,677	5,931	0	42	0	16	0	16	0	10/10/2018	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		340.000	28,220	83.000	28,220	3,881	0	422	0	2,074	0	2,074	0	07/24/2007	
19247A-10-0	COHEN & STEERS ORD		25.000	1,570	62.780	1,570	1,708	0	62	0	(739)	0	(739)	0	07/15/2020	
19247G-10-7	COHERENT ORD		81.000	14,950	184.570	14,950	3,040	0	0	0	7,277	0	7,277	0	09/24/2019	
19249H-10-3	COHERUS ONCOLOGY ORD		68.000	97	1.420	97	83	0	0	0	3	0	3	0	03/19/2019	
192576-10-6	COHU ORD		30.000	698	23.270	698	463	0	0	0	(103)	0	(103)	0	06/28/2019	
19260Q-10-7	COINBASE GLOBAL CL A ORD		135.000	30,529	226.140	30,529	15,652	0	0	0	(2,992)	0	(2,992)	0	08/21/2024	
194014-50-2	ENOVIS ORD		35.997	959	26.640	959	1,677	0	0	0	(621)	0	(621)	0	10/10/2018	
194162-10-3	COLGATE PALMOLIVE ORD		490.000	38,720	79.020	38,720	15,633	0	1,009	0	(5,826)	0	(5,826)	0	09/29/2009	
197236-10-2	COLUMBIA BANKING SYSTEM ORD		201.000	5,618	27.950	5,618	5,185	0	212	0	404	(5)	409	0	05/12/2022	
197641-10-3	COLUMBIA FINANCIAL ORD		15.000	233	15.540	233	202	0	0	0	(4)	0	(4)	0	07/15/2020	
199333-10-5	COLUMBUS MCKINNON ORD		30.000	518	17.250	518	1,259	0	8	0	(600)	0	(600)	0	06/28/2019	
199908-10-4	COMFORT SYSTEMS USA ORD		20.000	18,666	933.290	18,666	18,732	0	0	0	(66)	0	(66)	0	11/19/2025	
20030N-10-1	COMCAST CL A ORD		2,801.000	83,722	29.890	83,722	29,397	0	3,641	0	(21,400)	0	(21,400)	0	02/08/2012	
200340-10-7	COMERICA ORD		145.000	12,605	86.930	12,605	5,941	103	412	0	3,637	0	3,637	0	07/15/2020	
200525-10-3	COMMERCE BANCSHARES ORD		8.000	419	52.340	419	353	0	8	0	(56)	0	(56)	0	10/10/2018	
201723-10-3	COMMERCIAL METALS ORD		120.000	8,306	69.220	8,306	2,326	0	86	0	2,354	0	2,354	0	10/10/2018	
20337X-10-9	COMMSCOPE HOLDING ORD		175.000	3,173	18.130	3,173	676	0	0	0	2,261	0	2,261	0	03/24/2021	
203607-10-6	COMMUNITY FINANCIAL SYSTEM ORD		60.000	3,446	57.440	3,446	3,680	28	111	0	(254)	0	(254)	0	10/10/2018	
203668-10-8	COMMUNITY HEALTH SYSTEMS ORD		115.000	359	3.120	359	559	0	0	0	15	0	15	0	10/20/2020	
20369C-10-6	COMMUNITY HEALTHCARE TRUST ORD		10.000	164	16.420	164	187	0	19	0	(28)	0	(28)	0	06/28/2019	
204166-10-2	COMMVAULT SYSTEMS ORD		30.000	3,761	125.360	3,761	1,922	0	0	0	(767)	0	(767)	0	12/21/2022	
20451N-10-1	COMPASS MINERALS INTERNATIONAL ORD		35.000	687	19.640	687	309	0	0	0	294	0	294	0	10/10/2018	
20464U-10-0	COMPASS CL A ORD		250.000	2,643	10.570	2,643	1,197	0	0	0	1,180	0	1,180	0	08/21/2024	
205887-10-2	CONAGRA BRANDS ORD		331.998	5,747	17.310	5,747	4,395	0	465	0	(3,466)	0	(3,466)	0	10/10/2018	
20602D-10-1	CONCENTRIX ORD		40.000	1,663	41.580	1,663	1,748	0	54	0	(68)	0	(68)	0	10/10/2018	
20603L-10-2	CONCENTRA GROUP HOLDINGS PARENT ORD		72.000	1,417	19.680	1,417	1,620	0	18	0	(7)	0	(7)	0	11/26/2024	
20717M-10-3	CONFLUENT CL A ORD		122.000	3,689	30.240	3,689	3,854	0	0	0	278	0	278	0	10/18/2023	
207410-10-1	CONMED ORD		35.000	1,421	40.600	1,421	2,490	0	28	0	(974)	0	(974)	0	10/10/2018	
20786W-10-7	CONNECTONE BANCORP ORD		20.000	524	26.220	524	453	0	14	0	66	0	66	0	06/28/2019	
20825C-10-4	CONOCOPHILLIPS ORD		896.000	83,875	93.610	83,875	36,122	0	2,848	0	(4,982)	0	(4,982)	0	03/24/2021	
20848V-10-5	CONSENSUS CLOUD SOLUTIONS ORD		16.000	349	21.820	349	385	0	0	0	(33)	0	(33)	0	10/10/2018	
209115-10-4	CONSOLIDATED EDISON ORD		195.000	19,367	99.320	19,367	14,062	0	663	0	1,968	0	1,968	0	12/21/2022	
21036P-10-8	CONSTELLATION BRANDS CL A ORD		109.000	15,038	137.960	15,038	2,535	0	444	0	(9,051)	0	(9,051)	0	09/19/2018	
21037T-10-9	CONSTELLATION ENERGY ORD		211.000	74,540	353.270	74,540	7,443	0	327	0	27,337	0	27,337	0	12/30/2021	
21044C-10-7	CONSTRUCTION PARTNERS CL A ORD		26.000	2,822	108.550	2,822	1,006	0	0	0	522	0	522	0	10/18/2023	
216648-50-1	COOPER ORD		135.000	11,065	81.960	11,065	9,886	0	0	0	(548)	0	(548)	0	05/20/2025	
217204-10-6	COPART ORD		540.000	21,141	39.150	21,141	6,746	0	0	0	(9,850)	0	(9,850)	0	10/10/2018	
218352-10-2	CORCEPT THERAPEUTICS ORD		75.000	2,610	34.800	2,610	1,020	0	0	0	(1,169)	0	(1,169)	0	10/10/2018	
21874A-10-6	CORE SCIENTIFIC ORD		190.000	2,766	14.560	2,766	2,566	0	0	0	200	0	200	0	07/21/2025	
219350-10-5	CORNING ORD		420.000	36,775	87.560	36,775	5,288	0	470	0	16,817	0	16,817	0	09/30/2011	
219798-10-5	QUIDELORTHO ORD		25.000	714	28.560	714	1,586	0	0	0	(400)	0	(400)	0	10/10/2018	

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1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	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 (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
219948-10-6	CORPAY ORD		20.000	6,017	300.850	6,017	4,106	0	0	0	(755)	0	(755)	0	10/10/2018	
22052L-10-4	CORTEVA ORD		475.000	31,839	67.030	31,839	13,464	0	333	0	4,783	0	4,783	0	05/15/2024	
22160K-10-5	COSTCO WHOLESALE ORD		250.000	215,585	862.340	215,585	19,554	0	1,265	0	(13,483)	0	(13,483)	0	12/21/2022	
22160N-10-9	COSTAR GROUP ORD		250.000	16,810	67.240	16,810	9,331	0	0	0	(1,088)	0	(1,088)	0	10/10/2018	
222070-20-3	COTY CL A ORD		219.000	675	3.080	675	2,514	0	0	0	(850)	0	(850)	0	10/10/2018	
22266M-10-4	COURSERA ORD		85.000	626	7.360	626	1,544	0	0	0	(97)	0	(97)	0	10/18/2023	
22266T-10-9	COUPANG CL A ORD		725.000	17,103	23.590	17,103	12,755	0	0	0	1,167	0	1,167	0	07/12/2023	
222795-50-2	COUSINS PROPERTIES REIT ORD		135.000	3,480	25.780	3,480	3,849	0	173	0	(656)	0	(656)	0	06/25/2021	
225310-10-1	CREDIT ACCEPTANCE ORD		10.000	4,435	443.460	4,435	5,639	0	0	0	(260)	0	(260)	0	05/12/2022	
22663K-10-7	CRINETICS PHARMACEUTICALS ORD		40.000	1,862	46.550	1,862	612	0	0	0	(183)	0	(183)	0	07/15/2020	
227046-10-9	CROCS ORD		50.000	4,276	85.520	4,276	939	0	0	0	(1,201)	0	(1,201)	0	10/10/2018	
22788C-10-5	CROWDSTRIKE HOLDINGS CL A ORD		140.000	65,626	468.760	65,626	19,028	0	0	0	17,724	0	17,724	0	12/21/2023	
22822V-10-1	CROWN CASTLE ORD		290.000	25,772	88.870	25,772	20,424	0	1,253	0	(1,503)	0	(1,503)	0	05/20/2025	
228368-10-6	CROWN HOLDINGS ORD		100.000	10,297	102.970	10,297	4,731	0	104	0	2,028	0	2,028	0	10/10/2018	
229050-30-7	CRYOPORT ORD		40.000	384	9.600	384	283	0	0	0	73	0	73	0	08/14/2019	
229663-10-9	CUBESMART REIT ORD		230.000	8,292	36.050	8,292	6,346	0	478	0	(1,564)	0	(1,564)	0	10/10/2018	
22978P-10-6	CUE BIOPHARMA ORD		30.000	9	0.305	9	22	0	0	0	(24)	0	(24)	0	04/17/2020	
231021-10-6	CUMMINS ORD		110.000	56,150	510.450	56,150	4,923	0	840	0	17,804	0	17,804	0	09/29/2009	
23128Q-10-1	CURBLINE PROPERTIES ORD		60.000	1,393	23.210	1,393	1,337	11	1,357	0	55	0	55	0	10/01/2024	
23204G-10-0	CUSTOMERS BANCORP ORD		25.000	1,828	73.120	1,828	525	0	0	0	611	0	611	0	06/28/2019	
23282W-60-5	CYTOKINETICS ORD		80.000	5,083	63.540	5,083	900	0	0	0	1,320	0	1,320	0	06/28/2019	
23284F-10-5	CYTOMX THERAPEUTICS ORD		60.000	256	4.260	256	71	0	0	0	194	0	194	0	06/28/2019	
23331A-10-9	D R HORTON ORD		210.000	30,246	144.030	30,246	1,485	0	347	0	884	0	884	0	03/28/2007	
233331-10-7	DTE ENERGY ORD		140.000	18,057	128.980	18,057	3,300	163	610	0	1,152	0	1,152	0	07/24/2007	
23345M-10-7	DT MIDSTREAM ORD		70.000	8,378	119.680	8,378	578	57	224	0	1,418	0	1,418	0	07/24/2007	
23355L-10-6	DXC TECHNOLOGY ORD		134.001	1,963	14.650	1,963	2,737	0	0	0	(714)	0	(714)	0	09/18/2013	
235825-20-5	DANA INCORPORATED ORD		120.000	2,851	23.760	2,851	1,200	0	48	0	1,464	0	1,464	0	10/10/2018	
235851-10-2	DANAHER ORD		365.000	83,556	228.920	83,556	6,665	117	449	0	(230)	0	(230)	0	04/17/2009	
237194-10-5	DARDEN RESTAURANTS ORD		75.000	13,802	184.020	13,802	4,756	0	435	0	(200)	0	(200)	0	07/15/2020	
237266-10-1	DARLING INGREDIENTS ORD		125.000	4,500	36.000	4,500	2,353	0	0	0	289	0	289	0	10/10/2018	
23804L-10-3	DATADOG CL A ORD		165.000	22,438	135.990	22,438	15,194	0	0	0	(1,139)	0	(1,139)	0	10/18/2023	
23918K-10-8	DAVITA ORD		60.000	6,817	113.610	6,817	2,578	0	0	0	(2,156)	0	(2,156)	0	10/10/2018	
243537-10-7	DECKERS OUTDOOR ORD		90.000	9,330	103.670	9,330	1,538	0	0	0	(8,948)	0	(8,948)	0	10/10/2018	
244199-10-5	DEERE ORD		145.000	67,508	465.570	67,508	7,575	235	940	0	6,071	0	6,071	0	11/17/2009	
24665A-10-3	DELEK US HOLDINGS ORD		59.000	1,750	29.660	1,750	1,006	0	60	0	658	0	658	0	09/28/2021	
247361-70-2	DELTA AIR LINES ORD		395.000	27,413	69.400	27,413	9,686	0	267	0	3,516	0	3,516	0	07/15/2020	
24823R-10-5	DENALI THERAPEUTICS ORD		60.000	991	16.510	991	1,354	0	0	0	(232)	0	(232)	0	03/19/2019	
25179M-10-3	DEVON ENERGY ORD		368.000	13,480	36.630	13,480	10,121	0	353	0	1,435	0	1,435	0	06/25/2021	
252131-10-7	DEXCOM ORD		240.000	15,929	66.370	15,929	7,085	0	0	0	(2,736)	0	(2,736)	0	10/10/2018	
252784-30-1	DIAMONDROCK HOSPITALITY ORD		145.000	1,299	8.960	1,299	1,275	17	68	0	(10)	0	(10)	0	10/10/2018	
25278X-10-9	DIAMONDBACK ENERGY ORD		115.000	17,288	150.330	17,288	10,507	0	460	0	(1,553)	0	(1,553)	0	08/10/2022	
253393-10-2	DICKS SPORTING ORD		55.000	10,888	197.970	10,888	1,838	0	267	0	(1,698)	0	(1,698)	0	10/10/2018	
253868-10-3	DIGITAL REALTY REIT ORD		225.000	34,810	154.710	34,810	31,612	275	970	0	(5,090)	0	(5,090)	0	12/31/2024	
25400W-10-2	DIGITAL TURBINE ORD		65.000	325	5.000	325	413	0	0	0	215	0	215	0	08/14/2019	
25401T-60-3	DIGITALBRIDGE GROUP CL A ORD		121.000	1,856	15.340	1,856	1,511	1	5	0	491	0	491	0	10/10/2018	
25402D-10-2	DIGITALOCEAN HOLDINGS ORD		10.000	481	48.120	481	374	0	0	0	141	0	141	0	09/28/2021	

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					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	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 (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
25432X-10-2	DIME COMMUNITY BANCSHARES ORD		20.000	602	30.090	602	520	0	20	0	(13)	0	(13)	0	08/14/2019	
254423-10-6	DINE BRANDS GLOBAL ORD		10.000	321	32.140	321	316	2	20	0	20	0	20	0	10/10/2018	
254543-10-1	DIODES ORD		45.000	2,220	49.340	2,220	1,350	0	0	0	(555)	0	(555)	0	10/10/2018	
254687-10-6	WALT DISNEY ORD		1,044.000	118,776	113.770	118,776	37,487	783	1,045	0	2,526	0	2,526	0	02/06/2012	
256163-10-6	DOCUSIGN ORD		95.000	6,498	68.400	6,498	4,695	0	0	0	(2,046)	0	(2,046)	0	04/17/2020	
25659T-10-7	DOLBY LABORATORIES CL A ORD		50.000	3,211	64.220	3,211	3,353	0	68	0	(694)	0	(694)	0	10/10/2018	
256677-10-5	DOLLAR GENERAL ORD		125.000	16,596	132.770	16,596	5,682	0	295	0	7,119	0	7,119	0	02/25/2013	
256746-10-8	DOLLAR TREE ORD		122.000	15,007	123.010	15,007	5,102	0	0	0	5,865	0	5,865	0	01/26/2012	
25746U-10-9	DOMINION ENERGY ORD		458.000	26,834	58.590	26,834	20,243	0	1,223	0	2,166	0	2,166	0	10/10/2018	
25754A-20-1	DOMINOS PIZZA ORD		15.000	6,252	416.820	6,252	4,124	0	104	0	(44)	0	(44)	0	10/10/2018	
257554-10-5	DOMO CL B ORD		25.000	211	8.430	211	187	0	0	0	34	0	34	0	12/16/2019	
257651-10-9	DONALDSON ORD		15.000	1,330	88.660	1,330	812	0	18	0	320	0	320	0	10/10/2018	
25787G-10-0	DONNELLEY FINANCIAL SOLTN ORD		25.000	1,167	46.690	1,167	334	0	0	0	(401)	0	(401)	0	06/28/2019	
25809K-10-5	DOORDASH CL A ORD		240.000	54,355	226.480	54,355	20,355	0	0	0	14,095	0	14,095	0	12/31/2024	
25960P-10-9	DOUGLAS EMMETT REIT ORD		145.000	1,594	10.990	1,594	2,320	28	110	0	(1,098)	0	(1,098)	0	03/24/2021	
25960R-10-5	DOUGLAS DYNAMICS ORD		5.000	163	32.650	163	129	0	6	0	45	0	45	0	06/28/2019	
25961D-10-5	DOUGLAS ELLIMAN ORD		66.000	156	2.370	156	117	0	0	0	46	0	46	0	10/10/2018	
260003-10-8	DOVER ORD		85.000	16,595	195.240	16,595	2,779	0	176	0	649	0	649	0	11/20/2012	
260557-10-3	DOW ORD		485.000	11,339	23.380	11,339	13,357	0	809	0	(6,407)	0	(6,407)	0	07/21/2025	
26142V-10-5	DRAFTKINGS CL A ORD		250.000	8,615	34.460	8,615	6,220	0	0	0	(685)	0	(685)	0	08/10/2022	
26210C-10-4	DROPBOX CL A ORD		175.000	4,865	27.800	4,865	4,962	0	0	0	(392)	0	(392)	0	12/21/2023	
26441C-20-4	DUKE ENERGY ORD		326.997	38,327	117.210	38,327	18,012	0	1,380	0	3,097	0	3,097	0	07/03/2012	
26603R-10-6	DUOLINGO CL A ORD		20.000	3,510	175.500	3,510	1,460	0	0	0	(2,975)	0	(2,975)	0	12/21/2022	
26614N-10-2	DUPONT DE NEMOURS ORD		337.000	13,547	40.200	13,547	5,530	0	67	0	8,017	0	8,017	0	12/16/2019	
26622P-10-7	DOXIMITY CL A ORD		79.000	3,498	44.280	3,498	1,745	0	0	0	(720)	0	(720)	0	10/18/2023	
26701L-10-0	DUTCH BROS CL A ORD		75.000	4,592	61.220	4,592	5,070	0	0	0	(478)	0	(478)	0	05/20/2025	
26740W-10-9	D WAVE QUANTUM ORD		195.000	5,099	26.150	5,099	3,736	0	0	0	1,364	0	1,364	0	07/21/2025	
268150-10-9	DYNATRACE ORD		200.000	8,668	43.340	8,668	10,007	0	0	0	(2,202)	0	(2,202)	0	12/31/2024	
268158-20-1	DYNAVAX TECHNOLOGIES ORD		115.000	1,769	15.380	1,769	484	0	0	0	300	0	300	0	10/15/2019	
26817Q-88-6	DYNEX CAPITAL REIT ORD		35.000	490	14.010	490	441	0	69	0	48	0	48	0	10/15/2019	
26818M-10-8	DYNE THERAPEUTICS ORD		40.000	782	19.560	782	1,173	0	0	0	(160)	0	(160)	0	05/15/2024	
26856L-10-3	ELF BEAUTY ORD		40.000	3,042	76.040	3,042	787	0	0	0	(1,980)	0	(1,980)	0	07/15/2020	
26875P-10-1	EOG RESOURCES ORD		395.000	41,479	105.010	41,479	14,554	0	1,558	0	(6,940)	0	(6,940)	0	04/17/2020	
26884L-10-9	EQT ORD		343.000	18,385	53.600	18,385	10,765	0	219	0	2,569	0	2,569	0	08/10/2022	
26884U-10-9	EPR PROPERTIES REIT ORD		65.000	3,244	49.900	3,244	2,979	19	228	0	365	0	365	0	03/24/2021	
268948-10-6	EAGLE BANCORP ORD		25.000	536	21.420	536	544	0	13	0	(115)	0	(115)	0	10/10/2018	
26969P-10-8	EAGLE MATERIALS ORD		35.000	7,234	206.680	7,234	2,827	9	35	0	(1,403)	0	(1,403)	0	10/10/2018	
27579R-10-4	EAST WEST BANCORP ORD		25.000	2,810	112.390	2,810	1,497	0	60	0	416	0	416	0	10/10/2018	
27616P-30-1	EASTERLY GOVERNMENT PROPERTIES ORD		32.000	678	21.190	678	1,050	0	64	0	(231)	0	(231)	0	04/22/2019	
27627N-10-5	EASTERN BANKSHARES ORD		105.000	1,935	18.430	1,935	1,257	0	54	0	124	0	124	0	03/23/2023	
277276-10-1	EASTGROUP PROPERTIES REIT ORD		45.000	8,016	178.140	8,016	4,217	70	259	0	794	0	794	0	10/10/2018	
277432-10-0	EASTMAN CHEMICAL ORD		5.000	319	63.830	319	67	4	17	0	(137)	0	(137)	0	06/25/2008	
278642-10-3	EBAY ORD		385.000	33,534	87.100	33,534	2,553	0	447	0	9,683	0	9,683	0	07/23/2010	
278768-10-6	ECHOSTAR CL A ORD		81.000	8,805	108.700	8,805	1,502	0	0	0	6,950	0	6,950	0	08/10/2022	
278865-10-0	ECOLAB ORD		170.000	44,628	262.520	44,628	7,949	124	442	0	4,794	0	4,794	0	04/16/2008	
27923Q-10-9	ECOVYST ORD		50.000	487	9.730	487	359	0	0	0	105	0	105	0	07/15/2020	

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1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	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 (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
281020-10-7	EDISON INTERNATIONAL ORD		170.000	10,203	60.020	10,203	5,913	0	563	0	(3,369)	0	(3,369)	0	03/28/2007	
28106W-10-3	EDITAS MEDICINE ORD		60.000	123	2.050	123	224	0	0	0	47	0	47	0	10/10/2018	
28176E-10-8	EDWARDS LIFESCIENCES ORD		360.000	30,690	85.250	30,690	4,277	0	0	0	4,039	0	4,039	0	09/30/2011	
28414H-10-3	ELANCO ANIMAL HEALTH ORD		330.000	7,468	22.630	7,468	4,545	0	0	0	3,472	0	3,472	0	12/21/2023	
285512-10-9	ELECTRONIC ARTS ORD		185.000	37,801	204.330	37,801	13,889	0	141	0	10,736	0	10,736	0	05/12/2022	
28618M-10-6	ELEMENT SOLUTIONS ORD		230.000	5,748	24.990	5,748	2,542	0	74	0	(101)	0	(101)	0	10/10/2018	
28852N-10-9	ELLINGTON FINANCIAL ORD		45.000	611	13.580	611	556	6	70	0	66	0	66	0	10/15/2019	
29082K-10-5	EMBECTA ORD		35.000	416	11.880	416	430	0	21	0	(307)	0	(307)	0	12/30/2021	
29084Q-10-0	EMCOR GROUP ORD		30.000	18,354	611.790	18,354	2,140	0	30	0	4,737	0	4,737	0	10/10/2018	
291011-10-4	EMERSON ELECTRIC ORD		355.000	47,116	132.720	47,116	27,369	0	759	0	3,120	0	3,120	0	12/31/2024	
292218-10-4	EMPLOYERS HOLDINGS ORD		15.000	648	43.170	648	674	0	19	0	(121)	0	(121)	0	10/10/2018	
29261A-10-0	ENCOMPASS HEALTH ORD		40.000	4,246	106.140	4,246	2,401	0	28	0	552	0	552	0	10/10/2018	
292671-70-8	ENERGY FUELS ORD		35.000	509	14.540	509	114	0	0	0	329	0	329	0	12/15/2020	
29270J-10-0	ENERGY RECOVERY ORD		10.000	135	13.490	135	130	0	0	0	(12)	0	(12)	0	12/15/2020	
292765-10-4	ENERPAC TOOL GROUP CL A ORD		35.000	1,338	38.240	1,338	886	0	1	0	(100)	0	(100)	0	10/10/2018	
29332G-10-2	ENHABIT ORD		20.000	184	9.220	184	155	0	0	0	28	0	28	0	10/10/2018	
29355A-10-7	ENPHASE ENERGY ORD		75.000	2,404	32.050	2,404	1,367	0	0	0	(2,747)	0	(2,747)	0	06/28/2019	
29355X-10-7	ENPRO ORD		25.000	5,353	214.130	5,353	1,756	0	31	0	1,042	0	1,042	0	10/10/2018	
29357K-10-3	ENOVA INTERNATIONAL ORD		25.000	3,930	157.200	3,930	637	0	0	0	1,533	0	1,533	0	04/22/2019	
29358P-10-1	ENSIGN GROUP ORD		60.000	10,452	174.200	10,452	2,086	4	15	0	2,480	0	2,480	0	10/10/2018	
293594-10-7	ENOVIX ORD		115.000	841	7.310	841	1,728	0	0	0	(887)	0	(887)	0	07/21/2025	
29362U-10-4	ENTEGRIS ORD		120.000	10,110	84.250	10,110	4,175	0	48	0	(1,777)	0	(1,777)	0	10/10/2018	
29364G-10-3	ENTERGY ORD		310.000	28,653	92.430	28,653	11,053	0	756	0	5,149	0	5,149	0	10/10/2018	
293712-10-5	ENTERPRISE FINANCIAL SERVICES ORD		30.000	1,620	54.000	1,620	1,273	0	37	0	(72)	0	(72)	0	04/22/2019	
29414B-10-4	EPAM SYSTEMS ORD		35.000	7,171	204.880	7,171	4,275	0	0	0	(1,013)	0	(1,013)	0	10/10/2018	
29415C-10-1	EOS ENERGY ENTERPRISES CL A ORD		170.000	1,948	11.460	1,948	2,193	0	0	0	(245)	0	(245)	0	11/19/2025	
29415F-10-4	ENVISTA HOLDINGS ORD		175.000	3,799	21.710	3,799	3,023	0	0	0	424	0	424	0	04/17/2020	
294268-10-7	EPLUS ORD		20.000	1,754	87.700	1,754	689	0	10	0	276	0	276	0	06/28/2019	
294429-10-5	EQUIFAX ORD		100.000	21,698	216.980	21,698	3,668	0	189	0	(3,787)	0	(3,787)	0	03/28/2007	
29444U-70-0	EQUINIX REIT ORD		64.996	49,797	766.160	49,797	27,196	0	1,219	0	(11,487)	0	(11,487)	0	12/21/2022	
29452E-10-1	EQUITABLE HOLDINGS ORD		370.000	17,631	47.650	17,631	7,632	0	389	0	178	0	178	0	07/15/2020	
29472R-10-8	EQUITY LIFESTYLE PROP REIT ORD		135.000	8,182	60.610	8,182	6,294	70	273	0	(809)	0	(809)	0	10/10/2018	
29476L-10-7	EQUITY RESIDENTIAL REIT ORD		210.000	13,238	63.040	13,238	7,094	0	578	0	(1,831)	0	(1,831)	0	03/28/2007	
29605J-10-6	ESAB ORD		35.997	4,022	111.720	4,022	715	4	13	0	(296)	0	(296)	0	10/10/2018	
296315-10-4	ESCO TECHNOLOGIES ORD		20.000	3,908	195.390	3,908	1,252	0	6	0	1,244	0	1,244	0	10/10/2018	
29670E-10-7	ESSENTIAL PROPERTIES REALTY TRUS ORD		125.000	3,708	29.660	3,708	2,245	39	149	0	(203)	0	(203)	0	07/15/2020	
29670G-10-2	ESSENTIAL UTILITIES ORD		220.000	8,439	38.360	8,439	8,261	0	294	0	449	0	449	0	10/10/2018	
297178-10-5	ESSEX PROPERTY REIT ORD		45.000	11,776	261.680	11,776	8,310	0	457	0	(1,069)	0	(1,069)	0	06/25/2014	
29786A-10-6	ETSY ORD		80.000	4,435	55.440	4,435	3,199	0	0	0	204	0	204	0	10/10/2018	
298736-10-9	EURONET WORLDWIDE ORD		40.000	3,044	76.110	3,044	4,432	0	0	0	(1,069)	0	(1,069)	0	10/10/2018	
29975E-10-9	EVENTBRITE CL A ORD		50.000	223	4.450	223	159	0	0	0	55	0	55	0	06/28/2019	
29977A-10-5	EVERCORE CL A ORD		25.000	8,506	340.250	8,506	2,275	0	83	0	1,577	0	1,577	0	10/10/2018	
30034W-10-6	EVERGY ORD		130.000	9,424	72.490	9,424	7,244	0	351	0	1,422	0	1,422	0	06/27/2018	
30040P-10-3	EVERTEC ORD		60.000	1,745	29.090	1,745	1,358	0	12	0	(326)	0	(326)	0	10/10/2018	
30040W-10-8	EVERSOURCE ENERGY ORD		260.000	17,506	67.330	17,506	9,883	0	783	0	2,574	0	2,574	0	11/20/2012	
300426-10-3	EVERUS CONSTRUCTION GROUP ORD		26.000	2,225	85.560	2,225	834	0	0	0	515	0	515	0	10/10/2018	

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1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	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 (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
30050B-10-1	EVOLENT HEALTH CL A ORD		70.000	280	4.000	280	1,503	0	0	0	(508)	0	(508)	0	06/25/2021	
30063P-10-5	EXACT SCIENCES ORD		108.003	10,969	101.560	10,969	7,275	0	0	0	4,900	0	4,900	0	10/10/2018	
30161N-10-1	EXELON ORD		635.000	27,680	43.590	27,680	17,748	0	1,016	0	3,778	0	3,778	0	12/30/2021	
30161Q-10-4	EXELIXIS ORD		235.000	10,300	43.830	10,300	3,814	0	0	0	2,475	0	2,475	0	10/10/2018	
30190A-10-4	F&G ANNUITIES AND LIFE ORD		9.000	278	30.850	278	227	0	4	0	(61)	0	(61)	0	12/17/2025	
302081-10-4	EXLSERVICE HOLDINGS ORD		125.000	5,305	42.440	5,305	1,564	0	0	0	(243)	0	(243)	0	10/10/2018	
30212P-30-3	EXPEDIA GROUP ORD		81.000	22,948	283.310	22,948	8,358	0	130	0	7,855	0	7,855	0	10/10/2018	
302130-10-9	EXPEDITORS INTNL OF WASHTN CL A ORD		65.000	9,686	149.010	9,686	4,443	0	100	0	2,486	0	2,486	0	10/10/2018	
30214U-10-2	EXPONENT ORD		55.000	3,820	69.460	3,820	2,703	0	66	0	(1,080)	0	(1,080)	0	10/10/2018	
30225T-10-2	EXTRA SPACE STORAGE REIT ORD		132.000	17,189	130.220	17,189	9,134	0	855	0	(2,558)	0	(2,558)	0	10/10/2018	
30226D-10-6	EXTREME NETWORKS ORD		90.000	1,499	16.650	1,499	699	0	0	0	(8)	0	(8)	0	04/22/2019	
30231G-10-2	EXXON MOBIL ORD		2,282.000	274,616	120.340	274,616	105,359	0	9,128	0	29,141	0	29,141	0	09/28/2021	
302491-30-3	FMC ORD		70.000	971	13.870	971	2,584	6	162	0	(2,432)	0	(2,432)	0	11/19/2015	
302492-10-3	FLYWIRE ORD		40.000	566	14.160	566	1,126	0	0	0	(258)	0	(258)	0	03/23/2023	
302520-10-1	FNB ORD		315.000	5,387	17.100	5,387	3,988	0	151	0	731	0	731	0	10/10/2018	
30257X-10-4	FB FINANCIAL ORD		24.000	1,339	55.800	1,339	583	0	18	0	103	0	103	0	07/15/2020	
302941-10-9	FTI CONSULTING ORD		20.000	3,417	170.830	3,417	1,383	0	0	0	(406)	0	(406)	0	10/10/2018	
30303M-10-2	META PLATFORMS CL A ORD		1,274.000	840,955	660.090	840,955	93,611	0	2,675	0	95,015	0	95,015	0	10/10/2018	
303075-10-5	FACTSET RESEARCH SYSTEMS ORD		15.000	4,353	290.190	4,353	3,234	0	65	0	(2,851)	0	(2,851)	0	10/10/2018	
303250-10-4	FAIR ISAAC ORD		25.000	42,266	1,690.620	42,266	5,206	0	0	0	(7,508)	0	(7,508)	0	10/10/2018	
31188V-10-0	FASTLY CL A ORD		30.000	305	10.175	305	181	0	0	0	22	0	22	0	06/25/2021	
31189P-10-2	FATE THERAPEUTICS ORD		54.000	53	0.983	53	171	0	0	0	(36)	0	(36)	0	03/19/2019	
311900-10-4	FASTENAL ORD		870.000	34,913	40.130	34,913	5,318	0	761	0	3,632	0	3,632	0	10/10/2018	
313148-30-6	FEDERAL AGRICULTUR MORTGAGE CL C ORD		5.000	878	175.570	878	363	0	30	0	(107)	0	(107)	0	06/28/2019	
313745-10-1	FEDERAL REIT ORD		35.000	3,528	100.800	3,528	4,002	0	155	0	(390)	0	(390)	0	03/27/2018	
313855-10-8	FEDERAL SIGNAL ORD		60.000	6,515	108.590	6,515	1,507	0	34	0	972	0	972	0	10/10/2018	
31428X-10-6	FEDEX ORD		160.000	46,218	288.860	46,218	10,830	232	906	0	1,205	0	1,205	0	09/30/2011	
315616-10-2	F5 ORD		35.000	8,934	255.260	8,934	4,473	0	0	0	133	0	133	0	01/30/2018	
31572Q-88-1	FIBROGEN ORD		2.000	18	8.780	18	18	0	0	0	(11)	0	(11)	0	03/23/2023	
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD		413.003	27,448	66.460	27,448	12,104	0	661	0	(5,910)	0	(5,910)	0	03/18/2014	
31620R-30-3	FIDELITY NATIONAL FINANCIAL ORD		78.000	4,258	54.590	4,258	2,823	0	311	0	(121)	0	(121)	0	10/10/2018	
316773-10-0	FIFTH THIRD BANCORP ORD		504.000	23,592	46.810	23,592	5,167	202	761	0	2,283	0	2,283	0	10/10/2018	
31847R-10-2	FIRST AMERICAN FINANCIAL ORD		85.000	5,222	61.440	5,222	4,344	0	185	0	(85)	0	(85)	0	10/10/2018	
318672-70-6	FIRST BANCORP ORD		185.000	3,835	20.730	3,835	1,685	0	113	0	396	0	396	0	10/10/2018	
318910-10-6	FIRST BANCORP ORD		20.000	1,016	50.790	1,016	722	5	18	0	136	0	136	0	04/22/2019	
31946M-10-3	FIRST CITIZENS BANCSHARES CL A ORD		8.000	17,169	2,146.180	17,169	4,747	0	64	0	265	0	265	0	10/10/2018	
320209-10-9	FIRST FINANCIAL BANCORP ORD		85.000	2,127	25.020	2,127	2,116	0	83	0	(158)	0	(158)	0	06/25/2021	
32020R-10-9	FIRST FINANCIAL BANKSHARES ORD		140.000	4,182	29.870	4,182	4,145	27	104	0	(865)	0	(865)	0	10/10/2018	
32026V-10-4	FIRST FOUNDATION ORD		15.000	92	6.160	92	106	0	0	0	(1)	0	(1)	0	10/15/2019	
320517-10-5	FIRST HORIZON ORD		370.000	8,843	23.900	8,843	5,044	56	222	0	1,391	0	1,391	0	12/21/2023	
32051X-10-8	FIRST HAWAIIAN ORD		105.000	2,657	25.300	2,657	2,555	0	109	0	(68)	0	(68)	0	10/10/2018	
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST ORD		140.000	8,018	57.270	8,018	4,346	62	239	0	1,000	0	1,000	0	10/10/2018	
32055Y-20-1	FIRST INTERSTATE BANCSYSTEM ORD		60.000	2,076	34.600	2,076	1,791	0	113	0	128	0	128	0	03/23/2023	
336433-10-7	FIRST SOLAR ORD		70.000	18,286	261.230	18,286	3,246	0	0	0	5,949	0	5,949	0	10/10/2018	
336901-10-3	1ST SOURCE ORD		15.000	937	62.490	937	525	0	23	0	62	0	62	0	07/15/2020	
337738-10-8	FISERV ORD		341.000	22,905	67.170	22,905	4,574	0	0	0	(47,143)	0	(47,143)	0	10/10/2018	

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337932-10-7	FIRSTENERGY ORD		205.000	9,178	44.770	9,178	5,986	0	361	0	1,023	0	1,023	0	05/31/2017	
33813J-10-6	FISKER CL A ORD		140.000	0	0.001	0	0	0	0	0	0	0		0	06/25/2021	
33829M-10-1	FIVE BELOW ORD		20.000	3,767	188.360	3,767	2,301	0	0	0	1,668	0	1,668	0	10/10/2018	
338307-10-1	FIVE9 ORD		50.000	1,003	20.050	1,003	1,874	0	0	0	(1,030)	0	(1,030)	0	10/10/2018	
339750-10-1	FLOOR DECOR HOLDINGS CL A ORD		60.000	3,653	60.890	3,653	1,660	0	0	0	(2,329)	0	(2,329)	0	10/10/2018	
343412-10-2	FLUOR ORD		125.000	4,954	39.630	4,954	2,563	0	0	0	(1,211)	0	(1,211)	0	03/24/2021	
343498-10-1	FLOWERS FOODS ORD		195.000	2,122	10.880	2,122	3,783	0	192	0	(1,907)	0	(1,907)	0	10/10/2018	
34354P-10-5	FLOWSERVE ORD		125.000	8,673	69.380	8,673	3,675	26	105	0	1,483	0	1,483	0	08/26/2009	
345370-86-0	FORD MOTOR ORD		1,743.000	22,868	13.120	22,868	4,166	0	1,307	0	5,612	0	5,612	0	04/17/2009	
346375-10-8	FORMFACTOR ORD		77.000	4,295	55.780	4,295	1,221	0	0	0	907	0	907	0	03/19/2019	
34959E-10-9	FORTINET ORD		325.000	25,808	79.410	25,808	5,173	0	0	0	(4,898)	0	(4,898)	0	10/10/2018	
34959J-10-8	FORTIVE ORD		177.000	9,772	55.210	9,772	1,473	0	21	0	8,299	0	8,299	0	04/17/2009	
34964C-10-6	FORTUNE BRANDS INNOVATIONS ORD		105.000	5,252	50.020	5,252	4,500	0	105	0	(1,923)	0	(1,923)	0	10/10/2018	
34965K-10-7	FORTREA HOLDINGS ORD		70.000	1,208	17.250	1,208	786	0	0	0	(98)	0	(98)	0	09/30/2011	
34986A-10-4	FORWARD AIR ORD		30.000	750	25.000	750	968	0	0	0	(218)	0	(218)	0	10/10/2018	
35086T-10-9	FOUR CORNERS PROPERTY ORD		55.997	1,291	23.060	1,291	1,416	21	80	0	(228)	0	(228)	0	10/10/2018	
35137L-20-4	FOX CL B ORD		8.000	519	64.930	519	307	0	4	0	154	0	154	0	03/19/2019	
35138V-10-2	FOX FACTORY HOLDING ORD		25.000	428	17.110	428	1,502	0	0	0	(329)	0	(329)	0	10/10/2018	
353514-10-2	FRANKLIN ELECTRIC ORD		50.000	4,777	95.530	4,777	2,226	0	53	0	(96)	0	(96)	0	10/10/2018	
354613-10-1	FRANKLIN RESOURCES ORD		60.000	1,433	23.890	1,433	1,776	20	77	0	216	0	216	0	10/10/2018	
35671D-85-7	FREEPORT MCMORAN ORD		850.000	43,172	50.790	43,172	8,381	0	510	0	10,804	0	10,804	0	10/10/2018	
358039-10-5	FRESHPET ORD		30.000	1,828	60.930	1,828	1,259	0	0	0	(2,615)	0	(2,615)	0	03/19/2019	
358054-10-4	FRESHWORKS CL A ORD		110.000	1,348	12.250	1,348	1,920	0	0	0	(431)	0	(431)	0	07/12/2023	
35905A-10-9	FRONTDOOR ORD		5.000	288	57.690	288	221	0	0	0	15	0	15	0	10/10/2018	
35909D-10-9	FRONTIER COMMUNICATIONS PARENT ORD		165.000	6,282	38.070	6,282	2,934	0	0	0	556	0	556	0	07/12/2023	
35952H-70-0	FUELCELL ENERGY ORD		9.000	66	7.310	66	107	0	0	0	(16)	0	(16)	0	07/15/2020	
35953D-10-4	FUBOTV CL A ORD		60.000	151	2.520	151	101	0	0	0	76	0	76	0	06/25/2021	
359694-10-6	HB FULLER ORD		60.000	3,568	59.460	3,568	2,835	0	56	0	(481)	0	(481)	0	10/10/2018	
360271-10-0	FULTON FINANCIAL ORD		155.000	2,996	19.330	2,996	2,635	29	112	0	8	0	8	0	10/10/2018	
36164V-60-2	GCI LIBERTY SERIES A ORD		4.000	147	36.870	147	104	0	0	0	44	0	44	0	10/10/2018	
36164V-80-0	GCI LIBERTY SERIES C ORD		17.000	633	37.210	633	439	0	0	0	194	0	194	0	10/10/2018	
361ESC-04-9	ESC GCI LIBERTY INC SR		130.000	130	1.000	130	0	0	0	0	0	0		0	05/22/2023	
36262G-10-1	GXO LOGISTICS ORD		65.000	3,422	52.640	3,422	2,779	0	0	0	594	0	594	0	10/10/2018	
36266G-10-7	GE HEALTHCARE TECHNOLOGIES ORD		145.000	11,893	82.020	11,893	6,824	0	20	0	557	0	557	0	05/12/2022	
363576-10-9	ARTHUR J GALLAGHER ORD		90.000	23,291	258.790	23,291	6,596	0	234	0	(2,255)	0	(2,255)	0	10/10/2018	
36467J-10-8	GAMING AND LEISURE PROP REIT ORD		83.000	3,709	44.690	3,709	2,867	0	257	0	(288)	0	(288)	0	10/10/2018	
36467W-10-9	GAMESTOP CL A ORD		160.000	3,213	20.080	3,213	594	0	0	0	(1,802)	0	(1,802)	0	10/10/2018	
36467W-11-7	GAMESTOP EQY WARRANT		16.000	48	3.010	48	0	0	0	0	48	0	48	0	10/03/2025	
36472T-10-9	USA TODAY ORD		144.998	747	5.150	747	767	0	0	0	13	0	13	0	06/28/2019	
364760-10-8	GAP ORD		130.000	3,328	25.600	3,328	2,276	0	84	0	256	0	256	0	03/28/2007	
366651-10-7	GARTNER ORD		35.000	8,830	252.280	8,830	4,594	0	0	0	(8,127)	0	(8,127)	0	10/10/2018	
36828A-10-1	GE VERNOVA ORD		154.000	100,650	653.570	100,650	25,161	0	132	0	44,670	0	44,670	0	05/20/2025	
368736-10-4	GENERAC HOLDINGS ORD		35.000	4,773	136.370	4,773	1,997	0	0	0	(654)	0	(654)	0	10/10/2018	
369550-10-8	GENERAL DYNAMICS ORD		135.000	45,449	336.660	45,449	7,682	0	799	0	9,878	0	9,878	0	09/30/2011	
369604-30-1	GE AEROSPACE ORD		526.995	162,330	308.030	162,330	40,381	190	659	0	68,386	0	68,386	0	05/20/2025	
370334-10-4	GENERAL MILLS ORD		335.000	15,578	46.500	15,578	12,029	0	811	0	(5,785)	0	(5,785)	0	10/10/2018	

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1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Restricted Asset Code	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 (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	
37045V-10-0	GENERAL MOTORS ORD		665.000	54,078	81.320	54,078	19,401	0	379	0	18,653	0	18,653	0	10/10/2018	
371532-10-2	GENESCO ORD		15.000	372	24.770	372	453	0	0	0	(270)	0	(270)	0	06/28/2019	
371901-10-9	GENTEX ORD		190.000	4,421	23.270	4,421	3,713	0	91	0	(1,037)	0	(1,037)	0	10/10/2018	
372460-10-5	GENUINE PARTS ORD		140.000	17,214	122.960	17,214	5,314	144	573	0	868	0	868	0	12/21/2007	
37247D-10-6	GENWORTH FINANCIAL ORD		365.000	3,296	9.030	3,296	1,497	0	0	0	745	0	745	0	10/10/2018	
374163-10-3	GERON ORD		250.000	330	1.320	330	517	0	0	0	(555)	0	(555)	0	07/15/2020	
374297-10-9	GETTY REALTY REIT ORD		20.000	547	27.370	547	615	10	38	0	(55)	0	(55)	0	06/28/2019	
374396-40-6	GEVO ORD		175.000	350	2.000	350	138	0	0	0	(16)	0	(16)	0	06/25/2021	
374689-10-7	GIBRALTAR INDUSTRIES ORD		25.000	1,236	49.440	1,236	1,032	0	0	0	(237)	0	(237)	0	10/10/2018	
375558-10-3	GILEAD SCIENCES ORD		676.000	82,972	122.740	82,972	11,468	0	2,136	0	20,530	0	20,530	0	06/25/2021	
375916-10-3	GILDAN ACTIVEWEAR A ORD		23.000	1,437	62.460	1,437	995	0	0	0	442	0	442	0	10/18/2023	
37611X-20-9	GINKGO BIOWORKS HOLD CL A ORD		13.000	108	8.310	108	87	0	0	0	(20)	0	(20)	0	08/10/2022	
37637K-10-8	GITLAB CL A ORD		59.000	2,214	37.530	2,214	2,735	0	0	0	(1,110)	0	(1,110)	0	10/18/2023	
377322-10-2	GLAUKOS ORD		30.000	3,387	112.910	3,387	1,720	0	0	0	(1,111)	0	(1,111)	0	10/10/2018	
379378-20-1	GLOBAL NET LEASE ORD		103.000	886	8.600	886	763	0	87	0	134	0	134	0	06/28/2019	
37940X-10-2	GLOBAL PAYMENTS ORD		113.000	8,746	77.400	8,746	2,795	0	113	0	(3,917)	0	(3,917)	0	12/29/2016	
37954A-30-3	GLOBAL MEDICAL REIT ORD		11.000	371	33.740	371	425	8	40	0	(53)	0	(53)	0	04/17/2020	
379577-20-8	GLOBUS MEDICAL CL A ORD		80.000	6,985	87.310	6,985	4,055	0	0	0	368	0	368	0	10/10/2018	
380237-10-7	GODADDY CL A ORD		110.000	13,649	124.080	13,649	8,857	0	0	0	(8,062)	0	(8,062)	0	12/30/2021	
38141G-10-4	GOLDMAN SACHS GROUP ORD		180.000	158,220	879.000	158,220	23,259	0	2,520	0	55,148	0	55,148	0	12/18/2018	
382550-10-1	GOODYEAR TIRE AND RUBBER ORD		153.000	1,340	8.760	1,340	1,349	0	0	0	(37)	0	(37)	0	03/24/2021	
38267D-10-9	GOOSEHEAD INSURANCE CL A ORD		14.000	1,031	73.650	1,031	1,021	0	83	0	(470)	0	(470)	0	10/18/2023	
38268T-10-3	GOPRO CL A ORD		65.000	92	1.410	92	83	0	0	0	21	0	21	0	06/28/2019	
38341P-10-2	GOSSAMER BIO ORD		60.000	186	3.100	186	53	0	0	0	132	0	132	0	12/16/2019	
384109-10-4	GRACO ORD		130.000	10,656	81.970	10,656	5,288	0	143	0	(302)	0	(302)	0	10/10/2018	
384747-10-1	GRAIL ORD		17.000	1,455	85.590	1,455	307	0	0	0	1,152	0	1,152	0	08/10/2022	
384802-10-4	WW GRAINGER ORD		15.000	15,136	1,009.050	15,136	1,333	0	132	0	(675)	0	(675)	0	07/24/2009	
387328-10-7	GRANITE CONSTRUCTION ORD		25.000	2,884	115.350	2,884	899	3	13	0	691	0	691	0	12/21/2022	
388689-10-1	GRAPHIC PACKAGING HOLDING ORD		155.000	2,334	15.060	2,334	1,973	17	67	0	(1,876)	0	(1,876)	0	10/10/2018	
389375-10-6	GRAY MEDIA ORD		50.000	242	4.840	242	255	0	16	0	85	0	85	0	10/10/2018	
390607-10-9	GREAT LAKES DREDGE AND DOCK ORD		5.000	66	13.120	66	50	0	0	0	9	0	9	0	06/28/2019	
393222-10-4	GREEN PLAINS ORD		50.000	490	9.800	490	561	0	0	0	16	0	16	0	10/15/2019	
398433-10-2	GRIFFON ORD		45.000	3,314	73.650	3,314	811	0	34	0	107	0	107	0	08/14/2019	
39874R-10-1	GROCERY OUTLET HOLDING ORD		55.000	556	10.100	556	1,155	0	0	0	(303)	0	(303)	0	12/21/2022	
398905-10-9	GROUP 1 AUTOMOTIVE ORD		15.000	5,900	393.300	5,900	1,228	0	30	0	(423)	0	(423)	0	06/28/2019	
40131M-10-9	GUARDANT HEALTH ORD		50.000	5,107	102.140	5,107	1,279	0	0	0	3,580	0	3,580	0	07/15/2020	
401617-10-5	GUESS ORD		10.000	168	16.750	168	206	0	11	0	27	0	27	0	10/10/2018	
40171V-10-0	GUIDEWIRE SOFTWARE ORD		65.000	13,066	201.010	13,066	5,818	0	0	0	2,108	0	2,108	0	10/10/2018	
403949-10-0	HF SINCLAIR ORD		105.000	4,838	46.080	4,838	3,792	0	105	0	1,046	0	1,046	0	05/20/2025	
40412C-10-1	HCA HEALTHCARE ORD		120.000	56,023	466.860	56,023	11,036	0	346	0	20,005	0	20,005	0	04/17/2020	
404251-10-0	HNI ORD		1.000	42	42.040	42	34	0	0	0	8	0	8	0	10/10/2018	
40434L-10-5	HP ORD		690.000	15,373	22.280	15,373	6,457	207	799	0	(7,142)	0	(7,142)	0	09/18/2013	
405024-10-0	HAEMONETICS ORD		25.000	2,004	80.150	2,004	1,649	0	0	0	52	0	52	0	06/25/2021	
406216-10-1	HALLIBURTON ORD		485.000	13,706	28.260	13,706	10,673	0	330	0	519	0	519	0	09/28/2021	
40637H-10-9	HALOZYME THERAPEUTICS ORD		105.000	7,067	67.300	7,067	1,797	0	0	0	2,046	0	2,046	0	10/10/2018	
407497-10-6	HAMILTON LANE CL A ORD		20.000	2,686	134.310	2,686	1,348	11	41	0	(275)	0	(275)	0	12/21/2022	

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1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	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 (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
410495-20-4	HANMI FINANCIAL ORD		30.000	811	27.030	811	594	0	32	0	102	0	102	0	06/28/2019	
41068X-10-0	HA SUSTAINABLE INFRSCTR CPTL ORD		78.000	2,452	31.430	2,452	1,916	33	131	0	359	0	359	0	03/19/2019	
413160-10-2	HARMONIC ORD		20.000	198	9.890	198	111	0	0	0	(67)	0	(67)	0	06/28/2019	
416515-10-4	THE HARTFORD INSURANCE GROUP ORD		243.000	33,485	137.800	33,485	5,950	146	505	0	6,901	0	6,901	0	09/14/2016	
418056-10-7	HASBRO ORD		90.000	7,380	82.000	7,380	5,030	0	252	0	2,348	0	2,348	0	12/31/2024	
42225T-10-7	HEALTH CATALYST ORD		45.000	108	2.390	108	324	0	0	0	(211)	0	(211)	0	07/15/2020	
42226A-10-7	HEALTHEQUITY ORD		55.000	5,039	91.610	5,039	2,992	0	0	0	(239)	0	(239)	0	05/12/2022	
42226K-10-5	HEALTHCARE REALTY TRUST CL A ORD		250.000	4,238	16.950	4,238	4,450	0	275	0	0	0		0	10/10/2018	
42250P-10-3	HEALTHPEAK PROPERTIES ORD		453.000	7,284	16.080	7,284	10,093	0	553	0	(1,898)	0	(1,898)	0	10/10/2018	
422704-10-6	HECLA MINING ORD		560.000	10,746	19.190	10,746	1,568	0	8	0	7,997	0	7,997	0	10/10/2018	
422806-10-9	HEICO ORD		25.000	8,090	323.590	8,090	2,085	0	6	0	2,146	0	2,146	0	10/10/2018	
422806-20-8	HEICO CL A ORD		60.000	15,146	252.430	15,146	4,011	0	14	0	3,981	0	3,981	0	10/10/2018	
42328H-10-9	HELIOS TECHNOLOGIES ORD		30.000	1,605	53.490	1,605	1,423	0	11	0	266	0	266	0	10/10/2018	
423452-10-1	HELMERICH AND PAYNE ORD		75.000	2,151	28.680	2,151	3,076	0	75	0	(251)	0	(251)	0	07/23/2010	
426927-10-9	HERITAGE COMMERCE ORD		50.000	601	12.010	601	509	0	26	0	132	0	132	0	06/28/2019	
42704L-10-4	HERC HOLDINGS ORD		28.000	4,155	148.380	4,155	1,832	0	2,050	0	(1,753)	0	(1,753)	0	06/28/2019	
427866-10-8	HERSHEY FOODS ORD		105.000	19,108	181.980	19,108	3,648	0	575	0	1,326	0	1,326	0	03/28/2007	
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD		925.000	22,219	24.020	22,219	5,784	132	481	0	2,470	0	2,470	0	09/18/2013	
431284-10-8	HIGHWOODS PROP		70.000	1,807	25.820	1,807	1,418	0	140	0	(333)	0	(333)	0	03/23/2023	
431571-10-8	HILLENBRAND ORD		17.000	539	31.720	539	529	0	15	0	16	0	16	0	10/10/2018	
432748-10-1	HILLTOP HOLDINGS ORD		65.000	2,206	33.940	2,206	1,300	0	47	0	345	0	345	0	10/10/2018	
43283X-10-5	HILTON GRAND VACATIONS ORD		95.000	4,251	44.750	4,251	2,792	0	0	0	551	0	551	0	10/10/2018	
433000-10-6	HIMS HERS HEALTH CL A ORD		125.000	4,059	32.470	4,059	3,060	0	0	0	1,036	0	1,036	0	12/31/2024	
43300A-20-3	HILTON WORLDWIDE HOLDINGS ORD		130.000	37,343	287.250	37,343	9,543	0	78	0	5,212	0	5,212	0	10/10/2018	
436440-10-1	HOLOGIC ORD		170.000	12,663	74.490	12,663	6,593	0	0	0	408	0	408	0	10/10/2018	
437076-10-2	HOME DEPOT ORD		565.000	194,417	344.100	194,417	16,425	0	5,198	0	(25,363)	0	(25,363)	0	03/19/2019	
43785V-10-2	MECHANICS BANCORP CL A ORD		10.000	146	14.630	146	119	0	2	0	32	0	32	0	06/28/2019	
438516-10-6	HONEYWELL INTERNATIONAL ORD		448.000	87,400	195.090	87,400	13,852	0	533	0	73,549	0	73,549	0	12/08/2016	
43940T-10-9	HOPE BANCORP ORD		90.000	986	10.960	986	1,151	0	50	0	(120)	0	(120)	0	10/10/2018	
440327-10-4	HORACE MANN EDUCATORS ORD		35.000	1,616	46.180	1,616	1,246	0	49	0	243	0	243	0	10/10/2018	
44107P-10-4	HOST HOTELS & RESORTS REIT ORD		473.000	8,386	17.730	8,386	7,987	166	316	0	99	0	99	0	12/31/2024	
441593-10-0	HOULIHAN LOK CL A ORD		50.000	8,710	174.190	8,710	2,158	0	119	0	27	0	27	0	10/10/2018	
443201-10-8	HOWMET AEROSPACE ORD		320.997	65,811	205.020	65,811	5,207	0	141	0	30,703	0	30,703	0	10/10/2018	
443510-60-7	HUBBELL ORD		45.000	19,985	444.110	19,985	5,553	0	242	0	1,135	0	1,135	0	10/10/2018	
443573-10-0	HUBSPOT ORD		30.000	12,039	401.300	12,039	3,799	0	0	0	(8,864)	0	(8,864)	0	10/10/2018	
444859-10-2	HUMANA ORD		85.000	21,771	256.130	21,771	3,169	75	301	0	206	0	206	0	03/28/2007	
445658-10-7	JB HUNT TRANSPORT SERVICES ORD		25.000	4,859	194.340	4,859	2,849	0	44	0	592	0	592	0	10/10/2018	
446150-10-4	HUNTINGTON BANCSHARES ORD		1,030.000	17,871	17.350	17,871	14,307	160	578	0	1,439	0	1,439	0	08/10/2022	
447011-10-7	HUNTSMAN ORD		20.000	200	10.000	200	475	0	17	0	(161)	0	(161)	0	10/10/2018	
447462-10-2	HURON CONSULTING GROUP ORD		10.000	1,729	172.910	1,729	462	0	0	0	487	0	487	0	04/22/2019	
44812J-10-4	HUT 8 ORD		60.000	2,757	45.950	2,757	2,252	0	0	0	505	0	505	0	11/19/2025	
448579-10-2	HYATT HOTELS CL A ORD		30.000	4,810	160.320	4,810	2,124	0	18	0	100	0	100	0	10/10/2018	
44891N-20-8	IAC ORD		60.000	2,346	39.100	2,346	2,219	0	0	0	127	0	127	0	10/10/2018	
449109-10-7	HYLIION HOLDINGS ORD		105.000	193	1.840	193	196	0	0	0	(81)	0	(81)	0	06/25/2021	
449172-10-5	HYSTER YALE CL A ORD		10.000	297	29.710	297	553	0	14	0	(212)	0	(212)	0	06/28/2019	
44952J-10-4	CRESCENT ENERGY CL A ORD		20.000	168	8.390	168	595	0	0	0	(144)	0	(144)	0	12/16/2019	

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1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	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 (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
44980X-10-9	IPG PHOTONICS ORD		30.000	2,148	71.600	2,148	2,051	0	0	0	(34)	0	(34)	0	10/10/2018	
450056-10-6	IRHYTHM TECHNOLOGIES ORD		25.000	4,436	177.440	4,436	2,030	0	0	0	2,182	0	2,182	0	10/10/2018	
45073V-10-8	ITT ORD		90.000	15,616	173.510	15,616	4,796	0	126	0	2,757	0	2,757	0	10/10/2018	
451107-10-6	IDACORP ORD		30.000	3,797	126.560	3,797	3,057	0	104	0	518	0	518	0	12/21/2022	
45166A-10-2	IDEAYA BIOSCIENCES ORD		40.000	1,383	34.570	1,383	1,700	0	0	0	355	0	355	0	05/15/2024	
45168D-10-4	IDEXX LABORATORIES ORD		50.000	33,827	676.530	33,827	9,526	0	0	0	13,155	0	13,155	0	10/10/2018	
45174J-50-9	IHEARTMEDIA CL A ORD		85.000	354	4.160	354	133	0	0	0	185	0	185	0	07/15/2020	
452308-10-9	ILLINOIS TOOL ORD		195.000	48,029	246.300	48,029	9,166	314	1,191	0	(1,416)	0	(1,416)	0	11/06/2006	
452327-10-9	ILLUMINA ORD		110.000	14,428	131.160	14,428	10,327	0	0	0	4,101	0	4,101	0	07/21/2025	
45245E-10-9	IMAX ORD		15.000	554	36.960	554	318	0	0	0	170	0	170	0	10/10/2018	
45256X-10-3	IMMUNITYBIO ORD		35.000	69	1.980	69	138	0	0	0	(20)	0	(20)	0	07/15/2020	
45258J-10-2	IMMUNOVANT ORD		30.000	763	25.420	763	736	0	0	0	20	0	20	0	07/15/2020	
453204-10-9	IMPINJ ORD		15.000	2,610	174.010	2,610	445	0	0	0	431	0	431	0	07/15/2020	
45337C-10-2	INCYTE ORD		105.000	10,371	98.770	10,371	6,675	0	0	0	3,119	0	3,119	0	10/10/2018	
45378A-10-6	INDEPENDENCE REALTY ORD		80.000	1,398	17.480	1,398	807	14	53	0	(189)	0	(189)	0	04/22/2019	
453836-10-8	INDEPENDENT BANK ORD		16.000	1,169	73.080	1,169	1,041	9	37	0	142	0	142	0	06/28/2019	
45687V-10-6	INGERSOLL RAND ORD		294.000	23,291	79.220	23,291	5,542	0	24	0	(3,305)	0	(3,305)	0	10/10/2018	
45688C-10-7	INGEVITY ORD		1.000	59	59.180	59	27	0	0	0	18	0	18	0	12/23/2015	
457030-10-4	INGLES MARKETS CL A ORD		15.000	1,028	68.550	1,028	509	0	10	0	62	0	62	0	08/14/2019	
45765U-10-3	INSIGHT ENTERPRISES ORD		40.000	3,259	81.470	3,259	1,917	0	0	0	(2,825)	0	(2,825)	0	10/10/2018	
457669-30-7	INSMED ORD		125.000	21,755	174.040	21,755	6,652	0	0	0	9,772	0	9,772	0	11/19/2025	
45768S-10-5	INNOSPEC ORD		20.000	1,531	76.540	1,531	1,390	0	34	0	(670)	0	(670)	0	10/10/2018	
457730-10-9	INSPIRE MEDICAL SYSTEMS ORD		15.000	1,383	92.230	1,383	1,149	0	0	0	(1,397)	0	(1,397)	0	04/17/2020	
45773H-40-9	INOVIO PHARMACEUTICALS ORD		9.000	16	1.740	16	39	0	0	0	(1)	0	(1)	0	04/17/2020	
45780R-10-1	INSTALLED BUILDING PRODUCTS ORD		15.000	3,891	259.390	3,891	888	0	48	0	1,262	0	1,262	0	06/28/2019	
45781M-10-1	INNOVIVA ORD		30.000	600	19.990	600	430	0	0	0	79	0	79	0	07/15/2020	
45781V-10-1	INNOVATIVE INDUSTRIAL PPTY ORD		20.000	947	47.360	947	1,607	38	152	0	(386)	0	(386)	0	04/22/2019	
45782B-10-4	INSEEGO ORD		6.000	62	10.270	62	88	0	0	0	0	0	0	0	04/17/2020	
45784P-10-1	INSULET ORD		45.000	12,791	284.240	12,791	3,946	0	0	0	1,043	0	1,043	0	10/10/2018	
458140-10-0	INTEL ORD		2,695.000	99,446	36.900	99,446	50,155	0	0	0	39,795	0	39,795	0	11/19/2025	
45826H-10-9	INTEGER HOLDINGS ORD		30.000	2,353	78.430	2,353	2,216	0	0	0	(1,623)	0	(1,623)	0	10/10/2018	
45826J-10-5	INTELLIA THERAPEUTICS ORD		55.000	494	8.990	494	931	0	0	0	(147)	0	(147)	0	12/16/2019	
458334-10-9	INTERPARFUMS ORD		15.000	1,272	84.830	1,272	699	0	48	0	(700)	0	(700)	0	07/15/2020	
45841N-10-7	INTERACTIVE BROKERS GROUP CL A ORD		280.000	18,007	64.310	18,007	12,424	0	85	0	5,640	0	5,640	0	12/31/2024	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD		265.000	42,919	161.960	42,919	6,099	0	509	0	3,432	0	3,432	0	10/10/2018	
45867G-10-1	INTERDIGITAL ORD		15.000	4,776	318.380	4,776	5,087	0	0	0	(312)	0	(312)	0	11/19/2025	
459044-10-3	INTERNATIONAL BANCSHARES ORD		45.000	2,990	66.440	2,990	1,925	0	63	0	148	0	148	0	10/10/2018	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		395.000	117,003	296.210	117,003	36,821	0	2,650	0	30,170	0	30,170	0	10/10/2018	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD		83.000	5,593	67.390	5,593	6,795	33	133	0	(1,424)	0	(1,424)	0	07/12/2023	
460146-10-3	INTERNATIONAL PAPER ORD		265.000	10,438	39.390	10,438	5,363	0	490	0	(3,824)	0	(3,824)	0	09/19/2012	
461202-10-3	INTUIT ORD		175.000	115,924	662.420	115,924	25,255	0	756	0	5,936	0	5,936	0	05/12/2022	
46120E-60-2	INTUITIVE SURGICAL ORD		235.000	133,095	566.360	133,095	23,498	0	0	0	10,434	0	10,434	0	05/12/2022	
46124J-20-1	INVENTRUST PROPERTIES ORD		40.000	1,128	28.210	1,128	936	10	38	0	(77)	0	(77)	0	12/21/2022	
46131B-70-4	INVESCO MORTGAGE CAPITAL REIT ORD		1.000	8	8.410	8	9	0	1	0	0	0	0	0	06/09/2020	
46187W-10-7	INVITATION HOMES ORD		360.000	10,004	27.790	10,004	7,913	108	418	0	(1,505)	0	(1,505)	0	10/10/2018	
462222-10-0	IONIS PHARMACEUTICALS ORD		95.000	7,515	79.110	7,515	4,187	0	0	0	4,194	0	4,194	0	10/10/2018	

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1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	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 (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
46222L-10-8	IONQ ORD		185.000	8,301	44.870	8,301	8,179	0	0	0	287	0	287	0	11/19/2025	
462260-10-0	IOVANCE BIOTHERAPEUTICS ORD		138.000	377	2.730	377	1,417	0	0	0	(644)	0	(644)	0	03/19/2019	
46266C-10-5	IQVIA HOLDINGS ORD		90.000	20,287	225.410	20,287	9,522	0	0	0	2,601	0	2,601	0	10/10/2018	
46269C-10-2	IRIDIUM COMMUNICATIONS ORD		125.000	2,173	17.380	2,173	2,557	0	73	0	(1,455)	0	(1,455)	0	07/15/2020	
46284V-10-1	IRON MOUNTAIN ORD		158.000	13,106	82.950	13,106	4,090	137	485	0	(3,501)	0	(3,501)	0	03/27/2018	
46333X-10-8	IRONWOOD PHARMA CL A ORD		90.000	303	3.370	303	1,103	0	0	0	(95)	0	(95)	0	12/21/2022	
46571Y-10-7	I3 VERTICALS CL A ORD		20.000	504	25.190	504	453	0	0	0	43	0	43	0	12/16/2019	
465741-10-6	ITRON ORD		40.000	3,714	92.860	3,714	2,190	0	0	0	(629)	0	(629)	0	10/10/2018	
466032-10-9	J AND J SNACK FOODS ORD		10.000	904	90.370	904	1,276	8	31	0	(648)	0	(648)	0	07/15/2020	
46625H-10-0	JPMORGAN CHASE ORD		1,684.000	542,618	322.220	542,618	44,788	0	9,346	0	138,947	0	138,947	0	05/16/2012	
466313-10-3	JABIL ORD		125.000	28,503	228.020	28,503	2,978	0	40	0	10,515	0	10,515	0	10/10/2018	
466367-10-9	JACK IN THE BOX ORD		15.000	284	18.950	284	1,243	0	7	0	(340)	0	(340)	0	10/10/2018	
46982L-10-8	JACOBS SOLUTIONS ORD		75.000	9,935	132.460	9,935	2,386	0	72	0	7,548	0	7,548	0	10/19/2015	
46990A-10-2	JAMES RIVER GROUP HOLDINGS ORD		30.000	191	6.360	191	141	0	1	0	45	0	45	0	06/28/2019	
47233W-10-9	JEFFERIES FINANCIAL GROUP ORD		195.000	12,084	61.970	12,084	3,531	0	312	0	(3,204)	0	(3,204)	0	09/20/2016	
47580P-10-3	JELD WEN HOLDING ORD		80.000	197	2.460	197	1,139	0	0	0	(458)	0	(458)	0	10/10/2018	
477839-10-4	JBT MAREL ORD		15.000	2,260	150.670	2,260	1,343	0	6	0	354	0	354	0	07/15/2020	
478160-10-4	JOHNSON & JOHNSON ORD		1,399.000	289,523	206.950	289,523	103,973	0	6,856	0	84,835	0	84,835	0	05/20/2025	
48020Q-10-7	JONES LANG LASALLE ORD		12.005	4,039	336.470	4,039	1,602	0	0	0	1,000	0	1,000	0	10/10/2018	
48123V-10-2	ZIFF DAVIS ORD		40.000	1,406	35.150	1,406	2,508	0	0	0	(768)	0	(768)	0	10/10/2018	
48242W-10-6	KBR ORD		140.000	5,628	40.200	5,628	2,884	23	90	0	(2,482)	0	(2,482)	0	10/10/2018	
482480-10-0	KLA ORD		85.000	103,282	1,215.080	103,282	4,011	0	629	0	49,722	0	49,722	0	08/26/2015	
48251W-10-4	KKR AND CO ORD		445.000	56,729	127.480	56,729	26,083	0	325	0	(9,091)	0	(9,091)	0	12/21/2023	
483007-70-4	KAISER ALUMINUM ORD		5.000	574	114.860	574	373	0	15	0	223	0	223	0	10/10/2018	
48576U-20-5	KARYOPHARM THERAPEUTICS ORD		5.000	37	7.360	37	57	0	0	0	(14)	0	(14)	0	08/14/2019	
48666K-10-9	KB HOME ORD		75.000	4,231	56.410	4,231	1,622	0	75	0	(698)	0	(698)	0	10/10/2018	
48716P-10-8	KEARNY FINANCIAL ORD		30.000	222	7.410	222	204	0	13	0	10	0	10	0	10/10/2018	
488401-10-0	KEMPER ORD		45.000	1,824	40.540	1,824	2,365	0	58	0	(1,166)	0	(1,166)	0	03/23/2023	
489398-10-7	KENNEDY WILSON HOLDINGS ORD		105.000	1,015	9.670	1,015	1,168	13	50	0	(34)	0	(34)	0	10/10/2018	
49177J-10-2	KENVUE ORD		1,293.000	22,304	17.250	22,304	13,227	0	761	0	(3,387)	0	(3,387)	0	11/19/2025	
49271V-10-0	KEURIG DR PEPPER ORD		220.000	6,162	28.010	6,162	5,177	0	202	0	(904)	0	(904)	0	10/10/2018	
493267-10-8	KEYCORP ORD		1,005.000	20,743	20.640	20,743	9,733	0	824	0	3,518	0	3,518	0	07/15/2020	
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD		80.000	16,255	203.190	16,255	4,912	0	0	0	3,405	0	3,405	0	10/10/2018	
49427F-10-8	KILROY REALTY REIT ORD		45.000	1,682	37.370	1,682	1,632	24	97	0	(139)	0	(139)	0	07/15/2020	
494368-10-3	KIMBERLY CLARK ORD		221.000	22,297	100.890	22,297	14,184	278	1,105	0	(6,663)	0	(6,663)	0	05/20/2011	
49446R-10-9	KIMCO REALTY REIT ORD		496.000	10,054	20.270	10,054	7,395	0	501	0	(1,567)	0	(1,567)	0	04/22/2019	
49456B-10-1	KINDER MORGAN CL P ORD		960.000	26,390	27.490	26,390	13,586	0	1,118	0	86	0	86	0	10/10/2018	
49714P-10-8	KINSALE CAPITAL GROUP ORD		21.000	8,214	391.120	8,214	1,437	0	14	0	(1,554)	0	(1,554)	0	03/19/2019	
497266-10-6	KIRBY ORD		40.000	4,407	110.180	4,407	4,633	0	0	0	175	0	175	0	05/15/2024	
49803T-30-0	KITE REALTY GROUP REIT ORD		113.000	2,709	23.970	2,709	1,811	0	122	0	(144)	0	(144)	0	10/10/2018	
498894-10-4	KNIFE RIVER ORD		26.000	1,829	70.350	1,829	843	0	0	0	(814)	0	(814)	0	10/10/2018	
499049-10-4	KNIGHT SWIFT TRANSPRTATN CL A ORD		150.000	7,842	52.280	7,842	4,755	0	108	0	(114)	0	(114)	0	10/10/2018	
49926D-10-9	KNOWLES ORD		50.000	1,072	21.430	1,072	698	0	0	0	75	0	75	0	10/10/2018	
50050N-10-3	KONTOOR BRANDS ORD		40.000	2,444	61.090	2,444	338	0	84	0	(973)	0	(973)	0	03/28/2007	
500643-20-0	KORN FERRY ORD		55.000	3,631	66.020	3,631	2,537	26	100	0	(79)	0	(79)	0	10/10/2018	
500688-10-6	KOSMOS ENERGY ORD		355.000	322	0.907	322	1,065	0	0	0	(892)	0	(892)	0	03/24/2021	

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1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	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 (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
500754-10-6	KRAFT HEINZ ORD		467.000	11,325	24.250	11,325	15,526	0	747	0	(3,017)	0	(3,017)	0	12/15/2020	
50077B-20-7	KRATOS DEFENSE AND SECURITY SOLS ORD		110.000	8,350	75.910	8,350	1,562	0	0	0	5,448	0	5,448	0	12/18/2018	
501044-10-1	KROGER ORD		520.000	32,490	62.480	32,490	5,338	0	697	0	692	0	692	0	03/28/2007	
501147-10-2	KRYSTAL BIOTECH ORD		5.000	1,233	246.540	1,233	211	0	0	0	449	0	449	0	07/15/2020	
50127T-10-9	KURA ONCOLOGY ORD		5.000	52	10.390	52	92	0	0	0	8	0	8	0	07/15/2020	
501550-10-0	KYNDRYL HOLDINGS ORD		97.000	2,576	26.560	2,576	2,020	0	0	0	(780)	0	(780)	0	10/10/2018	
501575-10-4	KYMERA THERAPEUTICS ORD		30.000	2,334	77.810	2,334	1,331	0	0	0	1,127	0	1,127	0	06/25/2021	
501889-20-8	LKQ ORD		225.000	6,795	30.200	6,795	6,435	0	270	0	(1,474)	0	(1,474)	0	10/10/2018	
50189K-10-3	LCI INDUSTRIES ORD		20.000	2,427	121.340	2,427	1,555	0	92	0	359	0	359	0	10/10/2018	
50212V-10-0	LPL FINANCIAL HOLDINGS ORD		40.000	14,287	357.170	14,287	2,420	0	48	0	1,226	0	1,226	0	10/10/2018	
502175-10-2	LTC PROPERTIES REIT ORD		40.000	1,375	34.380	1,375	1,469	0	91	0	(7)	0	(7)	0	10/10/2018	
502431-10-9	L3HARRIS TECHNOLOGIES ORD		147.000	43,155	293.570	43,155	7,358	0	706	0	12,244	0	12,244	0	07/23/2010	
504922-10-5	LABCORP HOLDINGS ORD		70.000	17,562	250.880	17,562	4,679	0	202	0	1,509	0	1,509	0	09/30/2011	
505336-10-7	LA Z BOY ORD		20.000	745	37.270	745	575	0	18	0	(126)	0	(126)	0	10/10/2018	
505743-10-4	LADDER CAPITAL CL A ORD		100.000	1,099	10.990	1,099	1,186	23	92	0	(20)	0	(20)	0	10/10/2018	
511656-10-0	LAKELAND FINANCIAL ORD		15.000	856	57.060	856	697	0	30	0	(176)	0	(176)	0	04/22/2019	
512807-30-6	LAM RESEARCH ORD		2,230.000	381,731	171.180	381,731	133,758	580	1,438	0	198,560	0	198,560	0	07/21/2025	
512816-10-9	LAMAR ADVERTISING CL A REIT		90.000	11,392	126.580	11,392	6,658	0	581	0	436	0	436	0	10/10/2018	
513272-10-4	LAMB WESTON HOLDINGS ORD		25.000	1,047	41.890	1,047	1,831	0	37	0	(624)	0	(624)	0	10/10/2018	
513847-10-3	MARZETTI ORD		20.000	3,288	164.420	3,288	2,957	0	77	0	(174)	0	(174)	0	10/10/2018	
515098-10-1	LANDSTAR SYSTEM ORD		25.000	3,593	143.700	3,593	3,859	0	89	0	(704)	0	(704)	0	05/12/2022	
516544-10-3	LANTHEUS HOLDINGS ORD		60.000	3,993	66.550	3,993	1,586	0	0	0	(1,375)	0	(1,375)	0	09/28/2021	
517834-10-7	LAS VEGAS SANDS ORD		215.000	13,994	65.090	13,994	8,159	0	215	0	2,952	0	2,952	0	12/30/2021	
518415-10-4	LATTICE SEMICONDUCTOR ORD		98.000	7,211	73.580	7,211	1,258	0	0	0	1,659	0	1,659	0	03/19/2019	
518439-10-4	ESTEE LAUDER CL A ORD		120.000	12,566	104.720	12,566	5,455	0	168	0	3,569	0	3,569	0	10/10/2018	
518613-20-3	LAUREATE EDUCATION ORD		20.000	673	33.670	673	298	0	0	0	308	0	308	0	10/10/2018	
521865-20-4	LEAR ORD		5.000	573	114.600	573	675	0	15	0	100	0	100	0	10/10/2018	
524660-10-7	LEGGETT & PLATT ORD		125.000	1,375	11.000	1,375	2,673	6	25	0	175	0	175	0	07/23/2010	
525327-10-2	LEIDOS HOLDINGS ORD		100.000	18,040	180.400	18,040	6,604	0	163	0	3,634	0	3,634	0	10/10/2018	
525558-20-1	LEMAITRE VASCULAR ORD		10.000	811	81.100	811	785	0	8	0	(110)	0	(110)	0	05/15/2024	
525670-10-7	LEMONADE ORD		35.000	2,491	71.180	2,491	2,512	0	0	0	(21)	0	(21)	0	11/19/2025	
52603A-20-8	LENDINGCLUB ORD		83.000	1,572	18.940	1,572	1,008	0	0	0	228	0	228	0	03/19/2019	
526057-10-4	LENNAR CL A ORD		160.000	16,448	102.800	16,448	2,420	0	2,075	0	(5,371)	0	(5,371)	0	10/10/2018	
529043-40-8	LXP INDUSTRIAL ORD		52.000	2,578	49.580	2,578	2,088	36	140	0	467	0	467	0	10/10/2018	
530307-10-7	LIBERTY BROADBAND SRS A ORD		20.000	966	48.280	966	1,493	0	0	0	(527)	0	(527)	0	10/10/2018	
530909-10-0	LIBERTY LIVE HOLDINGS SRS A ORD		25.000	2,038	81.500	2,038	990	0	0	0	374	0	374	0	10/10/2018	
530909-30-8	LIBERTY LIVE HOLDINGS SRS C ORD		13.000	1,081	83.160	1,081	272	0	0	0	196	0	196	0	06/17/2020	
53115L-10-4	LIBERTY ENERGY CL A ORD		70.000	1,292	18.460	1,292	767	0	23	0	(100)	0	(100)	0	12/16/2019	
531229-75-5	LIBERTY MEDIA FORMULA ONE SRS C ORD		150.000	14,777	98.510	14,777	4,829	0	0	0	878	0	878	0	10/10/2018	
53220K-22-3	LIGAND PHARMACEUTICALS INCORPORATED		3.000	3	1.000	3	0	0	0	0	0	0		0	11/02/2022	
53220K-50-4	LIGAND PHARMACEUTICALS ORD		10.000	1,891	189.070	1,891	915	0	0	0	819	0	819	0	03/24/2021	
532457-10-8	ELI LILLY ORD		455.000	488,979	1,074.680	488,979	32,287	0	2,730	0	137,719	0	137,719	0	05/15/2024	
532CNT-02-9	CONTRA LIGAND PHARMACE		3.000	3	1.000	3	0	0	0	0	0	0		0	11/02/2022	
533900-10-6	LINCOLN ELECTRIC HOLDINGS ORD		40.000	9,586	239.640	9,586	3,436	32	120	0	2,087	0	2,087	0	10/10/2018	
534187-10-9	LINCOLN NATIONAL ORD		130.000	5,789	44.530	5,789	3,325	0	234	0	1,667	0	1,667	0	11/17/2009	
535555-10-6	LINDSAY ORD		10.000	1,179	117.870	1,179	822	0	15	0	(4)	0	(4)	0	06/28/2019	

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1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	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 (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
53626N-10-2	LIONSGATE STUDIOS ORD		11.000	100	9.130	100	29	0	0	0	71	0	71	0	07/15/2020	
536797-10-3	LITHIA MOTORS ORD		20.000	6,647	332.330	6,647	1,543	0	44	0	(502)	0	(502)	0	10/10/2018	
537008-10-4	LITTELFUSE ORD		15.000	3,794	252.920	3,794	2,485	0	44	0	259	0	259	0	12/18/2018	
538034-10-9	LIVE NATION ENTERTAINMENT ORD		70.000	9,975	142.500	9,975	3,471	0	0	0	910	0	910	0	10/10/2018	
53803X-10-5	LIVE OAK BANCSHARES ORD		25.000	859	34.350	859	378	0	3	0	(130)	0	(130)	0	07/15/2020	
538146-30-9	LIVEPERSON ORD		4.000	15	3.870	15	74	0	0	0	(79)	0	(79)	0	10/10/2018	
53815P-10-8	LIVERAMP HOLDINGS ORD		45.000	1,322	29.370	1,322	1,166	0	0	0	(45)	0	(45)	0	10/10/2018	
539830-10-9	LOCKHEED MARTIN ORD		105.000	50,785	483.670	50,785	8,210	0	1,402	0	(238)	0	(238)	0	12/17/2008	
540424-10-8	LOEWS ORD		222.000	23,379	105.310	23,379	7,969	0	56	0	4,578	0	4,578	0	02/09/2016	
54405Q-20-9	NU RIDE ORD		6.000	9	1.450	9	10	0	0	0	1	0	1	0	06/25/2021	
546347-10-5	LOUISIANA PACIFIC ORD		80.000	6,461	80.760	6,461	1,896	0	90	0	(1,823)	0	(1,823)	0	10/10/2018	
548661-10-7	LOWE'S COMPANIES ORD		390.000	94,052	241.160	94,052	8,237	0	1,833	0	(2,200)	0	(2,200)	0	07/23/2010	
549498-20-2	LUCID GROUP ORD		67.000	708	10.570	708	1,977	0	0	0	(1,268)	0	(1,268)	0	05/20/2025	
550021-10-9	LULULEMON ATHLETICA ORD		60.000	12,469	207.810	12,469	8,441	0	0	0	(10,476)	0	(10,476)	0	10/10/2018	
550241-10-3	LUMEN TECHNOLOGIES ORD		680.000	5,284	7.770	5,284	4,089	0	0	0	1,673	0	1,673	0	08/21/2024	
55024U-10-9	LUMENTUM HOLDINGS ORD		52.000	19,167	368.590	19,167	2,749	0	0	0	14,801	0	14,801	0	12/11/2018	
550424-30-3	LUMINAR TECHNOLOGIES CL A ORD		11.000	1	0.080	1	168	0	0	0	(58)	0	(58)	0	12/21/2022	
55087P-10-4	LYFT CL A ORD		220.000	4,261	19.370	4,261	2,567	0	0	0	1,423	0	1,423	0	04/17/2020	
55261F-10-4	M&T BANK ORD		73.996	14,909	201.480	14,909	8,449	0	422	0	997	0	997	0	06/28/2019	
552690-10-9	MDU RESOURCES GROUP ORD		105.000	2,050	19.520	2,050	1,045	15	56	0	158	0	158	0	10/10/2018	
55272X-60-7	MFA FINANCIAL ORD		98.000	912	9.310	912	1,227	35	140	0	(86)	0	(86)	0	06/25/2021	
55277P-10-4	MGE ENERGY ORD		25.000	1,961	78.420	1,961	1,613	0	46	0	(389)	0	(389)	0	10/10/2018	
552848-10-3	MGIC INVESTMENT ORD		350.000	10,227	29.220	10,227	4,375	0	196	0	1,929	0	1,929	0	10/10/2018	
552953-10-1	MGM RESORTS INTERNATIONAL ORD		210.000	7,663	36.490	7,663	5,510	0	0	0	386	0	386	0	10/10/2018	
55303J-10-6	MGP INGREDIENTS ORD		10.000	243	24.300	243	663	0	5	0	(151)	0	(151)	0	06/28/2019	
55305B-10-1	M I HOMES ORD		20.000	2,559	127.950	2,559	571	0	0	0	(100)	0	(100)	0	06/28/2019	
55306N-10-4	MKS ORD		40.000	6,392	159.800	6,392	2,934	0	35	0	2,216	0	2,216	0	10/10/2018	
553368-10-1	MP MATERIALS CL A ORD		85.000	4,294	50.520	4,294	5,097	0	0	0	(803)	0	(803)	0	07/21/2025	
553498-10-6	MSA SAFETY ORD		30.000	4,804	160.140	4,804	2,996	0	63	0	(169)	0	(169)	0	10/10/2018	
55354G-10-0	MSCI ORD		40.000	22,949	573.730	22,949	6,274	0	288	0	(1,051)	0	(1,051)	0	10/10/2018	
55405W-10-4	MYR GROUP ORD		10.000	2,185	218.500	2,185	373	0	0	0	697	0	697	0	06/28/2019	
55405Y-10-0	MACOM TECHNOLOGY SOLUTIONS ORD		50.000	8,564	171.280	8,564	964	0	0	0	2,069	0	2,069	0	08/14/2019	
554382-10-1	MACERICH REIT ORD		178.000	3,286	18.460	3,286	2,773	0	121	0	(260)	0	(260)	0	06/25/2021	
554489-10-4	VERIS RESIDENTIAL ORD		55.000	818	14.880	818	965	4	18	0	(96)	0	(96)	0	10/10/2018	
556099-10-9	MACROGENICS ORD		50.000	81	1.610	81	949	0	0	0	(82)	0	(82)	0	03/19/2019	
55616P-10-4	MACYS ORD		165.000	3,638	22.050	3,638	3,116	30	119	0	845	0	845	0	06/25/2021	
556269-10-8	STEVEN MADDEN ORD		85.000	3,539	41.640	3,539	2,596	0	71	0	(75)	0	(75)	0	10/10/2018	
558256-10-3	MADISON SQR GARDN ENRTMT CL A ORD		20.000	1,078	53.890	1,078	844	0	0	0	366	0	366	0	10/10/2018	
55826T-10-2	SPHERE ENTERTAINMENT CL A ORD		20.000	1,902	95.080	1,902	729	0	0	0	1,095	0	1,095	0	10/10/2018	
558868-10-5	MADRIGAL PHARMACEUTI ORD		10.000	5,823	582.340	5,823	4,242	0	0	0	1,482	0	1,482	0	11/19/2025	
55939A-10-7	MAGNERA ORD		6.000	91	15.140	91	79	0	0	0	(18)	0	(18)	0	10/10/2018	
55955D-10-0	MAGNITE ORD		85.000	1,380	16.230	1,380	765	0	0	0	26	0	26	0	10/20/2020	
559663-10-9	MAGNOLIA OIL GAS CL A ORD		130.000	2,846	21.890	2,846	1,607	0	78	0	(194)	0	(194)	0	12/16/2019	
56117J-10-0	MALIBU BOATS CL A ORD		20.000	564	28.210	564	777	0	0	0	(188)	0	(188)	0	06/28/2019	
562750-10-9	MANHATTAN ASSOCIATES ORD		70.000	12,132	173.310	12,132	3,282	0	0	0	(6,785)	0	(6,785)	0	10/10/2018	
56400P-70-6	MANNKIND ORD		70.000	397	5.670	397	142	0	0	0	(53)	0	(53)	0	10/20/2020	

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					6	7		9	10	11	12	13	14	15		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Restricted Asset Code	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 (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	
56418H-10-0	MANPOWERGROUP ORD		55.000	1,635	29.730	1,635	4,255	0	79	0	(1,539)	0	(1,539)	0	10/10/2018	
565394-10-3	MAPLEBEAR ORD		110.000	4,948	44.980	4,948	4,596	0	0	0	392	0	392	0	12/31/2024	
565788-10-6	MARA HOLDINGS ORD		340.000	3,053	8.980	3,053	7,671	0	0	0	(2,649)	0	(2,649)	0	12/21/2023	
56585A-10-2	MARATHON PETROLEUM ORD		458.000	74,485	162.630	74,485	4,206	0	1,708	0	10,594	0	10,594	0	06/27/2011	
566324-10-9	MARCUS & MILLICHAP INC. ORD		10.000	273	27.290	273	281	0	5	0	(110)	0	(110)	0	07/15/2020	
566330-10-6	MARCUS ORD		20.000	310	15.510	310	283	0	6	0	(120)	0	(120)	0	06/28/2019	
567908-10-8	MARINEMAX ORD		10.000	242	24.230	242	251	0	0	0	(47)	0	(47)	0	07/15/2020	
570535-10-4	MARKEL GROUP ORD		10.000	21,497	2,149.650	21,497	12,845	0	0	0	4,234	0	4,234	0	05/12/2022	
57060D-10-8	MARKETAXESS HOLDINGS ORD		25.000	4,531	181.250	4,531	4,671	0	76	0	(1,120)	0	(1,120)	0	10/10/2018	
57142B-10-4	MARQETA CL A ORD		280.000	1,330	4.750	1,330	1,744	0	0	0	269	0	269	0	12/21/2022	
57164Y-10-7	MARRIOTT VACATIONS WORLDWIDE ORD		45.000	2,596	57.690	2,596	4,276	36	142	0	(1,445)	0	(1,445)	0	07/15/2020	
571748-10-2	MARSH & MCLENNAN ORD		298.000	55,285	185.520	55,285	9,095	0	1,022	0	(8,013)	0	(8,013)	0	10/22/2013	
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD		123.000	38,160	310.240	38,160	2,976	0	325	0	3,850	0	3,850	0	03/28/2007	
573075-10-8	MARTEN TRANSPORT ORD		17.000	193	11.380	193	250	0	4	0	(72)	0	(72)	0	04/17/2020	
573284-10-6	MARTIN MARIETTA MATERIALS ORD		20.000	12,453	622.660	12,453	2,763	0	65	0	2,123	0	2,123	0	04/23/2015	
573874-10-4	MARVELL TECHNOLOGY ORD		591.000	50,223	84.980	50,223	17,367	0	114	0	(11,737)	0	(11,737)	0	11/19/2025	
574599-10-6	MASCO ORD		240.000	15,230	63.460	15,230	4,526	0	298	0	(2,186)	0	(2,186)	0	07/30/2014	
574795-10-0	MASIMO ORD		35.000	4,552	130.060	4,552	4,040	0	0	0	(1,233)	0	(1,233)	0	10/10/2018	
576323-10-9	MASTEC ORD		30.000	6,521	217.370	6,521	1,245	0	0	0	2,437	0	2,437	0	10/10/2018	
57636Q-10-4	MASTERCARD CL A ORD		500.000	285,440	570.880	285,440	9,168	0	1,520	0	22,155	0	22,155	0	05/14/2010	
57638P-10-4	MASTERBRAND ORD		105.000	1,159	11.040	1,159	661	0	0	0	(375)	0	(375)	0	10/10/2018	
576485-20-5	MATADOR RESOURCES ORD		95.000	4,032	42.440	4,032	2,273	0	125	0	(1,313)	0	(1,313)	0	03/24/2021	
576690-10-1	MATERION ORD		12.000	1,492	124.320	1,492	677	0	7	0	305	0	305	0	03/19/2019	
57686G-10-5	MATSON ORD		35.000	4,324	123.550	4,324	1,335	0	49	0	(395)	0	(395)	0	10/10/2018	
577081-10-2	MATTEL ORD		260.000	5,158	19.840	5,158	3,642	0	0	0	549	0	549	0	10/10/2018	
577128-10-1	MATTHEWS INTERNATIONAL CL A ORD		10.000	261	26.120	261	253	0	10	0	(16)	0	(16)	0	10/10/2018	
57776J-10-0	MAXLINEAR ORD		65.000	1,133	17.430	1,133	1,523	0	0	0	(153)	0	(153)	0	06/28/2019	
577933-10-4	MAXIMUS ORD		30.000	2,590	86.320	2,590	1,898	0	36	0	350	0	350	0	10/10/2018	
579780-20-6	MCCORMICK ORD		230.000	15,665	68.110	15,665	3,688	110	414	0	(1,870)	0	(1,870)	0	10/30/2008	
580135-10-1	MCDONALD'S ORD		384.000	117,362	305.630	117,362	17,219	0	2,753	0	6,044	0	6,044	0	03/28/2007	
580589-10-9	MCGRATH RENT ORD		20.000	2,099	104.930	2,099	1,006	0	39	0	(138)	0	(138)	0	10/10/2018	
58155Q-10-3	MCKESSON ORD		95.000	77,928	820.290	77,928	6,592	78	280	0	23,786	0	23,786	0	07/29/2011	
58463J-30-4	MEDICAL PROPERTIES REIT ORD		405.000	2,025	5.000	2,025	2,007	36	65	0	18	0	18	0	05/20/2025	
58470H-10-1	MEDIFAST ORD		5.000	53	10.680	53	92	0	0	0	(35)	0	(35)	0	07/15/2020	
58502B-10-6	PEDIATRIX MEDICAL GROUP ORD		70.000	1,497	21.390	1,497	760	0	0	0	579	0	579	0	06/25/2021	
58506Q-10-9	MEDPACE HOLDINGS ORD		20.000	11,233	561.650	11,233	1,074	0	0	0	4,588	0	4,588	0	10/10/2018	
58933Y-10-5	MERCK & CO ORD		1,300.000	136,838	105.260	136,838	40,548	1,105	4,212	0	7,514	0	7,514	0	10/10/2018	
589378-10-8	MERCURY SYSTEMS ORD		50.000	3,651	73.010	3,651	1,895	0	0	0	1,551	0	1,551	0	10/10/2018	
589400-10-0	MERCURY GENERAL ORD		10.000	941	94.060	941	500	0	13	0	276	0	276	0	10/10/2018	
589889-10-4	MERIT MEDICAL SYSTEMS ORD		35.000	3,085	88.140	3,085	2,467	0	0	0	(300)	0	(300)	0	12/21/2022	
59001A-10-2	MERITAGE HOMES ORD		60.000	3,948	65.800	3,948	1,101	0	103	0	(667)	0	(667)	0	10/10/2018	
59045L-20-5	MERSANA THERAPEUTICS ORD		2.000	58	28.930	58	79	0	0	0	(14)	0	(14)	0	04/17/2020	
59064R-10-9	MESA LABORATORIES ORD		5.000	393	78.500	393	668	0	3	0	(267)	0	(267)	0	10/15/2019	
59100U-10-8	PATHWARD FINANCIAL ORD		25.000	1,775	71.000	1,775	701	1	5	0	(65)	0	(65)	0	06/28/2019	
591520-20-0	METHODE ELECTRONICS ORD		40.000	266	6.640	266	437	0	16	0	(206)	0	(206)	0	06/28/2019	
59156R-10-8	METLIFE ORD		385.000	30,392	78.940	30,392	12,854	0	865	0	(1,132)	0	(1,132)	0	02/25/2016	

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					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	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 (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
592688-10-5	METTLER TOLEDO ORD		10.000	13,942	1,394.190	13,942	5,580	0	0	0	1,705	0	1,705	0	05/15/2018	
594918-10-4	MICROSOFT ORD		4,175.000	2,019,114	483.620	2,019,114	137,570	0	14,187	0	259,181	0	259,181	0	05/20/2025	
594972-40-8	STRATEGY CL A ORD		110.000	16,715	151.950	16,715	18,273	0	0	0	(15,144)	0	(15,144)	0	12/31/2024	
595017-10-4	MICROCHIP TECHNOLOGY ORD		295.000	18,797	63.720	18,797	6,907	0	537	0	1,879	0	1,879	0	10/10/2018	
595112-10-3	MICRON TECHNOLOGY ORD		650.000	185,517	285.410	185,517	24,683	75	260	0	118,587	0	118,587	0	11/19/2025	
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD		85.000	11,807	138.910	11,807	7,738	0	515	0	(1,331)	0	(1,331)	0	10/10/2018	
596278-10-1	MIDDLEBY ORD		40.000	5,947	148.670	5,947	4,704	0	0	0	529	0	529	0	10/10/2018	
596680-10-8	MIDDLESEX WATER ORD		10.000	504	50.420	504	592	0	14	0	(22)	0	(22)	0	06/28/2019	
597742-10-5	MIDLAND STATES ORD		20.000	423	21.170	423	534	0	25	0	(65)	0	(65)	0	06/28/2019	
600551-20-4	MILLER INDUSTRIES ORD		10.000	374	37.370	374	369	0	8	0	(280)	0	(280)	0	12/15/2020	
601137-10-2	MILLROSE PROPERTIES CL A ORD		80.000	2,390	29.870	2,390	1,755	0	144	0	634	0	634	0	02/03/2025	
602496-10-1	MIMEDX GROUP ORD		100.000	677	6.770	677	684	0	0	0	(285)	0	(285)	0	06/25/2021	
603158-10-6	MINERALS TECHNOLOGIES ORD		25.000	1,524	60.950	1,524	1,499	0	11	0	(382)	0	(382)	0	10/10/2018	
60471A-10-1	MIRION TECHNOLOGIES CL A ORD		155.000	3,630	23.420	3,630	3,789	0	0	0	(159)	0	(159)	0	11/19/2025	
604749-10-1	MIRUM PHARMACEUTICALS ORD		25.000	1,975	78.990	1,975	1,025	0	0	0	941	0	941	0	08/21/2024	
604CVR-02-7	MIRATI THERAPEUTICS CONTINGENT VALUE RIG		32.000	32	1.000	32	0	0	0	0	0	0		0	01/23/2024	
60770K-10-7	MODERNA ORD		245.000	7,225	29.490	7,225	4,522	0	0	0	(2,338)	0	(2,338)	0	07/21/2025	
60783X-10-4	MODIVCARE ORD		5.000	0	0.015	0	94	0	0	0	(59)	0	(59)	0	06/28/2019	
60786M-10-5	MOELIS CL A ORD		20.000	1,375	68.740	1,375	618	0	52	0	(103)	0	(103)	0	07/15/2020	
608190-10-4	MOHAWK INDUSTRIES ORD		35.000	3,826	109.300	3,826	2,686	0	0	0	(344)	0	(344)	0	07/15/2020	
60855R-10-0	MOLINA HEALTHCARE ORD		20.000	3,471	173.540	3,471	2,773	0	0	0	(2,350)	0	(2,350)	0	10/10/2018	
60871R-20-9	MOLSON COORS BEVERAGE COMPA CL B ORD		120.000	5,602	46.680	5,602	6,597	0	226	0	(1,277)	0	(1,277)	0	05/12/2022	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		757.000	40,749	53.830	40,749	15,905	379	1,446	0	(4,466)	0	(4,466)	0	10/10/2018	
60937P-10-6	MONGODB CL A ORD		55.000	23,083	419.690	23,083	9,163	0	0	0	10,499	0	10,499	0	07/21/2025	
609839-10-5	MONOLITHIC POWER SYSTEMS ORD		30.000	27,191	906.360	27,191	3,312	47	178	0	9,440	0	9,440	0	10/10/2018	
610236-10-1	MONRO ORD		15.000	301	20.040	301	406	0	17	0	(71)	0	(71)	0	07/15/2020	
61174X-10-9	MONSTER BEVERAGE ORD		400.000	30,668	76.670	30,668	8,456	0	0	0	9,644	0	9,644	0	10/10/2018	
615369-10-5	MOODYS ORD		100.000	51,085	510.850	51,085	2,009	0	376	0	3,748	0	3,748	0	03/28/2007	
615394-20-2	MOOG CL A ORD		25.000	6,089	243.550	6,089	1,981	0	29	0	1,168	0	1,168	0	10/10/2018	
617446-44-8	MORGAN STANLEY ORD		840.000	149,125	177.530	149,125	17,003	0	3,232	0	43,520	0	43,520	0	02/25/2016	
617700-10-9	MORNINGSTAR ORD		20.000	4,346	217.310	4,346	2,212	0	36	0	(2,389)	0	(2,389)	0	10/10/2018	
61945C-10-3	MOSAIC ORD		200.000	4,818	24.090	4,818	4,242	0	176	0	(98)	0	(98)	0	10/18/2017	
620071-10-0	MOTORCAR PARTS OF AMERICA ORD		20.000	247	12.340	247	133	0	0	0	95	0	95	0	12/16/2019	
620076-30-7	MOTOROLA SOLUTIONS ORD		77.000	29,516	383.320	29,516	3,254	93	336	0	(6,076)	0	(6,076)	0	03/28/2011	
624756-10-2	MUELLER INDUSTRIES ORD		120.000	13,776	114.800	13,776	1,602	0	120	0	4,253	0	4,253	0	10/10/2018	
624758-10-8	MUELLER WATER PRODUCTS SER A ORD		105.000	2,501	23.820	2,501	1,172	0	28	0	139	0	139	0	10/10/2018	
626717-10-2	MURPHY OIL ORD		130.000	4,063	31.250	4,063	3,287	0	169	0	129	0	129	0	06/25/2021	
626755-10-2	MURPHY USA ORD		20.000	8,070	403.520	8,070	1,580	0	43	0	(1,965)	0	(1,965)	0	10/10/2018	
62855J-10-4	MYRIAD GENETICS ORD		70.000	431	6.150	431	1,139	0	0	0	(529)	0	(529)	0	06/25/2021	
628778-10-2	NBT BANCORP ORD		20.000	830	41.520	830	766	0	28	0	(125)	0	(125)	0	10/10/2018	
62886E-10-8	NCR VOYIX ORD		110.000	1,122	10.200	1,122	1,727	0	0	0	(400)	0	(400)	0	10/10/2018	
629209-30-5	NMI HOLDINGS ORD		60.000	2,447	40.790	2,447	1,200	0	0	0	242	0	242	0	10/10/2018	
629377-50-8	NRG ENERGY ORD		175.000	27,867	159.240	27,867	2,093	0	308	0	12,079	0	12,079	0	11/19/2015	
62955J-10-3	NOV ORD		240.000	3,751	15.630	3,751	3,336	0	122	0	247	0	247	0	03/24/2021	
63001N-10-6	NCR ATLEOS ORD		55.000	2,096	38.110	2,096	1,122	0	0	0	230	0	230	0	10/10/2018	
63009R-10-9	NANOSTRING TECHNOLOGIES ORD		40.000	40	1.000	40	40	0	0	0	0	0		0	06/28/2019	

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1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	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 (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
631103-10-8	NASDAQ ORD		330.000	32,053	97.130	32,053	2,180	0	347	0	6,541	0	6,541	0	10/30/2008	
632307-10-4	NATERA ORD		70.000	16,036	229.090	16,036	1,930	0	0	0	4,955	0	4,955	0	06/28/2019	
633707-10-4	NATIONAL BANK HOLDINGS CL A ORD		30.000	1,140	38.010	1,140	1,031	0	36	0	(152)	0	(152)	0	04/22/2019	
635017-10-6	NATIONAL BEVERAGE ORD		5.000	159	31.890	159	169	0	0	0	(54)	0	(54)	0	07/15/2020	
635906-10-0	NATIONAL HEALTHCARE ORD		10.000	1,371	137.090	1,371	811	6	25	0	295	0	295	0	06/28/2019	
636180-10-1	NATL FUEL GAS ORD		75.000	6,005	80.060	6,005	3,676	40	158	0	1,454	0	1,454	0	03/24/2021	
63633D-10-4	NATIONAL HEALTH INVESTORS REIT ORD		30.000	2,291	76.370	2,291	2,214	28	109	0	212	0	212	0	10/10/2018	
637372-20-2	NATIONAL RESEARCH ORD		15.000	282	18.770	282	295	2	7	0	17	0	17	0	07/15/2020	
637870-10-6	NATIONAL STORAGE AFFILIATES ORD		80.000	2,257	28.210	2,257	2,108	0	182	0	(776)	0	(776)	0	07/15/2020	
63845R-10-7	NATIONAL VISION HOLDINGS ORD		60.000	1,549	25.820	1,549	634	0	0	0	924	0	924	0	07/15/2020	
63938C-10-8	NAVIENT ORD		135.000	1,755	13.000	1,755	1,743	0	86	0	(39)	0	(39)	0	10/10/2018	
63947X-10-1	NCINO ORD		50.000	1,282	25.640	1,282	1,121	0	0	0	(397)	0	(397)	0	03/23/2023	
64031N-10-8	NELNET CL A ORD		5.000	665	132.960	665	326	0	6	0	131	0	131	0	08/14/2019	
640491-10-6	NEOGEN ORD		145.000	1,014	6.990	1,014	2,056	0	0	0	(747)	0	(747)	0	07/12/2023	
64049M-20-9	NEOGENOMICS ORD		110.000	1,294	11.760	1,294	1,817	0	0	0	(519)	0	(519)	0	06/28/2019	
64110D-10-4	NETAPP ORD		60.000	6,425	107.090	6,425	2,295	0	125	0	(539)	0	(539)	0	11/27/2017	
64110L-10-6	NETFLIX ORD		2,250.000	210,960	93.760	210,960	7,287	0	0	0	10,413	0	10,413	0	10/15/2019	
64110Y-10-8	NET LEASE OFFICE PROPERTIES ORD		8.000	206	25.790	206	84	0	58	0	(43)	0	(43)	0	11/02/2023	
64111Q-10-4	NETGEAR ORD		30.000	736	24.530	736	487	0	0	0	(100)	0	(100)	0	10/10/2018	
64115T-10-4	NETSCOUT SYSTEMS ORD		65.000	1,759	27.060	1,759	1,421	0	0	0	351	0	351	0	10/10/2018	
64125C-10-9	NEUROCRINE BIOSCIENCES ORD		65.000	9,219	141.830	9,219	5,250	0	0	0	346	0	346	0	05/12/2022	
644393-10-0	NEW FORTRESS ENERGY CL A ORD		40.000	46	1.140	46	1,094	0	0	0	(559)	0	(559)	0	03/23/2023	
646025-10-6	NJ RESOURCES ORD		85.000	3,920	46.120	3,920	3,430	40	155	0	(45)	0	(45)	0	03/24/2021	
64828T-20-1	RITHM CAPITAL ORD		380.000	4,142	10.900	4,142	3,589	95	380	0	27	0	27	0	06/25/2021	
649445-40-0	FLAGSTAR BANK NATIONAL ASSOCIATI ORD		148.000	1,863	12.590	1,863	4,004	0	6	0	485	0	485	0	07/15/2020	
649604-84-0	ADAMAS ORD		57.000	416	7.300	416	350	0	47	0	71	0	71	0	07/15/2020	
650111-10-7	NEW YORK TIMES CL A ORD		170.000	11,801	69.420	11,801	4,218	0	114	0	2,953	0	2,953	0	10/10/2018	
65158N-10-2	NEWMARK GROUP CL A ORD		157.000	2,722	17.340	2,722	1,335	0	19	0	711	0	711	0	10/10/2018	
651639-10-6	NEWMONT ORD		770.000	76,885	99.850	76,885	22,022	0	770	0	48,225	0	48,225	0	12/31/2024	
65249B-10-9	NEWS CL A ORD		417.000	10,892	26.120	10,892	2,639	0	83	0	(592)	0	(592)	0	10/10/2018	
65249B-20-8	NEWS CL B ORD		90.000	2,667	29.630	2,667	1,185	0	18	0	(72)	0	(72)	0	10/10/2018	
65290E-10-1	NEXTPOWER CL A ORD		95.000	8,275	87.110	8,275	3,529	0	0	0	4,805	0	4,805	0	12/31/2024	
65336K-10-3	NEXSTAR MEDIA GROUP ORD		40.000	8,122	203.050	8,122	3,078	0	298	0	1,803	0	1,803	0	10/10/2018	
65339F-10-1	NEXTERA ENERGY ORD		1,120.000	89,914	80.280	89,914	15,190	0	2,538	0	9,621	0	9,621	0	08/26/2009	
65341D-10-2	NEXPOINT RESIDENTIAL ORD		20.000	602	30.100	602	828	0	41	0	(233)	0	(233)	0	06/28/2019	
65406E-10-2	NICOLET BANKSHARES ORD		10.000	1,213	121.300	1,213	540	0	12	0	164	0	164	0	07/15/2020	
654106-10-3	NIKE CL B ORD		690.000	43,960	63.710	43,960	9,068	283	1,104	0	(8,252)	0	(8,252)	0	03/28/2007	
65473P-10-5	NISOURCE ORD		250.000	10,440	41.760	10,440	1,027	0	280	0	1,250	0	1,250	0	03/28/2007	
65487K-10-0	NLIGHT ORD		40.000	1,500	37.510	1,500	478	0	0	0	1,081	0	1,081	0	06/28/2019	
65487U-10-8	NKARTA ORD		15.000	28	1.850	28	43	0	0	0	(10)	0	(10)	0	10/20/2020	
655663-10-2	NORDSON ORD		40.000	9,617	240.430	9,617	5,126	33	126	0	1,248	0	1,248	0	10/10/2018	
655844-10-8	NORFOLK SOUTHERN ORD		155.000	44,752	288.720	44,752	7,758	0	837	0	8,373	0	8,373	0	03/28/2007	
665531-30-7	NORTHERN OIL AND GAS ORD		38.000	816	21.470	816	731	17	67	0	(596)	0	(596)	0	12/16/2019	
665859-10-4	NORTHERN TRUST ORD		135.000	18,440	136.590	18,440	8,128	108	412	0	4,602	0	4,602	0	05/12/2022	
666807-10-2	NORTHROP GRUMMAN ORD		90.000	51,319	570.210	51,319	4,544	0	809	0	9,083	0	9,083	0	08/24/2010	
66765N-10-5	NORTHWEST NATURAL HOLDING COMPAN ORD		30.000	1,402	46.740	1,402	1,207	0	59	0	215	0	215	0	10/10/2018	

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1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	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 (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
668074-30-5	NORTHWESTERN ENERGY GROUP ORD		40.000	2,582	64.540	2,582	2,176	0	106	0	443	0	443	0	10/10/2018	
668771-10-8	GEN DIGITAL ORD		300.000	8,157	27.190	8,157	5,710	0	150	0	(57)	0	(57)	0	09/11/2006	
66987E-20-6	NOVAGOLD RESOURCES ORD		150.000	1,398	9.320	1,398	549	0	0	0	899	0	899	0	06/28/2019	
670002-40-1	NOVAVAX ORD		40.000	269	6.720	269	768	0	0	0	(53)	0	(53)	0	04/17/2020	
67000B-10-4	NOVANTA ORD		20.000	2,380	118.990	2,380	2,835	0	0	0	(676)	0	(676)	0	12/21/2022	
670346-10-5	NUCOR ORD		175.000	28,544	163.110	28,544	5,539	98	385	0	8,120	0	8,120	0	09/30/2011	
67059N-10-8	NUTANIX CL A ORD		105.000	5,427	51.690	5,427	1,768	0	0	0	(996)	0	(996)	0	04/17/2020	
67066G-10-4	NVIDIA ORD		13,495.000	2,516,818	186.500	2,516,818	82,542	0	540	0	704,574	0	704,574	0	08/21/2024	
670703-10-7	NUVALENT CL A ORD		30.000	3,018	100.590	3,018	2,444	0	0	0	574	0	574	0	07/21/2025	
67079K-10-0	NUSCALE POWER CL A ORD		90.000	1,275	14.170	1,275	4,125	0	0	0	(2,850)	0	(2,850)	0	07/21/2025	
670837-10-3	OGE ENERGY ORD		105.000	4,484	42.700	4,484	3,914	0	177	0	152	0	152	0	10/10/2018	
67103H-10-7	O REILLY AUTOMOTIVE ORD		600.000	54,726	91.210	54,726	1,552	0	0	0	7,294	0	7,294	0	04/17/2009	
67103X-10-2	OFG BANCORP ORD		15.000	615	40.980	615	356	5	15	0	(20)	0	(20)	0	06/28/2019	
671044-10-5	OSI SYSTEMS ORD		5.000	1,275	255.060	1,275	363	0	0	0	438	0	438	0	12/18/2018	
674215-20-7	CHORD ENERGY ORD		17.002	1,576	92.700	1,576	1,852	0	88	0	(412)	0	(412)	0	06/25/2021	
674599-10-5	OCCIDENTAL PETROLEUM ORD		542.000	22,287	41.120	22,287	5,510	130	509	0	(4,493)	0	(4,493)	0	10/20/2020	
675232-10-2	OCEANEERING INTERNATIONAL ORD		85.000	2,043	24.030	2,043	1,421	0	0	0	(174)	0	(174)	0	06/25/2021	
675234-10-8	OCEANFIRST FINANCIAL ORD		50.000	898	17.950	898	894	0	40	0	(8)	0	(8)	0	10/10/2018	
67576A-10-0	OCULAR THERAPEUTIX ORD		65.000	789	12.140	789	547	0	0	0	234	0	234	0	07/15/2020	
67623C-10-9	OFFICE PROPERTIES INCOME TRUST C ORD		31.000	0	0.013	0	51	0	1	0	(31)	0	(31)	0	07/15/2020	
679295-10-5	OKTA CL A ORD		85.000	7,350	86.470	7,350	4,712	0	0	0	652	0	652	0	10/10/2018	
679580-10-0	OLD DOMINION FREIGHT LINE ORD		110.000	17,248	156.800	17,248	5,097	0	123	0	(2,156)	0	(2,156)	0	10/10/2018	
680665-20-5	OLIN ORD		105.000	2,187	20.830	2,187	2,459	0	84	0	(1,362)	0	(1,362)	0	10/10/2018	
681919-10-6	OMNICOM GROUP ORD		235.000	18,976	80.750	18,976	5,941	188	306	0	8,115	0	8,115	0	10/20/2020	
681936-10-0	OMEGA HEALTHCARE REIT ORD		240.000	10,642	44.340	10,642	7,934	0	643	0	1,558	0	1,558	0	10/10/2018	
68213N-10-9	OMNICELL ORD		30.000	1,359	45.300	1,359	1,334	0	0	0	23	0	23	0	10/10/2018	
682143-10-2	OMEROS ORD		60.000	1,031	17.175	1,031	253	0	0	0	438	0	438	0	03/19/2019	
682189-10-5	ON SEMICONDUCTOR ORD		225.000	12,184	54.150	12,184	3,629	0	0	0	(2,003)	0	(2,003)	0	10/10/2018	
68218J-10-3	OMNIAB ORD		49.001	91	1.850	91	205	0	0	0	(83)	0	(83)	0	03/24/2021	
68235P-10-8	ONE GAS ORD		45.000	3,476	77.250	3,476	3,102	0	121	0	360	0	360	0	10/10/2018	
682680-10-3	ONEOK ORD		185.000	13,598	73.500	13,598	6,282	0	762	0	(4,977)	0	(4,977)	0	06/25/2021	
68268W-10-3	ONEMAIN HOLDINGS ORD		90.000	6,080	67.550	6,080	2,787	0	375	0	1,388	0	1,388	0	10/10/2018	
683344-10-5	ONTO INNOVATION ORD		39.000	6,157	157.860	6,157	1,345	0	0	0	(344)	0	(344)	0	06/28/2019	
68375N-10-3	OPKO HEALTH ORD		418.000	527	1.260	527	644	0	0	0	(88)	0	(88)	0	03/19/2019	
68389X-10-5	ORACLE ORD		935.000	182,241	194.910	182,241	16,512	0	1,777	0	26,432	0	26,432	0	12/17/2008	
68401U-20-4	OPTIMIZERX ORD		15.000	184	12.260	184	82	0	0	0	111	0	111	0	12/15/2020	
68404L-20-1	OPTION CARE HEALTH ORD		90.000	2,867	31.860	2,867	3,080	0	0	0	779	0	779	0	08/10/2022	
68571X-30-1	ORCHID ISLAND CAPITAL ORD		16.000	115	7.200	115	125	2	23	0	(9)	0	(9)	0	10/15/2019	
68629Y-10-3	ORION PROPERTIES ORD		43.000	97	2.260	97	43	1	7	0	(62)	0	(62)	0	11/12/2021	
686688-10-2	ORMAT TECH ORD		40.000	4,419	110.470	4,419	2,064	0	19	0	1,710	0	1,710	0	10/10/2018	
68752M-10-8	ORTHOFIX MEDICAL ORD		20.000	303	15.160	303	349	0	0	0	(46)	0	(46)	0	06/28/2019	
687793-10-9	OSCAR HEALTH CL A ORD		130.000	1,868	14.370	1,868	2,183	0	0	0	121	0	121	0	08/21/2024	
688239-20-1	OSHKOSH ORD		35.000	4,397	125.630	4,397	2,262	0	71	0	1,070	0	1,070	0	10/10/2018	
68902V-10-7	OTIS WORLDWIDE ORD		228.000	19,916	87.350	19,916	6,659	0	376	0	(1,199)	0	(1,199)	0	05/24/2010	
689648-10-3	OTTER TAIL ORD		35.000	2,828	80.810	2,828	1,581	0	74	0	244	0	244	0	07/15/2020	
68989M-20-2	OUSTER ORD		35.000	757	21.640	757	1,061	0	0	0	(304)	0	(304)	0	07/21/2025	

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1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	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 (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
69007J-30-4	OUTFRONT MEDIA ORD		123.000	2,964	24.100	2,964	2,150	0	148	0	729	0	729	0	12/31/2024	
690145-20-6	OUTSET MEDICAL, INC.		2.000	7	3.710	7	16	0	0	0	(32)	0	(32)	0	06/25/2021	
690370-10-1	BED BATH AND BEYOND ORD		10.000	55	5.460	55	98	0	0	0	5	0	5	0	07/15/2020	
69047Q-10-2	OVINTIV ORD		280.000	10,973	39.190	10,973	2,892	0	336	0	(367)	0	(367)	0	07/15/2020	
690732-10-2	ACCENDRA HEALTH ORD		55.000	154	2.800	154	353	0	0	0	(565)	0	(565)	0	10/15/2019	
690742-10-1	OWENS CORNING ORD		50.000	5,596	111.910	5,596	2,637	0	138	0	(2,921)	0	(2,921)	0	10/10/2018	
691497-30-9	OXFORD INDS ORD		5.000	171	34.200	171	396	0	14	0	(223)	0	(223)	0	10/10/2018	
69318G-10-6	PBF ENERGY CL A ORD		80.000	2,170	27.120	2,170	1,324	0	88	0	46	0	46	0	06/25/2021	
69318J-10-0	PC CONNECTION ORD		10.000	578	57.760	578	409	0	6	0	(115)	0	(115)	0	07/15/2020	
69329Y-10-4	PDL BIOPHARMA, INC.		145.000	358	2.470	358	344	0	0	0	15	0	15	0	12/16/2019	
69343T-10-7	PJT PARTNERS CL A ORD		15.000	2,508	167.200	2,508	608	0	15	0	141	0	141	0	06/28/2019	
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD		352.000	73,473	208.730	73,473	16,172	0	2,323	0	5,590	0	5,590	0	09/30/2011	
69349H-10-7	TXNM ENERGY ORD		90.000	5,299	58.880	5,299	3,576	0	147	0	874	0	874	0	10/10/2018	
693506-10-7	PPG INDUSTRIES ORD		190.000	19,467	102.460	19,467	4,031	0	528	0	(3,228)	0	(3,228)	0	07/24/2007	
69351T-10-6	PPL ORD		360.000	12,607	35.020	12,607	9,197	98	387	0	922	0	922	0	03/27/2018	
69354N-10-6	PRA GROUP ORD		25.000	442	17.690	442	583	0	0	0	(80)	0	(80)	0	10/10/2018	
693656-10-0	PVH ORD		40.000	2,681	67.020	2,681	2,042	0	6	0	(1,549)	0	(1,549)	0	07/15/2020	
69366J-20-0	PTC THERAPEUTICS ORD		50.000	3,798	75.960	3,798	1,936	0	0	0	1,541	0	1,541	0	10/10/2018	
69370C-10-0	PTC ORD		55.000	9,582	174.210	9,582	5,019	0	0	0	(531)	0	(531)	0	10/10/2018	
693718-10-8	PACCAR ORD		187.000	20,478	109.510	20,478	7,254	262	808	0	1,027	0	1,027	0	10/10/2018	
69404D-10-8	PACIFIC BIOSCIENCES OF CALIFRNIA ORD		129.000	241	1.870	241	950	0	0	0	5	0	5	0	03/19/2019	
695127-10-0	PACIRA BIOSCIENCES ORD		35.000	906	25.880	906	545	0	0	0	246	0	246	0	10/10/2018	
695156-10-9	PACKAGING CORP OF AMERICA ORD		70.000	14,436	206.230	14,436	6,227	88	350	0	(1,323)	0	(1,323)	0	10/10/2018	
69553P-10-0	PAGERDUTY ORD		60.000	787	13.110	787	1,550	0	0	0	(309)	0	(309)	0	07/15/2020	
69608A-10-8	PALANTIR TECHNOLOGIES CL A ORD		1,260.000	223,965	177.750	223,965	24,835	0	0	0	121,761	0	121,761	0	07/21/2025	
697435-10-5	PALO ALTO NETWORKS ORD		365.000	67,233	184.200	67,233	18,147	0	0	0	760	0	760	0	05/20/2025	
698813-10-2	PAPA JOHNS INTERNATIONAL ORD		25.000	962	38.490	962	1,137	0	46	0	(65)	0	(65)	0	08/14/2019	
698884-10-3	PAR TECHNOLOGY ORD		20.000	726	36.280	726	594	0	0	0	(728)	0	(728)	0	07/15/2020	
69932A-20-4	PARAMOUNT SKYDANCE CL B ORD		204.000	2,734	13.400	2,734	1,728	10	10	0	1,006	0	1,006	0	12/21/2023	
700517-10-5	PARK HOTELS RESORTS ORD		145.000	1,517	10.460	1,517	2,216	36	203	0	(523)	0	(523)	0	06/25/2021	
700658-10-7	PARK NATIONAL ORD		15.000	2,283	152.180	2,283	1,398	0	83	0	(289)	0	(289)	0	07/15/2020	
701094-10-4	PARKER HANNIFIN ORD		116.000	101,959	878.960	101,959	6,646	0	815	0	28,180	0	28,180	0	07/28/2010	
703343-10-3	PATRICK INDUSTRIES ORD		15.000	1,626	108.430	1,626	540	0	25	0	380	0	380	0	10/10/2018	
703481-10-1	PATTERSON UTI ENERGY ORD		160.000	978	6.110	978	1,664	0	51	0	(344)	0	(344)	0	06/25/2021	
704326-10-7	PAYCHEX ORD		150.000	16,827	112.180	16,827	9,611	0	633	0	(4,206)	0	(4,206)	0	05/15/2018	
70432V-10-2	PAYCOM SOFTWARE ORD		35.000	5,578	159.360	5,578	4,500	0	53	0	(1,596)	0	(1,596)	0	10/10/2018	
70438V-10-6	PAYLOCITY HOLDING ORD		30.000	4,575	152.500	4,575	1,974	0	0	0	(1,409)	0	(1,409)	0	10/10/2018	
70450Y-10-3	PAYPAL HOLDINGS ORD		570.000	33,277	58.380	33,277	6,000	0	80	0	(15,373)	0	(15,373)	0	07/23/2010	
704551-10-0	PEABODY ENERGY ORD		80.000	2,376	29.700	2,376	2,219	0	0	0	157	0	157	0	11/19/2025	
70509V-10-0	PEBBLEBROOK HOTEL REIT ORD		110.000	1,245	11.320	1,245	1,463	1	4	0	(245)	0	(245)	0	06/25/2021	
705573-10-3	PEGASYSTEMS ORD		80.000	4,778	59.720	4,778	2,225	0	7	0	1,050	0	1,050	0	10/10/2018	
70614W-10-0	PELOTON INTERACTIVE ORD		190.000	1,170	6.160	1,170	885	0	0	0	(483)	0	(483)	0	08/10/2022	
706915-10-5	PENGUIN SOLUTIONS ORD		30.000	587	19.560	587	414	0	0	0	11	0	11	0	07/15/2020	
707569-10-9	PENN ENTERTAINMENT ORD		115.000	1,696	14.750	1,696	2,141	0	0	0	(583)	0	(583)	0	10/16/2018	
70931T-10-3	PENNYMAC MORTGAGE INVEST REIT ORD		70.000	879	12.550	879	995	28	112	0	(3)	0	(3)	0	07/15/2020	
70959W-10-3	PENSKE AUTOMOTIVE GROUP VTG ORD		25.000	3,957	158.290	3,957	1,114	0	130	0	146	0	146	0	10/10/2018	

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1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	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 (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
70975L-10-7	PENUMBRA ORD		30.000	9,327	310.910	9,327	3,930	0	0	0	2,203	0	2,203	0	10/10/2018	
709789-10-1	PEOPLE BANCORP ORD		20.000	601	30.030	601	623	0	33	0	(33)	0	(33)	0	08/14/2019	
713448-10-8	PEPSICO ORD		750.000	107,640	143.520	107,640	50,365	1,067	4,166	0	(6,405)	0	(6,405)	0	05/15/2018	
71377A-10-3	PERFORMANCE FOOD GROUP ORD		161.000	14,477	89.920	14,477	4,674	0	0	0	865	0	865	0	07/15/2020	
71385M-10-7	PERIMETER SOLUTIONS ORD		90.000	2,478	27.530	2,478	2,364	0	0	0	114	0	114	0	11/19/2025	
714046-10-9	REVVITY ORD		80.000	7,740	96.750	7,740	6,893	0	22	0	(1,189)	0	(1,189)	0	10/10/2018	
71424F-10-5	PERMIAN RESOURCES CL A ORD		440.000	6,173	14.030	6,173	5,216	0	264	0	(165)	0	(165)	0	12/31/2024	
717081-10-3	PFIZER ORD		3,027.000	75,372	24.900	75,372	39,453	0	5,206	0	(4,934)	0	(4,934)	0	06/25/2010	
71742Q-10-6	PHIBRO ANIMAL HEALTH CL A ORD		20.000	747	37.360	747	420	0	10	0	327	0	327	0	06/28/2019	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		769.000	123,348	160.400	123,348	34,403	1,130	4,245	0	30,798	0	30,798	0	03/31/2008	
71844V-20-1	PHILLIPS EDISON AND COMPANY ORD		75.000	2,668	35.570	2,668	2,403	8	94	0	(142)	0	(142)	0	12/21/2022	
718546-10-4	PHILLIPS 66 ORD		290.000	37,422	129.040	37,422	7,425	0	1,378	0	4,382	0	4,382	0	05/01/2012	
71880K-10-1	PHINIA ORD		37.000	2,320	62.690	2,320	734	0	40	0	537	0	537	0	01/19/2016	
719405-10-2	PHOTRONICS ORD		20.000	640	32.000	640	164	0	0	0	169	0	169	0	06/28/2019	
71944F-10-6	PHREESIA ORD		35.000	592	16.920	592	792	0	0	0	(288)	0	(288)	0	04/17/2020	
720190-20-6	PIEDMONT REALTY TRUST CL A ORD		90.000	751	8.340	751	878	0	23	0	(73)	0	(73)	0	10/10/2018	
72346Q-10-4	PINNACLE FINANCIAL PARTNERS, INC.		70.000	6,679	95.410	6,679	4,136	0	67	0	(1,329)	0	(1,329)	0	10/10/2018	
723484-10-1	PINNACLE WEST ORD		90.000	7,983	88.700	7,983	2,507	0	324	0	354	0	354	0	04/17/2009	
72352L-10-6	PINTEREST CL A ORD		305.000	7,896	25.890	7,896	7,578	0	0	0	(949)	0	(949)	0	06/25/2021	
724078-10-0	PIPER SANDLER COMPANIES ORD		10.000	3,397	339.710	3,397	627	0	57	0	398	0	398	0	07/15/2020	
724479-10-0	PITNEY BOWES ORD		70.000	740	10.570	740	470	0	21	0	233	0	233	0	10/10/2018	
72703H-10-1	PLANET FITNESS CL A ORD		45.000	4,881	108.470	4,881	2,091	0	0	0	432	0	432	0	10/10/2018	
729132-10-0	PLEXUS ORD		30.000	4,410	147.000	4,410	1,578	0	0	0	(284)	0	(284)	0	10/10/2018	
72919P-20-2	PLUG POWER ORD		280.000	552	1.970	552	781	0	0	0	(45)	0	(45)	0	10/15/2019	
731068-10-2	POLARIS ORD		40.000	2,530	63.250	2,530	3,733	0	107	0	225	0	225	0	10/10/2018	
73278L-10-5	POOL ORD		25.000	5,719	228.750	5,719	3,718	0	124	0	(2,805)	0	(2,805)	0	10/10/2018	
733174-70-0	POPULAR ORD		85.000	10,584	124.520	10,584	4,352	64	209	0	2,589	0	2,589	0	10/10/2018	
736508-84-7	PORTLAND GENERAL ELECTRIC ORD		80.000	3,839	47.990	3,839	3,727	42	164	0	350	0	350	0	10/10/2018	
737446-10-4	POST HOLDINGS ORD		5.000	495	99.050	495	304	0	0	0	(77)	0	(77)	0	10/10/2018	
737630-10-3	POTLATCHDELTIC ORD		70.000	2,785	39.780	2,785	2,605	0	126	0	37	0	37	0	10/10/2018	
739276-10-3	POWER INTEGRATIONS ORD		60.000	2,132	35.540	2,132	1,671	0	50	0	(1,570)	0	(1,570)	0	10/10/2018	
74006W-20-7	PRAXIS PRECISION MEDICINES ORD		10.000	2,947	294.740	2,947	1,879	0	0	0	1,069	0	1,069	0	11/19/2025	
740367-40-4	PREFERRED BANK ORD		10.000	944	94.430	944	472	0	30	0	81	0	81	0	06/28/2019	
74112D-10-1	PRESTIGE CONSUMER HEALTHCARE ORD		50.000	3,085	61.690	3,085	1,968	0	0	0	(820)	0	(820)	0	10/10/2018	
74144T-10-8	T ROWE PRICE GROUP ORD		170.000	17,405	102.380	17,405	8,058	0	864	0	(1,821)	0	(1,821)	0	03/28/2007	
741511-10-9	PRICESMART ORD		15.000	1,840	122.670	1,840	1,032	0	19	0	458	0	458	0	07/15/2020	
741623-10-2	PRIMO BRANDS CL A ORD		145.000	2,371	16.350	2,371	2,013	0	58	0	(2,091)	0	(2,091)	0	07/15/2020	
74164F-10-3	PRIMORIS SERVICES ORD		50.000	6,207	124.140	6,207	1,046	4	16	0	2,387	0	2,387	0	06/28/2019	
74164M-10-8	PRIMERICA ORD		25.000	6,459	258.360	6,459	2,903	0	104	0	(327)	0	(327)	0	10/10/2018	
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD		180.000	15,878	88.210	15,878	5,983	0	554	0	1,944	0	1,944	0	02/25/2016	
742718-10-9	PROCTER & GAMBLE ORD		1,305.000	187,020	143.310	187,020	81,809	0	5,451	0	(31,764)	0	(31,764)	0	07/28/2010	
74275K-10-8	PROCORE TECHNOLOGIES ORD		45.000	3,273	72.740	3,273	2,941	0	0	0	(99)	0	(99)	0	08/10/2022	
74276R-10-2	PRIVIA HEALTH GROUP ORD		73.000	1,731	23.710	1,731	1,654	0	0	0	304	0	304	0	10/18/2023	
74319R-10-1	PROG HOLDINGS ORD		65.000	1,917	29.490	1,917	2,741	0	34	0	(830)	0	(830)	0	10/10/2018	
743312-10-0	PROGRESS SOFTWARE ORD		25.000	1,074	42.960	1,074	819	0	0	0	(555)	0	(555)	0	10/10/2018	
743315-10-3	PROGRESSIVE ORD		365.000	83,118	227.720	83,118	7,928	0	1,789	0	(4,340)	0	(4,340)	0	03/28/2007	

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					6	7		9	10	11	12	13	14	15		
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74340E-10-3	PROGYNY ORD		35.000	899	25.680	899	904	0	0	0	295	0	295	0	07/15/2020	
74340W-10-3	PROLOGIS REIT		532.000	67,915	127.660	67,915	20,434	0	2,149	0	11,683	0	11,683	0	10/10/2018	
74366E-10-2	PROTAGONIST THERAPEUTICS ORD		40.000	3,494	87.340	3,494	814	0	0	0	1,950	0	1,950	0	10/20/2020	
74386T-10-5	PROVIDENT FINANCIAL SERVICES ORD		70.000	1,383	19.750	1,383	1,335	0	67	0	62	0	62	0	10/10/2018	
744320-10-2	PRUDENTIAL FINANCIAL ORD		205.000	23,140	112.880	23,140	10,247	0	1,107	0	(1,158)	0	(1,158)	0	09/30/2011	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD		325.000	26,098	80.300	26,098	15,470	0	819	0	(1,362)	0	(1,362)	0	12/21/2022	
74460D-10-9	PUBLIC STORAGE REIT ORD		90.000	23,355	259.500	23,355	7,008	0	1,080	0	(3,595)	0	(3,595)	0	10/17/2007	
745867-10-1	PULTEGROUP ORD		202.000	23,687	117.260	23,687	4,648	53	178	0	1,689	0	1,689	0	10/10/2018	
74624M-10-2	PURE STORAGE CL A ORD		210.000	14,072	67.010	14,072	9,230	0	0	0	(667)	0	(667)	0	11/19/2025	
74727A-10-4	QCR HOLDINGS ORD		15.000	1,250	83.300	1,250	536	1	4	0	40	0	40	0	08/14/2019	
74736K-10-1	QORVO ORD		85.000	7,183	84.510	7,183	5,044	0	0	0	1,239	0	1,239	0	10/10/2018	
74736L-10-9	Q2 HOLDINGS ORD		40.000	2,886	72.160	2,886	1,989	0	0	0	(1,140)	0	(1,140)	0	10/10/2018	
74743L-10-0	QNITY ELECTRONICS ORD		168.000	13,717	81.650	13,717	7,654	0	10	0	6,063	0	6,063	0	12/16/2019	
747525-10-3	QUALCOMM ORD		630.000	107,762	171.050	107,762	24,692	0	2,218	0	10,981	0	10,981	0	07/23/2010	
74758T-30-3	QUALYS ORD		30.000	3,987	132.900	3,987	2,146	0	0	0	(220)	0	(220)	0	10/10/2018	
74762E-10-2	QUANTA SERVICES ORD		90.000	37,985	422.060	37,985	2,240	0	36	0	9,541	0	9,541	0	09/20/2016	
74766Q-10-1	QUANTERIX ORD		25.000	159	6.360	159	266	0	0	0	(107)	0	(107)	0	07/15/2020	
74766W-10-8	QUANTUM COMPUTING ORD		80.000	821	10.260	821	1,472	0	0	0	(651)	0	(651)	0	07/21/2025	
74767V-10-9	QUANTUMSCAPE CL A ORD		285.000	2,970	10.420	2,970	3,573	0	0	0	(604)	0	(604)	0	07/21/2025	
74834L-10-0	QUEST DIAGNOSTICS ORD		110.000	19,088	173.530	19,088	5,465	0	347	0	2,494	0	2,494	0	03/28/2007	
74874Q-10-0	QUINSTREET ORD		50.000	719	14.370	719	792	0	0	0	(435)	0	(435)	0	06/28/2019	
74935Q-10-7	RB GLOBAL ORD		296.000	30,450	102.870	30,450	17,955	0	346	0	6,515	0	6,515	0	12/21/2023	
749607-10-7	RLI ORD		80.000	5,118	63.980	5,118	2,998	0	210	0	(1,475)	0	(1,475)	0	10/10/2018	
74967R-10-6	RMR GROUP CL A ORD		15.000	224	14.900	224	382	0	27	0	(86)	0	(86)	0	08/14/2019	
74967X-10-3	RH ORD		10.000	1,792	179.150	1,792	1,078	0	0	0	(2,144)	0	(2,144)	0	10/10/2018	
749685-10-3	RPM ORD		95.000	9,880	104.000	9,880	5,686	0	197	0	(1,811)	0	(1,811)	0	10/10/2018	
74982T-10-3	RXO ORD		20.000	253	12.640	253	453	0	0	0	(224)	0	(224)	0	10/10/2018	
750236-10-1	RADIAN GROUP ORD		190.000	6,838	35.990	6,838	3,682	0	194	0	811	0	811	0	10/10/2018	
750491-10-2	RADNET ORD		15.000	1,070	71.350	1,070	225	0	0	0	23	0	23	0	08/14/2019	
750917-10-6	RAMBUS ORD		98.000	9,005	91.890	9,005	1,052	0	0	0	3,825	0	3,825	0	03/19/2019	
750940-10-8	RALLIANT ORD		59.000	3,004	50.910	3,004	480	0	6	0	2,523	0	2,523	0	04/17/2009	
751212-10-1	RALPH LAUREN CL A ORD		25.000	8,840	353.610	8,840	2,310	23	87	0	3,066	0	3,066	0	11/27/2017	
75281A-10-9	RANGE RESOURCES ORD		190.000	6,699	35.260	6,699	1,870	0	68	0	(137)	0	(137)	0	03/24/2021	
753422-10-4	RAPID7 ORD		40.000	608	15.200	608	1,362	0	0	0	(1,001)	0	(1,001)	0	10/10/2018	
75382E-20-8	RAPT THERAPEUTICS ORD		1.000	34	33.870	34	16	0	0	0	22	0	22	0	10/20/2020	
754730-10-9	RAYMOND JAMES ORD		7.000	1,124	160.590	1,124	402	0	14	0	37	0	37	0	10/15/2019	
754907-10-3	RAYONIER REIT ORD		163.000	3,529	21.650	3,529	4,964	0	658	0	(696)	0	(696)	0	12/12/2025	
75508B-10-4	RAYONIER ADVANCED MATERIALS ORD		60.000	353	5.890	353	479	0	0	0	(142)	0	(142)	0	04/22/2019	
75513E-10-1	RTX ORD		927.000	170,012	183.400	170,012	27,464	0	2,475	0	62,739	0	62,739	0	07/23/2010	
75524B-10-4	RBC BEARINGS ORD		10.000	4,484	448.430	4,484	1,355	0	0	0	1,493	0	1,493	0	07/15/2020	
75574U-10-1	READY CAPITAL ORD		85.000	185	2.180	185	626	1	53	0	(394)	0	(394)	0	10/20/2020	
75605Y-10-6	ANYWHERE REAL ESTATE ORD		85.000	1,204	14.160	1,204	416	0	0	0	923	0	923	0	10/10/2018	
756109-10-4	REALTY INCOME REIT ORD		527.000	29,707	56.370	29,707	27,249	142	1,695	0	1,560	0	1,560	0	10/18/2023	
75629V-10-4	RECURSION PHARMACEUTICALS CL A ORD		135.000	552	4.090	552	986	0	0	0	(360)	0	(360)	0	08/21/2024	
75689M-10-1	RED ROBIN GOURMET BURGERS ORD		10.000	41	4.050	41	35	0	0	0	(14)	0	(14)	0	06/28/2019	
75700L-10-8	RED ROCK RESORTS CL A ORD		55.000	3,407	61.950	3,407	1,302	0	111	0	864	0	864	0	10/10/2018	

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1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	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 (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
75734B-10-0	REDDIT CL A ORD		80.000	18,390	229.870	18,390	11,736	0	0	0	6,654	0	6,654	0	07/21/2025	
758075-40-2	REDWOOD REIT ORD		100.000	553	5.530	553	757	0	72	0	(100)	0	(100)	0	10/10/2018	
758750-10-3	REGAL REXNORD ORD		36.000	5,052	140.320	5,052	2,530	13	50	0	(533)	0	(533)	0	10/10/2018	
758849-10-3	REGENCY CENTERS REIT ORD		125.000	8,629	69.030	8,629	7,895	94	353	0	(613)	0	(613)	0	07/12/2023	
75886F-10-7	REGENERON PHARMACEUTICALS ORD		40.000	30,875	771.870	30,875	9,949	0	141	0	2,382	0	2,382	0	10/10/2018	
75901B-10-7	REGENXBIO ORD		15.000	216	14.400	216	149	0	0	0	100	0	100	0	07/15/2020	
7591EP-10-0	REGIONS FINANCIAL ORD		1,000.000	27,100	27.100	27,100	5,099	265	1,015	0	3,580	0	3,580	0	07/23/2010	
759351-60-4	REINSURANCE GROUP OF AMER ORD		45.000	9,156	203.460	9,156	4,978	0	164	0	(458)	0	(458)	0	12/30/2021	
75943R-10-2	RELAY THERAPEUTICS ORD		40.000	338	8.460	338	272	0	0	0	174	0	174	0	10/20/2020	
759509-10-2	RELIANCE ORD		40.000	11,555	288.870	11,555	3,284	0	192	0	784	0	784	0	10/10/2018	
75955J-40-2	RELMADA THERAPEUTICS ORD		15.000	72	4.830	72	42	0	0	0	65	0	65	0	07/15/2020	
75960P-10-4	REMITLY GLOBAL ORD		70.000	966	13.800	966	1,171	0	0	0	(614)	0	(614)	0	03/23/2023	
75970E-10-7	RENASANT ORD		40.000	1,409	35.220	1,409	1,171	9	35	0	(21)	0	(21)	0	07/15/2020	
759916-10-9	REPLIGEN ORD		40.000	6,554	163.860	6,554	2,143	0	0	0	797	0	797	0	10/10/2018	
76009N-10-0	UPBOUND GROUP ORD		50.000	878	17.560	878	1,159	20	78	0	(581)	0	(581)	0	04/22/2019	
76029L-10-0	REPAY HOLDINGS CL A ORD		75.000	274	3.650	274	635	0	0	0	(299)	0	(299)	0	09/28/2021	
76029N-10-6	REPLIMUNE GROUP ORD		20.000	194	9.720	194	203	0	0	0	(48)	0	(48)	0	07/15/2020	
760759-10-0	REPUBLIC SERVICES ORD		53.000	11,232	211.930	11,232	1,480	0	125	0	570	0	570	0	12/05/2008	
761152-10-7	RESMED ORD		75.000	18,065	240.870	18,065	7,410	0	170	0	914	0	914	0	10/10/2018	
76118Y-10-4	RESIDEO TECHNOLOGIES ORD		131.997	4,636	35.120	4,636	1,734	0	0	0	1,593	0	1,593	0	01/04/2017	
761220-10-5	RESOURCES CONNECTION ORD		30.000	151	5.040	151	253	0	11	0	(105)	0	(105)	0	06/28/2019	
76131D-10-3	RESTAURANT BRANDS INTRNATIONAL ORD		220.000	15,011	68.230	15,011	15,142	136	102	0	(132)	0	(132)	0	07/21/2025	
76155X-10-0	REVOLUTION MEDICINES ORD		95.000	7,567	79.650	7,567	3,209	0	0	0	3,411	0	3,411	0	12/21/2023	
761624-10-5	REX AMERICAN RESOURCES ORD		30.000	970	32.320	970	366	0	0	0	344	0	344	0	07/15/2020	
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT ORD		90.000	3,485	38.720	3,485	2,841	39	154	0	5	0	5	0	10/10/2018	
76243J-10-5	RHYTHM PHARMACEUTICALS ORD		35.000	3,746	107.040	3,746	641	0	0	0	1,787	0	1,787	0	04/17/2020	
76655K-10-3	RIGETTI COMPUTING ORD		215.000	4,762	22.150	4,762	4,549	0	0	0	332	0	332	0	11/19/2025	
767292-10-5	RIOT PLATFORMS ORD		220.000	2,787	12.670	2,787	2,748	0	0	0	39	0	39	0	07/21/2025	
76954A-10-3	RIVIAN AUTOMOTIVE CL A ORD		566.000	11,156	19.710	11,156	9,796	0	0	0	3,628	0	3,628	0	12/31/2024	
770323-10-3	ROBERT HALF ORD		25.000	679	27.160	679	1,649	0	59	0	(1,083)	0	(1,083)	0	10/10/2018	
770700-10-2	ROBINHOOD MARKETS CL A ORD		460.000	52,026	113.100	52,026	14,462	0	0	0	27,953	0	27,953	0	07/21/2025	
771049-10-3	ROBLOX CL A ORD		415.000	33,627	81.030	33,627	25,261	0	0	0	4,413	0	4,413	0	11/19/2025	
77311W-10-1	ROCKET COMPANIES CL A ORD		911.000	17,637	19.360	17,637	4,011	0	100	0	14,802	0	14,802	0	10/20/2020	
773121-10-8	ROCKET LAB ORD		230.000	16,045	69.760	16,045	5,926	0	0	0	10,119	0	10,119	0	12/31/2024	
773903-10-9	ROCKWELL AUTOMAT ORD		90.000	35,016	389.070	35,016	2,902	0	478	0	9,295	0	9,295	0	03/28/2007	
775133-10-1	ROGERS ORD		20.000	1,831	91.570	1,831	2,538	0	0	0	(201)	0	(201)	0	10/10/2018	
77543R-10-2	ROKU, INC.		60.000	6,509	108.490	6,509	3,501	0	0	0	2,049	0	2,049	0	08/14/2019	
775711-10-4	ROLLINS ORD		82.000	4,922	60.020	4,922	2,064	0	56	0	1,121	0	1,121	0	10/10/2018	
776696-10-6	ROPER TECHNOLOGIES ORD		90.000	40,055	445.060	40,055	5,582	0	297	0	(6,621)	0	(6,621)	0	07/23/2010	
778296-10-3	ROSS STORES ORD		235.000	42,333	180.140	42,333	3,270	0	381	0	6,784	0	6,784	0	07/23/2010	
780287-10-8	ROYAL GOLD ORD		35.000	7,780	222.290	7,780	2,615	0	63	0	3,165	0	3,165	0	10/10/2018	
781154-10-9	RUBRIK CL A ORD		65.000	4,971	76.480	4,971	5,630	0	0	0	(658)	0	(658)	0	07/21/2025	
781846-20-9	RUSH ENTERPRISES CL A ORD		57.000	3,075	53.940	3,075	1,059	0	42	0	(48)	0	(48)	0	03/19/2019	
78349D-10-7	RXSIGHT ORD		15.000	156	10.420	156	963	0	0	0	(359)	0	(359)	0	05/15/2024	
783549-10-8	RYDER SYSTEM ORD		25.000	4,785	191.390	4,785	1,678	0	86	0	863	0	863	0	10/10/2018	
783859-10-1	S AND T BANCORP ORD		40.000	1,574	39.350	1,574	1,697	0	55	0	45	0	45	0	10/10/2018	

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1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	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 (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
78409V-10-4	S&P GLOBAL ORD		176.000	91,976	522.590	91,976	11,718	0	676	0	4,323	0	4,323	0	10/10/2018	
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD		45.000	8,704	193.430	8,704	6,885	0	200	0	(467)	0	(467)	0	10/10/2018	
784305-10-4	H2O AMERICA ORD		15.000	735	48.990	735	911	0	25	0	(4)	0	(4)	0	06/28/2019	
78440X-88-7	SL GREEN RLTY REIT ORD		58.000	2,660	45.870	2,660	3,865	0	179	0	(1,279)	0	(1,279)	0	06/25/2021	
78442P-10-6	SLM ORD		280.000	7,577	27.060	7,577	2,985	0	146	0	(146)	0	(146)	0	10/10/2018	
78454L-10-0	SM ENERGY ORD		100.000	1,870	18.700	1,870	1,683	20	80	0	(2,006)	0	(2,006)	0	03/24/2021	
78463M-10-7	SPS COMMERCE ORD		30.000	2,674	89.130	2,674	1,295	0	0	0	(2,846)	0	(2,846)	0	10/10/2018	
78467J-10-0	SS AND C TECHNOLOGIES HOLDINGS ORD		120.000	10,490	87.420	10,490	6,157	0	125	0	1,397	0	1,397	0	10/10/2018	
784730-10-3	SSR MINING ORD		683.000	14,971	21.920	14,971	3,801	0	0	0	10,218	0	10,218	0	10/18/2023	
78473E-10-3	SPX TECHNOLOGIES ORD		30.000	6,002	200.060	6,002	918	0	0	0	1,636	0	1,636	0	10/10/2018	
78573L-10-6	SABRA HEALTH CARE REIT ORD		150.998	2,860	18.940	2,860	1,556	0	181	0	245	0	245	0	03/23/2023	
78573M-10-4	SABRE ORD		155.000	211	1.360	211	473	0	0	0	(355)	0	(355)	0	03/24/2021	
78646V-10-7	SAFEHOLD ORD		9.000	123	13.690	123	226	2	6	0	(43)	0	(43)	0	11/30/2022	
78648T-10-0	SAFETY INSURANCE GROUP ORD		15.000	1,169	77.910	1,169	1,260	0	55	0	(67)	0	(67)	0	07/15/2020	
78709Y-10-5	SAIA ORD		15.000	4,898	326.520	4,898	976	0	0	0	(1,938)	0	(1,938)	0	10/10/2018	
790148-10-0	ST JOE ORD		15.000	891	59.370	891	291	0	9	0	217	0	217	0	07/15/2020	
79466L-30-2	SALESFORCE ORD		491.000	130,071	264.910	130,071	20,815	204	809	0	(34,085)	0	(34,085)	0	10/10/2018	
79589L-10-6	SAMSARA CL A ORD		180.000	6,381	35.450	6,381	6,923	0	0	0	(542)	0	(542)	0	07/21/2025	
799566-10-4	SANA BIOTECHNOLOGY ORD		75.000	305	4.070	305	209	0	0	0	183	0	183	0	09/28/2021	
80004C-20-0	SANDISK ORD		87.000	20,652	237.380	20,652	7,071	0	0	0	13,581	0	13,581	0	11/19/2025	
800677-10-6	SANGAMO THERAPEUTICS ORD		120.000	50	0.420	50	102	0	0	0	(72)	0	(72)	0	10/10/2018	
801056-10-2	SANMINA ORD		50.000	7,504	150.070	7,504	1,206	0	0	0	3,720	0	3,720	0	10/10/2018	
806407-10-2	HENRY SCHEIN ORD		80.000	6,046	75.580	6,046	4,597	0	0	0	510	0	510	0	05/15/2018	
806857-10-8	SLB ORD		865.000	33,199	38.380	33,199	19,521	247	927	0	183	0	183	0	12/15/2020	
807066-10-5	SCHOLASTIC ORD		10.000	296	29.630	296	264	0	8	0	83	0	83	0	12/18/2018	
80706P-10-3	SCHOLAR ROCK HOLDING ORD		50.000	2,203	44.050	2,203	2,161	0	0	0	42	0	42	0	12/31/2024	
80810D-10-3	SCHRODINGER ORD		35.000	626	17.880	626	736	0	0	0	(49)	0	(49)	0	10/20/2020	
808513-10-5	CHARLES SCHWAB ORD		938.000	93,716	99.910	93,716	25,993	0	1,013	0	24,294	0	24,294	0	05/12/2022	
808541-10-6	MATIV HOLDINGS ORD		5.000	61	12.150	61	66	0	2	0	6	0	6	0	06/28/2019	
808625-10-7	SCIENCE APPLICATIONS INTERNATIAL ORD		40.000	4,027	100.680	4,027	2,926	0	59	0	(434)	0	(434)	0	10/10/2018	
810186-10-6	SCOTTS MIRACLE GRO ORD		40.000	2,334	58.350	2,334	3,025	0	106	0	(320)	0	(320)	0	10/10/2018	
811054-40-2	EW SCRIPPS CL A ORD		15.000	60	3.995	60	30	0	0	0	27	0	27	0	10/15/2019	
811707-80-1	SEACOAST BANKING OF FLORIDA ORD		50.000	1,571	31.420	1,571	1,436	0	37	0	195	0	195	0	10/10/2018	
81211K-10-0	SEALED AIR ORD		80.000	3,314	41.430	3,314	2,361	0	64	0	608	0	608	0	10/10/2018	
81282V-10-0	UNITED PARKS AND RESORTS ORD		40.000	1,452	36.300	1,452	1,146	0	0	0	(796)	0	(796)	0	10/10/2018	
81619Q-10-5	SELECT MEDICAL HOLDINGS ORD		90.000	1,337	14.850	1,337	1,847	0	23	0	(360)	0	(360)	0	12/05/2024	
816300-10-7	SELECTIVE INSURANCE GROUP ORD		55.000	4,602	83.670	4,602	3,336	0	86	0	(542)	0	(542)	0	10/10/2018	
816850-10-1	SEMTECH ORD		45.000	3,316	73.690	3,316	2,792	0	0	0	533	0	533	0	12/31/2024	
816851-10-9	SEMPRA ORD		300.000	26,487	88.290	26,487	8,308	194	767	0	171	0	171	0	07/24/2009	
81730H-10-9	SENTINELONE CL A ORD		125.000	1,875	15.000	1,875	1,719	0	0	0	(900)	0	(900)	0	12/21/2022	
817565-10-4	SERVICE CORPORATION INTERNATIONL ORD		50.000	3,899	77.970	3,899	2,190	0	65	0	(93)	0	(93)	0	10/10/2018	
81761L-10-2	SERVICE PROPERTIES TRUST ORD		145.000	267	1.840	267	680	0	6	0	(102)	0	(102)	0	09/28/2021	
81762P-10-2	SERVICENOW ORD		625.000	95,744	153.190	95,744	27,751	0	0	0	(36,771)	0	(36,771)	0	05/12/2022	
81768T-10-8	SERVISFIRST BANCSHARES ORD		50.000	3,590	71.790	3,590	1,897	0	67	0	(648)	0	(648)	0	10/10/2018	
819047-10-1	SHAKE SHACK CL A ORD		30.000	2,435	81.170	2,435	1,618	0	0	0	(1,459)	0	(1,459)	0	07/15/2020	
82312B-10-6	SHENANDOAH TELECOMMUNICATIONS ORD		50.000	578	11.560	578	756	0	6	0	(53)	0	(53)	0	10/10/2018	

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1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	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 (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
824348-10-6	SHERWIN WILLIAMS ORD		120.000	38,884	324.030	38,884	4,289	0	379	0	(1,908)	0	(1,908)	0	05/23/2012	
825690-10-0	SHUTTERSTOCK ORD		25.000	478	19.100	478	942	0	33	0	(281)	0	(281)	0	07/15/2020	
825704-10-9	SI BONE ORD		30.000	592	19.720	592	500	0	0	0	171	0	171	0	07/15/2020	
82620P-10-2	SIERRA BANCORP ORD		15.000	490	32.680	490	434	0	15	0	56	0	56	0	12/16/2019	
826919-10-2	SILICON LABORATORIES ORD		20.000	2,614	130.700	2,614	1,614	0	0	0	130	0	130	0	10/10/2018	
827048-10-9	SILGAN HOLDINGS ORD		90.000	3,633	40.370	3,633	2,394	0	72	0	(1,051)	0	(1,051)	0	10/10/2018	
82846H-40-5	QXO ORD		405.000	7,812	19.290	7,812	8,894	0	0	0	(1,081)	0	(1,081)	0	07/21/2025	
828730-20-0	SIMMONS FIRST NATIONAL CL A ORD		110.000	2,074	18.850	2,074	2,356	23	93	0	(366)	0	(366)	0	10/10/2018	
828806-10-9	SIMON PROP GRP REIT ORD		147.000	27,211	185.110	27,211	10,233	0	1,257	0	1,896	0	1,896	0	07/23/2010	
82900L-10-2	SIMPLY GOOD FOODS ORD		90.000	1,807	20.080	1,807	2,167	0	0	0	(1,701)	0	(1,701)	0	06/28/2019	
829073-10-5	SIMPSON MANUF ORD		45.000	7,266	161.470	7,266	3,078	0	51	0	(196)	0	(196)	0	10/10/2018	
829242-10-6	SINCLAIR CL A ORD		25.000	383	15.300	383	348	0	25	0	(21)	0	(21)	0	10/10/2018	
82981J-85-1	SITE CENTERS ORD		30.000	193	6.420	193	1,486	0	203	0	(266)	0	(266)	0	10/10/2018	
82982L-10-3	SITEONE LANDSCAPE SUPPLY ORD		30.000	3,737	124.560	3,737	1,988	0	0	0	(216)	0	(216)	0	10/10/2018	
82982T-10-6	SITIME ORD		10.000	3,532	353.190	3,532	1,424	0	0	0	1,387	0	1,387	0	08/21/2024	
829933-10-0	SIRIUSXM HOLDINGS ORD		107.000	2,139	19.995	2,139	3,517	0	116	0	(300)	0	(300)	0	06/17/2020	
83001C-10-8	SIX FLAGS ENTERTAINMENT ORD		37.000	568	15.340	568	1,620	0	0	0	(1,215)	0	(1,215)	0	06/25/2021	
830879-10-2	SKYWEST ORD		30.000	3,012	100.410	3,012	1,526	0	0	0	8	0	8	0	10/10/2018	
83088M-10-2	SKYWORKS SOLUTIONS ORD		70.000	4,439	63.410	4,439	4,620	0	197	0	(1,769)	0	(1,769)	0	10/10/2018	
83125X-10-3	SLEEP NUMBER ORD		15.000	127	8.460	127	228	0	0	0	(102)	0	(102)	0	06/28/2019	
831754-10-6	SMITH WESSON BRANDS ORD		10.000	99	9.870	99	73	1	5	0	(2)	0	(2)	0	06/28/2019	
831865-20-9	A O SMITH ORD		20.000	1,338	66.880	1,338	970	0	28	0	(27)	0	(27)	0	10/10/2018	
832696-40-5	JM SMUCKER ORD		44.000	4,304	97.810	4,304	3,228	0	192	0	(542)	0	(542)	0	04/22/2019	
833034-10-1	SNAP ON ORD		10.000	3,446	344.600	3,446	1,705	0	89	0	51	0	51	0	10/10/2018	
833445-10-9	SNOWFLAKE ORD		207.000	45,408	219.360	45,408	33,817	0	0	0	13,445	0	13,445	0	10/18/2023	
83406F-10-2	SOFI TECHNOLOGIES ORD		770.000	20,159	26.180	20,159	10,841	0	0	0	5,430	0	5,430	0	11/19/2025	
83443Q-10-3	SOLSTICE ADVANCED MATERIALS ORD		112.000	5,441	48.580	5,441	850	0	0	0	4,591	0	4,591	0	12/08/2016	
83444M-10-1	SOLVENTUM ORD		71.000	5,626	79.240	5,626	3,392	0	0	0	936	0	936	0	09/30/2011	
83545G-10-2	SONIC AUTOMOTIVE CL A ORD		5.000	309	61.860	309	117	2	7	0	(7)	0	(7)	0	06/28/2019	
83570H-10-8	SONOS ORD		90.000	1,580	17.560	1,580	1,067	0	0	0	227	0	227	0	08/14/2019	
83587F-20-2	SORRENTO THERAPEUTICS ORD		230.000	1	0.004	1	1	0	0	0	0	0	0	0	07/15/2020	
836100-10-7	SOUNDHOUND AI CL A ORD		205.000	2,044	9.970	2,044	4,155	0	0	0	(2,023)	0	(2,023)	0	12/31/2024	
842587-10-7	SOUTHERN ORD		652.000	56,854	87.200	56,854	25,719	0	1,917	0	3,182	0	3,182	0	10/10/2018	
84265V-10-5	SOUTHERN COPPER ORD		60.000	8,608	143.470	8,608	2,342	0	182	0	3,255	0	3,255	0	10/10/2018	
84470P-10-9	SOUTHSIDE BANCSHARES ORD		10.000	304	30.390	304	335	0	14	0	(14)	0	(14)	0	04/22/2019	
84472E-10-2	SOUTHSTATE BANK ORD		60.000	5,647	94.110	5,647	4,895	0	36	0	752	0	752	0	07/15/2020	
844741-10-8	SOUTHWEST AIRLINES ORD		295.000	12,192	41.330	12,192	3,372	53	212	0	2,274	0	2,274	0	03/28/2007	
844895-10-2	SOUTHWEST GAS HOLDINGS ORD		41.000	3,281	80.020	3,281	2,395	0	102	0	382	0	382	0	10/18/2023	
84790A-10-5	SPECTRUM BRANDS HOLDINGS ORD		44.000	2,600	59.080	2,600	2,831	0	83	0	(1,118)	0	(1,118)	0	09/27/2019	
84857L-10-1	SPIRE ORD		25.000	2,068	82.700	2,068	1,649	21	79	0	372	0	372	0	10/10/2018	
85209W-10-9	SPROUT SOCIAL CL A ORD		25.000	282	11.270	282	1,653	0	0	0	(486)	0	(486)	0	08/10/2022	
852234-10-3	BLOCK CL A ORD		165.000	10,740	65.090	10,740	12,323	0	0	0	(3,284)	0	(3,284)	0	12/21/2023	
852312-30-5	STAAR SURGICAL ORD		30.000	693	23.090	693	1,200	0	0	0	(36)	0	(36)	0	10/10/2018	
85254J-10-2	STAG INDUSTRIAL REIT ORD		110.000	4,044	36.760	4,044	2,904	14	164	0	323	0	323	0	10/10/2018	
853666-10-5	STANDARD MOTOR ORD		20.000	737	36.850	737	646	0	25	0	117	0	117	0	04/22/2019	
854231-10-7	STANDEX INTL ORD		10.000	2,173	217.280	2,173	1,028	0	13	0	303	0	303	0	10/10/2018	

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1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	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 (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
854502-10-1	STANLEY BLACK AND DECKER ORD		99.000	7,354	74.280	7,354	4,733	0	327	0	(595)	0	(595)	0	11/20/2012	
85512G-10-6	STAR HOLDINGS ORD		6.000	49	8.230	49	80	0	0	0	(9)	0	(9)	0	06/28/2019	
855244-10-9	STARBUCKS ORD		725.000	61,052	84.210	61,052	3,429	0	1,776	0	(5,104)	0	(5,104)	0	03/28/2007	
85571B-10-5	STARWOOD PROPERTY REIT		275.000	4,953	18.010	4,953	5,759	132	528	0	(259)	0	(259)	0	10/10/2018	
857477-10-3	STATE STREET ORD		170.000	21,932	129.010	21,932	5,865	0	530	0	5,246	0	5,246	0	07/23/2010	
858119-10-0	STEEL DYNAMICS ORD		60.000	10,167	169.450	10,167	2,602	30	118	0	3,323	0	3,323	0	10/10/2018	
858586-10-0	STEPAN ORD		15.000	710	47.360	710	1,268	0	23	0	(260)	0	(260)	0	10/10/2018	
85914M-10-7	STEPSTONE GROUP CL A ORD		30.000	1,925	64.170	1,925	1,035	0	43	0	189	0	189	0	06/25/2021	
859241-10-1	STERLING INFRASTRUCTURE ORD		30.000	9,187	306.230	9,187	477	0	0	0	4,133	0	4,133	0	10/15/2019	
860372-10-1	STEWART INFO SVC ORD		15.000	1,054	70.260	1,054	656	0	31	0	42	0	42	0	04/22/2019	
860630-10-2	STIFEL FINANCIAL ORD		40.000	5,009	125.220	5,009	1,321	0	74	0	766	0	766	0	10/10/2018	
860897-10-7	STITCH FIX CL A ORD		45.000	236	5.250	236	170	0	0	0	42	0	42	0	07/15/2020	
861025-10-4	STOCK YARDS BANCORP ORD		20.000	1,299	64.950	1,299	723	0	25	0	(133)	0	(133)	0	06/28/2019	
86150R-10-7	STOKE THERAPEUTICS ORD		15.000	476	31.740	476	182	0	0	0	311	0	311	0	10/20/2020	
861896-10-8	STONEX GROUP ORD		22.000	2,093	95.130	2,093	410	0	0	0	656	0	656	0	10/15/2019	
86272C-10-3	STRATEGIC EDUCATION ORD		20.000	1,604	80.200	1,604	1,580	0	48	0	(264)	0	(264)	0	06/25/2021	
863667-10-1	STRYKER ORD		165.000	57,993	351.470	57,993	16,407	145	554	0	(1,416)	0	(1,416)	0	10/10/2018	
866082-10-0	SUMMIT HOTEL PROPERTIES REIT ORD		5.000	24	4.870	24	34	0	2	0	(10)	0	(10)	0	10/10/2018	
866674-10-4	SUN COMMUNITIES REIT ORD		60.000	7,435	123.910	7,435	5,964	62	478	0	56	0	56	0	10/10/2018	
86722A-10-3	SUNCOKE ENERGY ORD		80.000	576	7.200	576	710	0	38	0	(280)	0	(280)	0	06/28/2019	
867652-40-6	SUNPOWER ORD		45.000	0	0.000	0	0	0	0	0	0	0	0	0	07/15/2020	
86771W-10-5	SUNRUN ORD		110.000	2,024	18.400	2,024	1,365	0	0	0	1,007	0	1,007	0	12/18/2018	
86800U-30-2	SUPER MICRO COMPUTER ORD		300.000	8,781	29.270	8,781	836	0	0	0	(363)	0	(363)	0	07/15/2020	
868459-10-8	SUPERNUS PHARMACEUTICALS ORD		30.000	1,491	49.700	1,491	1,055	0	0	0	406	0	406	0	12/21/2022	
86881A-10-0	SURGERY PARTNERS ORD		30.000	464	15.450	464	671	0	0	0	(172)	0	(172)	0	10/20/2020	
869367-20-1	SUTRO BIOPHARMA ORD		3.000	35	11.570	35	80	0	0	0	(20)	0	(20)	0	12/15/2020	
871332-10-2	SYLVAMO ORD		26.000	1,252	48.150	1,252	353	0	47	0	(803)	0	(803)	0	10/10/2018	
87157D-10-9	SYNAPTICS ORD		20.000	1,480	74.020	1,480	731	0	0	0	(46)	0	(46)	0	10/10/2018	
871607-10-7	SYNOPSYS ORD		96.000	45,093	469.720	45,093	16,224	0	0	0	(3,160)	0	(3,160)	0	10/10/2018	
87161C-50-1	SYNOVUS FINANCIAL ORD		63.000	3,153	50.050	3,153	2,789	0	122	0	(74)	0	(74)	0	10/10/2018	
87162W-10-0	TD SYNNEX ORD		50.000	7,512	150.230	7,512	7,358	0	0	0	154	0	154	0	11/19/2025	
87164F-10-5	SYNDAX PHARMACEUTICALS ORD		35.000	735	21.010	735	523	0	0	0	273	0	273	0	07/15/2020	
87165B-10-3	SYNCHRONY FINANCIAL ORD		228.001	19,022	83.430	19,022	6,487	0	262	0	4,202	0	4,202	0	08/08/2018	
871829-10-7	SYSCO ORD		330.000	24,318	73.690	24,318	18,653	0	693	0	(914)	0	(914)	0	12/30/2021	
87184Q-20-6	SYROS PHARMACEUTICALS ORD		4.000	0	0.000	0	7	0	0	0	(1)	0	(1)	0	04/17/2020	
872540-10-9	TJX ORD		728.000	111,828	153.610	111,828	6,217	0	1,201	0	23,878	0	23,878	0	09/29/2009	
87256C-10-1	TKO GROUP HOLDINGS CL A ORD		50.000	10,450	209.000	10,450	8,121	0	96	0	2,329	0	2,329	0	05/20/2025	
872590-10-4	T MOBILE US ORD		342.000	69,440	203.040	69,440	22,315	0	1,252	0	(6,050)	0	(6,050)	0	10/10/2018	
872657-10-1	TPG CL A ORD		90.000	5,746	63.840	5,746	5,024	0	0	0	722	0	722	0	11/19/2025	
87265H-10-9	TRI POINTE HOMES ORD		90.000	2,832	31.470	2,832	1,063	0	0	0	(431)	0	(431)	0	10/10/2018	
87266J-10-4	TPI COMPOSITES ORD		30.000	1	0.021	1	130	0	0	0	(56)	0	(56)	0	06/28/2019	
87266M-10-7	TPG RE FINANCE TRUST ORD		60.000	517	8.610	517	544	14	58	0	7	0	7	0	08/14/2019	
87305R-10-9	TTM TECHNOLOGIES ORD		110.000	7,590	69.000	7,590	1,546	0	0	0	4,868	0	4,868	0	10/10/2018	
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD		118.004	30,213	256.030	30,213	17,280	0	0	0	6,691	0	6,691	0	05/20/2025	
875372-20-3	TANDEM DIABETES CARE ORD		60.000	1,319	21.980	1,319	1,967	0	0	0	(842)	0	(842)	0	10/10/2018	
875465-10-6	TANGER ORD		85.000	2,836	33.370	2,836	1,604	0	98	0	(65)	0	(65)	0	06/25/2021	

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1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Restricted Asset Code	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 (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	
876030-10-7	TAPESTRY ORD		85.000	10,860	127.770	10,860	2,761	0	128	0	5,307	0	5,307	0	02/09/2016	
87612E-10-6	TARGET ORD		275.000	26,881	97.750	26,881	14,098	0	1,243	0	(10,293)	0	(10,293)	0	12/18/2018	
87612G-10-1	TARGA RESOURCES ORD		145.000	26,753	184.500	26,753	7,131	0	544	0	870	0	870	0	12/30/2021	
87650L-10-3	TARSUS PHARMACEUTICALS ORD		20.000	1,638	81.880	1,638	1,105	0	0	0	530	0	530	0	12/31/2024	
87724P-10-6	TAYLOR MORRISON HOME ORD		92.000	5,416	58.870	5,416	1,549	0	0	0	(215)	0	(215)	0	12/18/2018	
87874R-30-8	TECHTARGET ORD		15.000	81	5.400	81	331	0	0	0	(216)	0	(216)	0	04/17/2020	
878972-10-8	TECTONIC THERAPEUTIC ORD		2.000	42	20.860	42	38	0	0	0	(51)	0	(51)	0	12/16/2019	
878CVR-01-8	TECTONIC THERAPEUTIC CVR		2.000	2	1.000	2	0	0	0	0	0	0		0	06/21/2024	
87901J-10-5	TEGNA ORD		162.000	3,144	19.410	3,144	2,297	20	81	0	181	0	181	0	02/11/2014	
879360-10-5	TELEDYNE TECH ORD		13.000	6,639	510.730	6,639	2,930	0	0	0	606	0	606	0	10/10/2018	
88023B-10-3	TEMPUS AI CL A ORD		55.000	3,248	59.050	3,248	3,247	0	0	0	1	0	1	0	07/21/2025	
88023U-10-1	SOMNIGROUP INTERNATIONAL ORD		145.000	12,946	89.280	12,946	1,757	0	87	0	4,726	0	4,726	0	10/10/2018	
88025T-10-2	TENABLE HOLDINGS ORD		80.000	1,882	23.530	1,882	2,394	0	0	0	(1,268)	0	(1,268)	0	07/15/2020	
88033G-40-7	TENET HEALTHCARE ORD		55.000	10,930	198.720	10,930	1,262	0	0	0	3,987	0	3,987	0	07/15/2020	
880345-10-3	TENNANT ORD		5.000	369	73.700	369	348	0	6	0	(39)	0	(39)	0	10/10/2018	
88076W-10-3	TERADATA ORD		10.000	304	30.440	304	391	0	0	0	(7)	0	(7)	0	03/24/2021	
880770-10-2	TERADYNE ORD		125.000	24,195	193.560	24,195	4,058	0	60	0	8,455	0	8,455	0	10/10/2018	
88080T-10-4	TERAWULF ORD		190.000	2,183	11.490	2,183	2,342	0	0	0	(159)	0	(159)	0	11/19/2025	
880881-10-7	TERNS PHARMACEUTICALS ORD		45.000	1,818	40.400	1,818	1,241	0	0	0	577	0	577	0	11/19/2025	
88146M-10-1	TERRENO REALTY REIT ORD		70.000	4,110	58.710	4,110	2,573	36	139	0	(30)	0	(30)	0	10/10/2018	
88160R-10-1	TESLA ORD		1,555.000	699,315	449.720	699,315	93,150	0	0	0	71,308	0	71,308	0	11/19/2025	
88162G-10-3	TETRA TECH ORD		125.000	4,193	33.540	4,193	1,639	0	32	0	(788)	0	(788)	0	10/10/2018	
882508-10-4	TEXAS INSTRUMENTS ORD		624.000	108,258	173.490	108,258	31,597	0	2,607	0	(4,284)	0	(4,284)	0	11/19/2025	
88262P-10-2	TEXAS PACIFIC LAND ORD		45.000	12,925	287.220	12,925	6,407	0	96	0	(3,665)	0	(3,665)	0	05/12/2022	
882681-10-9	TEXAS ROADHOUSE ORD		5.000	830	166.000	830	331	0	14	0	(72)	0	(72)	0	10/10/2018	
883203-10-1	TEXTRON ORD		140.000	12,204	87.170	12,204	10,863	3	11	0	1,495	0	1,495	0	12/30/2021	
88322Q-10-8	TG THERAPEUTICS ORD		85.000	2,534	29.810	2,534	735	0	0	0	(25)	0	(25)	0	06/28/2019	
88331L-10-8	BEAUTY HEALTH COMPANY CL A ORD		75.000	104	1.390	104	134	0	0	0	(15)	0	(15)	0	09/28/2021	
88339J-10-5	TRADE DESK CL A ORD		260.000	9,870	37.960	9,870	3,085	0	0	0	(20,688)	0	(20,688)	0	10/10/2018	
883556-10-2	THERMO FISHER SCIENTIFIC ORD		218.000	126,320	579.450	126,320	10,039	94	366	0	12,910	0	12,910	0	03/28/2007	
885160-10-1	THOR INDUSTRIES ORD		25.000	2,567	102.670	2,567	1,969	0	51	0	174	0	174	0	10/10/2018	
88554D-20-5	3D SYSTEMS ORD		65.000	115	1.770	115	139	0	0	0	(98)	0	(98)	0	10/10/2018	
88579Y-10-1	3M ORD		285.000	45,629	160.100	45,629	18,092	0	832	0	8,838	0	8,838	0	09/30/2011	
88642R-10-9	TIDEWATER ORD		40.000	2,020	50.510	2,020	939	0	0	0	(168)	0	(168)	0	06/28/2019	
887389-10-4	TIMKEN ORD		60.000	5,048	84.130	5,048	2,702	0	83	0	766	0	766	0	10/10/2018	
888787-10-8	TOAST CL A ORD		236.000	8,380	35.510	8,380	4,210	0	0	0	(222)	0	(222)	0	10/18/2023	
889478-10-3	TOLL BROTHERS ORD		85.000	11,494	135.220	11,494	2,672	0	83	0	788	0	788	0	10/10/2018	
890110-10-9	TOMPKINS FINANCIAL ORD		15.000	1,088	72.520	1,088	920	0	38	0	70	0	70	0	07/15/2020	
89055F-10-3	TOPBUILD ORD		26.000	10,847	417.190	10,847	1,332	0	0	0	2,752	0	2,752	0	10/10/2018	
891092-10-8	TORO ORD		80.000	6,298	78.720	6,298	4,426	31	122	0	(110)	0	(110)	0	10/10/2018	
89214P-10-9	TOWNE BANK ORD		40.000	1,335	33.370	1,335	1,247	11	42	0	(28)	0	(28)	0	12/21/2022	
892356-10-6	TRACTOR SUPPLY ORD		300.000	15,003	50.010	15,003	3,661	0	276	0	(915)	0	(915)	0	10/10/2018	
892672-10-6	TRADEWEB MARKETS CL A ORD		45.000	4,839	107.540	4,839	2,438	0	22	0	(1,052)	0	(1,052)	0	07/15/2020	
893641-10-0	TRANSDIGM GROUP ORD		20.000	26,597	1,329.850	26,597	6,655	0	1,800	0	1,251	0	1,251	0	10/10/2018	
89377M-10-9	TRANSMEDICS GROUP ORD		15.000	1,825	121.650	1,825	890	0	0	0	890	0	890	0	12/21/2022	
89400J-10-7	TRANSUNION ORD		75.000	6,431	85.750	6,431	5,126	0	35	0	(522)	0	(522)	0	10/10/2018	

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1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	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 (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
894164-10-2	TRAVEL LEISURE ORD		90.000	6,348	70.530	6,348	3,326	0	202	0	1,807	0	1,807	0	10/10/2018	
89417E-10-9	TRAVELERS COMPANIES ORD		130.000	37,708	290.060	37,708	6,019	0	566	0	6,392	0	6,392	0	03/05/2014	
89422G-10-7	TRAVERE THERAPEUTICS ORD		53.000	2,025	38.210	2,025	502	0	0	0	1,102	0	1,102	0	03/19/2019	
89469A-10-4	TREEHOUSE FOODS ORD		35.000	826	23.590	826	1,202	0	0	0	(404)	0	(404)	0	10/10/2018	
89531P-10-5	TREX ORD		85.000	2,982	35.080	2,982	2,883	0	0	0	(2,886)	0	(2,886)	0	10/10/2018	
896095-10-6	TRICO BANKSHRS ORD		10.000	474	47.370	474	378	0	14	0	37	0	37	0	06/28/2019	
896215-20-9	TRIMAS ORD		15.000	532	35.450	532	383	0	2	0	163	0	163	0	10/10/2018	
896239-10-0	TRIMBLE ORD		135.000	10,577	78.350	10,577	5,272	0	0	0	1,038	0	1,038	0	10/10/2018	
896288-10-7	TRINET GROUP ORD		20.000	1,183	59.130	1,183	1,009	0	22	0	(633)	0	(633)	0	10/10/2018	
896522-10-9	TRINITY INDUSTRIES ORD		65.000	1,719	26.440	1,719	1,753	0	78	0	(563)	0	(563)	0	10/10/2018	
89679E-30-0	TRIUMPH FINANCIAL ORD		20.000	1,253	62.630	1,253	581	0	0	0	(565)	0	(565)	0	06/28/2019	
89785X-10-1	TRUEBLUE ORD		10.000	46	4.550	46	80	0	0	0	(39)	0	(39)	0	04/22/2019	
898202-10-6	TRUPANION ORD		30.000	1,121	37.370	1,121	1,084	0	0	0	(325)	0	(325)	0	06/28/2019	
89832Q-10-9	TRUIST FINANCIAL ORD		783.000	38,531	49.210	38,531	15,875	0	1,629	0	4,565	0	4,565	0	09/30/2011	
898402-10-2	TRUSTMARK ORD		45.000	1,753	38.950	1,753	1,527	0	43	0	161	0	161	0	10/10/2018	
89854H-10-2	TTEC HOLDINGS ORD		5.000	18	3.600	18	26	0	0	0	(7)	0	(7)	0	07/15/2020	
898697-20-6	TUCOWS ORD		10.000	224	22.420	224	177	0	0	0	53	0	53	0	10/15/2019	
90041L-10-5	TURNING POINT BRANDS ORD		15.000	1,626	108.400	1,626	463	1	4	0	725	0	725	0	10/20/2020	
90138F-10-2	TWILIO CL A ORD		99.000	14,082	142.240	14,082	6,635	0	0	0	3,382	0	3,382	0	12/18/2018	
90184D-10-0	TWIST BIOSCIENCE ORD		35.000	1,110	31.720	1,110	1,405	0	0	0	(516)	0	(516)	0	08/21/2024	
90187B-80-4	TWO HARBORS INVESTMENT ORD		61.000	641	10.500	641	717	0	99	0	(81)	0	(81)	0	06/25/2021	
902252-10-5	TYLER TECHNOLOGIES ORD		20.000	9,079	453.950	9,079	4,256	0	0	0	(2,454)	0	(2,454)	0	10/10/2018	
902494-10-3	TYSON FOODS CL A ORD		200.000	11,724	58.620	11,724	1,752	0	402	0	236	0	236	0	03/28/2007	
902653-10-4	UDR REIT ORD		85.000	3,118	36.680	3,118	3,377	0	146	0	(572)	0	(572)	0	10/10/2018	
902681-10-5	UGI ORD		145.000	5,427	37.430	5,427	3,399	54	218	0	1,334	0	1,334	0	12/21/2023	
902780-10-8	UFP INDUSTRIES ORD		55.000	5,008	91.050	5,008	1,877	0	77	0	(1,188)	0	(1,188)	0	10/10/2018	
902973-30-4	US BANCORP ORD		800.000	42,688	53.360	42,688	14,889	416	1,616	0	4,424	0	4,424	0	07/24/2002	
903002-10-3	UMH PROPERTIES REIT ORD		45.000	716	15.910	716	645	0	40	0	(134)	0	(134)	0	10/15/2019	
90328M-10-7	USANA HEALTH SCIENCES ORD		10.000	196	19.630	196	408	0	0	0	(163)	0	(163)	0	10/10/2018	
90353T-10-0	UBER TECHNOLOGIES ORD		1,225.000	100,095	81.710	100,095	35,599	0	0	0	26,203	0	26,203	0	08/10/2022	
90353W-10-3	UBIQUITI ORD		5.000	2,767	553.350	2,767	415	0	14	0	1,107	0	1,107	0	10/10/2018	
90364P-10-5	UIPATH CL A ORD		240.000	3,934	16.390	3,934	5,228	0	0	0	883	0	883	0	08/10/2022	
90384S-30-3	ULTA BEAUTY ORD		20.000	12,100	605.010	12,100	4,748	0	0	0	3,402	0	3,402	0	10/10/2018	
90385V-10-7	ULTRA CLEAN HOLDINGS ORD		30.000	760	25.330	760	418	0	0	0	(319)	0	(319)	0	06/28/2019	
90400D-10-8	ULTRAGENYX PHARMACEUTICAL ORD		45.000	1,035	23.000	1,035	2,555	0	0	0	(858)	0	(858)	0	10/10/2018	
904311-10-7	UNDER ARMOUR CL A ORD		100.000	497	4.970	497	769	0	0	0	(331)	0	(331)	0	01/30/2018	
904311-20-6	UNDER ARMOUR CL C ORD		85.000	408	4.800	408	634	0	0	0	(226)	0	(226)	0	01/30/2018	
904708-10-4	UNIFIRST ORD		15.000	2,894	192.900	2,894	2,520	5	21	0	327	0	327	0	07/15/2020	
907818-10-8	UNION PACIFIC ORD		380.000	87,902	231.320	87,902	10,111	0	2,067	0	1,246	0	1,246	0	11/17/2009	
909214-30-6	UNISYS ORD		60.000	166	2.760	166	332	0	0	0	(214)	0	(214)	0	06/28/2019	
90984P-30-3	UNITED COMMUNITY BANKS ORD		90.000	2,810	31.220	2,810	2,463	23	87	0	(98)	0	(98)	0	10/10/2018	
909907-10-7	UNITED BANKSHARES ORD		133.000	5,107	38.400	5,107	4,576	51	197	0	113	0	113	0	06/28/2019	
910047-10-9	UNITED AIRLINES HOLDINGS ORD		193.000	21,583	111.830	21,583	7,052	0	0	0	2,839	0	2,839	0	07/15/2020	
910340-10-8	UNITED FIRE GROUP ORD		20.000	727	36.350	727	409	0	13	0	158	0	158	0	06/28/2019	
911312-10-6	UNITED PARCEL SERVICE CL B ORD		375.000	37,196	99.190	37,196	28,383	0	2,460	0	(10,091)	0	(10,091)	0	10/10/2018	
911363-10-9	UNITED RENTAL ORD		35.000	28,326	809.320	28,326	4,410	0	251	0	3,671	0	3,671	0	10/10/2018	

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					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	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 (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
912008-10-9	US FOODS ORD		115.000	8,662	75.320	8,662	3,348	0	0	0	904	0	904	0	10/10/2018	
91307C-10-2	UNITED THERAPEUTICS ORD		10.000	4,873	487.250	4,873	1,240	0	0	0	1,344	0	1,344	0	10/10/2018	
91324P-10-2	UNITEDHEALTH GRP ORD		495.000	163,404	330.110	163,404	20,776	0	4,321	0	(86,996)	0	(86,996)	0	06/28/2019	
913259-10-7	UNITIL ORD		10.000	484	48.440	484	599	0	18	0	(58)	0	(58)	0	06/28/2019	
91332U-10-1	UNITY SOFTWARE ORD		212.000	9,364	44.170	9,364	6,438	0	0	0	2,579	0	2,579	0	07/21/2025	
913456-10-9	UNIVERSAL ORD		10.000	528	52.750	528	656	0	33	0	(21)	0	(21)	0	10/10/2018	
91347P-10-5	UNIVERSAL DISPLAY ORD		30.000	3,503	116.780	3,503	3,236	0	54	0	(883)	0	(883)	0	10/10/2018	
913483-10-3	UNIVERSAL ELECTRONICS ORD		10.000	36	3.610	36	93	0	0	0	(74)	0	(74)	0	06/28/2019	
91359E-10-5	UNVL HEALTH RTY REIT ORD		10.000	392	39.210	392	449	0	30	0	20	0	20	0	04/22/2019	
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD		10.000	2,180	218.020	2,180	1,133	0	8	0	386	0	386	0	10/10/2018	
915271-10-0	UNIVEST FINANCIAL ORD		30.000	982	32.740	982	788	0	26	0	97	0	97	0	06/28/2019	
91529Y-10-6	UNUM ORD		210.000	16,275	77.500	16,275	4,733	0	370	0	939	0	939	0	03/28/2007	
91680M-10-7	UPSTART HOLDINGS ORD		50.000	2,187	43.730	2,187	2,176	0	0	0	(892)	0	(892)	0	07/12/2023	
91688F-10-4	UPWORK ORD		65.000	1,288	19.820	1,288	912	0	0	0	226	0	226	0	07/15/2020	
916896-10-3	URANIUM ENERGY ORD		285.000	3,329	11.680	3,329	3,425	0	0	0	(96)	0	(96)	0	11/19/2025	
91704F-10-4	URBAN EDGE PROPERTIES ORD		70.000	1,343	19.190	1,343	1,452	0	53	0	(162)	0	(162)	0	10/10/2018	
918204-10-8	VF ORD		287.000	5,189	18.080	5,189	5,549	0	103	0	(970)	0	(970)	0	04/09/2012	
91879Q-10-9	VAIL RESORTS ORD		5.000	664	132.800	664	896	11	44	0	(273)	0	(273)	0	10/10/2018	
91913Y-10-0	VALERO ENERGY ORD		200.000	32,558	162.790	32,558	10,021	0	904	0	8,040	0	8,040	0	01/23/2015	
919794-10-7	VALLEY NATIONAL ORD		395.000	4,614	11.680	4,614	3,577	43	174	0	1,035	0	1,035	0	08/14/2019	
920253-10-1	VALMONT INDS ORD		10.000	4,023	402.320	4,023	1,256	7	26	0	957	0	957	0	07/15/2020	
92047W-10-1	VALVOLINE ORD		185.000	5,376	29.060	5,376	3,624	0	0	0	(1,317)	0	(1,317)	0	10/10/2018	
92214X-10-6	VAREX IMAGING ORD		15.000	175	11.650	175	187	0	0	0	(44)	0	(44)	0	03/19/2019	
922280-10-2	VARONIS SYSTEMS ORD		60.000	1,968	32.800	1,968	1,217	0	0	0	(698)	0	(698)	0	10/10/2018	
922417-10-0	VEECO INSTRUMENTS ORD		20.000	572	28.580	572	249	0	0	0	36	0	36	0	04/22/2019	
92242T-10-1	V2X ORD		10.000	546	54.550	546	406	0	0	0	67	0	67	0	06/28/2019	
92243G-10-8	VAXCYTE ORD		75.000	3,461	46.140	3,461	3,936	0	0	0	(2,679)	0	(2,679)	0	05/15/2024	
922475-10-8	VEEVA SYSTEMS ORD		80.000	17,858	223.230	17,858	7,152	0	0	0	1,038	0	1,038	0	10/10/2018	
92276F-10-0	VENTAS REIT ORD		282.000	21,821	77.380	21,821	13,776	135	472	0	5,214	0	5,214	0	12/31/2024	
92337F-10-7	VERACYTE ORD		70.000	2,947	42.100	2,947	1,995	0	0	0	175	0	175	0	06/28/2019	
92337R-10-1	VERA THERAPEUTICS CL A ORD		25.000	1,266	50.640	1,266	990	0	0	0	209	0	209	0	08/21/2024	
92338C-10-3	VERALTO ORD		121.000	12,073	99.780	12,073	875	16	53	0	(250)	0	(250)	0	04/17/2009	
92343E-10-2	VERISIGN ORD		75.000	18,221	242.950	18,221	1,875	0	173	0	2,699	0	2,699	0	03/28/2007	
92343V-10-4	VERIZON COMMUNICATIONS ORD		1,625.000	66,186	40.730	66,186	47,429	0	4,424	0	1,203	0	1,203	0	12/21/2023	
92345Y-10-6	VERISK ANALYTICS ORD		102.000	22,816	223.690	22,816	8,327	0	184	0	(5,277)	0	(5,277)	0	08/02/2017	
92346J-10-8	VERICEL ORD		50.000	1,801	36.010	1,801	944	0	0	0	(945)	0	(945)	0	06/28/2019	
92511U-10-2	VERRA MOBILITY CL A ORD		150.000	3,362	22.410	3,362	2,103	0	0	0	(266)	0	(266)	0	10/15/2019	
92532F-10-0	VERTEX PHARMACEUTICALS ORD		165.000	74,804	453.360	74,804	23,783	0	0	0	8,359	0	8,359	0	05/12/2022	
92537N-10-8	VERTIV HOLDINGS CL A ORD		210.000	34,022	162.010	34,022	5,073	0	37	0	10,164	0	10,164	0	07/12/2023	
92552R-40-6	PURSUIT ATTRACTIONS AND HOSPTLTY ORD		20.000	674	33.680	674	688	0	0	0	(177)	0	(177)	0	04/22/2019	
92552V-10-0	VIASAT ORD		55.000	1,895	34.460	1,895	513	0	0	0	1,427	0	1,427	0	03/24/2021	
92555Q-10-5	VIAVI SOLUTIONS ORD		205.000	3,653	17.820	3,653	1,765	0	0	0	1,583	0	1,583	0	10/10/2018	
92556V-10-6	VIATRIS ORD		1,078.000	13,421	12.450	13,421	8,335	0	517	0	0	0		0	06/25/2021	
925652-10-9	VICI PPTYS ORD		450.000	12,654	28.120	12,654	9,549	203	786	0	(491)	0	(491)	0	10/10/2018	
926400-10-2	VICTORIA S SECRET ORD		56.000	3,034	54.170	3,034	600	0	0	0	714	0	714	0	10/10/2018	
92672L-10-7	VIEWRAY ORD		145.000	0	0.000	0	0	0	0	0	0	0		0	12/15/2020	

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1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	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 (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
92686J-10-6	VIKING THERAPEUTICS ORD		70.000	2,463	35.180	2,463	4,540	0	0	0	(354)	0	(354)	0	08/21/2024	
92764N-10-2	VIR BIOTECHNOLOGY ORD		45.000	271	6.030	271	372	0	0	0	(59)	0	(59)	0	03/23/2023	
92766K-40-3	VIRGIN GALACTIC HOLDINGS CL A ORD		1.000	3	3.210	3	7	0	0	0	(3)	0	(3)	0	07/15/2020	
92790C-10-4	VIRIDIAN THERAPEUTICS ORD		45.000	1,400	31.120	1,400	1,303	0	0	0	97	0	97	0	11/19/2025	
92826C-83-9	VISA CL A ORD		930.000	326,160	350.710	326,160	18,773	0	2,269	0	32,243	0	32,243	0	09/30/2011	
928280-10-9	VIRTUS INVESTMENT PARTNERS ORD		5.000	816	163.150	816	483	0	46	0	(287)	0	(287)	0	08/14/2019	
928298-10-8	VISHAY INTERTECH ORD		120.000	1,739	14.490	1,739	2,164	0	48	0	(294)	0	(294)	0	10/10/2018	
92839U-20-6	VISTEON ORD		20.000	1,902	95.100	1,902	1,652	0	11	0	128	0	128	0	10/10/2018	
92840M-10-2	VISTRA ORD		220.000	35,493	161.330	35,493	4,046	0	198	0	5,161	0	5,161	0	06/25/2021	
92852X-10-3	VITESSE ENERGY ORD		22.000	424	19.260	424	153	0	48	0	(126)	0	(126)	0	09/20/2016	
928881-10-1	VONTIER ORD		85.000	3,160	37.180	3,160	809	0	9	0	60	0	60	0	10/20/2020	
929042-10-9	VORNADO REALTY REIT ORD		117.000	3,894	33.280	3,894	2,266	0	87	0	(1,025)	0	(1,025)	0	07/12/2023	
929089-10-0	VOYA FINANCIAL ORD		95.000	7,077	74.490	7,077	4,699	0	173	0	538	0	538	0	10/10/2018	
929160-10-9	VULCAN MATERIALS ORD		25.000	7,131	285.220	7,131	1,587	0	49	0	700	0	700	0	06/25/2014	
929236-10-7	WD-40 ORD		5.000	985	196.900	985	803	0	19	0	(229)	0	(229)	0	12/21/2022	
929328-10-2	WSFS FINANCIAL ORD		35.000	1,933	55.240	1,933	981	0	23	0	74	0	74	0	07/15/2020	
92936U-10-9	W P CAREY REIT ORD		130.000	8,367	64.360	8,367	8,293	120	465	0	1,284	0	1,284	0	10/10/2018	
92939U-10-6	WEC ENERGY GROUP ORD		170.000	17,928	105.460	17,928	11,078	0	607	0	1,941	0	1,941	0	10/10/2018	
929566-10-7	WABASH NATL ORD		10.000	87	8.650	87	150	0	3	0	(85)	0	(85)	0	04/22/2019	
929740-10-8	WABTEC ORD		115.000	24,547	213.450	24,547	9,745	0	115	0	2,744	0	2,744	0	05/12/2022	
931142-10-3	WALMART ORD		2,405.000	267,965	111.420	267,965	56,236	565	2,195	0	50,673	0	50,673	0	05/15/2024	
93148P-10-2	WALKER & DUNLOP ORD		30.000	1,805	60.150	1,805	1,469	0	80	0	(1,112)	0	(1,112)	0	10/10/2018	
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD		1,514.003	43,664	28.840	43,664	15,839	0	0	0	25,879	0	25,879	0	07/21/2025	
938824-10-9	WAFD ORD		65.000	2,082	32.030	2,082	2,049	0	70	0	(14)	0	(14)	0	10/10/2018	
939653-10-1	ELME ORD		90.000	1,566	17.400	1,566	1,589	0	1,385	0	192	0	192	0	10/10/2018	
94106L-10-9	WASTE MANAGEMENT ORD		188.000	41,305	219.710	41,305	6,407	0	620	0	3,369	0	3,369	0	03/28/2007	
941848-10-3	WATERS ORD		35.000	13,294	379.830	13,294	2,128	0	0	0	310	0	310	0	03/05/2008	
942622-20-0	WATSCO ORD		20.000	6,739	336.950	6,739	3,364	0	234	0	(2,739)	0	(2,739)	0	10/10/2018	
942749-10-2	WATTS INDUSTRIES CL A ORD		25.000	6,901	276.020	6,901	1,859	0	50	0	1,818	0	1,818	0	10/10/2018	
94419L-10-1	WAYFAIR CL A ORD		60.000	6,025	100.410	6,025	3,308	0	0	0	2,717	0	2,717	0	07/21/2025	
948849-10-4	WEIS MARKETS ORD		10.000	641	64.090	641	499	0	14	0	(36)	0	(36)	0	07/15/2020	
949746-10-1	WELLS FARGO ORD		1,822.000	169,810	93.200	169,810	51,439	0	3,097	0	41,833	0	41,833	0	03/24/2021	
95040Q-10-4	WELLTOWER ORD		325.000	60,323	185.610	60,323	20,448	0	917	0	19,364	0	19,364	0	07/12/2023	
95058W-10-0	WENDYS ORD		185.000	1,541	8.330	1,541	3,199	0	124	0	(1,474)	0	(1,474)	0	10/10/2018	
950810-10-1	WESBANCO ORD		38.000	1,263	33.240	1,263	940	14	51	0	24	0	24	0	07/15/2020	
95082P-10-5	WESCO INTL ORD		44.000	10,764	244.640	10,764	2,238	0	80	0	2,802	0	2,802	0	06/22/2020	
955306-10-5	WEST PHARM SVC ORD		45.000	12,381	275.140	12,381	5,181	0	38	0	(2,359)	0	(2,359)	0	10/10/2018	
957090-10-3	WESTAMERICA BANCORPORATION ORD		10.000	478	47.830	478	518	0	18	0	(46)	0	(46)	0	10/10/2018	
957638-10-9	WESTERN ALLIANCE ORD		50.000	4,204	84.070	4,204	2,844	0	78	0	27	0	27	0	10/10/2018	
958102-10-5	WESTERN DIGITAL ORD		203.000	34,971	172.270	34,971	6,376	0	66	0	28,595	0	28,595	0	05/12/2022	
962166-10-4	WEYERHAEUSER REIT		448.000	10,613	23.690	10,613	8,835	0	376	0	(1,998)	0	(1,998)	0	09/28/2010	
963320-10-6	WHIRLPOOL ORD		45.000	3,246	72.140	3,246	1,861	0	239	0	(1,905)	0	(1,905)	0	05/04/2007	
96758W-10-1	WIDEOPENWEST ORD		20.000	104	5.200	104	110	0	0	0	5	0	5	0	12/15/2020	
96924N-10-0	WILLDAN GROUP ORD		10.000	1,037	103.660	1,037	394	0	0	0	656	0	656	0	12/15/2020	
969457-10-0	WILLIAMS ORD		580.000	34,864	60.110	34,864	11,252	0	1,160	0	3,474	0	3,474	0	12/18/2018	
969904-10-1	WILLIAMS SONOMA ORD		110.000	19,645	178.590	19,645	3,331	0	281	0	(725)	0	(725)	0	10/10/2018	

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1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	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 (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
971378-10-4	WILLSCOT HOLDINGS CL A ORD		125.000	2,354	18.830	2,354	1,764	0	35	0	(1,828)	0	(1,828)	0	07/15/2020	
974155-10-3	WINGSTOP ORD		30.000	7,155	238.490	7,155	2,040	0	34	0	(1,371)	0	(1,371)	0	10/10/2018	
974637-10-0	WINNEBAGO INDS ORD		20.000	810	40.520	810	773	0	27	0	(145)	0	(145)	0	06/28/2019	
980745-10-3	WOODWARD ORD		60.000	18,139	302.320	18,139	4,501	0	67	0	8,154	0	8,154	0	10/10/2018	
98138H-10-1	WORKDAY CL A ORD		130.000	27,921	214.780	27,921	19,016	0	0	0	(5,623)	0	(5,623)	0	07/12/2023	
98138J-50-3	WORKHORSE GROUP ORD		1.000	5	5.090	5	1	0	0	0	4	0	4	0	07/15/2020	
98139A-10-5	WORKIVA CL A ORD		40.000	3,450	86.250	3,450	2,323	0	0	0	(930)	0	(930)	0	06/28/2019	
981475-10-6	WORLD KINECT ORD		40.000	937	23.430	937	1,083	8	30	0	(163)	0	(163)	0	10/10/2018	
981811-10-2	WORTHINGTON ENTERPRISES ORD		25.000	1,289	51.570	1,289	695	0	18	0	287	0	287	0	10/10/2018	
982104-10-1	WORTHINGTON STEEL ORD		25.000	866	34.620	866	352	0	16	0	70	0	70	0	10/10/2018	
98311A-10-5	WYNDHAM HOTELS RESORTS ORD		45.000	3,400	75.560	3,400	2,314	0	74	0	(1,135)	0	(1,135)	0	10/10/2018	
983134-10-7	WYNN RESORTS ORD		45.000	5,415	120.330	5,415	2,886	0	45	0	1,538	0	1,538	0	12/23/2015	
983793-10-0	XPO ORD		20.000	2,718	135.910	2,718	737	0	0	0	95	0	95	0	10/10/2018	
98389B-10-0	XCEL ENERGY ORD		410.000	30,283	73.860	30,283	8,795	234	926	0	2,599	0	2,599	0	10/17/2007	
984017-10-3	XENIA HOTELS AND RESORTS REIT ORD		70.000	990	14.140	990	997	10	38	0	(50)	0	(50)	0	10/10/2018	
98401F-10-5	XENCOR ORD		40.000	612	15.310	612	700	0	0	0	(307)	0	(307)	0	10/10/2018	
98419M-10-0	XYLEM ORD		163.000	22,197	136.180	22,197	14,580	0	227	0	2,377	0	2,377	0	05/20/2025	
98420N-10-5	XENON PHARMACEUTICALS ORD		55.000	2,465	44.820	2,465	2,247	0	0	0	218	0	218	0	11/19/2025	
985817-10-5	YELP ORD		60.000	1,823	30.390	1,823	2,323	0	0	0	(499)	0	(499)	0	09/28/2021	
98585N-10-6	YEXT ORD		35.000	282	8.060	282	178	0	0	0	60	0	60	0	07/15/2020	
98585X-10-4	YETI HOLDINGS ORD		75.000	3,313	44.170	3,313	1,810	0	0	0	425	0	425	0	04/17/2020	
988498-10-1	YUM BRANDS ORD		210.000	31,769	151.280	31,769	4,384	0	596	0	3,595	0	3,595	0	03/28/2007	
989207-10-5	ZEBRA TECHNOLOGIES CL A ORD		35.000	8,499	242.820	8,499	5,236	0	0	0	(5,019)	0	(5,019)	0	10/10/2018	
98943L-10-7	ZENTALIS PHARMACEUTICALS ORD		15.000	20	1.350	20	52	0	0	0	(25)	0	(25)	0	10/20/2020	
98954M-10-1	ZILLOW GROUP CL A ORD		40.000	2,729	68.230	2,729	1,532	0	0	0	(105)	0	(105)	0	10/10/2018	
98954M-20-0	ZILLOW GROUP CL C ORD		105.000	7,163	68.220	7,163	4,027	0	0	0	(612)	0	(612)	0	10/10/2018	
98956A-10-5	ZETA GLOBAL HOLDINGS CL A ORD		110.000	2,239	20.350	2,239	2,600	0	0	0	260	0	260	0	08/21/2024	
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD		90.000	8,093	89.920	8,093	7,057	22	86	0	(1,414)	0	(1,414)	0	05/15/2018	
989701-10-7	ZIONS BANCORPORATION ORD		100.000	5,854	58.540	5,854	2,692	0	176	0	429	0	429	0	03/11/2015	
98978V-10-3	ZOETIS CL A ORD		247.000	31,078	125.820	31,078	4,997	0	494	0	(9,166)	0	(9,166)	0	09/24/2014	
98980G-10-2	ZSCALER ORD		59.000	13,270	224.920	13,270	6,062	0	0	0	2,626	0	2,626	0	10/18/2023	
98980L-10-1	ZOOM COMMUNICATIONS CL A ORD		180.000	15,532	86.290	15,532	14,878	0	0	0	654	0	654	0	05/20/2025	
989817-10-1	ZUMIEZ ORD		20.000	521	26.050	521	522	0	0	0	138	0	138	0	06/28/2019	
98983L-10-8	ZURN ELKAY WATER SOLUTIONS ORD		120.000	5,579	46.490	5,579	1,665	0	46	0	1,103	0	1,103	0	10/10/2018	
98986M-10-3	ZYNEX ORD		22.000	3	0.125	3	173	0	0	0	(173)	0	(173)	0	07/15/2020	
G0084W-10-1	ADIENT ORD		86.000	1,649	19.170	1,649	2,707	0	0	0	167	0	167	0	10/10/2018	
G01767-10-5	ALKERMES ORD		145.000	4,057	27.980	4,057	2,652	0	0	0	(113)	0	(113)	0	03/24/2021	
G0176J-10-9	ALLEGION ORD		58.000	9,235	159.220	9,235	1,358	0	118	0	1,655	0	1,655	0	12/12/2013	
G0250X-10-7	AMCOR ORD		1,568.000	13,077	8.340	13,077	12,911	0	484	0	(311)	0	(311)	0	11/19/2025	
G0260P-10-2	AMER SPORTS ORD		100.000	3,735	37.350	3,735	3,510	0	0	0	225	0	225	0	11/19/2025	
G0378L-10-0	ANGLOGOLD ORD		295.000	25,158	85.280	25,158	14,903	0	504	0	10,255	0	10,255	0	07/21/2025	
G037AX-10-1	AMBARELLA ORD		31.000	2,196	70.840	2,196	1,349	0	0	0	(59)	0	(59)	0	03/19/2019	
G0403H-10-8	AON CL A ORD		130.000	45,874	352.880	45,874	6,371	0	378	0	(816)	0	(816)	0	04/02/2012	
G0450A-10-5	ARCH CAPITAL GROUP ORD		200.000	19,184	95.920	19,184	5,620	0	0	0	714	0	714	0	10/10/2018	
G0585R-10-6	ASSURED GUARANTY ORD		55.000	4,943	89.870	4,943	2,287	0	75	0	(8)	0	(8)	0	10/10/2018	
G0692U-10-9	AXIS CAPITAL HOLDINGS ORD		80.000	8,567	107.090	8,567	4,474	35	141	0	1,478	0	1,478	0	10/10/2018	

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1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	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 (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
G0772R-20-8	BANK NT BUTTERFIELD AND SON ORD		40.000	1,993	49.820	1,993	1,466	0	75	0	531	0	531	0	06/25/2021	
G1110E-10-7	BIOHAVEN ORD		50.000	565	11.290	565	1,380	0	0	0	(1,303)	0	(1,303)	0	08/21/2024	
G1151C-10-1	ACCENTURE CL A ORD		320.000	85,856	268.300	85,856	23,926	0	1,942	0	(26,717)	0	(26,717)	0	10/10/2018	
G1890L-10-7	CAPRI HOLDINGS LTD.		15.000	366	24.400	366	536	0	0	0	50	0	50	0	11/27/2017	
G25457-10-5	CREDO TECHNOLOGY GROUP HOLDING ORD		85.000	12,231	143.890	12,231	2,986	0	0	0	6,518	0	6,518	0	08/21/2024	
G2717C-10-6	CUSHMAN AND WAKEFIELD ORD		145.000	2,348	16.190	2,348	1,697	0	0	0	451	0	451	0	07/15/2020	
G29183-10-3	EATON ORD		236.000	75,168	318.510	75,168	12,149	0	982	0	(3,153)	0	(3,153)	0	12/03/2012	
G3198U-10-2	ESSENT GROUP ORD		110.000	7,151	65.010	7,151	4,446	0	136	0	1,163	0	1,163	0	10/10/2018	
G3265R-10-7	APTIV ORD		165.000	12,555	76.090	12,555	5,271	0	0	0	2,576	0	2,576	0	02/25/2013	
G3323L-10-0	FABRINET ORD		30.000	13,658	455.280	13,658	1,300	0	0	0	7,062	0	7,062	0	10/10/2018	
G36738-10-5	FRESH DEL MONTE PRODUCE ORD		5.000	178	35.630	178	146	0	6	0	12	0	12	0	12/16/2019	
G3730V-10-5	FTAI AVIATION ORD		50.000	9,843	196.850	9,843	5,829	0	63	0	2,641	0	2,641	0	08/21/2024	
G3922B-10-7	GENPACT ORD		180.000	8,420	46.780	8,420	5,107	0	122	0	689	0	689	0	10/10/2018	
G4253H-10-1	JAMES HARDIE ORD		56.000	1,162	20.750	1,162	2,072	0	1,455	0	(1,417)	0	(1,417)	0	10/20/2020	
G4388N-10-6	HELEN OF TROY ORD		20.000	425	21.250	425	2,389	0	0	0	(772)	0	(772)	0	10/10/2018	
G4474Y-21-4	JANUS HENDERSON GROUP ORD		100.000	4,757	47.570	4,757	2,140	0	159	0	504	0	504	0	06/28/2019	
G4740B-10-5	ICHOR HOLDINGS ORD		20.000	369	18.430	369	473	0	0	0	(276)	0	(276)	0	06/28/2019	
G4863A-10-8	BRIGHTSTAR LOTTERY ORD		80.000	1,238	15.480	1,238	1,383	0	306	0	(174)	0	(174)	0	10/10/2018	
G491BT-10-8	INVESCO ORD		190.000	4,991	26.270	4,991	3,247	0	159	0	1,670	0	1,670	0	10/10/2018	
G50871-10-5	JAZZ PHARMACEUTICALS ORD		35.000	5,950	170.000	5,950	4,256	0	0	0	1,640	0	1,640	0	05/12/2022	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD		384.996	46,103	119.750	46,103	8,656	154	581	0	15,716	0	15,716	0	09/07/2016	
G54950-10-3	LINDE ORD		226.000	96,364	426.390	96,364	71,217	0	1,356	0	1,745	0	1,745	0	12/21/2022	
G5509L-10-1	LIVANOVA ORD		15.000	923	61.530	923	828	0	0	0	228	0	228	0	07/15/2020	
G5960L-10-3	MEDTRONIC ORD		827.000	79,442	96.060	79,442	29,059	587	2,332	0	13,381	0	13,381	0	09/30/2011	
G61188-10-1	LIBERTY GLOBAL CL A ORD		110.000	1,225	11.140	1,225	1,392	0	0	0	(178)	0	(178)	0	12/31/2024	
G61188-12-7	LIBERTY GLOBAL CL C ORD		105.000	1,159	11.040	1,159	1,371	0	0	0	(221)	0	(221)	0	12/31/2024	
G65163-10-0	JOBY AVIATION CL A ORD		310.000	4,092	13.200	4,092	3,140	0	0	0	389	0	389	0	07/21/2025	
G65431-14-3	NOBEL CORP EQY WARRANT		3.000	0	0.002	0	1	0	0	0	(1)	0	(1)	0	10/10/2018	
G65773-10-6	NORDIC AMERICAN TANKERS ORD		180.000	619	3.440	619	703	0	72	0	169	0	169	0	10/15/2019	
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD		235.000	5,245	22.320	5,245	4,256	0	0	0	(801)	0	(801)	0	03/24/2021	
G6674U-10-8	NOVOCURE ORD		70.000	905	12.930	905	1,045	0	0	0	(1,181)	0	(1,181)	0	10/18/2023	
G6683N-10-3	NU HOLDINGS CL A ORD		2,165.000	36,242	16.740	36,242	18,706	0	0	0	13,813	0	13,813	0	12/31/2024	
G6700G-10-7	NVENT ELECTRIC ORD		115.000	11,727	101.970	11,727	12,241	0	0	0	(514)	0	(514)	0	11/19/2025	
G72800-10-8	PROTHENA ORD		20.000	191	9.550	191	258	0	0	0	(86)	0	(86)	0	12/16/2019	
G7496G-10-3	RENAISSANCERE ORD		35.000	9,841	281.160	9,841	4,751	0	56	0	1,132	0	1,132	0	10/10/2018	
G76279-10-1	ROIVANT SCIENCES ORD		626.000	13,584	21.700	13,584	6,586	0	0	0	6,179	0	6,179	0	12/21/2023	
G77090-10-4	ROYALTY PHARMA CL A ORD		245.000	9,467	38.640	9,467	6,532	0	216	0	3,217	0	3,217	0	07/12/2023	
G7738W-10-6	SFL ORD		110.000	859	7.810	859	1,392	0	103	0	(265)	0	(265)	0	08/14/2019	
G7S00T-10-4	PENTAIR ORD		94.000	9,789	104.140	9,789	2,370	0	94	0	329	0	329	0	10/10/2018	
G7T16G-10-3	SAPIENS INTERNATIONAL ORD		30.000	1,304	43.450	1,304	853	0	15	0	497	0	497	0	07/15/2020	
G81276-10-0	SIGNET JEWELERS ORD		25.000	2,072	82.880	2,072	1,379	0	31	0	54	0	54	0	03/24/2021	
G8267P-10-8	SMURFIT WESTROCK ORD		55.000	2,127	38.670	2,127	2,245	0	94	0	(835)	0	(835)	0	12/23/2015	
G8473T-10-0	STERIS ORD		45.000	11,408	253.520	11,408	4,724	0	108	0	2,158	0	2,158	0	10/10/2018	
G85158-10-6	STONECO CL A ORD		175.000	2,588	14.790	2,588	1,975	0	0	0	1,194	0	1,194	0	08/10/2022	
G87110-10-5	TECHNIPFMC ORD		295.000	13,145	44.560	13,145	5,275	0	59	0	4,608	0	4,608	0	07/12/2023	
G8994E-10-3	TRANE TECHNOLOGIES ORD		125.000	48,650	389.200	48,650	2,730	0	470	0	2,481	0	2,481	0	11/20/2012	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	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 (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
G9001E-12-8	LIBERTY LATIN AMERICA CL C ORD		127.000	947	7.460	947	1,152	0	0	0	142	0	142	0	10/20/2020	
G9087Q-10-2	TRONOX HOLDINGS ORD		121.000	505	4.170	505	1,540	6	36	0	(714)	0	(714)	0	03/19/2019	
G9456A-10-0	GOLAR LNG ORD		65.000	2,419	37.210	2,419	1,504	0	65	0	(332)	0	(332)	0	12/21/2022	
G96629-10-3	WILLIS TOWERS WATSON ORD		50.000	16,430	328.600	16,430	6,693	46	182	0	768	0	768	0	10/10/2018	
G98239-10-9	XP CL A ORD		215.000	3,520	16.370	3,520	5,018	0	39	0	972	0	972	0	07/12/2023	
H00501-10-8	AEBI SCHMIDT HOLDING ORD		20.000	253	12.650	253	283	0	1	0	(30)	0	(30)	0	10/15/2019	
H11356-10-4	BUNGE GLOBAL ORD		40.000	3,563	89.080	3,563	2,698	0	111	0	453	0	453	0	10/10/2018	
H1467J-10-4	CHUBB ORD		186.997	58,366	312.120	58,366	14,411	181	703	0	6,698	0	6,698	0	10/10/2018	
H17182-10-8	CRISPR THERAPEUTICS ORD		55.000	2,884	52.440	2,884	3,621	0	0	0	(737)	0	(737)	0	07/21/2025	
H2906T-10-9	GARMIN ORD		95.000	19,271	202.850	19,271	6,138	0	328	0	(324)	0	(324)	0	10/10/2018	
H5919C-10-4	ON HOLDING CL A ORD		145.000	6,740	46.480	6,740	7,576	0	0	0	(837)	0	(837)	0	07/21/2025	
H8817H-10-0	TRANSOCEAN ORD		495.000	2,044	4.130	2,044	1,267	0	0	0	778	0	778	0	05/20/2025	
L6388F-11-0	MILLICOM INTERNATIONAL CELLULAR ORD		70.000	3,881	55.440	3,881	2,877	0	119	0	1,004	0	1,004	0	07/21/2025	
L72967-10-9	ORION ORD		10.000	53	5.280	53	214	0	1	0	(105)	0	(105)	0	06/28/2019	
L8681T-10-2	SPOTIFY TECHNOLOGY ORD		100.000	58,071	580.710	58,071	22,212	0	0	0	10,259	0	10,259	0	05/20/2025	
M46528-10-1	FRONTLINE ORD		5.000	109	21.820	109	39	0	5	0	38	0	38	0	07/15/2020	
N01045-20-7	AFFIMED N.V.		10.000	0	0.000	0	28	0	0	0	(12)	0	(12)	0	12/15/2020	
N14506-10-4	ELASTIC ORD		50.000	3,772	75.440	3,772	3,021	0	0	0	(1,182)	0	(1,182)	0	04/17/2020	
N3144W-10-5	EXPRO GROUP HOLDINGS ORD		34.000	454	13.350	454	563	0	0	0	30	0	30	0	12/15/2020	
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD		100.000	4,330	43.300	4,330	5,295	0	545	0	(3,097)	0	(3,097)	0	09/19/2012	
N72482-20-6	QIAGEN N.V.		136.000	6,116	44.970	6,116	5,242	0	29	0	(113)	0	(113)	0	12/21/2022	
V7780T-10-3	ROYAL CARIBBEAN GROUP ORD		115.000	32,076	278.920	32,076	7,058	115	351	0	5,546	0	5,546	0	07/15/2020	
Y2065G-12-1	DHT HOLDINGS ORD		115.000	1,404	12.210	1,404	824	0	85	0	336	0	336	0	10/15/2019	
Y2573F-10-2	FLEX ORD		255.000	15,407	60.420	15,407	14,942	0	0	0	465	0	465	0	11/19/2025	
Y41053-10-2	INTERNATIONAL SEAWAYS ORD		30.000	1,457	48.550	1,457	746	0	88	0	378	0	378	0	10/15/2019	
5019999999. Subtotal - common stock - industrial and miscellaneous (unaffiliated) publicly traded				38,263,329	XXX	38,263,329	8,910,389	20,644	436,133	0	5,488,575	(5)	5,488,581	0	XXX	XXX
5109999999. Total - common stock - industrial and miscellaneous (unaffiliated)				38,263,329	XXX	38,263,329	8,910,389	20,644	436,133	0	5,488,575	(5)	5,488,581	0	XXX	XXX
04314H-66-7	ARTISAN: INTL VAL ADV		642,907.047	34,376,240	53.470	34,376,240	25,444,147	199,870	550,181	0	4,056,850	0	4,056,850	0	12/29/2025	
04314H-85-7	ARTISAN: INTL VAL INST		946,905.584	51,104,494	53.970	51,104,494	33,964,008	308,953	918,834	0	6,571,525	0	6,571,525	0	12/28/2022	
5329999999. Subtotal - common stocks - mutual funds - designations not assigned by the SVO				85,480,734	XXX	85,480,734	59,408,156	508,822	1,469,015	0	10,628,374	0	10,628,374	0	XXX	XXX
5409999999. Total - common stocks - mutual funds				85,480,734	XXX	85,480,734	59,408,156	508,822	1,469,015	0	10,628,374	0	10,628,374	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
001316-10-0	ENCOVA INSURANCE AGENCY INC		200.000	670,589	3,352.944	670,589	2,840,517	0	0	0	77,238	0	77,238	0	01/13/2014	
5929999999. Subtotal - common stock - parent, subsidiaries and affiliates other				670,589	XXX	670,589	2,840,517	0	0	0	77,238	0	77,238	0	XXX	XXX
5979999999. Total - common stocks - parent, subsidiaries and affiliates				670,589	XXX	670,589	2,840,517	0	0	0	77,238	0	77,238	0	XXX	XXX
5989999999 - Total common stocks				124,414,652	XXX	124,414,652	71,159,061	529,466	1,905,148	0	16,194,187	(5)	16,194,193	0	XXX	XXX
5999999999 - Total preferred and common stocks				124,414,652	XXX	124,414,652	71,159,061	529,466	1,905,148	0	16,194,187	(5)	16,194,193	0	XXX	XXX

1.

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

1A — 1A ...$ 0 1B ..$ 0 1C ..$ 0 1D ..$ 0 1E ..$ 0 1F ..$ 0 1G ..$ 0

1B — 2A ...$ 0 2B ..$ 0 2C ..$ 0

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
91282C-MD-0	UNITED STATES TREASURY	02/07/2025	Bank of Montreal Chicago		120,160	120,000	595
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					120,160	120,000	595
035707-N8-7	ANNA TEX INDPT SCH DIST	07/23/2025	PERSHING DIV OF DLJ SEC LNDING		1,022,550	1,000,000	3,063
269696-TF-7	EAGLE MTN & SAGINAW TEX INDPT SCH DIST	08/20/2025	PERSHING DIV OF DLJ SEC LNDING		1,035,290	1,000,000	0
357866-M9-0	FRENSHIP TEX INDPT SCH DIST	07/31/2025	FTN FINANCIAL		1,026,270	1,000,000	0
964559-2R-8	WHITE SETTLEMENT TEX INDPT SCH DIST	05/29/2025	Not Available		10,045	15,000	123
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					3,094,155	3,015,000	3,186
010268-EJ-5	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R	04/14/2025	CITIGROUP GLOBAL MARKETS INC.		220,285	220,000	540
04780M-X9-5	ATLANTA GA ARPT REV	07/29/2025	WELLS FARGO BANK, N.A./SIG		1,010,590	1,000,000	4,229
196632-8C-0	COLORADO SPRINGS COLO UTILS REV	08/19/2025	Jefferies		1,032,670	1,000,000	0
23503C-GJ-0	DALLAS FORT WORTH TEX INTL ARPT REV	09/11/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.		1,059,290	1,000,000	0
247325-PY-3	DELRAY BEACH FLA WTR & SWR REV	09/04/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.		1,028,240	1,000,000	0
429326-W3-1	HIDALGO CNTY TEX	07/29/2025	STIFEL NICOLAUS & COMPANY		987,740	1,000,000	0
442349-JU-1	HOUSTON TEX ARPT SYS REV	07/25/2025	WELLS FARGO BANK, N.A./SIG		1,276,675	1,250,000	0
544445-3D-9	LOS ANGELES CALIF DEPT ARPTS ARPT REV	03/28/2025	BARCLAYS CAPITAL INC		1,049,790	1,000,000	0
592647-PE-5	METROPOLITAN WASH D C ARPTS AUTH ARPT SY	06/16/2025	RBC CAPITAL MARKETS		1,038,750	1,000,000	0
59334D-RK-2	MIAMI-DADE CNTY FLA WTR & SWR REV	12/16/2025	Jefferies		138,414	170,000	1,236
64613C-GH-5	NEW JERSEY ST TRANSN TR FD AUTH	04/08/2025	FTN FINANCIAL		1,437,310	1,400,000	23,888
64972J-JD-1	NEW YORK CITY TRANSITIONAL FINANCE AUTHO	04/02/2025	RBC CAPITAL MARKETS		1,066,860	1,000,000	22,167
68450L-JQ-9	ORANGE CNTY FLA HEALTH FACS AUTH REV	09/04/2025	Jefferies		1,016,510	1,000,000	22,458
735389-2S-6	PORT SEATTLE WASH REV	08/28/2025	MORGAN STANLEY & COMPANY		1,016,180	1,000,000	8,458
781741-FV-0	RURAL WATER FINANCING AGENCY	06/11/2025	WELLS FARGO BANK, N.A./SIG		986,030	1,000,000	0
79771F-JE-8	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL	06/25/2025	MORGAN STANLEY CO		140,028	150,000	583
800766-PZ-4	SANGAMON CNTY ILL SCH DIST NO 186 SPRING	04/01/2025	STIFEL NICOLAUS & COMPANY		1,057,130	1,000,000	0
902354-SR-1	TYLER TEX WTR & SWR SYS REV	06/11/2025	PERSHING DIV OF DLJ SEC LNDING		1,002,840	1,000,000	0
944514-U8-9	WAYNE CNTY MICH ARPT AUTH REV	06/13/2025	PERSHING DIV OF DLJ SEC LNDING		1,051,970	1,000,000	0
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					17,617,302	17,190,000	83,560
025816-EM-7	AMERICAN EXPRESS CO	12/09/2025	MORGAN STANLEY & COMPANY		986,580	1,000,000	6,138
06418G-AU-1	BANK OF NOVA SCOTIA	09/08/2025	SCOTIA CAPITAL (USA) INC.		1,000,000	1,000,000	0
13607Q-FE-7	CANADIAN IMPERIAL BANK OF COMMERCE	09/02/2025	BANC OF AMERICA/FIXED INCOME		3,000,000	3,000,000	0
20268J-BE-2	COMMONSPIRIT HEALTH	10/17/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.		1,000,000	1,000,000	0
29446M-AM-4	EQUINOR ASA	11/06/2025	Citigroup (SSB)		1,013,930	1,000,000	8,875
38141G-C3-6	GOLDMAN SACHS GROUP INC	03/28/2025	MORGAN STANLEY & COMPANY		2,026,220	2,000,000	18,225
46647P-BL-9	JPMORGAN CHASE & CO	12/09/2025	BANC OF AMERICA/FIXED INCOME		1,860,200	2,000,000	6,725
46647P-EV-4	JPMORGAN CHASE & CO	05/29/2025	Various		3,307,348	3,250,000	42,476
49447B-AC-7	KIMCO REALTY OP LLC	06/16/2025	Wells Fargo Securities, LLC		2,489,000	2,500,000	0
57629W-CW-8	MASSMUTUAL GLOBAL FUNDING II	12/02/2025	US BANCORP INVESTMENTS INC.		1,320,630	1,500,000	3,488
61747Y-FZ-3	MORGAN STANLEY	09/04/2025	MARKETAXESS CORPORATION		1,033,730	1,000,000	19,903
74460W-AG-2	PUBLIC STORAGE OPERATING CO	04/03/2025	BARCLAYS CAPITAL INC		1,014,390	1,000,000	8,925
78017F-ZS-5	ROYAL BANK OF CANADA	10/02/2025	RBC CAPITAL MARKETS		2,021,140	2,000,000	41,452
91159H-JV-3	US BANCORP	06/13/2025	US BANCORP INVESTMENTS INC.		2,520,300	2,500,000	10,943
928668-BF-8	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	01/22/2025	GOLDMAN		916,720	1,000,000	7,292
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					25,510,188	25,750,000	174,441
0489999999. Total - issuer credit obligations (unaffiliated)					46,341,803	46,075,000	261,781
0499999999. Total - issuer credit obligations (affiliated)					0	0	0
0509999997. Total - issuer credit obligations - Part 3					46,341,803	46,075,000	261,781
0509999998. Total - issuer credit obligations - Part 5							
0509999999. Total - issuer credit obligations					46,341,803	46,075,000	261,781
38384K-QG-9	GNR 2024-043 F - CMO/RMBS	02/24/2025	NOMURA SECURITIES INTL INC		998,828	997,737	1,027
38384N-B9-5	GNR 2024-081 FE - CMO/RMBS	03/27/2025	GOLDMAN		1,992,323	1,992,323	3,345
38384X-SB-0	GNR 2024-164 FM - CMO/RMBS	02/07/2025	CANTOR FITZGERALD + CO.		2,376,974	2,381,439	7,892
38385C-W9-5	GNR 2025-022 AF - CMO/RMBS	03/19/2025	GOLDMAN		1,497,393	1,494,824	896
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					6,865,518	6,866,323	13,161
3136BU-CB-4	FNR 2024-105 KF - CMO/RMBS	02/20/2025	NOMURA SECURITIES INTL INC		1,964,047	1,960,371	0
3140W0-6U-4	FN FA0882 - RMBS	08/28/2025	PERSHING DIV OF DLJ SEC LNDING		1,936,394	1,916,925	8,200
3140W0-XH-3	FN FA0679 - RMBS	03/31/2025	Wells Fargo Securities, LLC		2,881,965	2,936,216	0
3140Y7-U2-2	FN CC1500 - RMBS	12/23/2025	GOLDMAN		1,000,004	996,539	3,183
31427M-RE-3	FH SL0484 - RMBS	03/28/2025	PERSHING DIV OF DLJ SEC LNDING		4,945,629	4,951,432	22,694
31427P-ZK-3	FH SL2545 - RMBS	12/02/2025	NOMURA SECURITIES INTL INC		1,991,783	1,978,030	549
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					14,719,822	14,739,513	34,627
034935-AA-4	AOMT 254 A1 - RMBS	04/09/2025	J P MORGAN SECURITIES		999,986	1,000,000	6,506
17332G-AL-1	CMLTI 25INV1 A11 - RMBS	09/23/2025	Wells Fargo Securities, LLC		1,554,470	1,527,207	5,854

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
34074N-DN-6	FLORIDA HOUSING FINANCE CORPORATION	05/21/2025	RBC CAPITAL MARKETS		1,034,840	1,000,000	0
36171D-AE-8	GCAT 25INV1 A5 - RMBS	09/23/2025	BANC OF AMERICA/FIXED INCOME		1,147,276	1,125,341	4,314
43762D-AC-3	HOMES 25AFC4 A1 - RMBS	11/19/2025	J P MORGAN SECURITIES		1,000,000	1,000,000	3,433
45203M-E5-6	ILLINOIS HSG DEV AUTH REV	03/01/2025	Not Available		15,799	0	(15,799)
64832C-AC-7	NRZT 25NQM3 A1 - RMBS	06/02/2025	BARCLAYS CAPITAL INC		999,979	1,000,000	1,383
69382C-AB-2	PMTLT 2025-INV3 A2 - RMBS	03/14/2025	BANC OF AMERICA/FIXED INCOME		1,005,469	1,000,000	3,333
73015D-AC-5	PMTLT 25INV4 A3 - RMBS	08/08/2025	Various		2,418,734	2,427,356	4,475
73015K-AB-1	PMTLT 25IN12 A2 - RMBS	12/03/2025	BANC OF AMERICA/FIXED INCOME		1,514,297	1,500,000	2,521
817370-AB-5	SEMT 253 A2 - RMBS	03/07/2025	BANC OF AMERICA/FIXED INCOME		1,238,086	1,250,000	2,483
81748U-AA-8	SEMT 25S2 A1 - RMBS	11/07/2025	BANC OF AMERICA/FIXED INCOME		935,156	1,000,000	1,444
81750D-AB-9	SEQUOIA MORTGAGE TRUST 2025-13 - RMBS	12/16/2025	Wells Fargo Securities, LLC		1,242,773	1,250,000	3,125
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					15,106,865	15,079,904	23,072
00112H-AA-5	ACREC 25FL3 A - CMBS	01/10/2025	J P MORGAN SECURITIES		1,496,250	1,500,000	0
55287H-AA-8	MF1 25FL17 A - CMBS	01/24/2025	MORGAN STANLEY & COMPANY		2,992,500	3,000,000	0
629174-AB-9	NMNL 2025-1 B - CMBS	11/18/2025	GOLDMAN		999,727	1,000,000	0
85520C-AA-3	STAR 25SFR5 A - CMBS	01/08/2025	NOMURA SECURITIES/FIXED INCOME		1,000,000	1,000,000	0
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					6,488,477	6,500,000	0
05556K-AA-0	BCRED BSL STATIC CLO 2025-1 LTD. - CDO	05/08/2025	MORGAN STANLEY & COMPANY		1,000,000	1,000,000	0
05686C-AA-1	BCC 251 A1 - CDO	01/27/2025	MIZUHO SECURITIES USA/FIXED INCOME		2,000,000	2,000,000	0
06744N-BQ-9	BARDT 1911RR ARR - CDO	01/17/2025	BARCLAYS CAPITAL INC		1,000,000	1,000,000	0
08183F-AA-6	BSP 38 A - CDO	05/01/2025	GOLDMAN		999,723	1,000,000	19,682
08186E-AL-2	BSP 29R AR - CDO	01/24/2025	J P MORGAN SECURITIES		999,999	1,000,000	1
55817D-AA-6	MDPK 71 A1 - CDO	02/11/2025	NOMURA SECURITIES/FIXED INCOME		2,000,000	2,000,000	0
67112R-BC-7	OAKC 3RR AR2 - CDO	04/30/2025	SG AMERICAS SECURITIES, LLC		999,000	1,000,000	1,553
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					8,998,721	9,000,000	21,236
43283C-AA-9	HGVT 251 A - ABS	06/10/2025	Wells Fargo Securities, LLC		999,722	1,000,000	0
43283C-AB-7	HGVT 251 B - ABS	06/10/2025	Wells Fargo Securities, LLC		1,999,790	2,000,000	0
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					2,999,512	3,000,000	0
209031-AA-1	CNSL 251 A2 - ABS	09/04/2025	BANC OF AMERICA/FIXED INCOME		1,029,766	1,000,000	2,500
86613X-AN-5	FIBER 251 A2 - ABS	11/05/2025	MORGAN STANLEY & COMPANY		1,999,986	2,000,000	0
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					3,029,751	3,000,000	2,500
86212F-AB-5	STR 251 A2 - ABS	09/25/2025	Citigroup (SSB)		1,249,787	1,250,000	0
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					1,249,787	1,250,000	0
23802Y-AA-5	HYPER 2025-1 A2 - ABS	09/11/2025	Deutsche Bank Securities Inc		1,999,932	2,000,000	0
76134K-AM-6	VDCR 251 A2A - ABS	08/20/2025	SCOTIA CAPITAL (USA) INC.		1,000,000	1,000,000	0
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					2,999,932	3,000,000	0
1889999999. Total - asset-backed securities (unaffiliated)					62,458,385	62,435,740	94,595
1899999999. Total - asset-backed securities (affiliated)					0	0	0
1909999997. Total - asset-backed securities - Part 3					62,458,385	62,435,740	94,595
1909999998. Total - asset-backed securities - Part 5					1,000,000	1,000,000	0
1909999999. Total - asset-backed securities					63,458,385	63,435,740	94,595
2009999999. Total - issuer credit obligations and asset-backed securities					109,800,189	109,510,740	356,376
4509999997. Total - preferred stocks - Part 3					0	XXX	0
4509999998. Total - preferred stocks - Part 5						XXX	
4509999999. Total - preferred stocks					0	XXX	0
00123Q-10-4	AGNC INVESTMENT REIT ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	605.000	6,121		0
00183L-20-1	ANGI CL A ORD	04/01/2025	ITG INC	31.506	458		0
00217D-10-0	AST SPACEMOBILE CL A ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	2,542		0
00510N-10-2	ACUREN ORD	08/04/2025	Various	46.092	814		0
007903-10-7	ADVANCED MICRO DEVICES ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	95.000	21,163		0
01749D-10-5	ALLEGRO MICROSYSTEMS ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	85.000	3,142		0
02156V-10-9	OKLO CL A ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	4,405		0
023135-10-6	AMAZON COM ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	260.000	52,732		0
023939-10-1	AMENTUM HOLDINGS ORD	05/16/2025	ITG INC	4.563	25		0
03769M-10-6	APOLLO GLOBAL MANAGEMENT ORD	12/01/2025	ITG INC	17.000	747		0
038169-20-7	APPLIED DIGITAL ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	1,380		0
03945R-10-2	ARCHER AVIATION CL A ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	210.000	2,595		0
04911A-10-7	ATLANTIC UNION BANKSHARES ORD	04/01/2025	ITG INC	36.000	1,252		0
05464T-10-4	AXSOME THERAPEUTICS ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	3,274		0
08579W-10-3	BERRY GLOBAL GROUP ORD	01/01/2025	ITG INC	(25.000)	(1,006)		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
08975B-10-9	BIGBEAR.AI HOLDINGS ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	195.000	1,466		0
090043-10-0	BILL HOLDINGS ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	65.000	3,140		0
09061G-10-1	BIOMARIN PHARMACEUTICAL ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	6,827		0
09260D-10-7	BLACKSTONE ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	175.000	25,069		0
11135F-10-1	BROADCOM ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	205.000	46,976		0
12769G-10-0	CAESARS ENTERTAINMENT ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	145.000	2,911		0
14040H-10-5	CAPITAL ONE FINANCIAL ORD	05/18/2025	Various	230.339	2,528		0
14316J-10-8	CARLYLE GROUP ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	9,331		0
148929-10-2	CAVA GROUP ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	6,175		0
15102K-10-0	CELCUITY ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	1,885		0
156944-10-0	CG ONCOLOGY ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	1,707		0
166764-10-0	CHEVRON ORD	07/18/2025	Various	153.750	6,011		0
16679L-10-9	CHEWY CL A ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	145.000	5,474		0
171757-10-7	CIDARA THERAPEUTICS ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	3,285		0
17253J-10-6	CIPHER MINING ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	1,150		0
19240Q-20-1	COGENT BIOSCIENCES ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	95.000	3,304		0
197236-10-2	COLUMBIA BANKING SYSTEM ORD	09/02/2025	ITG INC	73.200	1,762		0
199908-10-4	COMFORT SYSTEMS USA ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	18,732		0
216648-50-1	COOPER ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	75.000	6,097		0
21874A-10-6	CORE SCIENTIFIC ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190.000	2,566		0
22822V-10-1	CROWN CASTLE ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	8,216		0
23128Q-10-1	CURBLINE PROPERTIES ORD	05/01/2025	EXCHANGE OFFER	60.000	1,337		0
260557-10-3	DOW ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	4,303		0
26614N-10-2	DUPONT DE NEMOURS ORD	11/03/2025	ITG INC	337.000	5,530		0
26701L-10-0	DUTCH BROS CL A ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	75.000	5,070		0
26740W-10-9	D WAVE QUANTUM ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	195.000	3,736		0
293594-10-7	ENOVIX ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	115.000	1,728		0
29415C-10-1	EOS ENERGY ENTERPRISES CL A ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	170.000	2,193		0
30190A-10-4	F&G ANNUITIES AND LIFE ORD	12/17/2025	EXCHANGE OFFER	4.680	154		0
34959J-10-8	FORTIVE ORD	06/30/2025	Various	177.000	1,473		0
34986A-10-4	FORWARD AIR ORD	06/13/2025	ITG INC	30.000	968		0
36164V-60-2	GCI LIBERTY SERIES A ORD	07/15/2025	ITG INC	4.000	104		0
36164V-80-0	GCI LIBERTY SERIES C ORD	07/15/2025	ITG INC	17.000	439		0
36828A-10-1	GE VERNOVA ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	20,126		0
369604-30-1	GE AEROSPACE ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	145.000	33,927		0
375916-10-3	GILDAN ACTIVEWEAR A ORD	12/01/2025	Various	23.664	1,024		0
403949-10-0	HF SINCLAIR ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	105.000	3,792		0
404251-10-0	HNI ORD	12/12/2025	ITG INC	1.970	67		0
438516-10-6	HONEYWELL INTERNATIONAL ORD	10/30/2025	MERRILL LYNCH PIERCE FENNER	448.000	13,852		0
446150-10-4	HUNTINGTON BANCSHARES ORD	10/20/2025	ITG INC	97.500	1,260		0
44812J-10-4	HUT 8 ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	2,252		0
44891N-20-8	IAC ORD	04/01/2025	ITG INC	60.000	2,219		0
452327-10-9	ILLUMINA ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	10,327		0
457669-30-7	INSMED ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	5,079		0
458140-10-0	INTEL ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	370.000	13,034		0
45867G-10-1	INTERDIGITAL ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	5,087		0
46222L-10-8	IONQ ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	2,166		0
46982L-10-8	JACOBS SOLUTIONS ORD	05/16/2025	ITG INC	75.000	2,386		0
478160-10-4	JOHNSON & JOHNSON ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	270.000	41,413		0
49177J-10-2	KENVUE ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	370.000	5,986		0
512807-30-6	LAM RESEARCH ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	740.000	75,549		0
52567D-10-7	LEMONADE ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	2,512		0
530307-10-7	LIBERTY BROADBAND SRS A ORD	07/15/2025	ITG INC	20.000	1,493		0
53626N-10-2	LIONSGATE STUDIOS ORD	05/07/2025	ITG INC	11.200	30		0
54949B-10-3	LUCID GROUP ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	675.000	1,991		0
553368-10-1	MP MATERIALS CL A ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	85.000	5,097		0
558868-10-5	MADRIGAL PHARMACEUTI ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	2,798		0
573874-10-4	MARVELL TECHNOLOGY ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	115.000	9,386		0
58463J-30-4	MEDICAL PROPERTIES REIT ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	405.000	2,007		0
594918-10-4	MICROSOFT ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	18,217		0
595112-10-3	MICRON TECHNOLOGY ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	85.000	19,379		0
601137-10-2	MILLROSE PROPERTIES CL A ORD	02/03/2025	Not Available	80.000	1,755		0
60471A-10-1	MIRION TECHNOLOGIES CL A ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	155.000	3,789		0
60770K-10-7	MODERNA ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	1,871		0
60937P-10-6	MONGODB CL A ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	4,435		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
670703-10-7	NUVALENT CL A ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	2,444		0
67079K-10-0	NUSCALE POWER CL A ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	4,125		0
681919-10-6	OMNICOM GROUP ORD	11/26/2025	Various	125.560	1,445		0
68989M-20-2	OUSTER ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	1,061		0
69608A-10-8	PALANTIR TECHNOLOGIES CL A ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	13,717		0
697435-10-5	PALO ALTO NETWORKS ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	968		0
69932A-20-4	PARAMOUNT SKYDANCE CL B ORD	08/06/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	204.000	1,728		0
704551-10-0	PEABODY ENERGY ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	2,219		0
71385M-10-7	PERIMETER SOLUTIONS ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	2,364		0
74006W-20-7	PRAXIS PRECISION MEDICINES ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	1,879		0
74624M-10-2	PURE STORAGE CL A ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	85.000	7,060		0
74743L-10-0	QNITY ELECTRONICS ORD	11/03/2025	ITG INC	168.500	7,692		0
74766W-10-8	QUANTUM COMPUTING ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	1,472		0
74767V-10-9	QUANTUMSCAPE CL A ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	285.000	3,573		0
750940-10-8	RALLIANT ORD	06/30/2025	Various	59.000	480		0
754907-10-3	RAYONIER REIT ORD	12/12/2025	Not Available	13.000	310		0
75734B-10-0	REDDIT CL A ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	11,736		0
76131D-10-3	RESTAURANT BRANDS INTRNATIONAL ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	220.000	15,142		0
76655K-10-3	RIGETTI COMPUTING ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	2,828		0
767292-10-5	RIOT PLATFORMS ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	115.000	1,676		0
770700-10-2	ROBINHOOD MARKETS CL A ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	10,660		0
771049-10-3	ROBLOX CL A ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	12,724		0
77311W-10-1	ROCKET COMPANIES CL A ORD	10/01/2025	Various	786.334	1,431		0
773121-10-8	ROCKET LAB ORD	05/23/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	230.000	5,926		0
781154-10-9	RUBRIK CL A ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	65.000	5,630		0
79589L-10-6	SAMSARA CL A ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	6,923		0
80004C-20-0	SANDISK ORD	11/19/2025	Various	87.667	7,098		0
82846H-40-5	QXO ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	405.000	8,894		0
83406F-10-2	SOFI TECHNOLOGIES ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	255.000	6,798		0
83443Q-10-3	SOLSTICE ADVANCED MATERIALS ORD	10/30/2025	MERRILL LYNCH PIERCE FENNER	112.000	850		0
84472E-10-2	SOUTHSTATE BANK ORD	08/31/2025	ITG INC	60.000	4,895		0
871607-10-7	SYNOPSYS ORD	07/17/2025	Various	16.995	10,010		0
87162W-10-0	TD SYNNEX ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	7,358		0
87256C-10-1	TKO GROUP HOLDINGS CL A ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	8,121		0
872657-10-1	TPG CL A ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	5,024		0
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	8,242		0
88023B-10-3	TEMPUS AI CL A ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	55.000	3,247		0
88080T-10-4	TERAWULF ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190.000	2,342		0
880881-10-7	TERNS PHARMACEUTICALS ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	1,241		0
88160R-10-1	TESLA ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	8,112		0
882508-10-4	TEXAS INSTRUMENTS ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	23,662		0
91332U-10-1	UNITY SOFTWARE ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	155.000	5,504		0
916896-10-3	URANIUM ENERGY ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	285.000	3,425		0
92790C-10-4	VIRIDIAN THERAPEUTICS ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	1,303		0
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	800.000	10,238		0
94419L-10-1	WAYFAIR CL A ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	3,308		0
950810-10-1	WESBANCO ORD	02/28/2025	RBC CAPITAL MARKETS	13.600	445		0
958102-10-5	WESTERN DIGITAL ORD	02/24/2025	Various	203.000	6,376		0
98419M-10-0	XYLEM ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	85.000	10,771		0
98420N-10-5	XENON PHARMACEUTICALS ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	55.000	2,247		0
98980L-10-1	ZOOM COMMUNICATIONS CL A ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	14,878		0
G0250X-10-7	AMCOR ORD	11/19/2025	Various	956.250	7,632		0
G0260P-10-2	AMER SPORTS ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	3,510		0
G0378L-10-0	ANGLOGOLD ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	295.000	14,903		0
G65163-10-0	JOBY AVIATION CL A ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	2,240		0
G6700G-10-7	NVENT ELECTRIC ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	115.000	12,241		0
H00501-10-8	AEBI SCHMIDT HOLDING ORD	07/01/2025	ITG INC	20.803	294		0
H17182-10-8	CRISPR THERAPEUTICS ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	55.000	3,621		0
H5919C-10-4	ON HOLDING CL A ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	145.000	7,576		0
H8817H-10-0	TRANSOCEAN ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	495.000	1,267		0
L6388F-11-0	MILLICOM INTERNATIONAL CELLULAR ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	2,877		0
L8681T-10-2	SPOTIFY TECHNOLOGY ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	9,784		0
Y2573F-10-2	FLEX ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	255.000	14,942		0
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					978,078	XXX	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
04314H-66-7	ARTISAN: INTL VAL ADV	12/29/2025	BANK OF NEW YORK	43,873.903	2,290,629		0
5329999999. Subtotal - common stocks - mutual funds - designations not assigned by the SVO					2,290,629	XXX	0
001318-10-0	MCM INSURANCE AGENCY INC	12/01/2025	Various	0.000	6,919		0
5929999999. Subtotal - common stocks - parent, subsidiaries and affiliates other					6,919	XXX	0
5989999997. Total - common stocks - Part 3					3,275,627	XXX	0
5989999998. Total - common stocks - Part 5					86,506	XXX	0
5989999999. Total - common stocks					3,362,133	XXX	0
5999999999. Total - preferred and common stocks					3,362,133	XXX	0
6009999999 - Totals					113,162,322	XXX	356,376

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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	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 (10+11-12)	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
235308-RA-3	DALLAS TEX INDPT SCH DIST	09/09/2025	Wells Fargo Securities, LLC		1,164,605	1,150,000	1,374,756	1,150,000	0	0	0	0	0	1,150,000	0	14,605	14,605	79,326	02/15/2035
368079-GF-0	GAVILAN CALIF JT CMNTY COLLEGE DIST	07/02/2025	J P MORGAN SECURITIES		150,218	150,000	172,983	151,557	0	(1,343)	0	(1,343)	0	150,214	0	3	3	6,917	08/01/2032
542433-ND-5	LONG BEACH CALIF UNI SCH DIST	08/01/2025	Maturity @ 100.00		135,000	135,000	163,635	136,902	0	(1,902)	0	(1,902)	0	135,000	0	0	0	7,984	08/01/2025
592112-XA-9	METROPOLITAN GOVT NASHVILLE & DAVIDSON C	07/01/2025	Call @ 100.00		60,000	60,000	60,000	60,000	0	0	0		0	60,000	0	0		366	07/01/2025
68583R-DB-5	OREGON CMNTY COLLEGE DISTS	03/27/2025	PERSHING DIV OF DLJ SEC LNDING		702,150	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(47,850)	(47,850)	2,512	06/30/2027
727199-KH-3	PLANO TEX INDPT SCH DIST	01/17/2025	Call @ 100.00		195,000	195,000	197,297	195,000	0	0	0		0	195,000	0	0		690	02/15/2029
736679-LD-1	PORTLAND ORE	03/27/2025	MORGAN STANLEY & COMPANY		924,675	1,015,000	935,749	980,595	0	3,387	0	3,387	0	983,982	0	(59,307)	(59,307)	0	06/01/2027
964559-2Q-0	WHITE SETTLEMENT TEX INDPT SCH DIST	05/29/2025	Various		10,045	15,000	0	0	0	0	0	0	0	0	0	10,045	10,045	336	08/15/2045
97705M-ZH-1	WISCONSIN ST	05/01/2025	Call @ 100.00		200,000	200,000	199,772	199,979	0	21	0	21	0	200,000	0	0	0	650	05/01/2025
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					3,541,692	3,670,000	3,854,192	3,624,033	0	163	0	163	0	3,624,196	0	(82,504)	(82,504)	98,781	XXX
010268-CT-5	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R	04/14/2025	Various		220,285	220,000	220,425	220,296	0	(12)	0	(12)	0	220,285	0	0	0	2,802	09/01/2031
040484-MS-3	ARIZONA BRD REGENTS UNIV ARIZ SYS REV	06/27/2025	Call @ 100.00		300,000	300,000	344,286	302,118	0	(2,118)	0	(2,118)	0	300,000	0	0	0	8,833	06/01/2040
047061-CZ-7	ATHENS-CLARKE CNTY GA UNI GOVT WTR & SEW	07/01/2025	Call @ 100.00		150,000	150,000	155,189	150,000	0	0	0		0	150,000	0	0		6,000	01/01/2033
162393-FV-9	CHATTANOOGA TENN ELEC REV	07/02/2025	J P MORGAN SECURITIES		250,708	250,000	284,908	252,679	0	(2,017)	0	(2,017)	0	250,661	0	46	46	10,486	09/01/2040
38122N-B5-0	GOLDEN ST TOB SECURITIZATION CORP CALIF	11/05/2025	Not Available		366,696	400,000	397,456	397,994	0	163	0	163	0	398,157	0	(31,461)	(31,461)	10,435	06/01/2034
45506D-TN-5	INDIANA ST FIN AUTH REV	07/02/2025	J P MORGAN SECURITIES		200,304	200,000	228,674	201,934	0	(1,668)	0	(1,668)	0	200,266	0	38	38	9,683	02/01/2034
495289-X4-7	KING CNTY WASH SWR REV	01/01/2025	Various		70,000	70,000	81,509	70,000	0	0	0		0	70,000	0	0		3,265	07/01/2038
534272-D7-1	LINCOLN NEB ELEC SYS REV	08/26/2025	Call @ 100.00		150,000	150,000	178,833	152,105	0	(2,105)	0	(2,105)	0	150,000	0	0	0	7,500	09/01/2033
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED	08/27/2025	Adjustment		224,935	250,000	258,158	254,323	0	(604)	0	(604)	0	253,719	0	(28,784)	(28,784)	7,851	10/15/2040
59334D-LS-1	MIAMI-DADE CNTY FLA WTR & SWR REV	12/16/2025	Various		138,414	170,000	170,000	170,000	0	0	0	0	0	170,000	0	(31,586)	(31,586)	7,169	10/01/2042
631663-RJ-2	NASSAU CNTY N Y INTERIM FIN AUTH	03/27/2025	PERSHING DIV OF DLJ SEC LNDING		899,520	1,000,000	1,000,540	1,000,301	0	(18)	0	(18)	0	1,000,283	0	(100,763)	(100,763)	4,722	11/15/2028
649902-T2-9	NEW YORK STATE DORMITORY AUTHORITY	03/15/2025	Paydown		288,893	288,893	307,461	301,872	0	(12,978)	0	(12,978)	0	288,893	0	0	0	7,945	03/15/2030
79039M-AY-6	ST JOHNS CNTY FLA INDL DEV AUTH HOSP REV	03/28/2025	MARKETAXESS CORPORATION		759,368	750,000	908,378	821,916	0	(6,588)	0	(6,588)	0	815,328	0	(55,961)	(55,961)	23,542	08/15/2047
79771F-AA-5	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL	09/22/2025	Call @ 100.00		5,000	5,000	5,000	5,000	0	0	0		0	5,000	0	0		72	11/01/2041
79771F-FG-7	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL	06/25/2025	Various		140,028	150,000	150,000	150,000	0	0	0	0	0	150,000	0	(9,972)	(9,972)	2,528	11/01/2029
816705-JF-5	SEMINOLE CNTY FLA WTR & SWR REV	10/15/2025	Call @ 100.00		250,000	250,000	260,760	250,911	0	(911)	0	(911)	0	250,000	0	0	0	10,556	10/01/2031
837227-4C-8	SOUTH CENTRAL REGIONAL WATER AUTHORITY	02/26/2025	Adjustment		254,615	250,000	281,115	255,436	0	(657)	0	(657)	0	254,779	0	(164)	(164)	6,167	08/01/2035
91412H-GF-4	UNIVERSITY CALIF REVS	03/27/2025	RAYMOND JAMES & ASSOCIATES		704,783	750,000	756,878	752,539	0	(270)	0	(270)	0	752,269	0	(47,486)	(47,486)	3,646	05/15/2027
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					5,373,547	5,603,893	5,989,566	5,709,424	0	(29,784)	0	(29,784)	0	5,679,640	0	(306,092)	(306,092)	133,201	XXX
00287Y-AQ-2	ABBVIE INC	05/14/2025	Maturity @ 100.00		750,000	750,000	748,688	749,943	0	57	0	57	0	750,000	0	0	0	13,500	05/14/2025
00774M-AV-7	AERCAP IRELAND CAPITAL DAC	03/26/2025	BANC OF AMERICA/FIXED INCOME		723,473	750,000	748,740	749,522	0	60	0	60	0	749,582	0	(26,110)	(26,110)	7,554	10/29/2026
025816-CP-2	AMERICAN EXPRESS CO	03/26/2025	MARKETAXESS CORPORATION		684,145	700,000	752,484	722,772	0	(2,331)	0	(2,331)	0	720,441	0	(36,296)	(36,296)	9,240	05/03/2027
03027X-BR-0	AMERICAN TOWER CORP	03/26/2025	MARKETAXESS CORPORATION		716,445	750,000	746,108	748,632	0	186	0	186	0	748,818	0	(32,373)	(32,373)	5,800	09/15/2026
05565E-BK-0	BMW US CAPITAL LLC	04/09/2025	Maturity @ 100.00		750,000	750,000	748,718	749,925	0	75	0	75	0	750,000	0	0	0	14,625	04/09/2025
110122-DC-9	BRISTOL-MYERS SQUIBB CO	08/15/2025	Maturity @ 100.00		228,000	228,000	227,879	227,994	0	6	0	6	0	228,000	0	0	0	8,835	08/15/2025
13645R-BE-3	CANADIAN PACIFIC RAILWAY CO	03/26/2025	BARCLAYS CAPITAL INC		716,258	750,000	748,890	749,563	0	53	0	53	0	749,615	0	(33,358)	(33,358)	4,193	12/02/2026
14040H-CE-3	CAPITAL ONE FINANCIAL CORP	03/26/2025	MARKETAXESS CORPORATION		1,952,900	2,000,000	2,220,180	2,092,782	0	(9,420)	0	(9,420)	0	2,083,363	0	(130,463)	(130,463)	27,578	05/11/2027
224044-CG-0	COX COMMUNICATIONS INC	03/26/2025	MARKETAXESS CORPORATION		735,390	750,000	789,915	763,518	0	(2,148)	0	(2,148)	0	761,370	0	(25,980)	(25,980)	13,400	09/15/2026
25179M-AV-5	DEVON ENERGY CORP	06/27/2025	MARKETAXESS CORPORATION		250,595	250,000	249,888	249,986	0	7	0	7	0	249,993	0	602	602	7,922	12/15/2025
26444H-AE-1	DUKE ENERGY FLORIDA LLC	03/26/2025	MARKETAXESS CORPORATION		733,958	750,000	835,950	795,176	0	(3,130)	0	(3,130)	0	792,047	0	(58,089)	(58,089)	19,950	07/15/2028

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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	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 (10+11-12)	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
29250N-BH-7	ENBRIDGE INC	03/26/2025	US BANCORP INVESTMENTS INC.		1,337,126	1,400,000	1,399,930	1,399,975	0	3	0	3	0	1,399,978	0	(62,852)	(62,852)	10,764	10/04/2026
370334-BZ-6	GENERAL MILLS INC	06/27/2025	MARKETAXESS CORPORATION		491,290	500,000	497,900	499,504	0	114	0	114	0	499,618	0	(8,328)	(8,328)	14,222	02/10/2027
38143U-8H-7	GOLDMAN SACHS GROUP INC	06/27/2025	MARKETAXESS CORPORATION		995,250	1,000,000	1,054,280	1,005,973	0	(3,269)	0	(3,269)	0	1,002,704	0	(7,454)	(7,454)	31,771	02/25/2026
438516-CS-3	HONEYWELL INTERNATIONAL INC	03/26/2025	GOLDMAN		1,236,088	1,250,000	1,252,800	1,252,766	0	(49)	0	(49)	0	1,252,717	0	(16,630)	(16,630)	35,764	03/01/2035
459200-KM-2	INTERNATIONAL BUSINESS MACHINES CORP	03/26/2025	MARKETAXESS CORPORATION		1,919,640	2,000,000	1,998,805	1,999,481	0	56	0	56	0	1,999,537	0	(79,897)	(79,897)	27,867	02/09/2027
472160-AB-9	JDE PEETS NV	03/26/2025	MORGAN STANLEY & COMPANY		703,598	750,000	745,163	748,095	0	216	0	216	0	748,312	0	(44,714)	(44,714)	7,219	01/15/2027
57629W-CH-1	MASSMUTUAL GLOBAL FUNDING II	06/27/2025	MARKETAXESS CORPORATION		496,915	500,000	498,980	499,810	0	78	0	78	0	499,888	0	(2,973)	(2,973)	13,789	03/08/2026
582839-AH-9	MEAD JOHNSON NUTRITION CO	06/27/2025	MARKETAXESS CORPORATION		249,700	250,000	249,895	249,989	0	6	0	6	0	249,995	0	(295)	(295)	6,445	11/15/2025
58933Y-AX-3	MERCK & CO INC	03/26/2025	BNP Paribas		240,620	250,000	273,378	261,095	0	(633)	0	(633)	0	260,462	0	(19,842)	(19,842)	4,722	03/07/2029
60920L-AR-5	MONDELEZ INTERNATIONAL HOLDINGS NETHERLA	03/26/2025	MARKETAXESS CORPORATION		2,376,550	2,500,000	2,490,475	2,496,640	0	452	0	452	0	2,497,092	0	(120,542)	(120,542)	15,885	09/24/2026
61761J-3R-8	MORGAN STANLEY	06/27/2025	MARKETAXESS CORPORATION		740,048	750,000	756,533	751,176	0	(366)	0	(366)	0	750,810	0	(10,763)	(10,763)	21,680	07/27/2026
641062-AV-6	NESTLE HOLDINGS INC	03/26/2025	US BANCORP INVESTMENTS INC.		5,203,770	5,500,000	5,493,785	5,497,575	0	277	0	277	0	5,497,851	0	(294,081)	(294,081)	44,451	01/14/2027
666807-BN-1	NORTHROP GRUMMAN CORP	06/27/2025	BANC OF AMERICA/FIXED INCOME		732,030	750,000	769,605	760,035	0	(1,729)	0	(1,729)	0	758,307	0	(26,277)	(26,277)	23,359	01/15/2028
693475-BB-0	PNC FINANCIAL SERVICES GROUP INC	03/26/2025	PERSHING DIV OF DLJ SEC LNDING		716,670	750,000	748,583	749,532	0	67	0	67	0	749,599	0	(32,929)	(32,929)	5,367	08/13/2026
716973-AB-8	PFIZER INVESTMENT ENTERPRISES PTE LTD	12/18/2025	Call @ 100.23		801,824	800,000	799,064	799,554	0	308	0	308	0	799,862	0	1,962	1,962	38,468	05/19/2026
857477-AW-3	STATE STREET CORP	06/27/2025	MORGAN STANLEY & COMPANY		246,375	250,000	239,580	248,281	0	608	0	608	0	248,889	0	(2,514)	(2,514)	4,067	05/19/2026
857477-BQ-5	STATE STREET CORP	04/01/2025	Adjustment		0	0	0	0	0	0	0		0	0	0	0	0	(6,315)	11/18/2027
949746-SH-5	WELLS FARGO & CO	06/27/2025	BARCLAYS CAPITAL INC		491,025	500,000	479,075	495,625	0	1,168	0	1,168	0	496,793	0	(5,768)	(5,768)	10,292	10/23/2026
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					27,219,680	28,128,000	28,565,267	28,314,921	0	(19,277)	0	(19,277)	0	28,295,644	0	(1,075,964)	(1,075,964)	442,413	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					36,134,920	37,401,893	38,409,025	37,648,378	0	(48,898)	0	(48,898)	0	37,599,480	0	(1,464,560)	(1,464,560)	674,395	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
0509999997. Total - issuer credit obligations - Part 4					36,134,920	37,401,893	38,409,025	37,648,378	0	(48,898)	0	(48,898)	0	37,599,480	0	(1,464,560)	(1,464,560)	674,395	XXX
0509999998. Total - issuer credit obligations - Part 5								0											XXX
0509999999. Total - issuer credit obligations					36,134,920	37,401,893	38,409,025	37,648,378	0	(48,898)	0	(48,898)	0	37,599,480	0	(1,464,560)	(1,464,560)	674,395	XXX
36179T-4P-7	G2 MA5330 - RMBS	12/01/2025	Paydown		15,316	15,316	15,702	16,168	0	(852)	0	(852)	0	15,316	0	0	0	339	07/20/2048
36179T-7L-3	G2 MA5399 - RMBS	12/01/2025	Paydown		37,107	37,107	38,545	40,549	0	(3,442)	0	(3,442)	0	37,107	0	0	0	920	08/20/2048
36179T-Z5-7	G2 MA5264 - RMBS	12/01/2025	Paydown		52,099	52,100	53,451	55,069	0	(2,970)	0	(2,970)	0	52,100	0	0	0	1,107	06/20/2048
36296S-E3-5	GN 699554 - RMBS	12/01/2025	Paydown		706	706	699	698	0	8	0	8	0	706	0	0	0	19	11/15/2038
36297A-AT-0	GN 705718 - RMBS	12/01/2025	Paydown		544	544	564	570	0	(26)	0	(26)	0	544	0	0	0	15	01/15/2039
38373A-D9-4	GNR 2009-069 PV - CMO/RMBS	12/01/2025	Paydown		1,055	1,055	1,068	1,069	0	(14)	0	(14)	0	1,055	0	0	0	23	08/20/2039
38377L-AQ-1	GNR 2010-116 HB - CMO/RMBS	12/01/2025	Paydown		3,820	3,820	4,057	4,092	0	(272)	0	(272)	0	3,820	0	0	0	83	09/20/2040
38384K-QG-9	GNR 2024-043 F - CMO/RMBS	12/20/2025	Paydown		300,072	300,072	300,400	0	0	(328)	0	(328)	0	300,072	0	0	0	6,620	03/20/2054
38384N-B9-5	GNR 2024-081 FE - CMO/RMBS	12/20/2025	Paydown		354,512	354,512	354,512	0	0	0	0	0	0	354,512	0	0	0	8,248	05/20/2054
38384X-SB-0	GNR 2024-164 FM - CMO/RMBS	12/20/2025	Paydown		483,664	483,664	482,757	0	0	907	0	907	0	483,664	0	0	0	13,289	10/20/2054
38385C-W9-5	GNR 2025-022 AF - CMO/RMBS	12/20/2025	Paydown		227,399	227,399	227,790	0	0	(391)	0	(391)	0	227,399	0	0	0	6,040	02/20/2055
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					1,476,295	1,476,295	1,479,543	118,214	0	(7,379)	0	(7,379)	0	1,476,295	0	0	0	36,703	XXX
312988-KQ-0	FH B70303 - RMBS	12/01/2025	Paydown		8,000	8,000	8,059	8,013	0	(14)	0	(14)	0	8,000	0	0	0	241	02/01/2034
3131WQ-5C-7	FH ZJ0843 - RMBS	12/01/2025	Paydown		31,656	31,656	31,163	31,102	0	554	0	554	0	31,656	0	0	0	561	12/01/2040
3131XJ-5G-3	FH ZL3547 - RMBS	12/01/2025	Paydown		3,770	3,770	3,987	4,030	0	(260)	0	(260)	0	3,770	0	0	0	71	08/01/2042
3131XJ-RS-3	FH ZL3197 - RMBS	12/01/2025	Paydown		6,812	6,812	7,074	7,086	0	(275)	0	(275)	0	6,812	0	0	0	105	06/01/2042

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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	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 (10+11-12)	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
3131XJ-S5-2	FH ZL3240 - RMBS	12/01/2025	Paydown		25,660	25,660	25,814	25,851	0	(191)	0	(191)	0	25,660	0	0	0	501	06/01/2042
3131XK-3C-1	FH ZL4395 - RMBS	12/01/2025	Paydown		44,604	44,604	43,761	43,641	0	963	0	963	0	44,604	0	0	0	665	11/01/2042
3131XM-FM-2	FH ZL5572 - RMBS	12/01/2025	Paydown		47,170	47,170	49,160	48,715	0	(1,546)	0	(1,546)	0	47,170	0	0	0	1,192	04/01/2043
3131XN-6S-7	FH ZL7181 - RMBS	12/01/2025	Paydown		5,586	5,586	5,845	5,870	0	(284)	0	(284)	0	5,586	0	0	0	122	10/01/2043
3131XQ-5B-8	FH ZL8942 - RMBS	12/01/2025	Paydown		9,442	9,441	10,107	10,209	0	(767)	0	(767)	0	9,441	0	0	0	188	01/01/2045
3131XQ-5Z-5	FH ZL8964 - RMBS	12/01/2025	Paydown		37,852	37,852	37,995	38,004	0	(152)	0	(152)	0	37,852	0	0	0	825	01/01/2045
3131XQ-KC-9	FH ZL8391 - RMBS	12/01/2025	Paydown		10,527	10,527	11,122	11,024	0	(497)	0	(497)	0	10,527	0	0	0	292	08/01/2044
3131XR-BB-9	FH ZL9034 - RMBS	12/01/2025	Paydown		4,380	4,380	4,594	4,599	0	(219)	0	(219)	0	4,380	0	0	0	84	02/01/2045
3131XT-PV-6	FH ZM0436 - RMBS	12/01/2025	Paydown		24,341	24,341	25,262	25,255	0	(913)	0	(913)	0	24,341	0	0	0	477	11/01/2045
3131XT-VP-2	FH ZM0622 - RMBS	12/01/2025	Paydown		4,773	4,773	5,084	5,167	0	(394)	0	(394)	0	4,773	0	0	0	102	12/01/2045
31329J-P2-7	FH ZA1341 - RMBS	12/01/2025	Paydown		19,296	19,296	19,637	19,643	0	(347)	0	(347)	0	19,296	0	0	0	327	09/01/2042
31329J-PX-9	FH ZA1338 - RMBS	12/01/2025	Paydown		15,685	15,685	15,389	15,312	0	373	0	373	0	15,685	0	0	0	255	08/01/2042
31329K-XW-9	FH ZA2493 - RMBS	12/01/2025	Paydown		108,180	108,180	106,709	106,460	0	1,720	0	1,720	0	108,180	0	0	0	1,740	02/01/2038
3132A4-6H-6	FH ZS4472 - RMBS	12/01/2025	Paydown		1,953	1,953	2,025	2,040	0	(87)	0	(87)	0	1,953	0	0	0	37	02/01/2042
3132A4-6V-5	FH ZS4484 - RMBS	12/01/2025	Paydown		4,755	4,755	4,938	4,970	0	(215)	0	(215)	0	4,755	0	0	0	87	05/01/2042
3132A4-7B-8	FH ZS4490 - RMBS	12/01/2025	Paydown		14,424	14,424	14,152	14,056	0	368	0	368	0	14,424	0	0	0	237	07/01/2042
3132A4-PW-2	FH ZS4037 - RMBS	12/01/2025	Paydown		69,671	69,671	70,089	70,028	0	(357)	0	(357)	0	69,671	0	0	0	1,305	05/01/2044
3132A5-AY-1	FH ZS4523 - RMBS	12/01/2025	Paydown		4,056	4,056	4,076	4,073	0	(17)	0	(17)	0	4,056	0	0	0	78	07/01/2043
3132A5-FS-9	FH ZS4677 - RMBS	12/01/2025	Paydown		40,176	40,176	39,161	38,546	0	1,629	0	1,629	0	40,176	0	0	0	666	09/01/2046
3132A7-UG-4	FH ZS6883 - RMBS	12/01/2025	Paydown		10,706	10,706	11,270	10,899	0	(192)	0	(192)	0	10,706	0	0	0	202	12/01/2028
3132A9-MH-7	FH ZS8460 - RMBS	12/01/2025	Paydown		41,350	41,350	41,555	41,356	0	(7)	0	(7)	0	41,350	0	0	0	633	04/01/2027
3132CW-T4-6	FH SB0571 - RMBS	12/01/2025	Paydown		118,133	118,133	121,567	120,807	0	(2,673)	0	(2,673)	0	118,133	0	0	0	1,230	10/01/2036
3132DN-VE-0	FH SD1513 - RMBS	12/01/2025	Paydown		185,347	185,347	183,320	183,340	0	2,007	0	2,007	0	185,347	0	0	0	4,593	08/01/2052
3132DQ-Z8-2	FH SD3467 - RMBS	12/01/2025	Paydown		711,308	711,308	687,412	687,966	0	23,342	0	23,342	0	711,308	0	0	0	18,081	10/01/2050
3132DT-DS-6	FH SD5513 - RMBS	12/01/2025	Paydown		419,388	419,388	411,066	410,956	0	8,432	0	8,432	0	419,388	0	0	0	9,681	02/01/2053
3132DT-FY-1	FH SD5583 - RMBS	12/01/2025	Paydown		994,629	994,629	962,303	962,397	0	32,232	0	32,232	0	994,629	0	0	0	22,571	09/01/2050
3132DT-Q4-5	FH SD5875 - RMBS	12/01/2025	Paydown		108,951	108,951	112,254	112,207	0	(3,256)	0	(3,256)	0	108,951	0	0	0	3,845	06/01/2054
3132DT-UU-2	FH SD5995 - RMBS	12/01/2025	Paydown		315,550	315,550	320,924	320,825	0	(5,275)	0	(5,275)	0	315,550	0	0	0	8,585	03/01/2054
3132DV-7B-5	FH SD8090 - RMBS	12/01/2025	Paydown		116,908	116,908	120,464	120,486	0	(3,578)	0	(3,578)	0	116,908	0	0	0	1,309	09/01/2050
3133A8-MR-5	FH QB2168 - RMBS	12/01/2025	Paydown		105,155	105,155	108,803	109,134	0	(3,979)	0	(3,979)	0	105,155	0	0	0	949	08/01/2050
3133GB-GD-0	FH QN4696 - RMBS	03/26/2025	Various		1,476,595	1,626,534	1,698,457	1,682,535	0	(3,378)	0	(3,378)	0	1,679,157	0	(202,562)	(202,562)	10,260	12/01/2035
3133KY-U6-4	FH RB5105 - RMBS	12/01/2025	Paydown		254,711	254,710	263,148	261,686	0	(6,976)	0	(6,976)	0	254,710	0	0	0	2,797	03/01/2041
3133KY-VK-2	FH RB5118 - RMBS	12/01/2025	Paydown		94,782	94,782	97,344	96,915	0	(2,134)	0	(2,134)	0	94,782	0	0	0	1,033	07/01/2041
3136AC-U5-8	FNR 2013-15 EP - CMO/RMBS	12/01/2025	Paydown		15,110	15,110	15,705	15,394	0	(284)	0	(284)	0	15,110	0	0	0	273	08/25/2042
3136BU-CB-4	FNR 2024-105 KF - CMO/RMBS	12/25/2025	Paydown		352,810	352,810	353,472	0	0	(662)	0	(662)	0	352,810	0	0	0	10,381	01/25/2055
3137BC-R6-7	FHR 4374 CE - CMO/RMBS	12/01/2025	Paydown		32,213	32,213	32,779	32,864	0	(651)	0	(651)	0	32,213	0	0	0	707	12/15/2043
3138AS-4B-5	FN AJ1717 - RMBS	12/01/2025	Paydown		29,409	29,409	30,377	30,195	0	(786)	0	(786)	0	29,409	0	0	0	748	09/01/2041
3138AX-Z9-5	FN AJ6167 - RMBS	12/01/2025	Paydown		48,450	48,450	50,043	50,030	0	(1,580)	0	(1,580)	0	48,450	0	0	0	1,093	12/01/2041
3138EN-HJ-1	FN AL5632 - RMBS	12/01/2025	Paydown		6,919	6,919	7,361	7,310	0	(391)	0	(391)	0	6,919	0	0	0	116	08/01/2044
3138WG-EZ-3	FN AS6451 - RMBS	12/01/2025	Paydown		22,701	22,701	23,731	23,649	0	(948)	0	(948)	0	22,701	0	0	0	464	01/01/2046
3138WH-L3-4	FN AS7545 - RMBS	12/01/2025	Paydown		33,165	33,165	33,230	33,309	0	(144)	0	(144)	0	33,165	0	0	0	560	07/01/2046
3138WH-LR-1	FN AS7535 - RMBS	12/01/2025	Paydown		45,992	45,992	45,190	44,954	0	1,039	0	1,039	0	45,992	0	0	0	512	07/01/2041
3138WH-RL-8	FN AS7690 - RMBS	12/01/2025	Paydown		140,409	140,409	141,067	141,225	0	(816)	0	(816)	0	140,409	0	0	0	2,588	08/01/2046
3138WJ-YB-8	FN AS8805 - RMBS	12/01/2025	Paydown		7,915	7,915	8,219	8,294	0	(379)	0	(379)	0	7,915	0	0	0	152	02/01/2042
3138WK-3E-3	FN AS9796 - RMBS	12/01/2025	Paydown		51,056	51,056	51,152	51,249	0	(192)	0	(192)	0	51,056	0	0	0	991	06/01/2047
3138X3-AY-8	FN AU3622 - RMBS	12/01/2025	Paydown		39,440	39,440	41,505	40,858	0	(1,418)	0	(1,418)	0	39,440	0	0	0	432	07/01/2043
3138X3-BX-9	FN AU3653 - RMBS	12/01/2025	Paydown		112,832	112,832	118,632	117,439	0	(4,607)	0	(4,607)	0	112,832	0	0	0	2,334	09/01/2043
3138Y6-MY-7	FN AX4874 - RMBS	12/01/2025	Paydown		43,783	43,783	46,410	45,841	0	(2,058)	0	(2,058)	0	43,783	0	0	0	873	12/01/2044
3138Y9-S8-2	FN AX7742 - RMBS	12/01/2025	Paydown		5,313	5,313	5,559	5,584	0	(271)	0	(271)	0	5,313	0	0	0	101	01/01/2045
3140EC-S9-1	FN BA7743 - RMBS	12/01/2025	Paydown		57,727	57,727	56,268	56,285	0	1,442	0	1,442	0	57,727	0	0	0	1,244	07/01/2046
3140EV-4E-4	FN BC1720 - RMBS	12/01/2025	Paydown		21,262	21,262	22,335	22,302	0	(1,040)	0	(1,040)	0	21,262	0	0	0	498	01/01/2046
3140GY-GZ-6	FN BH9215 - RMBS	12/01/2025	Paydown		37,571	37,571	38,563	39,476	0	(1,905)	0	(1,905)	0	37,571	0	0	0	706	01/01/2048
3140H1-V2-3	FN BJ0632 - RMBS	12/01/2025	Paydown		9,670	9,670	9,917	10,089	0	(418)	0	(418)	0	9,670	0	0	0	203	03/01/2048
3140JQ-TE-3	FN BN7748 - RMBS	12/01/2025	Paydown		17,301	17,301	17,975	18,364	0	(1,063)	0	(1,063)	0	17,301	0	0	0	378	09/01/2049
3140K3-J2-9	FN BO7480 - RMBS	12/01/2025	Paydown		144,074	144,074	148,531	150,937	0	(6,863)	0	(6,863)	0	144,074	0	0	0	2,295	12/01/2049
3140LY-A9-4	FN BT9031 - RMBS	12/01/2025	Paydown		674,550	674,550	693,628	689,903	0	(15,353)	0	(15,353)	0	674,550	0	0	0	6,724	08/01/2041
3140MM-Y2-8	FN BV7928 - RMBS	12/01/2025	Paydown		108,135	108,135	105,753	105,820	0	2,315	0	2,315	0	108,135	0	0	0	2,766	08/01/2052
3140Q7-L4-7	FN CA0346 - RMBS	12/01/2025	Paydown		6,971	6,971	7,314	7,692	0	(721)	0	(721)	0	6,971	0	0	0	166	09/01/2047

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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	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 (10+11-12)	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
31400A-NN-6	FN CA3096 - RMBS	03/26/2025	Various		128,712	133,239	139,683	151,641	0	(775)	0	(775)	0	150,866	0	(22,154)	(22,154)	1,895	02/01/2049
31400E-S6-0	FN CA6840 - RMBS	03/26/2025	Various		339,505	373,757	391,802	387,862	0	(687)	0	(687)	0	387,174	0	(47,670)	(47,670)	2,371	09/01/2035
31400F-5N-5	FN CA8052 - RMBS	03/26/2025	Various		1,529,159	1,684,479	1,763,439	1,747,550	0	(3,798)	0	(3,798)	0	1,743,752	0	(214,593)	(214,593)	10,658	12/01/2035
31400K-QX-9	FN CB0469 - RMBS	12/01/2025	Paydown		108,863	108,863	114,051	113,042	0	(4,179)	0	(4,179)	0	108,863	0	0	0	1,498	05/01/2041
31400N-BZ-4	FN CB2755 - RMBS	12/01/2025	Paydown		106,967	106,967	99,663	100,097	0	6,870	0	6,870	0	106,967	0	0	0	1,753	02/01/2052
31400P-2F-3	FN CB4373 - RMBS	12/01/2025	Paydown		83,196	83,196	82,260	82,308	0	888	0	888	0	83,196	0	0	0	1,810	08/01/2052
31400Q-2H-7	FN CB5275 - RMBS	12/01/2025	Paydown		195,772	195,772	195,696	195,648	0	124	0	124	0	195,772	0	0	0	4,549	12/01/2052
31400R-KE-2	FN CB5692 - RMBS	12/01/2025	Paydown		92,129	92,129	92,877	92,804	0	(676)	0	(676)	0	92,129	0	0	0	2,543	02/01/2053
31400S-P2-1	FN CB6740 - RMBS	12/01/2025	Paydown		117,084	117,084	117,341	117,336	0	(252)	0	(252)	0	117,084	0	0	0	3,192	07/01/2053
31400S-U3-3	FN CB6901 - RMBS	12/01/2025	Paydown		88,532	88,532	89,732	89,719	0	(1,187)	0	(1,187)	0	88,532	0	0	0	2,440	08/01/2053
31400U-6X-9	FN CB8985 - RMBS	12/01/2025	Paydown		240,204	240,204	241,293	241,283	0	(1,080)	0	(1,080)	0	240,204	0	0	0	8,397	08/01/2054
31400V-LC-6	FN CB9322 - RMBS	12/01/2025	Paydown		297,879	297,879	300,425	300,404	0	(2,525)	0	(2,525)	0	297,879	0	0	0	9,514	10/01/2054
3140W0-6U-4	FN FA0882 - RMBS	12/01/2025	Paydown		88,202	88,202	89,098	0	0	(896)	0	(896)	0	88,202	0	0	0	980	03/01/2055
3140W0-XH-3	FN FA0679 - RMBS	12/01/2025	Paydown		129,887	129,887	127,487	0	0	2,400	0	2,400	0	129,887	0	0	0	2,127	02/01/2055
3140X4-ZN-9	FN FM1648 - RMBS	03/26/2025	Various		259,947	272,000	275,740	274,412	0	(225)	0	(225)	0	274,187	0	(14,240)	(14,240)	2,125	01/01/2033
3140X9-V5-1	FN FM6035 - RMBS	03/26/2025	Various		388,329	428,495	445,233	441,809	0	(603)	0	(603)	0	441,206	0	(52,877)	(52,877)	2,723	02/01/2036
3140XB-FD-7	FN FM7363 - RMBS	12/01/2025	Paydown		55,029	55,029	57,394	56,889	0	(1,859)	0	(1,859)	0	55,029	0	0	0	740	05/01/2041
3140XG-TV-1	FN FS1463 - RMBS	12/01/2025	Paydown		186,709	186,709	180,087	180,120	0	6,590	0	6,590	0	186,709	0	0	0	4,144	05/01/2051
3140XQ-YK-7	FN FS8813 - RMBS	12/01/2025	Paydown		220,291	220,291	220,498	220,488	0	(197)	0	(197)	0	220,291	0	0	0	5,597	06/01/2053
31410L-UV-2	FN 890796 - RMBS	12/01/2025	Paydown		15,570	15,570	15,925	15,959	0	(389)	0	(389)	0	15,570	0	0	0	322	12/01/2045
31418A-FC-7	FN MA1062 - RMBS	12/01/2025	Paydown		28,545	28,545	28,654	28,542	0	3	0	3	0	28,545	0	0	0	422	05/01/2027
31418B-6J-0	FN MA2672 - RMBS	12/01/2025	Paydown		54,687	54,687	54,251	54,318	0	368	0	368	0	54,687	0	0	0	887	07/01/2036
31418C-AF-1	FN MA2705 - RMBS	12/01/2025	Paydown		43,430	43,430	42,317	41,928	0	1,502	0	1,502	0	43,430	0	0	0	718	08/01/2046
31418E-AC-4	FN MA4502 - RMBS	12/01/2025	Paydown		73,815	73,815	76,791	76,272	0	(2,457)	0	(2,457)	0	73,815	0	0	0	1,081	12/01/2041
31427M-RE-3	FH SL0484 - RMBS	12/01/2025	Paydown		599,931	599,931	599,228	0	0	703	0	703	0	599,931	0	0	0	15,834	02/01/2055
3142GR-VA-5	FH RJ1508 - RMBS	12/01/2025	Paydown		95,197	95,197	92,519	92,490	0	2,707	0	2,707	0	95,197	0	0	0	2,815	05/01/2054
3142GS-5S-3	FH RJ2656 - RMBS	12/01/2025	Paydown		79,452	79,452	77,856	77,860	0	1,592	0	1,592	0	79,452	0	0	0	2,475	10/01/2054
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					13,208,079	13,604,335	13,801,145	12,595,045	0	(2,158)	0	(2,158)	0	13,762,173	0	(554,094)	(554,094)	226,844	XXX
03464H-AA-3	AOMT 225 A1 - RMBS	12/01/2025	Paydown		105,584	105,584	102,962	104,557	0	1,028	0	1,028	0	105,584	0	0	0	2,587	05/25/2067
03464P-AB-3	AOMT 2022-2 A2 - RMBS	12/01/2025	Paydown		55,232	55,232	55,401	55,760	0	(528)	0	(528)	0	55,232	0	0	0	1,182	01/25/2067
03464P-AC-1	AOMT 2022-2 A3 - RMBS	12/01/2025	Paydown		92,053	92,053	92,257	92,247	0	(194)	0	(194)	0	92,053	0	0	0	2,024	01/25/2067
03464T-AA-7	AOMT 2022-3 A1 - RMBS	12/01/2025	Paydown		236,023	236,023	233,496	237,477	0	(1,454)	0	(1,454)	0	236,023	0	0	0	5,435	01/25/2067
03464U-AA-4	AOMT 236 A1 - RMBS	12/01/2025	Paydown		191,219	191,219	190,528	190,526	0	693	0	693	0	191,219	0	0	0	6,291	12/27/2067
03465G-AC-0	AOMT 2023-2 A3 - RMBS	12/01/2025	Paydown		84,983	84,983	78,299	79,493	0	5,491	0	5,491	0	84,983	0	0	0	2,148	10/25/2067
03466H-AA-1	AOMT 243 A1 - RMBS	12/01/2025	Paydown		127,695	127,695	123,195	123,214	0	4,480	0	4,480	0	127,695	0	0	0	3,537	11/26/2068
03466J-AA-7	AOMT 249 A1 - RMBS	12/01/2025	Paydown		578,157	578,157	578,150	578,155	0	2	0	2	0	578,157	0	0	0	16,815	09/25/2069
034935-AA-4	AOMT 254 A1 - RMBS	12/01/2025	Paydown		144,110	144,110	144,107	0	0	2	0	2	0	144,110	0	0	0	3,983	04/25/2070
10569F-AC-2	BRAVO 2022-NQM1 A3 - CMO/RMBS	12/01/2025	Paydown		70,361	70,361	70,308	70,300	0	61	0	61	0	70,361	0	0	0	1,508	09/26/2061
105933-AA-3	BRAVO 23NQM2 A1 - RMBS	12/01/2025	Paydown		117,197	117,197	112,400	112,477	0	4,720	0	4,720	0	117,197	0	0	0	2,845	05/25/2062
12570H-AC-1	CIM 2023-I2 A3 - CMO/RMBS	12/01/2025	Paydown		121,670	121,670	119,923	119,933	0	1,737	0	1,737	0	121,670	0	0	0	4,251	12/27/2067
126416-AA-4	CSMC 2022-NQM1 A1 - CMO/RMBS	12/01/2025	Paydown		52,243	52,243	45,429	45,906	0	6,337	0	6,337	0	52,243	0	0	0	665	11/26/2066
12659Y-AA-2	COLT 2022-3 A1 - RMBS	12/01/2025	Paydown		72,626	72,626	68,690	69,284	0	3,342	0	3,342	0	72,626	0	0	0	1,516	02/25/2067
12662K-AA-7	CSMC 2021-NQM6 A1 - CMO/RMBS	12/01/2025	Paydown		74,641	74,641	60,725	60,998	0	13,643	0	13,643	0	74,641	0	0	0	502	07/26/2066
12662Y-AA-7	COLT 226 A1 - CMO/RMBS	10/27/2025	Paydown		1,140,226	1,140,226	1,121,945	1,122,218	0	18,007	0	18,007	0	1,140,226	0	0	0	46,871	07/25/2067
16159L-AC-2	CHASE 23RPL1 A1 - CMO/RMBS	12/01/2025	Paydown		133,633	133,633	120,912	121,140	0	12,493	0	12,493	0	133,633	0	0	0	2,590	06/26/2062
161927-AC-2	CHASE 23RPL3 A1 - CMO/RMBS	12/01/2025	Paydown		90,683	90,683	74,799	74,983	0	15,700	0	15,700	0	90,683	0	0	0	1,678	09/25/2063
17328P-AQ-6	CMLTI 20EXP2 A3 - CMO/RMBS	12/01/2025	Paydown		33,711	33,711	34,565	35,361	0	(1,649)	0	(1,649)	0	33,711	0	0	0	391	08/25/2050
17328P-AX-1	CMLTI 20EXP2 A4 - CMO/RMBS	12/01/2025	Paydown		16,856	16,856	17,177	17,485	0	(629)	0	(629)	0	16,856	0	0	0	195	08/25/2050
17332G-AL-1	CMLTI 251NV1 A11 - RMBS	12/01/2025	Paydown		150,497	150,497	153,183	0	0	(2,687)	0	(2,687)	0	150,497	0	0	0	1,602	01/25/2055
19685W-AA-9	COLT 2021-2 A1 - CMO/RMBS	12/01/2025	Paydown		114,252	114,252	92,794	93,486	0	20,766	0	20,766	0	114,252	0	0	0	592	08/25/2066
19688L-AA-0	COLT 2022-5 A1 - RMBS	11/12/2025	Paydown		937,778	937,778	921,037	933,407	0	4,371	0	4,371	0	937,778	0	0	0	38,711	04/25/2067
19688X-AA-4	COLT 2024-6 A1 - CMO/RMBS	12/01/2025	Paydown		332,678	332,678	332,672	332,675	0	3	0	3	0	332,678	0	0	0	10,190	11/25/2069
22757G-AC-7	CROSS 2024-H8 A1 - RMBS	12/01/2025	Paydown		147,273	147,273	147,271	147,272	0	0	0	0	0	147,273	0	0	0	5,206	12/25/2069
22758D-AA-7	CROSS 24H3 A1 - RMBS	12/01/2025	Paydown		163,646	163,646	163,644	163,648	0	(3)	0	(3)	0	163,646	0	0	0	6,347	06/25/2069
24381J-AA-5	DRMT 2021-4 A1 - CMO/RMBS	12/01/2025	Paydown		55,862	55,862	46,645	47,291	0	8,571	0	8,571	0	55,862	0	0	0	676	11/25/2066
24381V-AA-8	DRMT 213 A1 - CMO/RMBS	12/01/2025	Paydown		492,626	492,626	401,189	406,789	0	85,836	0	85,836	0	492,626	0	0	0	3,599	08/25/2066

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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	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 (10+11-12)	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
24381Y-AB-0	DRMT 2022-3 A2 - CMO/RMBS	12/01/2025	Paydown		77,855	77,855	76,097	76,883	0	972	0	972	0	77,855	0	0	0	2,178	07/25/2067
31573E-AA-9	EFMT 223 A1 - CMO/RMBS	12/01/2025	Paydown		126,170	126,170	124,785	126,142	0	28	0	28	0	126,170	0	0	0	3,501	08/25/2067
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS	12/01/2025	Paydown		40,342	40,342	32,265	32,345	0	7,997	0	7,997	0	40,342	0	0	0	555	09/25/2051
36169K-AA-4	GCAT 2022-NQM2 A1 - CMO/RMBS	12/01/2025	Paydown		77,169	77,169	76,810	77,948	0	(779)	0	(779)	0	77,169	0	0	0	1,846	02/25/2067
36171D-AE-8	GCAT 25INV1 A5 - RMBS	12/01/2025	Paydown		59,072	59,072	60,224	0	0	(1,151)	0	(1,151)	0	59,072	0	0	0	550	02/25/2055
36259V-AB-9	GSMBS 2020-PJ4 A2 - CMO/RMBS	12/01/2025	Paydown		23,675	23,675	20,195	20,310	0	3,365	0	3,365	0	23,675	0	0	0	437	01/25/2051
36262Q-AB-5	GSMBS 2021-GR1 A2 - CMO/RMBS	12/01/2025	Paydown		123,935	123,935	101,511	102,183	0	21,751	0	21,751	0	123,935	0	0	0	1,649	11/27/2051
36267B-AB-3	GSMBS 22GR2 A2 - CMO/RMBS	12/01/2025	Paydown		150,292	150,293	124,179	124,594	0	25,699	0	25,699	0	150,293	0	0	0	2,394	08/26/2052
367919-AA-5	GCAT 24INV4 A1 - RMBS	12/01/2025	Paydown		201,009	201,009	202,234	202,217	0	(1,208)	0	(1,208)	0	201,009	0	0	0	7,767	12/25/2054
43762D-AC-3	HOMES 25AFC4 A1 - RMBS	12/01/2025	Paydown		10,914	10,914	10,914	0	0	0	0		0	10,914	0	0	0	47	11/25/2060
45129Y-6U-5	IDAHO HOUSING AND FINANCE ASSOCIATION	12/02/2025	Call @ 100.00		40,000	40,000	42,319	42,296	0	(133)	0	(133)	0	42,163	0	(2,163)	(2,163)	1,325	01/01/2065
45203M-E5-6	ILLINOIS HSG DEV AUTH REV	12/03/2025	Various		65,000	65,000	65,000	74,378	0	0	0	0	0	74,378	0	(9,378)	(9,378)	3,138	10/01/2054
46592K-AC-6	JPMMT 2021-3 A3 - CMO/RMBS	12/01/2025	Paydown		35,120	35,120	28,621	28,863	0	6,257	0	6,257	0	35,120	0	0	0	467	07/25/2051
46593F-AD-4	JPMMT 2022-INV3 A3B - CMO/RMBS	12/01/2025	Paydown		45,672	45,672	37,829	37,902	0	7,769	0	7,769	0	45,672	0	0	0	784	09/25/2052
46649T-AA-4	JPMMT 2018-3 A1 - RMBS	12/01/2025	Paydown		61,249	61,249	56,195	56,296	0	4,952	0	4,952	0	61,249	0	0	0	1,173	09/25/2048
46653X-AD-2	JPMMT 2021-INV5 A2 - CMO/RMBS	12/01/2025	Paydown		56,785	56,785	48,935	49,200	0	7,584	0	7,584	0	56,785	0	0	0	797	12/26/2051
46654R-AG-7	JPMMT 21INV8 A2 - CMO/RMBS	12/01/2025	Paydown		124,079	124,079	102,597	102,864	0	21,214	0	21,214	0	124,079	0	0	0	1,975	05/28/2052
46656A-AC-1	JPMMT 2022-DSC1 A3 - CMO/RMBS	12/01/2025	Paydown		118,035	118,035	116,536	116,540	0	1,494	0	1,494	0	118,035	0	0	0	3,205	01/25/2063
46658D-AA-7	JPMMT 24VIS2 A1 - CMO/RMBS	12/01/2025	Paydown		165,844	165,844	165,842	165,844	0	1	0	1	0	165,844	0	0	0	5,433	11/25/2064
46658D-AC-3	JPMMT 24VIS2 A3 - RMBS	12/01/2025	Paydown		298,517	298,517	298,514	298,517	0	0	0	0	0	298,517	0	0	0	10,371	11/25/2064
55285K-AA-3	MFRA 22INV3 A1 - CMO/RMBS	12/01/2025	Paydown		77,302	77,302	76,089	76,109	0	1,193	0	1,193	0	77,302	0	0	0	2,485	10/25/2057
64829H-AV-9	NRZT 2016-3 B2 - CMO/RMBS	12/01/2025	Paydown		119,891	119,891	118,954	119,188	0	703	0	703	0	119,891	0	0	0	2,715	09/25/2056
64832C-AC-7	NRZT 2025-NQM3 A1 - RMBS	12/01/2025	Paydown		145,136	145,136	145,133	0	0	3	0	3	0	145,136	0	0	0	2,184	05/26/2065
67115Q-BD-4	OBX 22J2 B1A - RMBS	12/01/2025	Paydown		29,524	29,524	24,702	24,814	0	4,709	0	4,709	0	29,524	0	0	0	553	08/26/2052
67116M-AN-1	OBX 23J1 A13 - RMBS	12/01/2025	Paydown		148,195	148,195	135,749	136,044	0	12,151	0	12,151	0	148,195	0	0	0	3,403	01/27/2053
67449D-AA-7	OBX 24NQ15 A1 - RMBS	12/01/2025	Paydown		252,158	252,158	252,156	252,158	0	(1)	0	(1)	0	252,158	0	0	0	8,161	10/27/2064
67449D-AB-5	OBX 24NQ15 A2 - RMBS	12/01/2025	Paydown		252,109	252,109	252,109	252,111	0	(2)	0	(2)	0	252,109	0	0	0	8,549	10/27/2064
67449D-AC-3	OBX 24NQ15 A3 - RMBS	12/01/2025	Paydown		252,109	252,109	252,108	252,111	0	(2)	0	(2)	0	252,109	0	0	0	8,782	10/27/2064
69382C-AB-2	PMTLT 2025-INV3 A2 - RMBS	12/01/2025	Paydown		141,929	141,929	142,705	0	0	(776)	0	(776)	0	141,929	0	0	0	3,841	03/27/2056
73015D-AC-5	PMTLT 25INV4 A3 - RMBS	12/01/2025	Paydown		263,663	263,663	262,527	0	0	1,136	0	1,136	0	263,663	0	0	0	4,674	03/27/2056
753917-AB-9	RATE 24J2 A2 - RMBS	12/01/2025	Paydown		508,433	508,433	502,713	502,620	0	5,813	0	5,813	0	508,433	0	0	0	20,003	08/25/2054
75408T-AA-4	RATE 24J4 A1 - RMBS	12/01/2025	Paydown		249,287	249,287	248,469	248,472	0	814	0	814	0	249,287	0	0	0	10,485	12/25/2054
75409U-AB-8	RATE 2024-J3 A2 - RMBS	12/01/2025	Paydown		302,620	284,302	285,190	285,121	0	(819)	0	(819)	0	284,302	0	18,318	18,318	8,971	10/26/2054
816943-BF-0	SEMT 2023-3 A1 - RMBS	12/01/2025	Paydown		163,137	163,137	161,455	161,475	0	1,662	0	1,662	0	163,137	0	0	0	6,141	09/25/2053
817370-AB-5	SEMT 2025-3 A2 - RMBS	12/01/2025	Paydown		314,433	314,433	311,436	0	0	2,997	0	2,997	0	314,433	0	0	0	8,402	04/26/2055
81748U-AA-8	SEMT 25S2 A1 - RMBS	12/01/2025	Paydown		5,109	5,109	4,777	0	0	331	0	331	0	5,109	0	0	0	17	11/25/2055
81749P-AB-6	SEMT 2024-9 A2 - RMBS	12/01/2025	Paydown		435,489	435,489	436,782	436,982	0	(1,492)	0	(1,492)	0	435,489	0	0	0	13,056	10/26/2054
89175V-AA-1	TPMT 182 A1 - CMO/RMBS	12/01/2025	Paydown		15,747	15,747	16,126	15,812	0	(65)	0	(65)	0	15,747	0	0	0	261	03/25/2058
89176E-AA-8	TPMT 2018-1 A1 - RMBS	12/01/2025	Paydown		28,429	28,429	29,064	28,560	0	(131)	0	(131)	0	28,429	0	0	0	497	01/25/2058
89176U-AN-4	TPMT 2020-2 A1A - CMO/RMBS	12/01/2025	Paydown		51,428	51,428	46,056	46,144	0	5,284	0	5,284	0	51,428	0	0	0	447	04/26/2060
89178B-AA-2	TPMT 2019-4 A1 - CMO/RMBS	12/01/2025	Paydown		172,128	172,128	173,796	172,749	0	(621)	0	(621)	0	172,128	0	0	0	2,719	10/27/2059
89180Y-AA-8	TPMT 2022-4 A1 - CMO/RMBS	12/01/2025	Paydown		74,875	74,875	70,610	71,110	0	3,764	0	3,764	0	74,875	0	0	0	1,480	09/25/2062
89182N-AA-0	TPMT 2024-1 A1 - RMBS	12/01/2025	Paydown		241,095	241,095	239,120	238,053	0	3,042	0	3,042	0	241,095	0	0	0	6,283	03/25/2064
89183F-AQ-1	TPMT 243 A1B - RMBS	12/01/2025	Paydown		129,244	129,244	127,661	127,390	0	1,854	0	1,854	0	129,244	0	0	0	3,271	07/27/2065
89183G-AA-4	TPMT 244 A1A - RMBS	12/01/2025	Paydown		176,578	176,578	173,190	173,188	0	3,390	0	3,390	0	176,578	0	0	0	4,451	10/27/2064
924925-AA-8	VERUS 2024-7 A1 - RMBS	12/01/2025	Paydown		242,102	242,102	242,100	242,101	0	1	0	1	0	242,102	0	0	0	6,965	09/25/2069
924925-AE-0	VERUS 2024-7 A3 - RMBS	12/01/2025	Paydown		302,599	302,599	302,598	302,595	0	4	0	4	0	302,599	0	0	0	9,227	09/25/2069
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS	12/01/2025	Paydown		108,262	108,262	90,978	92,691	0	15,571	0	15,571	0	108,262	0	0	0	1,057	11/26/2066
92539F-AA-1	VERUS 2023-INV1 A1 - CMO/RMBS	12/01/2025	Paydown		173,030	173,030	173,027	173,068	0	(38)	0	(38)	0	173,030	0	0	0	5,669	02/27/2068
92539F-AB-9	VERUS 2023-INV1 A2 - CMO/RMBS	12/01/2025	Paydown		213,253	213,253	213,252	213,250	0	3	0	3	0	213,253	0	0	0	7,613	02/27/2068
950020-AE-0	WFMBS 2020-2 A5 - CMO/RMBS	12/01/2025	Paydown		24,188	24,188	25,381	24,953	0	(765)	0	(765)	0	24,188	0	0	0	374	02/25/2050
95002T-AA-2	WFMBS 2020-3 A1 - CMO/RMBS	12/01/2025	Paydown		6,816	6,816	7,039	7,213	0	(397)	0	(397)	0	6,816	0	0	0	101	06/27/2050
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					13,454,545	13,436,226	13,038,361	11,847,488	0	365,271	0	365,271	0	13,447,768	0	6,777	6,777	386,362	XXX
05526Q-AA-4	BAMLL 2015-200P A - CMBS	02/14/2025	Paydown		500,000	500,000	486,699	498,829	0	1,171	0	1,171	0	500,000	0	0	0	2,682	04/15/2033
06540B-BC-2	BANK 2019-BNK21 A4 - CMBS	06/01/2025	Paydown		0	0	0	0	0	0	0		0	0	0	0	0	0	10/18/2052
08162V-AD-0	BMARK 2019-B10 A3 - CMBS	11/01/2025	Paydown		23,387	23,387	23,620	23,470	0	(82)	0	(82)	0	23,387	0	0	0	441	03/17/2062

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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	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 (10+11-12)	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
12510H-AZ-3	CAUTO 243 A1 - ABS	12/15/2025	Paydown		50,000	50,000	49,160	49,158	0	842	0	842	0	50,000	0	0	0	1,190	10/15/2054
12510H-BA-7	CAUTO 243 A2 - ABS	06/15/2025	Paydown		3,125	3,125	3,016	3,016	0	109	0	109	0	3,125	0	0	0	24	10/15/2054
33767P-AC-2	FKH 2022-SFR2 B - CMBS	12/01/2025	Paydown		244,829	244,829	234,168	238,868	0	5,962	0	5,962	0	244,829	0	0	0	11,017	07/19/2039
33768E-AA-0	FKH 22SFR3 A - CMBS	12/01/2025	Paydown		20,998	20,998	19,690	20,382	0	616	0	616	0	20,998	0	0	0	555	07/19/2038
33768N-AA-0	FKH 2022-SFR1 A - CMBS	12/01/2025	Paydown		29,459	29,459	29,458	29,431	0	28	0	28	0	29,459	0	0	0	798	05/19/2039
52109X-AA-6	LBA 2024-7IND A - CMBS	11/15/2025	Paydown		362,715	362,715	361,808	361,610	0	1,104	0	1,104	0	362,715	0	0	0	17,662	10/15/2041
629174-AB-9	NMNL 2025-1 B - CMBS	12/20/2025	Paydown		208	208	208	0	0	0	0	0	0	208	0	0	0	1	11/22/2055
74332H-AA-4	PROG 24SFR5 A - CMBS	12/01/2025	Paydown		5,578	5,578	5,015	5,025	0	554	0	554	0	5,578	0	0	0	156	08/19/2041
85520C-AA-3	STAR 25SFR5 A - CMBS	12/17/2025	Paydown		1,318	1,318	1,318	0	0	0	0	0	0	1,318	0	0	0	50	02/17/2042
895975-AA-8	TCN 2024-SFR4 A - CMBS	12/01/2025	Paydown		15,661	15,661	15,033	15,037	0	625	0	625	0	15,661	0	0	0	441	11/19/2041
89616U-AA-0	TCN 24SFR1 A - CMBS	11/01/2025	Paydown		1,059	1,059	1,032	1,033	0	27	0	27	0	1,059	0	0	0	37	04/09/2041
89616Y-AA-2	TCN 24SFR3 A - CMBS	10/01/2025	Paydown		8,763	8,763	8,448	8,452	0	311	0	311	0	8,763	0	0	0	201	08/17/2041
95000G-AX-2	WFCM 2016-BNK1 A2 - CMBS	12/01/2025	Paydown		142,270	142,270	143,690	142,373	0	(103)	0	(103)	0	142,270	0	0	0	2,660	08/17/2049
95001J-AW-7	WFCM 2018-C44 A4 - CMBS	07/01/2025	Paydown		3,920	3,920	3,959	3,930	0	(10)	0	(10)	0	3,920	0	0	0	91	05/17/2051
95002M-AW-9	WFCM 2019-C52 A4 - CMBS	12/01/2025	Paydown		5,637	5,637	5,693	5,657	0	(21)	0	(21)	0	5,637	0	0	0	93	08/16/2052
95003T-AS-2	WFCM 24MGP A12 - CMBS	12/15/2025	Paydown		4,000,000	4,000,000	3,990,000	3,984,709	0	15,291	0	15,291	0	4,000,000	0	0	0	232,927	08/15/2041
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					5,418,929	5,418,929	5,382,016	5,390,980	0	26,423	0	26,423	0	5,418,929	0	0	0	271,026	XXX
04016N-AM-5	ARES XLIV A1R - CDO	08/13/2025	Call @ 100.00		2,250,000	2,250,000	2,250,000	2,250,000	0	0	0	0	0	2,250,000	0	0	0	108,325	04/17/2034
06744N-BQ-9	BARDT 1911RR ARR - CDO	10/22/2025	Paydown		154,791	154,791	154,791	0	0	0	0	0	0	154,791	0	0	0	4,785	10/22/2032
08182R-AJ-2	BSP XIX AR - CDO	02/10/2025	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	18,873	01/18/2033
08763Q-AA-0	BTNY2 2 A1 - CDO	09/05/2025	Various		732,072	732,072	732,072	732,072	0	0	0	0	0	732,072	0	0	0	28,710	04/30/2031
74982W-AA-4	RACEP IX AA2 - CDO	09/10/2025	Various		879,100	879,100	879,100	879,100	0	0	0	0	0	879,100	0	0	0	29,327	10/15/2030
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					5,015,964	5,015,964	5,015,964	4,861,172	0	0	0	0	0	5,015,964	0	0	0	190,019	XXX
233869-AC-0	DTRT 221 A3 - ABS	07/15/2025	Paydown		341,286	341,286	341,263	341,283	0	3	0	3	0	341,286	0	0	0	5,625	02/17/2026
28416T-AA-3	EHGVT 2019-A A - ABS	12/25/2025	Paydown		46,668	46,668	46,656	46,661	0	7	0	7	0	46,668	0	0	0	637	01/25/2034
36263H-AA-6	GMREV 2021-1 A - ABS	03/27/2025	Wells Fargo Securities, LLC		1,905,000	2,000,000	1,999,602	1,999,862	0	19	0	19	0	1,999,881	0	(94,881)	(94,881)	6,955	06/12/2034
43283C-AA-9	HGVT 2025-1 A - ABS	12/25/2025	Paydown		236,291	236,291	236,225	0	0	66	0	66	0	236,291	0	0	0	3,148	05/27/2042
43283C-AB-7	HGVT 2025-1 B - ABS	12/25/2025	Paydown		472,582	472,582	472,533	0	0	50	0	50	0	472,582	0	0	0	6,684	05/27/2042
43283G-AA-0	HGVT 2022-2 A - ABS	12/25/2025	Paydown		123,502	123,502	123,479	123,483	0	18	0	18	0	123,502	0	0	0	2,705	01/26/2037
43284B-AA-0	HGVT 18A A - ABS	05/27/2025	Paydown		59,223	59,223	59,221	59,222	0	0	0	0	0	59,223	0	0	0	789	02/25/2032
43285H-AA-6	HGVT 2020-A A - ABS	12/25/2025	Paydown		17,465	17,465	17,464	17,464	0	1	0	1	0	17,465	0	0	0	254	02/25/2039
432917-AA-0	HGVT 231 A - ABS	12/25/2025	Paydown		176,385	176,385	176,345	176,348	0	37	0	37	0	176,385	0	0	0	4,973	01/25/2038
55389Q-AB-3	MVWOT 242 B - ABS	12/20/2025	Paydown		259,771	259,771	259,760	259,762	0	9	0	9	0	259,771	0	0	0	6,371	03/20/2042
55389T-AA-9	MVWOT 211W A - ABS	03/27/2025	Various		295,064	312,026	311,941	311,953	0	9	0	9	0	311,961	0	(16,897)	(16,897)	929	01/22/2041
55389T-AB-7	MVWOT 211W B - ABS	03/27/2025	Various		176,094	187,215	187,175	187,180	0	4	0	4	0	187,185	0	(11,090)	(11,090)	704	01/22/2041
55400E-AA-7	MVWOT 201 A - ABS	12/20/2025	Paydown		15,236	15,236	15,234	15,235	0	1	0	1	0	15,236	0	0	0	135	10/20/2037
55400V-AA-9	MVWOT 222 A - ABS	12/20/2025	Paydown		216,657	216,657	216,622	216,636	0	20	0	20	0	216,657	0	0	0	6,671	10/21/2041
82653B-AA-1	SRFC 2024-3 A - ABS	12/20/2025	Paydown		415,651	415,651	415,602	415,602	0	49	0	49	0	415,651	0	0	0	9,668	08/20/2041
82653B-AB-9	SRFC 2024-3 B - ABS	12/20/2025	Paydown		415,651	415,651	415,639	415,639	0	12	0	12	0	415,651	0	0	0	9,969	08/20/2041
826935-AA-6	SRFC 2024-1 A - ABS	12/20/2025	Paydown		196,723	196,723	196,669	196,660	0	64	0	64	0	196,723	0	0	0	4,966	01/20/2043
89231C-AD-9	TAOT 2022-C A3 - ABS	12/15/2025	Paydown		419,409	419,409	419,339	419,392	0	17	0	17	0	419,409	0	0	0	8,088	04/15/2027
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					5,788,659	5,911,741	5,910,769	5,202,383	0	386	0	386	0	5,911,528	0	(122,868)	(122,868)	79,272	XXX
09228Y-AB-8	BBIRD 2016-1 A - ABS	12/15/2025	Paydown		167,779	167,779	165,367	167,779	0	0	0	0	0	167,779	0	0	0	4,017	12/16/2041
09228Y-AC-6	BBIRD 2016-1 B - ABS	12/15/2025	Paydown		77,583	77,583	75,741	77,583	0	0	0	0	0	77,583	0	0	0	2,367	12/16/2041
12510H-AS-9	CAUTO 231 A1 - ABS	12/15/2025	Paydown		13,750	13,750	13,385	13,382	0	368	0	368	0	13,750	0	0	0	240	09/15/2053
12510H-AV-2	CAUTO 242 A1 - ABS	12/15/2025	Paydown		27,813	27,813	27,004	27,011	0	802	0	802	0	27,813	0	0	0	646	09/15/2053
12510H-BA-7	CAUTO 243 A2 - ABS	12/15/2025	Paydown		9,375	9,375	9,048	9,048	0	327	0	327	0	9,375	0	0	0	284	10/15/2054
43990E-AA-9	HORZN 241 A - ABS	12/15/2025	Paydown		125,000	125,000	124,997	124,997	0	3	0	3	0	125,000	0	0	0	3,639	09/15/2049
59170J-AA-6	MNET 2022-1 A2 - ABS	07/29/2025	Paydown		1,000,000	1,000,000	1,030,859	1,028,145	0	(28,145)	0	(28,145)	0	1,000,000	0	0	0	59,317	10/20/2052
59170J-AG-3	MNET 2024-1 A2 - ABS	07/29/2025	Paydown		750,000	750,000	749,891	749,929	0	71	0	71	0	750,000	0	0	0	50,063	04/20/2054
83100A-AA-0	SLAM 241 A - ABS	12/15/2025	Paydown		128,883	128,883	128,880	128,898	0	(15)	0	(15)	0	128,883	0	0	0	3,767	09/15/2049
86212F-AB-5	STR 251 A2 - ABS	12/20/2025	Paydown		1,563	1,563	1,562	0	0	0	0	0	0	1,563	0	0	0	11	10/20/2055

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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	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 (10+11-12)	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
86212X-AM-2	STR 241 A2 - ABS	12/20/2025	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	154	05/20/2054
86613X-AA-3	FIBER 2020-1 A2 - ABS	11/20/2025	Paydown		1,000,000	1,000,000	950,117	965,668	0	34,332	0	34,332	0	1,000,000	0	0	0	20,992	12/20/2050
88035X-AA-7	TENET 241 A1 - ABS	12/20/2025	Paydown		4,853	4,853	4,852	4,852	0	2	0	2	0	4,853	0	0	0	137	10/20/2054
98979Q-AA-1	ZIPLY 241 A2 - ABS	08/28/2025	Call @ 100.00		1,250,000	1,250,000	1,249,652	1,249,712	0	40	0	40	0	1,249,751	0	249	249	101,130	04/20/2054
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					4,561,598	4,561,598	4,536,355	4,552,004	0	7,783	0	7,783	0	4,561,350	0	249	249	246,765	XXX
1889999999. Total - asset-backed securities (unaffiliated)					48,924,069	49,425,089	49,164,153	44,567,287	0	390,327	0	390,327	0	49,594,005	0	(669,937)	(669,937)	1,436,991	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
1909999997. Total - asset-backed securities - Part 4					48,924,069	49,425,089	49,164,153	44,567,287	0	390,327	0	390,327	0	49,594,005	0	(669,937)	(669,937)	1,436,991	XXX
1909999998. Total - asset-backed securities - Part 5					1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	0	0	0	XXX
1909999999. Total - asset-backed securities					49,924,069	50,425,089	50,164,153	44,567,287	0	390,327	0	390,327	0	50,594,005	0	(669,937)	(669,937)	1,436,991	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					86,058,988	87,826,982	88,573,178	82,215,665	0	341,429	0	341,429	0	88,193,485	0	(2,134,497)	(2,134,497)	2,111,386	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
001230-10-4	AGNC INVESTMENT REIT ORD	12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	0.000	0		0	0	0	0	0		0	0	0	0		56	
00183L-20-1	ANGI CL A ORD	04/01/2025	Adjustment	0.506	7		7	0	0	0	0	0	0	7	0	0	0	0	
00437E-10-2	ACCOLADE ORD	04/10/2025	Not Available	45.000	316		174	154	20	0	0	20	0	174	0	143	143	0	
00510N-10-2	ACURIEN ORD	08/05/2025	Adjustment	0.092	1		2	0	0	0	0	0	0	2	0	(1)	(1)	0	
00857U-10-7	AGILON HEALTH ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	185.000	454		387	352	35	0	0	35	0	387	0	67	67	0	
00922R-10-5	AIR TRANSPORT SERVICES GROUP ORD	04/14/2025	Not Available	45.000	1,013		963	989	(26)	0	0	(26)	0	963	0	50	50	0	
00973Y-10-8	AKERO THERAPEUTICS ORD	12/10/2025	Not Available	15.000	810		482	417	64	0	0	64	0	482	0	329	329	0	
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	85.000	4,217		10,532	8,292	2,240	0	0	2,240	0	10,532	0	(6,315)	(6,315)	449	
016255-10-1	ALIGN TECHNOLOGY ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	2,011		4,741	3,128	1,613	0	0	1,613	0	4,741	0	(2,730)	(2,730)	0	
01671P-10-0	ALLAKOS ORD	05/19/2025	Not Available	25.000	8		18	30	(13)	0	0	(13)	0	18	0	(9)	(9)	0	
01988P-10-8	VERADIGM ORD	05/20/2025	PERSHING DIV OF DLJ SEC LNDING	110.000	466		1,156	1,034	122	0	0	122	0	1,156	0	(690)	(690)	0	
021369-10-3	ALTAIR ENGINEERING CL A ORD	03/27/2025	Not Available	50.000	5,650		2,019	5,456	(3,436)	0	0	(3,436)	0	2,019	0	3,631	3,631	0	
023135-10-6	AMAZON COM ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	145.000	33,093		31,165	21,939	100	0	0	100	0	31,165	0	1,928	1,928	0	
023436-10-8	AMEDISYS ORD	08/18/2025	Not Available	25.000	2,525		2,285	2,270	16	0	0	16	0	2,285	0	240	240	0	
02376R-10-2	AMERICAN AIRLINES GROUP ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	225.000	2,779		2,390	3,922	(1,532)	0	0	(1,532)	0	2,390	0	390	390	0	
023939-10-1	AMENTUM HOLDINGS ORD	05/16/2025	Adjustment	0.563	11		4	4	0	0	0	0	0	4	0	7	7	0	
03662Q-10-5	ANSYS, INC.	07/17/2025	Various	50.000	20,006		7,786	16,867	(9,081)	0	0	(9,081)	0	7,786	0	12,220	12,220	0	
03768E-10-5	APOLLO GLOBAL MANAGEMENT CL A ORD	12/01/2025	Adjustment	17.235	764		758	758	0	0	0	0	0	758	0	6	6	0	
03769M-10-6	APOLLO GLOBAL MANAGEMENT ORD	09/01/2025	Various	0.000	0		0	8,891	(8,891)	0	0	(8,891)	0	0	0	0	0	(394)	
03831W-10-8	APPLOVIN CL A ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	13,353		8,075	8,096	(21)	0	0	(21)	0	8,075	0	5,278	5,278	0	
040413-20-5	ARISTA NETWORKS ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	455.000	43,113		50,537	50,291	246	0	0	246	0	50,537	0	(7,424)	(7,424)	0	
05351W-10-3	AVANGRID ORD	12/24/2024	Not Available	0.000	0		0	0	0	0	0		0	0	0	0		16	
05368M-10-6	AVID BIOSERVICES ORD	02/06/2025	Not Available	40.000	500		289	494	(205)	0	0	(205)	0	289	0	211	211	0	
05591L-10-7	BM TECHNOLOGIES ORD	02/03/2025	Not Available	6.000	30		18	29	(11)	0	0	(11)	0	18	0	12	12	0	
05875B-10-6	BALLY S ORD	02/10/2025	Not Available	25.000	456		430	447	(17)	0	0	(17)	0	430	0	26	26	0	
071813-10-9	BAXTER INTERNATIONAL ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	145.000	2,573		5,560	4,228	1,331	0	0	1,331	0	5,560	0	(2,987)	(2,987)	99	

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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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	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 (10+11-12)	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
073685-10-9	BEACON ROOFING SUPPLY ORD	05/01/2025	Not Available	45.000	5,596		1,498	4,571	(3,073)	0	0	(3,073)	0	1,498	0	4,098	4,098	0	
075887-10-9	BECTON DICKINSON ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	85.000	14,960		20,773	19,284	1,489	0	0	1,489	0	20,773	0	(5,813)	(5,813)	88	
07831C-10-3	BELLRING BRANDS ORD	09/17/2025	Various	0.339	0		9	26	(17)	0	0	(17)	0	9	0	(9)	(9)	0	
08579W-10-3	BERRY GLOBAL GROUP ORD	04/30/2025	Adjustment	0.000	0		0	610	(610)	0	0	(610)	0	0	0	0	0	8	
08975P-10-8	BIGCOMMERCE HOLDINGS SRS 1 ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	227		264	275	(12)	0	0	(12)	0	264	0	(37)	(37)	0	
090043-10-0	BILL HOLDINGS ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	2,089		3,347	3,812	(465)	0	0	(465)	0	3,347	0	(1,258)	(1,258)	0	
09061G-10-1	BIOMARIN PHARMACEUTICAL ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	6,849		10,368	7,888	2,481	0	0	2,481	0	10,368	0	(3,519)	(3,519)	0	
09260D-10-7	BLACKSTONE ORD	11/03/2025	Return of Capital	0.000	246		246	143	0	0	0		0	246	0	0		0	
09609G-20-9	BLUEBIRD BIO ORD	06/02/2025	Not Available	3.000	15		34	25	9	0	0	9	0	34	0	(19)	(19)	0	
09627Y-10-9	BLUEPRINT MEDICINES ORD	07/18/2025	Not Available	60.000	7,740		4,012	5,233	(1,221)	0	0	(1,221)	0	4,012	0	3,728	3,728	0	
097023-10-5	BOEING ORD	12/08/2025	Not Available	0.708	145		125	125	0	0	0	0	0	125	0	21	21	0	
10806X-10-2	BRIDGEBIO PHARMA ORD	09/17/2025	Various	0.750	0		20	21	0	0	0	0	0	20	0	(20)	(20)	0	
110122-10-8	BRISTOL MYERS SQUIBB ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	500.000	23,812		27,212	28,280	(1,068)	0	0	(1,068)	0	27,212	0	(3,400)	(3,400)	620	
11276H-10-6	BROOKFIELD INFRASTRUCTURE CL A ORD	12/01/2025	Adjustment	0.500	16		16	16	0	0	0		0	16	0	0		0	
12685J-10-5	CABLE ONE ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	801		1,764	1,811	(47)	0	0	(47)	0	1,764	0	(962)	(962)	15	
12769G-10-0	CAESARS ENTERTAINMENT ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	4,096		6,040	4,679	1,361	0	0	1,361	0	6,040	0	(1,944)	(1,944)	0	
14040H-10-5	CAPITAL ONE FINANCIAL ORD	05/19/2025	Not Available	0.340	67		15	61	(45)	0	0	(45)	0	15	0	52	52	0	
15135B-10-1	CENTENE ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	319.000	8,810		9,927	19,325	(9,398)	0	0	(9,398)	0	9,927	0	(1,117)	(1,117)	0	
156727-10-9	CERENCE ORD	09/17/2025	Various	0.750	0		14	6	8	0	0	8	0	14	0	(14)	(14)	0	
15961R-30-3	CHARGEPOINT HOLDINGS CL A ORD	07/28/2025	Adjustment	0.250	3		6	6	0	0	0	0	0	6	0	(3)	(3)	0	
163092-10-9	CHEGG ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	95.000	91		205	153	52	0	0	52	0	205	0	(114)	(114)	0	
165167-73-5	EXPAND ENERGY ORD	09/01/2025	Adjustment	0.853	69		45	45	0	0	0	0	0	45	0	24	24	2	
166764-10-0	CHEVRON ORD	07/18/2025	Not Available	0.750	112		67	109	(42)	0	0	(42)	0	67	0	45	45	3	
197236-10-2	COLUMBIA BANKING SYSTEM ORD	09/03/2025	Adjustment	0.612	22		21	16	0	0	0	0	0	21	0	1	1	0	
200525-10-3	COMMERCE BANCSHARES ORD	12/02/2025	Not Available	0.400	20		18	24	(6)	0	0	(6)	0	18	0	3	3	0	
20825C-10-4	CONOCOPHILLIPS ORD	09/17/2025	Various	0.400	0		17	40	(23)	0	0	(23)	0	17	0	(17)	(17)	1	
232109-10-8	CUTERA ORD	05/05/2025	Not Available	15.000	0		11	5	6	0	0	6	0	11	0	(11)	(11)	0	
24906P-10-9	DENTSPLY SIRONA ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	225.000	3,587		7,878	4,271	3,608	0	0	3,608	0	7,878	0	(4,291)	(4,291)	108	
254709-10-8	DISCOVER FINANCIAL SERVICES ORD	05/18/2025	Various	226.000	2,528		2,528	39,150	(36,622)	0	0	(36,622)	0	2,528	0	0	0	158	
26614N-10-2	DUPONT DE NEMOURS ORD	11/03/2025	Adjustment	337.000	13,222		13,222	25,696	(12,474)	0	0	(12,474)	0	13,222	0	0	0	415	
282914-10-0	8X8 ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	209		226	320	(95)	0	0	(95)	0	226	0	(17)	(17)	0	
29109X-10-6	ASPEN TECHNOLOGY ORD	03/14/2025	Not Available	16.000	4,240		2,944	3,994	(1,050)	0	0	(1,050)	0	2,944	0	1,296	1,296	0	
29362U-10-4	ENTEGRIS ORD	09/17/2025	Various	0.771	0		71	76	(5)	0	0	(5)	0	71	0	(71)	(71)	0	
294628-10-2	EQUITY COMMONWEALTH REIT ORD	06/12/2025	Various	70.000	125		1,419	124	1,295	0	0	1,295	0	1,419	0	(1,293)	(1,293)	112	
29788T-10-3	E2OPEN PARENT HOLDINGS CL A ORD	08/04/2025	Not Available	145.000	479		441	386	55	0	0	55	0	441	0	38	38	0	
30034T-10-3	EVERI HOLDINGS ORD	07/02/2025	Not Available	90.000	1,283		1,073	1,216	(142)	0	0	(142)	0	1,073	0	209	209	0	
300426-10-3	EVERUS CONSTRUCTION GROUP ORD	09/17/2025	Various	0.250	0		8	16	(8)	0	0	(8)	0	8	0	(8)	(8)	0	
30048L-20-3	EVOFEM BIOSCIENCES ORD	05/01/2025	Various	0.000	0		0	(79)	0	0	(79)	79	0	0	0	0	0	0	
30048L-30-2	EVOFEM BIOSCIENCES ORD	05/01/2025	Adjustment	0.009	0		79	79	0	0	0	0	0	79	0	(79)	(79)	0	
30190A-10-4	F&G ANNUITIES AND LIFE ORD	12/17/2025	Not Available	1.017	21		29	14	(8)	0	0	(8)	0	29	0	(8)	(8)	0	
315720-88-1	FIBROGEN ORD	06/17/2025	Not Available	0.400	3		4	4	0	0	0	0	0	4	0	(1)	(1)	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	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 (10+11-12)	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
344849-10-4	FOOT LOCKER ORD	09/10/2025	Not Available	70.000	1,680		1,761	1,523	237	0	0	237	0	1,761	0	(81)	(81)	0	
34959J-10-8	FORTIVE ORD	06/30/2025	Various	177.000	1,954		1,954	13,275	(11,321)	0	0	(11,321)	0	1,954	0	0	0	28	
349853-10-1	FORWARD AIR ORD	06/13/2025	Various	30.000	968		968	968	0	0	0	0	0	968	0	0	0	0	
35952H-70-0	FUELCELL ENERGY ORD	09/17/2025	Various	0.500	0		6	5	1	0	0	1	0	6	0	(6)	(6)	0	
36251C-10-3	GMS ORD	09/05/2025	Not Available	45.000	4,950		959	3,817	(2,859)	0	0	(2,859)	0	959	0	3,992	3,992	0	
36266G-10-7	GE HEALTHCARE TECHNOLOGIES ORD	09/17/2025	Various	0.665	0		36	52	(16)	0	0	(16)	0	36	0	(36)	(36)	0	
369604-30-1	GE AEROSPACE ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	55.000	16,579		12,869	0	0	0	0	0	0	12,869	0	3,710	3,710	40	
375916-10-3	GILDAN ACTIVEWEAR A ORD	12/01/2025	Not Available	0.664	38		29	0	0	0	0	0	0	29	0	9	9	0	
379378-20-1	GLOBAL NET LEASE ORD	09/17/2025	Various	0.400	0		3	3	0	0	0	0	0	3	0	(3)	(3)	0	
37940X-10-2	GLOBAL PAYMENTS ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	3,693		4,904	5,043	(139)	0	0	(139)	0	4,904	0	(1,211)	(1,211)	23	
384802-10-4	WW GRAINGER ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	15,472		14,295	15,811	(1,515)	0	0	(1,515)	0	14,295	0	1,176	1,176	65	
404251-10-0	HNI ORD	12/29/2025	Not Available	0.970	41		33	0	0	0	0	0	0	33	0	8	8	0	
405217-10-0	HAIN CELESTIAL GROUP ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	212		800	615	185	0	0	185	0	800	0	(588)	(588)	0	
410345-10-2	HANESBRANDS ORD	12/01/2025	Various	232.000	1,209		1,024	1,888	(865)	0	0	(865)	0	1,024	0	186	186	0	
41165Y-10-0	HARBORONE BANCORP ORD	11/01/2025	Not Available	5.000	60		41	59	(18)	0	0	(18)	0	41	0	19	19	2	
418100-10-3	HASHICORP CL A ORD	02/28/2025	Not Available	64.000	2,240		1,354	2,189	(835)	0	0	(835)	0	1,354	0	886	886	0	
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	115.000	1,237		1,234	1,119	115	0	0	115	0	1,234	0	3	3	0	
42704L-10-4	HERC HOLDINGS ORD	06/03/2025	Not Available	0.217	28		50	50	0	0	0	0	0	50	0	(22)	(22)	0	
42809H-10-7	HESS ORD	07/18/2025	Various	150.000	6,011		6,011	19,952	(13,941)	0	0	(13,941)	0	6,011	0	0	0	150	
438516-10-6	HONEYWELL INTERNATIONAL ORD	10/30/2025	Various	448.000	14,702		14,702	101,199	(86,497)	0	0	(86,497)	0	14,702	0	0	0	1,519	
440452-10-0	HORMEL FOODS ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	185.000	5,398		6,000	5,803	196	0	0	196	0	6,000	0	(602)	(602)	161	
446150-10-4	HUNTINGTON BANCSHARES ORD	10/21/2025	Not Available	0.500	8		7	8	(1)	0	0	(1)	0	7	0	0	0	0	
44891N-20-8	IAC ORD	04/01/2025	Various	60.000	2,677		2,677	2,588	89	0	0	89	0	2,677	0	0	0	0	
44952J-10-4	CRESCENT ENERGY CL A ORD	12/15/2025	Not Available	0.968	9		29	29	0	0	0	0	0	29	0	(19)	(19)	0	
452327-10-9	ILLUMINA ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	105.000	8,785		13,922	14,031	(109)	0	0	(109)	0	13,922	0	(5,137)	(5,137)	0	
45332Y-10-9	INARI MEDICAL ORD	02/14/2025	Not Available	30.000	2,400		1,297	1,532	(235)	0	0	(235)	0	1,297	0	1,103	1,103	0	
45384B-10-6	INDEPENDENT BANK GROUP ORD	01/01/2025	Various	40.000	1,996		1,996	2,427	(430)	0	0	(430)	0	1,996	0	0	0	0	
45667G-10-3	INFINERA ORD	03/03/2025	Not Available	190.000	1,264		898	1,248	(350)	0	0	(350)	0	898	0	365	365	0	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	5,881		8,457	7,610	848	0	0	848	0	8,457	0	(2,576)	(2,576)	144	
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD	11/26/2025	Various	365.000	1,445		1,445	10,227	(8,782)	0	0	(8,782)	0	1,445	0	0	0	361	
46116X-10-1	INTRA CELLULAR THERAPIES ORD	04/03/2025	Not Available	60.000	7,920		772	5,011	(4,239)	0	0	(4,239)	0	772	0	7,148	7,148	0	
46982L-10-8	JACOBS SOLUTIONS ORD	05/16/2025	Various	75.000	2,411		2,411	10,022	(7,611)	0	0	(7,611)	0	2,411	0	0	0	24	
477143-10-1	JETBLUE AIRWAYS ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	310.000	1,349		1,575	2,437	(862)	0	0	(862)	0	1,575	0	(226)	(226)	0	
48203R-10-4	JUNIPER NETWORKS ORD	07/03/2025	Not Available	190.000	7,600		3,730	7,116	(3,386)	0	0	(3,386)	0	3,730	0	3,870	3,870	84	
487836-10-8	KELLANOVA ORD	12/10/2025	Not Available	25.000	2,088		1,221	2,024	(803)	0	0	(803)	0	1,221	0	867	867	58	
49271V-10-0	KEURIG DR PEPPER ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	235.000	7,826		8,603	7,548	1,055	0	0	1,055	0	8,603	0	(777)	(777)	162	
498894-10-4	KNIFE RIVER ORD	09/17/2025	Various	0.250	0		8	25	(17)	0	0	(17)	0	8	0	(8)	(8)	0	
50015M-10-9	KODIAK SCIENCES ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	122		75	299	(223)	0	0	(223)	0	75	0	47	47	0	
500255-10-4	KOHL'S ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	745		1,745	1,264	482	0	0	482	0	1,745	0	(1,000)	(1,000)	11	
516806-20-5	VITAL ENERGY ORD	09/17/2025	Various	0.750	0		43	23	19	0	0	19	0	43	0	(43)	(43)	0	

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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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	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 (10+11-12)	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
530307-10-7	LIBERTY BROADBAND SRS A ORD	07/15/2025	Various	20.000	1,596		1,596	1,487	109	0	0	109	0	1,596	0	0	0	0	
530307-30-5	LIBERTY BROADBAND SRS C ORD	07/15/2025	Various	85.000	6,779		6,779	6,355	424	0	0	424	0	6,779	0	0	0	0	
535919-40-1	LIONS GATE ENTERTANMNT VTNG CL A ORD	05/07/2025	Various	10.000	82		82	85	(4)	0	0	(4)	0	82	0	0	0	0	
53626N-10-2	LIONSGATE STUDIOS ORD	05/07/2025	Adjustment	0.200	2		1	0	0	0	0	0	0	1	0	1	1	0	
538146-30-9	LIVEPERSON ORD	10/13/2025	Not Available	0.667	4		12	12	0	0	0	0	0	12	0	(8)	(8)	0	
54405Q-20-9	NU RIDE ORD	09/17/2025	Various	0.667	0		1	1	0	0	0	0	0	1	0	(1)	(1)	0	
549498-20-2	LUCID GROUP ORD	09/02/2025	Not Available	0.500	10		15	0	0	0	0	0	0	15	0	(5)	(5)	0	
56600D-10-7	MARAVAI LIFESCIENCES CL A ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	139		340	327	13	0	0	13	0	340	0	(201)	(201)	0	
568540-20-0	MARINUS PHARMACEUTICALS ORD	02/13/2025	Not Available	35.000	19		49	19	30	0	0	30	0	49	0	(30)	(30)	0	
573874-10-4	MARVELL TECHNOLOGY ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	105.000	6,330		11,666	11,597	69	0	0	69	0	11,666	0	(5,336)	(5,336)	13	
58463J-30-4	MEDICAL PROPERTIES REIT ORD	12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	0.000	0		0	0	0	0	0		0	0	0	0		35	
594918-10-4	MICROSOFT ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	17,861		15,940	0	0	0	0	0	0	15,940	0	1,921	1,921	0	
603693-20-1	MINK THERAPEUTICS ORD	01/28/2025	Various	0.277	2		2	2	0	0	0	0	0	2	0	0	0	0	
60770K-10-7	MODERNA ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	1,112		5,045	1,663	3,382	0	0	3,382	0	5,045	0	(3,934)	(3,934)	0	
617446-44-8	MORGAN STANLEY ORD	09/17/2025	Various	0.581	0		14	73	(59)	0	0	(59)	0	14	0	(14)	(14)	2	
62482R-10-7	MR COOPER GROUP ORD	10/01/2025	Various	65.000	591		591	6,241	(5,650)	0	0	(5,650)	0	591	0	0	0	130	
62945V-10-9	NV5 GLOBAL ORD	08/04/2025	Various	40.000	814		814	754	60	0	0	60	0	814	0	0	0	0	
64157F-10-3	NEVRO ORD	04/03/2025	Not Available	30.000	176		138	112	26	0	0	26	0	138	0	38	38	0	
651229-10-6	NEWELL BRANDS ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	290.000	1,646		2,056	2,888	(832)	0	0	(832)	0	2,056	0	(410)	(410)	20	
681919-10-6	OMNICOM GROUP ORD	11/28/2025	Not Available	0.560	41		29	48	(19)	0	0	(19)	0	29	0	13	13	2	
682680-10-3	ONEOK ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	12,549		15,075	15,060	15	0	0	15	0	15,075	0	(2,526)	(2,526)	309	
68622V-10-6	ORGANON ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	121.000	1,051		1,710	1,805	(96)	0	0	(96)	0	1,710	0	(659)	(659)	36	
690045-10-9	REVELYST ORD	01/06/2025	Not Available	40.000	805		355	769	(414)	0	0	(414)	0	355	0	450	450	0	
69007J-30-4	OUTFRONT MEDIA ORD	01/17/2025	Adjustment	0.957	17		18	18	0	0	0	0	0	18	0	(1)	(1)	0	
690145-20-6	OUTSET MEDICAL, INC.	03/20/2025	Not Available	0.667	6		5	5	0	0	0	0	0	5	0	0	0	0	
69329Y-10-4	PDL BIOPHARMA, INC.	05/01/2025	Return of Capital	0.000	15		15	15	0	0	0		0	15	0	0		0	
69478X-10-5	PACIFIC PREMIER BANCORP ORD	09/02/2025	Various	80.000	1,762		1,762	1,994	(232)	0	0	(232)	0	1,762	0	0	0	79	
703395-10-3	PATTERSON COMPANIES ORD	04/21/2025	Not Available	60.000	1,881		1,464	1,852	(388)	0	0	(388)	0	1,464	0	417	417	0	
70450Y-10-3	PAYPAL HOLDINGS ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	4,791		5,794	6,828	(1,034)	0	0	(1,034)	0	5,794	0	(1,003)	(1,003)	11	
717081-10-3	PFIZER ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	755.000	18,424		19,038	20,030	(993)	0	0	(993)	0	19,038	0	(614)	(614)	649	
74052F-10-8	PREMIER FINANCIAL ORD	02/28/2025	Various	17.000	445		445	435	10	0	0	10	0	445	0	0	0	5	
742718-10-9	PROCTER & GAMBLE ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	12,449		13,299	13,412	(113)	0	0	(113)	0	13,299	0	(851)	(851)	250	
74346Y-10-3	PROS HOLDINGS ORD	12/09/2025	Not Available	41.000	953		825	900	(75)	0	0	(75)	0	825	0	128	128	0	
74743L-10-0	QNITY ELECTRONICS ORD	11/03/2025	Adjustment	0.500	50		38	0	0	0	0	0	0	38	0	13	13	0	
74767V-10-9	QUANTUMSCAPE CL A ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	396		581	519	62	0	0	62	0	581	0	(185)	(185)	0	
74935Q-10-7	RB GLOBAL ORD	07/01/2025	Various	0.000	0		0	2,775	(2,775)	0	0	(2,775)	0	0	0	0	0	(80)	
75382E-20-8	RAPT THERAPEUTICS ORD	06/17/2025	Not Available	0.250	2		4	4	0	0	0	0	0	4	0	(2)	(2)	0	
75574U-10-1	READY CAPITAL ORD	09/17/2025	Unknown	0.701	0		5	5	0	0	0	0	0	5	0	(5)	(5)	0	
75737F-10-8	REDFIN ORD	07/01/2025	Unknown	90.000	841		841	708	132	0	0	132	0	841	0	0	0	0	
76131N-10-1	RETAIL OPPORTUNITY INVEST REIT ORD	02/13/2025	Not Available	75.000	1,313		1,147	1,302	(155)	0	0	(155)	0	1,147	0	166	166	11	

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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	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 (10+11-12)	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
761330-10-9	REVANCE THERAPEUTICS ORD	02/07/2025	Not Available	75.000	274		271	228	43	0	0	43	0	271	0	3	3	0	
76680R-20-6	RINGCENTRAL CL A ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	55.000	1,492		1,833	1,926	(92)	0	0	(92)	0	1,833	0	(341)	(341)	0	
767744-10-5	RB GLOBAL ORD	07/01/2025	Adjustment	0.146	8		6	6	0	0	0	0	0	6	0	2	2	0	
77311W-10-1	ROCKET COMPANIES CL A ORD	07/02/2025	Not Available	0.334	5		7	4	3	0	0	3	0	7	0	(2)	(2)	0	
773122-10-6	ROCKET LAB ORD	05/23/2025	Various	230.000	5,926		5,926	5,858	68	0	0	68	0	5,926	0	0	0	0	
77634L-10-5	R1 RCM INC.	09/12/2025	Not Available	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
78646V-10-7	SAFEHOLD ORD	09/17/2025	Various	0.400	0		10	7	3	0	0	3	0	10	0	(10)	(10)	0	
78667J-10-8	SAGE THERAPEUTICS ORD	07/30/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	391		379	244	135	0	0	135	0	379	0	12	12	0	
80004C-20-0	SANDISK ORD	02/24/2025	Adjustment	0.667	34		27	0	0	0	0	0	0	27	0	7	7	0	
800363-10-3	SANDY SPRING BANCORP ORD	04/01/2025	Various	40.000	1,252		1,252	1,348	(96)	0	0	(96)	0	1,252	0	0	0	14	
803607-10-0	SAREPTA THERAPEUTICS ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	1,769		3,661	5,472	(1,811)	0	0	(1,811)	0	3,661	0	(1,892)	(1,892)	0	
806857-10-8	SCHLUMBERGER ORD	07/17/2025	Not Available	0.250	9		6	10	(4)	0	0	(4)	0	6	0	3	3	0	
806882-10-6	RADIUS RECYCLING CL A ORD	07/14/2025	Not Available	5.000	150		131	76	55	0	0	55	0	131	0	19	19	2	
80874P-10-9	LIGHT WONDER ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	5,459		1,483	5,183	(3,700)	0	0	(3,700)	0	1,483	0	3,977	3,977	0	
825698-10-3	SHYFT GROUP ORD	07/01/2025	Various	20.000	294		294	235	60	0	0	60	0	294	0	0	0	2	
830566-10-5	SKECHERS USA CL A ORD	09/16/2025	Not Available	70.000	4,410		1,751	4,707	(2,956)	0	0	(2,956)	0	1,751	0	2,659	2,659	0	
83200N-10-3	SMARTSHEET CL A ORD	01/23/2025	Not Available	80.000	4,520		3,872	4,482	(611)	0	0	(611)	0	3,872	0	648	648	0	
840441-10-9	SOUTHSTATE CORPORATION	08/31/2025	Various	36.000	2,898		2,898	3,581	(683)	0	0	(683)	0	2,898	0	0	0	60	
84265V-10-5	SOUTHERN COPPER ORD	08/15/2025	Adjustment	2.148	217		85	115	(30)	0	0	(30)	0	85	0	132	132	4	
847215-10-0	SPARTANNASH ORD	09/23/2025	Not Available	5.000	135		63	92	(29)	0	0	(29)	0	63	0	72	72	3	
848577-10-2	SPIRIT AIRLINES ORD	03/12/2025	Various	35.000	90		90	12	79	0	0	79	0	90	0	0	0	0	
848ESC-01-8	SPIRIT MTA REIT	10/10/2025	Not Available	50.000	6		50	50	0	0	0	0	0	50	0	(45)	(45)	0	
85205L-10-7	SPRINGWORKS THERAPEUTICS ORD	07/02/2025	Not Available	25.000	1,175		967	903	64	0	0	64	0	967	0	208	208	0	
852234-10-3	BLOCK CL A ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200.000	11,972		15,492	16,998	(1,506)	0	0	(1,506)	0	15,492	0	(3,521)	(3,521)	0	
85512G-10-6	STAR HOLDINGS ORD	09/17/2025	Various	0.120	0		2	1	0	0	0	0	0	2	0	(2)	(2)	0	
858155-20-3	STEELCASE CL A ORD	12/12/2025	Various	5.000	67		67	59	8	0	0	8	0	67	0	0	0	2	
861896-10-8	STONEX GROUP ORD	03/24/2025	Not Available	0.500	55		9	33	(23)	0	0	(23)	0	9	0	46	46	0	
86614U-10-0	SUMMIT MATERIALS CL A ORD	02/11/2025	Not Available	101.000	5,303		1,620	5,111	(3,491)	0	0	(3,491)	0	1,620	0	3,683	3,683	0	
86745K-10-4	SUNNOVA ENERGY INTERNATIONAL ORD	11/14/2025	Adjustment	40.000	222		222	137	84	0	0	84	0	222	0	0	0	0	
86771W-10-5	SUNRUN ORD	09/17/2025	Various	0.750	0		9	7	2	0	0	2	0	9	0	(9)	(9)	0	
868873-10-0	SURMODICS ORD	11/19/2025	Not Available	10.000	430		395	396	(2)	0	0	(2)	0	395	0	36	36	0	
871607-10-7	SYNOPSYS ORD	07/18/2025	Not Available	0.995	568		586	0	0	0	0	0	0	586	0	(18)	(18)	0	
879369-10-6	TELEFLEX ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	4,414		8,680	6,229	2,451	0	0	2,451	0	8,680	0	(4,266)	(4,266)	24	
88025U-10-9	10X GENOMICS CL A ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	62.000	555		1,852	890	962	0	0	962	0	1,852	0	(1,297)	(1,297)	0	
88160R-10-1	TESLA ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	65.000	21,288		26,833	26,250	583	0	0	583	0	26,833	0	(5,545)	(5,545)	0	
88337F-10-5	ODP ORD	12/10/2025	Not Available	38.000	1,064		1,098	864	234	0	0	234	0	1,098	0	(34)	(34)	0	
896818-10-1	TRIUMPH GROUP ORD	07/28/2025	Not Available	63.000	1,638		878	1,176	(298)	0	0	(298)	0	878	0	760	760	0	
899896-10-4	TUPPERWARE BRANDS ORD	07/07/2025	Various	35.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
901384-10-7	2SEVENTY BIO ORD	05/15/2025	Not Available	19.000	95		93	56	37	0	0	37	0	93	0	2	2	0	
90187B-80-4	TWO HARBORS INVESTMENT ORD	09/17/2025	Various	0.250	0		3	3	0	0	0	0	0	3	0	(3)	(3)	0	
909218-12-5	UNIT CORPORATION	02/01/2025	Reclassification	3.000	4		4	1	2	0	0	2	0	4	0	0	0	0	
912909-10-8	US STEEL ORD	06/20/2025	Not Available	105.000	5,775		1,339	3,569	(2,230)	0	0	(2,230)	0	1,339	0	4,436	4,436	11	

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									10	11	12	13	14						
CUSIP Identi-fication	Description	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 (10+11-12)	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
91332U-10-1	UNITY SOFTWARE ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	135.000	2,982		2,850	3,033	(183)	0	0	(183)	0	2,850	0	132	132	0	
92343V-10-4	VERIZON COMMUNICATIONS ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	3,002		2,611	2,799	(188)	0	0	(188)	0	2,611	0	391	391	142	
92343X-10-0	VERINT SYSTEMS ORD	11/26/2025	Not Available	50.000	1,025		1,146	1,373	(226)	0	0	(226)	0	1,146	0	(121)	(121)	0	
923451-10-8	VERITEX HOLDINGS ORD	10/20/2025	Various	50.000	1,260		1,260	1,358	(99)	0	0	(99)	0	1,260	0	0	0	43	
92556H-20-6	PARAMOUNT SKYDANCE CORPORATION	08/06/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	204.000	1,728		1,728	2,134	(406)	0	0	(406)	0	1,728	0	0	0	40	
92719V-10-0	VIMEO ORD	11/24/2025	Not Available	97.000	761		519	621	(102)	0	0	(102)	0	519	0	243	243	0	
92852X-10-3	VITESSE ENERGY ORD	09/17/2025	Various	0.950	0		7	24	(17)	0	0	(17)	0	7	0	(7)	(7)	2	
92942W-10-7	WK KELLOGG ORD	09/26/2025	Not Available	6.000	138		76	108	(32)	0	0	(32)	0	76	0	62	62	3	
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	815.000	7,474		6,523	8,615	(2,091)	0	0	(2,091)	0	6,523	0	950	950	0	
94419L-10-1	WAYFAIR CL A ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	1,509		1,702	1,773	(71)	0	0	(71)	0	1,702	0	(193)	(193)	0	
950810-10-1	WESBANCO ORD	02/28/2025	Not Available	0.600	21		20	0	0	0	0	0	0	20	0	1	1	0	
958102-10-5	WESTERN DIGITAL ORD	02/24/2025	Various	203.000	8,466		8,466	12,105	(3,639)	0	0	(3,639)	0	8,466	0	0	0	0	
966387-12-8	WHITING PETROLEUM CORPORATION	09/17/2025	Reclassification	2.000	10		10	3	4	0	0	4	0	10	0	0	0	0	
977852-10-2	WOLFSPEED ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	85.000	264		2,945	566	2,379	0	0	2,379	0	2,945	0	(2,681)	(2,681)	0	
98262P-10-1	WW INTERNATIONAL ORD	06/24/2025	Adjustment	20.000	0		16	25	(10)	0	0	(10)	0	16	0	(16)	(16)	0	
98421M-10-6	XEROX HOLDINGS ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	125.000	663		1,143	1,054	89	0	0	89	0	1,143	0	(479)	(479)	47	
984241-10-9	Y MABS THERAPEUTICS ORD	09/18/2025	Not Available	30.000	258		429	235	194	0	0	194	0	429	0	(171)	(171)	0	
98888T-10-7	ZIMVIE ORD	10/21/2025	Not Available	9.000	171		138	126	13	0	0	13	0	138	0	33	33	0	
98983V-10-6	ZUORA CL A ORD	02/18/2025	Not Available	110.000	1,100		967	1,091	(124)	0	0	(124)	0	967	0	133	133	0	
G0250X-10-7	AMCOR ORD	04/30/2025	Not Available	0.250	2		2	2	0	0	0	0	0	2	0	0	0	0	
G0508H-11-0	ARCADIUM LITHIUM ORD	03/10/2025	Not Available	358.000	2,094		1,400	1,837	(437)	0	0	(437)	0	1,400	0	694	694	0	
G21810-10-9	CLARIVATE ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	315.000	1,373		1,805	1,600	205	0	0	205	0	1,805	0	(432)	(432)	0	
G3075P-10-1	ENSTAR GROUP ORD	07/03/2025	Not Available	5.000	1,690		875	1,610	(736)	0	0	(736)	0	875	0	816	816	0	
G4253H-10-1	JAMES HARDIE ORD	07/01/2025	Not Available	0.870	23		32	32	0	0	0	0	0	32	0	(10)	(10)	0	
G52694-10-9	KINIKSA PHARMACEUTICALS INT CL A ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	1,038		569	495	74	0	0	74	0	569	0	470	470	0	
G54950-10-3	LINDE ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	21,412		15,172	18,840	(3,668)	0	0	(3,668)	0	15,172	0	6,240	6,240	135	
G63365-10-3	MURAL ONCOLOGY O	12/10/2025	Not Available	14.500	28		58	47	11	0	0	11	0	58	0	(29)	(29)	0	
G65431-14-3	NOBEL CORP EQY WARRANT	02/01/2025	Reclassification	0.000	0		0	1	(1)	0	0	1	0	0	0	0	0	0	
G6674U-10-8	NOVOCURE ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	245.000	4,359		3,658	7,301	(3,643)	0	0	(3,643)	0	3,658	0	702	702	0	
G8267P-10-8	SMURFIT WESTROCK ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	300.000	10,099		15,360	16,158	(798)	0	0	(798)	0	15,360	0	(5,262)	(5,262)	514	
G97822-10-3	PERRIGO ORD	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	95.000	1,207		2,711	2,442	269	0	0	269	0	2,711	0	(1,504)	(1,504)	83	
H00501-10-8	AEBI SCHMIDT HOLDING ORD	07/02/2025	Not Available	0.803	9		11	0	0	0	0	0	0	11	0	(2)	(2)	0	
L0223L-10-1	ARDAGH GROUP S.A.	08/25/2025	Not Available	25.000	0		489	619	(130)	0	0	(130)	0	489	0	(488)	(488)	0	
L44385-10-9	GLOBANT ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	2,626		4,419	5,361	(941)	0	0	(941)	0	4,419	0	(1,793)	(1,793)	0	
M5425M-10-3	INMODE ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	52.000	730		1,075	868	207	0	0	207	0	1,075	0	(346)	(346)	0	
N20944-10-9	CNH INDUSTRIAL ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	645.000	8,341		6,669	7,308	(639)	0	0	(639)	0	6,669	0	1,672	1,672	161	
N3144W-10-5	EXPRO GROUP HOLDINGS ORD	09/17/2025	Various	0.167	0		3	2	1	0	0	1	0	3	0	(3)	(3)	0	
N72482-20-6	QIAGEN ORD	01/29/2025	Adjustment	0.111	4		5	5	0	0	0	0	0	5	0	(1)	(1)	0	

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									10	11	12	13	14						
CUSIP Identi-fication	Description	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 (10+11-12)	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
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					631,416	XXX	644,414	856,765	(251,268)	0	(79)	(251,189)	0	644,414	0	(12,998)	(12,998)	7,352	XXX
339CVR-01-1	Adjustment	02/28/2025	Adjustment	0.000	0		0	45	(45)	0	0	(45)	0	0	0	0	0	0	
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					0	XXX	0	45	(45)	0	0	(45)	0	0	0	0	0	0	XXX
04314H-66-7	ARTISAN: INTL VAL ADV	11/26/2025	Adjustment	0.000	1,735,546		0	0	0	0	0	0	0	0	0	1,735,546	1,735,546	0	
04314H-85-7	ARTISAN: INTL VAL INST	11/26/2025	Adjustment	0.000	2,712,601		0	0	0	0	0	0	0	0	0	2,712,601	2,712,601	0	
5329999999. Subtotal - common stocks - mutual funds - designations not assigned by the SVO					4,448,147	XXX	0	0	0	0	0	0	0	0	0	4,448,147	4,448,147	0	XXX
5989999997. Total - common stocks - Part 4					5,079,564	XXX	644,414	856,810	(251,313)	0	(79)	(251,234)	0	644,414	0	4,435,150	4,435,150	7,352	XXX
5989999998. Total - common stocks - Part 5					56,761	XXX	86,506	0	0	0	0	0	0	86,506	0	(29,745)	(29,745)	266	XXX
5989999999. Total - common stocks					5,136,325	XXX	730,920	856,810	(251,313)	0	(79)	(251,234)	0	730,920	0	4,405,405	4,405,405	7,618	XXX
5999999999. Total - preferred and common stocks					5,136,325	XXX	730,920	856,810	(251,313)	0	(79)	(251,234)	0	730,920	0	4,405,405	4,405,405	7,618	XXX
6009999999 - Totals					91,195,313	XXX	89,304,098	83,072,476	(251,313)	341,429	(79)	90,195	0	88,924,405	0	2,270,909	2,270,909	2,119,004	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	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ 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	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
0489999999. Total - issuer credit obligations (unaffiliated)						0	0	0	0	0	0	0	0	0	0	0	0	0	0
0499999999. Total - issuer credit obligations (affiliated)						0	0	0	0	0	0	0	0	0	0	0	0	0	0
0509999998. Total - issuer credit obligations						0	0	0	0	0	0	0	0	0	0	0	0	0	0
08186E-AL-2	BSP 29R AR - CDO	01/24/2025	J P MORGAN SECURITIES	01/24/2025	J P MORGAN SECURITIES	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	0	0
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)						1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	0	0
1889999999. Total - asset-backed securities (unaffiliated)						1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	0	0
1899999999. Total - asset-backed securities (affiliated)						0	0	0	0	0	0	0	0	0	0	0	0	0	0
1909999998. Total - asset-backed securities						1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	0	0
2009999999. Total - issuer credit obligations and asset-backed securities						1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	0	0
4509999998. Total - preferred stocks							0	0	0	0	0	0	0	0	0	0	0	0	0
294ESC-01-7	EQUITY COMMONWEALTH REIT ESC	06/12/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	09/30/2025	Adjustment	70	125	125	125	0	0	0	0	0	0	0	0	0	0
36164V-11-5	GCI LIBERTY, INC.	12/09/2025	Various	12/15/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	9	0	54	0	0	0	0	0	0	0	54	54	0	0
49271V-10-0	KEURIG DR PEPPER ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	405	13,716	13,488	13,716	0	0	0	0	0	0	(228)	(228)	93	0
530307-30-5	LIBERTY BROADBAND SRS C ORD	07/15/2025	ITG INC	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	85	6,340	3,844	6,340	0	0	0	0	0	0	(2,496)	(2,496)	0	0
594972-40-8	STRATEGY CL A ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60	25,092	11,031	25,092	0	0	0	0	0	0	(14,061)	(14,061)	0	0
674215-11-6	CHORD ENERGY CORPORATION	06/01/2025	ITG INC	06/01/2025	Maturity @ 0.0	0	0	(100)	0	0	0	0	0	0	0	(100)	(100)	0	0
840441-10-9	SOUTHSTATE CORPORATION	01/01/2025	ITG INC	08/31/2025	Unknown	24	1,996	1,996	1,996	0	0	0	0	0	0	0	0	40	0
85208M-10-2	SPROUTS FARMERS MARKET ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	65	10,910	5,291	10,910	0	0	0	0	0	0	(5,620)	(5,620)	0	0
855919-10-6	STARZ ENTERTAINMENT ORD	05/07/2025	ITG INC	09/17/2025	Unknown	1	52	52	52	0	0	0	0	0	0	0	0	0	0
92343V-10-4	VERIZON COMMUNICATIONS ORD	05/20/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	195	8,635	8,364	8,635	0	0	0	0	0	0	(271)	(271)	132	0
G3643J-10-8	FLUTTER ENTERTAINMENT ORD	07/21/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	65	19,639	12,616	19,639	0	0	0	0	0	0	(7,023)	(7,023)	0	0
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded							86,506	56,761	86,506	0	0	0	0	0	0	(29,745)	(29,745)	266	0
5989999998. Total - common stocks							86,506	56,761	86,506	0	0	0	0	0	0	(29,745)	(29,745)	266	0
5999999999. Total - preferred and common stocks							86,506	56,761	86,506	0	0	0	0	0	0	(29,745)	(29,745)	266	0
6009999999 - Totals							1,086,506	1,056,761	1,086,506	0	0	0	0	0	0	(29,745)	(29,745)	266	0

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	9 Number of Shares	10 % of Outstanding
0999999. Total preferred stocks					0	0	0	XXX	XXX
Subtotal - common stock - other affiliates									
00131@-10-0	ENCOVA INSURANCE AGENCY, INC		41-1563134	8B11	670,589				
1799999. Subtotal - common stock - other affiliates					670,589	0	0	XXX	XXX
1899999. Total common stocks					670,589	0	0	XXX	XXX
1999999 - Totals					670,589	0	0	XXX	XXX

1. Total amount of goodwill nonadmitted $ .....

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 7, Section 1	5 Number of Shares	6 % of Outstanding
0399999 - Total				XXX	XXX

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository	2 Re-stricted Asset Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
0199998 Deposits in ... 1 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	0	0	(1,272)	XXX
0199999. Totals - open depositories	XXX	XXX	0	0	(1,272)	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - suspended depositories	XXX	XXX	0	0	0	XXX
0399999. Total cash on deposit	XXX	XXX	0	0	(1,272)	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX	0	XXX
0599999 Total - cash	XXX	XXX	0	0	(1,272)	XXX

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

1. January	(5,195)	4. April	(77,558)	7. July	45	10. October	(756)
2. February	(125,314)	5. May	(215,281)	8. August	(2,420)	11. November	(10,334)
3. March	(54,219)	6. June	33	9. September	33,776	12. December	(1,272)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Re-stricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0489999999. Total - issuer credit obligations (unaffiliated)						0	0	0
0499999999. Total - issuer credit obligations (affiliated)						0	0	0
0509999999. Total - issuer credit obligations						0	0	0
316175-10-8	FIDELITY IMM:GOVT I		12/31/2025	3.580		25,497,546	70,604	89,074
60934N-20-3	FEDERATED HRMS I PO IS		12/01/2025	3.720		569,662	1,854	24,091
711991-00-0	TD BANK DEPOSIT SWEEP	SD	12/01/2025	0.000		3,043,621	7,652	88,437
8309999999. Subtotal - all other money market mutual funds						29,110,829	80,109	201,602
8589999999. Total cash equivalents (unaffiliated)						29,110,829	80,109	201,602
8599999999. Total cash equivalents (affiliated)						0	0	0
8609999999 - Total cash equivalents						29,110,829	80,109	201,602

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

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 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	ICO	Workers' Compensation	0	0	663,838	597,841
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE	ICO	Workers' Compensation	0	0	220,893	216,860
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA	ICO	Workers' Compensation	0	0	207,103	203,548
12. Hawaii HI			0	0	0	0
13. Idaho ID	ICO	Workers' Compensation	0	0	274,897	270,611
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	ICO	Workers' Compensation	0	0	54,389	52,852
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	ICO	Workers' Compensation	0	0	353,526	343,535
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ	ST	Workers' Compensation	0	0	3,043,621	3,043,621
32. New Mexico NM	ICO	Workers' Compensation	0	0	392,081	387,492
33. New York NY			0	0	0	0
34. North Carolina NC	ICO	Workers' Compensation	0	0	549,621	540,186
35. North Dakota ND			0	0	0	0
36. Ohio OH	O	Property & Casualty	2,755,827	2,785,160	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR	ICO	Workers' Compensation	0	0	436,400	433,107
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate alien and other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	2,755,827	2,785,160	6,196,369	6,089,654
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