PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

FACTORY MUTUAL INSURANCE COMPANY

NAIC Group Code 0065 (Current) 0065 (Prior) NAIC Company Code 21482 Employer's ID Number 05-0316605

Organized under the Laws of RI, State of Domicile or Port of Entry RI

Country of Domicile United States of America

Incorporated/Organized 10/31/1835 Commenced Business 10/31/1835

Statutory Home Office 270 Central Avenue (Street and Number), Johnston, RI, US 02919-4923 (City or Town, State, Country and Zip Code)

Main Administrative Office 270 Central Avenue (Street and Number)
Johnston, RI, US 02919-4923 (City or Town, State, Country and Zip Code), 401-275-3000 (Area Code) (Telephone Number)

Mail Address 270 Central Avenue, P.O. Box 7500 (Street and Number or P.O. Box), Johnston, RI, US 02919-4923 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 270 Central Avenue (Street and Number)
Johnston, RI, US 02919-4923 (City or Town, State, Country and Zip Code), 401-275-3000 (Area Code) (Telephone Number)

Internet Website Address www.fm.com

Statutory Statement Contact Michael Gariglio (Name), 401-415-1892 (Area Code) (Telephone Number)
michael.gariglio@fm.com (E-mail Address), 401-946-8306 (FAX Number)

OFFICERS

Chairman & Chief Executive Officer	Malcolm Craig Roberts	Staff Senior Vice President & Controller	Frederick Joseph von Mering
Senior Vice President & Secretary	Omar Farooq Ajmal Hameed	Vice President & Treasurer	Denise Anastasia Hebert

OTHER

Randall Edward Hodge, Chief Operating Officer	Alison Brooke Erbig, Executive Vice President & Chief Financial Officer	Sanjay Chawla, Executive Vice President
Ziad Alex Selim Tadmoury, Executive Vice President	Lyndon Dean Broad, Executive Vice President	Johnell Rochelle Holly, Executive Vice President
James Patrick O'Brien, Executive Vice President		

DIRECTORS OR TRUSTEES

Frank Thomas Connor	Christine Mary McCarthy	Michel Giannuzzi
David Thomas Walton	Colin Day	Malcolm Craig Roberts
Thomas James Quinlan III	Frank John Dellaquila	Christine Kocot McCoy
Shannon Bernard Cullinan #		

State of Rhode Island
County of Providence 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.

Malcolm Craig Roberts Chairman & Chief Executive Officer	Omar Farooq Ajmal Hameed Senior Vice President & Secretary	Frederick Joseph von Mering Staff Senior Vice President & Controller

Subscribed and sworn to before me this
10 day of August 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.....

Patrick Brouillette
Notary Public
April 27, 2030

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	7,757,885,433	0	7,757,885,433	7,576,981,001
2.	Stocks:				
	2.1 Preferred stocks	1,078,771,977	0	1,078,771,977	1,013,968,864
	2.2 Common stocks	23,028,912,008	0	23,028,912,008	21,317,377,756
3.	Mortgage loans on real estate:				
	3.1 First liens	20,694,720	0	20,694,720	17,148,083
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	680,033,290	0	680,033,290	637,500,970
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 565,547,464), cash equivalents ($ 384,618,092) and short-term investments ($ 57,579,975)	1,007,745,531	0	1,007,745,531	868,223,458
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	48,131,944	0	48,131,944	0
8.	Other invested assets	5,020,836,406	0	5,020,836,406	4,348,472,307
9.	Receivables for securities	93,023,842	0	93,023,842	28,724,476
10.	Securities lending reinvested collateral assets	0	0	0	0
11.	Aggregate write-ins for invested assets	161,173,256	0	161,173,256	225,886,355
12.	Subtotals, cash and invested assets (Lines 1 to 11)	38,897,208,407	0	38,897,208,407	36,034,283,270
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	120,788,295	0	120,788,295	94,059,878
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,831,614,695	61,331,118	1,770,283,577	1,315,218,310
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	0	0	0	0
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	157,910,249	0	157,910,249	289,245,601
	16.2 Funds held by or deposited with reinsured companies	5,115,913	0	5,115,913	3,121,314
	16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	9,760,341	0	9,760,341	42,676,498
18.2	Net deferred tax asset	0	0	0	0
19.	Guaranty funds receivable or on deposit	6,473,874	0	6,473,874	6,123,814
20.	Electronic data processing equipment and software	43,685,028	39,698,692	3,986,336	5,774,236
21.	Furniture and equipment, including health care delivery assets ($ 0)	156,923,154	156,923,154	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	372,089,942	23,825,960	348,263,982	198,730,521
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	1,640,543,896	1,246,346,572	394,197,324	322,870,789
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	43,242,113,794	1,528,125,496	41,713,988,298	38,312,104,231
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	43,242,113,794	1,528,125,496	41,713,988,298	38,312,104,231
	DETAILS OF WRITE-INS				
1101.	Collateral due from counterparty	161,173,256	0	161,173,256	225,886,355
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	161,173,256	0	161,173,256	225,886,355
2501.	Pension asset	1,205,613,401	1,205,613,401	0	0
2502.	CSV life insurance	130,061,623	0	130,061,623	133,960,180
2503.	Prepaid expenses	38,439,296	38,439,296	0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	266,429,576	2,293,875	264,135,701	188,910,609
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,640,543,896	1,246,346,572	394,197,324	322,870,789

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 1,151,694,277)	3,084,491,773	2,881,401,207
2.	Reinsurance payable on paid losses and loss adjustment expenses	69,438,126	137,450,814
3.	Loss adjustment expenses	171,926,639	175,606,946
4.	Commissions payable, contingent commissions and other similar charges	0	0
5.	Other expenses (excluding taxes, licenses and fees)	892,903,429	1,083,678,817
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	18,574,359	22,737,893
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))	0	0
7.2	Net deferred tax liability	750,719,805	517,167,930
8.	Borrowed money $ 0 and interest thereon $ 0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 906,090,798 and including warranty reserves of $ 0 and accrued accident and health experience rating refunds including $ 0 for medical loss ratio rebate per the Public Health Service Act)	3,114,707,154	2,755,096,791
10.	Advance premium	247,103	150,253
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	0	0
12.	Ceded reinsurance premiums payable (net of ceding commissions)	569,443,737	488,214,202
13.	Funds held by company under reinsurance treaties	22,525,672	21,504,499
14.	Amounts withheld or retained by company for account of others	14,636,859	28,860,658
15.	Remittances and items not allocated	120,954,374	0
16.	Provision for reinsurance (including $ 804,600 certified)	243,584,800	243,584,800
17.	Net adjustments in assets and liabilities due to foreign exchange rates	424,272,497	371,122,602
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	0	0
20.	Derivatives	40,344,154	2,028,362
21.	Payable for securities	195,555,139	70,178,874
22.	Payable for securities lending	0	0
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	215,754,483	200,839,113
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	9,950,080,103	8,999,623,761
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	9,950,080,103	8,999,623,761
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock	0	0
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	1,250,000	1,250,000
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	0	0
35.	Unassigned funds (surplus)	31,762,658,195	29,311,230,470
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 30 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 31 $ 0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	31,763,908,195	29,312,480,470
38.	Totals (Page 2, Line 28, Col. 3)	41,713,988,298	38,312,104,231
	DETAILS OF WRITE-INS		
2501.	Miscellaneous accounts payable	142,661,789	127,746,419
2502.	SSAP 92 defined benefit plan contra liability	(566,000)	(566,000)
2503.	Deferred ceding commissions	73,658,694	73,658,694
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	215,754,483	200,839,113
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.	Guaranty funds	1,250,000	1,250,000
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	1,250,000	1,250,000

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 2,714,273,446)	2,543,770,028	2,542,137,589	5,152,641,503
	1.2 Assumed (written $ 1,491,206,776)	1,320,362,451	1,304,793,348	2,650,400,786
	1.3 Ceded (written $ 1,175,411,229)	1,193,673,849	1,146,641,340	2,345,738,901
	1.4 Net (written $ 3,030,068,993)	2,670,458,630	2,700,289,597	5,457,303,388
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 1,429,492,508):			
	2.1 Direct	1,194,598,179	1,100,553,919	2,015,154,936
	2.2 Assumed	398,941,229	556,042,060	812,930,901
	2.3 Ceded	260,881,556	467,415,567	708,557,328
	2.4 Net	1,332,657,852	1,189,180,412	2,119,528,509
3.	Loss adjustment expenses incurred	51,055,097	51,168,025	77,968,173
4.	Other underwriting expenses incurred	833,500,764	821,616,584	1,863,488,920
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	2,217,213,713	2,061,965,021	4,060,985,602
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	453,244,917	638,324,576	1,396,317,786
	INVESTMENT INCOME			
9.	Net investment income earned	288,103,526	248,928,748	549,896,358
10.	Net realized capital gains (losses) less capital gains tax of $ 87,706,969	399,501,039	453,963,570	1,035,934,422
11.	Net investment gain (loss) (Lines 9 + 10)	687,604,565	702,892,318	1,585,830,780
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 0 amount charged off $ 256,662)	(256,662)	(92,563)	(279,117)
13.	Finance and service charges not included in premiums	0	0	0
14.	Aggregate write-ins for miscellaneous income	503,165	(23,137,281)	(31,754,946)
15.	Total other income (Lines 12 through 14)	246,503	(23,229,844)	(32,034,063)
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	1,141,095,985	1,317,987,050	2,950,114,503
17.	Dividends to policyholders	0	0	0
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	1,141,095,985	1,317,987,050	2,950,114,503
19.	Federal and foreign income taxes incurred	141,766,623	77,625,759	355,392,520
20.	Net income (Line 18 minus Line 19)(to Line 22)	999,329,362	1,240,361,291	2,594,721,983
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	29,312,480,470	24,418,636,203	24,418,636,203
22.	Net income (from Line 20)	999,329,362	1,240,361,291	2,594,721,983
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 190,663,953	1,460,320,232	813,682,033	2,302,026,371
25.	Change in net unrealized foreign exchange capital gain (loss)	(32,636,613)	20,090,506	31,417,964
26.	Change in net deferred income tax	(42,887,923)	(53,867,118)	(113,223,561)
27.	Change in nonadmitted assets	(88,964,600)	55,918,441	(33,843,411)
28.	Change in provision for reinsurance	0	0	50,300,800
29.	Change in surplus notes	0	0	0
30.	Surplus (contributed to) withdrawn from protected cells	0	0	0
31.	Cumulative effect of changes in accounting principles	0	0	0
32.	Capital changes:			
	32.1 Paid in	0	0	0
	32.2 Transferred from surplus (stock dividend)	0	0	0
	32.3 Transferred to surplus	0	0	0
33.	Surplus adjustments:			
	33.1 Paid in	0	0	0
	33.2 Transferred to capital (stock dividend)	0	0	0
	33.3 Transferred from capital	0	0	0
34.	Net remittances from or (to) home office	0	0	0
35.	Dividends to stockholders	0	0	0
36.	Change in treasury stock	0	0	0
37.	Aggregate write-ins for gains and losses in surplus	156,267,267	23,331,699	62,444,121
38.	Change in surplus as regards policyholders (Lines 22 through 37)	2,451,427,725	2,099,516,852	4,893,844,267
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	31,763,908,195	26,518,153,055	29,312,480,470
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.	Miscellaneous (expense) income	(6,688,367)	335,343	(2,498,652)
1402.	Balances (charged off) recovered	(54,147)	39,119	1,627,589
1403.	Gain (loss) on foreign exchange	7,444,557	(23,465,886)	(30,825,905)
1498.	Summary of remaining write-ins for Line 14 from overflow page	(198,878)	(45,857)	(57,978)
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	503,165	(23,137,281)	(31,754,946)
3701.	SSAP 102 and SSAP 92 amortization / actuarial gains	156,267,267	23,331,699	62,444,121
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	156,267,267	23,331,699	62,444,121

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	2,659,938,634	2,630,484,094	5,685,357,911
2.	Net investment income	258,266,228	228,377,515	534,822,111
3.	Miscellaneous income	246,503	(23,229,844)	(32,034,063)
4.	Total (Lines 1 to 3)	2,918,451,365	2,835,631,765	6,188,145,959
5.	Benefit and loss related payments	1,110,381,987	1,024,905,126	2,463,596,828
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,083,525,150	1,008,557,034	1,836,673,071
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 148,000,000 tax on capital gains (losses)	196,557,436	(21,895,598)	407,600,211
10.	Total (Lines 5 through 9)	2,390,464,573	2,011,566,562	4,707,870,110
11.	Net cash from operations (Line 4 minus Line 10)	527,986,792	824,065,203	1,480,275,849
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,681,521,211	1,373,652,734	3,114,832,751
	12.2 Stocks	2,387,806,424	2,136,832,888	5,098,838,231
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	216,632,499	179,784,206	314,033,902
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(34,189)	50,131	(143,323)
	12.7 Miscellaneous proceeds	150,483,593	(24,656,704)	(58,162,508)
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	4,436,409,538	3,665,663,256	8,469,399,053
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,849,535,550	1,423,538,066	3,324,700,067
	13.2 Stocks	2,128,094,290	2,447,455,968	5,177,659,450
	13.3 Mortgage loans	3,546,637	5,167,628	9,170,886
	13.4 Real estate	48,326,559	135,698,896	256,595,959
	13.5 Other invested assets	730,687,636	340,465,091	900,188,173
	13.6 Miscellaneous applications	112,431,310	166,246,073	280,566,255
	13.7 Total investments acquired (Lines 13.1 to 13.6)	4,872,621,982	4,518,571,722	9,948,880,790
14.	Net increase/(decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(436,212,444)	(852,908,467)	(1,479,481,737)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	47,747,725	(24,816,070)	(230,670,984)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	47,747,725	(24,816,070)	(230,670,984)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	139,522,073	(53,659,333)	(229,876,872)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	868,223,458	1,098,100,330	1,098,100,330
	19.2 End of period (Line 18 plus Line 19.1)	1,007,745,531	1,044,440,997	868,223,458

Note: Supplemental disclosures of cash flow information for non-cash transactions:

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices (required NAIC disclosure regardless of whether there is any significant change)

The accompanying financial statements of Factory Mutual Insurance Company ("Company") have been prepared on the basis of accounting practices prescribed or permitted by the Rhode Island Division of Insurance.

The state of Rhode Island requires insurance companies domiciled in the state of Rhode Island to prepare their statutory financial statements in accordance with the National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual subject to any deviations prescribed or permitted by the Rhode Island Division of Insurance. The Company has no state prescribed or permitted practices.

	SSAP #	F/S Page	F/S Line #	2026	2025
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 999,329,362	$ 2,594,721,983
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:				-	-
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 999,329,362	$ 2,594,721,983
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 31,763,908,195	$ 29,312,480,470
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				-	-
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 31,763,908,195	$ 29,312,480,470

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

No significant changes.

C. Accounting Policy (required NAIC disclosure regardless of whether there is any significant change)

(1) No significant changes.

(2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method (required NAIC disclosure regardless of whether there is any significant change)

Non asset-backed bonds with NAIC designations 1 or 2 are stated at amortized cost using the interest method. Non asset-backed bonds with NAIC designations of 3 through 6 are stated at the lower of amortized value or fair value. See paragraph 6 for asset-backed and structured securities.

(3)-(5)

No significant changes.

(6) Basis for Asset-Backed Securities and Adjustment Methodology (required NAIC disclosure regardless of whether there is any significant change)

U.S. government agency asset-backed and structured securities are valued at amortized value. Other asset-backed and structured securities are valued at either amortized value or fair value, depending on many factors including: type of underlying collateral, whether modeled by NAIC vendor, whether rated (by either NAIC approved rating organization or NAIC Securities Valuation Office), and relationship of amortized value to par value and amortized value to fair value.

(7)-(8)

No significant changes.

(9) Accounting Policies for Derivatives

No significant changes.

(10)-(13)

No significant changes.

D. Going Concern (required NAIC disclosure regardless of whether there is any significant change)

Based upon its evaluation of relevant conditions and events, management has concluded that the Company will continue as a going concern.

NOTE 2 Accounting Changes and Corrections of Errors

Not Applicable.

NOTE 3 Business Combinations and Goodwill

Not Applicable.

NOTE 4 Discontinued Operations

Not Applicable.

NOTES TO FINANCIAL STATEMENTS

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No significant changes.

B. Debt Restructuring

Not Applicable.

C. Reverse Mortgages

Not Applicable.

D. Asset-Backed Securities (required NAIC disclosure regardless of whether there is any significant change)

(1) Description of Sources Used to Determine Prepayment Assumptions

Asset-backed bonds and structured securities are valued at amortized cost using the constant interest rate method, and using an effective yield based on current prepayment assumptions obtained from Bloomberg, rather than anticipated payments at the date of purchase. Prepayment assumptions are reviewed periodically and updated in response to changes in market interest rates.

(2) Other-Than-Temporary-Impairments

Not Applicable.

(3) Recognized OTTI Securities

Not Applicable.

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

a) The aggregate amount of unrealized losses:	
1. Less than 12 Months	$ 1,118,270
2. 12 Months or Longer	$ 2,071,888
b)The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 88,058,322
2. 12 Months or Longer	$ 52,711,081

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary

All asset-backed and structured securities in a unrealized loss position were reviewed to determine whether other-than-temporary impairments should be recognized. The Company asserts that it has the intent and ability to hold these securities long enough to allow the cost basis of these securities to be recovered. These conclusions are supported by a detailed analysis of the underlying credit and cash flows of each securitiy. Unrealized losses are primarily attributable to credit spread widening and increased liquidity discounts. It is possible that the Company could recognize other-than-temporary impairments in the future on some the securities, if future events, information and the passage of time causes it to conclude that declines in value are other-than-temporary.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing (required NAIC disclosure regardless of whether there is any significant change)

(1) Company Policy or Strategies for Engaging in Repo Programs

One outside investment manager invests uninvested cash in overnight repos to capture an incrementally better return than typical custodial STIF rates.

(2) Type of Repo Trades Used

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Bilateral (YES/NO)	Yes	Yes		
b. Tri-Party (YES/NO)	No	No		

NOTES TO FINANCIAL STATEMENTS

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open – No Maturity	$ -	$ -	$ -	$ -
2. Overnight	$ 36,200,000	$ 33,600,000	$ -	$ -
3. 2 Days to 1 Week	$ -	$ -	$ -	$ -
4. > 1 Week to 1 Month	$ -	$ -	$ -	$ -
5. > 1 Month to 3 Months	$ -	$ -	$ -	$ -
6. > 3 Months to 1 Year	$ -	$ -	$ -	$ -
7. > 1 Year	$ -	$ -	$ -	$ -
b. Ending Balance				
1. Open – No Maturity	$ -	$ -	$ -	$ -
2. Overnight	$ -	$ 33,400,000	$ -	$ -
3. 2 Days to 1 Week	$ -	$ -	$ -	$ -
4. > 1 Week to 1 Month	$ -	$ -	$ -	$ -
5. > 1 Month to 3 Months	$ -	$ -	$ -	$ -
6. > 3 Months to 1 Year	$ -	$ -	$ -	$ -
7. > 1 Year	$ -	$ -	$ -	$ -

(4) Fair Value Securities Sold and/or Acquired that Resulted in Default

Not Applicable.

(5) Fair Value of Securities Acquired Under Repo – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount	$ 36,200,000	$ 33,600,000	$ -	$ -
b. Ending Balance	$ -	$ 33,400,000	$ -	$ -

(6) Securities Acquired Under Repo – Secured Borrowing by NAIC Designation

Not Applicable.

(7) Collateral Provided – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash	$ 36,200,000	$ 33,600,000	$ -	$ -
2. Securities (FV)	$ -	$ -	$ -	$ -
3. Securities (BACV)	XXX	XXX	XXX	XXX
4. Nonadmitted Subset (BACV)	XXX	XXX	XXX	XXX
b. Ending Balance				
1. Cash	$ -	$ 33,400,000	$ -	$ -
2. Securities (FV)	$ -	$ -	$ -	$ -
3. Securities (BACV)	$ -	$ -	$ -	$ -
4. Nonadmitted Subset (BACV)	$ -	$ -	$ -	$ -

(8) Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

Not Applicable.

(9) Recognized Receivable for Return of Collateral – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash	$ 36,200,000	$ 33,600,000	$ -	$ -
2. Securities (FV)	$ -	$ -	$ -	$ -
b. Ending Balance				
1. Cash	$ -	$ 33,400,000	$ -	$ -
2. Securities (FV)	$ -	$ -	$ -	$ -

(10) Recognized Liability to Return Collateral – Secured Borrowing (Total)

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Repo Securities Sold/Acquired with Cash Collateral	$ 36,200,000	$ 33,600,000	$ -	$ -
2. Repo Securities Sold/Acquired with Securities Collateral (FV)	$ -	$ -	$ -	$ -
b. Ending Balance				
1. Repo Securities Sold/Acquired with Cash Collateral	$ -	$ 33,400,000	$ -	$ -
2. Repo Securities Sold/Acquired with Securities Collateral (FV)	$ -	$ -	$ -	$ -

H. Repurchase Agreements Transactions Accounted for as a Sale (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

NOTES TO FINANCIAL STATEMENTS

J. Real Estate

Not Applicable.

K. Investments in Tax Credit Structures (tax credit investments)

No significant changes.

L. Restricted Assets (required NAIC disclosure regardless of whether there is any significant change)

1. Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
c. Subject to repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
d. Subject to reverse repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
e. Subject to dollar repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
f. Subject to dollar reverse repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
g. Placed under option contracts	$ -	$ -	$ -	$ -	$ -	$ -	$ -
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	$ -	$ -	$ -	$ -	$ -	$ -	$ -
i. FHLB capital stock	$ -	$ -	$ -	$ -	$ -	$ -	$ -
j. On deposit with states	$ 5,574,466	$ -	$ -	$ -	$ 5,574,466	$ 5,595,950	$ (21,484)
k. On deposit with other regulatory bodies	$ -	$ -	$ -	$ -	$ -	$ -	$ -
l. Pledged collateral to FHLB (including assets backing funding agreements)	$ -	$ -	$ -	$ -	$ -	$ -	$ -
m. Pledged as collateral not captured in other categories	$ 161,173,256	$ -	$ -	$ -	$ 161,173,256	$ 225,886,355	$ (64,713,099)
n. Other restricted assets	$ -	$ -	$ -	$ -	$ -	$ -	$ -
o. Collateral assets received and on balance sheet	$ -	$ -	$ -	$ -	$ -	$ -	$ -
p. Assets held under modco reinsurance agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
q. Assets held under funds withheld reinsurance agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
r. Total restricted assets (Sum of a through q)	$ 166,747,722	$ -	$ -	$ -	$ 166,747,722	$ 231,482,305	$ (64,734,583)

(a) Subset of Column 1

(b) Subset of Column 3

NOTES TO FINANCIAL STATEMENTS

	Current Year						
	8	9	Percentage		12	13	14
Restricted Asset Category	Total Non-admitted Restricted	Total Admitted Restricted (5 minus 8)	10 Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)	Reported in General Interroga-tories	Difference from Note and GI	GI Ref
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	0.000%	0.000%	XXX	XXX	XXX
b. Collateral held under security lending agreements	$ -	$ -	0.000%	0.000%	$ -	$ -	25.04 + 25.05
c. Subject to repurchase agreements	$ -	$ -	0.000%	0.000%	$ -	$ -	26.21
d. Subject to reverse repurchase agreements	$ -	$ -	0.000%	0.000%	$ -	$ -	26.22
e. Subject to dollar repurchase agreements	$ -	$ -	0.000%	0.000%	$ -	$ -	26.23
f. Subject to dollar reverse repurchase agreements	$ -	$ -	0.000%	0.000%	$ -	$ -	26.24
g. Placed under option contracts	$ -	$ -	0.000%	0.000%	$ -	$ -	26.25
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	$ -	$ -	0.000%	0.000%	$ -	$ -	26.26
i. FHLB capital stock	$ -	$ -	0.000%	0.000%	$ -	$ -	26.27
j. On deposit with states	$ -	$ 5,574,466	0.013%	0.013%	$ -	$ -	26.28
k. On deposit with other regulatory bodies	$ -	$ -	0.000%	0.000%	$ -	$ -	26.29
l. Pledged collateral to FHLB (including assets backing funding agreements)	$ -	$ -	0.000%	0.000%	$ -	$ -	26.31
m. Pledged as collateral not captured in other categories	$ -	$ 161,173,256	0.373%	0.386%	$ -	$ -	26.30
n. Other restricted assets	$ -	$ -	0.000%	0.000%	$ -	$ -	26.32
o. Collateral assets received and on balance sheet	$ -	$ -	0.000%	0.000%	XXX	XXX	XXX
p. Assets held under modco reinsurance agreements	$ -	$ -	0.000%	0.000%	XXX	XXX	XXX
q. Assets held under funds withheld reinsurance agreements	$ -	$ -	0.000%	0.000%	XXX	XXX	XXX
r. Total restricted assets (Sum of a through q)	$ -	$ 166,747,722	0.386%	0.400%	XXX	XXX	XXX

(c) Column 5 divided by Asset Page, Column 1, Line 28

(d) Column 9 divided by Asset Page, Column 3, Line 28

2. Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that Share Similar Characteristics, Such as Reinsurance (excluding Modco/FWH) and Derivatives, Are Reported in the Aggregate)

	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
Description of Assets	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account (S/A) Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Collateral and Margin for Options and FX Forwards	$161,173,256	$ -	$ -	$ -	$161,173,256	$225,886,355	$ (64,713,099)	$161,173,256	0.373%	0.386%
Total (c)	$161,173,256	$ -	$ -	$ -	$161,173,256	$225,886,355	$ (64,713,099)	$161,173,256	0.373%	0.386%
Amount of Total pledged under derivative contracts	$161,173,256	$ -	$ -	$ -	$161,173,256	$225,886,355	$ (64,713,099)	$161,173,256	XXX	XXX
Total pledged under derivative contracts)	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	XXX	XXX

(a) Subset of column 1

(b) Subset of column 3

(c) Total Line for Columns 1 through 7 should equal 5L(1)m Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)m Columns 9 through 11 respectively.

3. - 5.

Not Applicable.

M. Working Capital Finance Investments (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

N. Offsetting and Netting of Assets and Liabilities (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

O. 5GI Securities

No significant changes.

P. Short Sales

Not Applicable.

NOTES TO FINANCIAL STATEMENTS

Q. Prepayment Penalty and Acceleration Fees

No significant changes.

R. Reporting Entity's Share of Cash Pool by Asset Type (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

S. Aggregate Collateral Loans by Qualifying Investment Collateral

Not Applicable.

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

No significant changes.

NOTE 7 Investment Income

No significant changes.

NOTE 8 Derivative Instruments (required NAIC disclosure regardless of whether there is any significant change)

No significant changes.

NOTE 9 Income Taxes

No significant changes.

NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No significant changes.

NOTE 11 Debt (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

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

A. Defined Benefit Plan

(1)-(3)

No significant changes.

(4) Components of net periodic benefit cost (required NAIC disclosure regardless of whether there is any significant change)

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2026	2025	2026	2025	2026	2025
a. Service cost	$ 34,135,935	$ 60,322,000	$ 424,022	$ 730,000	$ -	$ -
b. Interest cost	$ 78,960,345	$ 148,531,000	$ 3,652,369	$ 7,356,000	$ -	$ -
c. Expected return on plan assets	$(118,780,636)	$(227,554,000)	$ (4,809,001)	$ (11,329,000)	$ -	$ -
d. Transition asset or obligation	$ -	$ -	$ -	$ -	$ -	$ -
e. Gains and losses	$ 4,650,632	$ 6,898,000	$ (2,609,084)	$ (4,283,000)	$ -	$ -
f. Prior service cost or credit	$ -	$ -	$ (123,500)	$ (247,000)	$ -	$ -
g. Gain or loss recognized due to a settlement or curtailment	$ -	$ -	$ -	$ -	$ -	$ -
h. Total net periodic benefit cost	$ (1,033,724)	$ (11,803,000)	$ (3,465,194)	$ (7,773,000)	$ -	$ -

(5)-(17)

No significant changes.

B. Investment Policies and Strategies

No significant changes.

C. Fair Value of Plan Assets

No significant changes.

D. Rate of Return Assumptions

No significant changes.

E. Defined Contribution Plan

No significant changes.

F. Multiemployer Plans

Not Applicable.

G. Consolidated Holding Company Plans

No significant changes.

NOTES TO FINANCIAL STATEMENTS

H. Postemployment Benefits and Compensated Absences

Not Applicable.

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)

Not Applicable.

NOTE 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

No significant changes.

NOTE 14 Liabilities, Contingencies and Assessments

No significant changes.

NOTE 15 Leases

No significant changes.

NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

No significant changes.

NOTE 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities (required NAIC disclosure regardless of whether there is any significant change)

A. Transfers of Receivables Reported as Sales

Not Applicable.

B. Transfer and Servicing of Financial Assets

Not Applicable.

C. Wash Sales

(1) The Company entered into wash sales in 2026 due to multiple internal and external investment managers transacting purchases and sales concurrently, and investment managers trimming into market exposure.

(2) The details by NAIC designation 3 or below, or unrated securities sold during the current quarter and reacquired within 30 days of the sale date are:

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
COMMON STK		506	$ 28,200,010	$ 2,035,282	$ (3,176,008)
BONDS	3	51	$ 1,603,737	$ 222,559	$ (20,635)
BONDS	4	51	$ 1,681,535	$ 385,000	$ (68,145)
BONDS	5	10	$ 938,951	$ 640,263	$ (71,879)

NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

Not Applicable.

NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

Not Applicable.

NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

Not Applicable.

NOTE 20 Fair Value Measurements (required NAIC disclosure regardless of whether there is any significant change)

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

The Company categorizes its invested assets that are measured at fair value into the three-level fair value hierarchy or designates certain invested assets as carried at net asset value (NAV). Item 4 provides a discussion of each of these categories.

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds - ICO	$ -	$ 266,218,657	$ 990,000	$ -	$ 267,208,657
Bonds - ABS	$ -	$ 7,190,036	$ -	$ -	$ 7,190,036
Preferred Stocks	$ 31,840,744	$ -	$ 1,046,931,233	$ -	$ 1,078,771,977
Common Stocks	$ 12,221,367,043	$ -	$ -	$ -	$ 12,221,367,043
Money Market Mutual Funds	$ -	$ -	$ -	$ 229,797,635	$ 229,797,635
Total assets at fair value/NAV	$ 12,253,207,787	$ 273,408,693	$ 1,047,921,233	$ 229,797,635	$ 13,804,335,348

NOTES TO FINANCIAL STATEMENTS

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

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
Bonds - ICO	$ 1,024,468	$ -	$ (34,468)	$ -	$ -	$ -	$ -	$ -	$ -	$ 990,000
Preferred Stocks	$ 1,018,471,308	$ -	$ -	$ -	$ 28,459,925	$ -	$ -	$ -	$ -	$ 1,046,931,233
Total Assets	$ 1,019,495,776	$ -	$ (34,468)	$ -	$ 28,459,925	$ -	$ -	$ -	$ -	$ 1,047,921,233

(3) Policies when Transfers Between Levels are Recognized

At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred into or out of Level 3. Changes between level 2 and level 3 were driven by the observability of pricing inputs and the Company recognizes the transfers at the end of the reporting period.

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement

The valuation techniques required by the Fair Value Measurements guidance (SSAP 100) are based upon observable and unobservable inputs. Observable inputs reflect market data obtained from independent sources, while unobservable inputs reflect market assumptions.

These two types of inputs create the following fair value hierarchy:

Level 1 Quoted prices for identical instruments in active markets.

Level 2 Quoted prices for similar instruments in active markets; quoted prices for identical or similar instruments in markets that are not active; and model-derived valuations whose inputs are observable or whose significant value drivers are observable.

Level 3 Significant inputs to the valuation model are unobservable.

The Company retains independent pricing vendors to assist in valuing invested assets when the prices are not available from the SVO.

When available, the Company uses quoted market prices to determine the fair value of investment securities, and they are included in Level 1.

When quoted market prices are unavailable, the Company uses quotes from independent pricing vendors based on recent trading activity and other relevant information, including market interest rate curves, referenced credit spreads and estimated prepayment rates, where applicable. These investments are included in Level 2 and are primarily comprised of fixed income securities which are NAIC rated 3 or below.

For certain level 3 securities, valuations are developed using discounted cash flow models that require the use of unobservable inputs, where the significant unobservable input is discount rate. These valuations are determined by independent third-party valuation vendors and are reviewed to ensure reasonableness. In the event independent third-party valuation is not available, values are derived using internal management estimates.

(5) Fair Value of Derivatives

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Options	$ 48,131,944	$ -	$ -	$ -	$ 48,131,944
Total Derivative Assets	$ 48,131,944	$ -	$ -	$ -	$ 48,131,944
b. Liabilities at fair value					
Options	$ 39,781,836				$ 39,781,836
FX Forwards		$ 562,318			$ 562,318
Total Derivative Liabilities	$ 39,781,836	$ 562,318	$ -	$ -	$ 40,344,154

Equity options are exchange-traded and classified as Level 1. The Company's OTC FX Forward portfolio is classified as Level 2. Variation margin for futures is carried in receivables or payables.

B. Other Fair Value Reporting Disclosures

Not Applicable.

C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds - ICO	$ 6,622,302,690	$ 6,616,701,567	$ -	$ 6,247,118,908	$ 375,183,782	$ -	$ -
Bonds - ABS	$ 1,105,020,034	$ 1,141,183,866	$ -	$ 940,486,245	$ 164,533,789	$ -	$ -
Preferred Stocks	$ 1,078,771,977	$ 1,078,771,977	$ 31,840,744	$ -	$ 1,046,931,233	$ -	$ -
Common Stocks	$ 12,221,367,043	$ 12,221,367,043	$ 12,221,367,043	$ -	$ -	$ -	$ -
Cash, cash equivalents and short-term investments	$ 1,007,745,531	$ 1,007,745,531	$ 720,367,921	$ 57,579,975	$ -	$ 229,797,635	$ -

D. Not Practicable to Estimate Fair Value

Not Applicable.

E. NAV Practical Expedient Investments

The Company elects to use NAV for all money market mutual funds in lieu of fair value as NAV is more readily available. These funds are backed by high quality, very liquid short-term instruments and the probability is remote that the funds would be sold for a value other than NAV.

NOTE 21 Other Items

No significant changes.

NOTE 22 Events Subsequent

No significant changes.

NOTES TO FINANCIAL STATEMENTS

NOTE 23 Reinsurance

No significant changes.

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses (required NAIC disclosure regardless of whether there is any significant change)

No significant changes.

NOTE 26 Intercompany Pooling Arrangements

No significant changes.

NOTE 27 Structured Settlements

Not Applicable.

NOTE 28 Health Care Receivables

Not Applicable.

NOTE 29 Participating Policies

Not Applicable.

NOTE 30 Premium Deficiency Reserves

No significant changes.

NOTE 31 High Deductibles

Not Applicable.

NOTE 32 Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

Not Applicable.

NOTE 33 Asbestos/Environmental Reserves

No significant changes.

NOTE 34 Subscriber Savings Accounts

Not Applicable.

NOTE 35 Multiple Peril Crop Insurance

Not Applicable.

NOTE 36 Financial Guaranty Insurance (required NAIC disclosure regardless of whether there are significant changes)

Not Applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ ]

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

2.2 If yes, date of change: .....

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
.....

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ ] No [X]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. .....

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]

4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2022

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2022

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 11/17/2023

6.4 By what department or departments?
Rhode Island Division of Insurance .....

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [X]

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

7.2 If yes, give full information:
.....

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
.....

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ ] No [X]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is no, please explain:
.....

9.2 Has the code of ethics for senior managers been amended? ..... Yes [ ] No [X]

9.21 If the response to 9.2 is yes, provide information related to amendment(s).
.....

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [ ] No [X]

9.31 If the response to 9.3 is yes, provide the nature of any waiver(s).
.....

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 0

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes [ ] No [X]

11.2 If yes, give full and complete information relating thereto:
JP Morgan Worldwide Securities Services, RBC (Toronto), HSBC Securities Services (India),various mutual fund, MMF and other investment companies, and various state deposit custodial banks hold custody of the securities. .....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 1,271,209,803

13.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [X] No [ ]

13.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
13.21	Bonds	$ 0	$ 0
13.22	Preferred Stock	$ 0	$ 0
13.23	Common Stock	$ 10,037,122,550	$ 10,807,544,965
13.24	Short-Term Investments	$ 0	$ 0
13.25	Mortgage Loans on Real Estate	$ 0	$ 0
13.26	All Other	$ 1,163,018,155	$ 1,513,417,722
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 11,200,140,705	$ 12,320,962,687
13.28	Total Investment in Parent included in Lines 13.21 to 13.26 above	$ 0	$ 0

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

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

15. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

15.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 0

15.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 0

15.3 Total payable for securities lending reported on the liability page. ..... $ 0

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
JP Morgan Worldwide Securities Services	383 Madison Avenue New York, NY
RBC Investor Services	200 Bay Street Toronto, Ontario Canada
HSBC Securities Services	11th Floor, Bldg. No. 3, NESCO-IT Park, NESCO Complex, Western Express Highway, Goregaon (East), Mumbai-400063, India

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? ..... Yes [ ] No [X]

16.4 If yes, give full information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

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

1 Name of Firm or Individual	2 Affiliation
Sanjay Chawla EVP, Chief Investment Officer	I
Scott Anthony, VP Sector Portfolio Mgr Fixed Income	I
Alliance Bernstein L.P.	U
Pinebridge Investments LLC	U
Mellon Asset Management	U
Abry Partners, LLC	U
Allianz Global Investors U.S. LLC	U
AH CAPITAL MANAGEMENT, LLC	U
ANGELO , GORDON & CO., L.P.	U
Antler	U
Apollo	U
APOLLO CAPITAL MANAGEMENT, L.P.	U
Apollo HGA Management, L.P	U
AQR INVESTMENTS LLC	U
ARCLIGHT Capital Partners, LLC	U
ARCTOS SPORTS PARTNERS II ACCESS LLC	U
Ardian Co	U
Ares Management	U
Astignes Capital Asia PTE. LTD	U
Audax Management Co. LLC	U
Balyasny Capital Management	U
BC PARTNERS LLP	U
Blackrock Financial Management Inc	U
Blackrock Asset Management Canada Limited	U
Blue Owl	U
Bridgewater Associations	U
BROOKFIELD ASSET MANAGEMENT	U
BV Investment Partners	U
Carlyle Investment Management LLC	U
Clayton, Dubilier & Rice, LLC	U
D.E. Shaw	U
Doubleline Funds Trust	U
Sanford C. Bernstein & Co., LLC	U
BREAKOUT CAPITAL	U
Fiduciary Management, Inc.	U
Fortress Investment Group LLC	U
Goldman Sachs Asset Management, L.P.	U
Great Hill Partners LP	U
Guggenheim Partners Investment Management, LLC.	U
ICONIQ Capital	U
Jennison Associates LLC	U
JP Morgan ESG Sustainable Leaders	U
KKR Investment Management LLC	U
KPS	U
Lexington Partners L.P.	U
Martingale Asset Management	U
Mereo Holdings Limited	U
Morgan Stanley & Co. LLC	U
Northern Trust Global Investment LTD	U
Oaktree Capital Management L.P.	U
Pacific Investment Management Company LLC	U
PGIM, Inc	U
Quantum Advisors Private LTD	U
Rockpoint Group, LLC	U
Rockcreek Emerging Markets	U
Silver Lake Partnership	U
The Blackstone Group L.P.	U
Thomabravo	U
Tudor Investment Corporation	U
Two Sigma	U
Varde Partners	U
Vitruvian Partners LLP	U

1 Name of Firm or Individual	2 Affiliation
Warburg Pincus Global Growth XIII	U
Wellington Management Company LLP	U

16.5097 For those firms/individuals listed in the table for Question 16.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes [ ] No [X] N/A [ ]

16.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 16.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes [ ] No [X] N/A [ ]

16.6 For those firms or individuals listed in the table for 16.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Registered With	4 Investment Management Agreement (IMA) Filed
108477	Alliance Bernstein L.P.	SEC	DS
105926	Pinebridge Investments LLC	SEC	DS
113972	Mellon Asset Management	SEC	DS
161153	Abry Partners, LLC	SEC	DS
149003	Allianz Global Investors U.S. LLC	SEC	DS
160489	AH CAPITAL MANAGEMENT, LLC	SEC	DS
131940	ANGELO , GORDON & CO., L.P.	SEC	DS
298123	Antler	SEC	DS
143158	Apollo	SEC	DS
143161	APOLLO CAPITAL MANAGEMENT, L.P.	SEC	DS
143161	Apollo HGA Management, L.P	SEC	DS
289244	AQR INVESTMENTS LLC	SEC	DS
161228	ARCLIGHT Capital Partners, LLC	SEC	DS
307116	ARCTOS SPORTS PARTNERS II ACCESS LLC	SEC	DS
121326	Ardian Co	SEC	DS
130074	Ares Management	SEC	DS
152719	Astignes Capital Asia PTE. LTD	SEC	DS
160483	Audax Management Co. LLC	SEC	DS
138111	Balyasny Capital Management	SEC	DS
284927	BC PARTNERS LLP	SEC	DS
107105	Blackrock Financial Management Inc	SEC	DS
162262	Blackrock Asset Management Canada Limited	OSC	NO
283250	Blue Owl	SEC	DS
157653	Bridgewater Associations	SEC	DS
151599	BROOKFIELD ASSET MANAGEMENT	SEC	DS
159349	BV Investment Partners	SEC	DS
111128	Carlyle Investment Management LLC	SEC	DS
160492	Clayton, Dubilier & Rice, LLC	SEC	DS
108679	D.E. Shaw	SEC	DS
152606	Doubleline Funds Trust	SEC	DS
104474	Sanford C. Bernstein & Co., LLC	SEC	DS
321224	BREAKOUT CAPITAL	SEC	DS
109149	Fiduciary Management, Inc.	SEC	DS
129010	Fortress Investment Group LLC	SEC	DS
107738	Goldman Sachs Asset Management, L.P.	SEC	DS
158158	Great Hill Partners LP	SEC	DS
129288	Guggenheim Partners Investment Management, LLC.	SEC	DS
159198	ICONIQ Capital	SEC	DS
107959	Jennison Associates LLC	SEC	DS
107038	JP Morgan ESG Sustainable Leaders	SEC	DS
226531	KKR Investment Management LLC	SEC	DS
143229	KPS	SEC	DS
147281	Lexington Partners L.P.	SEC	DS
108526	Martingale Asset Management	SEC	DS
5679959	Mereo Holdings Limited	SEC	DS
8209	Morgan Stanley & Co. LLC	SEC	DS
111900	Northern Trust Global Investment LTD	SEC	DS
106793	Oaktree Capital Management L.P.	SEC	DS
104559	Pacific Investment Management Company LLC	SEC	DS
105676	PGIM, Inc	SEC	DS
299358	Quantum Advisors Private LTD	SEC	DS
156630	Rockpoint Group, LLC	SEC	DS
125409	Rockcreek Emerging Markets	SEC	DS
107625	Silver Lake Partnership	SEC	DS
17917	The Blackstone Group L.P.	SEC	DS
157041	Thomabravo	SEC	DS
159792	Tudor Investment Corporation	SEC	DS
295416	Two Sigma	SEC	DS
108009	Varde Partners	SEC	DS
162759	Vitruvian Partners LLP	SEC	DS
156945	Warburg Pincus Global Growth XIII	SEC	DS
106595	Wellington Management Company LLP	SEC	DS

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

17.2 If no, list exceptions:

18. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.

b. Issuer or obligor is current on all contracted interest and principal payments.

c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities? Yes [X] No [ ]

GENERAL INTERROGATORIES

19. By self-designating PLGI securities, the reporting entity is certifying its compliance with the requirements as specified in the Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual) for private letter rating (PLR) securities and the following elements of each self-designated PLGI security:
    a. The security was either:
        i. issued prior to January 1, 2018 (which is exempt from PLR filing requirements pursuant to the P&P Manual), or
        ii. issued from January 1, 2018 to December 31, 2021 and subject to a confidentiality agreement executed prior to January 1, 2022 which confidentiality agreement remains in force, for which an insurance company cannot provide a copy of a private letter rating rationale report to the SVO due to confidentiality or other contractual reasons (“waived submission PLR securities”).
    b. The reporting entity is holding capital commensurate with the NAIC Designation and NAIC Designation Category reported for the security.
    c. The NAIC Designation and NAIC Designation Category were derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating, dated during the financial statement year, held by the insurer and available for examination by state insurance regulators.
    d. Other than for waived submission PLR securities, defined above, on or after January 1, 2024 for any PLR securities issued on or after January 1, 2022, if the reporting entity is not permitted to share this private credit rating or the private rating letter rationale report of the PL security with the SVO, it certifies that it is reporting it as an NAIC 5.B GI and may not assign any other self-designation.

    Has the reporting entity self-designated PLGI to securities, all of which meet the above requirement and as specified in the P&P Manual? ..... Yes [ ] No [X]

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? ..... Yes [ ] No [X]

3.2 If yes, give full and complete information thereto.
   .....

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of " tabular reserves") discounted at a rate of interest greater than zero? ..... Yes [ ] No [X]

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
TOTAL			0	0	0	0	0	0	0	0

5. Operating Percentages:

   5.1 A&H loss percent ..... 0.000 %

   5.2 A&H cost containment percent ..... 0.000 %

   5.3 A&H expense percent excluding cost containment expenses ..... 0.000 %

6.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date ..... $ 0

6.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

6.4 If yes, please provide the balance of the funds administered as of the reporting date ..... $ 0

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [X] No [ ]

7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? ..... Yes [ ] No [ ]

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
	AA-1560390	Aviva Insurance Company of Canada	CAN	Authorized		
	AA-2230120	Brasil Ressuguros SA	BRA	Unauthorized		
	AA-1780116	Chaucer Insurance Company DAC	IRL	Unauthorized		
	AA-1780124	Everest Reinsurance(Ireland) DAC	IRL	Unauthorized		
	AA-3191289	Fidelis Insurance Bermuda Ltd	BMU	Authorized		
	AA-1121425	Markel International Insurance Company Limited	CAN	Authorized		
	AA-1560950	Sompo Japan Insurance Inc.	CAN	Unauthorized		
	AA-1560161	Tokio Marine Canada Ltd.	CAN	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

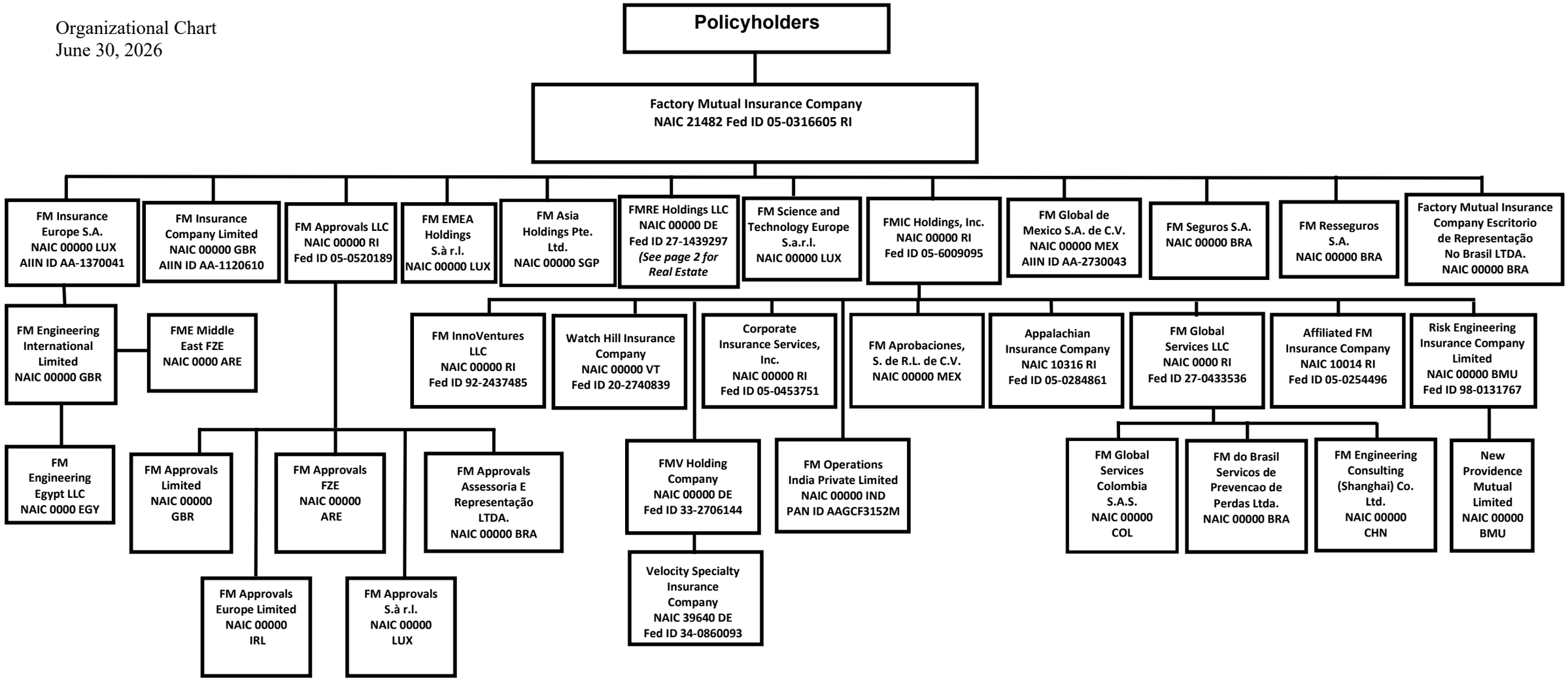
Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	L	35,570,606	34,871,328	2,499,983	20,710,467	34,394,368	67,284,538
2. Alaska AK	L	14,959,429	6,293,300	31,835	0	825,635	21,480
3. Arizona AZ	L	21,753,007	18,361,363	503,961	11,094,507	15,796,458	13,393,190
4. Arkansas AR	L	24,615,806	19,405,683	8,419,339	13,086,395	45,819,083	22,466,457
5. California CA	L	264,771,661	273,843,877	20,138,434	88,661,339	99,052,104	70,121,565
6. Colorado CO	L	15,189,981	20,083,525	3,737,560	11,064,659	14,759,707	8,743,710
7. Connecticut CT	L	24,782,267	22,381,866	1,637,288	3,534,308	33,196,205	74,909,172
8. Delaware DE	L	1,812,077	1,633,420	56,541	1,323,272	650,054	747,116
9. District of Columbia DC	L	11,507,827	6,141,123	1,352,156	2,683,755	15,777,550	7,634,082
10. Florida FL	L	160,628,753	149,041,870	36,128,310	30,159,445	61,802,579	193,007,475
11. Georgia GA	L	85,728,906	82,170,236	21,110,426	41,239,614	30,996,724	42,732,717
12. Hawaii HI	L	2,974,941	2,470,909	0	2,476,308	4,145,040	2,658,192
13. Idaho ID	L	19,683,073	20,516,652	5,793,612	9,160,480	1,955,871	19,640,561
14. Illinois IL	L	67,193,055	73,985,427	28,138,296	10,574,929	86,895,685	126,624,071
15. Indiana IN	L	37,778,123	34,035,414	19,478,697	25,253,853	186,176,254	286,611,810
16. Iowa IA	L	37,225,284	42,112,320	2,727,327	1,271,060	7,033,105	3,527,630
17. Kansas KS	L	20,561,715	18,158,095	22,407,477	1,500,000	62,603,139	9,528,514
18. Kentucky KY	L	49,462,415	47,205,501	22,300,380	20,735,535	65,254,889	90,492,627
19. Louisiana LA	L	67,498,625	49,152,974	3,043,005	1,833,245	23,200,012	22,180,145
20. Maine ME	L	18,843,482	20,397,168	(3,515,468)	528,977	602,586	20,583,686
21. Maryland MD	L	13,936,388	13,797,319	18,810,982	8,233,568	29,231,748	39,080,655
22. Massachusetts MA	L	57,657,740	61,186,848	8,542,506	4,815,344	44,008,466	18,602,077
23. Michigan MI	L	40,041,901	38,046,013	1,935,773	2,585,941	18,655,739	21,882,662
24. Minnesota MN	L	38,802,686	39,562,184	12,046,768	2,901,065	9,994,946	18,586,789
25. Mississippi MS	L	46,710,846	23,660,782	2,477,973	54,875,905	3,097,683	3,757,866
26. Missouri MO	L	38,121,061	36,102,650	8,330,727	26,953,001	50,778,957	77,444,185
27. Montana MT	L	863,506	719,871	0	7,804	1	5,941,030
28. Nebraska NE	L	8,511,026	5,651,605	2,388,696	971,108	7,900,257	11,931,855
29. Nevada NV	L	32,223,370	29,661,230	1,514,565	1,241,378	1,163,212	8,969,573
30. New Hampshire NH	L	6,124,081	5,788,191	1,013,855	0	5,768,203	4,693,049
31. New Jersey NJ	L	42,690,577	39,216,384	4,927,971	5,404,566	42,977,784	19,052,057
32. New Mexico NM	L	5,569,882	3,858,308	60,543	0	912,277	93,391
33. New York NY	L	127,247,731	101,614,017	28,904,801	42,522,673	113,280,668	101,186,915
34. North Carolina NC	L	88,134,877	75,371,481	116,795,349	114,317,782	73,384,232	179,490,242
35. North Dakota ND	L	6,963,833	7,885,309	1,557,662	12,322,093	4,997,633	12,049,960
36. Ohio OH	L	65,536,230	57,894,943	26,649,523	13,009,752	103,129,755	32,329,624
37. Oklahoma OK	L	30,519,758	31,741,149	15,007,894	18,402,297	3,789,387	117,004,785
38. Oregon OR	L	23,158,008	24,560,961	5,758,700	397,143	6,042,152	11,391,219
39. Pennsylvania PA	L	74,755,000	74,315,028	164,139,637	60,001,532	703,624,606	620,511,306
40. Rhode Island RI	L	9,597,200	3,388,450	0	82,058	834,504	3
41. South Carolina SC	L	28,897,644	26,910,171	6,287,536	2,656,340	7,672,816	21,035,776
42. South Dakota SD	L	5,862,646	7,514,882	5,787,918	4,420,001	13,911,385	254,616
43. Tennessee TN	L	93,816,874	72,222,584	11,046,415	108,548,952	105,200,154	257,595,688
44. Texas TX	L	250,064,954	216,281,295	74,267,142	123,637,628	122,383,883	251,592,510
45. Utah UT	L	22,842,283	20,723,238	(7,136,953)	1,326,023	8,278,027	4,249,451
46. Vermont VT	L	1,983,105	2,540,043	0	1,076,795	381,094	447,955
47. Virginia VA	L	46,630,068	45,006,271	7,500,859	631,556	19,829,234	19,365,156
48. Washington WA	L	30,995,682	32,262,830	3,191,051	19,352,009	116,500,351	10,950,814
49. West Virginia WV	L	14,923,592	10,097,742	5,122	3,967,511	4,499,310	1,982,244
50. Wisconsin WI	L	51,880,466	43,758,138	13,116,460	1,096,232	42,672,440	43,230,729
51. Wyoming WY	L	6,489,325	6,586,223	2,676,464	4,813,417	19,394,215	5,768,136
52. American Samoa AS	N	9	25	0	0	0	0
53. Guam GU	L	116,373	180,088	0	0	0	0
54. Puerto Rico PR	L	13,349,788	16,423,011	0	0	0	0
55. U.S. Virgin Islands VI	L	682,992	469,320	0	0	0	0
56. Northern Mariana Islands MP	L	(17)	275	0	0	0	0
57. Canada CAN	L	198,857,432	199,110,861	68,134,217	85,213,436	279,102,326	191,995,770
58. Aggregate other alien OT	XXX	207,173,496	198,484,539	165,754,177	80,724,089	305,641,830	195,913,213
59. Totals	XXX	2,714,273,446	2,514,856,310	967,483,491	1,103,401,148	3,059,976,322	3,391,290,039
DETAILS OF WRITE-INS							
58001. AFG AFGHANISTAN	XXX	0	104,872	0	0	0	0
58002. ALB ALBANIA	XXX	146	993	0	0	0	0
58003. DZA ALGERIA	XXX	2,458	(40,916)	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	207,170,892	198,419,590	165,754,177	80,724,089	305,641,830	195,913,213
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	207,173,496	198,484,539	165,754,177	80,724,089	305,641,830	195,913,213

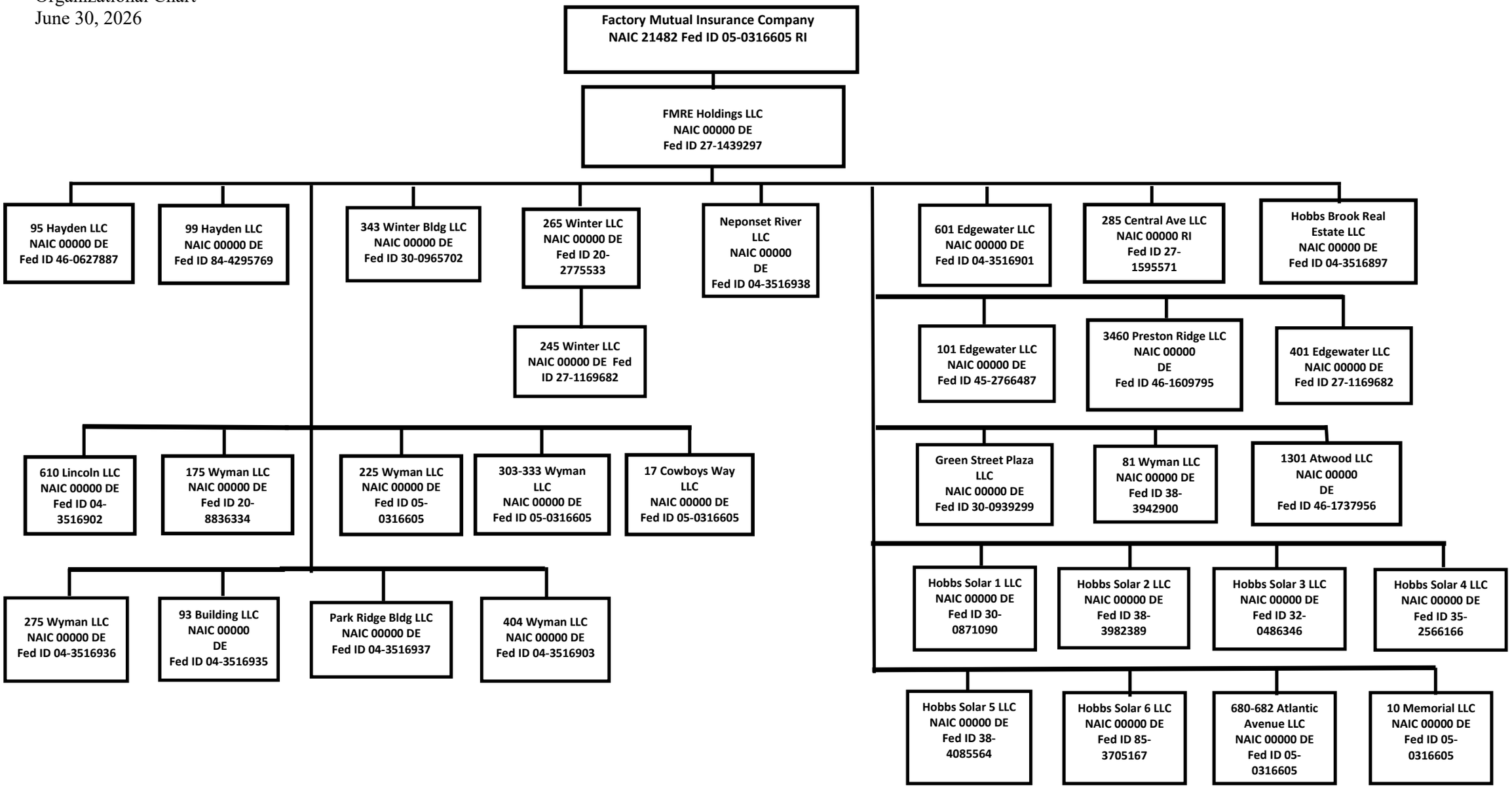
(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 56
2. R - Registered - Non-domiciled RRGs..... 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI)..... 0
4. Q - Qualified - Qualified or accredited reinsurer..... 0
5. D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile..... 0
6. N - None of the above - Not allowed to write business in the state... 1

Organizational Chart
June 30, 2026



Organizational Chart
June 30, 2026



SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0065	Factory Mutual Insurance Company & its Affiliates	21482	05-0316605				Factory Mutual Insurance Company	RI	RE	Policyholders	Ownership	100.000	N/A	NO	1
0065	Factory Mutual Insurance Company & its Affiliates	10014	05-0254496				Affiliated FM Insurance Company	RI	DS	FMIC Holdings, Inc.	Ownership	100.000	Factory Mutual Insurance Company	NO	1
0065	Factory Mutual Insurance Company & its Affiliates	10316	05-0284861				Appalachian Insurance Company	RI	DS	FMIC Holdings, Inc.	Ownership	100.000	Factory Mutual Insurance Company	NO	1
0000	Factory Mutual Insurance Company & its Affiliates	00000	AA-1120610				FM Insurance Company Limited	GBR	DS	Factory Mutual Insurance Company	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	98-0131767				Risk Engineering Insurance Company Limited	BMU	DS	FMIC Holdings, Inc.	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	AA-1370041				FM Insurance Europe S.A.	LUX	DS	Factory Mutual Insurance Company	Ownership	100.000	Factory Mutual Insurance Company	YES	
0000	Factory Mutual Insurance Company & its Affiliates	00000	AA-2730043				FM Global de Mexico S.A. de C.V.	MEX	DS	Factory Mutual Insurance Company	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	20-2740839				Watch Hill Insurance Company	VT	DS	FMIC Holdings, Inc.	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	05-0453751				Corporate Insurance Services, Inc.	RI	DS	FMIC Holdings, Inc.	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					New Providence Mutual Limited	BMU	DS	Risk Engineering Insurance Company Limited	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					Factory Mutual Insurance Company - Escritorio de Representação No Brasil LTDA.	BRA	DS	Factory Mutual Insurance Company	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	05-0520189				FM Approvals LLC	RI	DS	Factory Mutual Insurance Company	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Engineering International Limited	GBR	DS	FM Insurance Europe S.A	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Engineering Consulting (Shanghai) Co. Ltd	CHN	DS	FM Global Services LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Approvals Limited	GBR	DS	FM Approvals LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Approvals Assessoria E Representação LTDA.	BRA	DS	FM Approvals LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	27-1439297				FMRE Holdings LLC	DE	DS	Factory Mutual Insurance Company	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	05-6009095				FMIC Holdings, Inc.	RI	DS	Factory Mutual Insurance Company	Ownership	100.000	Factory Mutual Insurance Company	YES	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Aprobaciones, S.de R.L. de C.V.	MEX	DS	FMIC Holdings, Inc.	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	27-0433536				FM Global Services LLC	RI	DS	FMIC Holdings, Inc	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM do Brasil Servicos de Prevencao de Perdas LTDA.	BRA	DS	FM Global Services LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	04-3516902				610 Lincoln LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	04-3516903				404 Wyman LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	04-3516936				275 Wyman LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	20-8836334				175 Wyman LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	04-3516937				Park Ridge Building LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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0000	Factory Mutual Insurance Company & its Affiliates	00000	04-3516935				93 Building LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	20-2775533				265 Winter LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	27-1169682				245 Winter LLC	DE	DS	265 Winter LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	04-3516938				Neponset River LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	04-3516901				601 Edgewater LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	27-1595571				285 Central Avenue, LLC	RI	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	04-3516897				Hobbs Brook Real Estate LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	45-2766487				101 Edgewater LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	27-1169682				401 Edgewater LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Global Services Colombia S.A.S	COL	DS	FM Global Services LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	46-0627887				95 Hayden LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	46-1609795				3460 Preston Ridge, LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	46-1737956				1301 Atwood LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	38-3942900				81 Wyman LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	30-0871090				Hobbs Solar 1 LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	38-3982389				Hobbs Solar 2 LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	32-0486346				Hobbs Solar 3 LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Asia Holdings Pte. Ltd.	SGP	DS	Factory Mutual Insurance Company	Ownership	100.000	Factory Mutual Insurance Company	YES	
0000	Factory Mutual Insurance Company & its Affiliates	00000	30-0939299				Green Street Plaza LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	35-2566166				Hobbs Solar 4 LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Engineering Egypt LLC	EGY	DS	FM Engineering International Limted	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	30-0965702				343 Winter Bldg LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Approvals Europe Limited	IRL	DS	FM Approvals LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	38-4085564				Hobbs Solar 5 LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	84-4295769				99 Hayden LLC	MA	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	85-3705167				Hobbs Solar 6 LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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0000	Factory Mutual Insurance Company & its Affiliates	00000	05-0316605				225 Wyman LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	05-0316605				303-333 Wyman LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Science & Technology Europe S.à r.l.	LUX	DS	Factory Mutual Insurance Company	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FME Middle East FZE	ARE	DS	FM Engineering International Limted	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	92-2437485				FM InnoVentures LLC	RI	DS	FMIC Holdings, Inc.	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Seguros S.A.	BRA	DS	Factory Mutual Insurance Company	Ownership	100.000	Factory Mutual Insurance Company	YES	
0000	Factory Mutual Insurance Company & its Affiliates	00000	33-2706144				FMV Holding Company	DE	DS	FMIC Holdings, Inc.	Ownership	91.840	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Resseguros S.A.	BRA	DS	Factory Mutual Insurance Company	Ownership	100.000	Factory Mutual Insurance Company	YES	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Operations India Private Limited	IND	DS	FMIC Holdings, Inc.	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	39640	34-0860093				Velocity Specialty Insurance Company	DE	DS	FMV Holding Company	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Approvals FZE	ARE	DS	FM Approvals LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM EMEA Holdings S.à r.l.	LUX	DS	Factory Mutual Insurance Company	Ownership	95.330	Factory Mutual Insurance Company	YES	
0000	Factory Mutual Insurance Company & its Affiliates	00000	05-0316605				680-682 Atlantic Avenue LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	05-0316605				10 Memorial LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Approvals S.à r.l.	LUX	DS	FM Approvals LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	05-0316605				17 Cowboys Way LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	

Asterisk	Explanation
1	Pool Participants: Factory Mutual Insurance Company (87%), Affiliated FM Insurance Company (12%), and Appalachian Insurance Company (1%).

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	Current Year to Date 2 Direct Losses Incurred	Current Year to Date 3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	515,384,632	374,479,248	72.7	105.5
2.1	Allied Lines	944,931,855	572,011,036	60.5	37.9
2.2	Multiple peril crop	0	0	0.0	0.0
2.3	Federal flood	0	0	0.0	0.0
2.4	Private crop	0	0	0.0	0.0
2.5	Private flood	0	0	0.0	0.0
3.	Farmowners multiple peril	0	0	0.0	0.0
4.	Homeowners multiple peril	0	0	0.0	0.0
5.1	Commercial multiple peril (non-liability portion)	0	0	0.0	0.0
5.2	Commercial multiple peril (liability portion)	0	0	0.0	0.0
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	(71,446)	(83,433)	116.8	(999.7)
9.1	Inland marine	412,813,988	143,133,462	34.7	9.1
9.2	Pet insurance	0	0	0.0	0.0
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	0	0.0	0.0
11.2	Medical professional liability - claims-made	0	0	0.0	0.0
12.	Earthquake	238,530,783	0	0.0	(0.4)
13.1	Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group	0	0	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.1	Vision only	0	0	0.0	0.0
15.2	Dental only	0	0	0.0	0.0
15.3	Disability income	0	0	0.0	0.0
15.4	Medicare supplement	0	0	0.0	0.0
15.5	Medicaid Title XIX	0	0	0.0	0.0
15.6	Medicare Title XVIII	0	0	0.0	0.0
15.7	Long-term care	0	0	0.0	0.0
15.8	Federal employees health benefits plan	0	0	0.0	0.0
15.9	Other health	0	0	0.0	0.0
16.	Workers' compensation	0	0	0.0	0.0
17.1	Other liability - occurrence	0	50,824	0.0	0.0
17.2	Other liability - claims-made	0	0	0.0	0.0
17.3	Excess workers' compensation	0	0	0.0	0.0
18.1	Products liability - occurrence	0	0	0.0	0.0
18.2	Products liability - claims-made	0	0	0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0.0	0.0
19.2	Other private passenger auto liability	0	0	0.0	0.0
19.3	Commercial auto no-fault (personal injury protection)	0	0	0.0	0.0
19.4	Other commercial auto liability	0	0	0.0	0.0
21.1	Private passenger auto physical damage	0	0	0.0	0.0
21.2	Commercial auto physical damage	0	0	0.0	0.0
22.	Aircraft (all perils)	0	(376,908)	0.0	0.0
23.	Fidelity	0	0	0.0	0.0
24.	Surety	0	0	0.0	0.0
26.	Burglary and theft	0	0	0.0	0.0
27.	Boiler and machinery	432,180,216	105,383,950	24.4	28.3
28.	Credit	0	0	0.0	0.0
29.	International	0	0	0.0	0.0
30.	Warranty	0	0	0.0	0.0
31.	Reinsurance - nonproportional assumed property	XXX	XXX	XXX	XXX
32.	Reinsurance - nonproportional assumed liability	XXX	XXX	XXX	XXX
33.	Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	2,543,770,028	1,194,598,179	47.0	43.3
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	290,027,998	547,255,070	575,284,872
2.1	Allied Lines	732,571,735	1,045,855,420	874,147,647
2.2	Multiple peril crop	0	0	0
2.3	Federal flood	0	0	0
2.4	Private crop	0	0	0
2.5	Private flood	0	0	0
3.	Farmowners multiple peril	0	0	0
4.	Homeowners multiple peril	0	0	0
5.1	Commercial multiple peril (non-liability portion)	0	0	0
5.2	Commercial multiple peril (liability portion)	0	0	0
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	0	0	771,260
9.1	Inland marine	280,541,390	435,502,242	386,896,363
9.2	Pet insurance	0	0	0
10.	Financial guaranty	0	0	0
11.1	Medical professional liability - occurrence	0	0	0
11.2	Medical professional liability - claims-made	0	0	0
12.	Earthquake	169,288,298	261,218,129	267,918,817
13.1	Comprehensive (hospital and medical) individual	0	0	0
13.2	Comprehensive (hospital and medical) group	0	0	0
14.	Credit accident and health	0	0	0
15.1	Vision only	0	0	0
15.2	Dental only	0	0	0
15.3	Disability income	0	0	0
15.4	Medicare supplement	0	0	0
15.5	Medicaid Title XIX	0	0	0
15.6	Medicare Title XVIII	0	0	0
15.7	Long-term care	0	0	0
15.8	Federal employees health benefits plan	0	0	0
15.9	Other health	0	0	0
16.	Workers' compensation	0	0	0
17.1	Other liability - occurrence	0	0	0
17.2	Other liability - claims-made	0	0	0
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	0	0	0
18.2	Products liability - claims-made	0	0	0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0
19.2	Other private passenger auto liability	0	0	0
19.3	Commercial auto no-fault (personal injury protection)	0	0	0
19.4	Other commercial auto liability	0	0	0
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	0	0	0
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	0	0	0
24.	Surety	0	0	0
26.	Burglary and theft	0	0	0
27.	Boiler and machinery	278,101,627	424,442,585	409,837,351
28.	Credit	0	0	0
29.	International	0	0	0
30.	Warranty	0	0	0
31.	Reinsurance - nonproportional assumed property	XXX	XXX	XXX
32.	Reinsurance - nonproportional assumed liability	XXX	XXX	XXX
33.	Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	1,750,531,048	2,714,273,446	2,514,856,310
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

PART 3 ($000 OMITTED)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2026 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2026 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2026 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2023 + Prior	428,042	366,581	794,623	109,953	0	109,953	310,566	40	374,064	684,670	(7,523)	7,523	0
2. 2024	700,189	43,190	743,379	352,914	0	352,914	281,254	2,075	28,261	311,590	(66,021)	(12,854)	(78,875)
3. Subtotals 2024 + Prior	1,128,231	409,771	1,538,002	462,867	0	462,867	591,820	2,115	402,325	996,260	(73,544)	(5,331)	(78,875)
4. 2025	1,317,130	201,876	1,519,006	406,822	4,564	411,386	1,036,712	19,255	51,653	1,107,620	126,404	(126,404)	0
5. Subtotals 2025 + Prior	2,445,361	611,647	3,057,008	869,689	4,564	874,253	1,628,532	21,370	453,978	2,103,880	52,860	(131,735)	(78,875)
6. 2026	XXX	XXX	XXX	XXX	310,049	310,049	XXX	1,014,646	137,894	1,152,540	XXX	XXX	XXX
7. Totals	2,445,361	611,647	3,057,008	869,689	314,613	1,184,302	1,628,532	1,036,016	591,872	3,256,420	52,860	(131,735)	(78,875)
8. Prior year-end surplus as regards policyholders	29,312,480										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 2.2	2. (21.5)	3. (0.3)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (0.3)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

2.

3.

4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]

2. Supplement A to Schedule T [Document Identifier 455]

3. Medicare Part D Coverage Supplement [Document Identifier 365]

4. Director and Officer Supplement [Document Identifier 505]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	CSV director compensation plan	3,677,675	0	3,677,675	3,671,802
2505.	Miscellaneous receivable	48,841,731	2,293,875	46,547,856	48,543,718
2506.	Cash clearing accounts	213,910,170	0	213,910,170	136,695,089
2597.	Summary of remaining write-ins for Line 25 from overflow page	266,429,576	2,293,875	264,135,701	188,910,609

Additional Write-ins for Statement of Income Line 14

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404.	Loss on disposal of leasehold improvements	(198,878)	(45,857)	(57,978)
1497.	Summary of remaining write-ins for Line 14 from overflow page	(198,878)	(45,857)	(57,978)

Additional Write-ins for Schedule T Line 58

States, etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
58004. AGO ANGOLA	XXX	2,119	1,293	0	0	0	0
58005. AIA ANGUILLA	XXX	9,369	8,562	0	0	0	0
58006. ATG ANTIGUA	XXX	36,043	33,608	0	0	0	0
58007. ARG ARGENTINA	XXX	171,155	138,419	0	0	0	0
58008. ARM ARMENIA	XXX	7,522	6,555	0	0	0	0
58009. ABW ARUBA	XXX	30,037	27,062	0	0	0	0
58010. AUS AUSTRALIA	XXX	124,545,505	111,427,746	18,021,575	32,918,619	155,635,622	86,753,115
58011. AUT AUSTRIA	XXX	789	931	0	0	0	0
58012. AZE AZERBAIJAN	XXX	72,120	67,768	0	0	0	0
58013. BHS BAHAMAS	XXX	56,553	61,883	0	0	0	0
58014. BHR BAHRAIN	XXX	11,877	357	0	0	0	0
58015. BGD BANGLADESH	XXX	196,459	61,641	0	0	0	0
58016. BRB BARBADOS	XXX	203,816	141,378	0	0	0	0
58017. BLR BELARUS	XXX	24,364	10,446	0	0	0	0
58018. BEL BELGIUM	XXX	117,806	10,706	0	0	0	0
58019. BLZ BELIZE	XXX	14,855	18,832	0	0	0	0
58020. BEN BENIN	XXX	128	2,284	0	0	0	0
58021. BMU BERMUDA	XXX	33,420	41,086	0	0	0	0
58022. BOL BOLIVIA	XXX	5,508	8,538	0	0	0	0
58023. BES BONAIRE ST EUSTATIUS	XXX	(17,252)	25,867	0	0	0	0
58024. BIH BOSNIA HERZEGOVINA	XXX	701	3,044	0	0	0	0
58025. BWA BOTSWANA	XXX	(9)	120	0	0	0	0
58026. BRA BRAZIL	XXX	313,780	373,711	0	0	416,507	0
58027. BGR BULGARIA	XXX	605	3,331	0	0	0	0
58028. KHM CAMBODIA	XXX	278	3,113	0	0	0	0
58029. CMR CAMEROON	XXX	(243)	2,004	0	0	0	0
58030. CPV CAPE VERDE	XXX	8,439	10,162	0	0	0	0
58031. CYM CAYMAN ISLANDS	XXX	32,845	35,434	0	0	0	0
58032. CAF CENTRAL AFRICAN REP	XXX	0	17,018	0	0	0	0
58033. TCD CHAD	XXX	64	3,911	0	0	0	0
58034. CHL CHILE	XXX	119,758	136,845	0	0	0	0
58035. CHN CHINA	XXX	3,068,032	3,757,335	0	0	1,249,521	891,154
58036. TWN CHINA - TAIWAN	XXX	274,347	234,740	0	0	0	0
58037. COL COLOMBIA	XXX	325,899	130,736	0	0	0	0
58038. COG CONGO	XXX	153	30,171	0	0	0	0
58039. COD CONGO, THE DEM REPUB	XXX	12,666	27,846	0	0	0	0
58040. CRI COSTA RICA	XXX	94,249	34,857	0	0	5,000,000	0
58041. CUW CURACAO	XXX	15,991	(4,190)	0	0	0	0
58042. CZE CZECH REPUBLIC	XXX	76,947	55,646	0	0	0	0
58043. DNK DENMARK	XXX	71,207	90,754	0	0	0	0
58044. DJI DJIBOUTI	XXX	0	202	0	0	0	0
58045. DOM DOMINICAN REPUBLIC	XXX	71,535	31,187	0	0	0	0
58046. ECU ECUADOR	XXX	60,372	42,347	0	0	0	0
58047. EGY EGYPT	XXX	17,937	61,768	0	0	0	0
58048. SLV EL SALVADOR	XXX	18,842	25,419	0	0	0	0
58049. ETH ETHIOPIA	XXX	222	4,080	0	0	0	0
58050. FJI FIJI	XXX	16,634	21,240	0	0	0	0
58051. FIN FINLAND	XXX	2,133	2,614	0	0	0	0
58052. FRA FRANCE	XXX	641,338	453,232	0	0	0	0
58053. GAB GABON	XXX	0	1,005	0	0	0	0
58054. GEO GEORGIA	XXX	1,988	4,788	0	0	0	0
58055. DEU GERMANY	XXX	676,577	564,499	0	0	297,505	212,180
58056. GHA GHANA	XXX	(144)	222	0	0	0	0
58057. GRC GREECE	XXX	20,102	521	0	0	0	0
58058. GRD GRENADA	XXX	10,700	10,778	0	0	0	0
58059. GTM GUATEMALA	XXX	26,680	33,292	0	0	0	0
58060. GIN GUINEA	XXX	39	755	0	356,075	0	0
58061. HTI HAITI	XXX	42,736	69,547	0	0	0	0
58062. HND HONDURAS	XXX	50,076	51,679	0	0	0	0
58063. HKG HONG KONG	XXX	14,586,652	24,848,047	631,004	2,335,435	690,253	618,902
58064. HUN HUNGARY	XXX	567,147	729,886	0	0	0	0
58065. ISL ICELAND	XXX	(30,196)	19,457	0	0	0	0
58066. IND INDIA	XXX	560,931	758,410	0	0	11,500,000	0
58067. IDN INDONESIA	XXX	429,796	56,251	0	0	0	0
58068. IRQ IRAQ	XXX	611,808	590,579	0	0	0	0
58069. IRL IRELAND	XXX	39,212	(396,735)	0	0	0	0
58070. ISR ISRAEL	XXX	62,520	(26,404)	0	0	0	0
58071. ITA ITALY	XXX	315,451	39,131	0	0	0	0
58072. JAM JAMAICA	XXX	(5,832)	14,800	0	0	232,162	217,517
58073. JPN JAPAN	XXX	2,469,361	2,699,878	0	0	0	0
58074. JOR JORDAN	XXX	1,408	15,667	0	0	0	0
58075. KAZ KAZAKHSTAN	XXX	6,167	6,987	0	0	0	0

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Schedule T Line 58

States, etc.	1 Active Status	Direct Premiums Written 2 Current Year To Date	 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	 7 Prior Year To Date
58076. KEN KENYA	XXX	4,678	(3,093)	0	0	0	0
58077. XKX KOSOVO	XXX	3,492	(1,841)	0	0	0	0
58078. KWT KUWAIT	XXX	2,559	5,141	0	0	0	0
58079. KGZ KYRGYZSTAN	XXX	14	4,412	0	0	0	0
58080. LBN LEBANON	XXX	1,082	(781)	0	0	0	0
58081. LBY LIBYA	XXX	26,235	(71,274)	0	0	0	0
58082. LIE LIECHTENSTEIN	XXX	216,725	77,834	0	0	0	0
58083. LUX LUXEMBOURG	XXX	(420)	8,066	0	0	0	0
58084. MAC MACAU	XXX	1,372	11,158	0	0	0	0
58085. MKD MACEDONIA	XXX	0	4,135	0	0	0	0
58086. MDG MADAGASCAR	XXX	130	2,480	0	0	0	0
58087. MYS MALAYSIA	XXX	378,034	223,651	0	0	0	0
58088. MLI MALI	XXX	20	43,363	0	0	0	0
58089. MLT MALTA	XXX	3,736	6,287	0	0	0	0
58090. MUS MAURITIUS	XXX	687	1,485	0	0	0	0
58091. MEX MEXICO	XXX	399,251	2,450,262	153	6,204,251	117,011,536	5,771,286
58092. MDA MOLDOVA	XXX	0	4,284	0	0	0	0
58093. MCO MONACO	XXX	4,804	2,580	0	0	0	0
58094. MNG MONGOLIA	XXX	0	2,010	0	0	0	0
58095. MAR MOROCCO	XXX	8,828	19,459	0	0	0	0
58096. MOZ MOZAMBIQUE	XXX	1,565	3,476	0	0	0	0
58097. MMR MYANMAR	XXX	507	3,611	0	0	0	0
58098. NAM NAMIBIA	XXX	(17)	10,201	0	0	0	0
58099. NPL NEPAL	XXX	2,705	3,916	0	0	0	0
58100. NZL NEW ZEALAND	XXX	10,062,763	10,583,462	12,660	(2,843,330)	185,810	306,433
58101. NIC NICARAGUA	XXX	22,032	25,393	0	0	0	0
58102. NER NIGER	XXX	0	3,172	0	0	0	0
58103. NGA NIGERIA	XXX	78,821	127,630	0	0	0	0
58104. NOR NORWAY	XXX	41,026	66,295	0	0	0	0
58105. OMN OMAN	XXX	(746)	(1,292)	0	0	0	0
58106. PAK PAKISTAN	XXX	225,698	114,583	0	0	0	0
58107. PSE PALESTINIAN TERR-OCC	XXX	0	2,273	0	0	0	0
58108. PAN PANAMA	XXX	90,856	90,142	0	0	0	0
58109. PNG PAPUA NEW GUINEA	XXX	9,294	6,172	0	0	0	0
58110. PRY PARAGUAY	XXX	5,016	11,938	0	0	0	0
58111. PER PERU	XXX	217,315	60,320	1,064,010	0	0	0
58112. PHL PHILIPPINES	XXX	405,514	255,874	0	0	0	0
58113. PRT PORTUGAL	XXX	14,914	2,379	0	0	0	0
58114. QAT QATAR	XXX	24,975	156,905	0	0	0	0
58115. ROU ROMANIA	XXX	21,082	8,304	0	0	0	0
58116. KNA SAINT KITTS NEVIS	XXX	21,056	21,301	0	0	0	0
58117. LCA SAINT LUCIA	XXX	33,366	30,584	0	0	0	0
58118. SXM SAINT MARTIN DUTCH	XXX	20,073	19,161	0	0	0	0
58119. WSM SAMOA	XXX	19,141	22,240	0	0	0	0
58120. SAU SAUDI ARABIA	XXX	824,722	211,391	0	0	0	0
58121. SRB SERBIA	XXX	60,534	54,561	0	0	0	0
58122. SLE SIERRA LEONE	XXX	111	2,779	0	0	0	0
58123. SGP SINGAPORE	XXX	33,186,532	30,698,311	145,673,019	23,745,626	3,480	35,163,354
58124. ZAF SOUTH AFRICA	XXX	55,629	35,000	0	0	0	0
58125. KOR SOUTH KOREA	XXX	6,251,238	3,797,526	183,934	17,884,569	109,872	65,148,206
58126. SSD SOUTH SUDAN REPUBLIC	XXX	0	1,708	0	0	0	0
58127. ESP SPAIN	XXX	100,196	21,273	0	0	0	0
58128. LKA SRI LANKA	XXX	137,230	52,034	0	0	0	0
58129. SUR SURINAM	XXX	29,271	29,819	0	0	0	0
58130. SWE SWEDEN	XXX	1,343	10,446	0	0	0	0
58131. CHE SWITZERLAND	XXX	223,806	568	0	0	0	0
58132. TJK TAJIKISTAN	XXX	7	669	0	0	0	0
58133. TZA TANZANIA	XXX	1,412	1,828	0	0	0	0
58134. THA THAILAND	XXX	301,769	375,325	167,823	0	0	0
58135. TLSW TIMOR - LESTE	XXX	0	837	0	0	0	0
58136. TGO TOGO	XXX	226	1,309	0	0	0	0
58137. TON TONGA	XXX	14,011	29,295	0	0	0	0
58138. TTO TRINIDAD TOBAGO	XXX	30,036	38,371	0	0	0	0
58139. TUN TUNISIA	XXX	9,917	11,693	0	0	0	0
58140. TUR TURKEY	XXX	7,940	(8,574)	0	125,395	0	0
58141. TCA TURKS CAICOS IS	XXX	44,948	46,693	0	0	0	0
58142. UGA UGANDA	XXX	44	6,635	0	0	0	0
58143. UKR UKRAINE	XXX	2,559	2,070	0	0	0	0
58144. ARE UNITED ARAB EMIRATES	XXX	146,954	93,423	0	0	0	0
58145. GBR UNITED KINGDOM	XXX	(105,828)	698,807	0	(2,550)	952,732	0
58146. URY URUGUAY	XXX	64,796	27,408	0	0	0	0
58147. UZB UZBEKISTAN	XXX	17	(3,559)	0	0	0	0
58148. VEN VENEZUELA	XXX	3,034	2,526	0	0	10,000,000	0
58149. VNM VIETNAM	XXX	2,197,582	353,455	0	0	0	0
58150. YEM YEMEN PEOPLE DEM REP	XXX	0	63	0	0	0	0
58151. ZWE ZIMBABWE	XXX	0	647	0	0	0	0
58152. ZZZ OTHER ALIEN	XXX	2,579	(369,084)	0	0	2,356,830	831,066
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	207,170,892	198,419,590	165,754,177	80,724,089	305,641,830	195,913,213

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	637,500,969	387,230,639
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	48,326,559	256,595,959
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	5,794,238	6,325,629
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	680,033,290	637,500,969
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	680,033,290	637,500,969

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	17,148,083	7,977,197
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	3,546,637	9,170,886
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase/(decrease)	0	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	0	0
8.	Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	20,694,720	17,148,083
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	20,694,720	17,148,083
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	20,694,720	17,148,083

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	4,348,472,307	3,511,512,256
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	17,224,279	549,389,563
	2.2 Additional investment made after acquisition	713,463,357	350,798,610
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase/(decrease)	115,229,653	191,612,463
6.	Total gain (loss) on disposals	56,603,652	80,542,532
7.	Deduct amounts received on disposals	216,632,499	324,708,509
8.	Deduct amortization of premium, depreciation and proportional amortization	0	0
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	13,524,343	10,674,608
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	5,020,836,406	4,348,472,307
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	5,020,836,406	4,348,472,307

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	29,908,327,618	26,056,272,751
2.	Cost of bonds and stocks acquired	3,977,629,840	8,502,359,517
3.	Accrual of discount	13,796,771	30,214,090
4.	Unrealized valuation increase/(decrease)	1,525,686,824	2,291,437,327
5.	Total gain (loss) on disposals	493,836,368	1,240,477,798
6.	Deduct consideration for bonds and stocks disposed of	4,069,956,360	8,214,807,252
7.	Deduct amortization of premium	10,046,386	22,537,807
8.	Total foreign exchange change in book/adjusted carrying value	25,666,017	23,774,925
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	628,725	1,136,270
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	31,865,569,417	29,908,327,618
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	31,865,569,417	29,908,327,618

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	ISSUER CREDIT OBLIGATIONS (ICO)								
1.	NAIC 1 (a)	4,077,000,699	640,063,039	571,504,380	16,358,498	4,077,000,699	4,161,917,856	0	4,043,164,881
2.	NAIC 2 (a)	1,455,121,997	136,829,417	91,226,971	(3,734,707)	1,455,121,997	1,496,989,736	0	1,423,997,615
3.	NAIC 3 (a)	304,897,972	62,743,785	42,707,309	9,437,998	304,897,972	334,372,446	0	287,808,712
4.	NAIC 4 (a)	567,532,226	72,131,815	41,266,967	(14,137,272)	567,532,226	584,259,802	0	546,920,730
5.	NAIC 5 (a)	72,544,574	6,727,571	15,679,991	(8,735,799)	72,544,574	54,856,355	0	83,716,098
6.	NAIC 6 (a)	1,030,676	207,563	460,757	1,764,475	1,030,676	2,541,957	0	1,998,885
7.	Total ICO	6,478,128,144	918,703,190	762,846,375	953,193	6,478,128,144	6,634,938,152	0	6,387,606,921
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	1,109,528,955	168,674,534	168,220,105	713,182	1,109,528,955	1,110,696,566	0	1,103,261,015
9.	NAIC 2	78,839,278	4,494,897	16,139,692	19,603	78,839,278	67,214,086	0	93,610,954
10.	NAIC 3	1,013,237	0	47,808	(8,109)	1,013,237	957,320	0	2,372,000
11.	NAIC 4	1,697,386	0	58,970	20,868	1,697,386	1,659,284	0	4,136,921
12.	NAIC 5	0	0	0	0	0	0	0	0
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total ABS	1,191,078,856	173,169,431	184,466,575	745,544	1,191,078,856	1,180,527,256	0	1,203,380,890
	PREFERRED STOCK								
15.	NAIC 1	7,729,353	283,913	265,172	2,847,305	7,729,353	10,595,399	0	9,437,879
16.	NAIC 2	20,831,512	0	261,205	(5,955)	20,831,512	20,564,352	0	20,847,641
17.	NAIC 3	0	837,532	0	(156,539)	0	680,993	0	0
18.	NAIC 4	0	0	433,562	433,562	0	0	0	0
19.	NAIC 5	1,018,471,308	12,756,750	0	15,703,175	1,018,471,308	1,046,931,233	0	983,683,344
20.	NAIC 6	0	0	0	0	0	0	0	0
21.	Total Preferred Stock	1,047,032,173	13,878,195	959,939	18,821,548	1,047,032,173	1,078,771,977	0	1,013,968,864
22.	Total ICO, ABS & Preferred Stock	8,716,239,173	1,105,750,816	948,272,889	20,520,285	8,716,239,173	8,894,237,385	0	8,604,956,675

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 57,406,232 ; NAIC 2 $ 173,743 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	57,579,975	XXX	55,055,350	20,710	167,480

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	14,006,812	49,675,760
2.	Cost of short-term investments acquired	179,265,775	217,738,807
3.	Accrual of discount	111,872	462,153
4.	Unrealized valuation increase/(decrease)	0	22,619
5.	Total gain (loss) on disposals	(34,189)	65,335
6.	Deduct consideration received on disposals	135,770,327	253,958,224
7.	Deduct amortization of premium	26,461	15,994
8.	Total foreign exchange change in book/adjusted carrying value	26,493	16,356
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	57,579,975	14,006,812
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	57,579,975	14,006,812

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)	(2,028,361)
2.	Cost paid/(consideration received) on additions	5,281,386
3.	Unrealized valuation increase/(decrease)	7,215,736
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	(40,228,118)
6.	Considerations received/(paid) on terminations	(36,072,648)
7.	Amortization	0
8.	Adjustment to the book/adjusted carrying value of hedged item	0
9.	Total foreign exchange change in book/adjusted carrying value	1,474,499
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	7,787,790
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	7,787,790

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				0
3.1	Add:				
	Change in variation margin on open contracts - highly effective hedges				
	3.11 Section 1, Column 15, current year to date minus		0		
	3.12 Section 1, Column 15, prior year		0	0	
	Change in variation margin on open contracts - all other				
	3.13 Section 1, Column 18, current year to date minus		470,162		
	3.14 Section 1, Column 18, prior year		(675,225)	1,145,387	1,145,387
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus		0		
	3.22 Section 1, Column 17, prior year		0	0	
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus		470,162		
	3.24 Section 1, Column 19, prior year plus		(675,225)		
	3.25 SSAP No. 108 adjustments		0	1,145,387	1,145,387
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year			(9,426,953)	
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item		0		
	4.22 Amount recognized		(9,426,953)		
	4.23 SSAP No. 108 adjustments		0	(9,426,953)	
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				0
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				0

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

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	7,200,473	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		7,200,473
4.	Part D, Section 1, Column 6	48,131,944	
5.	Part D, Section 1, Column 7	(40,344,154)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(587,317)

		Fair Value Check	
7.	Part A, Section 1, Column 16	7,200,473	
8.	Part B, Section 1, Column 13	(412,855)	
9.	Total (Line 7 plus Line 8)		6,787,618
10.	Part D, Section 1, Column 9	48,631,509	
11.	Part D, Section 1, Column 10	(40,960,874)	
12	Total (Line 9 minus Line 10 minus Line 11)		(883,017)

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	340,274	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 12	340,274	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	403,828,110	423,280,558
2.	Cost of cash equivalents acquired	6,445,605,935	10,433,662,343
3.	Accrual of discount	0	1,785
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	45
6.	Deduct consideration received on disposals	6,476,507,261	10,454,347,100
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	11,691,308	1,230,479
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	384,618,092	403,828,110
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	384,618,092	403,828,110

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
1165 Boston-Providence Turnpike	Norwood	MA	09/30/2024	Intercompany - FMRE LLC	164,938,028	0	551,705,887	14,244,062
FMIC Learning Center	Norwood	MA	09/30/2024	Intercompany - FMRE LLC	12,805,698	0	13,726,367	214,345
FMIC Corporate Headquarters	Johnston	RI	09/30/2024	Intercompany - FMRE LLC	83,232,622	0	76,822,833	27,156
0299999. Acquired by internal transfer					260,976,348	0	642,255,087	14,485,563
0399999 - Totals					260,976,348	0	642,255,087	14,485,563

SCHEDULE A - PART 3

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

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

E01

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
7200629	Burbank	CA		08/23/2023	6.110	0	1,705,822	20,694,720
0599999. Mortgages in good standing - commercial mortgages-all other						0	1,705,822	20,694,720
0899999. Total mortgages in good standing						0	1,705,822	20,694,720
1699999. Total - restructured mortgages						0	0	0
2499999. Total - mortgages with overdue interest over 90 days						0	0	0
3299999. Total - mortgages in the process of foreclosure						0	0	0
3399999 - Totals						0	1,705,822	20,694,720

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0599999 - Totals																	

NONE

E02

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
								0	0	0	0	0.000
00LGC4-VD-9	BLACKSTONE REAL ESTATE PARTNERS IX LP	NEW YORK	NY	BLACKSTONE		12/06/2018	3	0	77,530	0	0	0.000
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated								0	77,530	0	0	XXX
344108-10-1	FMRE HOLDINGS LLC	WALTHAM	MA	INVESTMENT IN AFFILIATE		01/31/2010		0	223,773,465	0	0	0.000
344100-10-2	FM EMEA Holdings S.à r.l.	Luxembourg		INVESTMENT IN AFFILIATE		07/31/2025		0	56,500,000	0	0	0.000
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated								0	280,273,465	0	0	XXX
617447-53-7	MORGAN STANLEY IFHF SPV LP	W CONSHOHOCKEN	PA	MORGAN STANLEY		09/01/2011	13	0	113,463	0	0	0.000
FMAEOL-RI-5	Aeolus Property Catastrophe Sphaera Fund Ltd.	Bermuda		Aeolus Capital Management Ltd.		05/27/2026	4	25,000,000	0	0	0	0.000
FMPRIS-RI-2	Prismic Life Holdings Company, LP	Bermuda		Prismic Life Holdings Company		05/27/2026	4	5,292,041	0	0	0	0.000
BBG00M-H9-2	ABRY PARTNERS IX LP	BOSTON	MA	ABRY PARTNERS		02/28/2019	3	0	1,718	0	0	0.000
BBG000-21-6	ARES CORPORATE OPPORTUNITIES FUND VI	LOS ANGELES	CA	ARES MANAGEMENT LLC		04/30/2020	3	0	4,652	0	0	0.000
AH24MU-LT-6	AH 2024 FUND MULTIPLEXER	WILMINGTON	DE	AH CAPITAL MANAGEMENT, LLC		04/12/0024	3	0	1,200,000	0	0	0.000
BBG000-05-6	AH 2026 FUND MULTIPLEXER II-C	WILMINGTON	DE	AH CAPITAL MANAGEMENT, LLC		01/28/2026	3	0	7,200,000	0	0	0.000
BBG00K-H6-2	ANTLER GLOBAL FUND	LUXEMBOURG		ANTLER		12/06/2022	3	0	402,876	0	0	0.000
FPEAPO-RB-0	Apollo AP Rainbow Co-Invest L.P	NEW YORK	NY	MORGAN STANLEY		05/19/2026	1	5,063,766	0	0	0	0.000
BBG012-1G-6	APOLLO FUND X	NEW YORK	NY	MORGAN STANLEY		06/30/2023	1	0	2,257,127	0	0	0.000
BBG00L-BL-3	ARCLIGHT ENERGY PARTNERS FUND VIII	BOSTON	MA	ARCLIGHT CAPITAL PARNTERS		01/08/2026	1	0	10,024,279	0	0	0.000
PE3271-3U-8	B CAPITAL ASCENT FUND III	LOS ANGELES	CA	B CAPITAL GROUP		06/05/2025	3	0	2,951,124	0	0	0.000
BBG01N-PN-9	B CAPITAL GLOBAL GROWTH IV	LOS ANGELES	CA	B CAPITAL GROUP		06/05/2025	3	0	1,613,488	0	0	0.000
BBG00N-TX-4	B CAPITAL OPPORTUNITIES FUND II	LOS ANGELES	CA	B CAPITAL GROUP		11/15/2023	3	0	703,968	0	0	0.000
FPEBCF-14-5	Bain Capital Fund XIV	BOSTON	MA	Bain Capital		05/26/2026	3	2,750,000	0	0	0	0.000
BBG00D-YP-7	BC Partners Management XI Limited	NEW YORK	NY	BC PARTNERS		07/23/2020	1	0	428,384	0	0	0.000
BBG01S-P4-0	BESSEMER VENTURE INDIA FUND 2	NEW YORK	NY	BESSEMER VENTURE		03/05/2025	3	0	523,598	0	0	0.000
BBG000-B9-6	BROOKFIELD INFRASTRUCTURE FUND IV-B, LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		11/15/2019	1	0	292,990	0	0	0.000
AII994-9V-8	Brookfield Global Transition Fund II	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		10/17/2025	1	0	226,128	0	0	0.000
BBG016-BF-8	BLACKSTONE ENERGY TRANSITION PARTNERS IV, L.P.	NEW YORK	NY	BLACKSTONE		03/31/2025	3	0	2,641,679	0	0	0.000
BLKSTL-FU-0	BLACKSTONE LIFE SCIENCES VI	NEW YORK	NY	BLACKSTONE		04/30/2026	3	261,498	0	0	0	0.000
209440-4D-5	BLACKSTONE PROPERTY PARTNERS LIFE SCIENECES-2025 SPV LP	NEW YORK	NY	BLACKSTONE		07/07/2025	3	0	107,769	0	0	0.000
BBG00Q-XK-0	BLACKSTONE LIFE SCIENCES V	NEW YORK	NY	BLACKSTONE		12/06/2018	3	0	520,413	0	0	0.000
BBG00G-CR-0	CARLYLE GLOBAL INFRASTRUCTURE OPPORTUNITIES	CAYMAN ISLANDS		CARLYLE INVESTMENT MANAGEMENT LLC		12/21/2018	1	0	2,640,645	0	0	0.000
BBG01F-NC-2	CARLYLE RENEWABLE & SUSTAINABLE ENERGY FUND II	CAYMAN ISLANDS		CARLYLE INVESTMENT MANAGEMENT LLC		03/31/2024	1	0	1,008,107	0	0	0.000
AIB991-6G-7	CHRYS CAPITAL FUND X	Mauritius		ChrysCapital		10/30/2025	1	0	550,000	0	0	0.000
09157D-10-3	FM GLOBAL INVESTMENT PARTNERS, L.P.	PRINCETON	NJ	BLACKROCK		11/30/2016	3	0	6,829,940	0	0	0.000
BBG01N-64-2	ICONIQ VII	CAYMAN ISLANDS		ICONIQ		05/30/2024	1	0	783,806	0	0	0.000
BBG00Q-T5-8	KKR ASIA FUND IV	NEW YORK	NY	KKR Investment Management LLC		08/30/2019	1	0	123,391	0	0	0.000
BBG00Q-XX-2	KKR NEXT GENERATION FUND II	NEW YORK	NY	KKR Investment Management LLC		08/30/2019	1	0	247,465	0	0	0.000
AIN992-7E-6	KKR Global Infrastructure Fund V	NEW YORK	NY	KKR Investment Management LLC		11/14/2025	1	0	7,558	0	0	0.000
KKRNAX-IV-5	KKR North America Fund XIV	NEW YORK	NY	KKR Investment Management LLC		06/02/2026	1	1,843,397	0	0	0	0.000
BBG01G-1P-5	KPS SPECIAL SITUATIONS FUND VI, LP	NEW YORK	NY	KPS Investors V, LP		06/30/2023	1	0	1,090,532	0	0	0.000
AAZ998-6E-8	KPS SPECIAL SITUATIONS FUND V, LP	NEW YORK	NY	KPS Investors V, LP		10/15/2019	1	0	404,247	0	0	0.000
BBG000-BW-5	PECO II	W CONSHOHOCKEN	PA	MORGAN STANLEY		04/03/2020	3	0	114,500	0	0	0.000
630548-FP-5	MORGAN STANLEY PRIVATE MARKET FUND VI LP	W CONSHOHOCKEN	PA	MORGAN STANLEY		01/16/2014	3	0	17,917	0	0	0.000
BBG00S-01-4	SILVER LAKE PARTNER VI	NEW YORK	NY	SILVER LAKE PARTNERSHIP		06/04/2020	3	0	131,418	0	0	0.000
FPETRG-E6-9	T. Rowe Price Growth Equity LLC - Series VI	Baltimore	MD	T. Rowe Price.		05/27/2026	3	5,991,655	0	0	0	0.000
AHV991-00-6	Thoma Bravo Discover Fund V-P	LONDON		THOMA BRAVO		10/08/2025	1	0	463,799	0	0	0.000
AHV999-9R-3	Thoma Bravo Fund XVI-P	LONDON		THOMA BRAVO		12/23/2025	1	0	1,967,070	0	0	0.000
BBG00T-R3-9	VITRUVIAN INVESTMENT PARTNERSHIP V S.C.SP.	LONDON		VIRTRUVIAN PARTNERS		04/12/2023	3	0	1,941,763	0	0	0.000
FPEWLS-G5-2	WELLINGTON LATE STAGE GROWTH V	BOSTON	MA	Wellington Management		06/12/2026	3	3,100,000	0	0	0	0.000
BBG00F-P2-3	GQG Partners Series LLC - Emerging Markets Equity	WASHINGTON	DC	ROCK CREEK		05/12/2025	3	0	693,857	0	0	0.000
BBG000-MM-5	NIPUN EMERGING MARKETS ALPHA ONSHORE	WASHINGTON	DC	ROCK CREEK		06/30/2025	3	0	1,148,091	0	0	0.000
NUMERI-C0-4	MAN NUMERIC EMERGING MARKETS ALPHA LP	WASHINGTON	DC	ROCK CREEK		03/25/2026	3	10,000,000	0	0	0	0.000
BBG00L-LP-3	ABRY ADVANCED SECURITIES FUND IV LP	CAYMAN ISLANDS		ABRY PARTNERS		12/06/2018	1	0	179,380	0	0	0.000
BBG00P-FC-0	AG CREDIT SOLUTIONS	NEW YORK	NY	ANGELO GORDON		09/30/2019	2	0	866,635	0	0	0.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
BXC397-61-1	BLACKSTONE RATED SENIOR DIRECT LENDING FUND II	NEW YORK	NY	The BLACKSTONE GROUP L.P.		12/03/2025	3	0	21,259,408	0	0	0.000
00M8VL-V6-2	FORTRESS LENDING FUND I LP	NEW YORK	NY	FORTRESS INVESTMENT GROUP LLC		08/30/2019	2	0	172,586	0	0	0.000
504989-12-0	Apollo Origination - xAI/ Valor III VCI III Aggregator A	NEW YORK	NY	Apollo Global Management		04/20/2026	2	100,000	0	0	0	0.000
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated								59,402,357	73,855,771	0	0	XXX
7899999. Total - unaffiliated								59,402,357	73,933,301	0	0	XXX
7999999. Total - affiliated								0	280,273,465	0	0	XXX
8099999 - Totals								59,402,357	354,206,766	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less 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
00LGC4-VD-9	BLACKSTONE REAL ESTATE PARTNERS IX LP	NEW YORK	NY	BLACKSTONE	12/06/2018	05/29/2026	941,856	(106,335)	0	0	0	(106,335)	0	835,521	1,693,898	0	858,376	858,376	0
BBG00H-TQ-2	ROCKPOINT REAL ESTATE VI	DALLAS	TX	ROCKPOINT	09/30/2019	06/30/2026	374,066	9,059	0	0	0	9,059	0	383,125	394,974	0	11,849	11,849	0
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated							1,315,922	(97,276)	0	0	0	(97,276)	0	1,218,646	2,088,872	0	870,226	870,226	0
344108-10-1	FMRE HOLDINGS LLC	WALTHAM	MA	INVESTMENT IN AFFILIATE	01/31/2010	06/30/2026	37,553,117	0	0	0	0	0	0	37,553,117	37,553,117	0	0	0	0
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated							37,553,117	0	0	0	0	0	0	37,553,117	37,553,117	0	0	0	0
617447-53-7	MORGAN STANLEY IFHF SPV LP	W CONSHOHOCKEN	PA	MORGAN STANLEY	09/01/2011		0	0	0	0	0	0	0	0	113,463	0	113,463	113,463	0
BBG00M-H9-2	ABRY PARTNERS IX LP	BOSTON	MA	ABRY PARTNERS	02/28/2019	06/30/2026	3,236,732	(693,831)	0	0	0	(693,831)	0	2,542,901	5,364,979	0	2,822,079	2,822,079	0
BBG00Q-21-6	ARES CORPORATE OPPORTUNITIES FUND VI	LOS ANGELES	CA	ARES MANAGEMENT LLC	04/30/2020	05/29/2026	352,070	12,269	0	0	0	12,269	0	364,339	941,420	0	577,081	577,081	0
BBG012-1G-6	APOLLO FUND X	NEW YORK	NY	MORGAN STANLEY	06/30/2023	06/30/2026	14,466	421	0	0	0	421	0	14,887	14,887	0	0	0	0
BBG00L-BK-5	ARCLIGHT ENERGY PARTNERS FUND VII	BOSTON	MA	ARCLIGHT CAPITAL PARNTERS	07/08/2019	04/29/2026	342,124	(17,818)	0	0	0	(17,818)	0	324,306	5,695,465	0	5,371,159	5,371,159	0
BBG00L-BL-3	ARCLIGHT ENERGY PARTNERS FUND VIII	BOSTON	MA	ARCLIGHT CAPITAL PARNTERS	01/08/2026	04/29/2026	1,708,544	164,353	0	0	0	164,353	0	1,872,897	1,872,897	0	0	0	0
BBG00L-LC-2	ARDIAN CO-INVESTMENT FUND V EUROPE	NEW YORK	NY	ARDIAN	02/21/2019	06/30/2026	682,859	38,641	0	0	0	38,641	0	721,500	721,500	0	0	0	0
BBG00M-H2-7	ARDIAN SECONDARY VIII	NEW YORK	NY	ARDIAN	03/31/2019	05/29/2026	425,766	(10,109)	0	0	0	(10,109)	0	415,657	415,657	0	0	0	0
PE3271-3U-8	B CAPITAL ASCENT FUND III	LOS ANGELES	CA	B CAPITAL GROUP	06/05/2025	06/30/2026	762,098	40,678	0	0	0	40,678	0	802,776	802,776	0	0	0	0
BBG000-B9-6	BROOKFIELD INFRASTRUCTURE FUND IV-B, LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	11/15/2019	04/29/2026	194,407	3,439	0	0	0	3,439	0	197,846	214,294	0	16,447	16,447	0
AI1994-9V-8	Brookfield Global Transition Fund II	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	10/17/2025	04/29/2026	93	(3)	0	0	0	(3)	0	90	90	0	0	0	0
BBG00R-MF-1	BLACKSTONE ASIA II	NEW YORK	NY	BLACKSTONE	08/10/2021	06/30/2026	12,442	(2,019)	0	0	0	(2,019)	0	10,423	31,745	0	21,322	21,322	0
BBG016-BF-8	BLACKSTONE ENERGY TRANSITION PARTNERS IV, L.P.	NEW YORK	NY	BLACKSTONE	03/31/2025	05/29/2026	337,116	69,259	0	0	0	69,259	0	406,375	544,146	0	137,771	137,771	0
BBG00Q-XK-0	BLACKSTONE LIFE SCIENCES V	NEW YORK	NY	BLACKSTONE	12/06/2018	06/30/2026	44,932	1,513	0	0	0	1,513	0	46,445	99,743	0	53,299	53,299	0
BBG00G-CR-0	CARLYLE GLOBAL INFRASTRUCTURE OPPORTUNITIES	CAYMAN ISLANDS		CARLYLE INVESTMENT MANAGEMENT LLC	12/21/2018	05/29/2026	1,367,775	36,616	0	0	0	36,616	0	1,404,391	1,404,391	0	0	0	0
09157D-10-3	FM GLOBAL INVESTMENT PARTNERS, L.P.	PRINCETON	NJ	BLACKROCK	11/30/2016	05/29/2026	3,107,848	175,128	0	0	0	175,128	0	3,282,976	8,653,455	0	5,370,479	5,370,479	0
BBG00P-9J-2	GREAT HILL EQUITY PARTNERS VII	NEW YORK	NY	GREAT HILL PARTNERS	06/28/2019	06/30/2026	563,115	(78,926)	0	0	0	(78,926)	0	484,189	1,561,901	0	1,077,712	1,077,712	0
380990-23-4	GSPE - GOLDMAN SACHS PRIVATE EQUITY PARTNERS XI	NEW YORK	NY	GOLDMAN SACHS	08/19/2011	04/29/2026	685,594	(60,276)	0	0	0	(60,276)	0	625,318	914,644	0	289,326	289,326	0
AIN992-7E-6	KKR Global Infrastructure Fund V	NEW YORK	NY	KKR Investment Management LLC	11/14/2025	04/29/2026	259,412	(4,382)	0	0	0	(4,382)	0	255,030	255,030	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less 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
BBG01G-1P-5	KPS SPECIAL SITUATIONS FUND VI, LP	NEW YORK	NY	KPS Investors V, LP	06/30/2023	06/30/2026	91,276	(2,570)	0	0	0	(2,570)	0	88,706	88,706	0	0	0	0
AAZ998-6E-8	KPS SPECIAL SITUATIONS FUND V, LP	NEW YORK	NY	KPS Investors V, LP	10/15/2019	05/29/2026	81,267	(6,594)	0	0	0	(6,594)	0	74,673	89,454	0	14,781	14,781	0
BBG00K-5T-5	LEXINGTON CAPITAL PARTNERS IX	NEW YORK		LEXINGTON PARTNERS	11/30/2018	06/30/2026	229,256	(2,903)	0	0	0	(2,903)	0	226,353	500,491	0	274,138	274,138	0
BBG00P-V3-2	GCM GROSVENOR MAC II	NEW YORK	NY	CGM GROSVENOR	07/10/2019	06/30/2026	1,806,519	216,116	0	0	0	216,116	0	2,022,635	2,022,635	0	0	0	0
ABC995-8Q-8	OAKTREE OPPORTUNITIES XI	CAYMAN ISLANDS		OAKTREE OPPORTUNITIES FUND XI GP	07/08/2020	06/30/2026	1,217,723	57,277	0	0	0	57,277	0	1,275,000	1,275,000	0	0	0	0
BBG015-6Z-2	OAKTREE SPECIAL SITUATIONS FUND III LP	LOS ANGELES	LA	OAKTREE	12/18/2023	04/29/2026	435,071	4,931	0	0	0	4,931	0	440,002	440,002	0	0	0	0
BBG000-BW-5	PECO II	W CONSHOHOCKEN	PA	MORGAN STANLEY	04/03/2020	04/29/2026	2,008,667	281,666	0	0	0	281,666	0	2,290,333	2,290,333	0	0	0	0
630548-FP-5	MORGAN STANLEY PRIVATE MARKET FUND VI LP	W CONSHOHOCKEN	PA	MORGAN STANLEY	01/16/2014	04/29/2026	994,510	(18,385)	0	0	0	(18,385)	0	976,125	994,042	0	17,917	17,917	0
BBG00S-01-4	SILVER LAKE PARTNER VI	NEW YORK	NY	SILVER LAKE PARTNERSHIP	06/04/2020	06/30/2026	94,261	(226)	0	0	0	(226)	0	94,035	106,710	0	12,675	12,675	0
156990-08-7	MSPE-CG SERIES HOLDING LLC (a/k/a CHRYSLER)	NEW YORK	NY	MORGAN STANLEY	07/23/2007		(155,268)	0	0	0	0	0	0	(155,268)	0	0	155,268	155,268	0
BBG007-91-1	360 ONE FOCUSED	WASHINGTON	DC	ROCK CREEK	04/24/2024	05/29/2026	263,938	(13,938)	0	0	0	(13,938)	0	250,000	250,000	0	0	0	0
BBG00F-P2-3	GQG Partners Series LLC - Emerging Markets Equity	WASHINGTON	DC	ROCK CREEK	05/12/2025		0	0	0	0	0	0	0	0	693,857	0	693,857	693,857	0
BBG000-MM-5	NIPUN EMERGING MARKETS ALPHA ONSHORE	WASHINGTON	DC	ROCK CREEK	06/30/2025		0	0	0	0	0	0	0	0	1,148,091	0	1,148,091	1,148,091	0
BBG00L-LP-3	ABRY ADVANCED SECURITIES FUND IV LP	CAYMAN ISLANDS		ABRY PARTNERS	12/06/2018	06/30/2026	484,268	(81,239)	0	0	0	(81,239)	0	403,029	819,641	0	416,612	416,612	0
BBG00P-FC-0	AG CREDIT SOLUTIONS	NEW YORK	NY	ANGELO GORDON	09/30/2019	04/29/2026	139,699	(14,699)	0	0	0	(14,699)	0	125,000	991,635	0	866,635	866,635	0
BBG00P-SS-1	ALKALI IV	NEW YORK	NY	D.E. SHAW	07/01/2019		0	0	0	0	0	0	0	0	206,037	0	206,037	206,037	0
BBG01G-D2-3	BLACKSTONE RATED SENIOR DIRECT LENDING FUND	NEW YORK	NY	The BLACKSTONE GROUP L.P.	09/30/2023	04/29/2026	2,031,243	605,824	0	0	0	605,824	0	2,637,067	2,637,067	0	0	0	0
BXC397-61-1	BLACKSTONE RATED SENIOR DIRECT LENDING FUND II	NEW YORK	NY	The BLACKSTONE GROUP L.P.	12/03/2025	04/29/2026	6,721,550	0	0	0	0	0	0	6,721,550	6,721,550	0	0	0	0
BBG00N-0S-6	FORTRESS CREDIT OPPORTUNITIES FUND V LP	NEW YORK	NY	FORTRESS INVESTMENT GROUP LLC	11/30/2018	05/29/2026	170,877	10,800	0	0	0	10,800	0	181,677	181,677	0	0	0	0
BBG00V-YK-8	FORTRESS CREDIT OPPORTUNITIES V EXPANSION FUND	NEW YORK	NY	FORTRESS INVESTMENT GROUP LLC	06/15/2020	06/30/2026	2,795,814	140,047	0	0	0	140,047	0	2,935,861	2,935,861	0	0	0	0
00M8VL-V6-2	FORTRESS LENDING FUND I LP	NEW YORK	NY	FORTRESS INVESTMENT GROUP LLC	08/30/2019	06/30/2026	521,944	(38,703)	0	0	0	(38,703)	0	483,241	557,805	0	74,564	74,564	0
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated							34,030,007	812,357	0	0	0	812,357	0	34,842,364	54,573,079	0	19,730,714	19,730,714	0
000000-00-0	FOSS MID-CAP HISTORIC FUND III	WILMINGTON	DE	FOSS MID-CAP MANAGER III, LLC	08/09/2021	06/17/2026	603,000	0	0	0	0	0	0	603,000	603,000	0	0	0	0
5299999. All other tax credit investments - unaffiliated							603,000	0	0	0	0	0	0	603,000	603,000	0	0	0	0
7899999. Total - unaffiliated							35,948,930	715,081	0	0	0	715,081	0	36,664,011	57,264,951	0	20,600,940	20,600,940	0
7999999. Total - affiliated							37,553,117	0	0	0	0	0	0	37,553,117	37,553,117	0	0	0	0
8099999 - Totals							73,502,047	715,081	0	0	0	715,081	0	74,217,128	94,818,068	0	20,600,940	20,600,940	0

SCHEDULE D - PART 3

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

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	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
912810-RK-6	UNITED STATES TREAS	04/29/2026	ZERO STAGE CAPITAL		1,394,491	1,990,000	6,835	1.A FE
912810-UR-7	UNITED STATES TREAS	05/04/2026	ZERO STAGE CAPITAL		38,264	40,000	415	1.A FE
912810-UU-0	UNITED STATES TREAS	05/20/2026	ZERO STAGE CAPITAL		19,631	20,000	16	1.A FE
91282C-DW-8	UNITED STATES TREAS	04/09/2026	ZERO STAGE CAPITAL		1,872,570	1,980,000	6,605	1.A FE
91282C-HT-1	UNITED STATES TREAS	05/04/2026	ZERO STAGE CAPITAL		1,758,086	1,800,000	11,796	1.A FE
91282C-LR-0	UNITED STATES TREAS	03/31/2026	ZERO STAGE CAPITAL		736,131	730,000	12,644	1.A FE
91282C-LW-9	UNITED STATES TREAS	05/29/2026	ZERO STAGE CAPITAL		5,353,543	5,410,000	29,824	1.A FE
91282C-MG-3	UNITED STATES TREAS	06/10/2026	ZERO STAGE CAPITAL		14,517,869	14,390,000	150,882	1.A FE
91282C-NP-2	UNITED STATES TREAS	03/31/2026	CITIGROUP		18,009,141	18,000,000	115,608	1.A FE
91282C-NT-4	UNITED STATES TREAS	05/29/2026	MORGAN STANLEY		4,934,375	5,000,000	62,224	1.A FE
91282C-NZ-0	UNITED STATES TREAS	04/01/2026	ZERO STAGE CAPITAL		1,134,637	1,150,000	244	1.A FE
91282C-PJ-4	UNITED STATES TREAS	04/07/2026	ZERO STAGE CAPITAL		1,145,166	1,175,000	18,696	1.A FE
91282C-PZ-8	UNITED STATES TREAS	05/06/2026	VARIOUS		26,022,980	26,530,000	214,411	1.A FE
91282C-QE-4	UNITED STATES TREAS	04/07/2026	ZERO STAGE CAPITAL		1,084,777	1,095,000	2,499	1.A FE
91282C-QF-1	UNITED STATES TREAS	04/20/2026	ZERO STAGE CAPITAL		11,464,185	11,335,000	23,910	1.A FE
91282C-QG-9	UNITED STATES TREAS	04/22/2026	ZERO STAGE CAPITAL		5,133,802	5,145,000	2,105	1.A FE
91282C-QH-7	UNITED STATES TREAS	04/08/2026	ZERO STAGE CAPITAL		320,600	320,000	305	1.A FE
91282C-QJ-3	UNITED STATES TREAS	05/04/2026	ZERO STAGE CAPITAL		5,673,070	5,675,000	8,538	1.A FE
91282C-QK-0	UNITED STATES TREAS	05/26/2026	ZERO STAGE CAPITAL		3,568,630	3,605,000	5,855	1.A FE
91282C-QL-8	UNITED STATES TREAS	05/19/2026	ZERO STAGE CAPITAL		2,120,221	2,135,000	4,351	1.A FE
91282C-QN-4	UNITED STATES TREAS	06/04/2026	ZERO STAGE CAPITAL		14,253,470	14,380,000	32,545	1.A FE
91282C-QP-9	TSY INFL IX N/B 1.25	06/18/2026	ZERO STAGE CAPITAL		2,032,546	2,100,000	5,567	1.A FE
91282C-QQ-7	UNITED STATES TREAS	06/23/2026	ZERO STAGE CAPITAL		19,051,334	19,195,000	36,896	1.A FE
91282C-QS-3	UNITED STATES TREAS	05/29/2026	ZERO STAGE CAPITAL		595,070	595,000	65	1.A FE
91282C-QT-1	UNITED STATES TREAS	06/16/2026	ZERO STAGE CAPITAL		10,777,479	10,830,000	5,554	1.A FE
91282C-QU-8	UNITED STATES TREAS	06/23/2026	ZERO STAGE CAPITAL		3,913,144	3,930,000	6,805	1.A FE
91282C-QV-6	UNITED STATES TREAS	06/15/2026	ZERO STAGE CAPITAL		825,322	825,000	93	1.A FE
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					157,750,534	159,380,000	765,288	XXX
3130BA-5X-1	FEDERAL HOME LOAN BA	03/27/2026	ZERO STAGE CAPITAL		1,000,000	1,000,000	0	1.B FE
3130BA-UX-3	FEDERAL HOME LOAN BA	05/21/2026	ZERO STAGE CAPITAL		750,000	750,000	0	1.A FE
3130BB-4Q-5	FEDERAL HOME LOAN BA	06/11/2026	ZERO STAGE CAPITAL		1,250,000	1,250,000	0	1.A FE
0029999999. Subtotal - issuer credit obligations - other U.S. government obligations (not exempt from RBC)					3,000,000	3,000,000	0	XXX
135087-P3-2	CANADA GOVT	03/31/2026	RBC DEXIA		24,829,480	26,000,000	215,479	1.A FE
135087-S4-7	CANADA GOVT	05/15/2026	RBC DEXIA		16,686,010	17,000,000	101,185	1.A FE
13509P-KM-4	CANADA HOUSING TRUST	04/24/2026	RBC DEXIA		17,977,649	18,000,000	59,967	1.A FE
13509P-KN-2	CANADA HOUSING TRUST	05/14/2026	RBC DEXIA		4,989,200	5,000,000	0	1.A FE
68333Z-AY-3	ONTARIO PROV	06/12/2026	RBC DEXIA		18,136,660	18,000,000	204,000	1.D FE
AR6702-89-8	NEW ZEALAND GOVERNMENT	05/25/2026	CITIGROUP		1,899,694	1,939,740	5,883	1.A FE
000000-00-0	SINGAPORE GOVERNMENT	03/24/2026	HSBC		3,897,699	3,741,669	7,007	1.A FE
YV1744-76-7	NEW ZEALAND GOVERNMENT	05/25/2026	CITIGROUP		1,140,694	1,175,600	1,629	1.A FE
ZR6098-78-7	NEW ZEALAND GOVERNMENT	05/25/2026	BARCLAYS		1,038,212	1,175,600	575	1.A FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					90,595,298	92,032,609	595,725	XXX
04052V-BA-7	ARIZONA INDL DEV AUT	06/18/2026	ZERO STAGE CAPITAL		1,260,979	1,125,000	0	1.E FE
04052V-BC-3	ARIZONA INDL DEV AUT	06/18/2026	ZERO STAGE CAPITAL		1,363,780	1,225,000	0	1.E FE
04052V-BD-1	ARIZONA INDL DEV AUT	06/18/2026	ZERO STAGE CAPITAL		1,442,456	1,305,000	0	1.E FE
09182T-KK-2	BLACK BELT ENERGY GA	06/18/2026	ZERO STAGE CAPITAL		3,328,194	3,175,000	0	1.F FE
13013J-JD-9	CALIFORNIA CMNTY CHOICE FING AUTH CLEAN	06/05/2026	ZERO STAGE CAPITAL		1,174,577	1,075,000	0	1.C FE
13048V-6U-7	CALIFORNIA MUN FIN A	04/09/2026	ZERO STAGE CAPITAL		3,413,443	3,175,000	0	1.F FE
13057E-KD-5	CALIFORNIA PUBLIC FIN AUTH REVENUE	06/22/2026	ZERO STAGE CAPITAL		594,825	600,000	1,651	1.E FE
194248-AR-1	COLLEGE LAW SAN FRAN	05/19/2026	ZERO STAGE CAPITAL		49,359	50,000	941	2.A FE
29270C-7Q-2	ENERGY NORTHWEST WAS	05/01/2026	ZERO STAGE CAPITAL		1,494,714	1,300,000	0	1.C FE
312765-C5-7	FAYETTEVILLE N C	04/08/2026	ZERO STAGE CAPITAL		1,420,653	1,220,000	0	1.B FE
452227-WZ-0	ILLINOIS ST SALES TAX REVENUE MUNICIPAL	06/10/2026	ZERO STAGE CAPITAL		730,109	655,000	0	1.F FE
45470Y-GG-0	INDIANA FIN AUTH HEA	04/02/2026	ZERO STAGE CAPITAL		132,535	120,000	83	1.C FE
48542R-5E-0	KANSAS ST DEV FIN AU	05/06/2026	ZERO STAGE CAPITAL		2,666,766	2,380,000	0	1.C FE
49121E-AJ-9	KENTUCKY BD DEV CORP	06/04/2026	ZERO STAGE CAPITAL		1,273,993	1,150,000	0	1.G FE

SCHEDULE D - PART 3

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

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	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
49121E-AQ-3	KENTUCKY BD DEV CORP	06/04/2026	ZERO STAGE CAPITAL		1,337,844	1,200,000	0	1.G FE
54589T-RB-0	LOUDOUN CNTY VA	05/21/2026	ZERO STAGE CAPITAL		2,647,226	2,315,000	0	1.A FE
56682H-EE-5	MARICOPA CNTY ARIZ I	04/15/2026	ZERO STAGE CAPITAL		6,234,246	5,530,000	0	1.D FE
574193-VY-1	MARYLAND ST	04/09/2026	ZERO STAGE CAPITAL		2,192,962	1,915,000	6,649	1.A FE
574193-XS-2	MARYLAND ST	06/11/2026	ZERO STAGE CAPITAL		2,147,379	1,970,000	0	1.A FE
57585B-TW-8	MASSACHUSETTS ST DEV	04/21/2026	ZERO STAGE CAPITAL		1,646,588	1,460,000	0	1.D FE
57585B-UK-2	MASSACHUSETTS ST DEV	05/01/2026	ZERO STAGE CAPITAL		4,319,377	3,910,000	0	1.F FE
57585B-WK-0	MASSACHUSETTS ST DEV	06/05/2026	ZERO STAGE CAPITAL		908,269	830,000	0	1.D FE
576051-T3-0	MASSACHUSETTS ST WTR	05/20/2026	ZERO STAGE CAPITAL		1,151,535	1,100,000	0	1.B FE
576051-W8-5	MASSACHUSETTS ST WTR	05/20/2026	ZERO STAGE CAPITAL		3,790,733	3,375,000	0	1.B FE
585565-YU-2	MELROSE MASS	05/21/2026	ZERO STAGE CAPITAL		1,239,725	1,215,000	20,115	1.B FE
59333A-PV-7	MIAMI-DADE CNTY FLA	04/08/2026	ZERO STAGE CAPITAL		1,003,383	900,000	0	1.G FE
593340-AV-4	MIAMI-DADE CNTY FLA	06/17/2026	ZERO STAGE CAPITAL		1,073,024	970,000	0	1.E FE
645790-VG-8	NEW JERSEY ST HLTH CARE FACS FING AUTH	04/22/2026	ZERO STAGE CAPITAL		3,548,737	3,085,000	0	1.E FE
647310-5M-9	NEW MEXICO ST SEVERA	06/11/2026	ZERO STAGE CAPITAL		5,414,000	5,000,000	0	1.D FE
64972J-A3-2	NEW YORK N Y CITY TR	06/23/2026	ZERO STAGE CAPITAL		2,047,416	2,100,000	36,684	1.A FE
64972J-E4-6	NEW YORK N Y CITY TR	05/29/2026	ZERO STAGE CAPITAL		2,114,276	1,865,000	0	1.A FE
64972J-F4-5	NEW YORK N Y CITY TR	05/29/2026	ZERO STAGE CAPITAL		1,052,590	1,000,000	0	1.A FE
64990F-MT-8	NEW YORK ST DORM AUT	05/27/2026	ZERO STAGE CAPITAL		151,896	150,000	1,782	1.B FE
65821D-A7-6	NORTH CAROLINA ST MED CARE COMMISSION HL	06/10/2026	ZERO STAGE CAPITAL		5,226,052	4,620,000	0	1.C FE
66285W-S5-6	NORTH TEX TWY AUTH R	04/01/2026	ZERO STAGE CAPITAL		1,922,369	1,740,000	21,992	1.E FE
682001-RB-0	OMAHA PUB PWR DIST N	05/15/2026	ZERO STAGE CAPITAL		609,081	530,000	0	1.C FE
70556C-AL-8	PEFA INC IOWA GAS PR	05/21/2026	ZERO STAGE CAPITAL		1,142,867	1,100,000	0	1.D FE
771902-HX-4	ROCHESTER MINN HEALT	04/09/2026	ZERO STAGE CAPITAL		425,059	375,000	0	1.C FE
837032-BR-1	SOUTH CAROLINA JOBS-	04/08/2026	ZERO STAGE CAPITAL		1,062,839	970,000	21,286	1.E FE
876443-WL-2	TARRANT REGL WTR DIS	04/01/2026	ZERO STAGE CAPITAL		1,811,585	1,595,000	0	1.B FE
876443-WN-8	TARRANT REGL WTR DIS	04/01/2026	ZERO STAGE CAPITAL		1,608,406	1,420,000	0	1.B FE
880558-RQ-6	TENNESSEE ST SCH BD	04/02/2026	ZERO STAGE CAPITAL		2,143,400	1,930,000	41,549	1.B FE
882750-W4-0	TEXAS ST DEPT HSG &	05/05/2026	ZERO STAGE CAPITAL		100,000	100,000	0	1.B FE
88278P-N9-1	TEXAS ST UNIV SYS FI	05/06/2026	ZERO STAGE CAPITAL		2,105,637	1,900,000	0	1.C FE
89602R-QN-8	TRIBOROUGH BRDG & TU	05/22/2026	ZERO STAGE CAPITAL		874,073	770,000	0	1.D FE
91412H-YX-5	UNIVERSITY CALIF REV	06/03/2026	ZERO STAGE CAPITAL		975,000	975,000	0	1.C FE
914302-NG-5	UNIVERSITY HOUSTON T	04/01/2026	ZERO STAGE CAPITAL		2,053,481	1,810,000	0	1.C FE
914367-KD-8	UNIVERSITY KANS HOSP	03/26/2026	ZERO STAGE CAPITAL		767,966	720,000	0	1.D FE
914437-XK-9	UNIVERSITY MASS BLDG	04/24/2026	ZERO STAGE CAPITAL		1,028,290	885,000	0	1.C FE
91756T-BE-0	UTAH ST MUN PWR AGY	05/20/2026	ZERO STAGE CAPITAL		2,501,618	2,250,000	0	1.E FE
93974F-JR-5	WASHINGTON ST	06/17/2026	ZERO STAGE CAPITAL		2,222,720	2,000,000	0	1.B FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					92,948,032	84,135,000	152,732	XXX
00115A-AT-6	AEP TRANSMISSION CO	05/26/2026	PNC CAPITAL-F		999,690	1,000,000	0	1.F FE
001877-AB-5	API GROUP DE INC	06/16/2026	ZERO STAGE CAPITAL		395,462	396,000	140	4.A FE
00188Q-AA-4	APH SOM/ APH2/APH3	05/18/2026	ZERO STAGE CAPITAL		120,496	130,000	3,614	3.B FE
00202D-AA-5	APLD COMPUTECO LLC	06/10/2026	ZERO STAGE CAPITAL		513,225	480,000	19,587	3.C FE
00206R-KH-4	AT&T INC	05/05/2026	ZERO STAGE CAPITAL		301,030	345,000	2,048	2.B FE
00206R-NG-3	AT&T INC	04/23/2026	JP MORGAN		992,160	1,000,000	11,215	2.B FE
00218Q-AB-6	AS MILEAGE PLAN IP LTD 5.308	05/26/2026	ZERO STAGE CAPITAL		449,503	460,000	3,239	2.C FE
00287@-AB-8	ARDIAN_MOONSTONE_TL_MAY26	06/03/2026	PRIMARY INVESTMENT		6,731,744	6,752,000	0	1.G FE
00404A-AP-4	ACADIA HEALTHCARE CO	05/19/2026	ZERO STAGE CAPITAL		277,875	285,000	1,385	4.A FE
00489L-AK-9	ACRISURE LLC / ACRIS	05/18/2026	ZERO STAGE CAPITAL		103,918	104,000	2,236	5.B FE
00766T-AE-0	AECOM	04/22/2026	ZERO STAGE CAPITAL		134,915	133,000	1,818	3.B FE
00791G-AB-3	OSAIC HLDGS INC	01/30/2026	ZERO STAGE CAPITAL		29,792	0	(5)	4.B FE
00791G-AC-1	OSAIC HLDGS INC	04/01/2026	ZERO STAGE CAPITAL		232,944	235,000	3,186	5.A FE
00867F-AA-6	AHEAD DB HOLDINGS LL	05/13/2026	ZERO STAGE CAPITAL		2,081,694	2,085,000	2,663	5.A FE
011662-AJ-2	AK AIRLINES INC	05/12/2026	ZERO STAGE CAPITAL		2,137,275	2,139,000	14	3.A FE
01330A-AA-4	ALBION FING 1 S A R	04/07/2026	ZERO STAGE CAPITAL		720,125	700,000	3,131	3.C FE
01748X-AE-2	ALLEGIANT TRAVEL CO	06/17/2026	ZERO STAGE CAPITAL		607,341	609,000	0	3.C FE
02005N-BN-9	ALLY FINL INC	04/17/2026	ZERO STAGE CAPITAL		178,294	185,000	1,594	3.C FE

SCHEDULE D - PART 3

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

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023135-DF-0	AMAZON COM INC	05/21/2026	MITSUBISHI		3,402,980	3,500,000	32,703	1.E FE
023771-T3-2	AMERICAN AIRLINES	03/27/2026	ZERO STAGE CAPITAL		1,258,138	1,255,000	11,373	3.C FE
02379V-AA-8	AMER AIRLINE 26-1A PTT	04/27/2026	ZERO STAGE CAPITAL		1,500,000	1,500,000	0	1.G FE
02665W-GX-3	AMERICAN HONDA FIN C	04/08/2026	ZERO STAGE CAPITAL		469,074	470,000	0	1.G FE
030981-AM-6	AMERIGAS PARTNERS L	03/31/2026	ZERO STAGE CAPITAL		113,025	110,000	3,438	4.A FE
030981-AR-5	AMERIGAS PARTNERS L	05/11/2026	ZERO STAGE CAPITAL		1,125,000	1,125,000	0	4.A FE
039524-AB-9	ARCHES BUYER INC	04/15/2026	ZERO STAGE CAPITAL		889,926	923,000	19,107	5.A FE
04685A-2V-2	ATHENE GLOBAL FUNDIN	04/28/2026	MORGAN STANLEY		2,391,175	2,500,000	6,076	1.E FE
056468-AA-5	INTUIT_RCF_A_MAY26	05/29/2026	PRIMARY INVESTMENT		9,911,375	9,911,375	0	1.A FE
056468-AB-3	INTUIT_RCF_B_MAY26	05/29/2026	PRIMARY INVESTMENT		973,375	973,375	0	1.F FE
056468-AC-1	INTUIT_RCF_C_MAY26	05/29/2026	PRIMARY INVESTMENT		535,375	535,375	0	2.C FE
056468-AD-9	INTUIT_RCF_D_MAY26	05/29/2026	PRIMARY INVESTMENT		422,750	422,750	0	3.C FE
06051G-NA-3	BANK OF AMER CORP	04/16/2026	ZERO STAGE CAPITAL		770,000	770,000	0	1.E FE
064058-AS-9	BANK NEW YORK MELLON	04/21/2026	ZERO STAGE CAPITAL		129,051	130,000	955	2.A FE
07831C-AA-1	BELLRING BRANDS INC	05/05/2026	ZERO STAGE CAPITAL		2,060,131	2,035,000	12,199	4.B FE
09216N-AA-8	BLACK PEARL COMPUTE	05/27/2026	ZERO STAGE CAPITAL		619,871	609,000	10,081	3.C FE
09624H-AA-7	BLUELINX HOLDING	04/22/2026	ZERO STAGE CAPITAL		545,860	557,000	14,668	4.C FE
097947-AA-3	BOND US BIDCO 1 INC	05/07/2026	ZERO STAGE CAPITAL		810,000	810,000	0	4.B FE
105340-AP-8	BRANDYWINE OPER PART	05/19/2026	ZERO STAGE CAPITAL		231,250	250,000	1,548	3.B FE
11133T-AF-0	BROADRIDGE FINL SOLU	05/04/2026	ZERO STAGE CAPITAL		199,400	200,000	0	2.B FE
124857-AK-9	PARAMOUNT GLOBAL	03/31/2026	ZERO STAGE CAPITAL		15,810	26,000	163	3.A FE
1248EP-CL-5	CCO HLDGS LLC / CCO	05/12/2026	ZERO STAGE CAPITAL		395,758	462,000	8,883	3.C FE
1248EP-CV-3	CCO HLDGS LLC / CCO	06/03/2026	ZERO STAGE CAPITAL		384,389	385,000	8,447	3.C FE
12543D-BN-9	COMMUNITY HEALTH SYS	04/15/2026	ZERO STAGE CAPITAL		859,125	790,000	14,557	4.C FE
126307-AY-3	CSC HLDGS LLC	06/17/2026	ZERO STAGE CAPITAL		207,563	665,000	11,242	6. FE
126307-AZ-0	CSC HLDGS LLC	05/18/2026	ZERO STAGE CAPITAL		268,500	460,000	8,753	5.B FE
12636Y-AC-6	CRH AMERICA FINANCE	06/10/2026	GOLDMAN SACHS		2,472,625	2,500,000	18,378	2.A FE
126650-EK-2	CVS HEALTH CORP	04/22/2026	GOLDMAN SACHS		1,018,730	1,000,000	5,753	2.B FE
127190-AE-6	CACI INTL INC	05/19/2026	ZERO STAGE CAPITAL		393,000	386,000	8,264	3.C FE
13057Q-AM-9	CALIFORNIA RES CORP	06/16/2026	ZERO STAGE CAPITAL		1,245,000	1,245,000	0	3.C FE
13804M-AA-0	CANPACK GROUP INC /	04/16/2026	ZERO STAGE CAPITAL		720,000	720,000	0	3.B FE
144285-AN-3	CARPENTER TECHNOLOGY	06/11/2026	ZERO STAGE CAPITAL		366,410	369,000	4,810	3.A FE
149482-AA-9	CATURUS ENERGY LLC	04/14/2026	ZERO STAGE CAPITAL		1,352,050	1,345,000	0	4.B FE
15089Q-AX-2	CELANESE US HLDGS LL	03/30/2026	ZERO STAGE CAPITAL		84,200	80,000	2,131	3.B FE
15089Q-BD-5	CELANESE US HLDGS LL	05/18/2026	ZERO STAGE CAPITAL		1,668,475	1,595,000	45,631	3.B FE
15135B-AT-8	CENTENE CORP DEL	04/09/2026	ZERO STAGE CAPITAL		38,620	40,000	591	3.A FE
15135B-AX-9	CENTENE CORP DEL	03/31/2026	ZERO STAGE CAPITAL		121,799	145,000	302	3.A FE
160924-AA-4	CHARLOTTE BUYER INC	06/17/2026	ZERO STAGE CAPITAL		175,000	175,000	0	4.C FE
161175-BK-9	CHARTER COMMUNICATIO	04/28/2026	MORGAN STANLEY		2,477,350	2,500,000	12,833	2.C FE
161175-BL-7	CHARTER COMMUNICATIO	06/15/2026	ZERO STAGE CAPITAL		118,282	145,000	946	2.C FE
161175-BN-3	CHARTER COMMUNICATIO	06/11/2026	ZERO STAGE CAPITAL		786,470	936,000	10,183	2.C FE
161175-BS-2	CHARTER COMMUNICATIO	06/10/2026	ZERO STAGE CAPITAL		70,998	92,000	2,096	2.C FE
161175-CR-3	CHARTER COMMUNICATIO	04/10/2026	ZERO STAGE CAPITAL		145,594	140,000	3,231	2.C FE
16411Q-AX-9	CHENIERE ENERGY PART	05/26/2026	ZERO STAGE CAPITAL		671,699	675,000	0	2.B FE
17027N-AD-4	CHOBANI LLC / CHOBAN	04/10/2026	ZERO STAGE CAPITAL		901,188	895,000	0	5.A FE
172967-QJ-3	CITIGROUP INC	04/15/2026	ZERO STAGE CAPITAL		86,360	85,000	1,971	3.A FE
17325F-BV-9	CITIBANK NA N Y CORPORATE	06/11/2026	ZERO STAGE CAPITAL		1,745,000	1,745,000	0	1.D FE
18912U-AC-6	CLOUD SOFTWARE GROUP	04/29/2026	ZERO STAGE CAPITAL		390,739	408,000	9,152	4.A FE
19240W-AB-5	COGENT COMMUNICATION	05/01/2026	ZERO STAGE CAPITAL		32,211	35,000	777	3.C FE
20030N-CU-3	COMCAST CORP NEW	05/19/2026	CITIGROUP		2,079,610	2,125,000	8,780	1.G FE
20459X-AC-5	COMPOSECURE HOLDINGS	04/23/2026	ZERO STAGE CAPITAL		506,661	516,000	7,326	4.A FE
21873S-AB-4	COREWEAVE INC	04/09/2026	ZERO STAGE CAPITAL		94,587	95,000	3,113	4.A FE
21873S-AG-3	COREWEAVE INC	04/16/2026	ZERO STAGE CAPITAL		596,800	590,000	645	4.A FE
21874L-AA-0	CORE SCIENTIFIC FIN	04/28/2026	ZERO STAGE CAPITAL		738,850	745,000	0	3.C FE
229917-AA-7	CUMBERLAND COMBINED	05/13/2026	ZERO STAGE CAPITAL		500,000	500,000	0	1.C FE
233104-AA-6	DCLI BIDCO LLC	05/19/2026	ZERO STAGE CAPITAL		233,130	228,000	245	4.A FE
24665F-AE-2	DELEK LOGISTICS PART	05/06/2026	ZERO STAGE CAPITAL		11,316	11,000	286	4.A FE

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24665F-AG-7	DELEK LOGISTICS PART	05/04/2026	ZERO STAGE CAPITAL		330,000	330,000	0	4.A FE
25461L-AD-4	DIRECTV FING LLC / D	05/19/2026	ZERO STAGE CAPITAL		249,010	242,000	6,333	4.A FE
25461L-AE-2	DIRECTV FING LLC / D	05/14/2026	ZERO STAGE CAPITAL		375,000	375,000	0	4.A FE
254948-AR-3	DISCOVERY HOLDINGS INC	05/29/2026	CORPORATE REORG		1,671,326	2,357,000	0	3.B FE
254948-AS-1	DISCOVERY HOLDINGS INC	05/29/2026	CORPORATE REORG		253,045	330,000	0	3.B FE
25746U-EC-9	DOMINION ENERGY INC	06/08/2026	ZERO STAGE CAPITAL		150,000	150,000	0	2.C FE
258278-AA-8	DORMAN PRODS INC	06/03/2026	ZERO STAGE CAPITAL		1,456,134	1,450,000	0	3.C FE
26154D-AB-6	DREAM FINDERS HOMES	04/29/2026	ZERO STAGE CAPITAL		26,514	27,000	232	3.C FE
26202B-AB-5	DRI HEALTHCARE LP	04/02/2026	GUGGENHEIM		500,000	500,000	0	2.B Z
26442C-BS-2	DUKE ENERGY CAROLINA	06/02/2026	ZERO STAGE CAPITAL		454,955	455,000	0	1.F FE
26884T-BC-5	ERAC USA FINANCE COM	04/07/2026	ZERO STAGE CAPITAL		919,264	920,000	0	1.G FE
28734D-AA-3	ELK GROVE VLG PPTY L	06/02/2026	ZERO STAGE CAPITAL		235,000	235,000	0	3.C FE
29103C-AA-6	EMERALD DEBT MERGER	06/03/2026	ZERO STAGE CAPITAL		25,500	25,000	778	3.C FE
29248D-AL-4	ENERGY TRANSFER L P	05/26/2026	SCOTIA		2,518,825	2,500,000	4,125	2.B FE
292554-AQ-5	ENCORE CAP GROUP INC	04/30/2026	ZERO STAGE CAPITAL		418,690	400,000	2,929	3.C FE
292554-AT-9	ENCORE CAP GROUP INC	05/11/2026	ZERO STAGE CAPITAL		690,000	690,000	0	3.C FE
29357K-AH-6	ENOVA INTL INC	04/27/2026	ZERO STAGE CAPITAL		63,450	60,000	2,494	4.B FE
29449W-AF-4	EQUITABLE FINL LIFE	06/10/2026	BARCLAYS		1,426,245	1,500,000	6,975	1.E FE
29450Y-AA-7	EQUIPMENTSHARE COM I	03/26/2026	ZERO STAGE CAPITAL		1,148,450	1,115,000	36,795	4.B FE
29450Y-AB-5	EQUIPMENTSHARE COM I	06/17/2026	ZERO STAGE CAPITAL		83,600	80,000	633	4.B FE
29450Y-AD-1	EQUIPMENTSHARE COM I	06/17/2026	ZERO STAGE CAPITAL		1,580,200	1,580,000	0	4.B FE
30069U-AA-6	EXCELERATE ENERGY LT	06/05/2026	ZERO STAGE CAPITAL		580,619	550,000	2,283	3.B FE
30212P-BM-6	EXPEDIA GROUP INC	04/08/2026	BANK AMERICA MERRILL		2,981,520	3,000,000	0	2.B FE
302491-AV-7	FMC CORP	05/21/2026	ZERO STAGE CAPITAL		45,281	75,000	478	3.A FE
302491-AY-1	FMC CORP	04/22/2026	ZERO STAGE CAPITAL		18,700	25,000	686	3.A FE
302491-BA-2	FMC CORP	06/11/2026	ZERO STAGE CAPITAL		2,573,169	2,510,000	1,830	2.C FE
30303M-8J-4	META PLATFORMS INC	04/01/2026	ZERO STAGE CAPITAL		576,484	725,000	4,212	1.D FE
30303M-AH-5	META PLATFORMS INC	05/01/2026	ZERO STAGE CAPITAL		995,416	998,000	0	1.D FE
30303M-AJ-1	META PLATFORMS INC	05/04/2026	ZERO STAGE CAPITAL		498,675	500,000	86	1.D FE
303250-AJ-3	FAIR ISAAC CORP	04/21/2026	ZERO STAGE CAPITAL		137,203	140,000	564	3.A FE
31659A-AA-4	FIESTA PURCHASER INC	06/03/2026	ZERO STAGE CAPITAL		575,113	565,000	9,337	4.B FE
31659A-AB-2	FIESTA PURCHASER INC	04/29/2026	ZERO STAGE CAPITAL		641,700	620,000	6,963	5.B FE
31944T-AA-8	FIRSTCASH HOLDINGS I	05/26/2026	ZERO STAGE CAPITAL		254,238	255,000	5,349	3.B FE
33767D-AD-7	FIRST CASH INC	05/01/2026	ZERO STAGE CAPITAL		669,810	653,000	7,457	3.B FE
33767D-AF-2	FIRSTCASH HOLDINGS I	04/28/2026	ZERO STAGE CAPITAL		1,285,000	1,285,000	0	3.B FE
34354P-AG-0	FLOWSERVE CORP	05/05/2026	ZERO STAGE CAPITAL		99,864	100,000	0	2.C FE
345397-J2-0	FORD MOTOR CREDIT CO	05/14/2026	SCOTIA		1,488,990	1,500,000	8,076	2.C FE
346232-AG-6	FORESTAR GROUP INC	04/23/2026	ZERO STAGE CAPITAL		104,603	104,000	732	3.C FE
34967G-AB-0	FORTITUDE GLOBAL FUNDING	06/09/2026	ZERO STAGE CAPITAL		748,095	750,000	0	1.G FE
36264F-AM-3	GSK CONSU HEAL CAP U	06/04/2026	ZERO STAGE CAPITAL		548,139	585,000	4,182	2.A FE
37045X-FQ-4	GENERAL MTRS FINL CO	04/01/2026	ZERO STAGE CAPITAL		479,866	480,000	0	2.B FE
37045X-FR-2	GENERAL MTRS FINL CO	06/08/2026	ZERO STAGE CAPITAL		758,913	760,000	0	2.B FE
37185L-AQ-5	GENESIS ENERGY LP &	04/07/2026	ZERO STAGE CAPITAL		22,770	22,000	688	4.A FE
37960X-AB-3	GLOBAL INFRASTRUCTUR	05/27/2026	ZERO STAGE CAPITAL		10,533	10,000	90	3.C FE
38141G-F2-5	GOLDMAN SACHS GROUP	04/13/2026	ZERO STAGE CAPITAL		915,000	915,000	0	1.F FE
38141G-XA-7	GOLDMAN SACHS GROUP	03/31/2026	ZERO STAGE CAPITAL		211,148	235,000	4,549	1.F FE
38152B-AQ-4	GOLDMAN SACHS PRIVAT	04/14/2026	ZERO STAGE CAPITAL		187,720	190,000	0	2.C FE
382550-BN-0	GOODYEAR TIRE & RUBR	04/30/2026	ZERO STAGE CAPITAL		1,314,388	1,370,000	19,857	4.A FE
382550-BT-7	GOODYEAR TIRE & RUBR	06/01/2026	ZERO STAGE CAPITAL		705,000	705,000	0	4.B FE
384637-AC-8	GRAHAM HLDGS CO	03/30/2026	ZERO STAGE CAPITAL		16,541	17,000	337	3.B FE
39321L-AA-1	GREEN PALM BIDCO SAR	06/03/2026	ZERO STAGE CAPITAL		1,000,000	1,000,000	0	1.E FE
40390D-AE-5	HLF FING SARL LLC /	05/20/2026	ZERO STAGE CAPITAL		439,794	440,000	260	3.B FE
431116-AF-9	HIGHMARK INC	04/23/2026	ZERO STAGE CAPITAL		701,162	700,000	0	1.G FE
43284M-AA-6	HILTON GRAND VACATIO	05/19/2026	ZERO STAGE CAPITAL		514,938	535,000	12,558	4.B FE
440929-AA-5	HORSESHOE FDG TR 1	05/05/2026	ZERO STAGE CAPITAL		500,000	500,000	0	2.B FE
44891A-DL-8	HYUNDAI CAP AMER	06/10/2026	SUSQUEHANNA		4,019,040	4,000,000	85,556	1.G FE
44891A-EK-9	HYUNDAI CAP AMER	03/31/2026	ZERO STAGE CAPITAL		689,752	690,000	0	1.G FE

SCHEDULE D - PART 3

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

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44891A-EN-3	HYUNDAI CAP AMER	06/15/2026	ZERO STAGE CAPITAL		833,614	835,000	0	1.G FE
45174H-BM-8	IHEARTCOMMUNICATIONS	04/16/2026	ZERO STAGE CAPITAL		81,235	95,000	1,236	5.A FE
45780R-AB-7	INSTALLED BLDG PRODS	06/15/2026	ZERO STAGE CAPITAL		232,168	235,000	4,658	3.B FE
46284V-AR-2	IRON MTN INC DEL	06/16/2026	ZERO STAGE CAPITAL		384,002	384,000	0	3.C FE
465965-AC-5	JB POINDEXTER & CO I	05/14/2026	ZERO STAGE CAPITAL		1,004,060	976,000	35,448	4.B FE
46647P-FC-5	JPMORGAN CHASE & CO	03/31/2026	ZERO STAGE CAPITAL		695,323	685,000	7,215	1.F FE
46647P-FJ-0	JPMORGAN CHASE & CO	06/04/2026	ZERO STAGE CAPITAL		665,704	685,000	12,395	1.E FE
46647P-FL-5	JPMORGAN CHASE & CO	04/15/2026	ZERO STAGE CAPITAL		1,070,000	1,070,000	0	1.E FE
46647P-FP-6	JPMORGAN CHASE & CO	05/13/2026	ZERO STAGE CAPITAL		387,024	390,000	1,171	1.E FE
470548-AA-2	JAMESTOWN FDG TRST - TL MEZZ 05/26 CL B	06/12/2026	PRIMARY INVESTMENT		576,656	576,656	0	1.F FE
470548-AB-0	JAMESTOWN FDG TRST TL MEZZ 05/26 CLASS C	06/12/2026	PRIMARY INVESTMENT		461,534	461,534	0	2.B FE
47077W-AC-2	JANE STR GROUP LLC /	05/26/2026	ZERO STAGE CAPITAL		62,286	60,000	321	3.A FE
47233W-MK-2	JEFFERIES FINANCIAL	04/23/2026	ZERO STAGE CAPITAL		793,784	800,000	0	2.B FE
472481-AB-6	JEFFERSON CAPITAL HO	06/22/2026	ZERO STAGE CAPITAL		837,977	800,000	24,497	3.C FE
472481-AC-4	JEFFERSON CAPITAL HO	05/05/2026	ZERO STAGE CAPITAL		410,714	393,000	13,484	3.C FE
476920-AA-1	JETBLUE AWYS CORP /	06/18/2026	ZERO STAGE CAPITAL		873,300	990,000	543	4.B FE
487526-AC-9	KEHE DISTRS LLC/ KEH	05/28/2026	ZERO STAGE CAPITAL		870,313	831,000	13,879	4.C FE
487930-AA-7	KEHE DISTRS LLC/ KEH	04/16/2026	ZERO STAGE CAPITAL		50,000	50,000	0	4.C FE
489399-AR-6	KENNEDY WILSON INC	05/14/2026	ZERO STAGE CAPITAL		470,000	470,000	0	4.B FE
49991*-AB-4	KOALA INVESTMENT HOLDINGS INC RCF	04/01/2026	APOLLO HGA MANAGEMENT		20,107	20,107	5	4.C FE
50012L-AD-6	KODIAK GAS SVCS LLC	05/20/2026	ZERO STAGE CAPITAL		55,688	55,000	497	3.C FE
50012L-AE-4	KODIAK GAS SVCS LLC	03/30/2026	ZERO STAGE CAPITAL		106,238	105,000	4,050	3.C FE
50012L-AF-1	KODIAK GAS SVCS LLC	05/26/2026	ZERO STAGE CAPITAL		245,615	244,000	2,164	3.C FE
50076P-AA-6	KRAKEN OIL & GAS PAR	06/17/2026	ZERO STAGE CAPITAL		439,203	432,000	10,340	4.A FE
50076P-AB-4	KRAKEN OIL & GAS PAR	05/22/2026	ZERO STAGE CAPITAL		1,742,892	1,743,000	53	4.A FE
504527-01-1	LEAF HOME SOLUTIONS RCF	06/08/2026	APOLLO HGA MANAGEMENT		8,908	8,908	0	4.C FE
504730-82-1	INTEGRATED SPECIALTY COVERAGES RCF	06/01/2026	APOLLO HGA MANAGEMENT		21,729	21,758	119	4.C FE
504734-47-6	PROJECT SWISH DDTL	06/18/2026	APOLLO HGA MANAGEMENT		88,458	88,902	812	4.C FE
504747-67-6	SUAVE BRANDS CO LLC RCF	04/06/2026	APOLLO HGA MANAGEMENT		4,874	4,874	138	4.C FE
504752-03-1	VICTORS PURCHASER, LLC INCR RCF	04/01/2026	APOLLO HGA MANAGEMENT		8,864	8,864	210	4.B FE
504766-15-5	PROJECT FAHRENHEIT DDTL	04/22/2026	APOLLO HGA MANAGEMENT		106,660	106,927	170	4.C FE
504766-16-3	PROJECT FAHRENHEIT RCF	06/15/2026	APOLLO HGA MANAGEMENT		39,634	39,634	1,188	4.C FE
504781-56-8	RUSSELL INVESTMENTS TL	05/27/2026	APOLLO HGA MANAGEMENT		784,144	796,086	32,312	4.B FE
504785-81-7	ENVERUS DDTL 2	03/30/2026	APOLLO HGA MANAGEMENT		286,039	286,039	195	4.C FE
504897-26-5	GOLDEN HIPPO - PET TL	04/22/2026	APOLLO HGA MANAGEMENT		1,920,876	1,950,128	8,624	4.C FE
504897-27-3	ALTERN MARKETING LLC TL	04/22/2026	APOLLO HGA MANAGEMENT		384,175	390,026	1,725	4.C FE
504936-02-2	PATHFINDER BIDCO LIMITED TL	05/01/2026	APOLLO HGA MANAGEMENT		1,093,176	1,099,351	6,204	4.B FE
504975-33-5	LIDO PURCHASER, INC TL	06/15/2026	APOLLO HGA MANAGEMENT		2,321,667	2,333,333	21,309	4.C FE
504985-96-1	XAI/VALOR III - VCI ASSET HOLDINGS 3 TER	04/23/2026	APOLLO HGA MANAGEMENT		4,950,000	5,000,000	2,867	2.B FE
504993-56-9	ENVERUS INCREMENTAL TL	04/14/2026	APOLLO HGA MANAGEMENT		347,305	350,813	0	4.C FE
505005-33-0	QUALUS CORP -TL	04/30/2026	APOLLO HGA MANAGEMENT		2,079,000	2,100,000	0	4.B FE
505021-53-5	STAMPS WWEX TL 1	05/29/2026	APOLLO HGA MANAGEMENT		985,000	1,000,000	0	4.C FE
505035-17-0	INVITED TL	06/08/2026	APOLLO HGA MANAGEMENT		846,522	855,072	0	4.C FE
505035-19-6	INVITED RCF	06/08/2026	APOLLO HGA MANAGEMENT		20,290	20,290	0	4.C FE
505042-64-8	CHARTWELL CUMMING 2026 REPLACEMENT TL	06/15/2026	APOLLO HGA MANAGEMENT		158,889	160,494	0	4.C FE
505042-67-1	CHARTWELL CUMMING DELAYED DRAW TERM B LO	06/15/2026	APOLLO HGA MANAGEMENT		198,937	198,937	0	4.C FE
527298-CR-2	LEVEL 3 FING INC	05/06/2026	ZERO STAGE CAPITAL		449,000	449,000	0	4.C FE
531542-AD-0	LIBERTY UTILITIES CO	05/12/2026	ZERO STAGE CAPITAL		299,028	300,000	0	2.B FE
531968-AB-1	LIGHT & WONDER INTL	05/07/2026	ZERO STAGE CAPITAL		59,623	60,000	337	3.C FE
53219L-AU-3	LIFEPOINT HEALTH INC N	04/10/2026	ZERO STAGE CAPITAL		121,094	125,000	1,642	5.A FE
53219L-AX-7	LIFEPOINT HEALTH INC	04/10/2026	ZERO STAGE CAPITAL		196,225	188,000	6,893	5.A FE
53219L-AY-5	LIFEPOINT HEALTH INC	04/22/2026	ZERO STAGE CAPITAL		302,825	285,000	4,144	4.B FE
53219L-BA-6	LIFEPOINT HEALTH INC	06/17/2026	ZERO STAGE CAPITAL		2,314,043	2,329,000	2,856	4.B FE
534187-BJ-7	LINCOLN NATL CORP IN	01/02/2026	MORTGAGE PAYDOWN		0	1,410	0	2.B FE
534187-BY-4	LINCOLN NATL CORP IN	03/31/2026	EXCHANGE		218,201	250,000	0	2.A FE
559665-AB-0	MAGNOLIA OIL & GAS O	04/15/2026	ZERO STAGE CAPITAL		13,441	13,000	335	3.C FE
564760-CD-6	MANUFACTURERS & TRAD	04/16/2026	ZERO STAGE CAPITAL		250,000	250,000	0	1.G FE

SCHEDULE D - PART 3

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573874-AF-1	MARVELL TECHNOLOGY I	05/22/2026	GOLDMAN SACHS		2,020,326	2,100,000	5,860	2.B FE
574599-AT-3	MASCO CORP	05/21/2026	GOLDMAN SACHS		1,624,140	1,500,000	35,844	2.B FE
57638P-AA-2	MASTERBRAND INC	05/15/2026	ZERO STAGE CAPITAL		19,674	20,000	440	3.B FE
579063-AB-4	MCAFEE CORP	04/23/2026	ZERO STAGE CAPITAL		134,784	165,000	2,275	5.A FE
58990C-AA-1	MERIDIAN ARC HOLDCO	06/03/2026	ZERO STAGE CAPITAL		1,153,113	1,150,000	3,123	3.B FE
59408Q-AB-2	MICHAELS COS INC	06/10/2026	ZERO STAGE CAPITAL		96,330	100,000	2,267	4.C FE
59833D-AB-6	MIDWEST GAMING BORRO	06/15/2026	ZERO STAGE CAPITAL		1,035,321	1,066,000	8,542	4.C FE
60744M-AA-4	MOBILITY GLOBAL INC	05/20/2026	ZERO STAGE CAPITAL		239,900	240,000	0	2.C FE
60744M-AB-2	MOBILITY GLOBAL INC	05/20/2026	ZERO STAGE CAPITAL		181,413	181,000	0	2.C FE
60744M-AC-0	MOBILITY GLOBAL INC	05/19/2026	ZERO STAGE CAPITAL		249,340	250,000	0	2.C FE
60855R-AM-2	MOLINA HEALTHCARE IN	03/25/2026	ZERO STAGE CAPITAL		77,464	80,000	986	3.C FE
60855R-AN-0	MOLINA HEALTHCARE IN	03/31/2026	ZERO STAGE CAPITAL		29,499	30,000	710	3.C FE
61748U-AW-2	MORGAN STANLEY	04/15/2026	MORGAN STANLEY		2,000,000	2,000,000	0	1.E FE
61778E-UR-0	MORGAN STANLEY BK N	05/04/2026	ZERO STAGE CAPITAL		930,000	930,000	0	1.D FE
62886E-BA-5	NCR CORP NEW	05/06/2026	ZERO STAGE CAPITAL		29,334	30,000	94	4.A FE
629377-CX-8	NRG ENERGY INC	06/10/2026	ZERO STAGE CAPITAL		244,566	245,000	1,126	3.B FE
629377-CY-6	APX GROUP INC	04/22/2026	ZERO STAGE CAPITAL		348,370	348,000	4,934	3.B FE
629377-DC-3	NRG ENERGY INC	05/15/2026	ZERO STAGE CAPITAL		93,219	95,000	3,338	3.B FE
629377-DF-6	NRG ENERGY INC	05/20/2026	VARIOUS		1,867,801	1,870,000	647	3.B FE
631005-BL-8	NARRAGANSETT ELEC CO	05/13/2026	ZERO STAGE CAPITAL		249,863	250,000	0	1.G FE
636180-BV-2	NATIONAL FUEL GAS CO	05/27/2026	ZERO STAGE CAPITAL		259,756	260,000	0	2.C FE
63938C-AR-9	NAVIENT CORPORATION	05/26/2026	ZERO STAGE CAPITAL		605,000	605,000	0	3.C FE
640695-AA-0	NEPTUNE BIDCO US INC	06/22/2026	ZERO STAGE CAPITAL		169,660	166,000	2,425	4.C FE
649922-AA-9	NEW YORK LIFE GL	04/07/2026	RBC DEXIA		1,187,567	1,195,000	14,667	1.B FE
651229-AY-2	NEWELL BRANDS INC	04/23/2026	ZERO STAGE CAPITAL		115,509	140,000	2,128	4.A FE
651229-BF-2	NEWELL BRANDS INC	05/12/2026	ZERO STAGE CAPITAL		3,370,249	3,375,000	105,791	4.B FE
65339K-CB-4	NEXTERA ENERGY CAP H	04/14/2026	ZERO STAGE CAPITAL		584,750	600,000	1,583	2.B FE
65339K-DA-5	NEXTERA ENERGY CAP H	04/07/2026	RBC DEXIA		5,502,222	5,310,000	112,892	2.A FE
65346U-AA-7	NEXSTAR BROADCASTING	03/23/2026	ZERO STAGE CAPITAL		560,000	560,000	0	3.C FE
65346U-AB-5	NEXSTAR BROADCASTING	03/31/2026	ZERO STAGE CAPITAL		1,425,640	1,425,000	87	3.A FE
65473P-BB-0	NISOURCE INC	05/11/2026	MITSUBISHI		997,080	1,000,000	0	2.B FE
665530-AB-7	NORTHERN OIL & GAS I	04/30/2026	ZERO STAGE CAPITAL		324,288	310,000	10,247	4.A FE
665531-AL-3	NORTHERN OIL & GAS I	05/26/2026	ZERO STAGE CAPITAL		216,593	212,000	1,624	4.A FE
668138-AG-5	NORTHWESTERN MUT LIF	05/18/2026	ZERO STAGE CAPITAL		999,080	1,000,000	0	1.D FE
66815L-2Q-1	NORTHWESTERN MUTUAL	05/27/2026	ZERO STAGE CAPITAL		196,164	195,000	3,521	1.B FE
66815L-3B-3	NORTHWESTERN MUTUAL	05/26/2026	ZERO STAGE CAPITAL		629,830	630,000	0	1.B FE
668771-AM-0	GEN DIGITAL INC	03/30/2026	ZERO STAGE CAPITAL		388,719	405,000	12,656	3.C FE
670001-AE-6	NOVELIS CORP	05/28/2026	ZERO STAGE CAPITAL		24,031	25,000	393	4.A FE
67066G-AT-1	NVIDIA CORPORATION	06/16/2026	HSBC		999,690	1,000,000	0	1.C FE
67124C-AA-1	OAK-EAGLE ACQUIRECO	03/24/2026	ZERO STAGE CAPITAL		715,000	715,000	0	3.C FE
67124C-AB-9	OAK-EAGLE ACQUIRECO	03/24/2026	ZERO STAGE CAPITAL		585,000	585,000	0	4.C FE
674215-AN-8	CHORD ENERGY CORPORA	05/19/2026	ZERO STAGE CAPITAL		356,759	347,000	3,949	3.B FE
680223-AN-4	OLD REP INTL CORP	05/13/2026	ZERO STAGE CAPITAL		249,935	250,000	0	2.B FE
682691-AE-0	ONEMAIN FIN CORP	06/03/2026	ZERO STAGE CAPITAL		264,881	255,000	4,407	3.B FE
68278C-AA-3	ONESKY FLIGHT LLC	05/14/2026	ZERO STAGE CAPITAL		1,235,763	1,170,000	38,554	4.C FE
68389X-AV-7	ORACLE CORP	06/11/2026	ZERO STAGE CAPITAL		464,407	520,000	9,565	2.B FE
68389X-DK-8	ORACLE CORP	06/18/2026	ZERO STAGE CAPITAL		524,249	550,000	5,635	2.B FE
69007T-AH-7	OUTFRONT MEDIA CAP /	06/03/2026	ZERO STAGE CAPITAL		1,335,000	1,335,000	0	4.A FE
69073T-AW-3	OWENS BROCKWAY	05/04/2026	ZERO STAGE CAPITAL		2,890,000	2,890,000	0	4.C FE
69121K-AK-0	BLUE OWL CAPITAL COR	04/13/2026	ZERO STAGE CAPITAL		199,782	200,000	0	2.B FE
69393L-AA-1	PRIOR RNO PPTY OWNER	06/17/2026	ZERO STAGE CAPITAL		1,231,495	1,239,000	2,984	3.B FE
694308-LD-7	PACIFIC GAS & ELEC C	06/01/2026	ZERO STAGE CAPITAL		1,362,079	1,365,000	0	2.A FE
69448F-AB-7	PACIFIC LIFE INS CO	04/21/2026	ZERO STAGE CAPITAL		148,919	150,000	917	1.F FE
69867R-AA-5	PANTHER ES IS LLC/CO	04/20/2026	ZERO STAGE CAPITAL		683,956	680,000	16,693	4.B FE
70178J-AB-3	PAR PETROLEUM LLC	05/11/2026	ZERO STAGE CAPITAL		1,470,850	1,465,000	0	4.A FE
70450Y-AW-3	PAYPAL HLDGS INC	05/12/2026	ZERO STAGE CAPITAL		998,970	1,000,000	0	1.G FE
70932M-AD-9	PENNYMAC FINL SVCS I	05/19/2026	ZERO STAGE CAPITAL		678,975	660,000	22,378	3.C FE

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70932M-AG-2	PENNYMAC FINL SVCS I	05/19/2026	ZERO STAGE CAPITAL		166,031	175,000	167	3.C FE
71384A-AA-2	PERIMETER HOLDINGS L	03/31/2026	ZERO STAGE CAPITAL		22,501	23,000	355	4.B FE
71677K-AC-2	PETSMART INC / PETSM	04/17/2026	ZERO STAGE CAPITAL		164,200	160,000	1,167	4.B FE
72284K-AB-7	PINE STR TR III	05/04/2026	ZERO STAGE CAPITAL		497,690	500,000	14,693	2.A FE
72382N-AA-4	PIONEER OPCO LLC	05/07/2026	ZERO STAGE CAPITAL		530,000	530,000	0	4.B FE
73349A-AA-2	PORT ARTHUR LNG LLC	04/07/2026	GUGGENHEIM		1,000,000	1,000,000	0	2.B PL
737446-AX-2	POST HLDGS INC	04/30/2026	ZERO STAGE CAPITAL		148,500	150,000	417	4.B FE
74387U-AK-7	PROVIDENT FDG ASSOCI	04/28/2026	ZERO STAGE CAPITAL		220,975	212,000	2,276	4.C FE
744320-BQ-4	PRUDENTIAL FINL INC	06/01/2026	ZERO STAGE CAPITAL		400,000	400,000	0	2.A FE
74444B-DC-2	PUBLIC SERVICE CO CO	03/31/2026	ZERO STAGE CAPITAL		863,564	865,000	1,980	1.E FE
74751A-AA-1	QTS FAYETTEVILLE I D	06/03/2026	ZERO STAGE CAPITAL		936,712	940,000	582	2.B FE
74843P-AA-8	QUIKRETE HLDGS INC	05/14/2026	ZERO STAGE CAPITAL		171,746	169,000	2,175	3.C FE
74941Y-AA-0	ROAD MI PPTY OWNER I	04/29/2026	ZERO STAGE CAPITAL		597,600	600,000	0	2.B FE
75281A-BK-4	RANGE RES CORP	04/08/2026	ZERO STAGE CAPITAL		170,844	175,000	1,247	3.A FE
759187-JX-6	REGIONS BK	05/26/2026	MORGAN STANLEY		1,500,000	1,500,000	0	1.G FE
759351-AV-1	REINSURANCE GROUP AM	05/04/2026	ZERO STAGE CAPITAL		342,000	350,000	3,666	2.B FE
76209A-AA-4	RGA GLOBAL FUNDING	05/18/2026	USBCORP		2,993,190	3,000,000	0	1.E FE
76883N-AA-9	RIVERS ENT BOR LLC/F	05/26/2026	ZERO STAGE CAPITAL		3,034	3,000	64	4.A FE
76884G-AA-3	RIVERS ENTERPRISE LE	06/01/2026	ZERO STAGE CAPITAL		223,665	222,000	1,811	4.A FE
771049-AA-1	ROBLOX CORP	05/28/2026	ZERO STAGE CAPITAL		228,277	243,000	462	3.A FE
77311W-AA-9	ROCKET COS INC	06/11/2026	ZERO STAGE CAPITAL		347,075	344,000	7,016	3.A FE
77311W-AB-7	ROCKET COS INC	06/10/2026	ZERO STAGE CAPITAL		199,995	199,000	4,581	3.A FE
77311W-AC-5	ROCKET COS INC	04/28/2026	ZERO STAGE CAPITAL		139,226	136,000	1,956	3.A FE
77311W-AE-1	ROCKET COS INC	06/09/2026	ZERO STAGE CAPITAL		2,240,000	2,240,000	0	3.A FE
77314E-AB-4	ROCKET SOFTWARE INC	06/23/2026	ZERO STAGE CAPITAL		413,175	420,000	5,565	4.C FE
77583A-AA-8	BEACON ROOFING SUPPL	06/03/2026	ZERO STAGE CAPITAL		1,315,000	1,315,000	0	4.B FE
77583A-AB-6	BEACON ROOFING SUPPL	06/05/2026	ZERO STAGE CAPITAL		620,578	620,000	0	4.B FE
78351G-AA-3	RYAN SPECIALTY LLC	05/01/2026	ZERO STAGE CAPITAL		388,501	389,000	4,620	3.C FE
78442P-GG-5	SLM CORP	06/11/2026	ZERO STAGE CAPITAL		99,500	100,000	487	3.A FE
78488X-AA-2	SV RNO PPTY OWNER 1	04/21/2026	ZERO STAGE CAPITAL		689,978	695,000	5,345	3.B FE
78573N-AL-6	SABRE GLBL INC	05/07/2026	ZERO STAGE CAPITAL		134,775	150,000	7,588	4.C FE
79466L-AU-8	SALESFORCE INC	06/23/2026	ZERO STAGE CAPITAL		1,159,878	1,165,000	14,561	1.F FE
79466L-AW-4	SALESFORCE INC	06/09/2026	ZERO STAGE CAPITAL		263,400	263,000	2,091	1.F FE
803854-KU-1	PROVINCE OF SASKATCHEWAN	04/22/2026	RBC DEXIA		6,138,060	6,000,000	91,036	1.C FE
808513-AR-6	SCHWAB CHARLES CORP	04/21/2026	ZERO STAGE CAPITAL		74,093	75,000	1,469	2.C FE
808513-CB-9	SCHWAB CHARLES CORP	04/20/2026	ZERO STAGE CAPITAL		5,971	6,000	42	2.C FE
808513-CM-5	SCHWAB CHARLES CORP	04/20/2026	ZERO STAGE CAPITAL		375,000	375,000	0	2.C FE
808513-CR-4	SCHWAB CHARLES CORP	05/18/2026	ZERO STAGE CAPITAL		585,000	585,000	0	1.F FE
81762P-AH-5	SERVICENOW INC	05/12/2026	ZERO STAGE CAPITAL		109,093	110,000	0	1.F FE
82873M-AA-1	SIMMONS FOODS INC /	03/31/2026	ZERO STAGE CAPITAL		640,894	665,000	2,563	4.C FE
831005-AA-1	SLAM 2026-1 LTD / SL	05/01/2026	ZERO STAGE CAPITAL		749,983	750,000	0	1.E FE
83304A-AL-0	SNAP INC	06/11/2026	ZERO STAGE CAPITAL		782,880	802,000	9,674	3.C FE
83304A-AM-8	SNAP INC	04/21/2026	ZERO STAGE CAPITAL		53,988	55,000	389	3.C FE
83419Y-AA-4	SOLARIS ENERGY INFRA	05/07/2026	ZERO STAGE CAPITAL		45,297	45,000	0	3.C FE
842434-DE-9	SOUTHERN CALIF GAS C	05/11/2026	ZERO STAGE CAPITAL		995,360	1,000,000	0	1.D FE
84615Q-AA-1	SPACE EXPLORATION TE	06/23/2026	VARIOUS		2,308,103	2,310,000	0	2.A FE
84615Q-AC-7	SPACE EXPLORATION TE	06/23/2026	CITIGROUP		998,400	1,000,000	0	2.A FE
84859#-AE-2	SPIRE TENNESSEE INC	03/31/2026	ZERO STAGE CAPITAL		600,000	600,000	0	1.G FE
852234-AS-2	BLOCK INC	05/22/2026	ZERO STAGE CAPITAL		390,982	382,000	10,997	3.A FE
852234-AU-7	BLOCK INC	04/14/2026	ZERO STAGE CAPITAL		60,142	60,000	590	3.A FE
853191-AA-2	STANDARD BLDG SOLUTI	05/20/2026	ZERO STAGE CAPITAL		502,725	499,000	8,298	3.B FE
85571B-BH-7	STARWOOD PPTY TR INC	05/11/2026	ZERO STAGE CAPITAL		95,000	95,000	0	3.C FE
857691-AH-2	STATION CASINOS LLC	05/06/2026	ZERO STAGE CAPITAL		146,589	155,000	2,885	4.B FE
857691-AJ-8	STATION CASINOS LLC	05/21/2026	ZERO STAGE CAPITAL		404,060	401,000	4,690	4.B FE
85855F-AD-5	STELLANTIS FINL SVC	05/27/2026	ZERO STAGE CAPITAL		199,794	200,000	0	2.C FE
859133-AA-8	STEPSTONE BOULDER II, LP - TL 1L DD 3/26	03/30/2026	PRIMARY INVESTMENT		4,612,000	4,612,000	0	1.G FE
861932-AA-9	STONEPEAK NILE PAREN	05/04/2026	ZERO STAGE CAPITAL		209,543	201,000	2,024	3.A FE

SCHEDULE D - PART 3

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

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	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
86333#-AD-5	STRIPE GLOBAL HOLDINGS INC	03/26/2026	GUGGENHEIM		400,000	400,000	0	2.B Z
87422V-AQ-1	TALEN ENERGY SUPPLY LLC 6.125	04/29/2026	FREE RECEIVE		0	2,610,000	0	4.A FE
87612G-AT-8	TARGA RES PARTNERS /	03/30/2026	ZERO STAGE CAPITAL		9,752	10,000	35	2.B FE
878091-BD-8	TEACHERS INS & ANNUI	05/21/2026	ZERO STAGE CAPITAL		1,230,138	1,400,000	12,767	1.D FE
878091-BH-9	TEACHERS INS & ANNUI	06/09/2026	ZERO STAGE CAPITAL		249,380	250,000	0	1.D FE
87817A-AB-3	TEAM HEALTH HOLDING	05/04/2026	STOCK/DIVIDEND		22,095	22,095	0	4.C FE
88283#-AE-9	TEXAS TRANSMISSION	04/16/2026	GUGGENHEIM		500,000	500,000	0	2.B PL
88632Q-AE-3	TIBCO SOFTWARE INC	03/27/2026	ZERO STAGE CAPITAL		72,000	75,000	2,438	4.A FE
893574-AS-2	TRANSCONTINENTAL GAS	03/31/2026	ZERO STAGE CAPITAL		827,911	835,000	1,893	2.A FE
893574-AU-7	TRANSCONTINENTAL GAS	04/10/2026	EXCHANGE		827,911	835,000	0	2.A FE
893647-BS-5	TRANSDIGM INC	03/30/2026	ZERO STAGE CAPITAL		53,105	52,000	1,053	3.C FE
893647-BU-0	TRANSDIGM INC	04/29/2026	ZERO STAGE CAPITAL		40,816	40,000	418	3.C FE
893647-CB-1	TRANSDIGM INC	04/14/2026	ZERO STAGE CAPITAL		878,281	875,000	9,528	4.C FE
894164-AD-4	TRAVEL PLUS LEISURE	05/28/2026	ZERO STAGE CAPITAL		2,206,006	2,206,000	442	3.C FE
896288-AC-1	TRINET GROUP INC	05/06/2026	ZERO STAGE CAPITAL		452,479	460,000	5,510	3.B FE
913017-CY-3	RTX CORP	05/26/2026	MORGAN STANLEY		992,070	1,000,000	1,260	2.A FE
913229-AA-8	UNITED WHOLESALE MOR	05/06/2026	ZERO STAGE CAPITAL		81,151	85,000	251	3.C FE
914906-BB-7	UNIVISION COMMUNICAT	04/08/2026	ZERO STAGE CAPITAL		1,356,000	1,356,000	0	4.B FE
91740P-AG-3	USA COMPRESSION PART	05/04/2026	ZERO STAGE CAPITAL		686,315	665,000	4,825	4.A FE
917926-A#-4	VB DPR FIN CO SOFR+290 3/15/38 2026-A	05/07/2026	APOLLO HGA MANAGEMENT		15,000,000	15,000,000	0	2.C FE
92242*-AA-3	XAI/VALOR II - VCI ASSET HOLDINGS 2 TERM	05/11/2026	APOLLO HGA MANAGEMENT		990,000	1,000,000	17,015	2.B FE
922966-AE-6	VENTURE GLOBAL PLAQU	05/14/2026	ZERO STAGE CAPITAL		10,313	10,000	265	3.B FE
922966-AF-3	VENTURE GLOBAL PLAQU	05/12/2026	ZERO STAGE CAPITAL		20,900	20,000	556	3.B FE
92328M-AC-7	VENTURE GLOBAL CALCA	04/21/2026	ZERO STAGE CAPITAL		155,750	175,000	3,221	3.A FE
92328M-AF-0	VENTURE GLOBAL CALCA	04/20/2026	ZERO STAGE CAPITAL		185,000	185,000	0	3.A FE
92332Y-AD-3	VENTURE GLOBAL LNG I	06/02/2026	ZERO STAGE CAPITAL		1,124,813	1,050,000	35,015	3.B FE
92332Y-AG-6	VENTURE GLOBAL LNG I	06/02/2026	ZERO STAGE CAPITAL		1,230,000	1,230,000	0	4.A FE
92343V-CV-4	VERIZON COMMUNICATIO	06/09/2026	ZERO STAGE CAPITAL		854,614	930,000	16,002	2.A FE
92343V-HN-7	VERIZON COMMUNICATIO	05/11/2026	ZERO STAGE CAPITAL		250,000	250,000	0	2.B FE
92537N-AA-6	VERTIV HOLDINGS CO	03/31/2026	ZERO STAGE CAPITAL		560,303	575,000	2,169	2.C FE
925524-AX-8	PARAMOUNT GLOBAL	04/15/2026	ZERO STAGE CAPITAL		399,700	415,000	13,156	3.A FE
92553P-AP-7	PARAMOUNT GLOBAL	04/15/2026	ZERO STAGE CAPITAL		356,400	540,000	2,034	3.A FE
92553P-AU-6	PARAMOUNT GLOBAL	03/31/2026	ZERO STAGE CAPITAL		6,883	10,000	49	3.A FE
92556H-AB-3	PARAMOUNT GLOBAL	04/15/2026	ZERO STAGE CAPITAL		408,531	425,000	5,318	3.A FE
92556H-AC-1	PARAMOUNT GLOBAL	05/05/2026	ZERO STAGE CAPITAL		718,264	1,137,000	24,057	3.A FE
92840J-AD-1	VISTAJET MALTA FIN P	04/20/2026	ZERO STAGE CAPITAL		115,144	115,000	4,277	4.B FE
92840V-AP-7	VISTRA OPERATIONS CO	04/30/2026	ZERO STAGE CAPITAL		157,380	150,000	517	2.C FE
92840V-AR-3	VISTRA OPERATIONS CO	05/06/2026	ZERO STAGE CAPITAL		353,745	341,000	8,930	2.C FE
92943G-AE-1	W. R. GRACE HOLDINGS	05/11/2026	ZERO STAGE CAPITAL		132,904	131,000	1,419	4.B FE
92943G-AH-4	W. R. GRACE HOLDINGS	05/19/2026	ZERO STAGE CAPITAL		87,849	90,000	1,560	4.B FE
92944B-AA-9	WBI OPER LLC	06/16/2026	ZERO STAGE CAPITAL		37,268	37,000	594	3.C FE
92944B-AB-7	WBI OPER LLC	06/16/2026	ZERO STAGE CAPITAL		515,259	511,000	2,915	3.C FE
95000U-3D-3	WELLS FARGO & CO	06/10/2026	ZERO STAGE CAPITAL		409,208	405,000	2,849	1.E FE
95081Q-AP-9	WESCO DISTR INC	06/05/2026	ZERO STAGE CAPITAL		510,864	510,000	17,369	3.C FE
963320-AV-8	WHIRLPOOL CORP	05/28/2026	ZERO STAGE CAPITAL		9,237	15,000	334	4.A FE
963320-AW-6	WHIRLPOOL CORP	06/04/2026	ZERO STAGE CAPITAL		359,750	380,000	4,932	4.A FE
963320-AY-2	WHIRLPOOL CORP	06/16/2026	ZERO STAGE CAPITAL		152,342	200,000	359	4.A FE
963320-BF-2	WHIRLPOOL CORP	06/02/2026	ZERO STAGE CAPITAL		1,059,730	1,056,000	0	3.A FE
963320-BG-0	WHIRLPOOL CORP	06/02/2026	ZERO STAGE CAPITAL		640,000	640,000	0	3.A FE
96926J-AG-2	WILLIAM CARTER CO	04/17/2026	ZERO STAGE CAPITAL		708,050	680,000	21,871	3.C FE
982911-AA-7	WULF COMPUTE LLC	04/14/2026	ZERO STAGE CAPITAL		105,877	100,000	0	3.B FE
98919V-AC-9	ZAYO GROUP HLDGS INC	04/21/2026	VARIOUS		90,000	91,309	316	4.C FE
98981B-AA-0	ZOOMINFO TECHNOLOGIE	04/21/2026	ZERO STAGE CAPITAL		54,924	65,000	541	4.A FE
BGHADG-0F-1	SPIRE TENNESSEE INC	03/31/2026	GUGGENHEIM		600,000	600,000	0	1.G FE
BGHAMY-UR-3	TEXAS TRANSMISSION FINCO LLC	04/08/2026	GUGGENHEIM		500,000	500,000	0	2.B PL
BGHARN-UQ-4	PBN II PE LOAN FACILITY	04/24/2026	GUGGENHEIM		500,000	500,000	249	1.G PL
BGHARR-UR-3	PRIMO BRANDS CORP (BLUE) 1L TLB CL	04/08/2026	GUGGENHEIM		99,500	100,000	340	3.C FE

SCHEDULE D - PART 3

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BGHASJ-T4-3	VENTOS DC 1 SUBHOLDING SA	04/22/2026	GUGGENHEIM		1,000,000	1,000,000	336	1.D Z
BGHAVA-8B-5	LEOPARD INVESTMENT LP SR LOAN CORPORATE	05/08/2026	GUGGENHEIM		995,000	1,000,000	363	1.G Z
BGHAWU-JT-9	PROJECT INDIGO	05/29/2026	GUGGENHEIM		226,295	228,795	0	1.G Z
BGHAXG-7Y-1	SOUTH TEXAS ELECTRIC COOP INC CORPORATE	06/12/2026	GUGGENHEIM		800,000	800,000	0	1.F Z
BGHAZE-8P-2	GA CONCORD INVESTCO LLC	06/22/2026	GUGGENHEIM		200,000	200,000	149	2.C FE
BGHB01-JL-3	ARES PATHFINDER CORE NAV LOAN	06/09/2026	GUGGENHEIM		500,000	500,000	0	1.F Z
BL5173-65-5	SIGNIA AEROSPACE, LLC	06/01/2026	GOLDMAN SACHS		4,167	4,167	0	4.B FE
BL5173-66-3	SIGNIA AEROSPACE, LLC	05/29/2026	GOLDMAN SACHS		4,167	4,167	0	4.B FE
BL5328-46-5	SEALED AIR CORP	04/02/2026	OAKTREE		1,605,500	1,690,000	0	4.A FE
BL5664-31-5	GB AIT BUYER INC	04/24/2026	GOLDMAN SACHS		332,063	335,417	0	4.B FE
BL5665-99-9	LOCKTON, INC. 042233	04/23/2026	GOLDMAN SACHS		84,575	85,000	0	3.B FE
BL5673-36-5	VENETIAN RESORT	05/04/2026	OAKTREE		386,925	385,000	0	4.B FE
BL5682-36-6	SOTERA HEALTH	05/20/2026	OAKTREE		2,984,903	2,992,525	0	3.C FE
BL5697-95-0	AMERICAN AIRLINES	05/21/2026	OAKTREE		3,844,625	3,875,000	0	3.B FE
BL5697-99-2	WARNER BROTHERS DISCOVER	05/27/2026	OAKTREE		822,938	825,000	0	2.C FE
BL5709-32-6	ACUREN DELAWARE HOLDCO, INC. TL	06/02/2026	GOLDMAN SACHS		545,092	541,767	0	4.B FE
G29738-AA-8	AP TAKEOFF HOLDINGS SENIOR SECURED NOTE	04/07/2026	APOLLO HGA MANAGEMENT		10,535,000	10,535,000	0	2.A FE
G29738-AB-6	AP TAKEOFF HOLDINGS SUBORDINATED SECURED	04/07/2026	APOLLO HGA MANAGEMENT		215,000	215,000	0	2.A FE
P9738#-AA-7	VENTOS DC 1 SUBHOLDING SA	04/22/2026	ZERO STAGE CAPITAL		1,000,000	1,000,000	0	1.D Z
06418Y-XB-9	BANK N S HALIFAX	03/25/2026	RBC DEXIA		1,590,024	1,595,000	14,522	1.F FE
07813Z-CK-8	BELL CANADA	05/29/2026	RBC DEXIA		2,294,439	2,100,000	7,405	2.B FE
07813Z-CT-9	BELL CANADA	04/30/2026	RBC DEXIA		2,899,262	2,910,000	16,455	2.B FE
113004-AC-9	BROOKFIELD ASSET MAN	04/14/2026	ZERO STAGE CAPITAL		692,734	700,000	15,349	1.G FE
113004-AE-5	BROOKFIELD ASSET MAN	04/16/2026	ZERO STAGE CAPITAL		99,899	100,000	0	1.G FE
13607Q-QT-2	CANADIAN IMPERIAL BK	03/25/2026	RBC DEXIA		791,784	800,000	5,760	1.F FE
17039A-AW-6	CHOICE PPTYS REAL ES	04/30/2026	RBC DEXIA		1,301,212	1,195,000	25,157	2.A FE
29251Z-BW-6	ENBRIDGE INC	03/31/2026	RBC DEXIA		4,964,817	4,495,000	107,424	2.A FE
29447J-AA-6	EQUINIX CAN FIN LTD	03/31/2026	RBC DEXIA		2,069,056	2,120,000	29,738	2.A FE
29447J-AC-2	EQUINIX CAN FIN LTD	04/30/2026	RBC DEXIA		1,548,303	1,549,000	0	2.A FE
31430X-MW-9	FED CAI DESJ	03/25/2026	RBC DEXIA		1,580,629	1,595,000	11,198	1.E FE
37045Y-AN-4	GENERAL MTRS FINL CD	03/31/2026	RBC DEXIA		2,380,667	2,345,000	10,006	2.B FE
37828K-AA-5	GLENCORE FINANCE CAN	05/29/2026	RBC DEXIA		4,325,472	4,380,000	12,907	2.A FE
380355-AH-0	GOEASY LTD	06/18/2026	ZERO STAGE CAPITAL		613,797	623,000	23,649	4.C FE
380355-AJ-6	GOEASY LTD	05/27/2026	ZERO STAGE CAPITAL		45,845	50,000	1,361	4.C FE
380355-AR-8	GOEASY LTD	05/05/2026	ZERO STAGE CAPITAL		53,788	65,000	963	4.C FE
39191Z-AF-6	GREATER TOR AIRPORT	05/29/2026	RBC DEXIA		3,344,964	2,800,000	25,166	1.E FE
44813D-AA-4	HUT 8 DC LLC	04/27/2026	ZERO STAGE CAPITAL		370,000	370,000	0	2.C FE
448810-AD-3	HYDRO ONE INC	05/20/2026	ZERO STAGE CAPITAL		299,457	300,000	0	1.G FE
539481-AP-6	LOBLAW COS LTD	03/31/2026	RBC DEXIA		1,681,098	1,595,000	4,158	2.A FE
59162N-AL-3	METRO INC	05/29/2026	RBC DEXIA		2,140,670	2,060,000	29,963	2.B FE
63306A-JH-0	NATIONAL BK CDA MONT	03/25/2026	RBC DEXIA		1,175,235	1,195,000	17,575	1.F FE
74340X-CP-4	PROLOGIS L P	05/28/2026	RBC DEXIA		5,351,156	5,385,000	41,582	1.F FE
775109-BV-2	ROGERS COMMUNICATION	03/31/2026	RBC DEXIA		1,314,035	1,310,000	25,626	2.C FE
779926-DK-7	ROYAL BANK CDA	05/29/2026	RBC DEXIA		3,707,351	3,620,000	19,923	1.E FE
779926-WF-7	ROYAL BANK CDA	03/25/2026	RBC DEXIA		2,365,997	2,395,000	25,079	1.E FE
83056P-AA-1	SKEENA RES LTD NEW	04/01/2026	ZERO STAGE CAPITAL		245,000	245,000	0	5.A FE
89116C-Q3-4	TD BANK	03/25/2026	RBC DEXIA		3,196,380	3,190,000	39,286	1.F FE
89116C-WY-9	TD BANK	05/29/2026	RBC DEXIA		1,718,798	1,695,000	27,446	1.F FE
92277L-AH-9	VENTAS CDA FIN LTD	03/31/2026	RBC DEXIA		3,152,182	3,290,000	35,992	2.A FE
00039U-AA-6	A&K TRAVEL GROUP HOL	04/29/2026	ZERO STAGE CAPITAL		292,000	292,000	0	3.C FE
02090D-AE-8	ALTICE FRANCE SA	04/21/2026	ZERO STAGE CAPITAL		548,063	555,000	10,281	5.A FE
06279J-AE-9	BANK IRELAND GROUP P	05/12/2026	ZERO STAGE CAPITAL		880,271	880,000	58	1.G FE
06738E-DM-4	BARCLAYS PLC	06/18/2026	ZERO STAGE CAPITAL		710,000	710,000	0	2.A FE
15679G-AC-6	CERDIA FINANZ GMBH	04/21/2026	ZERO STAGE CAPITAL		396,730	400,000	8,958	4.B FE
22535W-AV-9	CREDIT AGRICOLE S A	06/22/2026	ZERO STAGE CAPITAL		599,958	600,000	0	1.G FE
285039-AP-8	ELECTRICITE DE FRANC	04/15/2026	ZERO STAGE CAPITAL		656,047	660,000	0	2.A FE
404280-BP-3	HSBC HLDGS PLC	05/19/2026	ZERO STAGE CAPITAL		348,941	346,000	3,561	2.C FE

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404280-FL-8	HSBC HLDGS PLC	03/27/2026	ZERO STAGE CAPITAL		460,910	470,000	1,221	1.G FE
404280-FQ-7	HSBC HLDGS PLC	05/07/2026	ZERO STAGE CAPITAL		780,000	780,000	0	1.G FE
404280-FR-5	HSBC HLDGS PLC	05/11/2026	ZERO STAGE CAPITAL		225,000	225,000	0	2.C FE
44287D-AA-1	HOWDEN UK RE 2 PLC /	04/14/2026	ZERO STAGE CAPITAL		281,300	290,000	3,927	5.A FE
44963B-AJ-7	IHO VERWALTUNGS GMBH	04/16/2026	ZERO STAGE CAPITAL		785,000	785,000	0	3.B FE
46115H-CG-0	INTESA SANPAOLO S P	06/22/2026	ZERO STAGE CAPITAL		279,644	280,000	0	2.B FE
49726J-AA-6	KIOXIA HLDGS CORP	05/29/2026	ZERO STAGE CAPITAL		1,340,625	1,300,000	28,663	2.C FE
49726J-AB-4	KIOXIA HLDGS CORP	06/17/2026	ZERO STAGE CAPITAL		210,500	200,000	5,300	2.C FE
603051-AD-5	MINERAL RES LTD	06/17/2026	ZERO STAGE CAPITAL		619,609	600,000	20,022	3.C FE
603051-AE-3	MINERAL RES LTD	04/27/2026	ZERO STAGE CAPITAL		26,056	25,000	143	3.C FE
603051-AF-0	MINERAL RES LTD	04/20/2026	ZERO STAGE CAPITAL		124,856	120,000	467	3.C FE
603051-AG-8	MINERAL RES LTD	04/21/2026	ZERO STAGE CAPITAL		275,008	275,000	0	3.C FE
603051-AH-6	MINERAL RES LTD	04/22/2026	ZERO STAGE CAPITAL		54,930	55,000	0	3.C FE
606822-DU-5	MITSUBISHI UFJ FINAN	04/08/2026	ZERO STAGE CAPITAL		200,000	200,000	0	1.G FE
606822-DV-3	MITSUBISHI UFJ FINAN	04/08/2026	MITSUBISHI		1,500,000	1,500,000	0	1.G FE
606822-DX-9	MITSUBISHI UFJ FINAN	04/08/2026	ZERO STAGE CAPITAL		300,000	300,000	0	1.G FE
60688X-BQ-2	MIZUHO BANK LTD.	04/08/2026	ZERO STAGE CAPITAL		390,000	390,000	0	1.F FE
636273-AD-6	NATIONAL GRID ELECTR	04/15/2026	RBC DEXIA		4,286,608	4,045,000	17,937	2.A FE
69393G-AA-2	PLS GROUP LTD	04/15/2026	ZERO STAGE CAPITAL		75,000	75,000	0	3.C FE
81172Q-AC-8	SEADRILL FIN LTD	06/15/2026	ZERO STAGE CAPITAL		1,950,000	1,950,000	0	3.C FE
83368R-CQ-3	SOCIETE GENERALE	06/01/2026	ZERO STAGE CAPITAL		1,950,484	1,945,000	455	2.B FE
92676X-AG-2	VIKING CRUISES LTD	04/07/2026	ZERO STAGE CAPITAL		82,435	78,000	1,428	3.C FE
92676X-AH-0	VIKING CRUISES LTD	06/11/2026	ZERO STAGE CAPITAL		615,291	617,000	5,885	3.C FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					377,323,945	381,523,260	2,403,266	XXX
09260B-73-9	BLACKROCK II-FLOAT RAT-INST	05/29/2026	ZERO STAGE CAPITAL	0.000	2,461,597	0	0	2.C FE
258620-10-3	DOUBLELINE TTL RTRN BND-I	05/29/2026	ZERO STAGE CAPITAL	0.000	3,080,031	0	0	2.C FE
693390-70-0	PIMCO TOTAL RETURN FUND-INST	05/29/2026	ZERO STAGE CAPITAL	0.000	1,440,201	0	0	2.C FE
72201F-49-0	PIMCO FDS	05/29/2026	ZERO STAGE CAPITAL	0.000	3,279,981	0	0	2.C FE
77958B-20-4	ROWE T PRICE INSTL	05/29/2026	ZERO STAGE CAPITAL	0.000	3,442,357	0	0	4.B FE
0149999999. Subtotal - issuer credit obligations - SVO-identified bond exchange traded funds - fair value					13,704,167	0	0	XXX
88837@-AA-0	TITAN BW BORROWER LP. CORPORATE	05/26/2026	APOLLO HGA MANAGEMENT		17,479	17,479	0	4.C FE
BL0651-89-5	VANTAGE DATA CENTERS	06/09/2026	BANK LOAN		4,086,018	4,086,018	0	4.C FE
BL4985-53-9	KAMAN CORP (ARXIS)	03/31/2026	GOLDMAN SACHS		10,088	10,088	0	3.B FE
BL5250-16-4	ZAYO GROUP HOLDINGS	05/29/2026	OAKTREE		1,854	1,854	0	4.C FE
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					4,115,439	4,115,439	0	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					739,437,415	724,186,308	3,917,011	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	XXX
0509999997. Total - issuer credit obligations - Part 3					739,437,415	724,186,308	3,917,011	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					739,437,415	724,186,308	3,917,011	XXX
01F020-65-3	UMBS TBA 30YR	04/16/2026	ZERO STAGE CAPITAL		1,319,345	1,630,000	1,087	1.F FE
01F020-66-1	UMBS TBA 30YR	05/08/2026	ZERO STAGE CAPITAL		654,993	815,000	453	1.F FE
01F020-67-9	UMBS TBA 30YR	06/08/2026	ZERO STAGE CAPITAL		644,932	815,000	543	1.F FE
01F022-65-9	UMBS TBA 30YR	04/21/2026	ZERO STAGE CAPITAL		3,533,401	4,185,000	3,488	1.F FE
01F022-66-7	UMBS TBA 30YR	05/08/2026	ZERO STAGE CAPITAL		3,514,910	4,185,000	2,906	1.F FE
01F022-67-5	UMBS TBA 30YR	06/08/2026	ZERO STAGE CAPITAL		3,468,155	4,185,000	3,488	1.F FE
01F030-65-2	UMBS TBA 30YR	04/08/2026	ZERO STAGE CAPITAL		167,423	190,000	190	1.F FE
01F030-66-0	UMBS TBA 30YR	05/20/2026	ZERO STAGE CAPITAL		3,188,964	3,700,000	3,083	1.F FE
01F030-67-8	UMBS TBA 30YR	06/08/2026	ZERO STAGE CAPITAL		1,683,489	1,945,000	1,945	1.F FE
01F032-65-8	UMBS TBA 30YR	04/21/2026	ZERO STAGE CAPITAL		4,983,330	5,420,000	6,323	1.F FE
01F032-66-6	UMBS TBA 30YR	05/20/2026	ZERO STAGE CAPITAL		2,447,505	2,715,000	2,640	1.F FE
01F040-65-1	UMBS TBA 30YR	04/21/2026	ZERO STAGE CAPITAL		1,752,369	1,850,000	2,467	1.F FE
01F042-64-0	UMBS TBA 30YR	04/06/2026	ZERO STAGE CAPITAL		483,516	500,000	750	1.F FE
01F050-65-0	UMBS TBA 30YR	04/21/2026	ZERO STAGE CAPITAL		5,430,257	5,470,000	9,117	1.F FE

SCHEDULE D - PART 3

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

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	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
01F050-66-8	UMBS TBA 30YR	05/08/2026	ZERO STAGE CAPITAL		2,700,171	2,735,000	3,799	1.F FE
01F050-67-6	UMBS TBA 30YR	06/08/2026	ZERO STAGE CAPITAL		2,153,406	2,205,000	3,675	1.F FE
01F060-68-3	UMBS TBA 30YR	06/23/2026	ZERO STAGE CAPITAL		8,652,775	8,510,000	17,020	1.F FE
21H020-66-7	GNMAII JUMBO TBA 30Y	05/14/2026	ZERO STAGE CAPITAL		1,476,000	1,800,000	2,100	1.A FE
21H020-67-5	GNMAII JUMBO TBA 30Y	06/08/2026	ZERO STAGE CAPITAL		1,461,516	1,800,000	1,900	1.A FE
21H030-65-8	GNMAII JUMBO TBA 30Y	04/08/2026	ZERO STAGE CAPITAL		3,623,681	4,055,000	6,420	1.A FE
21H030-66-6	GNMAII JUMBO TBA 30Y	05/08/2026	ZERO STAGE CAPITAL		3,612,435	4,055,000	7,096	1.A FE
21H030-67-4	GNMAII JUMBO TBA 30Y	06/08/2026	ZERO STAGE CAPITAL		3,574,102	4,055,000	6,420	1.A FE
21H050-64-9	GNMAII JUMBO TBA 30Y	03/31/2026	ZERO STAGE CAPITAL		989,219	1,000,000	2,778	1.A FE
21H050-65-6	GNMAII JUMBO TBA 30Y	03/18/2026	ZERO STAGE CAPITAL		992,656	1,000,000	2,639	1.A FE
21H050-66-4	GNMAII JUMBO TBA 30Y	06/02/2026	ZERO STAGE CAPITAL		1,975,859	2,000,000	5,833	1.A FE
21H050-67-2	GNMAII JUMBO TBA 30Y	04/30/2026	ZERO STAGE CAPITAL		1,975,703	2,000,000	5,278	1.A FE
21H050-68-0	GNMAII JUMBO TBA 30Y	05/27/2026	ZERO STAGE CAPITAL		1,964,453	2,000,000	5,278	1.A FE
3132DV-6J-9	FHLMC PC 30Y SD8073	06/16/2026	ZERO STAGE CAPITAL		52,799	65,171	58	1.A FE
3132DV-MC-6	FHLMC PC 30Y SD7555	06/05/2026	ZERO STAGE CAPITAL		620,055	703,359	586	1.A FE
3132DW-AN-3	FHLMC PC 30Y SD8113	06/16/2026	ZERO STAGE CAPITAL		72,284	89,291	79	1.A FE
3132DW-BP-7	FHLMC PC 30Y SD8146	06/16/2026	ZERO STAGE CAPITAL		180,093	222,789	198	1.A FE
3132DW-DC-4	FHLMC PC 30Y SD8199	05/19/2026	ZERO STAGE CAPITAL		524,027	663,916	701	1.A FE
3132DW-DK-6	FHLMC PC 30Y SD8206	06/04/2026	ZERO STAGE CAPITAL		2,039,964	2,327,113	2,355	1.A FE
3132DW-DZ-3	FHLMC PC 30Y SD8220	06/05/2026	ZERO STAGE CAPITAL		496,669	571,705	476	1.A FE
3132DW-GN-7	FHLMC PC 30Y SD8305	05/20/2026	ZERO STAGE CAPITAL		6,147,269	6,609,967	14,689	1.A FE
3133KM-EV-3	FHLMC PC 30Y RA5548	05/20/2026	ZERO STAGE CAPITAL		745,635	834,715	1,623	1.A FE
3133US-LK-5	FHLMC PC 30Y SI2130	06/23/2026	ZERO STAGE CAPITAL		82,150	79,396	330	1.A FE
3133US-LL-3	FHLMC PC 30Y SI2131	06/23/2026	ZERO STAGE CAPITAL		106,734	103,156	428	1.A FE
3133US-LM-1	FHLMC PC 30Y SI2132	06/23/2026	ZERO STAGE CAPITAL		89,293	86,299	358	1.A FE
3140BY-JD-7	FNMA PASSTHRU DF7459	03/24/2026	ZERO STAGE CAPITAL		480,196	500,001	750	1.A FE
3140W5-SF-2	FNMA PASSTHRU FA5017	05/21/2026	ZERO STAGE CAPITAL		825,933	812,102	1,354	1.A FE
31418E-CB-4	FNMA PASSTHRU MA4565	06/12/2026	ZERO STAGE CAPITAL		541,422	593,339	808	1.A FE
31418E-CR-9	FNMA PASSTHRU MA4579	06/05/2026	ZERO STAGE CAPITAL		391,707	450,319	375	1.A FE
31418E-CS-7	FNMA PASSTHRU MA4580	03/16/2026	ZERO STAGE CAPITAL		(14,930)	(16,163)	(19)	1.A FE
31418E-TL-4	FANNIE MAE FNMA 5054	06/08/2026	ZERO STAGE CAPITAL		962,875	1,034,828	920	1.A FE
31418F-MJ-3	FNMA PASSTHRU MA5760	03/26/2026	ZERO STAGE CAPITAL		1,999,195	1,999,976	7,944	1.A FE
31418F-Q8-3	FNMA PASSTHRU MA5878	03/31/2026	ZERO STAGE CAPITAL		1,914,119	1,940,959	0	1.A FE
31418F-UZ-8	FNMA PASSTHRU MA5999	06/02/2026	ZERO STAGE CAPITAL		495,532	485,221	809	1.A FE
31418F-XJ-1	FNMA PASSTHRU MA6080	05/15/2026	ZERO STAGE CAPITAL		993,113	994,667	1,520	1.A FE
36179W-2U-1	GNMA PASSTHRU MA7987	06/01/2026	ZERO STAGE CAPITAL		2,034,436	2,388,666	1,672	1.A FE
36179W-NF-1	GNMA PASSTHRU MA7590	03/25/2026	ZERO STAGE CAPITAL		1,116,239	1,251,346	2,711	1.A FE
36179X-LH-7	GNMA PASSTHRU MA8428	04/16/2026	ZERO STAGE CAPITAL		430,627	428,818	1,191	1.A FE
36180A-B9-3	GNMA PASSTHRU MA8964	05/27/2026	ZERO STAGE CAPITAL		1,287,662	1,300,053	4,875	1.A FE
3618N5-A2-5	GNMA PASSTHRU MB0024	06/08/2026	ZERO STAGE CAPITAL		459,186	478,475	478	1.A FE
3618N5-C5-6	GNMA PASSTHRU MB0091	05/22/2026	ZERO STAGE CAPITAL		1,321,175	1,340,975	4,656	1.A FE
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					94,820,024	103,160,459	160,641	XXX
00255J-AA-8	AASET TRUST 2024-1	03/24/2026	ZERO STAGE CAPITAL		227,913	225,656	353	1.G FE
00835E-AA-8	AFFIRM ASSET SEC TR	05/05/2026	ZERO STAGE CAPITAL		399,991	400,000	0	1.A FE
01983K-AU-8	ALLO ISSUER LLC	05/19/2026	ZERO STAGE CAPITAL		250,000	250,000	0	1.G FE
02090E-AA-4	ALTDE TRUST 26-1A	04/17/2026	VARIOUS		1,405,987	1,406,000	0	1.F FE
02090E-AB-2	ALTDE 2026-1 TRUST - ALTDE 2026-1A B	04/17/2026	BANKAMERICA		405,981	406,000	0	1.G FE
04538H-AD-7	ASPIRE MORTGAGE TRUS	05/05/2026	ZERO STAGE CAPITAL		99,999	100,000	578	1.C FE
04538H-AE-5	ASPIRE MORTGAGE TRUS	05/05/2026	ZERO STAGE CAPITAL		99,999	100,000	589	1.F FE
04539C-AG-0	ASPIRE MTG TR 2026-3	06/17/2026	ZERO STAGE CAPITAL		99,999	100,000	346	1.F FE
05494U-AA-3	BAY TRUST 26-MDWS	06/11/2026	ZERO STAGE CAPITAL		498,750	500,000	0	1.A FE
05494W-AL-5	BDS LLC 2026-FL17	04/24/2026	ZERO STAGE CAPITAL		600,000	600,000	0	1.G FE
05595B-AA-3	BOSTN 2026-LYRK A MTGE	04/17/2026	ZERO STAGE CAPITAL		500,000	500,000	290	1.A FE
05620G-AE-3	BSPRT ISSUER LLC	03/26/2026	ZERO STAGE CAPITAL		100,000	100,000	0	1.D FE
05620G-AG-8	BSPRT ISSUER LLC	03/26/2026	ZERO STAGE CAPITAL		100,000	100,000	0	1.G FE
05620L-AE-2	BSPDF ISSUER LLC	05/11/2026	ZERO STAGE CAPITAL		100,000	100,000	0	1.D FE

SCHEDULE D - PART 3

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

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05620L-AG-7	BSPDF ISSUER LLC	05/11/2026	ZERO STAGE CAPITAL		100,000	100,000	0	1.G FE
056468-AE-7	INTUIT_CLASS_R_MAY26	06/12/2026	PRIMARY INVESTMENT		520,557	510,754	0	1.A FE
12434H-AE-3	BX COMMERCIAL MG TR	05/05/2026	ZERO STAGE CAPITAL		550,063	550,000	315	1.G FE
12674L-AC-7	COLT MTG LN TRUST	02/25/2026	ZERO STAGE CAPITAL		(146,697)	(145,481)	(554)	1.F FE
142935-AD-7	CARMAX AUTO OWNER TR	04/21/2026	ZERO STAGE CAPITAL		299,949	300,000	0	1.A FE
14855U-AA-8	CASTLELAKE AIRCRAFT SECURITIZATION TRUST	04/17/2026	ZERO STAGE CAPITAL		749,991	750,000	0	1.F FE
14855X-AA-2	CASTLELAKE AIRCRAFT	04/01/2026	ZERO STAGE CAPITAL		238,592	238,639	616	1.F FE
14988K-AB-8	CCG RECEIVABLES TRUS	06/04/2026	ZERO STAGE CAPITAL		1,299,969	1,300,000	0	1.A FE
15674D-AS-3	CERBERUS 23-5AR	06/22/2026	ZERO STAGE CAPITAL		250,000	250,000	0	1.G Z
15675A-AN-9	CERBERUS LN FDG LLC	04/14/2026	ZERO STAGE CAPITAL		250,000	250,000	0	1.E FE
20754U-AB-5	FANNIE MAE - CAS	04/22/2026	ZERO STAGE CAPITAL		300,000	300,000	0	1.F FE
233046-AY-7	DB MASTER FINL LLC	05/29/2026	BARCLAYS		1,000,000	1,000,000	0	2.B FE
23347L-AE-7	D2 MULTIFAMILY CR IS	06/03/2026	ZERO STAGE CAPITAL		150,121	150,000	216	1.D FE
23347L-AG-2	D2 MULTIFAMILY CREDIT 2026-FL1 5.86	04/16/2026	ZERO STAGE CAPITAL		100,000	100,000	0	1.G FE
27888V-AA-9	ECLIPSE AIRCRAFT LTD	05/14/2026	ZERO STAGE CAPITAL		999,983	1,000,000	0	1.F FE
30345K-AA-4	FTAI MRE US LLC	05/21/2026	ZERO STAGE CAPITAL		499,991	500,000	0	1.F FE
31685A-AA-2	FIGRE TR 2026-HE5	05/20/2026	ZERO STAGE CAPITAL		499,989	500,000	2,491	1.A FE
31685A-AB-0	FIGRE TR 2026-HE5	05/20/2026	ZERO STAGE CAPITAL		149,998	150,000	774	1.D FE
31692B-AD-2	FIGRE TR 2026-FL2	06/11/2026	ZERO STAGE CAPITAL		150,000	150,000	412	1.C FE
33938M-AK-5	FLEXENTIAL ISSUER LL	04/24/2026	ZERO STAGE CAPITAL		300,520	300,000	151	1.G FE
34528Q-JZ-8	FORD CR FLOORPLAN 26-1	05/05/2026	ZERO STAGE CAPITAL		399,977	400,000	0	1.A FE
35564K-P3-7	FHLMC STACR REMIC TR	03/30/2026	ZERO STAGE CAPITAL		606,142	600,512	577	2.A FE
36173U-AG-3	GCAT TR 2026-NQM3	05/21/2026	ZERO STAGE CAPITAL		499,995	500,000	2,142	1.F FE
36274Q-AA-3	GS MTG BACKED SECS T	03/27/2026	ZERO STAGE CAPITAL		1,179,986	1,180,000	5,442	1.A FE
36274Y-AG-3	GS MTG BACKED SEC TR	05/27/2026	ZERO STAGE CAPITAL		99,998	100,000	452	1.F FE
464338-AB-8	ISKANDAR ENTERPRISE LLC - CPN 5.343 26-1	04/20/2026	ZERO STAGE CAPITAL		200,000	200,000	0	1.D FE
464338-AC-6	ISKANDAR ENTERPRISE LLC 26-1A	04/20/2026	ZERO STAGE CAPITAL		150,000	150,000	0	1.F FE
46594V-AF-3	JPMF1 MULFAM MTG TR	05/26/2026	ZERO STAGE CAPITAL		404,000	400,000	531	1.A FE
46690*-AG-3	SALLIE_MAE _UNLEV_ AFL_JAN26	06/08/2026	PRIMARY INVESTMENT		3,312	3,312	0	1.A FE
46690*-AH-1	SALLIE_MAE_LEVERED_AFX_JAN26	06/08/2026	PRIMARY INVESTMENT		21,194	21,194	0	1.A FE
46690*-AJ-7	SALLIE_MAE_UNLEV_B_JAN26	06/08/2026	PRIMARY INVESTMENT		3,885	3,885	0	1.C FE
46690*-AK-4	SALLIE_MAE_UNLEV_C_JAN26	06/08/2026	PRIMARY INVESTMENT		896	896	0	1.F FE
46690*-AL-2	SALLIE_MAE_UNLEV_D_JAN26	06/08/2026	PRIMARY INVESTMENT		598	598	0	2.B FE
46690*-AM-0	SALLIE_MAE_UNLEV_R_JAN26	06/08/2026	PRIMARY INVESTMENT		27,821	27,821	0	2.B FE
46690*-AN-8	SALLIE_MAE_UNLEV_AFL_APR26	06/08/2026	PRIMARY INVESTMENT		47,967	47,967	0	1.A FE
46690*-AP-3	SALLIE_MAE_UNLEV_AFX_APR26	06/08/2026	PRIMARY INVESTMENT		273,270	273,270	1	1.A FE
46690*-AQ-1	SALLIE_MAE_UNLEV_B_APR26	06/08/2026	PRIMARY INVESTMENT		50,927	50,927	0	1.C FE
46690*-AR-9	SALLIE_MAE_UNLEV_C_APR26	06/08/2026	PRIMARY INVESTMENT		11,753	11,753	0	1.F FE
46690*-AS-7	SALLIE_MAE_UNLEV_D_APR26	06/08/2026	PRIMARY INVESTMENT		7,835	7,835	0	2.B FE
46690*-AT-5	SALLIE_MAE_UNLEV_R_APR26	06/08/2026	PRIMARY INVESTMENT		28,935	28,935	0	2.B FE
494600-AA-7	KINETIC ABS ISSUER 2	06/05/2026	ZERO STAGE CAPITAL		500,000	500,000	0	1.G FE
59980F-AC-0	MILL CITY MORTGAGE TRUST 26-R1	04/07/2026	ZERO STAGE CAPITAL		1,149,979	1,150,000	7,674	1.A FE
62934#-AS-6	PBN II PE LOAN FACILITY	04/24/2026	ZERO STAGE CAPITAL		500,000	500,000	0	1.G PL
62957X-AG-5	NYMT LOAN TRUST	03/26/2026	ZERO STAGE CAPITAL		99,999	100,000	498	1.F FE
63943D-AA-7	NAVIGATOR AVIATION LTD 24-1	03/25/2026	ZERO STAGE CAPITAL		220,316	221,726	366	1.F FE
67124D-AK-7	ONSLOW BAY FINANCIAL LLC 26-NQM5	03/31/2026	ZERO STAGE CAPITAL		249,999	250,000	1,498	1.E FE
68790A-AC-2	ORYX FUNDING LLC - OIL 2026-2A A2	06/12/2026	UMB BANK, NATIONAL ASSOCIATION		2,500,000	2,500,000	0	1.G FE
68790A-AE-8	ORYX FUNDING LLC - OIL 2026-1A A1	06/12/2026	UMB BANK, NATIONAL ASSOCIATION		9,980,000	10,000,000	0	1.G FE
69292D-AG-8	PFP LTD 2026-14	05/15/2026	ZERO STAGE CAPITAL		100,000	100,000	0	1.G FE
69335P-GQ-2	PFS FINANCING CORP 26-D	05/07/2026	ZERO STAGE CAPITAL		999,923	1,000,000	0	1.A FE
72141F-AA-3	PILATUS 1 CFO SR NOTES	04/03/2026	GUGGENHEIM		250,000	250,000	0	1.F Z
72703P-AG-8	PLANET FITNESS MSTR	05/07/2026	ZERO STAGE CAPITAL		100,812	98,500	1,075	2.B FE
73747R-AB-1	POST ROAD EQUIPMENT	04/08/2026	ZERO STAGE CAPITAL		899,997	900,000	0	1.A FE
741011-AC-4	PRESIDIO - PRESID 2026-1A A1	06/02/2026	UMB BANK, NATIONAL ASSOCIATION		1,050,000	1,050,000	0	1.G FE
741011-AD-2	PRESIDIO - PRESID 2026-1A A2	06/02/2026	UMB BANK, NATIONAL ASSOCIATION		957,000	957,000	0	2.B FE
74388K-AN-2	PROVIDENT FDG MTG TR	06/11/2026	ZERO STAGE CAPITAL		247,578	250,000	611	1.B FE
74940F-AA-2	RCKT MTG TR	05/13/2026	ZERO STAGE CAPITAL		599,994	600,000	1,574	1.A FE

SCHEDULE D - PART 3

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

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	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
78451F-AA-4	SLG OFFICE TRUST	04/01/2026	ZERO STAGE CAPITAL		402,313	400,000	331	1.A FE
827304-AA-4	PROJECT SILVER	03/26/2026	ZERO STAGE CAPITAL		129,065	132,578	175	2.A FE
83408E-AA-1	SOFI CONSUMER LN PG	05/01/2026	ZERO STAGE CAPITAL		699,991	700,000	0	1.A FE
871044-BA-0	SWITCH ABS ISSUER LL	05/01/2026	ZERO STAGE CAPITAL		603,656	600,000	841	1.A FE
87404L-AA-0	TAILWIND 2019-1 LTD	03/25/2026	ZERO STAGE CAPITAL		96,094	97,409	118	1.F FE
89183P-AA-4	TOWD POINT MORTGAGE	04/16/2026	ZERO STAGE CAPITAL		524,783	523,964	1,655	1.A FE
89231B-AA-7	TOYOTA AUTO LN EXT T	05/05/2026	ZERO STAGE CAPITAL		3,048,787	3,050,000	0	1.A FE
89679Q-AD-7	TRITON CONT FIN 2026	05/06/2026	ZERO STAGE CAPITAL		999,780	1,000,000	0	1.C FE
91530V-AA-7	UNLOCK HEA TRUST 2026-1 - UNLOK 2026-1 A	05/18/2026	JEFFERIES & CO		8,013,906	8,397,000	36,212	1.G FE
91530V-AB-5	UNLOCK HEA TRUST 2026-1 - UNLOK 2026-1 B	05/18/2026	JEFFERIES & CO		1,535,728	1,603,000	8,416	2.C FE
91835Y-AE-5	VMC FIN LLC 2026-FL6	05/04/2026	ZERO STAGE CAPITAL		100,000	100,000	0	1.D FE
974153-AE-8	WINGSTOP FUNDING LLC	05/27/2026	ZERO STAGE CAPITAL		100,961	100,000	1,351	2.B FE
98165A-AD-4	WORLD OMNI AUTO RECV	05/05/2026	ZERO STAGE CAPITAL		399,943	400,000	0	1.A FE
98463G-AG-3	YAMAHA MOTOR MASTER TRUST 26-A	04/21/2026	ZERO STAGE CAPITAL		399,958	400,000	394	1.A FE
05614K-BE-1	BX TRUST 26-PURE4	04/02/2026	RBC DEXIA		4,000,000	4,000,000	0	1.A FE
316936-AA-1	FINANCEIT SECURITIZ	06/16/2026	RBC DEXIA		8,277,000	8,277,000	0	1.A FE
36252M-EP-1	GMF CAN LEASING TRST	06/12/2026	RBC DEXIA		3,600,000	3,600,000	0	1.A FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					70,507,698	70,958,650	78,511	XXX
04941*-AA-2	ATLAS SECURITIZED PRODUCTS A-1A	03/31/2026	APOLLO HGA MANAGEMENT		3,794,343	3,794,343	0	1.C PL
04941*-AC-8	ATLAS SECURITIZED PRODUCTS A-1B	03/31/2026	APOLLO HGA MANAGEMENT		3,794,343	3,794,343	0	1.F PL
19689B-AA-1	COLT MORTGAGE LOAN T	02/25/2026	ZERO STAGE CAPITAL		(186,975)	(184,552)	(680)	1.A FE
46655V-BU-5	JP MORGAN MTG TR	05/26/2026	ZERO STAGE CAPITAL		168,392	180,824	610	1.C FE
64832C-AC-7	NEW RESIDENTIAL MORTGAGE LOAN TRUST	03/31/2026	ZERO STAGE CAPITAL		118,723	118,187	0	1.A FE
69377T-AC-0	PRKCM TRUST OTHER ABS	03/25/2026	ZERO STAGE CAPITAL		152,883	153,020	626	1.D FE
1069999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (affiliated)					7,841,709	7,856,165	556	XXX
1889999999. Total - asset-backed securities (unaffiliated)					165,327,722	174,119,109	239,152	XXX
1899999999. Total - asset-backed securities (affiliated)					7,841,709	7,856,165	556	XXX
1909999997. Total - asset-backed securities - Part 3					173,169,431	181,975,274	239,708	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					173,169,431	181,975,274	239,708	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					912,606,846	906,161,582	4,156,719	XXX
000000-00-0	ARTEX AXCELL RE SA	03/27/2026	CAPITAL CONTRIBUTION	0.000	12,756,750	0	0	5.B GI
000000-00-0	TVS MOTOR CO	03/10/2026	CORPORATE REORG	71,268.000	0	0	0	1.A FE
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					12,756,750	XXX	0	XXX
000000-00-0	PETROL BRASILEIROS	04/10/2026	ZERO STAGE CAPITAL	90,800.000	837,532	0	0	3.B FE
000000-00-0	SAMSUNG ELECTRONIC	05/18/2026	ZERO STAGE CAPITAL	2,223.000	283,913	0	0	1.C FE
4029999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) redeemable preferred					1,121,445	XXX	0	XXX
4509999997. Total - preferred stocks - Part 3					13,878,195	XXX	0	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					13,878,195	XXX	0	XXX
000360-20-6	AAON INC	04/16/2026	ZERO STAGE CAPITAL	13,997.000	1,136,239		0	
000361-10-5	AAR CORP	04/13/2026	ZERO STAGE CAPITAL	1,784.000	208,727		0	
00090Q-10-3	ADT INC	04/21/2026	ZERO STAGE CAPITAL	33,751.000	246,355		0	
001084-10-2	AGCO CORP	04/14/2026	ZERO STAGE CAPITAL	3,972.000	484,164		0	
00130H-10-5	AES CORP	06/03/2026	ZERO STAGE CAPITAL	21,893.000	321,692		0	
00206R-10-2	AT&T INC	06/10/2026	ZERO STAGE CAPITAL	35,735.000	912,223		0	
00246W-10-3	AXT INC	06/23/2026	ZERO STAGE CAPITAL	4,178.000	369,835		0	
002474-10-4	AZZ INC	04/07/2026	ZERO STAGE CAPITAL	4,450.000	574,976		0	
00287Y-10-9	ABBVIE INC	04/13/2026	ZERO STAGE CAPITAL	7,526.000	1,566,128		0	
002896-20-7	ABERCROMBIE & FITCH CO	04/07/2026	ZERO STAGE CAPITAL	1,632.000	159,890		0	
00404A-10-9	ACADIA HEALTHCARE COMPANY	04/28/2026	ZERO STAGE CAPITAL	35,215.000	964,689		0	

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004239-10-9	ACADIA REALTY TRUST	04/07/2026	ZERO STAGE CAPITAL	15,190.000	302,159		0	
004498-10-1	ACI WORLDWIDE INC	05/27/2026	ZERO STAGE CAPITAL	9,960.000	435,367		0	
00650F-10-9	ADAPTIVE BIOTECHNO	04/07/2026	ZERO STAGE CAPITAL	12,671.000	173,871		0	
006739-10-6	ADDUS HOMECARE CORP	04/07/2026	ZERO STAGE CAPITAL	1,420.000	132,290		0	
00724F-10-1	ADOBE SYS INC	04/06/2026	ZERO STAGE CAPITAL	28.000	6,843		0	
00751Y-10-6	ADVANCE AUTO PARTS	06/18/2026	ZERO STAGE CAPITAL	7,713.000	414,389		0	
00760J-10-8	AEHR TEST SYSTEMS	06/22/2026	ZERO STAGE CAPITAL	6,370.000	641,437		0	
00766T-10-0	AECOM TECHNOLOGY CORP DEL	06/17/2026	ZERO STAGE CAPITAL	642.000	45,207		0	
00773J-20-2	AEGLEA BIOTHERAPEUTICS INC	04/15/2026	ZERO STAGE CAPITAL	7,159.000	392,529		0	
007903-10-7	ADVANCED MICRO DEVICES IN	06/03/2026	VARIOUS	23,365.000	10,594,107		0	
007973-10-0	ADVANCED ENERGY INDUSTRIES	04/07/2026	ZERO STAGE CAPITAL	2,053.000	696,649		0	
008073-10-8	AEROVIRONMENT INC	06/23/2026	ZERO STAGE CAPITAL	3,104.000	537,676		0	
008252-10-8	AFFILIATED MANAGERS GROUP	06/03/2026	ZERO STAGE CAPITAL	908.000	277,603		0	
00827B-10-6	AFFIRM HLDGS INC	06/15/2026	ZERO STAGE CAPITAL	2,267.000	153,628		0	
00835T-10-7	AEVEX CORP	04/17/2026	ZERO STAGE CAPITAL	5,951.000	119,020		0	
00847X-10-4	AGIOS PHARMACEUTIC	04/07/2026	ZERO STAGE CAPITAL	3,072.000	107,895		0	
009066-10-1	AIRBNB INC	06/03/2026	ZERO STAGE CAPITAL	886.000	118,405		0	
010911-10-5	ALAMAR BIOSCIENCES	04/17/2026	ZERO STAGE CAPITAL	3,900.000	66,300		0	
011659-10-9	ALASKA AIR GROUP INC	06/23/2026	ZERO STAGE CAPITAL	18,850.000	933,777		0	
013091-10-3	ALBERTSONS COMPANIES	06/22/2026	ZERO STAGE CAPITAL	52,540.000	715,909		0	
015271-10-9	ALEXANDRIA REAL ESTATE EQ	03/25/2026	ZERO STAGE CAPITAL	768.000	36,123		0	
01609W-10-2	ALIBABA GROUP HOLDING-SP ADR	04/20/2026	VARIOUS	4,708.000	657,517		0	
01625V-10-4	ALIGNMENT HEALTHCA	05/01/2026	ZERO STAGE CAPITAL	38,032.000	784,642		0	
01749D-10-5	ALLEGRO MICROSYSTE	06/02/2026	ZERO STAGE CAPITAL	7,112.000	292,863		0	
01862Q-10-7	ALLIANCE LAUNDRY	06/18/2026	ZERO STAGE CAPITAL	131,740.000	3,225,165		0	
02005N-10-0	ALLY FINL INC	05/05/2026	ZERO STAGE CAPITAL	4,804.000	207,677		0	
02043Q-10-7	ALNYLAM PHARMACEUTICALS I	04/13/2026	ZERO STAGE CAPITAL	300.000	99,556		0	
02079K-10-7	ALPHABET INC	06/23/2026	VARIOUS	9,283.000	2,900,307		0	
02079K-30-5	ALPHABET INC	06/03/2026	ZERO STAGE CAPITAL	5,029.000	1,758,623		0	
02209S-10-3	ALTRIA GROUP INC	06/03/2026	ZERO STAGE CAPITAL	3,921.000	275,842		0	
02215L-20-9	KINETIK HOLDINGS INC	04/07/2026	ZERO STAGE CAPITAL	2,979.000	140,478		0	
023135-10-6	AMAZON COM INC	06/23/2026	VARIOUS	22,126.000	5,770,600		0	
023576-10-1	AMERANT BANCORP INC	04/24/2026	ZERO STAGE CAPITAL	1,200.000	27,212		0	
025816-10-9	AMERICAN EXPRESS	06/03/2026	ZERO STAGE CAPITAL	77.000	23,148		0	
025932-10-4	AMERICAN FINL GROUP INC O	04/10/2026	ZERO STAGE CAPITAL	353.000	46,108		0	
02665T-30-6	AMERICAN HOMES 4 R	06/01/2026	ZERO STAGE CAPITAL	29,436.000	954,457		0	
026874-78-4	AMERN INTL GROUP INC	06/03/2026	ZERO STAGE CAPITAL	2,882.000	209,233		0	
030371-10-8	AMERICAN VANGUARD CO	04/07/2026	ZERO STAGE CAPITAL	9,408.000	22,922		0	
030420-10-3	AMERICAN WTR WKS CO	06/23/2026	ZERO STAGE CAPITAL	3,613.000	456,999		0	
03073E-10-5	AMERISOURCEBERGEN CORP	05/22/2026	ZERO STAGE CAPITAL	3,345.000	1,000,822		0	
03076C-10-6	AMERIPRISE FINANCIAL	06/03/2026	ZERO STAGE CAPITAL	3,733.000	1,642,849		0	
03076K-10-8	AMERIS BANCORP	04/07/2026	ZERO STAGE CAPITAL	9,503.000	756,458		0	
031100-10-0	AMETEK INC	05/26/2026	VARIOUS	64,500.000	15,090,808		0	
031162-10-0	AMGEN INC	05/05/2026	ZERO STAGE CAPITAL	1,247.000	411,024		0	
031652-10-0	AMKOR TECHNOLOGY INC	04/07/2026	ZERO STAGE CAPITAL	2,285.000	108,839		0	
03213A-10-4	AMPLITUDE INC	05/08/2026	ZERO STAGE CAPITAL	43,221.000	287,304		0	
032654-10-5	ANALOG DEVICES	06/23/2026	VARIOUS	28,234.000	11,070,150		0	
03589W-10-2	ANNEXON INC	04/30/2026	ZERO STAGE CAPITAL	59,787.000	360,425		0	

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036752-10-3	ANTHEM INC COMMON STK	06/10/2026	ZERO STAGE CAPITAL	1,743.000	645,120		0	
03743Q-10-8	APA CORPORATION	03/27/2026	ZERO STAGE CAPITAL	1,940.000	85,621		0	
037598-10-9	APOGEE ENTERPRISES	03/30/2026	ZERO STAGE CAPITAL	8,930.000	291,649		0	
03769M-10-6	APOLLO GLOBAL MGMT	06/03/2026	ZERO STAGE CAPITAL	1,957.000	243,451		0	
03770N-10-1	APOGEE THERAPEUTICS	04/07/2026	ZERO STAGE CAPITAL	2,726.000	223,066		0	
03782L-10-1	APPIAN CORP	05/05/2026	ZERO STAGE CAPITAL	3,792.000	85,553		0	
037833-10-0	APPLE COMPUTER	06/10/2026	VARIOUS	45,802.000	12,240,523		0	
03815J-10-7	APPLIED AEROSPACE AN	06/03/2026	ZERO STAGE CAPITAL	5,500.000	110,000		0	
038169-20-7	APPLIED DIGITAL CORP	05/27/2026	ZERO STAGE CAPITAL	13,743.000	480,154		0	
038222-10-5	APPLIED MATERIALS COMMON STK	06/03/2026	ZERO STAGE CAPITAL	2,326.000	910,185		0	
03823U-10-2	APPLIED OPTOELECTR	06/11/2026	ZERO STAGE CAPITAL	4,490.000	688,136		0	
03831W-10-8	APPLOVIN CORPORATION	06/03/2026	ZERO STAGE CAPITAL	51.000	29,115		0	
038336-10-3	APTARGROUP INC	06/17/2026	ZERO STAGE CAPITAL	14,624.000	1,727,097		0	
039483-10-2	ARCHER DANIELS MIDLD	04/13/2026	ZERO STAGE CAPITAL	4,100.000	285,171		0	
03957W-10-6	ARCHROCK INC	04/07/2026	ZERO STAGE CAPITAL	6,110.000	214,620		0	
03969F-10-9	ARCUS BIOSCIENCES	04/07/2026	ZERO STAGE CAPITAL	8,789.000	191,894		0	
040413-20-5	ARISTA NETWORKS IN	06/10/2026	ZERO STAGE CAPITAL	2,332.000	348,624		0	
042068-20-5	ARM HOLDINGS PLC	06/10/2026	VARIOUS	21,731.000	5,596,224		0	
04271T-10-0	ARRAY TECHNOLOGIES	04/07/2026	ZERO STAGE CAPITAL	35,507.000	242,939		0	
04626A-10-3	ASTERA LABS INC	06/03/2026	ZERO STAGE CAPITAL	405.000	147,254		0	
047726-30-2	LIBERTY MEDIA CORP	04/07/2026	ZERO STAGE CAPITAL	3,054.000	134,107		0	
049468-10-1	ATLASSIAN CORP	06/03/2026	ZERO STAGE CAPITAL	2,228.000	226,320		0	
04963C-20-9	ATRICURE INC	04/07/2026	ZERO STAGE CAPITAL	3,944.000	113,989		0	
052769-10-6	AUTODESK INC	04/15/2026	ZERO STAGE CAPITAL	1,136.000	258,836		0	
053015-10-3	AUTOMATIC DATA PROCESSING INC	04/06/2026	ZERO STAGE CAPITAL	175.000	35,768		0	
053332-10-2	AUTOZONE INC	06/03/2026	ZERO STAGE CAPITAL	104.000	318,412		0	
05338F-30-6	AVALO THERAPEUTICS	05/13/2026	ZERO STAGE CAPITAL	9,001.000	172,858		0	
05348Y-10-5	AVALYN PHARMACEUTICA	04/30/2026	ZERO STAGE CAPITAL	7,800.000	140,400		0	
053604-10-4	AVEPOINT INC	06/22/2026	ZERO STAGE CAPITAL	33,500.000	355,005		0	
05368V-10-6	AVIENT CORPORATION	06/01/2026	ZERO STAGE CAPITAL	22,370.000	783,819		0	
05463X-10-6	AXOGEN, INC.	04/08/2026	ZERO STAGE CAPITAL	7,055.000	224,297		0	
05464T-10-4	AXSOME THERAPEUTIC	05/20/2026	ZERO STAGE CAPITAL	2,169.000	379,969		0	
05550J-10-1	BJS WHSL CLUB HLDGS	05/04/2026	ZERO STAGE CAPITAL	19,759.000	1,856,293		0	
05614L-20-9	BABCOCK & WILCOX	06/18/2026	ZERO STAGE CAPITAL	34,345.000	590,681		0	
05990K-10-6	BANC OF CALIFORNIA	05/19/2026	ZERO STAGE CAPITAL	43,641.000	812,356		0	
060505-10-4	BANKAMERICA CORP NEW	06/03/2026	ZERO STAGE CAPITAL	3,749.000	196,635		0	
06652V-20-8	BANNER CORPORATION	04/07/2026	ZERO STAGE CAPITAL	5,439.000	341,097		0	
075887-10-9	BECTON DICKINSON & CO	06/03/2026	ZERO STAGE CAPITAL	21,190.000	3,180,937		0	
077454-10-6	BELDEN INC	04/07/2026	ZERO STAGE CAPITAL	3,183.000	370,253		0	
07831C-10-3	BELLRING BRANDS INC	04/07/2026	ZERO STAGE CAPITAL	1,993.000	31,234		0	
08265T-20-8	BENTLEY SYS INC	06/03/2026	ZERO STAGE CAPITAL	7,727.000	252,441		0	
084423-10-2	BERKLEY W R CORP	05/26/2026	ZERO STAGE CAPITAL	989.000	66,707		0	
084670-70-2	BERKSHIRE HATHAWAY INC DE	06/10/2026	ZERO STAGE CAPITAL	170.000	81,725		0	
09062X-10-3	BIOGEN IDEC INC	04/13/2026	ZERO STAGE CAPITAL	100.000	17,592		0	
09264B-10-7	BLACKSTONE DIGITAL	06/18/2026	ZERO STAGE CAPITAL	42,900.000	853,665		0	
09290C-10-3	BLACKROCK ETF TRUST	06/12/2026	ZERO STAGE CAPITAL	18,862.000	1,257,115		0	
09290C-68-1	BLACKROCK ETF TRUST	05/15/2026	ZERO STAGE CAPITAL	89,132.000	2,700,848		0	
093712-10-7	BLOOM ENERGY CORPOR	04/07/2026	ZERO STAGE CAPITAL	9,945.000	1,328,363		0	

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095825-10-5	BLUE RIDGE BANKSHR	04/07/2026	ZERO STAGE CAPITAL	74,953.000	313,866		0	
09739D-10-0	BOISE CASCADE COMP	04/07/2026	ZERO STAGE CAPITAL	2,723.000	203,468		0	
09857L-10-8	BOOKING HOLDINGS INC	05/07/2026	ZERO STAGE CAPITAL	5,616.000	1,805,765		0	
099406-10-0	BOOT BARN HLDG	06/18/2026	ZERO STAGE CAPITAL	4,766.000	738,264		0	
09940T-10-0	BOOST RUN INC	06/18/2026	ZERO STAGE CAPITAL	10,355.000	371,496		0	
099724-10-6	BORGWARNER INC	05/05/2026	ZERO STAGE CAPITAL	863.000	49,433		0	
101137-10-7	BOSTON SCIENTIFIC CORP	06/03/2026	ZERO STAGE CAPITAL	10,494.000	639,148		0	
10316T-10-4	BOX INC	05/26/2026	ZERO STAGE CAPITAL	9,382.000	243,407		0	
10576N-10-2	BRAZE INC	05/06/2026	ZERO STAGE CAPITAL	30,876.000	718,514		0	
10806X-10-2	BRIDGEBIO PHARMA INC	05/04/2026	ZERO STAGE CAPITAL	6,268.000	449,064		0	
10950A-10-6	BRIGHTSPRING HEALTH	06/08/2026	ZERO STAGE CAPITAL	26,137.000	1,586,871		0	
109641-10-0	BRINKER INTERNATIONAL INC COMMON STK	06/18/2026	ZERO STAGE CAPITAL	10,770.000	1,566,726		0	
11135F-10-1	BROADCOM LTD	06/04/2026	VARIOUS	10,009.000	3,834,454		0	
112463-10-4	BROOKDALE SR LIVING	06/18/2026	ZERO STAGE CAPITAL	114,347.000	1,552,542		0	
117043-10-9	BRUNSWICK CORP	06/03/2026	ZERO STAGE CAPITAL	3,455.000	286,490		0	
125269-10-0	CF INDS HLDGS INC	05/05/2026	ZERO STAGE CAPITAL	11,350.000	1,388,193		0	
125523-10-0	CIGNA CORP	06/10/2026	ZERO STAGE CAPITAL	2,200.000	650,432		0	
12572Q-10-5	CME GROUP INC	04/10/2026	ZERO STAGE CAPITAL	4,184.000	1,237,299		0	
12653C-10-8	CNX RES CORP	06/16/2026	ZERO STAGE CAPITAL	4,047.000	154,089		0	
12662P-10-8	CVR ENERGY INC	04/07/2026	ZERO STAGE CAPITAL	1,125.000	37,166		0	
126650-10-0	CVS CORP	06/10/2026	ZERO STAGE CAPITAL	27,733.000	2,072,077		0	
127055-10-1	CABOT CORP	04/07/2026	ZERO STAGE CAPITAL	4,594.000	343,916		0	
127203-10-7	CACTUS INC	06/15/2026	ZERO STAGE CAPITAL	9,260.000	491,906		0	
127387-10-8	CADENCE DESIGN SYSTEMS INC COMMON STK	05/07/2026	VARIOUS	5,915.000	1,902,273		0	
13100M-50-9	CALIX NETWORKS INC	04/17/2026	ZERO STAGE CAPITAL	4,336.000	223,442		0	
131193-10-4	CALLAWAY GOLF CO	05/22/2026	ZERO STAGE CAPITAL	96,549.000	1,401,950		0	
131428-10-4	CALUMET INC	04/07/2026	ZERO STAGE CAPITAL	10,014.000	347,906		0	
139674-10-5	CAPITAL CITY BK GRP	04/07/2026	ZERO STAGE CAPITAL	5,587.000	253,245		0	
14040H-10-5	CAPITAL ONE FINL CO	06/03/2026	ZERO STAGE CAPITAL	8,725.000	1,648,874		0	
14149Y-10-8	CARDINAL HEALTH INC	04/06/2026	ZERO STAGE CAPITAL	62.000	13,186		0	
14154A-10-2	CARDINAL INFRASTRUCT	04/15/2026	ZERO STAGE CAPITAL	12,889.000	549,276		0	
14174T-10-7	CARETRUST REIT INC	04/07/2026	ZERO STAGE CAPITAL	13,284.000	512,523		0	
141788-10-9	CARGURUS INC	04/07/2026	ZERO STAGE CAPITAL	19,793.000	697,743		0	
142339-10-0	CARLISLE COS INC	05/01/2026	ZERO STAGE CAPITAL	2,530.000	903,641		0	
146869-10-2	CARVANA CO	06/03/2026	ZERO STAGE CAPITAL	54.000	3,440		0	
147448-10-4	CASELLA WASTE SYSTEMS INC - A	06/22/2026	ZERO STAGE CAPITAL	15,274.000	1,285,925		0	
147528-10-3	CASEYS GEN STORES	06/15/2026	ZERO STAGE CAPITAL	778.000	673,987		0	
149123-10-1	CATERPILLAR INC DEL	06/10/2026	ZERO STAGE CAPITAL	902.000	791,907		0	
15102K-10-0	CELCUITY INC	06/02/2026	ZERO STAGE CAPITAL	2,343.000	258,977		0	
15117B-20-2	CELLDEX THERAPEUTICS	04/07/2026	ZERO STAGE CAPITAL	7,596.000	235,639		0	
15202L-10-7	CENTERSPACE	04/07/2026	ZERO STAGE CAPITAL	4,379.000	263,605		0	
155923-10-5	CENTURI HOLDINGS INC	04/07/2026	ZERO STAGE CAPITAL	2,764.000	84,788		0	
156431-10-8	CENTURY ALUM CO	04/07/2026	ZERO STAGE CAPITAL	3,887.000	250,846		0	
156504-30-0	CENTURY COMMUNITIE	05/19/2026	ZERO STAGE CAPITAL	11,161.000	602,172		0	
156944-10-0	CG ONCOLOGY	06/10/2026	ZERO STAGE CAPITAL	4,490.000	292,734		0	
163086-10-1	CHEFS WAREHOUSE HO	06/10/2026	ZERO STAGE CAPITAL	26,039.000	1,711,640		0	
165167-73-5	EXPAND ENERGY CORP	05/12/2026	ZERO STAGE CAPITAL	4,700.000	453,277		0	
165303-10-8	CHESAPEAKE UTILS COR	06/22/2026	ZERO STAGE CAPITAL	7,698.000	987,727		0	

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166764-10-0	CHEVRONTEXACO CORP	04/06/2026	ZERO STAGE CAPITAL	811.000	161,316		0	
171779-30-9	CIENA CORP	06/03/2026	ZERO STAGE CAPITAL	3,231.000	1,671,645		0	
172062-10-1	CINCINNATI FINL CORP	04/06/2026	ZERO STAGE CAPITAL	2,012.000	322,101		0	
17243V-10-2	CINEMARK HOLDINGS	04/07/2026	ZERO STAGE CAPITAL	13,746.000	410,895		0	
17253J-10-6	CIPHER MINING INC	04/07/2026	ZERO STAGE CAPITAL	4,281.000	60,028		0	
172573-10-7	CIRCLE INTERNET GRP	04/06/2026	ZERO STAGE CAPITAL	1,309.000	120,690		0	
17275R-10-2	CISCO SYSTEMS INC	05/20/2026	ZERO STAGE CAPITAL	15,912.000	1,831,449		0	
174610-10-5	CITIZENS FINANCIAL	06/03/2026	ZERO STAGE CAPITAL	3,732.000	229,817		0	
18467V-10-9	CLEAR SECURE INC.	04/07/2026	ZERO STAGE CAPITAL	10,494.000	552,320		0	
185123-10-6	CLEARWATER ANALYTI	04/07/2026	ZERO STAGE CAPITAL	11,386.000	272,500		0	
191098-10-2	COCA COLA CONSOLIDAT	04/17/2026	ZERO STAGE CAPITAL	4,547.000	855,086		0	
192108-50-4	COEUR MINING INC	04/17/2026	VARIOUS	63,358.000	1,212,740		0	
19240Q-20-1	COGENT BIOSCIENCES I	06/16/2026	ZERO STAGE CAPITAL	9,770.000	336,758		0	
19247G-10-7	COHERENT CORP	06/03/2026	ZERO STAGE CAPITAL	559.000	190,545		0	
199908-10-4	COMFORT SYS USA INC	06/03/2026	ZERO STAGE CAPITAL	32.000	59,203		0	
20030N-10-1	COMCAST CORP CL A	06/12/2026	ZERO STAGE CAPITAL	74,503.000	1,799,149		0	
201723-10-3	COMMERCIAL METALS CO COMMON STK	06/04/2026	ZERO STAGE CAPITAL	7,242.000	497,677		0	
204166-10-2	COMMVAULT SYSTEMS	06/17/2026	ZERO STAGE CAPITAL	24,495.000	2,900,628		0	
20464U-10-0	COMPASS INC	04/07/2026	ZERO STAGE CAPITAL	47,897.000	320,493		0	
20603L-10-2	CONCENTRA GRP HLDGS	04/07/2026	ZERO STAGE CAPITAL	3,221.000	68,743		0	
209115-10-4	CONSOLDTD EDISON INC	05/05/2026	ZERO STAGE CAPITAL	159.000	17,358		0	
21871X-10-9	COREBRIDGE FINANCIAL	06/01/2026	VARIOUS	215,000.000	5,918,124		0	
21874A-10-6	CORE SCIENTIFIC INC	04/07/2026	ZERO STAGE CAPITAL	3,110.000	52,379		0	
218937-10-0	CORE NATURAL RESOURC	04/07/2026	ZERO STAGE CAPITAL	4,667.000	493,794		0	
219350-10-5	CORNING INC	06/23/2026	ZERO STAGE CAPITAL	5,775.000	1,140,144		0	
22052L-10-4	CORTEVA INC	06/03/2026	ZERO STAGE CAPITAL	4,729.000	368,153		0	
221015-10-0	CORVUS PHARMACEUTI	05/29/2026	ZERO STAGE CAPITAL	10,482.000	147,631		0	
22663K-10-7	CRINETICS PHARMACE	04/07/2026	ZERO STAGE CAPITAL	4,628.000	177,817		0	
22788C-10-5	CROWDSTRIKE HOLDIN	06/03/2026	VARIOUS	16,349.000	7,442,325		0	
229663-10-9	CUBESMART	06/02/2026	ZERO STAGE CAPITAL	1,205.000	47,472		0	
231021-10-6	CUMMINS INC	06/03/2026	ZERO STAGE CAPITAL	1,054.000	719,229		0	
23128Q-10-1	CURBLINE PROPERTIES	04/07/2026	ZERO STAGE CAPITAL	9,988.000	267,698		0	
23282W-60-5	CYTOKINETICS INC	05/14/2026	ZERO STAGE CAPITAL	6,966.000	473,680		0	
23284F-10-5	CYTOMX THERAPEUTIC	04/28/2026	ZERO STAGE CAPITAL	33,979.000	147,084		0	
233377-40-7	DXP ENTERPRISES INLC COMMON STK	05/07/2026	ZERO STAGE CAPITAL	3,660.000	530,304		0	
235851-10-2	DANAHER CORP	06/22/2026	VARIOUS	46,856.000	8,227,573		0	
237194-10-5	DARDEN TESTAURANTS INC	04/06/2026	ZERO STAGE CAPITAL	2,958.000	581,602		0	
237266-10-1	DARLING INGREDIENTS	05/05/2026	ZERO STAGE CAPITAL	2,298.000	147,339		0	
23804L-10-3	DATADOG INC	06/04/2026	VARIOUS	43,299.000	5,673,635		0	
23834J-20-1	DAVE INC	04/07/2026	ZERO STAGE CAPITAL	1,040.000	172,216		0	
244199-10-5	DEERE & CO	06/23/2026	VARIOUS	24,810.000	14,343,234		0	
24665A-10-3	DELEK US HLDGS INC	06/11/2026	ZERO STAGE CAPITAL	9,597.000	452,024		0	
24703L-20-2	DELL TECHNOLOGIES IN	06/11/2026	ZERO STAGE CAPITAL	3,962.000	1,551,107		0	
25179M-10-3	DEVON ENERGY CORP NEW	05/05/2026	ZERO STAGE CAPITAL	5,849.000	298,357		0	
252131-10-7	DEXCOM INC	06/03/2026	ZERO STAGE CAPITAL	6,238.000	374,598		0	
252828-10-8	DIANTHUS THERAPEUTIC	06/11/2026	ZERO STAGE CAPITAL	2,436.000	204,177		0	
25402D-10-2	DIGITALOCEAN HOLDING	05/07/2026	ZERO STAGE CAPITAL	5,951.000	542,603		0	
254067-10-1	DILLARD DEPT COMMON STK	04/06/2026	ZERO STAGE CAPITAL	131.000	74,889		0	

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254604-10-1	DISC MEDICINE INC	04/07/2026	ZERO STAGE CAPITAL	1,833.000	122,558		0	
256163-10-6	DOCUSIGN INC	05/05/2026	ZERO STAGE CAPITAL	2,333.000	112,762		0	
25659T-10-7	DOLBY LABORATORIES	06/03/2026	ZERO STAGE CAPITAL	501.000	27,525		0	
256746-10-8	DOLLAR TREE INC	04/06/2026	ZERO STAGE CAPITAL	909.000	101,026		0	
257651-10-9	DONALDSON INC	05/05/2026	ZERO STAGE CAPITAL	2,697.000	232,751		0	
25809K-10-5	DOORDASH INC	04/20/2026	ZERO STAGE CAPITAL	3,156.000	570,214		0	
258278-10-0	DORMAN PRODUCTS	04/07/2026	ZERO STAGE CAPITAL	254.000	25,718		0	
26614N-10-2	DUPONT DE NEMOURS INC	05/08/2026	ZERO STAGE CAPITAL	14,030.000	692,874		0	
26622P-10-7	DOXIMITY INC	06/03/2026	ZERO STAGE CAPITAL	7,981.000	195,598		0	
26701L-10-0	DUTCH BROS INC	05/12/2026	ZERO STAGE CAPITAL	23,216.000	1,213,348		0	
26740W-10-9	D-WAVE QUANTUM INC	05/29/2026	ZERO STAGE CAPITAL	29,894.000	580,052		0	
268150-10-9	DYNATRACE HOLDINGS L	06/22/2026	ZERO STAGE CAPITAL	27,757.000	1,140,158		0	
26856L-10-3	E L F BEAUTY INC	04/07/2026	ZERO STAGE CAPITAL	416.000	25,439		0	
26884L-10-9	EQT CORP	05/12/2026	ZERO STAGE CAPITAL	1,900.000	106,457		0	
26969P-10-8	EAGLE MATERIALS INC	04/01/2026	ZERO STAGE CAPITAL	8,919.000	1,665,077		0	
000000-00-0	RENAISSANCERE HOLDINGS LTD	04/17/2026	ZERO STAGE CAPITAL	209.000	66,023		0	
27627N-10-5	EASTERN BANKSHARES	04/07/2026	ZERO STAGE CAPITAL	39,568.000	789,856		0	
278768-10-6	ECHOSTAR CORP	05/28/2026	ZERO STAGE CAPITAL	4,747.000	596,500		0	
278865-10-0	ECOLAB INC	04/06/2026	ZERO STAGE CAPITAL	1,300.000	347,204		0	
281020-10-7	EDISON INTL	05/05/2026	ZERO STAGE CAPITAL	8,540.000	595,159		0	
28176E-10-8	EDWARDS LIFESCIENCES COP	06/15/2026	ZERO STAGE CAPITAL	21,916.000	1,832,729		0	
285512-10-9	ELECTRONIC ARTS INC	04/06/2026	ZERO STAGE CAPITAL	283.000	57,791		0	
28618M-10-6	ELEMENT SOLUTIONS	04/07/2026	ZERO STAGE CAPITAL	36,990.000	1,273,275		0	
29084Q-10-0	EMCOR GROUP INC	06/03/2026	ZERO STAGE CAPITAL	282.000	236,764		0	
29355A-10-7	ENPHASE ENERGY	04/07/2026	ZERO STAGE CAPITAL	2,551.000	81,765		0	
29358P-10-1	ENSIGN GROUP INC	06/17/2026	ZERO STAGE CAPITAL	6,672.000	1,118,050		0	
29362U-10-4	ENTEGRIS INC	06/03/2026	ZERO STAGE CAPITAL	1,520.000	213,378		0	
293712-10-5	ENTERPRISE FINL SVCS	04/07/2026	ZERO STAGE CAPITAL	11,317.000	636,666		0	
29384C-10-8	ENTRADA THERAPEUTICS	04/13/2026	ZERO STAGE CAPITAL	900.000	12,464		0	
29415F-10-4	ENVISTA HLDGS CORP	05/18/2026	ZERO STAGE CAPITAL	59,848.000	1,525,716		0	
294429-10-5	EQUIFAX INC	04/17/2026	ZERO STAGE CAPITAL	672.000	131,537		0	
29444U-70-0	EQUINIX INC	06/10/2026	ZERO STAGE CAPITAL	1,803.000	1,952,167		0	
29445S-10-0	EQUIPMENTSHARE COM	06/12/2026	ZERO STAGE CAPITAL	38,847.000	788,332		0	
29476L-10-7	EQUITY RESIDENTIAL	05/27/2026	ZERO STAGE CAPITAL	756.000	50,526		0	
296013-10-5	EROCK INC	06/10/2026	ZERO STAGE CAPITAL	15,300.000	310,827		0	
29670E-10-7	ESSENTIAL PPTYS RLTY	04/07/2026	ZERO STAGE CAPITAL	13,153.000	416,187		0	
29670G-10-2	ESSENTIAL UTILITIES	05/29/2026	ZERO STAGE CAPITAL	1,613.000	59,406		0	
29977A-10-5	EVERCORE PARTNERS INC	06/03/2026	ZERO STAGE CAPITAL	1,251.000	405,011		0	
30040W-10-8	EVERSOURCE ENERGY	05/05/2026	ZERO STAGE CAPITAL	6,640.000	457,629		0	
30069T-10-1	EXCELERATE ENERGY IN	06/18/2026	ZERO STAGE CAPITAL	10,580.000	360,294		0	
301610-10-4	EXELIXIS INC	04/13/2026	ZERO STAGE CAPITAL	3,300.000	147,560		0	
302130-10-9	EXPEDITORS INTL WASH INC	05/05/2026	ZERO STAGE CAPITAL	51.000	7,808		0	
30231G-10-2	EXXON MOBIL CORPORATION	04/06/2026	ZERO STAGE CAPITAL	140.000	22,879		0	
302492-10-3	FLYWIRE CORPORATION	04/07/2026	ZERO STAGE CAPITAL	23,230.000	271,817		0	
30257X-10-4	FB FINL CORP	04/07/2026	ZERO STAGE CAPITAL	5,788.000	314,358		0	
302941-10-9	FTI CONSULTING INC	05/28/2026	ZERO STAGE CAPITAL	10,297.000	1,690,205		0	
30303M-10-2	FACEBOOK INC	06/10/2026	ZERO STAGE CAPITAL	1,094.000	629,914		0	
303075-10-5	FACTSET RESH SYS INC	04/24/2026	ZERO STAGE CAPITAL	219.000	49,076		0	

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31188V-10-0	FASTLY INC	06/17/2026	ZERO STAGE CAPITAL	15,057.000	420,348		0	
314352-10-5	FEDEX FREIGHT HOLDING CO	06/01/2026	SPINOFF	13,600.000	1,274,722		0	
31488V-10-7	FERGUSON PLC	06/03/2026	ZERO STAGE CAPITAL	3,908.000	953,209		0	
314911-10-8	FERMI INC	06/03/2026	ZERO STAGE CAPITAL	1,900.000	11,666		0	
31556C-10-6	FERVO ENERGY CO	06/10/2026	ZERO STAGE CAPITAL	77,647.000	2,486,087		0	
315616-10-2	F5 NETWORK INC. COM COMMON STK	06/03/2026	ZERO STAGE CAPITAL	1,236.000	453,794		0	
31620M-10-6	FIDELITY NATL INFO	06/16/2026	ZERO STAGE CAPITAL	3,377.000	132,166		0	
316773-10-0	FIFTH THIRD BANCORP	04/06/2026	ZERO STAGE CAPITAL	6,974.000	332,032		0	
31847R-10-2	FIRST AMERICAN CORP	04/07/2026	ZERO STAGE CAPITAL	1,785.000	108,610		0	
318672-70-6	FIRST BANCORP P R	06/23/2026	ZERO STAGE CAPITAL	11,839.000	301,632		0	
31943F-20-0	FIRST CAROLINA FINL	06/18/2026	ZERO STAGE CAPITAL	32,900.000	411,250		0	
32055Y-20-1	FIRST INTST BANCSYS	04/07/2026	ZERO STAGE CAPITAL	13,367.000	444,382		0	
320866-10-6	FIRST MID BANCSHARES	04/20/2026	ZERO STAGE CAPITAL	1,955.000	85,395		0	
336433-10-7	FIRST SOLAR	05/05/2026	ZERO STAGE CAPITAL	672.000	147,437		0	
337185-10-2	FIRST TRACKS BIOTHERAPEUTICS	04/20/2026	SPINOFF	400.000	8,665		0	
33751L-10-5	FIRST WESTN FINL	06/12/2026	ZERO STAGE CAPITAL	10,129.000	290,311		0	
33830T-10-3	FIVE STAR BANCORP	04/22/2026	ZERO STAGE CAPITAL	3,797.000	153,528		0	
33833Q-10-6	FIVE POINT HLDGS LLC	04/07/2026	ZERO STAGE CAPITAL	7,547.000	37,112		0	
346375-10-8	FORMFACTOR INC	06/11/2026	ZERO STAGE CAPITAL	3,076.000	364,122		0	
34959E-10-9	FORTINET INC	04/06/2026	ZERO STAGE CAPITAL	243.000	20,009		0	
34959J-10-8	FORTIVE CORP COMMON STK	06/03/2026	ZERO STAGE CAPITAL	1,395.000	84,687		0	
34965K-10-7	FORTREA HLDGS INC	05/04/2026	ZERO STAGE CAPITAL	61,933.000	700,781		0	
358039-10-5	FRESHPET INC	04/07/2026	ZERO STAGE CAPITAL	2,369.000	149,287		0	
359694-10-6	FULLER H B CO	04/07/2026	ZERO STAGE CAPITAL	4,704.000	271,854		0	
36266G-10-7	GE HEALTHCARE TECHN	04/06/2026	ZERO STAGE CAPITAL	3,547.000	249,886		0	
363576-10-9	GALLAGHER ARTHR J&CO	06/23/2026	VARIOUS	28,765.000	6,075,768		0	
366651-10-7	GARTNER GROUP INC. - CL A	05/14/2026	ZERO STAGE CAPITAL	10,081.000	1,531,088		0	
36828A-10-1	GE VERNOVA INC	06/10/2026	ZERO STAGE CAPITAL	474.000	433,815		0	
369550-10-8	GENERAL DYNAMICS	06/03/2026	ZERO STAGE CAPITAL	2,494.000	869,905		0	
369604-30-1	GENERAL ELEC CO	04/06/2026	ZERO STAGE CAPITAL	458.000	132,243		0	
37045V-10-0	GENERAL MOTORS	05/05/2026	ZERO STAGE CAPITAL	2,109.000	158,959		0	
375558-10-3	GILEAD SCIENCES COMMON STK	04/06/2026	ZERO STAGE CAPITAL	5,607.000	785,989		0	
379577-20-8	GLOBUS MED INC	05/18/2026	ZERO STAGE CAPITAL	5,682.000	437,962		0	
382550-10-1	GOODYEAR TIRE & RUBR	04/07/2026	ZERO STAGE CAPITAL	39,970.000	268,279		0	
384109-10-4	GRACO INC	06/17/2026	ZERO STAGE CAPITAL	3,278.000	248,831		0	
398182-30-3	AMERICAN HEALTHCARE	04/07/2026	ZERO STAGE CAPITAL	16,320.000	777,028		0	
40131M-10-9	GUARDANT HEALTH INC	04/08/2026	ZERO STAGE CAPITAL	5,058.000	474,574		0	
40145W-10-1	GUARDIAN PHARMACY SR	05/11/2026	ZERO STAGE CAPITAL	5,315.000	191,479		0	
402635-50-2	GULFPORT ENERGY CORP	04/07/2026	ZERO STAGE CAPITAL	351.000	72,926		0	
403949-10-0	HOLLYFRONTIER CORP COMMON STK	06/03/2026	ZERO STAGE CAPITAL	7,234.000	528,789		0	
40412C-10-1	HCA HOLDINGS INC	05/05/2026	ZERO STAGE CAPITAL	952.000	416,225		0	
40416E-10-3	HCI GROUP INC	04/17/2026	ZERO STAGE CAPITAL	2,160.000	342,739		0	
40434L-10-5	HEWLETT PACKARD	05/20/2026	ZERO STAGE CAPITAL	39,899.000	845,055		0	
407497-10-6	HAMILTON LANE INC	04/07/2026	ZERO STAGE CAPITAL	1,009.000	97,451		0	
41068X-10-0	HANNON ARMSTRONG S	06/17/2026	ZERO STAGE CAPITAL	16,435.000	623,998		0	
418056-10-7	HASBRO INC COMMON STK	06/03/2026	ZERO STAGE CAPITAL	5,278.000	453,402		0	
421298-10-0	HAYWARD HLDGS INC	06/04/2026	ZERO STAGE CAPITAL	195,698.000	2,782,293		0	
42226A-10-7	HEALTHEQUITY INC	04/07/2026	ZERO STAGE CAPITAL	2,151.000	174,429		0	

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42238D-10-7	HEARTFLOW INC	05/01/2026	ZERO STAGE CAPITAL	3,900.000	107,556		0	
422704-10-6	HECLA MNG CO	04/17/2026	ZERO STAGE CAPITAL	23,701.000	455,920		0	
42328H-10-9	HELIOS TECHNOLOGIES	06/10/2026	ZERO STAGE CAPITAL	12,218.000	908,258		0	
426281-10-1	HENRY JACK & ASSOC. COMMON STK	06/03/2026	ZERO STAGE CAPITAL	1,046.000	140,940		0	
427866-10-8	THE HERSHEY COMPANY	05/05/2026	ZERO STAGE CAPITAL	2,634.000	487,106		0	
433000-10-6	HIMS & HERS HEALTH, INC. COMMON STK	04/07/2026	ZERO STAGE CAPITAL	4,982.000	97,209		0	
433313-10-3	HINGE HEALTH INC	04/30/2026	ZERO STAGE CAPITAL	17,792.000	801,932		0	
44107P-10-4	HOST HOTELS & RESRTS	05/05/2026	ZERO STAGE CAPITAL	9,912.000	206,092		0	
441593-10-0	HOULIHAN LOKEY INC	05/04/2026	ZERO STAGE CAPITAL	10,094.000	1,516,907		0	
443320-10-6	HUB GROUP INC	04/14/2026	ZERO STAGE CAPITAL	41,159.000	1,566,209		0	
44332N-10-6	H WORLD GROUP LTD	06/04/2026	ZERO STAGE CAPITAL	5,562.000	249,874		0	
443510-60-7	HUBBELL INCORPORATED	06/03/2026	ZERO STAGE CAPITAL	4,000.000	1,941,909		0	
445658-10-7	HUNT J B TRANS SVCS INC	06/15/2026	ZERO STAGE CAPITAL	2,158.000	482,923		0	
446150-10-4	HUNTINGTON BANCSHARES INC	04/07/2026	ZERO STAGE CAPITAL	13,311.000	211,538		0	
447462-10-2	HURON CONSULTING GROUP INC COMMON STK	06/12/2026	ZERO STAGE CAPITAL	21,516.000	2,366,170		0	
44812J-10-4	HUT 8 CORP	05/22/2026	ZERO STAGE CAPITAL	7,208.000	437,197		0	
448579-10-2	HYATT HOTELS CORP	04/21/2026	ZERO STAGE CAPITAL	10,775.000	1,761,483		0	
44925C-10-3	ICF INTERNATIONAL	06/23/2026	ZERO STAGE CAPITAL	28,125.000	1,970,225		0	
451107-10-6	IDACORP INC	06/04/2026	ZERO STAGE CAPITAL	3,857.000	553,237		0	
452308-10-9	ILLINOIS TOOL WKS INC	05/05/2026	ZERO STAGE CAPITAL	81.000	20,838		0	
45257U-10-8	IMMUNOME INC	04/28/2026	ZERO STAGE CAPITAL	11,165.000	237,947		0	
45258H-10-6	IMMIX BIOPHARMA	06/16/2026	ZERO STAGE CAPITAL	34,568.000	324,663		0	
453204-10-9	IMPINJ INC	04/07/2026	ZERO STAGE CAPITAL	1,014.000	102,903		0	
45337C-10-2	INCYTE PHARMACEUTICALS INC.	06/03/2026	ZERO STAGE CAPITAL	158.000	15,182		0	
45569U-10-1	INDIE SEMICONDUCTOR	04/07/2026	ZERO STAGE CAPITAL	26,646.000	77,327		0	
45688C-10-7	INGEVITY CORP COMMON STK	04/07/2026	ZERO STAGE CAPITAL	4,775.000	337,029		0	
457152-10-6	INGRAM MICRO HLDG	04/07/2026	ZERO STAGE CAPITAL	6,947.000	180,150		0	
457642-20-5	INNODATA INC	04/07/2026	ZERO STAGE CAPITAL	4,360.000	169,177		0	
457651-10-7	INNOVEX INTERNATIONA	04/07/2026	ZERO STAGE CAPITAL	10,813.000	275,796		0	
45765U-10-3	INSIGHT ENTERPRISES INC	05/01/2026	ZERO STAGE CAPITAL	22,774.000	1,652,881		0	
457730-10-9	INSPIRE MED SYS INC	04/07/2026	ZERO STAGE CAPITAL	936.000	50,948		0	
45781M-10-1	INNOVIVA INC	04/13/2026	ZERO STAGE CAPITAL	100.000	2,381		0	
458140-10-0	INTEL CORP	06/03/2026	ZERO STAGE CAPITAL	10,770.000	1,057,124		0	
45867G-10-1	INTERDIGITAL	06/18/2026	ZERO STAGE CAPITAL	3,241.000	1,009,505		0	
459200-10-1	INTERNATIONAL BUSINESS MACHS	04/13/2026	ZERO STAGE CAPITAL	12,025.000	2,856,057		0	
461202-10-3	INTUIT, INC.	04/13/2026	ZERO STAGE CAPITAL	281.000	103,591		0	
46120E-60-2	INTUITIVE SURGICAL INC	06/23/2026	VARIOUS	57,019.000	23,345,739		0	
46222L-10-8	IONQ INC	04/15/2026	ZERO STAGE CAPITAL	21,407.000	775,109		0	
46266C-10-5	IQVIA HOLDINGS INC	06/03/2026	ZERO STAGE CAPITAL	112.000	20,395		0	
465741-10-6	ITRON INC	04/28/2026	ZERO STAGE CAPITAL	12,953.000	1,146,941		0	
46578C-10-8	IVANHOE ELECTRIC INC	06/16/2026	ZERO STAGE CAPITAL	56,684.000	742,336		0	
46625H-10-0	JP MORGAN CHASE & CO	04/06/2026	ZERO STAGE CAPITAL	93.000	27,482		0	
466313-10-3	JABIL CIRCUIT INC	05/06/2026	ZERO STAGE CAPITAL	1,617.000	580,724		0	
46641Q-67-0	JP MORGAN	05/12/2026	GOLDMAN	3,126,706.000	146,142,238		0	
46982L-10-8	JACOBS SOLUTIONS INC	04/06/2026	ZERO STAGE CAPITAL	561.000	71,858		0	
47103J-10-5	JANUX THERAPEUTICS	04/07/2026	ZERO STAGE CAPITAL	5,733.000	85,662		0	
47215P-10-6	JD.COM INC	06/18/2026	ZERO STAGE CAPITAL	8,434.000	239,346		0	
477839-10-4	JOHN BEAN TECHNOLOGY	06/08/2026	ZERO STAGE CAPITAL	3,415.000	426,837		0	

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478160-10-4	JOHNSON & JOHNSON	06/03/2026	ZERO STAGE CAPITAL	10,871.000	2,494,113		0	
480200-10-7	JONES LANG LASALLE INC	05/05/2026	ZERO STAGE CAPITAL	1,137.000	355,726		0	
482480-10-0	KLA-TENCOR CORP	04/17/2026	VARIOUS	1,300.000	2,132,767		0	
48251W-10-4	KKR & CO INC	06/03/2026	ZERO STAGE CAPITAL	20,375.000	1,846,354		0	
482931-10-2	KAILERA THERAPEUTICS	05/06/2026	ZERO STAGE CAPITAL	12,139.000	226,345		0	
485925-10-1	KARDIGAN INC	06/18/2026	ZERO STAGE CAPITAL	6,700.000	107,200		0	
49338L-10-3	KEYSIGHT TECHNOLOGIES INC COMMON STK	06/03/2026	ZERO STAGE CAPITAL	6,316.000	2,230,666		0	
49446R-10-9	KIMCO REALTY CORP	06/03/2026	ZERO STAGE CAPITAL	2,818.000	67,125		0	
49714P-10-8	KINSALE CAPITAL GR	06/23/2026	ZERO STAGE CAPITAL	5,336.000	1,635,360		0	
49845K-10-1	KLAVIYO INC	05/22/2026	ZERO STAGE CAPITAL	15,253.000	228,515		0	
499049-10-4	KNIGHT-SWIFT TRANSPORATION	04/17/2026	ZERO STAGE CAPITAL	3,395.000	221,406		0	
50012A-10-8	KODIAK GAS SERVICES	06/12/2026	ZERO STAGE CAPITAL	17,106.000	1,150,011		0	
50015M-10-9	KODIAK SCIENCES IN	05/28/2026	ZERO STAGE CAPITAL	4,200.000	168,336		0	
50050N-10-3	KONTOOR BRANDS INC	04/07/2026	ZERO STAGE CAPITAL	929.000	62,728		0	
500643-20-0	KORN FERRY INTL	04/07/2026	ZERO STAGE CAPITAL	11,269.000	713,576		0	
50077B-20-7	KRATOS DEF & SEC SOL	04/07/2026	ZERO STAGE CAPITAL	4,056.000	291,918		0	
501575-10-4	KYMERA THERAPEUTIC	04/07/2026	ZERO STAGE CAPITAL	2,490.000	211,873		0	
505743-10-4	LADDER CAPITAL COR	04/07/2026	ZERO STAGE CAPITAL	14,040.000	136,497		0	
512807-30-6	LAM RESEARCH CORP	06/16/2026	VARIOUS	26,233.000	7,001,311		0	
516544-10-3	LANTHEUS HLDGS INC	05/04/2026	ZERO STAGE CAPITAL	4,089.000	329,195		0	
517834-10-7	LAS VEGAS SANDS CORP	05/05/2026	ZERO STAGE CAPITAL	849.000	44,386		0	
51819L-10-7	LATHAM GROUP INC	06/22/2026	ZERO STAGE CAPITAL	95,291.000	506,079		0	
518439-10-4	ESTEE LAUDER CO	05/05/2026	ZERO STAGE CAPITAL	2,471.000	204,772		0	
52603A-20-8	LENDINGCLUB CORP	04/28/2026	ZERO STAGE CAPITAL	17,378.000	280,657		0	
53115L-10-4	LIBERTY ENERGY INC	04/07/2026	ZERO STAGE CAPITAL	4,833.000	137,480		0	
531914-10-9	LIFEWAY FOODS INC	05/29/2026	ZERO STAGE CAPITAL	5,594.000	112,887		0	
53228F-10-1	LIFESTANCE HEALTH GR	06/11/2026	ZERO STAGE CAPITAL	51,416.000	412,369		0	
53229X-10-1	LIFTOFF MOBILE INC	06/04/2026	ZERO STAGE CAPITAL	10,200.000	234,600		0	
532457-10-8	LILLY (ELI) & CO	05/12/2026	ZERO STAGE CAPITAL	1,358.000	1,224,227		0	
535555-10-6	LINDSAY CORP	04/07/2026	ZERO STAGE CAPITAL	1,365.000	144,365		0	
537008-10-4	LITTLEFUSE INC.	06/03/2026	ZERO STAGE CAPITAL	12.000	5,816		0	
53947R-10-5	LOAR HOLDINGS INC	06/03/2026	ZERO STAGE CAPITAL	22,019.000	1,309,453		0	
539830-10-9	LOCKHEED MARTIN CORP	05/05/2026	ZERO STAGE CAPITAL	183.000	93,138		0	
546347-10-5	LOUISIANA PAC CORP	05/06/2026	ZERO STAGE CAPITAL	28,396.000	1,997,308		0	
548661-10-7	LOWES COS INC	05/20/2026	ZERO STAGE CAPITAL	879.000	193,559		0	
55024U-10-9	LUMEN HOLDINGS INC	06/23/2026	ZERO STAGE CAPITAL	1,304.000	1,140,302		0	
55287L-10-1	MBX BIOSCIENCES INC	06/23/2026	ZERO STAGE CAPITAL	12,242.000	464,556		0	
55306N-10-4	MKS INSTRUMENT INC	04/07/2026	ZERO STAGE CAPITAL	1,664.000	396,335		0	
55318A-10-8	MNTN INC	04/07/2026	ZERO STAGE CAPITAL	27,541.000	249,979		0	
553498-10-6	MSA SAFETY INC	05/15/2026	ZERO STAGE CAPITAL	5,099.000	884,014		0	
55354G-10-0	MSCI INC	06/03/2026	ZERO STAGE CAPITAL	503.000	293,469		0	
55405W-10-4	MYR GROUP INC DEL	04/07/2026	ZERO STAGE CAPITAL	825.000	238,311		0	
556269-10-8	MADDEN STEVEN LTD	06/04/2026	ZERO STAGE CAPITAL	15,059.000	635,421		0	
558868-10-5	MADRIGAL PHARMACEUTI	06/10/2026	ZERO STAGE CAPITAL	807.000	414,287		0	
55955D-10-0	MAGNITE INC	04/07/2026	ZERO STAGE CAPITAL	35,415.000	427,176		0	
56146T-10-3	MAMAS CREATIONS INC	04/07/2026	ZERO STAGE CAPITAL	7,088.000	110,383		0	
562750-10-9	MANHATTAN ASSOCIATES INC	05/05/2026	ZERO STAGE CAPITAL	2,378.000	335,702		0	
56400P-70-6	MANNKIND CORP	04/28/2026	ZERO STAGE CAPITAL	27,562.000	72,815		0	

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565788-10-6	MARA HOLDINGS INC	04/07/2026	ZERO STAGE CAPITAL	2,697.000	24,197		0	
56585A-10-2	MARATHON PETROLEUM	05/05/2026	ZERO STAGE CAPITAL	1,592.000	414,764		0	
57142B-10-4	MARQETA INC	04/07/2026	ZERO STAGE CAPITAL	69,133.000	276,656		0	
571748-10-2	MARSH & MCLENNAN COS	05/05/2026	ZERO STAGE CAPITAL	2,958.000	512,134		0	
573874-10-4	MARVELL TECHNOLOGY	06/10/2026	ZERO STAGE CAPITAL	3,738.000	785,046		0	
574599-10-6	MASCO CORP	06/03/2026	ZERO STAGE CAPITAL	7,447.000	514,989		0	
576323-10-9	MASTEC INC	05/07/2026	ZERO STAGE CAPITAL	268.000	110,738		0	
57636Q-10-4	MASTERCARD INC	06/12/2026	ZERO STAGE CAPITAL	401.000	197,307		0	
576485-20-5	MATADOR RESOURCES	04/07/2026	ZERO STAGE CAPITAL	10,982.000	708,295		0	
578605-10-7	MAYVILLE ENGINEERI	06/09/2026	ZERO STAGE CAPITAL	6,700.000	221,211		0	
580135-10-1	MCDONALD'S CORP	05/05/2026	ZERO STAGE CAPITAL	6,149.000	1,784,384		0	
58155Q-10-3	MCKESSON CORP	04/06/2026	ZERO STAGE CAPITAL	8.000	6,855		0	
58506Q-10-9	MEDPACE HOLDINGS	04/13/2026	ZERO STAGE CAPITAL	470.000	234,350		0	
58733R-10-2	MERCADOLIBRE INC	04/27/2026	VARIOUS	2,483.000	4,641,815		0	
587376-10-4	MERCANTILE BANK CORP	04/07/2026	ZERO STAGE CAPITAL	4,664.000	242,750		0	
59156R-10-8	METLIFE INC	05/12/2026	ZERO STAGE CAPITAL	22,608.000	1,795,753		0	
59356Q-10-8	MIAMI INTL HOLDINGS	04/07/2026	ZERO STAGE CAPITAL	3,214.000	132,841		0	
594918-10-4	MICROSOFT	06/10/2026	VARIOUS	4,768.000	1,932,391		0	
595112-10-3	MICRON TECHNOLOGY INC	06/17/2026	VARIOUS	13,647.000	6,094,467		0	
600544-10-0	MILLER HERMAN INC	04/10/2026	ZERO STAGE CAPITAL	16,187.000	248,834		0	
603170-10-1	MINERALYS THERAPEUTI	04/07/2026	ZERO STAGE CAPITAL	3,334.000	94,426		0	
60471A-10-1	MIRION TECHNOLOGIES	04/07/2026	ZERO STAGE CAPITAL	3,445.000	65,737		0	
604749-10-1	MIRUM PHARMACEUTIC	06/10/2026	ZERO STAGE CAPITAL	1,938.000	185,266		0	
607828-10-0	MODINE MAUFACTURING CO	06/01/2026	ZERO STAGE CAPITAL	3,618.000	909,978		0	
61023L-20-7	MONOPAR THERAPEUTICS	04/07/2026	ZERO STAGE CAPITAL	1,103.000	59,147		0	
617446-44-8	MORGAN STANLEY DEAN WITTER&CO	06/02/2026	ZERO STAGE CAPITAL	3,555.000	627,569		0	
620076-30-7	MOTOROLA SOLUTIONS	04/06/2026	ZERO STAGE CAPITAL	263.000	116,099		0	
624758-10-8	MUELLER WATER PRODUCTS INC COMMON STK	06/09/2026	ZERO STAGE CAPITAL	102,355.000	2,597,772		0	
634865-10-9	NATIONAL BANKSHARE	04/17/2026	ZERO STAGE CAPITAL	3,231.000	121,817		0	
63845R-10-7	NATIONAL VISION HLDG	04/07/2026	ZERO STAGE CAPITAL	13,280.000	321,403		0	
639193-10-1	NAVAN INC	06/16/2026	ZERO STAGE CAPITAL	39,312.000	707,258		0	
63942X-10-6	NAVITAS SEMICONDUCTO	06/22/2026	ZERO STAGE CAPITAL	41,309.000	814,297		0	
63947X-10-1	NCINO INC	05/28/2026	ZERO STAGE CAPITAL	38,103.000	664,323		0	
64110D-10-4	NETAPP INC	06/03/2026	ZERO STAGE CAPITAL	2,853.000	489,990		0	
64110L-10-6	NETFLIX INC	06/10/2026	ZERO STAGE CAPITAL	4,705.000	395,372		0	
64115T-10-4	NETSCOUT SYSTEMS INC	04/07/2026	ZERO STAGE CAPITAL	2,148.000	71,168		0	
64125C-10-9	NEUROCRINE BIOSCIENCES IN	06/03/2026	ZERO STAGE CAPITAL	102.000	16,846		0	
642045-10-8	ATLAS ENERGY SOLUTIO	04/21/2026	ZERO STAGE CAPITAL	5,096.000	73,407		0	
647581-20-6	NEW ORIENTAL EDUCATIO-SP ADR	04/07/2026	ZERO STAGE CAPITAL	500.000	28,044		0	
649445-40-0	FLAGSTAR FINANCIAL	06/22/2026	ZERO STAGE CAPITAL	29,442.000	434,670		0	
650111-10-7	NEW YORK TIMES CO	06/03/2026	ZERO STAGE CAPITAL	3,698.000	278,164		0	
65158N-10-2	NEWMARK GROUP INC	04/22/2026	ZERO STAGE CAPITAL	41,732.000	657,946		0	
651639-10-6	NEWMONT GOLD CORP	06/10/2026	ZERO STAGE CAPITAL	4,938.000	540,073		0	
65249B-10-9	NEWS CORP NEW	05/05/2026	ZERO STAGE CAPITAL	803.000	20,444		0	
65290E-10-1	NEXTRACKER INC	06/01/2026	ZERO STAGE CAPITAL	9,347.000	1,081,673		0	
653656-10-8	NICE SYSTEMS LTD	06/09/2026	ZERO STAGE CAPITAL	11,818.000	1,047,661		0	
65406E-10-2	NICOLET BANKSHARES	04/07/2026	ZERO STAGE CAPITAL	1,133.000	168,910		0	
654106-10-3	NIKE INC -CL B COMMON STK	06/15/2026	ZERO STAGE CAPITAL	2,142.000	97,203		0	

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666807-10-2	NORTHROP GRUMMAN CORP	06/22/2026	VARIOUS	15,485.000	7,898,813		0	
67011P-10-0	NOW INC/DE COMMON STK	06/12/2026	ZERO STAGE CAPITAL	39,115.000	521,473		0	
670346-10-5	NUCOR CORP	06/10/2026	ZERO STAGE CAPITAL	1,760.000	430,277		0	
67066G-10-4	NVIDIA CORP	06/10/2026	VARIOUS	52,426.000	11,069,542		0	
670703-10-7	NUVALENT INC	04/07/2026	ZERO STAGE CAPITAL	2,096.000	212,735		0	
67098H-10-4	O-I GLASS INC	04/27/2026	ZERO STAGE CAPITAL	19,867.000	212,927		0	
674215-20-7	OHORD ENERGY	04/07/2026	ZERO STAGE CAPITAL	4,293.000	624,142		0	
674599-10-5	OCCIDENTAL PETE CORP DEL	06/03/2026	ZERO STAGE CAPITAL	10,098.000	623,642		0	
67613T-10-4	ODYSSEY THERAPEUTICS	05/08/2026	ZERO STAGE CAPITAL	1,100.000	19,800		0	
68062P-10-6	OLEMA PHARMACEUTICAL	04/07/2026	ZERO STAGE CAPITAL	3,103.000	47,358		0	
680665-20-5	OLIN CORP	06/03/2026	ZERO STAGE CAPITAL	739.000	19,074		0	
681116-10-9	OLLIES BARGAIN OUT	04/07/2026	ZERO STAGE CAPITAL	3,444.000	326,998		0	
68213N-10-9	OMNICELL, INC COMMON STK	04/07/2026	ZERO STAGE CAPITAL	4,355.000	150,300		0	
682189-10-5	ON SEMICONDUCTOR CRP	06/03/2026	ZERO STAGE CAPITAL	3,155.000	242,381		0	
68268W-10-3	ONEMAIN HOLDINGS INC	06/02/2026	ZERO STAGE CAPITAL	31,584.000	1,746,459		0	
683344-10-5	ONTO INNOVATION INC	06/11/2026	ZERO STAGE CAPITAL	2,088.000	543,014		0	
68389X-10-5	ORACLE CORP	06/03/2026	ZERO STAGE CAPITAL	2,337.000	538,398		0	
68404L-20-1	OPTION CARE HEALTH	04/07/2026	ZERO STAGE CAPITAL	8,251.000	228,982		0	
68417L-10-7	ORANGE COUNTY BANCORP	04/29/2026	ZERO STAGE CAPITAL	4,233.000	147,427		0	
687793-10-9	OSCAR HEALTH INC	06/12/2026	ZERO STAGE CAPITAL	33,240.000	871,318		0	
68902V-10-7	OTIS WORLDWIDE CORP	06/23/2026	ZERO STAGE CAPITAL	34,985.000	2,555,160		0	
69007J-30-4	OUTFRONT MEDIA INC	04/07/2026	ZERO STAGE CAPITAL	20,275.000	557,603		0	
69318G-10-6	PBF ENERGY INC	06/10/2026	ZERO STAGE CAPITAL	1,000.000	43,272		0	
69318J-10-0	PC CONNECTION INC	04/13/2026	ZERO STAGE CAPITAL	300.000	19,297		0	
69331C-10-8	PG&E CORP	06/17/2026	ZERO STAGE CAPITAL	125,487.000	2,075,879		0	
69343T-10-7	PJT PARTNERS INC	06/23/2026	ZERO STAGE CAPITAL	5,950.000	928,512		0	
69351T-10-6	PPL CORPORATION	05/20/2026	ZERO STAGE CAPITAL	80,512.000	3,027,168		0	
69366J-20-0	PTC THERAPEUTICS I	04/14/2026	ZERO STAGE CAPITAL	3,528.000	246,416		0	
69370C-10-0	PTC INC	06/03/2026	ZERO STAGE CAPITAL	1,104.000	154,306		0	
69608A-10-8	PALANTIR TECH INC	06/10/2026	ZERO STAGE CAPITAL	11,300.000	1,494,228		0	
696389-40-2	PALISADE BIO INC	04/07/2026	ZERO STAGE CAPITAL	18,326.000	35,349		0	
697435-10-5	PALO ALTO NETWORKS	06/03/2026	ZERO STAGE CAPITAL	3,295.000	746,695		0	
701094-10-4	PARKER HANNIFIN CORP COMMON STK	06/23/2026	ZERO STAGE CAPITAL	391.000	371,015		0	
70202L-10-2	PARSONS CORPORATION	06/05/2026	ZERO STAGE CAPITAL	27,043.000	1,546,720		0	
703343-10-3	PATRICK INDS INC	04/16/2026	ZERO STAGE CAPITAL	6,650.000	729,545		0	
703481-10-1	PATTERSON-UTI ENERGY INC	04/13/2026	ZERO STAGE CAPITAL	17,883.000	188,532		0	
704326-10-7	PAYCHEX INC COMMON STK	05/05/2026	ZERO STAGE CAPITAL	505.000	46,899		0	
70438V-10-6	PAYLOCITY HLDG COR	06/16/2026	ZERO STAGE CAPITAL	8,625.000	902,282		0	
705573-10-3	PEGASYSTEMS INC	05/05/2026	ZERO STAGE CAPITAL	2,094.000	79,333		0	
710577-10-7	PEOPLES BK N C	04/30/2026	ZERO STAGE CAPITAL	7,860.000	317,072		0	
713448-10-8	PEPSICO INC MTN	06/10/2026	ZERO STAGE CAPITAL	1,520.000	226,033		0	
71367G-10-2	PERELLA WEINBERG PRT	05/12/2026	ZERO STAGE CAPITAL	49,285.000	968,014		0	
718172-10-9	PHILIP MORRIS INT'L	06/03/2026	ZERO STAGE CAPITAL	2,371.000	417,272		0	
718546-10-4	PHILLIPS 66	04/10/2026	ZERO STAGE CAPITAL	5,414.000	860,201		0	
72348N-10-9	PINNACLE FINANCIAL PARTNERS	04/14/2026	ZERO STAGE CAPITAL	5,396.000	481,174		0	
724078-20-9	PIPER JAFFRAY COS	04/07/2026	ZERO STAGE CAPITAL	3,517.000	275,283		0	
729132-10-0	PLEXUS CORP	06/23/2026	ZERO STAGE CAPITAL	3,043.000	780,533		0	
73278L-10-5	POOL CORP COMMON STK	06/12/2026	ZERO STAGE CAPITAL	5,923.000	1,148,342		0	

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

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736508-84-7	PORTLAND GEN ELEC CO	05/12/2026	ZERO STAGE CAPITAL	100.000	4,852		0	
739276-10-3	POWER INTEGRATIONS INC	06/23/2026	ZERO STAGE CAPITAL	14,094.000	932,909		0	
73933G-20-2	POWER SOLUTIONS INTL	04/14/2026	ZERO STAGE CAPITAL	2,980.000	251,079		0	
74006W-20-7	PRAXIS PRECISION MED	04/07/2026	ZERO STAGE CAPITAL	716.000	219,599		0	
74144T-10-8	T ROWE PRICE GRP	05/05/2026	ZERO STAGE CAPITAL	3,828.000	372,148		0	
741511-10-9	PRICESMART INC	06/18/2026	ZERO STAGE CAPITAL	4,108.000	659,053		0	
74164F-10-3	PRIMORIS SVCS CORP	06/23/2026	ZERO STAGE CAPITAL	41,569.000	4,567,708		0	
74164M-10-8	PRIMERICA INC	05/13/2026	ZERO STAGE CAPITAL	185.000	49,523		0	
74251V-10-2	PRINCIPAL FINANCIAL GROUP	05/15/2026	ZERO STAGE CAPITAL	14,854.000	1,492,880		0	
742718-10-9	PROCTER & GAMBLE CO	04/06/2026	ZERO STAGE CAPITAL	564.000	80,550		0	
74276L-10-5	PROCEPT BIOROBOTICS	04/08/2026	ZERO STAGE CAPITAL	7,638.000	181,179		0	
74276R-10-2	PRIVIA HEALTH GROUP	05/07/2026	ZERO STAGE CAPITAL	50,103.000	1,193,062		0	
743315-10-3	PROGRESSIVE CORP	06/04/2026	ZERO STAGE CAPITAL	10,674.000	2,097,196		0	
74340W-10-3	PROLOGIS INC	05/12/2026	ZERO STAGE CAPITAL	3,500.000	502,743		0	
74347M-10-8	PROPETRO HLDG CORP	06/15/2026	ZERO STAGE CAPITAL	50,818.000	800,754		0	
74366E-10-2	PROTAGONIST THERAP	04/07/2026	ZERO STAGE CAPITAL	2,797.000	290,222		0	
744320-10-2	PRUDENTIAL FINL	04/09/2026	ZERO STAGE CAPITAL	19,403.000	1,884,036		0	
744573-10-6	PUBLIC SVC ENTERPRISE GRO	05/12/2026	ZERO STAGE CAPITAL	200.000	15,711		0	
747316-10-7	QUAKER HOUGHTON	04/07/2026	ZERO STAGE CAPITAL	2,010.000	245,847		0	
74743L-10-0	QNITY ELECTRONICS INC	04/27/2026	ZERO STAGE CAPITAL	1,201.000	172,693		0	
747525-10-3	QUALCOMM INC	04/13/2026	ZERO STAGE CAPITAL	800.000	104,305		0	
750102-10-5	RACKSPACE TECHNOLO	05/29/2026	ZERO STAGE CAPITAL	21,250.000	112,766		0	
750491-10-2	RADNET INC	04/07/2026	ZERO STAGE CAPITAL	1,613.000	88,057		0	
750917-10-6	RAMBUS INC	04/07/2026	ZERO STAGE CAPITAL	5,189.000	471,427		0	
750940-10-8	RALLIANT CORP	05/19/2026	ZERO STAGE CAPITAL	18,852.000	1,102,493		0	
75513E-10-1	RAYTHEON TECHNOLOGIES CORP	06/03/2026	VARIOUS	7,729.000	1,506,993		0	
75734B-10-0	REDDIT INC	04/06/2026	ZERO STAGE CAPITAL	238.000	32,937		0	
758075-40-2	REDWOOD TRUST INC	04/07/2026	ZERO STAGE CAPITAL	12,862.000	73,339		0	
75886F-10-7	REGENERON PHARMCTCLS	06/10/2026	ZERO STAGE CAPITAL	1,034.000	750,077		0	
7591EP-10-0	REGIONS FINL CORP	06/03/2026	ZERO STAGE CAPITAL	673.000	18,474		0	
75960P-10-4	REMITLY GLOBAL INC	04/07/2026	ZERO STAGE CAPITAL	15,856.000	254,203		0	
75970E-10-7	RENASANT CORP	04/07/2026	ZERO STAGE CAPITAL	17,532.000	659,528		0	
760759-10-0	REPUBLIC SERVICES INC	04/09/2026	ZERO STAGE CAPITAL	1,045.000	226,820		0	
761152-10-7	RESMED INC	06/04/2026	ZERO STAGE CAPITAL	837.000	171,716		0	
76155X-10-0	REVOLUTION MEDICIN	04/15/2026	ZERO STAGE CAPITAL	4,499.000	483,264		0	
76243J-10-5	RHYTHM PHARMACEUTI	05/05/2026	ZERO STAGE CAPITAL	3,177.000	276,125		0	
76655K-10-3	RIGETTI COMPUTING	04/17/2026	ZERO STAGE CAPITAL	16,844.000	310,489		0	
767292-10-5	RIOT PLATFORMS INC	05/27/2026	ZERO STAGE CAPITAL	16,468.000	352,157		0	
773121-10-8	ROCKET LAB CORP	06/03/2026	ZERO STAGE CAPITAL	1,836.000	210,681		0	
778296-10-3	ROSS STORES INC	06/03/2026	ZERO STAGE CAPITAL	3,048.000	705,508		0	
783549-10-8	RYDER SYS INC	04/27/2026	ZERO STAGE CAPITAL	230.000	57,534		0	
784117-10-3	SEI INVESTMENTS COMPANY	04/27/2026	ZERO STAGE CAPITAL	598.000	54,077		0	
784305-10-4	H2O AMERICA	06/22/2026	ZERO STAGE CAPITAL	7,895.000	461,033		0	
78440X-88-7	SL GREEN RLTY CORP	04/07/2026	ZERO STAGE CAPITAL	2,968.000	111,514		0	
78454L-10-0	SM ENERGY COMPANY	04/13/2026	ZERO STAGE CAPITAL	9,243.000	286,546		0	
78473E-10-3	SPX TECHNOLOGIES	04/07/2026	ZERO STAGE CAPITAL	1,229.000	240,198		0	
79466L-30-2	SALESFORCE COM INC	06/23/2026	ZERO STAGE CAPITAL	19,889.000	3,200,510		0	
80004C-20-0	SANDISK CORP	06/03/2026	VARIOUS	13,370.000	18,394,400		0	

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801056-10-2	SANMINA CORP	05/08/2026	ZERO STAGE CAPITAL	4,607.000	839,924		0	
805111-10-1	SAVARA INC	04/27/2026	ZERO STAGE CAPITAL	15,857.000	91,378		0	
806857-10-8	SCHLUMBERGER LTD	06/22/2026	JP MORGAN	126,000.000	6,007,100		0	
80706P-10-3	SCHOLAR ROCK HLDG	04/27/2026	ZERO STAGE CAPITAL	6,136.000	300,474		0	
808513-10-5	THE CHARLES SCHWAB	04/06/2026	ZERO STAGE CAPITAL	1,899.000	176,683		0	
811707-80-1	SEACOAST BKG CORP FL	04/07/2026	ZERO STAGE CAPITAL	11,471.000	356,427		0	
81221K-10-8	SEAPORT THERAPEUTICS	05/01/2026	ZERO STAGE CAPITAL	11,900.000	214,200		0	
816850-10-1	SEMTECH CORP	04/07/2026	ZERO STAGE CAPITAL	7,148.000	593,942		0	
81730H-10-9	SENTINELONE INC	06/17/2026	ZERO STAGE CAPITAL	50,482.000	785,515		0	
81764X-10-3	SERVICETITAN	05/26/2026	ZERO STAGE CAPITAL	2,880.000	185,458		0	
82024L-10-3	SHATTUCK LABS INC	06/10/2026	ZERO STAGE CAPITAL	25,375.000	154,746		0	
82509L-10-7	SHOPIFY INC COMMON STK	06/04/2026	ZERO STAGE CAPITAL	24,033.000	2,515,855		0	
825107-10-5	SHORE BANCSHARES IN	04/07/2026	ZERO STAGE CAPITAL	8,288.000	159,212		0	
82706C-10-8	SILICON IMAGE INC COMMON STK	03/30/2026	ZERO STAGE CAPITAL	853.000	92,363		0	
828730-20-0	SIMMONS 1ST NATL COR	04/07/2026	ZERO STAGE CAPITAL	16,135.000	320,780		0	
82982T-10-6	SITIME CORP	04/07/2026	ZERO STAGE CAPITAL	1,049.000	389,716		0	
830830-10-5	SKYLINE CORP	06/02/2026	ZERO STAGE CAPITAL	5,397.000	384,671		0	
831349-10-5	SLIDE INS HLDGS INC	04/14/2026	ZERO STAGE CAPITAL	25,645.000	460,719		0	
83190L-20-8	SMARTFINANCIAL INC	04/07/2026	ZERO STAGE CAPITAL	3,810.000	154,905		0	
83207R-10-7	SMITH DOUGLAS HOMES	06/16/2026	ZERO STAGE CAPITAL	11,165.000	150,230		0	
83418M-10-3	SOLARIS ENERGY INFRA	06/11/2026	ZERO STAGE CAPITAL	2,308.000	149,869		0	
834203-30-9	SOLENO THERAPEUTICS	04/07/2026	ZERO STAGE CAPITAL	5,353.000	240,735		0	
842587-10-7	SOUTHERN CO	06/10/2026	ZERO STAGE CAPITAL	2,000.000	187,173		0	
84857L-10-1	SPIRE INC	06/08/2026	ZERO STAGE CAPITAL	6,761.000	584,722		0	
85208M-10-2	SPROUTS FMRS MKT I	06/08/2026	ZERO STAGE CAPITAL	29,608.000	2,599,076		0	
85209E-20-8	SPRUCE BIOSCIENCES	04/07/2026	ZERO STAGE CAPITAL	431.000	26,918		0	
852234-10-3	BLOCK INC	06/03/2026	ZERO STAGE CAPITAL	3,266.000	212,536		0	
85914M-10-7	STEPSTONE GROUP INC	04/27/2026	ZERO STAGE CAPITAL	20,123.000	961,733		0	
860630-10-2	STIFEL FINL CORP	04/23/2026	CORRECTION	6.000	0		0	
86150R-10-7	STOKE THERAPEUTICS	04/14/2026	ZERO STAGE CAPITAL	4,994.000	168,017		0	
863667-10-1	STRYKER CORP	06/03/2026	ZERO STAGE CAPITAL	841.000	246,455		0	
86366E-10-6	STRUCTURE THERAPEUTICS INC	04/07/2026	ZERO STAGE CAPITAL	4,032.000	220,619		0	
87162W-10-0	TD SYNNEX CORPORATIO	05/05/2026	ZERO STAGE CAPITAL	3,336.000	708,306		0	
871829-10-7	SYSCO CORP	06/23/2026	VARIOUS	232,248.000	17,254,041		0	
872540-10-9	TJX COMPANIES INC	06/03/2026	ZERO STAGE CAPITAL	772.000	124,192		0	
872590-10-4	T-MOBILE US INC	06/10/2026	ZERO STAGE CAPITAL	5,510.000	1,061,965		0	
87266M-10-7	TPG RE FIN TR INC	04/07/2026	ZERO STAGE CAPITAL	8,652.000	66,908		0	
87305R-10-9	TTM TECHNOLOGIES INC	05/08/2026	ZERO STAGE CAPITAL	7,372.000	900,722		0	
875372-20-3	TANDEM DIABETES CARE	04/07/2026	ZERO STAGE CAPITAL	4,907.000	89,759		0	
875465-10-6	TANGER FACTORY OUTLET CTR	04/07/2026	ZERO STAGE CAPITAL	13,863.000	484,817		0	
87612E-10-6	TARGET CORP	06/10/2026	ZERO STAGE CAPITAL	3,200.000	395,917		0	
87724P-10-6	TAYLOR MORRISON JP,E CORP	04/17/2026	ZERO STAGE CAPITAL	3,647.000	220,323		0	
880320-10-9	TENCENT HLDGS LTD	04/20/2026	VARIOUS	30,736.000	2,038,728		0	
88033G-40-7	TENET HEALTHCARE	06/03/2026	ZERO STAGE CAPITAL	2,454.000	488,192		0	
880345-10-3	TENNANT CO	05/29/2026	ZERO STAGE CAPITAL	26,221.000	2,118,428		0	
88076W-10-3	TERADATA CORP	06/03/2026	ZERO STAGE CAPITAL	1,126.000	39,433		0	
880770-10-2	TERADYNE INC COMMON STK	05/11/2026	ZERO STAGE CAPITAL	616.000	223,679		0	
880779-10-3	TEREX CORP	05/19/2026	ZERO STAGE CAPITAL	8,840.000	527,368		0	

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88080T-10-4	TERAWULF INC	05/27/2026	ZERO STAGE CAPITAL	38,860.000	781,500		0	
88160R-10-1	TESLA INC	06/10/2026	ZERO STAGE CAPITAL	2,744.000	1,082,808		0	
88162G-10-3	TETRA TECH INC	06/03/2026	ZERO STAGE CAPITAL	743.000	20,872		0	
882508-10-4	TEXAS INSTRS INC	06/10/2026	ZERO STAGE CAPITAL	5,821.000	1,677,269		0	
883203-10-1	TEXTRON INC	05/07/2026	ZERO STAGE CAPITAL	1,200.000	110,260		0	
883556-10-2	THERMO ELECTRON CORP	06/23/2026	VARIOUS	8,610.000	4,112,085		0	
88579Y-10-1	3M COMPANY	04/13/2026	ZERO STAGE CAPITAL	800.000	121,189		0	
88642R-10-9	TIDEWATER INC	06/15/2026	ZERO STAGE CAPITAL	6,364.000	522,481		0	
888787-10-8	TOAST INC	05/29/2026	ZERO STAGE CAPITAL	17,172.000	446,341		0	
889478-10-3	TOLL BROTHERES INC	04/06/2026	ZERO STAGE CAPITAL	1,250.000	172,325		0	
89214P-10-9	TOWNEBANK PORTSMOUT	04/07/2026	ZERO STAGE CAPITAL	5,435.000	185,073		0	
892672-10-6	TRADEWEB MARKETS I	06/03/2026	ZERO STAGE CAPITAL	1,413.000	147,731		0	
89400J-10-7	TRANSUNION	05/04/2026	ZERO STAGE CAPITAL	21,617.000	1,524,532		0	
89417E-10-9	THE TRAVELERS COS INC COMMON STK	05/05/2026	ZERO STAGE CAPITAL	1,602.000	482,795		0	
89422G-10-7	TRAVERE THERAPEUTICS	06/03/2026	ZERO STAGE CAPITAL	6,229.000	211,216		0	
89531P-10-5	TREX COMPANY INC	06/03/2026	ZERO STAGE CAPITAL	47,431.000	1,809,568		0	
89532M-10-1	TREVI THERAPEUTICS	04/17/2026	ZERO STAGE CAPITAL	15,758.000	206,205		0	
896239-10-0	TRIMBLE NAVIGATION LTD COMMON STK	06/03/2026	ZERO STAGE CAPITAL	147.000	8,169		0	
898402-10-2	TRUSTMARK CORP	04/07/2026	ZERO STAGE CAPITAL	7,502.000	325,347		0	
90138F-10-2	TWILIO INC	06/03/2026	ZERO STAGE CAPITAL	914.000	207,761		0	
90184D-10-0	TWIST BIOSCIENCE C	04/07/2026	ZERO STAGE CAPITAL	4,556.000	228,401		0	
902681-10-5	UGI CORP NEW	05/05/2026	ZERO STAGE CAPITAL	11,305.000	405,304		0	
902788-10-8	UMB FINL CORP	06/22/2026	ZERO STAGE CAPITAL	3,276.000	442,271		0	
90353W-10-3	UBIQUITI INC	04/13/2026	ZERO STAGE CAPITAL	140.000	131,671		0	
90355N-10-1	USCB FINANCIAL HLDGS	04/24/2026	ZERO STAGE CAPITAL	10,954.000	210,341		0	
90364P-10-5	UIPATH INC	05/05/2026	ZERO STAGE CAPITAL	16,752.000	180,084		0	
90400D-10-8	ULTRAGENYX PHARMAC	04/07/2026	ZERO STAGE CAPITAL	1,580.000	36,596		0	
907818-10-8	UNION PAC CORP	04/27/2026	ZERO STAGE CAPITAL	3,695.000	913,875		0	
90984P-30-3	UNITED COMMNTY BANKS	04/07/2026	ZERO STAGE CAPITAL	5,402.000	175,414		0	
911163-10-3	UNITED NAT FOODS INC	06/23/2026	ZERO STAGE CAPITAL	26,240.000	1,275,918		0	
911312-10-6	UNITED PARCEL SERVICE	05/05/2026	ZERO STAGE CAPITAL	7,570.000	742,327		0	
911363-10-9	UNITED RENTALS INC	06/03/2026	ZERO STAGE CAPITAL	450.000	462,972		0	
912008-10-9	US FOODS HOLDING CORP	05/26/2026	ZERO STAGE CAPITAL	3,167.000	264,533		0	
91307C-10-2	UNITED THERAPEUTICS	06/02/2026	ZERO STAGE CAPITAL	2,421.000	1,326,626		0	
91324P-10-2	UNITEDHEALTH GROUP INC	06/03/2026	ZERO STAGE CAPITAL	2,089.000	770,832		0	
913259-10-7	UNITIL CORP	04/07/2026	ZERO STAGE CAPITAL	2,825.000	152,499		0	
91347P-10-5	UNIVERSAL DISPLAY CP	04/13/2026	ZERO STAGE CAPITAL	2,244.000	219,193		0	
913903-10-0	UNIVERSAL HLTH SVCS INC	05/28/2026	ZERO STAGE CAPITAL	5,379.000	811,285		0	
91529Y-10-6	UNUMPROVIDENT CORP	04/08/2026	ZERO STAGE CAPITAL	17,613.000	1,348,832		0	
916896-10-3	URANIUM ENERGY CORP	06/15/2026	ZERO STAGE CAPITAL	84,602.000	1,149,592		0	
917047-10-2	URBAN OUTFITTERS,INC	05/21/2026	ZERO STAGE CAPITAL	6,438.000	430,302		0	
918204-10-8	V.F. CORP	04/06/2026	ZERO STAGE CAPITAL	2,902.000	49,653		0	
91913Y-10-0	VALERO ENERGY CORP	05/05/2026	ZERO STAGE CAPITAL	1,006.000	247,802		0	
919794-10-7	VALLEY NATL BANCORP	06/02/2026	ZERO STAGE CAPITAL	117,284.000	1,580,908		0	
920253-10-1	VALMONT INDS INC	04/06/2026	ZERO STAGE CAPITAL	48.000	19,368		0	
92047W-10-1	VALVOLINE INC	05/08/2026	ZERO STAGE CAPITAL	33,491.000	1,185,040		0	
922042-74-2	VANGUARD INTL	05/15/2026	ZERO STAGE CAPITAL	14,628.000	2,201,091		0	
922280-10-2	VARONIS SYSTEMS IN	06/15/2026	ZERO STAGE CAPITAL	3,168.000	106,515		0	

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92243G-10-8	VAXCYTE INC	04/07/2026	ZERO STAGE CAPITAL	5,541.000	336,350		0	
92276F-10-0	VENTAS INC	06/23/2026	ZERO STAGE CAPITAL	3,321.000	285,199		0	
922967-10-4	VERADERMICS INC	04/30/2026	ZERO STAGE CAPITAL	1,126.000	74,042		0	
92343V-10-4	VERIZON COMMUNICATIONS	06/10/2026	ZERO STAGE CAPITAL	500.000	22,960		0	
92345Y-10-6	VERISK ANALYTICS INC	06/03/2026	ZERO STAGE CAPITAL	1,457.000	262,410		0	
92532F-10-0	VERTEX PHARMACEUTICALS INC COMMON STK	06/10/2026	ZERO STAGE CAPITAL	383.000	170,150		0	
92537N-10-8	VERTIV HOLDINGS LLC	06/03/2026	ZERO STAGE CAPITAL	655.000	217,126		0	
92552V-10-0	VIASAT INC	04/07/2026	ZERO STAGE CAPITAL	1,861.000	100,293		0	
925550-10-5	VIAVI SOLUTIONS IN	05/07/2026	ZERO STAGE CAPITAL	11,819.000	480,424		0	
92556V-10-6	VIATRIS	03/26/2026	ZERO STAGE CAPITAL	35,855.000	480,722		0	
92556W-10-4	VIA TRANSPORTATION I	04/07/2026	ZERO STAGE CAPITAL	4,373.000	69,452		0	
925652-10-9	VICI PPTYS INC	06/03/2026	ZERO STAGE CAPITAL	27,522.000	752,176		0	
92790C-10-4	VIRIDIAN THERAPEUTIC	04/07/2026	ZERO STAGE CAPITAL	11,624.000	210,463		0	
92826C-83-9	VISA INC	06/23/2026	VARIOUS	15,373.000	5,018,658		0	
928298-10-8	VISHAY INTERTECHNOLOGY IN	06/23/2026	ZERO STAGE CAPITAL	34,939.000	1,384,347		0	
92839U-20-6	VISTEON CORP	04/07/2026	ZERO STAGE CAPITAL	462.000	42,875		0	
92840M-10-2	VISTRA CORP	06/03/2026	ZERO STAGE CAPITAL	2,791.000	412,121		0	
92846Q-10-7	THE VITA COCO COMPAN	04/07/2026	ZERO STAGE CAPITAL	4,029.000	198,356		0	
92892B-10-3	VOYAGER TECH INC	06/18/2026	ZERO STAGE CAPITAL	10,562.000	341,675		0	
929089-10-0	VOYA FINANCIAL INC	04/08/2026	ZERO STAGE CAPITAL	3,828.000	261,413		0	
929160-10-9	VULCAN MATERIALS CO	04/06/2026	ZERO STAGE CAPITAL	991.000	279,145		0	
931142-10-3	WAL-MART STORES INC	05/05/2026	ZERO STAGE CAPITAL	9,233.000	1,207,769		0	
93403J-10-6	WARBY PARKER INC	04/07/2026	ZERO STAGE CAPITAL	1,886.000	39,987		0	
93627C-10-1	WARRIOR MET COAL	04/07/2026	ZERO STAGE CAPITAL	5,510.000	517,517		0	
938824-10-9	WASHINGTON FEDERAL INC	06/01/2026	ZERO STAGE CAPITAL	5,848.000	208,013		0	
941848-10-3	WATERS CORP	05/19/2026	VARIOUS	1,798.000	610,405		0	
946784-10-5	WAYSTAR HOLDING CORP	04/07/2026	ZERO STAGE CAPITAL	2,666.000	60,977		0	
947002-10-1	WEALTHFRONT CORP	04/07/2026	ZERO STAGE CAPITAL	24,027.000	229,025		0	
949746-10-1	WELLS FARGO & CO NEW	04/16/2026	ZERO STAGE CAPITAL	12,124.000	987,091		0	
950755-10-8	WERNER ENTERPRISES INC	04/07/2026	ZERO STAGE CAPITAL	23,114.000	713,347		0	
958102-10-5	WESTERN DIGITAL CORP	06/03/2026	VARIOUS	8,117.000	4,121,222		0	
969904-10-1	WILLIAMS-SONOMA INC	04/06/2026	ZERO STAGE CAPITAL	1,127.000	205,869		0	
97717P-10-4	WISDOMTREE INC	04/07/2026	ZERO STAGE CAPITAL	33,931.000	512,765		0	
983793-10-0	XPO LOGISTICS INC	05/05/2026	ZERO STAGE CAPITAL	144.000	29,890		0	
98386P-10-2	X-ENERGY INC	05/04/2026	ZERO STAGE CAPITAL	20,410.000	583,269		0	
984017-10-3	XENIA HOTELS & RESOR	04/07/2026	ZERO STAGE CAPITAL	18,730.000	274,865		0	
98422E-10-3	XERIS BIOPHARMA HLDG	04/07/2026	ZERO STAGE CAPITAL	13,323.000	78,366		0	
98585C-10-0	YESWAY INC.	06/18/2026	ZERO STAGE CAPITAL	36,964.000	805,138		0	
98585X-10-4	YETI HOLDINGS INC	06/03/2026	ZERO STAGE CAPITAL	27,321.000	1,059,401		0	
987084-10-0	YORK SPACE SYSTEMS	04/07/2026	ZERO STAGE CAPITAL	2,053.000	56,605		0	
98850P-10-9	YUM CHINA HOLDINGS INC COMMON STK	05/05/2026	ZERO STAGE CAPITAL	2,198.000	106,718		0	
989207-10-5	ZEBRA TECHNOLOGIES CORP.- CL A	04/07/2026	ZERO STAGE CAPITAL	992.000	209,832		0	
98937L-10-5	ZENAS BIOPHARMA INC	04/07/2026	ZERO STAGE CAPITAL	9,674.000	197,018		0	
98954M-10-1	ZILLOW INC	04/29/2026	ZERO STAGE CAPITAL	12,769.000	572,764		0	
98954M-20-0	ZILLOW GROUP INC	04/27/2026	ZERO STAGE CAPITAL	41,592.000	1,898,092		0	
98956P-10-2	ZIMMER HOLDINGS INC.	06/03/2026	ZERO STAGE CAPITAL	59.000	5,017		0	
989701-10-7	ZIONS BANCORPORATION	04/09/2026	ZERO STAGE CAPITAL	651.000	39,992		0	
000000-00-0	SES SA	05/26/2026	ZERO STAGE CAPITAL	5,422.000	57,756		0	

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

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000000-00-0	MINTH GROUP	05/15/2026	ZERO STAGE CAPITAL	56,800.000	282,376		0	
000000-00-0	SPOTIFY TECHNOLOGY COMMON STK	04/21/2026	ZERO STAGE CAPITAL	2,361.000	1,261,783		0	
000000-00-0	STONECO LTD COMMON STK	05/15/2026	ZERO STAGE CAPITAL	17,535.000	175,913		0	
000000-00-0	ALLEGRO.EU	04/13/2026	ZERO STAGE CAPITAL	4,824.000	36,253		0	
000000-00-0	SUPER GROUP SGHC LTD COMMON STK	06/10/2026	ZERO STAGE CAPITAL	56,352.000	775,904		0	
000000-00-0	NU HOLDINGS LTD OF CAYMAN COMMON STK	03/31/2026	ZERO STAGE CAPITAL	6,200.000	85,728		0	
000000-00-0	COCA COLA EUROPACIFIC MON STK	05/21/2026	ZERO STAGE CAPITAL	42,429.000	3,990,131		0	
G0585R-10-6	ASSURED GUARANTY LTD	04/07/2026	ZERO STAGE CAPITAL	882.000	72,215		0	
G25457-10-5	CREDO TECHNOLOGY GROUP HOLDI	04/07/2026	ZERO STAGE CAPITAL	7,751.000	827,822		0	
G3323L-10-0	FABRINET	06/23/2026	VARIOUS	15,666.000	8,848,024		0	
G4474Y-21-4	JANUS HENDERSON PLC	05/05/2026	ZERO STAGE CAPITAL	3,650.000	188,413		0	
G8473T-10-0	STERIS PLC	06/22/2026	ZERO STAGE CAPITAL	3,408.000	684,139		0	
G9460G-10-1	VALARIS LIMITED	04/13/2026	ZERO STAGE CAPITAL	1,362.000	135,682		0	
L6388F-11-0	MILLICOM INTL CELL	06/03/2026	ZERO STAGE CAPITAL	2,390.000	205,827		0	
00791P-10-7	ADVANTAGE ENERGY LTD	03/25/2026	ZERO STAGE CAPITAL	71,044.000	603,497		0	
015857-10-5	ALGONQUIN PWR&UTIL	05/19/2026	ZERO STAGE CAPITAL	11,047.000	64,407		0	
04040Y-10-9	ARIS MINING	03/04/2026	ZERO STAGE CAPITAL	0.000	(20,697)		0	
04045U-10-2	ARITZIA INC	06/16/2026	ZERO STAGE CAPITAL	418.000	49,929		0	
10919W-40-5	BRIGHT MINDS BIOSCIE	04/29/2026	ZERO STAGE CAPITAL	1,205.000	97,017		0	
136385-10-1	CANADIAN NAT RES LTD	04/30/2026	ZERO STAGE CAPITAL	1,157.000	54,561		0	
16890P-10-3	CHINA GOLD INTL RES	06/05/2026	ZERO STAGE CAPITAL	29,500.000	619,199		0	
21037X-10-0	CONSTELLATION SFTWR	06/12/2026	ZERO STAGE CAPITAL	437.000	932,952		0	
24477V-10-5	DEFINIUM THERAPEUTIC	04/28/2026	ZERO STAGE CAPITAL	7,215.000	149,037		0	
45245E-10-9	IMAX CORP	06/17/2026	ZERO STAGE CAPITAL	15,914.000	614,998		0	
53626N-10-2	LIONSGATE STUDIOS	06/18/2026	ZERO STAGE CAPITAL	68,253.000	891,852		0	
550428-10-6	COMMON STK	06/04/2026	SPINOFF	234.000	3,349		0	
66987E-20-6	NOVAGOLD RESOURCES	04/07/2026	ZERO STAGE CAPITAL	9,211.000	81,185		0	
67000B-10-4	NOVANTA INC	05/04/2026	ZERO STAGE CAPITAL	2,532.000	298,846		0	
67077M-10-8	NUTRIEN LTD	05/22/2026	ZERO STAGE CAPITAL	714.000	49,831		0	
674482-20-3	OBSIDIAN ENERGY	03/23/2026	ZERO STAGE CAPITAL	(52,355.000)	(459,148)		0	
675222-40-0	OCEANAGOLD CORP	04/09/2026	ZERO STAGE CAPITAL	872.000	29,102		0	
683715-10-6	OPEN TEXT CORP	03/24/2026	ZERO STAGE CAPITAL	0.000	(22,657)		0	
714266-10-3	PERPETUA RESOURCES	04/07/2026	ZERO STAGE CAPITAL	4,074.000	117,781		0	
775109-20-0	ROGERS COMMUNICATIONS	06/03/2026	ZERO STAGE CAPITAL	1,230.000	46,693		0	
784730-10-3	SSR MINING	04/07/2026	ZERO STAGE CAPITAL	4,418.000	122,062		0	
867224-10-7	SUNCOR ENERGY INC	05/13/2026	ZERO STAGE CAPITAL	1,232.000	80,462		0	
876511-10-6	TASEKO MINES LTD	06/16/2026	ZERO STAGE CAPITAL	86,082.000	637,433		0	
89679M-10-4	TRIPLE FLAG PRECIOUS	03/06/2026	ZERO STAGE CAPITAL	800.000	30,555		0	
923725-10-5	VERMILION ENERGY INC	04/20/2026	ZERO STAGE CAPITAL	2,661.000	30,787		0	
98420N-10-5	XENON PHARMACEUTIC	05/26/2026	ZERO STAGE CAPITAL	4,041.000	232,318		0	
00215W-10-0	ASE TECHNOLOGY HOLDINGS	06/15/2026	ZERO STAGE CAPITAL	17,632.000	599,965		0	
00687A-10-7	ADIDAS AG	04/10/2026	ZERO STAGE CAPITAL	800.000	64,701		0	
000000-00-0	DCC	03/30/2026	ZERO STAGE CAPITAL	10,555.000	650,250		0	
000000-00-0	RS GROUP PLC	04/14/2026	ZERO STAGE CAPITAL	42,151.000	327,870		0	
04623U-10-2	ASTELLAS PHARMA INC	06/23/2026	ZERO STAGE CAPITAL	44,603.000	601,036		0	
059460-30-3	BANCO BRADESCO S A	04/16/2026	VARIOUS	388,313.000	1,402,016		0	
000000-00-0	BP PLC	05/01/2026	ZERO STAGE CAPITAL	13,741.000	107,587		0	
110448-10-7	BRITISH AMER TOB PLC	05/21/2026	ZERO STAGE CAPITAL	90,000.000	5,958,621		0	

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20449X-40-1	COMPASS GROUP PLC	04/16/2026	ZERO STAGE CAPITAL	11,100.000	303,826		0	
000000-00-0	ENEL AMERICAS SA	04/22/2026	ZERO STAGE CAPITAL	729,665.000	67,937		0	
000000-00-0	GOLAR LNG COMMON STK	05/08/2026	ZERO STAGE CAPITAL	11,598.000	640,899		0	
000000-00-0	GPO FIN BANORTE	06/11/2026	ZERO STAGE CAPITAL	3,300.000	34,524		0	
000000-00-0	INDUSTRIAS PENOLES	04/23/2026	ZERO STAGE CAPITAL	1,460.000	70,847		0	
252430-20-5	DIAGEO P L C	04/09/2026	ZERO STAGE CAPITAL	13,725.000	1,028,009		0	
000000-00-0	PETROL BRASILEIROS	04/14/2026	ZERO STAGE CAPITAL	32,600.000	334,804		0	
29082A-10-7	EMBRAER SA	05/06/2026	ZERO STAGE CAPITAL	1,600.000	106,201		0	
294821-60-8	ERICSSON	06/01/2026	ZERO STAGE CAPITAL	149,489.000	1,911,298		0	
000000-00-0	MARKS & SPENCER GP	05/22/2026	ZERO STAGE CAPITAL	133,266.000	637,604		0	
000000-00-0	BARCLAYS	04/02/2026	ZERO STAGE CAPITAL	50,491.000	272,229		0	
36318L-20-3	GALAXY ENTMT GR	06/03/2026	ZERO STAGE CAPITAL	3,598.000	73,241		0	
37733W-20-4	GSK PLC	03/30/2026	CITIGROUP	5,870.000	319,251		0	
000000-00-0	AIRBUS	06/17/2026	ZERO STAGE CAPITAL	314.000	68,198		0	
40415F-10-1	HDFC BANK LTD	06/22/2026	ZERO STAGE CAPITAL	81,118.000	1,951,774		0	
000000-00-0	THALES	05/29/2026	ZERO STAGE CAPITAL	3,071.000	858,456		0	
000000-00-0	FRESENIUS SE&KGAA	06/02/2026	ZERO STAGE CAPITAL	9,966.000	418,448		0	
438128-30-8	HONDA MOTOR CO	06/01/2026	ZERO STAGE CAPITAL	57,455.000	1,519,454		0	
45104G-10-4	ICICI BK LTD	06/17/2026	ZERO STAGE CAPITAL	50,942.000	1,423,845		0	
45258D-10-5	IMMUNOCORE HLDGS P	04/28/2026	ZERO STAGE CAPITAL	2,654.000	81,992		0	
456788-10-8	INFOSYS LIMITED	06/23/2026	ZERO STAGE CAPITAL	382,347.000	4,583,197		0	
465562-10-6	ITAU UNIBANCO HLDG	05/01/2026	ZERO STAGE CAPITAL	28,420.000	240,616		0	
000000-00-0	MERCK KGAA	05/29/2026	ZERO STAGE CAPITAL	19,957.000	2,991,429		0	
000000-00-0	SAP SE	06/03/2026	ZERO STAGE CAPITAL	1,305.000	236,425		0	
502117-20-3	L OREAL CO	06/10/2026	ZERO STAGE CAPITAL	3,100.000	274,931		0	
000000-00-0	OTE(HELLENIC TLCM)	05/19/2026	ZERO STAGE CAPITAL	1,457.000	31,998		0	
000000-00-0	BAYER AG	05/13/2026	ZERO STAGE CAPITAL	8,885.000	396,736		0	
539439-10-9	LLOYDS BANKING GROUP PLC COMMON STK	04/20/2026	VARIOUS	400,442.000	2,260,537		0	
54211Y-10-7	LONDON STK EXCHANGE	04/15/2026	ZERO STAGE CAPITAL	2,600.000	82,172		0	
000000-00-0	SALZGITTER AG	04/28/2026	ZERO STAGE CAPITAL	16,811.000	940,033		0	
000000-00-0	UCB	05/28/2026	ZERO STAGE CAPITAL	3,659.000	1,008,448		0	
000000-00-0	NEMETSCHEK SE	04/21/2026	ZERO STAGE CAPITAL	26,974.000	2,102,228		0	
000000-00-0	BANCO SANTANDER SA	04/08/2026	ZERO STAGE CAPITAL	57,029.000	647,204		0	
000000-00-0	ORLEN S.A.	04/08/2026	ZERO STAGE CAPITAL	26,684.000	946,420		0	
000000-00-0	DEUTSCHE TELEKOM	05/15/2026	ZERO STAGE CAPITAL	31,814.000	1,043,211		0	
000000-00-0	INFINEON TECHNOLOG	04/29/2026	ZERO STAGE CAPITAL	14,729.000	853,477		0	
000000-00-0	NOKIA OYJ	05/05/2026	ZERO STAGE CAPITAL	5,431.000	72,675		0	
000000-00-0	ERICSSON(LM)TEL	05/29/2026	ZERO STAGE CAPITAL	96,192.000	1,223,010		0	
000000-00-0	JIANGXI COPPER CO	04/02/2026	ZERO STAGE CAPITAL	14,000.000	62,389		0	
000000-00-0	ACCTON TECHNOLOGY	05/15/2026	ZERO STAGE CAPITAL	1,000.000	80,125		0	
000000-00-0	AJINOMOTO CO INC	06/16/2026	ZERO STAGE CAPITAL	9,500.000	292,224		0	
000000-00-0	ANRITSU CORP	05/13/2026	ZERO STAGE CAPITAL	1,300.000	34,324		0	
000000-00-0	ASAHI KASEI CORP	06/17/2026	ZERO STAGE CAPITAL	4,000.000	44,500		0	
000000-00-0	ASANUMA CORP	06/23/2026	ZERO STAGE CAPITAL	23,600.000	118,746		0	
60687Y-10-9	MIZUHO FINANCIAL GRO	03/30/2026	ZERO STAGE CAPITAL	273,441.000	2,100,656		0	
000000-00-0	RELIANCE INDS	06/23/2026	ZERO STAGE CAPITAL	44,739.000	620,281		0	
000000-00-0	MAHINDRA &MAHINDRA	06/15/2026	ZERO STAGE CAPITAL	2,282.000	75,049		0	
000000-00-0	GOLD CIRCUIT ELECT	06/03/2026	ZERO STAGE CAPITAL	10,000.000	417,553		0	

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000000-00-0	STEEL AUTHORITY	06/23/2026	ZERO STAGE CAPITAL	62,976.000	117,872		0	
000000-00-0	CHENNAI PETRO CP	04/29/2026	ZERO STAGE CAPITAL	8,457.000	98,585		0	
000000-00-0	VEDANTA LTD	04/08/2026	ZERO STAGE CAPITAL	50,700.000	394,699		0	
000000-00-0	GE VERNOVA T&D IND	06/08/2026	ZERO STAGE CAPITAL	1,758.000	90,292		0	
000000-00-0	ORACLE CORP JAPAN	06/01/2026	ZERO STAGE CAPITAL	3,200.000	181,151		0	
000000-00-0	LUPIN LTD	05/15/2026	ZERO STAGE CAPITAL	2,802.000	66,599		0	
000000-00-0	OOREDOO	06/01/2026	ZERO STAGE CAPITAL	38,389.000	141,901		0	
000000-00-0	MIRVAC GROUP	06/09/2026	ZERO STAGE CAPITAL	43,928.000	52,733		0	
000000-00-0	KT&G CORPORATION	06/15/2026	ZERO STAGE CAPITAL	575.000	70,790		0	
000000-00-0	CSPC PHARMACEUTICA	05/08/2026	ZERO STAGE CAPITAL	60,000.000	62,718		0	
000000-00-0	HANWHA OCEAN C	05/14/2026	ZERO STAGE CAPITAL	1,479.000	127,061		0	
000000-00-0	CHROMA ATE INC	06/16/2026	ZERO STAGE CAPITAL	4,000.000	306,083		0	
000000-00-0	LENOVO GROUP LIMITED	06/15/2026	ZERO STAGE CAPITAL	120,000.000	311,421		0	
000000-00-0	PETROCHINA CO	04/08/2026	ZERO STAGE CAPITAL	210,000.000	288,436		0	
000000-00-0	RHB BANK BHD	06/08/2026	ZERO STAGE CAPITAL	31,800.000	66,325		0	
000000-00-0	DAIFUKU CO	04/10/2026	ZERO STAGE CAPITAL	19,900.000	787,209		0	
000000-00-0	INDIAN OIL CORP	04/17/2026	ZERO STAGE CAPITAL	103,030.000	156,204		0	
000000-00-0	DELTA ELECTRONIC	06/12/2026	ZERO STAGE CAPITAL	8,000.000	556,999		0	
000000-00-0	HONG KONG EXCHANGE	04/30/2026	ZERO STAGE CAPITAL	63,208.000	3,364,228		0	
000000-00-0	SHANGHAI FUDAN MIC	06/16/2026	ZERO STAGE CAPITAL	50,000.000	227,710		0	
000000-00-0	NANYA TECHNOLOGY C	06/01/2026	ZERO STAGE CAPITAL	10,000.000	96,438		0	
000000-00-0	DOOSAN ENERBILITY	04/17/2026	ZERO STAGE CAPITAL	1,976.000	126,589		0	
000000-00-0	MEIKO ELECTRONICS	05/15/2026	ZERO STAGE CAPITAL	300.000	72,388		0	
000000-00-0	EBARA CORP	04/22/2026	ZERO STAGE CAPITAL	23,000.000	749,905		0	
000000-00-0	TRIPOD TECHNOLOGY	06/12/2026	ZERO STAGE CAPITAL	10,000.000	145,950		0	
000000-00-0	ELITE MATERIAL	05/18/2026	ZERO STAGE CAPITAL	3,000.000	429,743		0	
63253R-20-1	NATIONAL ATOMIC CO	05/20/2026	ZERO STAGE CAPITAL	41,494.000	3,193,593		0	
000000-00-0	HERO MOTOCROP LTD	06/16/2026	ZERO STAGE CAPITAL	522.000	27,476		0	
000000-00-0	KINGDEE INTL SOFTW	06/16/2026	ZERO STAGE CAPITAL	279,000.000	285,995		0	
000000-00-0	FAR EASTERN NEW CE	06/03/2026	ZERO STAGE CAPITAL	956,000.000	828,467		0	
000000-00-0	FAST RETAILING CO	04/27/2026	ZERO STAGE CAPITAL	900.000	407,792		0	
000000-00-0	FISHER & PAYKEL HE	05/29/2026	ZERO STAGE CAPITAL	6,037.000	132,345		0	
000000-00-0	FORMOSA CHEM & FIBRE	04/15/2026	ZERO STAGE CAPITAL	807,000.000	1,323,036		0	
000000-00-0	SUBARU CORPORATION	05/20/2026	ZERO STAGE CAPITAL	6,200.000	96,356		0	
000000-00-0	FUJI FILM HLD CORP	05/29/2026	ZERO STAGE CAPITAL	2,900.000	60,390		0	
000000-00-0	FUJI CORPORATION	05/21/2026	ZERO STAGE CAPITAL	1,000.000	48,321		0	
000000-00-0	FUJITSU	05/22/2026	ZERO STAGE CAPITAL	6,700.000	138,522		0	
000000-00-0	KIATNAKIN PHATRA	05/06/2026	ZERO STAGE CAPITAL	9,800.000	24,329		0	
000000-00-0	KASIKORNBANK PCL	06/11/2026	ZERO STAGE CAPITAL	84,000.000	512,126		0	
000000-00-0	MEDIATEK INCORP	05/06/2026	ZERO STAGE CAPITAL	5,000.000	365,194		0	
000000-00-0	NOMURA RESEARCH IN	06/08/2026	ZERO STAGE CAPITAL	59,700.000	1,773,732		0	
000000-00-0	SHINHAN FIN GROUP	05/18/2026	ZERO STAGE CAPITAL	1,201.000	76,383		0	
000000-00-0	JAPAN REAL ESTATE	06/02/2026	ZERO STAGE CAPITAL	97.000	67,949		0	
000000-00-0	HANKYU HANSHIN HLD	06/23/2026	ZERO STAGE CAPITAL	77,000.000	2,060,181		0	
000000-00-0	HYUNDAI ELEVATOR	06/18/2026	ZERO STAGE CAPITAL	570.000	30,899		0	
000000-00-0	ADVANCED INFO SERV	05/28/2026	ZERO STAGE CAPITAL	13,100.000	141,966		0	
000000-00-0	HASEKO CORPORATION	06/17/2026	ZERO STAGE CAPITAL	3,400.000	57,603		0	
000000-00-0	DELTA ELECTRONICS	06/04/2026	ZERO STAGE CAPITAL	77,100.000	769,621		0	

SCHEDULE D - PART 3

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

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	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
000000-00-0	PTT PUBLIC COMPANY	06/08/2026	ZERO STAGE CAPITAL	405,500.000	444,998		0	
000000-00-0	HENDERSON LAND DEV	05/14/2026	ZERO STAGE CAPITAL	21,000.000	91,701		0	
000000-00-0	FISHER & PAYKEL HE	04/16/2026	ZERO STAGE CAPITAL	2,782.000	63,383		0	
000000-00-0	HITACHI	06/23/2026	ZERO STAGE CAPITAL	26,600.000	795,851		0	
000000-00-0	HORIBA	04/13/2026	ZERO STAGE CAPITAL	3,600.000	464,223		0	
000000-00-0	HON HAI PRECISION	06/12/2026	ZERO STAGE CAPITAL	108,000.000	896,097		0	
000000-00-0	CAPITEC BANK HLDGS	06/08/2026	ZERO STAGE CAPITAL	1,956.000	508,115		0	
000000-00-0	HOYA CORP	06/09/2026	ZERO STAGE CAPITAL	19,700.000	3,327,522		0	
000000-00-0	BHARTI AIRTEL LTD	06/18/2026	ZERO STAGE CAPITAL	245,158.000	4,917,374		0	
000000-00-0	HYUNDAI MOBIS	04/10/2026	ZERO STAGE CAPITAL	710.000	187,643		0	
000000-00-0	SK HYNIX INC	06/18/2026	ZERO STAGE CAPITAL	387.000	411,985		0	
000000-00-0	TS FINANCIAL HOLDI	06/17/2026	ZERO STAGE CAPITAL	289,000.000	300,275		0	
000000-00-0	IBIDEN CO	04/01/2026	ZERO STAGE CAPITAL	7,600.000	377,264		0	
000000-00-0	GALAXY ENTERTAINMENT	06/02/2026	ZERO STAGE CAPITAL	345,000.000	1,438,236		0	
000000-00-0	KIKKOMAN CORP	06/11/2026	ZERO STAGE CAPITAL	5,400.000	53,619		0	
000000-00-0	KEYENCE CORP	04/13/2026	ZERO STAGE CAPITAL	2,600.000	978,570		0	
000000-00-0	KINGBOARD HOLDINGS	06/10/2026	ZERO STAGE CAPITAL	13,000.000	124,769		0	
000000-00-0	KOREA ELEC POWER	04/10/2026	ZERO STAGE CAPITAL	2,488.000	71,692		0	
000000-00-0	KONAMI GROUP CORP	05/15/2026	ZERO STAGE CAPITAL	6,400.000	796,822		0	
000000-00-0	KYOCERA CORP	06/18/2026	ZERO STAGE CAPITAL	42,200.000	818,702		0	
000000-00-0	KUWAIT FINANCE	05/18/2026	ZERO STAGE CAPITAL	15,329.000	38,793		0	
000000-00-0	LASERTEC CORP	06/05/2026	ZERO STAGE CAPITAL	10,900.000	2,937,964		0	
000000-00-0	MIGDAL INSURANCE	04/17/2026	ZERO STAGE CAPITAL	5,760.000	34,483		0	
000000-00-0	JAPAN METROPOLITAN FUND INVESTMENT CORP	04/15/2026	ZERO STAGE CAPITAL	105.000	78,554		0	
000000-00-0	RADIANT OPTO-ELECT	04/27/2026	ZERO STAGE CAPITAL	31,000.000	89,619		0	
000000-00-0	ORACLE FIN SERVICE	06/02/2026	ZERO STAGE CAPITAL	3,250.000	343,369		0	
000000-00-0	GEELY AUTOMOBILE H	06/03/2026	ZERO STAGE CAPITAL	329,000.000	907,396		0	
000000-00-0	ASIA VITAL COMPONE	05/14/2026	ZERO STAGE CAPITAL	34,000.000	2,401,588		0	
654902-20-4	NOKIA CORP	06/04/2026	VARIOUS	301,289.000	3,693,090		0	
000000-00-0	KRUNGTHAI CARD	06/08/2026	ZERO STAGE CAPITAL	73,800.000	68,270		0	
000000-00-0	MACRONIX INTERNATL	06/01/2026	ZERO STAGE CAPITAL	503,000.000	2,741,962		0	
000000-00-0	SUN PHARMACEUTICAL	06/23/2026	ZERO STAGE CAPITAL	7,502.000	143,248		0	
000000-00-0	MIZUHO FINL GP	06/11/2026	ZERO STAGE CAPITAL	100,800.000	4,399,297		0	
000000-00-0	MISUMI GROUP INC	06/22/2026	ZERO STAGE CAPITAL	65,500.000	1,547,865		0	
000000-00-0	MITSUBISHI ESTATE	06/23/2026	ZERO STAGE CAPITAL	15,600.000	380,125		0	
000000-00-0	MITSUI CHEMICALS	06/17/2026	ZERO STAGE CAPITAL	5,500.000	73,486		0	
000000-00-0	MOBILE TEL SYSTEMS	04/20/2026	ZERO STAGE CAPITAL	48,637.000	89,139		0	
000000-00-0	MURATA MFG CO	06/22/2026	ZERO STAGE CAPITAL	40,600.000	2,291,916		0	
000000-00-0	SEIKO EPSON CORP	04/27/2026	ZERO STAGE CAPITAL	15,800.000	205,803		0	
000000-00-0	ALLTEK TECHNOLOGY	04/02/2026	ZERO STAGE CAPITAL	103,000.000	131,013		0	
000000-00-0	NSD CO.LTD	05/15/2026	ZERO STAGE CAPITAL	31,500.000	516,790		0	
000000-00-0	NEC CORP	05/22/2026	ZERO STAGE CAPITAL	13,200.000	356,434		0	
000000-00-0	NH FOODS LTD	06/02/2026	ZERO STAGE CAPITAL	7,900.000	291,174		0	
000000-00-0	NITORI HOLDINGS	06/22/2026	ZERO STAGE CAPITAL	35,200.000	532,117		0	
000000-00-0	NICE LTD	04/23/2026	ZERO STAGE CAPITAL	879.000	87,571		0	
000000-00-0	BANK MANDIRI (PERS	05/29/2026	ZERO STAGE CAPITAL	1,395,400.000	329,868		0	
000000-00-0	ODAKYU ELEC RLWY	06/23/2026	ZERO STAGE CAPITAL	18,100.000	187,128		0	
000000-00-0	ONO PHARMACEUTICAL	06/17/2026	ZERO STAGE CAPITAL	12,700.000	183,050		0	

SCHEDULE D - PART 3

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

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	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
000000-00-0	SIGURD MICROELECTR	05/04/2026	ZERO STAGE CAPITAL	66,000.000	384,074		0	
000000-00-0	KINSUS INTERCONNE	04/23/2026	ZERO STAGE CAPITAL	4,000.000	60,280		0	
000000-00-0	ATEN INTERNATIONAL	06/08/2026	ZERO STAGE CAPITAL	17,000.000	40,326		0	
670100-20-5	NOVO-NORDISK AS	03/31/2026	ZERO STAGE CAPITAL	47,044.000	1,681,469		0	
000000-00-0	KCE ELECTRONICS	05/29/2026	ZERO STAGE CAPITAL	64,200.000	73,218		0	
000000-00-0	CHINA LIFE INSURAN	06/15/2026	ZERO STAGE CAPITAL	84,000.000	300,856		0	
000000-00-0	ZIJIN MINING GROUP CO LTD-H	04/09/2026	ZERO STAGE CAPITAL	4,000.000	18,601		0	
000000-00-0	TVS MOTOR COMPANY	04/08/2026	ZERO STAGE CAPITAL	2,260.000	89,606		0	
000000-00-0	RICOH CO	06/01/2026	ZERO STAGE CAPITAL	57,000.000	518,749		0	
000000-00-0	JINDAL STAINLESS	04/08/2026	ZERO STAGE CAPITAL	14,200.000	115,673		0	
000000-00-0	SAMVARDHANA MOTH.I	06/02/2026	ZERO STAGE CAPITAL	75,328.000	110,876		0	
000000-00-0	SAMSUNG ELEC. MECH	05/13/2026	ZERO STAGE CAPITAL	160.000	106,570		0	
000000-00-0	SAMSUNG ELECTRONIC	06/18/2026	ZERO STAGE CAPITAL	39,717.000	6,221,907		0	
000000-00-0	SANTOS LIMITED	06/09/2026	ZERO STAGE CAPITAL	48,765.000	274,941		0	
000000-00-0	SHIMADZU CORP	06/15/2026	ZERO STAGE CAPITAL	34,600.000	830,814		0	
000000-00-0	SHIN-ETSU CHEMICAL	04/30/2026	ZERO STAGE CAPITAL	16,500.000	757,168		0	
000000-00-0	SONY CORP	06/02/2026	ZERO STAGE CAPITAL	88,300.000	1,935,921		0	
000000-00-0	SUMITOMO ELECTRIC	05/13/2026	ZERO STAGE CAPITAL	34,800.000	2,405,805		0	
000000-00-0	SUN HUNG KAI PROP	05/04/2026	ZERO STAGE CAPITAL	2,500.000	44,183		0	
000000-00-0	TDK CORP	04/30/2026	ZERO STAGE CAPITAL	14,900.000	273,932		0	
000000-00-0	ADVANTEST	06/05/2026	ZERO STAGE CAPITAL	8,800.000	1,500,731		0	
000000-00-0	TAIWAN SEMICON MAN	06/15/2026	ZERO STAGE CAPITAL	18,000.000	1,247,489		0	
000000-00-0	TOA CORP(ELEC)	06/05/2026	ZERO STAGE CAPITAL	42,900.000	440,235		0	
000000-00-0	TOKYO OHKA KOGYO CO	04/15/2026	ZERO STAGE CAPITAL	6,000.000	353,467		0	
000000-00-0	TOHO CO(FILM)	04/20/2026	ZERO STAGE CAPITAL	121,400.000	1,225,577		0	
000000-00-0	TOKYU CORP	06/23/2026	ZERO STAGE CAPITAL	62,300.000	637,221		0	
000000-00-0	WINBOND ELECTRONIC	05/27/2026	ZERO STAGE CAPITAL	6,000.000	29,231		0	
000000-00-0	WOOLWORTHS GROUP LIMITED COMMON STK	06/12/2026	ZERO STAGE CAPITAL	2,946.000	80,700		0	
000000-00-0	YAGEO CORP	04/24/2026	ZERO STAGE CAPITAL	41,000.000	363,899		0	
000000-00-0	AZBIL CORP	06/12/2026	ZERO STAGE CAPITAL	61,100.000	634,905		0	
000000-00-0	ROCHE HLDGS AG	06/10/2026	ZERO STAGE CAPITAL	1,171.000	489,423		0	
000000-00-0	ADECCO GROUP AG	04/27/2026	ZERO STAGE CAPITAL	2,439.000	55,001		0	
000000-00-0	ENI	03/25/2026	ZERO STAGE CAPITAL	43,318.000	1,159,734		0	
71654V-10-1	PETROLEO BRASILEIRO	05/22/2026	ZERO STAGE CAPITAL	27,000.000	496,424		0	
71654V-40-8	PETROLEO BRASILEIRO SA PE	05/18/2026	ZERO STAGE CAPITAL	5,600.000	112,252		0	
000000-00-0	OTP BANK	06/15/2026	ZERO STAGE CAPITAL	26,276.000	3,555,363		0	
000000-00-0	LONZA GROUP AG	05/27/2026	ZERO STAGE CAPITAL	3,157.000	1,988,031		0	
759530-10-8	RELX PLC	04/15/2026	ZERO STAGE CAPITAL	19,477.000	693,473		0	
000000-00-0	TELECOM ITALIA	06/16/2026	CORPORATE REORG	1.000	0		0	
780259-30-5	SHELL PLC	04/06/2026	ZERO STAGE CAPITAL	18,284.000	1,708,851		0	
803054-20-4	SAP SE	04/22/2026	ZERO STAGE CAPITAL	11,552.000	2,029,497		0	
83175M-20-5	SMITH & NEPHEW GROUP	04/16/2026	ZERO STAGE CAPITAL	25,391.000	851,357		0	
874039-10-0	TAIWAN SEMICONDUCTOR	06/16/2026	ZERO STAGE CAPITAL	3,868.000	1,623,581		0	
874060-20-5	TAKEDA PHARMACEUTICA	05/15/2026	ZERO STAGE CAPITAL	56,000.000	931,460		0	
892306-10-1	TOYO SUISAN KAISHA L	06/17/2026	ZERO STAGE CAPITAL	1,300.000	80,724		0	
904767-80-3	UNILEVER PLC	04/14/2026	VARIOUS	68,332.000	3,986,569		0	
91912E-10-5	VALE S.A	04/13/2026	ZERO STAGE CAPITAL	20,571.000	343,083		0	
92837L-10-9	VISTA ENERGY S A B	04/30/2026	ZERO STAGE CAPITAL	71,087.000	5,240,019		0	

SCHEDULE D - PART 3

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

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000000-00-0	PETRONET LNG	06/17/2026	ZERO STAGE CAPITAL	42,500.000	129,648		0	
000000-00-0	LARSEN & TOUBRO	04/08/2026	ZERO STAGE CAPITAL	13,760.000	534,037		0	
000000-00-0	ASAHI INTECC CO LT	04/07/2026	ZERO STAGE CAPITAL	20,500.000	435,851		0	
000000-00-0	CHINA MENGNIU DAIR	05/05/2026	ZERO STAGE CAPITAL	280,000.000	582,085		0	
000000-00-0	PT BANK CENTRAL ASIA	04/23/2026	ZERO STAGE CAPITAL	339,900.000	131,491		0	
000000-00-0	ULTRATECH CEMENT	03/30/2026	ZERO STAGE CAPITAL	3,663.000	427,321		0	
000000-00-0	BOSCH LIMITED	06/18/2026	ZERO STAGE CAPITAL	812.000	319,994		0	
000000-00-0	M3 INC	06/12/2026	ZERO STAGE CAPITAL	42,700.000	434,048		0	
000000-00-0	SINGAPORE TELECOMM	06/02/2026	ZERO STAGE CAPITAL	42,800.000	144,322		0	
000000-00-0	EQUINOR ASA	03/24/2026	ZERO STAGE CAPITAL	8,716.000	342,641		0	
000000-00-0	NTPC LTD	06/16/2026	ZERO STAGE CAPITAL	20,328.000	74,743		0	
000000-00-0	AKBANK	05/08/2026	ZERO STAGE CAPITAL	100,684.000	163,188		0	
000000-00-0	TURKCELL ILETISIM HIZMET AS	06/01/2026	ZERO STAGE CAPITAL	16,329.000	36,964		0	
000000-00-0	TURKIYE GARANTI BANK	01/22/2026	ZERO STAGE CAPITAL	17,248.000	57,230		0	
000000-00-0	TURKIYE IS BANKASI	04/29/2026	ZERO STAGE CAPITAL	195,225.000	60,532		0	
000000-00-0	TUPRAS	05/12/2026	ZERO STAGE CAPITAL	46,919.000	271,133		0	
000000-00-0	SHANGHAI ELECTRIC	06/17/2026	ZERO STAGE CAPITAL	86,000.000	42,593		0	
000000-00-0	LOCALIZA RENT A CAR	06/18/2026	ZERO STAGE CAPITAL	35,000.000	282,756		0	
000000-00-0	KONE OYJ	04/13/2026	ZERO STAGE CAPITAL	11,823.000	795,617		0	
000000-00-0	AMBUJA CEMENTS LTD	06/05/2026	ZERO STAGE CAPITAL	38,200.000	171,192		0	
000000-00-0	ENGIE	05/13/2026	ZERO STAGE CAPITAL	69,746.000	2,276,596		0	
000000-00-0	HINDALCO INDS	06/23/2026	ZERO STAGE CAPITAL	69,288.000	757,424		0	
000000-00-0	BANDAI NAMCO	05/15/2026	ZERO STAGE CAPITAL	13,700.000	322,329		0	
000000-00-0	UPL LIMITED	04/08/2026	ZERO STAGE CAPITAL	6,537.000	43,001		0	
000000-00-0	INDUTRADE AB	04/09/2026	ZERO STAGE CAPITAL	15,821.000	362,665		0	
000000-00-0	CHINA CONSTRUCTION BANK-H	06/15/2026	ZERO STAGE CAPITAL	284,000.000	318,729		0	
000000-00-0	PVR INOX LTD	06/17/2026	ZERO STAGE CAPITAL	1,585.000	15,917		0	
000000-00-0	WPG HOLDINGS	06/15/2026	ZERO STAGE CAPITAL	217,000.000	732,389		0	
000000-00-0	HANA FINANCIAL GRP	06/15/2026	ZERO STAGE CAPITAL	2,378.000	203,415		0	
000000-00-0	COROMANDEL INTL	04/13/2026	ZERO STAGE CAPITAL	900.000	20,559		0	
000000-00-0	SCHINDLER HOLDING AG	04/10/2026	ZERO STAGE CAPITAL	233.000	75,831		0	
000000-00-0	WACKER CHEMIE AG	05/06/2026	ZERO STAGE CAPITAL	2,866.000	312,969		0	
000000-00-0	JARIR MARKETING CO	06/11/2026	ZERO STAGE CAPITAL	18,118.000	77,980		0	
000000-00-0	AL RAJHI BANK	06/11/2026	VARIOUS	21,527.000	384,156		0	
000000-00-0	BANK AL JAZIRA	06/09/2026	ZERO STAGE CAPITAL	30,764.000	94,254		0	
000000-00-0	RIYAD BANK	06/09/2026	ZERO STAGE CAPITAL	4,649.000	25,542		0	
000000-00-0	SAUDI TELECOM	06/04/2026	ZERO STAGE CAPITAL	10,348.000	120,948		0	
000000-00-0	KEPPEL REIT	04/27/2026	SPINOFF	2,166.000	1,398		0	
000000-00-0	SAUDI BASIC INDUSTRIES CORP	05/04/2026	ZERO STAGE CAPITAL	3,710.000	59,435		0	
000000-00-0	PTT EXPLORTN & PRD	05/05/2026	ZERO STAGE CAPITAL	5,900.000	28,191		0	
000000-00-0	BANK OF CHINA LTD-H	05/07/2026	ZERO STAGE CAPITAL	646,000.000	423,690		0	
000000-00-0	EXPERIAN	05/13/2026	ZERO STAGE CAPITAL	818.000	28,368		0	
000000-00-0	CG POWER AND INDUS	05/07/2026	ZERO STAGE CAPITAL	19,600.000	177,579		0	
000000-00-0	GODREJ INDUSTRIES	04/28/2026	ZERO STAGE CAPITAL	13,600.000	141,616		0	
000000-00-0	SWEDISH ORPHAN BIO	04/17/2026	ZERO STAGE CAPITAL	4,802.000	212,010		0	
000000-00-0	AEDIFICA SA	06/03/2026	ZERO STAGE CAPITAL	1,862.000	148,984		0	
000000-00-0	ZHAOJIN MINING IND	06/23/2026	ZERO STAGE CAPITAL	6,000.000	13,999		0	
000000-00-0	CHINA COAL ENERGY	04/08/2026	ZERO STAGE CAPITAL	46,000.000	78,708		0	

SCHEDULE D - PART 3

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

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000000-00-0	TONG HSING ELECTRO	05/07/2026	ZERO STAGE CAPITAL	31,000.000	172,514		0	
000000-00-0	AKER BP ASA	03/23/2026	ZERO STAGE CAPITAL	3,876.000	133,394		0	
000000-00-0	CMOC GROUP LTD-H	06/15/2026	ZERO STAGE CAPITAL	105,000.000	239,535		0	
000000-00-0	DSV A/S	06/12/2026	ZERO STAGE CAPITAL	3,590.000	855,575		0	
000000-00-0	TIANNENG POWER INTL LTD	06/18/2026	ZERO STAGE CAPITAL	36,000.000	23,621		0	
000000-00-0	SUNNY OPTICAL TECHNOLOGY GROUP CO	06/23/2026	ZERO STAGE CAPITAL	165,400.000	1,621,757		0	
000000-00-0	NOKIA OYJ	04/13/2026	ZERO STAGE CAPITAL	5,329.000	50,735		0	
000000-00-0	ANTA SPORTS PRODUCTS	04/17/2026	ZERO STAGE CAPITAL	49,000.000	503,277		0	
000000-00-0	AIR LIQUIDE SA	06/22/2026	ZERO STAGE CAPITAL	3,794.000	735,907		0	
000000-00-0	SK INNOVATION CO	06/15/2026	ZERO STAGE CAPITAL	437.000	32,575		0	
000000-00-0	MRV ENGENHARIA	05/19/2026	ZERO STAGE CAPITAL	19,600.000	24,421		0	
000000-00-0	MANILA ELECTRIC CO	06/08/2026	ZERO STAGE CAPITAL	44,230.000	410,831		0	
000000-00-0	MATSUKIYOCOCOKARA	04/16/2026	ZERO STAGE CAPITAL	17,300.000	258,822		0	
000000-00-0	SINOTRUK (HK) LTD	04/13/2026	ZERO STAGE CAPITAL	9,500.000	56,479		0	
000000-00-0	TIS INC.	05/20/2026	ZERO STAGE CAPITAL	19,200.000	418,666		0	
000000-00-0	CHINA PACIFIC INSURANCE GR-H	06/23/2026	ZERO STAGE CAPITAL	135,600.000	539,749		0	
000000-00-0	ALAMTRI RESOURCES	04/01/2026	ZERO STAGE CAPITAL	127,000.000	18,705		0	
000000-00-0	KB FINANCIAL GROUP	06/16/2026	ZERO STAGE CAPITAL	4,215.000	441,089		0	
000000-00-0	BNK FINANCIAL GROU	06/15/2026	ZERO STAGE CAPITAL	2,226.000	26,761		0	
000000-00-0	WISDOM MARINE LINES CO LTD	06/18/2026	ZERO STAGE CAPITAL	82,000.000	188,191		0	
000000-00-0	CHINA HONGQIAO GROUP LTD	06/15/2026	ZERO STAGE CAPITAL	103,000.000	357,977		0	
000000-00-0	CHOW TAI FOOK JEWE	04/20/2026	ZERO STAGE CAPITAL	63,200.000	92,349		0	
000000-00-0	JSW ENERGY LTD	05/22/2026	CORPORATE REORG	9,700.000	53,205		0	
000000-00-0	PGE POLSKA GRUPA	06/09/2026	ZERO STAGE CAPITAL	35,930.000	99,233		0	
000000-00-0	NEW CHINA LIFE INS	05/12/2026	ZERO STAGE CAPITAL	13,500.000	91,063		0	
000000-00-0	BIZLINK HOLDING INC.	05/13/2026	ZERO STAGE CAPITAL	1,000.000	79,093		0	
000000-00-0	MEIJI HOLDINGS CO	06/16/2026	ZERO STAGE CAPITAL	26,200.000	593,447		0	
000000-00-0	BHARAT HEAVY ELECT	05/15/2026	ZERO STAGE CAPITAL	165,205.000	689,830		0	
000000-00-0	CITIC SECURITIES CO LTD-H	06/17/2026	ZERO STAGE CAPITAL	15,000.000	53,394		0	
000000-00-0	PTT GLOBAL CHEMICA	04/17/2026	ZERO STAGE CAPITAL	39,200.000	44,455		0	
000000-00-0	SCIENTECH CORPORATON	06/17/2026	ZERO STAGE CAPITAL	7,000.000	187,168		0	
000000-00-0	CHINA NONFERRO MNG	06/23/2026	ZERO STAGE CAPITAL	49,000.000	90,037		0	
000000-00-0	ALIOR BANK SA	06/16/2026	ZERO STAGE CAPITAL	1,138.000	42,798		0	
000000-00-0	CHINA GALAXY SECUR	05/08/2026	ZERO STAGE CAPITAL	81,500.000	85,750		0	
000000-00-0	ENNOCONN CORPORATI	06/05/2026	ZERO STAGE CAPITAL	1,000.000	12,143		0	
000000-00-0	COCA COLA HBC	05/21/2026	ZERO STAGE CAPITAL	4,224.000	240,711		0	
000000-00-0	ASIAN PAINTS LTD	06/23/2026	ZERO STAGE CAPITAL	7,356.000	208,479		0	
000000-00-0	BANK OF IRELAND GR	04/02/2026	ZERO STAGE CAPITAL	8,675.000	157,740		0	
000000-00-0	ENGIE BRASIL SA	06/02/2026	ZERO STAGE CAPITAL	4,300.000	28,833		0	
000000-00-0	ORIENT SECURITIES COMPANY LTD	05/21/2026	ZERO STAGE CAPITAL	216,800.000	170,058		0	
000000-00-0	BSE LIMITED	05/18/2026	ZERO STAGE CAPITAL	2,853.000	121,348		0	
000000-00-0	GUOTAI HAITONG SEC	06/15/2026	ZERO STAGE CAPITAL	33,000.000	63,000		0	
000000-00-0	HD HYUNDAI CO LTD	06/16/2026	ZERO STAGE CAPITAL	746.000	131,062		0	
000000-00-0	WUS PRINTED CIRCUI	05/22/2026	ZERO STAGE CAPITAL	9,900.000	154,638		0	
000000-00-0	GANFENG LITHIUM GR	06/17/2026	ZERO STAGE CAPITAL	20,500.000	212,759		0	
000000-00-0	YUNNAN ALUMINIUM	05/07/2026	ZERO STAGE CAPITAL	325,700.000	1,531,962		0	
000000-00-0	SHANJIN INTERNATIO	05/06/2026	ZERO STAGE CAPITAL	8,500.000	33,517		0	
000000-00-0	ZHEFU HOLDING GROU	06/11/2026	ZERO STAGE CAPITAL	354,323.000	260,306		0	

SCHEDULE D - PART 3

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

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	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
000000-00-0	ZHEJIANG CENTURY G	05/12/2026	ZERO STAGE CAPITAL	22,300.000	50,333		0	
000000-00-0	BEIJING ZHONG KE S	06/11/2026	ZERO STAGE CAPITAL	27,200.000	51,063		0	
000000-00-0	ZHEJIANG NHU CO	05/29/2026	ZERO STAGE CAPITAL	6,400.000	28,050		0	
000000-00-0	HANS LASER TECHNOLOGY GROUP	06/23/2026	ZERO STAGE CAPITAL	833.000	16,728		0	
000000-00-0	RONGSHENG PETRO CH	04/20/2026	ZERO STAGE CAPITAL	464,982.000	808,055		0	
000000-00-0	FAW JIEFANG GROUP	04/30/2026	ZERO STAGE CAPITAL	71,600.000	72,832		0	
000000-00-0	SHENZHEN INOVANCE	05/15/2026	ZERO STAGE CAPITAL	331,200.000	3,652,469		0	
000000-00-0	BANK OF NINGBO CO.	06/15/2026	ZERO STAGE CAPITAL	903,990.000	4,204,427		0	
000000-00-0	PING AN BANK	06/23/2026	ZERO STAGE CAPITAL	1,292,600.000	2,065,030		0	
000000-00-0	ZHEJIANG HAILIDE N	04/23/2026	ZERO STAGE CAPITAL	124,800.000	113,121		0	
000000-00-0	JIANGSU EASTERN SH	04/23/2026	ZERO STAGE CAPITAL	554,100.000	1,020,005		0	
000000-00-0	DH HEAVY IND GP CO	04/24/2026	ZERO STAGE CAPITAL	910,500.000	907,892		0	
000000-00-0	HUAFON CHEMICAL CO	04/10/2026	ZERO STAGE CAPITAL	493,100.000	809,073		0	
000000-00-0	GIANT NETWORK GROU	06/03/2026	ZERO STAGE CAPITAL	123,899.000	516,383		0	
000000-00-0	INGENIC SEMICONDUC	04/10/2026	ZERO STAGE CAPITAL	4,900.000	79,025		0	
000000-00-0	BANK OF SHANGHAI C	04/23/2026	ZERO STAGE CAPITAL	98,998.000	142,129		0	
000000-00-0	AMBU A/S	03/25/2026	ZERO STAGE CAPITAL	68,443.000	731,131		0	
000000-00-0	WILLIS TOWERS WATSON PLC	04/20/2026	ZERO STAGE CAPITAL	556.000	165,608		0	
000000-00-0	TOKYU FUDOSAN HOLDINGS	06/23/2026	ZERO STAGE CAPITAL	35,100.000	278,799		0	
000000-00-0	CHINA MERCHANTS SE	05/26/2026	ZERO STAGE CAPITAL	255,600.000	509,791		0	
000000-00-0	PRESS METAL ALUMIN	05/15/2026	ZERO STAGE CAPITAL	89,400.000	201,862		0	
000000-00-0	HDFC LIFE INSURANC	06/12/2026	ZERO STAGE CAPITAL	247,796.000	1,545,608		0	
000000-00-0	CIA DE SANEAMENTO	06/11/2026	ZERO STAGE CAPITAL	10,000.000	74,179		0	
000000-00-0	NAVIN FLUORINE INT	05/04/2026	ZERO STAGE CAPITAL	4,298.000	285,211		0	
000000-00-0	BHARAT ELECTRONICS	06/15/2026	ZERO STAGE CAPITAL	6,713.000	28,744		0	
000000-00-0	SIKA AG	03/27/2026	ZERO STAGE CAPITAL	825.000	132,592		0	
000000-00-0	HENGLI PETROCHEMIC	05/06/2026	ZERO STAGE CAPITAL	209,300.000	691,719		0	
000000-00-0	SHANDONG GOLD MINI	05/13/2026	ZERO STAGE CAPITAL	37,750.000	145,616		0	
000000-00-0	JIANGSU CHANGSHU R	04/30/2026	ZERO STAGE CAPITAL	180,099.000	193,761		0	
000000-00-0	ZHONGJI INNOLIGHT	04/28/2026	ZERO STAGE CAPITAL	600.000	72,925		0	
000000-00-0	HYUNDAI ROTEM CO L	06/18/2026	ZERO STAGE CAPITAL	193.000	27,026		0	
000000-00-0	STERIS PLC COMMON STK	06/05/2026	ZERO STAGE CAPITAL	5,670.000	1,195,585		0	
000000-00-0	SHENNAN CIRCUITS C	04/09/2026	ZERO STAGE CAPITAL	5,100.000	171,096		0	
000000-00-0	NATL BK OF GREECE	06/17/2026	ZERO STAGE CAPITAL	13,719.000	229,185		0	
000000-00-0	HDFC ASSET MANAGEM	06/17/2026	ZERO STAGE CAPITAL	2,573.000	71,090		0	
000000-00-0	B3 SA	06/23/2026	ZERO STAGE CAPITAL	36,000.000	110,012		0	
000000-00-0	HUISHANG BANK	06/08/2026	ZERO STAGE CAPITAL	791,000.000	506,413		0	
000000-00-0	WOORI FINANCIAL GR	06/17/2026	ZERO STAGE CAPITAL	7,891.000	169,446		0	
000000-00-0	GODREJ PROPERTIES	04/02/2026	ZERO STAGE CAPITAL	24,306.000	390,668		0	
000000-00-0	INNOVENT BIOLOGICS	05/18/2026	ZERO STAGE CAPITAL	15,000.000	161,450		0	
000000-00-0	GUJARAT GAS LTD	05/12/2026	CORPORATE REORG	437,382.000	0		0	
000000-00-0	CONTEMPORARY AMPER	05/27/2026	ZERO STAGE CAPITAL	25,420.000	1,522,788		0	
000000-00-0	GIGA DEVICE	06/12/2026	ZERO STAGE CAPITAL	3,100.000	182,595		0	
000000-00-0	WUXI APPTEC CO LTD	06/03/2026	ZERO STAGE CAPITAL	102,800.000	1,505,414		0	
000000-00-0	PROSUS N.V.	03/25/2026	ZERO STAGE CAPITAL	15,732.000	747,353		0	
000000-00-0	BAIC BLUEPARK NEW	03/31/2026	ZERO STAGE CAPITAL	35,500.000	37,415		0	
000000-00-0	ZHEJIANG LEAPMOTOR	04/30/2026	ZERO STAGE CAPITAL	7,500.000	45,050		0	
000000-00-0	CHONGQING RURAL CO	06/02/2026	ZERO STAGE CAPITAL	454,100.000	473,969		0	

SCHEDULE D - PART 3

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

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	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
000000-00-0	SAUDI ARABIAN OIL	06/01/2026	ZERO STAGE CAPITAL	175,615.000	1,278,499		0	
000000-00-0	ALCON INC COMMON STK	05/21/2026	ZERO STAGE CAPITAL	23,281.000	1,571,078		0	
000000-00-0	HANSOH PHARMACEUTI	04/10/2026	ZERO STAGE CAPITAL	14,000.000	66,222		0	
000000-00-0	CHINA TOBACCO INTL	04/21/2026	ZERO STAGE CAPITAL	23,000.000	96,112		0	
000000-00-0	ADVANCED MICRO-FAB	04/22/2026	ZERO STAGE CAPITAL	5,435.000	250,168		0	
000000-00-0	MONTAGE TECHNOLOGY	06/12/2026	ZERO STAGE CAPITAL	2,457.000	71,197		0	
000000-00-0	PHARMARON BEIJING	05/29/2026	ZERO STAGE CAPITAL	644,900.000	1,638,838		0	
000000-00-0	SEAGATE TECH HDD HOLDING COMMON STK	05/19/2026	ZERO STAGE CAPITAL	65.000	46,993		0	
000000-00-0	WUXI BIOLOGICS (CA	04/21/2026	ZERO STAGE CAPITAL	28,000.000	127,109		0	
000000-00-0	ETERNAL LTD	03/30/2026	ZERO STAGE CAPITAL	172,931.000	427,550		0	
000000-00-0	SK BIOPHARMACEUTIC	06/10/2026	ZERO STAGE CAPITAL	1,750.000	106,879		0	
000000-00-0	AON PLC	06/03/2026	ZERO STAGE CAPITAL	2,441.000	768,104		0	
000000-00-0	LODHA DEVELOPERS	04/08/2026	ZERO STAGE CAPITAL	2,932.000	24,466		0	
000000-00-0	FRONTLINE PLC	05/05/2026	ZERO STAGE CAPITAL	1,355.000	51,597		0	
000000-00-0	RENK GROUP AG	05/19/2026	ZERO STAGE CAPITAL	31,804.000	1,846,802		0	
000000-00-0	RICHEMONT(CIE FIN)	06/15/2026	ZERO STAGE CAPITAL	995.000	227,069		0	
000000-00-0	GDS HOLDINGS LTD	05/11/2026	ZERO STAGE CAPITAL	29,600.000	156,818		0	
000000-00-0	TENCENT HLDGS LIMI	06/16/2026	ZERO STAGE CAPITAL	6,500.000	389,528		0	
000000-00-0	TIANSHAN ALUMINUM	04/30/2026	ZERO STAGE CAPITAL	178,900.000	442,575		0	
000000-00-0	HANGZHOU CHANG CHU	06/11/2026	ZERO STAGE CAPITAL	1,400.000	47,531		0	
000000-00-0	SIEMENS ENERGY AG	05/29/2026	ZERO STAGE CAPITAL	22,669.000	4,489,819		0	
000000-00-0	INTSIG INFORMATION COL, LTD.	04/20/2026	ZERO STAGE CAPITAL	7,480.000	194,494		0	
000000-00-0	LAURUS LABS LTD	05/15/2026	ZERO STAGE CAPITAL	5,180.000	63,832		0	
000000-00-0	INTELBRAS SA IND D	06/10/2026	ZERO STAGE CAPITAL	9,100.000	23,227		0	
000000-00-0	BANK OF CHONGQING COMMON STK	06/11/2026	ZERO STAGE CAPITAL	27,515.000	48,484		0	
000000-00-0	VESTAS WIND SYSTEM	04/24/2026	ZERO STAGE CAPITAL	1,156.000	34,628		0	
000000-00-0	POP MART INTL GRP	03/26/2026	ZERO STAGE CAPITAL	2,800.000	54,443		0	
000000-00-0	OCTAVE INTELLIGENCE PLC	05/21/2026	SPINOFF	22,224.000	366,574		0	
000000-00-0	MULTI COMMODITY EX	06/17/2026	ZERO STAGE CAPITAL	4,817.000	144,392		0	
000000-00-0	KOTAK MAHINDRA BAN	03/27/2026	ZERO STAGE CAPITAL	14,188.000	55,749		0	
000000-00-0	REPT BATTERO ENERG	04/30/2026	ZERO STAGE CAPITAL	11,000.000	24,328		0	
000000-00-0	NN GROUP N.V.	06/17/2026	ZERO STAGE CAPITAL	663.000	57,076		0	
000000-00-0	MELROSE INDUST PLC	05/13/2026	ZERO STAGE CAPITAL	331,608.000	2,297,015		0	
000000-00-0	FINECOBANK SPA	06/19/2026	ZERO STAGE CAPITAL	53,396.000	1,428,550		0	
000000-00-0	ATEME	04/27/2026	ZERO STAGE CAPITAL	6,295.000	76,114		0	
000000-00-0	CAMBRICON TECHNOLO	06/02/2026	ZERO STAGE CAPITAL	295.000	56,478		0	
000000-00-0	JD LOGISTICS INC	05/12/2026	ZERO STAGE CAPITAL	46,800.000	89,739		0	
000000-00-0	SINOMINE RESOURCE GROUP CO., LTD.	06/11/2026	ZERO STAGE CAPITAL	20,200.000	186,006		0	
000000-00-0	LG ENERGY SOLUTION	05/28/2026	ZERO STAGE CAPITAL	326.000	92,900		0	
000000-00-0	SHAILY ENGINEERING	03/27/2026	ZERO STAGE CAPITAL	4,800.000	115,974		0	
000000-00-0	HEXAGON AB	06/22/2026	ZERO STAGE CAPITAL	149,197.000	1,314,783		0	
000000-00-0	UNIVERSAL MUSIC	06/23/2026	ZERO STAGE CAPITAL	41,098.000	884,897		0	
000000-00-0	TAISHIN FINANCIAL	06/05/2026	ZERO STAGE CAPITAL	1,416,000.000	423,727		0	
000000-00-0	PETROCHINA CO	06/03/2026	ZERO STAGE CAPITAL	545,600.000	854,918		0	
000000-00-0	BANK OF CHINA LTD	06/22/2026	ZERO STAGE CAPITAL	1,746,700.000	1,508,703		0	
000000-00-0	CHINA PETROLEUM &	03/30/2026	ZERO STAGE CAPITAL	4,140,100.000	3,585,301		0	
000000-00-0	CHINA MERCHANTS BK	06/22/2026	ZERO STAGE CAPITAL	951,650.000	5,389,606		0	
000000-00-0	IND BANK CO LTD	04/29/2026	ZERO STAGE CAPITAL	72,800.000	193,587		0	

SCHEDULE D - PART 3

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

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000000-00-0	CITIC SECURITIES	06/04/2026	ZERO STAGE CAPITAL	123,000.000	484,415		0	
000000-00-0	CHINA PACIFIC INSU	06/11/2026	ZERO STAGE CAPITAL	801,700.000	3,969,272		0	
000000-00-0	CHINA YANGTZE POWE	06/02/2026	ZERO STAGE CAPITAL	191,200.000	762,135		0	
000000-00-0	HUAXIA BANK CO	04/30/2026	ZERO STAGE CAPITAL	286,099.000	298,080		0	
000000-00-0	BAOSHAN IRON & STE	06/16/2026	ZERO STAGE CAPITAL	1,126,400.000	978,105		0	
000000-00-0	CHINA MERCHANTS SE	05/14/2026	ZERO STAGE CAPITAL	150,467.000	353,707		0	
000000-00-0	NEW CHINA LIFE INS	04/08/2026	ZERO STAGE CAPITAL	7,000.000	63,808		0	
000000-00-0	SANY HEAVY IND CO	04/01/2026	ZERO STAGE CAPITAL	20,700.000	60,709		0	
000000-00-0	GD POWER DEVELOPME	05/26/2026	ZERO STAGE CAPITAL	1,820,900.000	1,331,032		0	
000000-00-0	WANHUA CHEMICAL GRP	06/15/2026	ZERO STAGE CAPITAL	17,050.000	199,209		0	
000000-00-0	ALUMINUM CORP CHN	04/01/2026	ZERO STAGE CAPITAL	11,000.000	18,531		0	
000000-00-0	COSCO SHIPPING HLD	06/01/2026	ZERO STAGE CAPITAL	965,200.000	2,108,029		0	
000000-00-0	ZHEJIANG CHINT ELE	04/22/2026	ZERO STAGE CAPITAL	302,700.000	1,439,105		0	
000000-00-0	YUNNAN CHIHONG ZIN	04/28/2026	ZERO STAGE CAPITAL	147,319.000	191,014		0	
000000-00-0	HISENSE ELECTRIC C	05/21/2026	ZERO STAGE CAPITAL	46,600.000	161,718		0	
000000-00-0	GUANGDONG SHENGYI	04/10/2026	ZERO STAGE CAPITAL	43,999.000	356,708		0	
000000-00-0	JCET GROUP CO LTD	04/08/2026	ZERO STAGE CAPITAL	23,200.000	134,959		0	
000000-00-0	XIAMEN FARATRONIC	05/15/2026	ZERO STAGE CAPITAL	168,900.000	3,221,124		0	
000000-00-0	NBTM NEW MATERIALS	05/19/2026	ZERO STAGE CAPITAL	62,200.000	304,977		0	
000000-00-0	FSN E-COMMERCE VEN	06/23/2026	ZERO STAGE CAPITAL	43,918.000	134,959		0	
000000-00-0	NOVO NORDISK A/S	04/07/2026	ZERO STAGE CAPITAL	35,213.000	1,284,808		0	
000000-00-0	SHELL PLC	04/01/2026	ZERO STAGE CAPITAL	41,291.000	1,915,430		0	
000000-00-0	SHELL PLC	03/23/2026	ZERO STAGE CAPITAL	35,990.000	1,618,414		0	
000000-00-0	TRINA SOLAR CO LTD	05/06/2026	ZERO STAGE CAPITAL	32,980.000	85,244		0	
000000-00-0	VIBRA ENERGIA S.A.	06/10/2026	ZERO STAGE CAPITAL	38,900.000	235,656		0	
000000-00-0	AXIS BANK	06/23/2026	ZERO STAGE CAPITAL	28,260.000	402,676		0	
000000-00-0	TATA STEEL LTD	06/18/2026	ZERO STAGE CAPITAL	556,973.000	1,214,564		0	
000000-00-0	CALB GROUP CO LTD.	06/18/2026	ZERO STAGE CAPITAL	60,900.000	234,630		0	
000000-00-0	BRAVA ENERGIA S.A.	05/07/2026	ZERO STAGE CAPITAL	60,900.000	233,148		0	
000000-00-0	GUMING HOLDINGS LT	04/16/2026	ZERO STAGE CAPITAL	151,200.000	512,769		0	
000000-00-0	JIO FINANCIAL SERV	04/20/2026	ZERO STAGE CAPITAL	52,674.000	134,334		0	
000000-00-0	RECRUIT HLDGS CO L	06/11/2026	ZERO STAGE CAPITAL	5,700.000	399,946		0	
000000-00-0	LEEDARSON IOT TECHNOLOGY	04/22/2026	ZERO STAGE CAPITAL	60,900.000	260,981		0	
000000-00-0	MEGA UNION TECHNOL	06/16/2026	ZERO STAGE CAPITAL	1,000.000	31,731		0	
000000-00-0	CHANGHONG HUAYI COMPRESSOR CO., LTD.	04/24/2026	ZERO STAGE CAPITAL	503,400.000	636,257		0	
000000-00-0	HYGON INFORMATION	04/09/2026	ZERO STAGE CAPITAL	1,572.000	52,248		0	
000000-00-0	ANGLOGOLD ASHANTI.	05/12/2026	ZERO STAGE CAPITAL	644.000	66,214		0	
000000-00-0	LENSKART SOLUTIONS LTD	06/23/2026	ZERO STAGE CAPITAL	73,232.000	378,146		0	
000000-00-0	ANGLOGOLD ASHANTI PLC	06/23/2026	ZERO STAGE CAPITAL	400.000	33,529		0	
000000-00-0	YANGTZE OPTICAL FIBRE AND-H	06/15/2026	ZERO STAGE CAPITAL	1,500.000	44,842		0	
000000-00-0	HON HAI PRECISION	05/14/2026	ZERO STAGE CAPITAL	1,000.000	239,188		0	
000000-00-0	ATHER ENERGY LTD	04/08/2026	ZERO STAGE CAPITAL	11,100.000	93,307		0	
000000-00-0	RECKITT BENCKISER	04/28/2026	ZERO STAGE CAPITAL	7,949.000	514,551		0	
000000-00-0	CLEAN MAX ENVIRO ENERGY SOLUTIONS LTD	03/27/2026	ZERO STAGE CAPITAL	9,300.000	81,173		0	
000000-00-0	MEDTRONIC HLDG LTD	06/05/2026	ZERO STAGE CAPITAL	10,155.000	831,610		0	
000000-00-0	BILLIONBRAINS GARAGE VENTURE LTD	05/12/2026	ZERO STAGE CAPITAL	84,600.000	162,192		0	
000000-00-0	VENDATA ALUMINUM METAL LTD	04/30/2026	SPINOFF	50,700.000	241,051		0	
000000-00-0	VEDANTA IRON AND STEEL LTD	04/30/2026	SPINOFF	50,700.000	0		0	

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000000-00-0	JSW CEMENT LTD	05/22/2026	ZERO STAGE CAPITAL	159,500.000	207,089		0	
000000-00-0	CORONA REMEDIES LTD	06/17/2026	ZERO STAGE CAPITAL	10,670.000	193,279		0	
000000-00-0	KONGSBERG MARTITIME AS	04/23/2026	CORPORATE REORGANIZATION	113,775.000	175,858		0	
000000-00-0	EUROBANK S.A.	04/08/2026	ZERO STAGE CAPITAL	126,235.000	502,145		0	
000000-00-0	ADANI ENTERPRISES	01/27/2026	CORPORATE REORG	990.000	9,853		0	
000000-00-0	TRYG A/S	04/20/2026	ZERO STAGE CAPITAL	8,473.000	206,700		0	
000000-00-0	DEXERIALS CORP	05/21/2026	ZERO STAGE CAPITAL	800.000	20,177		0	
000000-00-0	FLUGHAFEN ZURICH A	06/03/2026	ZERO STAGE CAPITAL	1,134.000	329,063		0	
000000-00-0	HONGFA TECHNOLOGY	04/28/2026	ZERO STAGE CAPITAL	654,939.000	2,709,632		0	
000000-00-0	ORSTED A/S	06/02/2026	ZERO STAGE CAPITAL	112,920.000	2,896,073		0	
000000-00-0	JAPAN POST HOLD CO	06/17/2026	ZERO STAGE CAPITAL	77,400.000	1,070,221		0	
000000-00-0	RYANAIR LTD	06/05/2026	ZERO STAGE CAPITAL	65,389.000	1,835,471		0	
000000-00-0	BANK OF JIANGSU	05/28/2026	ZERO STAGE CAPITAL	25,800.000	42,684		0	
000000-00-0	DOOSAN BOBCAT INC	05/18/2026	ZERO STAGE CAPITAL	3,323.000	163,999		0	
000000-00-0	ENN NATURAL GAS CO	05/26/2026	ZERO STAGE CAPITAL	46,701.000	134,856		0	
000000-00-0	BAWAG GROUP AG	04/02/2026	ZERO STAGE CAPITAL	2,765.000	417,488		0	
000000-00-0	ADYEN NV	04/21/2026	ZERO STAGE CAPITAL	804.000	902,709		0	
000000-00-0	GANFENG LITHIUM GR	06/05/2026	ZERO STAGE CAPITAL	35,000.000	328,059		0	
000000-00-0	BANCO BTG PACTUAL	06/23/2026	ZERO STAGE CAPITAL	13,200.000	135,315		0	
G01767-10-5	ALKERMES PLC	04/10/2026	ZERO STAGE CAPITAL	6,024.000	199,145		0	
G0378L-10-0	ANGLOGLD ASHANTI PLC	04/06/2026	ZERO STAGE CAPITAL	287.000	29,142		0	
G0403H-10-8	AON PLC	05/26/2026	ZERO STAGE CAPITAL	1,692.000	532,291		0	
G1151C-10-1	ACCENTURE LTD BERMUDA	06/23/2026	ZERO STAGE CAPITAL	2,594.000	375,063		0	
G29183-10-3	EATON CORP	05/26/2026	VARIOUS	12,356.000	5,008,707		0	
G3198U-10-2	ESSENT GROUP LTD	04/07/2026	ZERO STAGE CAPITAL	4,605.000	276,097		0	
G3223R-10-8	EVEREST RE GROUP LTD	06/23/2026	ZERO STAGE CAPITAL	9,178.000	3,170,202		0	
G3922B-10-7	GENPACT LTD COMMON STK	06/03/2026	ZERO STAGE CAPITAL	379.000	12,261		0	
G4253H-10-1	JAMES HARDIE IND PLC	04/07/2026	ZERO STAGE CAPITAL	35,051.000	657,276		0	
G42706-10-4	HAMILTON INSURANCE	04/07/2026	ZERO STAGE CAPITAL	12,900.000	394,310		0	
G51502-10-5	JOHNSON CONTROLS INT	06/03/2026	ZERO STAGE CAPITAL	85.000	12,496		0	
G5509L-10-1	LIVANOVA PLC	04/07/2026	ZERO STAGE CAPITAL	3,950.000	251,030		0	
G5960L-10-3	MEDTRONIC INC	06/18/2026	VARIOUS	52,996.000	4,211,345		0	
G63755-10-5	NIQ GLOBAL INTEL	06/03/2026	ZERO STAGE CAPITAL	12,538.000	135,396		0	
G66721-10-4	NORWEGIAN CRUISE L	06/22/2026	ZERO STAGE CAPITAL	34,216.000	704,191		0	
G7709Q-10-4	ROYALTY PHARMA PLC	04/13/2026	ZERO STAGE CAPITAL	3,000.000	144,287		0	
G7997R-10-3	SEAGATE TECH HLDNGS	05/27/2026	VARIOUS	21,200.000	16,385,124		0	
G7997W-10-2	SEADRILL 2021 LTD	06/15/2026	ZERO STAGE CAPITAL	9,685.000	445,143		0	
G8060N-10-2	SENSATA TECH HLD PLC	05/05/2026	ZERO STAGE CAPITAL	5,149.000	220,583		0	
G8192H-10-6	SIRIUSPOINT LTD	04/07/2026	ZERO STAGE CAPITAL	10,879.000	249,086		0	
G9600F-10-4	VERSIGENT LTD	04/17/2026	VARIOUS	77,474.000	2,304,298		0	
G9618E-10-7	WHITE MTNS INS GROUP	04/07/2026	ZERO STAGE CAPITAL	107.000	237,084		0	
H1467J-10-4	CHUBB LIMITED	06/03/2026	ZERO STAGE CAPITAL	66.000	20,645		0	
H2906T-10-9	GARMIN LTD	04/13/2026	ZERO STAGE CAPITAL	2,000.000	522,424		0	
H42097-10-7	UBS AG	06/04/2026	VARIOUS	21,348.000	1,015,206		0	
M21970-10-7	CELLEBRITE DI LTD	05/28/2026	ZERO STAGE CAPITAL	30,240.000	404,355		0	
M5216V-10-6	GLOBAL E ONLINE LTD	06/23/2026	ZERO STAGE CAPITAL	54,239.000	1,716,503		0	
M6191J-10-0	JFROG LTD	06/23/2026	ZERO STAGE CAPITAL	13,114.000	695,045		0	
N07059-21-0	ASML HLDS NV NY	06/10/2026	VARIOUS	2,450.000	3,554,419		0	

SCHEDULE D - PART 3

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

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	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
N14506-10-4	ELASTIC N V	06/09/2026	ZERO STAGE CAPITAL	11,110.000	584,484		0	
N53745-10-0	LYONDELLBASELL INDUS	05/05/2026	ZERO STAGE CAPITAL	73.000	5,678		0	
N6596X-10-9	NXP SEMICONDUCTR	05/29/2026	ZERO STAGE CAPITAL	360.000	115,696		0	
N69605-10-8	PHARVARIS N V	04/07/2026	ZERO STAGE CAPITAL	7,997.000	222,592		0	
P73684-11-3	ONESPAWORLD HLDGS	06/23/2026	ZERO STAGE CAPITAL	53,863.000	1,353,945		0	
T9224W-10-9	STEVANATO GROUP SPA	05/18/2026	ZERO STAGE CAPITAL	39,991.000	688,089		0	
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					1,088,214,880	XXX	0	XXX
464286-40-0	ISHARES MSCI BRAZIL ETF	05/20/2026	ZERO STAGE CAPITAL	7,000.000	257,828		0	
464286-77-2	ISHARES MSCI SOUTH KOREA ETF	06/16/2026	ZERO STAGE CAPITAL	2,785.000	545,916		0	
464287-65-5	ISHARES RUSSELL 2000 ETF	06/23/2026	ZERO STAGE CAPITAL	62,137.000	17,300,935		0	
48129C-30-6	JP MORGAN GLOBAL ALLOCATION	03/31/2026	ZERO STAGE CAPITAL	106,593.214	2,162,776		0	
L5458T-11-7	INVESCO US SENIOR LOAN - GX COMMON STK	06/01/2026	VARIOUS	80,256.925	6,784,818		0	
5329999999. Subtotal - common stocks - mutual funds - designations not assigned by the SVO					27,052,273	XXX	0	XXX
5989999997. Total - common stocks - Part 3					1,115,267,153	XXX	0	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					1,115,267,153	XXX	0	XXX
5999999999. Total - preferred and common stocks					1,129,145,348	XXX	0	XXX
6009999999 - Totals					2,041,752,194	XXX	4,156,719	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..912810-UR-7	UNITED STATES TREAS	05/19/2026	ZERO STAGE CAPITAL		37,450	40,000	38,264	0	0	1	0	1	0	38,266	0	(816)	(816)	493	02/15/2056	1.A FE
..912810-UU-0	UNITED STATES TREAS	05/20/2026	ZERO STAGE CAPITAL		19,658	20,000	19,631	0	0	0	0	0	0	19,631	0	27	27	16	05/15/2056	1.A FE
..91282B-6B-1	UNITED STATES TREAS N	05/29/2026	MORGAN STANLEY		4,335,469	4,500,000	4,105,020	4,234,065	0	33,220	0	33,220	0	4,267,285	0	68,184	68,184	93,652	02/15/2029	1.A FE
..91282C-DW-8	UNITED STATES TREAS	04/24/2026	ZERO STAGE CAPITAL		1,874,228	1,980,000	1,872,570	0	0	1,184	0	1,184	0	1,873,754	0	474	474	7,727	01/31/2029	1.A FE
..91282C-JW-2	UNITED STATES TREAS	05/01/2026	T D SECURITIES		15,037,500	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	37,500	37,500	454,144	01/31/2029	1.A FE
..91282C-KH-3	UNITED STATES TREAS	04/23/2026	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	445,500	03/31/2026	1.A FE
..91282C-LR-0	UNITED STATES TREAS	04/07/2026	ZERO STAGE CAPITAL		735,618	730,000	736,131	0	0	(26)	0	(26)	0	736,105	0	(487)	(487)	13,226	10/31/2029	1.A FE
..91282C-LW-9	UNITED STATES TREAS	06/23/2026	ZERO STAGE CAPITAL		6,182,065	6,240,000	6,344,762	4,442,888	0	(2,839)	0	(2,839)	0	6,340,975	0	(158,910)	(158,910)	136,430	11/15/2034	1.A FE
..91282C-MG-3	UNITED STATES TREAS	06/18/2026	ZERO STAGE CAPITAL		11,096,770	11,040,000	11,278,050	11,275,719	0	(20,656)	0	(20,656)	0	11,255,063	0	(158,293)	(158,293)	382,023	01/31/2030	1.A FE
..91282C-MW-8	UNITED STATES TREAS	06/04/2026	ZERO STAGE CAPITAL		3,959,035	3,970,000	3,987,719	3,983,897	0	(1,903)	0	(1,903)	0	3,981,994	0	(22,959)	(22,959)	80,338	04/15/2028	1.A FE
..91282C-NY-3	UNITED STATES TREAS	05/13/2026	ZERO STAGE CAPITAL		493,105	500,000	496,783	497,050	0	384	0	384	0	497,435	0	(4,329)	(4,329)	11,189	09/15/2028	1.A FE
..91282C-NZ-0	UNITED STATES TREAS	05/29/2026	VARIOUS		11,223,817	11,420,000	11,340,477	0	0	2,733	0	2,733	0	11,343,210	0	(119,393)	(119,393)	242,959	09/30/2032	1.A FE
..91282C-PJ-4	UNITED STATES TREAS	05/20/2026	ZERO STAGE CAPITAL		4,499,699	4,700,000	4,626,346	0	0	2,224	0	2,224	0	4,628,570	0	(128,871)	(128,871)	97,065	11/15/2035	1.A FE
..91282C-PP-0	UNITED STATES TREAS	04/24/2026	ZERO STAGE CAPITAL		297,762	300,000	299,895	299,895	0	13	0	13	0	299,908	0	(2,146)	(2,146)	3,837	12/15/2028	1.A FE
..91282C-PT-2	UNITED STATES TREAS	05/05/2026	ZERO STAGE CAPITAL		1,853,086	1,870,000	1,865,033	0	0	325	0	325	0	1,865,358	0	(12,272)	(12,272)	16,084	01/15/2029	1.A FE
..91282C-PZ-8	UNITED STATES TREAS	05/29/2026	ZERO STAGE CAPITAL		11,023,332	11,215,000	11,053,772	0	0	790	0	790	0	11,054,562	0	(31,229)	(31,229)	94,849	02/15/2036	1.A FE
..91282C-QE-4	UNITED STATES TREAS	04/07/2026	ZERO STAGE CAPITAL		1,083,708	1,095,000	1,084,777	0	0	0	0	0	0	1,084,777	0	(1,069)	(1,069)	2,499	03/15/2029	1.A FE
..91282C-QF-1	UNITED STATES TREAS	05/29/2026	ZERO STAGE CAPITAL		11,345,418	11,335,000	11,464,185	0	0	(1,260)	0	(1,260)	0	11,462,925	0	(117,507)	(117,507)	62,489	03/31/2033	1.A FE
..91282C-QG-9	UNITED STATES TREAS	05/01/2026	ZERO STAGE CAPITAL		2,498,868	2,505,000	2,500,789	0	0	31	0	31	0	2,500,821	0	(1,952)	(1,952)	5,139	03/31/2031	1.A FE
..91282C-QH-7	UNITED STATES TREAS	04/09/2026	ZERO STAGE CAPITAL		320,525	320,000	320,600	0	0	(1)	0	(1)	0	320,599	0	(74)	(74)	339	03/31/2028	1.A FE
..91282C-QJ-3	UNITED STATES TREAS	05/07/2026	ZERO STAGE CAPITAL		2,543,414	2,545,000	2,544,767	0	0	3	0	3	0	2,544,770	0	(1,356)	(1,356)	3,977	04/15/2029	1.A FE
..91282C-QK-0	UNITED STATES TREAS	05/26/2026	ZERO STAGE CAPITAL		1,586,752	1,605,000	1,589,720	0	0	3	0	3	0	1,589,723	0	(2,972)	(2,972)	2,816	04/30/2031	1.A FE
..91282C-QL-8	UNITED STATES TREAS	05/20/2026	ZERO STAGE CAPITAL		938,725	945,000	938,355	0	0	9	0	9	0	938,365	0	360	360	2,022	04/30/2028	1.A FE
..91282C-QN-4	UNITED STATES TREAS	06/09/2026	ZERO STAGE CAPITAL		4,309,248	4,360,000	4,334,261	0	0	257	0	257	0	4,334,518	0	(25,270)	(25,270)	15,575	04/30/2033	1.A FE
..91282C-QQ-7	UNITED STATES TREAS	06/23/2026	ZERO STAGE CAPITAL		11,649,583	11,760,000	11,675,888	0	0	56	0	56	0	11,675,944	0	(26,361)	(26,361)	25,597	05/15/2036	1.A FE
..91282C-QU-8	UNITED STATES TREAS	06/18/2026	ZERO STAGE CAPITAL		3,208,383	3,220,000	3,207,498	0	0	0	0	0	0	3,207,498	0	884	884	4,884	05/31/2031	1.A FE
..91282C-QV-6	UNITED STATES TREAS	06/15/2026	ZERO STAGE CAPITAL		825,354	825,000	825,322	0	0	0	0	0	0	825,322	0	32	32	93	06/15/2029	1.A FE
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					112,978,572	114,040,000	113,550,615	39,733,514	0	14,548	0	14,548	0	113,687,378	0	(708,805)	(708,805)	2,204,962	XXX	XXX
..3130AT-2D-8	FEDERAL HOME LOAN BA	05/14/2026	ZERO STAGE CAPITAL		988,480	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(11,520)	(11,520)	36,111	08/25/2037	1.B FE
..3130B6-G9-1	FEDERAL HOME LOAN BA	06/05/2026	MORTGAGE PAYDOWN		785,714	785,714	785,714	785,714	0	0	0	0	0	785,714	0	0	0	23,920	06/02/2045	1.B FE
..3130B6-KP-0	FEDERAL HOME LOAN BA	06/08/2026	ISSUE CALLED at 100.000		1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	37,500	06/11/2040	1.B FE
..3133ET-HQ-3	FEDERAL FARM CR BKS	05/18/2026	ISSUE CALLED at 100.000		1,004,000	1,004,000	1,002,745	1,002,778	0	21	0	21	0	1,002,799	0	1,201	1,201	29,467	05/21/2040	1.B FE
..880591-FC-1	TENNESSEE VALLEY AUT	05/20/2026	ZERO STAGE CAPITAL		57,974	60,000	59,110	59,120	0	5	0	5	0	59,124	0	(1,150)	(1,150)	2,444	02/01/2055	1.B FE
0029999999. Subtotal - issuer credit obligations - other U.S. government obligations (not exempt from RBC)					4,086,168	4,099,714	4,097,569	4,097,612	0	26	0	26	0	4,097,637	0	(11,469)	(11,469)	129,442	XXX	XXX
..135087-M8-4	CANADA GOVT	03/31/2026	RBC DEXIA		9,880,100	10,000,000	9,882,900	0	0	16,287	0	16,287	0	9,899,187	0	(19,087)	(19,087)	73,116	03/01/2027	1.A FE
..135087-N2-6	CANADA GOVT	05/22/2026	RBC DEXIA		21,032,320	23,000,000	21,082,690	21,301,464	0	91,491	0	91,491	0	21,392,955	0	(360,635)	(360,635)	147,000	12/01/2031	1.A FE
..135087-Q2-3	CANADA GOVT	05/14/2026	RBC DEXIA		7,697,120	8,000,000	7,861,520	7,865,858	0	6,248	0	6,248	0	7,872,107	0	(174,987)	(174,987)	99,452	06/01/2033	1.A FE
..135087-R8-9	CANADA GOVT	04/22/2026	RBC DEXIA		7,123,438	7,000,000	7,150,730	7,117,453	0	(9,211)	0	(9,211)	0	7,108,242	0	15,196	15,196	158,075	09/01/2029	1.A FE
..135087-S4-7	CANADA GOVT	06/12/2026	RBC DEXIA		17,811,020	18,000,000	18,105,510	18,089,898	0	(7,837)	0	(7,837)	0	18,082,060	0	(271,040)	(271,040)	361,870	03/01/2030	1.A FE
..135087-T3-8	CANADA GOVT	06/11/2026	RBC DEXIA		21,982,246	22,220,000	22,219,234	0	0	(421)	0	(421)	0	22,218,813	0	(236,567)	(236,567)	424,816	09/01/2030	1.A FE
..13509P-JF-1	CANADA HOUSING TRUST	04/22/2026	RBC DEXIA		17,225,080	17,000,000	17,397,851	17,360,827	0	(55,243)	0	(55,243)	0	17,305,584	0	(80,504)	(80,504)	216,296	12/15/2027	1.A FE
..13509P-KD-4	CANADA HOUSING TRUST	04/22/2026	RBC DEXIA		6,974,156	7,000,000	6,981,100	6,982,488	0	724	0	724	0	6,983,212	0	(9,056)	(9,056)	152,926	09/15/2035	1.A FE
..BN7879-29-7	NEW ZEALAND GOVERNMENT	05/15/2026	MATURITY		3,536,699	3,526,800	3,376,611	3,402,664	0	42,487	0	42,487	93,950	3,539,101	69,557	0	69,557	8,842	05/15/2026	1.A FE
..EK1150-60-7	AUSTRALIAN GOVERNMENT	04/21/2026	MATURITY		23,587,506	34,000,000	22,655,145	22,352,737	0	(30,211)	0	(30,211)	1,220,212	23,587,507	0	0	0	722,500	04/21/2026	1.A FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					136,849,685	149,746,800	136,713,291	104,473,389	0	54,314	0	54,314	1,314,162	137,988,768	69,557	(1,136,680)	(1,067,123)	2,364,893	XXX	XXX
..052397-3D-6	AUSTIN TEX	04/17/2026	ZERO STAGE CAPITAL		526,167	510,000	531,558	529,902	0	(3,556)	0	(3,556)	0	526,346	0	(179)	(179)	14,025	09/01/2027	1.A FE
..13013J-JD-9	CALIFORNIA CMNTY CHOICE FING AUTH CLEAN	06/05/2026	ZERO STAGE CAPITAL		1,189,842	1,075,000	1,174,577	0	0	0	0	0	0	1,174,577	0	15,265	15,265	0	07/01/2035	1.C FE
..13063E-HE-9	CALIFORNIA ST	04/01/2026	ZERO STAGE CAPITAL		1,295,786	1,150,000	1,305,883	1,284,917	0	(4,710)	0	(4,710)	0	1,280,207	0	15,579	15,579	38,493	08/01/2032	1.C FE
..158862-CB-6	CHANDLER ARIZ INDL D	04/07/2026	ZERO STAGE CAPITAL		1,959,085	1,930,000	2,025,786	1,960,197	0	(6,793)	0	(6,793)	0	1,953,404	0	5,681	5,681	58,168	09/01/2052	2.B FE
..162393-GW-6	CHATTANOOGA TENN ELE	03/25/2026	ZERO STAGE CAPITAL		1,515,362	1,350,000	1,517,279	1,507,646	0	(5,049)	0	(5,049)	0	1,502,597	0	12,765	12,765	38,438	09/01/2032	1.B FE
..19648G-BS-0	COLORADO HSG & FIN A	04/14/2026	VARIOUS		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	431	11/01/2038	1.A FE
..19648G-BT-8	COLORADO HSG & FIN A	04/14/2026	VARIOUS		15,000	15,000	14,795	14,812	0	3	0	3	0	14,815	0	185	185	436	05/01/2041	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
19648G-HJ-9	COLORADO HSG & FIN A	04/14/2026	VARIOUS		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	550	11/01/2039	1.A FE
207758-XF-5	CONNECTICUT ST SPL T	04/15/2026	ZERO STAGE CAPITAL		1,017,830	1,000,000	1,066,680	1,019,261	0	(5,575)	0	(5,575)	0	1,013,685	0	4,145	4,145	39,583	01/01/2027	1.C FE
207758-Y3-1	CONNECTICUT ST SPL T	04/16/2026	ZERO STAGE CAPITAL		1,730,282	1,640,000	1,737,629	1,736,275	0	(11,040)	0	(11,040)	0	1,725,236	0	5,046	5,046	27,106	07/01/2028	1.C FE
25477G-NY-7	DISTRICT COLUMBIA IN	04/09/2026	ZERO STAGE CAPITAL		2,433,030	2,320,000	2,608,840	2,439,030	0	(14,744)	0	(14,744)	0	2,424,286	0	8,744	8,744	70,567	03/01/2028	1.B FE
30382A-NZ-1	FAIRFAX CNTY VA	04/09/2026	ZERO STAGE CAPITAL		1,382,495	1,350,000	1,386,558	1,384,424	0	(5,288)	0	(5,288)	0	1,379,136	0	3,359	3,359	28,350	10/01/2027	1.A FE
312765-C5-7	FAYETTEVILLE N C	06/10/2026	ZERO STAGE CAPITAL		1,407,636	1,220,000	1,420,653	0	0	(3,163)	0	(3,163)	0	1,417,491	0	(9,855)	(9,855)	9,489	02/01/2035	1.B FE
3137H9-MG-1	FEDERAL HOME LN MTG	05/25/2026	MORTGAGE PAYDOWN		373	373	342	346	0	1	0	1	0	346	0	27	27	5	08/25/2038	1.B FE
3137HA-MK-9	FEDERAL HOME LN MTG	05/25/2026	VARIOUS		1,660	1,660	1,312	1,338	0	4	0	4	0	1,342	0	317	317	21	04/25/2043	1.B FE
34074M-8E-4	FLORIDA HSG FIN CORP	05/28/2026	ZERO STAGE CAPITAL		97,247	100,000	100,000	100,000	0	0	0	0	0	100,000	0	(2,753)	(2,753)	4,618	07/01/2039	1.A FE
354730-K7-7	FRANKLIN TENN	05/18/2026	ZERO STAGE CAPITAL		1,627,891	1,440,000	1,696,061	0	0	(4,154)	0	(4,154)	0	1,691,906	0	(64,015)	(64,015)	13,400	03/01/2039	1.A FE
38122N-D8-2	GOLDEN ST TOB SECURI	05/04/2026	VARIOUS		162,513	175,000	175,000	175,000	0	0	0	0	0	175,000	0	(12,488)	(12,488)	2,647	06/01/2050	2.C FE
41423P-AL-1	HARRIS CNTY TEX TOLL	06/09/2026	ZERO STAGE CAPITAL		524,367	505,000	546,678	526,667	0	(4,404)	0	(4,404)	0	522,263	0	2,104	2,104	20,691	08/15/2029	1.C FE
45129Y-5M-4	IDAHO HSG & FIN ASSN	04/14/2026	ISSUE CALLED at 100.000		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	425	01/01/2039	1.B FE
45129Y-6T-8	IDAHO HSG & FIN ASSN	04/01/2026	CORPORATE REORG		5,000	5,000	4,991	4,991	0	0	0	0	0	4,991	0	9	9	223	07/01/2055	1.B FE
45130B-BA-0	IDAHO HSG & FIN ASSN	04/14/2026	VARIOUS		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	917	07/01/2040	1.B FE
45203M-XD-8	ILLINOIS HSG DEV AUT	04/01/2026	CORPORATE REORG		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,591	10/01/2044	1.A FE
45203M-XE-6	ILLINOIS HSG DEV AUT	03/03/2026	VARIOUS		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	588	10/01/2049	1.A FE
452153-LV-9	ILLINOIS ST	05/05/2026	ZERO STAGE CAPITAL		2,731,025	2,500,000	2,833,475	2,793,877	0	(11,635)	0	(11,635)	0	2,782,242	0	(51,217)	(51,217)	74,653	10/01/2035	1.G FE
452227-MY-4	ILLINOIS ST SALES TAX REVENUE	06/15/2026	MATURITY		4,600,000	4,600,000	5,123,020	4,635,023	0	(35,023)	0	(35,023)	0	4,600,000	0	0	0	115,000	06/15/2026	1.C FE
495260-H7-9	KING CNTY WASH SCH D	05/14/2026	ZERO STAGE CAPITAL		1,124,387	1,100,000	1,175,394	1,131,670	0	(8,194)	0	(8,194)	0	1,123,476	0	911	911	25,056	12/01/2031	1.B FE
516391-DV-8	LANSING MICH BRD WTR	05/18/2026	ISSUE CALLED at 100.000		2,640,000	2,640,000	2,832,614	2,640,000	0	0	0	0	0	2,640,000	0	0	0	46,493	07/01/2051	1.D FE
56682H-BT-5	MARICOPA CNTY ARIZ I	06/02/2026	ZERO STAGE CAPITAL		238,009	230,000	253,331	238,865	0	(1,830)	0	(1,830)	0	237,035	0	974	974	10,606	01/01/2028	1.D FE
56682H-EE-5	MARICOPA CNTY ARIZ I	06/10/2026	ZERO STAGE CAPITAL		1,647,356	1,470,000	1,657,205	0	0	(2,571)	0	(2,571)	0	1,654,634	0	(7,278)	(7,278)	8,575	01/01/2034	1.D FE
574193-VY-1	MARYLAND ST	05/18/2026	ZERO STAGE CAPITAL		2,154,777	1,915,000	2,192,962	0	0	(3,969)	0	(3,969)	0	2,188,993	0	(34,216)	(34,216)	17,022	03/15/2033	1.A FE
57421C-PB-4	MARYLAND ST HEALTH &	06/04/2026	ZERO STAGE CAPITAL		918,101	825,000	938,083	0	0	(5,029)	0	(5,029)	0	933,054	0	(14,952)	(14,952)	12,948	08/15/2032	1.F FE
57587G-P6-6	MASSACHUSETTS ST HSG	05/14/2026	ZERO STAGE CAPITAL		190,740	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(9,260)	(9,260)	4,498	12/01/2039	1.B FE
585565-YU-2	MELROSE MASS	06/22/2026	ZERO STAGE CAPITAL		1,251,292	1,215,000	1,239,725	0	0	(150)	0	(150)	0	1,239,576	0	11,716	11,716	24,300	12/15/2039	1.B FE
592112-TK-2	METROPOLITAN GOVT NA	04/07/2026	TENDER/EXCHANGE		2,527,718	2,440,000	2,619,999	2,526,356	0	(8,981)	0	(8,981)	0	2,517,375	0	10,343	10,343	74,827	07/01/2033	1.B FE
59447T-4A-8	MICHIGAN FIN AUTH RE	05/15/2026	ISSUE CALLED at 100.000		1,280,000	1,280,000	1,360,128	1,288,980	0	(8,980)	0	(8,980)	0	1,280,000	0	0	0	32,178	11/15/2044	1.E FE
602409-RZ-9	MILWAUKEE WIS MET SE	04/22/2026	ZERO STAGE CAPITAL		1,826,355	1,615,000	1,868,507	0	0	(5,518)	0	(5,518)	0	1,862,988	0	(36,633)	(36,633)	14,804	10/01/2035	1.B FE
60637A-LL-4	MISSOURI ST HLTH & EDUCTNL FAC REV	05/15/2026	MATURITY		2,000,000	2,000,000	2,515,160	2,021,885	0	(21,885)	0	(21,885)	0	2,000,000	0	0	0	50,000	05/15/2026	1.D FE
64480P-GN-3	NEW HANOVER CNTY N C	06/09/2026	ZERO STAGE CAPITAL		198,555	175,000	192,794	189,480	0	(708)	0	(708)	0	188,772	0	9,783	9,783	5,323	11/01/2034	1.B FE
64613C-DA-3	NEW JERSEY ST TRANSN	05/04/2026	ZERO STAGE CAPITAL		435,192	425,000	448,481	433,847	0	(2,056)	0	(2,056)	0	431,791	0	3,401	3,401	8,264	06/15/2027	1.F FE
64990G-AT-9	NEW YORK ST DORM AUT	04/17/2026	ZERO STAGE CAPITAL		302,820	300,000	342,483	305,263	0	(2,111)	0	(2,111)	0	303,152	0	(332)	(332)	8,292	10/01/2027	1.D FE
67868U-JD-6	OKLAHOMA CNTY OKLA F	06/09/2026	ZERO STAGE CAPITAL		856,676	790,000	887,612	862,019	0	(6,285)	0	(6,285)	0	855,734	0	942	942	27,321	10/01/2030	1.E FE
682001-JD-5	OMAHA PUB PWR DIST N	06/09/2026	ZERO STAGE CAPITAL		429,827	405,000	431,005	420,895	0	(2,172)	0	(2,172)	0	418,724	0	11,103	11,103	17,381	02/01/2029	1.C FE
70870J-AW-8	PENNSYLVANIA ECONOMI	04/15/2026	ZERO STAGE CAPITAL		1,475,542	1,470,000	1,383,917	1,400,643	0	1,633	0	1,633	0	1,402,276	0	73,266	73,266	24,663	11/15/2035	1.F FE
70870J-EU-8	PENNSYLVANIA ECONOMI	06/17/2026	ZERO STAGE CAPITAL		229,392	225,000	245,277	232,076	0	(2,364)	0	(2,364)	0	229,712	0	(320)	(320)	6,656	05/15/2027	1.F FE
709224-PB-9	PENNSYLVANIA ST TURNPIKE COMM TURNPIKE	05/27/2026	ISSUE CALLED at 100.000		3,000,000	3,000,000	3,603,180	3,028,490	0	(28,490)	0	(28,490)	0	3,000,000	0	0	0	75,000	06/01/2028	1.F FE
735389-WE-4	PORT OF SEATTLE WA REVENUE	04/01/2026	MATURITY		4,280,000	4,280,000	4,825,315	4,295,208	0	(15,208)	0	(15,208)	0	4,280,000	0	0	0	107,000	04/01/2026	1.D FE
74444Y-AK-0	PUBLIC FIN AUTH WI LEASE DEV REVENUE	05/07/2026	ISSUE CALLED at 100.000		3,350,000	3,350,000	4,151,521	3,444,942	0	(29,338)	0	(29,338)	0	3,415,604	0	(65,604)	(65,604)	116,785	03/01/2027	1.C FE
751073-ME-4	RALEIGH-DURHAM N C A	04/02/2026	ZERO STAGE CAPITAL		913,578	870,000	929,839	904,994	0	(1,961)	0	(1,961)	0	903,033	0	10,545	10,545	18,729	05/01/2036	1.D FE
76116F-AC-1	RESOLUTION FDG CORP	04/24/2026	ZERO STAGE CAPITAL		3,251,454	3,810,000	2,976,311	3,151,956	0	45,200	0	45,200	0	3,197,156	0	54,298	54,298	0	04/15/2030	1.A FE
79625G-NH-2	SAN ANTONIO TEX ELEC	04/15/2026	ZERO STAGE CAPITAL		3,109,728	2,750,000	3,115,778	3,115,778	0	(12,130)	0	(12,130)	0	3,103,647	0	6,080	6,080	35,521	02/01/2033	1.D FE
79765P-DW-0	SAN FRANCISCO CALIF	05/28/2026	VARIOUS		962	962	717	743	0	4	0	4	0	746	0	216	216	10	07/01/2039	1.B FE
833102-ZQ-2	SNOHOMISH CNTY WASH	04/21/2026	ZERO STAGE CAPITAL		821,094	790,000	847,544	818,311	0	(4,447)	0	(4,447)	0	813,865	0	7,230	7,230	15,471	12/01/2027	1.C FE
87638Q-PE-3	TARRANT CNTY TX CULTURAL EDU FACS FIN	05/15/2026	ISSUE CALLED at 100.000		2,000,000	2,000,000	2,489,100	2,020,093	0	(20,093)	0	(20,093)	0	2,000,000	0	0	0	50,000	11/15/2028	1.D FE
87638Q-SF-7	TARRANT CNTY TEX CUL	05/15/2026	ISSUE CALLED at 100.000		830,000	830,000	862,793	833,726	0	(3,726)	0	(3,726)	0	830,000	0	0	0	20,750	11/15/2052	1.D FE
880541-G9-2	TENNESSEE ST	04/15/2026	ZERO STAGE CAPITAL		1,746,240	1,700,000	1,800,623	1,740,134	0	(8,625)	0	(8,625)	0	1,731,510	0	14,730	14,730	38,958	05/01/2027	1.A FE
88258M-AA-3	TEXAS NAT GAS SECURI	04/01/2026	MORTGAGE PAYDOWN		11,630	11,630	11,398	11,434	0	4	0	4	0	11,438	0	192	192	297	04/01/2035	1.A FE
91523N-ZL-3	UNIV OF WASHINGTON WA UNIV REVE	04/01/2026	MATURITY		210,000	210,000	216,452	210,941	0	(941)	0	(941)	0	210,000	0	0	0	5,250	04/01/2026	1.B FE
93978U-AA-4	WASHINGTON ST HSG FI	05/27/2026	VARIOUS		96,007	98,894	96,916	97,033	0	40	0	40	0	97,073	0	(1,066)	(1,066)	2,018	03/20/2040	1.G FE
96634R-AU-6	WHITING IND ENVIRONM	06/05/2026	CORPORATE REORG		5,250,000	5,250,000	6,231,593	6,062,346	0	(12,632)	0	(12,632)	0	6,049,714	0	(799,714)	(799,714)	134,167	12/01/2044	1.G FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					74,960,023	72,698,519	80,354,874	63,881,814	0	(288,639)	0	(288,639)	0	75,780,948	0	(820,926)	(820,926)	1,599,578	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00039N-AC-8	AASET MT 1 LTD / AAS	06/16/2026	MORTGAGE PAYDOWN		8,579	8,579	8,579	8,579	0	0	0	0	0	8,579	0	0	0	188	02/16/2050	1.F FE
00109L-AA-1	ADT SECURITY CORPORA	03/31/2026	ZERO STAGE CAPITAL		34,394	36,000	34,125	34,307	471	76	0	547	0	34,854	0	(460)	(460)	990	08/01/2029	3.C FE
00164V-AF-0	AMC NETWORKS INC	06/02/2026	ZERO STAGE CAPITAL		38,885	44,000	33,810	38,271	0	686	0	686	0	38,957	0	(72)	(72)	1,496	02/15/2029	5.B FE
00164V-AK-9	AMC NETWORKS INC	06/08/2026	VARIOUS		2,186,043	2,117,567	2,058,211	877,176	0	1,624	0	1,624	0	2,059,762	0	126,281	126,281	131,591	07/15/2032	4.B FE
00188Q-AA-4	APH SOM/ APH2/APH3	06/11/2026	ZERO STAGE CAPITAL		376,644	380,000	367,996	210,000	0	572	0	572	0	368,567	0	8,077	8,077	16,074	11/01/2029	3.B FE
00202D-AA-5	APLD COMPUTECO LLC	04/13/2026	ZERO STAGE CAPITAL		185,708	177,000	187,656	0	0	(133)	0	(133)	0	187,523	0	(1,816)	(1,816)	6,258	12/15/2030	3.C FE
00206R-MM-1	AT&T INC	05/05/2026	ZERO STAGE CAPITAL		403,506	475,000	456,817	462,339	0	462	0	462	0	462,801	0	(59,294)	(59,294)	4,925	12/01/2033	2.B FE
00218Q-AB-6	AS MILEAGE PLAN IP LTD 5.308	06/16/2026	ZERO STAGE CAPITAL		7,876	8,000	7,810	0	0	2	0	2	0	7,812	0	64	64	67	10/20/2031	2.C FE
00229*-AA-3	AP TUNDRA HLDGS 4.75% 02/15/42	02/06/2026	APOLLO HGA MANAGEMENT		0	69,567	69,567	69,567	0	0	0	0	0	69,567	0	(69,567)	(69,567)	1,565	02/15/2042	1.F FE
00252R-AA-1	AZ BATTERY PROPERTY LLC	06/23/2026	VARIOUS		1,415	1,415	1,415	1,415	0	0	0	0	0	1,415	0	0	0	42	02/20/2046	2.A PL
00253X-AA-9	AADVANTAGE LOYALTY I	04/20/2026	MATURITY		56,251	56,251	53,279	55,965	0	285	0	285	0	56,251	0	0	0	1,547	04/20/2026	3.A FE
00282M-BT-6	ABBOTT LABORATORIES	04/08/2026	T D SECURITIES		1,478,385	1,500,000	1,497,195	0	0	31	0	31	0	1,497,226	0	(18,841)	(18,841)	5,375	03/15/2033	1.E FE
00496I-AA-6	ACRISURE LLC / ACRIS	05/26/2026	ZERO STAGE CAPITAL		77,725	80,000	80,000	80,000	0	0	0	0	0	80,000	0	(2,275)	(2,275)	5,049	07/01/2032	4.B FE
00791G-AC-1	OSAIC HLDGS INC	02/04/2026	ZERO STAGE CAPITAL		167,044	161,000	165,423	0	0	(6)	0	(6)	0	165,417	0	1,627	1,627	117	08/01/2033	5.A FE
00867F-AA-6	AHEAD DB HOLDINGS LL	06/16/2026	VARIOUS		827,000	827,000	798,611	427,133	0	2,446	0	2,446	0	812,101	0	14,899	14,899	21,890	05/01/2028	5.A FE
00912X-BK-9	AIR LEASE CORP	04/17/2026	ZERO STAGE CAPITAL		180,026	183,000	177,053	177,053	0	0	0	0	0	177,053	0	2,974	2,974	2,642	01/01/9999	3.A FE
011662-AJ-2	AK AIRLINES INC	06/12/2026	ZERO STAGE CAPITAL		180,540	182,000	182,000	0	0	0	0	0	0	182,000	0	(1,460)	(1,460)	951	06/01/2031	3.A FE
01309Q-AE-8	ALBERTSONS COS INC /	05/27/2026	ZERO STAGE CAPITAL		583,929	595,000	595,000	0	0	0	0	0	0	595,000	0	(11,071)	(11,071)	9,556	03/31/2032	3.B FE
01883L-AA-1	ALLIANT HLDGS INTER	05/21/2026	ISSUE CALLED at 100.000		1,675,000	1,675,000	1,605,961	1,645,144	0	6,397	0	6,397	0	1,651,541	0	23,459	23,459	69,722	10/15/2027	4.C FE
01883L-AH-6	ALLIANT HLDGS INTER	05/27/2026	ZERO STAGE CAPITAL		34,888	35,000	35,000	35,000	0	0	0	0	0	35,000	0	(113)	(113)	1,439	10/01/2032	5.A FE
02005N-BN-9	ALLY FINL INC	05/14/2026	ZERO STAGE CAPITAL		178,756	185,000	178,294	0	0	0	0	0	0	178,294	0	463	463	2,174	01/01/9999	3.C FE
02079K-AY-3	ALPHABET INC	04/13/2026	ZERO STAGE CAPITAL		24,765	25,000	24,966	24,967	0	1	0	1	0	24,967	0	(202)	(202)	516	11/15/2035	1.C FE
02079K-BM-8	ALPHABET INC	05/15/2026	ZERO STAGE CAPITAL		68,345	70,000	69,857	0	0	3	0	3	0	69,859	0	(1,514)	(1,514)	887	02/15/2036	1.C FE
023135-CV-6	AMAZON COM INC	05/21/2026	MORGAN STANLEY		3,372,145	3,500,000	3,492,610	3,492,665	0	263	0	263	0	3,492,929	0	(120,784)	(120,784)	82,279	11/20/2035	1.D FE
023135-DF-0	AMAZON COM INC	04/13/2026	ZERO STAGE CAPITAL		146,309	147,000	146,712	0	0	2	0	2	0	146,714	0	(405)	(405)	604	03/13/2036	1.E FE
02361D-AS-9	AMEREN ILL CO	03/31/2026	ZERO STAGE CAPITAL		807,714	815,000	906,545	847,421	0	(3,751)	0	(3,751)	0	843,670	0	(35,956)	(35,956)	11,700	05/15/2028	1.F FE
02379V-AA-8	AMER AIRLINE 26-1A PTT	05/28/2026	ZERO STAGE CAPITAL		993,880	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	(6,120)	(6,120)	2,625	11/10/2038	1.G FE
025816-DT-3	AMERICAN EXPRESS CO	04/20/2026	ISSUE CALLED at 100.000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	28,225	04/23/2027	1.G FE
02665W-GX-3	AMERICAN HONDA FIN C	04/22/2026	ZERO STAGE CAPITAL		471,589	470,000	469,074	0	0	4	0	4	0	469,078	0	2,510	2,510	576	04/10/2031	1.G FE
03073E-AV-7	CENCORA INC	06/22/2026	ZERO STAGE CAPITAL		120,090	120,000	119,778	119,853	0	35	0	35	0	119,888	0	202	202	2,898	12/15/2027	2.A FE
03073E-BE-4	CENCORA INC	04/14/2026	ZERO STAGE CAPITAL		128,803	130,000	129,563	0	0	6	0	6	0	129,569	0	(766)	(766)	1,097	02/13/2036	2.A FE
030981-AL-8	AMERIGAS PARTNERS LP	05/20/2026	TENDER/EXCHANGE		707,826	700,000	696,250	697,637	0	640	0	640	0	698,277	0	9,549	9,549	20,125	05/20/2027	4.A FE
032095-AZ-4	AMPHENOL CORP	06/23/2026	VARIOUS		1,468,600	1,500,000	1,480,530	1,480,646	0	834	0	834	0	1,481,480	0	(12,880)	(12,880)	33,733	02/15/2033	1.G FE
032177-AJ-6	AMSTED INDS INC	05/01/2026	ZERO STAGE CAPITAL		14,583	15,000	13,388	13,883	0	76	0	76	0	13,959	0	624	624	326	05/15/2030	3.C FE
03522A-AH-3	ANHEUSER-BUSCH COS L	05/06/2026	ZERO STAGE CAPITAL		393,168	400,000	390,064	390,337	0	264	0	264	0	390,600	0	2,568	2,568	14,413	02/01/2036	2.B FE
036752-AZ-6	ELEVANCE HEALTH INC	04/22/2026	SUSQUAHANNA		1,024,040	1,000,000	999,280	999,397	0	18	0	18	0	999,415	0	24,625	24,625	19,111	06/15/2034	2.A FE
036752-BG-7	ELEVANCE HEALTH INC	05/26/2026	MK TAXES SYS		500,695	500,000	499,905	499,960	0	20	0	20	0	499,979	0	716	716	12,938	10/30/2026	2.A FE
039524-AA-1	ARCHES BUYER INC	04/15/2026	ZERO STAGE CAPITAL		729,975	755,000	751,369	738,953	12,369	433	0	12,802	0	751,755	0	(21,780)	(21,780)	10,581	06/01/2028	4.B FE
03959K-AC-4	ARCHROCK PARTNERS L	03/27/2026	VARIOUS		166,000	166,000	159,775	163,232	0	284	0	284	0	163,516	0	2,484	2,484	5,188	04/01/2028	3.C FE
03959K-AD-2	ARCHROCK PARTNERS L	05/11/2026	ZERO STAGE CAPITAL		159,294	155,000	155,975	135,261	0	(69)	0	(69)	0	155,842	0	3,452	3,452	7,107	09/01/2032	3.C FE
039959-AA-9	ARDAGH GROUP S A	03/31/2026	ZERO STAGE CAPITAL		10,493	10,000	0	11	0	3	0	3	0	14	0	10,479	10,479	383	12/01/2030	4.C FE
041242-AA-6	ARKO CORP	05/14/2026	ZERO STAGE CAPITAL		170,088	188,000	155,062	161,973	2,876	1,797	0	4,673	0	166,646	0	3,442	3,442	4,640	11/15/2029	5.A FE
043436-AW-4	ASBURY AUTOMOTIVE GR	06/22/2026	ZERO STAGE CAPITAL		39,805	41,000	41,000	40,336	664	0	0	664	0	41,000	0	(1,195)	(1,195)	1,082	11/15/2029	3.B FE
043436-AX-2	ASBURY AUTOMOTIVE GR	06/16/2026	ZERO STAGE CAPITAL		61,036	64,000	64,000	62,232	1,768	0	0	1,768	0	64,000	0	(2,964)	(2,964)	1,788	02/15/2032	3.B FE
04433L-AA-0	ASHLAND LLC	04/13/2026	ZERO STAGE CAPITAL		678,750	750,000	750,000	686,715	63,285	0	0	63,285	0	750,000	0	(71,250)	(71,250)	15,655	09/01/2031	3.B FE
04685A-2Z-3	ATHENE GLOBAL FUNDIN	06/29/2026	MATURITY		1,000,000	1,000,000	869,640	977,730	0	22,270	0	22,270	0	1,000,000	0	0	0	8,040	06/29/2026	1.E FE
04685A-3V-1	ATHENE GLOBAL FDG	04/28/2026	BANK AMERICA MERRILL		5,001,650	5,000,000	4,998,200	4,999,707	0	272	0	272	0	4,999,979	0	1,671	1,671	133,475	05/08/2026	1.E FE
04685A-4D-0	ATHENE GLOBAL FDG	06/23/2026	GOLDMAN SACHS		1,989,620	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(10,380)	(10,380)	65,342	11/13/2031	1.E FE
048677-AB-4	ATLANTIC MARINE CORP	06/01/2026	SINKING FUND REDEMPTION		1,659	1,659	1,515	1,658	0	2	0	2	0	1,659	0	0	0	44	12/01/2050	1.G FE
053773-BK-2	AVIS BUDGET CAR RENT	03/31/2026	ZERO STAGE CAPITAL		193,988	195,000	198,784	100,000	0	(135)	0	(135)	0	198,650	0	(4,662)	(4,662)	4,809	06/15/2032	4.B FE
05565E-CQ-6	BMW US CAP LLC	04/16/2026	ZERO STAGE CAPITAL		205,994	205,000	204,984	204,991	0	2	0	2	0	204,993	0	1,002	1,002	6,391	08/13/2027	1.F FE
05662#-AA-2	BHG FUNDING 09 TRUST-TL 3/26 TRANCHE 1 A	06/17/2026	MORTGAGE PAYDOWN		53,552	53,552	53,552	0	0	0	0	0	0	53,552	0	0	0	0	04/17/2036	1.A FE
05662#-AB-0	BHG FUNDING 09 TRUST-TL 3/26 TRANCHE 1 B	06/17/2026	MORTGAGE PAYDOWN		23,000	23,000	23,000	0	0	0	0	0	0	23,000	0	0	0	0	04/17/2036	1.C FE
05662#-AC-8	BHG FUNDING 09 TRUST-TL 3/26 TRANCHE 1 C	06/17/2026	MORTGAGE PAYDOWN		5,149	5,149	5,149	0	0	0	0	0	0	5,149	0	0	0	0	04/17/2036	1.E FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05662#-AD-6	BHG FUNDING 09 TRUST-TL 3/26 TRANCHE 1 D	06/17/2026	MORTGAGE PAYDOWN		15,791	15,791	15,791	0	0	0	0	0	0	15,791	0	0	0	0	04/17/2036	1.G FE
05662#-AE-4	BHG FUNDING 09 TRUST-TL 3/26 TRANCHE 1 E	06/17/2026	MORTGAGE PAYDOWN		26,433	26,433	26,433	0	0	0	0	0	0	26,433	0	0	0	0	04/17/2036	2.C FE
05662#-AF-1	BHG FUNDING 09 TRUST-TL 3/26 TRANCHE 1 F	06/17/2026	MORTGAGE PAYDOWN		77,579	77,579	77,579	0	0	0	0	0	0	77,579	0	0	0	0	04/17/2036	3.A FE
06051G-HD-4	BANK OF AMERICA CORP	05/26/2026	MK TAXES SYS		1,475,490	1,500,000	1,407,300	1,469,883	0	3,928	0	3,928	0	1,473,811	0	1,679	1,679	22,366	12/20/2028	1.E FE
064058-AJ-9	BANK NEW YORK MELLON	06/16/2026	ISSUE CALLED at 100.000		685,000	685,000	681,233	681,233	0	0	0	0	0	681,233	0	3,768	3,768	18,608	01/01/9999	2.A FE
07337J-AC-1	BEACH ACQUISITION BI	04/07/2026	ZERO STAGE CAPITAL		562,782	521,754	513,060	512,807	0	(1,082)	0	(1,082)	0	511,725	0	51,056	51,056	0	07/15/2033	4.C FE
076912-AA-2	BEIGNET INV LLC	06/04/2026	ZERO STAGE CAPITAL		138,281	135,000	142,138	36,810	0	(54)	0	(54)	0	142,076	0	(3,796)	(3,796)	4,279	05/30/2049	1.E FE
07831C-AA-1	BELLRING BRANDS INC	06/23/2026	ZERO STAGE CAPITAL		499,589	503,000	507,324	0	0	(279)	0	(279)	0	507,045	0	(7,456)	(7,456)	13,190	03/15/2030	4.B FE
081331-AE-0	BELVOIR LD LLC	06/15/2026	MORTGAGE PAYDOWN		5,502	5,502	5,438	5,450	0	2	0	2	0	5,452	0	50	50	146	12/15/2035	1.E FE
09216N-AA-8	BLACK PEARL COMPUTE	04/15/2026	ZERO STAGE CAPITAL		151,753	149,000	152,540	0	0	(95)	0	(95)	0	152,445	0	(693)	(693)	1,575	02/15/2031	3.C FE
095796-AE-8	BLUE RACER MIDSTREAM	03/26/2026	ISSUE CALLED at 100.000		265,000	265,000	274,513	265,000	0	0	0	0	0	265,000	0	0	0	12,484	07/15/2026	4.A FE
097793-AE-3	BONANZA CREEK ENERGY	05/06/2026	ISSUE CALLED at 100.000		381,000	381,000	365,288	376,798	0	1,896	0	1,896	0	378,694	0	2,306	2,306	10,901	10/15/2026	3.B FE
097947-AA-3	BOND US BIDCO 1 INC	05/08/2026	ZERO STAGE CAPITAL		811,269	810,000	810,000	0	0	0	0	0	0	810,000	0	1,269	1,269	0	06/15/2033	3.B FE
103557-AC-8	BOYNE USA INC	05/19/2026	ZERO STAGE CAPITAL		190,125	195,000	178,500	185,019	0	1,034	0	1,034	0	186,053	0	4,072	4,072	4,760	05/15/2029	4.B FE
124857-AK-9	PARAMOUNT GLOBAL	04/08/2026	ZERO STAGE CAPITAL		16,852	26,000	15,810	0	0	5	0	5	0	15,815	0	1,037	1,037	191	08/15/2044	3.A FE
1248EP-CL-5	CCO HLDGS LLC / CCO	06/11/2026	ZERO STAGE CAPITAL		392,578	462,000	395,758	0	0	678	0	678	0	396,436	0	(3,858)	(3,858)	10,754	06/01/2033	3.C FE
1248EP-CV-3	CCO HLDGS LLC / CCO	05/04/2026	ZERO STAGE CAPITAL		326,103	332,000	332,871	0	0	0	0	0	0	332,871	0	(6,768)	(6,768)	7,459	02/01/2036	3.C FE
12543D-BK-5	COMMUNITY HEALTH SYS	05/07/2026	TENDER/EXCHANGE		408,600	454,000	453,030	404,768	48,680	34	0	48,714	0	453,482	0	(44,882)	(44,882)	15,695	02/15/2031	4.C FE
125896-BS-8	CMS ENERGY CORP CORPORATE	04/30/2026	USBCORP		666,596	675,000	645,280	668,728	0	1,258	0	1,258	0	669,985	0	(3,389)	(3,389)	16,560	08/15/2027	2.B FE
126307-AQ-0	CSC HLDGS INC	05/06/2026	ZERO STAGE CAPITAL		2,589,888	3,070,000	2,767,056	2,634,521	267,781	40,552	0	308,333	0	2,942,854	0	(352,967)	(352,967)	90,884	04/15/2027	5.B FE
126307-AZ-0	CSC HLDGS LLC	06/04/2026	ZERO STAGE CAPITAL		120,750	200,000	131,500	132,482	0	7,041	0	7,041	0	139,524	0	(18,774)	(18,774)	10,942	02/01/2029	5.B FE
126307-BA-4	CSC HOLDINGS LLC	06/17/2026	ZERO STAGE CAPITAL		152,613	605,000	277,425	224,146	98,959	19,079	0	118,038	0	342,184	0	(189,572)	(189,572)	31,060	01/15/2030	6. FE
126307-BF-3	CSC HLDGS LLC	05/18/2026	ZERO STAGE CAPITAL		198,800	355,000	231,638	215,268	35,717	5,981	0	41,698	0	256,966	0	(58,166)	(58,166)	9,119	02/15/2031	5.B FE
126307-BH-9	CSC HLDGS LLC	05/12/2026	ZERO STAGE CAPITAL		974,400	1,760,000	1,301,313	1,077,718	282,898	18,047	0	300,945	0	1,378,663	0	(404,263)	(404,263)	37,880	11/15/2031	5.B FE
12662P-AH-1	CVR ENERGY INC	04/27/2026	ZERO STAGE CAPITAL		564,975	560,000	560,000	0	0	0	0	0	0	560,000	0	4,975	4,975	8,161	02/15/2031	4.A FE
12662P-AJ-7	CVR ENERGY INC	04/16/2026	ZERO STAGE CAPITAL		429,463	430,000	426,238	0	0	48	0	48	0	426,285	0	3,177	3,177	6,114	02/15/2034	4.A FE
130570-AL-1	CALIFORNIA RES CORP	04/01/2026	ZERO STAGE CAPITAL		161,200	160,000	160,800	0	0	0	0	0	0	160,800	0	400	400	5,413	01/15/2034	3.C FE
146869-AN-2	CARVANA AUTO REC	04/30/2026	ZERO STAGE CAPITAL		61,688	59,299	66,516	61,867	985	(1,059)	0	(74)	0	61,793	0	(105)	(105)	3,795	06/01/2030	4.B FE
149482-AA-9	CATURUS ENERGY LLC	05/29/2026	ZERO STAGE CAPITAL		159,800	160,000	160,000	0	0	0	0	0	0	160,000	0	(200)	(200)	1,077	05/15/2031	4.B FE
14989@-AA-2	CEAMER FINANCE II LLC	05/28/2026	VARIOUS		60,114	60,114	58,051	58,332	0	40	0	40	0	58,372	0	1,743	1,743	2,124	11/15/2037	2.B PL
150890-BA-1	CELANESE US HLDGS LL	05/18/2026	ZERO STAGE CAPITAL		1,642,850	1,595,000	1,596,994	1,588,062	8,812	(133)	0	8,679	0	1,596,740	0	46,110	46,110	60,306	04/15/2033	3.B FE
15135B-AT-8	CENTENE CORP DEL	05/19/2026	ZERO STAGE CAPITAL		72,610	75,000	72,848	72,848	0	194	0	194	0	73,041	0	(431)	(431)	1,493	12/15/2029	3.A FE
15135B-AX-9	CENTENE CORP DEL	04/30/2026	ZERO STAGE CAPITAL		126,385	145,000	121,799	0	0	341	0	341	0	122,140	0	4,245	4,245	604	03/01/2031	3.A FE
161175-AZ-7	CHARTER COMMUNICATIO	04/13/2026	ZERO STAGE CAPITAL		687,380	670,000	685,048	684,943	0	(292)	0	(292)	0	684,652	0	2,728	2,728	20,317	10/23/2035	2.C FE
161175-BX-1	CHARTER COMMUNICATIO	04/10/2026	ZERO STAGE CAPITAL		180,381	210,000	197,555	202,135	0	320	0	320	0	202,455	0	(22,074)	(22,074)	3,316	02/01/2032	2.C FE
16411R-AP-4	CHENIERE ENERGY INC	03/30/2026	ZERO STAGE CAPITAL		344,719	350,000	348,803	0	0	1	0	1	0	348,804	0	(4,085)	(4,085)	607	07/30/2036	2.B FE
16412X-AG-0	CHENIERE CORPUS CHRI	05/06/2026	ZERO STAGE CAPITAL		1,005	1,000	1,000	1,000	0	0	0	0	0	1,000	0	5	5	44	06/30/2027	2.A FE
171239-AK-2	CHUBB INA HLDGS INC	03/24/2026	ZERO STAGE CAPITAL		120,347	120,000	119,578	119,641	0	8	0	8	0	119,649	0	698	698	3,167	03/15/2034	1.F FE
17325F-BP-2	CITIBANK N A	04/08/2026	ZERO STAGE CAPITAL		519,420	510,000	510,000	510,000	0	0	0	0	0	510,000	0	9,420	9,420	9,050	05/29/2030	1.D FE
18453H-AC-0	CLEAR CHANNEL OUTDOO	04/01/2026	ZERO STAGE CAPITAL		15,087	15,000	13,650	13,910	0	106	0	106	0	14,016	0	1,071	1,071	539	04/15/2028	5.C FE
185899-AN-1	CLEVELAND-CLIFFS INC	05/07/2026	ZERO STAGE CAPITAL		90,073	90,000	90,000	90,000	0	0	0	0	0	90,000	0	73	73	3,389	04/15/2030	4.A FE
185899-AP-6	CLEVELAND-CLIFFS INC	05/13/2026	ZERO STAGE CAPITAL		374,531	375,000	375,000	375,000	0	0	0	0	0	375,000	0	(469)	(469)	17,427	03/15/2032	4.A FE
18912U-AC-6	CLOUD SOFTWARE GROUP	06/16/2026	ZERO STAGE CAPITAL		129,975	134,000	136,844	58,139	0	(117)	0	(117)	0	136,706	0	(6,731)	(6,731)	7,175	06/30/2032	4.A FE
18972E-AD-7	CLYDESDALE ACQUISITI	05/27/2026	ZERO STAGE CAPITAL		128,925	135,000	135,000	135,000	0	0	0	0	0	135,000	0	(6,075)	(6,075)	5,585	04/15/2032	4.A FE
19240W-AB-5	COGENT COMMUNICATION	06/05/2026	ZERO STAGE CAPITAL		550,980	593,000	564,573	299,567	15,760	1,044	0	16,804	0	565,744	0	(14,764)	(14,764)	26,450	07/01/2032	3.C FE
199333-AK-1	COLUMBUS MCKINNON CO	06/16/2026	ZERO STAGE CAPITAL		1,697,006	1,685,000	1,701,175	0	0	(699)	0	(699)	0	1,700,476	0	(3,470)	(3,470)	45,455	02/01/2033	3.C FE
20030N-CT-6	COMCAST CORP NEW	05/19/2026	GOLDMAN SACHS		2,110,210	2,125,000	2,078,478	2,101,376	0	3,092	0	3,092	0	2,104,468	0	5,742	5,742	52,668	10/15/2028	1.G FE
201723-AV-5	COMMERCIAL METALS CO	05/19/2026	ZERO STAGE CAPITAL		9,888	10,000	10,000	10,000	0	0	0	0	0	10,000	0	(113)	(113)	290	12/15/2035	3.A FE
205768-AS-3	COMSTOCK RES INC	06/16/2026	ZERO STAGE CAPITAL		853,513	865,000	852,175	795,456	0	1,030	0	1,030	0	855,736	0	(2,223)	(2,223)	40,348	03/01/2029	4.C FE
205768-AT-1	COMSTOCK RES INC	04/10/2026	ZERO STAGE CAPITAL		271,600	280,000	254,638	260,480	1,598	1,082	0	2,680	0	263,160	0	8,440	8,440	12,246	01/15/2030	4.C FE
210385-AJ-9	CALPINE CORPORATION	05/28/2026	ZERO STAGE CAPITAL		1,678,320	1,680,000	1,416,181	1,483,253	0	13,076	0	13,076	0	1,496,329	0	181,991	181,991	69,533	02/01/2031	2.A FE
21873S-AB-4	COREWEAVE INC	04/28/2026	ZERO STAGE CAPITAL		475,849	473,000	466,567	0	0	320	0	320	0	466,887	0	8,962	8,962	16,951	06/01/2030	4.A FE
21873S-AG-3	COREWEAVE INC	04/22/2026	ZERO STAGE CAPITAL		600,915	590,000	596,800	0	0	(3)	0	(3)	0	596,797	0	4,119	4,119	655	10/01/2031	4.A FE
21874L-AA-0	CORE SCIENTIFIC FIN	05/13/2026	ZERO STAGE CAPITAL		749,156	745,000	738,850	0	0	19	0	19	0	738,869	0	10,286	10,286	1,023	05/15/2031	3.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
219350-AX-3	CORNING INC	05/28/2026	ZERO STAGE CAPITAL		961,500	1,000,000	925,570	936,930	0	1,705	0	1,705	0	938,635	0	22,865	22,865	33,161	03/15/2037	2.A FE
23166M-AA-1	CUSHMAN & WAKEFIELD	06/05/2026	ISSUE CALLED at 100.000		196,000	196,000	197,225	0	0	(1,225)	0	(1,225)	0	196,000	0	0	0	7,481	05/15/2028	3.C FE
23292N-AA-6	CYPRIUM CORP / CYPRI	04/13/2026	ZERO STAGE CAPITAL		118,921	121,000	121,447	0	0	(3)	0	(3)	0	121,443	0	(2,523)	(2,523)	283	04/15/2031	3.B FE
233331-BM-8	DTE ENERGY CO	04/08/2026	ZERO STAGE CAPITAL		166,325	165,000	164,804	164,892	0	19	0	19	0	164,911	0	1,414	1,414	6,307	07/01/2027	2.B FE
233853-AY-6	DAIMLER TRUCKS FIN N	05/27/2026	ZERO STAGE CAPITAL		191,672	190,000	189,360	189,637	0	83	0	83	0	189,720	0	1,952	1,952	6,573	09/25/2027	1.G FE
24024B-AA-5	DBR LD HOLDINGS LLC	04/21/2026	ZERO STAGE CAPITAL		8,236	8,000	8,140	8,138	0	(10)	0	(10)	0	8,129	0	107	107	204	12/01/2030	3.C FE
24665F-AG-7	DELEK LOGISTICS PART	05/07/2026	ZERO STAGE CAPITAL		331,238	330,000	330,000	0	0	0	0	0	0	330,000	0	1,238	1,238	0	06/01/2034	4.A FE
25278X-AM-1	DIAMONDBACK ENERGY I	03/31/2026	ZERO STAGE CAPITAL		924,067	930,000	979,523	937,973	0	(2,648)	0	(2,648)	0	935,325	0	(11,258)	(11,258)	10,075	12/01/2026	2.B FE
25461L-AA-0	DIRECTV FING LLC / D	05/27/2026	VARIOUS		547,747	562,380	492,515	532,747	0	7,019	0	7,019	0	539,767	0	7,981	7,981	26,997	08/15/2027	4.A FE
25461L-AB-8	DIRECTV FING LLC / D	05/18/2026	ZERO STAGE CAPITAL		232,963	230,000	227,717	133,664	0	135	0	135	0	228,034	0	4,929	4,929	11,457	02/01/2030	4.A FE
25461L-AD-4	DIRECTV FING LLC / D	06/04/2026	ZERO STAGE CAPITAL		168,556	162,000	166,860	0	0	(54)	0	(54)	0	166,806	0	1,751	1,751	4,848	02/15/2031	4.A FE
25461L-AE-2	DIRECTV FING LLC / D	05/18/2026	ZERO STAGE CAPITAL		376,513	375,000	375,000	0	0	0	0	0	0	375,000	0	1,513	1,513	0	06/01/2032	4.A FE
25470X-BD-6	DISH DBS CORPORATION	05/14/2026	ZERO STAGE CAPITAL		46,538	51,000	34,935	38,238	0	1,107	0	1,107	0	39,345	0	7,193	7,193	1,191	06/01/2029	5.C FE
254945-AA-6	DIRECTV FING LLC / D	06/02/2026	ZERO STAGE CAPITAL		91,775	90,000	90,225	0	0	(12)	0	(12)	0	90,213	0	1,562	1,562	1,888	02/01/2030	4.A FE
260543-DG-5	DOW CHEMICAL CO	04/09/2026	ZERO STAGE CAPITAL		526,939	500,000	498,690	498,974	0	31	0	31	0	499,005	0	27,934	27,934	17,896	03/15/2033	2.C FE
26441C-BY-0	DUKE ENERGY CORP NEW	04/15/2026	MATURITY		255,000	255,000	255,000	255,000	0	0	0	0	0	255,000	0	0	0	5,259	04/15/2026	2.B FE
26884L-AX-7	EQUITRANS MIDSTREAM	03/26/2026	CORPORATE REORG		483,676	499,000	416,628	454,080	0	3,147	0	3,147	0	457,227	0	26,449	26,449	15,656	01/15/2029	2.C FE
285512-AF-6	ELECTRONIC ARTS INC	06/16/2026	ZERO STAGE CAPITAL		1,374,290	1,795,000	1,674,744	1,675,349	0	1,311	0	1,311	0	1,676,660	0	(302,370)	(302,370)	42,050	02/15/2051	2.A FE
28734D-AA-3	ELK GROVE VLG PPTY L	06/03/2026	ZERO STAGE CAPITAL		237,644	235,000	235,000	0	0	0	0	0	0	235,000	0	2,644	2,644	0	06/15/2031	3.C FE
292554-AQ-5	ENCORE CAP GROUP INC	05/19/2026	ISSUE CALLED at 104.625		418,500	400,000	418,690	0	0	(628)	0	(628)	0	418,062	0	(18,062)	(18,062)	23,742	04/01/2029	3.C FE
29261A-AA-8	ENCOMPASS HEALTH COR	05/18/2026	ISSUE CALLED at 100.000		274,000	274,000	281,425	273,723	277	0	0	277	0	274,000	0	0	0	10,686	02/01/2028	3.C FE
29273V-AS-9	ENERGY TRANSFER L P	05/26/2026			1,551,045	1,500,000	1,511,475	1,506,981	0	(916)	0	(916)	0	1,506,065	0	44,980	44,980	44,733	12/01/2028	2.B FE
29364W-AW-8	ENTERGY LA LLC	03/31/2026	VARIOUS		1,393,503	1,420,000	1,523,753	1,455,398	0	(4,336)	0	(4,336)	0	1,451,061	0	(57,558)	(57,558)	23,075	04/01/2028	1.F FE
29449W-AP-2	EQUITABLE FINL LIFE	04/23/2026	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	27,500	12/02/2025	1.E FE
29450Y-AA-7	EQUIPMENTSHARE COM I	05/13/2026	ZERO STAGE CAPITAL		1,158,206	1,115,000	1,148,450	0	0	(3,606)	0	(3,606)	0	1,144,844	0	13,363	13,363	49,896	05/15/2028	4.B FE
29670G-AH-5	ESSENTIAL UTILS INC	05/06/2026	ZERO STAGE CAPITAL		510,990	500,000	499,455	499,547	0	16	0	16	0	499,563	0	11,427	11,427	21,799	01/15/2034	2.B FE
302491-AV-7	FMC CORP	04/30/2026	ZERO STAGE CAPITAL		43,916	71,000	45,268	45,109	182	112	0	294	0	45,402	0	(1,486)	(1,486)	2,097	10/01/2049	3.A FE
302491-AY-1	FMC CORP	05/21/2026	ZERO STAGE CAPITAL		224,363	296,000	222,315	104,824	3,807	202	0	4,009	0	222,535	0	1,827	1,827	8,977	05/18/2053	3.A FE
302491-BA-2	FMC CORP	05/22/2026	ZERO STAGE CAPITAL		87,669	85,000	85,000	0	0	0	0	0	0	85,000	0	2,669	2,669	0	06/01/2031	2.C FE
30303M-AD-4	META PLATFORMS INC	05/01/2026	ZERO STAGE CAPITAL		82,986	85,000	84,985	84,985	0	1	0	1	0	84,987	0	(2,001)	(2,001)	2,083	11/15/2035	1.D FE
30303M-AE-2	META PLATFORMS INC	04/01/2026	ZERO STAGE CAPITAL		608,377	645,000	633,380	394,309	0	51	0	51	0	633,436	0	(25,060)	(25,060)	15,016	11/15/2055	1.D FE
303250-AG-9	FAIR ISAAC CORP	06/09/2026	ZERO STAGE CAPITAL		68,588	70,000	71,663	0	0	(138)	0	(138)	0	71,524	0	(2,937)	(2,937)	2,383	05/15/2033	3.A FE
303250-AJ-3	FAIR ISAAC CORP	06/08/2026	ZERO STAGE CAPITAL		53,969	55,000	55,000	0	0	0	0	0	0	55,000	0	(1,031)	(1,031)	754	09/15/2034	3.A FE
31659A-AB-2	FIESTA PURCHASER INC	04/09/2026	ZERO STAGE CAPITAL		71,935	70,000	72,750	72,306	0	(137)	0	(137)	0	72,169	0	(234)	(234)	3,708	09/15/2032	5.B FE
33767D-AF-2	FIRSTCASH HOLDINGS I	04/30/2026	ZERO STAGE CAPITAL		553,713	555,000	555,000	0	0	0	0	0	0	555,000	0	(1,288)	(1,288)	12	05/01/2034	3.B FE
345397-F8-1	FORD MOTOR CREDIT CO	05/14/2026	MK TAXES SYS		1,503,540	1,500,000	1,489,575	1,493,743	0	2,718	0	2,718	0	1,496,461	0	7,079	7,079	40,573	11/05/2026	2.C FE
347466-AE-4	FORT IRWIN LD LLC	06/16/2026	MORTGAGE PAYDOWN		5,484	5,484	5,420	5,433	0	2	0	2	0	5,434	0	50	50	145	12/15/2035	1.F FE
34966M-AA-0	FORTRESS INTER 3 INC	05/14/2026	ZERO STAGE CAPITAL		195,975	195,000	195,000	195,000	0	0	0	0	0	195,000	0	975	975	6,653	06/01/2031	4.B FE
35641A-AA-6	FREEDOM MTG HLDGS LL	04/01/2026	ZERO STAGE CAPITAL		76,125	75,000	78,469	0	0	(192)	0	(192)	0	78,277	0	(2,152)	(2,152)	1,176	02/01/2029	4.B FE
35641A-AC-2	FREEDOM MTG HLDGS LL	03/31/2026	VARIOUS		605,850	620,000	622,688	622,409	0	(118)	0	(118)	0	622,291	0	(16,441)	(16,441)	31,496	04/01/2032	4.B FE
35641A-AD-0	FREEDOM MTG HLDGS LL	03/31/2026	VARIOUS		759,313	810,000	810,000	810,000	0	0	0	0	0	810,000	0	(50,688)	(50,688)	30,811	04/01/2033	4.B FE
35906A-BG-2	FRONTIER COMMUNICATIONS	04/28/2026	VARIOUS		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	10,125	05/01/2029	2.C FE
35908M-AB-6	FRONTIER COMMUNICATI	05/26/2026	ISSUE CALLED at 101.500		1,918,350	1,890,000	1,650,250	1,732,113	0	13,551	0	13,551	0	1,745,664	0	144,336	144,336	127,254	01/15/2030	2.C FE
35908M-AD-2	FRONTIER COMMUNICATI	05/12/2026	ISSUE CALLED at 102.188		929,911	910,000	946,673	927,940	0	(4,680)	0	(4,680)	0	923,260	0	(13,260)	(13,260)	59,723	05/15/2030	2.C FE
36264F-AL-5	GSK CONSU HEAL CAP U	06/04/2026	ZERO STAGE CAPITAL		1,056,602	1,090,000	1,078,233	1,082,947	0	887	0	887	0	1,083,833	0	(27,231)	(27,231)	25,649	03/24/2029	2.A FE
37045X-EQ-5	GENERAL MTRS FINL CO	05/27/2026	ZERO STAGE CAPITAL		151,418	150,000	149,868	149,960	0	12	0	12	0	149,971	0	1,447	1,447	4,500	05/08/2027	2.B FE
37954F-AL-8	GLOBAL PARTNERS LP /	05/28/2026	ZERO STAGE CAPITAL		446,113	440,000	446,050	445,522	0	(437)	0	(437)	0	445,085	0	1,028	1,028	29,181	07/01/2033	4.A FE
38141G-WB-6	GOLDMAN SACHS GROUP	05/28/2026	KEYBANC		1,995,820	2,000,000	2,022,680	2,000,000	0	0	0	0	0	2,000,000	0	(4,180)	(4,180)	26,308	01/26/2027	2.A FE
38141G-YG-3	GOLDMAN SACHS GROUP	05/29/2026	ZERO STAGE CAPITAL		1,389,248	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	(10,752)	(10,752)	15,651	09/10/2027	1.F FE
38145G-AS-9	GOLDMAN SACHS GROUP	04/13/2026	ZERO STAGE CAPITAL		465,486	475,000	475,000	0	0	0	0	0	0	475,000	0	(9,514)	(9,514)	5,080	01/21/2037	1.F FE
38152B-AQ-4	GOLDMAN SACHS PRIVAT	04/15/2026	ZERO STAGE CAPITAL		188,178	190,000	187,720	0	0	0	0	0	0	187,720	0	458	458	0	06/16/2031	2.C FE
389375-AL-0	GRAY TELEVISION INC	06/05/2026	ZERO STAGE CAPITAL		43,944	58,000	45,530	45,036	1,368	834	0	2,202	0	47,238	0	(3,294)	(3,294)	1,770	10/15/2030	5.B FE
389375-AP-1	GRAY MEDIA INC	03/31/2026	ZERO STAGE CAPITAL		79,599	79,000	79,000	79,000	0	0	0	0	0	79,000	0	599	599	3,914	08/15/2033	4.A FE
390607-AF-6	GREAT LAKES DREDGE &	04/01/2026	CORPORATE REORG		2,146,463	2,210,000	2,068,225	2,108,019	19,051	5,328	0	24,379	0	2,132,399	0	14,064	14,064	38,675	06/01/2029	5.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
40390D-AE-5	HLF FING SARL LLC /	04/27/2026	VARIOUS		390,274	385,000	385,000	0	0	0	0	0	0	385,000	0	5,274	5,274	0	05/01/2033	3.B FE
422806-AB-5	HEICO CORP NEW	06/12/2026	ZERO STAGE CAPITAL		508,285	500,000	498,160	498,524	0	73	0	73	0	498,597	0	9,688	9,688	23,332	08/01/2033	2.A FE
42704L-AF-1	HERC HOLDINGS ESCROW	06/04/2026	ZERO STAGE CAPITAL		12,460	12,000	12,000	12,000	0	0	0	0	0	12,000	0	460	460	397	06/15/2030	3.C FE
428040-DC-0	HERTZ CORP	04/20/2026	ZERO STAGE CAPITAL		147,228	156,000	141,873	0	0	336	0	336	0	142,209	0	5,019	5,019	4,810	07/15/2029	4.A FE
432830-AC-4	HILTON GRAND VACATIO	05/19/2026	ZERO STAGE CAPITAL		195,655	195,000	194,938	194,950	0	3	0	3	0	194,952	0	703	703	10,945	01/15/2032	3.B FE
43284M-AA-6	HILTON GRAND VACATIO	05/12/2026	ZERO STAGE CAPITAL		333,930	345,000	276,000	304,609	0	3,703	0	3,703	0	308,312	0	25,619	25,619	7,653	06/01/2029	4.B FE
43284M-AB-4	HILTON GRAND VACATIO	05/27/2026	ZERO STAGE CAPITAL		417,959	453,000	410,971	415,831	0	2,049	0	2,049	0	417,880	0	79	79	18,975	07/01/2031	4.B FE
44106M-AW-2	SERVICE PPTYS TR	04/29/2026	ISSUE CALLED at 100.216		340,734	340,000	340,850	0	0	(215)	0	(215)	0	340,635	0	(635)	(635)	12,749	02/15/2027	5.B FE
44332P-AJ-0	HUB INTL LTD	04/08/2026	ZERO STAGE CAPITAL		234,840	228,000	228,000	228,000	0	0	0	0	0	228,000	0	6,840	6,840	11,630	01/31/2032	5.A FE
44891A-CX-3	HYUNDAI CAP AMER	06/10/2026			4,029,720	4,000,000	4,041,200	0	0	(9,530)	0	(9,530)	0	4,031,670	0	(1,950)	(1,950)	154,289	03/19/2027	1.G FE
451102-CK-1	ICAHN ENTERPRISES LP	04/30/2026	ZERO STAGE CAPITAL		224,494	226,000	224,268	224,442	0	86	0	86	0	224,528	0	(34)	(34)	8,694	11/15/2029	4.A FE
45174H-BJ-5	IHEARTCOMMUNICATIONS INC	04/14/2026	ZERO STAGE CAPITAL		17,544	18,565	18,173	17,895	353	24	0	377	0	18,272	0	(728)	(728)	1,195	05/01/2029	5.A FE
45174H-BK-2	IHEARTCOMMUNICATIONS INC	04/14/2026	ZERO STAGE CAPITAL		132,430	164,000	172,637	134,890	35,257	(722)	0	34,535	0	169,425	0	(36,995)	(36,995)	8,610	01/15/2031	5.A FE
45174H-BL-0	IHEARTCOMMUNICATIONS INC	04/27/2026	ZERO STAGE CAPITAL		169,435	183,000	212,392	158,299	44,302	(3,154)	0	41,148	0	199,446	0	(30,011)	(30,011)	9,757	05/01/2030	5.C FE
46284V-AF-8	IRON MTN INC NEW	06/15/2026	ZERO STAGE CAPITAL		97,237	99,000	93,308	94,812	0	436	0	436	0	95,248	0	1,989	1,989	3,479	09/15/2029	3.C FE
46284V-AL-5	IRON MTN INC DEL	06/15/2026	ZERO STAGE CAPITAL		249,110	252,000	248,813	248,240	1,034	151	0	1,185	0	249,425	0	(315)	(315)	12,631	07/15/2032	3.C FE
46285M-AA-8	IRON MOUNTAIN INFORM	05/11/2026	ZERO STAGE CAPITAL		691,905	717,000	688,320	684,495	4,061	1,345	0	5,406	0	689,901	0	2,004	2,004	17,626	07/15/2032	3.C FE
46647P-CB-0	JPMORGAN CHASE & CO	04/17/2026	ISSUE CALLED at 100.000		790,000	790,000	790,000	790,000	0	0	0	0	0	790,000	0	0	0	6,233	04/22/2027	1.F FE
46647P-CP-9	JPMORGAN CHASE & CO	05/29/2026	ZERO STAGE CAPITAL		931,784	940,000	940,000	940,000	0	0	0	0	0	940,000	0	(8,216)	(8,216)	9,557	09/22/2027	1.E FE
46647P-ER-3	JPMORGAN CHASE & CO	04/08/2026	SUSQUAHANNA		1,491,210	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(8,790)	(8,790)	34,416	10/22/2035	1.E FE
46647P-EW-2	JPMORGAN CHASE & CO	05/13/2026	ZERO STAGE CAPITAL		434,686	425,000	425,000	425,000	0	0	0	0	0	425,000	0	9,686	9,686	18,837	01/24/2036	1.E FE
46647P-FC-5	JPMORGAN CHASE & CO	06/04/2026	ZERO STAGE CAPITAL		693,357	685,000	695,323	0	0	(121)	0	(121)	0	695,202	0	(1,845)	(1,845)	14,005	07/23/2036	1.F FE
46817M-AS-6	JACKSON FINANCIAL IN	03/24/2026	ZERO STAGE CAPITAL		162,504	163,000	160,620	161,308	0	51	0	51	0	161,359	0	1,145	1,145	2,747	06/08/2032	2.B FE
48128B-AN-1	JPMORGAN CHASE & CO	05/28/2026	ISSUE CALLED at 100.000		49,000	49,000	48,584	48,584	0	0	0	0	0	48,584	0	417	417	894	01/01/9999	2.B FE
48251U-AQ-1	K HOVNANIAN ENTERPRI	03/31/2026	VARIOUS		28,682	29,000	29,000	29,000	0	0	0	0	0	29,000	0	(318)	(318)	1,255	10/01/2033	4.C FE
487930-AA-7	KEHE DISTRS LLC/ KEH	05/08/2026	BMOCM/BONDS		50,750	50,000	50,000	50,000	0	0	0	0	0	50,000	0	750	750	129	04/30/2033	4.C FE
489399-AL-9	KENNEDY WILSON INC	06/11/2026	ISSUE CALLED at 100.000		1,850,000	1,850,000	1,734,806	1,759,205	27,867	8,167	0	36,034	0	1,795,239	0	54,761	54,761	69,568	03/01/2029	4.B FE
489399-AN-5	KENNEDY WILSON INC	06/11/2026	ISSUE CALLED at 101.188		832,777	823,000	663,818	703,139	1,911	11,180	0	13,091	0	716,230	0	106,770	106,770	40,725	02/01/2030	4.B FE
489399-AR-6	KENNEDY WILSON INC	05/15/2026	ZERO STAGE CAPITAL		474,200	470,000	470,000	0	0	0	0	0	0	470,000	0	4,200	4,200	0	06/01/2031	4.B FE
50012L-AC-8	KODIAK GAS SVCS LLC	04/07/2026	ISSUE CALLED at 103.625		1,849,706	1,785,000	1,800,294	1,742,691	0	(1,001)	0	(1,001)	0	1,793,290	0	(8,290)	(8,290)	147,371	02/15/2029	3.C FE
50012L-AD-6	KODIAK GAS SVCS LLC	05/26/2026	ZERO STAGE CAPITAL		66,478	65,000	66,436	0	0	(79)	0	(79)	0	66,357	0	121	121	2,930	10/01/2033	3.C FE
50012L-AE-4	KODIAK GAS SVCS LLC	04/30/2026	ZERO STAGE CAPITAL		140,145	135,000	136,238	30,000	0	(3)	0	(3)	0	136,235	0	3,910	3,910	2,168	10/01/2035	3.C FE
50012L-AF-1	KODIAK GAS SVCS LLC	03/31/2026	ZERO STAGE CAPITAL		125,063	125,000	125,425	0	0	(3)	0	(3)	0	125,422	0	(360)	(360)	216	04/01/2031	3.C FE
50076P-AA-6	KRAKEN OIL & GAS PAR	04/09/2026	ZERO STAGE CAPITAL		53,852	53,000	52,749	0	0	18	0	18	0	52,767	0	1,085	1,085	2,367	08/15/2029	4.A FE
502088-AA-1	LMH FEE II BND	06/15/2026	MORTGAGE PAYDOWN		6,375	6,375	5,860	5,888	0	6	0	6	0	5,893	0	482	482	0	06/21/2048	2.B PL
504570-B6-2	VCI ASSET HOLDINGS TERM LOAN CORPORATE	05/29/2026	APOLLO HGA MANAGEMENT		93,662	93,662	92,725	92,725	17	61	0	78	0	92,804	0	858	858	2,284	11/19/2030	5.A FE
504766-16-3	PROJECT FAHRENHEIT RCF	05/29/2026	APOLLO HGA MANAGEMENT		173	173	173	0	0	0	0	0	0	173	0	0	0	5	12/16/2032	4.C FE
504897-27-3	ALTERN MARKETING LLC TL	05/22/2026	APOLLO HGA MANAGEMENT		196,734	196,734	193,783	0	0	37	0	37	0	193,821	0	2,914	2,914	3,538	02/05/2031	4.C FE
516806-AK-2	VITAL ENERGY INC	03/24/2026	ZERO STAGE CAPITAL		821,113	815,000	804,813	803,557	2,414	259	0	2,673	0	806,231	0	14,882	14,882	28,525	04/15/2032	3.C FE
527298-CM-3	LEVEL 3 FING INC	04/30/2026	ZERO STAGE CAPITAL		63,059	61,000	61,000	61,000	0	0	0	0	0	61,000	0	2,059	2,059	3,506	06/30/2033	3.C FE
527298-CN-1	LEVEL 3 FING INC	05/05/2026	ZERO STAGE CAPITAL		155,717	150,000	150,000	150,000	0	0	0	0	0	150,000	0	5,717	5,717	7,476	03/31/2034	3.C FE
527298-CR-2	LEVEL 3 FING INC	05/07/2026	ZERO STAGE CAPITAL		39,623	39,000	39,000	0	0	0	0	0	0	39,000	0	623	623	0	02/15/2037	4.C FE
53219L-AU-3	LIFEPOINT HEALTH INC N	04/24/2026	ZERO STAGE CAPITAL		193,462	200,000	170,500	179,412	0	1,872	0	1,872	0	181,284	0	12,178	12,178	8,309	01/15/2029	5.A FE
53219L-AW-9	LIFEPOINT HEALTH INC	04/21/2026	ISSUE CALLED at 108.567		173,707	160,000	158,600	158,931	0	54	0	54	0	158,985	0	1,015	1,015	22,947	10/15/2030	4.B FE
53219L-AY-5	LIFEPOINT HEALTH INC	06/17/2026	ZERO STAGE CAPITAL		298,295	285,000	302,825	0	0	(271)	0	(271)	0	302,554	0	(4,259)	(4,259)	6,897	02/15/2032	4.B FE
53219L-BA-6	LIFEPOINT HEALTH INC	04/16/2026	ZERO STAGE CAPITAL		242,800	243,000	243,000	0	0	0	0	0	0	243,000	0	(200)	(200)	0	05/01/2034	4.B FE
53229K-AA-7	LIGHTNING PWR LLC	04/29/2026	VARIOUS		2,209,409	2,077,000	2,088,274	2,085,538	0	(690)	0	(690)	0	2,084,848	0	124,561	124,561	106,244	08/15/2032	2.C FE
534187-BM-0	LINCOLN NATIONAL CORP	03/31/2026	EXCHANGE		218,201	250,000	212,784	216,606	0	1,595	0	1,595	0	218,201	0	0	0	2,913	08/15/2030	2.B FE
534187-BY-4	LINCOLN NATL CORP IN	04/06/2026	ZERO STAGE CAPITAL		223,878	250,000	218,201	0	0	108	0	108	0	218,309	0	5,569	5,569	825	08/15/2030	2.A FE
539830-BR-9	LOCKHEED MARTIN CORP	05/11/2026	MK TAXES SYS		485,370	500,000	499,560	499,689	0	16	0	16	0	499,704	0	(14,334)	(14,334)	7,963	06/15/2032	1.F FE
539830-CA-5	LOCKHEED MARTIN CORP	06/16/2026	VARIOUS		1,995,290	2,000,000	1,975,760	1,979,840	0	845	0	845	0	1,980,685	0	14,605	14,605	75,076	02/15/2034	1.F FE
552953-CH-2	MGM RESORTS INTERNAT	05/12/2026	ZERO STAGE CAPITAL		84,150	85,000	79,163	82,096	0	354	0	354	0	82,450	0	1,700	1,700	2,333	10/15/2028	4.A FE
552953-CK-5	MGM RESORTS INTERNAT	05/12/2026	ZERO STAGE CAPITAL		120,870	119,000	119,000	119,000	0	0	0	0	0	119,000	0	1,870	1,870	4,531	09/15/2029	3.C FE
55337P-AA-0	MIWD HOLDCO II LLC /	05/05/2026	ZERO STAGE CAPITAL		55,425	60,000	56,000	0	0	173	0	173	0	56,173	0	(748)	(748)	871	02/01/2030	4.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
55903V-BU-6	WARNERMEDIA HLDGS IN	05/29/2026	TENDER/EXCHANGE		253,045	330,000	251,682	181,184	35,901	385	0	36,286	0	252,301	0	744	744	8,483	03/15/2052	3.B FE
55903V-BW-2	WARNERMEDIA HLDGS IN	05/29/2026	VARIOUS		1,753,441	2,470,000	1,737,901	1,594,618	42,517	8,614	0	51,131	0	1,751,932	0	1,510	1,510	63,278	03/15/2042	3.B FE
56085R-AA-8	MAJORDRIVE HOLDINGS	05/27/2026	ZERO STAGE CAPITAL		2,564	3,000	2,468	2,168	483	35	0	518	0	2,686	0	(123)	(123)	94	06/01/2029	5.C FE
571676-AW-5	MARS INC	05/22/2026	GOLDMAN SACHS		2,006,320	2,000,000	1,998,200	1,998,899	0	374	0	374	0	1,999,273	0	7,047	7,047	65,514	03/01/2027	1.F FE
573591-8#-4	AP CHIA LLC CORPORATE	04/28/2026	VARIOUS		242,154	242,154	242,154	242,154	0	0	0	0	0	242,154	0	0	0	13,021	12/31/2050	1.G FE
57638P-AA-2	MASTERBRAND INC	06/15/2026	ZERO STAGE CAPITAL		42,299	42,000	42,641	42,476	0	(52)	0	(52)	0	42,424	0	(125)	(125)	2,647	07/15/2032	3.B FE
576485-AH-9	MATADOR RES CO	04/07/2026	ZERO STAGE CAPITAL		55,671	55,000	55,000	55,000	0	0	0	0	0	55,000	0	671	671	1,647	04/15/2033	3.C FE
57665R-AG-1	MATCH GROUP HOLDINGS	06/16/2026	ZERO STAGE CAPITAL		169,788	170,000	158,525	164,121	0	1,315	0	1,315	0	165,436	0	4,351	4,351	4,297	12/15/2027	3.B FE
57665R-AJ-5	MATCH GROUP HOLDINGS	06/23/2026	ZERO STAGE CAPITAL		79,700	80,000	76,600	77,783	0	313	0	313	0	78,096	0	1,604	1,604	3,863	02/15/2029	3.B FE
57665R-AL-0	MATCH GROUP INC	05/15/2026	ZERO STAGE CAPITAL		154,088	165,000	155,988	155,802	445	653	0	1,098	0	156,900	0	(2,812)	(2,812)	5,426	08/01/2030	3.B FE
57665R-AN-6	MATCH GROUP INC	05/15/2026	ZERO STAGE CAPITAL		267,580	272,000	273,370	270,855	1,145	0	0	1,145	0	272,000	0	(4,420)	(4,420)	5,836	06/01/2028	3.B FE
57763R-AE-7	MAUSER PACKAGING SOL	06/15/2026	ZERO STAGE CAPITAL		434,587	428,000	428,000	424,623	3,377	0	0	3,377	0	428,000	0	6,587	6,587	14,987	04/15/2030	4.B FE
579063-AB-4	MCAFEE CORP	06/03/2026	ZERO STAGE CAPITAL		224,830	267,000	225,547	205,188	3,569	2,156	0	5,725	0	237,375	0	(12,544)	(12,544)	13,921	02/15/2030	5.A FE
58506D-AA-6	MEDLINE BOR LLP/ CO-	05/19/2026	ISSUE CALLED at 103.125		113,438	110,000	111,802	111,411	0	(243)	0	(243)	0	111,168	0	(1,168)	(1,168)	7,964	04/01/2029	2.C FE
588056-BB-6	MERCER INTL INC	03/24/2026	ZERO STAGE CAPITAL		992,163	1,955,000	1,753,188	1,255,012	527,696	11,143	0	538,839	0	1,793,851	0	(801,689)	(801,689)	65,126	02/01/2029	5.B FE
588056-BC-4	MERCER INTL INC	03/25/2026	ZERO STAGE CAPITAL		12,350	20,000	20,600	15,529	4,856	(47)	0	4,809	0	20,338	0	(7,988)	(7,988)	1,252	10/01/2028	5.B FE
59151L-AA-4	METHANEX US OPERATIO	05/04/2026	ZERO STAGE CAPITAL		113,163	110,000	109,218	109,304	0	32	0	32	0	109,336	0	3,827	3,827	4,392	03/15/2032	3.B FE
594080-AB-2	MICHAELS COS INC	06/22/2026	ZERO STAGE CAPITAL		42,421	43,000	43,000	0	0	0	0	0	0	43,000	0	(580)	(580)	1,088	03/15/2033	4.C FE
59524E-AC-6	MID-ATLANTIC MILITAR	04/02/2026	MORTGAGE PAYDOWN		2,086	2,086	1,861	1,871	0	1	0	1	0	1,872	0	213	213	55	08/01/2050	2.A FE
601137-AB-8	MILLROSE PPTYS INC	03/31/2026	ZERO STAGE CAPITAL		35,266	36,000	36,000	36,000	0	0	0	0	0	36,000	0	(734)	(734)	1,250	09/15/2032	3.B FE
60855R-AM-2	MOLINA HEALTHCARE IN	04/23/2026	ZERO STAGE CAPITAL		155,709	157,000	153,694	76,244	0	54	0	54	0	153,763	0	1,946	1,946	4,709	01/15/2033	3.C FE
60855R-AN-0	MOLINA HEALTHCARE IN	04/23/2026	ZERO STAGE CAPITAL		115,140	114,000	113,850	105,000	0	2	0	2	0	113,852	0	1,288	1,288	3,170	02/15/2031	3.C FE
615394-AM-5	MOOG INC	03/31/2026	ISSUE CALLED at 100.000		187,000	187,000	171,070	179,138	54	970	0	1,024	0	180,161	0	6,839	6,839	2,384	12/15/2027	3.B FE
61748U-AM-4	MORGAN STANLEY	04/15/2026	JP MORGAN		1,971,960	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(28,040)	(28,040)	42,108	10/22/2031	1.E FE
61776N-VE-0	MORGAN STANLEY PRIVA	05/04/2026	ZERO STAGE CAPITAL		409,647	410,000	410,000	410,000	0	0	0	0	0	410,000	0	(353)	(353)	14,445	07/06/2028	1.D FE
61945C-AJ-2	MOSAIC CO	05/21/2026	ZERO STAGE CAPITAL		89,009	90,000	89,941	89,944	0	11	0	11	0	89,955	0	(947)	(947)	2,003	01/15/2029	2.B FE
62909B-AA-5	NFE FING LLC	03/26/2026	ZERO STAGE CAPITAL		108,807	265,382	107,480	76,961	37,477	4,135	0	41,612	0	118,573	0	(9,766)	(9,766)	0	11/15/2029	6. FE
629377-CX-8	NRG ENERGY INC	04/15/2026	ZERO STAGE CAPITAL		413,300	405,000	416,416	0	0	(234)	0	(234)	0	416,182	0	(2,882)	(2,882)	11,595	11/01/2034	3.B FE
629377-DD-1	NRG ENERGY INC	04/15/2026	ZERO STAGE CAPITAL		285,275	285,000	285,412	180,000	0	6	0	6	0	285,418	0	(143)	(143)	9,155	01/15/2036	3.B FE
629377-DF-6	NRG ENERGY INC	04/14/2026	ZERO STAGE CAPITAL		36,083	36,000	36,000	0	0	0	0	0	0	36,000	0	83	83	0	05/15/2034	3.B FE
63938C-AK-4	NAVIENT CORPORATION	04/01/2026	ZERO STAGE CAPITAL		85,478	87,000	87,000	87,000	0	0	0	0	0	87,000	0	(1,523)	(1,523)	2,380	03/15/2027	3.C FE
63938C-AM-0	NAVIENT CORPORATION	05/26/2026	ZERO STAGE CAPITAL		186,055	194,000	194,000	192,725	1,275	0	0	1,275	0	194,000	0	(7,945)	(7,945)	7,469	03/15/2029	3.C FE
63938C-AR-9	NAVIENT CORPORATION	05/27/2026	ZERO STAGE CAPITAL		84,000	84,000	84,000	0	0	0	0	0	0	84,000	0	0	0	0	10/15/2031	3.C FE
640695-AA-0	NEPTUNE BIDCO US INC	05/13/2026	ZERO STAGE CAPITAL		86,285	85,000	85,576	0	0	(23)	0	(23)	0	85,553	0	731	731	3,189	04/15/2029	4.C FE
640695-AC-6	NEPTUNE BIDCO US INC	06/22/2026	ZERO STAGE CAPITAL		198,675	190,000	201,234	0	0	(848)	0	(848)	0	200,386	0	(1,711)	(1,711)	11,175	05/15/2031	4.C FE
64953B-AU-2	NEW YORK LIFE GLOBAL	04/07/2026	RBC DEXIA		2,327,557	2,395,000	2,398,329	2,396,171	0	(88)	0	(88)	0	2,396,083	0	(68,526)	(68,526)	22,703	04/17/2028	1.B FE
651229-AY-2	NEWELL BRANDS INC	06/09/2026	ZERO STAGE CAPITAL		39,690	45,000	57,150	37,607	18,088	(155)	0	17,933	0	55,540	0	(15,850)	(15,850)	2,711	04/01/2046	4.A FE
65163L-AF-6	NEWMONT CORP	05/28/2026	ZERO STAGE CAPITAL		199,768	250,000	250	250	0	0	0	0	0	250	0	199,518	199,518	5,717	05/13/2050	1.G FE
65346U-AA-7	NEXSTAR BROADCASTING	04/20/2026	ZERO STAGE CAPITAL		235,492	235,000	235,000	0	0	0	0	0	0	235,000	0	492	492	246	04/15/2034	3.C FE
65346U-AB-5	NEXSTAR BROADCASTING	05/27/2026	ZERO STAGE CAPITAL		204,978	204,000	204,640	0	0	(7)	0	(7)	0	204,633	0	345	345	1,705	09/15/2033	3.A FE
65473P-AQ-8	NISOURCE INC	05/06/2026	ZERO STAGE CAPITAL		768,893	750,000	748,358	748,614	0	47	0	47	0	748,661	0	20,231	20,231	24,075	04/01/2034	2.B FE
65480C-AL-9	NISSAN MTR ACCEP CO	06/22/2026	ZERO STAGE CAPITAL		325,333	330,000	330,000	330,000	0	0	0	0	0	330,000	0	(4,667)	(4,667)	13,048	09/30/2030	3.B FE
65505P-AA-5	NOBLE FIN II LLC	06/05/2026	ISSUE CALLED at 104.000		79,040	76,000	76,740	76,405	0	(73)	0	(73)	0	76,332	0	(332)	(332)	7,026	04/15/2030	3.C FE
665531-AL-3	NORTHERN OIL & GAS I	06/23/2026	ZERO STAGE CAPITAL		1,272,894	1,265,000	1,265,000	1,231,673	33,327	0	0	33,327	0	1,265,000	0	7,894	7,894	68,203	10/15/2033	4.A FE
66815L-2V-0	NORTHWESTERN MUTUAL	05/27/2026	ZERO STAGE CAPITAL		275,850	275,000	275,894	0	0	(81)	0	(81)	0	275,812	0	37	37	8,472	03/21/2028	1.B FE
66981Q-AB-2	BRUNDAGE-BONE CONCRE	05/11/2026	ZERO STAGE CAPITAL		86,913	85,000	86,679	0	0	(94)	0	(94)	0	86,586	0	327	327	3,542	02/01/2032	4.B FE
670001-AL-0	NOVELIS CORP	05/28/2026	ZERO STAGE CAPITAL		25,625	25,000	25,156	25,124	0	(15)	0	(15)	0	25,109	0	516	516	1,428	01/30/2030	4.A FE
67080L-AC-9	NUVEEN LLC	05/21/2026	ZERO STAGE CAPITAL		808,591	795,000	794,255	794,399	0	53	0	53	0	794,452	0	14,139	14,139	37,571	01/15/2030	2.A FE
67124C-AB-9	OAK-EAGLE ACQUIRECO	03/31/2026	ZERO STAGE CAPITAL		612,788	585,000	585,000	0	0	0	0	0	0	585,000	0	27,788	27,788	0	07/01/2034	4.C FE
674215-AN-8	CHORD ENERGY CORPORA	06/05/2026	ZERO STAGE CAPITAL		379,314	366,000	378,158	0	0	(479)	0	(479)	0	377,679	0	1,635	1,635	13,961	03/15/2033	3.B FE
674215-AQ-1	CHORD ENERGY CORPORA	06/09/2026	ZERO STAGE CAPITAL		93,930	93,000	93,698	93,686	0	(68)	0	(68)	0	93,619	0	311	311	3,875	10/01/2030	3.B FE
677071-AM-4	OHANA MILITARY CMNTY	04/01/2026	MORTGAGE PAYDOWN		46,853	46,853	46,712	46,809	0	14	0	14	0	46,823	0	30	30	1,280	10/01/2026	1.D FE
681639-AA-8	OLYMPUS WTR US HLDG	05/29/2026	ZERO STAGE CAPITAL		545,300	560,000	493,200	525,897	0	4,231	0	4,231	0	530,129	0	15,171	15,171	14,533	10/01/2028	4.C FE
682680-CY-7	ENLINK MIDSTREAM PAR	03/31/2026	VARIOUS		574,264	670,000	612,763	616,473	0	366	0	366	0	616,840	0	(42,576)	(42,576)	16,918	04/01/2045	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
682691-AE-0	ONEMAIN FIN CORP	04/29/2026	ZERO STAGE CAPITAL		37,530	36,000	35,789	35,842	0	11	0	11	0	35,853	0	1,677	1,677	1,772	03/15/2030	3.B FE
682691-AK-6	ONEMAIN FIN CORP	03/31/2026	ZERO STAGE CAPITAL		259,076	263,000	263,000	263,000	0	0	0	0	0	263,000	0	(3,924)	(3,924)	10,202	09/15/2032	3.B FE
682691-AN-0	ONEMAIN FIN CORP	06/16/2026	ZERO STAGE CAPITAL		136,990	139,000	139,259	139,256	0	(22)	0	(22)	0	139,234	0	(2,244)	(2,244)	3,684	09/15/2033	3.B FE
68389X-BV-6	ORACLE CORP	06/09/2026	ZERO STAGE CAPITAL		606,124	660,000	587,605	605,131	0	5,167	0	5,167	0	610,298	0	(4,173)	(4,173)	13,467	04/01/2030	2.B FE
68389X-BX-2	ORACLE CORP	06/05/2026	ZERO STAGE CAPITAL		55,601	90,000	56,312	0	0	157	0	157	0	56,469	0	(868)	(868)	2,223	04/01/2050	2.B FE
68389X-CY-9	ORACLE CORP	06/18/2026	ZERO STAGE CAPITAL		324,204	325,000	324,773	324,828	0	30	0	30	0	324,858	0	(654)	(654)	13,823	08/03/2028	2.B FE
68389X-DZ-5	ORACLE CORP	06/11/2026	ZERO STAGE CAPITAL		421,833	435,000	434,052	0	0	25	0	25	0	434,077	0	(12,245)	(12,245)	8,816	02/04/2036	2.B FE
69007T-AB-0	OUTFRONT MEDIA CAP /	06/10/2026	ISSUE CALLED at 100.000		1,000	1,000	1,000	1,000	0	0	0	0	0	1,000	0	0	0	42	08/15/2027	4.A FE
69047Q-AB-8	OVINTIV INC	04/15/2026	ISSUE CALLED at 102.911		519,701	505,000	504,864	504,922	0	9	0	9	0	504,932	0	68	68	26,985	05/15/2028	2.C FE
69073T-AT-0	OWENS-BROCKWAY GLASS	05/15/2026	ISSUE CALLED at 100.000		1,675,000	1,675,000	1,651,050	1,667,410	0	2,069	0	2,069	0	1,669,479	0	5,521	5,521	57,026	05/13/2027	4.A FE
69073T-AV-5	OWENS BROCKWAY	05/20/2026	ZERO STAGE CAPITAL		397,363	415,000	415,000	415,000	0	0	0	0	0	415,000	0	(17,638)	(17,638)	14,453	06/01/2032	4.C FE
69073T-AW-3	OWENS BROCKWAY	06/08/2026	ZERO STAGE CAPITAL		1,272,546	1,255,000	1,255,000	0	0	0	0	0	0	1,255,000	0	17,546	17,546	3,796	06/01/2033	4.C FE
690742-AN-1	OWENS CORNING NEW	05/19/2026	ZERO STAGE CAPITAL		136,481	135,000	134,973	134,989	0	3	0	3	0	134,992	0	1,489	1,489	3,197	06/15/2027	2.A FE
6944PL-2G-3	PACIFIC LIFE GLOBAL	06/04/2026	MATURITY		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	4,339	06/04/2026	1.D FE
69867R-AA-5	PANTHER ES IS LLC/CO	06/15/2026	ZERO STAGE CAPITAL		118,951	118,000	121,995	0	0	(370)	0	(370)	0	121,625	0	(2,674)	(2,674)	3,742	06/01/2031	4.B FE
70932M-AG-2	PENNYMAC FINL SVCS I	05/19/2026	ZERO STAGE CAPITAL		23,875	25,000	23,719	0	0	0	0	0	0	23,719	0	156	156	24	05/15/2032	3.C FE
71384A-AA-2	PERIMETER HOLDINGS L	06/16/2026	ZERO STAGE CAPITAL		140,590	141,000	140,215	140,215	0	34	0	34	0	140,249	0	341	341	3,431	01/15/2034	4.B FE
737446-AU-8	POST HLDGS INC	05/20/2026	ZERO STAGE CAPITAL		6,083	6,000	6,000	6,000	0	0	0	0	0	6,000	0	83	83	288	02/15/2032	3.B FE
737446-AY-0	POST HLDGS INC	04/30/2026	ZERO STAGE CAPITAL		138,950	140,000	140,183	0	0	(13)	0	(13)	0	140,170	0	(1,220)	(1,220)	3,438	03/15/2036	4.B FE
74112B-AM-7	PRESTIGE BRANDS IN	04/13/2026	ZERO STAGE CAPITAL		110,791	120,000	119,300	112,500	7,103	20	0	7,123	0	119,623	0	(8,832)	(8,832)	2,413	04/01/2031	4.A FE
74256L-FA-2	PRINCIPAL LIFE GLOBA	06/22/2026	ZERO STAGE CAPITAL		160,107	160,000	159,875	159,930	0	20	0	20	0	159,950	0	157	157	6,215	08/19/2027	1.E FE
74456Q-CX-2	PUBLIC SVC ELEC & GA	05/08/2026	ZERO STAGE CAPITAL		143,567	145,000	144,820	0	0	11	0	11	0	144,831	0	(1,263)	(1,263)	2,098	01/01/2031	1.F FE
74843P-AA-8	QUIKRETE HLDGS INC	04/02/2026	ZERO STAGE CAPITAL		76,594	75,000	75,000	75,000	0	0	0	0	0	75,000	0	1,594	1,594	2,855	03/01/2032	3.C FE
74843P-AB-6	QUIKRETE HLDGS INC	06/02/2026	ZERO STAGE CAPITAL		222,581	220,000	220,000	220,000	0	0	0	0	0	220,000	0	2,581	2,581	10,676	03/01/2033	4.B FE
75079M-AA-7	RAILWORKS HLDGS LP /	06/23/2026	ZERO STAGE CAPITAL		268,328	269,000	256,154	261,679	0	1,092	0	1,092	0	262,771	0	5,556	5,556	13,500	11/15/2028	4.B FE
753272-AA-1	RAND PARENT LLC	06/03/2026	ZERO STAGE CAPITAL		57,844	56,000	50,820	52,403	0	277	0	277	0	52,679	0	5,164	5,164	3,631	02/15/2030	3.A FE
75513E-CH-2	ROCKWELL COLLINS INC	05/26/2026	FIRST-TE		995,430	1,000,000	998,350	999,768	0	77	0	77	0	999,845	0	(4,415)	(4,415)	24,500	03/15/2027	2.A FE
758071-AA-2	SPX FLOW INCORPORATI	03/27/2026	VARIOUS		235,032	230,000	239,775	235,240	0	(1,006)	0	(1,006)	0	234,233	0	(4,233)	(4,233)	15,095	04/01/2030	5.A FE
76209P-AK-9	RGA GLOBAL FUNDING	05/18/2026	CITIGROUP		1,973,140	2,000,000	1,997,340	1,997,388	0	184	0	184	0	1,997,571	0	(24,431)	(24,431)	44,467	11/25/2030	1.E FE
76883N-AA-9	RIVERS ENT BOR LLC/F	06/04/2026	ZERO STAGE CAPITAL		286,845	283,000	283,734	0	0	0	0	0	0	283,734	0	3,112	3,112	6,090	02/01/2033	4.A FE
76884G-AA-3	RIVERS ENTERPRISE LE	04/13/2026	ZERO STAGE CAPITAL		111,523	110,000	110,000	110,000	0	0	0	0	0	110,000	0	1,523	1,523	3,523	10/15/2030	4.A FE
77311W-AA-9	ROCKET COS INC	06/15/2026	ZERO STAGE CAPITAL		26,369	26,000	26,484	0	0	(14)	0	(14)	0	26,470	0	(100)	(100)	597	08/01/2030	3.A FE
77311W-AC-5	ROCKET COS INC	06/12/2026	ZERO STAGE CAPITAL		91,575	90,000	92,306	0	0	(152)	0	(152)	0	92,155	0	(580)	(580)	2,178	08/01/2029	3.A FE
77313L-AA-1	ROCKET MTG LLC / ROC	06/16/2026	ISSUE CALLED at 100.000		325,000	325,000	315,656	319,142	0	3,505	0	3,505	0	322,647	0	2,353	2,353	6,333	10/15/2026	3.A FE
77313L-AB-9	ROCKET MTG LLC / ROC	06/09/2026	ZERO STAGE CAPITAL		101,794	115,000	104,881	0	0	298	0	298	0	105,179	0	(3,386)	(3,386)	3,003	10/15/2033	3.A FE
77314E-AA-6	ROCKET SOFTWARE INC	04/02/2026	ZERO STAGE CAPITAL		1,040,750	1,150,000	1,045,875	0	0	4,259	0	4,259	0	1,050,134	0	(9,384)	(9,384)	21,477	02/15/2029	5.B FE
77340R-AU-1	ROCKIES EXPRESS PIPE	04/24/2026	ZERO STAGE CAPITAL		44,029	42,000	42,000	42,000	0	0	0	0	0	42,000	0	2,029	2,029	1,702	03/15/2033	3.B FE
775834-AB-6	BEACON ROOFING SUPPL	06/15/2026	ZERO STAGE CAPITAL		8,115	8,000	8,000	0	0	0	0	0	0	8,000	0	115	115	0	07/15/2034	4.B FE
78017T-AD-5	ROYAL CARIBBEAN GROU	05/06/2026	ZERO STAGE CAPITAL		869,715	900,000	898,497	0	0	18	0	18	0	898,515	0	(28,800)	(28,800)	9,188	02/27/2038	2.B FE
78488X-AA-2	SV RNO PPTY OWNER 1	04/30/2026	ZERO STAGE CAPITAL		188,645	192,000	193,920	0	0	(79)	0	(79)	0	193,841	0	(5,197)	(5,197)	2,074	03/01/2031	3.B FE
78573N-AL-6	SABRE GLBL INC	06/17/2026	ZERO STAGE CAPITAL		104,994	113,000	101,642	7,653	408	326	0	734	0	101,987	0	3,007	3,007	7,035	11/15/2029	4.C FE
78573N-AN-2	SABRE GLBL INC	05/07/2026	ZERO STAGE CAPITAL		169,508	191,000	156,091	91,336	797	1,804	0	2,601	0	157,906	0	11,601	11,601	8,039	03/15/2030	4.C FE
79466L-AW-4	SALESFORCE INC	06/02/2026	ZERO STAGE CAPITAL		242,586	238,000	238,277	0	0	0	0	0	0	238,277	0	4,309	4,309	3,394	03/15/2056	1.F FE
80282K-BK-1	SANTANDER HOLDINGS U	05/27/2026	ISSUE CALLED at 100.000		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	2,603	05/31/2027	2.B FE
808513-BK-0	SCHWAB CHARLES CORP	05/27/2026	ISSUE CALLED at 100.000		483,000	483,000	479,711	449,762	0	0	0	0	0	479,711	0	3,290	3,290	10,760	01/01/9999	2.C FE
808513-CD-5	SCHWAB CHARLES CORP	05/19/2026	ZERO STAGE CAPITAL		923,353	905,000	914,359	913,354	0	(1,299)	0	(1,299)	0	912,055	0	11,298	11,298	25,676	05/19/2029	1.F FE
808513-CM-5	SCHWAB CHARLES CORP	04/27/2026	ZERO STAGE CAPITAL		376,344	375,000	375,000	0	0	0	0	0	0	375,000	0	1,344	1,344	224	01/01/9999	2.C FE
808541-AC-0	MATIV HOLDINGS INC	03/26/2026	VARIOUS		554,600	590,000	600,838	596,031	1,765	(612)	0	1,153	0	597,184	0	(42,584)	(42,584)	39,086	10/01/2029	5.A FE
812127-AA-6	SEALED AIR CORP / SE	04/06/2026	ISSUE CALLED at 101.531		25,383	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	1,438	02/01/2028	3.B FE
812127-AB-4	SEALED AIR CORP / SE	04/09/2026	ISSUE CALLED at 100.000		2,601,000	2,601,000	2,609,941	2,606,509	0	(481)	0	(481)	0	2,606,028	0	(5,028)	(5,028)	213,186	02/15/2031	3.C FE
816196-AV-1	SELECT MEDICAL CORP	04/07/2026	ZERO STAGE CAPITAL		190,210	199,000	193,450	193,125	502	165	0	667	0	193,793	0	(3,583)	(3,583)	4,334	12/01/2032	4.C FE
824348-AQ-9	SHERWIN WILLIAMS CO	05/28/2026	ZERO STAGE CAPITAL		404,290	500,000	402,545	411,469	0	1,307	0	1,307	0	412,775	0	(8,485)	(8,485)	9,111	12/15/2042	2.B FE
82655K-AA-9	SIGECO SECURITIZATIO	05/15/2026	MORTGAGE PAYDOWN		125,568	125,568	125,562	125,568	0	0	0	0	0	125,568	0	0	0	3,156	11/15/2038	1.A FE
82967N-BA-5	SIRIUS XM RADIO INC	03/25/2026	VARIOUS		282,706	283,000	271,444	278,386	0	667	0	667	0	279,052	0	3,654	3,654	9,257	08/01/2027	3.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
82967N-BG-2	SIRIUS XM RADIO INC	04/29/2026	ZERO STAGE CAPITAL		196,153	210,000	210,000	199,863	10,137	0	0	10,137	0	210,000	0	(13,848)	(13,848)	6,993	07/01/2030	3.C FE
83001A-AD-4	SIX FLAGS ENTERTAINM	03/31/2026	ZERO STAGE CAPITAL		695,000	725,000	717,930	696,203	23,653	197	0	23,850	0	720,053	0	(25,053)	(25,053)	19,806	05/15/2031	5.A FE
830867-AB-3	SKYMILES IP LTD & DE N	04/20/2026	MORTGAGE PAYDOWN		76,750	76,750	72,913	74,680	0	208	0	208	0	74,887	0	1,863	1,863	1,823	10/20/2028	2.A FE
831005-AA-1	SLAM 2026-1 LTD / SL	06/15/2026	MORTGAGE PAYDOWN		3,056	3,056	3,056	0	0	0	0	0	0	3,056	0	0	0	16	07/15/2051	1.E FE
83283W-AE-3	SMYRNA READY MIX LLC	05/14/2026	ZERO STAGE CAPITAL		42,976	41,000	41,000	41,000	0	0	0	0	0	41,000	0	1,976	1,976	1,705	11/15/2031	4.A FE
83304A-AL-0	SNAP INC	06/04/2026	ZERO STAGE CAPITAL		271,612	276,000	276,583	40,000	0	(35)	0	(35)	0	276,548	0	(4,936)	(4,936)	6,034	03/01/2033	3.C FE
83304A-AM-8	SNAP INC	06/03/2026	ZERO STAGE CAPITAL		568,011	584,000	582,457	484,469	0	10	0	10	0	582,460	0	(14,449)	(14,449)	26,260	03/15/2034	3.C FE
83545G-BD-3	SONIC AUTOMOTIVE INC	05/21/2026	ZERO STAGE CAPITAL		12,665	13,000	13,000	12,770	230	0	0	230	0	13,000	0	(335)	(335)	312	11/15/2029	3.C FE
852234-AU-7	BLOCK INC	05/12/2026	ZERO STAGE CAPITAL		239,918	239,000	236,681	0	0	43	0	43	0	236,724	0	3,193	3,193	3,454	08/15/2033	3.A FE
853191-AA-2	STANDARD BLDG SOLUTI	06/12/2026	ZERO STAGE CAPITAL		10,078	10,000	10,063	0	0	(1)	0	(1)	0	10,062	0	16	16	217	08/15/2032	3.B FE
853192-AA-0	STANDARD BLDG SOLUTI	05/20/2026	ZERO STAGE CAPITAL		448,775	465,000	465,000	465,000	0	0	0	0	0	465,000	0	(16,225)	(16,225)	12,063	03/15/2034	3.B FE
853496-AD-9	STANDARD INDS INC	04/06/2026	ZERO STAGE CAPITAL		88,763	90,000	82,350	86,824	0	394	0	394	0	87,218	0	1,544	1,544	3,111	01/15/2028	3.B FE
853496-AH-0	STANDARD INDS INC	05/11/2026	ZERO STAGE CAPITAL		4,550	5,000	4,600	4,597	163	16	0	179	0	4,775	0	(225)	(225)	139	01/15/2031	3.B FE
85571B-BB-0	STARWOOD PPTY TR INC	06/09/2026	ZERO STAGE CAPITAL		113,575	110,000	111,238	110,828	0	(123)	0	(123)	0	110,705	0	2,870	2,870	5,516	04/01/2029	3.C FE
85571B-BH-7	STARWOOD PPTY TR INC	05/11/2026	ZERO STAGE CAPITAL		95,356	95,000	95,000	0	0	0	0	0	0	95,000	0	356	356	0	06/01/2031	3.C FE
857691-AH-2	STATION CASINOS LLC	05/20/2026	ZERO STAGE CAPITAL		79,900	85,000	81,600	0	0	186	0	186	0	81,786	0	(1,886)	(1,886)	1,856	12/01/2031	4.B FE
86189A-AA-7	STONEX ESCROW ISSUER	04/13/2026	ZERO STAGE CAPITAL		118,584	115,000	115,000	115,000	0	0	0	0	0	115,000	0	3,584	3,584	6,061	07/15/2032	3.C FE
872898-AA-9	TSMC ARIZ CORP	05/29/2026	ZERO STAGE CAPITAL		911,545	920,000	919,779	919,963	0	19	0	19	0	919,982	0	(8,436)	(8,436)	9,660	10/25/2026	1.D FE
87422V-AK-4	TALEN ENERGY SUPPLY	04/27/2026	ISSUE CALLED at 104.500		1,546,593	1,480,000	1,492,675	1,486,748	0	(848)	0	(848)	0	1,485,901	0	(5,901)	(5,901)	119,429	06/01/2030	3.A FE
87422V-AM-0	TALEN ENERGY SUPPLY	04/22/2026	ZERO STAGE CAPITAL		59,912	60,000	60,000	60,000	0	0	0	0	0	60,000	0	(88)	(88)	1,833	02/01/2034	4.A FE
87612G-AP-6	TARGA RES CORP	03/30/2026	ZERO STAGE CAPITAL		10,052	10,000	10,244	0	0	(5)	0	(5)	0	10,239	0	(188)	(188)	267	09/15/2030	2.B FE
88632Q-AE-3	TIBCO SOFTWARE INC	04/06/2026	VARIOUS		449,170	460,000	425,003	302,590	0	1,414	0	1,414	0	437,999	0	11,171	11,171	13,187	03/31/2029	4.A FE
88642R-AE-9	TIDEWATER INC NEW	05/14/2026	ZERO STAGE CAPITAL		42,120	39,000	39,000	39,000	0	0	0	0	0	39,000	0	3,120	3,120	3,045	07/15/2030	3.C FE
88732J-AJ-7	TIME WARNER CABLE IN	06/10/2026	ZERO STAGE CAPITAL		173,059	175,000	178,394	178,385	0	(77)	0	(77)	0	178,308	0	(5,249)	(5,249)	6,814	05/01/2037	2.C FE
88732J-AN-8	TIME WARNER CABLE IN	06/15/2026	ZERO STAGE CAPITAL		326,450	317,000	339,656	339,618	0	(542)	0	(542)	0	339,076	0	(12,626)	(12,626)	21,999	07/01/2038	2.C FE
88732J-AU-2	TIME WARNER CABLE IN	06/16/2026	ZERO STAGE CAPITAL		207,806	211,000	213,366	193,197	0	(48)	0	(48)	0	213,314	0	(5,508)	(5,508)	7,055	06/15/2039	2.C FE
89236T-LZ-6	TOYOTA MTR CR CORP	05/08/2026	ZERO STAGE CAPITAL		169,328	165,000	164,952	164,963	0	2	0	2	0	164,965	0	4,363	4,363	5,376	03/21/2031	1.E FE
893574-AS-2	TRANSCONTINENTAL GAS	04/10/2026	EXCHANGE		827,911	835,000	827,911	0	0	15	0	15	0	827,926	0	(15)	(15)	0	03/15/2036	2.A FE
894164-AA-0	TRAVEL PLUS LEISURE	05/27/2026	ZERO STAGE CAPITAL		152,610	158,000	158,000	154,756	3,244	0	0	3,244	0	158,000	0	(5,390)	(5,390)	3,316	12/01/2029	3.C FE
894164-AD-4	TRAVEL PLUS LEISURE	06/18/2026	ZERO STAGE CAPITAL		25,218	25,000	25,125	0	0	(1)	0	(1)	0	25,124	0	94	94	139	06/01/2031	3.C FE
896288-AA-5	TRINET GROUP INC	06/08/2026	ZERO STAGE CAPITAL		468,494	506,000	476,426	361,577	10,302	1,651	0	11,953	0	487,643	0	(19,149)	(19,149)	10,812	03/01/2029	3.B FE
896288-AC-1	TRINET GROUP INC	06/17/2026	ZERO STAGE CAPITAL		27,837	28,000	28,380	0	0	(40)	0	(40)	0	28,340	0	(503)	(503)	1,541	08/15/2031	3.B FE
89788M-AW-2	TRUIST FINL CORP	04/08/2026	T D SECURITIES		995,340	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	(4,660)	(4,660)	9,194	01/27/2032	1.G FE
90346K-AB-5	USI INC	04/10/2026	ZERO STAGE CAPITAL		330,453	322,000	323,610	323,150	0	(97)	0	(97)	0	323,053	0	7,400	7,400	17,978	01/15/2032	5.A FE
907818-FQ-6	UNION PAC CORP	05/28/2026	VARIOUS		517,393	615,000	715,621	685,910	0	(2,688)	0	(2,688)	0	683,222	0	(165,828)	(165,828)	11,507	04/06/2036	1.G FE
913229-AC-4	UNITED WHOLESALE MOR	05/06/2026	ZERO STAGE CAPITAL		63,760	64,000	63,923	0	0	(9)	0	(9)	0	63,914	0	(154)	(154)	1,452	06/15/2027	3.C FE
914906-BA-9	UNIVISION COMMUNICAT	05/01/2026	ZERO STAGE CAPITAL		67,917	65,000	65,000	65,000	0	0	0	0	0	65,000	0	2,917	2,917	4,586	08/01/2032	4.B FE
914906-BB-7	UNIVISION COMMUNICAT	04/09/2026	ZERO STAGE CAPITAL		228,425	225,000	225,000	0	0	0	0	0	0	225,000	0	3,425	3,425	0	04/15/2033	4.B FE
92242*-AA-3	XAI/VALOR II - VCI ASSET HOLDINGS 2 TERM	05/29/2026	APOLLO HGA MANAGEMENT		41,250	41,250	40,838	0	0	5	0	5	0	40,842	0	408	408	1,064	02/18/2031	2.B FE
92328M-AC-7	VENTURE GLOBAL CALCA	05/15/2026	ZERO STAGE CAPITAL		55,991	63,000	56,070	0	0	55	0	55	0	56,125	0	(134)	(134)	1,336	11/01/2033	3.A FE
92328M-AF-0	VENTURE GLOBAL CALCA	04/21/2026	ZERO STAGE CAPITAL		185,598	185,000	185,000	0	0	0	0	0	0	185,000	0	598	598	0	05/01/2036	3.A FE
92332Y-AF-8	VENTURE GLOBAL LNG I	06/02/2026	VARIOUS		459,588	465,000	376,840	178,904	3,881	0	0	3,881	0	376,840	0	82,747	82,747	24,428	01/01/9999	4.C FE
92332Y-AG-6	VENTURE GLOBAL LNG I	06/02/2026	ZERO STAGE CAPITAL		320,000	320,000	320,000	0	0	0	0	0	0	320,000	0	0	0	0	12/15/2034	4.A FE
92343V-FG-4	VERIZON COMMUNICATIO	04/30/2026	RBC DEXIA		3,415,169	3,570,000	3,581,817	3,570,000	0	0	0	0	0	3,570,000	0	(154,831)	(154,831)	40,590	05/16/2030	2.A FE
92343V-GZ-1	VERIZON COMMUNICATIO	06/09/2026	ZERO STAGE CAPITAL		942,023	945,000	974,238	973,537	0	(1,130)	0	(1,130)	0	972,407	0	(30,384)	(30,384)	34,178	04/02/2035	2.A FE
92535U-AB-0	VERTIV GROUP CORP	05/06/2026	ZERO STAGE CAPITAL		1,167,386	1,180,000	1,132,700	1,148,452	8,783	2,559	0	11,342	0	1,159,794	0	7,592	7,592	23,256	11/15/2028	2.B FE
92537R-AA-7	VERTICAL U S NEWCO I	03/17/2026	CORPORATE REORG		225,000	225,000	200,813	216,574	0	1,223	0	1,223	0	217,797	0	7,203	7,203	8,203	07/15/2027	4.B FE
92553P-AP-7	PARAMOUNT GLOBAL	05/19/2026	ZERO STAGE CAPITAL		321,300	540,000	356,400	0	0	502	0	502	0	356,902	0	(35,602)	(35,602)	4,266	03/15/2043	3.A FE
92553P-AU-6	PARAMOUNT GLOBAL	04/16/2026	ZERO STAGE CAPITAL		113,063	150,000	105,170	0	0	111	0	111	0	105,281	0	7,781	7,781	1,121	09/01/2043	3.A FE
92556H-AC-1	PARAMOUNT GLOBAL	05/27/2026	ZERO STAGE CAPITAL		698,869	1,137,000	718,264	0	0	468	0	468	0	718,732	0	(19,864)	(19,864)	28,264	05/19/2050	3.A FE
92837T-AA-0	AUSTIN HOLDCO INC AN	06/03/2026	ZERO STAGE CAPITAL		134,800	160,000	156,608	102,960	0	341	0	341	0	157,644	0	(22,844)	(22,844)	5,336	12/15/2028	5.A FE
92840J-AB-5	VISTAJET MALTA FIN P	04/09/2026	ZERO STAGE CAPITAL		156,240	168,000	158,276	159,999	1,971	355	0	2,326	0	162,325	0	(6,085)	(6,085)	7,408	02/01/2030	4.C FE
92840J-AD-1	VISTAJET MALTA FIN P	04/29/2026	VARIOUS		360,000	360,000	351,379	177,126	0	634	0	634	0	357,305	0	2,695	2,695	14,411	05/01/2027	4.B FE
92840V-AB-8	VISTRA OPERATIONS CO	04/17/2026	ISSUE CALLED at 100.000		600,000	600,000	589,125	594,833	0	1,387	0	1,387	0	596,220	0	3,780	3,780	23,156	02/15/2027	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
92840V-AP-7	VISTRA OPERATIONS CO	04/21/2026	ZERO STAGE CAPITAL		344,400	328,000	348,706	342,445	0	(1,476)	0	(1,476)	0	340,969	0	3,431	3,431	13,204	10/15/2031	2.C FE
92943G-AE-1	W. R. GRACE HOLDINGS	04/02/2026	ZERO STAGE CAPITAL		129,723	130,000	130,000	130,000	0	0	0	0	0	130,000	0	(278)	(278)	5,572	03/01/2031	4.B FE
92943G-AH-4	W. R. GRACE HOLDINGS	05/11/2026	ZERO STAGE CAPITAL		245,315	245,000	242,167	0	0	43	0	43	0	242,210	0	3,105	3,105	4,555	08/01/2033	4.B FE
92944B-AA-9	WBI OPER LLC	05/01/2026	ZERO STAGE CAPITAL		233,815	230,000	229,999	143,769	0	14	0	14	0	230,015	0	3,800	3,800	8,222	10/15/2030	3.C FE
92944B-AB-7	WBI OPER LLC	04/09/2026	ZERO STAGE CAPITAL		25,333	25,000	25,415	0	0	(5)	0	(5)	0	25,410	0	(77)	(77)	831	10/15/2033	3.C FE
94107J-AC-7	WASTE PRO USA INC	04/09/2026	ZERO STAGE CAPITAL		40,029	39,000	39,536	39,450	0	(27)	0	(27)	0	39,424	0	606	606	1,888	02/01/2033	4.C FE
94877D-AA-2	WEIR GROUP INC	06/18/2026	ZERO STAGE CAPITAL		201,966	200,000	198,904	199,029	0	95	0	95	0	199,125	0	2,841	2,841	6,717	05/06/2030	2.C FE
949746-SZ-5	WELLS FARGO & CO NEW	03/26/2026	RBC DEXIA		3,482,112	3,505,000	3,442,536	3,490,324	0	2,823	0	2,823	0	3,493,146	0	(11,034)	(11,034)	52,547	02/18/2027	2.A FE
95000U-2F-9	WELLS FARGO & COMPANY	06/12/2026	ISSUE CALLED at 100.000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	7,990	06/17/2027	1.E FE
95000U-2L-6	WELLS FARGO & CO	06/10/2026	ZERO STAGE CAPITAL		676,253	685,000	816,446	746,187	0	(6,118)	0	(6,118)	0	740,069	0	(63,817)	(63,817)	21,046	04/04/2031	2.A FE
950810-AP-9	WESCO DISTR INC	06/15/2026	ISSUE CALLED at 100.000		510,000	510,000	510,864	0	0	0	0	0	0	510,864	0	(864)	(864)	18,488	06/15/2028	3.C FE
950810-AS-3	WESCO DISTR INC	04/30/2026	ZERO STAGE CAPITAL		41,281	40,000	40,000	40,000	0	0	0	0	0	40,000	0	1,281	1,281	1,601	03/15/2033	3.B FE
950810-AU-8	WESCO DISTR INC	05/19/2026	ZERO STAGE CAPITAL		24,531	25,000	25,000	0	0	0	0	0	0	25,000	0	(469)	(469)	317	04/15/2034	3.B FE
95709T-AP-5	WESTAR ENERGY INC	05/21/2026	HILLTOP SECURITIES		1,487,835	1,500,000	1,494,180	1,499,179	0	254	0	254	0	1,499,433	0	(11,598)	(11,598)	29,838	04/01/2027	1.F FE
963320-BF-2	WHIRLPOOL CORP	06/05/2026	ZERO STAGE CAPITAL		75,750	75,000	75,844	0	0	0	0	0	0	75,844	0	(94)	(94)	0	07/01/2031	3.A FE
963320-BG-0	WHIRLPOOL CORP	06/04/2026	ZERO STAGE CAPITAL		643,425	640,000	640,000	0	0	0	0	0	0	640,000	0	3,425	3,425	0	07/01/2034	3.A FE
97381A-AA-0	WINDSTREAM SVCS LLC	05/13/2026	ZERO STAGE CAPITAL		1,091,225	1,030,000	1,053,813	1,049,452	0	(1,575)	0	(1,575)	0	1,047,877	0	43,348	43,348	51,343	10/01/2031	4.B FE
97382B-AB-5	WINDSTREAM SVCS LLC	06/11/2026	ZERO STAGE CAPITAL		147,462	140,000	144,550	0	0	(154)	0	(154)	0	144,396	0	3,065	3,065	5,252	10/15/2033	4.B FE
976826-BS-5	WISCONSIN PWR & LT C	05/06/2026	ZERO STAGE CAPITAL		511,165	500,000	499,050	499,208	0	27	0	27	0	499,235	0	11,930	11,930	16,200	03/30/2034	2.A FE
98310W-AS-7	WYNDHAM DESTINATIONS	05/19/2026	ISSUE CALLED at 100.000		160,000	160,000	159,184	159,853	0	99	0	99	0	159,952	0	48	48	8,598	07/31/2026	3.C FE
983793-AK-6	XPO INC	05/20/2026	ZERO STAGE CAPITAL		93,150	90,000	90,000	90,000	0	0	0	0	0	90,000	0	3,150	3,150	5,166	02/01/2032	3.C FE
98919V-AC-9	ZAYO GROUP HLDGS INC	04/27/2026	ISSUE CALLED at 100.000		248,386	248,386	239,616	149,223	675	513	0	1,188	0	240,412	0	7,974	7,974	6,082	03/09/2030	4.C FE
98981B-AA-0	ZOOMINFO TECHNOLOGIE	06/16/2026	ZERO STAGE CAPITAL		36,441	44,000	40,402	41,133	0	396	0	396	0	41,528	0	(5,087)	(5,087)	1,678	02/01/2029	4.A FE
BGH71F-0W-6	MURPHY USA INC CORPORATE	04/01/2026	GUGGENHEIM		1,250	1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	23	01/31/2028	2.C FE
BGH901-VG-5	ARAMARK SERVICES CORPORATE	04/02/2026	GUGGENHEIM		5,508	5,508	5,508	5,508	0	0	0	0	0	5,508	0	0	0	91	06/24/2030	3.A FE
BGH96M-7A-3	TRIPADVISOR INC 1L CL TLB	03/31/2026	GUGGENHEIM		631	631	612	612	0	1	0	1	0	613	0	18	18	19	07/08/2031	3.C FE
BGH9BM-BU-8	ASSURION CORPORATE 1L TLB12 CL	03/31/2026	GUGGENHEIM		375	375	375	375	0	0	0	0	0	375	0	0	0	12	09/19/2030	3.C FE
BGH9UA-MA-5	MIDCAP FUNDING XLVI TRUST	05/07/2026	GUGGENHEIM		1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	37,218	04/15/2028	2.C PL
BGH9XF-2S-4	ASURION LLC 1L TLB13	03/31/2026	GUGGENHEIM		501	501	498	498	0	0	0	0	0	498	0	4	4	11	09/19/2030	3.C FE
BGHA5A-ZE-8	OBRA LCSS 2025-1	05/26/2026	VARIOUS		3,656	3,656	3,656	3,656	0	0	0	0	0	3,656	0	0	0	117	10/31/2039	1.G PL
BGHAET-0H-8	SP TOUCHDOWN HOLDINGS LP USD	04/09/2026	GUGGENHEIM		30,757	30,757	30,757	0	0	0	0	0	0	30,757	0	0	0	883	10/26/2029	1.G Z
BL3922-83-0	SCHWEITZER-MAUDUIT INTL INC CORPORATE	04/03/2026	OAKTREE		876,574	876,574	874,382	872,191	2,664	191	0	2,855	0	875,045	0	1,529	1,529	22,800	04/20/2028	4.B FE
BL4573-41-8	CAMELOT US ACQUISITION	04/30/2026	VARIOUS		333,023	354,280	303,431	0	0	1,953	0	1,953	0	305,384	0	27,639	27,639	3,734	01/31/2031	3.C FE
BL4673-61-4	HARBOR FREIGHT TOOLS USA, INC.	04/06/2026	VARIOUS		198,239	198,239	188,620	189,546	0	445	0	445	0	189,992	0	8,248	8,248	4,754	06/11/2031	3.C FE
BL4843-12-6	GO DADDY OPER - TRANCHE B-8 TERM LOAN	06/16/2026	GOLDMAN SACHS		152,612	155,112	152,010	0	0	247	0	247	0	152,257	0	355	355	1,963	11/09/2029	3.A FE
BL4883-62-7	MCAFEE CORP - 2ND AMEND. TRANCHE B-1 TL	03/31/2026	GOLDMAN SACHS		1,093	1,093	948	0	0	3	0	3	0	951	0	142	142	4	03/01/2029	4.A FE
BL4912-75-6	IHEARTCOMMUNICATIONS, INC. (FKA CLEAR CH	03/31/2026	GOLDMAN SACHS		405	405	393	369	27	1	0	28	0	397	0	8	8	13	05/01/2029	5.A FE
BL5017-22-5	KASEYA INC	04/23/2026	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	1,174	03/21/2033	5.B FE
BL5143-04-7	CROWN FINANCE US INC	03/31/2026	GOLDMAN SACHS		1,368	1,368	1,354	1,347	9	1	0	10	0	1,356	0	12	12	39	12/02/2031	4.B FE
BL5144-26-8	FORTRESS INTERMEDIATE 3 INC	05/06/2026	VARIOUS		1,079,120	1,079,120	1,073,725	1,074,167	0	312	0	312	0	1,074,480	0	4,641	4,641	33,041	06/27/2031	4.B FE
BL5162-41-9	BROADSTREET PARTNERS	06/01/2026	VARIOUS		428,321	431,214	425,406	99,438	0	209	0	209	0	425,625	0	2,696	2,696	7,334	06/16/2031	4.B FE
BL5173-65-5	SIGNIA AEROSPACE, LLC	03/31/2026	GOLDMAN SACHS		773	773	773	773	0	0	0	0	0	773	0	0	0	13	12/11/2031	4.B FE
BL5173-66-3	SIGNIA AEROSPACE, LLC	05/29/2026	GOLDMAN SACHS		4,167	4,167	4,167	0	0	0	0	0	0	4,167	0	0	0	0	12/11/2031	4.B FE
BL5184-05-8	ALLIED UNVL HOLDCO	03/31/2026	OAKTREE		2,188	2,188	2,185	2,185	0	0	0	0	0	2,185	0	2	2	52	08/06/2032	4.B FE
BL5195-51-8	QUIDELORTHO CORPORATION	03/31/2026	GOLDMAN SACHS		688	688	674	674	0	0	0	0	0	675	0	13	13	27	08/13/2032	4.A FE
BL5195-83-1	CLOUD SOFTWARE GROUP INC CORPORATE	05/29/2026	VARIOUS		4,341	4,341	4,341	4,341	0	0	0	0	0	4,341	0	0	0	156	03/24/2031	4.B FE
BL5231-54-5	SOTERA HEALTH HOLDINGS LLC	05/20/2026	OAKTREE		2,992,422	3,000,044	2,992,403	2,992,403	0	0	0	0	0	2,992,403	0	19	19	104,554	05/30/2031	3.C FE
BL5247-23-6	FIRST RESERVE	06/03/2026	OAKTREE		149,268	149,268	147,776	147,843	0	112	0	112	0	147,955	0	1,313	1,313	5,332	10/07/2030	4.C FE
BL5316-61-9	GATEGROUP FINANCE (LUXEMBOURG) S.A.	04/01/2026	GOLDMAN SACHS		498	498	495	495	0	0	0	0	0	495	0	2	2	10	06/10/2032	4.A FE
BL5357-51-4	SAZAREC CO INC	04/06/2026	GOLDMAN SACHS		298,502	299,250	298,502	0	0	30	0	30	0	298,532	0	30	30	4,300	07/09/2032	3.C FE
BL5426-30-1	LSF12 CROWN US COMMERCIAL BIDCO, LLC	04/06/2026	GOLDMAN SACHS		22,212	22,212	21,989	0	0	8	0	8	0	21,997	0	214	214	293	12/02/2031	4.A FE
BL5664-31-5	GB AIT BUYER INC	04/27/2026	GOLDMAN SACHS		335,417	335,417	332,063	0	0	5	0	5	0	332,068	0	3,349	3,349	0	04/29/2033	4.B FE
BL5665-99-9	LOCKTON, INC. 042233	04/24/2026	GOLDMAN SACHS		85,106	85,000	84,575	0	0	4	0	4	0	84,579	0	528	528	0	04/23/2033	3.B FE
BL5709-32-6	ACURIEN DELAWARE HOLDCO, INC. TL	06/12/2026	GOLDMAN SACHS		314,358	313,770	315,695	0	0	(16)	0	(16)	0	315,680	0	(1,322)	(1,322)	0	07/30/2031	4.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
015857-AF-2	ALGONQUIN POWER & UT	06/15/2026	MATURITY		250,000	250,000	247,910	249,555	0	445	0	445	0	250,000	0	0	0	6,706	06/15/2026	2.C FE
07813Z-CJ-1	BELL CANADA	04/07/2026	RBC DEXIA		3,907,040	4,000,000	3,794,280	3,914,166	0	9,033	0	9,033	0	3,923,200	0	(16,160)	(16,160)	31,342	05/29/2028	2.B FE
097751-BZ-3	BOMBARDIER INC	05/14/2026	ISSUE CALLED at 103.750		451,313	435,000	435,000	435,000	0	0	0	0	0	435,000	0	0	0	42,413	02/01/2029	3.C FE
13607P-BA-1	CIBC TORONTO BRH	03/25/2026	RBC DEXIA		3,867,574	3,760,000	3,754,398	3,755,033	0	248	0	248	0	3,755,282	0	112,292	112,292	52,496	06/12/2034	2.A FE
13607Q-FD-9	CANADIAN IMPERIAL BA	04/08/2026	ZERO STAGE CAPITAL		369,552	370,000	370,000	370,000	0	0	0	0	0	370,000	0	(448)	(448)	9,201	09/08/2028	1.F FE
13608J-AA-5	CANADIAN IMPERIAL BK	04/02/2026	ZERO STAGE CAPITAL		1,023,950	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	23,950	23,950	26,008	04/08/2029	1.F FE
136375-DC-3	CANADIAN NATL RY CO	05/08/2026	ZERO STAGE CAPITAL		138,974	145,000	144,429	144,599	0	19	0	19	0	144,619	0	(5,645)	(5,645)	4,280	08/05/2032	1.F FE
136375-DS-8	CANADIAN NATL RY CO	04/07/2026	RBC DEXIA		1,730,569	1,740,000	1,737,077	1,737,326	0	199	0	199	0	1,737,525	0	(6,956)	(6,956)	19,855	06/10/2030	1.F FE
233852-AH-5	DAIMLER TRUCKS FI CA	03/25/2026	VARIOUS		426,372	405,000	416,757	412,281	0	(578)	0	(578)	0	411,703	0	14,669	14,669	11,748	09/25/2028	1.G FE
267486-AA-6	DYE & DURHAM CORP	03/25/2026	ZERO STAGE CAPITAL		672,635	801,000	834,064	756,072	73,521	(2,711)	0	70,810	0	826,882	0	(154,247)	(154,247)	30,748	04/15/2029	5.A FE
29251Z-BK-2	ENBRIDGE INC	04/07/2026	RBC DEXIA		1,596,864	1,600,000	1,609,248	1,602,313	0	(505)	0	(505)	0	1,601,808	0	(4,944)	(4,944)	16,973	06/08/2027	2.A FE
29251Z-CG-0	ENBRIDGE INC	03/31/2026	RBC DEXIA		3,203,908	3,190,000	3,202,377	3,201,024	0	(632)	0	(632)	0	3,200,392	0	3,516	3,516	74,646	02/25/2030	2.A FE
31430W-7J-7	FED DES CAISSES	03/25/2026	RBC DEXIA		4,025,520	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	25,520	25,520	113,785	01/24/2035	1.G FE
31430W-U4-4	FED DES CAISSES	03/25/2026	RBC DEXIA		1,038,750	1,000,000	1,046,260	1,042,003	0	(856)	0	(856)	0	1,041,148	0	(2,398)	(2,398)	18,947	05/15/2034	1.G FE
34527A-CT-5	FORD CR CDA LTD	03/25/2026	RBC DEXIA		3,101,345	3,035,000	3,094,125	3,079,897	0	(3,055)	0	(3,055)	0	3,076,842	0	24,504	24,504	102,926	02/09/2029	2.C FE
349553-AP-2	FORTIS INC	04/07/2026	RBC DEXIA		3,902,499	3,990,000	3,577,687	3,781,516	0	22,656	0	22,656	0	3,804,173	0	98,327	98,327	34,316	05/15/2028	2.A FE
37045Y-AL-8	GENERAL MTRS FINL CD	03/25/2026	RBC DEXIA		6,915,125	6,710,000	6,834,279	6,804,975	0	(6,509)	0	(6,509)	0	6,798,466	0	116,659	116,659	209,113	02/09/2029	2.B FE
380355-AJ-6	GOEASY LTD	06/18/2026	ZERO STAGE CAPITAL		497,176	544,000	535,067	74,225	100	766	0	866	0	535,870	0	(38,694)	(38,694)	18,693	07/01/2029	4.C FE
380355-AR-8	GOEASY LTD	06/12/2026	ZERO STAGE CAPITAL		51,832	59,000	59,000	55,188	3,812	0	0	3,812	0	59,000	0	(7,168)	(7,168)	3,191	02/15/2031	4.C FE
39138C-AK-2	GREAT WEST LIFECO	04/30/2026	RBC DEXIA		3,290,762	3,415,000	3,207,607	3,244,169	0	12,247	0	12,247	0	3,256,416	0	34,346	34,346	37,394	05/14/2030	1.F FE
44810Z-CC-2	HYDRO ONE	04/07/2026	RBC DEXIA		1,914,440	2,000,000	1,937,240	1,940,340	0	3,557	0	3,557	0	1,943,896	0	(29,456)	(29,456)	26,216	02/28/2030	1.F FE
44810Z-CJ-7	HYDRO ONE	04/07/2026	RBC DEXIA		2,260,588	2,200,000	2,281,290	2,233,952	0	(4,346)	0	(4,346)	0	2,229,605	0	30,983	30,983	75,022	01/27/2028	1.F FE
44810Z-CT-5	HYDRO ONE	04/07/2026	RBC DEXIA		1,502,820	1,500,000	1,527,285	1,526,488	0	(867)	0	(867)	0	1,525,621	0	(22,801)	(22,801)	36,351	08/25/2032	1.F FE
44813D-AA-4	HUT 8 DC LLC	04/30/2026	ZERO STAGE CAPITAL		301,017	300,000	300,000	0	0	0	0	0	0	300,000	0	1,017	1,017	8	11/15/2042	2.C FE
448811-AC-3	HYDRO ONE LTD	04/07/2026	RBC DEXIA		2,930,880	3,000,000	2,638,350	2,843,455	0	22,535	0	22,535	0	2,865,989	0	64,891	64,891	20,281	10/15/2027	1.G FE
47788Z-AR-2	JOHN DEERE FINANCIAL	04/07/2026	RBC DEXIA		2,055,360	2,000,000	2,081,620	2,063,074	0	(4,797)	0	(4,797)	0	2,058,277	0	(2,917)	(2,917)	47,315	04/04/2029	1.E FE
59162N-AF-6	METRO INC	04/07/2026	RBC DEXIA		1,500,645	1,500,000	1,657,320	1,537,357	0	(6,826)	0	(6,826)	0	1,530,530	0	(29,885)	(29,885)	17,136	12/06/2027	2.B FE
63309Z-NM-6	NATIONAL BANK CDA	03/25/2026	RBC DEXIA		8,117,812	7,825,000	8,051,344	8,030,909	0	(4,818)	0	(4,818)	0	8,026,092	0	91,720	91,720	250,678	02/15/2034	2.A FE
68245X-AM-1	1011778 B C UNLTD	04/22/2026	ZERO STAGE CAPITAL		441,008	463,000	427,938	435,132	6,181	1,236	0	7,417	0	442,548	0	(1,541)	(1,541)	9,672	10/15/2030	3.C FE
74340X-CL-3	PROLOGIS L P	05/28/2026	RBC DEXIA		10,654,837	10,370,000	10,443,324	10,425,083	0	(4,298)	0	(4,298)	0	10,420,785	0	234,052	234,052	322,583	03/01/2029	1.F FE
775109-BK-6	ROGERS COMMUNICATION	03/31/2026	VARIOUS		2,005,700	2,000,000	2,041,340	2,010,327	0	(1,947)	0	(1,947)	0	2,008,380	0	(2,680)	(2,680)	36,700	03/31/2027	2.C FE
780086-SY-1	ROYAL BANK CDA	03/25/2026	RBC DEXIA		1,366,152	1,405,000	1,324,704	1,334,168	0	2,147	0	2,147	0	1,336,316	0	29,836	29,836	15,396	01/28/2033	1.G FE
80412L-AA-5	SATURN OIL & GAS INC	03/25/2026	ZERO STAGE CAPITAL		54,210	52,000	50,929	50,938	0	62	0	62	0	51,001	0	3,209	3,209	1,404	06/15/2029	4.B FE
83056P-AA-1	SKEENA RES LTD NEW	04/07/2026	ZERO STAGE CAPITAL		250,858	245,000	245,000	0	0	0	0	0	0	245,000	0	5,858	5,858	0	04/01/2031	5.A FE
892329-BU-6	TOYOTA CR CDA INC	04/07/2026	RBC DEXIA		5,035,350	5,000,000	5,135,850	5,047,930	0	(23,995)	0	(23,995)	0	5,023,935	0	11,415	11,415	193,846	07/13/2026	1.E FE
949746-RX-1	WELLS FARGO & CO	05/19/2026	MATURITY		6,549,000	6,549,000	6,549,000	6,549,000	0	0	0	0	0	6,549,000	0	0	0	97,416	05/19/2026	1.E FE
BGH8PV-NM-0	BRP INC CORPORATE	04/30/2026	VARIOUS		1,883	1,883	1,876	1,877	0	0	0	0	0	1,877	0	6	6	150	12/13/2029	3.B FE
BL5045-89-5	BAUSCH HEALTH CORPORATE	03/31/2026	OAKTREE		2,925	2,925	2,852	2,862	0	3	0	3	0	2,865	0	60	60	100	09/25/2030	4.B FE
00039U-AA-6	A&K TRAVEL GROUP HOL	04/30/2026	ZERO STAGE CAPITAL		293,460	292,000	292,000	0	0	0	0	0	0	292,000	0	1,460	1,460	0	05/15/2033	3.C FE
00774M-BC-8	AERCAP IRELAND CAPIT	04/08/2026	ZERO STAGE CAPITAL		308,091	300,000	297,093	298,481	0	160	0	160	0	298,641	0	9,450	9,450	5,894	06/06/2028	2.A FE
28228P-AC-5	EG GLOBAL FIN PLC	05/22/2026	ISSUE CALLED at 106.160		212,320	200,000	201,175	200,293	0	(293)	0	(293)	0	200,000	0	0	0	23,787	11/30/2028	4.B FE
30251G-BD-8	FMG RESOURCES AUGUST	04/30/2026	ZERO STAGE CAPITAL		102,020	95,800	95,800	95,800	0	0	0	0	0	95,800	0	6,220	6,220	3,199	04/15/2030	3.A FE
404280-EN-5	HSBC HLDGS PLC	03/27/2026	ZERO STAGE CAPITAL		612,454	605,000	605,000	605,000	0	0	0	0	0	605,000	0	7,454	7,454	11,637	11/19/2030	1.G FE
404280-FR-5	HSBC HLDGS PLC	05/12/2026	ZERO STAGE CAPITAL		224,663	225,000	225,000	0	0	0	0	0	0	225,000	0	(338)	(338)	0	01/01/9999	2.C FE
460599-AE-3	INTERNATIONAL GAME T	05/18/2026	ZERO STAGE CAPITAL		371,195	374,000	366,000	369,579	0	516	0	516	0	370,095	0	1,100	1,100	16,581	01/15/2029	3.A FE
603051-AC-7	MINERAL RES LTD	04/27/2026	ISSUE CALLED at 102.000		298,860	293,000	300,700	296,323	0	(1,293)	0	(1,293)	0	295,030	0	(2,030)	(2,030)	17,515	11/01/2027	3.C FE
603051-AE-3	MINERAL RES LTD	04/23/2026	ISSUE CALLED at 104.625		374,558	358,000	370,958	352,829	0	(971)	0	(971)	0	366,453	0	(8,453)	(8,453)	35,135	10/01/2028	3.C FE
603051-AG-8	MINERAL RES LTD	05/12/2026	ZERO STAGE CAPITAL		49,750	50,000	50,000	0	0	0	0	0	0	50,000	0	250	250	117	05/01/2032	3.C FE
62886H-BY-6	NCL CORP LTD	03/25/2026	ZERO STAGE CAPITAL		145,089	149,000	149,000	148,436	564	0	0	564	0	149,000	0	(3,911)	(3,911)	4,596	01/15/2031	4.C FE
639057-AC-2	NATWEST GROUP PLC	06/10/2026	ISSUE CALLED at 100.000		4,000,000	4,000,000	3,910,200	3,928,084	0	22,217	0	22,217	0	3,950,301	0	49,699	49,699	32,840	06/14/2027	1.G FE
69393G-AA-2	PLS GROUP LTD	04/15/2026	ZERO STAGE CAPITAL		55,990	55,000	55,000	0	0	0	0	0	0	55,000	0	990	990	0	05/01/2031	3.C FE
70452A-AA-1	PAYSAFE FIN PLC / PA	05/13/2026	ZERO STAGE CAPITAL		115,893	138,000	138,000	127,076	10,924	0	0	10,924	0	138,000	0	(22,107)	(22,107)	2,108	06/15/2029	4.B FE
83368R-CL-4	SOCIETE GENERALE	06/01/2026	ZERO STAGE CAPITAL		602,863	610,000	609,689	0	0	0	0	0	0	609,689	0	(6,826)	(6,826)	10,556	04/12/2030	2.B FE
89680Y-AA-3	TRITON CONTAINER INT	04/15/2026	MATURITY		225,000	225,000	206,164	222,333	0	2,667	0	2,667	0	225,000	0	0	0	2,306	04/15/2026	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..902613-AG-3	UBS GROUP AG	05/28/2026	VARIOUS		366,000	366,000	331,230	364,712	(33,482)	0	0	(33,482)	0	331,230	0	34,770	34,770	7,093	01/01/9999	2.C FE
..948760-AA-4	WEIR GROUP PLC	05/13/2026	MATURITY		200,000	200,000	184,860	197,200	0	2,800	0	2,800	0	200,000	0	0	0	2,200	05/13/2026	2.C FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					287,152,341	293,206,376	286,803,279	238,877,009	1,832,668	277,175	0	2,109,843	0	288,266,377	0	(1,413,980)	(1,413,980)	7,941,208	XXX	XXX
..BBG00Y-Z1-3	TIGER GLOBAL PRIVATE INVESTMENT PARTNERS	06/30/2026	VARIOUS		1,818,182	1,818,182	1,818,182	1,818,182	0	0	0	0	0	1,818,182	0	0	0	79,039	06/30/2026	2.B FE
..BGH93H-LK-9	WYNDHAM HOTELS & RESORTS 1L TLB CL	03/31/2026	GUGGENHEIM		250	250	250	250	0	0	0	0	0	250	0	0	0	5	05/24/2030	2.C FE
..BGH96A-GK-7	UGI ENERGY SERVICES LLC 1L TLB	03/31/2026	GUGGENHEIM		304	304	304	304	0	0	0	0	0	304	0	0	0	6	02/22/2030	3.C FE
..BL1234-56-8	SVF II FINCO (CAYMAN) LP CORPORATE	06/17/2026	APOLLO HGA MANAGEMENT		1,818,325	1,818,325	1,818,325	1,818,325	0	0	0	0	0	1,818,325	0	0	0	66,897	12/22/2029	1.F FE
..BL3674-59-7	DIRECTV FING LLC / D CORPORATE	03/31/2026	OAKTREE		57,333	57,333	57,333	57,333	0	0	0	0	0	57,333	0	0	0	1,319	08/02/2027	4.A FE
..BL3730-09-2	SPECIALTY BUILDING PRODUCTS	04/01/2026	VARIOUS		579,852	675,732	675,294	632,502	42,912	29	0	42,941	0	675,443	0	(95,592)	(95,592)	21,920	10/16/2028	4.B FE
..BL3785-50-0	LEGALSHIELD PRE-PAID LEGAL SERVICES INC	04/30/2026	VARIOUS		22	0	0	(3,354)	0	0	0	0	0	0	0	22	22	346	12/15/2028	4.C FE
..BL4266-55-9	TALEN ENERGY SUPPLY LLC	05/14/2026	OAKTREE		1,098,686	1,098,686	1,101,432	1,100,448	(149)	0	0	(149)	0	1,100,299	0	(1,614)	(1,614)	35,319	05/17/2030	3.B FE
..BL4425-94-0	ROCKET SOFTWARE CORPORATE	03/31/2026	OAKTREE		3,361	3,361	3,361	3,361	0	0	0	0	0	3,361	0	0	0	86	11/28/2028	4.C FE
..BL4593-70-5	GROUNDWORKS LLC	03/31/2026	GOLDMAN SACHS		1,120	1,120	1,120	1,120	0	0	0	0	0	1,120	0	0	0	19	03/06/2031	4.B FE
..BL4594-75-2	GROUNDWORKS LLC	06/01/2026	GOLDMAN SACHS		0	0	0	0	0	0	0	0	0	0	0	0	0	50	03/06/2031	4.B FE
..BL4651-38-8	CDK GLOBAL INC CORPORATE	04/13/2026	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	14,321	07/06/2029	4.B FE
..BL4726-96-6	PLANO HOLDCO, INC.	04/23/2026	GOLDMAN SACHS		109,583	134,494	133,822	130,123	3,833	29	0	3,862	0	133,985	0	(24,402)	(24,402)	5,607	08/04/2031	4.B FE
..BL4778-22-3	NOURYON FINANCE B.V.	04/08/2026	GOLDMAN SACHS		205,894	208,319	206,314	206,944	0	171	0	171	0	207,115	0	(1,221)	(1,221)	8,206	04/03/2028	4.A FE
..BL4879-83-1	ANKURA CONSULTING GROUP, LLC	03/31/2026	GOLDMAN SACHS		1,013	1,013	1,017	988	29	0	0	29	0	1,017	0	(4)	(4)	40	12/17/2031	4.C FE
..BL4939-16-3	WAND NEWCO 3 INC	03/31/2026	GOLDMAN SACHS		1,375	1,375	1,379	1,376	3	0	0	3	0	1,378	0	(3)	(3)	29	01/30/2031	4.B FE
..BL4977-17-1	ACUREN DELAWARE HOLDCO, INC.	06/02/2026	GOLDMAN SACHS		546,463	543,139	546,472	545,306	700	(216)	0	484	0	545,791	0	673	673	18,134	07/30/2031	4.B FE
..BL4978-52-6	HUB INTL LTD CORPORATE	03/31/2026	OAKTREE		3,804	3,804	3,811	3,810	0	0	0	0	0	3,810	0	(6)	(6)	60	06/30/2030	4.A FE
..BL4985-19-0	NEXUS BUYER LLC	03/31/2026	GOLDMAN SACHS		869	869	843	847	0	1	0	1	0	848	0	21	21	22	01/31/2031	4.B FE
..BL4985-51-3	KAMAN CORP (ARXIS)	06/01/2026	GOLDMAN SACHS		10,113	10,113	10,113	4,941	0	0	0	0	0	10,113	0	0	0	451	01/30/2032	4.B FE
..BL4985-53-9	KAMAN CORP (ARXIS)	04/24/2026	VARIOUS		197,095	197,095	196,861	186,804	10	0	0	10	0	196,902	0	193	193	4,216	01/30/2032	3.B FE
..BL4988-05-3	PITNEY BOWES CR	03/31/2026	GOLDMAN SACHS		1,750	1,750	1,732	1,735	0	1	0	1	0	1,735	0	15	15	45	01/31/2032	3.B FE
..BL5004-51-2	KKR APPLE BIDCO	03/31/2026	GOLDMAN SACHS		1,281	1,281	1,280	1,280	0	0	0	0	0	1,280	0	0	0	27	09/22/2031	4.B FE
..BL5007-24-2	WINDSOR HLDGS III LL CORPORATE	03/31/2026	OAKTREE		4,061	4,061	4,026	4,031	0	2	0	2	0	4,033	0	29	29	90	08/01/2030	4.A FE
..BL5250-16-4	ZAYO GROUP HOLDINGS	04/30/2026	OAKTREE		698,530	698,530	658,941	649,294	9,735	2,817	0	12,552	0	663,966	0	34,565	34,565	19,970	03/11/2030	4.C FE
..35632U-AD-7	DONLEN LLC (FKA FREEDOM ACQUIRER LLC)	03/31/2026	VARIOUS		8,350	8,350	8,350	8,350	0	0	0	0	0	8,350	0	0	0	256	03/30/2028	2.C FE
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					7,167,616	7,287,486	7,250,562	7,174,300	57,212	2,695	0	59,907	0	7,254,940	0	(87,324)	(87,324)	276,480	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					623,194,405	641,078,895	628,770,190	458,237,638	1,889,880	60,119	0	1,949,999	1,314,162	627,076,048	69,557	(4,179,184)	(4,109,627)	14,516,563	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					623,194,405	641,078,895	628,770,190	458,237,638	1,889,880	60,119	0	1,949,999	1,314,162	627,076,048	69,557	(4,179,184)	(4,109,627)	14,516,563	XXX	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					623,194,405	641,078,895	628,770,190	458,237,638	1,889,880	60,119	0	1,949,999	1,314,162	627,076,048	69,557	(4,179,184)	(4,109,627)	14,516,563	XXX	XXX
..01F020-65-3	UMBS TBA 30YR	05/08/2026	ZERO STAGE CAPITAL		1,314,124	1,630,000	1,319,345	0	0	0	0	0	0	1,319,345	0	(5,221)	(5,221)	1,087	05/13/2051	1.F FE
..01F020-66-1	UMBS TBA 30YR	06/08/2026	ZERO STAGE CAPITAL		645,139	815,000	654,993	0	0	0	0	0	0	654,993	0	(9,853)	(9,853)	453	06/15/2051	1.F FE
..01F022-64-2	UMBS TBA 30YR	04/08/2026	ZERO STAGE CAPITAL		2,062,634	2,445,000	2,081,975	0	0	0	0	0	0	2,081,975	0	(19,340)	(19,340)	2,038	04/15/2052	1.F FE
..01F022-65-9	UMBS TBA 30YR	05/08/2026	ZERO STAGE CAPITAL		3,516,054	4,185,000	3,533,401	0	0	0	0	0	0	3,533,401	0	(17,347)	(17,347)	3,488	05/15/2051	1.F FE
..01F022-66-7	UMBS TBA 30YR	06/08/2026	ZERO STAGE CAPITAL		3,469,627	4,185,000	3,514,910	0	0	0	0	0	0	3,514,910	0	(45,283)	(45,283)	2,906	06/15/2052	1.F FE
..01F030-64-5	UMBS TBA 30YR	04/08/2026	ZERO STAGE CAPITAL		167,530	190,000	168,892	0	0	0	0	0	0	168,892	0	(1,362)	(1,362)	190	04/15/2052	1.F FE
..01F030-65-2	UMBS TBA 30YR	05/08/2026	ZERO STAGE CAPITAL		166,695	190,000	167,423	0	0	0	0	0	0	167,423	0	(727)	(727)	190	05/15/2052	1.F FE
..01F030-66-0	UMBS TBA 30YR	06/08/2026	ZERO STAGE CAPITAL		3,197,979	3,700,000	3,188,964	0	0	0	0	0	0	3,188,964	0	9,015	9,015	3,083	06/15/2051	1.F FE
..01F032-64-1	UMBS TBA 30YR	04/08/2026	ZERO STAGE CAPITAL		2,494,047	2,710,000	2,513,207	0	0	0	0	0	0	2,513,207	0	(19,161)	(19,161)	3,162	04/15/2052	1.F FE
..01F032-65-8	UMBS TBA 30YR	04/21/2026	ZERO STAGE CAPITAL		4,982,801	5,420,000	4,983,330	0	0	0	0	0	0	4,983,330	0	(529)	(529)	6,323	05/15/2052	1.F FE
..01F032-66-6	UMBS TBA 30YR	05/20/2026	ZERO STAGE CAPITAL		2,436,475	2,715,000	2,447,505	0	0	0	0	0	0	2,447,505	0	(11,030)	(11,030)	2,640	06/15/2052	1.F FE
..01F040-64-4	UMBS TBA 30YR	04/08/2026	ZERO STAGE CAPITAL		876,456	925,000	879,473	0	0	0	0	0	0	879,473	0	(3,017)	(3,017)	1,233	04/15/2053	1.F FE
..01F040-65-1	UMBS TBA 30YR	04/21/2026	ZERO STAGE CAPITAL		1,753,200	1,850,000	1,752,369	0	0	0	0	0	0	1,752,369	0	831	831	2,467	05/15/2052	1.F FE
..01F042-64-0	UMBS TBA 30YR	04/06/2026	ZERO STAGE CAPITAL		963,711	1,000,000	963,711	0	0	0	0	0	0	963,711	0	0	0	1,500	04/15/2053	1.F FE
..01F050-65-0	UMBS TBA 30YR	05/08/2026	ZERO STAGE CAPITAL		5,417,223	5,470,000	5,430,257	0	0	0	0	0	0	5,430,257	0	(13,034)	(13,034)	9,117	05/15/2052	1.F FE
..01F050-66-8	UMBS TBA 30YR	06/08/2026	ZERO STAGE CAPITAL		2,670,965	2,735,000	2,700,171	0	0	0	0	0	0	2,700,171	0	(29,207)	(29,207)	3,799	06/15/2052	1.F FE
..01F050-67-6	UMBS TBA 30YR	06/23/2026	ZERO STAGE CAPITAL		2,161,675	2,205,000	2,153,406	0	0	0	0	0	0	2,153,406	0	8,269	8,269	3,675	07/15/2052	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
01F060-68-3	UMBS TBA 30YR	06/23/2026	ZERO STAGE CAPITAL		4,326,471	4,255,000	4,326,471	0	0	0	0	0	0	4,326,471	0	0	0	8,510	08/15/2052	1.F FE
20754R-AB-2	FANNIE MAE	05/25/2026	VARIOUS		35,344	35,344	35,344	35,344	0	0	0	0	0	35,344	0	0	0	864	10/25/2026	2.A FE
20755C-AA-6	FANNIE MAE - CAS	05/25/2026	VARIOUS		43,383	43,383	43,402	43,391	0	(8)	0	(8)	0	43,383	0	0	0	988	10/25/2043	1.D FE
21H020-66-7	GNMA II JUMBO TBA 30Y	06/08/2026	ZERO STAGE CAPITAL		1,462,500	1,800,000	1,476,000	0	0	0	0	0	0	1,476,000	0	(13,500)	(13,500)	2,100	06/15/2052	1.A FE
21H030-64-1	GNMA II JUMBO TBA 30Y	04/08/2026	ZERO STAGE CAPITAL		3,626,057	4,055,000	3,654,569	0	0	0	0	0	0	3,654,569	0	(28,512)	(28,512)	6,758	04/15/2055	1.A FE
21H030-65-8	GNMA II JUMBO TBA 30Y	05/08/2026	ZERO STAGE CAPITAL		3,614,652	4,055,000	3,623,681	0	0	0	0	0	0	3,623,681	0	(9,029)	(9,029)	6,420	05/15/2052	1.A FE
21H030-66-6	GNMA II JUMBO TBA 30Y	06/08/2026	ZERO STAGE CAPITAL		3,577,904	4,055,000	3,612,435	0	0	0	0	0	0	3,612,435	0	(34,531)	(34,531)	7,096	06/15/2052	1.A FE
21H050-64-9	GNMA II JUMBO TBA 30Y	03/31/2026	ZERO STAGE CAPITAL		1,983,594	2,000,000	1,984,570	0	0	0	0	0	0	1,984,570	0	(977)	(977)	3,611	04/15/2040	1.A FE
21H050-65-6	GNMA II JUMBO TBA 30Y	03/18/2026	ZERO STAGE CAPITAL		989,922	1,000,000	992,656	0	0	0	0	0	0	992,656	0	(2,734)	(2,734)	2,639	05/15/2040	1.A FE
21H050-66-4	GNMA II JUMBO TBA 30Y	06/02/2026	ZERO STAGE CAPITAL		2,967,344	3,000,000	2,963,242	0	0	0	0	0	0	2,963,242	0	4,102	4,102	8,750	06/15/2040	1.A FE
21H050-67-2	GNMA II JUMBO TBA 30Y	05/27/2026	ZERO STAGE CAPITAL		1,967,188	2,000,000	1,975,703	0	0	0	0	0	0	1,975,703	0	(8,516)	(8,516)	5,278	07/15/2055	1.A FE
3128K2-JM-2	FHLMC PC GOLD COM	06/01/2026	MORTGAGE PAYDOWN		3,164	3,164	3,091	3,158	0	7	0	7	0	3,164	0	0	0	73	01/01/2031	1.A FE
3128K4-YG-4	FHLMC PC GOLD COM	06/01/2026	MORTGAGE PAYDOWN		650	650	664	651	0	0	0	0	0	650	0	0	0	18	04/01/2036	1.A FE
3128K7-4Z-8	FHLMC PC GOLD COM	06/01/2026	MORTGAGE PAYDOWN		5,529	5,529	5,769	5,540	0	(12)	0	(12)	0	5,529	0	0	0	161	09/01/2033	1.A FE
3128KD-5D-3	FHLMC	06/01/2026	MORTGAGE PAYDOWN		929	929	943	929	0	0	0	0	0	929	0	0	0	25	08/01/2036	1.A FE
3128KM-UW-3	FHLMC PC	06/01/2026	MORTGAGE PAYDOWN		1,493	1,493	1,477	1,492	0	0	0	0	0	1,493	0	0	0	34	03/01/2037	1.A FE
3128KQ-HL-3	FHLMC PC	06/01/2026	MORTGAGE PAYDOWN		945	945	912	925	0	20	0	20	0	945	0	0	0	22	05/01/2037	1.A FE
3128LX-FW-5	FHLMC	06/01/2026	MORTGAGE PAYDOWN		10,577	10,577	9,838	10,545	0	32	0	32	0	10,577	0	0	0	214	12/01/2035	1.A FE
3128M7-5T-9	FHLMC PC	06/01/2026	MORTGAGE PAYDOWN		14,443	14,443	15,143	14,468	0	(24)	0	(24)	0	14,443	0	0	0	313	08/01/2040	1.A FE
3128M7-EK-8	FHLMC PC	06/01/2026	MORTGAGE PAYDOWN		3,529	3,529	3,463	3,527	0	2	0	2	0	3,529	0	0	0	59	02/01/2039	1.A FE
3128M8-NC-4	FHLMC PC	06/01/2026	MORTGAGE PAYDOWN		19,442	19,442	21,374	19,518	0	(76)	0	(76)	0	19,442	0	0	0	481	11/01/2039	1.A FE
3128MJ-2M-1	FHLMC	06/01/2026	MORTGAGE PAYDOWN		35,099	35,099	34,545	35,081	0	18	0	18	0	35,099	0	0	0	518	09/01/2047	1.A FE
3128MJ-B8-2	FHLMC PC	06/01/2026	MORTGAGE PAYDOWN		4,871	4,871	4,866	4,870	0	0	0	0	0	4,871	0	0	0	102	06/01/2035	1.A FE
3128MJ-E8-9	FHLMC	06/01/2026	MORTGAGE PAYDOWN		1,953	1,953	2,009	1,954	0	(1)	0	(1)	0	1,953	0	0	0	57	10/01/2036	1.A FE
3128MJ-QG-8	FHLMC	06/01/2026	MORTGAGE PAYDOWN		8,735	8,735	9,355	8,766	0	(31)	0	(31)	0	8,735	0	0	0	164	07/01/2041	1.A FE
3128P8-DF-5	FEDERAL NATL MG	06/01/2026	MORTGAGE PAYDOWN		38,279	38,279	39,128	38,307	0	(29)	0	(29)	0	38,279	0	0	0	560	10/01/2036	1.A FE
3128P8-E2-3	FEDERAL NATL MG	06/01/2026	MORTGAGE PAYDOWN		53,102	53,102	56,591	53,251	0	(149)	0	(149)	0	53,102	0	0	0	851	08/01/2037	1.A FE
3128PY-DL-5	FHLMC PC GOLD 15	06/01/2026	MORTGAGE PAYDOWN		26,178	26,178	27,483	26,277	0	(99)	0	(99)	0	26,178	0	0	0	327	02/01/2027	1.A FE
31292G-5W-2	FHLMC GOLD PC	06/01/2026	MORTGAGE PAYDOWN		672	672	674	672	0	0	0	0	0	672	0	0	0	20	09/01/2029	1.A FE
31292H-AK-0	FHLMC GOLD PC	06/01/2026	MORTGAGE PAYDOWN		29	29	28	29	0	0	0	0	0	29	0	0	0	1	01/01/2030	1.A FE
31292H-QN-7	FHLMC PC GOLD CAS	06/01/2026	MORTGAGE PAYDOWN		1,000	1,000	985	999	0	1	0	1	0	1,000	0	0	0	25	05/01/2032	1.A FE
31292K-ZP-5	FHLMC PC GOLD CAS	06/01/2026	MORTGAGE PAYDOWN		47,849	47,849	49,778	47,921	0	(72)	0	(72)	0	47,849	0	0	0	903	03/01/2040	1.A FE
312930-5P-1	FHLMC	06/01/2026	MORTGAGE PAYDOWN		2,636	2,636	2,636	2,636	0	0	0	0	0	2,636	0	0	0	44	03/01/2039	1.A FE
312939-PM-7	FHLMC GOLD PC	06/01/2026	MORTGAGE PAYDOWN		2,127	2,127	2,236	2,130	0	(2)	0	(2)	0	2,127	0	0	0	44	03/01/2040	1.A FE
312940-4Q-9	FHLMC PC GOLD COM	06/01/2026	MORTGAGE PAYDOWN		8,350	8,350	8,839	8,361	0	(11)	0	(11)	0	8,350	0	0	0	174	06/01/2040	1.A FE
312940-PZ-6	FHLMC PC GOLD COM	06/01/2026	MORTGAGE PAYDOWN		40,813	40,813	41,135	40,827	0	(14)	0	(14)	0	40,813	0	0	0	690	05/01/2040	1.A FE
312941-NL-7	FHLMC PC GOLD COM	06/01/2026	MORTGAGE PAYDOWN		11,165	11,165	11,644	11,179	0	(14)	0	(14)	0	11,165	0	0	0	198	07/01/2040	1.A FE
312944-PJ-4	FHLMC	06/01/2026	MORTGAGE PAYDOWN		14,019	14,019	14,823	14,045	0	(25)	0	(25)	0	14,019	0	0	0	237	12/01/2040	1.A FE
31294B-6P-5	FHLMC GOLD PC	06/01/2026	MORTGAGE PAYDOWN		465	465	464	465	0	0	0	0	0	465	0	0	0	14	01/01/2030	1.A FE
31294F-PT-7	FHLMC GOLD PC	06/01/2026	MORTGAGE PAYDOWN		11	11	11	11	0	0	0	0	0	11	0	0	0	0	05/01/2030	1.A FE
31294F-T5-5	FHLMC GOLD PC	06/01/2026	MORTGAGE PAYDOWN		1	1	1	1	0	0	0	0	0	1	0	0	0	0	05/01/2030	1.A FE
31296M-3Z-0	FHLMC PC GOLD COM	06/01/2026	MORTGAGE PAYDOWN		4,908	4,908	4,899	4,907	0	0	0	0	0	4,908	0	0	0	101	09/01/2033	1.A FE
31296S-M3-7	FHLMC FHLMC	06/01/2026	MORTGAGE PAYDOWN		7,501	7,501	7,661	7,506	0	(5)	0	(5)	0	7,501	0	0	0	210	01/01/2034	1.A FE
31296S-M5-2	FHLMC FHLMC	06/01/2026	MORTGAGE PAYDOWN		3,897	3,897	4,046	3,903	0	(6)	0	(6)	0	3,897	0	0	0	97	01/01/2034	1.A FE
31297M-AQ-1	FHLMC PC GOLD COM	06/01/2026	MORTGAGE PAYDOWN		5,018	5,018	5,058	5,020	0	(2)	0	(2)	0	5,018	0	0	0	115	03/01/2035	1.A FE
31297T-WF-6	FHLMC PC GOLD COM	06/01/2026	MORTGAGE PAYDOWN		2,893	2,893	2,766	2,889	0	4	0	4	0	2,893	0	0	0	60	09/01/2035	1.A FE
31297V-Y8-5	FHLMC PC GOLD COM	06/01/2026	MORTGAGE PAYDOWN		1,771	1,771	1,703	1,769	0	2	0	2	0	1,771	0	0	0	37	11/01/2035	1.A FE
31298N-FU-4	FHLMC PC GOLD CAS	06/01/2026	MORTGAGE PAYDOWN		202	202	171	168	0	34	0	34	0	202	0	0	0	6	05/01/2031	1.A FE
31306X-2A-0	FHLMC	06/01/2026	MORTGAGE PAYDOWN		99,166	99,166	103,444	99,469	0	(303)	0	(303)	0	99,166	0	0	0	1,031	10/01/2027	1.A FE
31307M-2H-8	FHLMC FHLMC	06/01/2026	MORTGAGE PAYDOWN		44,329	44,329	45,230	44,398	0	(68)	0	(68)	0	44,329	0	0	0	464	05/01/2030	1.A FE
31307R-6V-2	FEDERAL NATL MG	06/01/2026	MORTGAGE PAYDOWN		49,957	49,957	51,853	50,080	0	(123)	0	(123)	0	49,957	0	0	0	523	10/01/2031	1.A FE
31311YB-WB-0	FHLMC PC 15Y ZN5142	05/01/2026	VARIOUS		8,001	8,001	8,466	8,024	0	(23)	0	(23)	0	8,001	0	0	0	117	04/25/2034	1.A FE
3132A5-H8-1	FHLMC PC 30Y ZS4755	05/01/2026	VARIOUS		14,271	14,271	15,101	14,300	0	(29)	0	(29)	0	14,271	0	0	0	206	02/25/2048	1.A FE
3132AC-SZ-4	FHLMC PC 30Y ZT0536	05/01/2026	VARIOUS		12,860	12,860	11,714	12,814	0	46	0	46	0	12,860	0	0	0	187	03/25/2048	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3132AE-HR-0	FHLMC PC 30Y ZT2040	05/01/2026	VARIOUS		2,461	2,461	2,610	2,464	0	(4)	0	(4)	0	2,461	0	0	0	36	11/25/2043	1.A FE
3132CW-AT-1	FHLMC	05/01/2026	VARIOUS		106,654	106,654	110,679	107,798	0	(1,144)	0	(1,144)	0	106,654	0	0	0	1,550	03/01/2032	1.A FE
3132D5-6Z-0	FHLMC PC 15Y SB8088	05/01/2026	VARIOUS		3,792	3,792	3,306	3,762	0	30	0	30	0	3,792	0	0	0	24	02/25/2036	1.A FE
3132D6-AB-6	FHLMC PC 15Y SB8102	05/01/2026	VARIOUS		10,842	10,842	9,863	0	0	12	0	12	0	10,842	0	0	0	21	05/25/2036	1.A FE
3132D6-CB-4	FHLMC PC 15Y SB8166	05/01/2026	VARIOUS		8,225	8,225	7,784	8,193	0	32	0	32	0	8,225	0	0	0	120	06/25/2037	1.A FE
3132D6-CP-3	FHLMC PC 15Y SB8178	05/01/2026	VARIOUS		9,596	9,596	9,265	9,568	0	28	0	28	0	9,596	0	0	0	162	09/25/2037	1.A FE
3132D6-NV-8	FHLMC PC 15Y SB8504	05/01/2026	VARIOUS		11,075	11,075	10,515	11,030	0	45	0	45	0	11,075	0	0	0	116	10/25/2035	1.A FE
3132DM-6A-8	FHLMC PC 30Y SD0865	05/12/2026	VARIOUS		42,805	46,900	44,930	45,058	0	445	0	445	0	45,502	0	(2,697)	(2,697)	867	02/25/2052	1.A FE
3132DM-N6-8	FHLMC PC 30Y SD0413	05/01/2026	VARIOUS		33,400	33,400	35,023	33,423	0	(24)	0	(24)	0	33,400	0	0	0	418	07/25/2050	1.A FE
3132DN-CN-1	FHLMC PC 30Y SD0977	05/01/2026	VARIOUS		15,819	15,819	15,512	15,807	0	12	0	12	0	15,819	0	0	0	267	02/25/2052	1.A FE
3132DQ-3W-4	FHLMC PC 30Y SD3513	05/01/2026	VARIOUS		769,225	769,225	763,336	768,928	0	297	0	297	0	769,225	0	0	0	18,971	08/25/2053	1.A FE
3132DQ-A8-9	FHLMC PC 30Y SD2731	05/01/2026	VARIOUS		202,962	202,962	188,025	202,528	0	433	0	433	0	202,962	0	0	0	3,889	12/25/2052	1.A FE
3132DQ-GJ-9	FHLMC PC 30Y SD2901	05/01/2026	VARIOUS		14,083	14,083	13,656	14,070	0	12	0	12	0	14,083	0	0	0	334	05/25/2053	1.A FE
3132DQ-XP-6	FHLMC PC 30Y SD3386	05/01/2026	VARIOUS		77,923	77,923	77,424	77,898	0	26	0	26	0	77,923	0	0	0	1,864	07/25/2053	1.A FE
3132DS-UN-0	FHLMC PC 30Y SD5089	05/01/2026	VARIOUS		595	595	551	594	0	1	0	1	0	595	0	0	0	11	08/25/2053	1.A FE
3132DT-BF-6	FHLMC PC 30Y SD5438	05/01/2026	VARIOUS		30,891	30,891	31,832	30,961	0	(70)	0	(70)	0	30,891	0	0	0	748	05/25/2054	1.A FE
3132DT-DK-3	FHLMC PC 30Y SD5506	05/13/2026	VARIOUS		437,505	480,854	423,151	425,106	0	1,413	0	1,413	0	426,519	0	10,986	10,986	9,009	06/25/2052	1.A FE
3132DT-FB-1	FHLMC PC 30Y SD5562	05/01/2026	VARIOUS		263,144	263,144	261,870	263,058	0	86	0	86	0	263,144	0	0	0	6,403	05/25/2054	1.A FE
3132DV-5Z-4	FHLMC PC 30Y SD8064	05/01/2026	VARIOUS		22,113	22,113	23,094	22,152	0	(39)	0	(39)	0	22,113	0	0	0	385	05/25/2050	1.A FE
3132DV-L8-6	FHLMC PC 30Y SD7551	05/01/2026	VARIOUS		8,385	8,385	8,149	8,377	0	8	0	8	0	8,385	0	0	0	106	01/25/2052	1.A FE
3132DV-MD-4	FHLMC PC 30Y SD7556	05/01/2026	VARIOUS		14,779	14,779	12,498	14,703	0	76	0	76	0	14,779	0	0	0	188	08/25/2052	1.A FE
3132DW-AG-8	FHLMC PC 30Y SD8107	05/01/2026	VARIOUS		22,344	22,344	18,448	22,227	0	117	0	117	0	22,344	0	0	0	237	11/25/2050	1.A FE
3132DW-BB-8	FHLMC PC 30Y SD8134	05/01/2026	VARIOUS		4,682	4,682	3,971	4,664	0	19	0	19	0	4,682	0	0	0	40	03/25/2051	1.A FE
3132DW-BJ-1	FHLMC PC 30Y SD8141	05/01/2026	VARIOUS		13,147	13,147	10,834	13,086	0	61	0	61	0	13,147	0	0	0	139	04/25/2051	1.A FE
3132DW-BP-7	FHLMC PC 30Y SD8146	05/01/2026	VARIOUS		52,473	52,473	42,111	52,199	0	274	0	274	0	52,473	0	0	0	443	05/25/2051	1.A FE
3132DW-BY-8	FHLMC PC 30Y SD8155	05/01/2026	VARIOUS		15,798	15,798	11,740	15,696	0	102	0	102	0	15,798	0	0	0	134	07/25/2051	1.A FE
3132DW-C9-2	FHLMC PC 30Y SD8196	05/01/2026	VARIOUS		975	975	942	974	0	1	0	1	0	975	0	0	0	14	02/25/2052	1.A FE
3132DW-CG-6	FHLMC PC 30Y SD8171	05/01/2026	VARIOUS		473	473	455	472	0	0	0	0	0	473	0	0	0	3	10/25/2051	1.A FE
3132DW-CS-0	FHLMC PC 30Y SD8181	05/01/2026	VARIOUS		10,731	10,731	10,327	10,723	0	8	0	8	0	10,731	0	0	0	66	12/25/2051	1.A FE
3132DW-D3-4	FHLMC PC 30Y SD8222	06/03/2026	VARIOUS		606,128	646,486	621,372	0	0	216	0	216	0	626,753	0	(20,625)	(20,625)	5,401	06/25/2052	1.A FE
3132DW-D7-5	FHLMC PC 30Y SD8226	04/13/2026	VARIOUS		659,497	716,227	658,138	0	0	4,307	0	4,307	0	662,445	0	(2,948)	(2,948)	2,989	07/25/2052	1.A FE
3132DW-DS-9	FHLMC PC 30Y SD8213	05/28/2026	VARIOUS		934,927	1,066,448	888,708	888,800	0	13,295	0	13,295	0	902,094	0	32,833	32,833	18,298	05/25/2052	1.A FE
3132DW-DT-7	FHLMC PC 30Y SD8214	05/01/2026	VARIOUS		9,270	9,270	8,094	9,223	0	46	0	46	0	9,270	0	0	0	138	05/25/2052	1.A FE
3132DW-DU-4	FHLMC PC 30Y SD8215	05/01/2026	VARIOUS		9,728	9,728	9,148	0	0	2	0	2	0	9,728	0	0	0	48	05/25/2052	1.A FE
3132DW-E7-4	FHLMC PC 30Y SD8258	03/30/2026	VARIOUS		374,534	378,626	376,910	376,915	0	53	0	53	0	376,968	0	(2,434)	(2,434)	7,875	10/25/2052	1.A FE
3132DW-EC-3	FHLMC PC 30Y SD8231	05/01/2026	VARIOUS		67,568	67,568	66,385	10,340	0	17	0	17	0	67,568	0	0	0	646	07/25/2052	1.A FE
3132DW-EJ-8	FHLMC PC 30Y SD8237	03/25/2026	VARIOUS		2,562	2,562	2,440	2,434	0	128	0	128	0	2,562	0	0	0	1,411	08/25/2052	1.A FE
3132DW-F5-7	FHLMC PC 30Y SD8288	05/01/2026	VARIOUS		21,660	21,660	21,409	21,653	0	8	0	8	0	21,660	0	0	0	459	01/25/2053	1.A FE
3132DW-F6-5	FHLMC PC 30Y SD8289	05/01/2026	VARIOUS		70,507	70,507	70,396	70,500	0	7	0	7	0	70,507	0	0	0	1,601	01/25/2053	1.A FE
3132DW-FT-5	FHLMC PC 30Y SD8278	05/01/2026	VARIOUS		24,002	24,002	24,747	24,046	0	(43)	0	(43)	0	24,002	0	0	0	600	12/25/2052	1.A FE
3132DW-G9-8	FHLMC PC 30Y SD8324	05/28/2026	VARIOUS		773,034	741,017	734,146	733,117	0	38,330	0	38,330	0	771,448	0	1,586	1,586	22,778	05/25/2053	1.A FE
3132DW-GG-2	FHLMC PC 30Y SD8299	05/01/2026	MORTGAGE PAYDOWN		8,085	8,085	8,112	0	0	(1)	0	(1)	0	8,085	0	0	0	70	02/25/2053	1.A FE
3132DW-GN-7	FHLMC PC 30Y SD8305	06/03/2026	ZERO STAGE CAPITAL		6,136,827	6,561,258	6,101,970	0	0	0	0	0	0	6,101,970	0	34,857	34,857	2,187	03/25/2053	1.A FE
3132DW-HD-8	FHLMC PC 30Y SD8328	05/01/2026	VARIOUS		5,984	5,984	5,856	0	0	1	0	1	0	5,984	0	0	0	35	06/25/2053	1.A FE
3132DW-HE-6	FHLMC PC 30Y SD8329	05/01/2026	VARIOUS		46,799	46,799	45,059	46,728	0	71	0	71	0	46,799	0	0	0	980	06/25/2053	1.A FE
3132DW-HG-1	FHLMC PC 30Y SD8331	05/01/2026	VARIOUS		48,023	48,023	47,911	48,015	0	8	0	8	0	48,023	0	0	0	1,095	06/25/2053	1.A FE
3132DW-JU-8	FHLMC PC 30Y SD8375	05/01/2026	VARIOUS		64,292	64,292	57,730	64,102	0	190	0	190	0	64,292	0	0	0	1,122	09/25/2053	1.A FE
3132DW-LA-9	FHLMC PC 30Y SD8421	05/01/2026	VARIOUS		180,826	180,826	181,320	180,882	0	(57)	0	(57)	0	180,826	0	0	0	4,492	04/25/2054	1.A FE
3132DW-MW-0	FHLMC PC 30Y SD8473	06/05/2026	VARIOUS		686,149	718,613	685,309	690,677	0	1,430	0	1,430	0	692,107	0	(5,958)	(5,958)	16,623	11/25/2054	1.A FE
3132DW-NX-7	FHLMC PC 30Y SD8506	04/16/2026	VARIOUS		1,368,791	1,203,647	1,170,325	0	0	163,101	0	163,101	0	1,370,614	0	(1,823)	(1,823)	38,016	02/25/2055	1.A FE
3132GG-A2-1	FHLMC PC GOLD PC	06/01/2026	MORTGAGE PAYDOWN		12,027	12,027	12,480	12,043	0	(16)	0	(16)	0	12,027	0	0	0	199	08/01/2041	1.A FE
3132GS-BF-5	FHLMC PC GOLD PC	06/01/2026	MORTGAGE PAYDOWN		95,909	95,909	99,130	96,019	0	(110)	0	(110)	0	95,909	0	0	0	1,405	03/01/2042	1.A FE
3132GV-L6-7	FHLMC FHLMC	06/01/2026	MORTGAGE PAYDOWN		43,474	43,474	45,118	43,554	0	(80)	0	(80)	0	43,474	0	0	0	556	08/01/2042	1.A FE
3132HP-KK-9	FHLMC FHLMC	06/01/2026	MORTGAGE PAYDOWN		86,063	86,063	88,456	86,130	0	(67)	0	(67)	0	86,063	0	0	0	1,249	11/01/2042	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3132HP-NB-6	FHLMC	06/01/2026	MORTGAGE PAYDOWN		30,773	30,773	32,175	30,819	0	(46)	0	(46)	0	30,773	0	0	0	413	11/01/2042	1.A FE
3132HQ-EG-3	FHLMC	06/01/2026	MORTGAGE PAYDOWN		25,354	25,354	26,542	25,380	0	(26)	0	(26)	0	25,354	0	0	0	319	12/01/2042	1.A FE
3132J6-E6-7	FHLMC FHLMC	06/01/2026	MORTGAGE PAYDOWN		42,086	42,086	43,224	42,116	0	(30)	0	(30)	0	42,086	0	0	0	520	02/01/2043	1.A FE
3132J7-K6-8	FHLMC PC GOLD PC	06/01/2026	MORTGAGE PAYDOWN		8,845	8,845	9,224	8,852	0	(7)	0	(7)	0	8,845	0	0	0	111	03/01/2043	1.A FE
3132J9-G7-7	FHLMC PC GOLD PC	06/01/2026	MORTGAGE PAYDOWN		18,256	18,256	19,032	18,272	0	(16)	0	(16)	0	18,256	0	0	0	228	05/01/2043	1.A FE
3132J9-TD-0	FHLMC PC GOLD PC	06/01/2026	MORTGAGE PAYDOWN		28,919	28,919	29,931	28,944	0	(25)	0	(25)	0	28,919	0	0	0	422	05/01/2043	1.A FE
3132QR-QE-3	FHLMC FHLMC	06/01/2026	MORTGAGE PAYDOWN		11,229	11,229	11,594	11,235	0	(6)	0	(6)	0	11,229	0	0	0	164	07/01/2045	1.A FE
3132QU-RS-4	FHLMC FHLMC	06/01/2026	MORTGAGE PAYDOWN		281,396	281,396	290,592	281,592	0	(196)	0	(196)	0	281,396	0	0	0	4,872	12/01/2045	1.A FE
3132QU-UZ-4	FHLMC FHLMC	06/01/2026	MORTGAGE PAYDOWN		21,403	21,403	21,289	21,400	0	2	0	2	0	21,403	0	0	0	264	12/01/2045	1.A FE
3132VQ-Q3-3	FHLMC	06/01/2026	MORTGAGE PAYDOWN		18,024	18,024	18,417	18,030	0	(5)	0	(5)	0	18,024	0	0	0	262	06/01/2049	1.A FE
3132WD-MZ-4	FEDERAL NATL MG FNMA	06/01/2026	MORTGAGE PAYDOWN		22,016	22,016	23,210	22,078	0	(62)	0	(62)	0	22,016	0	0	0	334	05/01/2046	1.A FE
3132WK-KE-7	FEDERAL NATL MG	06/01/2026	MORTGAGE PAYDOWN		13,077	13,077	13,356	13,081	0	(4)	0	(4)	0	13,077	0	0	0	191	01/01/2047	1.A FE
3132WW-BA-9	FHLMC PC 55D WA2532	03/30/2026	VARIOUS		835,203	950,588	860,734	866,557	0	1,369	0	1,369	0	867,926	0	(32,723)	(32,723)	12,905	11/25/2052	1.A FE
3132XS-ED-8	FEDERAL NATL MG	06/01/2026	MORTGAGE PAYDOWN		57,407	57,407	59,333	57,450	0	(43)	0	(43)	0	57,407	0	0	0	808	08/01/2047	1.A FE
3132XS-KG-4	FEDERAL NATL MG	06/01/2026	MORTGAGE PAYDOWN		11,084	11,084	11,479	11,090	0	(6)	0	(6)	0	11,084	0	0	0	162	08/01/2047	1.A FE
3132XT-MS-4	FEDERAL NATL MG	06/01/2026	MORTGAGE PAYDOWN		26,451	26,451	27,072	26,478	0	(27)	0	(27)	0	26,451	0	0	0	420	10/01/2047	1.A FE
3132XU-NA-9	FEDERAL NATL MG	06/01/2026	MORTGAGE PAYDOWN		94,292	94,292	97,106	94,389	0	(97)	0	(97)	0	94,292	0	0	0	1,544	11/01/2047	1.A FE
3132XW-BJ-9	FEDERAL NATL MG	06/01/2026	MORTGAGE PAYDOWN		26,395	26,395	26,405	26,395	0	0	0	0	0	26,395	0	0	0	385	01/01/2048	1.A FE
3132XX-GL-7	FEDERAL NATL MG FNMA	06/01/2026	MORTGAGE PAYDOWN		173,780	173,780	172,070	173,727	0	53	0	53	0	173,780	0	0	0	2,175	03/01/2048	1.A FE
3132XY-G8-4	FEDERAL NATL MG	06/01/2026	MORTGAGE PAYDOWN		5,295	5,295	5,417	5,297	0	(2)	0	(2)	0	5,295	0	0	0	88	04/01/2048	1.A FE
3132YO-4E-7	FHLMC FHLMC	06/01/2026	MORTGAGE PAYDOWN		13,210	13,210	13,409	13,213	0	(3)	0	(3)	0	13,210	0	0	0	217	07/01/2048	1.A FE
31334W-2K-6	FEDERAL HOME LN BKS	05/01/2026	VARIOUS		5,998	5,998	6,147	6,000	0	(2)	0	(2)	0	5,998	0	0	0	89	07/01/2049	1.A FE
31334Y-A5-6	FHLMC	05/01/2026	VARIOUS		20,996	20,996	21,539	21,004	0	(8)	0	(8)	0	20,996	0	0	0	305	08/01/2049	1.A FE
3133A1-DQ-2	FHLMC PC 30Y QA6411	05/01/2026	VARIOUS		1,513	1,513	1,644	1,514	0	(2)	0	(2)	0	1,513	0	0	0	28	01/25/2050	1.A FE
3133A3-J9-0	FHLMC PC 30Y QA8388	05/01/2026	VARIOUS		55,322	55,322	59,627	55,387	0	(65)	0	(65)	0	55,322	0	0	0	1,089	04/25/2050	1.A FE
3133A3-TU-2	FHLMC PC 30Y QA8663	05/01/2026	VARIOUS		8,764	8,764	9,294	8,771	0	(7)	0	(7)	0	8,764	0	0	0	128	04/25/2050	1.A FE
3133A3-ZL-5	FHLMC PC 30Y QA8847	05/01/2026	VARIOUS		47,282	47,282	49,691	47,367	0	(84)	0	(84)	0	47,282	0	0	0	592	04/25/2050	1.A FE
3133A4-S8-0	FHLMC PC 30Y QA9543	05/01/2026	VARIOUS		3,730	3,730	3,945	3,732	0	(3)	0	(3)	0	3,730	0	0	0	54	05/25/2050	1.A FE
3133A9-DF-9	FHLMC PC 30Y QB2802	05/01/2026	VARIOUS		168,042	168,042	176,943	168,314	0	(272)	0	(272)	0	168,042	0	0	0	1,749	08/25/2050	1.A FE
3133AG-Q2-8	FHLMC PC 30Y QB9473	05/01/2026	VARIOUS		93,160	93,160	93,247	93,164	0	(5)	0	(5)	0	93,160	0	0	0	783	03/25/2051	1.A FE
3133AG-UL-1	FHLMC PC 30Y QB9587	05/01/2026	VARIOUS		629	629	668	642	0	(13)	0	(13)	0	629	0	0	0	9	03/25/2051	1.A FE
3133AQ-ES-2	FHLMC PC 30Y QC5545	05/01/2026	VARIOUS		2,995	2,995	3,153	2,997	0	(2)	0	(2)	0	2,995	0	0	0	37	08/25/2051	1.A FE
3133AU-DX-3	FHLMC PC 30Y QC9118	05/01/2026	VARIOUS		58,045	58,045	49,175	57,926	0	119	0	119	0	58,045	0	0	0	727	10/25/2051	1.A FE
3133AX-M8-2	FHLMC PC 30Y QD1283	05/01/2026	VARIOUS		3,363	3,363	3,635	3,366	0	(4)	0	(4)	0	3,363	0	0	0	56	11/25/2051	1.A FE
3133AX-TW-2	FHLMC PC 30Y QD1465	04/16/2026	VARIOUS		694,255	846,810	667,127	666,777	0	10,862	0	10,862	0	677,639	0	16,616	16,616	7,769	11/25/2051	1.A FE
3133B1-GV-7	FHLMC PC 30Y QD3812	05/20/2026	VARIOUS		285,032	330,147	295,094	0	0	934	0	934	0	296,028	0	(10,996)	(10,996)	2,195	01/25/2052	1.A FE
3133B2-Z3-6	FHLMC PC 30Y QD5262	05/01/2026	VARIOUS		109,693	109,693	83,641	109,111	0	582	0	582	0	109,693	0	0	0	917	01/25/2052	1.A FE
3133B3-FU-6	FHLMC PC 30Y QD5579	05/13/2026	VARIOUS		499,494	548,923	575,712	573,370	0	(419)	0	(419)	0	572,951	0	(73,457)	(73,457)	10,271	02/25/2052	1.A FE
3133B3-WR-4	FHLMC PC 30Y QD6056	05/01/2026	VARIOUS		34,109	34,109	28,756	33,929	0	180	0	180	0	34,109	0	0	0	431	02/25/2052	1.A FE
3133B5-ZL-9	FHLMC PC 30Y QD7947	05/20/2026	VARIOUS		202,950	233,487	205,409	205,273	0	2,654	0	2,654	0	207,927	0	(4,977)	(4,977)	3,862	03/25/2052	1.A FE
3133BD-3T-0	FHLMC PC 30Y QE4410	05/01/2026	VARIOUS		36,620	36,620	37,627	36,631	0	(11)	0	(11)	0	36,620	0	0	0	906	06/25/2052	1.A FE
3133CR-CF-8	FHLMC PC 30Y QJ0970	05/01/2026	VARIOUS		930,638	930,638	958,993	936,108	0	(5,470)	0	(5,470)	0	930,638	0	0	0	20,239	07/25/2054	1.A FE
3133CS-K7-5	FHLMC PC 30Y QJ2118	05/01/2026	VARIOUS		285,728	285,728	284,567	285,677	0	52	0	52	0	285,728	0	0	0	6,547	08/25/2054	1.A FE
3133D3-BL-8	FHLMC	04/01/2026	MORTGAGE PAYDOWN		19,737	19,737	20,276	19,750	0	(14)	0	(14)	0	19,737	0	0	0	198	08/01/2039	1.A FE
3133D3-PJ-8	FHLMC PC 20Y QK0425	05/01/2026	VARIOUS		204,082	204,082	214,541	204,485	0	(404)	0	(404)	0	204,082	0	0	0	2,163	09/25/2040	1.A FE
3133JL-CA-5	FHLMC PC 30Y QU7265	05/01/2026	VARIOUS		18,549	18,549	18,632	18,551	0	(1)	0	(1)	0	18,549	0	0	0	232	09/25/2049	1.A FE
3133KL-2T-3	FHLMC PC 30Y RA5286	05/01/2026	VARIOUS		3,806	3,806	3,157	3,789	0	17	0	17	0	3,806	0	0	0	42	05/25/2051	1.A FE
3133KL-AZ-0	FHLMC PC 30Y RA4524	05/01/2026	VARIOUS		46,581	46,581	36,195	46,441	0	140	0	140	0	46,581	0	0	0	199	02/25/2051	1.A FE
3133KL-JA-6	FHLMC PC 30Y RA4757	05/01/2026	VARIOUS		1,216	1,216	993	1,209	0	6	0	6	0	1,216	0	0	0	10	03/25/2046	1.A FE
3133KQ-FT-8	FHLMC PC 30Y RA8278	03/30/2026	VARIOUS		189,689	191,771	191,111	191,093	0	25	0	25	0	191,118	0	(1,429)	(1,429)	3,992	12/25/2052	1.A FE
3133KR-PV-0	FHLMC PC 30Y RA9436	05/01/2026	VARIOUS		12,967	12,967	12,967	12,967	0	0	0	0	0	12,967	0	0	0	304	07/25/2053	1.A FE
3133KR-VH-4	FHLMC PC 30Y RA9616	05/01/2026	VARIOUS		16,128	16,128	15,737	16,122	0	6	0	6	0	16,128	0	0	0	379	08/25/2053	1.A FE
3133KY-WA-3	FHLMC PC 20Y RB5141	05/01/2026	VARIOUS		16,010	16,010	16,706	16,018	0	(8)	0	(8)	0	16,010	0	0	0	135	01/25/2042	1.A FE
3133LW-A3-6	FHLMC PC 30Y RE0026	05/01/2026	VARIOUS		7,935	7,935	5,993	7,881	0	53	0	53	0	7,935	0	0	0	68	05/25/2051	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3133LW-A8-5	FHLMC PC 30Y RE0031	05/01/2026	VARIOUS		6,906	6,906	5,216	6,851	0	55	0	55	0	6,906	0	0	0	61	09/25/2051	1.A FE
3133LW-AE-2	FHLMC PC 30Y RE0005	05/01/2026	VARIOUS		4,072	4,072	3,690	4,044	0	27	0	27	0	4,072	0	0	0	68	11/25/2049	1.A FE
3133N3-VV-3	FHLMC PC 30Y RE6028	05/01/2026	VARIOUS		10,834	10,834	9,324	10,785	0	49	0	49	0	10,834	0	0	0	137	04/25/2050	1.A FE
3133US-K3-4	FHLMC PC 30Y SI2114	05/01/2026	VARIOUS		54,459	54,459	44,733	54,125	0	334	0	334	0	54,459	0	0	0	522	02/25/2051	1.A FE
3136B3-5A-4	FNMA REMIC TRUST	05/25/2026	MORTGAGE PAYDOWN		26,575	26,575	27,974	26,630	0	(55)	0	(55)	0	26,575	0	0	0	313	06/25/2048	1.A FE
3136B3-UT-5	FEDERAL NATL MG	05/25/2026	VARIOUS		59,394	59,394	59,171	59,385	0	9	0	9	0	59,394	0	0	0	1,068	01/25/2049	1.A FE
3136B3-WF-3	FNMA REMIC TRUST	05/25/2026	VARIOUS		15,608	15,608	15,533	15,605	0	3	0	3	0	15,608	0	0	0	242	01/25/2049	1.A FE
3136B4-5C-8	FEDERAL NATL MG	05/25/2026	VARIOUS		6,572	6,572	6,568	6,572	0	0	0	0	0	6,572	0	0	0	119	07/25/2049	1.A FE
3136BD-JQ-2	FNMA REMIC TRUST	05/25/2026	INTEREST ONLY PAYMENT		0	0	5,148	5,109	0	(5,109)	0	(5,109)	0	0	0	0	0	317	01/25/2051	1.A FE
3136BQ-RA-9	FNMA REMIC TRUST	05/25/2026	MORTGAGE PAYDOWN		52,710	52,710	52,743	52,710	0	0	0	0	0	52,710	0	0	0	1,269	04/25/2049	1.A FE
3136BS-2J-3	FNMA REMIC TRUST	05/25/2026	VARIOUS		24,257	24,257	24,242	24,255	0	2	0	2	0	24,257	0	0	0	498	07/25/2054	1.A FE
3136BS-R6-4	FNMA REMIC TRUST	05/25/2026	VARIOUS		48,343	48,343	48,343	48,343	0	0	0	0	0	48,343	0	0	0	966	09/25/2054	1.A FE
3136BT-J5-3	FNMA REMIC TRUST	05/25/2026	VARIOUS		59,431	59,431	59,426	59,430	0	1	0	1	0	59,431	0	0	0	1,305	12/25/2054	1.A FE
3136BT-U6-8	FNMA REMIC TRUST	05/25/2026	MORTGAGE PAYDOWN		53,098	53,098	52,865	53,031	0	67	0	67	0	53,098	0	0	0	0	12/25/2054	1.A FE
3136BT-XD-0	FNMA REMIC TRUST	05/25/2026	VARIOUS		53,396	53,396	53,396	53,396	0	0	0	0	0	53,396	0	0	0	1,098	11/25/2053	1.A FE
3136BW-B8-8	FNMA REMIC TRUST	05/25/2026	VARIOUS		302,012	302,012	302,295	302,026	0	(15)	0	(15)	0	302,012	0	0	0	6,468	08/25/2055	1.A FE
3136BX-2H-6	FNMA REMIC TRUST	05/25/2026	MORTGAGE PAYDOWN		234,886	234,886	233,859	234,185	0	701	0	701	0	234,886	0	0	0	0	08/25/2054	1.A FE
31371H-X9-4	FEDERAL NATL MG FNMA	05/01/2026	VARIOUS		1,675	1,675	2,235	1,574	0	101	0	101	0	1,675	0	0	0	43	10/01/2029	1.A FE
31371J-BD-5	FEDERAL NATL MG FNMA	05/01/2026	VARIOUS		1,212	1,212	1,187	1,211	0	1	0	1	0	1,212	0	0	0	35	02/01/2030	1.A FE
31379R-WW-4	FEDERAL NATL MG FNMA	05/01/2026	VARIOUS		636	636	615	635	0	2	0	2	0	636	0	0	0	19	06/01/2028	1.A FE
3137BR-N7-6	FHLMC	06/15/2026	MORTGAGE PAYDOWN		5,261	5,261	5,242	5,252	0	10	0	10	0	5,261	0	0	0	94	08/15/2046	1.A FE
3137F3-CW-2	FHLMC REMIC SERIES	06/15/2026	MORTGAGE PAYDOWN		22,054	22,054	21,943	22,011	0	43	0	43	0	22,054	0	0	0	374	03/15/2048	1.A FE
3137F6-6L-6	FHLMC	06/15/2026	MORTGAGE PAYDOWN		20,630	20,630	20,865	20,655	0	(26)	0	(26)	0	20,630	0	0	0	86	12/15/2040	1.A FE
3137F6-6V-4	FHLMC REMIC SERIES	06/15/2026	MORTGAGE PAYDOWN		35,144	35,144	35,561	35,189	0	(45)	0	(45)	0	35,144	0	0	0	146	05/15/2041	1.A FE
3137F7-TN-5	FHLMC	06/15/2026	MORTGAGE PAYDOWN		17,150	17,150	17,324	17,169	0	(19)	0	(19)	0	17,150	0	0	0	72	01/15/2046	1.A FE
3137F7-YY-5	FHLMC	05/25/2026	VARIOUS		37,446	37,446	37,867	37,479	0	(33)	0	(33)	0	37,446	0	0	0	157	05/25/2047	1.A FE
3137FK-BB-1	FHLMC REMIC SERIES	06/15/2026	MORTGAGE PAYDOWN		18,294	18,294	18,288	18,260	0	34	0	34	0	18,294	0	0	0	297	12/15/2048	1.A FE
3137FQ-HG-1	FREDDIE MAC	05/25/2026	VARIOUS		19,596	19,596	19,633	19,598	0	(2)	0	(2)	0	19,596	0	0	0	204	09/25/2048	1.A FE
3137FY-YN-0	FHLMC REMIC SERIES	06/15/2026	MORTGAGE PAYDOWN		17,080	17,080	17,459	17,083	0	(2)	0	(2)	0	17,080	0	0	0	71	08/15/2044	1.A FE
3137HA-AA-4	FHLMC	05/25/2026	VARIOUS		887	887	878	887	0	0	0	0	0	887	0	0	0	17	07/25/2038	1.B FE
3137HC-P3-0	FHLMC REMIC SERIES	05/25/2026	MORTGAGE PAYDOWN		167,681	167,681	167,372	167,594	0	87	0	87	0	167,681	0	0	0	3,417	04/25/2050	1.A FE
3137HC-QL-9	FHLMC REMIC SERIES	05/25/2026	MORTGAGE PAYDOWN		48,326	48,326	48,172	48,296	0	30	0	30	0	48,326	0	0	0	969	11/25/2050	1.A FE
3137HD-Y7-9	FHLMC REMIC SERIES	05/25/2026	VARIOUS		34,923	34,923	34,906	34,917	0	6	0	6	0	34,923	0	0	0	1,019	08/25/2054	1.A FE
3137HD-YP-9	FHLMC REMIC SERIES	05/25/2026	VARIOUS		493,717	493,717	493,717	493,717	0	0	0	0	0	493,717	0	0	0	9,871	07/25/2054	1.A FE
3137HF-3S-2	FHLMC REMIC SERIES	05/25/2026	VARIOUS		84,162	84,162	84,136	84,157	0	5	0	5	0	84,162	0	0	0	1,682	08/25/2054	1.A FE
3137HH-MQ-1	FHLMC REMIC SERIES	05/25/2026	VARIOUS		77,138	77,138	77,102	77,129	0	8	0	8	0	77,138	0	0	0	1,565	12/25/2054	1.A FE
3137HH-NS-6	FHLMC REMIC SERIES	05/25/2026	VARIOUS		253,685	253,685	253,527	253,659	0	26	0	26	0	253,685	0	0	0	5,216	12/25/2054	1.A FE
3137HM-PC-8	FHLMC REMIC SERIES	05/25/2026	MORTGAGE PAYDOWN		174,769	174,769	173,895	174,518	0	251	0	251	0	174,769	0	0	0	0	08/25/2055	1.A FE
31383T-JH-2	FEDERAL NATL MG FNMA	05/01/2026	VARIOUS		850	850	813	848	0	2	0	2	0	850	0	0	0	23	09/01/2029	1.A FE
31385W-X8-7	FNMA PASS-THRU LNG 30 Y	05/01/2026	VARIOUS		9,362	9,362	9,797	9,398	0	(35)	0	(35)	0	9,362	0	0	0	272	09/01/2032	1.A FE
31389F-S4-5	FNMA PASS-THRU LNG 30 Y	05/01/2026	VARIOUS		1,415	1,415	1,420	1,415	0	0	0	0	0	1,415	0	0	0	39	02/01/2032	1.A FE
3138A7-4J-4	FNMA PASS-THRU LNG 30 Y	05/01/2026	VARIOUS		12,761	12,761	13,524	12,780	0	(19)	0	(19)	0	12,761	0	0	0	239	03/01/2041	1.A FE
3138AB-Z3-6	FNMA PASS-THRU LNG 30 Y	05/01/2026	VARIOUS		20,982	20,982	21,805	21,004	0	(22)	0	(22)	0	20,982	0	0	0	393	04/01/2041	1.A FE
3138AH-7B-6	FNMA PASS-THRU LNG 30 Y	05/01/2026	VARIOUS		3,168	3,168	3,381	3,173	0	(5)	0	(5)	0	3,168	0	0	0	66	07/01/2041	1.A FE
3138AS-PL-0	FEDERAL NATL MG FNMA	05/01/2026	VARIOUS		67,674	67,674	70,947	67,749	0	(75)	0	(75)	0	67,674	0	0	0	1,127	09/01/2041	1.A FE
3138E0-AE-9	FEDERAL NATL MG FNMA	05/01/2026	VARIOUS		7,819	7,819	8,283	7,828	0	(9)	0	(9)	0	7,819	0	0	0	130	01/01/2042	1.A FE
3138E2-VY-8	FEDERAL NATL MG FNMA	05/01/2026	VARIOUS		8,648	8,648	9,334	8,664	0	(16)	0	(16)	0	8,648	0	0	0	144	12/01/2041	1.A FE
3138E5-CL-0	FNMA PASS-THRU INT 15 Y	05/01/2026	VARIOUS		21,758	21,758	22,907	21,850	0	(92)	0	(92)	0	21,758	0	0	0	272	01/01/2027	1.A FE
3138ED-WV-9	FEDERAL NATL MG FNMA	05/01/2026	VARIOUS		29,635	29,635	31,122	29,667	0	(32)	0	(32)	0	29,635	0	0	0	441	05/01/2042	1.A FE
3138EN-LD-9	FHICHC FHLMC	05/01/2026	VARIOUS		20,468	20,468	22,131	20,507	0	(39)	0	(39)	0	20,468	0	0	0	331	09/01/2044	1.A FE
3138EP-2D-5	FEDERAL NATL MG	05/01/2026	VARIOUS		23,681	23,681	24,864	23,705	0	(24)	0	(24)	0	23,681	0	0	0	394	07/01/2045	1.A FE
3138LS-KA-7	FEDERAL NATL MG FNMA	05/01/2026	VARIOUS		130,722	130,722	138,422	131,005	0	(284)	0	(284)	0	130,722	0	0	0	1,766	05/01/2042	1.A FE
3138LT-Q6-8	FEDERAL NATL MG FNMA	05/01/2026	VARIOUS		20,706	20,706	21,961	20,792	0	(86)	0	(86)	0	20,706	0	0	0	256	06/01/2027	1.A FE
3138M7-YZ-2	FEDERAL NATL MG FNMA	05/01/2026	VARIOUS		14,847	14,847	15,856	14,868	0	(20)	0	(20)	0	14,847	0	0	0	217	12/01/2042	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3138NX-5Z-6	FNMA PASS-THRU LNG 30 Y	05/01/2026	VARIOUS		20,764	20,764	21,867	20,790	0	(26)	0	(26)	0	20,764	0	0	0	341	02/01/2043	1.A FE
3138WE-MM-8	FEDERAL NATL MG	05/01/2026	VARIOUS		43,176	43,176	44,781	43,280	0	(105)	0	(105)	0	43,176	0	0	0	458	05/01/2030	1.A FE
3138WK-KB-0	FEDERAL NATL MG	05/01/2026	VARIOUS		71,160	71,160	69,625	71,101	0	59	0	59	0	71,160	0	0	0	951	03/01/2037	1.A FE
3138WQ-Q5-4	FNMA PASS-THRU LNG 30 Y	05/01/2026	VARIOUS		36,207	36,207	35,834	36,199	0	8	0	8	0	36,207	0	0	0	453	05/01/2043	1.A FE
3138WV-S7-7	FNMA PASS-THRU INT 15 Y	05/01/2026	VARIOUS		58,255	58,255	60,112	58,396	0	(141)	0	(141)	0	58,255	0	0	0	771	06/01/2028	1.A FE
3138XP-QX-4	FEDERAL NATL MG FNMA	05/01/2026	VARIOUS		9,312	9,312	10,111	9,329	0	(17)	0	(17)	0	9,312	0	0	0	175	02/01/2044	1.A FE
3138XP-VH-3	FNMA PASS-THRU INT 15 Y	05/01/2026	VARIOUS		5,279	5,279	5,584	5,324	0	(45)	0	(45)	0	5,279	0	0	0	77	05/01/2029	1.A FE
3138Y4-SJ-9	FNMA PASSTHRU AX3220	05/01/2026	VARIOUS		34,886	34,886	36,706	34,993	0	(107)	0	(107)	0	34,886	0	0	0	509	10/01/2029	1.A FE
3138YE-JM-0	FEDERAL NATL MG FNMA	05/01/2026	VARIOUS		57,997	57,997	59,289	58,068	0	(71)	0	(71)	0	57,997	0	0	0	578	06/01/2030	1.A FE
3138YJ-Z3-3	FNMA PASSTHRU AY5261	05/01/2026	VARIOUS		1,135	1,135	1,189	1,135	0	(1)	0	(1)	0	1,135	0	0	0	17	04/01/2045	1.A FE
3138YJ-ZJ-8	FNMA PASSTHRU AY5244	05/01/2026	VARIOUS		65,456	65,456	68,664	65,543	0	(87)	0	(87)	0	65,456	0	0	0	1,124	03/01/2045	1.A FE
3138YJ-ZX-7	FNMA PASSTHRU AY5257	05/01/2026	VARIOUS		4,105	4,105	4,302	4,109	0	(4)	0	(4)	0	4,105	0	0	0	60	04/01/2045	1.A FE
3138YK-WE-9	FHICHC FHLMC	05/01/2026	VARIOUS		20,052	20,052	20,760	20,065	0	(13)	0	(13)	0	20,052	0	0	0	294	05/01/2045	1.A FE
3138YU-UG-4	FEDERAL NATL MG FNMA	05/01/2026	VARIOUS		15,187	15,187	16,139	15,203	0	(16)	0	(16)	0	15,187	0	0	0	252	07/01/2045	1.A FE
3138YU-UU-3	FEDERAL NATL MG FNMA	05/01/2026	VARIOUS		200,811	200,811	214,445	201,070	0	(258)	0	(258)	0	200,811	0	0	0	3,346	10/01/2045	1.A FE
3138YW-LC-9	FEDERAL NATL MG FNMA	05/01/2026	VARIOUS		5,757	5,757	6,115	5,763	0	(6)	0	(6)	0	5,757	0	0	0	96	07/01/2045	1.A FE
31390J-3P-4	FNMA PASS-THRU LNG 30 Y	05/25/2026	VARIOUS		2,278	2,278	2,430	2,353	0	(75)	0	(75)	0	2,278	0	0	0	74	07/01/2032	1.A FE
31391Q-JP-0	FNMA PASS-THRU LNG 30 Y	05/01/2026	VARIOUS		4,870	4,870	5,010	4,875	0	(5)	0	(5)	0	4,870	0	0	0	122	11/01/2032	1.A FE
31396W-3U-8	FEDERAL NATL MG	05/25/2026	VARIOUS		54,878	54,878	54,560	54,861	0	16	0	16	0	54,878	0	0	0	913	08/25/2037	1.A FE
31402E-R7-5	FNMA PASS-THRU LNG 30 Y	05/01/2026	VARIOUS		2,189	2,189	2,215	2,190	0	(1)	0	(1)	0	2,189	0	0	0	47	08/01/2033	1.A FE
31402G-R4-7	FNMA PASS-THRU LNG 30 Y	05/01/2026	VARIOUS		3,479	3,479	3,520	3,481	0	(1)	0	(1)	0	3,479	0	0	0	73	07/01/2033	1.A FE
31402L-QU-9	FNMA PASS-THRU LNG 30 Y	05/01/2026	VARIOUS		2,312	2,312	2,338	2,312	0	(1)	0	(1)	0	2,312	0	0	0	48	08/01/2033	1.A FE
31403F-PK-4	FEDERAL NATL MG FNMA	05/01/2026	VARIOUS		4,476	4,476	4,731	4,484	0	(8)	0	(8)	0	4,476	0	0	0	121	10/01/2033	1.A FE
31403J-WG-9	FEDERAL NATL MG FNMA	05/01/2026	VARIOUS		4,651	4,651	4,715	4,617	0	33	0	33	0	4,651	0	0	0	106	12/01/2033	1.A FE
31404M-L4-8	FEDERAL NATL MG FNMA	05/01/2026	VARIOUS		9,962	9,962	10,217	9,973	0	(11)	0	(11)	0	9,962	0	0	0	231	03/01/2034	1.A FE
31405R-AM-8	FNMA PASS-THRU LNG 30 Y	05/01/2026	VARIOUS		5,896	5,896	6,003	5,899	0	(3)	0	(3)	0	5,896	0	0	0	135	10/01/2034	1.A FE
31405R-AN-6	FNMA PASS-THRU LNG 30 Y	05/01/2026	VARIOUS		2,735	2,735	2,784	2,736	0	(1)	0	(1)	0	2,735	0	0	0	63	10/01/2034	1.A FE
31406B-F2-1	FEDERAL NATL MTG ASSN FNMA	05/01/2026	VARIOUS		1,056	1,056	1,071	1,056	0	0	0	0	0	1,056	0	0	0	21	01/01/2035	1.A FE
31406C-TB-4	FNMA PASS-THRU LNG 30 Y	05/01/2026	VARIOUS		6,124	6,124	6,225	6,127	0	(3)	0	(3)	0	6,124	0	0	0	137	12/01/2034	1.A FE
31406E-ML-5	FNMA PASS-THRU LNG 30 Y	05/01/2026	VARIOUS		3,453	3,453	3,510	3,454	0	(2)	0	(2)	0	3,453	0	0	0	79	01/01/2035	1.A FE
31406E-Z5-6	FNMA PASS-THRU LNG 30 Y	05/01/2026	VARIOUS		908	908	892	907	0	1	0	1	0	908	0	0	0	19	03/01/2035	1.A FE
31406K-LR-9	FNMA	05/01/2026	VARIOUS		7,934	7,934	8,064	7,938	0	(4)	0	(4)	0	7,934	0	0	0	182	01/01/2035	1.A FE
31406L-JC-3	FED NATL MTG ASSN #813059	05/01/2026	VARIOUS		2,188	2,188	2,126	2,184	0	4	0	4	0	2,188	0	0	0	48	03/01/2035	1.A FE
31406M-LG-9	FNMA PASS-THRU LNG 30 Y	05/01/2026	VARIOUS		7,079	7,079	7,126	7,081	0	(1)	0	(1)	0	7,079	0	0	0	162	01/01/2035	1.A FE
31407B-HM-4	FNMA PASS-THRU LNG 30 Y	05/01/2026	VARIOUS		1,312	1,312	1,275	1,311	0	1	0	1	0	1,312	0	0	0	30	06/01/2035	1.A FE
31407L-MV-6	FNMA PASS-THRU LNG 30 Y	05/01/2026	VARIOUS		2,863	2,863	2,839	2,862	0	1	0	1	0	2,863	0	0	0	66	06/01/2035	1.A FE
31407S-A2-8	FNMA PASS-THRU LNG 30 Y	05/01/2026	VARIOUS		1,102	1,102	1,048	1,100	0	2	0	2	0	1,102	0	0	0	23	08/01/2035	1.A FE
31408H-KX-2	FEDERAL NATL MG FNMA	05/01/2026	VARIOUS		22,943	22,943	22,119	22,911	0	33	0	33	0	22,943	0	0	0	525	02/01/2036	1.A FE
31409F-E6-1	FNMA PASS-THRU LNG 30 Y	05/01/2026	VARIOUS		425	425	421	425	0	0	0	0	0	425	0	0	0	10	03/01/2036	1.A FE
31409T-RE-0	FEDERAL NATL MG FNMA	05/01/2026	VARIOUS		3,462	3,462	3,354	3,459	0	3	0	3	0	3,462	0	0	0	79	04/01/2036	1.A FE
3140BY-JD-7	FNMA PASSTHRU DF7459	04/06/2026	ZERO STAGE CAPITAL		483,517	500,001	480,196	0	0	0	0	0	0	480,196	0	3,320	3,320	750	12/25/2055	1.A FE
3140E5-3K-8	FEDERAL NATL MG FNMA N	05/01/2026	VARIOUS		89,861	89,861	93,539	89,967	0	(107)	0	(107)	0	89,861	0	0	0	1,504	10/01/2045	1.A FE
3140E8-V6-2	FEDERAL NATL MG FNMA N	05/01/2026	VARIOUS		20,935	20,935	21,878	20,979	0	(45)	0	(45)	0	20,935	0	0	0	306	11/01/2045	1.A FE
3140EB-MN-8	FEDERAL NATL MG	05/01/2026	VARIOUS		7,225	7,225	7,624	7,231	0	(7)	0	(7)	0	7,225	0	0	0	105	04/01/2046	1.A FE
3140EU-TK-5	FEDERAL NATL MG FNMA	05/01/2026	VARIOUS		35,354	35,354	37,063	35,386	0	(33)	0	(33)	0	35,354	0	0	0	516	01/01/2046	1.A FE
3140EW-7A-7	FEDERAL NATL MG FNMA	05/01/2026	VARIOUS		26,889	26,889	27,555	26,903	0	(13)	0	(13)	0	26,889	0	0	0	336	03/01/2046	1.A FE
3140EY-XJ-5	FEDERAL NATL MG	05/01/2026	VARIOUS		19,257	19,257	20,192	19,317	0	(61)	0	(61)	0	19,257	0	0	0	241	04/01/2031	1.A FE
3140F0-BP-8	FEDERAL NATL MG	05/01/2026	VARIOUS		1,342	1,342	1,450	1,344	0	(2)	0	(2)	0	1,342	0	0	0	25	07/01/2046	1.A FE
3140F3-6F-0	FEDERAL NATL MG FNMA	05/01/2026	VARIOUS		18,692	18,692	19,134	18,700	0	(8)	0	(8)	0	18,692	0	0	0	234	06/01/2046	1.A FE
3140F5-NN-9	FEDERAL NATL MG	05/01/2026	VARIOUS		40,827	40,827	40,438	40,817	0	10	0	10	0	40,827	0	0	0	538	07/01/2046	1.A FE
3140F8-JK-4	FEDERAL NATL MG	05/01/2026	VARIOUS		129,621	129,621	133,520	129,696	0	(74)	0	(74)	0	129,621	0	0	0	1,792	10/01/2046	1.A FE
3140FA-5J-7	FEDERAL NATL MG	05/01/2026	VARIOUS		91,294	91,294	97,984	91,457	0	(164)	0	(164)	0	91,294	0	0	0	2,024	06/01/2047	1.A FE
3140FB-EK-2	FEDERAL NATL MG	05/01/2026	VARIOUS		7,781	7,781	8,132	7,787	0	(6)	0	(6)	0	7,781	0	0	0	130	08/01/2046	1.A FE
3140FK-BZ-2	FEDERAL NATL MG	05/01/2026	VARIOUS		137,412	137,412	138,421	137,465	0	(53)	0	(53)	0	137,412	0	0	0	1,249	11/01/2031	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3140FK-JB-7	FEDERAL NATL MG	05/01/2026	VARIOUS		12,985	12,985	12,768	12,967	0	18	0	18	0	12,985	0	0	0	164	10/01/2046	1.A FE
3140FL-N5-3	FEDERAL NATL MG	05/01/2026	VARIOUS		14,490	14,490	14,376	14,488	0	2	0	2	0	14,490	0	0	0	181	11/01/2046	1.A FE
3140FM-BD-7	FNMA PASSTHRU BE1835	05/01/2026	VARIOUS		101,279	101,279	97,085	101,082	0	197	0	197	0	101,279	0	0	0	1,359	11/25/2036	1.A FE
3140FM-R9-9	FEDERAL NATL MG	05/01/2026	VARIOUS		93,481	93,481	92,476	93,442	0	39	0	39	0	93,481	0	0	0	1,197	01/01/2047	1.A FE
3140FN-3X-0	FNMA PASSTHRU BE3513	05/01/2026	VARIOUS		744	744	790	745	0	(1)	0	(1)	0	744	0	0	0	11	07/25/2047	1.A FE
3140FP-2K-4	FEDERAL NATL MG	05/01/2026	VARIOUS		19,495	19,495	18,663	19,476	0	18	0	18	0	19,495	0	0	0	243	01/01/2047	1.A FE
3140FP-C9-8	FNMA PASSTHRU BE3695	05/01/2026	VARIOUS		19,522	19,522	20,675	19,564	0	(42)	0	(42)	0	19,522	0	0	0	282	06/25/2047	1.A FE
3140FS-C4-3	FEDERAL NATL MG	05/01/2026	VARIOUS		6,941	6,941	7,130	6,944	0	(3)	0	(3)	0	6,941	0	0	0	101	04/01/2047	1.A FE
3140FS-CJ-0	FEDERAL NATL MG	05/01/2026	VARIOUS		7,958	7,958	8,375	7,964	0	(6)	0	(6)	0	7,958	0	0	0	133	02/01/2047	1.A FE
3140FS-CU-5	FEDERAL NATL MG	05/01/2026	VARIOUS		12,023	12,023	12,418	12,029	0	(7)	0	(7)	0	12,023	0	0	0	177	03/01/2047	1.A FE
3140FS-DB-6	FEDERAL NATL MG	05/01/2026	VARIOUS		7,958	7,958	8,223	7,963	0	(5)	0	(5)	0	7,958	0	0	0	116	05/01/2047	1.A FE
3140FS-MH-3	FEDERAL NATL MG	05/01/2026	VARIOUS		13,558	13,558	14,249	13,588	0	(30)	0	(30)	0	13,558	0	0	0	226	08/01/2047	1.A FE
3140FV-UY-0	FNMA PASSTHRU BE9598	05/01/2026	VARIOUS		6,617	6,617	7,107	6,628	0	(11)	0	(11)	0	6,617	0	0	0	124	05/25/2047	1.A FE
3140GN-Z5-5	FNMA PASSTHRU BH0763	05/01/2026	VARIOUS		513,607	513,607	519,546	513,708	0	(101)	0	(101)	0	513,607	0	0	0	6,418	10/25/2049	1.A FE
3140GR-XK-5	FEDERAL NATL MG	05/01/2026	VARIOUS		96,705	96,705	99,629	96,883	0	(179)	0	(179)	0	96,705	0	0	0	1,206	07/01/2032	1.A FE
3140GW-P5-6	FEDERAL NATL MG	05/01/2026	VARIOUS		128,063	128,063	128,523	128,074	0	(11)	0	(11)	0	128,063	0	0	0	1,626	09/01/2047	1.A FE
3140H5-T3-5	FEDERAL NATL MG FNMA	05/01/2026	VARIOUS		10,746	10,746	11,148	10,753	0	(7)	0	(7)	0	10,746	0	0	0	203	06/01/2048	1.A FE
3140H5-TW-1	FEDERAL NATL MG FNMA	05/01/2026	VARIOUS		263,628	263,628	274,008	263,777	0	(149)	0	(149)	0	263,628	0	0	0	4,941	06/01/2048	1.A FE
3140H5-UF-6	FEDERAL NATL MG FNMA	05/01/2026	VARIOUS		2,321	2,321	2,456	2,324	0	(3)	0	(3)	0	2,321	0	0	0	48	07/01/2048	1.A FE
3140HB-LY-2	FEDERAL NATL MG	05/01/2026	VARIOUS		5,276	5,276	5,473	5,311	0	(36)	0	(36)	0	5,276	0	0	0	99	03/01/2048	1.A FE
3140HB-MQ-8	FEDERAL NATL MG	05/01/2026	VARIOUS		3,862	3,862	3,935	3,863	0	(1)	0	(1)	0	3,862	0	0	0	64	04/01/2048	1.A FE
3140HD-HV-9	FEDERAL NATL MG FNMA	05/01/2026	VARIOUS		17,629	17,629	17,816	17,631	0	(3)	0	(3)	0	17,629	0	0	0	294	05/01/2048	1.A FE
3140HD-J7-0	FEDERAL NATL MG	05/01/2026	VARIOUS		21,623	21,623	22,079	21,630	0	(6)	0	(6)	0	21,623	0	0	0	356	10/01/2048	1.A FE
3140HE-HR-6	FEDERAL NATL MG	05/01/2026	VARIOUS		5,002	5,002	5,131	5,004	0	(2)	0	(2)	0	5,002	0	0	0	85	03/01/2048	1.A FE
3140HE-HZ-8	FEDERAL NATL MG	05/01/2026	VARIOUS		3,890	3,890	3,988	3,891	0	(1)	0	(1)	0	3,890	0	0	0	65	04/01/2048	1.A FE
3140HE-Q9-6	FEDERAL NATL MG FNMA	05/01/2026	VARIOUS		1,489	1,489	1,545	1,490	0	(1)	0	(1)	0	1,489	0	0	0	28	06/01/2048	1.A FE
3140HF-T9-0	FNMA PASSTHRU BK2375	05/01/2026	VARIOUS		1,281	1,281	1,380	1,289	0	(8)	0	(8)	0	1,281	0	0	0	21	04/25/2050	1.A FE
3140HK-ZB-7	FEDERAL NATL MG FNMA	05/01/2026	VARIOUS		5,418	5,418	5,636	5,421	0	(3)	0	(3)	0	5,418	0	0	0	102	07/01/2048	1.A FE
3140HL-3C-8	FEDERAL NATL MG	05/01/2026	VARIOUS		353	353	370	353	0	0	0	0	0	353	0	0	0	7	06/01/2048	1.A FE
3140HN-5C-2	FEDERAL NATL MG	05/01/2026	VARIOUS		8,960	8,960	9,368	8,967	0	(7)	0	(7)	0	8,960	0	0	0	187	08/01/2048	1.A FE
3140J2-6Z-4	FNMA PASSTHRU BL9887	05/01/2026	VARIOUS		2,951	2,951	1,973	2,935	0	16	0	16	0	2,951	0	0	0	28	01/25/2051	1.A FE
3140J6-GR-2	FNMA PASSTHRU BM2007	05/01/2026	MORTGAGE PAYDOWN		36,191	36,191	38,682	36,283	0	(92)	0	(92)	0	36,191	0	0	0	476	09/25/2048	1.A FE
3140JB-X9-2	FNMA PASSTHRU BM7003	05/01/2026	VARIOUS		3,085	3,085	2,604	0	0	6	0	6	0	3,085	0	0	0	16	03/25/2052	1.A FE
3140JC-S6-2	FNMA PASSTHRU BM7740	05/01/2026	VARIOUS		16,079	16,079	15,267	16,030	0	49	0	49	0	16,079	0	0	0	264	05/25/2048	1.A FE
3140JG-WF-8	FEDERAL NATL MG FNMA	05/01/2026	VARIOUS		6,300	6,300	6,616	6,305	0	(5)	0	(5)	0	6,300	0	0	0	130	09/01/2048	1.A FE
3140JJ-NW-5	FEDERAL NATL MG	05/01/2026	VARIOUS		4,249	4,249	4,383	4,250	0	(2)	0	(2)	0	4,249	0	0	0	80	12/01/2048	1.A FE
3140JJ-P8-6	FEDERAL NATL MG	05/01/2026	VARIOUS		5,616	5,616	5,725	5,618	0	(2)	0	(2)	0	5,616	0	0	0	94	02/01/2049	1.A FE
3140JJ-PT-0	FEDERAL NATL MG	05/01/2026	VARIOUS		4,239	4,239	4,427	4,241	0	(2)	0	(2)	0	4,239	0	0	0	79	01/01/2049	1.A FE
3140JK-N9-3	FEDERAL NATL MG	05/01/2026	VARIOUS		14,062	14,062	14,589	14,070	0	(8)	0	(8)	0	14,062	0	0	0	234	04/01/2049	1.A FE
3140JL-4M-3	FEDERAL NATL MG	05/01/2026	VARIOUS		6,534	6,534	6,788	6,538	0	(3)	0	(3)	0	6,534	0	0	0	123	12/01/2048	1.A FE
3140JM-D6-6	FNMA PASSTHRU BN4624	05/01/2026	VARIOUS		18,359	18,359	18,620	18,363	0	(4)	0	(4)	0	18,359	0	0	0	232	10/25/2049	1.A FE
3140JM-DE-9	FNMA PASSTHRU BN4600	05/01/2026	VARIOUS		4,653	4,653	4,803	4,655	0	(2)	0	(2)	0	4,653	0	0	0	68	09/25/2049	1.A FE
3140JM-DX-7	FNMA PASSTHRU BN4617	05/01/2026	VARIOUS		209,434	209,434	212,412	209,487	0	(53)	0	(53)	0	209,434	0	0	0	3,111	09/25/2049	1.A FE
3140JP-EF-8	FEDERAL NATL MG	04/01/2026	MORTGAGE PAYDOWN		8,582	8,582	9,056	8,587	0	(6)	0	(6)	0	8,582	0	0	0	192	02/01/2049	1.A FE
3140JV-PZ-9	FEDERAL NATL MG FNMA	05/01/2026	VARIOUS		36,611	36,611	37,155	36,629	0	(17)	0	(17)	0	36,611	0	0	0	454	08/01/2049	1.A FE
3140JX-AC-2	FNMA PASSTHRU BO2702	05/01/2026	VARIOUS		14,860	14,860	15,440	14,868	0	(9)	0	(9)	0	14,860	0	0	0	251	07/25/2049	1.A FE
3140K2-RU-0	FNMA PASSTHRU BO6798	05/01/2026	VARIOUS		7,945	7,945	8,331	7,953	0	(8)	0	(8)	0	7,945	0	0	0	83	10/25/2049	1.A FE
3140K4-4N-7	FNMA PASSTHRU BO8928	05/01/2026	VARIOUS		34,900	34,900	35,849	34,996	0	(96)	0	(96)	0	34,900	0	0	0	436	01/25/2035	1.A FE
3140K4-5G-1	FNMA PASSTHRU BO8946	05/01/2026	MORTGAGE PAYDOWN		32,341	32,341	33,590	32,406	0	(65)	0	(65)	0	32,341	0	0	0	323	01/25/2050	1.A FE
3140K4-5H-9	FNMA PASSTHRU BO8947	05/01/2026	VARIOUS		15,137	15,137	15,598	15,145	0	(8)	0	(8)	0	15,137	0	0	0	190	01/25/2050	1.A FE
3140K8-CQ-2	FNMA PASSTHRU BP0978	05/01/2026	VARIOUS		2,376	2,376	2,533	2,379	0	(3)	0	(3)	0	2,376	0	0	0	35	05/25/2050	1.A FE
3140KB-HG-2	FNMA PASSTHRU BP3830	05/01/2026	VARIOUS		3,916	3,916	4,238	3,921	0	(5)	0	(5)	0	3,916	0	0	0	73	03/25/2050	1.A FE
3140KB-K9-4	FNMA PASSTHRU BP3919	05/01/2026	VARIOUS		48,414	48,414	50,010	48,437	0	(24)	0	(24)	0	48,414	0	0	0	504	04/25/2050	1.A FE
3140KC-5H-1	FNMA PASSTHRU BP5347	05/01/2026	VARIOUS		39,620	39,620	40,997	39,641	0	(21)	0	(21)	0	39,620	0	0	0	412	05/25/2050	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3140KH-TB-7	FNMA PASSTHRU BP9545	05/01/2026	VARIOUS		33,585	33,585	34,656	33,627	0	(42)	0	(42)	0	33,585	0	0	0	359	07/25/2050	1.A FE
3140KP-Q3-0	FNMA PASSTHRU BQ4073	05/01/2026	VARIOUS		1,039,409	1,039,409	1,080,823	1,040,519	0	(1,110)	0	(1,110)	0	1,039,409	0	0	0	8,620	12/25/2050	1.A FE
3140LL-MY-4	FNMA PASSTHRU BS9374	05/01/2026	VARIOUS		1,111	1,111	1,112	1,111	0	0	0	0	0	1,111	0	0	0	25	09/25/2040	1.A FE
3140LL-RE-3	FNMA PASSTHRU BS9484	05/01/2026	VARIOUS		464	464	474	464	0	0	0	0	0	464	0	0	0	11	09/25/2048	1.A FE
3140LP-N8-1	FNMA PASSTHRU BT1314	05/01/2026	VARIOUS		229,983	229,983	187,503	229,196	0	787	0	787	0	229,983	0	0	0	2,311	07/25/2051	1.A FE
3140LS-XX-9	FNMA PASSTHRU BT4293	05/01/2026	VARIOUS		31,875	31,875	33,194	31,894	0	(19)	0	(19)	0	31,875	0	0	0	333	08/25/2051	1.A FE
3140LT-DB-7	FNMA PASSTHRU BT4597	05/01/2026	VARIOUS		4,348	4,348	4,598	4,352	0	(4)	0	(4)	0	4,348	0	0	0	55	07/25/2051	1.A FE
3140M1-RW-6	FNMA PASSTHRU BU0500	05/01/2026	VARIOUS		21,741	21,741	22,654	21,755	0	(15)	0	(15)	0	21,741	0	0	0	320	10/25/2051	1.A FE
3140M2-ZF-2	FNMA PASSTHRU BU1641	05/01/2026	VARIOUS		4,649	4,649	4,963	4,653	0	(4)	0	(4)	0	4,649	0	0	0	68	10/25/2051	1.A FE
3140M8-WG-0	FNMA PASSTHRU BU6946	05/01/2026	VARIOUS		262,113	262,113	233,813	260,797	0	1,316	0	1,316	0	262,113	0	0	0	3,494	06/25/2052	1.A FE
3140MA-WB-6	FNMA PASSTHRU BU8741	05/01/2026	VARIOUS		32,904	32,904	33,351	32,909	0	(5)	0	(5)	0	32,904	0	0	0	812	06/25/2052	1.A FE
3140MD-S7-4	FNMA PASSTHRU BV0541	05/01/2026	VARIOUS		742	742	761	742	0	0	0	0	0	742	0	0	0	11	02/25/2052	1.A FE
3140MN-SG-2	FNMA PASSTHRU BV8618	05/01/2026	VARIOUS		2,281	2,281	2,147	2,266	0	14	0	14	0	2,281	0	0	0	38	05/25/2052	1.A FE
3140NO-CB-9	FNMA PASSTHRU BW7265	05/01/2026	VARIOUS		489,206	489,206	498,684	489,620	0	(414)	0	(414)	0	489,206	0	0	0	14,201	11/25/2052	1.A FE
3140N4-N9-4	FNMA PASSTHRU BX0415	05/01/2026	VARIOUS		33,201	33,201	31,712	33,156	0	45	0	45	0	33,201	0	0	0	691	11/25/2052	1.A FE
3140NJ-CR-3	FNMA PASSTHRU BY1879	05/01/2026	VARIOUS		64,528	64,528	64,407	64,508	0	20	0	20	0	64,528	0	0	0	1,387	05/25/2053	1.A FE
3140NU-2S-7	FNMA PASSTHRU BZ0784	05/01/2026	VARIOUS		1,372	1,372	1,426	1,373	0	(1)	0	(1)	0	1,372	0	0	0	32	04/25/2054	1.A FE
3140Q2-DE-5	FNMA PASSTHRU BZ6400	05/01/2026	VARIOUS		217	217	221	0	0	0	0	0	0	217	0	0	0	2	02/25/2043	1.A FE
314007-AB-3	FEDERAL NATL MG	05/01/2026	VARIOUS		84,318	84,318	84,894	84,355	0	(38)	0	(38)	0	84,318	0	0	0	1,230	07/01/2037	1.A FE
314007-E9-4	FEDERAL NATL MG	05/01/2026	VARIOUS		50,337	50,337	51,328	50,376	0	(39)	0	(39)	0	50,337	0	0	0	631	08/01/2037	1.A FE
314007-PD-3	FEDERAL NATL MG	05/01/2026	VARIOUS		202,855	202,855	204,693	202,997	0	(142)	0	(142)	0	202,855	0	0	0	2,006	09/01/2032	1.A FE
314008-KB-0	FEDERAL NATL MG	05/01/2026	VARIOUS		41,508	41,508	40,567	41,478	0	30	0	30	0	41,508	0	0	0	616	02/01/2048	1.A FE
314008-VY-8	FNMA PASSTHRU CA1530	05/01/2026	VARIOUS		6,452	6,452	6,831	6,461	0	(9)	0	(9)	0	6,452	0	0	0	94	04/25/2043	1.A FE
31400A-5Z-9	FEDERAL NATL MG	05/01/2026	VARIOUS		40,521	40,521	41,249	40,547	0	(26)	0	(26)	0	40,521	0	0	0	504	05/01/2038	1.A FE
31400B-JF-6	FNMA PASSTHRU CA3861	05/01/2026	VARIOUS		19,357	19,357	18,110	19,313	0	44	0	44	0	19,357	0	0	0	231	07/25/2049	1.A FE
31400B-LE-6	FNMA PASSTHRU CA3924	05/01/2026	VARIOUS		7,055	7,055	7,428	7,061	0	(7)	0	(7)	0	7,055	0	0	0	103	07/25/2049	1.A FE
31400C-LD-6	FNMA PASSTHRU CA4823	05/01/2026	VARIOUS		2,839	2,839	3,035	2,843	0	(3)	0	(3)	0	2,839	0	0	0	55	12/25/2049	1.A FE
31400D-L5-1	FNMA PASSTHRU CA5747	05/01/2026	VARIOUS		1,666	1,666	1,782	1,667	0	(1)	0	(1)	0	1,666	0	0	0	22	05/25/2050	1.A FE
31400D-ZT-4	FNMA PASSTHRU CA6153	05/01/2026	VARIOUS		17,184	17,184	17,833	17,193	0	(9)	0	(9)	0	17,184	0	0	0	179	05/25/2050	1.A FE
31400E-DK-5	FNMA PASSTHRU CA6405	05/01/2026	VARIOUS		212,510	212,510	222,854	212,708	0	(198)	0	(198)	0	212,510	0	0	0	2,584	07/25/2050	1.A FE
31400G-3D-7	FNMA PASSTHRU CA8895	05/01/2026	VARIOUS		1,902	1,902	1,578	1,895	0	7	0	7	0	1,902	0	0	0	20	02/25/2051	1.A FE
31400G-EW-3	FNMA PASSTHRU CA8248	05/01/2026	VARIOUS		10,845	10,845	8,852	10,787	0	58	0	58	0	10,845	0	0	0	71	12/25/2045	1.A FE
31400H-C4-5	FNMA PASSTHRU CA9090	05/13/2026	VARIOUS		112,264	134,237	110,743	111,470	0	1,573	0	1,573	0	113,043	0	(779)	(779)	1,784	02/25/2051	1.A FE
31400K-5U-8	FNMA PASSTHRU CB0858	05/01/2026	VARIOUS		8,686	8,686	7,670	8,668	0	17	0	17	0	8,686	0	0	0	97	06/25/2051	1.A FE
31400M-CQ-5	FNMA PASSTHRU CB1878	05/01/2026	VARIOUS		23,400	23,400	20,789	23,329	0	71	0	71	0	23,400	0	0	0	291	10/25/2051	1.A FE
31400N-HF-2	FNMA PASSTHRU CB2929	05/01/2026	VARIOUS		3,317	3,317	2,932	3,307	0	11	0	11	0	3,317	0	0	0	41	02/25/2052	1.A FE
31400N-UB-6	FNMA PASSTHRU CB3277	05/20/2026	VARIOUS		1,177,033	1,357,218	1,151,276	1,154,267	0	17,872	0	17,872	0	1,172,140	0	4,893	4,893	22,389	04/25/2052	1.A FE
31400P-EV-5	FNMA PASSTHRU CB3747	05/12/2026	VARIOUS		417,690	459,682	443,253	444,657	0	1,513	0	1,513	0	446,170	0	(28,480)	(28,480)	8,538	03/25/2052	1.A FE
31400Q-CK-9	FNMA PASSTHRU CB4573	03/30/2026	VARIOUS		382,864	387,059	386,454	386,442	0	15	0	15	0	386,458	0	(3,593)	(3,593)	8,055	09/25/2052	1.A FE
31400S-A6-8	FNMA PASSTHRU CB6328	05/01/2026	VARIOUS		37,328	37,328	37,159	37,315	0	13	0	13	0	37,328	0	0	0	935	05/25/2053	1.A FE
31400S-AW-1	FNMA PASSTHRU CB6320	05/01/2026	VARIOUS		20,461	20,461	20,195	20,446	0	15	0	15	0	20,461	0	0	0	460	05/25/2053	1.A FE
31400S-FL-0	FNMA PASSTHRU CB6470	05/01/2026	VARIOUS		49,493	49,493	46,671	49,462	0	31	0	31	0	49,493	0	0	0	835	06/25/2053	1.A FE
31400S-KY-6	FNMA PASSTHRU CB6610	05/01/2026	VARIOUS		40,435	40,435	39,115	40,401	0	35	0	35	0	40,435	0	0	0	843	06/25/2053	1.A FE
31400V-G7-3	FNMA PASSTHRU CB9221	05/01/2026	VARIOUS		25,235	25,235	25,732	25,279	0	(44)	0	(44)	0	25,235	0	0	0	607	09/25/2054	1.A FE
3140W1-UF-8	FNMA PASSTHRU FA1481	05/01/2026	VARIOUS		63,380	63,380	63,266	63,374	0	6	0	6	0	63,380	0	0	0	1,488	04/25/2055	1.A FE
3140W2-D5-7	FNMA PASSTHRU FA1923	05/01/2026	VARIOUS		26,419	26,419	25,443	26,364	0	55	0	55	0	26,419	0	0	0	450	02/25/2046	1.A FE
3140X5-R7-0	FNMA PASSTHRU FM2309	05/01/2026	VARIOUS		16,826	16,826	17,562	16,851	0	(25)	0	(25)	0	16,826	0	0	0	247	03/25/2049	1.A FE
3140X6-FN-6	FNMA PASSTHRU FM2872	05/01/2026	VARIOUS		288,537	288,537	251,433	287,372	0	1,165	0	1,165	0	288,537	0	0	0	4,097	02/25/2050	1.A FE
3140X7-D2-2	FNMA PASSTHRU FM3720	05/01/2026	VARIOUS		71,268	71,268	58,796	71,006	0	262	0	262	0	71,268	0	0	0	744	07/25/2050	1.A FE
3140X7-S4-2	FNMA PASSTHRU FM4138	05/01/2026	VARIOUS		46,773	46,773	48,037	46,812	0	(39)	0	(39)	0	46,773	0	0	0	498	09/25/2050	1.A FE
3140X7-VJ-5	FNMA PASSTHRU FM4216	05/01/2026	VARIOUS		6,901	6,901	7,189	6,910	0	(9)	0	(9)	0	6,901	0	0	0	101	06/25/2049	1.A FE
3140X9-6J-9	FNMA PASSTHRU FM6272	05/01/2026	MORTGAGE PAYDOWN		55,161	55,161	56,182	55,213	0	(52)	0	(52)	0	55,161	0	0	0	458	02/25/2051	1.A FE
3140XA-ND-0	FNMA PASSTHRU FM6687	05/01/2026	VARIOUS		8,612	8,612	8,801	8,620	0	(8)	0	(8)	0	8,612	0	0	0	99	04/25/2051	1.A FE
3140XC-HB-7	FNMA PASSTHRU FM8325	05/01/2026	VARIOUS		47,892	47,892	44,629	47,545	0	347	0	347	0	47,892	0	0	0	500	07/25/2035	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3140XD-N6-9	FNMA PASSTHRU FM9412	05/01/2026	VARIOUS		21,088	21,088	21,654	21,108	0	(20)	0	(20)	0	21,088	0	0	0	229	11/25/2051	1.A FE
3140XD-RC-2	FNMA PASSTHRU FM9482	05/01/2026	VARIOUS		5,365	5,365	4,314	5,335	0	30	0	30	0	5,365	0	0	0	70	11/25/2051	1.A FE
3140XE-B4-5	FNMA PASSTHRU FM9958	05/01/2026	VARIOUS		196,531	196,531	177,523	195,662	0	869	0	869	0	196,531	0	0	0	2,829	11/25/2051	1.A FE
3140XF-7J-4	FNMA PASSTHRU FS0896	05/01/2026	MORTGAGE PAYDOWN		9,109	9,109	8,324	9,085	0	24	0	24	0	9,109	0	0	0	93	12/25/2051	1.A FE
3140XF-ZF-1	FNMA PASSTHRU FS0741	05/01/2026	VARIOUS		24,252	24,252	24,866	24,268	0	(16)	0	(16)	0	24,252	0	0	0	353	02/25/2052	1.A FE
3140XG-KP-3	FNMA PASSTHRU FS1201	05/01/2026	VARIOUS		6,809	6,809	6,491	6,796	0	13	0	13	0	6,809	0	0	0	85	01/25/2050	1.A FE
3140XH-BE-6	FNMA PASSTHRU FS1836	05/01/2026	VARIOUS		71,816	71,816	66,390	71,665	0	151	0	151	0	71,816	0	0	0	732	05/25/2052	1.A FE
3140XK-Z5-2	FNMA PASSTHRU FS4363	05/01/2026	VARIOUS		14,044	14,044	12,787	13,961	0	83	0	83	0	14,044	0	0	0	147	03/25/2035	1.A FE
3140XL-F5-2	FNMA PASSTHRU FS4687	05/01/2026	VARIOUS		15,695	15,695	15,708	15,696	0	0	0	0	0	15,695	0	0	0	344	05/25/2053	1.A FE
3140XL-RG-5	FNMA PASSTHRU FS4986	05/01/2026	VARIOUS		14,060	14,060	11,356	13,976	0	84	0	84	0	14,060	0	0	0	179	05/25/2052	1.A FE
3140XM-S4-9	FNMA PASSTHRU FS5938	05/01/2026	VARIOUS		227,233	227,233	174,295	225,679	0	1,555	0	1,555	0	227,233	0	0	0	1,777	08/25/2051	1.A FE
3140XM-SU-1	FNMA PASSTHRU FS5930	05/01/2026	VARIOUS		869	869	805	863	0	5	0	5	0	869	0	0	0	17	07/25/2053	1.A FE
3140XN-UD-4	FNMA PASSTHRU FS6879	05/01/2026	VARIOUS		348,416	348,416	360,502	0	0	(146)	0	(146)	0	348,416	0	0	0	2,068	01/25/2054	1.A FE
3140Y6-PR-5	FNMA PASSTHRU CC0431	05/01/2026	VARIOUS		38,434	38,434	38,359	38,430	0	4	0	4	0	38,434	0	0	0	884	05/25/2055	1.A FE
31410G-PQ-0	FNMA PASS-THRU LNG 30 Y	05/01/2026	VARIOUS		5,431	5,431	5,808	5,449	0	(19)	0	(19)	0	5,431	0	0	0	123	11/01/2037	1.A FE
31410U-GK-2	FNMA PASS-THRU LNG 30 Y	05/01/2026	VARIOUS		2,108	2,108	2,011	2,106	0	2	0	2	0	2,108	0	0	0	48	03/01/2037	1.A FE
31411A-JG-1	FEDERAL NATL MG FNMA	05/01/2026	VARIOUS		2,606	2,606	2,623	2,606	0	0	0	0	0	2,606	0	0	0	65	11/01/2036	1.A FE
31411H-P7-9	FNMA PASS-THRU LNG 30 Y	05/01/2026	VARIOUS		709	709	715	709	0	0	0	0	0	709	0	0	0	18	01/01/2037	1.A FE
31411N-XZ-5	FNMA PASS-THRU LNG 30 Y	05/01/2026	VARIOUS		3,991	3,991	3,879	3,988	0	3	0	3	0	3,991	0	0	0	91	03/01/2037	1.A FE
31411W-AU-1	FNMA PASS-THRU LNG 30 Y	05/01/2026	VARIOUS		907	907	915	908	0	0	0	0	0	907	0	0	0	23	04/01/2037	1.A FE
31412L-D2-3	FNMA PASS-THRU LNG 30 Y	05/01/2026	VARIOUS		1,345	1,345	1,294	1,344	0	2	0	2	0	1,345	0	0	0	31	03/01/2037	1.A FE
31412S-4L-6	FNMA PASS-THRU LNG 30 Y	05/01/2026	VARIOUS		863	863	873	863	0	0	0	0	0	863	0	0	0	22	04/01/2038	1.A FE
31414U-5K-0	FNMA PASS-THRU LNG 30 Y	05/01/2026	VARIOUS		955	955	961	955	0	0	0	0	0	955	0	0	0	24	05/01/2038	1.A FE
31416R-QR-7	FNMA PASS-THRU LNG 30 Y	05/01/2026	VARIOUS		63,388	63,388	63,378	63,387	0	0	0	0	0	63,388	0	0	0	1,016	06/01/2039	1.A FE
31416X-NA-4	FNMA PASS-THRU LNG 30 Y	05/01/2026	VARIOUS		109,562	109,562	111,719	109,629	0	(66)	0	(66)	0	109,562	0	0	0	2,066	02/01/2041	1.A FE
31418A-SC-3	FNMA PASS-THRU SF30 LTV	05/01/2026	VARIOUS		67,708	67,708	69,348	67,768	0	(60)	0	(60)	0	67,708	0	0	0	1,199	04/01/2043	1.A FE
31418B-S8-0	FEDERAL NATL MG FNMA	05/01/2026	VARIOUS		8,081	8,081	8,626	8,093	0	(12)	0	(12)	0	8,081	0	0	0	135	07/01/2045	1.A FE
31418C-M2-7	FNMA PASSTHRU MA3076	05/01/2026	VARIOUS		10,911	10,911	10,168	10,847	0	65	0	65	0	10,911	0	0	0	117	07/25/2032	1.A FE
31418C-M4-3	FEDERAL NATL MG FNMA	05/01/2026	VARIOUS		37,773	37,773	37,017	37,732	0	41	0	41	0	37,773	0	0	0	491	07/01/2037	1.A FE
31418C-N8-3	FNMA PASSTHRU MA3114	05/01/2026	VARIOUS		10,815	10,815	10,078	10,753	0	63	0	63	0	10,815	0	0	0	114	08/25/2032	1.A FE
31418C-PJ-7	FNMA PASSTHRU MA3124	05/01/2026	VARIOUS		10,734	10,734	10,003	10,660	0	74	0	74	0	10,734	0	0	0	111	09/25/2032	1.A FE
31418C-S4-7	FNMA PASSTHRU MA3238	05/01/2026	VARIOUS		20,006	20,006	21,094	20,044	0	(38)	0	(38)	0	20,006	0	0	0	298	01/25/2048	1.A FE
31418C-V2-7	FNMA PASSTHRU MA3332	05/01/2026	VARIOUS		13,364	13,364	14,166	13,391	0	(27)	0	(27)	0	13,364	0	0	0	195	04/25/2048	1.A FE
31418C-XM-1	FNMA PASSTHRU MA3383	05/01/2026	VARIOUS		9,562	9,562	9,961	9,572	0	(11)	0	(11)	0	9,562	0	0	0	135	06/25/2048	1.A FE
31418C-YL-2	FNMA PASSTHRU MA3414	05/01/2026	VARIOUS		5,991	5,991	6,214	6,000	0	(9)	0	(9)	0	5,991	0	0	0	91	07/25/2048	1.A FE
31418C-YM-0	FNMA PASSTHRU MA3415	05/01/2026	MORTGAGE PAYDOWN		6,522	6,522	6,973	6,540	0	(19)	0	(19)	0	6,522	0	0	0	87	07/25/2048	1.A FE
31418C-ZH-0	FNMA PASSTHRU MA3443	05/01/2026	VARIOUS		20,936	20,936	22,342	20,985	0	(49)	0	(49)	0	20,936	0	0	0	355	08/25/2048	1.A FE
31418D-2H-4	FNMA PASSTHRU MA4375	05/01/2026	VARIOUS		11,398	11,398	12,227	11,450	0	(52)	0	(52)	0	11,398	0	0	0	190	06/25/2051	1.A FE
31418D-2K-7	FNMA PASSTHRU MA4377	05/01/2026	VARIOUS		6,160	6,160	4,874	6,131	0	29	0	29	0	6,160	0	0	0	39	07/25/2051	1.A FE
31418D-2L-5	FNMA PASSTHRU MA4378	05/01/2026	VARIOUS		46,746	46,746	38,565	46,530	0	216	0	216	0	46,746	0	0	0	396	07/25/2051	1.A FE
31418D-3D-2	FNMA PASSTHRU MA4395	05/01/2026	VARIOUS		5,396	5,396	5,806	5,414	0	(18)	0	(18)	0	5,396	0	0	0	90	07/25/2051	1.A FE
31418D-3G-5	FNMA PASSTHRU MA4398	05/01/2026	VARIOUS		31,118	31,118	25,674	30,974	0	144	0	144	0	31,118	0	0	0	263	08/25/2051	1.A FE
31418D-4V-1	FEDERAL NATL MG	05/01/2026	VARIOUS		4,541	4,541	4,902	4,567	0	(26)	0	(26)	0	4,541	0	0	0	84	09/01/2051	1.A FE
31418D-6T-4	FNMA PASSTHRU MA4481	05/01/2026	VARIOUS		21,368	21,368	23,125	21,438	0	(69)	0	(69)	0	21,368	0	0	0	291	10/25/2051	1.A FE
31418D-7D-8	FNMA PASSTHRU MA4491	05/01/2026	VARIOUS		463	463	445	462	0	1	0	1	0	463	0	0	0	3	12/25/2051	1.A FE
31418D-C6-7	FNMA PASSTHRU MA3692	05/01/2026	VARIOUS		28,857	28,857	27,000	0	0	33	0	33	0	28,857	0	0	0	252	07/25/2049	1.A FE
31418D-DS-8	FEDERAL NATL MG	05/01/2026	VARIOUS		11,432	11,432	12,035	11,447	0	(15)	0	(15)	0	11,432	0	0	0	214	06/01/2039	1.A FE
31418D-FP-2	FEDERAL NATL MG	05/01/2026	VARIOUS		17,141	17,141	17,955	17,169	0	(27)	0	(27)	0	17,141	0	0	0	284	09/01/2039	1.A FE
31418D-FR-8	FNMA PASSTHRU MA3775	05/01/2026	VARIOUS		7,680	7,680	7,186	0	0	7	0	7	0	7,680	0	0	0	68	09/25/2049	1.A FE
31418D-GM-8	FNMA PASSTHRU MA3803	05/01/2026	VARIOUS		58,028	58,028	59,724	58,086	0	(58)	0	(58)	0	58,028	0	0	0	841	10/25/2049	1.A FE
31418D-PL-0	FNMA PASSTHRU MA4026	05/01/2026	VARIOUS		9,461	9,461	9,015	9,441	0	19	0	19	0	9,461	0	0	0	160	05/25/2050	1.A FE
31418D-V6-6	FNMA PASSTHRU MA4236	05/01/2026	VARIOUS		14,394	14,394	13,035	14,362	0	33	0	33	0	14,394	0	0	0	91	01/25/2051	1.A FE
31418D-V7-4	FNMA PASSTHRU MA4237	05/01/2026	VARIOUS		7,616	7,616	7,586	7,615	0	1	0	1	0	7,616	0	0	0	64	01/25/2051	1.A FE
31418D-VB-5	FNMA PASSTHRU MA4209	05/01/2026	VARIOUS		10,406	10,406	10,032	10,397	0	9	0	9	0	10,406	0	0	0	66	12/25/2050	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31418D-VK-5	FNMA PASSTHRU MA4217	05/01/2026	VARIOUS		2,140	2,140	1,640	2,129	0	12	0	12	0	2,140	0	0	0	14	12/25/2050	1.A FE
31418D-W9-9	FNMA PASSTHRU MA4271	05/01/2026	VARIOUS		4,150	4,150	3,180	4,126	0	24	0	24	0	4,150	0	0	0	26	02/25/2051	1.A FE
31418D-WR-9	FNMA PASSTHRU MA4255	05/01/2026	VARIOUS		22,937	22,937	18,375	22,814	0	124	0	124	0	22,937	0	0	0	193	02/25/2051	1.A FE
31418D-X8-0	FNMA PASSTHRU MA4302	05/01/2026	VARIOUS		4,091	4,091	3,567	4,059	0	32	0	32	0	4,091	0	0	0	26	04/25/2036	1.A FE
31418D-XK-3	FNMA PASSTHRU MA4281	05/01/2026	VARIOUS		7,761	7,761	6,290	7,722	0	38	0	38	0	7,761	0	0	0	66	03/25/2051	1.A FE
31418D-XP-2	FNMA PASSTHRU MA4285	05/01/2026	VARIOUS		10,580	10,580	9,765	10,487	0	93	0	93	0	10,580	0	0	0	88	03/25/2031	1.A FE
31418D-YB-2	FNMA PASSTHRU MA4305	05/01/2026	VARIOUS		71,719	71,719	62,743	71,483	0	236	0	236	0	71,719	0	0	0	606	04/25/2051	1.A FE
31418D-YC-0	FNMA PASSTHRU MA4306	06/23/2026	MORTGAGE PAYDOWN		65,805	65,758	65,899	65,685	0	100	0	100	0	65,785	0	21	21	560	04/25/2051	1.A FE
31418D-YX-4	FNMA PASSTHRU MA4325	05/01/2026	VARIOUS		44,688	44,688	38,289	44,520	0	168	0	168	0	44,688	0	0	0	380	05/25/2051	1.A FE
31418E-6Y-1	FNMA PASSTHRU MA5386	05/01/2026	VARIOUS		20,505	20,505	19,199	20,474	0	31	0	31	0	20,505	0	0	0	408	06/25/2054	1.A FE
31418E-7B-0	FNMA PASSTHRU MA5389	05/01/2026	VARIOUS		97,086	97,086	96,798	97,040	0	46	0	46	0	97,086	0	0	0	2,378	06/25/2054	1.A FE
31418E-AB-6	FNMA PASSTHRU MA4501	05/01/2026	VARIOUS		31,959	31,959	32,378	31,974	0	(15)	0	(15)	0	31,959	0	0	0	269	12/25/2041	1.A FE
31418E-AZ-3	FNMA PASSTHRU MA4523	05/01/2026	VARIOUS		18,993	18,993	17,382	18,814	0	179	0	179	0	18,993	0	0	0	159	01/25/2032	1.A FE
31418E-B9-0	FNMA PASSTHRU MA4563	04/25/2026	VARIOUS		334,871	394,983	336,062	336,935	0	1,439	0	1,439	0	338,375	0	(3,504)	(3,504)	4,245	03/25/2052	1.A FE
31418E-CH-1	FNMA PASSTHRU MA4571	05/01/2026	VARIOUS		9,955	9,955	9,204	9,926	0	29	0	29	0	9,955	0	0	0	107	03/25/2042	1.A FE
31418E-CS-7	FNMA PASSTHRU MA4580	05/01/2026	VARIOUS		15,114	15,114	13,961	0	0	0	0	0	0	15,114	0	0	0	44	04/25/2052	1.A FE
31418E-D6-4	FNMA PASSTHRU MA4624	05/01/2026	VARIOUS		1,355,146	1,536,142	1,354,800	0	0	1,479	0	1,479	0	1,365,590	0	(10,444)	(10,444)	10,859	06/25/2052	1.A FE
31418E-D8-0	FNMA PASSTHRU MA4626	06/04/2026	VARIOUS		1,772,558	1,885,814	1,705,241	1,717,338	0	7,079	0	7,079	0	1,724,417	0	48,141	48,141	38,161	06/25/2052	1.A FE
31418E-DY-3	FNMA PASSTHRU MA4618	05/01/2026	VARIOUS		10,502	10,502	10,344	10,496	0	5	0	5	0	10,502	0	0	0	179	04/25/2052	1.A FE
31418E-E4-8	FNMA PASSTHRU MA4654	04/13/2026	VARIOUS		478,700	519,372	459,969	459,263	0	2,057	0	2,057	0	461,320	0	17,380	17,380	8,213	07/25/2052	1.A FE
31418E-E6-3	FNMA PASSTHRU MA4656	05/01/2026	MORTGAGE PAYDOWN		10,406	10,406	10,034	10,393	0	13	0	13	0	10,406	0	0	0	159	07/25/2052	1.A FE
31418E-EB-2	FNMA PASSTHRU MA4629	05/01/2026	VARIOUS		34,515	34,515	34,105	34,493	0	21	0	21	0	34,515	0	0	0	428	06/25/2037	1.A FE
31418E-F4-7	FNMA PASSTHRU MA4686	05/01/2026	VARIOUS		25,169	25,169	24,541	25,140	0	29	0	29	0	25,169	0	0	0	529	06/25/2052	1.A FE
31418E-GK-0	FNMA PASSTHRU MA4701	05/01/2026	MORTGAGE PAYDOWN		8,745	8,745	8,432	8,735	0	10	0	10	0	8,745	0	0	0	134	08/25/2052	1.A FE
31418E-HH-6	FNMA PASSTHRU MA4731	04/25/2026	VARIOUS		1,687,264	1,831,458	1,683,081	0	0	912	0	912	0	1,683,993	0	3,271	3,271	6,913	09/25/2052	1.A FE
31418E-HK-9	FNMA PASSTHRU MA4733	05/01/2026	VARIOUS		48,751	48,751	46,508	48,679	0	73	0	73	0	48,751	0	0	0	933	09/25/2052	1.A FE
31418E-J5-0	FNMA PASSTHRU MA4783	05/28/2026	VARIOUS		1,159,098	1,224,177	1,173,311	156,525	0	8,943	0	8,943	0	1,193,494	0	(34,396)	(34,396)	13,011	10/25/2052	1.A FE
31418E-J7-6	FNMA PASSTHRU MA4785	06/15/2026	VARIOUS		383,965	385,437	381,897	382,636	0	158	0	158	0	382,795	0	1,170	1,170	8,304	10/25/2052	1.A FE
31418E-JF-8	FNMA PASSTHRU MA4761	05/01/2026	VARIOUS		65,395	65,395	64,424	65,359	0	36	0	36	0	65,395	0	0	0	1,392	09/25/2052	1.A FE
31418E-KT-6	FNMA PASSTHRU MA4805	06/05/2026	VARIOUS		1,266,301	1,318,530	1,291,491	0	0	398	0	398	0	1,300,718	0	(34,416)	(34,416)	20,717	11/25/2052	1.A FE
31418E-KU-3	FNMA PASSTHRU MA4806	04/25/2026	VARIOUS		754,152	757,266	753,243	753,302	0	172	0	172	0	753,474	0	679	679	16,271	11/25/2052	1.A FE
31418E-KV-1	FNMA PASSTHRU MA4807	05/01/2026	VARIOUS		30,683	30,683	30,761	30,686	0	(3)	0	(3)	0	30,683	0	0	0	697	11/25/2052	1.A FE
31418E-LW-8	FNMA PASSTHRU MA4840	06/05/2026	VARIOUS		405,994	422,846	398,548	402,922	0	715	0	715	0	403,637	0	2,357	2,357	9,764	12/25/2052	1.A FE
31418E-NL-0	FNMA PASSTHRU MA4894	05/01/2026	VARIOUS		63,916	63,916	65,734	64,086	0	(169)	0	(169)	0	63,916	0	0	0	1,260	01/25/2053	1.A FE
31418E-P3-8	FNMA PASSTHRU MA4941	05/01/2026	VARIOUS		142,733	142,733	141,930	142,679	0	54	0	54	0	142,733	0	0	0	3,263	03/25/2053	1.A FE
31418E-P4-6	FNMA PASSTHRU MA4942	05/01/2026	VARIOUS		31,916	31,916	32,294	31,959	0	(43)	0	(43)	0	31,916	0	0	0	785	03/25/2053	1.A FE
31418E-Q8-6	FNMA PASSTHRU MA4978	05/01/2026	VARIOUS		25,646	25,646	24,669	25,605	0	41	0	41	0	25,646	0	0	0	541	04/25/2053	1.A FE
31418E-R8-5	FNMA PASSTHRU MA5010	05/01/2026	MORTGAGE PAYDOWN		46,451	46,451	46,821	46,473	0	(22)	0	(22)	0	46,451	0	0	0	851	05/25/2053	1.A FE
31418E-S5-0	FNMA PASSTHRU MA5039	05/01/2026	VARIOUS		96,093	96,093	96,814	96,136	0	(43)	0	(43)	0	96,093	0	0	0	2,211	06/25/2053	1.A FE
31418E-V9-8	FNMA PASSTHRU MA5139	05/01/2026	VARIOUS		314,643	314,643	319,074	144,907	0	(273)	0	(273)	0	314,643	0	0	0	5,951	09/25/2053	1.A FE
31418E-XU-9	FNMA PASSTHRU MA5190	05/01/2026	VARIOUS		54,516	54,516	54,746	54,532	0	(16)	0	(16)	0	54,516	0	0	0	1,229	11/25/2053	1.A FE
31418E-YQ-7	FNMA PASSTHRU MA5218	05/01/2026	VARIOUS		214,906	214,906	225,853	0	0	(349)	0	(349)	0	214,906	0	0	0	1,733	12/25/2053	1.A FE
31418F-CG-0	FNMA PASSTHRU MA5470	06/03/2026	VARIOUS		2,468,375	2,459,611	2,450,268	2,498,049	0	(3,822)	0	(3,822)	0	2,494,227	0	(25,852)	(25,852)	44,357	09/25/2054	1.A FE
31418F-ED-5	FNMA PASSTHRU MA5531	05/01/2026	VARIOUS		58,045	58,045	57,555	58,004	0	41	0	41	0	58,045	0	0	0	1,307	11/25/2054	1.A FE
31418F-F2-8	FNMA PASSTHRU MA5584	04/28/2026	VARIOUS		928,243	959,326	921,852	922,162	0	1,379	0	1,379	0	923,540	0	4,703	4,703	21,295	01/25/2055	1.A FE
31418F-F4-4	FNMA PASSTHRU MA5586	05/01/2026	VARIOUS		51,071	51,071	50,217	50,987	0	84	0	84	0	51,071	0	0	0	1,137	01/25/2055	1.A FE
31418F-MJ-3	FNMA PASSTHRU MA5760	05/01/2026	MORTGAGE PAYDOWN		95,549	95,549	95,512	0	0	1	0	1	0	95,549	0	0	0	140	07/25/2055	1.A FE
31418F-PG-6	FNMA PASSTHRU MA5822	05/01/2026	VARIOUS		144,416	144,416	144,405	144,415	0	1	0	1	0	144,416	0	0	0	3,218	09/25/2055	1.A FE
31418F-Q8-3	FNMA PASSTHRU MA5878	05/12/2026	VARIOUS		6,757,490	6,848,451	6,720,880	0	0	16,489	0	16,489	0	6,737,551	0	19,939	19,939	50,146	11/25/2055	1.A FE
31418F-QE-0	FNMA PASSTHRU MA5852	06/10/2026	VARIOUS		1,912,565	1,952,323	1,914,567	1,936,008	0	881	0	881	0	1,936,889	0	(24,324)	(24,324)	50,659	10/25/2055	1.A FE
31418P-UE-3	FEDERAL NATL MG FNMA	05/01/2026	VARIOUS		16,101	16,101	16,467	16,110	0	(10)	0	(10)	0	16,101	0	0	0	313	03/01/2040	1.A FE
31418U-4W-1	FNMA PASSTHRU AD7136	05/01/2026	VARIOUS		42,189	42,189	46,553	42,344	0	(156)	0	(156)	0	42,189	0	0	0	976	07/01/2040	1.A FE
31419A-DS-3	FNMA PASS-THRU LNG 30 Y	05/01/2026	VARIOUS		8,101	8,101	8,810	8,126	0	(25)	0	(25)	0	8,101	0	0	0	208	09/01/2039	1.A FE
31419J-SH-2	FNMA	05/01/2026	VARIOUS		130,947	130,947	130,271	130,908	0	38	0	38	0	130,947	0	0	0	2,261	11/01/2040	1.A FE

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31426M-5N-8	FHLMC PC 30Y QY3552	05/01/2026	VARIOUS		46,107	46,107	46,784	46,186	0	(79)	0	(79)	0	46,107	0	0	0	1,072	05/25/2055	1.A FE
31427D-G3-9	FHLMC PC 30Y QZ5617	05/01/2026	VARIOUS		714,091	714,091	711,748	714,004	0	87	0	87	0	714,091	0	0	0	12,023	10/25/2055	1.A FE
31427N-HN-2	FHLMC PC 30Y SL1136	05/01/2026	VARIOUS		43,351	43,351	43,273	43,349	0	2	0	2	0	43,351	0	0	0	1,013	04/25/2055	1.A FE
3142AC-D2-2	FHLMC	05/01/2026	MORTGAGE PAYDOWN		1,700	1,700	1,483	1,698	0	3	0	3	0	1,700	0	0	0	22	01/01/2053	1.A FE
3142GR-EX-4	FHLMC PC 30Y RJ1049	05/01/2026	VARIOUS		64,258	64,258	65,078	64,348	0	(90)	0	(90)	0	64,258	0	0	0	1,548	03/25/2054	1.A FE
35564K-WT-2	FHLMC STACR REMIC TR	05/12/2026	TENDER/EXCHANGE		718,704	700,000	724,391	724,391	0	(184)	0	(184)	0	724,207	0	(5,503)	(5,503)	23,299	05/27/2042	1.E FE
35564N-CW-1	FREDDIE MAC - STACR	05/25/2026	VARIOUS		16,376	16,376	16,376	16,376	0	0	0	0	0	16,376	0	0	0	348	05/25/2044	1.E FE
35564N-CX-9	FREDDIE MAC - STACR	05/25/2026	VARIOUS		21,805	21,805	21,805	21,805	0	0	0	0	0	21,805	0	0	0	459	05/25/2044	1.F FE
35564N-FA-6	FREDDIE MAC - STACR	05/25/2026	VARIOUS		119,364	119,364	119,543	119,467	0	(103)	0	(103)	0	119,364	0	0	0	2,594	10/25/2044	1.G FE
36179N-LF-3	GNMA PASS-THRU	06/01/2026	MORTGAGE PAYDOWN		21,231	21,231	22,601	21,281	0	(50)	0	(50)	0	21,231	0	0	0	390	08/20/2043	1.A FE
36179Q-6P-1	GNMA PASSTHRU MA2678	06/01/2026	MORTGAGE PAYDOWN		23,439	23,439	24,681	23,480	0	(41)	0	(41)	0	23,439	0	0	0	343	03/20/2045	1.A FE
36179Q-RZ-6	GNMA PASSTHRU MA2304	06/01/2026	MORTGAGE PAYDOWN		34,743	34,743	37,258	34,823	0	(81)	0	(81)	0	34,743	0	0	0	586	10/20/2044	1.A FE
36179Q-YR-6	GNMA PASSTHRU MA2520	06/01/2026	MORTGAGE PAYDOWN		55,333	55,333	57,176	55,389	0	(56)	0	(56)	0	55,333	0	0	0	687	01/20/2045	1.A FE
36179S-2P-1	GNMA PASSTHRU MA4382	06/01/2026	MORTGAGE PAYDOWN		51,267	51,267	46,562	51,078	0	189	0	189	0	51,267	0	0	0	755	04/20/2047	1.A FE
36179T-7J-8	GNMA PASSTHRU MA5397	06/01/2026	MORTGAGE PAYDOWN		11,123	11,123	10,118	11,085	0	38	0	38	0	11,123	0	0	0	159	08/20/2048	1.A FE
36179T-JX-4	GNMA PASSTHRU MA4778	06/01/2026	MORTGAGE PAYDOWN		43,522	43,522	39,557	43,371	0	151	0	151	0	43,522	0	0	0	647	10/20/2047	1.A FE
36179T-NR-2	GNMA PASSTHRU MA4900	06/01/2026	MORTGAGE PAYDOWN		27,072	27,072	24,655	26,980	0	92	0	92	0	27,072	0	0	0	394	12/20/2047	1.A FE
36179T-UA-1	GNMA PASSTHRU MA5077	06/01/2026	MORTGAGE PAYDOWN		27,755	27,755	25,279	27,662	0	94	0	94	0	27,755	0	0	0	409	03/20/2048	1.A FE
36179U-Q5-4	GNMA PASSTHRU MA5876	06/01/2026	MORTGAGE PAYDOWN		26,593	26,593	25,438	26,543	0	50	0	50	0	26,593	0	0	0	442	04/20/2049	1.A FE
36179U-XT-4	GNMA PASSTHRU MA6090	06/01/2026	MORTGAGE PAYDOWN		12,608	12,608	11,889	12,581	0	27	0	27	0	12,608	0	0	0	183	08/20/2049	1.A FE
36179V-5A-4	GNMA PASSTHRU MA7141	06/01/2026	MORTGAGE PAYDOWN		1,402	1,402	1,539	1,405	0	(3)	0	(3)	0	1,402	0	0	0	29	01/20/2051	1.A FE
36179V-DN-7	GNMA PASSTHRU MA6409	06/01/2026	MORTGAGE PAYDOWN		161,957	161,957	166,036	162,089	0	(131)	0	(131)	0	161,957	0	0	0	2,033	01/20/2050	1.A FE
36179V-DQ-0	GNMA PASSTHRU MA6411	06/01/2026	MORTGAGE PAYDOWN		2,488	2,488	2,380	2,483	0	4	0	4	0	2,488	0	0	0	40	01/20/2050	1.A FE
36179V-FR-6	GNMA PASSTHRU MA6476	06/01/2026	MORTGAGE PAYDOWN		3,516	3,516	3,362	3,509	0	7	0	7	0	3,516	0	0	0	60	02/20/2050	1.A FE
36179V-L2-4	GNMA PASSTHRU MA6645	06/01/2026	MORTGAGE PAYDOWN		13,457	13,457	11,073	13,387	0	70	0	70	0	13,457	0	0	0	150	05/20/2050	1.A FE
36179V-QV-5	GNMA PASSTHRU MA6768	06/01/2026	MORTGAGE PAYDOWN		4,778	4,778	4,571	4,770	0	8	0	8	0	4,778	0	0	0	82	07/20/2050	1.A FE
36179V-UJ-7	GNMA PASSTHRU MA6885	06/01/2026	MORTGAGE PAYDOWN		35,458	35,458	27,849	35,259	0	199	0	199	0	35,458	0	0	0	300	09/20/2050	1.A FE
36179V-ZF-0	GNMA PASSTHRU MA7042	05/14/2026	VARIOUS		1,476,077	1,825,264	1,428,082	1,431,481	0	20,814	0	20,814	0	1,452,295	0	23,782	23,782	16,531	12/20/2050	1.A FE
36179W-2U-1	GNMA PASSTHRU MA7987	06/01/2026	MORTGAGE PAYDOWN		9,115	9,115	7,730	0	0	0	0	0	0	9,115	0	0	0	0	04/20/2052	1.A FE
36179W-5D-6	GNMA PASSTHRU MA8044	06/01/2026	MORTGAGE PAYDOWN		33,694	33,694	30,354	33,579	0	115	0	115	0	33,694	0	0	0	494	05/20/2052	1.A FE
36179W-7M-4	GNMA PASSTHRU MA8100	06/01/2026	MORTGAGE PAYDOWN		10,732	10,732	10,163	10,713	0	20	0	20	0	10,732	0	0	0	177	06/20/2052	1.A FE
36179W-DQ-8	GNMA PASSTHRU MA7311	06/01/2026	MORTGAGE PAYDOWN		7,195	7,195	7,180	7,194	0	0	0	0	0	7,195	0	0	0	60	04/20/2051	1.A FE
36179W-DW-5	GNMA PASSTHRU MA7317	06/01/2026	MORTGAGE PAYDOWN		2,983	2,983	3,291	2,994	0	(11)	0	(11)	0	2,983	0	0	0	62	04/20/2051	1.A FE
36179W-FM-5	GNMA PASSTHRU MA7372	06/01/2026	MORTGAGE PAYDOWN		7,348	7,348	8,109	7,368	0	(21)	0	(21)	0	7,348	0	0	0	132	05/20/2051	1.A FE
36179W-JQ-2	GNMA PASSTHRU MA7471	06/01/2026	MORTGAGE PAYDOWN		16,571	16,571	16,447	16,567	0	4	0	4	0	16,571	0	0	0	138	07/20/2051	1.A FE
36179W-JS-8	GNMA PASSTHRU MA7473	06/16/2026	VARIOUS		330,402	369,283	326,008	327,660	0	2,253	0	2,253	0	329,913	0	489	489	5,995	07/20/2051	1.A FE
36179W-ND-6	GNMA PASSTHRU MA7588	06/01/2026	MORTGAGE PAYDOWN		11,344	11,344	10,997	11,333	0	11	0	11	0	11,344	0	0	0	94	09/20/2051	1.A FE
36179W-NF-1	GNMA PASSTHRU MA7590	06/16/2026	VARIOUS		1,119,474	1,251,346	1,107,378	0	0	12,174	0	12,174	0	1,119,570	0	(95)	(95)	10,857	09/20/2051	1.A FE
36179W-P9-3	GNMA PASSTHRU MA7648	06/01/2026	MORTGAGE PAYDOWN		9,342	9,342	7,875	9,294	0	48	0	48	0	9,342	0	0	0	78	10/20/2051	1.A FE
36179W-PX-0	GNMA PASSTHRU MA7638	06/01/2026	MORTGAGE PAYDOWN		19,814	19,814	15,366	19,674	0	140	0	140	0	19,814	0	0	0	167	10/20/2051	1.A FE
36179W-RZ-3	GNMA PASSTHRU MA7704	06/01/2026	MORTGAGE PAYDOWN		9,280	9,280	7,620	9,226	0	54	0	54	0	9,280	0	0	0	78	11/20/2051	1.A FE
36179W-XL-7	GNMA PASSTHRU MA7883	06/01/2026	MORTGAGE PAYDOWN		73,323	73,323	66,976	73,099	0	224	0	224	0	73,323	0	0	0	1,076	02/20/2052	1.A FE
36179W-Y8-5	GNMA PASSTHRU MA7935	06/01/2026	MORTGAGE PAYDOWN		20,232	20,232	16,619	20,118	0	115	0	115	0	20,232	0	0	0	170	03/20/2052	1.A FE
36179X-2L-9	GNMA PASSTHRU MA8879	06/01/2026	MORTGAGE PAYDOWN		125,027	125,027	124,265	124,971	0	56	0	56	0	125,027	0	0	0	2,780	05/20/2053	1.A FE
36179X-BT-2	GNMA PASSTHRU MA8150	06/01/2026	MORTGAGE PAYDOWN		46,729	46,729	44,801	46,662	0	67	0	67	0	46,729	0	0	0	789	07/20/2052	1.A FE
36179X-DE-3	GNMA PASSTHRU MA8201	06/01/2026	MORTGAGE PAYDOWN		44,872	44,872	44,464	0	0	11	0	11	0	44,872	0	0	0	675	08/20/2052	1.A FE
36179X-HY-5	GNMA PASSTHRU MA8347	06/01/2026	MORTGAGE PAYDOWN		42,971	42,971	41,353	42,904	0	68	0	68	0	42,971	0	0	0	810	10/20/2052	1.A FE
36179X-HZ-2	GNMA PASSTHRU MA8348	06/01/2026	MORTGAGE PAYDOWN		4,733	4,733	4,674	4,730	0	3	0	3	0	4,733	0	0	0	97	10/20/2052	1.A FE
36179X-LH-7	GNMA PASSTHRU MA8428	06/01/2026	MORTGAGE PAYDOWN		19,218	19,218	19,152	8,765	0	5	0	5	0	19,218	0	0	0	247	11/20/2052	1.A FE
36179X-NF-9	GNMA PASSTHRU MA8490	06/01/2026	MORTGAGE PAYDOWN		7,389	7,389	7,297	7,385	0	5	0	5	0	7,389	0	0	0	156	12/20/2052	1.A FE
36179X-VS-2	GNMA PASSTHRU MA8725	06/01/2026	MORTGAGE PAYDOWN		49,376	49,376	48,655	49,337	0	39	0	39	0	49,376	0	0	0	1,010	03/20/2053	1.A FE
36179Y-DF-8	GNMA PASSTHRU MA9102	06/01/2026	MORTGAGE PAYDOWN		33,183	33,183	30,069	33,009	0	174	0	174	0	33,183	0	0	0	499	08/20/2053	1.A FE
36179Y-KN-3	GNMA PASSTHRU MA9301	06/01/2026	MORTGAGE PAYDOWN		8,921	8,921	8,066	8,883	0	38	0	38	0	8,921	0	0	0	128	11/20/2053	1.A FE
36179Y-KQ-6	GNMA PASSTHRU MA9303	05/20/2026	VARIOUS		1,366,968	1,410,701	1,360,445	1,360,301	0	1,566	0	1,566	0	1,361,866	0	5,101	5,101	27,128	11/20/2053	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3617MK-2X-6	GNMA PASSTHRU BS8890	06/01/2026	MORTGAGE PAYDOWN		4,287	4,287	4,416	4,289	0	(1)	0	(1)	0	4,287	0	0	0	80	02/20/2050	1.A FE
36170H-2B-7	GNMA PASSTHRU BY1670	06/01/2026	MORTGAGE PAYDOWN		16,306	16,306	13,251	16,231	0	76	0	76	0	16,306	0	0	0	114	09/20/2050	1.A FE
36180A-B9-3	GNMA PASSTHRU MA9964	06/01/2026	MORTGAGE PAYDOWN		13,649	13,649	13,519	0	0	0	0	0	0	13,649	0	0	0	0	10/20/2054	1.A FE
36180A-CB-7	GNMA PASSTHRU MA9966	06/01/2026	MORTGAGE PAYDOWN		63,947	63,947	65,491	0	0	(106)	0	(106)	0	63,947	0	0	0	598	10/20/2054	1.A FE
36181G-DG-1	GNMA PASS-THRU C SINGLE F	06/01/2026	MORTGAGE PAYDOWN		214,711	214,711	216,673	214,762	0	(51)	0	(51)	0	214,711	0	0	0	3,444	06/20/2043	1.A FE
36186N-WN-5	GOVT NATL MTGE ASSN	06/15/2026	MORTGAGE PAYDOWN		15,891	15,891	16,121	15,895	0	(4)	0	(4)	0	15,891	0	0	0	199	08/15/2045	1.A FE
3618N5-C5-6	GNMA PASSTHRU MB0091	06/01/2026	MORTGAGE PAYDOWN		12,050	12,050	11,872	0	0	0	0	0	0	12,050	0	0	0	0	12/20/2054	1.A FE
3618N5-GQ-6	GNMA PASSTHRU MB0206	06/01/2026	MORTGAGE PAYDOWN		32,162	32,162	32,906	0	0	(80)	0	(80)	0	32,162	0	0	0	450	02/20/2055	1.A FE
36200Q-2T-0	GOVT NATL MTGE ASSN	06/01/2026	MORTGAGE PAYDOWN		2,737	2,737	2,797	2,740	0	(2)	0	(2)	0	2,737	0	0	0	80	02/15/2032	1.A FE
36200Q-JJ-4	GOVT NATL MTGE ASSN	06/01/2026	MORTGAGE PAYDOWN		2,386	2,386	2,465	2,389	0	(3)	0	(3)	0	2,386	0	0	0	68	03/15/2032	1.A FE
36201M-2F-8	GOVT NATL MTGE ASSN	06/01/2026	MORTGAGE PAYDOWN		4,994	4,994	5,166	5,001	0	(7)	0	(7)	0	4,994	0	0	0	146	05/15/2032	1.A FE
36202C-6Y-4	GOVT NATL MTGE ASSN	06/01/2026	MORTGAGE PAYDOWN		1,476	1,476	1,480	1,474	0	2	0	2	0	1,476	0	0	0	37	12/20/2028	1.A FE
3622AA-ZY-3	GNMA PASSTHRU 785359	06/01/2026	MORTGAGE PAYDOWN		5,937	5,937	4,897	5,899	0	38	0	38	0	5,937	0	0	0	48	03/20/2051	1.A FE
3622AB-B4-3	GNMA PASSTHRU 785559	06/01/2026	MORTGAGE PAYDOWN		20,583	20,583	17,795	20,482	0	101	0	101	0	20,583	0	0	0	264	07/20/2051	1.A FE
3622AB-Y9-7	GNMA PASSTHRU 786236	06/01/2026	MORTGAGE PAYDOWN		20,159	20,159	16,470	20,049	0	110	0	110	0	20,159	0	0	0	215	01/20/2052	1.A FE
3622AD-B7-2	GNMA PASSTHRU 787362	06/01/2026	MORTGAGE PAYDOWN		19,484	19,484	16,162	19,376	0	108	0	108	0	19,484	0	0	0	208	05/20/2051	1.A FE
3622AD-BX-5	GNMA PASSTHRU 787354	06/01/2026	MORTGAGE PAYDOWN		72,808	72,808	61,498	72,378	0	430	0	430	0	72,808	0	0	0	742	08/20/2051	1.A FE
3622AD-DK-1	GNMA PASSTHRU 787406	06/01/2026	MORTGAGE PAYDOWN		33,590	33,590	28,184	33,369	0	221	0	221	0	33,590	0	0	0	328	03/20/2052	1.A FE
3622AD-HR-2	GNMA PASSTHRU 787540	06/01/2026	MORTGAGE PAYDOWN		19,849	19,849	18,563	19,802	0	47	0	47	0	19,849	0	0	0	325	04/20/2052	1.A FE
38376R-R4-0	GNMA REMIC TRUST	06/20/2026	MORTGAGE PAYDOWN		111,013	111,013	113,923	111,775	0	(762)	0	(762)	0	111,013	0	0	0	1,331	01/20/2067	1.A FE
38380H-CH-3	GNMA REMIC TRUST	06/20/2026	MORTGAGE PAYDOWN		4,007	4,007	3,844	3,992	0	15	0	15	0	4,007	0	0	0	49	05/20/2047	1.A FE
38381R-G6-0	GOVT NATL MTG A	06/20/2026	MORTGAGE PAYDOWN		8,643	8,643	8,635	8,622	0	21	0	21	0	8,643	0	0	0	151	03/20/2049	1.A FE
38382U-RT-0	GNMA REMIC TRUST	06/20/2026	INTEREST ONLY PAYMENT		0	0	1,705	1,687	0	(1,687)	0	(1,687)	0	0	0	0	0	154	06/20/2051	1.A FE
38383A-BJ-2	GNMA REMIC TR	06/20/2026	INTEREST ONLY PAYMENT		0	0	1	1	0	(1)	0	(1)	0	0	0	0	0	0	01/20/2050	1.A FE
38383L-7J-3	GNMA REMIC TRUST	05/28/2026	ZERO STAGE CAPITAL		548,744	559,405	465,984	470,518	0	84	0	84	0	470,602	0	78,142	78,142	2,306	11/20/2052	1.A FE
38383P-B4-2	GNMA REMIC TRUST	04/06/2026	ZERO STAGE CAPITAL		4,735	0	5,412	5,156	0	(3)	0	(3)	0	5,152	0	(417)	(417)	81	04/20/2052	1.A FE
38383P-NA-5	GNMA REMIC TRUST	06/20/2026	INTEREST ONLY PAYMENT		0	0	606	580	0	(580)	0	(580)	0	0	0	0	0	0	03/20/2052	1.A FE
38383P-RN-3	GNMA REMIC TRUST	05/15/2026	INTEREST ONLY PAYMENT		0	0	55	53	0	(53)	0	(53)	0	0	0	0	0	0	03/20/2052	1.A FE
38383R-3S-4	GNMA REMIC TRUST	06/20/2026	INTEREST ONLY PAYMENT		0	0	117	110	0	(110)	0	(110)	0	0	0	0	0	0	05/20/2052	1.A FE
38383R-4A-2	GNMA REMIC TRUST	06/20/2026	INTEREST ONLY PAYMENT		0	0	5,990	5,971	0	(5,971)	0	(5,971)	0	0	0	0	0	687	08/20/2051	1.A FE
38383R-FV-4	GNMA REMIC TRUST	04/06/2026	ZERO STAGE CAPITAL		5,909	0	7,468	7,114	0	(5)	0	(5)	0	7,109	0	(1,201)	(1,201)	98	04/20/2052	1.A FE
38383T-2H-5	GNMA REMIC TRUST	06/20/2026	INTEREST ONLY PAYMENT		0	0	598	558	0	(558)	0	(558)	0	0	0	0	0	10	07/20/2052	1.A FE
38383T-YC-1	GNMA REMIC TRUST	06/20/2026	INTEREST ONLY PAYMENT		0	0	513	476	0	(476)	0	(476)	0	0	0	0	0	33	07/20/2052	1.A FE
38383U-T5-9	GNMA REMIC TRUST	06/20/2026	INTEREST ONLY PAYMENT		0	0	1,935	0	0	0	0	0	0	0	0	0	0	243	10/20/2052	1.A FE
38383Y-AV-4	GNMA REMIC TRUST	06/20/2026	INTEREST ONLY PAYMENT		0	0	188	176	0	(176)	0	(176)	0	0	0	0	0	0	08/20/2052	1.A FE
38384E-JU-0	GNMA REMIC TRUST	06/20/2026	MORTGAGE PAYDOWN		50,949	50,949	50,817	50,797	0	151	0	151	0	50,949	0	0	0	1,234	09/20/2045	1.A FE
38385H-8C-4	GNMA REMIC TRUST	06/20/2026	MORTGAGE PAYDOWN		307,089	307,089	305,937	306,116	0	973	0	973	0	307,089	0	0	0	6,941	11/20/2055	1.A FE
38385H-8G-5	GNMA REMIC TRUST	06/20/2026	MORTGAGE PAYDOWN		147,075	147,075	146,340	146,606	0	469	0	469	0	147,075	0	0	0	3,249	11/20/2055	1.A FE
38385H-RQ-2	GNMA REMIC TRUST	06/20/2026	MORTGAGE PAYDOWN		335,382	335,382	333,653	334,255	0	1,127	0	1,127	0	335,382	0	0	0	7,991	10/20/2055	1.A FE
38385H-VN-4	GNMA REMIC TRUST	06/20/2026	MORTGAGE PAYDOWN		221,998	221,998	221,335	221,310	0	688	0	688	0	221,998	0	0	0	3,034	10/20/2055	1.A FE
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					131,715,851	140,069,648	131,344,919	44,868,468	0	322,230	0	322,230	0	131,989,350	0	(273,498)	(273,498)	1,086,666	XXX	XXX
00255J-AA-8	AASET TRUST 2024-1	06/16/2026	MORTGAGE PAYDOWN		32,478	32,478	32,803	0	0	(4)	0	(4)	0	32,478	0	0	0	338	05/16/2049	1.G FE
00835E-AA-8	AFFIRM ASSET SEC TR	06/15/2026	MORTGAGE PAYDOWN		20,395	20,395	20,394	0	0	33	0	33	0	20,395	0	0	0	63	04/15/2031	1.A FE
02090E-AA-4	ALTDE TRUST 26-1A	06/15/2026	MORTGAGE PAYDOWN		17,790	17,790	17,790	0	0	38	0	38	0	17,790	0	0	0	109	03/31/2051	1.F FE
02090E-AB-2	ALTDE 2026-1 TRUST - ALTDE 2026-1A B	06/15/2026	MORTGAGE PAYDOWN		5,137	5,137	5,137	0	0	12	0	12	0	5,137	0	0	0	36	04/15/2051	1.G FE
04538H-AD-7	ASPIRE MORTGAGE TRUS	05/25/2026	MORTGAGE PAYDOWN		586	586	586	0	0	0	0	0	0	586	0	0	0	3	04/25/2066	1.C FE
04538H-AE-5	ASPIRE MORTGAGE TRUS	05/25/2026	MORTGAGE PAYDOWN		586	586	586	0	0	0	0	0	0	586	0	0	0	3	04/25/2066	1.F FE
12510H-BC-3	CAPITAL AUTOMOTIVE REIT 26-1A	05/07/2026	VARIOUS		97,728	99,896	99,876	0	0	0	0	0	0	99,876	0	(2,147)	(2,147)	1,013	02/15/2056	1.E FE
12674L-AC-7	COLT MTG LN TRUST	05/25/2026	VARIOUS		(130,714)	(129,498)	(130,580)	(146,697)	0	(5)	0	(5)	0	(130,714)	0	0	0	(490)	03/25/2070	1.F FE
14855U-AA-8	CASTLELAKE AIRCRAFT SECURITIZATION TRUST	06/15/2026	MORTGAGE PAYDOWN		17,834	17,834	17,834	0	0	25	0	25	0	17,834	0	0	0	41	04/15/2051	1.F FE
14855X-AA-2	CASTLELAKE AIRCRAFT	06/15/2026	MORTGAGE PAYDOWN		4,869	4,869	4,868	0	0	10	0	10	0	4,869	0	0	0	44	08/15/2050	1.F FE
148924-AA-1	CASTLELAKE AIRCRAFT SECURITIZATION 26-1A	06/15/2026	MORTGAGE PAYDOWN		15,586	15,586	15,586	0	0	30	0	30	0	15,586	0	0	0	154	03/15/2051	1.F FE
20753A-CJ-1	CONN AVE SECS TR	05/25/2026	VARIOUS		57,098	57,098	57,500	0	0	(18)	0	(18)	0	57,098	0	0	0	475	04/25/2043	1.D FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
20754U-AB-5	FANNIE MAE - CAS	05/25/2026	VARIOUS		24,364	24,364	24,364	0	0	0	0	0	0	24,364	0	0	0	179	04/25/2046	1.F FE
20755B-AA-8	CONNECTICUT AVE TR	05/25/2026	VARIOUS		24,729	24,729	24,729	0	0	0	0	0	0	24,729	0	0	0	229	01/25/2046	1.E FE
22758E-AA-5	CROSS MTG TR	05/25/2026	MORTGAGE PAYDOWN		24,081	24,081	24,080	0	0	0	0	0	0	24,081	0	0	0	197	02/25/2061	1.A FE
22758E-AG-2	CROSS MTG TR	05/25/2026	MORTGAGE PAYDOWN		3,440	3,440	3,440	0	0	0	0	0	0	3,440	0	0	0	31	02/25/2061	1.F FE
22758T-AE-4	CROSS MTG TR 2025-H6	05/25/2026	MORTGAGE PAYDOWN		21,948	21,948	22,133	0	0	(5)	0	(5)	0	21,948	0	0	0	60	07/25/2070	1.F FE
27888V-AA-9	ECLIPSE AIRCRAFT LTD	06/15/2026	MORTGAGE PAYDOWN		7,089	7,089	7,089	0	0	16	0	16	0	7,089	0	0	0	19	05/15/2051	1.F FE
30249N-AE-7	FIGRE TR 2026-HE1	05/25/2026	MORTGAGE PAYDOWN		8,530	8,530	8,530	0	0	0	0	0	0	8,530	0	0	0	82	01/25/2056	1.G FE
30768W-AA-6	FARM MORTGAGE TRUST	05/25/2026	VARIOUS		1,709	1,709	1,377	0	0	4	0	4	0	1,709	0	0	0	4	01/25/2051	1.A FE
3137HQ-KD-2	FHLMC REMIC SERIES	05/25/2026	MORTGAGE PAYDOWN		29,688	29,688	29,539	0	0	14	0	14	0	29,688	0	0	0	0	03/25/2056	1.A FE
31684V-AE-9	FIGRE TRUST 2026-HE2	05/25/2026	VARIOUS		8,715	8,715	8,715	0	0	0	0	0	0	8,715	0	0	0	80	01/25/2056	1.G FE
35564K-P3-7	FHLMC STACR REMIC TR	05/25/2026	VARIOUS		41,427	41,427	41,815	0	0	(7)	0	(7)	0	41,427	0	0	0	319	03/25/2043	2.A FE
362740-AA-3	GS MTG BACKED SECS T	06/05/2026	VARIOUS		57,922	57,922	57,921	0	0	0	0	0	0	57,922	0	0	0	338	04/25/2063	1.A FE
389470-AA-3	GRAYROCK FUND IV ABS ISSUER - 2026-2 A	06/15/2026	MORTGAGE PAYDOWN		147,187	147,187	147,187	0	0	0	0	0	0	147,187	0	0	0	1,771	02/15/2041	2.B FE
389470-AB-1	GRAYROCK FUND IV ABS ISSUER - 2026-2 B	06/18/2026	MORTGAGE PAYDOWN		47,808	47,808	47,808	0	0	0	0	0	0	47,808	0	0	0	1,003	02/15/2041	3.C FE
43761Y-AD-6	HOMES TRUST	05/25/2026	MORTGAGE PAYDOWN		18,877	18,877	19,101	0	0	(6)	0	(6)	0	18,877	0	0	0	57	06/25/2060	1.C FE
437922-AA-5	HOMES TR 2026-NQM1	05/25/2026	VARIOUS		18,635	18,635	18,635	0	0	0	0	0	0	18,635	0	0	0	223	09/25/2070	1.A FE
46660P-AG-3	JP MORGAN MTG TRUST	05/25/2026	MORTGAGE PAYDOWN		1,719	1,719	1,719	0	0	0	0	0	0	1,719	0	0	0	8	06/25/2066	1.G FE
46690*-AG-3	SALLIE MAE _UNLEV_ AFL_JAN26	05/26/2026	MORTGAGE PAYDOWN		17,466	17,466	17,466	0	0	0	0	0	0	17,466	0	0	0	0	12/25/2055	1.A FE
46690*-AH-1	SALLIE MAE_LEVERED_AFX_JAN26	05/26/2026	MORTGAGE PAYDOWN		110,531	110,531	110,531	0	0	0	0	0	0	110,531	0	0	0	0	12/25/2055	1.A FE
46690*-AJ-7	SALLIE MAE_UNLEV_B_JAN26	05/26/2026	MORTGAGE PAYDOWN		20,292	20,292	20,292	0	0	0	0	0	0	20,292	0	0	0	0	12/25/2055	1.C FE
46690*-AK-4	SALLIE MAE_UNLEV_C_JAN26	05/26/2026	MORTGAGE PAYDOWN		4,683	4,683	4,683	0	0	0	0	0	0	4,683	0	0	0	0	12/25/2055	1.F FE
46690*-AL-2	SALLIE MAE_UNLEV_D_JAN26	05/26/2026	MORTGAGE PAYDOWN		3,122	3,122	3,122	0	0	0	0	0	0	3,122	0	0	0	0	12/25/2055	2.B FE
46690*-AN-8	SALLIE MAE_UNLEV_AFL_APR26	05/26/2026	MORTGAGE PAYDOWN		30	30	30	0	0	0	0	0	0	30	0	0	0	0	12/25/2055	1.A FE
46690*-AP-3	SALLIE MAE_UNLEV_AFX_APR26	05/26/2026	MORTGAGE PAYDOWN		173	173	173	0	0	0	0	0	0	173	0	0	0	0	12/25/2055	1.A FE
46690*-AQ-1	SALLIE MAE_UNLEV_B_APR26	05/26/2026	MORTGAGE PAYDOWN		32	32	32	0	0	0	0	0	0	32	0	0	0	0	12/25/2055	1.C FE
46690*-AR-9	SALLIE MAE_UNLEV_C_APR26	05/26/2026	MORTGAGE PAYDOWN		7	7	7	0	0	0	0	0	0	7	0	0	0	0	12/25/2055	1.F FE
46690*-AS-7	SALLIE MAE_UNLEV_D_APR26	05/26/2026	MORTGAGE PAYDOWN		5	5	5	0	0	0	0	0	0	5	0	0	0	0	12/25/2055	2.B FE
476681-AG-6	JERSEY MIKES FUNDING	05/15/2026	MORTGAGE PAYDOWN		875	875	875	0	0	0	0	0	0	875	0	0	0	13	02/15/2056	2.B FE
50206J-AA-3	LHOME MORTGAGE TRUST	05/07/2026	ZERO STAGE CAPITAL		298,406	300,000	299,997	0	0	1	0	1	0	299,998	0	(1,592)	(1,592)	3,804	01/25/2041	1.G FE
55293W-AA-7	MAPS TR 2026-1	06/15/2026	MORTGAGE PAYDOWN		18,183	18,183	18,183	0	0	36	0	36	0	18,183	0	0	0	273	01/15/2051	1.F FE
57631A-AA-2	MAST USA LLC 26-1A	06/15/2026	MORTGAGE PAYDOWN		4,464	4,464	4,464	0	0	9	0	9	0	4,464	0	0	0	50	02/15/2051	1.F FE
59980F-AC-0	MILL CITY MORTGAGE TRUST 26-R1	05/25/2026	VARIOUS		39,224	39,224	39,224	0	0	0	0	0	0	39,224	0	0	0	310	10/25/2062	1.A FE
62957X-AG-5	NYMT LOAN TRUST	05/25/2026	MORTGAGE PAYDOWN		401	401	401	0	0	0	0	0	0	401	0	0	0	1	04/25/2061	1.F FE
63943D-AA-7	NAVIGATOR AVIATION LTD 24-1	06/15/2026	MORTGAGE PAYDOWN		4,464	4,464	4,436	0	0	10	0	10	0	4,464	0	0	0	40	08/15/2049	1.F FE
64032U-AA-9	NELNET STUDENT LOAN	06/20/2026	MORTGAGE PAYDOWN		16,918	16,918	16,914	0	0	38	0	38	0	16,918	0	0	0	190	02/21/2061	1.A FE
67123V-AF-9	OBX TR 2026-NQM2	05/25/2026	MORTGAGE PAYDOWN		7,378	7,378	7,378	0	0	0	0	0	0	7,378	0	0	0	58	12/25/2065	1.A FE
67124D-AK-7	ONSLOW BAY FINANCIAL LLC 26-NQM5	05/25/2026	VARIOUS		7,483	7,483	7,483	0	0	0	0	0	0	7,483	0	0	0	56	01/25/2066	1.E FE
67124F-AA-4	ONSLOW BAY FINANCIAL LLC 26-NQM4	05/25/2026	VARIOUS		12,816	12,816	12,816	0	0	0	0	0	0	12,816	0	0	0	86	02/25/2066	1.A FE
69383X-AU-3	PMT LN TR 2026-CNF3	05/25/2026	VARIOUS		9,716	9,716	9,640	0	0	0	0	0	0	9,716	0	0	0	60	04/25/2057	1.B FE
71711G-AA-3	PHANTOM AVIATION 26-1	06/15/2026	MORTGAGE PAYDOWN		4,099	4,099	4,099	0	0	8	0	8	0	4,099	0	0	0	55	01/15/2051	1.F FE
72703P-AG-8	PLANET FITNESS MSTR	06/05/2026	MORTGAGE PAYDOWN		250	250	256	0	0	0	0	0	0	250	0	0	0	4	06/05/2054	2.B FE
74386P-AB-9	PROVIDENT FUNDING MORTGAGE TRUST 2026	05/25/2026	VARIOUS		11,578	11,578	11,463	0	0	2	0	2	0	11,578	0	0	0	158	01/25/2056	1.A FE
74386P-AP-8	PROVIDENT FDG/PFG FIN PFMT 2026-A A14	05/25/2026	VARIOUS		1,737	1,737	1,711	0	0	1	0	1	0	1,737	0	0	0	24	01/25/2056	1.B FE
78450T-AA-5	SLAM LLC 2025-1A	06/15/2026	MORTGAGE PAYDOWN		3,963	3,963	3,992	0	0	0	0	0	0	3,963	0	0	0	40	05/15/2050	1.F FE
78488J-AA-3	SERVICE PROPERTIES TRUST - SVC 2026-1A A	06/20/2026	MORTGAGE PAYDOWN		3,030	3,030	3,030	0	0	8	0	8	0	3,030	0	0	0	32	03/20/2056	1.A FE
78488J-AC-9	SERVICE PROPERTIES TRUST - SVC 2026-1A B	06/20/2026	MORTGAGE PAYDOWN		3,954	3,954	3,954	0	0	12	0	12	0	3,954	0	0	0	47	03/20/2056	1.C FE
818916-AH-1	SG RESIDENTIAL MTG T	05/25/2026	VARIOUS		3,309	3,309	3,309	0	0	0	0	0	0	3,309	0	0	0	34	01/25/2066	1.F FE
827304-AA-4	PROJECT SILVER	06/15/2026	MORTGAGE PAYDOWN		25,470	25,470	24,795	0	0	54	0	54	0	25,470	0	0	0	95	07/15/2044	2.A FE
87404L-AA-0	TAILWIND 2019-1 LTD	04/21/2026	VARIOUS		97,409	97,409	96,094	0	0	29	0	29	0	96,123	0	1,286	1,286	385	12/15/2044	1.F FE
89183P-AA-4	TOWD POINT MORTGAGE	05/25/2026	VARIOUS		33,440	33,440	33,493	0	0	(1)	0	(1)	0	33,440	0	0	0	224	09/25/2065	1.A FE
89190M-AA-2	TOWD POINT MTG TR	05/25/2026	VARIOUS		9,013	9,013	9,013	0	0	0	0	0	0	9,013	0	0	0	70	02/25/2066	1.A FE
891959-AA-6	TOWD POINT MTG TR	04/16/2026	VARIOUS		1,281,022	1,286,686	1,286,229	0	0	13	0	13	0	1,286,237	0	(5,216)	(5,216)	11,123	01/25/2066	1.A FE
896790-AD-7	TRITON CONT FIN 2026	06/20/2026	MORTGAGE PAYDOWN		6,250	6,250	6,249	0	0	17	0	17	0	6,250	0	0	0	34	05/20/2051	1.C FE
92490G-AF-5	VERUS SECURITIZATION	05/25/2026	VARIOUS		14,469	14,469	14,469	0	0	0	0	0	0	14,469	0	0	0	119	02/25/2071	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..92490H-AE-6	VERUS SECURITIZATION	05/25/2026	VARIOUS		4,943	4,943	4,943	0	0	0	0	0	0	4,943	0	0	0	33	02/25/2066	1.A FE
..92541J-AF-8	VERUS SEC TR 2026-1	05/25/2026	VARIOUS		11,217	11,217	11,217	0	0	0	0	0	0	11,217	0	0	0	142	01/25/2071	1.A FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					2,719,063	2,729,705	2,727,030	(146,697)	0	374	0	374	0	2,726,732	0	(7,669)	(7,669)	23,949	XXX	XXX
..00193G-AB-7	ARI FLEET LEASE TR	06/15/2026	MORTGAGE PAYDOWN		181,287	181,287	181,265	180,990	0	296	0	296	0	181,287	0	0	0	3,454	03/15/2034	1.A FE
..00449V-AB-6	ACHM TR 2025-HE3	05/25/2026	MORTGAGE PAYDOWN		4,668	4,668	4,668	4,668	0	0	0	0	0	4,668	0	0	0	88	12/25/2055	1.D FE
..03465G-AA-4	ANGEL OAK MTG TR	05/25/2026	VARIOUS		13,359	13,359	12,649	13,334	0	25	0	25	0	13,359	0	0	0	259	10/25/2067	1.A FE
..03465G-AB-2	ANGEL OAK MTG TR	05/25/2026	VARIOUS		4,453	4,453	4,172	4,443	0	10	0	10	0	4,453	0	0	0	86	10/25/2067	1.A FE
..03465W-AA-9	ANGEL OAK MTG TR	05/25/2026	VARIOUS		49,828	49,828	48,451	49,786	0	42	0	42	0	49,828	0	0	0	1,008	09/25/2067	1.A FE
..03466H-AB-9	ANGEL OAK MORTGAGE TRUST	05/25/2026	VARIOUS		2,589	2,589	2,490	2,584	0	5	0	5	0	2,589	0	0	0	50	11/25/2068	1.A FE
..034932-AB-9	ANGEL OAK MTG TR	05/25/2026	VARIOUS		6,224	6,224	6,224	6,224	0	0	0	0	0	6,224	0	0	0	158	10/25/2069	1.B FE
..034942-AC-6	ANGEL OAK MORTGAGE T	05/25/2026	VARIOUS		13,818	13,818	13,774	13,815	0	3	0	3	0	13,818	0	0	0	385	01/25/2069	1.C FE
..034943-AA-8	ANGEL OAK MORTGAGE	05/25/2026	MORTGAGE PAYDOWN		28,236	28,236	28,236	28,236	0	0	0	0	0	28,236	0	0	0	612	01/25/2069	1.A FE
..034943-AC-4	ANGEL OAK MORTGAGE	05/25/2026	MORTGAGE PAYDOWN		13,836	13,836	13,836	13,836	0	0	0	0	0	13,836	0	0	0	320	01/25/2069	1.C FE
..037980-AA-7	AQUA ASSETCO FINANCE TRUST 2022-A	06/17/2026	MORTGAGE PAYDOWN		136,881	136,881	137,282	137,282	0	0	0	0	0	137,282	0	(401)	(401)	2,668	07/21/2046	1.C FE
..037980-AB-5	AQUA ASSETCO FINANCE TRUST 2022-A	06/17/2026	MORTGAGE PAYDOWN		56,585	56,585	56,585	56,585	0	0	0	0	0	56,585	0	0	0	1,237	07/21/2046	1.G FE
..037980-AC-3	AQUA ASSETCO FINANCE TRUST 2022-A	06/17/2026	MORTGAGE PAYDOWN		51,705	51,705	51,705	51,705	0	0	0	0	0	51,705	0	0	0	1,373	07/21/2046	2.C FE
..037984-AA-9	AQUILA FDG LLC FDG_24-1 OTHER ABS	04/21/2026	MORTGAGE PAYDOWN		4,843	4,843	4,843	4,843	0	0	0	0	0	4,843	0	0	0	179	12/15/2041	1.E FE
..04941*-AA-2	ATLAS SECURITIZED PRODUCTS A-1A	06/17/2026	VARIOUS		1,108,000	1,108,000	1,108,000	0	0	0	0	0	0	1,108,000	0	0	0	12,314	05/24/2063	1.C PL
..04941*-AC-8	ATLAS SECURITIZED PRODUCTS A-1B	06/17/2026	VARIOUS		1,108,000	1,108,000	1,108,000	0	0	0	0	0	0	1,108,000	0	0	0	12,314	05/24/2063	1.F PL
..05613J-AE-6	BRAVO RESIDENTIAL	05/25/2026	VARIOUS		22,854	22,854	22,920	22,847	0	7	0	7	0	22,854	0	0	0	582	08/25/2064	1.C FE
..06541U-BR-6	BANK 2020-BNK30	06/17/2026	MORTGAGE PAYDOWN		61,633	61,633	53,033	61,455	0	178	0	178	0	61,633	0	0	0	508	12/15/2053	1.A FE
..10567M-AA-3	BRAVO RESIDENTIAL	05/25/2026	MORTGAGE PAYDOWN		16,642	16,642	16,662	16,644	0	(2)	0	(2)	0	16,642	0	0	0	387	10/25/2063	1.A FE
..10568M-AA-2	BRAVO RES FDG TR	05/25/2026	MORTGAGE PAYDOWN		44,794	44,794	44,794	44,794	0	0	0	0	0	44,794	0	0	0	964	01/25/2063	1.A FE
..10569G-AA-4	BRAVO RES FDG TR	05/25/2026	VARIOUS		26,500	26,500	25,546	26,449	0	51	0	51	0	26,500	0	0	0	558	05/25/2063	1.A FE
..10569J-AB-6	BRAVO RES FDG TR	03/23/2026	VARIOUS		180,319	180,319	179,245	178,997	0	46	0	46	0	179,044	0	1,275	1,275	3,335	07/25/2062	1.A FE
..10569J-AC-4	BRAVO RES FDG TR	03/23/2026	VARIOUS		150,266	150,266	148,446	148,511	0	62	0	62	0	148,573	0	1,692	1,692	2,755	07/25/2062	1.B FE
..10569L-AA-3	BRAVO RSDL FDNG TR	05/25/2026	VARIOUS		12,566	12,566	12,566	12,566	0	0	0	0	0	12,566	0	0	0	331	02/25/2064	1.A FE
..10569L-AB-1	BRAVO RSDL FDNG TR	05/25/2026	VARIOUS		7,527	7,527	7,527	7,527	0	0	0	0	0	7,527	0	0	0	206	02/25/2064	1.B FE
..10569U-AA-3	BRAVO RESI FDING TR	05/25/2026	MORTGAGE PAYDOWN		8,661	8,661	8,661	8,661	0	0	0	0	0	8,661	0	0	0	184	06/25/2063	1.A FE
..10569X-AA-7	BRAVO RSIDNTL FDG TR	05/25/2026	MORTGAGE PAYDOWN		67,088	67,088	62,088	66,823	0	265	0	265	0	67,088	0	0	0	644	09/25/2061	1.A FE
..10570F-AB-1	BRAVO RESIDENTIAL	05/25/2026	VARIOUS		5,085	5,085	5,085	5,085	0	0	0	0	0	5,085	0	0	0	129	12/25/2063	1.A FE
..10570M-AC-4	BRAVO RES FUNDING TR	05/25/2026	MORTGAGE PAYDOWN		21,579	21,579	21,677	21,590	0	(10)	0	(10)	0	21,579	0	0	0	201	06/25/2065	1.A FE
..10570N-AA-6	BRAVO RESIDENTIAL	05/25/2026	VARIOUS		49,285	49,285	49,285	49,285	0	0	0	0	0	49,285	0	0	0	1,359	03/25/2054	1.A FE
..105925-AC-5	BRAVO RESI FDG TR	05/25/2026	VARIOUS		5,857	5,857	5,857	5,857	0	0	0	0	0	5,857	0	0	0	147	06/25/2064	1.C FE
..105933-AC-9	BRAVO RESIDENTIAL FD	05/25/2026	VARIOUS		5,932	5,932	5,520	5,912	0	21	0	21	0	5,932	0	0	0	113	05/25/2062	1.C FE
..12510H-AV-2	CARS-DB4 DB5 2024-2	05/15/2026	VARIOUS		139,717	140,750	140,536	140,536	0	2	0	2	0	140,537	0	(820)	(820)	2,873	05/15/2054	1.A FE
..12555D-AB-1	CIM TRUST	05/25/2026	VARIOUS		494	494	493	494	0	0	0	0	0	494	0	0	0	10	02/25/2049	1.A FM
..12665L-AA-2	COLT MORTGAGE LN TR	05/25/2026	MORTGAGE PAYDOWN		16,022	16,022	16,022	16,022	0	0	0	0	0	16,022	0	0	0	346	04/25/2069	1.A FE
..12665L-AC-8	COLT MORTGAGE LN TR	05/25/2026	MORTGAGE PAYDOWN		9,576	9,576	9,576	9,576	0	0	0	0	0	9,576	0	0	0	217	04/25/2069	1.B FE
..12675L-AA-0	COLT MORTGAGE LOAN T	05/25/2026	VARIOUS		39,929	39,929	39,929	39,929	0	0	0	0	0	39,929	0	0	0	852	09/25/2070	1.A FE
..14990@-AA-9	CEAMER FINANCE III LLC OTHER ABS	05/19/2026	MORTGAGE PAYDOWN		12,552	12,552	12,552	12,552	0	0	0	0	0	12,552	0	0	0	434	11/15/2039	2.B PL
..16160V-AB-9	CHASE MORTGAGE FINANCE CORPORATION	05/25/2026	VARIOUS		9,569	9,569	8,587	9,524	0	45	0	45	0	9,569	0	0	0	140	05/25/2064	1.A FE
..161929-AB-0	CHASE HOME LENDING	05/25/2026	MORTGAGE PAYDOWN		62,710	62,710	62,044	62,643	0	67	0	67	0	62,710	0	0	0	1,319	02/25/2055	1.A FE
..161935-AU-5	CHASE HOME LENDG MTG	05/25/2026	MORTGAGE PAYDOWN		168,066	168,066	168,494	168,178	0	(112)	0	(112)	0	168,066	0	0	0	3,455	04/25/2056	1.A FE
..17179V-AA-8	CIM TR 2024-R1	05/25/2026	MORTGAGE PAYDOWN		21,033	21,033	20,332	20,958	0	75	0	75	0	21,033	0	0	0	341	06/25/2064	1.A FE
..19688G-AA-1	COLT MORTGAGE LOAN T	05/25/2026	MORTGAGE PAYDOWN		40,466	40,466	40,466	40,466	0	0	0	0	0	40,466	0	0	0	195	10/25/2066	1.A FE
..19688T-AC-9	COLT MTR LOAN TR	05/25/2026	MORTGAGE PAYDOWN		4,898	4,898	4,879	4,897	0	1	0	1	0	4,898	0	0	0	106	02/25/2069	1.C FE
..19688X-AA-4	COLT 2024-6 MTG LN	05/25/2026	MORTGAGE PAYDOWN		30,068	30,068	30,068	30,068	0	0	0	0	0	30,068	0	0	0	552	11/25/2069	1.A FE
..19688Y-AA-2	COLT 2024-7 MORTGAGE	06/09/2026	VARIOUS		365,817	364,265	363,578	364,265	0	0	0	0	0	364,265	0	1,553	1,553	10,382	12/26/2069	1.A FE
..19689B-AA-1	COLT MORTGAGE LOAN T	05/25/2026	VARIOUS		(148,090)	(145,668)	(147,947)	(159,030)	0	(8)	0	(8)	0	(148,090)	0	0	0	107	08/25/2070	1.A FE
..19689D-AA-7	COLT FUNDING LLC	04/25/2026	VARIOUS		13,848	13,848	13,848	13,848	0	0	0	0	0	13,848	0	0	0	291	08/25/2070	1.A FE
..20754D-AA-5	CONNECTICUT AVE SEC	05/25/2026	VARIOUS		57,903	57,903	57,903	57,903	0	0	0	0	0	57,903	0	0	0	1,498	04/25/2042	1.A FE
..20755R-AC-9	CONNECTICUT AVE TRUS	05/25/2026	VARIOUS		29,013	29,013	29,013	29,013	0	0	0	0	0	29,013	0	0	0	671	09/25/2044	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
207941-AA-3	CONNECTICT AVE SEC T	05/25/2026	VARIOUS		69,058	69,058	69,080	69,059	0	0	0	0	0	69,058	0	0	0	1,483	03/25/2044	1.C FE
22757C-AD-4	CROSS MTG TR 2024-H7	05/25/2026	VARIOUS		13,445	13,445	13,444	13,445	0	0	0	0	0	13,445	0	0	0	340	11/25/2069	1.C FE
22757H-AC-5	CROSS MTG TRUST	05/25/2026	MORTGAGE PAYDOWN		8,135	8,135	8,135	8,135	0	0	0	0	0	8,135	0	0	0	168	08/26/2069	1.C FE
22758N-AE-7	CROSS MTG TR 2025-H1	05/25/2026	VARIOUS		7,636	7,636	7,636	7,636	0	0	0	0	0	7,636	0	0	0	184	02/25/2070	1.F FE
22758T-AC-8	CROSS MTG TR 2025-H6	05/25/2026	MORTGAGE PAYDOWN		43,895	43,895	43,894	43,895	0	0	0	0	0	43,895	0	0	0	678	07/25/2070	1.A FE
30191W-AC-9	FIGRE TR 2025-HE8	05/25/2026	VARIOUS		9,445	9,445	9,445	9,445	0	0	0	0	0	9,445	0	0	0	213	11/25/2055	1.G FE
3136B9-GC-5	FNMA REMIC TRUST	06/20/2026	VARIOUS		0	0	660	645	0	(645)	0	(645)	0	0	0	0	0	42	04/25/2050	1.A FE
3137FW-N2-2	FHLMC REMIC SERIES	06/20/2026	INTEREST ONLY PAYMENT		0	0	711	692	0	(692)	0	(692)	0	0	0	0	0	0	10/25/2050	1.A FE
3137H9-RZ-4	FHLMC REMIC SERIES	05/25/2026	MORTGAGE PAYDOWN		43,876	43,876	43,684	43,843	0	33	0	33	0	43,876	0	0	0	0	03/25/2053	1.A FE
31684F-AB-0	FIGRE TRUST 2024-HE5	05/25/2026	VARIOUS		6,950	6,950	6,949	6,950	0	0	0	0	0	6,950	0	0	0	162	10/25/2054	1.D FE
31684H-AA-8	FIGRE TRUST	05/25/2026	VARIOUS		23,474	23,474	23,474	23,474	0	0	0	0	0	23,474	0	0	0	608	03/25/2054	1.A FE
31684H-AB-6	FIGRE TRUST	05/25/2026	VARIOUS		4,695	4,695	4,695	4,695	0	0	0	0	0	4,695	0	0	0	128	03/25/2054	1.D FE
316927-AA-0	FIGRE TRUST 2024-HE2	05/25/2026	VARIOUS		24,037	24,037	24,031	24,036	0	1	0	1	0	24,037	0	0	0	638	05/25/2054	1.A FE
31737D-AC-0	FIN OF AMERICA HEM B	03/20/2026	VARIOUS		100,000	100,000	98,662	98,806	0	29	0	29	0	98,835	0	1,165	1,165	1,667	10/25/2034	1.D FE
31737D-AD-8	FIN OF AMERICA HEM B	03/20/2026	VARIOUS		100,000	100,000	99,436	99,496	0	12	0	12	0	99,508	0	492	492	2,000	10/25/2034	1.G FE
35563C-AK-4	FREM MIL HSE TR	06/23/2026	MORTGAGE PAYDOWN		0	0	1,301	1,269	0	(14)	0	(14)	0	1,255	0	(1,255)	(1,255)	75	10/25/2052	1.A FE
35564K-H3-6	FHLMC STACR REMIC TR	05/25/2026	VARIOUS		28,633	28,633	28,633	28,633	0	0	0	0	0	28,633	0	0	0	779	09/25/2042	1.B FE
36168K-AA-5	GCAT TR 2021-NQM5	05/25/2026	VARIOUS		42,397	42,397	42,397	42,397	0	0	0	0	0	42,397	0	0	0	235	07/25/2066	1.A FE
36168W-AC-5	GCAT TR 2022-NQM5	05/25/2026	VARIOUS		7,603	7,603	7,172	7,586	0	17	0	17	0	7,603	0	0	0	153	08/25/2067	1.D FE
36169D-AA-0	GCAT TRUST 2023-NQM2	05/27/2026	MORTGAGE PAYDOWN		37,230	37,230	37,230	37,224	0	6	0	6	0	37,230	0	0	0	796	11/25/2067	1.A FE
36169G-AC-9	GCAT 2023-NQM3 TRUST	05/25/2026	MORTGAGE PAYDOWN		10,858	10,858	10,858	10,858	0	0	0	0	0	10,858	0	0	0	271	08/25/2068	1.B FE
36171G-AC-5	GCAT	05/25/2026	VARIOUS		78,879	78,879	78,877	78,878	0	0	0	0	0	78,879	0	0	0	1,894	11/25/2069	1.F FE
36171H-AC-3	GCAT 2025-NQM2 TRUST	05/25/2026	VARIOUS		8,628	8,628	8,628	8,628	0	0	0	0	0	8,628	0	0	0	211	04/25/2070	1.F FE
36262P-AF-8	GS MBS TRUST	05/25/2026	VARIOUS		4,892	4,892	4,362	4,868	0	24	0	24	0	4,892	0	0	0	50	03/25/2052	1.A FE
362933-AA-1	GS MTG BKD SECS TR	05/25/2026	VARIOUS		32,039	32,039	32,038	32,039	0	0	0	0	0	32,039	0	0	0	668	11/25/2029	1.A FE
36831C-AB-8	GCAT TRUST 2024-NQM2	05/25/2026	VARIOUS		7,797	7,797	7,796	7,797	0	0	0	0	0	7,797	0	0	0	177	06/25/2059	1.B FE
379965-AD-8	GM FINAN ATMOBIL LSG	05/15/2026	ZERO STAGE CAPITAL		564,823	565,000	564,914	564,926	0	10	0	10	0	564,936	0	(112)	(112)	9,686	08/21/2028	1.A FE
38382H-VK-3	GNMA MAE REMIC TRUST	06/20/2026	INTEREST ONLY PAYMENT		0	0	1,379	1,372	0	(1,372)	0	(1,372)	0	0	0	0	0	102	08/20/2050	1.A FE
38383T-WK-5	GNMA REMIC TRUST	06/20/2026	INTEREST ONLY PAYMENT		0	0	277	275	0	(275)	0	(275)	0	0	0	0	0	30	07/20/2052	1.A FE
38383U-CS-7	GNMA REMIC TRUST	06/20/2026	INTEREST ONLY PAYMENT		0	0	1,295	0	0	0	0	0	0	0	0	0	0	52	07/20/2052	1.A FE
40446V-AA-7	HTAP ISSUER TR	05/25/2026	MORTGAGE PAYDOWN		237,005	237,005	234,212	236,956	0	49	0	49	0	237,005	0	0	0	3,973	11/25/2043	2.B FE
43762C-AA-9	HOMES TR 2025-NQM5	05/25/2026	VARIOUS		26,534	26,534	26,534	26,534	0	0	0	0	0	26,534	0	0	0	534	09/25/2070	1.A FE
437920-AE-1	HOMES TR 2024-AFC2	05/25/2026	MORTGAGE PAYDOWN		5,693	5,693	5,693	5,693	0	0	0	0	0	5,693	0	0	0	105	10/25/2059	1.E FE
45276P-AA-4	IMPERIAL FD MTG TR	05/25/2026	VARIOUS		167,949	178,194	170,161	166,438	0	4,493	0	4,493	0	170,931	0	(2,982)	(2,982)	3,030	03/25/2067	1.A FE
465983-AA-2	JP MORGAN MTG TRUST	05/25/2026	MORTGAGE PAYDOWN		47,510	47,510	47,509	47,510	0	0	0	0	0	47,510	0	0	0	853	02/25/2064	1.A FE
465983-AB-0	JP MORGAN MTG TRUST	05/25/2026	VARIOUS		7,907	7,907	7,907	7,907	0	0	0	0	0	7,907	0	0	0	159	02/25/2064	1.C FE
465983-AC-8	JP MORGAN MTG TRUST	05/25/2026	VARIOUS		7,907	7,907	7,907	7,907	0	0	0	0	0	7,907	0	0	0	188	02/25/2064	1.F FE
46651X-AD-4	JP MORGAN MTG TR	05/25/2026	VARIOUS		1,965	1,965	2,004	1,967	0	(1)	0	(1)	0	1,965	0	0	0	26	06/25/2050	1.A FE
46655V-BU-5	JP MORGAN MTG TR	05/26/2026	VARIOUS		340,509	365,372	346,077	178,774	0	263	0	263	0	347,429	0	(6,921)	(6,921)	4,382	01/25/2053	1.C FE
46658R-AD-0	JP MORGAN MORTGAGE T	05/25/2026	VARIOUS		75,036	75,036	74,646	74,881	0	154	0	154	0	75,036	0	0	0	1,642	11/25/2054	1.A FE
46658R-AF-5	JP MORGAN MORTGAGE T	05/25/2026	VARIOUS		46,897	46,897	46,558	46,622	0	275	0	275	0	46,897	0	0	0	1,079	11/25/2054	1.A FE
46659A-AA-2	J.P MORGAN MTG TR	05/25/2026	MORTGAGE PAYDOWN		22,754	22,754	22,726	22,749	0	5	0	5	0	22,754	0	0	0	464	04/25/2055	1.A FE
46660C-AA-5	J.P. MORGAN MTG TR	06/20/2026	MORTGAGE PAYDOWN		40,331	40,331	40,331	40,331	0	0	0	0	0	40,331	0	0	0	1,002	03/20/2056	1.A FE
46690*-AA-6	SALLIEMAE UNLEVERED-1.2% 12/2055 CL A FL	05/26/2026	VARIOUS		6,324	6,324	6,324	6,324	0	0	0	0	0	6,324	0	0	0	0	12/25/2055	1.A FE
46690*-AB-4	SALLIEMAE UNLEVERD-4.95% 12/2055 CL A-FX	05/26/2026	MORTGAGE PAYDOWN		80,937	80,937	80,937	80,937	0	0	0	0	0	80,937	0	0	0	0	12/25/2055	1.A FE
46690*-AC-2	SALLIE MAE UNLEVERED - 5.450% 12/2055 CL	05/26/2026	MORTGAGE PAYDOWN		13,834	13,834	13,834	13,834	0	0	0	0	0	13,834	0	0	0	0	12/25/2055	1.C FE
46690*-AD-0	SALLIE MAE UNLEVERED - 5.650% 12/2055 CL	05/26/2026	MORTGAGE PAYDOWN		3,192	3,192	3,192	3,192	0	0	0	0	0	3,192	0	0	0	0	12/25/2055	1.F FE
46690*-AE-8	SALLIE MAE UNLEVERED- 6.25% 12/2055 CL D	05/26/2026	MORTGAGE PAYDOWN		2,128	2,128	2,128	2,128	0	0	0	0	0	2,128	0	0	0	0	12/25/2055	2.B FE
58768Y-AD-7	MERCEDES-BENZ AT LS	03/27/2026	ZERO STAGE CAPITAL		386,519	385,000	384,953	384,960	0	3	0	3	0	384,963	0	1,556	1,556	5,177	04/16/2029	1.A FE
590929-AA-3	MESA TRUST 2025-1	05/25/2026	VARIOUS		313,900	313,900	313,900	313,900	0	0	0	0	0	313,900	0	0	0	6,653	06/25/2060	1.A FE
590929-AB-1	MESA TRUST 2025-1	05/25/2026	VARIOUS		56,977	56,977	56,977	56,977	0	0	0	0	0	56,977	0	0	0	1,670	06/25/2060	1.C FE
59982D-AA-7	MILL CITY MORTGAGE TRUST	06/02/2026	MORTGAGE PAYDOWN		35,859	35,859	32,546	35,701	0	158	0	158	0	35,859	0	0	0	448	08/01/2069	2.B FE
59982H-AC-4	MILL CITY MTG LN TR	05/25/2026	VARIOUS		12,533	12,533	12,627	12,546	0	(12)	0	(12)	0	12,533	0	0	0	55	11/25/2060	1.A FE
599920-AA-3	MILL CITY MORTGAGE TRUST	06/03/2026	MORTGAGE PAYDOWN		10,898	10,898	10,239	2,963	0	25	0	25	0	10,898	0	0	0	116	11/01/2069	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
61775L-AG-3	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	05/25/2026	VARIOUS		34,215	34,215	33,678	34,156	0	58	0	58	0	34,215	0	0	0	862	08/25/2053	1.A FE
61776U-AD-9	MORGAN STANLEY RES	05/25/2026	MORTGAGE PAYDOWN		6,543	6,543	6,543	6,543	0	0	0	0	0	6,543	0	0	0	113	07/25/2069	1.B FE
617955-AC-3	MORGAN STANLEY RES	05/25/2026	VARIOUS		24,932	24,932	24,932	24,932	0	0	0	0	0	24,932	0	0	0	435	11/25/2070	1.A FE
62957J-AG-6	NYMT LN TR 2025-INV2	05/25/2026	MORTGAGE PAYDOWN		2,072	2,072	2,078	830	0	0	0	0	0	2,072	0	0	0	25	10/25/2060	1.G FE
64830N-AA-9	NEW RESI MTG TR	05/25/2026	MORTGAGE PAYDOWN		10,069	10,069	9,306	10,001	0	68	0	68	0	10,069	0	0	0	94	07/25/2059	1.A FE
64832B-AE-5	NEW RES MTG LN TR	05/25/2026	VARIOUS		6,699	6,699	6,699	6,699	0	0	0	0	0	6,699	0	0	0	154	09/25/2064	1.C FE
64832C-AC-7	NEW RESIDENTIAL MORTGAGE LOAN TRUST	05/25/2026	MORTGAGE PAYDOWN		8,198	8,198	8,235	0	0	(1)	0	(1)	0	8,198	0	0	0	20	05/25/2065	1.A FE
64832C-AE-3	NEW RESIDENTIAL MTG	05/25/2026	MORTGAGE PAYDOWN		7,234	7,234	7,234	7,234	0	0	0	0	0	7,234	0	0	0	154	05/25/2065	4.C FE
64832G-AE-4	NEW RES MTG LN TR	05/25/2026	VARIOUS		18,425	18,425	18,425	18,425	0	0	0	0	0	18,425	0	0	0	413	08/25/2065	1.G FE
67117D-AA-8	OBX TR 2022-NQM7	05/25/2026	VARIOUS		8,048	8,048	8,053	8,048	0	0	0	0	0	8,048	0	0	0	168	08/25/2062	1.A FE
67117D-AB-6	OBX TR 2022-NQM7	05/25/2026	VARIOUS		4,024	4,024	4,018	4,024	0	0	0	0	0	4,024	0	0	0	94	08/25/2062	1.A FE
67117D-AC-4	OBX TR 2022-NQM7	05/25/2026	VARIOUS		5,634	5,634	5,571	5,632	0	2	0	2	0	5,634	0	0	0	131	08/25/2062	1.B FE
67117P-AB-9	OBX TR 2023-NQM3	06/04/2026	VARIOUS		143,616	143,616	141,243	141,248	0	2,327	0	2,327	0	143,575	0	42	42	6,188	01/25/2063	1.A FE
67117P-AC-7	OBX TR 2023-NQM3	06/04/2026	VARIOUS		143,616	143,616	141,294	141,294	0	2,323	0	2,323	0	143,616	0	0	0	6,445	01/25/2063	1.B FE
67117V-AB-6	ONSLOW BAY FINANCIAL LLC	05/25/2026	VARIOUS		12,851	12,851	12,851	12,851	0	0	0	0	0	12,851	0	0	0	370	07/25/2063	1.A FE
67118H-AC-4	OBX 2024-NQM2 TRUST	05/25/2026	MORTGAGE PAYDOWN		13,955	13,955	13,955	13,955	0	0	0	0	0	13,955	0	0	0	280	12/25/2063	1.B FE
67118K-AA-1	OBX TR 2024-NQM3	05/25/2026	VARIOUS		10,471	10,471	10,471	10,471	0	0	0	0	0	10,471	0	0	0	268	12/25/2063	1.A FE
67118K-AB-9	OBX TR 2024-NQM3	05/25/2026	VARIOUS		4,188	4,188	4,188	4,188	0	0	0	0	0	4,188	0	0	0	111	12/25/2063	1.A FE
67118T-AA-2	OBX TRUST 2024-NQM4	05/25/2026	VARIOUS		10,690	10,690	10,690	10,690	0	0	0	0	0	10,690	0	0	0	274	01/25/2064	1.A FE
67118T-AC-8	OBX TRUST 2024-NQM4	05/25/2026	VARIOUS		6,408	6,408	6,404	6,407	0	0	0	0	0	6,408	0	0	0	171	01/25/2064	1.C FE
67118X-AB-1	OBX TRUST 2024-NQM6	05/25/2026	VARIOUS		4,704	4,704	4,704	4,704	0	0	0	0	0	4,704	0	0	0	124	02/25/2064	1.B FE
67118X-AC-9	OBX TRUST 2024-NQM6	05/25/2026	VARIOUS		4,704	4,704	4,704	4,704	0	0	0	0	0	4,704	0	0	0	126	02/25/2064	1.D FE
67119C-AB-6	OBX TRUST 2024-NQM8	05/25/2026	VARIOUS		20,025	20,025	20,025	20,025	0	0	0	0	0	20,025	0	0	0	526	05/25/2064	1.B FE
67119C-AC-4	OBX TRUST 2024-NQM8	05/25/2026	VARIOUS		40,050	40,050	40,050	40,050	0	0	0	0	0	40,050	0	0	0	1,077	05/25/2064	1.E FE
67119D-AB-4	OBX 2024-NQM9 TRUST	05/25/2026	VARIOUS		19,813	19,813	19,813	19,813	0	0	0	0	0	19,813	0	0	0	519	01/25/2064	1.B FE
67119D-AC-2	OBX 2024-NQM9 TRUST	05/25/2026	VARIOUS		7,925	7,925	7,925	7,925	0	0	0	0	0	7,925	0	0	0	213	01/25/2064	1.D FE
67119E-AC-0	OBX TRUST 2024-NQM1	05/25/2026	VARIOUS		8,002	8,002	8,002	8,002	0	0	0	0	0	8,002	0	0	0	206	06/25/2064	1.D FE
67119F-AB-9	OBX TRUST 2024-NQM7	05/25/2026	MORTGAGE PAYDOWN		7,577	7,577	7,577	7,577	0	0	0	0	0	7,577	0	0	0	173	03/25/2064	1.B FE
67119M-AC-2	OBX TR 2024-NQM10	05/25/2026	MORTGAGE PAYDOWN		22,260	22,260	22,259	22,260	0	0	0	0	0	22,260	0	0	0	472	05/25/2064	1.D FE
67119P-AP-6	OBX TR 2024-NQM13	05/25/2026	VARIOUS		22,720	22,720	22,701	22,717	0	3	0	3	0	22,720	0	0	0	479	06/25/2064	1.A FE
67119X-AC-8	OBX TRUST 2024-NQM14	05/25/2026	MORTGAGE PAYDOWN		22,789	22,789	22,789	22,789	0	0	0	0	0	22,789	0	0	0	385	09/25/2064	1.A FE
67120G-AE-8	OBX 2024-NQM16 TRUST	05/25/2026	VARIOUS		7,178	7,178	7,178	7,178	0	0	0	0	0	7,178	0	0	0	174	10/25/2064	1.E FE
67120V-AA-3	OBX TR 2025-NQM2	05/25/2026	MORTGAGE PAYDOWN		31,835	31,835	31,924	31,849	0	(14)	0	(14)	0	31,835	0	0	0	602	12/25/2064	1.A FE
67121U-AC-0	OBX TR 2025-NQM13	05/25/2026	VARIOUS		6,832	6,832	6,832	6,832	0	0	0	0	0	6,832	0	0	0	159	05/25/2065	1.F FE
67123G-AC-9	OBX TR 2025-R1	05/25/2026	VARIOUS		16,248	16,248	16,248	16,248	0	0	0	0	0	16,248	0	0	0	325	09/25/2062	1.A FE
67126G-AC-6	OBX 2025-NQM20 TRUST	05/25/2026	VARIOUS		46,180	46,180	46,179	46,180	0	0	0	0	0	46,180	0	0	0	968	10/25/2065	1.A FE
673911-AD-5	OBX 2024-NQM17 TRUST	05/25/2026	VARIOUS		5,765	5,765	5,765	5,765	0	0	0	0	0	5,765	0	0	0	139	11/25/2064	1.B FE
673911-AE-3	OBX 2024-NQM17 TRUST	05/25/2026	VARIOUS		5,765	5,765	5,765	5,765	0	0	0	0	0	5,765	0	0	0	143	11/25/2064	1.E FE
673913-AC-3	OBX 2024-NQM18 TR	05/25/2026	VARIOUS		5,645	5,645	5,645	5,645	0	0	0	0	0	5,645	0	0	0	136	10/25/2064	1.E FE
673919-AB-2	OBX TR 2023-NQM5	05/25/2026	VARIOUS		16,193	16,193	16,192	16,193	0	0	0	0	0	16,193	0	0	0	480	06/25/2063	1.A FE
673924-AC-0	ONSLOW BAY FINANCIAL LLC	05/25/2026	VARIOUS		26,999	26,999	26,999	26,999	0	0	0	0	0	26,999	0	0	0	576	08/25/2064	1.A FE
67448B-AA-2	ONSLOW BAY FINANCIAL LLC	05/25/2026	VARIOUS		66,316	66,316	66,316	66,316	0	0	0	0	0	66,316	0	0	0	1,358	10/25/2065	1.A FE
67448G-AA-1	OBX TR 2023-NQM4	06/04/2026	VARIOUS		119,122	119,122	109,895	109,867	0	8,731	0	8,731	0	118,598	0	525	525	4,120	03/25/2063	1.A FE
67448G-AB-9	OBX 2023-NQM4 TR	06/04/2026	VARIOUS		119,205	119,205	115,858	115,859	0	3,345	0	3,345	0	119,204	0	1	1	4,918	06/25/2028	1.A FE
67448N-AA-6	OBX TRUST2024-NQM5	05/25/2026	VARIOUS		39,115	39,115	39,115	39,115	0	0	0	0	0	39,115	0	0	0	945	01/25/2064	1.A FE
67448N-AB-4	OBX TRUST2024-NQM5	05/25/2026	VARIOUS		5,215	5,215	5,215	5,215	0	0	0	0	0	5,215	0	0	0	132	01/25/2064	1.B FE
67448N-AC-2	OBX TRUST2024-NQM5	05/25/2026	VARIOUS		5,215	5,215	5,215	5,215	0	0	0	0	0	5,215	0	0	0	135	01/25/2064	1.D FE
67448P-AA-1	OBX 2024-NQM12 TR	05/25/2026	VARIOUS		24,107	24,107	24,107	24,107	0	0	0	0	0	24,107	0	0	0	540	07/25/2064	1.A FE
67448Y-AC-8	OBX 2025-NQM3 TRUST	05/25/2026	VARIOUS		16,290	16,290	16,289	16,290	0	0	0	0	0	16,290	0	0	0	384	12/25/2064	1.A FE
67448Y-AE-4	OBX 2025-NQM3 TRUST	05/25/2026	VARIOUS		24,434	24,434	24,434	24,434	0	0	0	0	0	24,434	0	0	0	607	12/25/2064	1.E FE
67449B-AA-1	OBX TRUST 2025-NQM11	05/25/2026	VARIOUS		22,038	22,038	22,038	22,038	0	0	0	0	0	22,038	0	0	0	502	05/25/2065	1.A FE
67449C-AB-7	OBX TRUST 2023-NQM10	05/25/2026	MORTGAGE PAYDOWN		5,630	5,630	5,660	5,633	0	(2)	0	(2)	0	5,630	0	0	0	138	10/25/2063	1.A FE
67449D-AA-7	OBX TR 2024-NQM15	05/25/2026	VARIOUS		11,769	11,769	11,769	11,769	0	0	0	0	0	11,769	0	0	0	263	10/25/2064	1.A FE
67449D-AB-5	OBX TR 2024-NQM15	05/25/2026	VARIOUS		5,885	5,885	5,885	5,885	0	0	0	0	0	5,885	0	0	0	138	10/25/2064	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
67449D-AC-3	OBX TR 2024-NQM15	05/25/2026	VARIOUS		5,885	5,885	5,885	5,885	0	0	0	0	0	5,885	0	0	0	142	10/25/2064	1.E FE
69377T-AB-2	PRKCM TRUST OTHER ABS	05/25/2026	VARIOUS		3,367	3,367	3,367	3,367	0	0	0	0	0	3,367	0	0	0	83	08/25/2057	1.B FE
69377T-AC-0	PRKCM TRUST OTHER ABS	05/25/2026	VARIOUS		161,217	161,354	161,185	5,477	0	1	0	1	0	161,217	0	0	0	785	08/25/2057	1.D FE
69381D-AA-3	PRPM LLC 2024-RPL2	05/25/2026	VARIOUS		6,364	6,364	5,989	6,341	0	23	0	23	0	6,364	0	0	0	94	05/25/2054	1.A FE
69392C-AA-2	PRET TRUST 2024-RPL2	05/25/2026	VARIOUS		12,769	12,769	12,107	12,743	0	26	0	26	0	12,769	0	0	0	216	06/25/2064	1.A FE
72703P-AJ-2	PLANET FITNESS MASTE	06/05/2026	MORTGAGE PAYDOWN		625	625	625	625	0	0	0	0	0	625	0	0	0	17	12/06/2055	2.B FE
73015C-BD-4	PMT LOAN TRUST	05/25/2026	VARIOUS		15,992	15,992	16,015	15,995	0	(2)	0	(2)	0	15,992	0	0	0	384	12/25/2059	1.B FE
74388R-AP-2	PROVIDENT FDG MTG TR	05/25/2026	VARIOUS		35,770	35,770	35,647	35,761	0	9	0	9	0	35,770	0	0	0	747	11/25/2055	1.B FE
74389B-AA-9	PROVIDENT FUNDG MTG	05/25/2026	VARIOUS		29,426	29,426	28,791	29,369	0	56	0	56	0	29,426	0	0	0	621	12/25/2054	4.A FE
748956-AB-5	RCKT MORT TRUST	05/25/2026	VARIOUS		13,764	13,764	13,764	13,764	0	0	0	0	0	13,764	0	0	0	423	09/25/2043	1.A FE
74935W-AP-9	RCKT MTG TR	05/25/2026	MORTGAGE PAYDOWN		12,790	12,790	12,790	12,790	0	0	0	0	0	12,790	0	0	0	310	06/25/2043	1.A FE
74938K-AA-5	RCKT MORTGAGE TRUST	05/25/2026	VARIOUS		18,723	18,723	18,723	18,723	0	0	0	0	0	18,723	0	0	0	459	07/25/2044	1.A FE
74938W-AB-7	WOODWARD CAPITAL MANAGEMENT	05/25/2026	VARIOUS		7,063	7,063	6,680	7,052	0	11	0	11	0	7,063	0	0	0	75	02/25/2052	1.A FE
74939F-AA-5	RCKT MORTGAGE TRUST	05/25/2026	VARIOUS		76,769	76,769	77,279	34,895	0	(46)	0	(46)	0	76,769	0	0	0	1,535	06/25/2044	1.A FE
74939F-AB-3	RCKT MORTGAGE TRUST	05/25/2026	VARIOUS		6,979	6,979	6,979	6,979	0	0	0	0	0	6,979	0	0	0	183	06/25/2044	1.A FE
74939L-AA-2	RCKT MORTGAGE TRUST	05/25/2026	VARIOUS		54,774	54,774	54,774	54,774	0	0	0	0	0	54,774	0	0	0	1,146	10/25/2055	1.A FE
74939W-AA-8	RCKT MORTGAGE TR	05/25/2026	MORTGAGE PAYDOWN		64,885	64,885	65,240	64,939	0	(54)	0	(54)	0	64,885	0	0	0	1,166	08/25/2055	1.A FE
749423-AA-7	RCKT MORTGAGE TR	05/25/2026	VARIOUS		35,804	35,804	35,804	35,804	0	0	0	0	0	35,804	0	0	0	773	11/25/2055	1.A FE
74942C-AA-7	WOODWARD CAPITAL MANAGEMENT	05/25/2026	VARIOUS		42,178	42,178	42,177	42,178	0	0	0	0	0	42,178	0	0	0	1,007	06/25/2055	1.A FE
74942J-AA-2	RCKT MORTGAGE TRUST	05/25/2026	VARIOUS		62,531	62,531	62,530	62,531	0	0	0	0	0	62,531	0	0	0	1,236	09/25/2055	1.A FE
74943A-AA-0	RCKT MTG TR	05/25/2026	VARIOUS		45,858	45,858	45,857	45,858	0	0	0	0	0	45,858	0	0	0	1,005	07/25/2055	1.A FE
79589V-AN-4	SALUDA GD ALT MTG TR	05/25/2026	VARIOUS		6,648	6,648	6,664	6,649	0	(2)	0	(2)	0	6,648	0	0	0	157	06/25/2055	1.A FE
81743C-AE-5	SEQUOIA MORTGAGE TRU	05/25/2026	VARIOUS		54,487	54,487	54,180	54,418	0	69	0	69	0	54,487	0	0	0	1,267	06/25/2054	1.A FE
81743E-AU-5	SEQUOIA MORTGAGE TR	05/25/2026	MORTGAGE PAYDOWN		30,991	30,991	30,886	30,975	0	16	0	16	0	30,991	0	0	0	622	02/25/2055	1.A FE
81747J-AX-4	SEQUOIA MTG TR	05/25/2026	VARIOUS		797	797	811	797	0	0	0	0	0	797	0	0	0	14	07/25/2048	1.A FE
81758J-AA-0	SERVICE EXPERTS ISSU	06/20/2026	MORTGAGE PAYDOWN		3,732	3,732	3,731	3,722	0	10	0	10	0	3,732	0	0	0	82	01/20/2037	1.F FE
817743-AL-1	SERVPRO MSTR ISSUER	04/25/2026	VARIOUS		1,750	1,750	1,750	1,750	0	0	0	0	0	1,750	0	0	0	43	10/25/2055	2.C FE
817935-AA-7	GMAC COMMERCIAL MORTGAGE ASSET CORPORATI	06/15/2026	MORTGAGE PAYDOWN		1,498	1,498	1,611	1,504	0	(5)	0	(5)	0	1,498	0	0	0	45	08/10/2036	1.F FE
85573H-AA-8	STARWOOD MTG RES TR	05/25/2026	VARIOUS		17,925	17,925	17,924	17,925	0	0	0	0	0	17,925	0	0	0	71	05/25/2065	1.A FE
86212F-AF-6	STORE MASTER FUNDING LLC	06/20/2026	MORTGAGE PAYDOWN		125	125	125	125	0	0	0	0	0	125	0	0	0	3	10/20/2055	1.C FE
886312-AA-5	TIAA BANK MTG LN TR	05/25/2026	VARIOUS		557	557	568	558	0	0	0	0	0	557	0	0	0	8	07/25/2048	1.A FE
89173U-AA-5	TOWD PT MTG TR	05/25/2026	VARIOUS		15,516	15,516	14,660	15,366	0	150	0	150	0	15,516	0	0	0	179	06/25/2057	1.B FE
89179Y-AR-4	TOWD POINT MORTGAGE TRUST	05/25/2026	VARIOUS		11,003	11,003	11,212	11,015	0	(12)	0	(12)	0	11,003	0	0	0	104	11/25/2061	1.A FE
89181X-AM-3	TOWD POINT MTG TR	05/25/2026	MORTGAGE PAYDOWN		24,846	24,846	24,808	24,839	0	7	0	7	0	24,846	0	0	0	579	07/25/2063	1.A FE
89182F-AA-7	TOWD POINT MORTGAGE TRUST	05/25/2026	VARIOUS		24,882	24,882	24,883	24,882	0	0	0	0	0	24,882	0	0	0	768	10/25/2063	1.A FE
89182J-AA-9	TOWD POINT MORTGAGE	05/25/2026	VARIOUS		6,270	6,270	6,270	6,270	0	0	0	0	0	6,270	0	0	0	165	02/25/2064	1.A FE
89182Q-AA-3	TOWD POINT MTG TR	05/25/2026	VARIOUS		25,407	25,407	25,407	25,407	0	0	0	0	0	25,407	0	0	0	542	09/25/2064	1.A FE
89183C-AA-3	TOWD POINT MORTGAGE	05/25/2026	VARIOUS		11,430	11,430	11,430	11,430	0	0	0	0	0	11,430	0	0	0	277	01/25/2064	1.A FE
89183C-AB-1	TOWD POINT MORTGAGE TRUST	05/25/2026	VARIOUS		5,715	5,715	5,715	5,715	0	0	0	0	0	5,715	0	0	0	144	01/25/2064	1.A FE
89183G-AB-2	TOWD POINT MORTGAGE	05/25/2026	VARIOUS		3,481	3,481	3,390	3,472	0	9	0	9	0	3,481	0	0	0	120	10/25/2064	1.A FE
89183Q-AA-2	TOWD POINT MTG TR	05/25/2026	MORTGAGE PAYDOWN		33,001	33,001	33,000	33,001	0	0	0	0	0	33,001	0	0	0	612	09/25/2064	1.A FE
914917-AA-7	UNLOCK HEA TRUST	05/25/2026	VARIOUS		10,632	10,632	10,598	10,630	0	2	0	2	0	10,632	0	0	0	284	11/25/2041	1.G FE
914919-AA-3	UNLOCK HEA TRUST	05/25/2026	MORTGAGE PAYDOWN		146,507	146,507	145,451	146,480	0	27	0	27	0	146,507	0	0	0	2,783	12/26/2041	1.G FE
924926-AA-6	VERUS SECURITIZATN T	05/25/2026	VARIOUS		9,169	9,169	9,169	9,169	0	0	0	0	0	9,169	0	0	0	207	09/25/2069	1.A FE
92538E-AA-5	VERUS SEC 2021-R3 TR	05/25/2026	VARIOUS		31,535	31,535	31,554	31,535	0	0	0	0	0	31,535	0	0	0	136	04/25/2064	1.A FE
92539D-AA-6	VERUS SEC TR 2023-2	03/23/2026	VARIOUS		456,303	456,303	424,720	424,628	0	31,671	0	31,671	0	456,299	0	4	4	8,929	03/25/2068	1.A FE
92539D-AC-2	VERUS SEC TR 2023-2	03/23/2026	VARIOUS		342,863	342,863	319,175	319,106	0	23,752	0	23,752	0	342,858	0	5	5	7,424	03/25/2068	1.B FE
92539X-AA-2	VERUS SEC TR 2023-6	05/25/2026	VARIOUS		16,474	16,474	16,474	16,474	0	0	0	0	0	16,474	0	0	0	435	09/25/2068	1.A FE
92540E-AC-7	VERUS SECURITIZATION TRUST	05/25/2026	VARIOUS		6,641	6,641	6,641	6,641	0	0	0	0	0	6,641	0	0	0	169	01/25/2069	1.D FE
92540H-AC-0	VERUS SECURITIZATION	05/25/2026	VARIOUS		29,212	29,212	29,247	29,217	0	(5)	0	(5)	0	29,212	0	0	0	797	06/25/2069	1.D FE
92540P-AA-6	VERUS SECURITIZAT TR	05/25/2026	VARIOUS		21,157	21,157	21,157	21,157	0	0	0	0	0	21,157	0	0	0	461	10/25/2069	1.A FE
92540R-AE-4	VERUS SECURITIZATION	05/25/2026	VARIOUS		7,222	7,222	7,222	7,222	0	0	0	0	0	7,222	0	0	0	180	11/25/2069	1.E FE
92540U-AC-1	VERUS SECURITIZATION	05/25/2026	MORTGAGE PAYDOWN		42,262	42,262	42,288	42,273	0	(11)	0	(11)	0	42,262	0	0	0	821	05/25/2070	1.A FE
92540Y-AA-7	VERUS SECURITIZATION	05/25/2026	VARIOUS		36,858	36,858	36,858	36,858	0	0	0	0	0	36,858	0	0	0	851	07/25/2070	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..92839H-AA-4	VISTA POINT SEC	05/25/2026	MORTGAGE PAYDOWN		17,349	17,349	17,380	17,354	0	(5)	0	(5)	0	17,349	0	0	0	390	05/25/2054	1.A FE
..92841W-AA-7	VISTA POINT STZ	05/25/2026	VARIOUS		25,330	25,330	25,330	25,330	0	0	0	0	0	25,330	0	0	0	615	01/25/2055	1.A FE
..92841Y-AA-3	VISTA POINT SECURITI	05/25/2026	MORTGAGE PAYDOWN		14,018	14,018	13,978	14,013	0	5	0	5	0	14,018	0	0	0	266	10/25/2054	1.A FE
..981936-AC-1	WORLD OMNI AUTO RECV	03/27/2026	ZERO STAGE CAPITAL		706,727	710,000	709,944	709,948	0	3	0	3	0	709,951	0	(3,223)	(3,223)	8,449	11/15/2030	1.A FE
..BGH865-V8-0	VICOF III TRUST OTHER ABS	05/20/2026	GUGGENHEIM		21,234	21,234	21,234	21,234	0	0	0	0	0	21,234	0	0	0	632	11/30/2029	1.G PL
..BGH9LS-4B-4	DOGWOOD TERM LOANS CMO	05/26/2026	GUGGENHEIM		17,386	17,386	17,386	17,386	0	0	0	0	0	17,386	0	0	0	567	06/24/2032	1.G PL
..G2964#-AA-7	AP GRANGE 6.5 3/45 SNR NT OTHER ABS	04/13/2026	VARIOUS		14,133,576	14,133,576	14,133,576	14,133,576	0	0	0	0	0	14,133,576	0	0	0	2,912,796	03/20/2045	2.B FE
..G2964#-AB-5	AP GRANGE HLDS 5% 03/20/45 SUB NOTE	04/10/2026	APOLLO HGA MANAGEMENT		1,350,751	1,350,751	1,350,751	1,350,751	0	0	0	0	0	1,350,751	0	0	0	1,351,072	03/20/2045	2.C FE
..00037U-AD-2	AASET NOTE ISSUER DA	06/15/2026	MORTGAGE PAYDOWN		82,236	82,236	82,257	82,244	0	(7)	0	(7)	0	82,236	0	0	0	1,534	12/15/2038	1.E FE
1069999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (affiliated)					27,388,488	27,427,567	27,293,043	24,709,396	0	76,153	0	76,153	0	27,395,895	0	(7,404)	(7,404)	4,484,702	XXX	XXX
..05611V-AC-5	BX COML MTG TR	06/15/2026	MORTGAGE PAYDOWN		25,365	25,365	25,301	25,297	0	68	0	68	0	25,365	0	0	0	701	02/15/2039	1.D FE
..05612T-AA-3	BX TRUST 2024-VLT4	04/15/2026	MORTGAGE PAYDOWN		16,200	16,200	16,160	16,155	0	45	0	45	0	16,200	0	0	0	282	07/15/2029	1.A FE
..05612T-AG-0	BX TRUST 2024-VLT4	04/15/2026	MORTGAGE PAYDOWN		20,250	20,250	20,199	20,187	0	63	0	63	0	20,250	0	0	0	417	07/15/2029	1.F FE
..06540E-AE-3	BANK 2021-BNK38	04/01/2026	ZERO STAGE CAPITAL		704,813	800,000	807,986	807,303	0	(44)	0	(44)	0	807,258	0	(102,446)	(102,446)	6,117	12/17/2064	1.A FE
..12434F-AA-5	BX CML MTG TR	05/13/2026	ISSUE CALLED at 100.000		300,620	300,620	292,588	292,303	0	285	0	285	0	292,588	0	8,032	8,032	5,969	12/15/2038	1.A FE
..12510H-AX-8	CARS-DB4 DB5 2024-2	06/15/2026	MORTGAGE PAYDOWN		313	313	302	312	0	1	0	1	0	313	0	0	0	7	05/15/2054	1.E FE
..12594P-AV-3	CSMC COML MTG TR	06/17/2026	MORTGAGE PAYDOWN		470,357	470,357	508,938	474,704	0	(4,347)	0	(4,347)	0	470,357	0	0	0	8,907	12/17/2049	1.A FE
..17291E-AV-3	CITIGROUP COML MTG T	05/12/2026	VARIOUS		288,605	288,605	269,158	288,051	0	554	0	554	0	288,605	0	0	0	4,158	12/10/2049	1.A FE
..23306Q-AA-3	DBGS MORTGAGE TRUST	05/15/2026	MORTGAGE PAYDOWN		92,624	92,624	92,161	92,359	0	266	0	266	0	92,624	0	0	0	2,163	08/15/2039	1.A FE
..23312V-AE-6	DBJPM MTG TR 2016-C3	04/09/2026	VARIOUS		1,222,252	1,222,252	1,120,833	1,103,716	0	25,102	0	25,102	0	1,128,818	0	93,434	93,434	10,723	08/12/2049	1.A FE
..36171F-AC-7	GCAT 2023-NQM4	05/25/2026	VARIOUS		1,632	1,632	1,439	1,627	0	5	0	5	0	1,632	0	0	0	26	05/25/2067	1.C FE
..38011W-AA-4	GMAC MILITARY HSG TR	06/10/2026	VARIOUS		5,509	5,509	5,761	5,519	0	(9)	0	(9)	0	5,509	0	0	0	157	05/10/2037	1.G FE
..38012D-AB-3	GMAC MILITARY HSG XI	06/10/2026	VARIOUS		1,966	1,966	1,750	1,961	0	5	0	5	0	1,966	0	0	0	48	05/10/2050	2.C FE
..53218D-AA-6	LIFE MORTGAGE TRUST	05/07/2026	ZERO STAGE CAPITAL		192,875	200,000	195,000	195,363	0	111	0	111	0	195,474	0	(2,599)	(2,599)	3,985	05/17/2038	1.B FE
..55416A-AE-9	MF1 2024-FL14 LLC	05/14/2026	ISSUE CALLED at 100.000		250,000	250,000	249,375	249,453	0	16	0	16	0	249,469	0	531	531	6,683	03/19/2039	1.D FE
..61765D-AX-6	MS CAPITAL I TR	06/17/2026	MORTGAGE PAYDOWN		14,462	14,462	13,094	14,403	0	59	0	59	0	14,462	0	0	0	245	05/15/2048	1.C FE
..64831H-AM-5	NEW RESIDENTIAL MORTGAGE LOAN TRUST	05/25/2026	VARIOUS		20,225	20,225	20,225	20,225	0	0	0	0	0	20,225	0	0	0	580	10/25/2063	1.A FE
..74390K-AK-4	PRPM 2023-NQM2 TRUST	05/25/2026	VARIOUS		16,885	16,885	16,626	16,858	0	27	0	27	0	16,885	0	0	0	453	08/25/2068	1.A FE
..75585R-RZ-0	REAL ESTATE ASSET LIGQUIDITY TRUST	06/12/2026	MORTGAGE PAYDOWN		414,989	414,989	414,992	414,795	0	193	0	193	0	414,989	0	0	0	3,440	01/12/2030	1.A FE
..78458M-AA-2	SMR MORTGAGE TRUST	06/15/2023	MORTGAGE PAYDOWN		7,082	7,082	6,950	6,950	0	0	0	0	0	6,950	0	132	132	156	02/15/2039	1.A FE
..86212X-AM-2	STORE MASTER FUNDING	06/20/2026	MORTGAGE PAYDOWN		625	625	625	624	0	1	0	1	0	625	0	0	0	16	05/20/2054	1.A FE
..86212X-AN-0	STORE MASTER FUNDING	06/20/2026	MORTGAGE PAYDOWN		125	125	125	125	0	0	0	0	0	125	0	0	0	3	05/20/2054	1.C FE
..90278K-AZ-4	UBS COML MTG TR	06/17/2026	MORTGAGE PAYDOWN		32,844	32,844	35,874	33,314	0	(471)	0	(471)	0	32,844	0	0	0	757	12/15/2051	1.A FE
..92538X-AA-3	VERUS SECURITIZATION TRUST	05/25/2026	VARIOUS		10,019	10,019	8,806	9,965	0	54	0	54	0	10,019	0	0	0	181	02/25/2067	1.A FE
..92539G-AC-5	VERUS SEC TR 2023-3	04/23/2026	VARIOUS		49,967	49,967	49,280	49,336	0	28	0	28	0	49,364	0	603	603	1,417	03/25/2068	1.F FE
..95000P-AD-6	WELLS FARGO COML TR	05/15/2026	MORTGAGE PAYDOWN		203,215	203,215	192,888	203,952	0	(737)	0	(737)	0	203,215	0	0	0	2,746	12/17/2049	1.A FM
..95003M-AB-4	WELLS FARG CML MTG T	06/17/2026	MORTGAGE PAYDOWN		8,661	8,661	8,660	8,648	0	13	0	13	0	8,661	0	0	0	130	04/16/2055	1.A FE
..75585R-RM-9	REAL ESTATE ASSET	06/12/2026	MORTGAGE PAYDOWN		2,405	2,405	2,443	2,426	0	(21)	0	(21)	0	2,405	0	0	0	24	12/12/2028	1.A FE
..04002B-AA-3	AREIT LTD 2023-CRE8	06/12/2026	VARIOUS		88,978	88,978	88,533	88,473	0	343	0	343	0	88,816	0	162	162	2,056	02/17/2028	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					4,463,863	4,566,175	4,466,072	4,444,404	0	21,610	0	21,610	0	4,466,013	0	(2,151)	(2,151)	62,547	XXX	XXX
..000380-AA-6	AASET 2024-2	06/16/2026	MORTGAGE PAYDOWN		8,780	8,780	8,780	8,759	0	21	0	21	0	8,780	0	0	0	217	09/16/2049	1.F FE
..00218K-AB-9	ARI FLEET LEASE TRUS	06/15/2026	MORTGAGE PAYDOWN		53,526	53,526	53,523	53,464	0	62	0	62	0	53,526	0	0	0	1,179	11/15/2032	1.A FE
..00255J-AB-6	AASET TRUST 2024-1	06/16/2026	MORTGAGE PAYDOWN		64,956	64,956	64,953	64,792	0	164	0	164	0	64,956	0	0	0	1,697	05/16/2049	1.G FE
.008676-AA-6	AHG FUNDING 2024A OTHER ABS	04/20/2026	MORTGAGE PAYDOWN		271	271	271	271	0	0	0	0	0	271	0	0	0	10	12/31/2044	1.E FE
..02376A-AA-7	AMER AIRLINES PT TR	04/15/2026	MORTGAGE PAYDOWN		6,765	6,765	6,055	6,727	0	38	0	38	0	6,765	0	0	0	113	04/15/2031	1.E FE
..03330E-AJ-3	ANCHORAGE CRE FDG LT	04/29/2026	VARIOUS		34,663	34,663	30,677	34,589	0	74	0	74	0	34,663	0	0	0	498	01/28/2039	1.A FE
..038779-AB-0	ARBYS FUNDING LLC	05/01/2026	MORTGAGE PAYDOWN		2,375	2,375	2,088	2,372	0	3	0	3	0	2,375	0	0	0	38	07/30/2050	2.C FE
..05377R-GC-2	AVIS BUDGET FDG LLC	05/14/2026	ZERO STAGE CAPITAL		606,320	600,000	605,943	603,417	0	(364)	0	(364)	0	603,053	0	3,267	3,267	12,542	04/20/2029	1.A FE
..07335Y-AC-0	BDS LTD 2021-FL10	04/15/2026	ISSUE CALLED at 100.000		500,000	500,000	487,750	489,989	0	237	0	237	0	490,226	0	9,774	9,774	9,319	12/16/2036	1.A FE
..09628V-AW-4	BLUEMOUNTAIN CLO LTD	05/15/2026	MORTGAGE PAYDOWN		19,157	19,157	19,157	19,157	0	0	0	0	0	19,157	0	0	0	472	11/15/2030	1.A FE
..09630A-AN-6	BLUEMOUNTAIN CLO LTD	04/25/2026	VARIOUS		29,171	29,171	29,171	29,171	0	0	0	0	0	29,171	0	0	0	730	10/25/2030	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12510H-AT-7	CARS-DB4 DB5	06/15/2026	MORTGAGE PAYDOWN		313	313	302	312	0	1	0	1	0	313	0	0	0	9	09/15/2053	1.E FE
12530M-AL-9	CF HIPPOLYTA ISSR LL	06/15/2026	MORTGAGE PAYDOWN		3,625	3,625	3,625	3,617	0	8	0	8	0	3,625	0	0	0	90	08/15/2062	1.E FE
12563L-AS-6	CLI FUNDING VI LLC	06/18/2026	MORTGAGE PAYDOWN		18,200	18,200	16,260	17,990	0	210	0	210	0	18,200	0	0	0	159	10/18/2045	1.F FE
12565K-AA-5	CLI FDG 2021-1 LLC	06/01/2026	VARIOUS		551,576	595,121	513,759	518,506	0	6,547	0	6,547	0	525,054	0	26,522	26,522	2,920	02/18/2046	1.F FE
12565K-AE-7	CLI FDG 2022-1 LLC	06/01/2026	VARIOUS		91,830	99,720	88,739	89,686	0	484	0	484	0	90,170	0	1,660	1,660	821	01/18/2047	1.F FE
12571W-AA-1	CLI FUG LLC 2024-9	06/20/2026	MORTGAGE PAYDOWN		17,625	17,625	17,623	17,575	0	50	0	50	0	17,625	0	0	0	413	07/20/2049	1.C FE
12614A-DN-7	CNH CAPITAL CANADA RECEIVABLES TRUST	06/15/2026	MORTGAGE PAYDOWN		205,075	205,075	205,075	205,075	0	0	0	0	0	205,075	0	0	0	4,103	10/15/2029	1.A FE
12667O-QT-8	COUNTRYWIDE ASSET-BACKED CERTIFICATES	05/25/2026	VARIOUS		63,878	63,878	16,980	17,229	0	0	0	0	0	17,229	0	46,649	46,649	999	05/25/2036	1.A FM
14076L-AC-7	CARVANA AUTO REC TR	04/17/2026	VARIOUS		501,166	499,484	499,442	499,451	0	4	0	4	0	499,455	0	1,711	1,711	6,397	01/10/2030	1.A FE
14317C-AF-9	CARMAX AUTO OWNER TR	04/10/2026	ISSUE CALLED at 100.000		500,000	500,000	499,871	499,956	0	6	0	6	0	499,963	0	37	37	3,667	11/15/2027	1.A FE
233046-AQ-4	DB MASTER FINANCE LL	05/20/2026	MORTGAGE PAYDOWN		625	625	535	623	0	2	0	2	0	625	0	0	0	8	11/20/2051	2.B FE
233046-AS-0	DB MASTER FINANCE LL	05/20/2026	MORTGAGE PAYDOWN		2,500	2,500	1,992	2,488	0	12	0	12	0	2,500	0	0	0	35	11/20/2051	2.B FE
28165A-AA-7	EDVESTINU PRIVATE EDUCATION LOAN ISSUE N	05/25/2026	VARIOUS		22,391	22,391	21,837	22,338	0	53	0	53	0	22,391	0	0	0	489	11/25/2040	1.A FE
28628B-AA-6	ELFI GRADUATE LOAN P	05/25/2026	MORTGAGE PAYDOWN		39,099	39,099	39,102	39,099	0	0	0	0	0	39,099	0	0	0	203	12/26/2046	1.A FE
29374L-AB-6	ENTERPRISE FLEET FIN	06/20/2026	MORTGAGE PAYDOWN		52,445	52,445	52,444	52,335	0	110	0	110	0	52,445	0	0	0	1,404	03/20/2030	1.A FE
29375N-AB-1	ENTERP FLEET FING LL	06/20/2026	MORTGAGE PAYDOWN		55,520	55,520	55,748	55,492	0	29	0	29	0	55,520	0	0	0	1,222	04/20/2030	1.A FE
29375P-AB-6	ENTERPRISE FLEET FIN	06/20/2026	MORTGAGE PAYDOWN		65,326	65,326	65,317	65,174	0	152	0	152	0	65,326	0	0	0	1,415	03/20/2030	1.A FE
29375R-AC-0	ENTERPRISE FLT FING	04/17/2026	ZERO STAGE CAPITAL		707,547	700,000	699,950	699,971	0	4	0	4	0	699,975	0	7,572	7,572	13,090	04/20/2028	1.A FE
33768E-AA-0	FIRSTKEY HOMES 2022-	06/17/2026	MORTGAGE PAYDOWN		5,181	5,181	4,864	5,133	0	32	0	32	0	5,165	0	15	15	92	07/17/2026	1.A FE
33830J-AE-5	FIVE GUYS FUNDING, LLC	04/25/2026	VARIOUS		2,125	2,125	2,152	1,500	0	0	0	0	0	2,125	0	0	0	80	01/25/2054	2.C FE
33938M-AA-7	FLEXENTIAL ISSUER LL	03/31/2026	ZERO STAGE CAPITAL		274,286	274,286	245,188	247,190	0	203	0	203	0	247,393	0	26,893	26,893	3,093	11/25/2051	1.G FE
34528Q-HV-9	FORD CR FLOORPLAN MA	05/12/2026	ISSUE CALLED at 100.000		600,000	600,000	599,995	599,998	0	0	0	0	0	599,998	0	2	2	12,300	05/15/2028	1.A FE
34961J-AY-0	FIRTRESS CR OPPOR LT	04/15/2026	MORTGAGE PAYDOWN		91,296	91,296	86,658	90,509	0	787	0	787	0	91,296	0	0	0	2,585	10/15/2033	1.A FE
349941-AB-0	FOUNDATION FIN TRUST	06/15/2026	MORTGAGE PAYDOWN		4,451	4,451	4,451	4,442	0	9	0	9	0	4,451	0	0	0	110	12/15/2049	1.D FE
36269K-AA-3	GM FIN REV REC TR	03/31/2026	ZERO STAGE CAPITAL		902,735	885,000	884,731	884,765	0	5	0	5	0	884,770	0	17,965	17,965	13,467	12/11/2036	1.A FE
39571M-AB-4	GREENSKY HME IMP ISS	05/25/2026	VARIOUS		44,245	44,245	44,244	44,244	0	0	0	0	0	44,245	0	0	0	1,084	07/25/2059	1.A FE
46619R-AA-4	JGWPT XXXV LLC	06/15/2026	MORTGAGE PAYDOWN		2,974	2,974	2,683	2,959	0	15	0	15	0	2,974	0	0	0	48	03/15/2058	1.A FE
46657F-AA-3	J.P. MORGAN MTG TR	06/20/2026	MORTGAGE PAYDOWN		14,021	14,021	14,069	14,027	0	(6)	0	(6)	0	14,021	0	0	0	318	03/20/2054	1.A FE
53946P-AC-4	LOANCORE ISSUER LTD	04/14/2026	ISSUE CALLED at 100.000		250,000	250,000	237,813	240,073	0	227	0	227	0	240,300	0	9,700	9,700	4,829	01/17/2037	1.A FE
55446M-AA-5	MACH I	06/15/2026	MORTGAGE PAYDOWN		17,573	17,573	14,256	17,155	0	418	0	418	0	17,573	0	0	0	290	10/15/2039	1.F FE
55822V-AE-1	MADISON PARK FUNDING LTD CLO	05/27/2026	ISSUE CALLED at 100.000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	3,434	07/25/2037	1.C FE
63940Q-AB-9	NAVIENT PRIV ED LN T	04/15/2026	ISSUE CALLED at 100.000		1,546	1,546	1,624	1,877	0	(262)	0	(262)	0	1,616	0	(69)	(69)	19	12/15/2059	1.A FE
63940Y-AB-2	NAVIENT PRIV REFI LN	06/15/2026	MORTGAGE PAYDOWN		15,238	15,238	15,681	15,362	0	(124)	0	(124)	0	15,238	0	0	0	196	02/15/2068	1.A FE
63941L-AB-9	NAVIENT PRIV ED LN T	06/15/2026	MORTGAGE PAYDOWN		10,509	10,509	11,044	10,591	0	(82)	0	(82)	0	10,509	0	0	0	147	12/15/2059	1.A FE
682685-AA-0	ONEMAIN DIRECT AUTO	06/14/2026	MORTGAGE PAYDOWN		410,964	410,964	410,562	410,241	0	723	0	723	0	410,964	0	0	0	9,167	11/14/2029	1.A FE
68268V-AA-3	ONEMAIN FINL TR	02/14/2026	VARIOUS		22,310	22,310	22,305	22,438	0	(128)	0	(128)	0	22,310	0	0	0	364	10/14/2034	4.B FE
68269D-AA-2	ONEMAIN DIR AUTO REC	05/13/2026	VARIOUS		76,412	76,412	76,407	76,565	0	(154)	0	(154)	0	76,411	0	1	1	1,304	03/14/2029	1.A FE
69120H-AA-0	OWL ROCK CLO LTD	04/22/2026	ISSUE CALLED at 100.000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	14,012	05/15/2035	1.A FE
69120H-AC-6	OWL ROCK CLO LTD	04/22/2026	ISSUE CALLED at 100.000		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	8,236	05/15/2035	1.C FE
69121X-AA-4	OWL ROCK CLO LTD	04/13/2026	ISSUE CALLED at 100.000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	12,662	02/20/2036	1.A FE
78437P-AC-7	SBNA AUTO RECEIVABLES TRUST	06/15/2026	MORTGAGE PAYDOWN		165,205	165,205	165,182	165,141	0	64	0	64	0	165,205	0	0	0	3,627	12/15/2028	1.A FE
78449V-AB-2	SMB PRIVATE ED LN TR	05/25/2026	VARIOUS		43,769	43,769	39,134	43,769	0	0	0	0	0	43,769	0	0	0	291	09/25/2054	1.A FE
78471H-AB-4	SOFI PRFSSNAL LN PRG	06/15/2026	MORTGAGE PAYDOWN		40,114	40,114	41,207	40,385	0	(270)	0	(270)	0	40,114	0	0	0	609	06/15/2048	1.A FE
78487J-AB-2	SVC ABS LLC 2023-1	06/23/2026	MORTGAGE PAYDOWN		313	313	293	311	0	1	0	1	0	313	0	0	0	7	02/20/2053	1.C FE
80287D-AD-9	SANTANR DRV AUTO REC	06/15/2026	MORTGAGE PAYDOWN		28,053	28,053	28,047	27,991	0	63	0	63	0	28,053	0	0	0	796	04/15/2029	1.A FE
80287D-AE-7	SANTANR DRV AUTO REC	04/23/2026	ZERO STAGE CAPITAL		103,000	100,000	99,970	99,978	0	1	0	1	0	99,979	0	3,021	3,021	2,293	03/15/2031	1.C FE
81758F-AA-8	SERVICE EXP ISSUER L	06/20/2026	MORTGAGE PAYDOWN		4,720	4,720	4,720	4,705	0	14	0	14	0	4,720	0	0	0	121	11/20/2035	1.F FE
817743-AE-7	SERVPRO MASTER 2021-	04/25/2026	VARIOUS		500	500	403	499	0	1	0	1	0	500	0	0	0	6	04/25/2051	2.C FE
817743-AJ-6	SERVPRO MSTR ISSUER	04/25/2026	VARIOUS		375	375	378	375	0	0	0	0	0	375	0	0	0	12	01/25/2054	2.C FE
83207Q-AA-7	SMB PRIVATE EDU LN T	06/15/2026	MORTGAGE PAYDOWN		12,966	12,966	12,962	12,941	0	25	0	25	0	12,966	0	0	0	290	07/15/2053	1.A FE
83546D-AG-3	SONIC CAP LLC 2020-1	05/20/2026	MORTGAGE PAYDOWN		1,375	1,375	1,253	1,371	0	4	0	4	0	1,375	0	0	0	22	01/20/2050	2.B FE
83546D-AJ-7	SONIC CAP LLC 2020-1	05/20/2026	MORTGAGE PAYDOWN		625	625	535	623	0	2	0	2	0	625	0	0	0	11	01/20/2050	2.B FE
83546D-AQ-1	SONIC CAPITAL LLC	06/20/2026	MORTGAGE PAYDOWN		750	750	545	746	0	4	0	4	0	750	0	0	0	8	08/20/2051	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
83615P-AC-1	SOUND POINT CLO LTD	06/04/2026	ISSUE CALLED at 100.000		250,000	250,000	249,495	249,617	0	16	0	16	0	249,633	0	367	367	8,838	10/25/2034	1.C FE
86212V-AE-4	STORE MSTR FDG I-VII	06/20/2026	MORTGAGE PAYDOWN		1,250	1,250	1,182	1,247	0	3	0	3	0	1,250	0	0	0	24	10/20/2048	1.A FE
86324C-AA-9	STREAM INNOV ISSUE T	06/15/2026	MORTGAGE PAYDOWN		2,838	2,838	2,838	2,832	0	6	0	6	0	2,838	0	0	0	73	07/15/2044	1.F FE
86358E-PB-6	STRUCTURED ASSET INV	05/25/2026	VARIOUS		20,146	20,146	20,146	20,146	0	0	0	0	0	20,146	0	0	0	367	11/25/2034	1.A FM
864300-AC-2	SUBWAY FUNDING LLC	04/30/2026	VARIOUS		625	625	625	625	0	0	0	0	0	625	0	0	0	20	07/30/2054	2.B FE
864300-AE-8	SUBWAY FUNDING LLC	04/30/2026	VARIOUS		1,250	1,250	1,266	1,250	0	0	0	0	0	1,250	0	0	0	41	07/30/2054	2.B FE
872480-AE-8	TIF FUNDING II LLC	04/07/2026	ZERO STAGE CAPITAL		503,747	551,792	475,869	482,482	0	3,145	0	3,145	0	485,627	0	18,120	18,120	2,731	02/20/2046	1.E FE
87268C-AA-5	T-MOBILE US TRUST	04/17/2026	ZERO STAGE CAPITAL		500,469	500,000	499,904	499,930	0	6	0	6	0	499,936	0	533	533	7,083	05/21/2029	1.A FE
88035K-AA-7	TENET EQUITY FUNDING	06/20/2026	MORTGAGE PAYDOWN		61	61	61	60	0	0	0	0	0	61	0	0	0	1	10/20/2054	1.C FE
88315L-AE-8	TEXTAINER MARINE VII	06/20/2026	MORTGAGE PAYDOWN		14,424	14,424	13,110	14,231	0	193	0	193	0	14,424	0	0	0	165	08/20/2045	1.F FE
88315L-AS-7	TEXTAINER MARINE	06/20/2026	MORTGAGE PAYDOWN		4,000	4,000	3,375	3,956	0	44	0	44	0	4,000	0	0	0	32	08/20/2046	1.F FE
88655A-AA-8	TIF FUNDING III LLC	06/20/2026	MORTGAGE PAYDOWN		9,375	9,375	9,372	9,349	0	26	0	26	0	9,375	0	0	0	214	04/20/2049	1.C FE
88655A-AG-5	TIF FDG III LLC	06/20/2026	MORTGAGE PAYDOWN		10,313	10,313	10,310	10,284	0	29	0	29	0	10,313	0	0	0	238	07/20/2049	1.C FE
89179X-AL-9	TOWD POINT ASSET TR	06/20/2026	MORTGAGE PAYDOWN		40,103	40,103	40,096	40,030	0	72	0	72	0	40,103	0	0	0	615	11/21/2061	1.A FE
89231J-AA-0	TOYOTA AUTO LOAN EXTENDED NOTE TRUST	04/09/2026	ZERO STAGE CAPITAL		2,097,723	2,045,000	2,044,367	2,044,440	0	13	0	13	0	2,044,453	0	53,270	53,270	39,571	11/25/2036	1.A FE
89680H-AE-2	TRITON CONTAINER FIN	06/23/2026	MORTGAGE PAYDOWN		14,875	14,875	12,728	14,727	0	148	0	148	0	14,875	0	0	0	115	03/20/2046	1.F FE
92348K-CH-4	VERIZON MSTR TR	03/27/2026	ZERO STAGE CAPITAL		3,028,928	2,995,000	2,994,082	2,994,296	0	27	0	27	0	2,994,323	0	34,604	34,604	40,183	12/20/2031	1.A FE
92348K-DB-6	VERIZON MASTER TRUST	04/07/2026	ZERO STAGE CAPITAL		1,308,793	1,285,000	1,284,691	1,284,746	0	10	0	10	0	1,284,756	0	24,036	24,036	19,275	06/20/2032	1.A FE
92539T-AB-9	VERUS SEC TR 2023-4	05/20/2026	VARIOUS		107,792	107,792	107,791	107,791	0	0	0	0	0	107,792	0	1	1	3,217	05/25/2068	1.A FE
92539T-AC-7	VERUS SEC TR 2023-4	05/20/2026	VARIOUS		107,792	107,792	107,792	107,792	0	0	0	0	0	107,792	0	1	1	3,323	05/25/2068	1.B FE
95058X-AE-8	WENDYS FDG LLC	06/15/2026	MORTGAGE PAYDOWN		4,428	4,428	3,901	4,412	0	17	0	17	0	4,428	0	0	0	86	03/15/2048	2.B FE
95058X-AP-3	WENDY'S FDG 2022-1	06/15/2026	MORTGAGE PAYDOWN		631	631	582	629	0	2	0	2	0	631	0	0	0	14	03/15/2052	2.B FE
96328G-BM-8	WHEELS FLEET LEASE FUNDING LLC	06/18/2026	MORTGAGE PAYDOWN		45,458	45,458	45,509	45,367	0	91	0	91	0	45,458	0	0	0	1,040	02/18/2039	1.A FE
36252M-DE-7	GMF CANADA LEASING TRUST	01/26/2026	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	(1,352)	12/20/2026	1.A FE
75585R-SS-5	REAL ESTATE ASSET LIQUIDITY TRUST	06/12/2026	MORTGAGE PAYDOWN		491,132	491,132	490,921	490,660	0	472	0	472	0	491,132	0	0	0	10,418	01/12/2060	1.A FE
12807C-AA-1	CAL FDG IV LTD	05/25/2026	VARIOUS		12,031	12,031	10,709	11,951	0	80	0	80	0	12,031	0	0	0	111	09/25/2045	1.F FE
88315L-AG-3	TEXTAINER MARINE VII	06/20/2026	MORTGAGE PAYDOWN		25,199	25,199	21,990	24,908	0	291	0	291	0	25,199	0	0	0	221	09/20/2045	1.F FE
88315L-AL-2	TEXTAINER MARI CONT	04/07/2026	ZERO STAGE CAPITAL		278,113	296,667	256,251	259,880	0	1,575	0	1,575	0	261,454	0	16,659	16,659	1,495	02/20/2046	1.F FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					17,887,497	17,858,334	17,520,186	17,567,781	0	16,776	0	16,776	0	17,585,186	0	302,311	302,311	300,406	XXX	XXX
78403D-BD-1	SBA TOWER TRUST	04/09/2026	ZERO STAGE CAPITAL		301,890	300,000	300,000	300,000	0	0	0	0	0	300,000	0	1,890	1,890	4,670	10/15/2054	1.F FE
90931G-AA-7	UNITED AIRLINE INC	04/15/2026	MORTGAGE PAYDOWN		1,445	1,445	1,546	1,451	0	(6)	0	(6)	0	1,445	0	0	0	42	10/15/2027	1.E FE
00909D-AA-1	AIR CANADA 2020-2	04/01/2026	MORTGAGE PAYDOWN		1,954	1,954	1,910	1,952	0	2	0	2	0	1,954	0	0	0	0	10/01/2030	1.F FE
1339999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - other financial asset-backed securities - not self-liquidating (unaffiliated)					305,289	303,399	303,456	303,403	0	(4)	0	(4)	0	303,399	0	1,890	1,890	4,712	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					157,091,563	165,527,261	156,361,663	67,037,359	0	360,986	0	360,986	0	157,070,680	0	20,883	20,883	1,478,280	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)					27,388,488	27,427,567	27,293,043	24,709,396	0	76,153	0	76,153	0	27,395,895	0	(7,404)	(7,404)	4,484,702	XXX	XXX
1909999997. Total - asset-backed securities - Part 4					184,480,051	192,954,828	183,654,706	91,746,755	0	437,139	0	437,139	0	184,466,575	0	13,479	13,479	5,962,982	XXX	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					184,480,051	192,954,828	183,654,706	91,746,755	0	437,139	0	437,139	0	184,466,575	0	13,479	13,479	5,962,982	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					807,674,456	834,033,723	812,424,896	549,984,393	1,889,880	497,258	0	2,387,138	1,314,162	811,542,623	69,557	(4,165,705)	(4,096,148)	20,479,545	XXX	XXX
	MIRAE ASSET DAEWOO	06/10/2026	VARIOUS	12,745.000	187,693	0	83,253	0	78,689	0	0	78,689	4,565	83,253	(4,409)	108,848	104,439	7,566		1.A FE
	PORSCHE AUTOMOBIL HL	04/01/2026	ZERO STAGE CAPITAL	2,085.000	74,956	0	85,768	0	85,353	0	0	85,353	416	85,768	(662)	(10,150)	(10,812)	0		1.A FE
	TVS MOTOR CO	03/19/2026	ZERO STAGE CAPITAL	22,956.000	2,524	0	0	0	0	0	0	0	0	0	0	2,524	2,524	0		1.A FE
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					265,173	XXX	169,021	0	164,042	0	0	164,042	4,981	169,021	(5,071)	101,222	96,151	7,566	XXX	XXX
	VOLKSWAGEN AG	04/30/2026	ZERO STAGE CAPITAL	2,598.000	261,205	0	264,541	0	280,812	0	0	280,812	(16,271)	264,541	18,666	(22,002)	(3,336)	0		2.A FE
4029999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) redeemable preferred					261,205	XXX	264,541	0	280,812	0	0	280,812	(16,271)	264,541	18,666	(22,002)	(3,336)	0	XXX	XXX
4509999997. Total - preferred stocks - Part 4					526,378	XXX	433,562	0	444,854	0	0	444,854	(11,290)	433,562	13,595	79,220	92,815	7,566	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					526,378	XXX	433,562	0	444,854	0	0	444,854	(11,290)	433,562	13,595	79,220	92,815	7,566	XXX	XXX
..000360-20-6	AAON INC	06/03/2026	ZERO STAGE CAPITAL	18,945.000	2,558,991		1,694,944	673,745	114,905	0	0	114,905	0	1,694,944	0	864,047	864,047	1,634		
..000361-10-5	AAR CORP	06/17/2026	ZERO STAGE CAPITAL	5,891.000	715,900		480,611	389,693	(43,906)	0	0	(43,906)	0	480,611	0	235,289	235,289	0		
..000900-10-3	ADT INC	04/07/2026	VARIOUS	66,291.000	436,500		448,010	534,968	(86,958)	0	0	(86,958)	0	448,010	0	(11,510)	(11,510)	7,292		
..001084-10-2	AGCO CORP	06/03/2026	ZERO STAGE CAPITAL	1,294.000	153,079		138,173	134,990	3,183	0	0	3,183	0	138,173	0	14,905	14,905	692		
..00130H-10-5	AES CORP	03/30/2026	ZERO STAGE CAPITAL	1,988.000	27,852		28,369	0	0	0	0	0	0	28,369	0	(517)	(517)	0		
..00206R-10-2	AT&T INC	05/01/2026	VARIOUS	33,331.000	910,099		895,511	827,942	67,569	0	0	67,569	0	895,511	0	14,588	14,588	13,444		
..002121-10-1	A10 NETWORKS INC	05/12/2026	ZERO STAGE CAPITAL	1,900.000	52,053		25,226	33,611	(8,385)	0	0	(8,385)	0	25,226	0	26,827	26,827	114		
..002474-10-4	AZZ INC	06/03/2026	ZERO STAGE CAPITAL	17,556.000	2,414,074		1,796,182	1,404,701	(183,496)	0	0	(183,496)	0	1,796,182	0	617,892	617,892	6,132		
..002824-10-0	ABBOTT LABS	05/05/2026	ZERO STAGE CAPITAL	4,957.000	445,376		536,681	621,063	(84,382)	0	0	(84,382)	0	536,681	0	(91,305)	(91,305)	5,673		
..00287Y-10-9	ABBVIE INC	05/01/2026	VARIOUS	9,436.000	1,978,709		1,985,696	27,419	(609)	0	0	(609)	0	1,985,696	0	(6,987)	(6,987)	13,377		
..002896-20-7	ABERCROMBIE & FITCH CO	06/03/2026	ZERO STAGE CAPITAL	6,259.000	482,713		719,921	347,779	(15,669)	0	0	(15,669)	0	719,921	0	(237,208)	(237,208)	0		
..004498-10-1	ACI WORLDWIDE INC	04/13/2026	ZERO STAGE CAPITAL	1,600.000	65,824		70,319	76,496	(6,177)	0	0	(6,177)	0	70,319	0	(4,495)	(4,495)	0		
..00508Y-10-2	ACUITY BRANDS INC	06/03/2026	ZERO STAGE CAPITAL	381.000	111,742		113,631	0	0	0	0	0	0	113,631	0	(1,890)	(1,890)	39		
..006739-10-6	ADDUS HOMECARE CORP	04/13/2026	ZERO STAGE CAPITAL	5,552.000	513,069		512,275	443,735	(63,750)	0	0	(63,750)	0	512,275	0	793	793	0		
..00724F-10-1	ADOBE SYS INC	03/30/2026	ZERO STAGE CAPITAL	892.000	215,079		307,709	312,191	(4,482)	0	0	(4,482)	0	307,709	0	(92,630)	(92,630)	0		
..00751Y-10-6	ADVANCE AUTO PARTS	05/20/2026	ZERO STAGE CAPITAL	7,163.000	361,018		422,639	281,506	141,134	0	0	141,134	0	422,639	0	(61,621)	(61,621)	4,231		
..00773J-20-2	AEGLEA BIOTHERAPEUTICS INC	06/12/2026	ZERO STAGE CAPITAL	4,028.000	294,453		232,184	0	0	0	0	0	0	232,184	0	62,269	62,269	0		
..007903-10-7	ADVANCED MICRO DEVICES IN	05/05/2026	ZERO STAGE CAPITAL	1,669.000	345,323		305,189	90,804	(25,290)	0	0	(25,290)	0	305,189	0	40,134	40,134	0		
..00790R-10-4	ADVANCED DRAINAGE	06/03/2026	ZERO STAGE CAPITAL	2,194.000	290,206		327,016	0	0	0	0	0	0	327,016	0	(36,809)	(36,809)	358		
..008073-10-8	AEROVIRONMENT INC	06/01/2026	ZERO STAGE CAPITAL	2,083.000	418,846		577,566	22,980	(125)	0	0	(125)	0	577,566	0	(158,720)	(158,720)	0		
..00827B-10-6	AFFIRM HLDGS INC	05/01/2026	ZERO STAGE CAPITAL	65.000	4,268		3,992	0	0	0	0	0	0	3,992	0	276	276	0		
..00835T-10-7	AEVEX CORP	05/21/2026	ZERO STAGE CAPITAL	5,951.000	171,317		119,020	0	0	0	0	0	0	119,020	0	52,297	52,297	0		
..00847X-10-4	AGIOS PHARMACEUTIC	04/20/2026	ZERO STAGE CAPITAL	12,037.000	324,551		405,813	244,027	53,891	0	0	53,891	0	405,813	0	(81,263)	(81,263)	0		
..009066-10-1	AIRBNB INC	04/06/2026	ZERO STAGE CAPITAL	2,117.000	264,990		265,429	287,319	(21,890)	0	0	(21,890)	0	265,429	0	(440)	(440)	0		
..016255-10-1	ALIGN TECHNOLOGY INC	06/03/2026	VARIOUS	24,363.000	4,079,302		4,616,870	3,804,282	812,588	0	0	812,588	0	4,616,870	0	(537,569)	(537,569)	0		
..01625Y-10-4	ALIGNMENT HEALTHCA	04/28/2026	ZERO STAGE CAPITAL	16,850.000	353,386		293,323	88,460	(63,242)	0	0	(63,242)	0	293,323	0	60,063	60,063	0		
..01741R-10-2	ALLEGHENY TECHNOLOGIES IN	06/04/2026	ZERO STAGE CAPITAL	7,602.000	1,272,548		1,226,447	0	0	0	0	0	0	1,226,447	0	46,101	46,101	0		
..01749D-10-5	ALLEGRO MICROSYSTE	06/18/2026	ZERO STAGE CAPITAL	6,055.000	354,595		257,673	0	0	0	0	0	0	257,673	0	96,922	96,922	0		
..01862Q-10-7	ALLIANCE LAUNDRY	05/11/2026	ZERO STAGE CAPITAL	10,703.000	263,919		239,024	44,587	4,602	0	0	4,602	0	239,024	0	24,895	24,895	0		
..01973R-10-1	ALLISON TRANSMISSI	05/12/2026	ZERO STAGE CAPITAL	700.000	83,667		81,468	0	0	0	0	0	0	81,468	0	2,199	2,199	203		
..020002-10-1	ALLSTATE CORP	03/30/2026	VARIOUS	590.000	122,283		99,507	122,808	(23,302)	0	0	(23,302)	0	99,507	0	22,777	22,777	1,227		
..02043Q-10-7	ALNYLAM PHARMACEUTICALS I	04/06/2026	ZERO STAGE CAPITAL	418.000	136,979		189,584	166,218	23,366	0	0	23,366	0	189,584	0	(52,605)	(52,605)	0		
..02079K-10-7	ALPHABET INC	06/03/2026	ZERO STAGE CAPITAL	7,564.000	2,384,672		443,886	2,326,513	(1,927,283)	0	0	(1,927,283)	0	443,886	0	1,940,786	1,940,786	1,557		
..02079K-30-5	ALPHABET INC	05/15/2026	ZERO STAGE CAPITAL	12,125.000	4,006,077		2,408,020	2,029,179	(1,391,363)	0	0	(1,391,363)	0	2,408,020	0	1,598,058	1,598,058	1,813		
..02156V-10-9	OKLO INC	04/06/2026	ZERO STAGE CAPITAL	1,946.000	94,972		104,697	139,645	(34,948)	0	0	(34,948)	0	104,697	0	(9,725)	(9,725)	0		
..02209S-10-3	ALTRIA GROUP INC	05/05/2026	VARIOUS	24,549.000	1,751,461		1,085,830	1,391,336	(328,454)	0	0	(328,454)	0	1,085,830	0	665,631	665,631	51,600		
..02215L-20-9	KINETIK HOLDINGS INC	06/16/2026	ZERO STAGE CAPITAL	11,591.000	545,398		488,938	310,463	37,997	0	0	37,997	0	488,938	0	56,461	56,461	13,796		
..023135-10-6	AMAZON COM INC	06/03/2026	ZERO STAGE CAPITAL	13,956.000	3,146,675		2,171,697	2,949,880	(1,040,077)	0	0	(1,040,077)	0	2,171,697	0	974,978	974,978	0		
..02361E-10-8	AMERESCO INC	04/17/2026	ZERO STAGE CAPITAL	15,237.000	387,569		353,872	422,860	(92,964)	0	0	(92,964)	0	353,872	0	33,698	33,698	0		
..025816-10-9	AMERICAN EXPRESS	05/01/2026	ZERO STAGE CAPITAL	635.000	189,488		232,447	234,918	(2,471)	0	0	(2,471)	0	232,447	0	(42,960)	(42,960)	543		
..025932-10-4	AMERICAN FINL GROUP INC O	04/28/2026	VARIOUS	18,098.000	2,367,258		1,499,087	2,473,635	(974,547)	0	0	(974,547)	0	1,499,087	0	868,171	868,171	61,666		
..03027X-10-0	AMERICAN TOWER CORP	05/05/2026	ZERO STAGE CAPITAL	240.000	43,054		50,412	42,137	8,276	0	0	8,276	0	50,412	0	(7,358)	(7,358)	835		
..03073E-10-5	AMERISOURCEBERGEN CORP	06/10/2026	ZERO STAGE CAPITAL	1,918.000	526,847		622,369	151,988	(46,061)	0	0	(46,061)	0	622,369	0	(95,522)	(95,522)	2,125		
..03076C-10-6	AMERIPRISE FINANCIAL	05/05/2026	VARIOUS	291.000	127,725		137,626	0	0	0	0	0	0	137,626	0	(9,901)	(9,901)	7		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
031162-10-0	AMGEN INC	03/30/2026	ZERO STAGE CAPITAL	251.000	87,596		69,592	82,155	(12,563)	0	0	(12,563)	0	69,592	0	18,005	18,005	633		
031652-10-0	AMKOR TECHNOLOGY INC	04/15/2026	VARIOUS	9,016.000	538,116		252,419	265,740	(122,160)	0	0	(122,160)	0	252,419	0	285,697	285,697	562		
032095-10-1	AMPHENOL CORPORATION	06/22/2026	VARIOUS	18,231.000	2,398,364		1,591,496	2,463,737	(872,241)	0	0	(872,241)	0	1,591,496	0	806,868	806,868	11,432		
03213A-10-4	AMPLITUDE INC	06/05/2026	ZERO STAGE CAPITAL	30,261.000	228,432		285,888	0	0	0	0	0	0	285,888	0	(57,456)	(57,456)	0		
032654-10-5	ANALOG DEVICES	05/05/2026	ZERO STAGE CAPITAL	512.000	206,651		117,798	138,854	(21,056)	0	0	(21,056)	0	117,798	0	88,853	88,853	563		
032724-10-6	ANAPTYSBIO INC	05/12/2026	VARIOUS	100.000	15,231		12,996	0	0	0	0	0	0	12,996	0	2,235	2,235	0		
034164-10-3	ANDERSONS INC	04/13/2026	ZERO STAGE CAPITAL	300.000	22,140		20,640	0	0	0	0	0	0	20,640	0	1,500	1,500	0		
03589W-10-2	ANNEXON INC	06/16/2026	ZERO STAGE CAPITAL	59,787.000	292,250		360,425	0	0	0	0	0	0	360,425	0	(68,176)	(68,176)	0		
03676B-10-2	ANTERO MIDSTREAM CRP	06/03/2026	ZERO STAGE CAPITAL	5,651.000	119,912		99,514	100,531	(1,017)	0	0	(1,017)	0	99,514	0	20,398	20,398	2,543		
037598-10-9	APOGEE ENTERPRISES	05/22/2026	VARIOUS	8,930.000	309,285		291,649	0	0	0	0	0	0	291,649	0	17,636	17,636	2,411		
03769M-10-6	APOLLO GLOBAL MGMT	03/26/2026	ZERO STAGE CAPITAL	5,571.000	612,208		801,488	806,458	(4,970)	0	0	(4,970)	0	801,488	0	(189,280)	(189,280)	2,841		
03770N-10-1	APOGEE THERAPEUTICS	06/01/2026	ZERO STAGE CAPITAL	1,294.000	106,741		106,318	0	0	0	0	0	0	106,318	0	423	423	0		
03782L-10-1	APPIAN CORP	05/07/2026	ZERO STAGE CAPITAL	3,792.000	86,621		85,553	0	0	0	0	0	0	85,553	0	1,068	1,068	0		
037833-10-0	APPLE COMPUTER	06/18/2026	ZERO STAGE CAPITAL	24,843.000	6,586,893		2,726,846	5,754,732	(4,013,990)	0	0	(4,013,990)	0	2,726,846	0	3,860,047	3,860,047	6,663		
03815J-10-7	APPLIED AEROSPACE AN	06/11/2026	ZERO STAGE CAPITAL	5,500.000	104,133		110,000	0	0	0	0	0	0	110,000	0	(5,867)	(5,867)	0		
03820C-10-5	APPLIED INDL TECH	06/10/2026	ZERO STAGE CAPITAL	11,300.000	3,289,578		2,153,322	2,901,501	(748,179)	0	0	(748,179)	0	2,153,322	0	1,136,257	1,136,257	6,299		
038222-10-5	APPLIED MATERIALS COMMON STK	03/30/2026	ZERO STAGE CAPITAL	487.000	157,355		168,784	0	0	0	0	0	0	168,784	0	(11,430)	(11,430)	0		
03831W-10-8	APPLOVIN CORPORATION	06/17/2026	ZERO STAGE CAPITAL	1,557.000	762,233		650,319	625,305	(214,863)	0	0	(214,863)	0	650,319	0	111,915	111,915	0		
03852U-10-6	ARAMARK	05/11/2026	ZERO STAGE CAPITAL	51,958.000	2,347,310		2,003,695	1,915,172	88,523	0	0	88,523	0	2,003,695	0	343,615	343,615	6,235		
03937C-10-5	ARCBEST CORP	06/18/2026	ZERO STAGE CAPITAL	14,021.000	1,954,568		1,446,100	1,040,218	405,882	0	0	405,882	0	1,446,100	0	508,468	508,468	2,989		
03957W-10-6	ARCHROCK INC	06/12/2026	ZERO STAGE CAPITAL	23,805.000	875,580		664,956	440,076	(17,144)	0	0	(17,144)	0	664,956	0	210,625	210,625	8,958		
03969F-10-9	ARCUS BIOSCIENCES	04/20/2026	ZERO STAGE CAPITAL	812.000	19,050		17,931	0	0	0	0	0	0	17,931	0	1,120	1,120	0		
040413-20-5	ARISTA NETWORKS IN	06/03/2026	VARIOUS	9,948.000	1,268,023		949,258	1,303,486	(354,229)	0	0	(354,229)	0	949,258	0	318,765	318,765	0		
04271T-10-0	ARRAY TECHNOLOGIES	06/04/2026	ZERO STAGE CAPITAL	131,116.000	1,134,123		930,395	0	0	0	0	0	0	930,395	0	203,728	203,728	0		
042735-10-0	ARROW ELECTRS INC	06/04/2026	ZERO STAGE CAPITAL	45,700.000	9,593,222		5,494,596	4,942,124	435,776	0	0	435,776	0	5,494,596	0	4,098,625	4,098,625	0		
047726-30-2	LIBERTY MEDIA CORP	06/17/2026	ZERO STAGE CAPITAL	11,903.000	597,513		504,956	311,852	17,280	0	0	17,280	0	504,956	0	92,557	92,557	0		
04963C-20-9	ATRICURE INC	04/09/2026	ZERO STAGE CAPITAL	2,900.000	83,614		101,033	114,724	(13,691)	0	0	(13,691)	0	101,033	0	(17,419)	(17,419)	0		
052769-10-6	AUTODESK INC	06/03/2026	ZERO STAGE CAPITAL	987.000	231,261		313,805	282,690	22,853	0	0	22,853	0	313,805	0	(82,544)	(82,544)	0		
053015-10-3	AUTOMATIC DATA PROCESSING INC	04/13/2026	VARIOUS	4,839.000	951,422		1,263,725	1,244,736	18,990	0	0	18,990	0	1,263,725	0	(312,303)	(312,303)	18,254		
053332-10-2	AUTOZONE INC	05/01/2026	ZERO STAGE CAPITAL	2.000	7,251		7,615	0	0	0	0	0	0	7,615	0	(364)	(364)	0		
05338F-30-6	AVALO THERAPEUTICS	06/16/2026	ZERO STAGE CAPITAL	9,001.000	128,352		172,858	0	0	0	0	0	0	172,858	0	(44,506)	(44,506)	0		
053807-10-3	AVNET INC	06/23/2026	ZERO STAGE CAPITAL	41,329.000	3,652,743		1,770,062	1,847,666	(250,574)	0	0	(250,574)	0	1,770,062	0	1,882,681	1,882,681	26,009		
05463X-10-6	AXOGEN, INC.	03/25/2026	ZERO STAGE CAPITAL	43.000	1,409		622	1,407	(786)	0	0	(786)	0	622	0	787	787	0		
05464T-10-4	AXSOME THERAPEUTIC	04/02/2026	ZERO STAGE CAPITAL	131.000	22,167		24,112	0	0	0	0	0	0	24,112	0	(1,945)	(1,945)	0		
05550J-10-1	BJS WHSL CLUB HLDGS	05/18/2026	ZERO STAGE CAPITAL	8,065.000	757,138		804,605	726,092	78,513	0	0	78,513	0	804,605	0	(47,467)	(47,467)	0		
05605H-10-0	BWX TECHNOLOGIES INC	04/28/2026	VARIOUS	2,305.000	492,820		412,899	74,494	(28,056)	0	0	(28,056)	0	412,899	0	79,921	79,921	597		
05722G-10-0	BAKER HUGHES A GE CO	05/05/2026	ZERO STAGE CAPITAL	3,484.000	224,474		163,742	158,661	5,081	0	0	5,081	0	163,742	0	60,732	60,732	1,226		
058498-10-6	BALL CORP	03/30/2026	ZERO STAGE CAPITAL	1,202.000	69,740		64,989	63,670	1,319	0	0	1,319	0	64,989	0	4,751	4,751	240		
060505-10-4	BANKAMERICA CORP NEW	05/01/2026	VARIOUS	10,908.000	516,560		567,686	599,940	(32,254)	0	0	(32,254)	0	567,686	0	(51,127)	(51,127)	6,451		
077454-10-6	BELDEN INC	05/01/2026	VARIOUS	3,841.000	432,715		456,201	374,708	7,329	0	0	7,329	0	456,201	0	(23,486)	(23,486)	407		
07831C-10-3	BELLRING BRANDS INC	05/05/2026	ZERO STAGE CAPITAL	6,249.000	77,091		187,317	113,763	42,320	0	0	42,320	0	187,317	0	(110,226)	(110,226)	0		
084670-70-2	BERKSHIRE HATHAWAY INC DE	06/03/2026	ZERO STAGE CAPITAL	9,011.000	4,243,977		2,219,971	4,524,855	(2,309,350)	0	0	(2,309,350)	0	2,219,971	0	2,024,006	2,024,006	0		
086516-10-1	BEST BUY INC	06/03/2026	VARIOUS	5,169.000	360,222		381,531	323,673	34,921	0	0	34,921	0	381,531	0	(21,309)	(21,309)	9,556		
09227Q-10-0	BLACKBAUD INC	05/12/2026	ZERO STAGE CAPITAL	800.000	28,435		49,031	50,656	(1,625)	0	0	(1,625)	0	49,031	0	(20,596)	(20,596)	0		
09290C-10-3	BLACKROCK ETF TRUST	05/15/2026	ZERO STAGE CAPITAL	41,865.000	2,755,487		2,508,883	0	0	0	0	0	0	2,508,883	0	246,604	246,604	6,711		
09290C-68-1	BLACKROCK ETF TRUST	06/12/2026	ZERO STAGE CAPITAL	26,540.000	810,388		811,314	0	0	0	0	0	0	811,314	0	(927)	(927)	0		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
093712-10-7	BLOOM ENERGY CORPOR	06/18/2026	ZERO STAGE CAPITAL	6,572.000	1,637,925		893,279	0	0	0	0	0	0	893,279	0	744,646	744,646	0		
097023-10-5	BOEING CO	03/30/2026	ZERO STAGE CAPITAL	241.000	45,597		48,815	52,326	(3,511)	0	0	(3,511)	0	48,815	0	(3,217)	(3,217)	0		
09857L-10-8	BOOKING HOLDINGS INC	06/03/2026	VARIOUS	1,128.000	356,692		199,955	456,060	(262,059)	0	0	(262,059)	0	199,955	0	156,736	156,736	1,458		
099406-10-0	BOOT BARN HLDG	04/13/2026	ZERO STAGE CAPITAL	2,189.000	338,430		388,604	214,588	3,847	0	0	3,847	0	388,604	0	(50,175)	(50,175)	0		
099724-10-6	BORGWARNER INC	03/30/2026	ZERO STAGE CAPITAL	909.000	47,759		38,569	40,960	(2,391)	0	0	(2,391)	0	38,569	0	9,190	9,190	164		
101121-10-1	BOSTON PROPERTIES	05/05/2026	ZERO STAGE CAPITAL	4,506.000	258,107		250,173	0	0	0	0	0	0	250,173	0	7,934	7,934	2,576		
101137-10-7	BOSTON SCIENTIFIC CORP	05/05/2026	ZERO STAGE CAPITAL	5,994.000	349,434		590,943	559,514	19,489	0	0	19,489	0	590,943	0	(241,509)	(241,509)	0		
10316T-10-4	BOX INC	06/02/2026	ZERO STAGE CAPITAL	9,382.000	256,111		243,407	0	0	0	0	0	0	243,407	0	12,704	12,704	0		
10576N-10-2	BRAZE INC	06/18/2026	ZERO STAGE CAPITAL	18,243.000	415,391		433,399	0	0	0	0	0	0	433,399	0	(18,008)	(18,008)	0		
10806X-10-2	BRIDGEBIO PHARMA INC	05/29/2026	ZERO STAGE CAPITAL	624.000	44,431		44,892	0	0	0	0	0	0	44,892	0	(461)	(461)	0		
109641-10-0	BRINKER INTERNATIONAL INC COMMON STK	06/09/2026	ZERO STAGE CAPITAL	3,291.000	463,964		510,209	0	0	0	0	0	0	510,209	0	(46,245)	(46,245)	0		
110122-10-8	BRISTOL MYERS SQUIBB CO	05/01/2026	VARIOUS	11,588.000	694,429		579,630	459,029	(54,137)	0	0	(54,137)	0	579,630	0	114,798	114,798	7,322		
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS	03/30/2026	VARIOUS	426.000	69,621		93,516	0	0	0	0	0	0	93,516	0	(23,894)	(23,894)	415		
11135E-20-3	BROADSTONE NET LEASE	04/07/2026	ZERO STAGE CAPITAL	1,090.000	20,713		17,669	18,933	(1,264)	0	0	(1,264)	0	17,669	0	3,044	3,044	635		
11135F-10-1	BROADCOM LTD	06/22/2026	VARIOUS	4,515.000	1,411,321		574,662	1,466,426	(984,256)	0	0	(984,256)	0	574,662	0	836,659	836,659	2,169		
112463-10-4	BROOKDALE SR LIVING	05/15/2026	ZERO STAGE CAPITAL	40,243.000	531,241		497,385	84,410	(33,189)	0	0	(33,189)	0	497,385	0	33,856	33,856	0		
115637-10-0	BROWN FORMAN INC	06/03/2026	VARIOUS	7,972.000	205,294		389,604	209,743	179,861	0	0	179,861	0	389,604	0	(184,311)	(184,311)	3,683		
115637-20-9	BROWN FORMAN CORP	04/17/2026	VARIOUS	32,471.000	850,514		949,867	0	0	0	0	0	0	949,867	0	(99,353)	(99,353)	7,501		
117043-10-9	BRUNSWICK CORP	04/07/2026	ZERO STAGE CAPITAL	8,445.000	588,268		645,091	626,957	18,134	0	0	18,134	0	645,091	0	(56,823)	(56,823)	3,716		
122017-10-6	BURLINGTON STORES	05/27/2026	ZERO STAGE CAPITAL	845.000	275,117		212,075	244,078	(32,003)	0	0	(32,003)	0	212,075	0	63,042	63,042	0		
124805-10-2	CBIZ INC	04/06/2026	ZERO STAGE CAPITAL	21,398.000	598,509		811,810	0	0	0	0	0	0	811,810	0	(213,302)	(213,302)	0		
12503M-10-8	CBOE GLOBAL MARKET	04/09/2026	ZERO STAGE CAPITAL	4,443.000	1,284,521		528,987	1,115,193	(586,206)	0	0	(586,206)	0	528,987	0	755,534	755,534	3,199		
125269-10-0	CF INDS HLDGS INC	06/03/2026	ZERO STAGE CAPITAL	5,702.000	738,424		501,875	366,592	12,090	0	0	12,090	0	501,875	0	236,549	236,549	2,851		
12541W-20-9	C H ROBINSON WLDWIDE	04/02/2026	PRIOR YEAR INCOME	0.000	0		0	0	0	0	0	0	0	0	0	0	0	794		
125523-10-0	CIGNA CORP	03/30/2026	ZERO STAGE CAPITAL	176.000	45,420		45,688	48,440	(2,753)	0	0	(2,753)	0	45,688	0	(268)	(268)	275		
126117-10-0	CNA FINL CORP	06/10/2026	ZERO STAGE CAPITAL	900.000	40,354		39,634	42,966	(3,332)	0	0	(3,332)	0	39,634	0	720	720	2,664		
126501-10-5	CTS CORP	05/18/2026	VARIOUS	49,300.000	2,904,384		2,292,624	2,113,491	179,133	0	0	179,133	0	2,292,624	0	611,760	611,760	3,944		
12653C-10-8	CNX RES CORP	04/13/2026	ZERO STAGE CAPITAL	971.000	37,676		39,265	17,686	2,103	0	0	2,103	0	39,265	0	(1,588)	(1,588)	0		
12662P-10-8	CVR ENERGY INC	06/11/2026	ZERO STAGE CAPITAL	4,398.000	138,385		147,649	0	0	0	0	0	0	147,649	0	(9,264)	(9,264)	440		
126650-10-0	CVS CORP	05/05/2026	ZERO STAGE CAPITAL	3,056.000	246,522		224,096	0	0	0	0	0	0	224,096	0	22,426	22,426	2,032		
127097-10-3	CABOT OIL & GAS CORP	04/24/2026	ZERO STAGE CAPITAL	43,100.000	1,369,428		1,332,015	0	0	0	0	0	0	1,332,015	0	37,413	37,413	9,482		
127203-10-7	CACTUS INC	06/12/2026	ZERO STAGE CAPITAL	6,791.000	392,753		354,463	0	0	0	0	0	0	354,463	0	38,290	38,290	753		
127387-10-8	CADENCE DESIGN SYSTEMS INC COMMON STK	06/22/2026	VARIOUS	26,850.000	10,267,587		8,650,977	4,016,653	215,068	0	0	215,068	0	8,650,977	0	1,616,610	1,616,610	0		
12763L-10-5	CADRE HOLDINGS INC.	05/12/2026	ZERO STAGE CAPITAL	800.000	21,282		33,885	0	0	0	0	0	0	33,885	0	(12,603)	(12,603)	150		
128030-20-2	CAL MAINE FOODS INC	05/12/2026	ZERO STAGE CAPITAL	800.000	62,516		46,063	63,656	(17,593)	0	0	(17,593)	0	46,063	0	16,453	16,453	864		
131193-10-4	CALLAWAY GOLF CO	05/08/2026	ZERO STAGE CAPITAL	22,330.000	342,097		331,969	0	0	0	0	0	0	331,969	0	10,127	10,127	0		
131428-10-4	CALUMET INC	03/31/2026	ZERO STAGE CAPITAL	4,670.000	167,015		139,827	0	0	0	0	0	0	139,827	0	27,188	27,188	0		
14040H-10-5	CAPITAL ONE FINL CO	04/06/2026	ZERO STAGE CAPITAL	144.000	26,518		27,116	34,900	(7,784)	0	0	(7,784)	0	27,116	0	(597)	(597)	115		
14149Y-10-8	CARDINAL HEALTH INC	03/30/2026	ZERO STAGE CAPITAL	554.000	114,290		125,863	0	0	0	0	0	0	125,863	0	(11,573)	(11,573)	0		
141788-10-9	CARGURUS INC	06/03/2026	ZERO STAGE CAPITAL	55,359.000	1,994,056		1,491,235	1,326,527	(563,359)	0	0	(563,359)	0	1,491,235	0	502,821	502,821	0		
14316J-10-8	CARLYLE GROUP INC	04/06/2026	ZERO STAGE CAPITAL	3,961.000	185,153		204,863	0	0	0	0	0	0	204,863	0	(19,710)	(19,710)	0		
14448C-10-4	CARRIER GLOBAL CORP	05/22/2026	VARIOUS	11,197.000	679,619		622,614	0	0	0	0	0	0	622,614	0	57,005	57,005	3,853		
147448-10-4	CASELLA WASTE SYSTEMS INC - A	06/10/2026	ZERO STAGE CAPITAL	1,901.000	169,574		172,315	186,184	(13,869)	0	0	(13,869)	0	172,315	0	(2,741)	(2,741)	0		
147528-10-3	CASEYS GEN STORES	05/12/2026	ZERO STAGE CAPITAL	180.000	156,785		55,143	99,488	(44,345)	0	0	(44,345)	0	55,143	0	101,642	101,642	205		
14888U-10-1	CATALYST PHARMACEUTI	06/10/2026	ZERO STAGE CAPITAL	2,300.000	72,065		49,758	51,348	(3,945)	0	0	(3,945)	0	49,758	0	22,307	22,307	0		
149123-10-1	CATERPILLAR INC DEL	03/30/2026	ZERO STAGE CAPITAL	327.000	218,246		193,421	187,328	6,092	0	0	6,092	0	193,421	0	24,826	24,826	494		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
15202L-10-7	CENTERSPACE	06/18/2026	ZERO STAGE CAPITAL	3,300.000	188,040		211,359	129,637	34	0	0	34	0	211,359	0	(23,319)	(23,319)	2,992		
155923-10-5	CENTURI HOLDINGS INC	06/01/2026	ZERO STAGE CAPITAL	2,913.000	88,220		80,626	22,801	(3,833)	0	0	(3,833)	0	80,626	0	7,594	7,594	0		
156431-10-8	CENTURY ALUM CO	06/16/2026	ZERO STAGE CAPITAL	5,637.000	337,471		340,945	0	0	0	0	0	0	340,945	0	(3,473)	(3,473)	0		
156504-30-0	CENTURY COMMUNITIE	06/18/2026	ZERO STAGE CAPITAL	6,687.000	395,777		384,949	215,500	(6,910)	0	0	(6,910)	0	384,949	0	10,828	10,828	2,999		
156944-10-0	CG ONCOLOGY	05/26/2026	ZERO STAGE CAPITAL	801.000	49,064		55,927	0	0	0	0	0	0	55,927	0	(6,864)	(6,864)	0		
159864-10-7	CHARLES RIVER LABORATORIES COMMON STK	06/16/2026	ZERO STAGE CAPITAL	267.000	50,183		51,000	53,261	(2,261)	0	0	(2,261)	0	51,000	0	(816)	(816)	0		
163086-10-1	CHEFS WAREHOUSE HO	05/27/2026	ZERO STAGE CAPITAL	13,734.000	1,037,413		838,737	184,185	(2,545)	0	0	(2,545)	0	838,737	0	198,675	198,675	0		
165167-73-5	EXPAND ENERGY CORP	03/30/2026	ZERO STAGE CAPITAL	1,796.000	200,146		191,669	0	0	0	0	0	0	191,669	0	8,477	8,477	0		
165303-10-8	CHESAPEAKE UTILS COR	06/01/2026	VARIOUS	1,895.000	235,607		262,353	236,420	25,933	0	0	25,933	0	262,353	0	(26,746)	(26,746)	3,033		
166764-10-0	CHEVRONTEXACO CORP	06/22/2026	VARIOUS	94,300.000	17,855,018		6,844,805	14,372,263	(7,527,458)	0	0	(7,527,458)	0	6,844,805	0	11,010,213	11,010,213	198,114		
169656-10-5	CHIPOTLE MEXICAN GRILL IN	05/01/2026	ZERO STAGE CAPITAL	235.000	7,836		12,686	8,695	3,991	0	0	3,991	0	12,686	0	(4,850)	(4,850)	0		
171340-10-2	CHURCH & DWIGHT INC	06/03/2026	ZERO STAGE CAPITAL	1,863.000	173,730		185,363	0	0	0	0	0	0	185,363	0	(11,633)	(11,633)	474		
171779-30-9	CIENA CORP	06/23/2026	ZERO STAGE CAPITAL	5,687.000	2,589,953		1,853,819	0	0	0	0	0	0	1,853,819	0	736,134	736,134	0		
172062-10-1	CINCINNATI FINL CORP	03/30/2026	VARIOUS	273.000	42,700		45,424	0	0	0	0	0	0	45,424	0	(2,725)	(2,725)	257		
17243V-10-2	CINEMARK HOLDINGS	05/18/2026	ZERO STAGE CAPITAL	7,161.000	202,670		214,057	0	0	0	0	0	0	214,057	0	(11,387)	(11,387)	0		
172573-10-7	CIRCLE INTERNET GRP	06/03/2026	ZERO STAGE CAPITAL	1,309.000	117,912		120,690	0	0	0	0	0	0	120,690	0	(2,778)	(2,778)	0		
172755-10-0	CIRRUS LOGIC INC	04/06/2026	ZERO STAGE CAPITAL	646.000	91,009		78,915	76,551	2,364	0	0	2,364	0	78,915	0	12,094	12,094	0		
17275R-10-2	CISCO SYSTEMS INC	06/10/2026	ZERO STAGE CAPITAL	20,940.000	2,124,209		1,258,399	1,125,870	(388,379)	0	0	(388,379)	0	1,258,399	0	865,810	865,810	14,188		
172967-42-4	CITIGROUP INC	06/03/2026	ZERO STAGE CAPITAL	4,700.000	553,405		544,025	0	0	0	0	0	0	544,025	0	9,380	9,380	3,953		
174610-10-5	CITIZENS FINANCIAL	03/30/2026	ZERO STAGE CAPITAL	1,406.000	80,761		47,080	82,124	(35,045)	0	0	(35,045)	0	47,080	0	33,681	33,681	647		
18467V-10-9	CLEAR SECURE INC.	06/11/2026	ZERO STAGE CAPITAL	31,952.000	1,779,175		1,136,979	752,747	(168,088)	0	0	(168,088)	0	1,136,979	0	642,196	642,196	10,193		
185123-10-6	CLEARWATER ANALYTI	04/27/2026	ZERO STAGE CAPITAL	20,880.000	502,525		451,210	228,995	(50,285)	0	0	(50,285)	0	451,210	0	51,314	51,314	0		
189054-10-9	CLOROX CO DEL	03/30/2026	ZERO STAGE CAPITAL	872.000	89,302		131,510	87,924	43,587	0	0	43,587	0	131,510	0	(42,209)	(42,209)	1,081		
191098-10-2	COCA COLA CONSOLIDAT	06/10/2026	ZERO STAGE CAPITAL	650.000	124,860		82,426	99,645	(17,219)	0	0	(17,219)	0	82,426	0	42,434	42,434	325		
192108-50-4	COEUR MINING INC	06/03/2026	VARIOUS	13,906.000	250,705		279,484	0	0	0	0	0	0	279,484	0	(28,780)	(28,780)	215		
192446-10-2	COGNIZANT TECHNOLOGY SOLU	05/15/2026	VARIOUS	15,909.000	786,093		1,228,564	1,069,040	(57,412)	0	0	(57,412)	0	1,228,564	0	(442,471)	(442,471)	5,595		
194162-10-3	COLGATE PALMOLIVE CO	03/30/2026	ZERO STAGE CAPITAL	652.000	55,889		56,405	51,521	4,883	0	0	4,883	0	56,405	0	(515)	(515)	339		
199908-10-4	COMFORT SYS USA INC	04/06/2026	ZERO STAGE CAPITAL	55.000	71,472		18,655	51,331	(32,676)	0	0	(32,676)	0	18,655	0	52,817	52,817	39		
201723-10-3	COMMERCIAL METALS CO COMMON STK	05/11/2026	ZERO STAGE CAPITAL	1,892.000	128,815		117,810	0	0	0	0	0	0	117,810	0	11,005	11,005	0		
20337X-10-9	COMMSCOPE INC	03/31/2026	ZERO STAGE CAPITAL	3,469.000	61,378		18,277	62,893	(44,616)	0	0	(44,616)	0	18,277	0	43,100	43,100	0		
204166-10-2	COMMVAULT SYSTEMS	06/16/2026	ZERO STAGE CAPITAL	1,546.000	181,268		165,487	0	0	0	0	0	0	165,487	0	15,780	15,780	0		
20464U-10-0	COMPASS INC	04/30/2026	ZERO STAGE CAPITAL	47,974.000	365,312		453,098	507,085	(53,987)	0	0	(53,987)	0	453,098	0	(87,786)	(87,786)	0		
205887-10-2	CONAGRA INC	05/11/2026	VARIOUS	2,636.000	36,874		49,899	45,629	4,269	0	0	4,269	0	49,899	0	(13,024)	(13,024)	1,845		
20603L-10-2	CONCENTRA GRP HLDGS	04/29/2026	ZERO STAGE CAPITAL	12,586.000	283,013		255,445	184,303	2,399	0	0	2,399	0	255,445	0	27,568	27,568	585		
20825C-10-4	CONOCOPHILLIPS	05/28/2026	VARIOUS	7,453.000	883,723		847,778	138,824	(25,413)	0	0	(25,413)	0	847,778	0	35,945	35,945	5,991		
21036P-10-8	CONSTELLATION BRANDS INC	05/06/2026	VARIOUS	2,507.000	384,616		432,261	345,866	86,396	0	0	86,396	0	432,261	0	(47,645)	(47,645)	3,794		
21037T-10-9	CONSTELLATION ENERGY GROUP	05/05/2026	ZERO STAGE CAPITAL	693.000	215,364		171,220	0	0	0	0	0	0	171,220	0	44,144	44,144	296		
21874A-10-6	CORE SCIENTIFIC INC	05/27/2026	ZERO STAGE CAPITAL	12,111.000	330,540		213,050	131,055	29,617	0	0	29,617	0	213,050	0	117,490	117,490	0		
218937-10-0	CORE NATURAL RESOURC	04/17/2026	ZERO STAGE CAPITAL	2,919.000	250,910		319,095	0	0	0	0	0	0	319,095	0	(68,186)	(68,186)	0		
219350-10-5	CORNING INC	05/21/2026	ZERO STAGE CAPITAL	11,132.000	1,955,610		789,103	974,718	(185,615)	0	0	(185,615)	0	789,103	0	1,166,508	1,166,508	3,117		
219948-10-6	FLEETCOR TECHNOLOG	05/01/2026	ZERO STAGE CAPITAL	31.000	9,503		11,379	9,329	2,050	0	0	2,050	0	11,379	0	(1,876)	(1,876)	0		
22052L-10-4	CORTEVA INC	04/08/2026	VARIOUS	20,407.000	1,690,275		1,102,600	1,367,881	(265,281)	0	0	(265,281)	0	1,102,600	0	587,675	587,675	3,673		
221015-10-0	CORVUS PHARMACEUTI	04/29/2026	ZERO STAGE CAPITAL	1,392.000	20,223		35,816	0	0	0	0	0	0	35,816	0	(15,593)	(15,593)	0		
22160K-10-5	COSTCO WHSL CORP NEW	03/31/2026	ZERO STAGE CAPITAL	570.000	566,710		527,203	491,534	35,669	0	0	35,669	0	527,203	0	39,507	39,507	741		
22266T-10-9	COUPANG INC	05/11/2026	ZERO STAGE CAPITAL	106,150.000	2,138,239		2,918,235	2,504,079	414,157	0	0	414,157	0	2,918,235	0	(779,996)	(779,996)	0		
	CREDICORP LTD	04/17/2026	ZERO STAGE CAPITAL	740.000	246,899		154,270	212,380	(58,110)	0	0	(58,110)	0	154,270	0	92,629	92,629	0		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
224408-10-4	CRANE COMPANY	05/05/2026	ZERO STAGE CAPITAL	769.000	133,124		146,902	141,827	5,075	0	0	5,075	0	146,902	0	(13,778)	(13,778)	196		
226552-10-7	CREXENDO INC	06/09/2026	ZERO STAGE CAPITAL	4,815.000	36,044		26,418	31,153	(4,735)	0	0	(4,735)	0	26,418	0	9,626	9,626	0		
22663K-10-7	CRINETICS PHARMACE	06/10/2026	ZERO STAGE CAPITAL	1,743.000	61,655		68,339	29,420	(3,767)	0	0	(3,767)	0	68,339	0	(6,685)	(6,685)	0		
22788C-10-5	CROWDSTRIKE HOLDIN	06/03/2026	VARIOUS	14,169.000	10,820,059		6,341,227	0	0	0	0	0	0	6,341,227	0	4,478,832	4,478,832	0		
228368-10-6	CROWN HOLDINGS INC	05/05/2026	VARIOUS	4,565.000	449,942		370,157	470,058	(99,901)	0	0	(99,901)	0	370,157	0	79,785	79,785	1,598		
23282W-60-5	CYTOKINETICS INC	05/05/2026	ZERO STAGE CAPITAL	693.000	54,687		45,493	0	0	0	0	0	0	45,493	0	9,194	9,194	0		
233377-40-7	DXP ENTERPRISES INLC COMMON STK	06/22/2026	ZERO STAGE CAPITAL	3,656.000	599,961		500,748	51,052	(12,719)	0	0	(12,719)	0	500,748	0	99,213	99,213	0		
235851-10-2	DANAHER CORP	05/19/2026	VARIOUS	7,946.000	1,361,428		1,619,848	1,818,998	(199,150)	0	0	(199,150)	0	1,619,848	0	(258,420)	(258,420)	5,721		
237194-10-5	DARDEN TESTAURANTS INC	06/03/2026	ZERO STAGE CAPITAL	2,958.000	586,323		581,602	0	0	0	0	0	0	581,602	0	4,721	4,721	552		
237266-10-1	DARLING INGREDIENTS	05/05/2026	ZERO STAGE CAPITAL	1,858.000	120,433		118,801	0	0	0	0	0	0	118,801	0	1,633	1,633	0		
23804L-10-3	DATADOG INC	06/22/2026	VARIOUS	67,000.000	13,399,220		8,697,355	3,943,710	(181,178)	0	0	(181,178)	0	8,697,355	0	4,701,865	4,701,865	0		
23918K-10-8	DAVITA INC	06/03/2026	ZERO STAGE CAPITAL	1,465.000	274,219		116,863	166,439	(49,576)	0	0	(49,576)	0	116,863	0	157,356	157,356	0		
24703L-20-2	DELL TECHNOLOGIES IN	06/03/2026	ZERO STAGE CAPITAL	1,453.000	469,458		195,355	182,904	12,451	0	0	12,451	0	195,355	0	274,103	274,103	1,329		
247361-70-2	DELTA AIR LINES	05/05/2026	ZERO STAGE CAPITAL	6,335.000	439,871		372,345	242,761	(44,495)	0	0	(44,495)	0	372,345	0	67,526	67,526	656		
25179M-10-3	DEVON ENERGY CORP NEW	06/22/2026	ZERO STAGE CAPITAL	29,784.000	1,343,374		1,307,156	0	0	0	0	0	0	1,307,156	0	36,217	36,217	7,148		
252828-10-8	DIANTHUS THERAPEUTIC	04/20/2026	ZERO STAGE CAPITAL	211.000	19,471		18,191	0	0	0	0	0	0	18,191	0	1,280	1,280	0		
25402D-10-2	DIGITALOCEAN HOLDING	06/22/2026	ZERO STAGE CAPITAL	9,983.000	1,214,244		721,968	0	0	0	0	0	0	721,968	0	492,275	492,275	0		
254067-10-1	DILLARD DEPT COMMON STK	03/30/2026	VARIOUS	94.000	52,204		60,194	0	0	0	0	0	0	60,194	0	(7,991)	(7,991)	8		
254687-10-6	DISNEY WALT CO	05/01/2026	ZERO STAGE CAPITAL	4,683.000	447,391		519,985	246,995	9,281	0	0	9,281	0	519,985	0	(72,594)	(72,594)	1,628		
256163-10-6	DOCUSIGN INC	06/03/2026	ZERO STAGE CAPITAL	6,869.000	355,348		308,694	185,159	(72,538)	0	0	(72,538)	0	308,694	0	46,654	46,654	0		
25659T-10-7	DOLBY LABORATORIES	06/10/2026	ZERO STAGE CAPITAL	6,000.000	321,059		468,082	353,210	83,135	0	0	83,135	0	468,082	0	(147,022)	(147,022)	4,212		
256677-10-5	DOLLAR GEN CORP	06/03/2026	ZERO STAGE CAPITAL	1,600.000	182,081		229,696	0	0	0	0	0	0	229,696	0	(47,615)	(47,615)	357		
256746-10-8	DOLLAR TREE INC	05/14/2026	ZERO STAGE CAPITAL	1,435.000	134,408		153,289	176,519	(23,230)	0	0	(23,230)	0	153,289	0	(18,881)	(18,881)	0		
25754A-20-1	DOMINOS PIZZA INC	05/05/2026	VARIOUS	362.000	121,478		148,956	150,889	(1,933)	0	0	(1,933)	0	148,956	0	(27,478)	(27,478)	1,350		
257701-20-1	DONEGAL GROUP INC	05/12/2026	ZERO STAGE CAPITAL	5,341.000	88,857		95,551	106,713	(11,162)	0	0	(11,162)	0	95,551	0	(6,694)	(6,694)	2,003		
25809K-10-5	DOORDASH INC	05/01/2026	ZERO STAGE CAPITAL	58.000	10,189		12,462	4,530	(174)	0	0	(174)	0	12,462	0	(2,273)	(2,273)	0		
258278-10-0	DORMAN PRODUCTS	06/18/2026	ZERO STAGE CAPITAL	3,842.000	427,974		486,012	300,953	12,525	0	0	12,525	0	486,012	0	(58,038)	(58,038)	0		
26210C-10-4	DROPBOX INC	06/10/2026	ZERO STAGE CAPITAL	16,700.000	458,782		430,147	0	0	0	0	0	0	430,147	0	28,635	28,635	0		
26614N-10-2	DUPONT DE NEMOURS INC	06/11/2026	ZERO STAGE CAPITAL	14,030.000	641,282		692,874	0	0	0	0	0	0	692,874	0	(51,592)	(51,592)	2,806		
26701L-10-0	DUTCH BROS INC	06/18/2026	ZERO STAGE CAPITAL	17,219.000	1,050,188		951,134	126,236	(6,875)	0	0	(6,875)	0	951,134	0	99,054	99,054	0		
26740W-10-9	D-WAVE QUANTUM INC	05/01/2026	ZERO STAGE CAPITAL	4,329.000	88,489		131,372	0	0	0	0	0	0	131,372	0	(42,884)	(42,884)	0		
26856L-10-3	E L F BEAUTY INC	05/12/2026	ZERO STAGE CAPITAL	1,350.000	75,943		104,508	71,021	8,047	0	0	8,047	0	104,508	0	(28,565)	(28,565)	0		
26875P-10-1	EOG RESOURCES INC	04/24/2026	VARIOUS	8,089.000	1,073,491		1,110,370	0	0	0	0	0	0	1,110,370	0	(36,879)	(36,879)	8,251		
26884L-10-9	EQT CORP	03/30/2026	ZERO STAGE CAPITAL	2,262.000	145,741		139,611	0	0	0	0	0	0	139,611	0	6,130	6,130	0		
26884U-10-9	ENTERTAINMENT PPTYS TR	05/05/2026	ZERO STAGE CAPITAL	1,728.000	96,714		101,987	86,227	15,759	0	0	15,759	0	101,987	0	(5,272)	(5,272)	2,601		
27579R-10-4	EAST WEST BANCORP INC	03/30/2026	ZERO STAGE CAPITAL	1,539.000	159,748		119,716	172,968	(53,253)	0	0	(53,253)	0	119,716	0	40,033	40,033	1,231		
27627N-10-5	EASTERN BANKSHARES	06/01/2026	ZERO STAGE CAPITAL	27,262.000	535,263		544,204	0	0	0	0	0	0	544,204	0	(8,941)	(8,941)	0		
278642-10-3	EBAY INC	05/19/2026	ZERO STAGE CAPITAL	24,482.000	2,619,831		1,146,082	2,132,382	(986,300)	0	0	(986,300)	0	1,146,082	0	1,473,749	1,473,749	7,589		
278768-10-6	ECHOSTAR CORP	05/01/2026	ZERO STAGE CAPITAL	1,068.000	131,720		135,965	0	0	0	0	0	0	135,965	0	(4,245)	(4,245)	0		
278865-10-0	ECOLAB INC	05/01/2026	VARIOUS	278.000	72,847		79,537	11,551	781	0	0	781	0	79,537	0	(6,690)	(6,690)	274		
28176E-10-8	EDWARDS LIFESCIENCES COP	05/01/2026	ZERO STAGE CAPITAL	64.000	5,355		5,312	0	0	0	0	0	0	5,312	0	43	43	0		
285512-10-9	ELECTRONIC ARTS INC	03/30/2026	ZERO STAGE CAPITAL	162.000	32,815		32,522	33,101	(580)	0	0	(580)	0	32,522	0	293	293	31		
29084Q-10-0	EMCOR GROUP INC	04/06/2026	ZERO STAGE CAPITAL	653.000	489,218		418,299	399,499	18,800	0	0	18,800	0	418,299	0	70,919	70,919	261		
291011-10-4	EMERSON ELEC CO	05/01/2026	ZERO STAGE CAPITAL	79.000	10,898		10,707	10,485	222	0	0	222	0	10,707	0	191	191	44		
29261A-10-0	ENCOMPASS HEALTH COR	05/05/2026	ZERO STAGE CAPITAL	4,240.000	440,369		277,885	450,034	(172,149)	0	0	(172,149)	0	277,885	0	162,484	162,484	928		
29355A-10-7	ENPHASE ENERGY	04/16/2026	ZERO STAGE CAPITAL	9,845.000	316,574		418,563	0	0	0	0	0	0	418,563	0	(101,988)	(101,988)	0		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
29358P-10-1	ENSIGN GROUP INC	05/07/2026	ZERO STAGE CAPITAL	7,199.000	1,305,580		1,139,289	933,015	(163,067)	0	0	(163,067)	0	1,139,289	0	166,291	166,291	696		
29364G-10-3	ENTERGY CORP NEW	04/13/2026	ZERO STAGE CAPITAL	1,000.000	114,805		54,106	92,430	(38,324)	0	0	(38,324)	0	54,106	0	60,699	60,699	640		
29384C-10-8	ENTRADA THERAPEUTICS	06/10/2026	ZERO STAGE CAPITAL	900.000	5,475		12,464	0	0	0	0	0	0	12,464	0	(6,989)	(6,989)	0		
29444U-70-0	EQUINIX INC	05/01/2026	ZERO STAGE CAPITAL	10.000	10,879		8,550	7,662	889	0	0	889	0	8,550	0	2,329	2,329	52		
296013-10-5	EROCK INC	06/10/2026	ZERO STAGE CAPITAL	3,500.000	69,442		75,250	0	0	0	0	0	0	75,250	0	(5,808)	(5,808)	0		
29977A-10-5	EVERCORE PARTNERS INC	03/30/2026	ZERO STAGE CAPITAL	122.000	34,796		45,518	0	0	0	0	0	0	45,518	0	(10,723)	(10,723)	102		
30040W-10-8	EVERSOURCE ENERGY	06/03/2026	ZERO STAGE CAPITAL	6,640.000	452,374		457,629	0	0	0	0	0	0	457,629	0	(5,255)	(5,255)	0		
30161N-10-1	EXELON CORP	06/03/2026	ZERO STAGE CAPITAL	3,397.000	165,934		156,941	148,075	8,866	0	0	8,866	0	156,941	0	8,992	8,992	1,427		
30161Q-10-4	EXELIXIS INC	06/03/2026	ZERO STAGE CAPITAL	7,688.000	362,754		352,264	66,753	442	0	0	442	0	352,264	0	10,489	10,489	0		
30190A-10-4	F&G ANNUITIES & LIFE, INC.	03/31/2026	VARIOUS	519.000	13,171		20,194	20,194	0	0	0	0	0	20,194	0	(7,023)	(7,023)	130		
30212P-30-3	EXPEDIA GROUP INC	03/30/2026	VARIOUS	412.000	93,318		73,637	116,724	(43,086)	0	0	(43,086)	0	73,637	0	19,681	19,681	198		
302130-10-9	EXPEDITORS INTL WASH INC	03/30/2026	ZERO STAGE CAPITAL	320.000	45,270		52,413	0	0	0	0	0	0	52,413	0	(7,142)	(7,142)	0		
30231G-10-2	EXXON MOBIL CORPORATION	06/22/2026	VARIOUS	133,287.000	20,487,449		1,584,188	16,039,758	(14,455,570)	0	0	(14,455,570)	0	1,584,188	0	18,903,261	18,903,261	160,579		
30303M-10-2	FACEBOOK INC	03/30/2026	VARIOUS	1,968.000	1,055,576		411,880	1,085,188	(887,349)	0	0	(887,349)	0	411,880	0	643,696	643,696	1,033		
31428X-10-6	FEDEX CORP	06/01/2026	VARIOUS	7,128.000	3,893,543		2,943,247	2,956,182	(404,681)	0	0	(404,681)	0	2,943,247	0	950,295	950,295	19,833		
314352-10-5	FEDEX FREIGHT HOLDING CO	06/10/2026	ZERO STAGE CAPITAL	200.000	35,369		23,141	0	0	0	0	0	0	23,141	0	12,228	12,228	0		
31556C-10-6	FERVO ENERGY CO	06/22/2026	ZERO STAGE CAPITAL	1,200.000	46,575		43,216	0	0	0	0	0	0	43,216	0	3,359	3,359	0		
315616-10-2	F5 NETWORK INC. COM COMMON STK	06/18/2026	ZERO STAGE CAPITAL	1,701.000	670,306		544,895	0	0	0	0	0	0	544,895	0	125,410	125,410	0		
31620M-10-6	FIDELITY NATL INFO	05/01/2026	ZERO STAGE CAPITAL	181.000	8,500		15,151	12,029	3,122	0	0	3,122	0	15,151	0	(6,651)	(6,651)	80		
316773-10-0	FIFTH THIRD BANCORP	05/05/2026	ZERO STAGE CAPITAL	2,904.000	146,079		135,119	7,162	(3,018)	0	0	(3,018)	0	135,119	0	10,960	10,960	122		
318672-70-6	FIRST BANCORP P R	04/07/2026	ZERO STAGE CAPITAL	1,574.000	34,336		21,054	32,629	(11,575)	0	0	(11,575)	0	21,054	0	13,282	13,282	268		
32051X-10-8	FIRST HAWAIIAN	04/24/2026	ZERO STAGE CAPITAL	36,269.000	976,447		748,354	917,606	(169,252)	0	0	(169,252)	0	748,354	0	228,094	228,094	9,430		
336433-10-7	FIRST SOLAR	06/03/2026	ZERO STAGE CAPITAL	4,834.000	1,497,813		866,376	875,382	(346,277)	0	0	(346,277)	0	866,376	0	631,437	631,437	0		
336901-10-3	1ST SOURCE CORP	04/13/2026	ZERO STAGE CAPITAL	400.000	29,535		19,878	24,996	(5,118)	0	0	(5,118)	0	19,878	0	9,657	9,657	160		
337185-10-2	FIRST TRACKS BIOTHERAPEUTICS	05/12/2026	ZERO STAGE CAPITAL	400.000	6,864		8,665	0	0	0	0	0	0	8,665	0	(1,801)	(1,801)	0		
33768G-10-7	FIRSTCASH HOLDINGS	06/11/2026	VARIOUS	31,283.000	6,855,126		3,513,686	4,917,351	(1,485,896)	0	0	(1,485,896)	0	3,513,686	0	3,341,440	3,341,440	19,543		
337738-10-8	FISERV INC	04/28/2026	ZERO STAGE CAPITAL	2,717.000	167,967		608,894	182,501	426,393	0	0	426,393	0	608,894	0	(440,926)	(440,926)	0		
337932-10-7	FIRSTENERGY CORP	06/03/2026	ZERO STAGE CAPITAL	8,022.000	392,266		346,278	359,145	(12,867)	0	0	(12,867)	0	346,278	0	45,988	45,988	3,780		
34354P-10-5	FLOWSERVE CORP	06/03/2026	VARIOUS	3,220.000	239,179		262,172	0	0	0	0	0	0	262,172	0	(22,993)	(22,993)	708		
345370-86-0	FORD MTR CO DEL	06/03/2026	ZERO STAGE CAPITAL	44,999.000	655,569		541,809	343,114	(52,804)	0	0	(52,804)	0	541,809	0	113,760	113,760	11,034		
346375-10-8	FORMFACTOR INC	06/05/2026	ZERO STAGE CAPITAL	5,233.000	676,533		149,645	291,897	(142,252)	0	0	(142,252)	0	149,645	0	526,888	526,888	0		
34959E-10-9	FORTINET INC	06/03/2026	ZERO STAGE CAPITAL	2,829.000	313,161		245,510	224,651	20,859	0	0	20,859	0	245,510	0	67,651	67,651	0		
34959J-10-8	FORTIVE CORP COMMON STK	03/30/2026	VARIOUS	2,010.000	107,756		116,741	0	0	0	0	0	0	116,741	0	(8,985)	(8,985)	121		
34965K-10-7	FORTREA HLDGS INC	06/12/2026	ZERO STAGE CAPITAL	8,904.000	148,125		107,839	0	0	0	0	0	0	107,839	0	40,286	40,286	0		
35137L-20-4	FOX CORPORATION	06/03/2026	VARIOUS	7,891.000	447,619		399,009	512,363	(113,353)	0	0	(113,353)	0	399,009	0	48,609	48,609	2,209		
35671D-85-7	FREEPORT-MCMORAN COPPER &	05/28/2026	VARIOUS	69,798.000	4,120,167		2,955,675	3,545,040	(589,366)	0	0	(589,366)	0	2,955,675	0	1,164,493	1,164,493	19,837		
36118L-10-6	FUTU HOLDINGS LIMI	06/04/2026	VARIOUS	8,695.000	817,449		1,607,296	1,427,806	179,491	0	0	179,491	0	1,607,296	0	(789,847)	(789,847)	22,172		
36164V-60-2	GCI LIBERTY INC CLASS A	05/12/2026	ZERO STAGE CAPITAL	800.000	22,636		29,325	0	0	0	0	0	0	29,325	0	(6,689)	(6,689)	0		
36266G-10-7	GE HEALTHCARE TECHN	05/05/2026	ZERO STAGE CAPITAL	3,547.000	216,433		249,886	0	0	0	0	0	0	249,886	0	(33,453)	(33,453)	0		
363576-10-9	GALLAGHER ARTHR J&CO	05/26/2026	ZERO STAGE CAPITAL	907.000	181,415		306,344	234,723	71,621	0	0	71,621	0	306,344	0	(124,928)	(124,928)	635		
36828A-10-1	GE VERNOVA INC	06/10/2026	VARIOUS	611.000	537,271		384,981	81,043	(20,423)	0	0	(20,423)	0	384,981	0	152,291	152,291	368		
369604-30-1	GENERAL ELEC CO	06/03/2026	VARIOUS	2,689.000	787,373		798,779	256,281	(26,449)	0	0	(26,449)	0	798,779	0	(11,407)	(11,407)	1,615		
37045V-10-0	GENERAL MOTORS	03/30/2026	ZERO STAGE CAPITAL	1,399.000	101,777		116,551	0	0	0	0	0	0	116,551	0	(14,773)	(14,773)	252		
375558-10-3	GILEAD SCIENCES COMMON STK	06/03/2026	ZERO STAGE CAPITAL	1,134.000	146,215		158,964	0	0	0	0	0	0	158,964	0	(12,749)	(12,749)	0		
37950E-25-9	GLOBAL X FDS	04/27/2026	ZERO STAGE CAPITAL	59,319.000	5,441,143		5,062,359	4,089,958	(287,183)	0	0	(287,183)	0	5,062,359	0	378,784	378,784	31,360		
379577-20-8	GLOBUS MED INC	04/29/2026	ZERO STAGE CAPITAL	2,452.000	222,575		230,692	0	0	0	0	0	0	230,692	0	(8,117)	(8,117)	0		

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
380237-10-7	GODADDY INC	03/30/2026	ZERO STAGE CAPITAL	461.000	37,678		54,104	57,201	(3,096)	0	0	(3,096)	0	54,104	0	(16,427)	(16,427)	0		
38141G-10-4	GOLDMAN SACHS GROUP INC	06/03/2026	VARIOUS	1,082.000	1,011,962		673,045	842,961	(285,668)	0	0	(285,668)	0	673,045	0	338,917	338,917	8,705		
382550-10-1	GOODYEAR TIRE & RUBR	06/11/2026	ZERO STAGE CAPITAL	15,610.000	92,610		249,075	136,744	112,332	0	0	112,332	0	249,075	0	(156,465)	(156,465)	0		
38526M-10-6	GRAND CANYON ED INC	04/06/2026	ZERO STAGE CAPITAL	39.000	6,733		7,081	6,486	595	0	0	595	0	7,081	0	(348)	(348)	0		
390607-10-9	GREAT LAKES DREDGE	04/02/2026	CORPORATE REORG	66,398.000	1,128,766		671,387	871,142	(199,754)	0	0	(199,754)	0	671,387	0	457,379	457,379	0		
402635-50-2	GULFPORT ENERGY CORP	04/21/2026	ZERO STAGE CAPITAL	1,409.000	270,428		157,621	220,053	(135,359)	0	0	(135,359)	0	157,621	0	112,807	112,807	0		
40412C-10-1	HCA HOLDINGS INC	03/30/2026	VARIOUS	134.000	62,688		17,787	62,559	(44,772)	0	0	(44,772)	0	17,787	0	44,901	44,901	201		
40637H-10-9	HALOZYME THERAPEUTIC	05/05/2026	ZERO STAGE CAPITAL	4,607.000	290,150		284,184	310,051	(25,868)	0	0	(25,868)	0	284,184	0	5,967	5,967	0		
407497-10-6	HAMILTON LANE INC	05/12/2026	VARIOUS	3,940.000	344,155		304,327	393,663	(186,787)	0	0	(186,787)	0	304,327	0	39,828	39,828	3,165		
41068X-10-0	HANNON ARMSTRONG S	05/04/2026	ZERO STAGE CAPITAL	9,155.000	378,114		346,260	0	0	0	0	0	0	346,260	0	31,854	31,854	0		
410867-10-5	THE HANOVER INS GRP	04/07/2026	ZERO STAGE CAPITAL	193.000	34,015		32,784	0	0	0	0	0	0	32,784	0	1,230	1,230	183		
413160-10-2	HARMONIC INC	06/10/2026	ZERO STAGE CAPITAL	3,100.000	41,846		30,695	0	0	0	0	0	0	30,695	0	11,150	11,150	0		
416515-10-4	HARTFORD FINANCIAL SVCS GRP	03/30/2026	ZERO STAGE CAPITAL	1,348.000	181,212		188,356	0	0	0	0	0	0	188,356	0	(7,144)	(7,144)	0		
421298-10-0	HAYWARD HLDGS INC	05/08/2026	ZERO STAGE CAPITAL	8,531.000	121,255		123,000	131,804	(8,804)	0	0	(8,804)	0	123,000	0	(1,745)	(1,745)	0		
42226A-10-7	HEALTHEQUITY INC	04/30/2026	ZERO STAGE CAPITAL	8,401.000	686,513		675,889	572,563	(71,102)	0	0	(71,102)	0	675,889	0	10,624	10,624	0		
42226X-10-5	HEALTHCARE REALTY TR	05/05/2026	ZERO STAGE CAPITAL	64,743.000	1,249,965		1,096,364	734,477	(32,932)	0	0	(32,932)	0	1,096,364	0	153,602	153,602	10,400		
422704-10-6	HECLA MNG CO	06/03/2026	ZERO STAGE CAPITAL	20,605.000	353,762		338,946	193,896	(60,297)	0	0	(60,297)	0	338,946	0	14,817	14,817	77		
422806-10-9	HEICO CORP	06/03/2026	ZERO STAGE CAPITAL	717.000	227,541		189,632	232,014	(42,382)	0	0	(42,382)	0	189,632	0	37,909	37,909	86		
42328H-10-9	HELIOS TECHNOLOGIES	06/11/2026	VARIOUS	7,036.000	521,204		472,706	22,305	(3,994)	0	0	(3,994)	0	472,706	0	48,498	48,498	78		
426281-10-1	HENRY JACK & ASSOC. COMMON STK	03/30/2026	ZERO STAGE CAPITAL	240.000	37,541		40,104	0	0	0	0	0	0	40,104	0	(2,563)	(2,563)	0		
42824C-10-9	HEWLETT PACKARD COMMON STK	05/13/2026	VARIOUS	60,110.000	1,849,357		1,352,398	861,285	(43,372)	0	0	(43,372)	0	1,352,398	0	496,959	496,959	13,675		
428291-10-8	HEXCEL CORP NEW	05/19/2026	ZERO STAGE CAPITAL	29,514.000	2,657,848		1,637,445	2,181,085	(543,640)	0	0	(543,640)	0	1,637,445	0	1,020,403	1,020,403	8,813		
433000-10-6	HIMS & HERS HEALTH, INC. COMMON STK	04/08/2026	ZERO STAGE CAPITAL	19,493.000	378,416		924,909	471,172	356,528	0	0	356,528	0	924,909	0	(546,493)	(546,493)	0		
43300A-20-3	HILTON WRLDWIDE HLDGS	05/01/2026	VARIOUS	1,653.000	561,278		438,184	474,824	(36,640)	0	0	(36,640)	0	438,184	0	123,095	123,095	502		
433313-10-3	HINGE HEALTH INC	06/11/2026	ZERO STAGE CAPITAL	2,930.000	188,266		133,562	0	0	0	0	0	0	133,562	0	54,704	54,704	0		
437076-10-2	HOME DEPOT INC	06/17/2026	VARIOUS	4,585.000	1,522,985		1,633,584	1,577,699	55,885	0	0	55,885	0	1,633,584	0	(110,599)	(110,599)	28,290		
44107P-10-4	HOST HOTELS & RESRTS	03/30/2026	VARIOUS	7,692.000	145,763		153,917	0	0	0	0	0	0	153,917	0	(8,154)	(8,154)	389		
443201-10-8	ARCONIC CORPORATION	06/03/2026	ZERO STAGE CAPITAL	4,221.000	1,004,788		503,930	865,389	(361,460)	0	0	(361,460)	0	503,930	0	500,858	500,858	2,760		
443510-60-7	HUBBELL INCORPORATED	04/06/2026	ZERO STAGE CAPITAL	396.000	195,710		193,014	0	0	0	0	0	0	193,014	0	2,695	2,695	562		
444859-10-2	HUMANA,INC.	05/12/2026	ZERO STAGE CAPITAL	900.000	262,243		224,534	230,517	(5,983)	0	0	(5,983)	0	224,534	0	37,710	37,710	1,593		
446150-10-4	HUNTINGTON BANCSHARES INC	05/18/2026	ZERO STAGE CAPITAL	52,317.000	810,538		538,452	0	0	0	0	0	0	538,452	0	272,086	272,086	6,046		
44812J-10-4	HUT 8 CORP	05/04/2026	ZERO STAGE CAPITAL	10,382.000	792,221		553,330	34,363	(2,767)	0	0	(2,767)	0	553,330	0	238,891	238,891	0		
451107-10-6	IDACORP INC	06/22/2026	VARIOUS	2,428.000	346,606		281,930	256,157	(32,817)	0	0	(32,817)	0	281,930	0	64,676	64,676	3,553		
45168D-10-4	IDEXX LABS CORP	05/05/2026	ZERO STAGE CAPITAL	710.000	402,583		387,026	480,336	(93,310)	0	0	(93,310)	0	387,026	0	15,557	15,557	0		
452308-10-9	ILLINOIS TOOL WKS INC	03/30/2026	ZERO STAGE CAPITAL	2,143.000	548,994		529,407	0	0	0	0	0	0	529,407	0	19,587	19,587	0		
452327-10-9	ILLUMINA INC	03/30/2026	ZERO STAGE CAPITAL	466.000	56,293		62,267	0	0	0	0	0	0	62,267	0	(5,974)	(5,974)	0		
45258H-10-6	IMMIX BIOPHARMA	05/29/2026	ZERO STAGE CAPITAL	3,026.000	29,655		29,019	0	0	0	0	0	0	29,019	0	635	635	0		
453204-10-9	IMPINJ INC	05/13/2026	ZERO STAGE CAPITAL	4,684.000	619,991		523,797	456,602	(156,710)	0	0	(156,710)	0	523,797	0	96,194	96,194	0		
45337C-10-2	INCYTE PHARMACEUTICALS INC.	03/30/2026	ZERO STAGE CAPITAL	712.000	64,308		73,172	0	0	0	0	0	0	73,172	0	(8,864)	(8,864)	0		
453836-10-8	INDEPNDNT BK OF MASS	05/28/2026	VARIOUS	5,656.000	444,769		387,748	413,340	(25,592)	0	0	(25,592)	0	387,748	0	57,020	57,020	7,107		
45569U-10-1	INDIE SEMICONDUCTOR	05/13/2026	ZERO STAGE CAPITAL	64,711.000	244,814		263,491	157,727	28,390	0	0	28,390	0	263,491	0	(18,677)	(18,677)	0		
45687V-10-6	INGERSOLL RAND INC	05/01/2026	VARIOUS	149.000	11,604		12,634	11,804	831	0	0	831	0	12,634	0	(1,030)	(1,030)	8		
457187-10-2	INGREDION INCORPRTD	06/10/2026	ZERO STAGE CAPITAL	2,900.000	301,297		343,774	319,754	24,020	0	0	24,020	0	343,774	0	(42,476)	(42,476)	4,756		
457642-20-5	INNODATA INC	05/04/2026	ZERO STAGE CAPITAL	17,076.000	723,380		562,111	647,880	(254,946)	0	0	(254,946)	0	562,111	0	161,269	161,269	0		
457730-10-9	INSPIRE MED SYS INC	05/04/2026	ZERO STAGE CAPITAL	3,437.000	186,510		377,316	232,431	93,937	0	0	93,937	0	377,316	0	(190,806)	(190,806)	0		
45784P-10-1	INSULET CORP	04/06/2026	ZERO STAGE CAPITAL	961.000	196,308		295,625	273,155	22,470	0	0	22,470	0	295,625	0	(99,317)	(99,317)	0		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
458140-10-0	INTEL CORP	05/21/2026	ZERO STAGE CAPITAL	70,249.000	5,733,686		2,058,967	2,528,683	(548,883)	0	0	(548,883)	0	2,058,967	0	3,275,653	3,275,653	0		
45826H-10-9	INTEGER HLDGS CORP	05/29/2026	ZERO STAGE CAPITAL	10,039.000	899,344		1,195,965	787,359	408,606	0	0	408,606	0	1,195,965	0	(296,621)	(296,621)	0		
45841N-10-7	INTERACTIVE BROKERS	06/03/2026	ZERO STAGE CAPITAL	4,106.000	313,599		78,606	264,057	(185,450)	0	0	(185,450)	0	78,606	0	234,993	234,993	523		
45867G-10-1	INTERDIGITAL	05/13/2026	ZERO STAGE CAPITAL	619.000	163,659		230,236	43,300	8,055	0	0	8,055	0	230,236	0	(66,577)	(66,577)	368		
459200-10-1	INTERNATIONAL BUSINESS MACHS	06/05/2026	ZERO STAGE CAPITAL	13,088.000	3,898,602		3,177,369	0	0	0	0	0	0	3,177,369	0	721,233	721,233	20,341		
459506-10-1	INTL FLAVORS & FRAGR	05/11/2026	ZERO STAGE CAPITAL	4,548.000	358,598		298,892	306,490	(7,597)	0	0	(7,597)	0	298,892	0	59,706	59,706	3,638		
461202-10-3	INTUIT, INC.	06/10/2026	VARIOUS	21,712.000	6,868,491		11,155,643	3,805,603	7,944	0	0	7,944	0	11,155,643	0	(4,287,152)	(4,287,152)	59,618		
46120E-60-2	INTUITIVE SURGICAL INC	04/06/2026	ZERO STAGE CAPITAL	475.000	215,008		273,015	269,021	3,994	0	0	3,994	0	273,015	0	(58,007)	(58,007)	0		
462222-10-0	IONIS PHARMACEUTICAL	06/05/2026	ZERO STAGE CAPITAL	357.000	26,671		25,985	28,242	(2,257)	0	0	(2,257)	0	25,985	0	687	687	0		
46266C-10-5	IQVIA HOLDINGS INC	05/05/2026	ZERO STAGE CAPITAL	2,333.000	407,158		477,391	332,029	(64,770)	0	0	(64,770)	0	477,391	0	(70,233)	(70,233)	0		
46434G-76-4	ISHARES INC	03/24/2026	ZERO STAGE CAPITAL	125,684.000	9,895,353		10,018,803	338,980	(13,603)	0	0	(13,603)	0	10,018,803	0	(123,450)	(123,450)	0		
46434V-42-3	ISHARES TRUST	05/12/2026	ZERO STAGE CAPITAL	7,959.000	305,808		325,182	289,787	35,395	0	0	35,395	0	325,182	0	(19,374)	(19,374)	0		
46578C-10-8	IVANHOE ELECTRIC INC	04/08/2026	ZERO STAGE CAPITAL	1,622.000	20,999		27,448	0	0	0	0	0	0	27,448	0	(6,448)	(6,448)	0		
46625H-10-0	JP MORGAN CHASE & CO	03/30/2026	VARIOUS	2,963.000	840,781		899,382	0	0	0	0	0	0	899,382	0	(58,601)	(58,601)	1,742		
466313-10-3	JABIL CIRCUIT INC	06/03/2026	ZERO STAGE CAPITAL	6,946.000	2,173,967		1,367,955	1,583,827	(215,872)	0	0	(215,872)	0	1,367,955	0	806,011	806,011	634		
46641Q-67-0	JP MORGAN	06/11/2026	GOLDMAN SACHS	3,126,706.000	146,420,626		146,142,238	0	0	0	0	0	0	146,142,238	0	278,387	278,387	583,224		
46982L-10-8	JACOBS SOLUTIONS INC	06/03/2026	ZERO STAGE CAPITAL	1,587.000	193,058		211,548	0	0	0	0	0	0	211,548	0	(18,491)	(18,491)	504		
478160-10-4	JOHNSON & JOHNSON	04/13/2026	VARIOUS	34,426.000	8,350,707		703,461	7,124,461	(6,421,000)	0	0	(6,421,000)	0	703,461	0	7,647,246	7,647,246	44,754		
48020Q-10-7	JONES LANG LASALLE INC	04/16/2026	ZERO STAGE CAPITAL	902.000	292,684		281,773	0	0	0	0	0	0	281,773	0	10,911	10,911	0		
482480-10-0	KLA-TENCOR CORP	06/23/2026	VARIOUS	60,105.000	16,711,269		8,013,494	4,954,489	(714,932)	0	0	(714,932)	0	8,013,494	0	8,697,775	8,697,775	22,468		
48251W-10-4	KKR & CO INC	04/06/2026	EVERCORE	50,000.000	4,528,167		5,266,766	3,951,880	(674,817)	0	0	(674,817)	0	5,266,766	0	(738,599)	(738,599)	9,250		
482931-10-2	KAILERA THERAPEUTICS	06/18/2026	ZERO STAGE CAPITAL	12,139.000	259,811		226,345	0	0	0	0	0	0	226,345	0	33,467	33,467	0		
483007-70-4	KAISER ALUMINUM CORP	06/17/2026	ZERO STAGE CAPITAL	5,506.000	1,040,106		680,497	0	0	0	0	0	0	680,497	0	359,609	359,609	8,479		
48553T-10-6	KANZHUN LIMITED	06/10/2026	ZERO STAGE CAPITAL	3,200.000	42,445		59,107	65,216	(6,109)	0	0	(6,109)	0	59,107	0	(16,662)	(16,662)	0		
485925-10-1	KARDIGAN INC	06/18/2026	ZERO STAGE CAPITAL	6,700.000	124,423		107,200	0	0	0	0	0	0	107,200	0	17,223	17,223	0		
49338L-10-3	KEYSIGHT TECHNOLOGIES INC COMMON STK	05/12/2026	ZERO STAGE CAPITAL	850.000	288,928		131,120	172,712	(41,592)	0	0	(41,592)	0	131,120	0	157,808	157,808	0		
494368-10-3	KIMBERLY CLARK CORP	04/13/2026	VARIOUS	4,337.000	418,047		548,683	437,560	111,123	0	0	111,123	0	548,683	0	(130,637)	(130,637)	11,016		
49446R-10-9	KIMCO REALTY CORP	03/30/2026	ZERO STAGE CAPITAL	6,978.000	155,679		168,565	141,444	27,121	0	0	27,121	0	168,565	0	(12,886)	(12,886)	1,814		
497266-10-6	KIRBY CORPORATION	04/29/2026	ZERO STAGE CAPITAL	4,473.000	631,193		501,337	492,835	8,502	0	0	8,502	0	501,337	0	129,856	129,856	0		
49845K-10-1	KLAVIYO INC	06/16/2026	ZERO STAGE CAPITAL	8,886.000	123,696		135,427	0	0	0	0	0	0	135,427	0	(11,732)	(11,732)	0		
499049-10-4	KNIGHT-SWIFT TRANSPORATION	05/29/2026	ZERO STAGE CAPITAL	3,196.000	241,316		208,428	0	0	0	0	0	0	208,428	0	32,888	32,888	0		
50050N-10-3	KONTOOR BRANDS INC	05/21/2026	ZERO STAGE CAPITAL	3,721.000	257,942		258,523	170,563	25,231	0	0	25,231	0	258,523	0	(581)	(581)	1,480		
500643-20-0	KORN FERRY INTL	04/15/2026	ZERO STAGE CAPITAL	2,219.000	141,775		164,922	146,498	18,424	0	0	18,424	0	164,922	0	(23,148)	(23,148)	2,286		
500767-30-6	KRANESHARES CSI CHINA INTERNET FUND	04/29/2026	ZERO STAGE CAPITAL	135,588.000	3,814,669		4,292,595	4,616,771	(324,176)	0	0	(324,176)	0	4,292,595	0	(477,927)	(477,927)	0		
50077B-20-7	KRATOS DEF & SEC SOL	06/01/2026	ZERO STAGE CAPITAL	2,275.000	146,290		192,813	0	0	0	0	0	0	192,813	0	(46,523)	(46,523)	0		
501044-10-1	KROGER CO	04/06/2026	ZERO STAGE CAPITAL	12,233.000	894,387		780,930	764,318	16,612	0	0	16,612	0	780,930	0	113,456	113,456	4,282		
502431-10-9	L3HARRIS TECHNOLOGIE	04/22/2026	SANFORD BERNST	25,000.000	8,476,258		5,296,706	7,339,250	(2,042,544)	0	0	(2,042,544)	0	5,296,706	0	3,179,552	3,179,552	31,250		
504922-10-5	LABCORP HOLDINGS INC	03/30/2026	ZERO STAGE CAPITAL	436.000	114,930		120,323	0	0	0	0	0	0	120,323	0	(5,393)	(5,393)	0		
512807-30-6	LAM RESEARCH CORP	06/03/2026	VARIOUS	3,891.000	968,540		249,214	666,061	(416,847)	0	0	(416,847)	0	249,214	0	719,326	719,326	2,129		
513272-10-4	LAMB WESTON HLDGS	06/03/2026	ZERO STAGE CAPITAL	4,011.000	167,320		183,303	0	0	0	0	0	0	183,303	0	(15,983)	(15,983)	1,245		
517834-10-7	LAS VEGAS SANDS CORP	06/22/2026	ZERO STAGE CAPITAL	44,318.000	2,195,960		2,879,801	1,399,973	0	0	0	0	0	2,879,801	0	(683,841)	(683,841)	26,532		
518439-10-4	ESTEE LAUDER CO	06/22/2026	ZERO STAGE CAPITAL	18,704.000	1,605,942		1,411,948	1,912,711	(543,201)	0	0	(543,201)	0	1,411,948	0	193,995	193,995	12,722		
518613-20-3	LAUREATE EDUCATION	04/27/2026	ZERO STAGE CAPITAL	26,484.000	861,726		702,983	678,417	(191,437)	0	0	(191,437)	0	702,983	0	158,743	158,743	0		
525327-10-2	LEIDOS HOLDINGS INC	06/10/2026	VARIOUS	4,099.000	525,686		547,327	667,480	(194,403)	0	0	(194,403)	0	547,327	0	(21,641)	(21,641)	3,354		
53115L-10-4	LIBERTY ENERGY INC	06/12/2026	ZERO STAGE CAPITAL	18,836.000	541,885		394,910	211,570	(30,343)	0	0	(30,343)	0	394,910	0	146,976	146,976	2,727		
532457-10-8	LILLY (ELI) & CO	05/01/2026	ZERO STAGE CAPITAL	726.000	643,113		562,446	780,218	(217,772)	0	0	(217,772)	0	562,446	0	80,667	80,667	1,432		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
533900-10-6	LINCOLN ELECTRIC HOLDINGS	06/05/2026	ZERO STAGE CAPITAL	223.000	58,400		43,516	53,440	(9,924)	0	0	(9,924)	0	43,516	0	14,884	14,884	352		
535555-10-6	LINDSAY CORP	05/14/2026	ZERO STAGE CAPITAL	5,368.000	581,217		599,291	471,834	(16,908)	0	0	(16,908)	0	599,291	0	(18,074)	(18,074)	1,481		
53635B-10-7	LIQUIDITY SRVICES INC COMMON STK	05/12/2026	ZERO STAGE CAPITAL	700.000	23,649		19,994	0	0	0	0	0	0	19,994	0	3,655	3,655	0		
53947R-10-5	LOAR HOLDINGS INC	06/16/2026	ZERO STAGE CAPITAL	3,206.000	208,987		230,329	0	0	0	0	0	0	230,329	0	(21,342)	(21,342)	0		
539830-10-9	LOCKHEED MARTIN CORP	03/30/2026	VARIOUS	287.000	171,787		174,838	0	0	0	0	0	0	174,838	0	(3,051)	(3,051)	990		
548661-10-7	LOWES COS INC	05/06/2026	ZERO STAGE CAPITAL	5,910.000	1,357,558		1,406,166	1,407,892	(20,716)	0	0	(20,716)	0	1,406,166	0	(48,608)	(48,608)	14,489		
55287L-10-1	MBX BIOSCIENCES INC	06/08/2026	ZERO STAGE CAPITAL	4,799.000	159,900		142,545	9,462	(2,771)	0	0	(2,771)	0	142,545	0	17,355	17,355	0		
55306N-10-4	MKS INSTRUMENT INC	05/05/2026	ZERO STAGE CAPITAL	386.000	97,056		54,013	61,683	(7,670)	0	0	(7,670)	0	54,013	0	43,043	43,043	97		
55318A-10-8	MNTN INC	05/01/2026	ZERO STAGE CAPITAL	4,161.000	39,593		104,058	49,682	54,375	0	0	54,375	0	104,058	0	(64,465)	(64,465)	0		
55405W-10-4	MYR GROUP INC DEL	05/07/2026	ZERO STAGE CAPITAL	3,243.000	1,432,198		695,044	528,333	(71,600)	0	0	(71,600)	0	695,044	0	737,154	737,154	0		
55616P-10-4	MACYS INC	06/10/2026	VARIOUS	18,167.000	334,295		318,326	255,052	(48,928)	0	0	(48,928)	0	318,326	0	15,969	15,969	4,325		
558868-10-5	MADRIGAL PHARMACEUTI	04/28/2026	ZERO STAGE CAPITAL	128.000	64,963		59,769	0	0	0	0	0	0	59,769	0	5,194	5,194	0		
55955D-10-0	MAGNITE INC	06/22/2026	ZERO STAGE CAPITAL	72,755.000	997,245		1,048,007	1,180,814	(132,806)	0	0	(132,806)	0	1,048,007	0	(50,762)	(50,762)	0		
559663-10-9	MAGNOLIA OIL & GAS	04/10/2026	ZERO STAGE CAPITAL	7,915.000	237,538		194,706	173,259	21,446	0	0	21,446	0	194,706	0	42,832	42,832	1,306		
565788-10-6	MARA HOLDINGS INC	05/27/2026	ZERO STAGE CAPITAL	10,504.000	149,833		165,227	70,107	70,922	0	0	70,922	0	165,227	0	(15,393)	(15,393)	0		
570535-10-4	MARKEL GROUP INC	06/10/2026	ZERO STAGE CAPITAL	777.000	1,405,832		1,404,426	967,343	(223,410)	0	0	(223,410)	0	1,404,426	0	1,406	1,406	0		
57060D-10-8	MARKETAXESS HLDGS	06/04/2026	ZERO STAGE CAPITAL	199.000	24,349		43,904	36,069	7,835	0	0	7,835	0	43,904	0	(19,555)	(19,555)	310		
571903-20-2	MARRIOTT INTL INC NEW	05/14/2026	ZERO STAGE CAPITAL	1,131.000	399,266		310,304	350,881	(40,577)	0	0	(40,577)	0	310,304	0	88,962	88,962	1,516		
573075-10-8	MARTEN TRANS LTD	05/12/2026	ZERO STAGE CAPITAL	1,900.000	28,026		22,349	0	0	0	0	0	0	22,349	0	5,677	5,677	114		
573874-10-4	MARVELL TECHNOLOGY	03/30/2026	ZERO STAGE CAPITAL	355.000	31,169		26,348	0	0	0	0	0	0	26,348	0	4,821	4,821	0		
576323-10-9	MASTEC INC	05/28/2026	ZERO STAGE CAPITAL	268.000	102,689		110,738	0	0	0	0	0	0	110,738	0	(8,048)	(8,048)	0		
57636Q-10-4	MASTERCARD INC	06/03/2026	VARIOUS	3,580.000	1,720,731		1,921,056	2,043,750	(122,694)	0	0	(122,694)	0	1,921,056	0	(200,325)	(200,325)	6,155		
576485-20-5	MATADOR RESOURCES	03/30/2026	ZERO STAGE CAPITAL	3,571.000	231,949		234,640	151,553	83,087	0	0	83,087	0	234,640	0	(2,691)	(2,691)	1,339		
57667L-10-7	MATCH GROUP INC	03/30/2026	ZERO STAGE CAPITAL	1,549.000	46,687		51,349	50,017	1,332	0	0	1,332	0	51,349	0	(4,662)	(4,662)	294		
580135-10-1	MCDONALD'S CORP	03/30/2026	ZERO STAGE CAPITAL	544.000	167,835		178,160	0	0	0	0	0	0	178,160	0	(10,325)	(10,325)	0		
58155Q-10-3	MCKESSON CORP	03/30/2026	VARIOUS	181.000	155,693		128,682	148,472	(19,791)	0	0	(19,791)	0	128,682	0	27,011	27,011	297		
58506Q-10-9	MEDPACE HOLDINGS	06/03/2026	ZERO STAGE CAPITAL	190.000	87,293		99,370	106,714	(7,343)	0	0	(7,343)	0	99,370	0	(12,077)	(12,077)	0		
58933Y-10-5	MERCK & CO INC	04/13/2026	VARIOUS	7,502.000	898,814		603,669	789,661	(185,992)	0	0	(185,992)	0	603,669	0	295,145	295,145	12,753		
594918-10-4	MICROSOFT	06/03/2026	VARIOUS	45,979.000	17,146,522		1,982,149	22,129,000	(20,241,626)	0	0	(20,241,626)	0	1,982,149	0	15,164,373	15,164,373	41,877		
595112-10-3	MICRON TECHNOLOGY INC	06/23/2026	VARIOUS	58,691.000	32,160,125		8,001,224	16,333,158	(8,852,832)	0	0	(8,852,832)	0	8,001,224	0	24,158,901	24,158,901	19,185		
601137-10-2	MILLROSE PROPERTIES	03/27/2026	ZERO STAGE CAPITAL	1,739.000	49,592		37,354	51,944	(14,590)	0	0	(14,590)	0	37,354	0	12,238	12,238	1,304		
603170-10-1	MINERALYS THERAPEUTI	05/26/2026	ZERO STAGE CAPITAL	2,115.000	61,822		69,077	0	0	0	0	0	0	69,077	0	(7,256)	(7,256)	0		
607828-10-0	MODINE MAUFACTURING CO	06/03/2026	ZERO STAGE CAPITAL	2,401.000	614,784		445,395	84,912	(35,157)	0	0	(35,157)	0	445,395	0	169,389	169,389	0		
609207-10-5	MONDELEX INTL INC NPV A	06/11/2026	ZERO STAGE CAPITAL	7,052.000	436,882		466,779	379,609	87,169	0	0	87,169	0	466,779	0	(29,897)	(29,897)	7,052		
60937P-10-6	MONGODB INC	05/15/2026	ZERO STAGE CAPITAL	433.000	126,132		92,997	181,726	(88,728)	0	0	(88,728)	0	92,997	0	33,135	33,135	0		
609839-10-5	MONOLITHIC POWER	05/19/2026	VARIOUS	5,775.000	8,218,167		4,061,645	5,234,229	(1,172,584)	0	0	(1,172,584)	0	4,061,645	0	4,156,523	4,156,523	20,559		
61023L-20-7	MONOPAR THERAPEUTICS	06/04/2026	ZERO STAGE CAPITAL	563.000	33,524		38,098	36,764	1,334	0	0	1,334	0	38,098	0	(4,574)	(4,574)	0		
61174X-10-9	MONSTER BEVERAGE CRP	06/03/2026	ZERO STAGE CAPITAL	5,762.000	431,027		416,718	441,773	(25,055)	0	0	(25,055)	0	416,718	0	14,309	14,309	0		
615369-10-5	MOODYS CORP	05/05/2026	ZERO STAGE CAPITAL	1,567.000	706,636		716,751	800,502	(83,750)	0	0	(83,750)	0	716,751	0	(10,115)	(10,115)	1,614		
617446-44-8	MORGAN STANLEY DEAN WITTER&CO	06/03/2026	VARIOUS	15,795.000	3,259,939		1,423,098	2,384,228	(1,376,672)	0	0	(1,376,672)	0	1,423,098	0	1,836,841	1,836,841	28,800		
620076-30-7	MOTOROLA SOLUTIONS	03/30/2026	VARIOUS	149.000	63,589		49,134	57,115	(7,981)	0	0	(7,981)	0	49,134	0	14,455	14,455	361		
628464-10-9	MYERS INDS INC	04/13/2026	PRIOR YEAR INCOME	0.000	0		0	0	0	0	0	0	0	0	0	0	0	286		
629377-50-8	NRG ENERGY INC	06/10/2026	ZERO STAGE CAPITAL	3,700.000	521,064		336,515	589,188	(252,673)	0	0	(252,673)	0	336,515	0	184,549	184,549	2,803		
62944T-10-5	NVR INC	06/03/2026	ZERO STAGE CAPITAL	67.000	433,036		518,390	430,273	30,944	0	0	30,944	0	518,390	0	(85,354)	(85,354)	0		
63001N-10-6	NCR ATLEOS CORP	04/08/2026	ZERO STAGE CAPITAL	35,965.000	1,552,264		1,010,210	1,370,626	(360,416)	0	0	(360,416)	0	1,010,210	0	542,053	542,053	0		
631103-10-8	NASDAQ STOCK MARKET INC COMMON STK	05/05/2026	VARIOUS	8,721.000	767,995		682,075	847,071	(164,996)	0	0	(164,996)	0	682,075	0	85,920	85,920	2,355		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..637417-10-6	NNN REIT INC	06/10/2026	ZERO STAGE CAPITAL	100.000	4,648		4,518	0	0	0	0	0	0	4,518	0	130	130	60		
..63845R-10-7	NATIONAL VISION HLDG	06/04/2026	ZERO STAGE CAPITAL	13,856.000	239,611		365,835	263,261	(46)	0	0	(46)	0	365,835	0	(126,224)	(126,224)	0		
..639193-10-1	NAVAN INC	06/11/2026	ZERO STAGE CAPITAL	6,800.000	151,122		120,292	0	0	0	0	0	0	120,292	0	30,830	30,830	0		
..63947X-10-1	NCINO INC	05/26/2026	ZERO STAGE CAPITAL	15,198.000	239,418		273,541	0	0	0	0	0	0	273,541	0	(34,123)	(34,123)	0		
..64031N-10-8	NELNET INC	06/10/2026	ZERO STAGE CAPITAL	300.000	39,105		32,045	39,888	(7,843)	0	0	(7,843)	0	32,045	0	7,059	7,059	198		
..64110L-10-6	NETFLIX INC	03/30/2026	ZERO STAGE CAPITAL	4,782.000	444,535		137,012	412,263	(310,201)	0	0	(310,201)	0	137,012	0	307,523	307,523	0		
..64110W-10-2	NETEASE COM INC	04/20/2026	VARIOUS	500.000	59,103		61,931	68,810	(6,879)	0	0	(6,879)	0	61,931	0	(2,828)	(2,828)	1,852		
..64125C-10-9	NEUROCRINE BIOSCIENCES IN	03/30/2026	ZERO STAGE CAPITAL	619.000	79,671		87,075	0	0	0	0	0	0	87,075	0	(7,403)	(7,403)	0		
..642045-10-8	ATLAS ENERGY SOLUTIO	06/11/2026	ZERO STAGE CAPITAL	5,096.000	85,442		73,407	0	0	0	0	0	0	73,407	0	12,035	12,035	0		
..65158N-10-2	NEWMARK GROUP INC	05/26/2026	VARIOUS	34,541.000	494,220		574,670	239,882	(6,042)	0	0	(6,042)	0	574,670	0	(80,450)	(80,450)	2,487		
..651639-10-6	NEWMONT GOLD CORP	04/13/2026	VARIOUS	11,580.000	1,354,599		820,689	1,025,559	(356,897)	0	0	(356,897)	0	820,689	0	533,909	533,909	7,493		
..65249B-10-9	NEWS CORP NEW	03/30/2026	ZERO STAGE CAPITAL	2,216.000	54,890		53,915	0	0	0	0	0	0	53,915	0	975	975	0		
..65290E-10-1	NEXTRACKER INC	06/22/2026	ZERO STAGE CAPITAL	7,754.000	995,423		902,406	0	0	0	0	0	0	902,406	0	93,018	93,018	0		
..65339F-10-1	NEXTERA ENERGY INC	05/01/2026	ZERO STAGE CAPITAL	201.000	19,676		15,804	0	0	0	0	0	0	15,804	0	3,872	3,872	125		
..65406E-10-2	NICOLET BANKSHARES	04/27/2026	ZERO STAGE CAPITAL	4,420.000	640,805		452,218	0	0	0	0	0	0	452,218	0	188,587	188,587	1,052		
..654106-10-3	NIKE INC -CL B COMMON STK	04/06/2026	VARIOUS	2,567.000	116,266		177,020	163,544	13,477	0	0	13,477	0	177,020	0	(60,754)	(60,754)	3,216		
..665531-30-7	NORTHERN OIL & GAS	05/05/2026	VARIOUS	65,283.000	1,708,145		2,503,666	1,401,626	1,102,040	0	0	1,102,040	0	2,503,666	0	(795,522)	(795,522)	58,755		
..665859-10-4	NORTHERN TR CORP	03/30/2026	VARIOUS	378.000	51,491		54,262	0	0	0	0	0	0	54,262	0	(2,771)	(2,771)	302		
..666807-10-2	NORTHROP GRUMMAN CORP	04/22/2026	VARIOUS	14,850.000	9,438,956		610,024	8,467,619	(7,857,594)	0	0	(7,857,594)	0	610,024	0	8,828,932	8,828,932	34,304		
..667746-10-1	NWPX INFRASTRUCTURE	05/12/2026	ZERO STAGE CAPITAL	300.000	33,664		21,340	0	0	0	0	0	0	21,340	0	12,324	12,324	0		
..67066G-10-4	NVIDIA CORP	06/03/2026	VARIOUS	71,386.000	14,181,060		6,474,919	12,875,401	(6,839,381)	0	0	(6,839,381)	0	6,474,919	0	7,706,140	7,706,140	1,417		
..670703-10-7	NUVALENT INC	06/16/2026	ZERO STAGE CAPITAL	1,899.000	227,567		193,048	0	0	0	0	0	0	193,048	0	34,519	34,519	0		
..674215-20-7	CHORD ENERGY	03/27/2026	PRIOR YEAR INCOME	0.000	0		0	0	0	0	0	0	0	0	0	0	0	1,070		
..67613T-10-4	ODYSSEY THERAPEUTICS	05/08/2026	ZERO STAGE CAPITAL	1,100.000	18,177		19,800	0	0	0	0	0	0	19,800	0	(1,623)	(1,623)	0		
..68062P-10-6	OLEMA PHARMACEUTICAL	04/14/2026	ZERO STAGE CAPITAL	2,981.000	47,408		77,865	0	0	0	0	0	0	77,865	0	(30,457)	(30,457)	0		
..681116-10-9	OLLIES BARGAIN OUT	06/04/2026	ZERO STAGE CAPITAL	857.000	63,754		82,351	0	0	0	0	0	0	82,351	0	(18,597)	(18,597)	0		
..681936-10-0	OMEGA HEALTHCARE INV	03/30/2026	ZERO STAGE CAPITAL	4,463.000	196,774		210,297	0	0	0	0	0	0	210,297	0	(13,523)	(13,523)	0		
..682189-10-5	ON SEMICONDUCTOR CRP	06/17/2026	ZERO STAGE CAPITAL	47,776.000	5,301,400		2,473,893	2,450,558	(136,850)	0	0	(136,850)	0	2,473,893	0	2,827,507	2,827,507	0		
..68235P-10-8	ONE GAS INC	04/07/2026	ZERO STAGE CAPITAL	3,983.000	343,726		242,502	307,687	(65,185)	0	0	(65,185)	0	242,502	0	101,224	101,224	727		
..68389X-10-5	ORACLE CORP	06/23/2026	VARIOUS	22,718.000	4,138,495		1,025,079	4,427,965	(3,402,887)	0	0	(3,402,887)	0	1,025,079	0	3,113,416	3,113,416	38,538		
..68404L-20-1	OPTION CARE HEALTH	06/12/2026	ZERO STAGE CAPITAL	32,132.000	670,443		893,838	760,849	(95,993)	0	0	(95,993)	0	893,838	0	(223,395)	(223,395)	0		
..687604-10-8	ORUKA THERAPEUTICS	04/13/2026	ZERO STAGE CAPITAL	900.000	55,021		35,480	0	0	0	0	0	0	35,480	0	19,541	19,541	0		
..687793-10-9	OSCAR HEALTH INC	04/28/2026	ZERO STAGE CAPITAL	16,767.000	288,413		246,860	179,294	11,872	0	0	11,872	0	246,860	0	41,553	41,553	0		
..68902V-10-7	OTIS WORLDWIDE CORP	06/10/2026	ZERO STAGE CAPITAL	7,454.000	533,235		665,143	39,832	(182)	0	0	(182)	0	665,143	0	(131,909)	(131,909)	5,656		
..69007J-30-4	OUTFRONT MEDIA INC	05/28/2026	ZERO STAGE CAPITAL	10,539.000	323,761		289,844	0	0	0	0	0	0	289,844	0	33,918	33,918	0		
..69047Q-10-2	OVINTIV INC	06/18/2026	ZERO STAGE CAPITAL	41,434.000	2,230,534		1,848,407	458,680	27,109	0	0	27,109	0	1,848,407	0	382,127	382,127	8,558		
..69331C-10-8	PG&E CORP	03/30/2026	ZERO STAGE CAPITAL	7,553.000	131,951		137,314	0	0	0	0	0	0	137,314	0	(5,363)	(5,363)	0		
..693506-10-7	PPG INDS INC	06/03/2026	ZERO STAGE CAPITAL	3,067.000	337,265		372,552	314,245	58,308	0	0	58,308	0	372,552	0	(35,288)	(35,288)	3,958		
..69351T-10-6	PPL CORPORATION	04/21/2026	ZERO STAGE CAPITAL	8,395.000	321,822		310,651	0	0	0	0	0	0	310,651	0	11,171	11,171	2,393		
..69366J-20-0	PTC THERAPEUTICS I	06/01/2026	ZERO STAGE CAPITAL	1,450.000	99,198		86,364	56,210	(20,152)	0	0	(20,152)	0	86,364	0	12,835	12,835	0		
..69370C-10-0	PTC INC	04/13/2026	ZERO STAGE CAPITAL	1,119.000	152,101		204,633	130,658	13,349	0	0	13,349	0	204,633	0	(52,532)	(52,532)	0		
..693718-10-8	PACCAR INC	06/03/2026	ZERO STAGE CAPITAL	2,856.000	322,573		289,855	312,761	(22,905)	0	0	(22,905)	0	289,855	0	32,718	32,718	6,463		
..69608A-10-8	PALANTIR TECH INC	06/03/2026	VARIOUS	19,864.000	2,653,652		3,347,082	3,314,504	(188,588)	0	0	(188,588)	0	3,347,082	0	(693,430)	(693,430)	0		
..697435-10-5	PALO ALTO NETWORKS	06/01/2026	ZERO STAGE CAPITAL	3,356.000	792,410		663,860	103,889	(34,014)	0	0	(34,014)	0	663,860	0	128,550	128,550	0		
..703343-10-3	PATRICK INDS INC	05/04/2026	ZERO STAGE CAPITAL	14,279.000	1,378,557		1,597,874	580,255	(22,317)	0	0	(22,317)	0	1,597,874	0	(219,317)	(219,317)	3,172		
..703481-10-1	PATTERSON-UTI ENERGY INC	06/15/2026	ZERO STAGE CAPITAL	17,883.000	184,106		188,532	0	0	0	0	0	0	188,532	0	(4,426)	(4,426)	1,217		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
704326-10-7	PAYCHEX INC COMMON STK	06/03/2026	ZERO STAGE CAPITAL	3,963.000	386,599		419,890	246,796	2,684	0	0	2,684	0	419,890	0	(33,291)	(33,291)	6,338		
70432V-10-2	PAYCOM SOFTWARE	04/06/2026	ZERO STAGE CAPITAL	265.000	31,189		57,900	42,230	15,670	0	0	15,670	0	57,900	0	(26,712)	(26,712)	99		
70450Y-10-3	PAYPAL INC	03/30/2026	VARIOUS	1,050.000	46,893		67,186	61,299	5,887	0	0	5,887	0	67,186	0	(20,293)	(20,293)	147		
705573-10-3	PEGASYSTEMS INC	03/30/2026	ZERO STAGE CAPITAL	576.000	23,887		31,274	34,399	(3,125)	0	0	(3,125)	0	31,274	0	(7,387)	(7,387)	17		
713448-10-8	PEPSICO INC MTN	03/30/2026	VARIOUS	2,836.000	444,713		475,143	0	0	0	0	0	0	475,143	0	(30,430)	(30,430)	4,553		
71377A-10-3	PERFORMANCE FOOD GRP	04/13/2026	ZERO STAGE CAPITAL	1,548.000	134,959		151,500	139,196	12,304	0	0	12,304	0	151,500	0	(16,541)	(16,541)	0		
71424F-10-5	PERMIAN RES CORP	06/05/2026	ZERO STAGE CAPITAL	69,682.000	1,408,468		1,345,824	0	0	0	0	0	0	1,345,824	0	62,644	62,644	11,149		
717081-10-3	PFIZER INC	04/06/2026	ZERO STAGE CAPITAL	30,392.000	844,074		749,467	756,761	(7,294)	0	0	(7,294)	0	749,467	0	94,607	94,607	13,069		
71742Q-10-6	PHIBRO ANIMAL HEAL	06/10/2026	ZERO STAGE CAPITAL	500.000	15,730		25,794	0	0	0	0	0	0	25,794	0	(10,064)	(10,064)	60		
718172-10-9	PHILIP MORRIS INT'L	05/21/2026	COWEN	32,000.000	6,027,137		4,656,086	5,132,800	(476,714)	0	0	(476,714)	0	4,656,086	0	1,371,050	1,371,050	94,080		
72147K-10-8	PILGRIMS PRIDE CORP	06/10/2026	ZERO STAGE CAPITAL	100.000	2,901		3,763	3,899	(136)	0	0	(136)	0	3,763	0	(862)	(862)	0		
722304-10-2	POD HOLDINGS	05/05/2026	ZERO STAGE CAPITAL	3,700.000	366,360		409,721	204,102	855	0	0	855	0	409,721	0	(43,362)	(43,362)	0		
724078-20-9	PIPER JAFFRAY COS	04/29/2026	ZERO STAGE CAPITAL	4,706.000	411,413		379,812	399,669	(19,857)	0	0	(19,857)	0	379,812	0	31,601	31,601	6,706		
729132-10-0	PLEXUS CORP	05/21/2026	ZERO STAGE CAPITAL	1,609.000	377,195		355,826	0	0	0	0	0	0	355,826	0	21,370	21,370	0		
737446-10-4	POST HOLDINGS INC	05/05/2026	ZERO STAGE CAPITAL	1,613.000	165,332		170,381	0	0	0	0	0	0	170,381	0	(5,050)	(5,050)	0		
739276-10-3	POWER INTEGRATIONS INC	04/24/2026	ZERO STAGE CAPITAL	3,683.000	260,194		197,395	0	0	0	0	0	0	197,395	0	62,799	62,799	0		
73933G-20-2	POWER SOLUTIONS INTL	05/26/2026	ZERO STAGE CAPITAL	33,646.000	1,446,368		1,727,070	1,752,255	(276,264)	0	0	(276,264)	0	1,727,070	0	(280,701)	(280,701)	0		
74006W-20-7	PRAXIS PRECISION MED	06/10/2026	ZERO STAGE CAPITAL	1,982.000	590,031		424,117	368,720	(168,883)	0	0	(168,883)	0	424,117	0	165,914	165,914	0		
74112D-10-1	PRESTIGE CONSUMER HE	06/10/2026	ZERO STAGE CAPITAL	800.000	39,229		55,698	49,352	6,346	0	0	6,346	0	55,698	0	(16,468)	(16,468)	0		
74144T-10-8	T ROWE PRICE GRP	03/30/2026	VARIOUS	621.000	55,281		57,188	0	0	0	0	0	0	57,188	0	(1,906)	(1,906)	807		
741511-10-9	PRICESMART INC	04/13/2026	ZERO STAGE CAPITAL	400.000	62,725		37,889	49,068	(11,179)	0	0	(11,179)	0	37,889	0	24,836	24,836	280		
74164M-10-8	PRIMERICA INC	05/05/2026	ZERO STAGE CAPITAL	4,282.000	1,186,060		1,208,360	1,106,298	102,063	0	0	102,063	0	1,208,360	0	(22,300)	(22,300)	5,138		
74251V-10-2	PRINCIPAL FINANCIAL GROUP	06/08/2026	ZERO STAGE CAPITAL	2,163.000	227,618		217,233	0	0	0	0	0	0	217,233	0	10,385	10,385	0		
742718-10-9	PROCTER & GAMBLE CO	06/03/2026	ZERO STAGE CAPITAL	11,745.000	1,700,838		1,931,419	1,683,176	248,243	0	0	248,243	0	1,931,419	0	(230,581)	(230,581)	21,269		
74340W-10-3	PROLOGIS INC	03/30/2026	VARIOUS	1,600.000	206,032		168,352	204,256	(35,904)	0	0	(35,904)	0	168,352	0	37,680	37,680	3,328		
74366E-10-2	PROTAGONIST THERAP	04/17/2026	ZERO STAGE CAPITAL	141.000	14,845		14,630	0	0	0	0	0	0	14,630	0	214	214	0		
744320-10-2	PRUDENTIAL FINL	03/30/2026	ZERO STAGE CAPITAL	346.000	32,687		35,901	39,056	(3,156)	0	0	(3,156)	0	35,901	0	(3,214)	(3,214)	484		
744573-10-6	PUBLIC SVC ENTERPRISE GRO	05/05/2026	VARIOUS	8,210.000	656,886		637,342	0	0	0	0	0	0	637,342	0	19,544	19,544	5,501		
747525-10-3	QUALCOMM INC	06/10/2026	VARIOUS	4,205.000	751,871		689,000	573,873	(39,597)	0	0	(39,597)	0	689,000	0	62,871	62,871	15,978		
74758T-30-3	QUALYS INC	05/12/2026	ZERO STAGE CAPITAL	200.000	17,962		27,665	26,580	1,085	0	0	1,085	0	27,665	0	(9,702)	(9,702)	0		
750102-10-5	RACKSPACE TECHNOLO	06/18/2026	ZERO STAGE CAPITAL	11,802.000	79,171		62,911	0	0	0	0	0	0	62,911	0	16,260	16,260	0		
750491-10-2	RADNET INC	04/28/2026	ZERO STAGE CAPITAL	6,310.000	363,117		355,700	335,131	(67,488)	0	0	(67,488)	0	355,700	0	7,417	7,417	0		
750917-10-6	RAMBUS INC	06/10/2026	ZERO STAGE CAPITAL	8,768.000	1,155,926		719,704	289,913	(78,059)	0	0	(78,059)	0	719,704	0	436,223	436,223	0		
751212-10-1	RALPH LAUREN CORP	03/30/2026	VARIOUS	361.000	117,899		110,083	57,992	(19,024)	0	0	(19,024)	0	110,083	0	7,816	7,816	479		
75513E-10-1	RAYTHEON TECHNOLOGIES CORP	04/22/2026	VARIOUS	30,441.000	5,607,602		1,745,590	4,548,320	(3,902,770)	0	0	(3,902,770)	0	1,745,590	0	3,862,012	3,862,012	17,164		
75700L-10-8	RED ROCK RESORTS	03/31/2026	ZERO STAGE CAPITAL	10,770.000	582,069		635,114	578,308	(31,295)	0	0	(31,295)	0	635,114	0	(53,045)	(53,045)	14,296		
75734B-10-0	REDDIT INC	05/05/2026	ZERO STAGE CAPITAL	1,080.000	178,022		198,205	193,551	(28,283)	0	0	(28,283)	0	198,205	0	(20,183)	(20,183)	0		
758750-10-3	REGAL BELOIT CORP	04/07/2026	ZERO STAGE CAPITAL	199.000	37,100		30,542	27,924	2,618	0	0	2,618	0	30,542	0	6,558	6,558	139		
75886F-10-7	REGENERON PHARMCTCLS	05/01/2026	ZERO STAGE CAPITAL	581.000	441,102		336,855	448,456	(111,602)	0	0	(111,602)	0	336,855	0	104,247	104,247	546		
7591EP-10-0	REGIONS FINL CORP	03/30/2026	VARIOUS	4,743.000	119,666		124,788	128,535	(3,747)	0	0	(3,747)	0	124,788	0	(5,122)	(5,122)	2,514		
759509-10-2	RELIANCE STEEL & ALUMINUM	05/26/2026	VARIOUS	1,291.000	467,793		444,247	372,931	71,316	0	0	71,316	0	444,247	0	23,546	23,546	3,085		
761152-10-7	RESMED INC	05/12/2026	ZERO STAGE CAPITAL	1,551.000	336,222		384,542	12,044	(140)	0	0	(140)	0	384,542	0	(48,319)	(48,319)	1,282		
76155X-10-0	REVOLUTION MEDICIN	05/22/2026	ZERO STAGE CAPITAL	5,457.000	757,632		557,948	19,833	(14,735)	0	0	(14,735)	0	557,948	0	199,684	199,684	0		
76243J-10-5	RHYTHM PHARMACEUTI	04/27/2026	ZERO STAGE CAPITAL	57.000	4,922		6,263	6,101	161	0	0	161	0	6,263	0	(1,340)	(1,340)	0		
76655K-10-3	RIGETTI COMPUTING	05/08/2026	ZERO STAGE CAPITAL	16,844.000	308,626		310,489	0	0	0	0	0	0	310,489	0	(1,863)	(1,863)	0		
76680R-20-6	RINGCENTRAL INC	03/30/2026	ZERO STAGE CAPITAL	740.000	26,795		20,217	21,371	(1,154)	0	0	(1,154)	0	20,217	0	6,579	6,579	56		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..770700-10-2	ROBINHOOD MARKETS IN	05/05/2026	ZERO STAGE CAPITAL	1,590.000	118,993		150,398	179,829	(29,431)	0	0	(29,431)	0	150,398	0	(31,406)	(31,406)	0		
..776696-10-6	ROPER INDUSTRIES INC COMMON STK	06/10/2026	ZERO STAGE CAPITAL	3,205.000	1,142,231		1,710,167	1,426,642	283,525	0	0	283,525	0	1,710,167	0	(567,936)	(567,936)	5,833		
..780287-10-8	ROYAL GOLD INC	04/28/2026	ZERO STAGE CAPITAL	1,326.000	344,084		203,851	256,967	(100,226)	0	0	(100,226)	0	203,851	0	140,233	140,233	1,179		
..783549-10-8	RYDER SYS INC	03/30/2026	ZERO STAGE CAPITAL	220.000	43,296		33,376	42,106	(8,730)	0	0	(8,730)	0	33,376	0	9,920	9,920	200		
..784305-10-4	H2O AMERICA	05/14/2026	VARIOUS	2,087.000	117,296		122,678	0	0	0	0	0	0	122,678	0	(5,382)	(5,382)	918		
..78473E-10-3	SPX TECHNOLOGIES	06/16/2026	ZERO STAGE CAPITAL	5,101.000	1,147,797		1,021,607	0	0	0	0	0	0	1,021,607	0	126,189	126,189	0		
..79466L-30-2	SALESFORCE COM INC	05/12/2026	ZERO STAGE CAPITAL	2,804.000	517,469		750,710	26,491	4,496	0	0	4,496	0	750,710	0	(233,242)	(233,242)	77		
..80004C-20-0	SANDISK CORP	05/19/2026	VARIOUS	4,831.000	5,184,237		5,592,238	0	0	0	0	0	0	5,592,238	0	(408,000)	(408,000)	0		
..801056-10-2	SANMINA CORP	06/03/2026	ZERO STAGE CAPITAL	4,607.000	1,096,877		839,924	0	0	0	0	0	0	839,924	0	256,952	256,952	0		
..805111-10-1	SAVARA INC	05/14/2026	ZERO STAGE CAPITAL	1,917.000	10,021		11,103	0	0	0	0	0	0	11,103	0	(1,082)	(1,082)	0		
..806857-10-8	SCHLUMBERGER LTD	05/05/2026	ZERO STAGE CAPITAL	8,044.000	443,717		398,339	0	0	0	0	0	0	398,339	0	45,378	45,378	166		
..808513-10-5	THE CHARLES SCHWAB	05/01/2026	ZERO STAGE CAPITAL	4,481.000	420,656		406,797	191,328	(29,481)	0	0	(29,481)	0	406,797	0	13,859	13,859	593		
..808541-10-6	SCHWEITZER-MAUDUIT INTL I	04/09/2026	ZERO STAGE CAPITAL	276.000	2,353		2,747	3,353	(606)	0	0	(606)	0	2,747	0	(394)	(394)	28		
..81221K-10-8	SEAPORT THERAPEUTICS	05/01/2026	ZERO STAGE CAPITAL	11,900.000	252,836		214,200	0	0	0	0	0	0	214,200	0	38,636	38,636	0		
..81369Y-70-4	SELECT SECTOR SPDR	06/23/2026	VARIOUS	110,843.000	19,644,342		10,877,112	17,193,966	(6,316,854)	0	0	(6,316,854)	0	10,877,112	0	8,767,229	8,767,229	109,160		
..816850-10-1	SEMTECH CORP	06/18/2026	ZERO STAGE CAPITAL	9,747.000	1,243,499		778,383	103,461	(16,830)	0	0	(16,830)	0	778,383	0	465,116	465,116	0		
..816851-10-9	SEMPRA ENERGY	03/30/2026	VARIOUS	1,546.000	149,297		140,284	136,496	3,788	0	0	3,788	0	140,284	0	9,013	9,013	2,014		
..817070-50-1	SENECA FOODS CORP	04/14/2026	ZERO STAGE CAPITAL	2,611.000	413,889		240,174	288,855	(48,681)	0	0	(48,681)	0	240,174	0	173,714	173,714	0		
..81730H-10-9	SENTINELONE INC	05/28/2026	ZERO STAGE CAPITAL	16,579.000	300,786		261,449	0	0	0	0	0	0	261,449	0	39,337	39,337	0		
..81762P-10-2	SERVICENOW INC	05/12/2026	ZERO STAGE CAPITAL	3,388.000	314,392		537,217	519,008	18,210	0	0	18,210	0	537,217	0	(222,826)	(222,826)	0		
..81764X-10-3	SERVICETITAN	06/15/2026	ZERO STAGE CAPITAL	2,880.000	208,186		185,458	0	0	0	0	0	0	185,458	0	22,728	22,728	0		
..819047-10-1	SHAKE SHACK INC	03/27/2026	ZERO STAGE CAPITAL	4,064.000	331,995		252,612	329,875	(77,263)	0	0	(77,263)	0	252,612	0	79,383	79,383	0		
..82509L-10-7	SHOPIFY INC COMMON STK	05/08/2026	ZERO STAGE CAPITAL	5,415.000	619,259		705,040	0	0	0	0	0	0	705,040	0	(85,781)	(85,781)	0		
..82706C-10-8	SILICON IMAGE INC COMMON STK	06/08/2026	ZERO STAGE CAPITAL	1,978.000	516,170		217,577	46,350	(2,546)	0	0	(2,546)	0	217,577	0	298,593	298,593	1,444		
..82982T-10-6	SITIME CORP	06/18/2026	ZERO STAGE CAPITAL	1,513.000	872,766		547,849	0	0	0	0	0	0	547,849	0	324,917	324,917	0		
..830830-10-5	SKYLINE CORP	04/24/2026	ZERO STAGE CAPITAL	3,186.000	250,473		224,627	107,653	(22,665)	0	0	(22,665)	0	224,627	0	25,847	25,847	0		
..831865-20-9	SMITH A O	03/30/2026	ZERO STAGE CAPITAL	1,384.000	88,119		111,618	92,562	19,056	0	0	19,056	0	111,618	0	(23,499)	(23,499)	498		
..83406F-10-2	SOFI TECHNOLOGIES	05/05/2026	ZERO STAGE CAPITAL	12,791.000	202,635		246,866	0	0	0	0	0	0	246,866	0	(44,231)	(44,231)	0		
..83418M-10-3	SOLARIS ENERGY INFRA	06/16/2026	ZERO STAGE CAPITAL	478.000	37,325		34,881	0	0	0	0	0	0	34,881	0	2,443	2,443	0		
..834203-30-9	SOLENO THERAPEUTICS	04/10/2026	ZERO STAGE CAPITAL	12,462.000	654,000		519,191	329,147	(50,691)	0	0	(50,691)	0	519,191	0	134,809	134,809	0		
..83545G-10-2	SONIC AUTOMOTIVE	04/15/2026	PRIOR YEAR INCOME	0.000	0		0	0	0	0	0	0	0	0	0	0	0	114		
..83601L-10-2	SOTERA HEALTH CO	05/05/2026	ZERO STAGE CAPITAL	8,861.000	132,296		133,890	0	0	0	0	0	0	133,890	0	(1,594)	(1,594)	0		
..84265V-10-5	SOUTHERN COPPER CORP	03/30/2026	ZERO STAGE CAPITAL	474.000	75,494		43,302	67,432	(24,130)	0	0	(24,130)	0	43,302	0	32,192	32,192	470		
..844741-10-8	SOUTHWEST AIRLS CO	06/17/2026	ZERO STAGE CAPITAL	21,714.000	1,019,911		688,720	897,440	(208,719)	0	0	(208,719)	0	688,720	0	331,191	331,191	7,817		
..84857L-10-1	SPIRE INC	04/27/2026	ZERO STAGE CAPITAL	1,327.000	121,676		124,409	0	0	0	0	0	0	124,409	0	(2,733)	(2,733)	0		
..85208T-10-7	SPRINKLR INC	05/12/2026	ZERO STAGE CAPITAL	3,400.000	17,118		22,566	0	0	0	0	0	0	22,566	0	(5,448)	(5,448)	0		
..85209E-20-8	SPRUCE BIOSCIENCES	05/29/2026	ZERO STAGE CAPITAL	1,454.000	76,688		147,983	89,114	31,951	0	0	31,951	0	147,983	0	(71,295)	(71,295)	0		
..852234-10-3	BLOCK INC	04/29/2026	ZERO STAGE CAPITAL	9,335.000	573,294		620,935	0	0	0	0	0	0	620,935	0	(47,641)	(47,641)	0		
..860630-10-2	STIFEL FINL CORP	04/07/2026	ZERO STAGE CAPITAL	433.000	31,714		34,123	36,154	(2,031)	0	0	(2,031)	0	34,123	0	(2,409)	(2,409)	147		
..863111-10-0	STRATTEC SEC CORP	03/25/2026	ZERO STAGE CAPITAL	960.000	78,591		71,311	0	0	0	0	0	0	71,311	0	7,280	7,280	0		
..863667-10-1	STRYKER CORP	05/01/2026	VARIOUS	502.000	166,545		189,094	176,438	12,656	0	0	12,656	0	189,094	0	(22,549)	(22,549)	838		
..86366E-10-6	STRUCTURE THERAPEUTICS INC	03/31/2026	ZERO STAGE CAPITAL	1,021.000	47,654		51,254	71,011	(19,757)	0	0	(19,757)	0	51,254	0	(3,600)	(3,600)	0		
..866674-10-4	SUN COMMUNITIES INC	06/10/2026	ZERO STAGE CAPITAL	900.000	114,451		115,329	0	0	0	0	0	0	115,329	0	(878)	(878)	1,008		
..87162W-10-0	TD SYNNEX CORPORATIO	06/04/2026	ZERO STAGE CAPITAL	2,655.000	694,101		451,186	280,780	(14,099)	0	0	(14,099)	0	451,186	0	242,915	242,915	1,794		
..87165B-10-3	SYNCHRONY FINL	04/06/2026	ZERO STAGE CAPITAL	1,790.000	122,831		119,569	149,340	(29,770)	0	0	(29,770)	0	119,569	0	3,261	3,261	537		
..871829-10-7	SYSCO CORP	05/12/2026	VARIOUS	13,528.000	977,616		1,010,064	994,373	13,237	0	0	13,237	0	1,010,064	0	(32,448)	(32,448)	14,105		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
872540-10-9	TJX COMPANIES INC	04/06/2026	ZERO STAGE CAPITAL	2,323.000	369,827		183,403	356,836	(173,433)	0	0	(173,433)	0	183,403	0	186,424	186,424	987		
872590-10-4	T-MOBILE US INC	03/30/2026	ZERO STAGE CAPITAL	547.000	117,020		74,415	111,063	(36,648)	0	0	(36,648)	0	74,415	0	42,605	42,605	558		
87305R-10-9	TTM TECHNOLOGIES INC	06/18/2026	ZERO STAGE CAPITAL	3,374.000	689,193		504,968	0	0	0	0	0	0	504,968	0	184,225	184,225	0		
874054-10-9	TAKE-TWO INTERACTIVE SOFT	05/05/2026	ZERO STAGE CAPITAL	731.000	159,053		141,266	0	0	0	0	0	0	141,266	0	17,788	17,788	0		
874080-10-4	TAL EDUCATION GRP	05/27/2026	ZERO STAGE CAPITAL	3,300.000	32,345		37,547	0	0	0	0	0	0	37,547	0	(5,203)	(5,203)	0		
87422Q-10-9	TALEN ENERGY CORP	05/20/2026	ZERO STAGE CAPITAL	2,089.000	728,125		853,720	783,041	70,680	0	0	70,680	0	853,720	0	(125,595)	(125,595)	0		
875465-10-6	TANGER FACTORY OUTLET CTR	06/18/2026	ZERO STAGE CAPITAL	18,177.000	721,521		633,881	143,958	5,106	0	0	5,106	0	633,881	0	87,640	87,640	6,942		
876030-10-7	TAPESTRY INC	03/31/2026	ZERO STAGE CAPITAL	1,904.000	265,054		181,600	243,274	(61,674)	0	0	(61,674)	0	181,600	0	83,454	83,454	1,152		
87724P-10-6	TAYLOR MORRISON JP,E CORP	06/18/2026	ZERO STAGE CAPITAL	12,625.000	903,584		889,446	743,234	146,212	0	0	146,212	0	889,446	0	14,138	14,138	0		
879360-10-5	TELEDYNE TECH INC	04/13/2026	ZERO STAGE CAPITAL	550.000	359,971		253,233	280,902	(27,668)	0	0	(27,668)	0	253,233	0	106,737	106,737	0		
88033G-40-7	TENET HEALTHCARE	03/30/2026	ZERO STAGE CAPITAL	172.000	32,334		9,560	34,180	(24,620)	0	0	(24,620)	0	9,560	0	22,774	22,774	0		
88034P-10-9	TENCENT MUSIC ENTERT	04/16/2026	VARIOUS	76,537.000	739,516		1,589,749	1,341,694	248,055	0	0	248,055	0	1,589,749	0	(850,233)	(850,233)	8,024		
880770-10-2	TERADYNE INC COMMON STK	05/29/2026	VARIOUS	616.000	221,897		223,679	0	0	0	0	0	0	223,679	0	(1,782)	(1,782)	80		
880881-10-7	TERNS PHARMACEUTICAL	03/26/2026	ZERO STAGE CAPITAL	8,405.000	444,625		354,098	339,562	14,536	0	0	14,536	0	354,098	0	90,527	90,527	0		
88160R-10-1	TESLA INC	06/03/2026	ZERO STAGE CAPITAL	2,929.000	1,060,555		616,058	1,284,850	(697,392)	0	0	(697,392)	0	616,058	0	444,498	444,498	0		
88162G-10-3	TETRA TECH INC	03/30/2026	ZERO STAGE CAPITAL	2,057.000	61,196		72,376	0	0	0	0	0	0	72,376	0	(11,180)	(11,180)	0		
882508-10-4	TEXAS INSTRS INC	06/02/2026	ZERO STAGE CAPITAL	8,373.000	2,592,453		1,563,212	1,452,632	110,580	0	0	110,580	0	1,563,212	0	1,029,241	1,029,241	13,520		
882681-10-9	TEXAS ROADHOUSE INC	03/27/2026	VARIOUS	271.000	43,402		48,856	44,986	3,870	0	0	3,870	0	48,856	0	(5,455)	(5,455)	388		
88579Y-10-1	3M COMPANY	04/06/2026	ZERO STAGE CAPITAL	2,812.000	405,389		222,149	450,201	(228,052)	0	0	(228,052)	0	222,149	0	183,240	183,240	2,193		
888787-10-8	TOAST INC	05/28/2026	ZERO STAGE CAPITAL	8,480.000	208,661		322,283	301,125	21,158	0	0	21,158	0	322,283	0	(113,622)	(113,622)	0		
889478-10-3	TOLL BROTHERES INC	05/05/2026	ZERO STAGE CAPITAL	1,250.000	171,571		172,325	0	0	0	0	0	0	172,325	0	(754)	(754)	325		
89214P-10-9	TOWNEBANK PORTSMOUT	05/28/2026	VARIOUS	21,275.000	732,738		737,863	528,581	24,210	0	0	24,210	0	737,863	0	(5,125)	(5,125)	23,446		
892356-10-6	TRACTOR SUPPLY COMPANY	05/01/2026	ZERO STAGE CAPITAL	124.000	4,222		6,195	0	0	0	0	0	0	6,195	0	(1,973)	(1,973)	30		
892672-10-6	TRADEWEB MARKETS I	04/06/2026	ZERO STAGE CAPITAL	2,187.000	266,149		228,602	235,190	(6,588)	0	0	(6,588)	0	228,602	0	37,547	37,547	306		
89417E-10-9	THE TRAVELERS COS INC COMMON STK	03/30/2026	VARIOUS	168.000	49,024		43,097	48,730	(5,633)	0	0	(5,633)	0	43,097	0	5,927	5,927	361		
89422G-10-7	TRAVERE THERAPEUTICS	04/29/2026	ZERO STAGE CAPITAL	2,505.000	95,822		80,659	0	0	0	0	0	0	80,659	0	15,163	15,163	0		
89531P-10-5	TREX COMPANY INC	06/18/2026	ZERO STAGE CAPITAL	5,285.000	237,059		266,480	185,398	81,082	0	0	81,082	0	266,480	0	(29,422)	(29,422)	0		
89532M-10-1	TREVI THERAPEUTICS	05/07/2026	ZERO STAGE CAPITAL	13,009.000	176,223		170,468	0	0	0	0	0	0	170,468	0	5,755	5,755	0		
89832Q-10-9	TRUIST FINANCIAL COR	03/30/2026	ZERO STAGE CAPITAL	2,467.000	110,102		115,446	41,189	(4,846)	0	0	(4,846)	0	115,446	0	(5,344)	(5,344)	435		
898402-10-2	TRUSTMARK CORP	06/12/2026	VARIOUS	29,252.000	1,300,234		1,149,103	847,163	(23,407)	0	0	(23,407)	0	1,149,103	0	151,132	151,132	10,576		
90041L-10-5	TURNING POINT BRANDS	04/07/2026	ZERO STAGE CAPITAL	1,130.000	81,112		118,954	122,492	(3,538)	0	0	(3,538)	0	118,954	0	(37,842)	(37,842)	58		
902681-10-5	UGI CORP NEW	03/30/2026	VARIOUS	6,269.000	229,947		230,699	0	0	0	0	0	0	230,699	0	(752)	(752)	2,351		
902973-30-4	US BANCORP DEL	05/01/2026	ZERO STAGE CAPITAL	14,562.000	765,471		738,035	771,052	(39,111)	0	0	(39,111)	0	738,035	0	27,436	27,436	16,102		
90353T-10-0	UBER TECHNOLOGIES	05/05/2026	ZERO STAGE CAPITAL	3,684.000	261,134		311,211	269,480	12,696	0	0	12,696	0	311,211	0	(50,077)	(50,077)	0		
90364P-10-5	UIPATH INC	06/03/2026	ZERO STAGE CAPITAL	16,752.000	194,654		180,084	0	0	0	0	0	0	180,084	0	14,570	14,570	0		
90400D-10-8	ULTRAGENYX PHARMAC	04/06/2026	ZERO STAGE CAPITAL	1,357.000	29,764		51,636	31,211	20,425	0	0	20,425	0	51,636	0	(21,872)	(21,872)	0		
907818-10-8	UNION PAC CORP	03/30/2026	VARIOUS	322.000	77,029		71,507	74,485	(2,979)	0	0	(2,979)	0	71,507	0	5,522	5,522	879		
90984P-30-3	UNITED COMMNTY BANKS	06/03/2026	ZERO STAGE CAPITAL	21,086.000	693,284		680,347	489,654	15,278	0	0	15,278	0	680,347	0	12,938	12,938	7,842		
910340-10-8	UNITED FIRE GROUP	03/31/2026	ZERO STAGE CAPITAL	1,390.000	51,575		38,688	50,527	(11,839)	0	0	(11,839)	0	38,688	0	12,887	12,887	278		
911163-10-3	UNITED NAT FOODS INC	04/08/2026	ZERO STAGE CAPITAL	17,266.000	780,067		720,208	0	0	0	0	0	0	720,208	0	59,859	59,859	0		
911312-10-6	UNITED PARCEL SERVICE	03/27/2026	ZERO STAGE CAPITAL	4,581.000	435,699		492,515	454,389	38,125	0	0	38,125	0	492,515	0	(56,816)	(56,816)	7,513		
911363-10-9	UNITED RENTALS INC	06/18/2026	ZERO STAGE CAPITAL	100.000	106,125		82,385	80,932	1,453	0	0	1,453	0	82,385	0	23,740	23,740	374		
91307C-10-2	UNITED THERAPEUTICS	04/06/2026	ZERO STAGE CAPITAL	1,425.000	803,827		686,034	694,331	(8,297)	0	0	(8,297)	0	686,034	0	117,793	117,793	0		
91324P-10-2	UNITEDHEALTH GROUP INC	05/22/2026	VARIOUS	1,661.000	580,985		727,218	463,805	194,662	0	0	194,662	0	727,218	0	(146,233)	(146,233)	5,175		
913259-10-7	UNITIL CORP	06/09/2026	VARIOUS	11,008.000	552,502		535,547	396,385	(13,337)	0	0	(13,337)	0	535,547	0	16,955	16,955	9,116		
913456-10-9	UNIVERSAL CORP VA	05/12/2026	ZERO STAGE CAPITAL	500.000	26,970		28,137	26,375	1,762	0	0	1,762	0	28,137	0	(1,166)	(1,166)	820		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
913903-10-0	UNIVERSAL HLTH SVCS INC	05/12/2026	ZERO STAGE CAPITAL	1,600.000	273,486		274,371	348,832	(74,461)	0	0	(74,461)	0	274,371	0	(885)	(885)	320		
915271-10-0	UNIVEST FINANCIAL	06/10/2026	ZERO STAGE CAPITAL	700.000	29,217		22,847	0	0	0	0	0	0	22,847	0	6,370	6,370	161		
91531W-10-6	UP FINTECH HOLDING	06/01/2026	ZERO STAGE CAPITAL	6,857.000	34,743		65,177	65,553	(376)	0	0	(376)	0	65,177	0	(30,435)	(30,435)	0		
916896-10-3	URANIUM ENERGY CORP	05/15/2026	ZERO STAGE CAPITAL	22,359.000	315,310		362,206	11,587	4,000	0	0	4,000	0	362,206	0	(46,896)	(46,896)	0		
918204-10-8	V.F. CORP	03/30/2026	ZERO STAGE CAPITAL	2,211.000	35,686		40,483	0	0	0	0	0	0	40,483	0	(4,798)	(4,798)	199		
91913Y-10-0	VALERO ENERGY CORP	03/30/2026	ZERO STAGE CAPITAL	260.000	65,068		59,301	0	0	0	0	0	0	59,301	0	5,767	5,767	0		
920253-10-1	VALMONT INDS INC	06/10/2026	VARIOUS	1,420.000	735,710		627,119	290,475	5,328	0	0	5,328	0	627,119	0	108,591	108,591	1,547		
922042-74-2	VANGUARD INTL	05/27/2026	ZERO STAGE CAPITAL	14,123.000	2,128,790		2,123,424	0	0	0	0	0	0	2,123,424	0	5,366	5,366	0		
922475-10-8	VEEVA SYSTEMS INC	06/03/2026	ZERO STAGE CAPITAL	48.000	8,576		11,412	10,715	697	0	0	697	0	11,412	0	(2,836)	(2,836)	0		
92276F-10-0	VENTAS INC	05/01/2026	ZERO STAGE CAPITAL	102.000	8,987		8,140	7,893	248	0	0	248	0	8,140	0	846	846	102		
922967-10-4	VERADERMICS INC	06/17/2026	ZERO STAGE CAPITAL	5,628.000	504,914		150,576	0	0	0	0	0	0	150,576	0	354,338	354,338	0		
92338C-10-3	VERALTO CORPORATION	05/05/2026	ZERO STAGE CAPITAL	1,630.000	142,988		148,004	0	0	0	0	0	0	148,004	0	(5,016)	(5,016)	212		
92343V-10-4	VERIZON COMMUNICATIONS	03/30/2026	ZERO STAGE CAPITAL	2,572.000	129,346		103,343	0	0	0	0	0	0	103,343	0	26,003	26,003	0		
92532F-10-0	VERTEX PHARMACEUTICALS INC COMMON STK	05/01/2026	ZERO STAGE CAPITAL	333.000	147,136		153,905	10,427	608	0	0	608	0	153,905	0	(6,769)	(6,769)	0		
92537N-10-8	VERTIV HOLDINGS LLC	06/03/2026	VARIOUS	12,340.000	3,377,806		1,727,310	1,999,203	(271,894)	0	0	(271,894)	0	1,727,310	0	1,650,496	1,650,496	771		
925550-10-5	VIAVI SOLUTIONS IN	04/30/2026	ZERO STAGE CAPITAL	21,945.000	830,136		354,090	314,630	(125,889)	0	0	(125,889)	0	354,090	0	476,047	476,047	0		
925652-10-9	VICI PPTYS INC	04/06/2026	VARIOUS	607.000	16,759		20,341	17,069	3,272	0	0	3,272	0	20,341	0	(3,582)	(3,582)	546		
92826C-83-9	VISA INC	03/30/2026	ZERO STAGE CAPITAL	1,534.000	459,479		381,091	510,634	(155,216)	0	0	(155,216)	0	381,091	0	78,388	78,388	1,014		
92839U-20-6	VISTEON CORP	05/15/2026	ZERO STAGE CAPITAL	861.000	93,230		79,519	37,945	(1,301)	0	0	(1,301)	0	79,519	0	13,711	13,711	119		
92840M-10-2	VISTRA CORP	05/05/2026	VARIOUS	4,262.000	661,836		672,048	0	0	0	0	0	0	672,048	0	(10,212)	(10,212)	972		
928460-10-7	THE VITA COCO COMPAN	05/11/2026	ZERO STAGE CAPITAL	2,177.000	156,858		107,178	0	0	0	0	0	0	107,178	0	49,680	49,680	0		
92892B-10-3	VOYAGER TECH INC	05/28/2026	ZERO STAGE CAPITAL	2,983.000	143,326		118,523	77,976	40,548	0	0	40,548	0	118,523	0	24,803	24,803	0		
929160-10-9	VULCAN MATERIALS CO	05/05/2026	ZERO STAGE CAPITAL	319.000	92,983		89,856	0	0	0	0	0	0	89,856	0	3,127	3,127	0		
929236-10-7	WD 40 CO	05/22/2026	VARIOUS	2,128.000	441,465		518,874	419,003	99,871	0	0	99,871	0	518,874	0	(77,409)	(77,409)	4,341		
931142-10-3	WAL-MART STORES INC	05/21/2026	VARIOUS	50,000.000	6,040,106		4,260,500	5,570,500	(1,310,000)	0	0	(1,310,000)	0	4,260,500	0	1,779,606	1,779,606	37,854		
934423-10-4	WARNER BROS DISCOVERY INC	05/05/2026	ZERO STAGE CAPITAL	6,295.000	171,083		67,034	181,422	(114,388)	0	0	(114,388)	0	67,034	0	104,049	104,049	0		
934550-20-3	WARNER MUSIC GROUP	05/01/2026	ZERO STAGE CAPITAL	138.000	3,897		4,653	4,232	420	0	0	420	0	4,653	0	(755)	(755)	26		
93627C-10-1	WARRIOR MET COAL	04/17/2026	ZERO STAGE CAPITAL	6,004.000	518,613		558,605	0	0	0	0	0	0	558,605	0	(39,991)	(39,991)	0		
941848-10-3	WATERS CORP	06/16/2026	ZERO STAGE CAPITAL	228.000	81,578		6,257	0	0	0	0	0	0	6,257	0	75,320	75,320	0		
94419L-10-1	WAYFAIR INC	05/18/2026	ZERO STAGE CAPITAL	523.000	30,685		53,698	52,514	1,184	0	0	1,184	0	53,698	0	(23,013)	(23,013)	0		
946784-10-5	WAYSTAR HOLDING CORP	04/27/2026	ZERO STAGE CAPITAL	10,429.000	266,629		349,745	254,238	34,530	0	0	34,530	0	349,745	0	(83,116)	(83,116)	0		
949746-10-1	WELLS FARGO & CO NEW	05/01/2026	ZERO STAGE CAPITAL	176.000	14,383		13,785	16,403	(2,618)	0	0	(2,618)	0	13,785	0	598	598	79		
950755-10-8	WERNER ENTERPRISES INC	04/14/2026	VARIOUS	23,700.000	755,320		730,340	17,586	(593)	0	0	(593)	0	730,340	0	24,981	24,981	170		
958102-10-5	WESTERN DIGITAL CORP	06/23/2026	ZERO STAGE CAPITAL	1,873.000	818,373		502,578	59,950	(44,276)	0	0	(44,276)	0	502,578	0	315,795	315,795	272		
974155-10-3	WINGSTOP INC	04/23/2026	PRIOR YEAR INCOME	0.000	0		0	0	0	0	0	0	0	0	0	0	0	164		
98138H-10-1	WORKDAY INC	04/13/2026	ZERO STAGE CAPITAL	850.000	102,219		191,602	182,563	9,039	0	0	9,039	0	191,602	0	(89,383)	(89,383)	0		
98389B-10-0	XCEL ENERGY INC	04/13/2026	VARIOUS	1,800.000	145,145		94,953	132,948	(37,995)	0	0	(37,995)	0	94,953	0	50,192	50,192	4,640		
98585C-10-0	YESWAY INC.	05/12/2026	ZERO STAGE CAPITAL	5,429.000	143,426		141,177	0	0	0	0	0	0	141,177	0	2,249	2,249	0		
98585X-10-4	YETI HOLDINGS INC	06/11/2026	ZERO STAGE CAPITAL	15,727.000	646,469		618,397	340,153	(61,265)	0	0	(61,265)	0	618,397	0	28,072	28,072	0		
987084-10-0	YORK SPACE SYSTEMS	04/09/2026	ZERO STAGE CAPITAL	12,256.000	393,711		315,656	0	0	0	0	0	0	315,656	0	78,055	78,055	0		
988498-10-1	YUM BRANDS INC	05/05/2026	ZERO STAGE CAPITAL	1,208.000	186,598		182,287	182,746	(459)	0	0	(459)	0	182,287	0	4,311	4,311	906		
98978V-10-3	ZOETIS INC	06/10/2026	ZERO STAGE CAPITAL	4,650.000	378,565		925,549	585,063	340,486	0	0	340,486	0	925,549	0	(546,983)	(546,983)	4,929		
98980G-10-2	ZSCALER INC	05/29/2026	ZERO STAGE CAPITAL	7.000	962		1,692	1,574	118	0	0	118	0	1,692	0	(731)	(731)	0		
98980L-10-1	ZOOM VIDEO COMMUNICA	05/12/2026	ZERO STAGE CAPITAL	2,700.000	277,379		193,461	215,725	(39,351)	0	0	(39,351)	0	193,461	0	83,918	83,918	0		
	MINTH GROUP	06/23/2026	ZERO STAGE CAPITAL	127,900.000	465,239		603,847	289,649	32,549	0	0	32,549	(727)	603,847	(1,484)	(137,124)	(138,608)	0		
	COSTAMARE COMMON STK	05/29/2026	ZERO STAGE CAPITAL	1,775.000	27,510		28,458	0	0	0	0	0	0	28,458	0	(948)	(948)	408		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	GENCO SHIPPING & TRADING LTD.	06/10/2026	ZERO STAGE CAPITAL	3,463.000	82,825		67,344	0	0	0	0	0	0	67,344	0	15,481	15,481	2,944		
	SPOTIFY TECHNOLOGY COMMON STK	04/29/2026	ZERO STAGE CAPITAL	2,041.000	903,972		979,435	1,185,229	(205,794)	0	0	(205,794)	0	979,435	0	(75,463)	(75,463)	0		
	GLENCORE PLC	06/11/2026	ZERO STAGE CAPITAL	15,890.000	125,589		113,008	0	0	0	0	0	0	113,008	307	12,273	12,580	1,365		
	STONECO LTD COMMON STK	06/23/2026	ZERO STAGE CAPITAL	11,200.000	120,550		114,785	0	0	0	0	0	0	114,785	0	5,766	5,766	0		
	XP INC COMMON STK	05/27/2026	ZERO STAGE CAPITAL	24,583.000	451,577		433,738	286,066	7,264	0	0	7,264	0	433,738	0	17,839	17,839	0		
	ALLEGRO.EU	04/17/2026	ZERO STAGE CAPITAL	4,824.000	39,700		36,253	0	0	0	0	0	0	36,253	0	3,448	3,448	0		
	SUPER GROUP SGHC LTD COMMON STK	05/14/2026	VARIOUS	169,489.000	2,141,825		1,804,352	473,172	(68,989)	0	0	(68,989)	0	1,804,352	0	337,473	337,473	18,373		
	WIZZ AIR HLDGS PLC	04/17/2026	ZERO STAGE CAPITAL	56,392.000	732,108		1,378,912	969,934	473,444	0	0	473,444	(64,466)	1,378,912	69,276	(716,080)	(646,804)	0		
	NU HOLDINGS LTD OF CAYMAN COMMON STK	06/16/2026	ZERO STAGE CAPITAL	54,015.000	715,264		732,892	591,173	(131,522)	0	0	(131,522)	0	732,892	0	(17,628)	(17,628)	0		
G2004J-10-3	CARNIVAL CORP	05/05/2026	ZERO STAGE CAPITAL	12,746.000	321,024		340,937	389,263	(48,325)	0	0	(48,325)	0	340,937	0	(19,914)	(19,914)	1,912		
G25457-10-5	CREDO TECHNOLOGY GROUP HOLDI	06/10/2026	ZERO STAGE CAPITAL	4,096.000	984,880		588,943	592,357	(3,414)	0	0	(3,414)	0	588,943	0	395,937	395,937	0		
G3265R-10-7	APTIV PLC	06/03/2026	VARIOUS	5,885.000	504,248		494,329	447,790	46,540	0	0	46,540	0	494,329	0	9,919	9,919	0		
G54950-10-3	LINDE PLC	06/22/2026	VARIOUS	14,223.000	7,267,374		6,695,783	6,064,545	631,238	0	0	631,238	0	6,695,783	0	571,592	571,592	43,212		
G6683N-10-3	NU HOLDINGS LTD/CAYMAN ISL-A	06/03/2026	ZERO STAGE CAPITAL	2,162.000	29,249		32,819	36,192	(3,373)	0	0	(3,373)	0	32,819	0	(3,570)	(3,570)	0		
G8473T-10-0	STERIS PLC	05/05/2026	ZERO STAGE CAPITAL	1,863.000	398,908		407,598	472,308	(64,710)	0	0	(64,710)	0	407,598	0	(8,690)	(8,690)	1,174		
G9460G-10-1	VALARIS LIMITED	06/15/2026	ZERO STAGE CAPITAL	4,218.000	366,621		319,305	118,541	16,643	0	0	16,643	0	319,305	0	47,316	47,316	0		
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD	06/03/2026	VARIOUS	1,609.000	432,828		471,622	289,240	20,443	0	0	20,443	0	471,622	0	(38,794)	(38,794)	3,092		
008474-10-8	AGNICO-EAGLE MINES	05/29/2026	ZERO STAGE CAPITAL	11,481.000	2,089,216		1,301,926	1,970,188	(685,861)	0	0	(685,861)	17,599	1,301,926	493,756	293,534	787,290	5,173		
015857-10-5	ALGONQUIN PWR&UTIL	06/01/2026	ZERO STAGE CAPITAL	545,078.000	3,252,483		3,050,984	2,586,629	(362,497)	0	0	(362,497)	0	3,050,984	0	201,499	201,499	62,768		
01921D-20-4	ALLIED GOLD CORP	04/21/2026	ZERO STAGE CAPITAL	1,593.000	50,884		49,762	0	0	0	0	0	0	49,762	0	1,122	1,122	0		
03062D-80-3	AMERICAS GOLD AND SI	04/09/2026	ZERO STAGE CAPITAL	5,091.000	28,467		33,965	0	0	0	0	0	0	33,965	(579)	(4,919)	(5,498)	0		
04040Y-10-9	ARIS MINING	04/17/2026	ZERO STAGE CAPITAL	16,368.000	(223,326)		114,348	1,529,779	(151,305)	0	0	(151,305)	0	114,348	0	(337,674)	(337,674)	0		
05329M-10-4	AUTOMOTIVE PROPERTIE	03/31/2026	VARIOUS	8,199.000	66,644		58,282	65,316	(5,490)	0	0	(5,490)	(1,543)	58,282	1,853	6,509	8,362	1,241		
06849F-10-8	BARRICK GOLD CORP	05/21/2026	ZERO STAGE CAPITAL	51,367.000	2,026,408		946,062	1,619,571	(942,919)	0	0	(942,919)	269,409	946,062	0	1,080,346	1,080,346	21,554		
11271J-10-7	BROOKFIELD CORP	03/27/2026	VARIOUS	48,850.000	1,922,296		1,772,278	2,241,727	(469,449)	0	0	(469,449)	0	1,772,278	0	150,018	150,018	5,398		
11276H-10-6	BROOKFIELD INFRASTRU	04/13/2026	ZERO STAGE CAPITAL	2,300.000	96,726		104,869	104,420	449	0	0	449	0	104,869	0	(8,143)	(8,143)	890		
11285B-10-8	BROOKFIELD RENEWABLE	05/21/2026	ZERO STAGE CAPITAL	708.000	26,355		24,588	27,477	(3,218)	0	0	(3,218)	329	24,588	318	1,449	1,767	536		
136385-10-1	CANADIAN NAT RES LTD	05/11/2026	VARIOUS	153,934.000	6,886,188		5,764,232	3,772,428	350,328	0	0	350,328	1,641,475	5,764,232	0	1,121,957	1,121,957	39,836		
14071L-10-8	CAPSTONE COPPER	05/26/2026	ZERO STAGE CAPITAL	99,778.000	844,487		1,117,114	81,708	(10,614)	0	0	(10,614)	(515)	1,117,114	(14,416)	(258,211)	(272,627)	0		
16890P-10-3	CHINA GOLD INTL RES	03/25/2026	ZERO STAGE CAPITAL	3,000.000	59,435		59,385	60,195	(811)	0	0	(811)	0	59,385	(395)	445	50	0		
24477V-10-5	DEFINIUM THERAPEUTIC	06/12/2026	ZERO STAGE CAPITAL	5,123.000	120,190		105,959	0	0	0	0	0	0	105,959	0	14,231	14,231	0		
26139R-10-9	DPM METAL INC	06/08/2026	ZERO STAGE CAPITAL	3,130.000	100,958		60,972	97,964	(37,808)	0	0	(37,808)	815	60,972	(373)	40,360	39,987	250		
284902-50-9	ELDORADO GOLD CORP	04/01/2026	ZERO STAGE CAPITAL	2,855.000	94,858		64,136	103,806	(52,784)	0	0	(52,784)	13,114	64,136	3,078	27,644	30,722	219		
29258Y-10-3	ENDEAVOUR SILVER	04/16/2026	ZERO STAGE CAPITAL	2,799.000	27,443		36,181	0	0	0	0	0	0	36,181	(616)	(8,122)	(8,738)	0		
29446Y-50-2	EQUINOX GOLD CORP.	03/25/2026	VARIOUS	100.000	1,292		1,445	1,016	429	0	0	429	0	1,445	7	(160)	(153)	0		
296006-10-9	ERO COPPER CORP	06/11/2026	ZERO STAGE CAPITAL	1,447.000	38,941		49,295	0	0	0	0	0	0	49,295	0	(10,355)	(10,355)	0		
32076V-10-3	FIRST MAJESTIC SILV	05/11/2026	ZERO STAGE CAPITAL	19,193.000	397,448		398,786	100,343	(20,298)	0	0	(20,298)	0	398,786	0	(1,339)	(1,339)	159		
335934-10-5	FIRST QUANTUM MINERALS LT	06/11/2026	ZERO STAGE CAPITAL	52,972.000	1,706,381		1,505,195	0	0	0	0	0	0	1,505,195	(22,449)	223,635	201,186	0		
351858-10-5	FRANCO NEVADA CORP	06/01/2026	ZERO STAGE CAPITAL	14,989.000	3,382,947		3,090,681	772,947	(292,343)	0	0	(292,343)	0	3,090,681	0	292,267	292,267	6,595		
443628-10-2	HUDBAY MINERALS INC COMMON STK	05/12/2026	ZERO STAGE CAPITAL	5,494.000	144,474		64,244	78,955	(33,005)	0	0	(33,005)	18,295	64,244	0	80,230	80,230	40		
450913-10-8	IAMGOLD CORP	04/23/2026	ZERO STAGE CAPITAL	13,248.000	239,685		48,502	221,132	(173,668)	0	0	(173,668)	1,037	48,502	(792)	191,974	191,182	0		
453038-40-8	IMPERIAL OIL LTD	05/21/2026	ZERO STAGE CAPITAL	7,650.000	982,515		983,324	0	0	0	0	0	0	983,324	(4,840)	4,031	(809)	0		
496902-40-4	KINROSS GOLD CORP	05/12/2026	ZERO STAGE CAPITAL	134,351.000	4,157,690		1,511,635	2,739,058	(1,657,891)	0	0	(1,657,891)	430,467	1,511,635	0	2,646,056	2,646,056	5,472		
550371-10-8	LUNDIN GOLD	06/11/2026	VARIOUS	1,124.000	66,703		84,662	46,793	(14,755)	0	0	(14,755)	456	84,662	(998)	(16,961)	(17,959)	1,278		
550372-10-6	LUNDIN MINING CORP	06/16/2026	ZERO STAGE CAPITAL	7,500.000	206,009		133,367	119,634	(38,718)	0	0	(38,718)	200	133,367	(385)	73,027	72,642	151		
55293N-10-9	MDA SPACE LTD	04/14/2026	ZERO STAGE CAPITAL	1,598.000	49,453		51,933	31,384	19,821	0	0	19,821	728	51,933	(463)	(2,017)	(2,480)	0		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
644535-10-6	NEW GOLD INC	03/24/2026	VARIOUS	62,073.000	552,673		172,369	547,271	(371,232)	0	0	(371,232)	(3,670)	172,369	7,820	372,484	380,304	19		
68390D-10-6	OR ROYALTIES INC	04/08/2026	ZERO STAGE CAPITAL	7,744.000	310,443		146,215	277,413	(134,472)	0	0	(134,472)	3,273	146,215	(2,533)	166,761	164,228	852		
697900-10-8	PAN AMERICAN SILVER	05/11/2026	ZERO STAGE CAPITAL	6,179.000	366,967		178,053	292,105	(144,427)	0	0	(144,427)	0	178,053	0	188,913	188,913	1,112		
740220-40-7	PRECISION DRILLING	05/18/2026	ZERO STAGE CAPITAL	96.000	9,303		7,185	0	0	0	0	0	0	7,185	0	2,118	2,118	0		
784730-10-3	SSR MINING	06/09/2026	ZERO STAGE CAPITAL	5,881.000	216,684		60,051	128,912	(68,860)	0	0	(68,860)	0	60,051	0	156,633	156,633	0		
82835P-10-3	COMMON STK	05/05/2026	ZERO STAGE CAPITAL	3,445.000	42,081		25,207	20,801	(2,772)	0	0	(2,772)	7,178	25,207	0	16,874	16,874	0		
852066-20-8	SPROTT, INC.	05/18/2026	ZERO STAGE CAPITAL	370.000	47,946		45,256	0	0	0	0	0	0	45,256	0	2,690	2,690	148		
862952-20-7	STRATHCONA RESOURCES	06/16/2026	ZERO STAGE CAPITAL	10,901.000	354,554		239,825	0	0	0	0	0	0	239,825	(1,987)	116,717	114,730	3,919		
876511-10-6	TASEKO MINES LTD	04/08/2026	ZERO STAGE CAPITAL	2,864.000	20,693		24,868	0	0	0	0	0	0	24,868	0	(4,174)	(4,174)	0		
878742-20-4	TECK COMINCO LTD	06/16/2026	ZERO STAGE CAPITAL	31,647.000	1,943,006		1,608,193	221,169	60,801	0	0	60,801	0	1,608,193	7,516	327,297	334,813	3,458		
89679M-10-4	TRIPLE FLAG PRECIOUS	05/18/2026	ZERO STAGE CAPITAL	3,792.000	142,480		102,659	99,394	(27,290)	0	0	(27,290)	0	102,659	0	39,821	39,821	172		
962879-10-2	WHEATON PRECIOUS MET	06/15/2026	ZERO STAGE CAPITAL	15,441.000	1,954,162		1,010,074	1,814,626	(804,553)	0	0	(804,553)	0	1,010,074	0	944,088	944,088	6,022		
00762U-20-0	ADVANTEST CORP	04/29/2026	VARIOUS	1,463.000	263,436		172,839	183,266	(10,427)	0	0	(10,427)	0	172,839	0	90,596	90,596	234		
	BHP GROUP LTD	04/13/2026	PRIOR YEAR INCOME	0.000	0		0	0	0	0	0	0	0	0	0	0	0	11,667		
	DIPLOMA	03/25/2026	ZERO STAGE CAPITAL	6,506.000	508,903		366,271	464,359	(82,408)	0	0	(82,408)	(15,680)	366,271	16,953	125,679	142,632	3,873		
	HALMA	04/20/2026	ZERO STAGE CAPITAL	18,758.000	1,108,924		642,808	894,578	(224,251)	0	0	(224,251)	(27,519)	642,808	29,753	436,363	466,116	2,385		
110448-10-7	BRITISH AMER TOB PLC	04/17/2026	VARIOUS	33,669.000	1,892,034		1,897,023	1,906,339	(9,316)	0	0	(9,316)	0	1,897,023	0	(4,988)	(4,988)	55,129		
151290-88-9	CEMEX S A B	04/14/2026	ZERO STAGE CAPITAL	62,900.000	723,580		765,499	534,630	16,700	0	0	16,700	0	765,499	0	(41,919)	(41,919)	1,415		
	ENEL AMERICAS SA	06/18/2026	ZERO STAGE CAPITAL	635,935.000	54,996		59,299	0	0	0	0	0	0	59,299	1,983	(6,286)	(4,303)	1,177		
	GOLAR LNG COMMON STK	05/27/2026	ZERO STAGE CAPITAL	11,598.000	584,984		640,899	0	0	0	0	0	0	640,899	0	(55,915)	(55,915)	0		
	GPO FIN BANORTE	04/22/2026	ZERO STAGE CAPITAL	2,170.000	23,836		22,246	0	0	0	0	0	0	22,246	222	1,368	1,590	0		
	INDUSTRIAS PENOLES	06/16/2026	ZERO STAGE CAPITAL	525.000	25,932		33,641	0	0	0	0	0	0	33,641	(83)	(7,626)	(7,709)	199		
252430-20-5	DIAGEO P L C	04/24/2026	VARIOUS	13,725.000	1,105,518		1,028,009	0	0	0	0	0	0	1,028,009	0	77,509	77,509	10,431		
	FALABELLA SA COMMON STK	04/15/2026	ZERO STAGE CAPITAL	14,034.000	89,101		73,454	98,376	(23,458)	0	0	(23,458)	(1,464)	73,454	1,457	14,190	15,647	1,317		
38059T-10-6	GOLD FIELDS LTD	04/07/2026	ZERO STAGE CAPITAL	1,100.000	50,267		42,084	48,026	(5,942)	0	0	(5,942)	0	42,084	0	8,183	8,183	1,502		
	PORR AG	04/29/2026	ZERO STAGE CAPITAL	3,021.000	120,858		43,968	113,534	(67,017)	0	0	(67,017)	(2,549)	43,968	2,462	74,428	76,890	0		
40415F-10-1	HDFC BANK LTD	06/08/2026	VARIOUS	133,274.000	3,233,809		4,685,943	4,198,084	(105,344)	0	0	(105,344)	0	4,685,943	0	(1,452,134)	(1,452,134)	0		
	BANK MILLENNIUM SA	04/17/2026	ZERO STAGE CAPITAL	56,559.000	258,504		222,510	261,115	(31,330)	0	0	(31,330)	(7,276)	222,510	4,388	31,606	35,994	0		
413216-30-0	HARMONY GOLD MINING	06/15/2026	ZERO STAGE CAPITAL	1,700.000	29,725		24,909	33,830	(8,921)	0	0	(8,921)	0	24,909	0	4,815	4,815	542		
	D'IETEREN GROUP	04/30/2026	ZERO STAGE CAPITAL	277.000	57,064		52,466	49,833	2,379	0	0	2,379	254	52,466	191	4,407	4,598	0		
	A.P. MOLLER-MAERSK	05/13/2026	ZERO STAGE CAPITAL	55.000	126,475		128,523	125,967	14,454	0	0	14,454	(11,898)	128,523	13,019	(15,067)	(2,048)	4,113		
	A.P. MOLLER-MAERSK	06/08/2026	ZERO STAGE CAPITAL	33.000	88,412		75,885	75,580	7,330	0	0	7,330	(7,025)	75,885	6,999	5,528	12,527	2,468		
438128-30-8	HONDA MOTOR CO	06/08/2026	ZERO STAGE CAPITAL	11,910.000	322,881		320,964	0	0	0	0	0	0	320,964	0	1,916	1,916	0		
45104G-10-4	ICICI BK LTD	05/06/2026	ZERO STAGE CAPITAL	22,587.000	625,362		742,836	556,461	68,613	0	0	68,613	0	742,836	0	(117,474)	(117,474)	0		
456788-10-8	INFOSYS LIMITED	04/23/2026	ZERO STAGE CAPITAL	48,835.000	627,849		890,327	870,240	20,087	0	0	20,087	0	890,327	0	(262,478)	(262,478)	0		
465074-20-1	ISRAEL DISCOUNT BANK	06/02/2026	ZERO STAGE CAPITAL	12,705.000	133,606		68,664	128,433	(47,240)	0	0	(47,240)	(12,529)	68,664	23,314	41,628	64,942	1,449		
	OMV AG	06/04/2026	ZERO STAGE CAPITAL	1,253.000	91,731		61,362	69,602	(2,322)	0	0	(2,322)	(5,919)	61,362	5,947	24,422	30,369	0		
465562-10-6	ITAU UNIBANCO HLDG	06/04/2026	VARIOUS	60,022.000	502,229		358,368	344,505	(80,307)	0	0	(80,307)	0	358,368	0	143,861	143,861	18,549		
48268K-10-1	KT CORPORATION	04/09/2026	VARIOUS	4,362.000	95,073		83,674	82,747	927	0	0	927	0	83,674	0	11,399	11,399	6,096		
500631-10-6	KOREA ELECTRIC PWR	05/01/2026	PRIOR YEAR INCOME	0.000	0		0	0	0	0	0	0	0	0	0	0	0	7,871		
	ALLIANZ SE	04/24/2026	ZERO STAGE CAPITAL	4,632.000	2,093,831		1,014,950	2,114,391	(1,001,546)	0	0	(1,001,546)	(97,894)	1,014,950	95,036	983,845	1,078,881	0		
	BK HANDLOWY W WARS	06/12/2026	ZERO STAGE CAPITAL	7,820.000	266,462		180,098	229,250	(26,765)	0	0	(26,765)	(22,386)	180,098	22,192	64,171	86,363	0		
	KGHM POLSKA MIEDZ	06/17/2026	ZERO STAGE CAPITAL	1,890.000	198,794		96,901	147,332	(49,980)	0	0	(49,980)	(452)	96,901	358	101,535	101,893	0		
	DEUTSCHE LUFTHANSA	04/30/2026	ZERO STAGE CAPITAL	7,443.000	63,668		49,398	73,136	(17,904)	0	0	(17,904)	(5,834)	49,398	5,722	8,547	14,269	0		
	AIXTRON SE	06/17/2026	ZERO STAGE CAPITAL	1,637.000	109,010		54,540	0	0	0	0	0	0	54,540	(131)	54,601	54,470	287		
	FORTUM OYJ	04/21/2026	ZERO STAGE CAPITAL	65,724.000	1,642,675		1,515,869	1,396,734	134,239	0	0	134,239	(15,104)	1,515,869	10,685	116,121	126,806	56,610		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	THYSSENKRUPP AG	06/16/2026	ZERO STAGE CAPITAL	3,387.000	44,123		24,818	36,718	(10,073)	0	0	(10,073)	(1,827)	24,818	1,839	17,466	19,305	599		
	WOLTERS KLUWER	06/23/2026	ZERO STAGE CAPITAL	24,766.000	1,692,591		3,254,845	2,557,461	681,616	0	0	681,616	15,768	3,254,845	(14,373)	(1,547,882)	(1,562,255)	46,094		
	BANCO SANTANDER SA	04/17/2026	ZERO STAGE CAPITAL	5,292.000	66,630		27,434	62,294	(32,758)	0	0	(32,758)	(2,102)	27,434	2,017	37,179	39,196	0		
	ORLEN S.A.	06/23/2026	ZERO STAGE CAPITAL	9,773.000	362,485		350,648	0	0	0	0	0	0	350,648	4,299	7,538	11,837	0		
	INFINEON TECHNOLOG	05/29/2026	ZERO STAGE CAPITAL	43,816.000	3,470,143		1,619,616	1,932,481	(242,406)	0	0	(242,406)	(70,460)	1,619,616	80,946	1,769,581	1,850,527	18,090		
	STMICROELECTRONICS	03/16/2026	ZERO STAGE CAPITAL	0.000	17		0	(629)	0	0	0	0	0	0	(15)	32	17	0		
	JIANGXI COPPER CO	05/12/2026	ZERO STAGE CAPITAL	45,000.000	216,690		216,469	41,742	0	0	0	0	0	216,469	(536)	756	220	0		
	ACCTON TECHNOLOGY	05/27/2026	ZERO STAGE CAPITAL	11,000.000	747,046		325,523	376,400	(142,128)	0	0	(142,128)	11,127	325,523	(13,727)	435,249	421,522	0		
	AMADA CO LTD	06/11/2026	ZERO STAGE CAPITAL	4,300.000	75,718		54,880	0	0	0	0	0	0	54,880	(1,117)	21,955	20,838	0		
	AFRN RAINBOW MINLS	03/26/2026	ZERO STAGE CAPITAL	5,263.000	70,293		56,805	63,592	(6,510)	0	0	(6,510)	(278)	56,805	918	12,570	13,488	0		
	ANRITSU CORP	05/27/2026	ZERO STAGE CAPITAL	900.000	26,013		23,762	0	0	0	0	0	0	23,762	(335)	2,585	2,250	0		
	TOMY CO	05/12/2026	ZERO STAGE CAPITAL	16,600.000	284,089		296,152	292,133	326	0	0	326	3,693	296,152	(9,453)	(2,610)	(12,063)	0		
	REALTEK SEMICOND CP	03/27/2026	ZERO STAGE CAPITAL	15,000.000	229,948		274,039	232,987	24,688	0	0	24,688	16,364	274,039	(20,852)	(23,239)	(44,091)	0		
	ANEKA TAMBANG	06/18/2026	ZERO STAGE CAPITAL	1,445,100.000	301,871		269,937	271,303	(7,720)	0	0	(7,720)	6,354	269,937	(17,751)	49,686	31,935	0		
	AGC INC	06/12/2026	ZERO STAGE CAPITAL	2,400.000	103,782		90,336	79,540	8,293	0	0	8,293	2,503	90,336	(4,728)	18,174	13,446	1,575		
	ASICS CORP	04/17/2026	ZERO STAGE CAPITAL	13,900.000	410,052		365,673	333,105	14,249	0	0	14,249	18,319	365,673	(22,283)	66,661	44,378	1,390		
606822-10-4	MITSUBISHI UFJ FINL	04/20/2026	MORGAN STANLEY	78,866.000	1,433,541		1,235,570	1,250,815	(15,245)	0	0	(15,245)	0	1,235,570	0	197,971	197,971	0		
	BANK HAPOALIM BM	04/23/2026	ZERO STAGE CAPITAL	2,286.000	59,303		20,359	51,958	(29,586)	0	0	(29,586)	(2,013)	20,359	2,794	36,151	38,945	563		
	RORZE CORP	05/29/2026	VARIOUS	1,500.000	36,691		21,468	21,520	(702)	0	0	(702)	650	21,468	(1,177)	16,400	15,223	159		
	BHARAT PETROL CORP	06/11/2026	ZERO STAGE CAPITAL	142,078.000	436,676		587,873	606,875	(25,573)	0	0	(25,573)	6,571	587,873	(40,960)	(110,237)	(151,197)	15,712		
	HINDUSTAN PETROL	06/12/2026	ZERO STAGE CAPITAL	69,692.000	277,458		320,364	294,396	(45,147)	0	0	(45,147)	4,143	320,364	(21,467)	(21,439)	(42,906)	0		
	LIC HOUSING FINANC	04/07/2026	ZERO STAGE CAPITAL	13,844.000	74,903		89,936	83,087	4,675	0	0	4,675	2,173	89,936	(5,108)	(9,925)	(15,033)	0		
	UTD INTEGRATION SE	04/23/2026	ZERO STAGE CAPITAL	65,000.000	1,845,619		1,218,520	1,959,344	(796,076)	0	0	(796,076)	55,252	1,218,520	(75,105)	702,204	627,099	0		
	GOLD CIRCUIT ELECT	03/25/2026	ZERO STAGE CAPITAL	3,000.000	87,087		82,996	0	0	0	0	0	0	82,996	(524)	4,615	4,091	0		
	STEEL AUTHORITY	04/08/2026	ZERO STAGE CAPITAL	12,375.000	21,873		21,525	0	0	0	0	0	0	21,525	(594)	941	347	0		
	TREND MICRO INC	05/27/2026	ZERO STAGE CAPITAL	19,200.000	726,817		729,959	62,244	32,325	0	0	32,325	2,303	729,959	(16,981)	13,839	(3,142)	1,735		
	VEDANTA LTD	05/04/2026	VARIOUS	50,700.000	389,821		394,699	0	0	0	0	0	0	394,699	(9,496)	4,618	(4,878)	0		
	NATIONAL ALUMINUM	04/16/2026	ZERO STAGE CAPITAL	37,370.000	165,004		80,143	130,650	(54,334)	0	0	(54,334)	3,828	80,143	(6,379)	91,241	84,862	2,002		
	GE VERNOVA T&D IND	06/10/2026	ZERO STAGE CAPITAL	1,680.000	85,394		43,249	58,539	(17,355)	0	0	(17,355)	2,066	43,249	(4,574)	46,719	42,145	0		
	ORACLE CORP JAPAN	05/27/2026	ZERO STAGE CAPITAL	600.000	33,708		42,933	0	0	0	0	0	0	42,933	(880)	(8,345)	(9,225)	0		
	BHP GROUP LTD	04/13/2026	PRIOR YEAR INCOME	0.000	0		0	0	0	0	0	0	0	0	0	0	0	6,290		
	SAMSUNG FIRE & MAR	04/15/2026	ZERO STAGE CAPITAL	289.000	86,323		53,145	99,308	(52,208)	0	0	(52,208)	6,046	53,145	(7,159)	40,337	33,178	3,818		
	DB INSURANCE CO	05/11/2026	ZERO STAGE CAPITAL	582.000	64,648		54,873	52,754	(1,649)	0	0	(1,649)	3,768	54,873	(3,625)	13,401	9,776	2,940		
	KOREA PETRO CHEMIC	03/30/2026	ZERO STAGE CAPITAL	462.000	38,535		45,869	46,253	(384)	0	0	(384)	0	45,869	(1,085)	(6,249)	(7,334)	407		
	CAPCOM CO	05/29/2026	VARIOUS	53,300.000	1,078,147		1,159,541	1,241,926	(137,331)	0	0	(137,331)	54,946	1,159,541	(82,921)	1,527	(81,394)	8,331		
	CSPC PHARMACEUTICA	06/03/2026	ZERO STAGE CAPITAL	152,000.000	149,138		176,214	0	0	0	0	0	0	176,214	(444)	(26,632)	(27,076)	0		
	KAKAO CORP	05/11/2026	VARIOUS	7,125.000	229,852		308,167	223,847	(3,873)	0	0	(3,873)	16,218	308,167	(20,856)	(57,459)	(78,315)	700		
	KUNG SING ENGINEER	05/26/2026	ZERO STAGE CAPITAL	176,000.000	60,653		133,686	0	0	0	0	0	0	133,686	31	(73,063)	(73,032)	0		
	CJ ENM CO LTD	04/01/2026	ZERO STAGE CAPITAL	1,019.000	38,424		65,426	45,513	15,789	0	0	15,789	4,123	65,426	(5,573)	(21,429)	(27,002)	0		
	HANWHA OCEAN C	06/04/2026	ZERO STAGE CAPITAL	1,479.000	112,561		127,061	0	0	0	0	0	0	127,061	(4,336)	(10,165)	(14,501)	0		
	CHROMA ATE INC	04/29/2026	ZERO STAGE CAPITAL	1,000.000	64,679		47,308	0	0	0	0	0	0	47,308	246	17,125	17,371	0		
	RIO TINTO LIMITED	06/09/2026	ZERO STAGE CAPITAL	8,150.000	1,044,352		805,832	0	0	0	0	0	0	805,832	53,075	185,445	238,520	20,755		
	PETROCHINA CO	05/14/2026	ZERO STAGE CAPITAL	2,791,904.000	4,083,755		2,100,531	2,645,317	(999,835)	0	0	(999,835)	(2,824)	2,100,531	(8,477)	1,991,701	1,983,224	0		
	KDDI CORP	03/06/2026	ZERO STAGE CAPITAL	26,200.000	435,138		411,002	452,884	(72,025)	0	0	(72,025)	30,144	411,002	(39,834)	63,969	24,135	0		
	DAIFUKU CO	05/22/2026	ZERO STAGE CAPITAL	18,900.000	818,664		471,743	594,414	(148,263)	0	0	(148,263)	25,592	471,743	(32,663)	379,583	346,920	5,199		
	DAIKIN INDUSTRIES	06/01/2026	ZERO STAGE CAPITAL	9,800.000	1,450,012		1,283,152	1,255,875	6,707	0	0	6,707	20,569	1,283,152	(52,553)	219,414	166,861	0		

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

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	DELTA ELECTRONIC	06/11/2026	ZERO STAGE CAPITAL	12,000.000	728,521		393,971	275,296	(106,156)	0	0	(106,156)	8,546	393,971	(10,850)	345,399	334,549	0		
	OTSUKA CORP	06/10/2026	ZERO STAGE CAPITAL	56,400.000	1,045,050		1,074,760	734,308	(184,239)	0	0	(184,239)	95,823	1,074,760	(113,073)	83,363	(29,710)	10,015		
	PAN PACIFIC INTL H	04/06/2026	ZERO STAGE CAPITAL	173,300.000	1,051,840		647,070	1,031,124	(487,343)	0	0	(487,343)	103,289	647,070	(117,124)	521,894	404,770	3,309		
	DISCO CORPORATION	03/25/2026	ZERO STAGE CAPITAL	1,600.000	678,197		541,264	430,389	18,266	0	0	18,266	7,309	541,264	(20,469)	157,402	136,933	0		
	COASIA HOLDINGS CO	03/25/2026	ZERO STAGE CAPITAL	4,033.000	14,919		15,576	16,173	(1,451)	0	0	(1,451)	854	15,576	(1,202)	544	(658)	0		
	NANYA TECHNOLOGY C	04/09/2026	ZERO STAGE CAPITAL	36,000.000	244,181		338,263	0	0	0	0	0	0	338,263	(4,485)	(89,597)	(94,082)	0		
	A2 MILK CO LTD	03/27/2026	VARIOUS	6,195.000	39,656		30,663	38,603	(7,283)	0	0	(7,283)	658	30,663	442	8,551	8,993	833		
	CHINA PETRO & CHEM	06/23/2026	ZERO STAGE CAPITAL	1,000,000.000	560,141		627,189	0	0	0	0	0	0	627,189	(1,553)	(65,496)	(67,049)	0		
	DOOSAN ENERBILITY	04/27/2026	ZERO STAGE CAPITAL	739.000	64,507		52,388	0	0	0	0	0	0	52,388	809	11,310	12,119	0		
	MEIKO ELECTRONICS	05/27/2026	ZERO STAGE CAPITAL	200.000	47,931		48,259	0	0	0	0	0	0	48,259	(680)	351	(329)	0		
	EBARA CORP	05/29/2026	VARIOUS	21,300.000	741,227		695,356	0	0	0	0	0	0	695,356	78	45,793	45,871	8,333		
	ECHO TRADING CO	06/09/2026	PRIOR YEAR INCOME	0.000	0		0	0	0	0	0	0	0	0	0	0	0	169		
	ELBIT SYSTEMS LTD	04/23/2026	VARIOUS	12.000	9,761		3,602	6,950	(2,999)	0	0	(2,999)	349	3,602	487	5,672	6,159	21		
	SQUARE ENIX HOLDINGS	03/26/2026	ZERO STAGE CAPITAL	3,300.000	51,175		41,787	60,223	(20,465)	0	0	(20,465)	2,029	41,787	(3,041)	12,429	9,388	0		
	KING YUAN ELECTRON	06/09/2026	ZERO STAGE CAPITAL	14,000.000	139,741		136,487	0	0	0	0	0	0	136,487	1,120	2,134	3,254	0		
	FUJI ELECTRIC CO L	06/23/2026	VARIOUS	34,700.000	2,695,424		2,700,516	1,284,916	(15,968)	0	0	(15,968)	0	2,700,516	(51,601)	46,510	(5,091)	23,647		
	FUJI FILM HLD CORP	06/23/2026	ZERO STAGE CAPITAL	16,500.000	350,348		371,347	290,243	31,783	0	0	31,783	(11,070)	371,347	2,912	(23,910)	(20,998)	0		
	FUJIKURA	05/20/2026	ZERO STAGE CAPITAL	20,400.000	683,738		268,662	378,427	(123,558)	0	0	(123,558)	13,792	268,662	(16,701)	431,777	415,076	0		
	FUJITSU	06/23/2026	VARIOUS	34,900.000	733,035		865,750	0	0	0	0	0	0	865,750	(4,992)	(127,723)	(132,715)	6,171		
	BANGCHAK CORP PCL	04/07/2026	VARIOUS	66,400.000	79,276		66,029	41,893	4,612	0	0	4,612	758	66,029	645	13,893	13,248	1,683		
	KIATNAKIN PHATRA	06/18/2026	ZERO STAGE CAPITAL	13,200.000	36,778		32,322	0	0	0	0	0	0	32,322	194	4,456	4,456	439		
	THANACHART CAPITAL	03/23/2026	ZERO STAGE CAPITAL	11,600.000	19,532		18,095	21,602	(3,286)	0	0	(3,286)	220	18,095	68	1,505	1,437	0		
636274-40-9	NATIONAL GRID	04/20/2026	MORGAN STANLEY	8,128.000	701,368		571,983	628,701	(56,718)	0	0	(56,718)	0	571,983	0	129,385	129,385	0		
	KASIKORNBANK PCL	06/16/2026	ZERO STAGE CAPITAL	21,900.000	136,390		134,747	0	0	0	0	0	0	134,747	0	1,643	1,643	0		
	MEDIATEK INCORP	05/15/2026	ZERO STAGE CAPITAL	29,000.000	2,875,152		1,367,216	0	0	0	0	0	0	1,367,216	4,194	1,512,130	1,507,936	0		
	LS CORP	04/16/2026	ZERO STAGE CAPITAL	118.000	26,278		21,411	0	0	0	0	0	0	21,411	401	5,269	4,868	200		
	FORCE MOTORS LTD	04/02/2026	ZERO STAGE CAPITAL	509.000	120,048		136,952	0	0	0	0	0	0	136,952	3,778	13,125	16,903	0		
	DB HITEK CO LTD	03/31/2026	VARIOUS	468.000	25,239		21,823	21,874	499	0	0	499	449	21,823	954	4,370	3,416	257		
	SAMSUNG SECS CO	05/13/2026	ZERO STAGE CAPITAL	4,174.000	387,675		173,594	217,597	55,257	0	0	55,257	11,253	173,594	10,800	224,882	214,082	11,544		
	CHAROEN POK FOODS	04/20/2026	ZERO STAGE CAPITAL	316,600.000	200,830		241,286	220,648	26,838	0	0	26,838	6,200	241,286	2,300	42,757	40,457	0		
	HYUNDAI ELEVATOR	04/20/2026	VARIOUS	1,394.000	80,994		88,026	66,484	1,884	0	0	1,884	0	88,026	2,318	4,713	7,031	11,343		
	ADVANCED INFO SERV	05/01/2026	PRIOR YEAR INCOME	0.000	0		0	0	0	0	0	0	0	0	0	0	0	12,562		
	ADVANCED INFO SERV	06/16/2026	VARIOUS	63,700.000	702,576		547,340	637,407	78,730	0	0	78,730	11,338	547,340	1,199	154,037	155,236	65,498		
	DELTA ELECTRONICS	06/16/2026	VARIOUS	13,400.000	147,676		146,019	0	0	0	0	0	0	146,019	14	1,643	1,657	329		
	PTT PUBLIC COMPANY	06/18/2026	ZERO STAGE CAPITAL	100,300.000	108,265		118,433	0	0	0	0	0	0	118,433	3,921	6,248	10,169	2,411		
	HARBIN ELECTRIC CO	05/14/2026	ZERO STAGE CAPITAL	14,000.000	42,728		24,221	29,901	5,712	0	0	5,712	32	24,221	192	18,699	18,507	0		
	HITACHI	04/09/2026	VARIOUS	24,000.000	726,664		307,837	750,830	453,644	0	0	453,644	10,651	307,837	18,212	437,040	418,828	4,051		
	CHINA DEV FIN HLDG	06/11/2026	ZERO STAGE CAPITAL	226,000.000	176,407		151,922	0	0	0	0	0	0	151,922	1,585	22,900	24,485	0		
	E SUN FINANCIAL HL	06/11/2026	ZERO STAGE CAPITAL	405,573.000	417,609		419,049	434,784	31,445	0	0	31,445	15,710	419,049	19,554	18,114	1,440	0		
	HON HAI PRECISION	05/08/2026	ZERO STAGE CAPITAL	32,000.000	253,348		213,657	234,289	27,396	0	0	27,396	6,764	213,657	8,010	47,701	39,691	0		
	HD KOREA SHIPBUI	04/01/2026	VARIOUS	668.000	162,334		58,230	187,975	134,366	0	0	134,366	4,622	58,230	5,889	109,993	104,104	5,070		
	HYUNDAI MOBIS	05/27/2026	ZERO STAGE CAPITAL	2,335.000	987,931		530,018	279,297	97,804	0	0	97,804	12,789	530,018	10,979	468,891	457,912	4,224		
	SK HYNIX INC	06/23/2026	VARIOUS	7,168.000	8,655,921		1,579,147	3,057,089	1,899,862	0	0	1,899,862	78,991	1,579,147	90,898	7,167,672	7,076,774	10,140		
	IBIDEN CO	06/05/2026	ZERO STAGE CAPITAL	18,500.000	2,153,107		844,873	467,609	0	0	0	0	0	844,873	4,649	1,312,883	1,308,234	1,022		
	ICOM INCORPORATED	04/16/2026	ZERO STAGE CAPITAL	500.000	10,092		9,427	9,292	1,020	0	0	1,020	1,155	9,427	1,365	2,030	665	0		
	INDL BANK OF KOREA	04/23/2026	ZERO STAGE CAPITAL	2,574.000	38,535		35,681	37,284	3,559	0	0	3,559	1,956	35,681	2,754	5,608	2,854	1,793		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	KIKKOMAN CORP	05/13/2026	ZERO STAGE CAPITAL	135,000.000	1,201,610		1,253,575	1,225,153	(40,145)	0	0	(40,145)	68,567	1,253,575	(89,342)	37,377	(51,965)	0		
	KIA CORPORATION	04/24/2026	ZERO STAGE CAPITAL	2,848.000	301,940		172,111	239,837	(85,619)	0	0	(85,619)	17,893	172,111	(21,515)	151,344	129,829	12,875		
	KEYENCE CORP	06/09/2026	VARIOUS	1,700.000	678,504		655,723	614,944	10,673	0	0	10,673	30,105	655,723	(46,018)	68,799	22,781	4,378		
	KINGBOARD HOLDINGS	06/16/2026	ZERO STAGE CAPITAL	13,000.000	164,922		124,769	0	0	0	0	0	0	124,769	0	40,154	40,154	0		
	KOREA ELEC POWER	06/11/2026	VARIOUS	63,955.000	1,716,424		1,004,723	1,977,854	(1,123,285)	0	0	(1,123,285)	51,239	1,004,723	(73,795)	785,496	711,701	63,390		
	HANWHA	04/08/2026	VARIOUS	128.000	9,121		3,749	7,222	(3,490)	0	0	(3,490)	18	3,749	(106)	5,478	5,372	96		
	CJ LOGISTICS	05/20/2026	ZERO STAGE CAPITAL	6,544.000	389,960		393,514	428,020	(49,427)	0	0	(49,427)	14,921	393,514	(13,865)	10,311	(3,554)	3,480		
	KURITA WATER INDS	05/22/2026	ZERO STAGE CAPITAL	1,300.000	70,662		46,486	52,667	(8,700)	0	0	(8,700)	2,520	46,486	(3,115)	27,291	24,176	0		
	LASERTEC CORP	06/23/2026	ZERO STAGE CAPITAL	5,100.000	1,581,598		724,517	964,891	(262,312)	0	0	(262,312)	21,938	724,517	(38,011)	895,091	857,080	4,284		
	TOKIO MARINE HLDG	06/11/2026	ZERO STAGE CAPITAL	32,800.000	1,564,086		811,618	1,217,670	(498,550)	0	0	(498,550)	92,497	811,618	(104,215)	856,683	752,468	0		
	LITE-ON TECHNOLOGY	06/03/2026	ZERO STAGE CAPITAL	38,000.000	271,092		193,392	197,348	(3,956)	0	0	(3,956)	0	193,392	(754)	78,453	77,699	3,587		
	LG ELECTRONICS INC	06/16/2026	ZERO STAGE CAPITAL	938.000	142,092		79,738	59,600	13,277	0	0	13,277	6,861	79,738	(9,151)	71,505	62,354	530		
	SINOPAC FIN HLDGS	06/10/2026	ZERO STAGE CAPITAL	43,000.000	45,476		44,757	0	0	0	0	0	0	44,757	516	203	719	0		
	GEELY AUTOMOBILE H	02/13/2026	ZERO STAGE CAPITAL	29,000.000	61,217		66,251	66,668	(504)	0	0	(504)	86	66,251	(526)	(4,508)	(5,034)	0		
	LOTTE CORPORATION	03/25/2026	ZERO STAGE CAPITAL	6,659.000	136,978		146,417	121,777	14,587	0	0	14,587	10,054	146,417	(13,278)	3,839	(9,439)	0		
	LG CORP	04/01/2026	ZERO STAGE CAPITAL	10,769.000	619,735		638,836	600,867	(5,896)	0	0	(5,896)	43,865	638,836	(57,933)	38,832	(19,101)	15,034		
	NIPPON MINING HLDG	05/11/2026	ZERO STAGE CAPITAL	7,700.000	237,005		78,771	96,317	(21,492)	0	0	(21,492)	3,946	78,771	(4,800)	163,034	158,234	0		
	ASIA VITAL COMPONE	05/28/2026	ZERO STAGE CAPITAL	5,000.000	376,088		280,268	91,007	(8,929)	0	0	(8,929)	0	280,268	(744)	96,564	95,820	0		
	ABU DHABI COMM.BK.	03/31/2026	VARIOUS	39,225.000	132,696		132,399	152,714	(20,311)	0	0	(20,311)	(4)	132,399	13	284	297	6,728		
	MARKETECH INTERNAT	04/08/2026	ZERO STAGE CAPITAL	9,000.000	83,635		50,798	78,615	(30,120)	0	0	(30,120)	2,303	50,798	(3,148)	35,985	32,837	0		
	NAVER CORP	04/24/2026	ZERO STAGE CAPITAL	185.000	26,942		32,171	0	0	0	0	0	0	32,171	252	(5,480)	(5,228)	0		
	WORLEY LIMITED	03/30/2026	VARIOUS	6,761.000	52,866		56,777	57,174	543	0	0	543	(940)	56,777	4,183	(8,094)	(3,911)	1,195		
	SUN PHARMACEUTICAL	05/19/2026	ZERO STAGE CAPITAL	11,198.000	217,703		212,995	51,629	(1,531)	0	0	(1,531)	2,513	212,995	(13,530)	18,237	4,707	1,362		
	RAMELIUS RESOURCES	04/16/2026	ZERO STAGE CAPITAL	25,764.000	75,500		60,828	72,104	(10,852)	0	0	(10,852)	(424)	60,828	6,206	8,467	14,673	547		
	MITSUBA CORP	04/08/2026	VARIOUS	30,300.000	229,773		204,697	202,270	(7,828)	0	0	(7,828)	10,255	204,697	(15,202)	40,278	25,076	4,736		
	MITSUI MINING & SM	05/01/2026	ZERO STAGE CAPITAL	900.000	237,704		129,745	0	0	0	0	0	0	129,745	(769)	108,728	107,959	0		
	MOBILE TEL SYSTEMS	05/06/2026	ZERO STAGE CAPITAL	11,996.000	22,717		21,562	0	0	0	0	0	0	21,562	112	1,043	1,155	0		
	COMFORTDELGRO CORP	04/06/2026	ZERO STAGE CAPITAL	97,000.000	108,813		87,075	111,981	(21,262)	0	0	(21,262)	(3,644)	87,075	4,569	17,169	21,738	0		
	MURATA MFG CO	04/17/2026	ZERO STAGE CAPITAL	107,500.000	2,885,570		1,718,221	2,226,967	(601,874)	0	0	(601,874)	93,129	1,718,221	(134,474)	1,301,823	1,167,349	0		
	FIRST ABU DHABI BK	06/23/2026	ZERO STAGE CAPITAL	34,462.000	165,817		186,941	0	0	0	0	0	0	186,941	6	(21,131)	(21,125)	7,506		
	NEC CORP	04/15/2026	VARIOUS	57,100.000	1,472,279		1,663,125	0	0	0	0	0	0	1,663,125	(31,735)	(159,111)	(190,846)	7,854		
	NIPPON PAINT HLDGS	05/13/2026	ZERO STAGE CAPITAL	13,400.000	83,575		88,520	0	0	0	0	0	0	88,520	(563)	(4,382)	(4,945)	0		
	NIPPON SANSO HOLDI	05/26/2026	VARIOUS	8,200.000	327,306		296,166	0	0	0	0	0	0	296,166	(5,217)	36,357	31,140	1,692		
	NIDEC CORPORATION	04/14/2026	ZERO STAGE CAPITAL	12,700.000	174,927		248,806	172,802	62,519	0	0	62,519	13,485	248,806	(19,473)	(54,407)	(73,880)	0		
	NH FOODS LTD	03/31/2026	VARIOUS	9,300.000	409,569		328,164	389,175	(86,522)	0	0	(86,522)	25,511	328,164	(33,211)	114,617	81,406	9,303		
	NIPPON ELEC GLASS	05/27/2026	VARIOUS	5,300.000	248,210		130,736	208,190	(84,989)	0	0	(84,989)	7,535	130,736	(9,847)	127,321	117,474	3,101		
	OMRON CORP	04/30/2026	ZERO STAGE CAPITAL	1,400.000	49,369		37,531	35,382	269	0	0	269	1,880	37,531	(2,287)	14,125	11,838	0		
	KANGWON LAND INC	06/08/2026	ZERO STAGE CAPITAL	26,966.000	265,483		301,533	353,309	(73,036)	0	0	(73,036)	21,260	301,533	(30,069)	(5,981)	(36,050)	17,356		
	POSCO HOLDINGS INC	04/01/2026	VARIOUS	1,001.000	226,099		221,249	211,088	(1,970)	0	0	(1,970)	12,131	221,249	(17,076)	21,926	4,850	1,709		
	AUROBINDO PHARMA	06/01/2026	CORPORATE REORG	1,522.000	0		19,036	0	0	0	0	0	0	19,036	1,735,114	(1,754,151)	(19,037)	0		
	PICC PROPERTY & CA	04/30/2026	ZERO STAGE CAPITAL	50,000.000	91,137		105,732	105,410	322	0	0	322	0	105,732	(688)	(13,907)	(14,595)	0		
	KCE ELECTRONICS	06/16/2026	ZERO STAGE CAPITAL	39,000.000	43,133		44,681	0	0	0	0	0	0	44,681	0	(1,548)	(1,548)	0		
	CHENBRO MICOM CO	06/10/2026	ZERO STAGE CAPITAL	14,000.000	530,014		399,479	446,915	(47,436)	0	0	(47,436)	0	399,479	(2,228)	132,763	130,535	0		
	CHINA LIFE INSURAN	05/06/2026	ZERO STAGE CAPITAL	37,000.000	133,363		118,380	0	0	0	0	0	0	118,380	3	14,979	14,982	0		
	ZIJIN MINING GROUP CO LTD-H	06/09/2026	ZERO STAGE CAPITAL	68,000.000	290,326		339,094	45,798	(4,641)	0	0	(4,641)	11	339,094	(1,011)	(47,756)	(48,767)	0		
	TVS MOTOR COMPANY	06/05/2026	ZERO STAGE CAPITAL	2,740.000	96,400		109,213	113,374	(5,624)	0	0	(5,624)	1,463	109,213	(8,026)	(4,787)	(12,813)	357		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	MMG LTD	05/13/2026	ZERO STAGE CAPITAL	124,000.000	150,797		133,482	0	0	0	0	0	0	133,482	(322)	17,637	17,315	0		
	WEICHAI POWER CO	06/22/2026	ZERO STAGE CAPITAL	183,000.000	918,466		378,267	443,028	(61,847)	0	0	(61,847)	(2,914)	378,267	351	539,847	540,198	0		
	SMC CORP	06/10/2026	ZERO STAGE CAPITAL	1,100.000	425,844		336,953	382,320	(62,247)	0	0	(62,247)	16,880	336,953	(24,989)	113,879	88,890	0		
	SAMSUNG E&A CO LTD	04/09/2026	ZERO STAGE CAPITAL	6,823.000	194,209		135,168	97,158	10,807	0	0	10,807	5,625	135,168	(8,947)	67,988	59,041	3,191		
	SAMSUNG ELEC. MECH	06/09/2026	ZERO STAGE CAPITAL	712.000	597,804		205,172	70,911	0	0	0	0	0	205,172	(7,765)	400,397	392,632	0		
	SAMSUNG ELECTRONIC	06/23/2026	VARIOUS	4,497.000	847,266		796,333	0	0	0	0	0	0	796,333	3,173	47,760	50,933	60		
	SAMSUNG HEAVY	04/24/2026	ZERO STAGE CAPITAL	4,500.000	103,432		71,309	40,674	(8,828)	0	0	(8,828)	1,847	71,309	(2,252)	34,375	32,123	0		
		04/13/2026	PRIOR YEAR INCOME	0.000	0		0	0	0	0	0	0	0	0	0	0	0	945		
	SINOPEC S/PETROLEU	04/23/2026	ZERO STAGE CAPITAL	266,000.000	42,153		53,260	0	0	0	0	0	0	53,260	(149)	(10,959)	(11,108)	0		
	SHINNIHON CORP	06/15/2026	ZERO STAGE CAPITAL	49,600.000	671,755		651,279	14,286	(7,463)	0	0	(7,463)	1,246	651,279	(12,772)	33,248	20,476	0		
	SHIN-ETSU CHEMICAL	04/28/2026	ZERO STAGE CAPITAL	25,000.000	1,058,438		767,055	777,487	(22,728)	0	0	(22,728)	12,296	767,055	(26,627)	318,011	291,384	0		
	SHIMANO INC	04/13/2026	PRIOR YEAR INCOME	0.000	0		0	0	0	0	0	0	0	0	0	0	0	1,801		
	SHISEIDO CO	04/13/2026	PRIOR YEAR INCOME	0.000	0		0	0	0	0	0	0	0	0	0	0	0	163		
	SINGAPORE AIRLINES	04/30/2026	ZERO STAGE CAPITAL	15,500.000	76,367		90,245	77,379	12,222	0	0	12,222	643	90,245	924	(14,801)	(13,877)	0		
	SONY CORP	06/22/2026	ZERO STAGE CAPITAL	143,800.000	3,046,546		2,541,132	3,692,952	(1,594,385)	0	0	(1,594,385)	442,565	2,541,132	(495,728)	1,001,142	505,414	11,238		
	TDK CORP	06/19/2026	VARIOUS	112,000.000	2,106,675		1,431,089	1,580,387	(225,570)	0	0	(225,570)	76,271	1,431,089	(103,548)	779,135	675,587	14,005		
	TAIWAN SEMICON MAN	05/06/2026	VARIOUS	13,000.000	878,574		775,646	0	0	0	0	0	0	775,646	(3,332)	106,260	102,928	2,454		
	SACS BAR HOLDINGS	05/07/2026	ZERO STAGE CAPITAL	20,800.000	98,629		135,049	102,081	22,838	0	0	22,838	10,129	135,049	(12,330)	(24,089)	(36,419)	0		
	TOA CORP(ELEC)	03/30/2026	ZERO STAGE CAPITAL	1,800.000	20,143		21,409	0	0	0	0	0	0	21,409	(441)	(825)	(1,266)	0		
	TOKYO ELECTRON	04/08/2026	VARIOUS	200.000	52,290		40,608	43,806	(4,428)	0	0	(4,428)	1,230	40,608	(2,231)	13,914	11,683	455		
	MAZDA MOTOR CORP	04/14/2026	ZERO STAGE CAPITAL	7,500.000	48,992		47,519	58,347	(13,404)	0	0	(13,404)	2,576	47,519	(3,719)	5,193	1,474	0		
	YAGEO CORP	05/27/2026	ZERO STAGE CAPITAL	50,000.000	772,969		440,662	0	0	0	0	0	0	440,662	4,730	327,577	332,307	0		
	YASKAWA ELEC CORP	05/22/2026	ZERO STAGE CAPITAL	3,000.000	130,470		63,459	91,058	(31,039)	0	0	(31,039)	3,440	63,459	(4,960)	71,971	67,011	647		
	ENI	05/12/2026	ZERO STAGE CAPITAL	4,706.000	130,282		125,992	0	0	0	0	0	0	125,992	1,443	2,848	4,291	0		
715684-10-6	PT TELEKOMUNIKAS IND	04/16/2026	SANFORD BERNST	43,510.000	801,237		824,301	915,886	(91,584)	0	0	(91,584)	0	824,301	0	(23,064)	(23,064)	0		
71654V-10-1	PETROLEO BRASILEIRO	06/23/2026	ZERO STAGE CAPITAL	24,156.000	366,070		445,804	0	0	0	0	0	0	445,804	0	(79,734)	(79,734)	0		
71654V-40-8	PETROLEO BRASILEIRO SA PE	06/15/2026	ZERO STAGE CAPITAL	50,489.000	1,033,154		788,190	531,935	144,004	0	0	144,004	0	788,190	0	244,963	244,963	21,284		
	JUMBO SA	04/13/2026	PRIOR YEAR INCOME	0.000	0		0	0	0	0	0	0	0	0	0	0	0	8,229		
	PUBLIC POWER CORP	06/08/2026	ZERO STAGE CAPITAL	9,966.000	248,344		206,947	180,053	(5,179)	0	0	(5,179)	(266)	206,947	(63)	41,460	41,397	0		
	CD PROJEKT SA	06/23/2026	ZERO STAGE CAPITAL	321.000	20,075		24,865	21,476	3,256	0	0	3,256	133	24,865	(157)	(4,633)	(4,790)	0		
	TELECOM ITALIA	05/07/2026	ZERO STAGE CAPITAL	13.000	12		6	8	(1)	0	0	(1)	0	6	0	6	6	0		
796050-88-8	SAMSUNG ELECTRS LTD	05/01/2026	PRIOR YEAR INCOME	0.000	0		0	0	0	0	0	0	0	0	0	0	0	9,352		
82575P-10-7	SIBANYE-STILLWATER	06/11/2026	ZERO STAGE CAPITAL	6,837.000	81,654		129,628	0	0	0	0	0	0	129,628	0	(47,974)	(47,974)	2,126		
82621A-20-3	SIEMENS ENERGY AG	04/17/2026	ZERO STAGE CAPITAL	2,698.000	532,221		500,355	0	0	0	0	0	0	500,355	0	31,867	31,867	2,055		
83175M-20-5	SMITH & NEPHEW GROUP	06/04/2026	ZERO STAGE CAPITAL	10,214.000	312,962		345,726	0	0	0	0	0	0	345,726	0	(32,765)	(32,765)	0		
835699-30-7	SONY GRP CORPORATION	03/30/2026	VARIOUS	59,685.000	1,188,615		1,715,586	1,527,936	187,650	0	0	187,650	0	1,715,586	0	(526,971)	(526,971)	3,535		
874039-10-0	TAIWAN SEMICONDUCTOR	06/10/2026	VARIOUS	13,097.000	5,209,587		1,538,863	3,925,347	(2,461,250)	0	0	(2,461,250)	0	1,538,863	0	3,670,724	3,670,724	17,734		
87936R-20-5	TELEFONICA BRASIL SA	04/23/2026	PRIOR YEAR INCOME	0.000	0		0	0	0	0	0	0	0	0	0	0	0	14,034		
904767-80-3	UNILEVER PLC	05/26/2026	EVERCORE	133,886.000	7,618,592		7,923,944	8,756,144	(832,200)	0	0	(832,200)	0	7,923,944	0	(305,352)	(305,352)	0		
91912E-10-5	VALE S.A	06/16/2026	ZERO STAGE CAPITAL	70,179.000	1,141,116		943,471	437,912	(78,534)	0	0	(78,534)	0	943,471	0	197,644	197,644	21,698		
	BCO BRADESCO SA	05/19/2026	VARIOUS	48,900.000	155,662		132,997	114,520	(7,023)	0	0	(7,023)	(1,507)	132,997	10,386	12,278	22,664	2,991		
	SINO BIOPHAMACEUTI	04/01/2026	ZERO STAGE CAPITAL	124,000.000	95,783		135,402	98,419	37,212	0	0	37,212	(229)	135,402	(672)	(38,947)	(39,619)	0		
	LARSEN & TOUBRO	04/09/2026	ZERO STAGE CAPITAL	5,062.000	209,997		229,455	229,930	(3,606)	0	0	(3,606)	3,131	229,455	(10,698)	(8,759)	(19,457)	0		
	PT BANK CENTRAL ASIA	06/23/2026	ZERO STAGE CAPITAL	268,600.000	91,615		104,473	0	0	0	0	0	0	104,473	(5,000)	(7,858)	(12,858)	0		
	LI NING CO LTD	06/03/2026	ZERO STAGE CAPITAL	46,000.000	106,645		88,682	110,299	(20,926)	0	0	(20,926)	(690)	88,682	87	17,876	17,963	0		
	BOSCH LIMITED	04/10/2026	ZERO STAGE CAPITAL	141.000	56,081		62,807	56,526	5,274	0	0	5,274	1,007	62,807	(3,074)	(3,652)	(6,726)	0		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	EMAAR PROPERTIES	06/23/2026	ZERO STAGE CAPITAL	1,497,860.000	4,715,538		3,306,596	5,729,630	(2,422,916)	0	0	(2,422,916)	(119)	3,306,596	223	1,408,720	1,408,943	304,496		
	AKBANK	06/16/2026	ZERO STAGE CAPITAL	100,684.000	169,049		163,188	0	0	0	0	0	0	163,188	(2,618)	8,479	5,861	0		
	ASELSAN	04/30/2026	ZERO STAGE CAPITAL	34,591.000	310,635		118,487	186,231	(77,009)	0	0	(77,009)	9,264	118,487	(15,551)	207,699	192,148	0		
	AYGAZ	06/05/2026	ZERO STAGE CAPITAL	9,046.000	46,920		45,777	41,808	3,886	0	0	3,886	84	45,777	(3,570)	4,714	1,144	2,582		
	TURKIYE SIGORTA COMMON STK	05/06/2026	ZERO STAGE CAPITAL	102,629.000	31,664		28,447	0	0	0	0	0	0	28,447	(788)	4,005	3,217	0		
	LOGO YAZILIM	06/17/2026	ZERO STAGE CAPITAL	17,807.000	59,496		68,050	62,272	1,590	0	0	1,590	4,188	68,050	(9,061)	506	(8,555)	765		
	TURKCELL ILETISIM HIZMET AS	06/17/2026	ZERO STAGE CAPITAL	16,329.000	40,164		36,964	0	0	0	0	0	0	36,964	0	3,200	3,200	0		
	TURKIYE GARANTI BANK	06/16/2026	ZERO STAGE CAPITAL	42,879.000	131,655		154,217	0	0	0	0	0	0	154,217	(7,812)	(14,750)	(22,562)	5,745		
	TURKIYE IS BANKASI	06/15/2026	ZERO STAGE CAPITAL	195,225.000	63,463		60,532	0	0	0	0	0	0	60,532	(971)	3,903	2,932	0		
	TUPRAS	06/15/2026	ZERO STAGE CAPITAL	14,126.000	71,714		81,969	0	0	0	0	0	0	81,969	(1,315)	(8,940)	(10,255)	0		
	POWSZECHNA KASA OS	06/16/2026	ZERO STAGE CAPITAL	2,408.000	69,145		45,749	56,929	(9,862)	0	0	(9,862)	(1,318)	45,749	1,273	22,123	23,396	0		
	GMO PAYMENT GATEWA	05/15/2026	ZERO STAGE CAPITAL	25,700.000	1,238,993		1,398,378	1,599,662	(266,941)	0	0	(266,941)	65,657	1,398,378	(83,596)	(75,789)	(159,385)	0		
	IOCHPE-MAXION	04/13/2026	PRIOR YEAR INCOME	0.000	0		0	0	0	0	0	0	0	0	0	0	0	886		
	BUCHER INDUSTRIES	03/06/2026	ZERO STAGE CAPITAL	236.000	109,342		103,183	0	0	0	0	0	0	103,183	(432)	6,591	6,159	0		
	RENTOKIL INITIAL	05/20/2026	VARIOUS	436,347.000	2,822,588		2,149,349	2,632,079	(469,553)	0	0	(469,553)	(13,178)	2,149,349	43,743	629,496	673,239	22,082		
	CP ALL PLC	04/30/2026	VARIOUS	1,000.000	1,374		1,532	1,383	181	0	0	181	(31)	1,532	(2)	(156)	(158)	5		
	LOJAS RENNER SA	06/23/2026	ZERO STAGE CAPITAL	392,219.000	1,117,540		1,089,815	977,939	121,148	0	0	121,148	(9,272)	1,089,815	74,856	(47,131)	27,725	33,534		
	HINDALCO INDS	06/23/2026	ZERO STAGE CAPITAL	38,000.000	395,409		293,049	374,802	(88,551)	0	0	(88,551)	6,798	293,049	(24,232)	126,593	102,361	0		
	DAIICHI SANKYO COM	06/18/2026	VARIOUS	113,600.000	1,930,737		2,954,606	2,427,284	463,265	0	0	463,265	64,057	2,954,606	(127,855)	(896,014)	(1,023,869)	27,699		
	CHINA CONSTRUCTION BANK-H	02/26/2026	ZERO STAGE CAPITAL	27,000.000	27,690		26,305	26,666	(361)	0	0	(361)	0	26,305	(175)	1,560	1,385	0		
	SUMCO CORPORATION	05/25/2026	ZERO STAGE CAPITAL	252,300.000	4,528,991		2,270,624	2,310,606	(149,459)	0	0	(149,459)	109,477	2,270,624	(150,358)	2,408,726	2,258,368	16,102		
	GLOBAL STANDARD TE	05/01/2026	PRIOR YEAR INCOME	0.000	0		0	0	0	0	0	0	0	0	0	0	0	12,377		
	HYUNDAI GLOVIS CO	05/28/2026	ZERO STAGE CAPITAL	1,578.000	248,442		106,271	197,040	(98,416)	0	0	(98,416)	7,648	106,271	(9,503)	151,673	142,170	6,085		
	ZEUS CO LTD	04/14/2026	PRIOR YEAR INCOME	0.000	0		0	0	0	0	0	0	0	0	0	0	0	117		
	GUJARAT STATE PETR	05/12/2026	CORPORATE REORG	568,597.000	0		2,067,359	1,936,967	54,465	0	0	54,465	75,927	2,067,359	(188,822)	(1,878,537)	(2,067,359)	0		
	GRUPO AEROPORTUARI	04/01/2026	ZERO STAGE CAPITAL	3,810.000	94,651		88,119	100,458	(7,728)	0	0	(7,728)	(4,611)	88,119	7,333	(801)	6,532	0		
	SHARJAH ISLAMIC BK	06/18/2026	ZERO STAGE CAPITAL	38,696.000	31,315		31,621	32,870	(1,247)	0	0	(1,247)	(2)	31,621	2	(307)	(305)	2,107		
	SAMSUNG LIFE INSUR	04/22/2026	PRIOR YEAR INCOME	0.000	0		0	0	0	0	0	0	0	0	0	0	0	3,065		
	BANK AL JAZIRA	03/25/2026	ZERO STAGE CAPITAL	2,188.000	6,765		6,487	6,487	0	0	0	0	0	6,487	(9)	286	277	292		
	PTT EXPLORTN & PRD	05/28/2026	ZERO STAGE CAPITAL	5,900.000	26,126		28,191	0	0	0	0	0	0	28,191	100	(2,164)	(2,064)	0		
	ADVANCED BUILDING INDUSTRIES	03/30/2026	ZERO STAGE CAPITAL	2,497.000	23,502		27,670	25,502	2,145	0	0	2,145	23	27,670	(32)	(4,135)	(4,167)	0		
	AMPLIFON	04/22/2026	ZERO STAGE CAPITAL	123,428.000	1,417,358		2,693,894	1,983,865	901,592	0	0	901,592	(191,563)	2,693,894	183,235	(1,459,771)	(1,276,536)	0		
	BANK OF CHINA LTD-H	04/01/2026	ZERO STAGE CAPITAL	515,000.000	322,436		297,696	270,362	4,315	0	0	4,315	(1,601)	297,696	(383)	25,123	24,740	5,937		
	GRINDWELL NORTON	04/27/2026	ZERO STAGE CAPITAL	6,030.000	104,123		121,322	104,912	9,056	0	0	9,056	7,355	121,322	(13,816)	(3,383)	(17,199)	0		
	OESTERREICH POST	03/26/2026	ZERO STAGE CAPITAL	137.000	5,399		4,620	4,981	(253)	0	0	(253)	(108)	4,620	94	686	780	0		
	DNO ASA	06/22/2026	ZERO STAGE CAPITAL	113,113.000	210,136		196,688	0	0	0	0	0	0	196,688	7,156	6,293	13,449	4,586		
	HOCHSCHILD MINING	05/26/2026	VARIOUS	30,274.000	258,465		145,824	209,548	(61,986)	0	0	(61,986)	(1,738)	145,824	5,402	107,240	112,642	1,499		
	IND & COMM BK OF CHINA-H	04/01/2026	ZERO STAGE CAPITAL	1,184,000.000	1,015,897		660,236	956,470	(290,683)	0	0	(290,683)	(5,551)	660,236	1,125	354,537	355,662	23,663		
	MONOTARO CO.LTD	04/20/2026	ZERO STAGE CAPITAL	11,600.000	134,741		167,547	0	0	0	0	0	0	167,547	(3,454)	(29,351)	(32,805)	0		
	AL BABTAIN POWER	04/15/2026	ZERO STAGE CAPITAL	2,411.000	42,508		33,491	41,372	(7,905)	0	0	(7,905)	25	33,491	(36)	9,052	9,016	0		
	SYMRISE AG	05/05/2026	ZERO STAGE CAPITAL	1,442.000	125,860		125,978	0	0	0	0	0	0	125,978	(966)	849	(117)	0		
	CHINA COAL ENERGY	04/30/2026	ZERO STAGE CAPITAL	46,000.000	83,397		78,708	0	0	0	0	0	0	78,708	2	4,687	4,689	0		
	ZETRIX AI BHD	03/25/2026	ZERO STAGE CAPITAL	51,400.000	9,277		10,844	10,260	880	0	0	880	(295)	10,844	576	(2,143)	(1,567)	0		
	ZHUZHOU CRRC TIMES ELECTRIC	06/10/2026	ZERO STAGE CAPITAL	12,500.000	64,940		64,248	60,395	3,832	0	0	3,832	22	64,248	(455)	1,147	692	0		
	CENTURY IRON & STE	03/23/2026	ZERO STAGE CAPITAL	1,000.000	3,811		5,550	4,431	985	0	0	985	134	5,550	(228)	(1,511)	(1,739)	0		
	BH CO LTD	05/01/2026	PRIOR YEAR INCOME	0.000	0		0	0	0	0	0	0	0	0	0	0	0	2,497		

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	KEPPEL CORP	04/27/2026	RETURN OF CAPITAL	0.000	1,398		1,391	0	0	0	0	0	0	1,391	7	0	7	0		
	GEBERIT	03/30/2026	ZERO STAGE CAPITAL	182.000	121,110		140,377	0	0	0	0	0	0	140,377	(588)	(18,680)	(19,268)	0		
	ANDRITZ AG	04/22/2026	ZERO STAGE CAPITAL	659.000	52,754		48,731	21,848	(3,201)	0	0	(3,201)	(1,970)	48,731	1,596	2,426	4,022	2,071		
	SUNNY OPTICAL TECHNOLOGY GROUP CO	06/02/2026	ZERO STAGE CAPITAL	4,300.000	45,558		46,055	36,200	9,978	0	0	9,978	(123)	46,055	(189)	(308)	(497)	0		
	ANTA SPORTS PRODUCTS	06/08/2026	VARIOUS	44,600.000	429,265		460,996	0	0	0	0	0	0	460,996	(20)	(31,711)	(31,731)	4,917		
	GENESIS MINERALS	05/27/2026	ZERO STAGE CAPITAL	10,594.000	47,354		42,628	51,672	(9,174)	0	0	(9,174)	129	42,628	3,610	1,116	4,726	0		
	KSS LINE LTD	03/30/2026	VARIOUS	3,838.000	26,975		23,384	23,829	(2,128)	0	0	(2,128)	1,683	23,384	(2,196)	5,787	3,591	1,148		
	DONGYUE GROUP LTD	06/04/2026	ZERO STAGE CAPITAL	138,000.000	294,804		184,997	191,768	(6,246)	0	0	(6,246)	(525)	184,997	(724)	110,531	109,807	0		
	BAJAJ AUTO LTD	05/18/2026	ZERO STAGE CAPITAL	1,283.000	136,805		126,470	133,338	(10,817)	0	0	(10,817)	3,949	126,470	(10,895)	21,230	10,335	0		
	TURK TELEKOMUNIKAS	06/18/2026	ZERO STAGE CAPITAL	97,618.000	135,742		122,753	130,425	(10,354)	0	0	(10,354)	2,682	122,753	(11,844)	24,833	12,989	0		
	LG INNOTEK CO	06/10/2026	VARIOUS	3,193.000	1,403,313		470,291	301,477	(125,455)	0	0	(125,455)	10,095	470,291	(24,892)	957,913	933,021	3,338		
	SK INC.	04/24/2026	VARIOUS	286.000	74,426		43,770	50,720	(9,956)	0	0	(9,956)	3,005	43,770	(3,966)	34,621	30,655	1,269		
	SAUDI ARABIAN MINI	06/04/2026	ZERO STAGE CAPITAL	33,982.000	586,165		566,544	553,531	12,726	0	0	12,726	287	566,544	(232)	19,853	19,621	0		
	KB FINANCIAL GROUP	06/08/2026	ZERO STAGE CAPITAL	3,784.000	395,364		199,967	269,689	(158,543)	0	0	(158,543)	15,426	199,967	(21,117)	216,514	195,397	4,364		
	ENEA SA	05/14/2026	ZERO STAGE CAPITAL	6,087.000	36,097		30,884	32,918	(1,819)	0	0	(1,819)	(215)	30,884	397	4,817	5,214	0		
	HOSHIZAKI CORPORAT	03/30/2026	ZERO STAGE CAPITAL	5,300.000	168,488		209,018	176,328	22,219	0	0	22,219	10,471	209,018	(15,523)	(25,008)	(40,531)	2,192		
			04302026	0.000	52,100		0	184,324	0	0	0	0	0	0	184,324	(5,603)	178,721	(2,955)		
	VODAFONE QATAR	03/25/2026	ZERO STAGE CAPITAL	23,342.000	15,778		15,457	15,617	(160)	0	0	(160)	0	15,457	0	322	322	769		
	AGS CORP	06/17/2026	ZERO STAGE CAPITAL	1,900.000	12,319		17,724	15,982	1,458	0	0	1,458	284	17,724	(726)	(4,679)	(5,405)	214		
	CHINA HONGQIAO GROUP LTD	05/28/2026	VARIOUS	38,000.000	161,061		168,130	0	0	0	0	0	0	168,130	(1,081)	(5,988)	(7,069)	2,000		
	CHOW TAI FOOK JEWE	06/10/2026	ZERO STAGE CAPITAL	63,200.000	90,915		92,349	0	0	0	0	0	0	92,349	(9)	(1,425)	(1,434)	0		
	MERITZ FINANCIAL G	06/05/2026	ZERO STAGE CAPITAL	1,127.000	80,842		50,925	88,128	(43,410)	0	0	(43,410)	6,206	50,925	(6,483)	36,401	29,918	0		
	K&S AG	06/02/2026	ZERO STAGE CAPITAL	2,367.000	40,647		48,789	0	0	0	0	0	0	48,789	(117)	(8,024)	(8,141)	194		
	PANORO ENERGY ASA	06/15/2026	ZERO STAGE CAPITAL	151,062.000	482,514		452,238	0	0	0	0	0	0	452,238	16,453	13,823	30,276	6,108		
	HANWHA ENGINE	05/04/2026	ZERO STAGE CAPITAL	3,102.000	159,932		101,340	70,141	2,316	0	0	2,316	1,522	101,340	(2,395)	60,986	58,591	0		
	TATA MOTORS LTD	05/22/2026	ZERO STAGE CAPITAL	27,949.000	105,929		135,318	114,206	17,480	0	0	17,480	3,632	135,318	(11,224)	(18,166)	(29,390)	0		
	PZU GR	06/18/2026	ZERO STAGE CAPITAL	4,968.000	92,047		81,956	92,046	(7,729)	0	0	(7,729)	(2,361)	81,956	2,280	7,811	10,091	0		
	SEEGENE INC	04/13/2026	PRIOR YEAR INCOME	0.000	0		0	0	0	0	0	0	0	0	0	0	0	122		
	CENT PATTANA PUB	05/21/2026	PRIOR YEAR INCOME	0.000	0		0	0	0	0	0	0	0	0	0	0	0	2,048		
	ZHEN DING TECHNOLOGY HOLDING	06/10/2026	ZERO STAGE CAPITAL	308,000.000	3,780,568		1,653,138	1,389,217	227,552	0	0	227,552	36,369	1,653,138	(49,992)	2,177,422	2,127,430	0		
	M UP HOLDINGS INC	04/08/2026	VARIOUS	700.000	3,183		3,726	491	3,075	0	0	3,075	161	3,726	(251)	(292)	(543)	88		
	HANKOOK TIRE & TEC	05/12/2026	ZERO STAGE CAPITAL	1,025.000	41,533		52,238	0	0	0	0	0	0	52,238	409	(11,114)	(10,705)	1,022		
	AAC TECHNOLOGIES H	04/02/2026	ZERO STAGE CAPITAL	24,500.000	106,943		115,538	122,716	(6,278)	0	0	(6,278)	(900)	115,538	125	(8,720)	(8,595)	0		
	JAPAN AIRLINES CO	05/20/2026	ZERO STAGE CAPITAL	3,000.000	48,202		54,607	55,619	(1,012)	0	0	(1,012)	0	54,607	(623)	(5,782)	(6,405)	0		
	COLOPLAST	05/11/2026	ZERO STAGE CAPITAL	21,234.000	1,346,548		2,535,338	1,815,079	963,127	0	0	963,127	(242,869)	2,535,338	265,042	(1,453,832)	(1,188,790)	0		
	EATON CORP PLC	04/13/2026	PRIOR YEAR INCOME	0.000	0		0	0	0	0	0	0	0	0	0	0	0	3,083		
	ASML HOLDING NV	06/19/2026	ZERO STAGE CAPITAL	3,306.000	5,519,814		2,259,158	3,560,793	(1,079,654)	0	0	(1,079,654)	(221,982)	2,259,158	219,739	3,040,917	3,260,656	13,106		
	TELE2 AB	04/20/2026	ZERO STAGE CAPITAL	6,405.000	126,395		53,213	107,836	(49,485)	0	0	(49,485)	(5,138)	53,213	4,613	68,569	73,182	0		
	MAIRE TECNIMONT SP	04/15/2026	ZERO STAGE CAPITAL	22,668.000	387,753		245,314	345,796	(94,772)	0	0	(94,772)	(5,710)	245,314	4,985	137,454	142,439	0		
	NEXTEER AUTOMOTIVE	02/26/2026	ZERO STAGE CAPITAL	22,000.000	21,564		19,498	18,111	1,436	0	0	1,436	(49)	19,498	(80)	2,147	2,067	0		
	PLUS500 LTD	05/19/2026	ZERO STAGE CAPITAL	174.000	10,646		4,978	8,514	(3,330)	0	0	(3,330)	(207)	4,978	349	5,320	5,669	0		
	SUMBER ALFARIA	05/06/2026	ZERO STAGE CAPITAL	24,316,843.000	2,043,154		4,472,941	2,862,336	1,346,908	0	0	1,346,908	263,697	4,472,941	(422,078)	(2,007,709)	(2,429,787)	0		
	BSE LIMITED	05/08/2026	ZERO STAGE CAPITAL	6,202.000	249,058		195,171	0	0	0	0	0	0	195,171	(9,420)	63,307	53,887	0		
	GUOTAI HAITONG SEC	06/08/2026	ZERO STAGE CAPITAL	46,600.000	83,735		98,169	0	0	0	0	0	0	98,169	(369)	(14,064)	(14,433)	0		
	HD HYUNDAI ELECTRI	05/06/2026	VARIOUS	527.000	441,496		312,190	163,219	6,303	0	0	6,303	3,560	312,190	(6,848)	136,154	129,306	2,013		
	HD CONSTRUCTION EQ	06/09/2026	VARIOUS	2,251.000	216,518		219,224	0	0	0	0	0	0	219,224	(4,536)	1,831	(2,705)	839		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	HD HYUNDAI CO LTD	05/13/2026	VARIOUS	761.000	146,462		54,150	99,180	(48,540)	0	0	(48,540)	3,510	54,150	(3,601)	95,913	92,312	782		
	WUS PRINTED CIRCUI	06/15/2026	ZERO STAGE CAPITAL	16,000.000	312,534		216,787	0	0	0	0	0	0	216,787	2,745	93,002	95,747	446		
	ACCELINK TECHNOLOG	04/13/2026	ZERO STAGE CAPITAL	25,500.000	356,407		253,772	32,017	(4,014)	0	0	(4,014)	0	253,772	4,180	98,455	102,635	0		
	FUJIAN STAR-NET CO	06/23/2026	VARIOUS	238,590.000	1,089,108		929,735	555,651	(75,115)	0	0	(75,115)	(2,718)	929,735	28,585	130,788	159,373	454		
	GANFENG LITHIUM GR	03/30/2026	ZERO STAGE CAPITAL	4,700.000	49,840		45,627	0	0	0	0	0	0	45,627	345	3,869	4,214	0		
	YUNNAN ALUMINIUM	06/15/2026	ZERO STAGE CAPITAL	325,700.000	1,309,925		1,531,962	0	0	0	0	0	0	1,531,962	13,730	(235,767)	(222,037)	18,225		
	SHANJIN INTERNATIO	05/27/2026	ZERO STAGE CAPITAL	114,044.000	481,430		405,519	405,519	0	0	0	0	0	405,519	8,032	67,879	75,911	399		
	ZHEJIANG CENTURY G	06/10/2026	VARIOUS	34,400.000	75,141		79,920	0	0	0	0	0	0	79,920	1,057	(5,836)	(4,779)	175		
	BEIJING ZHONG KE S	06/15/2026	ZERO STAGE CAPITAL	27,200.000	53,941		51,063	0	0	0	0	0	0	51,063	0	2,879	2,879	58		
	SUNGROW POWER SUPP	06/17/2026	ZERO STAGE CAPITAL	54,095.000	1,152,735		1,221,800	264,196	40,684	0	0	40,684	(2,215)	1,221,800	29,756	(98,821)	(69,065)	5,069		
	ZHONGFU STRAITS (P	05/21/2026	ZERO STAGE CAPITAL	475,200.000	715,253		719,349	0	0	0	0	0	0	719,349	10,922	(15,017)	(4,095)	0		
	HEFEI MEYER OPTOEL	03/27/2026	ZERO STAGE CAPITAL	53,700.000	141,925		115,287	157,999	(39,317)	0	0	(39,317)	(3,394)	115,287	7,050	19,588	26,638	0		
	ADDSINO CO LTD	04/14/2026	ZERO STAGE CAPITAL	18,521.000	71,782		75,419	0	0	0	0	0	0	75,419	853	(4,490)	(3,637)	0		
	TIANQI LITHIUM IND	04/30/2026	ZERO STAGE CAPITAL	37,800.000	349,980		289,428	0	0	0	0	0	0	289,428	2,456	58,096	60,552	0		
	FAW JIEFANG GROUP	06/18/2026	ZERO STAGE CAPITAL	97,400.000	87,569		98,751	0	0	0	0	0	0	98,751	1,098	(12,279)	(11,181)	0		
	SHENZHEN INOVANCE	05/15/2026	VARIOUS	68,800.000	788,999		784,472	0	0	0	0	0	0	784,472	7,031	(2,504)	4,527	4,024		
	QINGHAI SALT LAKE	05/07/2026	ZERO STAGE CAPITAL	13,800.000	79,768		73,652	0	0	0	0	0	0	73,652	841	5,275	6,116	0		
	ZHEJIANG DAHUA TEC	04/23/2026	ZERO STAGE CAPITAL	42,298.000	113,936		110,169	0	0	0	0	0	0	110,169	832	2,935	3,767	0		
	GUOSEN SECURITIES	05/15/2026	ZERO STAGE CAPITAL	69,300.000	107,600		127,099	0	0	0	0	0	0	127,099	2,306	(21,805)	(19,499)	565		
	CHINA INTL MARINE	03/30/2026	ZERO STAGE CAPITAL	185,998.000	302,210		202,890	268,438	(62,616)	0	0	(62,616)	(2,932)	202,890	9,272	90,048	99,320	0		
	ZOOMLION HVY IND S	03/30/2026	ZERO STAGE CAPITAL	56,272.000	69,649		71,165	0	0	0	0	0	0	71,165	805	(2,321)	(1,516)	0		
	ASIA-POTASH INTERN	03/20/2026	ZERO STAGE CAPITAL	58,400.000	513,706		441,339	0	0	0	0	0	0	441,339	8,454	63,913	72,367	0		
	INNER MONGOLIA XIN	05/21/2026	ZERO STAGE CAPITAL	23,200.000	145,133		110,810	118,136	(6,585)	0	0	(6,585)	(741)	110,810	4,618	29,705	34,323	0		
	NAURA TECHNOLOGY GROUP CO. LTD	04/29/2026	ZERO STAGE CAPITAL	1,500.000	112,579		107,028	0	0	0	0	0	0	107,028	1,625	3,926	5,551	0		
	G/D SHENGLU TEL TE	05/21/2026	ZERO STAGE CAPITAL	222,800.000	343,279		373,959	0	0	0	0	0	0	373,959	5,678	(36,358)	(30,680)	0		
	GUANGDONG TAPAI GR	03/25/2026	ZERO STAGE CAPITAL	285,430.000	384,826		354,569	367,849	(10,685)	0	0	(10,685)	(2,595)	354,569	13,596	16,661	30,257	0		
	LUOLAI LIFESTYLE T	04/01/2026	ZERO STAGE CAPITAL	336,200.000	495,901		375,886	493,871	(107,110)	0	0	(107,110)	(10,875)	375,886	22,788	97,227	120,015	0		
	GUANGDONG CHJ INDU	05/27/2026	ZERO STAGE CAPITAL	80,700.000	108,047		65,439	144,287	(76,913)	0	0	(76,913)	(1,936)	65,439	4,826	37,782	42,608	3,780		
	ALL WINNER TECHNOL	06/08/2026	ZERO STAGE CAPITAL	88,217.000	431,631		284,653	441,953	(146,968)	0	0	(146,968)	(10,332)	284,653	23,319	123,658	146,977	2,143		
	LTIMINDTREE LTD	04/09/2026	ZERO STAGE CAPITAL	444.000	21,541		29,468	0	0	0	0	0	0	29,468	(981)	(6,946)	(7,927)	0		
	EOPTOLINK TECHNOLO	06/22/2026	ZERO STAGE CAPITAL	52,336.000	4,364,468		2,130,570	0	0	0	0	0	0	2,130,570	43,631	2,190,267	2,233,898	5,358		
	BANK OF SHANGHAI C	05/21/2026	ZERO STAGE CAPITAL	98,998.000	133,061		142,129	0	0	0	0	0	0	142,129	545	(9,613)	(9,068)	0		
	ASR NEDERLAND N.V	04/27/2026	ZERO STAGE CAPITAL	1,836.000	134,747		84,366	130,102	(39,966)	0	0	(39,966)	(5,770)	84,366	5,682	44,699	50,381	0		
	CSC FINANCIAL CO LTD-H	06/08/2026	ZERO STAGE CAPITAL	57,000.000	82,862		97,854	93,996	3,836	0	0	3,836	22	97,854	(682)	(14,310)	(14,992)	1,327		
	AIRPORTS OF THAILA	03/27/2026	ZERO STAGE CAPITAL	34,100.000	52,776		55,782	0	0	0	0	0	0	55,782	(2,123)	(883)	(3,006)	0		
	NAVIN FLUORINE INT	06/12/2026	ZERO STAGE CAPITAL	398.000	29,591		28,789	0	0	0	0	0	0	28,789	(129)	931	802	0		
	BHARAT ELECTRONICS	04/15/2026	ZERO STAGE CAPITAL	28,800.000	136,819		132,007	88,383	(1,857)	0	0	(1,857)	4,340	132,007	(8,602)	13,414	4,812	609		
	SIKA AG	05/19/2026	VARIOUS	6,221.000	1,116,688		1,655,725	1,269,576	509,215	0	0	509,215	(123,066)	1,655,725	174,828	(713,865)	(539,037)	177,048		
	NETMARBLE GAMES CO	04/23/2026	PRIOR YEAR INCOME	0.000	0		0	0	0	0	0	0	0	0	0	0	0	851		
	BAIYIN NONFERROUS	05/27/2026	ZERO STAGE CAPITAL	66,400.000	62,716		67,565	0	0	0	0	0	0	67,565	2,178	(7,026)	(4,848)	0		
	ZHONGJI INNOLIGHT	06/23/2026	ZERO STAGE CAPITAL	27,700.000	5,061,777		2,207,688	0	0	0	0	0	0	2,207,688	44,370	2,809,718	2,854,088	4,026		
	HYUNDAI ROTEM CO L	04/21/2026	VARIOUS	2,194.000	311,094		247,082	285,031	(43,568)	0	0	(43,568)	5,618	247,082	(11,328)	75,340	64,012	899		
	CEMBRA MONEY BANK	03/30/2026	ZERO STAGE CAPITAL	104.000	12,582		8,130	12,968	(3,822)	0	0	(3,822)	(1,016)	8,130	1,066	3,386	4,452	0		
	HANGZHOU HANGYANG	05/21/2026	ZERO STAGE CAPITAL	63,800.000	264,465		295,013	0	0	0	0	0	0	295,013	6,804	(37,352)	(30,548)	0		
	SHENNAN CIRCUITS C	06/23/2026	VARIOUS	14,000.000	790,977		412,068	315,645	(52,493)	0	0	(52,493)	(2,827)	412,068	15,307	363,602	378,909	867		
	WIX.COM LTD	04/08/2026	ZERO STAGE CAPITAL	9,816.000	903,072		894,290	64,723	270	0	0	270	0	894,290	0	8,782	8,782	0		

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	BE SEMICONDUCTOR	05/19/2026	ZERO STAGE CAPITAL	8,079.000	2,249,524		926,291	1,263,127	(241,259)	0	0	(241,259)	(95,577)	926,291	97,968	1,225,265	1,323,233	6,769		
	B3 SA	05/12/2026	PRIOR YEAR INCOME	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(3,748)		
	RIGHTMOVE	05/19/2026	VARIOUS	210,413.000	1,207,396		1,691,161	1,473,722	280,124	0	0	280,124	(62,685)	1,691,161	110,774	(594,539)	(483,765)	18,368		
	WUXI APPTEC CO LTD	04/28/2026	ZERO STAGE CAPITAL	4,600.000	84,404		59,758	58,310	1,950	0	0	1,950	(502)	59,758	103	24,543	24,646	0		
	QINGDAO GON TECHNO	03/25/2026	ZERO STAGE CAPITAL	100.000	721		800	0	0	0	0	0	0	800	15	(94)	(79)	0		
	CONTEMPORARY AMPER	06/16/2026	ZERO STAGE CAPITAL	13,400.000	786,773		817,399	99,810	(2,404)	0	0	(2,404)	(647)	817,399	10,731	(41,357)	(30,626)	1,927		
	GIGA DEVICE	05/28/2026	VARIOUS	2,200.000	168,981		117,207	0	0	0	0	0	0	117,207	1,050	50,724	51,774	241		
	WUXI APPTEC CO LTD	03/06/2026	ZERO STAGE CAPITAL	40,500.000	551,273		448,174	525,073	(70,422)	0	0	(70,422)	(6,477)	448,174	20,482	82,617	103,099	0		
	LIVZON PHARMACEUTI	05/06/2026	ZERO STAGE CAPITAL	10,000.000	35,726		48,943	36,628	12,725	0	0	12,725	(411)	48,943	84	(13,301)	(13,217)	0		
	TITAN CEMENT INTL	06/09/2026	ZERO STAGE CAPITAL	42,441.000	2,402,623		642,194	2,902,226	(1,900,463)	0	0	(1,900,463)	(61,941)	642,194	63,287	1,697,142	1,760,429	0		
	CANSINO BIOLOGICS	06/12/2026	ZERO STAGE CAPITAL	21,400.000	63,279		135,356	95,975	39,669	0	0	39,669	(288)	135,356	(628)	(71,449)	(72,077)	0		
	BAIC BLUEPARK NEW	04/28/2026	ZERO STAGE CAPITAL	35,500.000	37,464		37,415	0	0	0	0	0	0	37,415	143	(95)	48	0		
	TOPSPORTS INTERNAT	03/06/2026	ZERO STAGE CAPITAL	116,000.000	45,242		58,742	43,353	15,306	0	0	15,306	83	58,742	(473)	(13,028)	(13,501)	0		
	HANSOH PHARMACEUTI	06/12/2026	ZERO STAGE CAPITAL	54,000.000	228,618		252,574	203,886	(9)	0	0	(9)	(734)	252,574	(632)	(23,325)	(23,957)	0		
	ALIBABA GROUP HLDG	06/16/2026	ZERO STAGE CAPITAL	195,482.000	2,673,098		3,865,221	3,585,121	280,099	0	0	280,099	0	3,865,221	(26,090)	(1,166,033)	(1,192,123)	0		
	HITACHI ENERGY IND	05/22/2026	ZERO STAGE CAPITAL	306.000	114,248		72,710	62,323	8,745	0	0	8,745	1,641	72,710	(5,801)	47,339	41,538	0		
	ADVANCED MICRO-FAB	06/23/2026	ZERO STAGE CAPITAL	8,765.000	512,173		353,840	0	0	0	0	0	0	353,840	2,981	155,352	158,333	107		
	MONTAGE TECHNOLOGY	05/18/2026	ZERO STAGE CAPITAL	10,304.000	339,862		225,964	0	0	0	0	0	0	225,964	2,070	111,827	113,897	0		
	CURY CONST E INCO	03/27/2026	VARIOUS	5,800.000	39,953		41,090	34,654	6,436	0	0	6,436	0	41,090	1,417	(2,554)	(1,137)	678		
	BCA MPS	04/07/2026	ZERO STAGE CAPITAL	239,946.000	2,066,385		2,418,474	2,560,826	(142,352)	0	0	(142,352)	0	2,418,474	(6,980)	(345,108)	(352,088)	0		
	ASCENTAGE PHARMA G	03/05/2026	ZERO STAGE CAPITAL	3,900.000	21,717		41,078	26,171	15,012	0	0	15,012	(104)	41,078	(170)	(19,192)	(19,362)	0		
	TRANE TECHNOLOGY PUBLIC COMMON STK	04/01/2026	VARIOUS	1,782.000	746,900		689,094	0	0	0	0	0	0	689,094	0	57,807	57,807	12,459		
	AVARY HOLDING (SHE	05/15/2026	ZERO STAGE CAPITAL	5,600.000	69,938		40,832	40,515	761	0	0	761	(443)	40,832	1,878	27,228	29,106	0		
	SHANGHAI HENLIUS B	06/12/2026	ZERO STAGE CAPITAL	9,400.000	69,335		71,696	0	0	0	0	0	0	71,696	(225)	(2,135)	(2,360)	0		
	IVECO GROUP NV	06/10/2026	ZERO STAGE CAPITAL	2,060.000	33,296		45,439	45,211	387	0	0	387	(159)	45,439	179	(12,322)	(12,143)	13,879		
	MATSUYA R&D CO LTD	06/19/2026	CORPORATE REORG	228,400.000	1,585,057		1,207,640	1,568,430	(389,690)	0	0	(389,690)	28,900	1,207,640	(58,761)	436,179	377,418	0		
	NIPPON EXPRESS HLD	04/28/2026	ZERO STAGE CAPITAL	4,200.000	110,969		70,071	89,822	(22,177)	0	0	(22,177)	2,427	70,071	(3,198)	44,096	40,898	1,340		
	EZCONN CORP	05/28/2026	ZERO STAGE CAPITAL	1,000.000	61,696		60,822	0	0	0	0	0	0	60,822	701	173	874	0		
	SEI BU HOLDINGS INC.	05/20/2026	ZERO STAGE CAPITAL	2,700.000	51,229		76,066	74,164	(2,482)	0	0	(2,482)	4,384	76,066	(5,202)	(19,635)	(24,837)	0		
	SIBANYE STILLWATER	06/15/2026	ZERO STAGE CAPITAL	42,110.000	113,294		177,526	0	0	0	0	0	0	177,526	(2,624)	(61,608)	(64,232)	3,379		
	AUTO1 GRP	05/18/2026	ZERO STAGE CAPITAL	523.000	12,343		17,455	16,690	680	0	0	680	85	17,455	64	(5,175)	(5,111)	0		
	SUZHOU TFC OPTICAL	06/11/2026	ZERO STAGE CAPITAL	28,196.000	1,630,017		1,367,139	0	0	0	0	0	0	1,367,139	19,558	243,321	262,879	0		
	WUXI BIOLOGICS (CA	06/03/2026	ZERO STAGE CAPITAL	18,500.000	80,594		84,226	0	0	0	0	0	0	84,226	(9)	(3,624)	(3,633)	0		
	PERSISTENT SYSTEMS	05/27/2026	ZERO STAGE CAPITAL	2,700.000	150,072		173,910	188,370	(17,446)	0	0	(17,446)	2,986	173,910	(9,741)	(14,098)	(23,839)	661		
	KUAISHOU TECHNOLOG	04/27/2026	ZERO STAGE CAPITAL	213,500.000	1,187,133		1,952,775	1,180,229	44,901	0	0	44,901	0	1,952,775	(12,758)	(752,884)	(765,642)	0		
	HAIER SMART HOME CO LTD-H	05/07/2026	ZERO STAGE CAPITAL	122,000.000	332,079		370,599	380,432	(6,791)	0	0	(6,791)	(3,042)	370,599	562	(39,082)	(38,520)	0		
	NEXTONE INC	06/12/2026	ZERO STAGE CAPITAL	11,000.000	92,466		145,157	116,114	21,771	0	0	21,771	7,272	145,157	(10,768)	(41,923)	(52,691)	0		
	BROOKFIELD INDIA R	04/07/2026	ZERO STAGE CAPITAL	32,400.000	111,245		117,934	119,509	(4,311)	0	0	(4,311)	2,736	117,934	(6,588)	(101)	(6,689)	1,900		
	LODHA DEVELOPERS	06/01/2026	ZERO STAGE CAPITAL	2,932.000	28,704		24,466	0	0	0	0	0	0	24,466	(695)	4,933	4,238	0		
	ABBISKO CAYMAN LTD	06/17/2026	ZERO STAGE CAPITAL	7,000.000	7,976		14,201	11,696	2,624	0	0	2,624	(119)	14,201	23	(6,247)	(6,224)	0		
	DODLA DAIRY LTD	05/18/2026	ZERO STAGE CAPITAL	6,200.000	65,183		91,495	86,262	3,111	0	0	3,111	2,122	91,495	(7,189)	(19,123)	(26,312)	0		
	HD HYUNDAI HEAVY	06/12/2026	VARIOUS	1,446.000	653,417		463,613	415,269	(65,747)	0	0	(65,747)	12,870	463,613	(15,379)	205,182	189,803	4,817		
	SK SQUARE CO LTD	06/01/2026	VARIOUS	1,527.000	1,254,193		85,587	388,523	(309,456)	0	0	(309,456)	6,520	85,587	(9,005)	1,177,611	1,168,606	1,616		
	PARADEEP PHOSPHATE	05/11/2026	ZERO STAGE CAPITAL	113,658.000	148,756		223,723	208,239	4,799	0	0	4,799	10,685	223,723	(20,331)	(54,636)	(74,967)	0		
	KIOXIA HLDGS CORP	06/23/2026	ZERO STAGE CAPITAL	71,600.000	22,254,879		1,154,246	4,768,286	(3,680,562)	0	0	(3,680,562)	66,522	1,154,246	(87,009)	21,187,642	21,100,633	0		
	HOME FIRST FINANCE	06/12/2026	ZERO STAGE CAPITAL	2,500.000	28,099		34,578	30,651	1,831	0	0	1,831	2,096	34,578	(4,075)	(2,405)	(6,480)	0		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	TENCENT HLDGS LIMI	06/12/2026	ZERO STAGE CAPITAL	8,300.000	526,118		524,700	569,282	(101,116)	0	0	(101,116)	(2,563)	524,700	(325)	1,742	1,417	984		
	BAJAJ FINSERV LTD	04/15/2026	ZERO STAGE CAPITAL	22,100.000	406,247		518,541	501,467	3,118	0	0	3,118	13,956	518,541	(30,828)	(81,466)	(112,294)	0		
	AIR FRANCE-KLM	05/18/2026	ZERO STAGE CAPITAL	714.000	8,299		12,167	9,653	2,557	0	0	2,557	(43)	12,167	147	(4,015)	(3,868)	0		
	AMERICA MOVIL SAB	06/23/2026	ZERO STAGE CAPITAL	164,100.000	218,361		162,346	163,955	(4,440)	0	0	(4,440)	(4,113)	162,346	13,035	42,980	56,015	0		
	BAIRONG INC	02/26/2026	ZERO STAGE CAPITAL	12,000.000	18,051		15,024	17,878	(2,861)	0	0	(2,861)	7	15,024	(107)	3,135	3,028	0		
	EICHER MOTORS	04/20/2026	ZERO STAGE CAPITAL	333.000	25,788		29,622	0	0	0	0	0	0	29,622	(817)	(3,017)	(3,834)	0		
	INTSIG INFORMATION COL, LTD.	06/15/2026	ZERO STAGE CAPITAL	17,872.000	415,365		507,689	0	0	0	0	0	0	507,689	4,621	96,946	92,325	1,799		
	TIANQI LITHIUM COR	05/06/2026	ZERO STAGE CAPITAL	4,200.000	35,394		26,984	0	0	0	0	0	0	26,984	81	8,491	8,410	0		
	ADITYA BIRLA	06/23/2026	ZERO STAGE CAPITAL	101,441.000	1,158,504		777,203	908,627	155,694	0	0	155,694	24,269	777,203	68,690	449,992	381,302	0		
	POP MART INTL GRP	05/13/2026	ZERO STAGE CAPITAL	100,400.000	2,009,609		795,088	2,029,762	1,630,350	0	0	1,630,350	2,380	795,088	1,413	1,215,934	1,214,521	0		
	TIM S.A.	04/01/2026	ZERO STAGE CAPITAL	13,000.000	69,251		40,547	51,428	11,414	0	0	11,414	533	40,547	847	27,857	28,704	2,896		
	OCTAVE INTELLIGENCE PLC	05/29/2026	ZERO STAGE CAPITAL	22,224.000	370,481		366,574	0	0	0	0	0	0	366,574	5,288	9,195	3,907	0		
	MTAR TECHNOLOGIES	05/22/2026	ZERO STAGE CAPITAL	676.000	58,042		27,912	0	0	0	0	0	0	27,912	1,541	31,672	30,131	0		
	RIYADH CABLES GROU	06/18/2026	ZERO STAGE CAPITAL	696.000	23,720		25,952	24,220	1,708	0	0	1,708	23	25,952	24	2,208	2,232	417		
	KOTAK MAHINDRA BAN	05/12/2026	ZERO STAGE CAPITAL	14,188.000	56,112		55,749	0	0	0	0	0	0	55,749	1,341	1,704	363	0		
	TUI AG	04/14/2026	ZERO STAGE CAPITAL	6,135.000	47,793		55,901	64,429	8,941	0	0	8,941	413	55,901	574	7,535	8,109	724		
	PIOTECH INC	06/01/2026	ZERO STAGE CAPITAL	13,002.000	771,922		670,653	0	0	0	0	0	0	670,653	8,099	93,170	101,269	0		
	MELROSE INDUST PLC	05/29/2026	ZERO STAGE CAPITAL	331,608.000	2,112,092		2,297,015	0	0	0	0	0	0	2,297,015	8,637	176,286	184,923	0		
	KOKUSAI ELECTRIC C	05/27/2026	ZERO STAGE CAPITAL	2,200.000	107,499		95,262	0	0	0	0	0	0	95,262	1,954	14,191	12,237	0		
	GIANTEC SEMICONDUC	04/20/2026	ZERO STAGE CAPITAL	47,258.000	830,886		533,168	848,869	307,995	0	0	307,995	7,706	533,168	24,366	273,351	297,717	0		
	GUIZHOU QIANYUAN P	06/23/2026	ZERO STAGE CAPITAL	31,900.000	96,593		84,581	53,279	611	0	0	611	0	84,581	3,362	8,651	12,013	1,821		
	BEONE MEDICINES LTD	06/16/2026	ZERO STAGE CAPITAL	4,733.000	149,715		195,094	181,839	14,300	0	0	14,300	1,045	195,094	9,681	55,060	45,379	0		
	JIANGSU CHANGBAO S	06/23/2026	ZERO STAGE CAPITAL	251,200.000	273,304		283,494	304,332	20,838	0	0	20,838	0	283,494	12,482	22,671	10,189	0		
	ALMASANE ALKOBRA M	06/08/2026	ZERO STAGE CAPITAL	523.000	10,322		12,242	12,242	0	0	0	0	0	12,242	9	1,912	1,921	0		
	DONGGUAN AOHAI TEC	06/22/2026	ZERO STAGE CAPITAL	136,657.000	1,355,938		879,367	854,393	37,080	0	0	37,080	12,106	879,367	51,356	425,214	476,570	23,594		
	YANGLING METRON NE	04/09/2026	ZERO STAGE CAPITAL	100.000	231		243	214	32	0	0	32	3	243	10	23	13	0		
	HEXAGON AB	05/21/2026	RETURN OF CAPITAL	0.000	366,574		316,854	359,064	0	0	0	0	42,210	316,854	49,720	0	49,720	0		
	ANYCOLOR INC	06/10/2026	ZERO STAGE CAPITAL	3,400.000	61,441		118,624	105,239	4,163	0	0	4,163	9,222	118,624	11,993	45,189	57,182	754		
	IND BANK CO LTD	06/03/2026	ZERO STAGE CAPITAL	128,300.000	347,529		342,136	0	0	0	0	0	0	342,136	2,896	2,497	5,393	0		
	CITIC SECURITIES	04/08/2026	ZERO STAGE CAPITAL	105,500.000	373,633		432,578	433,242	3,891	0	0	3,891	4,555	432,578	18,020	76,965	58,945	4,410		
	CHINA PACIFIC INSU	05/13/2026	ZERO STAGE CAPITAL	56,800.000	306,367		356,791	0	0	0	0	0	0	356,791	5,026	55,449	50,423	0		
	CHINA YANGTZE POWE	06/23/2026	ZERO STAGE CAPITAL	88,100.000	353,133		355,451	0	0	0	0	0	0	355,451	538	2,856	2,318	0		
	CHINA MERCHANTS SE	06/18/2026	ZERO STAGE CAPITAL	88,300.000	234,850		208,723	0	0	0	0	0	0	208,723	1,871	24,257	26,128	0		
	NEW CHINA LIFE INS	04/20/2026	ZERO STAGE CAPITAL	7,000.000	65,455		63,808	0	0	0	0	0	0	63,808	0	1,647	1,647	0		
	HAIER SMART HOME C	03/30/2026	ZERO STAGE CAPITAL	18,600.000	58,356		64,626	69,412	3,716	0	0	3,716	1,069	64,626	3,092	9,363	6,271	0		
	SANY HEAVY IND CO	05/12/2026	ZERO STAGE CAPITAL	20,700.000	64,772		60,709	0	0	0	0	0	0	60,709	233	3,831	4,064	0		
	ZIJIN MINING GROUP	06/15/2026	ZERO STAGE CAPITAL	108,700.000	520,392		551,526	180,947	24,696	0	0	24,696	558	551,526	12,736	43,870	31,134	0		
	ALUMINUM CORP CHN	06/23/2026	ZERO STAGE CAPITAL	146,100.000	223,958		190,075	178,985	68,778	0	0	68,778	978	190,075	7,568	26,315	33,883	0		
	UNIVERSAL SCIENTIFIC	06/22/2026	ZERO STAGE CAPITAL	220,700.000	1,199,327		1,139,473	84,963	29,940	0	0	29,940	366	1,139,473	25,004	34,850	59,854	14,012		
	CHINA CSSC HOLDING	04/01/2026	ZERO STAGE CAPITAL	3,498.000	15,819		14,900	16,641	1,492	0	0	1,492	250	14,900	716	202	918	0		
	ZHEJIANG LONGSHENG	03/13/2026	ZERO STAGE CAPITAL	315.000	698		470	480	11	0	0	11	0	470	14	214	228	0		
	AVIC HELICOPTER CO	05/08/2026	ZERO STAGE CAPITAL	109,000.000	524,686		588,682	0	0	0	0	0	0	588,682	12,216	76,212	63,996	0		
	YUNNAN CHIHONG ZIN	05/19/2026	ZERO STAGE CAPITAL	147,319.000	224,266		191,014	0	0	0	0	0	0	191,014	372	32,880	33,252	0		
	ZHEJIANG CHINA COM	04/24/2026	ZERO STAGE CAPITAL	165,100.000	311,054		398,471	342,670	28,976	0	0	28,976	2,892	398,471	15,387	102,804	87,417	0		
	HISENSE ELECTRIC C	06/15/2026	ZERO STAGE CAPITAL	56,600.000	221,387		192,657	0	0	0	0	0	0	192,657	2,406	26,324	28,730	0		
	YUNNAN YUTIANHUA	05/14/2026	ZERO STAGE CAPITAL	57,993.000	277,371		254,636	277,139	22,502	0	0	22,502	0	254,636	8,850	13,885	22,735	10,184		

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	GUANGDONG SHENGYI	06/18/2026	ZERO STAGE CAPITAL	33,100.000	625,481		279,967	0	0	0	0	0	0	279,967	2,928	342,587	345,515	661		
	JCET GROUP CO LTD	05/18/2026	ZERO STAGE CAPITAL	23,200.000	190,385		134,959	0	0	0	0	0	0	134,959	517	54,909	55,426	0		
	HUAXIN CEMENT CO	03/13/2026	ZERO STAGE CAPITAL	65,543.000	220,955		146,222	230,063	(82,252)	0	0	(82,252)	(1,588)	146,222	6,141	68,592	74,733	0		
	BEIJING HAOHUA ENE	06/11/2026	ZERO STAGE CAPITAL	285,500.000	519,822		264,256	292,391	(20,760)	0	0	(20,760)	(7,375)	264,256	19,335	236,232	255,567	10,538		
	XIAMEN FARATRONIC	05/15/2026	ZERO STAGE CAPITAL	40,200.000	790,584		786,048	0	0	0	0	0	0	786,048	7,045	(2,509)	4,536	10,402		
	HUBEI XINGFA CHEMI	04/08/2026	ZERO STAGE CAPITAL	38,200.000	184,629		194,567	0	0	0	0	0	0	194,567	3,727	(13,665)	(9,938)	0		
	GUODIAN NANJING AU	06/16/2026	ZERO STAGE CAPITAL	333,800.000	669,344		349,415	500,372	(149,066)	0	0	(149,066)	(1,890)	349,415	14,354	305,575	319,929	0		
	NOVO NORDISK A/S	05/12/2026	ZERO STAGE CAPITAL	2,756.000	129,270		101,006	0	0	0	0	0	0	101,006	1,157	27,107	28,264	0		
	LYGEND RESOURCES &	05/04/2026	ZERO STAGE CAPITAL	62,200.000	103,676		194,629	0	0	0	0	0	0	194,629	(586)	(90,367)	(90,953)	0		
	TRINA SOLAR CO LTD	06/10/2026	ZERO STAGE CAPITAL	32,980.000	78,538		85,244	0	0	0	0	0	0	85,244	764	(7,470)	(6,706)	0		
	XP INC	04/01/2026	ZERO STAGE CAPITAL	10,840.000	205,825		214,595	184,372	34,998	0	0	34,998	(4,776)	214,595	12,341	(21,111)	(8,770)	2,010		
	AEGON LIMITED	06/22/2026	ZERO STAGE CAPITAL	155,977.000	1,357,161		1,055,274	1,210,666	(74,536)	0	0	(74,536)	(80,855)	1,055,274	81,345	220,542	301,887	0		
	TATA STEEL LTD	05/26/2026	ZERO STAGE CAPITAL	153,812.000	345,236		230,417	308,104	(84,882)	0	0	(84,882)	7,195	230,417	(20,043)	134,862	114,819	0		
	SYENSQO SA	04/01/2026	ZERO STAGE CAPITAL	5,354.000	305,584		441,228	429,087	13,245	0	0	13,245	(1,103)	441,228	(173)	(135,470)	(135,643)	0		
	XIAN SINOFUSE ELE	04/15/2026	ZERO STAGE CAPITAL	6,100.000	128,667		95,331	0	0	0	0	0	0	95,331	1,826	31,510	33,336	0		
	ACROBIOSYSTEMS CO	05/20/2026	ZERO STAGE CAPITAL	14,800.000	95,451		69,489	114,314	(43,401)	0	0	(43,401)	(1,424)	69,489	3,888	22,074	25,962	0		
	STRAUMANN HLDG	06/23/2026	ZERO STAGE CAPITAL	1,216.000	144,922		146,756	0	0	0	0	0	0	146,756	(2,415)	580	(1,835)	1,520		
	BRAVA ENERGIA S.A.	06/12/2026	ZERO STAGE CAPITAL	60,900.000	251,920		233,148	0	0	0	0	0	0	233,148	(3,445)	22,217	18,772	244		
	GUMING HOLDINGS LT	04/16/2026	ZERO STAGE CAPITAL	14,400.000	49,042		51,892	0	0	0	0	0	0	51,892	0	(2,850)	(2,850)	0		
	JIO FINANCIAL SERV	05/14/2026	ZERO STAGE CAPITAL	52,674.000	132,216		134,334	0	0	0	0	0	0	134,334	(3,232)	1,114	(2,118)	0		
	RECRUIT HLDGS CO L	05/07/2026	ZERO STAGE CAPITAL	25,200.000	1,068,234		1,476,029	1,112,293	(9,285)	0	0	(9,285)	46,175	1,476,029	(74,674)	(333,121)	(407,795)	0		
	LEEDARSON IOT TECHNOLOGY	06/15/2026	ZERO STAGE CAPITAL	11,200.000	26,168		47,997	0	0	0	0	0	0	47,997	616	(22,445)	(21,829)	347		
	HYGON INFORMATION	04/27/2026	ZERO STAGE CAPITAL	2,513.000	97,068		80,669	0	0	0	0	0	0	80,669	277	16,122	16,399	0		
	AWFIS SPACE SOL COMMON STK	05/27/2026	ZERO STAGE CAPITAL	13,610.000	49,587		100,326	74,605	19,639	0	0	19,639	6,082	100,326	(11,822)	(38,917)	(50,739)	0		
	HINDUSTAN AERONAUT	04/20/2026	ZERO STAGE CAPITAL	4,812.000	212,095		265,238	234,911	20,312	0	0	20,312	10,016	265,238	(18,550)	(34,594)	(53,144)	1,862		
	ANGEL ONE LTD	05/14/2026	ZERO STAGE CAPITAL	15,000.000	47,566		45,447	39,110	3,581	0	0	3,581	2,755	45,447	(5,175)	7,295	2,120	666		
	TE CONNECTIVITY	03/25/2026	ZERO STAGE CAPITAL	6,175.000	1,290,887		1,320,347	1,404,874	(84,527)	0	0	(84,527)	0	1,320,347	0	(29,460)	(29,460)	4,184		
	TANWAN INC	04/13/2026	ZERO STAGE CAPITAL	20,200.000	37,363		40,331	44,752	(4,318)	0	0	(4,318)	(102)	40,331	(167)	(2,802)	(2,969)	0		
	RAKUTEN BANK LTD	05/12/2026	ZERO STAGE CAPITAL	1,300.000	51,757		70,803	57,346	9,619	0	0	9,619	3,838	70,803	(4,602)	(14,444)	(19,046)	0		
	SAMSUNG SDS CO COMMON STK	05/18/2026	ZERO STAGE CAPITAL	547.000	72,821		62,679	64,861	(8,198)	0	0	(8,198)	6,017	62,679	(5,859)	16,000	10,141	1,206		
	HUATU CENDES CO COMMON STK	05/06/2026	ZERO STAGE CAPITAL	63,700.000	459,201		572,587	676,976	(94,797)	0	0	(94,797)	(9,591)	572,587	29,825	(143,211)	(113,386)	4,504		
	FERROVIAL SE	06/05/2026	ZERO STAGE CAPITAL	842.000	56,295		52,704	53,998	(793)	0	0	(793)	(501)	52,704	524	3,067	3,591	13		
	CELLO WORLD LTD	06/23/2026	ZERO STAGE CAPITAL	44,090.000	180,458		298,811	265,889	21,430	0	0	21,430	11,492	298,811	(28,649)	(89,705)	(118,354)	0		
	ANGLOGOLD ASHANTI PLC	06/15/2026	VARIOUS	50,277.000	4,704,646		3,660,748	3,946,503	(703,445)	0	0	(703,445)	0	3,660,748	0	1,043,898	1,043,898	121,415		
	TKMS AG& CO KGAA	05/28/2026	ZERO STAGE CAPITAL	266.000	25,136		13,040	20,553	(7,578)	0	0	(7,578)	64	13,040	(59)	12,155	12,096	0		
	ZIJIN GOLD INTERNATIONAL CO LTD	03/25/2026	ZERO STAGE CAPITAL	1,400.000	32,998		33,498	0	0	0	0	0	0	33,498	(82)	(419)	(501)	0		
	NANSHAN ALUMINIUM INTERNATIONAL HOLDINGS	03/26/2026	ZERO STAGE CAPITAL	17,800.000	126,543		98,468	110,737	(12,291)	0	0	(12,291)	22	98,468	(677)	28,751	28,074	0		
	JBS NV	03/26/2026	ZERO STAGE CAPITAL	22,622.000	375,681		240,461	331,843	(94,542)	0	0	(94,542)	3,161	240,461	5,023	130,196	135,219	0		
	STATE BK OF INDIA	04/29/2026	ZERO STAGE CAPITAL	84,904.000	966,877		785,253	927,619	(175,175)	0	0	(175,175)	32,809	785,253	(68,215)	249,839	181,624	0		
	AADHAR HOUSING	05/07/2026	ZERO STAGE CAPITAL	39,100.000	207,605		226,461	210,962	10,246	0	0	10,246	5,253	226,461	(17,794)	(1,063)	(18,857)	0		
	AGL ENERGY	03/26/2026	ZERO STAGE CAPITAL	7,036.000	47,707		44,850	44,069	1,139	0	0	1,139	(358)	44,850	2,898	(41)	2,857	1,182		
	KONGSBERG GRUPPEN	06/04/2026	VARIOUS	105,921.000	3,579,964		865,057	2,729,043	(1,820,000)	0	0	(1,820,000)	(43,986)	865,057	130,021	2,584,886	2,714,907	62,330		
	SAMSUNG C&T	04/22/2026	PRIOR YEAR INCOME	0.000	0		0	0	0	0	0	0	0	0	0	0	0	3,907		
	ZHIYANG INNOVATION	06/15/2026	ZERO STAGE CAPITAL	32,668.000	259,360		249,034	0	0	0	0	0	0	249,034	5,100	5,226	10,326	0		
	INFO EDGE	05/27/2026	ZERO STAGE CAPITAL	3,300.000	34,144		56,534	48,953	4,154	0	0	4,154	3,427	56,534	(6,662)	(15,729)	(22,391)	88		
	MEDTRONIC HLDG LTD	03/25/2026	ZERO STAGE CAPITAL	8,542.000	747,679		859,766	0	0	0	0	0	0	859,766	0	(112,086)	(112,086)	0		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	INVENTURUS KNOWLED	04/24/2026	ZERO STAGE CAPITAL	8,270.000	125,050		164,167	152,503	1,711	0	0	1,711	9,953	164,167	(18,695)	(20,422)	(39,117)	0		
	GRUPO CIBES COMMON STK	06/11/2026	ZERO STAGE CAPITAL	9,006.000	175,729		93,088	143,358	(42,561)	0	0	(42,561)	(7,709)	93,088	15,033	67,608	82,641	2,710		
	EMBRAER SA	05/21/2026	PRIOR YEAR INCOME	0.000	0		0	0	0	0	0	0	0	0	0	0	0	4,398		
	ICICI PRUDENTIAL A	05/19/2026	ZERO STAGE CAPITAL	6,900.000	232,797		200,027	204,245	(4,218)	0	0	(4,218)	0	200,027	(11,340)	44,110	32,770	1,140		
	KONGSBERG MARTITIME AS	06/08/2026	ZERO STAGE CAPITAL	95,006.000	540,428		146,847	0	0	0	0	0	0	146,847	(835)	394,416	393,581	0		
	ADITYA INFOTECH LTD	06/16/2026	ZERO STAGE CAPITAL	1,600.000	56,886		28,607	0	0	0	0	0	0	28,607	(1,580)	29,859	28,279	0		
	CAR GROUP LTD	05/06/2026	VARIOUS	67.000	1,223		1,609	1,386	236	0	0	236	(13)	1,609	166	(552)	(386)	1,377		
	ADANI ENTERPRISES	01/01/2026	CORPORATE REORG	990.000	9,913		9,913	9,911	2	0	0	2	0	9,913	0	0	0	0		
	AP MEMORY TECHNOLO	04/23/2026	ZERO STAGE CAPITAL	14,000.000	284,680		187,314	128,071	(9,332)	0	0	(9,332)	2,006	187,314	(4,722)	102,088	97,366	0		
	TRYG A/S	06/15/2026	ZERO STAGE CAPITAL	2,718.000	63,071		66,306	0	0	0	0	0	0	66,306	208	(3,443)	(3,235)	0		
	3SBIO INC	04/09/2026	ZERO STAGE CAPITAL	56,500.000	177,293		150,236	0	0	0	0	0	0	150,236	(366)	27,423	27,057	0		
	ENEL CHILE SA	05/29/2026	ZERO STAGE CAPITAL	1,193,973.000	101,177		87,320	98,546	(9,583)	0	0	(9,583)	(1,643)	87,320	3,898	9,960	13,858	4,683		
	JAPAN POST HOLD CO	03/25/2026	ZERO STAGE CAPITAL	75,000.000	871,913		693,123	790,012	(136,236)	0	0	(136,236)	39,347	693,123	(55,980)	234,770	178,790	0		
	CHINA RAILWAY SIGN	04/08/2026	ZERO STAGE CAPITAL	175,000.000	80,555		65,316	74,843	(8,978)	0	0	(8,978)	(549)	65,316	111	15,127	15,238	0		
	BANK OF JIANGSU	06/15/2026	ZERO STAGE CAPITAL	25,800.000	45,106		42,684	0	0	0	0	0	0	42,684	0	2,423	2,423	0		
	HEXING ELECTRICAL	06/22/2026	ZERO STAGE CAPITAL	13,600.000	46,312		72,860	0	0	0	0	0	0	72,860	1,769	(28,317)	(26,548)	0		
	GENERTEC UNIVERSAL	02/26/2026	ZERO STAGE CAPITAL	500.000	391		260	382	(122)	0	0	(122)	(1)	260	(1)	132	131	0		
	UNITED SPIRITS	04/17/2026	ZERO STAGE CAPITAL	238,065.000	3,205,125		4,013,931	3,823,085	7,456	0	0	7,456	183,390	4,013,931	(311,473)	(497,333)	(808,806)	15,889		
	BANCA MEDIOLANUM	03/30/2026	ZERO STAGE CAPITAL	22,754.000	450,975		220,168	517,868	(284,362)	0	0	(284,362)	(13,339)	220,168	12,665	218,143	230,808	0		
	YADEA GROUP HOLDIN	06/11/2026	ZERO STAGE CAPITAL	130,000.000	193,729		222,471	189,833	33,145	0	0	33,145	(507)	222,471	(981)	(27,761)	(28,742)	0		
	ZHEJIANG JIAHUA EN	05/20/2026	ZERO STAGE CAPITAL	322,000.000	380,448		410,434	402,543	10,895	0	0	10,895	(3,004)	410,434	17,372	(47,359)	(29,987)	0		
	BAWAG GROUP AG	03/30/2026	ZERO STAGE CAPITAL	900.000	131,559		51,103	135,715	(80,510)	0	0	(80,510)	(4,102)	51,103	3,943	76,513	80,456	0		
	CHINA ZHESHANG BANK CO LTD-H	05/04/2026	ZERO STAGE CAPITAL	128,000.000	40,491		42,174	41,427	730	0	0	730	17	42,174	(296)	(1,386)	(1,682)	0		
	SBI LIFE INSURANCE	04/22/2026	ZERO STAGE CAPITAL	4,875.000	101,742		109,122	0	0	0	0	0	0	109,122	(3,011)	(4,369)	(7,380)	143		
	WONIK IPS CO LTD	06/11/2026	ZERO STAGE CAPITAL	17,991.000	1,344,838		391,604	844,607	(478,604)	0	0	(478,604)	25,601	391,604	(37,104)	990,338	953,234	2,488		
	BANCO BTG PACTUAL	04/10/2026	ZERO STAGE CAPITAL	17,300.000	205,488		106,767	168,627	(53,860)	0	0	(53,860)	(8,000)	106,767	11,958	86,763	98,721	2,112		
G0176J-10-9	ALLEGION PLC	05/05/2026	VARIOUS	2,988.000	401,165		524,302	11,782	122	0	0	122	0	524,302	0	(123,137)	(123,137)	1,681		
G0378L-10-0	ANGLOGLD ASHANTI PLC	06/03/2026	VARIOUS	3,893.000	388,508		238,772	318,862	(95,727)	0	0	(95,727)	0	238,772	0	149,735	149,735	7,784		
G0403H-10-8	AON PLC	05/01/2026	ZERO STAGE CAPITAL	30.000	9,587		12,274	10,586	1,688	0	0	1,688	0	12,274	0	(2,688)	(2,688)	47		
G0692U-10-9	AXIS CAPITAL HLDGS	06/10/2026	ZERO STAGE CAPITAL	500.000	49,670		31,350	53,545	(22,195)	0	0	(22,195)	0	31,350	0	18,320	18,320	440		
G1151C-10-1	ACCENTURE LTD BERMUDA	05/06/2026	VARIOUS	74,751.000	13,642,250		18,498,660	20,055,693	(1,557,033)	0	0	(1,557,033)	0	18,498,660	0	(4,856,410)	(4,856,410)	454,126		
G27907-10-7	DOLE PLC	05/12/2026	VARIOUS	1,900.000	28,440		22,402	28,481	(6,079)	0	0	(6,079)	0	22,402	0	6,039	6,039	314		
G29183-10-3	EATON CORP	05/05/2026	VARIOUS	4,341.000	1,617,828		1,560,888	429,033	70,569	0	0	70,569	0	1,560,888	0	56,939	56,939	4,870		
G4253H-10-1	JAMES HARDIE IND PLC	06/17/2026	ZERO STAGE CAPITAL	56,823.000	1,308,686		1,651,097	901,422	433,337	0	0	433,337	0	1,651,097	0	(342,411)	(342,411)	0		
G48833-11-8	WEATHERFORD INTL PLC	03/30/2026	ZERO STAGE CAPITAL	361.000	33,432		34,050	0	0	0	0	0	0	34,050	0	(617)	(617)	0		
G491BT-10-8	INVESCO LTD	04/27/2026	ZERO STAGE CAPITAL	26,282.000	639,801		496,000	456,021	(167,642)	0	0	(167,642)	0	496,000	0	143,802	143,802	3,645		
G51502-10-5	JOHNSON CONTROLS INT	05/05/2026	VARIOUS	5,888.000	818,444		627,441	705,088	(77,647)	0	0	(77,647)	0	627,441	0	191,003	191,003	4,710		
G5509L-10-1	LIVANOVA PLC	05/05/2026	ZERO STAGE CAPITAL	4,204.000	261,282		262,425	15,629	(4,234)	0	0	(4,234)	0	262,425	0	(1,143)	(1,143)	0		
G5960L-10-3	MEDTRONIC INC	04/13/2026	VARIOUS	14,686.000	1,283,214		1,300,055	1,234,179	(105,168)	0	0	(105,168)	0	1,300,055	0	(16,841)	(16,841)	10,677		
G63755-10-5	NIQ GLOBAL INTEL	06/03/2026	ZERO STAGE CAPITAL	9,726.000	79,460		112,141	0	0	0	0	0	0	112,141	0	(32,681)	(32,681)	0		
G7997R-10-3	SEAGATE TECH HLDNGS	05/19/2026	EVERCORE	5,400.000	3,762,361		4,351,263	0	0	0	0	0	0	4,351,263	0	(588,902)	(588,902)	0		
G87110-10-5	TECHNIPFMC PLC	05/05/2026	VARIOUS	20,262.000	1,440,888		753,487	866,336	(158,982)	0	0	(158,982)	0	753,487	0	687,401	687,401	1,013		
G8994E-10-3	TRANE TECHNOLOGI PLC	05/01/2026	VARIOUS	628.000	257,142		236,906	44,758	(986)	0	0	(986)	0	236,906	0	20,236	20,236	1,244		
G93A5A-10-1	VIKING HOLDINGS LTD	06/03/2026	ZERO STAGE CAPITAL	3,845.000	326,417		219,896	274,571	(54,676)	0	0	(54,676)	0	219,896	0	106,522	106,522	0		
G9600F-10-4	VERSIGENT LTD	04/06/2026	ZERO STAGE CAPITAL	1,628.000	46,055		62,574	0	0	0	0	0	0	62,574	0	(16,519)	(16,519)	0		
G9618E-10-7	WHITE MTNS INS GROUP	05/06/2026	ZERO STAGE CAPITAL	615.000	1,320,146		1,210,461	1,049,405	(78,467)	0	0	(78,467)	0	1,210,461	0	109,685	109,685	505		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..H1467J-10-4	CHUBB LIMITED	03/30/2026	VARIOUS	618.000	201,060		205,491	0	0	0	0	0	0	205,491	0	(4,431)	(4,431)	599		
..H42097-10-7	UBS AG	01/14/2026	SANFORD	50,000.000	2,355,915		2,011,882	2,906,181	(405,551)	0	0	(405,551)	(488,748)	2,011,882	0	344,033	344,033	23,947		
..M5216V-10-6	GLOBAL E ONLINE LTD	05/12/2026	ZERO STAGE CAPITAL	14,611.000	434,850		465,957	0	0	0	0	0	0	465,957	0	(31,108)	(31,108)	0		
..M6191J-10-0	JFROG LTD	06/01/2026	ZERO STAGE CAPITAL	6,474.000	388,542		314,575	0	0	0	0	0	0	314,575	0	73,967	73,967	0		
..M7518J-10-4	ODDITY TECH LTD	05/28/2026	ZERO STAGE CAPITAL	4,472.000	56,398		237,593	179,685	57,908	0	0	57,908	0	237,593	0	(181,195)	(181,195)	0		
..N07059-21-0	ASML HLDS NV NY	06/23/2026	EVERCORE	1,490.000	2,635,012		746,044	1,594,091	(848,048)	0	0	(848,048)	0	746,044	0	1,888,968	1,888,968	11,497		
..N14506-10-4	ELASTIC N V	05/28/2026	ZERO STAGE CAPITAL	4,346.000	240,396		228,436	0	0	0	0	0	0	228,436	0	11,960	11,960	0		
..N20944-10-9	CNH INDUSTRIAL N.V.	04/07/2026	ZERO STAGE CAPITAL	3,869.000	41,262		50,839	35,672	15,166	0	0	15,166	0	50,839	0	(9,577)	(9,577)	0		
..N5505D-10-5	MAGNUM ICE CREAM CO	03/10/2026	ZERO STAGE CAPITAL	70,684.000	1,060,797		1,257,783	223,501	(3,009)	0	0	(3,009)	0	1,257,783	0	(196,985)	(196,985)	0		
..N6596X-10-9	NXP SEMICONDUCTR	05/01/2026	VARIOUS	83,289.000	18,134,892		18,881,315	17,952,381	787,736	0	0	787,736	0	18,881,315	0	(746,423)	(746,423)	142,943		
..P73684-11-3	ONESPAWORLD HLDGS	06/09/2026	VARIOUS	8,327.000	202,966		200,297	0	0	0	0	0	0	200,297	0	2,668	2,668	442		
..T9224W-10-9	STEVANATO GROUP SPA	06/11/2026	ZERO STAGE CAPITAL	13,832.000	233,591		250,307	0	0	0	0	0	0	250,307	0	(16,715)	(16,715)	0		
..Y2573F-10-2	FLEXTRONICS INTL LTD	04/06/2026	ZERO STAGE CAPITAL	8,688.000	576,439		514,114	285,424	(14,739)	0	0	(14,739)	0	514,114	0	62,324	62,324	0		
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					1,128,763,315	XXX	860,908,281	640,187,313	(160,029,294)	0	0	(160,029,294)	3,249,699	860,908,281	218,936	267,363,646	267,582,582	5,733,046	XXX	XXX
..056823-37-0	BAILLIE GIFFORD FDS	04/01/2026	ZERO STAGE CAPITAL	4,225,131.194	52,532,619		45,504,663	57,166,025	(11,661,362)	0	0	(11,661,362)	0	45,504,663	0	7,027,956	7,027,956	0		
..45775L-30-9	T ROWE PR INST SM CAP STK	03/30/2026	ZERO STAGE CAPITAL	2,094,679.514	50,000,000		51,889,825	51,068,287	821,538	0	0	821,538	0	51,889,825	0	(1,889,825)	(1,889,825)	0		
..464286-40-0	ISHARES MSCI BRAZIL ETF	06/16/2026	ZERO STAGE CAPITAL	10,200.000	350,985		351,883	101,664	(7,609)	0	0	(7,609)	0	351,883	0	(898)	(898)	3,713		
..464287-65-5	ISHARES RUSSELL 2000 ETF	06/11/2026	ZERO STAGE CAPITAL	30,660.000	8,391,460		8,340,249	0	0	0	0	0	0	8,340,249	0	51,211	51,211	1,658		
..48129C-30-6	JP MORGAN GLOBAL ALLOCATION	03/30/2026	ZERO STAGE CAPITAL	2,498,750.625	50,000,000		42,403,798	52,748,626	(10,344,828)	0	0	(10,344,828)	0	42,403,798	0	7,596,202	7,596,202	469,015		
5329999999. Subtotal - common stocks - mutual funds - designations not assigned by the SVO					161,275,064	XXX	148,490,418	161,084,602	(21,192,261)	0	0	(21,192,261)	0	148,490,418	0	12,784,646	12,784,646	474,386	XXX	XXX
5989999997. Total - common stocks - Part 4					1,290,038,379	XXX	1,009,398,699	801,271,915	(181,221,555)	0	0	(181,221,555)	3,249,699	1,009,398,699	218,936	280,148,292	280,367,228	6,207,432	XXX	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - common stocks					1,290,038,379	XXX	1,009,398,699	801,271,915	(181,221,555)	0	0	(181,221,555)	3,249,699	1,009,398,699	218,936	280,148,292	280,367,228	6,207,432	XXX	XXX
5999999999. Total - preferred and common stocks					1,290,564,757	XXX	1,009,832,261	801,271,915	(180,776,701)	0	0	(180,776,701)	3,238,409	1,009,832,261	232,531	280,227,512	280,460,043	6,214,998	XXX	XXX
6009999999 - Totals					2,098,239,213	XXX	1,822,257,157	1,351,256,308	(178,886,821)	497,258	0	(178,389,563)	4,552,571	1,821,374,884	302,088	276,061,807	276,363,895	26,694,543	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - purchased options - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - purchased options - hedging other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - purchased options - replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - purchased options - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
PUT ON SPX 12/31/2026 @ 7400.0				J.P. Morgan Securities LLC 7H6GLXDRUGQFU57RNE97	05/13/2026	12/31/2026	939	694,860,000	7400.000	0	31,395,565	0	23,784,870		23,784,870	(7,610,695)	0	0	0	0		
PUT ON SPX 12/31/2026 @ 7500.0				J.P. Morgan Securities LLC 7H6GLXDRUGQFU57RNE97	05/14/2026	12/31/2026	400	300,000,000	7500.000	0	14,172,964	0	11,422,000		11,422,000	(2,750,964)	0	0	0	0		
PUT ON SPX 08/31/2026 @ 7600.0				J.P. Morgan Securities LLC 7H6GLXDRUGQFU57RNE97	06/02/2026	08/31/2026	394	299,440,000	7600.000	0	7,680,591	0	7,967,074		7,967,074	286,483	0	0	0	0		
PUT ON SPX 08/31/2026 @ 7400.0				J.P. Morgan Securities LLC 7H6GLXDRUGQFU57RNE97	06/30/2026	08/31/2026	400	296,000,000	7400.000	0	4,977,892	0	4,958,000		4,958,000	(19,892)	0	0	0	0		
0379999999. Subtotal - purchased options - other - put options										0	58,227,011	0	48,131,944	XXX	48,131,944	(10,095,067)	0	0	0	0	XXX	XXX
0429999999. Subtotal - purchased options - other										0	58,227,011	0	48,131,944	XXX	48,131,944	(10,095,067)	0	0	0	0	XXX	XXX
0439999999. Total purchased options - call options and warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0449999999. Total purchased options - put options										0	58,227,011	0	48,131,944	XXX	48,131,944	(10,095,067)	0	0	0	0	XXX	XXX
0459999999. Total purchased options - caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total purchased options - floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total purchased options - collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total purchased options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total purchased options										0	58,227,011	0	48,131,944	XXX	48,131,944	(10,095,067)	0	0	0	0	XXX	XXX
0569999999. Subtotal - written options - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - written options - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - written options - hedging other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - written options - replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - written options - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
CALL ON SPX 12/31/2026 @ 8200.0	---		---	J.P. Morgan Securities LLC 7H6GLXDRUGQFU57RNE97	05/14/2026	12/31/2026	1,339	1,097,980,000	8200.000	0	(20,788,820)	0	(13,641,732)		(13,641,732)	7,147,088	0	0	0	0		
CALL ON SPX 08/31/2026 @ 8000.0	---		---	J.P. Morgan Securities LLC 7H6GLXDRUGQFU57RNE97	06/02/2026	08/31/2026	394	315,200,000	8000.000	0	(3,277,047)	0	(799,820)		(799,820)	2,477,227	0	0	0	0		
CALL ON SPX 08/31/2026 @ 7800.0	---		---	J.P. Morgan Securities LLC 7H6GLXDRUGQFU57RNE97	06/30/2026	08/31/2026	400	312,000,000	7800.000	0	(2,391,784)	0	(2,399,600)		(2,399,600)	(7,816)	0	0	0	0		
0859999999. Subtotal - written options - other - call options and warrants										0	(26,457,652)	0	(16,841,152)	XXX	(16,841,152)	9,616,500	0	0	0	0	XXX	XXX
PUT ON SPX 12/31/2026 @ 6700.0	---		---	J.P. Morgan Securities LLC 7H6GLXDRUGQFU57RNE97	05/13/2026	12/31/2026	939	629,130,000	6700.000	0	(16,677,563)	0	(11,309,813)		(11,309,813)	4,780,433	0	0	0	0		
PUT ON SPX 12/31/2026 @ 6750.0	---		---	J.P. Morgan Securities LLC 7H6GLXDRUGQFU57RNE97	05/14/2026	12/31/2026	400	270,000,000	6750.000	0	(7,216,224)	0	(5,122,800)		(5,122,800)	2,093,424	0	0	0	0		
PUT ON SPX 08/31/2026 @ 7250.0	---		---	J.P. Morgan Securities LLC 7H6GLXDRUGQFU57RNE97	06/02/2026	08/31/2026	394	285,650,000	7250.000	0	(4,205,468)	0	(3,443,954)		(3,443,954)	761,514	0	0	0	0		
PUT ON SPX 08/31/2026 @ 7090.0	---		---	J.P. Morgan Securities LLC 7H6GLXDRUGQFU57RNE97	06/30/2026	08/31/2026	400	283,600,000	7090.000	0	(2,544,188)	0	(2,476,800)		(2,476,800)	67,388	0	0	0	0		
0869999999. Subtotal - written options - other - put options										0	(30,643,444)	0	(22,353,367)	XXX	(22,353,367)	7,702,760	0	0	0	0	XXX	XXX
0919999999. Subtotal - written options - other										0	(57,101,096)	0	(39,194,519)	XXX	(39,194,519)	17,319,260	0	0	0	0	XXX	XXX
0929999999. Total written options - call options and warrants										0	(26,457,652)	0	(16,841,152)	XXX	(16,841,152)	9,616,500	0	0	0	0	XXX	XXX
0939999999. Total written options - put options										0	(30,643,444)	0	(22,353,367)	XXX	(22,353,367)	7,702,760	0	0	0	0	XXX	XXX
0949999999. Total written options - caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total written options - floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total written options - collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total written options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total written options										0	(57,101,096)	0	(39,194,519)	XXX	(39,194,519)	17,319,260	0	0	0	0	XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1169999999. Subtotal - swaps - hedging other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - swaps - replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - swaps - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - swaps - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total swaps - interest rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total swaps - credit default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total swaps - foreign exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total swaps - total return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total swaps - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
FXF EUR/USD 12/15/27	---	---	---	JPMorgan Chase Bank, N.A.	11/29/2023	12/15/2027	1	11,654,000		0	0	0	(45,513)		(45,513)	0	318,019	0	0	70,407	---	---
FXF EUR/USD 12/31/29	---	---	---	Goldman Sachs Bank USA	12/06/2024	12/31/2029	1	11,541,000		0	0	0	(435,383)		(435,383)	0	227,651	0	0	108,014	---	---
1439999999. Subtotal - forwards - hedging other										0	0	0	(480,896)	XXX	(480,896)	0	545,671	0	0	178,421	XXX	XXX
FXF EUR/USD 12/31/29	---	---	---	JPMorgan Chase Bank, N.A.	03/05/2025	12/31/2029	1	17,293,500		0	0	0	(668,739)		(668,739)	0	341,512	0	0	161,853		
1469999999. Subtotal - forwards - other										0	0	0	(668,739)	XXX	(668,739)	0	341,512	0	0	161,853	XXX	XXX
1479999999. Subtotal - forwards										0	0	0	(1,149,635)	XXX	(1,149,635)	0	887,182	0	0	340,274	XXX	XXX
1509999999. Subtotal - SSAP No. 108 adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - hedging other										0	0	0	(480,896)	XXX	(480,896)	0	545,671	0	0	178,421	XXX	XXX
1719999999. Subtotal - replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - other										0	1,125,916	0	8,268,686	XXX	8,268,686	7,224,192	341,512	0	0	161,853	XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										0	1,125,916	0	7,787,790	XXX	7,787,790	7,224,192	887,182	0	0	340,274	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1579999999. Subtotal - long futures												0	0	0	0	0	0	0	0	XXX	XXX
MESU6	293	26,244,010	MSCI EMERG SEP6				09/18/2026	Intercontinental Exchange US 549300R4IG1TWPZT5U32	06/15/2026	1,791.4000	1,757.3000	(367,715)	0	0	0	0	499,565	499,565	0	---	50
ZVLU6	74	8,632,297	MSCI India SEP6				09/21/2026	Eurex 529900LN3S50JPU47S06	06/15/2026	1,166.5300	1,170.5000	(45,140)	0	0	0	0	(29,403)	(29,403)	0	---	100
1639999999. Subtotal - short futures - other												(412,855)	0	0	0	0	470,162	470,162	0	XXX	XXX
1649999999. Subtotal - short futures												(412,855)	0	0	0	0	470,162	470,162	0	XXX	XXX
1679999999. Subtotal - SSAP No. 108 adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - hedging other												0	0	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - income generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - other												(412,855)	0	0	0	0	470,162	470,162	0	XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												(412,855)	0	0	0	0	470,162	470,162	0	XXX	XXX

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	48,131,944	(39,194,519)	48,131,944	48,631,509	(39,811,239)	48,631,509	0	0
Goldman Sachs Bank USA	Y	N	0	0	0	(435,383)	0	0	(435,383)	0	108,014	0
JPMorgan Chase Bank, N.A.	Y	N	0	0	0	(714,252)	0	0	(714,252)	0	232,260	0
0299999999. Total NAIC 1 Designation			0	0	0	(1,149,635)	0	0	(1,149,635)	0	340,274	0
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)			0	0	0	0	0	0	0	0	0	0
0999999999 - Gross totals			0	0	48,131,944	(40,344,154)	48,131,944	48,631,509	(40,960,874)	48,631,509	340,274	0
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					48,131,944	(40,344,154)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Cash		Cash	157,833,000	0	157,833,000		I
Goldman Sachs W22LROWP2IHZNBB6K528	Cash		Cash	540,000	0	540,000		I
NYF-ICE VIT943WHDC155Z7CPP89	Cash		Cash	2,800,256	0	2,800,256		IV
0199999999 - Total				161,173,256	0	161,173,256	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0299999999 - Total						XXX	XXX	XXX

NONE

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

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

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
Depository		Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
ANZ BANKING GROUP LIMITED	SINGAPORE		1.283	35,056	0	62,814,502	126,004,469	31,738,421	XXX
BANK OF AMERICA (OPERATING)	WILMINGTON, DE		0.000	0	0	1,011,654	2,787,457	6,219,847	XXX
BANK OF AMERICA (LOSS PAYMENT)	WILMINGTON, DE		0.000	0	0	(11,054,613)	(21,452,743)	(16,349,953)	XXX
BANK OF AMERICA (CDR AP)	WILMINGTON, DE		0.000	0	0	(3,091,379)	(1,235,694)	(2,265,500)	XXX
BANK OF AMERICA - SINGAPORE USD FUNDS	WILMINGTON, DE		1.283	41,878	0	2,746,759	2,753,174	2,759,397	XXX
BANK OF AMERICA - SINGAPORE	WILMINGTON, DE		1.283	23,578	0	60,029,566	5,579,909	5,546,712	XXX
BANK OF AMERICA - KOREA	BOA SEOUL BRANCH		0.000	0	0	0	0	0	XXX
BANK OF AMERICA	MALAYSIA		0.000	0	0	11,300,852	24,944,196	11,466,760	XXX
BANK OF AMERICA	HONG KONG		0.000	0	0	395,376	395,265	2,985,537	XXX
HSBC BANK OF AUSTRALIA LIMITED USD ACCOUNT	AUSTRALIA		0.000	0	0	14,439,416	14,863,888	3,002,827	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD.	HONG KONG		7.836	7,827	0	9,926,438	9,372,569	18,819,047	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. USD ACCOUNT	HONG KONG		0.000	0	0	6,429,558	1,471,317	2,722,242	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD.	INDIA		0.000	0	0	6,024,197	5,643,217	8,742,611	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. CUSTODY ACCT	INDIA		0.000	0	0	622,122	794,851	791,299	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD.	SINGAPORE		1.283	141,488	0	53,434,488	42,145,334	16,866,102	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. USD ACCOUNT	SINGAPORE		0.000	0	0	9,811,791	11,255,231	14,115,474	XXX
HSBC OFFSHORE LABUAN OFFICE USD ACCOUNT	MALAYSIA		0.000	0	0	0	0	0	XXX
HSBC-BANK MALAYSIA BERHAD	MALAYSIA		0.000	0	0	34,634,813	6,328,469	22,535,639	XXX
NEW ZEALAND JPMC NZD	NEW ZEALAND		0.000	0	0	369,614	4,116,797	0	XXX
SHORT-TERM DEPOSIT-AUD	NEW ZEALAND		0.000	0	0	2,081,250	2,156,550	2,143,951	XXX
SHORT-TERM DEPOSIT-NZD	NEW ZEALAND		0.000	0	0	4,560,400	4,715,600	4,702,400	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. USD	NEW ZEALAND		0.000	0	0	3,403,670	3,479,711	2,643,644	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. NZD	NEW ZEALAND		0.000	0	0	3,732,225	3,017,387	7,038,039	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. AUD	NEW ZEALAND		0.000	0	0	3,192,485	3,257,013	3,250,367	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. USD	KOREA REPUBLIC OF		0.000	0	0	738,180	766,814	757,552	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD.	KOREA REPUBLIC OF		0.000	0	0	2,885,849	2,209,144	1,820,418	XXX
IBK DEPOSIT/WITHDRAWL SAVINGS	KOREA		0.000	0	0	0	0	0	XXX
JP MORGAN CHASE	COLUMBUS,OH		2.530	1,058,281	0	204,020,784	188,068,775	170,695,341	XXX
JP MORGAN PRIV EQ-M.STANLEY	COLUMBUS,OH		2.530	10,881	0	3,104,497	0	0	XXX
JPM ARROWST FOREIGN	COLUMBUS,OH		0.000	0	0	2,903,768	3,810,281	6,460,760	XXX
JP MORGAN CHASE SINGAPORE BRANCH	COLUMBUS, OH		1.283	256,673	0	44,170,837	44,231,350	44,322,232	XXX
JP MORGAN CHASE AUSTRALIA BRANCH	LONDON		2.530	5,016	0	26,898,864	2,361,774	3,455,546	XXX
JPM GSAM JAPAN	COLUMBUS,OH		2.530	202,331	0	31,329,993	33,365,161	40,225,361	XXX
JPM MAIN DDA SINGAPORE GL207	FMIC SINGAPORE		0.000	0	0	0	328,826	326,878	XXX
NORTHERN TRUST DDA	CHICAGO, IL		0.000	0	0	2,712,495	7,882,414	385,099	XXX
ROYAL BANK (RES ACCT)	TORONTO, ON, CAN		2.000	103,268	48,000	(2,196,998)	1,149,259	1,221,286	XXX
ROYAL BANK (USD ACCT)	TORONTO, ON, CAN		2.000	46,146	0	4,296,996	4,559,524	10,815,543	XXX
RBC PAYROLL	TORONTO, ON, CAN		0.000	0	0	(781,274)	(775,057)	0	XXX
ROYAL BANK (LOSS PAY)	TORONTO, ON, CAN		0.000	0	0	9,803,735	43,844,069	11,390,307	XXX
RBC INVESTOR SERVICES	TORONTO, ON, CAN		2.000	65,325	0	13,236,475	16,433,791	379,501	XXX
BOA SHORT TERM LABUAN	BOA MYR ACCT- MYR		0.000	0	0	13,148,102	0	13,261,602	XXX
BOA SHORT TERM LABUAN	HSBC MYR ACCT -USD		0.000	0	0	2,350,000	2,350,000	2,350,000	XXX
HSBC MYR SHORT TERM	HSBC MYR ACCT		0.000	0	0	0	17,163,050	2,001,751	XXX
HSBC SHORT TERM HONG KONG	HONG KONG-USD		0.000	0	0	22,000,000	27,000,000	22,000,000	XXX
HSBC SHORT TERM HONG KONG	BOA HONG KONG HKD		0.000	0	0	25,649,208	25,649,851	23,094,695	XXX
HSBC SHORT TERM HONG KONG	HONG KONG HSBC		0.000	0	0	6,380,400	6,380,560	6,379,750	XXX
IBK SHORT TERM KOREA	IBK KOREA- KRW		0.000	0	0	33,195,852	34,094,656	32,956,150	XXX
SHORT TERM USD	HSBC KOREA USD		0.000	0	0	7,132,928	7,160,832	7,183,372	XXX
SHORT TERM SGD	SINGAPORE		0.000	0	0	0	0	0	XXX
SIMZONE	WILMINGTON, DE		0.000	0	0	8,162,200	8,162,200	8,162,200	XXX
1165 BOSTON-PROVIDENCE TPK	WILMINGTON, DE		0.000	0	0	4,821,745	4,821,745	4,821,745	XXX
270 CENTRAL- FM HQ	WILMINGTON, DE		0.000	0	0	1,830,721	1,419,675	1,005,994	XXX
CAFETERIA	WILMINGTON, DE		0.000	0	0	0	0	0	XXX
W GLOCESTER LLC	WILMINGTON, DE		0.000	0	0	0	0	0	XXX
			0.000	0	0	0	0	0	XXX
			0.000	0	0	0	0	0	XXX
			0.000	0	0	0	0	0	XXX
			0.000	0	0	0	0	0	XXX
			0.000	0	0	0	0	0	XXX
			0.000	0	0	0	0	0	XXX
0199998. Deposits in ... 11 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories		XXX	XXX	0	0	808,075	693,741	585,800	XXX

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
0199999. Totals - open depositories	XXX	XXX	1,997,748	48,000	745,418,616	735,526,402	565,533,746	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (see instructions) - suspended depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - suspended depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total cash on deposit	XXX	XXX	1,997,748	48,000	745,418,616	735,526,402	565,533,746	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX	13,718	13,718	13,718	XXX
0599999. Total	XXX	XXX	1,997,748	48,000	745,432,334	735,540,120	565,547,464	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted 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
	HSBC TERM DEPOSIT		12/31/2014	3.440		23,658,163	32,359	855,191
	HSBC BRAZIL		01/30/1990	0.000		5,060,496	0	0
	BANK OF AMERICA AUSTRALIAN TERM DEPOSIT		07/01/2015	1.510		50,751,237	0	479,114
	BANK OF AMERICA (USD) TERM DEPOSIT		07/01/2015	4.040		15,481,191	47,391	171,215
	ANZ AUSTRALIAN TERM DEPOSIT		03/31/2015	4.020		26,469,370	57,520	431,514
8109999999. Subtotal - sweep accounts						121,420,457	137,270	1,937,034
38141W-27-3	GLDMN SCHS FIN SQ GV-FST		12/31/2024	3.529		179,656,754	0	1,514,548
4812A0-36-7	JPM PRIME MMKT-CAPITAL		05/04/2026	3.700		50,140,881	0	0
8209999999. Subtotal - exempt money market mutual funds - as identified by the SVO						229,797,635	0	1,514,548
	JP Morgan Repurchase		12/22/2024	3.650		33,400,000	0	0
8509999999. Subtotal - other cash equivalents (affiliated)						33,400,000	0	0
8589999999. Total cash equivalents (unaffiliated)						351,218,092	137,270	3,451,582
8599999999. Total cash equivalents (affiliated)						33,400,000	0	0
8609999999 - Total cash equivalents						384,618,092	137,270	3,451,582