2 1 4 8 2 2 0 2 6 2 0 1 0 0 1 0 3



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 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 November 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	7,309,396,405	0	7,309,396,405	7,576,981,001
2.	Stocks:				
	2.1 Preferred stocks	1,202,915,960	0	1,202,915,960	1,013,968,864
	2.2 Common stocks	22,796,928,933	0	22,796,928,933	21,317,377,756
3.	Mortgage loans on real estate:				
	3.1 First liens	20,919,730	0	20,919,730	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)	685,449,985	0	685,449,985	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 ($ 607,838,276), cash equivalents ($ 371,870,133) and short-term investments ($ 29,353,801)	1,009,062,210	0	1,009,062,210	868,223,458
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	53,699,174	0	53,699,174	0
8.	Other invested assets	5,752,051,639	0	5,752,051,639	4,348,472,307
9.	Receivables for securities	946,671,772	0	946,671,772	28,724,476
10.	Securities lending reinvested collateral assets	0	0	0	0
11.	Aggregate write-ins for invested assets	265,692,176	0	265,692,176	225,886,355
12.	Subtotals, cash and invested assets (Lines 1 to 11)	40,042,787,984	0	40,042,787,984	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	90,384,351	0	90,384,351	94,059,878
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,338,290,065	104,171,637	1,234,118,428	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	316,275,216	0	316,275,216	289,245,601
	16.2 Funds held by or deposited with reinsured companies	5,431,515	0	5,431,515	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	65,664,899	0	65,664,899	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	36,132,569	31,895,795	4,236,774	5,774,236
21.	Furniture and equipment, including health care delivery assets ($ 0)	146,113,256	146,113,256	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	134,853,690	0	134,853,690	0
23.	Receivables from parent, subsidiaries and affiliates	35,720,250	23,113,562	12,606,688	198,730,521
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	1,547,707,253	1,271,585,486	276,121,767	322,870,789
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	43,765,834,922	1,576,879,736	42,188,955,186	38,312,104,231
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	43,765,834,922	1,576,879,736	42,188,955,186	38,312,104,231
	DETAILS OF WRITE-INS				
1101.	Collateral due from counterparty	265,692,176	0	265,692,176	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)	265,692,176	0	265,692,176	225,886,355
2501.	Pension asset	1,228,144,880	1,228,144,880	0	0
2502.	CSV life insurance	130,664,624	0	130,664,624	133,960,180
2503.	Prepaid expenses	40,686,680	40,686,680	0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	148,211,069	2,753,926	145,457,143	188,910,609
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,547,707,253	1,271,585,486	276,121,767	322,870,789

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 1,929,459,110)	3,473,564,771	2,881,401,207
2.	Reinsurance payable on paid losses and loss adjustment expenses	72,527,525	137,450,814
3.	Loss adjustment expenses	170,099,459	175,606,946
4.	Commissions payable, contingent commissions and other similar charges	0	0
5.	Other expenses (excluding taxes, licenses and fees)	964,146,211	1,083,678,817
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	14,860,721	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	432,411,350	517,167,930
8.	Borrowed money $ 0 and interest thereon $ 0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 928,623,779 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)	2,945,295,908	2,755,096,791
10.	Advance premium	227,639	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)	468,381,013	488,214,202
13.	Funds held by company under reinsurance treaties	23,858,093	21,504,499
14.	Amounts withheld or retained by company for account of others	18,733,500	28,860,658
15.	Remittances and items not allocated	0	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	0	371,122,602
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	0	0
20.	Derivatives	42,983,379	2,028,362
21.	Payable for securities	1,045,930,562	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	209,113,518	200,839,113
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	10,125,718,449	8,999,623,761
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	10,125,718,449	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)	32,061,986,737	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)	32,063,236,737	29,312,480,470
38.	Totals (Page 2, Line 28, Col. 3)	42,188,955,186	38,312,104,231
	DETAILS OF WRITE-INS		
2501.	Miscellaneous accounts payable	136,020,824	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)	209,113,518	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 $ 3,900,428,086)	3,837,332,260	3,838,935,559	5,152,641,503
	1.2 Assumed (written $ 2,179,331,608)	2,047,957,958	1,969,621,019	2,650,400,786
	1.3 Ceded (written $ 1,825,167,488)	1,820,897,128	1,763,855,022	2,345,738,901
	1.4 Net (written $ 4,254,592,206)	4,064,393,090	4,044,701,556	5,457,303,388
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 2,299,034,237):			
	2.1 Direct	2,008,622,687	1,465,576,433	2,015,154,936
	2.2 Assumed	678,817,253	608,892,029	812,930,901
	2.3 Ceded	551,100,262	496,578,291	708,557,328
	2.4 Net	2,136,339,678	1,577,890,171	2,119,528,509
3.	Loss adjustment expenses incurred	75,704,189	75,101,596	77,968,173
4.	Other underwriting expenses incurred	1,302,750,384	1,273,825,422	1,863,488,920
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	3,514,794,251	2,926,817,189	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)	549,598,839	1,117,884,367	1,396,317,786
	INVESTMENT INCOME			
9.	Net investment income earned	428,660,421	375,603,160	549,896,358
10.	Net realized capital gains (losses) less capital gains tax of $ 132,649,263	639,690,001	573,396,422	1,035,934,422
11.	Net investment gain (loss) (Lines 9 + 10)	1,068,350,422	948,999,582	1,585,830,780
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 0 amount charged off $ 329,150)	(329,150)	(147,928)	(279,117)
13.	Finance and service charges not included in premiums	0	0	0
14.	Aggregate write-ins for miscellaneous income	(22,760,399)	(31,328,794)	(31,754,946)
15.	Total other income (Lines 12 through 14)	(23,089,549)	(31,476,722)	(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)	1,594,859,712	2,035,407,227	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)	1,594,859,712	2,035,407,227	2,950,114,503
19.	Federal and foreign income taxes incurred	282,669,624	221,704,345	355,392,520
20.	Net income (Line 18 minus Line 19)(to Line 22)	1,312,190,088	1,813,702,882	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)	1,312,190,088	1,813,702,882	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 $ (140,904,382)	1,406,517,209	1,694,700,230	2,302,026,371
25.	Change in net unrealized foreign exchange capital gain (loss)	(25,239,602)	287,802	31,417,964
26.	Change in net deferred income tax	(56,147,802)	(114,328,008)	(113,223,561)
27.	Change in nonadmitted assets	(137,718,839)	146,253,500	(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	251,155,213	(16,447,930)	62,444,121
38.	Change in surplus as regards policyholders (Lines 22 through 37)	2,750,756,267	3,524,168,476	4,893,844,267
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	32,063,236,737	27,942,804,679	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.	Gain (loss) on foreign exchange	6,871,318	(29,567,728)	(30,825,905)
1402.	Loss on disposal of leasehold improvements	(799,970)	(45,857)	(57,978)
1403.	Miscellaneous expense	(28,743,002)	(1,130,465)	(2,498,652)
1498.	Summary of remaining write-ins for Line 14 from overflow page	(88,745)	(584,744)	1,627,589
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(22,760,399)	(31,328,794)	(31,754,946)
3701.	SSAP 102 and SSAP 92 amortization / actuarial gains (losses)	251,155,213	(16,447,930)	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)	251,155,213	(16,447,930)	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	4,276,388,688	4,321,512,150	5,685,357,911
2.	Net investment income	455,346,832	349,354,633	534,822,111
3.	Miscellaneous income	(23,089,549)	(31,476,722)	(32,034,063)
4.	Total (Lines 1 to 3)	4,708,645,971	4,639,390,061	6,188,145,959
5.	Benefit and loss related payments	1,535,503,156	1,505,119,623	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	1,511,721,898	1,344,133,289	1,836,673,071
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 176,000,000 tax on capital gains (losses)	438,307,288	141,873,431	407,600,211
10.	Total (Lines 5 through 9)	3,485,532,342	2,991,126,343	4,707,870,110
11.	Net cash from operations (Line 4 minus Line 10)	1,223,113,629	1,648,263,718	1,480,275,849
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	2,753,863,372	1,988,102,425	3,114,832,751
	12.2 Stocks	4,349,968,831	3,093,398,801	5,098,838,231
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	342,705,233	224,062,937	314,033,902
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(159,875)	61,512	(143,323)
	12.7 Miscellaneous proceeds	935,791,920	(59,941,718)	(58,162,508)
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	8,382,169,481	5,245,683,957	8,469,399,053
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	3,001,652,509	2,069,223,193	3,324,700,067
	13.2 Stocks	4,091,763,785	3,700,908,033	5,177,659,450
	13.3 Mortgage loans	3,771,647	7,424,487	9,170,886
	13.4 Real estate	60,128,629	189,645,802	256,595,959
	13.5 Other invested assets	1,444,775,598	690,489,123	900,188,173
	13.6 Miscellaneous applications	1,011,452,291	199,118,340	280,566,255
	13.7 Total investments acquired (Lines 13.1 to 13.6)	9,613,544,459	6,856,808,978	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)	(1,231,374,978)	(1,611,125,021)	(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)	149,100,101	112,141,408	(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)	149,100,101	112,141,408	(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)	140,838,752	149,280,105	(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)	1,009,062,210	1,247,380,435	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	$ 1,312,190,088	$ 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	$ 1,312,190,088	$ 2,594,721,983
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 32,063,236,737	$ 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	$ 32,063,236,737	$ 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	$ 23,672,318
2. 12 Months or Longer	$ 61,163,293
b)The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 638,858,598
2. 12 Months or Longer	$ 309,095,707

(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	Yes	
b. Tri-Party (YES/NO)	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	$ 33,300,000	$ -
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	$ 66,300,000	$ -
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	$ 33,300,000	$ -
b. Ending Balance	$ -	$ 33,400,000	$ 66,300,000	$ -

(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	$ 33,300,000	$ -
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	$ 66,300,000	$ -
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	$ 33,300,000	$ -
2. Securities (FV)	$ -	$ -	$ -	$ -
b. Ending Balance				
1. Cash	$ -	$ 33,400,000	$ 66,300,000	$ -
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	$ 33,300,000	$ -
2. Repo Securities Sold/Acquired with Securities Collateral (FV)	$ -	$ -	$ -	$ -
b. Ending Balance				
1. Repo Securities Sold/Acquired with Cash Collateral	$ -	$ 33,400,000	$ 66,300,000	$ -
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)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
	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	$ 5,563,544	$ -	$ -	$ -	$ 5,563,544	$ 5,595,950	$ (32,406)
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	$ 265,692,176	$ -	$ -	$ -	$ 265,692,176	$ 225,886,355	$ 39,805,821
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)	$ 271,255,720	$ -	$ -	$ -	$ 271,255,720	$ 231,482,305	$ 39,773,415

(a) Subset of Column 1

(b) Subset of Column 3

NOTES TO FINANCIAL STATEMENTS

	Current Year						
	8	9	Percentage		12	13	14
			10	11			
Restricted Asset Category	Total Non-admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	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	$ -	$ 5,563,544	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	$ -	$ 265,692,176	0.607%	0.630%	$ -	$ -	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)	$ -	$ 271,255,720	0.620%	0.643%	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 for Options and Margins for Futures and FXF	$265,692,176	$ -	$ -	$ -	$265,692,176	$225,886,355	$ 39,805,821	$265,692,176	0.607%	0.630%
Total (c)	$265,692,176	$ -	$ -	$ -	$265,692,176	$225,886,355	$ 39,805,821	$265,692,176	0.607%	0.630%
Amount of Total pledged under derivative contracts	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	XXX	XXX
Total pledged under derivative contracts)	$265,692,176	$ -	$ -	$ -	$265,692,176	$225,886,355	$39,805,821	$265,692,176	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	$ 51,203,904	$ 60,322,000	$ 636,033	$ 730,000	$ -	$ -
b. Interest cost	$ 118,440,518	$ 148,531,000	$ 5,478,555	$ 7,356,000	$ -	$ -
c. Expected return on plan assets	$(178,170,954)	$(227,554,000)	$ (7,213,502)	$ (11,329,000)	$ -	$ -
d. Transition asset or obligation	$ -	$ -	$ -	$ -	$ -	$ -
e. Gains and losses	$ 6,975,947	$ 6,898,000	$ (3,913,626)	$ (4,283,000)	$ -	$ -
f. Prior service cost or credit	$ -	$ -	$ (185,250)	$ (247,000)	$ -	$ -
g. Gain or loss recognized due to a settlement or curtailment	$ -	$ -	$ -	$ -	$ -	$ -
h. Total net periodic benefit cost	$ (1,550,585)	$ (11,803,000)	$ (5,197,790)	$ (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		736	$ 106,834,479	$ 99,950,503	$ (4,012,578)
BONDS	3	46	$ 2,240,275	$ 2,150,517	$ (67,443)
BONDS	4	14	$ 447,798	$ 439,618	$ (4,299)

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 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	$ -	$ 680,497,689	$ 53,293,673	$ -	$ 733,791,362
Bonds - ABS	$ -	$ -	$ 895,124	$ -	$ 895,124
Preferred Stocks	$ 16,694,219	$ -	$ 1,187,588,762	$ -	$ 1,204,282,981
Common Stocks	$ 12,116,161,507	$ -	$ 146,448	$ -	$ 12,116,307,955
Money Market Mutual Funds	$ -	$ -	$ -	$ 132,009,984	$ 132,009,984
Total assets at fair value/NAV	$ 12,132,855,726	$ 680,497,689	$ 1,241,924,007	$ 132,009,984	$ 14,187,287,406

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	$ 990,000	$ 41,985,389	$ -	$ -	$ 134,530	$ 10,665,075	$ -	$ (481,321)	$ -	$ 53,293,673
Bonds - ABS	$ -	$ 957,320	$ -	$ -	$ (20,051)	$ -	$ -	$ (42,145)	$ -	$ 895,124
Preferred Stocks	$ 1,046,931,233	$ -	$ -	$ -	$ 140,704,302	$ -	$ -	$ (46,773)	$ -	$ 1,187,588,762
Common Stocks	$ -	$ 102,006	$ -	$ -	$ 44,442	$ -	$ -	$ -	$ -	$ 146,448
Total Assets	$ 1,047,921,233	$ 43,044,715	$ -	$ -	$ 140,863,223	$ 10,665,075	$ -	$ (570,239)	$ -	$ 1,241,924,007

(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					
Futures	$ -	$ -	$ -	$ -	$ -
Options	$ 53,625,558	$ -	$ -	$ -	$ 53,625,558
FX Forwards	$ -	$ 73,616	$ -	$ -	$ 73,616
Total Derivative Assets	$ 53,625,558	$ 73,616	$ -	$ -	$ 53,699,174
b. Liabilities at fair value					
Options	$ 42,102,117	$ -	$ -	$ -	$ 42,102,117
FX Forwards	$ -	$ 881,262	$ -	$ -	$ 881,262
Total Derivative Liabilities	$ 42,102,117	$ 346,347	$ -	$ -	$ 42,983,379

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	$ 5,962,033,646	$ 6,081,630,000	$ -	$ 5,402,308,930	$ 559,724,716	$ -	$ -
Bonds - ABS	$ 1,144,165,738	$ 1,227,766,405	$ -	$ 971,922,196	$ 172,243,542	$ -	$ -
Preferred Stocks	$ 1,204,282,981	$ 1,202,915,960	$ 16,694,219	$ -	$ 1,187,588,762	$ -	$ -
Common Stocks	$ 12,116,307,955	$ 12,116,307,955	$ 12,116,161,507	$ -	$ 146,448	$ -	$ -
Cash, Cash Equivalents, and Short-Term Investments	$ 1,009,062,210	$ 1,009,062,210	$ 847,719,727	$ 29,332,499	$ -	$ 132,009,984	$ -

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.

NOTES TO FINANCIAL STATEMENTS

NOTE 21 Other Items

A. - B.

No significant changes.

C. Other Disclosures

The Company records activity for its Canadian branch in accordance with SSAP 23 paragraph 5(a). Canadian balances and activity for investments are reported in U.S. dollars. Non-investment balances and activity are reported in Canadian dollars.

The effect of translating the net balance of all Canadian assets and liabilities to U.S. dollars, which represent a portion of the Company's surplus, is adjusted through the "change in net unrealized foreign exchange" adjustment line on page 4, line 25. This has the effect of converting total surplus to U.S. dollars.

The Company records activity for all other foreign branches in accordance with SSAP 23 paragraph 5(b).

D. - H.

No significant changes.

NOTE 22 Events Subsequent

No significant changes.

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: ..... $ 1,234,367,194

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	$ 10,680,620,979
13.24	Short-Term Investments	$ 0	$ 0
13.25	Mortgage Loans on Real Estate	$ 0	$ 0
13.26	All Other	$ 1,163,018,155	$ 1,509,905,569
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 11,200,140,705	$ 12,190,526,548
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
AP Crimson Co-Invest, SCSp	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
Blackstone Alternative Solutions	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
Elliot Associates, LP	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
IVP XVIII-A LangChain	U
Income Research + Management	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

1 Name of Firm or Individual	2 Affiliation
TPG Capital Advisors, LLC	U
T. Rowe Price Associates	U
Thomabravo	U
Tudor Investment Corporation	U
Two Sigma	U
Varde Partners	U
Vitruvian Partners LLP	U
Warburg Pincus Global Growth XIII	U
Wellington Management Company LLP	U
General Catalyst Group XIII, LP	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
158784	Blackstone Alternative Solutions	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
307151	Elliot Associates, LP	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
162548	General Catalyst Group XIII, LP	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
104863	Income Research + Management	SEC	DS
324257	IVP XVIII-A, L.P	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
159738	TPG Capital Advisors, LLC	SEC	DS
105496	T. Rowe Price Associates, Inc	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 Resseguros 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		
	AA-3191432	Vantage Risk Ltd.	BMU	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

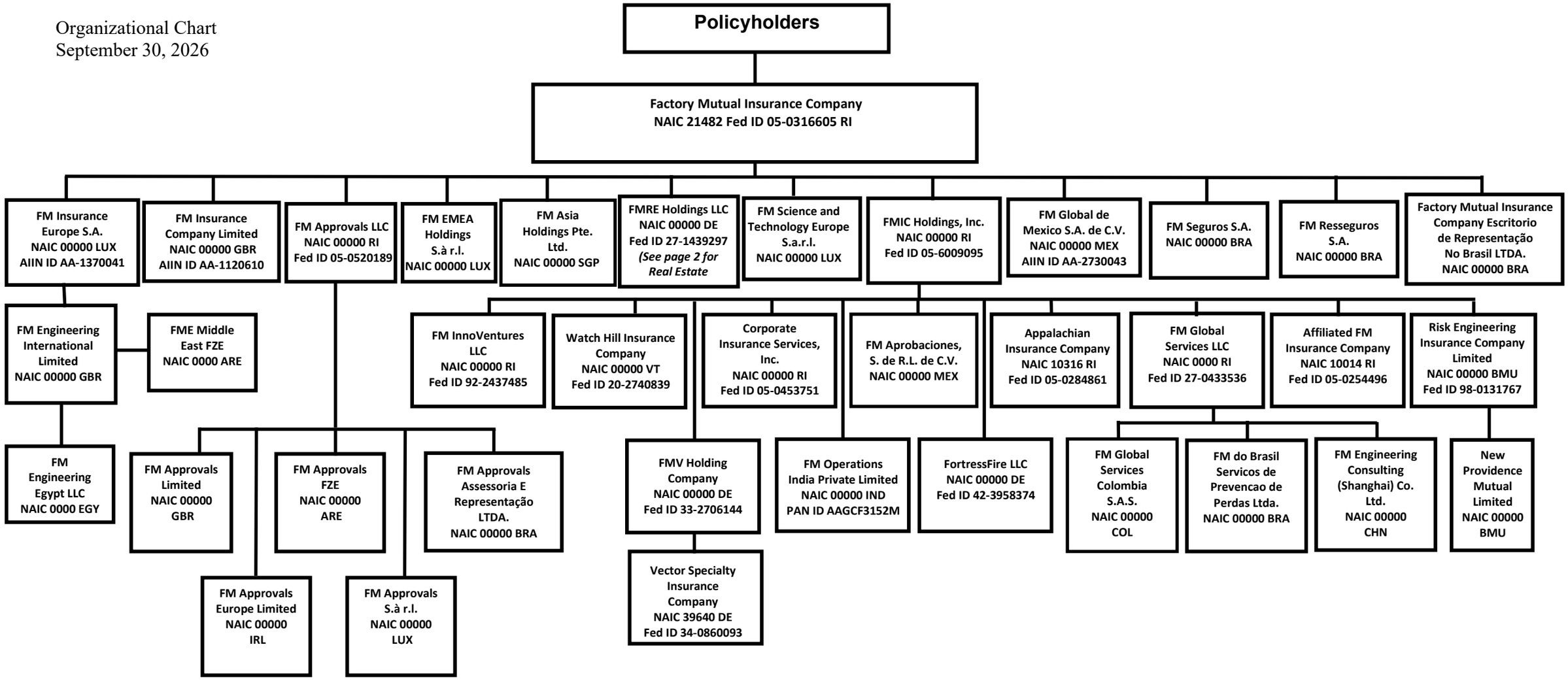
Current Year to Date - Allocated by States and Territories

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	45,053,663	45,843,048	3,487,354	47,381,143	41,970,765	44,378,794
2. Alaska AK	L	18,458,859	15,488,391	31,835	0	5,494,903	907,368
3. Arizona AZ	L	33,699,362	35,581,455	7,028,316	16,676,374	11,883,359	9,349,144
4. Arkansas AR	L	31,437,048	26,475,505	16,881,891	13,795,853	37,592,855	13,975,559
5. California CA	L	372,313,184	393,595,722	35,072,358	102,930,385	80,383,900	58,187,971
6. Colorado CO	L	22,797,622	28,303,894	7,818,400	13,356,562	12,622,223	7,918,360
7. Connecticut CT	L	30,303,768	29,988,423	1,229,671	12,539,553	36,951,499	50,775,445
8. Delaware DE	L	3,508,473	3,695,631	168,360	1,323,272	1,398,589	674,884
9. District of Columbia DC	L	22,899,716	20,230,947	2,236,046	3,370,050	13,664,454	7,580,967
10. Florida FL	L	185,391,879	186,323,936	42,566,686	41,998,485	68,698,356	190,050,997
11. Georgia GA	L	120,755,297	117,912,815	23,888,948	56,098,514	35,421,793	70,234,541
12. Hawaii HI	L	7,593,428	7,085,962	89,589	2,476,308	4,491,739	2,947,267
13. Idaho ID	L	25,455,470	25,084,449	6,367,403	9,160,480	1,953,442	23,336,090
14. Illinois IL	L	103,084,641	112,581,169	51,590,983	136,437,222	80,417,416	48,676,990
15. Indiana IN	L	63,496,999	63,758,136	26,273,458	45,872,812	278,551,710	216,987,764
16. Iowa IA	L	44,103,269	50,134,871	6,135,272	1,677,922	6,493,714	6,501,730
17. Kansas KS	L	34,342,048	35,973,045	41,832,627	2,293,744	43,031,897	54,996,511
18. Kentucky KY	L	61,411,287	60,890,241	28,295,960	39,313,482	65,738,533	72,583,214
19. Louisiana LA	L	84,573,615	66,405,311	8,954,346	6,860,335	11,431,036	15,106,536
20. Maine ME	L	20,770,029	23,515,014	(2,981,373)	764,094	1,221,655	538,971
21. Maryland MD	L	40,505,606	42,238,211	23,968,377	10,198,389	28,164,182	52,240,711
22. Massachusetts MA	L	87,644,595	98,169,275	16,665,088	7,678,218	41,093,904	17,037,792
23. Michigan MI	L	63,317,208	61,370,323	6,059,528	6,790,824	42,957,910	27,488,745
24. Minnesota MN	L	63,455,769	67,817,837	16,514,891	8,240,734	9,352,207	92,228,481
25. Mississippi MS	L	41,489,185	36,119,376	2,960,865	56,442,440	10,418,139	2,540,907
26. Missouri MO	L	68,723,584	71,143,005	23,178,085	28,807,062	34,628,061	64,016,787
27. Montana MT	L	3,246,682	3,085,685	0	17,395	1	15,491,808
28. Nebraska NE	L	21,735,634	19,427,357	4,752,656	3,965,603	8,316,360	7,588,595
29. Nevada NV	L	50,047,467	51,974,580	2,363,719	1,404,752	233,320	10,042,974
30. New Hampshire NH	L	8,747,166	9,231,049	1,013,855	408,210	5,614,839	916,741
31. New Jersey NJ	L	67,871,778	65,740,744	7,895,223	6,841,666	50,143,745	30,512,487
32. New Mexico NM	L	6,860,931	4,823,480	60,543	0	932,962	93,735
33. New York NY	L	160,732,875	135,789,863	49,610,353	63,666,270	82,475,550	77,083,356
34. North Carolina NC	L	99,789,023	100,210,749	140,233,689	139,344,964	59,894,666	170,109,550
35. North Dakota ND	L	15,158,443	16,363,373	3,426,113	18,573,643	4,086,892	4,417,650
36. Ohio OH	L	107,244,221	108,987,711	59,726,099	27,333,523	184,028,677	24,868,479
37. Oklahoma OK	L	43,322,935	44,079,291	17,129,510	22,206,662	3,376,197	102,681,956
38. Oregon OR	L	34,090,236	37,981,899	6,073,434	3,634,145	4,021,162	5,736,272
39. Pennsylvania PA	L	136,578,862	143,190,252	252,314,659	208,189,053	707,369,255	486,394,649
40. Rhode Island RI	L	12,918,959	7,911,420	1,479,968	80,718	3	3
41. South Carolina SC	L	48,199,817	51,785,671	12,016,040	4,269,251	2,893,989	17,149,706
42. South Dakota SD	L	8,486,944	10,247,852	12,290,542	4,560,469	6,866,999	5,350,596
43. Tennessee TN	L	126,869,665	112,720,058	24,772,158	114,925,488	90,855,140	254,957,223
44. Texas TX	L	337,220,095	300,518,807	94,626,081	148,052,925	120,490,074	237,607,178
45. Utah UT	L	30,128,046	29,726,894	291,785	1,801,124	816,062	6,302,878
46. Vermont VT	L	5,844,866	6,235,084	0	1,076,795	376,986	452,940
47. Virginia VA	L	73,470,837	70,981,686	10,199,148	1,829,320	24,477,061	18,422,984
48. Washington WA	L	58,259,585	60,164,462	23,432,962	21,713,654	133,231,197	9,752,088
49. West Virginia WV	L	19,736,993	17,754,713	5,122	3,967,511	4,543,604	2,040,824
50. Wisconsin WI	L	71,320,924	67,059,478	39,692,278	9,655,229	214,331,521	40,970,442
51. Wyoming WY	L	7,801,442	14,962,423	5,730,316	4,890,302	16,559,530	7,592,291
52. American Samoa AS	N	59	87	0	0	0	0
53. Guam GU	L	91,140	161,769	0	0	0	0
54. Puerto Rico PR	L	20,736,250	24,926,182	0	0	0	0
55. U.S. Virgin Islands VI	L	688,241	468,504	0	0	0	0
56. Northern Mariana Islands MP	L	14	285	0	0	0	0
57. Canada CAN	L	320,446,037	341,691,617	131,756,338	141,999,155	329,671,782	164,817,554
58. Aggregate other alien OT	XXX	306,196,315	316,768,909	201,992,824	201,887,589	280,648,130	178,316,545
59. Totals	XXX	3,900,428,086	3,900,697,926	1,499,200,381	1,828,779,672	3,342,283,941	3,030,934,028
DETAILS OF WRITE-INS							
58001. AFG AFGHANISTAN	XXX	(3)	104,879	0	0	0	0
58002. ALB ALBANIA	XXX	132	1,144	0	0	0	0
58003. AGO ANGOLA	XXX	2,119	1,294	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	306,194,067	316,661,592	201,992,824	201,887,589	280,648,130	178,316,545
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	306,196,315	316,768,909	201,992,824	201,887,589	280,648,130	178,316,545

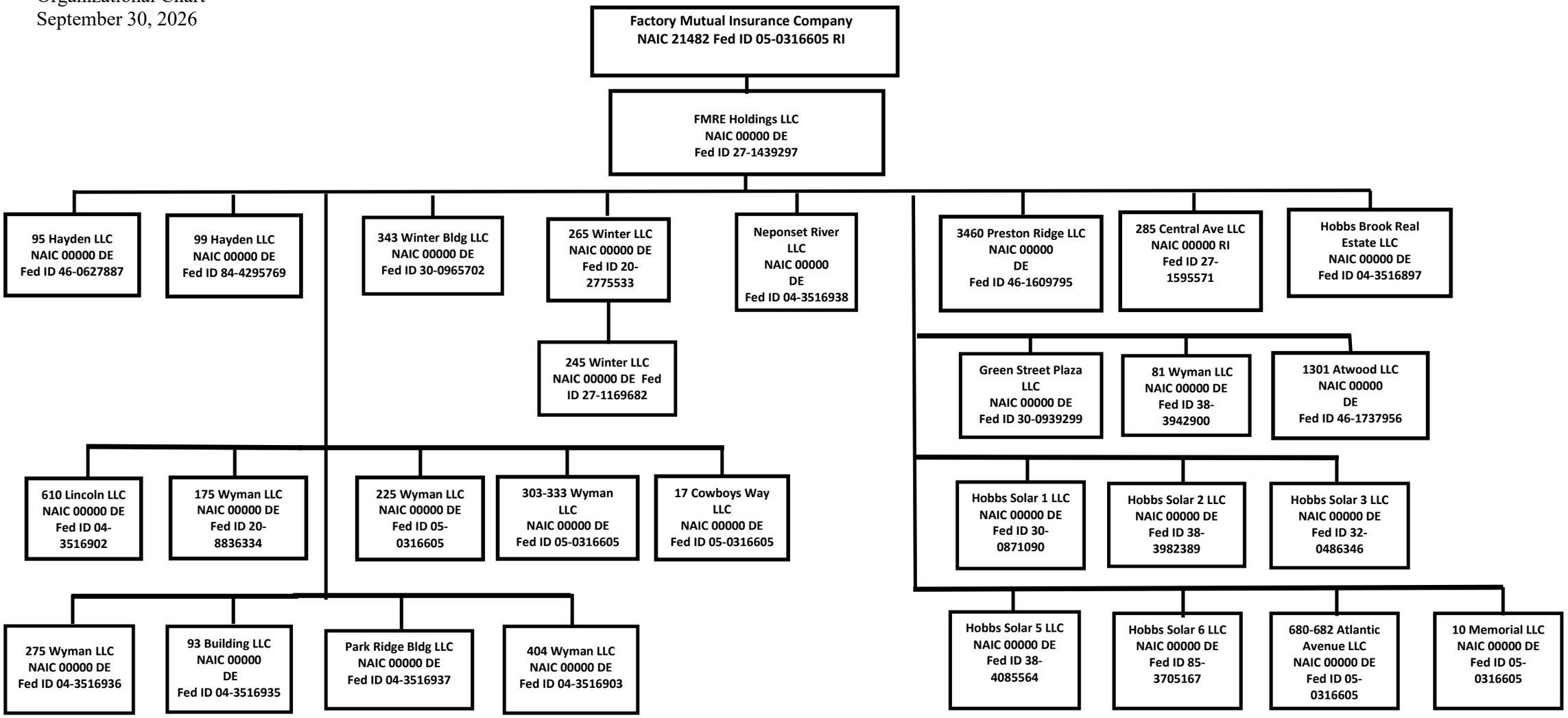
(a) Active Status Counts:

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
September 30, 2026



Organizational Chart
September 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

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 *
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	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					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					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	
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	

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 *
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	97.000	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				Vector 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	
0000	Factory Mutual Insurance Company & its Affiliates	00000	42-3958374				FortressFire LLC	DE	DS	FMIC Holdings, Inc.	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	752,494,070	377,910,672	50.2	86.9
2.1	Allied Lines	1,455,175,597	1,199,603,832	82.4	39.3
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	(91,553)	(403,870)	441.1	(1,225.0)
9.1	Inland marine	623,071,875	178,114,280	28.6	6.8
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	358,378,303	0	0.0	(0.3)
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	286,903	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	(400,499)	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	648,303,968	253,511,369	39.1	21.8
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	3,837,332,260	2,008,622,687	52.3	38.2
	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	214,420,507	761,675,577	902,391,942
2.1	Allied Lines	463,664,273	1,509,519,693	1,384,467,271
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	683,061
9.1	Inland marine	192,921,930	628,424,172	603,937,089
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	108,298,237	369,516,366	381,966,700
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	206,849,693	631,292,278	627,251,863
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	1,186,154,640	3,900,428,086	3,900,697,926
	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	148,286	0	148,286	266,949	0	350,148	617,097	(12,807)	(16,433)	(29,240)
2. 2024	700,189	43,190	743,379	459,843	297	460,140	159,448	6,900	2,165	168,513	(80,898)	(33,828)	(114,726)
3. Subtotals 2024 + Prior	1,128,231	409,771	1,538,002	608,129	297	608,426	426,397	6,900	352,313	785,610	(93,705)	(50,261)	(143,966)
4. 2025	1,317,130	201,876	1,519,006	583,712	11,277	594,989	873,445	12,774	37,798	924,017	140,027	(140,027)	0
5. Subtotals 2025 + Prior	2,445,361	611,647	3,057,008	1,191,841	11,574	1,203,415	1,299,842	19,674	390,111	1,709,627	46,322	(190,288)	(143,966)
6. 2026	XXX	XXX	XXX	XXX	421,972	421,972	XXX	1,628,960	305,077	1,934,037	XXX	XXX	XXX
7. Totals	2,445,361	611,647	3,057,008	1,191,841	433,546	1,625,387	1,299,842	1,648,634	695,188	3,643,664	46,322	(190,288)	(143,966)
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. 1.9	2. (31.1)	3. (4.7)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (0.5)

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.	N/A

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	3,707,676	0	3,707,676	3,671,802
2505.	Miscellaneous receivable	81,236,672	2,753,926	78,482,746	48,543,718
2506.	Cash clearing accounts	63,266,721	0	63,266,721	136,695,089
2597.	Summary of remaining write-ins for Line 25 from overflow page	148,211,069	2,753,926	145,457,143	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.	Balances (charged off) recovered	(88,745)	(584,744)	1,627,589
1497.	Summary of remaining write-ins for Line 14 from overflow page	(88,745)	(584,744)	1,627,589

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. DZA ALGERIA	XXX	2,791	(41,012)	0	0	0	0
58005. AND ANDORRA	XXX	0	5	0	0	0	0
58006. AIA ANGUILLA	XXX	9,369	8,562	0	0	0	0
58007. ATA ANTARCTICA	XXX	12,229	12,424	0	0	0	0
58008. ATG ANTIGUA	XXX	36,043	33,608	0	0	0	0
58009. ARG ARGENTINA	XXX	173,599	158,125	0	0	0	0
58010. ARM ARMENIA	XXX	8,072	6,555	0	0	0	0
58011. ABW ARUBA	XXX	31,442	28,439	0	0	0	0
58012. AUS AUSTRALIA	XXX	191,346,275	193,706,868	52,163,587	71,463,778	114,615,814	51,745,265
58013. AUT AUSTRIA	XXX	81,401	47,896	0	0	0	0
58014. AZE AZERBAIJAN	XXX	8,479	106,350	0	0	0	0
58015. BHS BAHAMAS	XXX	80,462	62,741	0	0	0	0
58016. BHR BAHRAIN	XXX	2,056	1,404	0	0	0	0
58017. BGD BANGLADESH	XXX	193,716	72,630	0	0	0	0
58018. BRB BARBADOS	XXX	204,170	141,399	0	0	0	0
58019. BLR BELARUS	XXX	23,453	22,923	0	0	0	0
58020. BEL BELGIUM	XXX	177,651	20,688	0	0	0	0
58021. BLZ BELIZE	XXX	15,540	19,694	0	0	0	0
58022. BEN BENIN	XXX	128	2,284	0	0	0	0
58023. BMU BERMUDA	XXX	33,945	43,302	0	0	0	0
58024. BTN BHUTAN	XXX	0	162	0	0	0	0
58025. BOL BOLIVIA	XXX	5,526	8,452	0	0	0	0
58026. BES BONAIRE ST EUSTATIUS	XXX	(17,252)	28,799	0	0	0	0
58027. BIH BOSNIA	XXX	701	2,947	0	0	0	0
58028. BWA BOTSWANA	XXX	173	464	0	0	0	0
58029. BRA BRAZIL	XXX	413,263	398,126	469,736	0	0	0
58030. BRN BRUNEI	XXX	725	2,333	0	0	0	0
58031. BGR BULGARIA	XXX	155	3,473	0	0	0	0
58032. BDI BURUNDI	XXX	0	753	0	0	0	0
58033. KHM CAMBODIA	XXX	13,121	30,784	0	0	0	0
58034. CMR CAMEROON	XXX	(243)	2,004	0	0	0	0
58035. CPV CAPE VERDE	XXX	8,439	10,062	0	0	0	0
58036. CYM CAYMAN ISLANDS	XXX	33,380	35,951	0	0	0	0
58037. CAF CENTRAL AFRICAN REP	XXX	0	17,018	0	0	0	0
58038. TCD CHAD	XXX	64	3,911	0	0	0	0
58039. CHL CHILE	XXX	128,837	149,861	0	0	0	0
58040. CHN CHINA	XXX	3,502,321	5,557,853	0	0	1,286,916	988,067
58041. TWN CHINA - TAIWAN	XXX	329,962	360,543	0	0	0	0
58042. COL COLOMBIA	XXX	472,727	181,546	0	0	0	0
58043. COM COMOROS	XXX	0	146	0	0	0	0
58044. COG CONGO	XXX	153	30,170	0	0	0	0
58045. COD CONGO, THE DRC	XXX	12,666	27,746	0	0	0	0
58046. CRI COSTA RICA	XXX	356,621	190,360	0	0	5,000,000	0
58047. CIV COTE D'IVOIRE	XXX	98	3,135	0	0	0	0
58048. HRV CROATIA	XXX	21	506	0	0	0	0
58049. CUW CURACAO	XXX	16,228	15,441	0	0	0	0
58050. CZE CZECH REPUBLIC	XXX	509,684	426,501	0	0	0	0
58051. DNK DENMARK	XXX	94,746	104,067	0	0	0	0
58052. DJI DJIBOUTI	XXX	0	202	0	0	0	0
58053. DMA DOMINICA	XXX	3,114	2,654	0	0	0	0
58054. DOM DOMINICAN REPUBLIC	XXX	80,105	32,428	0	0	0	0
58055. ECU ECUADOR	XXX	88,078	64,077	0	0	0	0
58056. EGY EGYPT	XXX	54,374	76,171	0	0	0	0
58057. SLV EL SALVADOR	XXX	18,788	25,140	0	0	0	0
58058. GNQ EQUATORIAL GUINEA	XXX	309	718	0	0	0	0
58059. ERI ERITREA	XXX	0	(235)	0	0	0	0
58060. SWZ ESWATINI	XXX	63	117	0	0	0	0
58061. ETH ETHIOPIA	XXX	222	4,080	0	0	0	0
58062. FJI FIJI	XXX	16,703	20,307	0	0	0	0
58063. FIN FINLAND	XXX	6,003	2,064	0	0	0	0
58064. FRA FRANCE	XXX	497,829	604,153	0	0	0	0
58065. GAB GABON	XXX	0	1,005	0	0	0	0
58066. GMB GAMBIA	XXX	0	202	0	0	0	0
58067. GEO GEORGIA	XXX	1,889	5,176	0	0	0	0
58068. DEU GERMANY	XXX	875,647	796,477	0	0	306,409	235,254
58069. GHA GHANA	XXX	(90)	199	0	0	0	0
58070. GIB GIBRALTAR	XXX	0	(465)	0	0	0	0
58071. GRC GREECE	XXX	59,490	48,974	0	0	0	0
58072. GRD GRENADA	XXX	10,809	10,778	0	0	0	0
58073. GLP GUADELOUPE	XXX	322	(12)	0	0	0	0
58074. GTM GUATEMALA	XXX	26,959	33,146	0	0	0	0
58075. GIN GUINEA	XXX	39	755	0	356,075	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. GNB GUINEA-BISSAU	XXX	0	47	0	0	0	0
58077. GUY GUYANA	XXX	21,252	26,348	0	0	0	0
58078. HTI HAITI	XXX	42,736	69,349	0	0	0	0
58079. HND HONDURAS	XXX	58,124	51,608	0	0	0	0
58080. HKG HONG KONG	XXX	20,951,746	25,594,448	920,823	3,019,097	674,453	1,199,444
58081. HUN HUNGARY	XXX	576,206	739,745	0	0	0	0
58082. ISL ICELAND	XXX	(30,196)	19,435	0	0	0	0
58083. IND INDIA	XXX	628,868	891,837	0	0	12,176,902	0
58084. IDN INDONESIA	XXX	518,646	126,146	0	0	0	0
58085. IRQ IRAQ	XXX	153,603	676,133	0	0	0	0
58086. IRL IRELAND	XXX	79,150	(365,150)	0	0	0	0
58087. ISR ISRAEL	XXX	319,657	288,131	0	0	0	0
58088. ITA ITALY	XXX	641,964	390,553	0	0	0	0
58089. JAM JAMAICA	XXX	6,803	14,843	0	0	233,231	0
58090. JPN JAPAN	XXX	2,768,310	3,339,622	0	0	0	0
58091. JEY JERSEY	XXX	433	333	0	0	0	0
58092. JOR JORDAN	XXX	5,742	8,815	0	0	0	0
58093. KAZ KAZAKHSTAN	XXX	25,999	8,222	0	0	0	0
58094. KEN KENYA	XXX	3,743	1,399	0	0	0	0
58095. KIR KIRIBATI	XXX	0	242	0	0	0	0
58096. XKX KOSOVO	XXX	3,492	(1,841)	0	0	0	0
58097. KWT KUWAIT	XXX	2,862	3,348	0	0	0	0
58098. KGZ KYRGYZSTAN	XXX	14	4,411	0	0	0	0
58099. LBN LEBANON	XXX	1,287	(662)	0	0	0	0
58100. LSO LESOTHO	XXX	246	532	0	0	0	0
58101. LBR LIBERIA	XXX	0	484	0	0	0	0
58102. LBY LIBYA	XXX	11,465	(75,052)	0	0	0	0
58103. LIE LIECHTENSTEIN	XXX	181,901	100,475	0	0	0	0
58104. LTU LITHUANIA	XXX	(29)	31	0	0	0	0
58105. LUX LUXEMBOURG	XXX	1,408	8,097	0	0	0	0
58106. MAC MACAU	XXX	459	23,368	0	0	0	0
58107. MKD MACEDONIA	XXX	10	4,135	0	0	0	0
58108. MDG MADAGASCAR	XXX	130	2,480	0	0	0	0
58109. MWI MALAWI	XXX	330	712	0	0	0	0
58110. MYS MALAYSIA	XXX	744,450	429,618	0	0	0	0
58111. MDV MALDIVES	XXX	0	39	0	0	0	0
58112. MLI MALI	XXX	20	43,361	0	0	0	0
58113. MLT MALTA	XXX	3,860	3,691	0	0	0	0
58114. MTQ MARTINIQUE	XXX	860	(3)	0	0	0	0
58115. MRT MAURITANIA	XXX	0	149	0	0	0	0
58116. MUS MAURITIUS	XXX	2,325	4,457	0	0	0	0
58117. MEX MEXICO	XXX	1,501,295	4,561,850	153	13,526,983	109,769,557	20,238,978
58118. FSM MICRONESIA	XXX	0	1,580	0	0	0	0
58119. MDA MOLDOVA	XXX	0	4,284	0	0	0	0
58120. MCO MONACO	XXX	5,182	2,878	0	0	0	0
58121. MNG MONGOLIA	XXX	0	2,010	0	0	0	0
58122. MNE MONTENEGRO	XXX	295	(25)	0	0	0	0
58123. MAR MOROCCO	XXX	9,985	18,620	0	0	0	0
58124. MOZ MOZAMBIQUE	XXX	1,565	3,483	0	0	0	0
58125. MMR MYANMAR	XXX	506	3,493	0	0	0	0
58126. NAM NAMIBIA	XXX	(4)	(9)	0	0	0	0
58127. NPL NEPAL	XXX	2,086	6,409	0	0	0	0
58128. NLD NETHERLANDS	XXX	290,536	(165,520)	21,054	0	0	0
58129. NZL NEW ZEALAND	XXX	13,129,261	14,361,609	0	(2,829,444)	222,421	210,112
58130. NIC NICARAGUA	XXX	22,032	25,298	0	0	0	0
58131. NER NIGER	XXX	0	3,172	0	0	0	0
58132. NGA NIGERIA	XXX	62,667	132,995	0	0	0	0
58133. NIU NIUE	XXX	0	0	0	0	0	0
58134. NOR NORWAY	XXX	62,095	112,712	0	0	0	0
58135. OMN OMAN	XXX	6,339	1,333	0	0	0	0
58136. PAK PAKISTAN	XXX	174,506	223,628	0	0	0	0
58137. PSE PALESTINIAN	XXX	0	2,273	0	0	0	0
58138. PAN PANAMA	XXX	108,110	110,711	0	0	0	0
58139. PNG PAPUA NEW GUINEA	XXX	2,248	12,120	0	0	0	0
58140. PRY PARAGUAY	XXX	5,030	11,829	0	0	0	0
58141. PER PERU	XXX	253,396	25,167	1,064,010	0	0	0
58142. PHL PHILIPPINES	XXX	447,082	300,484	0	0	0	0
58143. POL POLAND	XXX	210,924	129,247	0	0	0	0
58144. PRT PORTUGAL	XXX	24,860	7,810	0	0	0	0
58145. QAT QATAR	XXX	25,142	182,647	0	0	0	0
58146. ROU ROMANIA	XXX	32,506	44,453	0	0	0	0
58147. RWA RWANDA	XXX	121	907	0	0	0	0
58148. KNA SAINT KITTS	XXX	21,127	21,300	0	0	0	0
58149. LCA SAINT LUCIA	XXX	33,390	30,584	0	0	0	0
58150. MAF SAINT MARTIN DUTCH	XXX	20,571	19,161	0	0	0	0
58151. VCT SAINT VINCENT	XXX	1,217	982	0	0	0	0
58152. WSM SAMOA	XXX	19,141	22,019	0	0	0	0
58153. SMR SAN MARINO	XXX	461	506	0	0	0	0
58154. STP SAO TOME AND PRINCIPE	XXX	0	46	0	0	0	0
58155. SAU SAUDI ARABIA	XXX	726,838	256,581	0	0	0	0
58156. SEN SENEGAL	XXX	75	(933)	0	0	0	0
58157. SRB SERBIA	XXX	76,761	51,392	0	0	0	0
58158. SLE SIERRA LEONE	XXX	111	2,779	0	0	0	0
58159. SGP SINGAPORE	XXX	49,217,463	50,664,250	146,183,416	34,282,641	(3,650,629)	103,116,518
58160. SVK SLOVAK REPUBLIC	XXX	(91,415)	(154,596)	0	0	0	0
58161. SVN SLOVENIA	XXX	9	500	0	0	0	0
58162. SLB SOLOMON ISLANDS	XXX	0	282	0	0	0	0
58163. SOM SOMALIA	XXX	0	208	0	0	0	0
58164. ZAF SOUTH AFRICA	XXX	163,168	51,071	0	0	0	0
58165. KOR SOUTH KOREA	XXX	7,605,445	6,325,020	756,084	81,945,661	123,853	0
58166. SSD SOUTH SUDAN REPUBLIC	XXX	0	1,708	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
58167. ESP SPAIN	XXX	118,095	22,889	0	0	0	0
58168. LKA SRI LANKA	XXX	136,942	50,874	0	0	0	0
58169. SUR SURINAM-S.AMERICA	XXX	22,170	48,854	0	0	0	0
58170. SWE SWEDEN	XXX	42,849	76,265	0	0	0	0
58171. CHE SWITZERLAND	XXX	456,330	240,669	0	0	0	0
58172. TJK TAJIKISTAN	XXX	7	669	0	0	0	0
58173. TZA TANZANIA	XXX	1,412	1,697	0	0	0	0
58174. THA THAILAND	XXX	546,971	841,326	167,823	0	0	0
58175. TLSW TIMOR - LESTE	XXX	0	837	0	0	0	0
58176. TGO TOGO	XXX	226	1,309	0	0	0	0
58177. TON TONGA	XXX	14,011	29,080	0	0	0	0
58178. TTO TRINIDAD AND TOBAGO	XXX	38,862	38,360	0	0	0	0
58179. TUN TUNISIA	XXX	16,982	16,475	0	0	0	0
58180. TUR TURKEY	XXX	45,073	108,396	0	125,395	0	0
58181. TKM TURKMENISTAN	XXX	471	553	0	0	0	0
58182. TCA TURKS AND CAICOS	XXX	46,609	47,207	0	0	0	0
58183. TUV TUVALU	XXX	0	27	0	0	0	0
58184. UGA UGANDA	XXX	44	6,634	0	0	0	0
58185. UKR UKRAINE	XXX	2,278	5,180	0	0	0	0
58186. ARE UNITED ARAB EMIRATES	XXX	162,567	166,761	0	0	0	0
58187. GBR UNITED KINGDOM	XXX	164,299	696,991	246,138	(2,550)	37,800,000	0
58188. URY URUGUAY	XXX	73,319	35,704	0	0	0	0
58189. UZB UZBEKISTAN	XXX	17	(3,645)	0	0	0	0
58190. VUT VANUATU	XXX	0	232	0	0	0	0
58191. VEN VENEZUELA	XXX	(624)	20,662	0	0	0	0
58192. VNM VIETNAM	XXX	2,315,168	563,130	0	0	0	0
58193. VGB VIRGIN ISLANDS (BRITISH)	XXX	10,365	12,655	0	0	0	0
58194. YEM YEMEN	XXX	0	63	0	0	0	0
58195. ZMB ZAMBIA	XXX	241	752	0	0	0	0
58196. ZWE ZIMBABWE	XXX	0	647	0	0	0	0
58197. BFA Burkina Faso	XXX	1,091	0	0	0	0	0
58198. FRO Faroe Islands	XXX	4,389	0	0	0	0	0
58199. PYF French Polynesia	XXX	7,673	0	0	0	0	0
58200. MHL Marshall Islands	XXX	(385)	0	0	0	0	0
58201. LVA Latvia	XXX	240	0	0	0	0	0
58202. ZZZ Other Alien	XXX	2,782	(15)	0	(46)	2,089,203	582,907
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	306,194,067	316,661,592	201,992,824	201,887,589	280,648,130	178,316,545

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	60,128,629	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	12,179,613	6,325,629
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	685,449,985	637,500,969
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	685,449,985	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	3,771,647	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)	20,919,730	17,148,083
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	20,919,730	17,148,083
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	20,919,730	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	712,618,275	549,389,563
	2.2 Additional investment made after acquisition	732,157,323	350,798,610
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase/(decrease)	269,626,287	191,612,463
6.	Total gain (loss) on disposals	65,049,458	80,542,532
7.	Deduct amounts received on disposals	345,764,279	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	30,107,732	10,674,608
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	5,752,051,639	4,348,472,307
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	5,752,051,639	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	7,093,416,294	8,502,359,517
3.	Accrual of discount	21,924,849	30,214,090
4.	Unrealized valuation increase/(decrease)	1,033,386,176	2,291,437,327
5.	Total gain (loss) on disposals	887,512,641	1,240,477,798
6.	Deduct consideration for bonds and stocks disposed of	7,104,144,595	8,214,807,252
7.	Deduct amortization of premium	17,090,810	22,537,807
8.	Total foreign exchange change in book/adjusted carrying value	(514,403,267)	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	312,392	1,136,270
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	31,309,241,298	29,908,327,618
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	31,309,241,298	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)	4,161,917,856	2,949,838,393	2,890,582,758	(478,352,633)	4,077,000,699	4,161,917,856	3,742,820,858	4,043,164,881
2.	NAIC 2 (a)	1,496,989,736	69,774,439	77,498,552	14,819,873	1,455,121,997	1,496,989,736	1,504,085,496	1,423,997,615
3.	NAIC 3 (a)	334,372,446	47,767,739	56,497,164	(4,282,477)	304,897,972	334,372,446	321,360,544	287,808,712
4.	NAIC 4 (a)	584,259,802	50,181,251	34,322,343	(15,274,488)	567,532,226	584,259,802	584,844,222	546,920,730
5.	NAIC 5 (a)	54,856,355	4,919,779	5,770,825	108,842	72,544,574	54,856,355	54,114,151	83,716,098
6.	NAIC 6 (a)	2,541,957	0	380,556	2,282,129	1,030,676	2,541,957	4,443,530	1,998,885
7.	Total ICO	6,634,938,152	3,122,481,601	3,065,052,198	(480,698,754)	6,478,128,144	6,634,938,152	6,211,668,801	6,387,606,921
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	1,110,696,566	159,997,670	140,155,077	16,716,203	1,109,528,955	1,110,696,566	1,147,255,362	1,103,261,015
9.	NAIC 2	67,214,086	2,800,960	3,174,242	12,775,115	78,839,278	67,214,086	79,615,919	93,610,954
10.	NAIC 3	957,320	0	60,460	(1,736)	1,013,237	957,320	895,124	2,372,000
11.	NAIC 4	1,659,284	0	0	(1,659,284)	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	1,180,527,256	162,798,630	143,389,779	27,830,298	1,191,078,856	1,180,527,256	1,227,766,405	1,203,380,890
	PREFERRED STOCK								
15.	NAIC 1	10,595,399	1,992,361	4,027,922	(1,743,078)	7,729,353	10,595,399	6,816,760	9,437,879
16.	NAIC 2	20,564,352	5,149,226	544,672	3,289,783	20,831,512	20,564,352	28,458,689	20,847,641
17.	NAIC 3	680,993	578,993	980,584	325,545	0	680,993	604,947	0
18.	NAIC 4	0	0	0	0	0	0	0	0
19.	NAIC 5	1,046,931,233	0	0	120,104,329	1,018,471,308	1,046,931,233	1,167,035,562	983,683,344
20.	NAIC 6	0	0	0	0	0	0	0	0
21.	Total Preferred Stock	1,078,771,977	7,720,580	5,553,178	121,976,579	1,047,032,173	1,078,771,977	1,202,915,958	1,013,968,864
22.	Total ICO, ABS & Preferred Stock	8,894,237,385	3,293,000,811	3,213,995,155	(330,891,877)	8,716,239,173	8,894,237,385	8,642,351,164	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 $ 129,739,105 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 299,696 ; 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	29,353,801	XXX	29,681,258	14,699	8,837

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	59,231,342	217,738,807
3.	Accrual of discount	137,706	462,153
4.	Unrealized valuation increase/(decrease)	(151,466)	22,619
5.	Total gain (loss) on disposals	(824,132)	65,335
6.	Deduct consideration received on disposals	42,747,195	253,958,224
7.	Deduct amortization of premium	33,479	15,994
8.	Total foreign exchange change in book/adjusted carrying value	(265,787)	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)	29,353,801	14,006,812
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	29,353,801	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	6,281,095
3.	Unrealized valuation increase/(decrease)	9,042,275
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	(43,789,459)
6.	Considerations received/(paid) on terminations	(39,981,074)
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	1,229,171
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	10,715,795
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	10,715,795

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)				24,295,503
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	(337,765)			
	3.14 Section 1, Column 18, prior year	(675,225)	337,460	337,460	
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	(337,765)			
	3.24 Section 1, Column 19, prior year plus	(675,225)			
	3.25 SSAP No. 108 adjustments	0	337,460	337,460	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year				(8,011,579)
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	0			
	4.23 SSAP No. 108 adjustments	0	0		
4.3	Subtotal (Line 4.1 minus Line 4.2)				(8,011,579)
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)				32,307,082
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				32,307,082

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	10,715,795	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	27,088,091	
3.	Total (Line 1 plus Line 2)		37,803,886
4.	Part D, Section 1, Column 6	53,699,174	
5.	Part D, Section 1, Column 7	(42,983,379)	
6.	Total (Line 3 minus Line 4 minus Line 5)		27,088,091

		Fair Value Check	
7.	Part A, Section 1, Column 16	10,715,795	
8.	Part B, Section 1, Column 13	249,275	
9.	Total (Line 7 plus Line 8)		10,965,070
10.	Part D, Section 1, Column 9	53,699,174	
11.	Part D, Section 1, Column 10	(43,321,143)	
12	Total (Line 9 minus Line 10 minus Line 11)		587,040

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	324,032	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 12	324,032	
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	4,732,306,223	10,433,662,343
3.	Accrual of discount	391	1,785
4.	Unrealized valuation increase/(decrease)	(5,107)	0
5.	Total gain (loss) on disposals	14,944	45
6.	Deduct consideration received on disposals	4,777,502,970	10,454,347,100
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	13,228,542	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)	371,870,133	403,828,110
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	371,870,133	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	0	0	558,676,847	11,824,875
FMIC Learning Center	Norwood	MA	09/30/2024	Intercompany - FMRE LLC	0	0	13,572,079	(22,805)
0299999. Acquired by internal transfer					0	0	572,248,926	11,802,070
0399999 - Totals					0	0	572,248,926	11,802,070

SCHEDULE A - PART 3

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

NONE

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
0399999 - Totals																			

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 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	225,010	20,919,730
0599999. Mortgages in good standing - commercial mortgages-all other						0	225,010	20,919,730
0899999. Total mortgages in good standing						0	225,010	20,919,730
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	225,010	20,919,730

E02

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

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
000000-00-0	KKR ASIA FUND IV		US	KKR		08/30/2019		0	1,123,199	0	(5,823,960)	0.000
000000-00-0	VITRUVIAN INVESTMENT PARTNERSHIP V S.C.SP.		US	Vitruvian Partners		03/28/2023		0	475,130	0	(4,103,621)	0.000
000000-00-0	VITRUVIAN INVESTMENT PARTNERSHIP IV LP		US	Vitruvian Partners		05/15/2020		0	287,108	0	1,712,325	0.000
000000-00-0	BXDR II TOPCO LP INTEREST - CDO		DE	Blackstone Rated Senior Direct Lending F		12/04/2025		10,703,963	0	0	0	0.000
000000-00-0	Thomaa Bravo Discover Fund V-P, L.P.		US	Thoma Bravo Discover Partners L.P.		10/08/2025		0	(579,765)	0	(1,918,040)	0.000
000000-00-0	ChrysCapital Fund X (Alt)		US	Factory Mutual Insurance Company		07/01/2025		0	550,000	0	(750,000)	0.000
000000-00-0	H.I.G. Europe Middle Market LBO Fund II		US	Factory Mutual Insurance Company		09/24/2025		0	426,505	0	(512,306)	0.000
000000-00-0	Blackston Property Partners Life Sciences SPV		US	Factory Mutual Insurance Company		08/01/2025		0	3,059,567	0	(3,059,567)	0.000
000000-00-0	BXDR II UF TOPCO LP INTEREST - CDO		NY	BXCI BXDR II UF TOPCO LP		12/17/2025		2,922,413	0	0	0	0.000
000000-00-0	Brookfield Global Transition Fund II		US	Factory Mutual Insurance Company		10/17/2025		0	(2,273,110)	0	(6,363,152)	0.000
000000-00-0	Bessemer Venture Forge II		US	Bessemer Venture Forge II		12/12/2025		0	775,854	0	(1,219,210)	0.000
000000-00-0	Wellington Late Stage Growth V		US	Wellington Late Stage Growth V		12/31/2025		0	5,262,775	0	(8,002,010)	0.000
000000-00-0	Apollo Hybrid Value Fund III		US	Apollo Hybrid Value Fund III		04/13/2026		5,382,809	0	0	(5,624,720)	0.000
000000-00-0	Elliot Associates, LP		US	Factory Mutual		06/30/2026		59,956,315	0	0	0	0.000
000000-00-0	General Catalyst Group XIII, LP		US	Factory Mutual		07/29/2026		3,750,000	0	0	(3,750,000)	0.000
000000-00-0	DE Shaw US Broad Mkt Core Alpha Ext FD		US	Factory Mutual		07/30/2026		250,000,000	0	0	0	0.000
000000-00-0	AP Crimson Co-Invest, SCSp			Factory Mutual		07/07/2026		5,018,200	0	0	(5,018,200)	0.000
000000-00-0	Warburg Pincus Global Growth 15		US	Factory Mutual		07/14/2026		3,321,038	0	0	(3,600,000)	0.000
000000-00-0	T.Rowe Price Private Opp Fund		US	Factory Mutual		07/13/2026		13,537,663	0	0	(14,315,458)	0.000
000000-00-0	Apollo Sports Capital, LP		US	Factory Mutual		07/15/2026		21,118,488	0	0	(21,118,488)	0.000
000000-00-0	Baillie Gifford PC Fund III		CYM	Factory Mutual		07/14/2026		0	4,077,980	0	(4,212,301)	0.000
000000-00-0	ICONIQ Strategic Partners VIII		US	Factory Mutual		07/07/2026		10,000,000	0	0	(10,000,000)	0.000
000000-00-0	BSOF Parallel Onshore Fund L.P.		US	Factory Mutual		08/13/2026		54,100,000	0	0	(54,100,000)	0.000
000000-00-0	BETP Fund V		US	Factory Mutual		08/14/2026		0	0	0	0	0.000
000000-00-0	ASF IX Infrastructure		US	Factory Mutual		08/14/2026		0	3,124,733	0	(3,124,733)	0.000
000000-00-0	TPG Sports London CI, L.P.		US	Factory Mutual		08/08/2026		5,000,000	0	0	(5,000,000)	0.000
000000-00-0	Man Portable Alpha SPC, LLC		CYM	Factory Mutual		08/19/2026		200,000,000	0	0	0	0.000
000000-00-0	Blackstone Life Sciences Fund VI		US	Factory Mutual		04/25/2026		0	319,807	0	(721,231)	0.000
000000-00-0	ICONIQ Strategic Partners Fund VIII LP		US	Factory Mutual		09/09/2026		7,071,766	0	0	(7,401,025)	0.000
000000-00-0	BC Partners Management XII			Factory Mutual		09/11/2026		0	0	0	0	0.000
000000-00-0	IVP XVIII-A LangChain		US	Factory Mutual		09/15/2026		2,000,000	0	0	(2,000,000)	0.000
000000-00-0	Bessemer Venture Partners XIII Institutional L.P.		CYM	Factory Mutual		09/16/2026		0	0	0	0	0.000
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated								653,882,655	16,629,783	0	(170,025,698)	XXX
000000-00-0	Blackstone RE IX FMIC		NY	Blackstone		12/06/2018		0	284,384	0	(535,113)	0.000
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated								0	284,384	0	(535,113)	XXX
000000-00-0	MILLENNIUM USA LP Class GG-T1a and Class GG		IL	Millennium Management LLC		06/30/2025		0	8,750,000	0	0	0.000
000000-00-0	KPS SPECIAL SITUATIONS FUND V, LP		CAN	KPS Capital Partners		10/15/2019		0	51,554	0	(1,127,479)	0.000
000000-00-0	ABRY Sr Equity VI FMIC		MA	ABRY Partners		06/30/2022		0	613,839	0	1,209,614	0.000
000000-00-0	AH 2024 FUND MULTIPLEXER		DE	Andreessen Horowitz		04/12/2024		0	(1,600,000)	0	(10,800,000)	0.000
000000-00-0	KKR NEXT GENERATION FUND III		LUX	KKR		10/12/2023		0	202,053	0	(4,015,898)	0.000
000000-00-0	ARCTOS SPORTS PARTNERS II		TX	Arctos Sports Partners		03/31/2024		0	3,882,951	0	(1,144,319)	0.000
000000-00-0	Carlyle Globl Infra FMIC		CYM	Carlyle Group, The		12/21/2018		0	341,040	0	(2,166,422)	0.000
000000-00-0	SILVER LAKE PARTNER VI		NY	Silver Lake		06/04/2020		0	29,021	0	24,590	0.000
000000-00-0	ICONIQ VII		CYM	ICONIQ Capital		05/30/2024		0	255,906	0	(6,970,142)	0.000
000000-00-0	Brookfld Infra IV-B FMIC		NY	Brookfield Asset Management		11/15/2019		0	146,844	0	(1,023,652)	0.000
000000-00-0	Fortress Lending FMIC		NY	Fortress Investment Group		08/30/2019		0	26,552	0	(305,344)	0.000
000000-00-0	BLACKSTONE LIFE SCIENCES V		NY	Blackstone		12/06/2018		0	375,578	0	(1,446,532)	0.000
000000-00-0	ARDIAN ASF IX		NY	Ardian		04/12/2023		0	(614,523)	0	(3,211,048)	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
000000-00-0	APOLLO FUND X		US	Apollo Global Management		06/30/2023		0	599,405	0	(1,755,259)	0.000
000000-00-0	BC Partners Management XI Limited		NY	BC Partners		07/23/2020		0	335,281	0	(2,471,173)	0.000
000000-00-0	Fortress Expansion FMIC		NY	Fortress Investment Group		06/15/2020		0	632,072	0	(2,014,101)	0.000
000000-00-0	CLAYTON, DUBILIER & RICE ASSOCIATES XI		CYM	Clayton, Dubilier & Rice		04/10/2020		0	296,242	0	917,748	0.000
000000-00-0	B CAPITAL ASCENT FUND III		CA	Factory Mutual Insurance Company		06/30/2025		0	2,247,762	0	(7,552,139)	0.000
000000-00-0	Bessemer Venture India Fund 2		NY	Factory Mutual Insurance Company		06/30/2025		0	962,306	0	(2,382,668)	0.000
000000-00-0	B CAPITAL GLOBAL GROWTH IV		CA	Factory Mutual Insurance Company		06/30/2025		0	2,854,079	0	(6,479,959)	0.000
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated								0	20,387,961	0	(52,714,183)	XXX
7899999. Total - unaffiliated								653,882,655	37,302,129	0	(223,274,994)	XXX
7999999. Total - affiliated								0	0	0	0	XXX
8099999 - Totals								653,882,655	37,302,129	0	(223,274,994)	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
000000-00-0	BXDR Topco LP Interest		DE	Blackstone Rated Senior Direct Lending F	09/30/2023	09/17/2026	120,116	0	0	0	0	0	0	120,116	120,116	0	0	0	0
000000-00-0	KKR ASIA FUND IV		US	KKR	08/30/2019	09/25/2026	100,223	0	0	0	0	0	0	100,223	141,023	0	40,800	40,800	0
000000-00-0	VITRUVIAN INVESTMENT PARTNERSHIP V S.C.SP.		US	Vitruvian Partners	03/28/2023	09/28/2026	408,563	0	0	0	0	0	0	408,563	475,130	0	66,567	66,567	0
000000-00-0	VITRUVIAN INVESTMENT PARTNERSHIP IV LP		US	Vitruvian Partners	05/15/2020	08/12/2026	1,206,502	0	0	0	0	0	0	1,206,502	1,206,502	0	0	0	0
000000-00-0	BXDR II TOPCO LP INTEREST - CDO		DE	Blackstone Rated Senior Direct Lending F	12/04/2025	09/30/2026	0	0	0	0	0	0	0	10,002,070	10,002,070	0	0	0	0
000000-00-0	KKR Global Infrastructure Fund V		US	Factory Mutual Insurance Company	11/13/2025	09/24/2026	1,518,054	0	0	0	0	0	0	1,518,054	1,518,054	0	0	0	0
000000-00-0	BXDR II UF TOPCO LP INTEREST - CDO		NY	BXCI BXDR II UF TOPCO LP	12/17/2025	09/30/2026	0	0	0	0	0	0	0	672,155	672,155	0	0	0	0
000000-00-0	Brookfield Global Transition Fund II		US	Factory Mutual Insurance Company	10/17/2025	07/14/2026	(9,231)	0	0	0	0	0	0	(9,231)	(87,956)	0	(78,725)	(78,725)	0
000000-00-0	Wellington Late Stage Growth V		US	Wellington Late Stage Growth V	12/31/2025	08/26/2026	0	0	0	0	0	0	0	642,002	642,002	0	0	0	0
000000-00-0	Arclight Infrastructure Partners Fund VIII		US	Arclight Infrastructure Partners Fund VI	12/31/2025	08/31/2026	0	0	0	0	0	0	0	3,689,504	3,689,504	0	0	0	0
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							3,344,227	0	0	0	0	0	0	18,349,958	18,378,600	0	28,643	28,643	0
000000-00-0	Blackstone RE IX FMIC		NY	Blackstone	12/06/2018	09/29/2026	445,514	0	0	0	0	0	0	445,514	950,755	0	505,241	505,241	0
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated							445,514	0	0	0	0	0	0	445,514	950,755	0	505,241	505,241	0
000000-00-0	LEXINGTON CAPITAL PARTNERS IX		US	Lexington Partners	11/30/2018	09/25/2026	239,562	0	0	0	0	0	0	239,562	743,400	0	503,838	503,838	0
000000-00-0	KPS SPECIAL SITUATIONS FUND V, LP		CAN	KPS Capital Partners	10/15/2019	09/04/2026	49,692	0	0	0	0	0	0	49,692	49,290	0	(402)	(402)	0
000000-00-0	ABRY Sr Equity VI FMIC		MA	ABRY Partners	06/30/2022	09/18/2026	863,724	0	0	0	0	0	0	863,724	1,611,810	0	748,085	748,085	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
000000-00-0	AH 2024 FUND MULTIPLEXER		DE	Andreessen Horowitz	04/12/2024	08/19/2026	127,411	0	0	0	0	0	0	127,411	572,023	0	444,612	444,612	0
000000-00-0	Blackstone Enrgy Trns IV		NY	Blackstone	03/31/2025	08/20/2026	318,418	0	0	0	0	0	0	318,418	382,486	0	64,067	64,067	0
000000-00-0	OAKTREE OPPORTUNITIES XI		CYM	Oaktree Capital Management	07/08/2020	09/29/2026	1,402,500	0	0	0	0	0	0	1,402,500	1,402,500	0	0	0	0
000000-00-0	ABRY ASF IV FMIC		CYM	ABRY Partners	12/06/2018	09/03/2026	672,617	0	0	0	0	0	0	672,617	689,003	0	16,385	16,385	0
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND VI		CA	Ares Management	04/30/2020	09/30/2026	82,055	0	0	0	0	0	0	82,055	224,359	0	142,303	142,303	0
000000-00-0	ARCTOS SPORTS PARTNERS II		TX	Arctos Sports Partners	03/31/2024	09/02/2026	2,457,042	0	0	0	0	0	0	2,457,042	2,727,523	0	270,481	270,481	0
000000-00-0	SILVER LAKE PARTNER VI		NY	Silver Lake	06/04/2020	09/30/2026	123,039	0	0	0	0	0	0	123,039	107,419	0	(15,620)	(15,620)	0
000000-00-0	APOLLO HYBRID VALUE FUND		NY	Apollo Global Management	09/14/2018	09/29/2026	100,135	0	0	0	0	0	0	100,135	98,063	0	(2,072)	(2,072)	0
000000-00-0	ABRY PARTNERS IX LP		CYM	ABRY Partners	02/28/2019	09/11/2026	560,971	0	0	0	0	0	0	560,971	560,971	0	0	0	0
000000-00-0	AG Credit Solutions FMIC		NY	TPG Angelo Gordon	09/30/2019	07/28/2026	1,512,500	0	0	0	0	0	0	1,512,500	1,512,500	0	0	0	0
000000-00-0	ICONIQ STRATEGIC PARTNERS IV LP		US	ICONIQ Capital	07/01/2019	08/28/2026	274,615	0	0	0	0	0	0	274,615	339,031	0	64,416	64,416	0
000000-00-0	Brookfld Infra IV-B FMIC		NY	Brookfield Asset Management	11/15/2019	09/24/2026	1,231,894	0	0	0	0	0	0	1,231,894	1,551,708	0	319,814	319,814	0
000000-00-0	Fortress Lending FMIC		NY	Fortress Investment Group	08/30/2019	07/24/2026	79,655	0	0	0	0	0	0	79,655	142,611	0	62,955	62,955	0
000000-00-0	BLACKSTONE LIFE SCIENCES V		NY	Blackstone	12/06/2018	09/08/2026	42,121	0	0	0	0	0	0	42,121	134,784	0	92,663	92,663	0
000000-00-0	ARDIAN SECONDARY VIII		NY	Ardian	03/31/2019	07/22/2026	1,366,639	0	0	0	0	0	0	1,366,639	1,366,639	0	0	0	0
000000-00-0	FM GLOBAL INVESTMENT PARTNERS, L.P.		NJ	FM Global Investment Partners, L.P.	11/30/2016	09/23/2026	1,381,724	0	0	0	0	0	0	1,381,724	2,058,039	0	676,315	676,315	0
000000-00-0	ARDIAN ASF IX		NY	Ardian	04/12/2023	09/30/2026	273,843	0	0	0	0	0	0	273,843	273,843	0	0	0	0
000000-00-0	Fortress CreditOp V FMIC		NY	Fortress Investment Group	11/30/2018	08/19/2026	2,704,433	0	0	0	0	0	0	2,704,433	3,010,527	0	306,094	306,094	0
000000-00-0	GSPE -GOLDMAN SACHS PRIVATE EQUITY VINTAGE FUND VI		US	Goldman Sachs	11/28/2012	09/23/2026	497,246	0	0	0	0	0	0	497,246	691,026	0	193,780	193,780	0
000000-00-0	ARDIAN CO-INVESTMENT FUND V		NY	Ardian	02/21/2019	09/11/2026	172,500	0	0	0	0	0	0	172,500	172,500	0	0	0	0
000000-00-0	APOLLO FUND X		US	Apollo Global Management	06/30/2023	09/23/2026	43,031	0	0	0	0	0	0	43,031	259,527	0	216,496	216,496	0
000000-00-0	BC Partners Management XI Limited		NY	BC Partners	07/23/2020	07/14/2026	49,179	0	0	0	0	0	0	49,179	58,251	0	9,072	9,072	0
000000-00-0	MORGAN STANLEY PRIVATE MARKET FUND VI LP		PA	Morgan Stanley	01/16/2014	08/03/2026	0	0	0	0	0	0	0	0	1,575,165	0	1,575,165	1,575,165	0
000000-00-0	WARBURG PINCUS GLOBAL GROWTH XIII		NY	Warburg Pincus	02/28/2019	09/16/2026	796,250	0	0	0	0	0	0	796,250	941,250	0	145,000	145,000	0
000000-00-0	ICONIQ VI		CYM	ICONIQ Capital	06/01/2021	08/27/2026	96,543	0	0	0	0	0	0	96,543	344,798	0	248,255	248,255	0
000000-00-0	Fortress Expansion FMIC		NY	Fortress Investment Group	06/15/2020	09/24/2026	725,867	0	0	0	0	0	0	725,867	725,867	0	0	0	0
000000-00-0	CLAYTON, DUBILIER & RICE ASSOCIATES XI		CYM	Clayton, Dubilier & Rice	04/10/2020	09/02/2026	372,883	0	0	0	0	0	0	372,883	1,513,020	0	1,140,137	1,140,137	0
000000-00-0	GCM GROSVENOR MAC II		NY	Credit Suisse Group	07/10/2019	09/30/2026	1,397,313	0	0	0	0	0	0	1,397,313	4,152,778	0	2,755,465	2,755,465	0
000000-00-0	B CAPITAL ASCENT FUND III		CA	Factory Mutual Insurance Company	06/30/2025	09/08/2026	1,276,320	0	0	0	0	0	0	1,276,320	1,276,320	0	0	0	0
000000-00-0	B CAPITAL GLOBAL GROWTH IV		CA	Factory Mutual Insurance Company	06/30/2025	08/01/2026	50,123	0	0	0	0	0	0	50,123	50,123	0	0	0	0
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated							21,341,847	0	0	0	0	0	0	21,341,847	31,319,153	0	9,977,306	9,977,306	0
7899999. Total - unaffiliated							25,131,588	0	0	0	0	0	0	40,137,319	50,648,509	0	10,511,190	10,511,190	0
7999999. Total - affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
8099999 - Totals							25,131,588	0	0	0	0	0	0	40,137,319	50,648,509	0	10,511,190	10,511,190	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 TREASURY	09/30/2026	Various		3,812,426	5,795,000	44,343	1.A
912810-UU-0	UNITED STATES TREASURY	07/23/2026	Various		107,877	110,000	1,024	1.A
91282C-EE-7	UNITED STATES TREASURY	07/15/2026	GOLDMAN		581,930	610,000	4,235	1.A
91282C-HT-1	UNITED STATES TREASURY	08/31/2026	WELLS FARGO SECURITIES, LLC		669,293	700,000	1,253	1.A
91282C-LK-5	UNITED STATES TREASURY	07/08/2026	Various		691,962	705,000	9,097	1.A
91282C-LR-0	UNITED STATES TREASURY	08/03/2026	JP MORGAN SECURITIES INC.		352,754	355,000	3,820	1.A
91282C-LU-3	UNITED STATES TREASURY	09/02/2026	WELLS FARGO SECURITIES		3,526,172	3,600,000	50,845	1.A
91282C-LW-9	UNITED STATES TREASURY	09/30/2026	Various		7,271,013	7,570,000	92,351	1.A
91282C-MG-3	UNITED STATES TREASURY	08/04/2026	GOLDMAN		429,463	430,000	248	1.A
91282C-NT-4	UNITED STATES TREASURY	08/31/2026	Various		7,727,578	8,000,000	51,462	1.A
91282C-NX-5	UNITED STATES TREASURY	09/30/2026	Various		76,942,209	79,105,000	1,064,713	1.A
91282C-PJ-4	UNITED STATES TREASURY	08/31/2026	Various		2,991,658	3,155,000	36,206	1.A
91282C-PZ-8	UNITED STATES TREASURY	08/31/2026	JP MORGAN FX		12,396,719	13,000,000	24,772	1.A
91282C-QJ-3	UNITED STATES TREASURY	07/07/2026	Various		2,837,209	2,860,000	25,435	1.A
91282C-QK-0	UNITED STATES TREASURY	07/21/2026	Various		4,018,167	4,100,000	34,285	1.A
91282C-QP-9	UNITED STATES TREASURY	06/18/2026	Goldman Sachs & Co.		(589)	(609)	0	1.A
91282C-QQ-7	UNITED STATES TREASURY	08/12/2026	Various		20,093,310	20,615,000	194,502	1.A
91282C-QV-6	UNITED STATES TREASURY	07/10/2026	Various		783,321	785,000	2,366	1.A
91282C-QW-4	UNITED STATES TREASURY	07/29/2026	Various		3,351,252	3,385,000	4,581	1.A
91282C-QX-2	UNITED STATES TREASURY	07/29/2026	Various		6,031,932	6,085,000	11,377	1.A
91282C-QY-0	UNITED STATES TREASURY	07/13/2026	Various		2,026,450	2,030,000	2,984	1.A
91282C-QZ-7	UNITED STATES TREASURY	08/04/2026	Various		9,051,001	9,096,000	953	1.A
91282C-RA-1	UNITED STATES TREASURY	08/25/2026	Various		3,541,132	3,540,000	3,269	1.A
91282C-RB-9	UNITED STATES TREASURY	07/31/2026	BK OF MONTREAL		1,913,728	1,915,000	663	1.A
91282C-RC-7	UNITED STATES TREASURY	08/21/2026	Various		4,083,143	4,115,000	4,372	1.A
91282C-RF-0	UNITED STATES TREASURY	09/30/2026	Various		28,932,286	29,440,000	78,261	1.A
91282C-RG-8	UNITED STATES TREASURY	09/01/2026	CITIGROUP GLOBAL MARKETS INC.		1,138,380	1,145,000	2,380	1.A
91282C-RH-6	UNITED STATES TREASURY	09/17/2026	Various		4,344,674	4,370,000	3,362	1.A
91282C-RJ-2	UNITED STATES TREASURY	09/23/2026	Various		2,729,809	2,770,000	2,952	1.A
91282C-RK-9	UNITED STATES TREASURY	09/11/2026	Various		1,956,639	1,975,000	2,281	1.A
91282C-RL-7	UNITED STATES TREASURY	09/17/2026	Bank of America Securities		1,420,202	1,435,000	520	1.A
91282C-RN-3	UNITED STATES TREASURY	09/28/2026	JP MORGAN SECS INC., - FIXED INCOME		5,544,797	5,560,000	0	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					221,297,896	228,355,391	1,758,916	XXX
3130BB-L2-9	FEDERAL HOME LOAN BANKS	07/15/2026	Citi Bank		2,000,000	2,000,000	0	1.B FE
3130BB-P9-0	FEDERAL HOME LOAN BANKS	07/23/2026	IFCS		1,000,000	1,000,000	0	1.A
3130BB-X6-7	FEDERAL HOME LOAN BANKS	08/21/2026	RBC		1,000,000	1,000,000	0	1.B FE
0029999999. Subtotal - issuer credit obligations - other U.S. government obligations (not exempt from RBC)					4,000,000	4,000,000	0	XXX
110709-GH-9	BRITISH COLUMBIA, PROVINCE OF	09/16/2026	BANK OF NEW YORK TORONTO DOMINION		14,201,636	14,374,528	104,391	1.D FE
110709-GL-0	BRITISH COLUMBIA, PROVINCE OF	08/20/2026	VMDM VALEURS MOBIL. DESJARDINS		4,274,581	4,343,263	24,047	1.D FE
135087-Q2-3	CANADA (GOVERNMENT)	09/29/2026	Various		24,221,636	25,406,014	30,302	1.A FE
135087-T7-9	CANADA (GOVERNMENT)	07/02/2026	DESJARDINS SECURITIES INC		6,955,823	7,039,527	65,878	1.A FE
135087-U6-9	CANADA (GOVERNMENT)	09/22/2026	Various		25,528,697	26,306,242	39,852	1.A FE
135087-U7-7	CANADA (GOVERNMENT)	09/16/2026	RBC DOMINION SECURITIES		9,937,830	10,062,170	34,817	1.A FE
13509P-JL-8	CANADA HOUSING TRUST NO 1	08/20/2026	SCOTIA CAPITAL (USA) INC.		7,275,234	7,238,771	40,675	1.A FE
13509P-KC-6	CANADA HOUSING TRUST NO 1	08/19/2026	SCOTIA CAPITAL (USA) INC.		14,969,744	15,122,601	77,152	1.A FE
13509P-KR-3	CANADA HOUSING TRUST NO 1	09/17/2026	Various		14,290,637	14,351,320	0	1.A FE
14814D-AC-2	CASSA DEPOSITI E PRESTITI SPA	09/23/2026	JP MORGAN SECS INC., - FIXED INCOME		198,966	200,000	0	2.A FE
465410-CF-3	ITALY, REPUBLIC OF (GOVERNMENT)	07/07/2026	MORGAN STANLEY CO		797,464	800,000	0	2.B FE
669827-GD-3	NOVA SCOTIA, PROVINCE OF	08/20/2026	BMO NESBITT BURNS INC		8,400,601	8,647,436	20,899	1.E FE
68333Z-AY-3	ONTARIO, PROVINCE OF	08/20/2026	SCOTIA CAPITAL (USA) INC.		5,792,555	5,791,017	45,860	1.D FE
74814Z-FS-7	QUEBEC, PROVINCE OF	09/22/2026	SCOTIA MCLEOD (USA) INC		4,170,754	4,281,280	8,837	1.D FE
803854-KU-1	SASKATCHEWAN, PROVINCE OF	08/20/2026	BMO NESBITT BURNS INC		5,885,959	5,791,017	49,001	1.C FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					146,902,117	149,755,185	541,712	XXX
101565-N4-7	BOULDER LARIMER & WELD CNTYS COLO ST VRA	09/03/2026	Stifel Nicolaus & Co.		583,048	530,000	0	1.C FE
13063E-UV-6	CALIFORNIA ST	08/28/2026	WELLS FARGO SECURITIES		1,268,617	1,130,000	0	1.C FE
199820-4R-9	COMAL INDEPENDENT SCHOOL DISTRICT	07/23/2026	HUNTINGTON SECURITIES INC		1,989,232	1,955,000	37,579	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 Admini-strative Symbol
20772K-N8-8	CONNECTICUT ST	09/24/2026	MERRILL LYNCH, PIERCE, FENNER & SMI/BAS		2,067,606	1,935,000	2,764	1.C FE
235308-A6-0	DALLAS TEX INDPT SCH DIST	07/28/2026	BANKERS TR CO/PNC BK NA SECS		2,577,339	2,700,000	36,900	1.A FE
249174-A2-9	DENVER COLO CITY & CNTY SCH DIST NO 1	08/12/2026	RBC CAPITAL MARKETS		670,854	590,000	0	1.C FE
373385-GY-3	GEORGIA ST	07/29/2026	MORGAN STANLEY CO		1,966,207	2,135,000	31,847	1.A FE
492692-TW-8	KETTERING OHIO CITY SCH DIST	07/29/2026	Stifel Nicolaus & Co.		646,728	600,000	0	1.C FE
495080-WX-7	KING CNTY WASH SCH DIST NO 403 RENTON	08/26/2026	PIPER JAFFRAY & CO.		1,283,078	1,150,000	0	1.A FE
574193-XW-3	MARYLAND ST	09/30/2026	Bank of America Securities		3,195,469	2,965,000	42,828	1.A FE
574193-YK-8	MARYLAND ST	09/02/2026	Bank of America Securities		3,235,211	2,905,000	0	1.A FE
64966S-YB-6	NEW YORK N Y	09/11/2026	SIEBERT CISNEROS SHANK & CO, LLC		2,335,762	2,215,000	0	1.C FE
713575-A6-5	PERALTA CALIF CMNTY COLLEGE DIST	08/20/2026	Unknown		500,000	500,000	0	1.D FE
734733-CX-4	PORT MORROW ORE	09/11/2026	NORTHERN TR CO-TRUST, CHICAGO		2,333,378	2,340,000	0	2.B FE
763262-BC-5	RICHARDSON INDEPENDENT SCHOOL DISTRICT D	09/29/2026	MERRILL LYNCH, PIERCE, FENNER & SMI/BAS		1,625,894	1,565,000	9,781	1.A FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					26,278,422	25,215,000	161,699	XXX
01065C-AM-5	ALABAMA TOLL RD BRDG & TUNL AUTH REV	09/11/2026	WELLS FARGO SECURITIES		2,288,317	2,215,000	0	2.B FE
03843T-AX-9	AQUARION WTR AUTH CONN WTR SYS REV	07/15/2026	Bank of America Securities		342,550	325,000	0	1.G FE
03843T-BP-5	AQUARION WTR AUTH CONN WTR SYS REV	07/15/2026	MERRILL LYNCH & CO		1,630,230	1,500,000	0	2.A FE
03843T-BQ-3	AQUARION WTR AUTH CONN WTR SYS REV	07/28/2026	Various		1,150,144	1,050,000	396	2.A FE
03843T-BT-7	AQUARION WTR AUTH CONN WTR SYS REV	07/15/2026	Bank of America Securities		507,148	455,000	0	2.A FE
03843T-CC-3	AQUARION WTR AUTH CONN WTR SYS REV	07/15/2026	BANK OF AMERICA SECURITIES		36,840	100,000	0	1.F FE
04780M-7S-2	ATLANTA GA ARPT REV	08/12/2026	MERRILL LYNCH, PIERCE, FENNER & SMI/BAS		1,342,853	1,230,000	0	1.C FE
052398-JJ-4	AUSTIN TEX ARPT SYS REV	07/24/2026	GOLDMAN		1,522,766	1,415,000	14,150	1.E FE
05239P-AD-8	AUSTIN TEX	09/25/2026	Jefferies Company		2,137,145	2,040,000	0	1.A FE
09182T-HB-6	BLACK BELT ENERGY GAS DIST ALA GAS PROJ	08/14/2026	Various		1,559,079	1,465,000	14,058	1.C FE
09182T-LP-0	BLACK BELT ENERGY GAS DIST ALA GAS PROJ	09/18/2026	RBCMK		1,462,869	1,415,000	0	1.B FE
153476-KG-0	CENTRAL FLA EXPWY AUTH SR LIEN REV	07/09/2026	RBCMK		1,096,894	955,000	0	1.D FE
167591-CW-4	CHICAGO CITY O HARE INTERNATIONAL AIRPOR	09/03/2026	J P MORGAN CHASE & CO/CHASE		5,925,315	5,500,000	0	1.E FE
19648F-J6-2	COLORADO HEALTH FACS AUTH REV	08/05/2026	Various		2,487,044	2,245,000	0	1.C FE
19648F-J9-6	COLORADO HEALTH FACS AUTH REV	08/04/2026	RBCMK		1,104,859	1,010,000	0	1.B FE
20775D-X9-8	CONNECTICUT ST HEALTH & EDL FACS AUTH R	07/08/2026	Morgan Stanley		355,000	355,000	0	1.F FE
29270C-7A-7	ENERGY NORTHWEST WASH ELEC REV	08/06/2026	CANTOR FITZGERALD & CO. INC.		1,547,018	1,370,000	6,850	1.C FE
292723-DT-7	COOPERATIVE DISTRICT ENERGY SOUTHEAST	09/22/2026	WELLS FARGO SECURITIES		1,073,225	1,045,000	2,903	1.D FE
343137-WK-7	FLORIDA ST TPK AUTH TPK REV	09/22/2026	HILLTOP SECURITIES INC		1,919,455	1,805,000	20,557	1.C FE
407287-ND-9	HAMILTON CNTY OHIO SALES TAX	08/19/2026	MERRILL LYNCH, PIERCE, FENNER & SMI/BAS		2,001,202	1,790,000	0	1.D FE
432347-QJ-4	HILLSBOROUGH CNTY FLA UTIL REV	09/16/2026	MERRILL LYNCH, PIERCE, FENNER & SMI/BAS		1,072,790	1,000,000	0	1.A FE
45470Y-KL-4	INDIANA FIN AUTH HEALTH SYS REV	09/10/2026	Morgan Stanley		2,050,103	1,915,000	0	1.E FE
46615S-HF-8	JEA FLA WTR & SWR SYS REV	07/08/2026	RBC CAPITAL MARKETS		2,849,881	2,595,000	0	1.B FE
491501-GB-2	KENTUCKY ST MUN PWR AGY PWR SYS REV	07/08/2026	Bank of America Securities		1,683,705	1,500,000	0	1.E FE
542691-LU-2	LONG IS PWR AUTH N Y ELEC SYS REV	07/29/2026	WELLS FARGO SECURITIES		1,681,938	1,515,000	0	1.F FE
544446-AG-2	LOS ANGELES CALIF DEPT ARPTS ARPT REV	08/19/2026	JEFFERIES & COMPANY, INC.		764,587	705,000	0	1.C FE
560354-AH-5	MAIN STR ENERGY INC GA ENERGY PROJ REV	09/03/2026	RBC CAPITAL MARKETS		1,753,533	1,670,000	0	1.B FE
56035D-HZ-8	MAIN STR NAT GAS INC GA GAS SUPPLY REV	07/16/2026	JP MORGAN SECS INC., - FIXED INCOME		1,947,577	1,835,000	27,015	1.C FE
575896-A8-8	MASSACHUSETTS ST PORT AUTH REV	07/10/2026	Bank of America Securities		527,086	470,000	0	1.C FE
575896-B2-0	MASSACHUSETTS ST PORT AUTH REV	07/10/2026	MERRILL LYNCH, PIERCE, FENNER & SMI/BAS		878,229	795,000	0	1.C FE
59333A-PX-3	MIAMI-DADE CNTY FLA EDL FACS AUTH REV	08/06/2026	CANTOR FITZGERALD & CO. INC.		1,109,375	995,000	15,478	1.G FE
594695-4Z-8	MICHIGAN ST TRUNK LINE	08/19/2026	RBC CAPITAL MARKETS		1,570,464	1,400,000	0	1.B FE
60637A-B2-7	MISSOURI ST HEALTH & EDL FACS AUTH HEALT	08/26/2026	RBC CAPITAL MARKETS		1,735,330	1,580,000	0	1.E FE
646067-PF-9	NEW JERSEY ST EDL FACS AUTH REV	08/20/2026	Morgan Stanley Credit Products, Ltd.		2,319,246	2,175,000	0	1.G FE
64613C-EC-8	NEW JERSEY ST TRANSN TR FD AUTH	07/28/2026	JP MORGAN		292,949	275,000	1,681	1.F FE
64613C-JG-4	NEW JERSEY ST TRANSN TR FD AUTH	09/16/2026	WELLS FARGO SECURITIES		1,110,092	1,055,000	0	1.F FE
64972J-Q5-0	NEW YORK CITY TRANSITIONAL FINANCE AUTHO	08/20/2026	JP MORGAN SECURITIES LLC		600,000	600,000	0	1.A FE
650028-F9-9	NEW YORK ST TWY AUTH ST PERS INCOME TAX	07/16/2026	RBC CAPITAL MARKETS		2,506,273	2,215,000	0	1.B FE
65821D-E5-6	NORTH CAROLINA MED CARE COMMN HEALTH CAR	09/16/2026	MERRILL LYNCH & CO		1,731,692	1,640,000	0	1.F FE
70556C-AL-8	PEFA INC IOWA GAS PROJ REV	09/22/2026	WELLS FARGO SECURITIES		988,527	965,000	14,609	1.D FE
74265L-3V-8	PRIVATE COLLEGES & UNIVS AUTH GA REV	08/05/2026	Stifel Nicolaus & Co.		1,525,734	1,400,000	0	1.G FE
796242-VJ-1	SAN ANTONIO TEX ARPT SYS REV	07/22/2026	RBCMK		1,071,670	1,000,000	0	1.F FE
79625G-PE-7	SAN ANTONIO TEX ELEC & GAS REV	08/05/2026	JP MORGAN SECS INC., - FIXED INCOME		741,960	675,000	0	1.D 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
83715B-EF-0	SOUTH CAROLINA PUBLIC SERVICE AUTHORITY	08/06/2026	BARCLAYS		3,342,690	3,000,000	0	1.G FE
875124-KL-2	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH	08/06/2026	Various		1,148,025	1,015,000	0	1.C FE
91514A-KH-7	UNIVERSITY TEX UNIV REVS	07/28/2026	WELLS FARGO SECURITIES		1,015,050	1,000,000	18,222	1.A FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					69,508,459	64,275,000	135,918	XXX
000000-00-0	Suave Brands Co LLC RCF	08/11/2026	DIRECT		2,785	2,785	0	4.C FE
000000-00-0	Project Swish TL	07/02/2026	Unknown		13,984	13,984	0	4.C FE
000000-00-0	Project Fahrenheit TL	09/16/2026	Unknown		24,610	24,610	0	4.C FE
000000-00-0	Enverus TL	08/21/2026	DIRECT		78,164	78,164	0	4.C FE
000000-00-0	VICTORS PURCHASER, LLC - Incremental RCF	09/29/2026	DIRECT		38,116	38,116	0	4.B FE
00165C-BB-9	AMC ENTERTAINMENT HOLDINGS INC	09/25/2026	Various		1,407,550	1,405,000	0	4.A FE
00185P-AA-9	API ESCROW CORP	08/25/2026	MARKETAXESS		153,954	157,000	2,614	4.A FE
001877-AA-7	API GROUP DE INC	07/24/2026	MARKETAXESS		23,988	25,000	34	4.A FE
001877-AB-5	API GROUP DE INC	09/21/2026	BARCLAYS CAPITAL INC FIXED INC		76,136	79,000	1,615	4.A FE
001878-A*-8	PROJECT FALCON ONEOK A1 SR NT 6.25% 9/56	09/09/2026	Unknown		14,610,000	14,610,000	0	2.B FE
001878-A@-6	PROJECT FALCON ONEOK SUB NT 5% 9/56	09/09/2026	Unknown		390,000	390,000	0	2.C FE
00202D-AA-5	APLD COMPUTECO LLC	07/29/2026	Various		179,927	170,000	1,754	3.C FE
00206R-MM-1	AT&T INC	08/13/2026	BNP PARIBAS SECURITIES BOND		855,333	1,030,000	5,326	2.B FE
00218Q-AB-6	AS MILEAGE PLAN IP LTD	09/02/2026	Various		227,725	235,000	1,463	2.C FE
00287Y-EM-7	ABBVIE INC.	08/04/2026	JP MORGAN		234,676	235,000	0	1.G FE
00287Y-EN-5	ABBVIE INC.	08/04/2026	JP MORGAN SECURITIES INC.		479,890	480,000	0	1.G FE
00287Y-EQ-8	ABBVIE INC.	08/04/2026	Bank of America Merrill Lynch		998,320	1,000,000	0	1.G FE
00440K-AJ-2	ACCENTURE CAPITAL INC	07/13/2026	PTCP		1,989,420	2,000,000	1,244	1.D FE
00653V-AE-1	ADAPTHEALTH LLC	09/15/2026	Various		456,858	483,000	7,040	4.A FE
00687Y-AD-7	ADIENT GLOBAL HOLDINGS LTD	08/11/2026	Jefferies & Co., Inc.		516,250	500,000	18,438	4.A FE
00766T-AE-0	AECOM	07/20/2026	Various		120,350	120,000	3,387	3.B FE
00784M-AC-7	AERCAP FUNDING DAC	09/23/2026	CITIGROUP GLOBAL MARKETS INC.		814,071	820,000	0	2.A FE
011662-AJ-2	ALASKA AIRLINES INC	08/14/2026	GOLDMAN SACHS & CO. INC.		576,413	570,000	9,777	3.A FE
01748X-AE-2	ALLEGIANT TRAVEL COMPANY	08/24/2026	BANK OF NYC/MIZUHO SEC		47,353	47,000	567	3.B FE
018522-AD-4	ALLETE INC	09/22/2026	WELLS FARGO SECURITIES, LLC		299,391	300,000	0	1.G FE
01883L-AF-0	ALLIANT HOLDINGS INTERMEDIATE LLC	09/21/2026	BARCLAYS CAPITAL INC		1,047,375	1,050,000	14,088	4.B FE
02005N-CC-2	ALLY FINANCIAL INC	09/09/2026	TORONTO DOMINION SECS USA INC		370,000	370,000	0	2.C FE
02079K-CR-6	ALPHABET INC.	09/04/2026	Various		1,350,879	1,355,000	1,557	1.C FE
02079K-CS-4	ALPHABET INC.	08/06/2026	GOLDMAN		845,461	850,000	0	1.C FE
02079K-CT-2	ALPHABET INC.	08/06/2026	GOLDMAN		996,260	1,000,000	0	1.C FE
02079W-AA-9	ALPHABET INC	07/23/2026	RBC DOMINION SECURITIES		1,728,696	1,739,501	14,104	1.C FE
02220A-AC-1	ALUMINA PTY LTD	09/09/2026	GOLDMAN SACHS & CO. INC.		1,595,000	1,595,000	0	3.A FE
023135-DH-6	AMAZON.COM INC	09/02/2026	MARKETAXESS		41,149	45,000	1,233	1.E FE
023135-ED-4	AMAZON.COM INC	08/21/2026	Various		3,807,080	3,830,000	7,657	1.D FE
023135-EG-7	AMAZON.COM INC	07/07/2026	J.P. Morgan Securities LLC		993,600	1,000,000	0	1.D FE
031162-DP-2	AMGEN INC	09/22/2026	MARKETAXESS		2,504,575	2,500,000	7,510	2.A FE
032177-AK-3	AMSTED INDUSTRIES INC	09/30/2026	MARKETAXESS		159,211	164,000	332	4.A FE
036940-AA-2	AON NORTH AMERICA INC	09/14/2026	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		704,633	705,000	0	2.B FE
03790N-AA-5	APLD COMPUTECO 3 LLC	08/24/2026	Various		423,525	445,000	5,645	3.C FE
039524-AF-0	ARCHES BUYER INC	07/30/2026	Various		1,620,000	1,620,000	0	4.B FE
045941-AB-7	ASURION LLC	09/23/2026	MARKETAXESS		144,448	185,000	2,281	4.C FE
053332-BN-1	AUTOZONE INC	07/07/2026	Bank of America Securities		339,687	340,000	0	2.B FE
05455J-AA-5	AXALTA COATING SYSTEMS DUTCH HOLDING B B	09/21/2026	Various		820,097	793,000	17,922	3.C FE
05464C-AC-5	AXON ENTERPRISE, INC.	09/11/2026	UBS SECURITIES LLC		150,304	149,000	4,538	3.B FE
05464C-AD-3	AXON ENTERPRISE, INC.	09/04/2026	MARKETAXESS		192,930	190,000	5,707	3.B FE
054989-AG-3	BAT CAPITAL CORP	08/21/2026	Various		349,038	350,000	490	2.A FE
05946K-AY-7	BANCO BILBAO VIZCAYA ARGENTARIA SA	08/25/2026	BANCO BILBAO		400,000	400,000	0	1.G FE
05964H-BF-1	BANCO SANTANDER S.A.	08/20/2026	BMO Capital Markets		2,416,176	2,400,000	12,876	1.E FE
05971K-AZ-2	BANCO SANTANDER S.A.	08/18/2026	BANCO SANTANDER		400,000	400,000	0	1.G FE
05971K-BA-6	BANCO SANTANDER S.A.	08/18/2026	SANTANDER US CAPITAL MARKETS LLC		1,000,000	1,000,000	0	1.G FE
06051G-JZ-3	BANK OF AMERICA CORPORATION	07/08/2026	Bank of America Securities		199,758	210,000	304	1.G FE
06368M-RF-3	BANK OF MONTREAL	07/16/2026	VMDM VALEURS MOBIL. DESJARDINS		1,565,892	1,565,669	6,891	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
06368M-S3-9	BANK OF MONTREAL	07/06/2026	NESBITT BURNS SECURITIES		1,032,058	1,033,985	0	1.F FE
06368M-Y9-9	BANK OF MONTREAL	09/01/2026	Various		1,550,000	1,550,000	0	1.D FE
064058-AS-9	BANK OF NEW YORK MELLON CORP	08/05/2026	MARKETAXESS		49,300	50,000	359	2.A FE
064159-8N-9	THE BANK OF NOVA SCOTIA	08/14/2026	BARCLAYS CAPITAL INC FIXED INC		198,600	200,000	403	2.C FE
06419F-D6-2	THE BANK OF NOVA SCOTIA	09/21/2026	SCOTIA CAPITAL (USA) INC.		1,584,074	1,584,809	0	1.G FE
06419F-SG-4	BANK OF NOVA SCOTIA	07/31/2026	CIBC WORLD MARKETS INC		1,264,272	1,266,365	0	1.F FE
06675D-CW-0	BANQUE FEDERATIVE DU CREDIT MUTUEL SA	07/06/2026	WELLS FARGO		595,000	595,000	0	1.E FE
06738E-DC-6	BARCLAYS PLC	09/02/2026	MARKETAXESS		288,680	280,000	4,626	3.A FE
07367A-AA-7	BEACON POINT DC LLC	07/22/2026	Bank of America Securities		97,171	100,000	749	2.B FE
076912-AA-2	BEIGNET INVESTOR LLC	09/09/2026	Various		536,509	554,000	3,960	1.E FE
08782J-AA-3	BEUSA INVESTMENTS LLC	09/28/2026	Various		3,238,079	3,250,000	8,396	4.B FE
08953#-AB-2	BIG SKY FUNDING LLC	09/25/2026	APOLLO GLOBAL SECURITIES LLC		89,430	89,430	0	1.G Z
089535-AA-6	BIG SKY FUNDING LLC	07/07/2026	APOLLO GLOBAL SECURITIES LLC		38,327	38,328	0	1.G PL
09061G-AL-5	BIOMARIN PHARMACEUTICAL INC.	09/21/2026	JP MORGAN SECS INC., - FIXED INCOME		192,250	200,000	1,131	3.B FE
09216N-AA-8	BLACK PEARL COMPUTE LLC	07/16/2026	MARKETAXESS		30,213	30,000	796	3.C FE
09581J-AV-8	BLUE OWL FINANCE LLC	08/11/2026	BANK OF AMERICA N.A.		247,573	250,000	0	2.B FE
09951L-AF-0	BOOZ ALLEN HAMILTON INC	07/28/2026	JP Morgan		249,240	250,000	0	2.C FE
11135F-CU-3	BROADCOM INC	07/24/2026	MORGAN STANLEY		979,396	1,100,000	10,656	1.G FE
11135F-CY-5	BROADCOM INC	08/17/2026	Wells		918,870	1,000,000	400	1.G FE
11135F-DA-6	BROADCOM INC	08/18/2026	SMBC		949,680	1,000,000	4,344	1.G FE
12116L-AG-4	BURFORD CAPITAL GLOBAL FINANCE LLC	07/31/2026	MARKETAXESS		245,195	290,000	1,088	3.C FE
12116L-AJ-8	BURFORD CAPITAL GLOBAL FINANCE LLC	09/14/2026	Various		574,713	640,000	8,963	3.C FE
12116L-AK-5	BURFORD CAPITAL GLOBAL FINANCE LLC	09/14/2026	JEFFERIES & COMPANY, INC.		200,000	200,000	0	3.C FE
124857-AJ-2	PARAMOUNT GLOBAL	08/31/2026	Various		81,587	124,000	366	4.A FE
124857-AK-9	PARAMOUNT GLOBAL	08/11/2026	Various		79,553	125,000	2,806	4.A FE
124857-AN-3	PARAMOUNT GLOBAL	07/29/2026	MARKETAXESS		15,245	25,000	48	3.A FE
1248EP-CV-3	CCO HOLDINGS LLC	07/10/2026	MARKETAXESS		28,998	30,000	1,106	3.C FE
126315-AA-8	CSDC FINANCE I, LLC	09/18/2026	Various		906,200	920,000	0	3.B FE
127190-AE-6	CACI INTERNATIONAL INC	08/10/2026	WELLS FARGO SECURITIES		137,620	136,000	1,189	3.C FE
13509P-JX-2	CANADA HOUSING TRUST NO 1	08/19/2026	BMO NESBITT BURNS INC		17,918,672	18,003,097	93,459	1.A FE
143658-BX-9	CARNIVAL CORPORATION LTD	09/11/2026	Various		602,065	600,000	11,708	2.C FE
144285-AN-3	CARPENTER TECHNOLOGY CORPORATION	09/25/2026	Various		704,650	721,000	10,154	3.A FE
144567-AA-2	CARRIX INC	07/31/2026	Various		677,186	678,000	191	3.A FE
15135B-AT-8	CENTENE CORP	09/15/2026	UBS SECURITIES LLC		24,094	25,000	292	3.A FE
15135B-AV-3	CENTENE CORP	09/15/2026	Various		375,902	405,000	931	3.A FE
15679G-AC-6	CERDIA FINANZ GMBH	09/28/2026	JEFFERIES & COMPANY, INC.		200,500	200,000	8,542	4.B FE
160924-AA-4	CHARLOTTE BUYER INC	07/27/2026	MARKETAXESS		5,003	5,000	37	4.C FE
161175-CV-4	CHARTER COMMUNICATIONS OPERATING LLC	09/09/2026	Various		425,414	430,000	730	2.C FE
17027N-AC-6	CHOBANI LLC	09/15/2026	MARKETAXESS		90,380	89,000	1,414	5.A FE
17039A-AW-6	CHOICE PROPERTIES REAL ESTATE INVESTMENT	08/20/2026	VMDM VALEURS MOBIL. DESJARDINS		2,195,935	2,008,759	0	2.A FE
17039A-BA-3	CHOICE PROPERTIES REAL ESTATE INVESTMENT	09/29/2026	RBC DOMINION SECURITIES		1,135,100	1,125,975	0	2.A FE
17039A-BD-7	CHOICE PROPERTIES REAL ESTATE INVESTMENT	09/22/2026	WGDB CIBC WORLD MARKETS INC		623,600	625,780	0	2.A FE
17253N-AA-5	CIPHER COMPUTE LLC	09/02/2026	Various		797,729	780,000	13,447	3.C FE
172967-ME-7	CITIGROUP INC	09/17/2026	BARCLAYS FX		862,520	1,000,000	9,450	1.G FE
172967-QN-4	CITIGROUP INC.	09/17/2026	CITIGROUP GLOBAL MARKETS INC.		455,000	455,000	0	1.G FE
18539U-AD-7	CLEARWAY ENERGY OPERATING LLC	08/05/2026	MARKETAXESS		14,752	16,000	285	3.B FE
186108-CM-6	CLEVELAND ELECTRIC ILLUMINATING CO	08/10/2026	Bank of America Securities		204,797	205,000	0	2.A FE
18912U-AC-6	CLOUD SOFTWARE GROUP INC	07/22/2026	MARKETAXESS		27,990	30,000	158	4.A FE
18912U-AG-7	CLOUD SOFTWARE GROUP LLC	07/21/2026	Various		94,825	110,000	3,178	4.A FE
18972E-AG-0	CLYDESDALE ACQUISITION HOLDINGS INC	09/15/2026	UBS Securities, LLC		705,000	705,000	0	4.A FE
19240W-AB-5	COGENT COMMUNICATIONS GROUP LLC	08/21/2026	MARKETAXESS		35,586	45,000	431	4.A FE
205768-AT-1	COMSTOCK RESOURCES, INC.	09/10/2026	Citigroup Global Markets, Inc.		780,850	805,000	7,357	4.C FE
21038N-2B-6	CONSTELLATION GLOBAL FUNDING	07/30/2026	GUGGENHEIM SECURITIES LLC		749,228	750,000	0	1.G FE
21871X-AV-1	COREBRIDGE FINANCIAL INC	08/17/2026	BANK OF AMERICA N.A.		748,545	750,000	0	2.A FE
21873S-AB-4	COREWEAVE INC	07/29/2026	MORGAN STANLEY CO		143,600	160,000	2,426	4.A FE
21874L-AA-0	CORE SCIENTIFIC FINANCE I LLC	07/29/2026	MARKETAXESS		179,340	185,000	3,328	3.C FE
225310-AQ-4	CREDIT ACCEPTANCE CORP	09/11/2026	Various		433,134	419,000	7,901	3.C 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
22757V-AC-4	CROSSCOUNTRY INTERMEDIATE HOLDCO LLC	08/10/2026	Citigroup Global Markets, Inc.		470,000	470,000	0	4.A FE
23292N-AA-6	CYPRIUM CORP	09/28/2026	JEFFERIES & COMPANY, INC.		282,170	286,000	7,484	3.B FE
23292N-AB-4	CYPRIUM CORP	08/05/2026	BMONB CM FIXED INCOME		811,800	820,000	20,039	3.B FE
23918K-AW-8	DAVITA INC	09/18/2026	Bank of America Merrill Lynch		657,313	650,000	2,483	3.C FE
23918K-AY-4	DAVITA INC	09/18/2026	Bank of America Merrill Lynch		403,000	400,000	4,950	3.C FE
24024B-AA-5	DBR LAND HOLDINGS LLC	09/22/2026	Various		659,014	654,000	10,540	3.C FE
24369T-AD-3	Deep Blue Operatin 091732	09/30/2026	Wall Street Oasis		1,063	1,063	0	3.A FE
258278-AA-8	DORMAN PRODUCTS, INC.	09/23/2026	Various		934,938	946,000	14,798	3.C FE
26154D-AB-6	DREAM FINDERS HOMES INC (TEXAS)	07/23/2026	MARKETAXESS		4,878	5,000	123	3.C FE
26875P-BB-6	EOG RESOURCES INC	09/16/2026	SMBC		3,872,640	4,000,000	30,311	1.G FE
26884A-BR-3	ERP OPERATING LP	08/04/2026	Wells		249,588	250,000	0	1.G FE
26884A-BS-1	ERP OPERATING LP	08/04/2026	WELLS FARGO SECURITIES-46171		89,924	90,000	0	1.G FE
29103C-AA-6	EMRLD BORROWER LP	09/10/2026	JEFFERIES & COMPANY, INC.		287,024	282,000	3,294	3.C FE
292554-AS-1	ENCORE CAPITAL GROUP, INC.	08/24/2026	RBC CAPITAL MARKETS		200,750	200,000	4,785	3.C FE
29260Z-AJ-5	ENBRIDGE GAS INC	08/20/2026	SCOTIA CAPITAL (USA) INC.		1,605,449	1,447,754	0	1.G FE
29278G-BK-3	ENEL FINANCE INTERNATIONAL NV	07/06/2026	JP MORGAN		458,666	460,000	0	2.A FE
29364G-AT-0	ENTERGY CORP	08/04/2026	MZUE		275,000	275,000	0	2.C FE
29364W-BU-1	ENTERGY LOUISIANA LLC	08/10/2026	U.S. BANCORP INVESTMENTS INC.		746,985	750,000	0	1.F FE
294429-AZ-8	EQUIFAX INC.	07/22/2026	JP MORGAN		89,777	90,000	0	2.B FE
29447J-AA-6	EQUINIX CANADA FINANCING LTD	07/16/2026	BMO NESBITT BURNS INC		1,226,893	1,248,977	8,498	2.A FE
29450Y-AA-7	EQUIPMENTSHARE.COM INC	09/02/2026	Various		1,015,035	994,000	20,611	4.B FE
29605J-AA-4	ESAB CORP	09/16/2026	BARCLAYS CAPITAL INC FIXED INC		51,128	51,000	1,346	3.A FE
30040W-AT-5	EVERSOURCE ENERGY	08/12/2026	JP MORGAN FX		2,069,578	2,047,000	50,203	2.B FE
30069U-AA-6	EXCELERATE ENERGY LP	08/11/2026	Various		217,945	207,000	3,911	3.B FE
302491-BA-2	FMC CORP	08/11/2026	Various		872,156	840,000	11,784	2.C FE
30251G-BD-8	FORTESCUE TREASURY PTY LTD	09/16/2026	Various		245,484	245,000	5,717	3.A FE
30303M-AC-6	META PLATFORMS INC	09/04/2026	CITIGROUP GLOBAL MARKETS INC.		752,486	785,000	10,673	1.D FE
30303M-AG-7	META PLATFORMS INC	07/01/2026	Bank of America Securities		74,252	75,000	589	1.D FE
303250-AJ-3	FAIR ISAAC CORPORATION	09/11/2026	MARKETAXESS		271,131	283,000	8,445	3.A FE
31430X-FZ-0	FEDERATION DES CAISSES DESJARDINS DU QUE	08/27/2026	VMDM VALEURS MOBIL. DESJARDINS		1,730,796	1,727,613	0	1.E FE
31944T-AA-8	FIRSTCASH INC	07/15/2026	MARKETAXESS		28,806	29,000	68	3.B FE
345397-B5-1	FORD MOTOR CREDIT COMPANY LLC	09/22/2026	SOCGEN		1,930,700	2,000,000	5,961	2.C FE
345397-K4-4	FORD MOTOR CREDIT COMPANY LLC	08/11/2026	Bank of America Merrill Lynch		1,075,350	1,070,000	0	2.C FE
345397-K5-1	FORD MOTOR CREDIT COMPANY LLC	08/10/2026	BARCLAYS CAPITAL INC FIXED INC		200,000	200,000	0	2.C FE
346232-AG-6	FORESTAR GROUP INC	09/28/2026	MARKETAXESS		31,066	32,000	81	3.C FE
349381-AA-1	FIGURE TECHNOLOGY SOLUTIONS, INC.	07/31/2026	MARKETAXESS		88,689	90,000	425	4.A FE
36168Q-AQ-7	GFL ENVIRONMENTAL INC	09/25/2026	Various		120,830	120,000	2,706	3.C FE
36273T-AA-8	GFL ENVIRONMENTAL HOLDINGS (US) INC	09/11/2026	Various		343,498	370,000	2,282	3.C FE
36312L-AC-4	GAINWELL ISSUER CORP	08/13/2026	JP MORGAN SECS INC., - FIXED INCOME		235,000	235,000	0	4.C FE
36485M-AN-9	GARDAWORLD SECURITY CORP	08/13/2026	Various		1,063,799	1,046,000	26,904	5.A FE
37185L-AN-2	GENESIS ENERGY LP	08/21/2026	MARKETAXESS		35,499	34,000	1,081	4.A FE
37441Q-AA-9	WRANGLER HOLDCO CORP	08/03/2026	Various		293,110	294,000	5,623	3.C FE
377372-AS-6	GLAXOSMITHKLINE CAPITAL INC	09/08/2026	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		349,885	350,000	0	1.F FE
37828K-AA-5	GLENCORE FINANCE CANADA LTD	07/16/2026	NBCS NATIONAL BANK FINANCIAL INC.		1,349,855	1,362,844	14,670	2.A FE
37960X-AB-3	GLOBAL INFRASTRUCTURE SOLUTIONS INC	07/10/2026	BARCLAYS CAPITAL INC FIXED INC		164,065	157,000	2,878	3.C FE
380355-AH-0	GOEASY LTD	07/07/2026	NBCN CLEARING INC.		37,620	38,000	361	4.C FE
38145G-AV-2	THE GOLDMAN SACHS GROUP, INC.	07/14/2026	Goldman Sachs & Co.		250,000	250,000	0	1.F FE
382550-BT-7	GOODYEAR TIRE & RUBBER CO	08/11/2026	Deutsche Bank Securities, Inc.		757,800	750,000	12,573	4.A FE
384637-AC-8	GRAHAM HOLDINGS CO	09/14/2026	Various		94,874	97,000	1,031	3.B FE
389375-AQ-9	GRAY MEDIA INC	08/17/2026	Bank of America Merrill Lynch		250,000	250,000	0	4.A FE
398905-AS-8	GROUP 1 AUTOMOTIVE INC	09/11/2026	Various		1,231,196	1,230,000	0	3.B FE
398905-AT-6	GROUP 1 AUTOMOTIVE INC	09/11/2026	Various		581,000	580,000	0	3.B FE
40390D-AE-5	HLF FINANCING SARL LLC	09/11/2026	Various		177,044	177,000	4,611	3.B FE
40555X-AC-6	HALEON US CAPITAL LLC	08/12/2026	GOLDMAN		480,970	485,000	0	2.A FE
428040-DC-0	HERTZ CORP	07/09/2026	MARKETAXESS		38,915	50,000	3,069	4.A FE
431116-AF-9	HIGHMARK INC	07/01/2026	CROSS		251,225	250,000	2,835	1.G FE
442722-AE-4	HOWARD MIDSTREAM ENERGY PARTNERS LLC	07/23/2026	TORONTO DOMINION		325,000	325,000	0	3.C 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
44287D-AA-1	HOWDEN UK REFINANCE 2 PLC	09/22/2026	MARKETAXESS		185,280	200,000	1,715	5.B FE
44813D-AA-4	HUT 8 DC LLC	07/22/2026	Bank of America Securities		97,772	100,000	1,428	2.C FE
44891A-ER-4	HYUNDAI CAPITAL AMERICA	09/14/2026	BANK OF NYC/MIZUHO SEC		999,150	1,000,000	0	1.G FE
45115A-AD-6	ICON INVESTMENTS SIX DAC	08/05/2026	CITIGROUP GLOBAL MARKETS INC.		200,000	200,000	0	2.C FE
45115A-AH-7	ICON INVESTMENTS SIX DAC	08/05/2026	CITIGROUP GLOBAL MARKETS INC.		350,000	350,000	0	2.C FE
45174H-BL-0	IHEARTCOMMUNICATIONS INC	08/13/2026	MARKETAXESS		37,150	50,000	1,556	5.C FE
45174H-BM-8	IHEARTCOMMUNICATIONS INC	08/24/2026	MARKETAXESS		7,553	9,234	20	5.A FE
45780R-AB-7	INSTALLED BUILDING PRODUCTS, INC.	08/11/2026	MARKETAXESS		140,922	144,000	248	3.B FE
458140-BH-2	INTEL CORP	09/11/2026	Wells		1,010,251	1,100,000	8,908	2.B FE
45865V-AD-2	INTERCONTINENTAL EXCHANGE INC	08/11/2026	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		413,900	415,000	0	1.G FE
46152H-AE-1	IGM FINANCIAL INC	09/29/2026	TD BANK HO TREASURY		2,572,195	2,251,950	0	1.F FE
46266T-AD-0	IQVIA INC	07/13/2026	MORGAN STANLEY CO		252,960	248,000	2,642	3.B FE
46266T-AG-3	IQVIA INC	09/10/2026	Various		122,250	121,000	2,090	3.B FE
46266T-AH-1	IQVIA INCORPORATION	09/09/2026	GOLDMAN SACHS & CO. INC.		1,615,000	1,615,000	0	3.B FE
46284V-AR-2	IRON MOUNTAIN INC	09/28/2026	Various		681,872	692,000	7,532	3.C FE
46647P-EG-7	JPMORGAN CHASE & CO	07/07/2026	GOLDMAN		331,731	325,000	3,829	1.F FE
472481-AC-4	JEFFERSON CAPITAL HOLDINGS LLC	08/18/2026	PTCP		135,200	130,000	2,830	3.C FE
48128A-AJ-2	JPMORGAN CHASE & CO	08/12/2026	Various		156,210	153,000	673	2.A FE
48128B-AV-3	JPMORGAN CHASE & CO	07/15/2026	JP MORGAN		445,000	445,000	0	1.E FE
487930-AA-7	KEHE DISTRIBUTORS LLC	09/21/2026	Various		669,380	662,000	14,924	4.C FE
487930-AB-5	KEHE DISTRIBUTORS LLC	08/05/2026	BMOCM/BONDS		360,000	360,000	0	4.C FE
489399-AS-4	KENNEDY WILSON INC	08/03/2026	Various		64,732	64,000	745	4.B FE
50012L-AD-6	KODIAK GAS SERVICES LLC	09/15/2026	MARKETAXESS		29,778	30,000	894	3.C FE
50076P-AA-6	KRAKEN OIL & GAS PARTNERS LLC	09/15/2026	MARKETAXESS		17,289	17,000	112	4.A FE
552953-CH-2	MGM RESORTS INTERNATIONAL	09/28/2026	Bank of America Securities		145,125	150,000	3,246	4.A FE
553283-AE-2	MPH ACQUISITION HOLDINGS LLC	07/29/2026	JPMORGAN VPR FTP		829	829	0	5.C FE
55336V-CG-3	MPLX LP	08/10/2026	WELLS FARGO		571,044	575,000	0	2.B FE
559222-AW-4	MAGNA INTERNATIONAL INC.	09/29/2026	RBC DOMINION SECURITIES		2,319,941	2,251,950	0	1.G FE
559222-BB-9	MAGNA INTERNATIONAL INC	07/16/2026	RBC DOMINION SECURITIES		2,814,371	2,725,688	16,870	1.G FE
559665-AB-0	MAGNOLIA OIL & GAS OPERATING LLC	09/30/2026	Various		120,114	120,000	2,249	3.C FE
559665-AC-8	MAGNOLIA OIL & GAS OPERATING LLC	07/22/2026	CITIGROUP GLOBAL MARKETS INC.		105,000	105,000	0	3.C FE
573284-BG-0	MARTIN MARIETTA MATERIALS, INC.	08/11/2026	GUGGENHEIM SECURITIES LLC		249,303	250,000	0	2.A FE
57638P-AA-2	MASTERBRAND INC	08/31/2026	MARKETAXESS		154,200	154,000	1,097	3.B FE
576485-AG-1	MATADOR RESOURCES CO	07/28/2026	MARKETAXESS		24,955	25,000	469	3.C FE
58990C-AA-1	MERIDIAN ARC HOLDCO LLC	09/30/2026	Various		624,918	661,000	16,144	3.B FE
592179-KX-2	METROPOLITAN LIFE GLOBAL FUNDING I	08/17/2026	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		329,627	330,000	0	1.D FE
59833D-AB-6	MIDWEST GAMING BORROWER LLC	07/14/2026	BARCLAYS CAPITAL INC FIXED INC		84,499	87,000	872	4.C FE
601137-AA-0	MILLROSE PROPERTIES INC	07/23/2026	JP MORGAN SECS INC., - FIXED INCOME		90,788	90,000	2,534	3.B FE
601137-AE-2	MILLROSE PROPERTIES INC	09/23/2026	Wells Fargo Securities LLC		1,045,000	1,045,000	0	3.B FE
603051-AD-5	MINERAL RESOURCES LTD	07/29/2026	JP MORGAN SECS INC., - FIXED INCOME		61,950	60,000	1,261	3.C FE
603051-AE-3	MINERAL RESOURCES LIMITED	08/05/2026	MUFG SECURITIES AMERICAS INC.		253,355	246,000	7,901	3.C FE
606822-DZ-4	MITSUBISHI UFJ FINANCIAL GROUP INC	07/13/2026	MITSUBISHI		200,000	200,000	0	1.G FE
61747Y-ED-3	MORGAN STANLEY	08/05/2026	JP MORGAN SECURITIES INC.		271,247	310,000	289	1.E FE
61747Y-FZ-3	MORGAN STANLEY	08/26/2026	NABSECURITIES LLC		1,035,275	1,030,000	19,251	1.E FE
61945C-AL-7	MOSAIC CO	08/10/2026	CITIGROUP GLOBAL MARKETS INC.		779,899	780,000	0	2.B FE
620076-CD-9	MOTOROLA SOLUTIONS INC	08/06/2026	JP MORGAN		189,979	190,000	0	2.B FE
629377-CH-3	NRG ENERGY INC	08/18/2026	Bank of America Securities		127,040	128,000	1,195	3.B FE
629377-CY-6	NRG ENERGY INC	08/06/2026	Bank of America Securities		40,000	40,000	141	3.B FE
629377-DF-6	NRG ENERGY INC	08/31/2026	Various		249,425	255,000	4,575	3.B FE
640695-AA-0	NEPTUNE BIDCO US INC	07/21/2026	MARKETAXESS		40,928	40,000	1,001	4.B FE
665530-AB-7	NORTHERN OIL AND GAS INC	08/13/2026	Various		201,100	194,000	2,063	4.A FE
665531-AM-1	NORTHERN OIL AND GAS, INC.	08/19/2026	JP MORGAN SECS INC., - FIXED INCOME		115,000	115,000	0	4.A FE
668771-AM-0	GEN DIGITAL INC.	09/16/2026	MARKETAXESS		55,906	57,000	1,643	3.C FE
670001-AE-6	NOVELIS CORP	07/22/2026	Bank of America Securities		24,063	25,000	571	4.A FE
67066G-AS-3	NVIDIA CORP	09/04/2026	Various		815,253	840,000	4,968	1.C FE
67066G-AT-1	NVIDIA CORP	07/01/2026	SMBC Nikko		84,222	85,000	164	1.C FE
67080L-AE-5	NUVEEN LLC	09/22/2026	Various		645,000	645,000	0	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
67080L-AF-2	NUVEEN LLC	09/22/2026	BNP FX		500,000	500,000	0	1.F FE
67080L-AG-0	NUVEEN LLC	09/23/2026	Various		1,992,455	2,000,000	0	1.F FE
674215-AN-8	CHORD ENERGY CORPORATION	07/17/2026	MARKETAXESS		64,544	63,000	1,477	3.B FE
68233J-DQ-4	ONCOR ELECTRIC DELIVERY COMPANY LLC	09/09/2026	Various		663,145	665,000	0	1.F FE
682691-AJ-9	ONEMAIN FINANCE CORP	07/29/2026	Bank of America Securities		99,375	100,000	2,531	3.B FE
68278C-AA-3	ONE SKY FLIGHT LLC	08/27/2026	Bank of America Securities		100,951	96,000	1,549	4.C FE
683715-AJ-5	OPEN TEXT CORPORATION	09/24/2026	RBC Capital		1,397,942	1,400,000	0	3.A FE
68389X-BQ-7	ORACLE CORP	09/04/2026	Various		88,388	142,000	1,619	2.C FE
68389X-BX-2	ORACLE CORP	07/21/2026	MARKETAXESS		6,214	11,000	122	2.B FE
68389X-CD-5	ORACLE CORP	07/14/2026	JP MORGAN FX		2,387,100	2,500,000	17,569	2.C FE
68389X-DK-8	ORACLE CORPORATION	09/01/2026	Various		393,386	425,000	8,745	2.B FE
693475-CL-7	THE PNC FINANCIAL SERVICES GROUP, INC.	07/16/2026	PNC CAPITAL MKTS		180,000	180,000	0	1.G FE
69354N-AG-1	PRA GROUP, INC.	09/29/2026	BNY/SUNTRUST CAPITAL MARKETS		530,000	530,000	0	3.C FE
69393L-AA-1	PR RNO PROPERTY OWNER 1 LLC	08/17/2026	Various		478,534	505,000	8,840	3.B FE
694308-JM-0	PACIFIC GAS AND ELECTRIC CO	09/11/2026	CITIGROUP GLOBAL MARKETS INC.		1,468,362	1,525,000	14,070	2.A FE
69932A-AN-5	PARAMOUNT SKYDANCE CORP	09/30/2026	Bank of America Securities		765,000	765,000	0	4.A FE
69932A-AS-4	PARAMOUNT SKYDANCE CORP	09/30/2026	BOFA SECURITIES, INC		699,097	700,000	0	3.A FE
69932A-AV-7	PARAMOUNT SKYDANCE CORP	09/30/2026	CITIGROUP GLOBAL MARKETS INC.		764,128	765,000	0	3.A FE
69932A-AX-3	PARAMOUNT SKYDANCE CORP	09/30/2026	Bank of America Securities		278,894	280,000	0	3.A FE
701094-AV-6	PARKER-HANNIFIN CORP	09/08/2026	BARCLAYS CAPITAL INC FIXED INC		604,940	605,000	0	1.G FE
70339P-AC-3	PATTERN ENERGY OPERATIONS LP	09/10/2026	Various		1,041,688	1,040,000	0	3.C FE
70960A-AG-3	PENSKE TRUCK LEASING CANADA INC	09/29/2026	CIBC WORLD MARKETS INC		2,665,537	2,684,852	0	2.B FE
71424V-AB-6	PERMIAN RESOURCES OPERATING LLC	09/18/2026	PTCP		2,020,000	2,000,000	17,361	2.C FE
71429M-AD-7	PERRIGO FINANCE UNLIMITED CO	09/10/2026	Various		3,306,939	3,381,000	81,870	4.A FE
71880K-AA-9	PHINIA INC	09/02/2026	Various		235,935	231,000	5,317	3.A FE
733174-AL-0	POPULAR INC	09/15/2026	MARKETAXESS		107,321	105,000	63	2.C FE
737446-AY-0	POST HOLDINGS INC	09/22/2026	STATE STREET GLOBAL		55,259	59,000	85	4.B FE
74112B-AN-5	PRESTIGE BRANDS INC	07/01/2026	Citigroup Global Markets, Inc.		550,000	550,000	0	4.A FE
74291B-AB-4	PRIVATE EXPORT FUNDING CORP	09/21/2026	JP MORGAN SECS INC., - FIXED INCOME		244,331	245,000	0	1.B FE
74387U-AK-7	PROVIDENT FUNDING ASSOCIATES LP	08/19/2026	Various		173,239	167,000	6,482	4.B FE
74463A-AA-0	PS CANADA FINANCE ULC	09/09/2026	SCOTIA MCLEOD (USA) INC		3,465,623	3,469,647	0	1.F FE
747292-AA-8	QVC GROUP INC	08/07/2026	Unknown		2,732,968	1,012,760	281	6.
74743L-AA-8	QNITY ELECTRONICS, INC.	09/15/2026	MARKETAXESS		158,176	160,000	1,933	3.A FE
74751A-AA-1	QTS FAYETTEVILLE I DC1-2 LLC	07/10/2026	MARKETAXESS		32,809	35,000	477	2.B FE
74751Q-AA-6	QTS CENTRAL ISSUER, LLC	09/21/2026	Various		302,740	310,000	161	2.C FE
74825N-AA-5	QXO BUILDING PRODUCTS INC	09/15/2026	Various		1,240,823	1,207,000	20,545	3.B FE
74843P-AA-8	QUIKRETE HOLDINGS, INC	09/09/2026	Various		60,634	60,000	1,195	3.C FE
749571-AK-1	RHP HOTEL PROPERTIES LP	08/12/2026	Bank of America Securities		101,500	100,000	2,383	3.B FE
749983-AF-9	RWE FINANCE US LLC	09/17/2026	BOFA SECURITIES, INC		199,888	200,000	0	2.B FE
75524K-SC-9	CITIZENS BANK NA	08/04/2026	MORGAN STANLEY CO		360,000	360,000	0	1.G FE
76774L-AC-1	RB GLOBAL HOLDINGS INC	09/15/2026	Various		220,629	215,000	46	3.C FE
771049-AA-1	ROBLOX CORP	09/23/2026	Various		375,889	402,000	4,430	2.C FE
77311W-AB-7	ROCKET COMPANIES INC	09/23/2026	Various		554,209	554,000	4,050	3.A FE
77583A-AB-6	OXO BUILDING PRODUCTS INC	07/22/2026	JP MORGAN SECS INC., - FIXED INCOME		65,569	65,000	447	4.B FE
78351G-AA-3	RYAN SPECIALTY LLC	09/15/2026	MARKETAXESS		100,621	103,000	756	3.C FE
78408L-AC-1	S C JOHNSON & SON INC	08/14/2026	GUGGENHEIM SECURITIES LLC		199,110	250,000	4,139	2.A FE
78488X-AA-2	SV RNO PROPERTY OWNER 1 LLC	08/13/2026	Various		239,418	250,000	6,312	3.B FE
78507@-AD-4	SPOWER MIS 2 FINANCE LLC	07/23/2026	Primary Investment KKR		10,382,334	10,382,334	0	2.C PL
79466L-AU-8	SALESFORCE, INC.	08/27/2026	Various		705,825	720,000	16,611	1.F FE
80310Z-AM-1	SAPUTO INC	07/16/2026	VMDM VALEURS MOBIL. DESJARDINS		906,352	850,443	7,304	2.A FE
82873M-AA-1	SIMMONS FOODS INC	08/17/2026	Jefferies & Co., Inc.		1,317,225	1,365,000	29,286	4.C FE
829259-BH-2	SINCLAIR TELEVISION GROUP INC	07/28/2026	MARKETAXESS		10,266	10,000	370	4.C FE
83001A-AD-4	SIX FLAGS ENTERTAINMENT CORP	08/07/2026	Various		1,996,825	2,035,000	32,153	5.A FE
83088M-AR-3	SKYWORKS SOLUTIONS, INC.	08/04/2026	GOLDMAN		345,380	350,000	0	2.C FE
83304A-AL-0	SNAP INC	09/23/2026	Various		268,523	275,000	6,649	3.C FE
83304A-AM-8	SNAP INC	08/03/2026	Various		144,855	149,000	3,783	3.C FE
83408K-AA-7	SOFTBANK GROUP CORP.	09/24/2026	Citigroup Global Markets, Inc.		385,000	385,000	0	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 Admini-strative Symbol
83408K-AB-5	SOFTBANK GROUP CORP.	09/24/2026	Various		1,485,000	1,485,000	0	3.A FE
83443Q-AA-1	SOLSTICE ADVANCED MATERIALS INC	07/28/2026	MARKETAXESS		49,974	51,000	873	3.A FE
83577V-AA-8	SOPAIPILLA INVESTOR LLC	09/16/2026	Various		1,251,362	1,239,000	1,405	1.D FE
84615Q-AA-1	SPACE EXPLORATION TECHNOLOGIES CORP	07/09/2026	GOLDMAN		238,229	240,000	499	2.A FE
84615Q-AJ-2	SPACE EXPLORATION TECHNOLOGIES CORP	08/25/2026	MARKETAXESS		252,315	282,000	1,838	2.A FE
852234-AS-2	BLOCK INC	08/26/2026	CITIGROUP GLOBAL MARKETS INC.		91,575	90,000	1,658	3.A FE
85571B-BF-1	STARWOOD PROPERTY TRUST INC (MARYLAND)	07/13/2026	Bank of America Securities		24,875	25,000	324	3.C FE
85744N-AF-8	STATE STREET BANK AND TRUST CO	07/21/2026	GOLDMAN		275,000	275,000	0	1.C FE
857691-AH-2	STATION CASINOS LLC	09/11/2026	MARKETAXESS		60,509	65,000	860	4.B FE
857691-AJ-8	STATION CASINOS LLC	09/11/2026	Various		668,295	660,000	17,661	4.B FE
86083A-AA-4	STINGRAY COMPUTE LLC	09/14/2026	Various		271,590	277,000	2,888	3.C FE
861932-AA-9	STONEPEAK NILE PARENT LLC	09/24/2026	Various		410,691	406,000	5,148	3.B FE
87165B-BC-6	SYNCHRONY FINANCIAL	07/28/2026	Various		314,851	315,000	0	2.C FE
87183X-AD-5	SYSCO HOLDINGS CORPORATION	09/22/2026	Goldman Sachs & Co.		298,962	300,000	0	2.B FE
87183X-AK-9	SYSCO HOLDINGS CORP	09/22/2026	Bank of America Securities		150,000	150,000	0	3.A FE
87264A-BF-1	T-MOBILE USA INC	08/20/2026	SMBC Nikko		129,861	135,000	1,831	2.A FE
87305R-AM-1	TTM TECHNOLOGIES INC	09/10/2026	JP MORGAN SECS INC., - FIXED INCOME		55,000	55,000	0	4.A FE
884903-BZ-7	THOMSON REUTERS CORP	09/29/2026	NBCN CLEARING INC.		3,379,280	3,377,925	0	2.A FE
89115K-AS-9	TORONTO-DOMINION BANK	07/21/2026	TORONTO DOMINION SECS USA INC		595,000	595,000	0	1.F FE
89116C-MX-2	TORONTO-DOMINION BANK	08/20/2026	DESJARDINS SECURITIES INC		2,367,477	2,348,981	5,459	1.G FE
89116C-ST-5	THE TORONTO-DOMINION BANK	09/29/2026	VMDM VALEURS MOBIL. DESJARDINS		2,841,240	2,816,703	0	1.F FE
89116W-MS-9	TORONTO-DOMINION BANK	08/27/2026	BANK OF NEW YORK TORONTO DOMINION		1,167,334	1,164,699	0	1.G FE
893647-BR-7	TRANSDIGM INC	08/20/2026	Various		282,308	280,000	3,116	3.C FE
893647-BS-5	TRANSDIGM INC	09/15/2026	Various		71,313	70,000	1,163	3.C FE
893647-BU-0	TRANSDIGM INC	09/11/2026	Various		258,600	255,000	2,748	3.C FE
893647-CE-5	TRANSDIGM INC	09/15/2026	Morgan Stanley & Co. International PLC		1,075,000	1,075,000	0	3.C FE
89377A-AA-3	TRANSMONTAIGNE PARTNERS LLC	09/29/2026	MARKETAXESS		122,418	122,000	2,506	5.A FE
89788M-AZ-5	TRUIST FINANCIAL CORPORATION	07/20/2026	SunTrust Bank		2,500,000	2,500,000	0	1.G FE
90041L-AG-0	TURNING POINT BRANDS INC	09/24/2026	MARKETAXESS		313,926	310,000	544	3.C FE
902104-AC-2	COHERENT CORP.	08/10/2026	MARKETAXESS		265,980	270,000	2,100	3.C FE
902613-BY-3	UBS GROUP AG	09/08/2026	UBS SECURITIES LLC		689,952	690,000	0	1.F FE
90279X-AA-0	UKG INC	08/27/2026	Various		1,927,425	1,975,000	53,025	4.B FE
903522-AA-8	UWM HOLDINGS LLC	07/22/2026	MARKETAXESS		18,640	20,000	633	4.A FE
91159H-JW-1	U.S. BANCORP	09/14/2026	TD SECURITIES FI		1,922,440	2,000,000	12,198	1.F FE
912909-AW-8	UNITED STATES STEEL CORP	07/08/2026	Various		996,272	1,000,000	0	2.B FE
913229-AA-8	UNITED WHOLESALE MORTGAGE LLC	08/11/2026	MARKETAXESS		18,816	20,000	358	3.C FE
913903-BE-9	UNIVERSAL HEALTH SERVICES INC	08/11/2026	J.P. Morgan Securities LLC		496,795	500,000	0	2.C FE
914906-BB-7	UNIVISION COMMUNICATIONS INC	08/12/2026	Wells Fargo Securities LLC		915,750	925,000	26,909	4.B FE
91740P-AJ-7	USA COMPRESSION PARTNERS LP (TEXAS)	09/09/2026	JP MORGAN SECURITIES LLC		340,000	340,000	0	4.A FE
92047W-AG-6	VALVOLINE INC	08/13/2026	CITIGROUP GLOBAL MARKETS INC.		55,050	60,000	175	4.A FE
92047W-AH-4	VALVOLINE INC	09/17/2026	Various		1,602,604	1,611,000	1,440	4.A FE
92212W-AH-3	VAR ENERGI ASA	09/15/2026	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		219,628	220,000	0	2.B FE
922966-AA-4	VENTURE GLOBAL PLAQUEMINES LNG LLC	08/11/2026	CITIGROUP GLOBAL MARKETS INC.		136,406	125,000	2,630	3.B FE
92343V-JL-9	VERIZON COMMUNICATIONS INC	08/10/2026	Mizuho Securities USA, Inc.		250,000	250,000	0	2.B FE
92553P-AP-7	PARAMOUNT GLOBAL	07/28/2026	MARKETAXESS		18,660	30,000	489	3.A FE
92553P-AU-6	PARAMOUNT GLOBAL	07/29/2026	MARKETAXESS		53,726	75,000	1,744	3.A FE
92556H-AC-1	PARAMOUNT GLOBAL	07/28/2026	MARKETAXESS		58,755	95,000	907	3.A FE
92676A-AA-5	VIKING BAKED GOODS ACQUISITION CORP	08/12/2026	Deutsche Bank Securities, Inc.		30,469	30,000	733	4.B FE
92676A-AC-1	VIKING BAKED GOODS ACQUISITION CORP	07/07/2026	Deutsche Bank Securities, Inc.		217,956	215,000	3,709	4.B FE
92676X-AF-4	VIKING CRUISES LTD	07/30/2026	PTCP		15,027	15,000	481	3.C FE
92676X-AH-0	VIKING CRUISES LTD	08/13/2026	WELLS FARGO SECURITIES		42,839	43,000	835	3.C FE
927804-GZ-1	VIRGINIA ELECTRIC AND POWER CO	08/10/2026	BMOCM/BONDS		249,870	250,000	0	1.G FE
92840V-AP-7	VISTRA OPERATIONS COMPANY LLC	08/28/2026	Various		232,586	223,000	5,347	2.C FE
92840V-AR-3	VISTRA OPERATIONS COMPANY LLC	08/17/2026	Various		393,046	380,000	7,279	2.C FE
92874B-AA-3	VOLTAGRID LLC	08/27/2026	Various		913,500	900,000	21,572	4.A FE
92921J-2B-6	VOYA GLOBAL FUNDING	08/11/2026	Bank of America Merrill Lynch		5,000,000	5,000,000	0	1.F FE
92943G-AF-8	W R GRACE HOLDINGS LLC	08/21/2026	Various		282,291	292,000	7,339	4.B 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
92943G-AH-4	W R GRACE HOLDINGS LLC	09/15/2026	Various		453,958	472,000	3,642	4.B FE
92944B-AB-7	WBI OPERATING LLC	09/28/2026	Various		1,107,676	1,116,000	27,228	3.C FE
94419N-AA-5	WAYFAIR LLC	08/06/2026	Various		526,320	510,000	10,359	3.A FE
95000U-4L-4	WELLS FARGO & COMPANY	09/17/2026	Various		1,860,000	1,860,000	0	1.E FE
95002Y-AC-7	WELLS FARGO & CO	08/13/2026	PTCP		30,938	30,000	337	2.B FE
95081Q-AQ-7	WESCO DISTRIBUTION INC	09/15/2026	Various		469,383	462,000	8,318	3.B FE
958254-AK-0	WESTERN MIDSTREAM OPERATING LP	09/11/2026	MORGAN STANLEY		1,986,080	2,000,000	7,653	2.C FE
96043U-AA-8	WESTJET AN ALBERTA PARTNERSHIP	09/14/2026	MARKETAXESS		99,741	105,000	1,462	4.B FE
963320-AV-8	WHIRLPOOL CORP	09/25/2026	MARKETAXESS		57,493	105,000	1,130	4.A FE
963320-AX-4	WHIRLPOOL CORP	09/09/2026	MARKETAXESS		50,247	91,000	1,021	4.A FE
963320-AY-2	WHIRLPOOL CORPORATION	09/09/2026	MARKETAXESS		24,248	33,000	200	4.A FE
963320-BG-0	WHIRLPOOL CORPORATION	09/24/2026	MARKETAXESS		418,918	444,000	7,173	3.A FE
96332H-CG-2	WHIRLPOOL CORPORATION	07/22/2026	MARKETAXESS		13,803	24,000	486	4.A FE
96812H-AA-6	WILDFIRE INTERMEDIATE HOLDINGS, LLC	07/27/2026	Various		276,458	268,000	5,538	4.A FE
969457-DA-5	THE WILLIAMS COMPANIES, INC.	09/08/2026	Morgan Stanley		119,917	120,000	0	2.B FE
97382B-AB-5	UNITI SERVICES LLC	09/16/2026	Various		487,032	474,000	9,912	4.B FE
982911-AA-7	WULF COMPUTE LLC	09/24/2026	Various		510,621	492,000	13,530	3.B FE
983133-AE-9	WYNN RESORTS FINANCE LLC	09/15/2026	Deutsche Bank Securities, Inc.		1,851,000	1,860,000	0	4.A FE
98919V-AC-9	ZAYO GROUP HOLDINGS INC	09/30/2026	Unknown		881	888	0	4.C FE
98935U-AA-5	ZENITH ARC LLC	08/14/2026	MORGAN STANLEY CO		592,025	595,000	0	3.B FE
98971D-AF-7	ZIONS BANCORPORATION, NATIONAL ASSOCIATI	07/28/2026	Various		1,250,000	1,250,000	0	2.A FE
BGHB8H-VS-1	OSI GROUP LLC	08/26/2026	J.P. Morgan Securities LLC		1,000,000	1,000,000	0	1. Z
BL5045-89-5	BAUSCH HEALTH CORPORATE	09/25/2026	JP MORGAN CHASE BANK N.A.		1,011,263	1,010,000	0	5.A FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					258,868,208	258,589,490	1,439,013	XXX
09260B-73-9	BLACKROCK:FLT RTE I K	08/31/2026	Blackrock	0.000	1,657,181	177,142	0	2.C FE
258620-10-3	DOUBLELINE:TOT RTN I	08/31/2026	Unknown	0.000	1,942,330	225,727	0	2.C FE
464287-22-6	ISHARES:CORE US AGG BD	09/09/2026	EVERCORE ISI	0.000	49,969,671	0	0	1.E
72201F-49-0	PIMCO:INCOME INST	08/31/2026	Unknown	0.000	2,220,873	207,752	0	2.C FE
77958B-20-4	T ROWE PRICE IN:HY	09/30/2026	Unknown	0.000	6,943,378	901,316	0	4.B FE
0149999999. Subtotal - issuer credit obligations - SVO-identified bond exchange traded funds - fair value					62,733,433	1,511,938	0	XXX
693390-70-0	PIMCO:TOT RTN INST	08/31/2026	Unknown	0.000	918,363	106,800	0	2.C FE
0159999999. Subtotal - issuer credit obligations - SVO-identified bond exchange traded funds - systematic value					918,363	106,800	0	XXX
000000-00-0	Sallie Mae Levered - TL DD B 11/25 (Mezz	08/10/2026	Drawdown		309,687	309,687	0	2.B FE
000000-00-0	Russell Investments TL	07/02/2026	Unknown		6,167	6,167	0	4.B FE
000000-00-0	Project Fahrenheit RCF	09/14/2026	DIRECT		53,785	53,785	0	4.C FE
000000-00-0	Project Aryeh CAD DDTL	09/16/2026	DIRECT		49,662	49,992	0	4.B FE
000000-00-0	Project Swish DDTL	09/25/2026	DIRECT		555,471	558,259	0	4.C FE
000000-00-0	VENETIAN RESORT (PIONEER OPCO LLC) TL-B	09/09/2026	Wells Fargo Securities LLC		2,012,388	1,990,000	0	4.B FE
000000-00-0	Sallie Mae Unlevered - TL 01/26 Class B	09/24/2026	Primary Investment KKR		617	617	0	1.C FE
000000-00-0	Sallie Mae Unlevered - TL 01/26 Class A-	09/24/2026	Primary Investment KKR		3,444	3,444	0	2.B FE
000000-00-0	Sallie Mae Unlevered - TL 01/26 Class D	09/24/2026	Primary Investment KKR		95	95	0	2.B FE
000000-00-0	Sallie Mae Unlevered - TL 04/26 Class B	09/24/2026	Primary Investment KKR		616	616	0	1.C FE
000000-00-0	Sallie Mae Unlevered - TL 04/26 Class A-	09/24/2026	Primary Investment KKR		448	448	0	1.A FE
000000-00-0	Sallie Mae Unlevered - TL 04/26 Class C	09/24/2026	Primary Investment KKR		142	142	0	1.F FE
000000-00-0	Sallie Mae Unlevered - TL 04/26 Class D	09/24/2026	Primary Investment KKR		95	95	0	2.B FE
000000-00-0	Sallie Mae Unlevered - TL 01/26 Class A-	09/24/2026	Primary Investment KKR		449	449	0	1.A FE
000000-00-0	Sallie Mae Unlevered - TL 04/26 Class A-	09/24/2026	Primary Investment KKR		3,438	3,438	0	1.A FE
000000-00-0	Sallie Mae Unlevered - TL 01/26 Class C	09/24/2026	Primary Investment KKR		143	143	0	1.F FE
000000-00-0	Intuit Financing Inc - Revolver A 05/26	07/23/2026	Drawdown		1,538,950	1,538,950	0	1.A FE
000000-00-0	Intuit Financing Inc - Revolver B 05/26	07/23/2026	Drawdown		152,750	152,750	0	1.F FE
000000-00-0	Intuit Financing Inc - Revolver D 05/26	07/23/2026	Drawdown		67,213	67,213	0	2.C FE
000000-00-0	Intuit Financing Inc - Revolver C 05/26	07/23/2026	Drawdown		85,563	85,563	0	2.C FE
000000-00-0	Project Aryeh USD DDTL	07/10/2026	DIRECT		30,091	30,242	0	4.B FE
000000-00-0	Sallie Mae Unlevered - TL 07/26 Class A-	09/24/2026	Primary Investment KKR		36,912	36,912	0	1.A FE
000000-00-0	Sallie Mae Unlevered - TL 07/26 Class B	09/24/2026	Primary Investment KKR		37,652	37,652	0	1.C FE
000000-00-0	Sallie Mae Unlevered - TL 07/26 Class A-	09/24/2026	Primary Investment KKR		200,588	200,588	0	1.C 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
000000-00-0	Sallie Mae Unlevered - TL 07/26 Class C	09/24/2026	Primary Investment KKR		8,689	8,689	0	1.C FE
000000-00-0	Sallie Mae Unlevered - TL 07/26 Class D	09/24/2026	Primary Investment KKR		5,793	5,793	0	2.B FE
000000-00-0	Foundation Finance Trust - TL R 07/26	07/24/2026	Primary Investment KKR		1,045	140,949	0	2.B FE
000000-00-0	QVC INC REV 1ST LIEN TSFR1M+4.75% (FL: 0	08/06/2026	BARCLAYS BANK PLC		1,515,087	1,515,087	0	6.
000000-00-0	Yankee Global Enterprises LLC Senior Sec	08/14/2026	DIRECT		900,000	900,000	0	2.A FE
000000-00-0	Goodleap LLC - TL DD E 06/26	09/21/2026	Primary Investment KKR		29,361	31,155	0	2.C FE
000000-00-0	Goodleap LLC - TL DD B 06/26	09/21/2026	Primary Investment KKR		115,314	104,429	0	2.C FE
000000-00-0	Goodleap LLC - TL DD F 06/26 (Residual)	09/21/2026	Primary Investment KKR		4,036	25,097	0	2.C FE
000000-00-0	Goodleap LLC - TL DD C 06/26	09/21/2026	Primary Investment KKR		51,325	45,291	0	2.C FE
000000-00-0	Goodleap LLC - TL DD A 06/26	09/21/2026	Primary Investment KKR		375,924	337,518	0	2.C FE
000000-00-0	Goodleap LLC - TL DD D 06/26	09/21/2026	Primary Investment KKR		35,514	33,463	0	2.C FE
000000-00-0	Project Jacquard WI - Vantage Data Cente	08/28/2026	Unknown		5,304,700	5,304,700	0	4.C FE
000000-00-0	Unitex - TL	08/31/2026	DIRECT		1,079,899	1,092,553	0	4.C FE
000000-00-0	CLEARLIGHT ENERGY HOLDINGS LP TL-B 1ST L	09/18/2026	CITIBANK NA		711,425	715,000	0	3.B FE
000000-00-0	AMC ENTERTAINMENT HOLDINGS INC TL-B 1ST	09/24/2026	Unknown		487,575	495,000	0	4.A FE
000000-00-0	United Flow Technologies DDTL	09/25/2026	DIRECT		407,666	409,714	0	4.C FE
00687M-AH-4	ADIENT US LLC TL-B2 1ST LIEN TSFR1M+2.00	08/13/2026	BANK OF AMERICA, N.A.		319,600	320,000	0	3.A FE
02317Y-AB-5	Dwyer Instruments, 071533	09/01/2026	Various		423,711	424,744	0	4.B FE
02317Y-AD-1	Dwyer Instruments, 071533	08/01/2026	Wall Street Oasis		28,121	28,191	0	4.B FE
05661*-AA-7	BXCI BXDR II SUBORDINATED LLC	09/29/2026	DBTC AMERICAS/AMHERST SEC		4,295,031	4,295,031	0	1.A PL
05661*-AB-5	BXDR II DDTL A2 1L 09/2040	09/29/2026	DBTC AMERICAS/AMHERST SEC		4,295,031	4,295,031	0	1.A PL
05661*-AC-3	BXCI BXDR II SUBORDINATED LLC	09/29/2026	DBTC AMERICAS/AMHERST SEC		4,818,816	4,818,816	0	1.C PL
05661*-AD-1	BXCI BXDR II SUBORDINATED LLC	09/29/2026	DBTC AMERICAS/AMHERST SEC		1,152,325	1,152,325	0	1.F PL
05661*-AE-9	BXCI BXDR II SUBORDINATED LLC	09/29/2026	DBTC AMERICAS/AMHERST SEC		1,597,542	1,597,542	0	2.C PL
05661*-AF-6	BXCI BXDR II SUBORDINATED LLC	09/29/2026	DBTC AMERICAS/AMHERST SEC		1,518,975	1,518,975	0	3.C PL
05661*-AG-4	BXCI BXDR II SUBORDINATED LLC	09/29/2026	DBTC AMERICAS/AMHERST SEC		759,487	759,487	0	4.C PL
05662#-AG-9	BHG Funding 09 Trust - TL 1L 07/26 Class	07/24/2026	Primary Investment KKR		1,005,953	1,005,953	0	1.A PL
05662#-AH-7	BHG Funding 09 Trust - TL 1L 07/26 Class	07/24/2026	Primary Investment KKR		568,582	568,582	0	1.C PL
05662#-AJ-3	BHG Funding 09 Trust - TL 1L 07/26 Class	07/24/2026	Primary Investment KKR		349,897	349,897	0	1.F PL
05662#-AK-0	BHG Funding 09 Trust - TL 1L 07/26 Class	07/24/2026	Primary Investment KKR		58,316	58,316	0	1.G PL
05662#-AL-8	BHG Funding 09 Trust - TL 1L 07/26 Class	07/24/2026	Primary Investment KKR		204,106	204,106	0	2.B PL
05662#-AM-6	BHG Funding 09 Trust - TL 1L 07/26 Class	07/24/2026	Primary Investment KKR		524,845	524,845	0	3.B PL
05662#-AN-4	BHG Funding 09 Trust - TL 1L 09/26 Tranc	09/17/2026	Primary Investment KKR		1,388,462	1,388,462	0	1.A FE
05662#-AP-9	BHG Funding 09 Trust - TL 1L 09/26 Tranc	09/17/2026	Primary Investment KKR		381,446	381,446	0	1.C FE
05662#-AQ-7	BHG Funding 09 Trust - TL 1L 09/26 Tranc	09/17/2026	Primary Investment KKR		457,735	457,735	0	1.F FE
05662#-AR-5	BHG Funding 09 Trust - TL 1L 09/26 Tranc	09/17/2026	Primary Investment KKR		183,094	183,094	0	2.B FE
05662#-AS-3	BHG Funding 09 Trust - TL 1L 09/26 Tranc	09/17/2026	Primary Investment KKR		183,094	183,094	0	2.A FE
05662#-AT-1	BHG Funding 09 Trust - TL 1L 09/26 Tranc	09/17/2026	Primary Investment KKR		244,125	244,125	0	2.C FE
08953#-AA-4	BIGSKY DDTL A2 06/2035	07/13/2026	Unknown		1,149,820	1,149,820	0	1.G FE
08953#-BH-8	BIGSKY TL B-1 10/2035	07/13/2026	Unknown		191,286	191,286	0	1.G FE
14456P-AM-6	Carrix, Inc. 071533	08/07/2026	Unknown		188,882	189,356	0	2.C FE
22834K-AV-3	Crown Finance US, 120231	09/30/2026	Wall Street Oasis		1,375	1,368	0	4.C FE
25472Y-AB-7	WARNER BROTHERS DISCOVER (DISCOVERY GLOB	09/08/2026	JP MORGAN CHASE BANK N.A.		1,530,719	1,525,000	0	2.C FE
27943U-AN-6	EDELMAN FINANCIAL CENTER (EDELMAN FINANC	09/21/2026	JP MORGAN CHASE BANK N.A.		1,732,900	1,720,000	0	4.C FE
289706-AA-1	One Call Corporation TL	01/05/2026	Direct		(1,836,422)	(1,862,582)	0	4.C PL
35043@-AA-1	Foundation Finance Trust - TL A 07/26	07/24/2026	Primary Investment KKR		4,085,670	3,719,725	0	1.A PL
35043@-AB-9	Foundation Finance Trust - TL B 07/26	07/24/2026	Primary Investment KKR		374,477	340,818	0	1.C PL
35043@-AC-7	Foundation Finance Trust - TL C 07/26	07/24/2026	Primary Investment KKR		650,037	591,727	0	1.F PL
35043@-AD-5	Foundation Finance Trust - TL D 07/26	07/24/2026	Primary Investment KKR		535,320	487,182	0	2.B PL
35043@-AE-3	Foundation Finance Trust - TL E 07/26	07/24/2026	Primary Investment KKR		191,758	213,273	0	3.B PL
35043@-AF-0	Foundation Finance Trust - TL F 07/26	07/24/2026	Primary Investment KKR		729,424	811,272	0	4.A PL
43644A-BL-2	Hologic, Inc. 040733	09/17/2026	Unknown		256,717	260,000	0	4.A FE
49991*-AA-6	Koala Investment Holdings Inc DD TL	08/28/2026	DIRECT		62,332	62,332	0	4.C FE
49991*-AB-4	Koala Investment Holdings Inc RCF	09/29/2026	DIRECT		47,587	47,587	0	4.C PL
50221U-AF-8	LSF12 Crown US Com 120231	09/30/2026	Wall Street Oasis		298,290	301,292	0	4.C FE
75101X-AU-1	Raising Cane's Res 060633	09/30/2026	Unmatched Counter Party		53,874	54,764	0	4.A FE
78519V-AC-5	Project Fahrenheit DDTL	09/16/2026	DIRECT		159,305	159,701	0	4.C 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
82670N-AH-9	Signia Aerospace 121131UF	07/08/2026	GOLDMAN SACHS & CO		0	0	0	4.B FE
82670N-AK-2	Signia Aerospace 121131UF	07/12/2026	GOLDMAN SACHS & CO		0	0	0	4.B FE
88837@-AA-0	TITAN BW TL	08/26/2026	Unknown		18,067	18,067	0	4.B PL
89841E-AB-1	UKG INC TL-B 1ST LIEN TSFR3M+2.25% (FL:	09/11/2026	GOLDMAN SACHS & CO. INC.		1,820,269	1,860,000	0	4.B FE
914908-BB-3	TELEVISAUNIVISION (UNIVISION COMMUNICATI	09/21/2026	JP MORGAN CHASE BANK N.A.		917,700	920,000	0	4.B FE
93369P-AM-6	Wand Newco 3, Inc. 013031	09/30/2026	Wall Street Oasis		1,372	1,375	0	4.B FE
97360B-AH-8	WINDSOR HLDGS III LL CORPORATE	09/10/2026	JP MORGAN CHASE BANK N.A.		1,090,800	1,080,000	0	4.A FE
98919X-AH-4	ZAYO GROUP HOLDINGS INC TL 1ST LIEN TSFR	09/01/2026	Unknown		862	862	0	4.C FE
BL0651-89-5	Vantage Data Centers	09/16/2026	Unknown		1,994,676	1,994,676	0	4.C FE
BL3833-79-7	FERTITTA ENTERTAINMENT LLC	08/24/2026	JEFFERIES & COMPANY, INC.		1,646,150	1,640,000	0	4.B FE
BL4990-39-8	ARCONIC CORPORATION CORPORATE	09/21/2026	JP MORGAN CHASE BANK N.A.		837,263	830,000	0	4.A FE
C0787F-AL-6	BAUSCH + LOMB CORP TL-B 1ST LIEN TSFR1M+	08/14/2026	JP MORGAN CHASE BANK N.A.		4,210,924	4,180,000	0	4.B FE
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					63,879,444	63,540,384	0	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					854,386,342	795,349,189	4,037,259	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	XXX
0509999997. Total - issuer credit obligations - Part 3					854,386,342	795,349,189	4,037,259	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					854,386,342	795,349,189	4,037,259	XXX
21H020-6A-8	G2JUMB-2N-OCT-2026 - MBS	09/08/2026	J P MORGAN CHASE & CO/CHASE		1,438,031	1,800,000	1,900	1.A
21H030-68-2	G2JUMB-3N-AUG-2025 - MBS	07/01/2026	JP MORGAN SECURITIES INC.		3,587,566	4,055,000	6,420	1.A
21H030-69-0	G2JUMB-3N-SEP-2026 - MBS	08/10/2026	JP MORGAN SECURITIES INC.		3,522,623	4,055,000	6,758	1.A
21H030-6A-7	G2JUMB-3N-OCT-2026 - MBS	09/08/2026	J P MORGAN CHASE & CO/CHASE		3,517,079	4,055,000	6,420	1.A
21H050-68-0	G2JUMB-5N-AUG-2023 - MBS	07/21/2026	JP MORGAN SECS INC., - FIXED INCOME		1,948,281	2,000,000	5,556	1.A
21H050-6A-5	G2JUMB-5N-OCT-2025 - MBS	08/12/2026	JP Morgan		1,944,063	2,000,000	5,278	1.A
3132DW-BB-8	FH SD8134 - RMBS	09/23/2026	PTCP		699,893	911,727	1,165	1.A
3132DW-EJ-8	FH SD8237 - RMBS	08/06/2026	Bank of America Securities		477,843	517,987	345	1.A
3136BR-GB-7	FNR 2024-9 GZ - CMO/RMBS	09/01/2026	Direct		7,850	7,850	0	1.A
3136BR-UG-0	FNR 2024-21 LZ - CMO/RMBS	09/01/2026	Direct		11,668	11,668	0	1.A
3136BT-U6-8	FNR 2024-95 ZU - CMO/RMBS	09/01/2026	Direct		2,829	2,829	0	1.A
3136BX-2H-6	FNR 2025-98 UZ - CMO/RMBS	09/01/2026	Direct		2,414	2,414	0	1.A
3137HA-K6-2	FHR 5338 CZ - CMO/RMBS	09/01/2026	Direct		4,465	4,465	0	1.A
3137HB-XZ-2	FHR 5386 HZ - CMO/RMBS	09/01/2026	Direct		3,925	3,925	0	1.A
3137HD-QK-9	FHR 5427 EZ - CMO/RMBS	09/01/2026	Direct		12,744	12,744	0	1.A
3137HM-PC-8	FHR 5565 WZ - CMO/RMBS	09/01/2026	Direct		7,949	7,949	0	1.A
31418E-AB-6	FN MA4501 - RMBS	08/12/2026	WELLS FARGO SECURITIES		97,895	114,371	76	1.A
31418E-E4-8	FN MA4654 - RMBS	08/05/2026	BANK OF NEW YORK		824,690	913,141	444	1.A
31418E-E6-3	FN MA4656 - RMBS	08/06/2026	CITIGROUP GLOBAL MARKETS INC.		868,386	911,093	683	1.A
31418E-J5-0	FN MA4783 - RMBS	06/24/2026	BANK OF NYC/MIRAE		0	4,829	0	1.A
36179W-DP-0	G2 MA7310 - RMBS	09/01/2026	MORGAN STANLEY & CO LLC		88,129	114,613	5	1.A
36179X-2J-4	G2 MA8877 - RMBS	08/27/2026	Bank of America Securities		518,813	544,685	1,362	1.A
36179X-NJ-1	G2 MA8493 - RMBS	08/26/2026	BANK OF NYC/MIZUHO SEC		196,355	188,633	886	1.A
36179Y-2M-5	G2 MA9780 - RMBS	08/26/2026	MORGAN STANLEY CO		247,931	243,293	811	1.A
3622AD-PD-4	G2 787720 - RMBS	09/30/2026	INTERNATIONL FCSTONE		4,232,426	4,566,340	0	1.A
38384K-GJ-4	GNR 2024-045 BZ - CMO/RMBS	09/01/2026	Direct		7,814	7,814	0	1.A
38385H-4W-4	GNR 2025-203 Z - CMO/RMBS	09/01/2026	Direct		2,709	2,709	0	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					24,274,371	27,060,080	38,109	XXX
01F020-68-7	FNCL-2N-AUG-2026 - MBS	07/14/2026	Various		1,291,520	1,630,000	1,087	1.A
01F022-68-3	FNCL-2.5N-AUG-2026 - MBS	07/01/2026	JP MORGAN SECURITIES INC.		3,486,301	4,185,000	3,488	1.A
01F030-68-6	FNCL-3N-AUG-2025 - MBS	07/01/2026	JP MORGAN SECURITIES INC.		1,690,706	1,945,000	1,945	1.A
01F032-68-2	FNCL-3.5N-AUG-2026 - MBS	07/01/2026	JP MORGAN SECURITIES INC.		755,545	835,000	974	1.A
01F032-69-0	FNCL-3.5N-SEP-2026 - MBS	08/10/2026	JP MORGAN SECURITIES INC.		742,693	835,000	1,055	1.A
01F032-6A-7	FNCL-3.5N-OCT-2025 - MBS	09/23/2026	Various		1,460,826	1,670,000	1,948	1.A
01F050-6A-9	FNCL-5N-OCT-2025 - MBS	09/28/2026	JP MORGAN SECS INC., - FIXED INCOME		464,297	500,000	833	1.A
01F052-6A-5	FNCL-5.5N-OCT-2025 - MBS	09/29/2026	Various		10,196,255	10,710,000	19,635	1.A
01F052-6A-5	FNCL-5.5N-OCT-2025 - MBS	09/29/2026	Various		10,196,255	10,710,000	19,635	1.A

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
01F060-69-1	FNCL-6N-SEP-2026 - MBS	08/10/2026	JP MORGAN SECURITIES INC.		4,306,525	4,255,000	9,219	1.A
01F060-6A-8	FNCL-6N-OCT-2025 - MBS	09/25/2026	Various		24,231,564	24,425,000	48,850	1.A
20755Q-AB-3	CAS 26R04 2M1 - CMO/RMBS	08/05/2026	WELLS FARGO		500,000	500,000	0	1.G FE
207940-AB-3	CAS 2026-R05 1M1 - CMO/RMBS	09/10/2026	Bank of America Merrill Lynch		800,000	800,000	0	2.A FE
3132CY-CU-2	FH SB1883 - RMBS	07/30/2026	MORGAN STANLEY CO		843,664	949,604	673	1.A
3132D5-7H-9	FH SB8096 - RMBS	09/18/2026	JP MORGAN SECS INC., - FIXED INCOME		483,966	569,476	316	1.A
3132D6-A9-1	FH SB8132 - RMBS	07/02/2026	JP MORGAN SECS INC., - FIXED INCOME		256,804	278,376	78	1.A
3132D6-BM-1	FH SB8144 - RMBS	07/20/2026	JP MORGAN SECS INC., - FIXED INCOME		321,871	363,407	257	1.A
3132DW-L5-0	FH SD8448 - RMBS	08/26/2026	BARCLAYS CAPITAL INC FIXED INC		259,622	250,823	1,177	1.A
3133KP-FQ-6	FH RA7375 - RMBS	07/14/2026	JP MORGAN SECURITIES INC.		6,200,601	7,142,521	7,143	1.A
3133KY-V7-1	FH RB5138 - RMBS	08/12/2026	WELLS FARGO SECURITIES		80,708	94,296	63	1.A
3133KY-VK-2	FH RB5118 - RMBS	08/12/2026	JP MORGAN SECS INC., - FIXED INCOME		269,730	313,568	226	1.A
3133KY-VN-6	FH RB5121 - RMBS	08/28/2026	JP MORGAN SECS INC., - FIXED INCOME		274,512	319,433	231	1.A
3133US-LK-5	FH SI2130 - RMBS	06/23/2026	JP MORGAN SECS INC., - FIXED INCOME		0	3,016	0	1.A
3133US-LL-3	FH SI2131 - RMBS	06/23/2026	JP MORGAN SECS INC., - FIXED INCOME		0	3,919	0	1.A
3133US-LM-1	FH SI2132 - RMBS	06/23/2026	JP MORGAN SECS INC., - FIXED INCOME		0	3,279	0	1.A
3133W4-Y3-0	FH TC0730 - RMBS	07/30/2026	KEBANC CAPITAL		3,687,142	3,798,118	6,330	1.A
3137HQ-KD-2	FHR 5631 UZ - CMO/RMBS	09/01/2026	Direct		663	663	0	1.A
3138WJ-RD-2	FN AS8583 - RMBS	08/07/2026	WELLS FARGO SECURITIES		718,727	787,915	689	1.A
3140V1-5S-9	FN DI7156 - RMBS	09/30/2026	JP MORGAN SECURITIES INC.		545,218	570,000	348	1.A
3140Y6-E4-8	FN CC0154 - RMBS	09/23/2026	MORGAN STANLEY CO		855,617	953,333	1,271	1.A
3140Y9-S4-7	FN CC3238 - RMBS	08/21/2026	BANK OF AMERICA N.A.		993,438	1,000,000	3,514	1.A
31418D-3R-1	FN MA4407 - RMBS	08/12/2026	JP MORGAN SECS INC., - FIXED INCOME		117,359	136,470	99	1.A
31418D-4C-3	FN MA4418 - RMBS	07/09/2026	MORGAN STANLEY CO		241,412	266,202	133	1.A
31418D-RT-1	FN MA4097 - RMBS	07/01/2026	BONY/TORONTO DOMINION SECURITI		3,177,653	3,578,636	300	1.A
31418E-AR-1	FN MA4515 - RMBS	07/15/2026	JP MORGAN SECS INC., - FIXED INCOME		792,667	892,204	632	1.A
31418E-GJ-3	FN MA4700 - RMBS	08/05/2026	Bank of America Securities		3,848,673	4,157,919	5,544	1.A
31418E-Q9-4	FN MA4979 - RMBS	09/25/2026	CITIGROUP GLOBAL MARKETS INC.		618,649	638,091	2,632	1.A
31418F-CJ-4	FN MA5472 - RMBS	07/21/2026	BONY/TORONTO DOMINION SECURITI		264,198	255,496	969	1.A
31418F-RA-7	FN MA5880 - RMBS	08/04/2026	MORGAN STANLEY CO		3,048,046	2,955,356	2,000	1.A
31418F-RF-6	FN MA5885 - RMBS	09/16/2026	NESBITT BURNS SECS INC		1,086,788	1,126,570	2,253	1.A
31418F-T5-6	FN MA5971 - RMBS	07/23/2026	BARCLAYS CAPITAL INC FIXED INC		6,064,367	6,272,131	20,036	1.A
31418F-YQ-4	FN MA6118 - RMBS	09/16/2026	Various		2,903,152	3,058,813	6,030	1.A
3142J6-BK-8	FH RQ0041 - RMBS	09/01/2026	JP MORGAN SECS INC., - FIXED INCOME		5,061,632	5,012,486	10,860	1.A
35564U-FZ-5	STACR 2026-DNA3 M1 - CMO/RMBS	09/23/2026	CITIGROUP GBL MKTS/SALOMON, NEW YORK		600,000	600,000	0	1.E FE
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					103,739,365	109,352,122	182,475	XXX
03467A-AA-5	AOMT 264 A1 - RMBS	07/23/2026	GOLDMAN		399,995	400,000	1,724	1.A FE
10570H-AK-7	BRAVO 26NQM8 A3 - RMBS	08/21/2026	J.P. Morgan Securities LLC		99,999	100,000	527	1.F FE
12677V-AC-2	COLT 2026-7 A1 - RMBS	09/14/2026	BARCLAYS		700,000	700,000	1,964	1.A FE
12678Q-AA-6	CROSS 26NQ10 A1 - RMBS	08/26/2026	GOLDMAN SACHS		299,997	300,000	1,776	1.A FE
21H020-68-3	G2JUMB-2N-AUG-2026 - MBS	07/01/2026	JP MORGAN SECURITIES INC.		1,470,375	1,800,000	1,900	1.A FE
21H020-69-1	G2JUMB-2N-SEP-2025 - MBS	08/10/2026	JP MORGAN SECURITIES INC.		1,443,094	1,800,000	2,000	1.A FE
22758J-AE-6	CROSS 2026-NQM9 A1 - RMBS	07/24/2026	MORGAN STANLEY CO		399,994	400,000	2,290	1.A FE
3136BP-MA-6	FNR 2022-75 AZ - CMO/RMBS	09/01/2026	Direct		4,204	4,204	0	1.A FE
3136BS-AR-6	FNR 2024-32 DZ - CMO/RMBS	09/01/2026	Direct		12,808	12,808	0	1.A FE
3136BU-YD-6	FNR 2025-2 CZ - CMO/RMBS	09/01/2026	Direct		4,102	4,102	0	1.A FE
3136BV-D9-6	FNR 2025-34 DZ - CMO/RMBS	09/01/2026	Direct		29,453	29,453	0	1.A FE
3137H9-RC-5	FHR 5295 ZA - CMO/RMBS	09/01/2026	Direct		7,412	7,412	0	1.A FE
3137H9-RZ-4	FHR 5297 DZ - CMO/RMBS	09/01/2026	Direct		16,441	16,441	0	1.A FE
3137HK-WX-8	FHR 5524 NZ - CMO/RMBS	09/01/2026	Direct		16,246	16,246	0	1.A FE
3137HK-Y6-5	FHR 5538 MZ - CMO/RMBS	09/01/2026	Direct		28,289	28,289	0	1.A FE
316939-AA-5	FIGRE 26EXP1 A - RMBS	07/01/2026	JPMORGAN VPR FTP		199,995	195,363	1,215	1.A FE
316939-AB-3	FIGRE 26EXP1 B - RMBS	07/01/2026	Deutsche Bank		149,998	146,522	975	1.D FE
362988-AF-4	GSMBS 26NQM5 A2 - RMBS	07/29/2026	GOLDMAN, SACHS & CO.		99,999	100,000	499	1.C FE
437940-AG-4	HOMES 26NQM5 A3 - RMBS	08/20/2026	Morgan Stanley & Co. LLC		99,999	100,000	432	1.F FE
60416U-2V-6	MINNESOTA ST HSG FIN AGY	09/24/2026	RBC CAPITAL MARKETS		2,429,500	2,315,000	0	1.B 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
61781C-AC-4	MSRM 26NQM8 A1 - RMBS	07/15/2026	Morgan Stanley		499,991	500,000	2,219	1.A FE
62958D-AG-8	NYMT 26INV4 A3 - RMBS	07/23/2026	NOMURA SECURITIES INTL		100,000	100,000	478	1.F FE
64720A-FY-3	NEW MEXICO MORTGAGE FINANCE AUTHORITY	07/10/2026	RBC		300,000	300,000	0	1.B FE
64720A-HB-1	NEW MEXICO MORTGAGE FINANCE AUTHORITY	07/10/2026	RBC		100,000	100,000	0	1.B FE
67125E-AJ-7	OBX 26R3 A3 - RMBS	07/30/2026	JP MORGAN SECS INC., - FIXED INCOME		99,999	100,000	676	1.F FE
673930-AE-3	OBX 26NQ13 A1 - RMBS	08/25/2026	Bank of America Merrill Lynch		399,996	400,000	2,005	1.A FE
74940G-AA-0	ROCKT 26CES7 A1A - RMBS	07/15/2026	Bank of America Merrill Lynch		599,988	600,000	1,894	1.A FE
74941A-AA-2	ROCKT 26CES8 A1A - RMBS	08/14/2026	CITIGROUP GLOBAL MARKETS INC.		401,055	400,000	0	1.A FE
81690A-AW-2	SEMT 269 A19 - RMBS	07/10/2026	BANK OF AMERICA SECURITIES		1,968,438	2,000,000	7,028	1.A FE
89183W-AA-9	TPMT 262 A1A - RMBS	07/23/2026	JP MORGAN SECURITIES INC.		1,078,050	1,105,000	4,173	1.A FE
92541Q-AE-5	VERUS 266 A1 - RMBS	07/10/2026	Various		1,049,988	1,050,000	2,573	1.A FE
92541Q-AK-1	VERUS 266 A2 - RMBS	07/10/2026	Morgan Stanley		99,999	100,000	252	1.C FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					14,609,400	15,230,839	36,599	XXX
06540C-BF-3	BANK 2021-BNK35 A5 - CMBS	08/12/2026	JP MORGAN FX		875,820	1,000,000	762	1.A FE
30192C-AE-8	FCRIT 261 B - CMBS	08/12/2026	GOLDMAN, SACHS & CO.		250,000	250,000	0	1.D FE
55342X-AA-6	MPT 26WTRP A - CMBS	08/07/2026	Morgan Stanley		445,000	445,000	1,277	1.A FE
62979R-AA-5	NYC 2631W A - CMBS	07/01/2026	WELLS FARGO		500,000	500,000	1,078	1.A FE
74984J-AA-1	RWC 261 A - CMBS	07/06/2026	NOMURA SECURITIES INTL		749,984	750,000	1,757	1.A FE
74984J-AC-7	RWC 261 AS - CMBS	07/06/2026	NOMURA SECURITIES INTL		99,998	100,000	241	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					2,920,802	3,045,000	5,113	XXX
04022H-AG-3	ARESDL 9 C - CDO	08/05/2026	PAR		250,000	250,000	0	1.F FE
04022H-AJ-7	ARESDL 9 D - CDO	08/05/2026	PAR		250,000	250,000	0	2.C FE
15675K-AE-7	CERB 54 C1 - CDO	08/21/2026	GREENSLEDGE CAPITAL MARKETS		250,000	250,000	0	1.F FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					750,000	750,000	0	XXX
00833B-BA-5	AFRMT 263 A - ABS	07/17/2026	CITIGROUP GLOBAL MARKETS INC.		1,999,637	2,000,000	0	1.A FE
14041N-GK-1	COMET 2026-2 A - ABS	07/09/2026	BARCLAYS FX		1,499,023	1,500,000	0	1.A FE
30168E-AF-1	EART 264 D - ABS	08/26/2026	WELLS FARGO		549,943	550,000	0	2.C FE
30192D-AD-8	FIGRE 26FL3 A2 - RMBS	08/12/2026	BARCLAYS CAPITAL INC		150,000	150,000	416	1.D FE
362989-AF-2	GCAR 263 D - ABS	08/11/2026	CITIGROUP GLOBAL MARKETS INC.		599,903	600,000	0	2.B FE
67125C-AW-2	OBX 26J2 A19 - RMBS	07/20/2026	BANK OF AMERICA N.A.		589,641	600,000	2,750	1.B FE
74940B-AA-1	ROCKT 2026-CES9 A1A - RMBS	09/11/2026	WELLS FARGO		599,994	600,000	1,593	1.A FE
83407T-AA-9	SCLP 26C A - ABS	08/11/2026	MUFG SECURITIES AMERICAS INC.		1,699,903	1,700,000	0	1.A FE
87268U-AA-5	TMUST 262 A - ABS	08/06/2026	BARCLAYS		1,199,807	1,200,000	0	1.A FE
891946-AA-3	TPMT 25CRM1 A1 - RMBS	07/28/2026	Bank of America Securities		790,182	788,458	3,556	1.A FE
96043Y-AN-2	WLAKE 263 D - ABS	08/11/2026	WELLS FARGO		599,937	600,000	0	2.B FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					10,277,970	10,288,458	8,316	XXX
00042H-AA-0	AASET 261 A1 - ABS	07/15/2026	GOLDMAN, SACHS & CO.		499,998	500,000	0	1.F FE
494600-AA-7	UNITK 2026-1 A2 - ABS	07/30/2026	Citi Bank		99,965	100,000	259	1.G FE
55287T-AA-2	MCAV 261 A - ABS	07/01/2026	GUGGENHEIM SECURITIES LLC		1,499,945	1,500,000	0	1.F FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					2,099,907	2,100,000	259	XXX
153821-FM-0	Sallie Mae Unlevered - 0.000% 12/2055 CI	09/24/2026	Primary Investment KKR		49,183	49,183	0	2.B FE
159068-FM-2	Intuit Financing Inc - Intuit Financing	07/23/2026	Primary Investment KKR		97,274	97,274	0	2.B FE
162963-FM-9	Sallie Mae Unlevered - 0.000% 12/2055 CI	09/24/2026	Primary Investment KKR		4,961	4,961	0	2.C FE
166491-FM-7	Identity Digital Inc - Identity Digital	07/09/2026	Primary Investment KKR		962,000	962,000	0	1.F FE
52668#-AA-8	LEOPARD INVESTMENT LP SR LOAN - ABS	07/24/2026	CROSS		49,565	50,000	1,143	1.G PL
62934#-AY-3	ARES PATHFINDER CORE NAV LOAN - ABS	07/22/2026	DIRECT LOAN FUND		500,000	500,000	0	1.F Z
BGHAV2-CK-8	PROJECT ONYX I RECAP - ABS	07/17/2026	NOMURA SECURITIES INTL		100,000	100,000	0	1.F PL
BGHAWU-JT-9	PROJECT INDIGO (COREWEAVE) - ABS	09/02/2026	MUFG SECURITIES AMERICAS INC.		317,794	317,813	19	1.G Z
BGHB1X-S0-8	EAGLE POINT CFO 2026-1 A - ABS	09/25/2026	DIRECT LOAN FUND		247,031	247,031	0	1.F PL
BGHB64-DT-0	EAGLE POINT CFO 2026-1 A UNFUNDED - ABS	07/23/2026	DIRECT LOAN FUND		0	279,596	0	1.G Z
BGHB66-ML-2	AASET 2018-3 A RESIDUAL - ABS	07/15/2026	ASSGN		0	2,250,000	0	1.E FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					2,327,808	4,857,858	1,162	XXX
20469B-AL-1	CMDC 262 A23 - ABS	07/24/2026	Goldman Sachs London		500,000	500,000	0	1.F FE
464338-AB-8	CLDHQ 261 2II - ABS	08/06/2026	PAR		49,055	50,000	163	1.D 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
74690F-BU-9	QTSII-268-A2I - ABS	09/30/2026	DEUTSCHE BANK SECURITIES INC		1,249,951	1,250,000	0	1.A FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					1,799,005	1,800,000	163	XXX
1889999999. Total - asset-backed securities (unaffiliated)					162,798,630	174,484,356	272,197	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	XXX
1909999997. Total - asset-backed securities - Part 3					162,798,630	174,484,356	272,197	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					162,798,630	174,484,356	272,197	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					1,017,184,972	969,833,545	4,309,456	XXX
025816-EV-7	AMERICAN EXPRESS COMPANY	08/06/2026	Various	571,000.000	571,000	0	0	2.C FE
31959X-AG-8	FIRST CITIZENS BANCSHARES, INC. (DELAWAR	09/25/2026	Various	154,000.000	153,993	0	0	3.B FE
31959X-AK-9	FIRST CITIZENS BANCSHARES, INC.	09/09/2026	MORGAN STANLEY CO	425,000.000	425,000	0	0	3.B FE
373737-10-5	GERDAU SA ADR REPSG 1 PRF	08/11/2026	Various	162,694.000	790,516	0	0	2.B FE
71654V-10-1	PETROLEO BRASILEIRO ADR REPSTG 2 PRF	09/25/2026	Various	206,592.000	3,860,187	0	0	2.B FE
857477-CH-4	STATE STREET CORP	07/17/2026	Unknown	185,000.000	191,700	0	0	2.A FE
857477-DJ-9	STATE STREET CORPORATION	08/06/2026	MORGAN STANLEY CO	403,000.000	403,000	0	0	2.A FE
95002Y-AG-8	WELLS FARGO & CO	08/13/2026	WELLS FARGO SECURITIES	633,000.000	633,000	0	0	2.B FE
D3207M-11-0	HENKEL& KGAA PRF	07/15/2026	Jeffries Finance LLC	6,237.000	524,396	0	0	1.A FE
D6705R-11-9	SARTORIUS PRF	07/29/2026	BNP PARIBAS ARBITRAGE	215.000	54,968	0	0	1.A FE
Y1459M-10-8	KGI FINANCIAL HOLDING CO LTD	09/10/2026	MERRILL LYNCH SECURITIES TAIWAN LIM	181,000.000	47,122	0	0	1.C FE
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					7,654,882	XXX	0	XXX
Y74718-11-8	SAMSUNG ELECTRONICS CO LTD	08/03/2026	JP MORGAN SEC -NY	174.000	21,961	0	0	1.C FE
Y8T669-14-8	TS FINANCIAL HOLDING CO LTD	07/23/2026	MERRILL LYNCH SECURITIES TAIWAN LIM	149,000.000	43,737	0	0	1.A FE
4029999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) redeemable preferred					65,698	XXX	0	XXX
4509999997. Total - preferred stocks - Part 3					7,720,580	XXX	0	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					7,720,580	XXX	0	XXX
000000-00-0	WUXI APPTEC ORD A	08/14/2026	Various	47,698.000	1,125,851		0	
000000-00-0	DCVFMVN DIAMOND ETF	08/07/2026	Unknown	412,011.000	523,385		0	
000360-20-6	AAON ORD	09/14/2026	Various	16,363.000	1,522,522		0	
00090Q-10-3	ADT ORD	09/17/2026	Various	98,131.000	697,799		0	
00130H-10-5	THE AES CORPORATION	09/03/2026	Various	14,299.000	211,772		0	
00206R-10-2	AT&T ORD	08/27/2026	Various	44,313.000	1,103,406		0	
00215W-10-0	ASE TECHNOLOGY HOLDING ADR	09/21/2026	Various	6,078.000	251,032		0	
00246W-10-3	AXT ORD	08/31/2026	SANFORD BERNSTEIN	1,525.000	93,100		0	
002824-10-0	ABBOTT LABORATORIES ORD	09/17/2026	Various	104,198.000	10,582,611		0	
00287Y-10-9	ABBVIE ORD	08/27/2026	Various	24,842.000	6,091,704		0	
00404A-10-9	ACADIA HEALTHCARE COMPANY ORD	08/27/2026	Various	22,991.000	684,358		0	
004225-10-8	ACADIA PHARMACEUTICALS ORD	07/10/2026	PENSERRA FI	100.000	2,624		0	
004239-10-9	ACADIA REALTY REIT ORD	07/22/2026	EVRISI	4,475.000	100,022		0	
004966-10-7	ACCELEVATION HOLDINGS CL A ORD	09/30/2026	Morgan Stanley	42,400.000	761,627		0	
00508Y-10-2	ACUITY ORD	08/05/2026	Various	979.000	339,292		0	
00724F-10-1	ADOBE ORD	07/24/2026	J.P. Morgan Securities PLC	74.000	16,583		0	
00751Y-10-6	ADVANCE AUTO PARTS ORD	07/13/2026	Various	9,300.000	524,717		0	
00760J-10-8	AEHR TEST SYSTEMS ORD	09/28/2026	Various	3,556.000	324,439		0	
00766T-10-0	AECOM ORD	09/02/2026	Goldman Sachs	38,341.000	2,608,338		0	
0076CA-10-4	AEGON ADR	08/10/2026	INSTINET	14,957.000	142,263		0	
00773J-20-2	SPYRE THERAPEUTICS ORD	09/28/2026	Jefferies & Co., Inc.	3,370.000	292,953		0	
007903-10-7	ADVANCED MICRO DEVICES ORD	08/27/2026	Various	806.000	429,446		0	
008073-10-8	AEROVIRONMENT ORD	07/17/2026	Various	648.000	94,463		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
008252-10-8	AFFILIATED MANAGERS GROUP ORD	07/24/2026	J.P. Morgan Securities PLC	285.000	101,964		0	
00827B-10-6	AFFIRM HOLDINGS CL A ORD	09/14/2026	Various	4,095.000	300,073		0	
00846U-10-1	AGILENT TECHNOLOGIES ORD	09/21/2026	Piper Jaffray	400.000	64,906		0	
009066-10-1	AIRBNB CL A ORD	07/24/2026	J.P. Morgan Securities PLC	959.000	138,467		0	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD	08/05/2026	J.P. MORGAN SECURITIES INC.	856.000	252,640		0	
010911-10-5	ALAMAR BIOSCIENCES ORD	08/04/2026	Jefferies & Co., Inc.	4,759.000	125,279		0	
011659-10-9	ALASKA AIR GROUP ORD	09/30/2026	Various	35,995.000	1,625,642		0	
012653-10-1	ALBEMARLE ORD	09/03/2026	Various	1,312.000	163,447		0	
013872-10-6	ALCOA ORD	07/08/2026	JEFFERIES & COMPANY, INC.	259.000	12,636		0	
01609W-10-2	ALIBABA GROUP HOLDING ADR REP 8 ORD	09/01/2026	Various	7,721.000	922,420		0	
016255-10-1	ALIGN TECHNOLOGY ORD	08/07/2026	SG AMERICAS SECURITIES, LLC	17,909.000	3,064,764		0	
01625V-10-4	ALIGNMENT HEALTHCARE ORD	07/28/2026	Various	14,903.000	309,050		0	
01748X-10-2	ALLEGIANT TRAVEL ORD	07/13/2026	Various	2,677.000	295,121		0	
01862Q-10-7	ALLIANCE LAUNDRY HOLDINGS ORD	08/25/2026	Various	105,494.000	2,612,507		0	
020002-10-1	ALLSTATE ORD	07/24/2026	J.P. Morgan Securities PLC	60.000	15,551		0	
02005N-10-0	ALLY FINANCIAL ORD	07/24/2026	J.P. Morgan Securities PLC	110.000	4,768		0	
02079K-10-7	ALPHABET CL C ORD	09/16/2026	Various	8,995.000	3,060,776		0	
02079K-30-5	ALPHABET CL A ORD	08/27/2026	Various	1,082.000	358,049		0	
02209S-10-3	ALTRIA GROUP ORD	08/05/2026	Various	7,941.000	555,791		0	
023135-10-6	AMAZON COM ORD	09/03/2026	Various	35,856.000	9,050,072		0	
025816-10-9	AMERICAN EXPRESS ORD	08/27/2026	Various	8,837.000	3,060,392		0	
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD	07/24/2026	J.P. Morgan Securities PLC	2,451.000	196,848		0	
03027X-10-0	AMERICAN TOWER REIT	08/27/2026	Various	6,901.000	1,210,228		0	
030420-10-3	AMERICAN WATER WORKS ORD	08/27/2026	Various	862.000	115,446		0	
03073E-10-5	CENCORA ORD	08/27/2026	BARCLAYS CAPITAL INC	64.000	20,624		0	
03076C-10-6	AMERIPRISE FINANCE ORD	07/24/2026	J.P. Morgan Securities PLC	191.000	97,371		0	
031100-10-0	AMETEK ORD	09/16/2026	Various	31,100.000	7,258,690		0	
031162-10-0	AMGEN ORD	07/24/2026	J.P. Morgan Securities PLC	261.000	96,024		0	
031652-10-0	AMKOR TECHNOLOGY ORD	07/08/2026	JEFFERIES & COMPANY, INC.	39.000	2,565		0	
032095-10-1	AMPHENOL CL A ORD	09/17/2026	Various	117,349.000	17,011,540		0	
03237H-10-1	AMYLYX PHARMACEUTICALS ORD	08/20/2026	Various	12,310.000	448,062		0	
032654-10-5	ANALOG DEVICES ORD	08/27/2026	Various	1,041.000	398,309		0	
033853-10-2	ANDERSEN GROUP CL A ORD	09/14/2026	Various	18,920.000	931,094		0	
036752-10-3	ELEVANCE HEALTH ORD	07/24/2026	Various	886.000	369,076		0	
03769M-10-6	APOLLO GLOBAL MANAGEMENT ORD	07/24/2026	Various	7,332.000	868,215		0	
03782L-10-1	APPIAN CL A ORD	09/29/2026	Various	7,509.000	279,098		0	
037833-10-0	APPLE ORD	08/27/2026	Various	1,917.000	628,150		0	
038222-10-5	APPLIED MATERIAL ORD	09/30/2026	Various	1,816.000	950,535		0	
03831W-10-8	APPLOVIN CL A ORD	08/05/2026	Various	1,353.000	602,011		0	
039483-10-2	ARCHER DANIELS MIDLAND ORD	07/10/2026	PENSERRA FI	200.000	15,975		0	
03969F-10-9	ARCUS BIOSCIENCES ORD	07/02/2026	COWEN	6,515.000	191,227		0	
040413-20-5	ARISTA NETWORKS ORD	09/03/2026	Various	7,532.000	1,484,477		0	
042068-20-5	ARM HOLDINGS ADR	09/17/2026	Various	6,800.000	1,746,821		0	
04271T-10-0	ARRAY TECHNOLOGIES ORD	07/24/2026	Various	22,075.000	123,375		0	
042735-10-0	ARROW ELECTRONICS ORD	09/16/2026	Various	2,016.000	430,562		0	
04623U-10-2	ASTELLAS PHARMA ADR REP 1 ORD	07/10/2026	Piper Jaffray	6,000.000	79,507		0	
04626A-10-3	ASTERA LABS ORD	07/24/2026	Various	228.000	88,337		0	
049468-10-1	ATLASSIAN CL A ORD	09/18/2026	Various	9,506.000	1,760,229		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
04956D-10-7	ATMUS FILTRATION TECHNOLOGIES ORD	09/14/2026	Various	27,137.000	1,336,338		0	
04963C-20-9	ATRICURE ORD	08/11/2026	Various	18,080.000	730,534		0	
04987L-10-2	ATTOVIA THERAPEUTICS ORD	09/22/2026	Various	9,172.000	170,362		0	
052769-10-6	AUTODESK ORD	08/27/2026	Various	137.000	34,047		0	
053015-10-3	AUTOMATIC DATA PROCESSING ORD	07/24/2026	Various	2,356.000	576,050		0	
053332-10-2	AUTOZONE ORD	09/03/2026	Various	445.000	1,354,442		0	
05348Y-10-5	AVALYN PHARMA ORD	07/02/2026	Various	5,031.000	151,698		0	
053604-10-4	AVEPOINT CL A ORD	08/13/2026	Various	29,483.000	372,364		0	
05463X-10-6	AXOGEN ORD	07/29/2026	Various	6,353.000	280,168		0	
05464T-10-4	AXSOME THERAPEUTICS ORD	08/07/2026	Various	2,231.000	487,155		0	
05550J-10-1	BJS WHOLESALE CLUB HOLD ORD	09/03/2026	Bank of America	746.000	69,527		0	
05614L-20-9	BABCOCK AND WILCOX ENTERPRISES ORD	08/19/2026	Various	53,327.000	554,356		0	
05637B-10-5	BACKBLAZE CL A ORD	09/30/2026	Various	10,330.000	144,434		0	
058498-10-6	BALL ORD	07/24/2026	J.P. Morgan Securities PLC	123.000	7,791		0	
05988J-10-3	BANDWIDTH CL A ORD	09/21/2026	Various	12,450.000	608,409		0	
05990K-10-6	BANC OF CALIFORNIA ORD	07/22/2026	STEPHENS INC.	14,070.000	299,177		0	
060505-10-4	BANK OF AMERICA ORD	09/03/2026	Various	19,192.000	1,192,112		0	
064058-10-0	BANK OF NEW YORK MELLON ORD	07/15/2026	Various	16,083.000	2,570,552		0	
07317Q-10-5	BAYTEX ENERGY ORD	08/24/2026	Various	272,471.000	1,721,671		0	
075887-10-9	BECTON DICKINSON ORD	07/24/2026	J.P. Morgan Securities PLC	1,025.000	157,707		0	
07725L-10-2	BEONE MEDICINES ADS REP ORD	08/13/2026	Various	1,840.000	586,271		0	
077454-10-6	BELDEN ORD	09/30/2026	Various	1,650.000	183,300		0	
08265T-20-8	BENTLEY SYSTEMS CL B ORD	07/24/2026	J.P. Morgan Securities PLC	2,003.000	63,738		0	
084670-70-2	BERKSHIRE HATHAWAY CL B ORD	07/24/2026	Various	614.000	306,879		0	
086516-10-1	BEST BUY ORD	08/04/2026	INSTINET	1,600.000	138,091		0	
088929-10-4	BGC GROUP CL A ORD	08/04/2026	Various	124,902.000	1,385,849		0	
09061G-10-1	BIOMARIN PHARMACEUTICAL ORD	09/21/2026	Piper Jaffray	2,400.000	154,158		0	
09264B-10-7	BLACKSTONE DIGITAL INFRASTRUCTUR ORD	07/06/2026	Various	5,658.000	122,486		0	
093712-10-7	BLOOM ENERGY CL A ORD	07/24/2026	Various	1,851.000	455,015		0	
095130-10-0	BLOSSOMHILL THERAPEUTICS ORD	09/29/2026	Various	13,544.000	253,649		0	
097023-10-5	BOEING ORD	07/24/2026	J.P. Morgan Securities PLC	225.000	50,775		0	
09857L-10-8	BOOKING HOLDINGS ORD	08/27/2026	Various	1,534.000	289,561		0	
099406-10-0	BOOT BARN HOLDINGS ORD	07/14/2026	Various	5,953.000	964,245		0	
09940T-10-0	BOOST RUN CL A ORD	07/21/2026	Various	4,350.000	107,637		0	
099502-10-6	BOOZ ALLEN HAMILTON HOLDING CL A ORD	07/08/2026	JEFFERIES & COMPANY, INC.	56.000	3,526		0	
099724-10-6	BORGWARNER ORD	07/24/2026	Various	176.000	11,303		0	
101137-10-7	BOSTON SCIENTIFIC ORD	08/27/2026	Various	78,971.000	3,853,871		0	
10316T-10-4	BOX CL A ORD	09/29/2026	Various	39,732.000	1,201,361		0	
10567X-10-1	BRAVEHEART BIO ORD	08/06/2026	BANK OF NYC/GOLDMAN	3,000.000	54,000		0	
10576N-10-2	BRAZE CL A ORD	09/23/2026	Various	2,867.000	90,204		0	
10806X-10-2	BRIDGEBIO PHARMA ORD	08/04/2026	Various	1,252.000	98,294		0	
10919W-40-5	BRIGHT MINDS BIOSCIENCES ORD	09/29/2026	Various	1,287.000	69,377		0	
10950A-10-6	BRIGHTSPRING HEALTH SERVICES ORD	09/17/2026	Various	20,763.000	1,252,202		0	
109641-10-0	BRINKER INTERNATIONAL ORD	09/29/2026	Various	7,727.000	1,647,839		0	
110122-10-8	BRISTOL MYERS SQUIBB ORD	09/03/2026	Various	18,167.000	1,168,078		0	
110448-10-7	BRITISH AMERICAN TOBACCO ADR REP ORD	07/14/2026	Wells	103,550.000	6,061,786		0	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD	07/24/2026	J.P. Morgan Securities PLC	584.000	85,680		0	
11135F-10-1	BROADCOM ORD	09/21/2026	Various	7,478.000	2,677,812		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
11271J-10-7	BROOKFIELD CL A ORD	07/01/2026	SANFORD BERNSTEIN	42,450.000	1,830,189		0	
117043-10-9	BRUNSWICK ORD	07/24/2026	Various	737.000	56,557		0	
122017-10-6	BURLINGTON STORES ORD	09/30/2026	Various	493.000	123,912		0	
12503M-10-8	CBOE GLOBAL MARKETS ORD	07/08/2026	JEFFERIES & COMPANY, INC.	157.000	42,048		0	
12510Q-10-0	CCC INTELLIGENT SOLUTIONS HLDG ORD	08/03/2026	Various	33,602.000	206,452		0	
125523-10-0	CIGNA ORD	08/04/2026	Various	868.000	239,710		0	
12572Q-10-5	CME GROUP CL A ORD	08/05/2026	Various	1,110.000	289,733		0	
126408-10-3	CSX ORD	07/28/2026	Various	43,212.000	2,220,934		0	
12653C-10-8	CNX RESOURCES ORD	08/26/2026	UBS	1,613.000	58,311		0	
126650-10-0	CVS HEALTH ORD	09/21/2026	Various	55,013.000	5,081,517		0	
127055-10-1	CABOT ORD	08/04/2026	Various	4,331.000	352,888		0	
127387-10-8	CADENCE DESIGN SYSTEMS ORD	08/27/2026	Various	38,354.000	12,939,927		0	
131193-10-4	CALLAWAY GOLF COMPANY ORD	08/04/2026	Various	14,198.000	274,783		0	
131428-10-4	CALUMET ORD	09/30/2026	UBS	846.000	44,894		0	
136385-10-1	CDN NATURAL RESOURCE ORD	09/21/2026	Various	3,015.000	144,059		0	
13646K-10-8	CANADIAN PACIFIC KANSAS CITY ORD	07/16/2026	Various	11,685.000	1,051,965		0	
14040H-10-5	CAPITAL ONE FINANCIAL ORD	09/21/2026	Various	13,254.000	2,846,448		0	
14149Y-10-8	CARDINAL HEALTH ORD	09/23/2026	Various	2,430.000	549,941		0	
14154A-10-2	CARDINAL INFRASTRU CL A ORD	09/30/2026	Various	13,345.000	465,898		0	
14174T-10-7	CARETRUST REIT ORD	09/29/2026	Various	16,458.000	620,810		0	
141788-10-9	CARGURUS CL A ORD	07/30/2026	Various	12,492.000	445,958		0	
146229-10-9	CARTERS ORD	08/10/2026	Various	8,648.000	348,999		0	
146869-10-2	CARVANA CL A ORD	07/24/2026	J.P. Morgan Securities PLC	3,054.000	202,664		0	
147448-10-4	CASELLA WASTE CL A ORD	09/25/2026	Various	6,029.000	539,149		0	
149123-10-1	CATERPILLAR ORD	09/03/2026	Various	166.000	140,308		0	
15102K-10-0	CELCUITY ORD	09/28/2026	INSTINET, LLC	1,711.000	136,362		0	
15117B-20-2	CELLDEX THERAPEUTICS ORD	09/22/2026	Various	12,397.000	450,322		0	
151290-88-9	CEMEX ADR REP 10 PAR CRTFCT	09/30/2026	Various	8,443.000	81,237		0	
15135B-10-1	CENTENE ORD	09/21/2026	Various	10,294.000	669,055		0	
15135B-10-1	CENTENE ORD	08/05/2026	Various	240.000	16,086		0	
15135U-10-9	CENOVUS ENERGY ORD	08/12/2026	Various	144,150.000	4,277,808		0	
15189T-10-7	CENTERPOINT ENERGY ORD	08/14/2026	UBS SECURITIES LLC	10,450.000	426,285		0	
152006-10-2	CENTERRA GOLD ORD	07/31/2026	JEFFRIES & COMPANY INC	2,960.000	51,578		0	
152413-10-0	CENTRAL BANCOMPANY CL A ORD	09/14/2026	Various	73,311.000	2,395,548		0	
155923-10-5	CENTURI HOLDINGS ORD	08/26/2026	Jefferies & Co., Inc.	1,023.000	21,705		0	
156431-10-8	CENTURY ALUMINUM ORD	08/06/2026	Bank of Montreal	1,592.000	77,298		0	
156504-30-0	CENTURY COMMUNITIES ORD	08/31/2026	RBC	1,570.000	107,333		0	
156944-10-0	CG ONCOLOGY ORD	09/28/2026	Jefferies & Co., Inc.	3,546.000	245,484		0	
159864-10-7	CHRLS RIVER LABS ORD	09/14/2026	Jeffries Finance LLC	287.000	78,175		0	
163086-10-1	CHEFS WAREHOUSE ORD	09/16/2026	Various	8,860.000	932,482		0	
16411R-20-8	CHENIERE ENERGY ORD	07/24/2026	Various	1,208.000	321,352		0	
165167-73-5	EXPAND ENERGY ORD	08/04/2026	Various	3,585.000	335,005		0	
165303-10-8	CHESAPEAKE UTILITIES ORD	09/23/2026	Various	11,701.000	1,527,096		0	
166764-10-0	CHEVRON ORD	09/03/2026	Bank of America	634.000	133,983		0	
16890P-10-3	CHINAGOLDINTL ORD	09/24/2026	Various	19,444.000	551,886		0	
16890P-10-3	CHINAGOLDINTL ORD	09/23/2026	CLSA LTD, HONG KONG	3,200.000	93,282		0	
16935C-10-9	CHIME FINANCIAL CL A ORD	09/04/2026	UBS FINANCIAL SERVICES LLC	1,530.000	51,503		0	
169656-10-5	CHIPOTLE MEXICAN GRILL ORD	08/27/2026	Various	4,381.000	144,311		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
171340-10-2	CHURCH AND DWIGHT ORD	08/27/2026	BARCLAYS CAPITAL INC	291.000	29,909		0	
171484-10-8	CHURCHILL DOWNS ORD	08/18/2026	Various	7,814.000	695,586		0	
171779-30-9	CIENA ORD	07/24/2026	Various	163.000	69,183		0	
172062-10-1	CINCINNATI FINANCIAL ORD	07/24/2026	J.P. Morgan Securities PLC	74.000	13,436		0	
17243V-10-2	CINEMARK HOLDINGS ORD	09/21/2026	UBS	5,914.000	208,316		0	
172755-10-0	CIRRUS LOGIC ORD	07/24/2026	J.P. Morgan Securities PLC	46.000	6,177		0	
17275R-10-2	CISCO SYSTEMS ORD	09/28/2026	Various	20,631.000	2,222,684		0	
172908-10-5	CINTAS ORD	07/07/2026	Jeffries Finance LLC	14,672.000	2,667,381		0	
172967-42-4	CITIGROUP ORD	08/05/2026	Various	672.000	91,886		0	
174610-10-5	CITIZENS FINANCIAL GROUP ORD	07/24/2026	J.P. Morgan Securities PLC	2,827.000	198,960		0	
189054-10-9	CLOROX ORD	07/24/2026	J.P. Morgan Securities PLC	90.000	8,591		0	
18915M-10-7	CLOUDFLARE CL A ORD	07/24/2026	J.P. Morgan Securities PLC	926.000	244,243		0	
191098-10-2	COCA COLA CONSOLIDATED ORD	07/08/2026	JEFFERIES & COMPANY, INC.	71.000	12,325		0	
191216-10-0	COCA-COLA ORD	08/05/2026	Various	10,448.000	884,474		0	
19240Q-20-1	COGENT BIOSCIENCES ORD	09/28/2026	Various	9,299.000	305,338		0	
192422-10-3	COGNEX ORD	09/03/2026	Various	1,080.000	65,970		0	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD	07/24/2026	J.P. Morgan Securities PLC	211.000	9,488		0	
19247G-10-7	COHERENT ORD	07/24/2026	J.P. Morgan Securities PLC	252.000	80,626		0	
192576-10-6	COHU ORD	09/30/2026	EVRISI	3,900.000	264,438		0	
194162-10-3	COLGATE PALMOLIVE ORD	07/24/2026	J.P. Morgan Securities PLC	67.000	6,067		0	
199908-10-4	COMFORT SYSTEMS USA ORD	09/03/2026	Various	126.000	208,483		0	
20030N-10-1	COMCAST CL A ORD	07/24/2026	Various	8,291.000	194,034		0	
201723-10-3	COMMERCIAL METALS ORD	09/25/2026	Morgan Stanley	609.000	39,989		0	
204166-10-2	COMMVAULT SYSTEMS ORD	07/27/2026	Various	3,384.000	489,254		0	
20464U-10-0	COMPASS CL A ORD	07/28/2026	Various	54,991.000	629,695		0	
20603L-10-2	CONCENTRA GROUP HOLDINGS PARENT ORD	09/24/2026	HONGKONG & SHANGHAI BKG CORP	28,907.000	1,002,064		0	
20825C-10-4	CONOCOPHILLIPS ORD	07/24/2026	J.P. Morgan Securities PLC	152.000	18,267		0	
21037T-10-9	CONSTELLATION ENERGY ORD	07/24/2026	J.P. Morgan Securities PLC	22.000	6,076		0	
21037X-10-0	CONSTELLATION SOFTWARE ORD	07/10/2026	Various	643.000	1,270,453		0	
21873S-10-8	COREWEAVE CL A ORD	07/24/2026	J.P. Morgan Securities PLC	2,310.000	196,463		0	
21874C-10-2	CORE AND MAIN CL A ORD	09/18/2026	JEFFERIES & COMPANY	4,975.000	212,265		0	
219350-10-5	CORNING ORD	08/27/2026	Various	3,404.000	548,157		0	
219948-10-6	CORPAY ORD	08/27/2026	Various	372.000	147,896		0	
22052L-10-4	CORTEVA ORD	07/24/2026	J.P. Morgan Securities PLC	2,629.000	225,319		0	
221015-10-0	CORVUS PHARMACEUTICALS ORD	09/28/2026	Various	8,632.000	105,849		0	
22160K-10-5	COSTCO WHOLESALE ORD	09/30/2026	Various	694.000	635,940		0	
22788C-10-5	CROWDSTRIKE HOLDINGS CL A ORD	09/30/2026	Various	10,017.000	2,200,663		0	
228368-10-6	CROWN HOLDINGS ORD	08/05/2026	J.P. MORGAN SECURITIES INC.	956.000	116,814		0	
22946R-10-1	CSQUARE ORD	07/29/2026	Various	60,850.000	1,274,455		0	
229663-10-9	CUBESMART REIT ORD	08/13/2026	Various	12,450.000	515,022		0	
231021-10-6	CUMMINS ORD	09/03/2026	Various	500.000	315,395		0	
23128Q-10-1	CURBLINE PROPERTIES ORD	09/01/2026	Various	11,905.000	354,855		0	
23282W-60-5	CYTOKINETICS ORD	09/28/2026	Various	8,112.000	558,419		0	
23284F-10-5	CYTOMX THERAPEUTICS ORD	07/02/2026	BTIG LLC	19,733.000	74,437		0	
235851-10-2	DANAHER ORD	08/07/2026	Various	41,285.000	8,103,138		0	
237266-10-1	DARLING INGREDIENTS ORD	09/16/2026	Nomura International PLC	11,301.000	745,195		0	
23804L-10-3	DATADOG CL A ORD	07/24/2026	J.P. Morgan Securities PLC	256.000	64,635		0	
23834J-20-1	DAVE CL A ORD	08/04/2026	Various	286.000	118,619		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
23918K-10-8	DAVITA ORD	09/03/2026	Bank of America	405.000	73,576		0	
244199-10-5	DEERE ORD	07/24/2026	J.P. Morgan Securities PLC	514.000	307,760		0	
24477V-10-5	DEFINIUM THERAPEUTICS ORD	09/28/2026	Various	8,604.000	342,501		0	
24665A-10-3	DELEK US HOLDINGS ORD	09/14/2026	Various	9,848.000	711,454		0	
24703L-20-2	DELL TECHNOLOGIES CL C ORD	09/25/2026	Various	2,550.000	1,268,680		0	
247361-70-2	DELTA AIR LINES ORD	08/05/2026	J.P. MORGAN SECURITIES INC.	2,178.000	202,968		0	
251566-10-5	DEUTSCHE TELEKOM ADR	07/20/2026	JEFFERIES & COMPANY, INC.	12,217.000	377,487		0	
25179M-10-3	DEVON ENERGY ORD	07/24/2026	J.P. Morgan Securities PLC	135.000	6,082		0	
252131-10-7	DEXCOM ORD	09/03/2026	Various	29,697.000	2,506,540		0	
25243Q-20-5	DIAGEO ADR REP 4 ORD	07/29/2026	GUZMAN & CO.	11,276.000	1,001,024		0	
252828-10-8	DIANTHUS THERAPEUTICS ORD	07/02/2026	ITG Wellington Direct	2,509.000	229,925		0	
254067-10-1	DILLARDS CL A ORD	08/04/2026	Various	42.000	25,375		0	
254543-10-1	DIODES ORD	09/29/2026	Various	12,750.000	1,244,012		0	
254604-10-1	DISC MEDICINE ORD	09/29/2026	Various	1,760.000	115,845		0	
254687-10-6	WALT DISNEY ORD	08/27/2026	Various	14,602.000	1,550,778		0	
256163-10-6	DOCUSIGN ORD	07/08/2026	JEFFERIES & COMPANY, INC.	366.000	16,936		0	
256677-10-5	DOLLAR GENERAL ORD	07/24/2026	J.P. Morgan Securities PLC	80.000	9,440		0	
256746-10-8	DOLLAR TREE ORD	09/03/2026	Various	504.000	65,492		0	
25754A-20-1	DOMINOS PIZZA ORD	07/08/2026	JEFFERIES & COMPANY, INC.	31.000	9,481		0	
257651-10-9	DONALDSON ORD	07/24/2026	J.P. Morgan Securities PLC	62.000	5,756		0	
25809K-10-5	DOORDASH CL A ORD	09/22/2026	Various	957.000	195,377		0	
258278-10-0	DORMAN PRODUCTS ORD	07/14/2026	ITG Wellington Direct	1,324.000	183,548		0	
260003-10-8	DOVER ORD	08/06/2026	Various	5,008.000	1,019,883		0	
26701L-10-0	DUTCH BROS CL A ORD	09/28/2026	Various	17,430.000	660,618		0	
268150-10-9	DYNATRACE ORD	08/19/2026	Various	119,307.000	5,452,692		0	
26818M-10-8	DYNE THERAPEUTICS ORD	09/28/2026	Various	40,328.000	822,789		0	
26884L-10-9	EQT ORD	07/24/2026	J.P. Morgan Securities PLC	233.000	12,412		0	
27579R-10-4	EAST WEST BANCORP ORD	07/24/2026	J.P. Morgan Securities PLC	158.000	20,771		0	
278642-10-3	EBAY ORD	07/24/2026	J.P. Morgan Securities PLC	85.000	9,279		0	
278865-10-0	ECOLAB ORD	08/27/2026	Various	478.000	131,012		0	
281020-10-7	EDISON INTERNATIONAL ORD	08/04/2026	Various	1,899.000	143,902		0	
28176E-10-8	EDWARDS LIFESCIENCES ORD	08/27/2026	Various	63,329.000	5,548,518		0	
284825-10-6	ELECTRA THERAPEUTICS ORD	09/18/2026	Jefferies & Co., Inc.	9,700.000	145,500		0	
285409-10-8	ELECTROMED ORD	07/20/2026	Various	10,940.000	457,519		0	
285512-10-9	ELECTRONIC ARTS ORD	07/24/2026	J.P. Morgan Securities PLC	721.000	148,405		0	
28618M-10-6	ELEMENT SOLUTIONS ORD	09/28/2026	Various	19,302.000	682,902		0	
29082A-10-7	EMBRAER ADR REP FOUR ORD	09/25/2026	Various	7,153.000	539,926		0	
29084Q-10-0	EMCOR GROUP ORD	08/05/2026	Various	147.000	114,745		0	
29358P-10-1	ENSIGN GROUP ORD	08/07/2026	SG AMERICAS SECURITIES, LLC	4,126.000	753,107		0	
29362U-10-4	ENTEGRIS ORD	07/24/2026	J.P. Morgan Securities PLC	293.000	39,691		0	
29444U-70-0	EQUINIX REIT ORD	07/10/2026	PENSERRA FI	580.000	605,086		0	
29445S-10-0	EQUIPMENTSHARE COM CL A ORD	08/20/2026	Wells	2,680.000	48,346		0	
29446M-10-2	EQUINOR ASA	09/30/2026	UBS SECURITIES LLC	12,333.000	514,219		0	
296013-10-5	EROCK CL A ORD	07/23/2026	Various	38,419.000	477,569		0	
29605J-10-6	ESAB ORD	09/24/2026	Various	9,000.000	680,471		0	
29786A-10-6	ETSY ORD	09/03/2026	Bank of America	344.000	28,222		0	
29977A-10-5	EVERCORE CL A ORD	07/24/2026	J.P. Morgan Securities PLC	210.000	71,055		0	
30040W-10-8	EVERSOURCE ENERGY ORD	09/21/2026	Piper Jaffray	2,800.000	187,965		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
300426-10-3	EVERUS CONSTRUCTION GROUP ORD	09/03/2026	Various	199.000	23,164		0	
30069T-10-1	EXCELERATE ENERGY CL A ORD	08/26/2026	Morgan Stanley	3,360.000	131,598		0	
30161N-10-1	EXELON ORD	08/04/2026	Various	728.000	34,121		0	
30161Q-10-4	EXELIXIS ORD	07/24/2026	J.P. Morgan Securities PLC	189.000	10,495		0	
302081-10-4	EXLSERVICE HOLDINGS ORD	07/30/2026	JEFFERIES & COMPANY, INC.	10,240.000	297,101		0	
30212P-30-3	EXPEDIA GROUP ORD	07/24/2026	J.P. Morgan Securities PLC	30.000	7,884		0	
302130-10-9	EXPEDITORS INTNL OF WASHTN CL A ORD	07/24/2026	J.P. Morgan Securities PLC	33.000	5,821		0	
30231G-10-8	EXXONMOBIL HOLDINGS ORD	07/24/2026	Various	296,163.000	40,389,138		0	
30257X-10-4	FB FINANCIAL ORD	09/29/2026	WellingtonDirect	6,475.000	337,794		0	
302941-10-9	FTI CONSULTING ORD	09/30/2026	Various	12,934.000	1,856,302		0	
30303M-10-2	META PLATFORMS CL A ORD	07/24/2026	J.P. Morgan Securities PLC	202.000	121,640		0	
30609A-10-9	ONEOK ORD	09/10/2026	J.P. MORGAN SECURITIES INC.	1,263.000	110,247		0	
31428X-10-6	FEDEX ORD	09/21/2026	Various	2,115.000	697,715		0	
314352-10-5	FEDEX FREIGHT HOLDING COMPANY ORD	08/14/2026	UBS SECURITIES LLC	1,049.000	157,204		0	
31488V-10-7	FERGUSON ENTERPRISES ORD	09/03/2026	Various	218.000	49,356		0	
31556C-10-6	FERVO ENERGY CL A ORD	08/19/2026	Various	22,003.000	434,424		0	
315616-10-2	F5 ORD	08/05/2026	Various	412.000	169,280		0	
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD	08/27/2026	Various	2,839.000	117,130		0	
316773-10-0	FIFTH THIRD BANCORP ORD	08/27/2026	Various	12,919.000	750,243		0	
31847R-10-2	FIRST AMERICAN FINANCIAL ORD	07/08/2026	BAML	1,837.000	129,542		0	
31946M-10-3	FIRST CITIZENS BANCSHARES CL A ORD	09/17/2026	Various	260.000	563,518		0	
320817-10-9	FIRST MERCHANTS ORD	09/22/2026	Various	49,004.000	2,094,432		0	
336433-10-7	FIRST SOLAR ORD	08/14/2026	Various	11,679.000	2,553,856		0	
33751L-10-5	FIRST WESTERN FINANCIAL ORD	09/29/2026	Various	27,101.000	867,709		0	
33767E-20-2	FIRSTSERVICE SUB VTG ORD	07/16/2026	INSTINET CORPORATION	600.000	89,748		0	
337738-10-8	FISERV ORD	07/22/2026	Various	2,320.000	117,854		0	
337932-10-7	FIRSTENERGY ORD	07/24/2026	J.P. Morgan Securities PLC	410.000	20,408		0	
33829M-10-1	FIVE BELOW ORD	07/20/2026	Various	268.000	51,245		0	
338307-10-1	FIVE9 ORD	09/29/2026	Various	11,979.000	393,193		0	
345370-86-0	FORD MOTOR ORD	09/03/2026	Various	6,900.000	99,090		0	
346375-10-8	FORMFACTOR ORD	08/19/2026	GOLDMAN SACHS INTERNATIONAL	333.000	38,662		0	
34959E-10-9	FORTINET ORD	09/21/2026	Various	5,622.000	969,180		0	
34959J-10-8	FORTIVE ORD	07/24/2026	Various	588.000	36,331		0	
35137L-10-5	FOX CL A ORD	08/05/2026	J.P. MORGAN SECURITIES INC.	1,252.000	73,530		0	
35671D-85-7	FREEPORT MCMORAN ORD	09/21/2026	J.P. MORGAN SECURITIES INC.	4,211.000	297,780		0	
358039-10-5	FRESHPET ORD	07/08/2026	Jefferies & Co., Inc.	7,001.000	379,923		0	
358054-10-4	FRESHWORKS CL A ORD	08/11/2026	Various	23,910.000	277,090		0	
35952H-70-0	FUELCELL ENERGY ORD	08/20/2026	Various	52,494.000	1,085,786		0	
35969L-10-8	FULL TRUCK ALLNC 20 ADR REP CL A ORD	08/27/2026	MORGAN STANLEY CO	22,339.000	193,413		0	
36262G-10-1	GXO LOGISTICS ORD	09/16/2026	Various	120,251.000	5,570,920		0	
363576-10-9	ARTHUR J GALLAGHER ORD	08/27/2026	BARCLAYS CAPITAL INC	177.000	46,288		0	
366651-10-7	GARTNER ORD	09/23/2026	Various	3,833.000	696,820		0	
36828A-10-1	GE VERNOVA ORD	07/24/2026	Various	249.000	269,952		0	
369550-10-8	GENERAL DYNAMICS ORD	07/24/2026	J.P. Morgan Securities PLC	203.000	76,501		0	
369604-30-1	GE AEROSPACE ORD	07/24/2026	J.P. Morgan Securities PLC	97.000	34,379		0	
37045V-10-0	GENERAL MOTORS ORD	07/24/2026	J.P. Morgan Securities PLC	192.000	15,886		0	
374689-10-7	GIBRALTAR INDUSTRIES ORD	09/18/2026	Various	16,403.000	753,667		0	
375558-10-3	GILEAD SCIENCES ORD	08/14/2026	Various	7,288.000	989,363		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
377322-10-2	GLAUKOS ORD	08/07/2026	SG AMERICAS SECURITIES, LLC	2,129.000	378,705		0	
379577-20-8	GLOBUS MEDICAL CL A ORD	09/03/2026	Bank of America	2,839.000	221,811		0	
38059T-10-6	GOLD FIELDS ADR REP 1 ORD	09/14/2026	GOLDMAN	17,005.000	734,319		0	
38141G-10-4	GOLDMAN SACHS GROUP ORD	08/05/2026	Various	224.000	237,686		0	
384109-10-4	GRACO ORD	08/05/2026	J.P. MORGAN SECURITIES INC.	2,481.000	204,807		0	
392709-10-1	GREEN BRICK PARTNERS ORD	09/10/2026	Various	37,207.000	2,670,111		0	
398182-30-3	AMERICAN HEALTHCARE REIT ORD	08/25/2026	Various	8,480.000	471,304		0	
40145W-10-1	GUARDIAN PHARMACY SERVICES CL A ORD	09/10/2026	Various	23,229.000	964,006		0	
403949-10-0	HF SINCLAIR ORD	08/04/2026	Various	1,638.000	131,944		0	
40412C-10-1	HCA HEALTHCARE ORD	08/07/2026	Various	3,689.000	1,515,326		0	
40415F-10-1	HDFC BANK ADR REP 3 ORD	09/04/2026	Various	46,072.000	1,067,933		0	
406216-10-1	HALLIBURTON ORD	08/05/2026	J.P. MORGAN SECURITIES INC.	3,464.000	110,398		0	
40637H-10-9	HALOZYME THERAPEUTICS ORD	09/03/2026	Various	1,412.000	150,689		0	
41068X-10-0	HA SUSTAINABLE INFRSCTR CPTL ORD	09/30/2026	Jefferies & Co., Inc.	5,654.000	210,452		0	
413197-10-4	HARMONY BIOSCIENCES HLDG ORD	08/04/2026	INSTINET	100.000	3,879		0	
416515-10-4	THE HARTFORD INSURANCE GROUP ORD	07/24/2026	J.P. Morgan Securities PLC	97.000	13,615		0	
418056-10-7	HASBRO ORD	07/24/2026	Various	1,590.000	122,339		0	
421298-10-0	HAYWARD HOLDINGS ORD	08/20/2026	Various	67,968.000	1,010,006		0	
42238D-10-7	HEARTFLOW ORD	08/07/2026	Various	20,008.000	521,394		0	
42328H-10-9	HELIOS TECHNOLOGIES ORD	08/18/2026	Various	2,978.000	240,957		0	
426281-10-1	JACK HENRY AND ASSOCIATES ORD	07/24/2026	Various	33,324.000	4,962,048		0	
427866-10-8	HERSHEY FOODS ORD	08/05/2026	Various	96.000	17,034		0	
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD	09/03/2026	Various	68,951.000	3,580,852		0	
43300A-20-3	HILTON WORLDWIDE HOLDINGS ORD	08/05/2026	J.P. MORGAN SECURITIES INC.	902.000	292,798		0	
433313-10-3	HINGE HEALTH CL A ORD	08/06/2026	Various	2,258.000	183,603		0	
437076-10-2	HOME DEPOT ORD	07/24/2026	J.P. Morgan Securities PLC	123.000	40,710		0	
43849R-10-5	HONEYWELL AEROSPACE ORD	07/24/2026	J.P. Morgan Securities PLC	1,344.000	310,625		0	
438516-20-5	HONEYWELL INTERNATIONAL ORD	07/08/2026	JEFFERIES & COMPANY, INC.	132.000	29,220		0	
44107P-10-4	HOST HOTELS & RESORTS REIT ORD	07/24/2026	Various	920.000	22,542		0	
441593-10-0	HOULIHAN LOK CL A ORD	07/30/2026	Various	27,201.000	3,538,188		0	
443201-10-8	HOWMET AEROSPACE ORD	08/27/2026	Various	227.000	61,606		0	
443510-60-7	HUBBELL ORD	07/08/2026	JEFFERIES & COMPANY, INC.	12.000	5,722		0	
444859-10-2	HUMANA ORD	09/14/2026	Various	3,855.000	1,441,534		0	
445658-10-7	JB HUNT TRANSPORT SERVICES ORD	08/05/2026	Various	2,616.000	759,319		0	
448579-10-2	HYATT HOTELS CL A ORD	09/30/2026	Various	115,850.000	20,076,092		0	
45104G-10-4	ICICI BANK ADR REP 2 ORD	09/24/2026	Various	28,894.000	856,145		0	
451107-10-6	IDACORP ORD	09/23/2026	Various	2,410.000	332,076		0	
45166A-10-2	IDEAYA BIOSCIENCES ORD	07/10/2026	Unknown	100.000	3,689		0	
45168D-10-4	IDEXX LABORATORIES ORD	09/03/2026	Various	1,083.000	611,717		0	
452308-10-9	ILLINOIS TOOL ORD	09/03/2026	Various	361.000	99,604		0	
452327-10-9	ILLUMINA ORD	09/16/2026	Various	930.000	201,038		0	
45245E-10-9	IMAX ORD	09/22/2026	Various	1,669.000	90,014		0	
45257U-10-8	IMMUNOME ORD	07/10/2026	Various	7,124.000	169,375		0	
45258D-10-5	IMMUNOCORE HOLDINGS ADR	07/02/2026	Various	2,646.000	85,713		0	
45258H-10-6	IMMIX BIOPHARMA ORD	09/29/2026	Various	23,664.000	246,791		0	
453038-40-8	IMPERIAL OIL ORD	09/15/2026	Nomura International PLC	10,856.000	1,472,394		0	
45337C-10-2	INCYTE ORD	09/03/2026	Various	1,482.000	186,953		0	
456788-10-8	INFOSYS ADR REP ORD	09/29/2026	Various	44,975.000	483,357		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
45687V-10-6	INGERSOLL RAND ORD	08/27/2026	BARCLAYS CAPITAL INC	472.000	37,455		0	
457642-20-5	INNODATA ORD	09/29/2026	Various	3,179.000	202,956		0	
457651-10-7	INNOVEX INTERNATIONAL ORD	08/26/2026	Morgan Stanley	5,728.000	161,503		0	
45781M-10-1	INNOVIVA ORD	08/04/2026	INSTINET	100.000	2,082		0	
45784P-10-1	INSULET ORD	07/01/2026	PIPER JAFFRAY & HOPWOOD	3,338.000	531,304		0	
458140-10-0	INTEL ORD	08/14/2026	Various	9,685.000	1,006,809		0	
458334-10-9	INTERPARFUMS ORD	07/20/2026	Various	1,560.000	186,176		0	
45841N-10-7	INTERACTIVE BROKERS GROUP CL A ORD	08/05/2026	Various	774.000	68,999		0	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD	07/21/2026	Various	15,880.000	2,214,309		0	
45867G-10-1	INTERDIGITAL ORD	09/29/2026	Various	1,143.000	390,499		0	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD	07/24/2026	Various	127.000	32,989		0	
46016U-10-8	INTERNATIONAL PETROL ORD	09/04/2026	Various	26,461.000	652,636		0	
461202-10-3	INTUIT ORD	07/24/2026	J.P. Morgan Securities PLC	40.000	11,734		0	
46120E-60-2	INTUITIVE SURGICAL ORD	09/17/2026	Various	53,124.000	20,532,482		0	
46266C-10-5	IQVIA HOLDINGS ORD	09/21/2026	SG AMERICAS SECURITIES, LLC	10,531.000	2,512,606		0	
46434G-81-4	ISHARES:MSCI MALAYSIA	07/30/2026	CF GLOBAL TRADING LLC	17,599.000	497,244		0	
465741-10-6	ITRON ORD	09/30/2026	RBC	1,036.000	90,085		0	
46578C-10-8	IVANHOE ELECTRIC ORD	09/25/2026	Various	46,147.000	426,828		0	
46625H-10-0	JPMORGAN CHASE ORD	09/03/2026	Various	4,482.000	1,607,647		0	
46627J-30-2	JSC HALYK BANK GDR	08/17/2026	CEDEL BANK	3,209.000	113,696		0	
47103J-10-5	JANUX THERAPEUTICS ORD	07/02/2026	ITG Wellington Direct	5,056.000	78,055		0	
47215P-10-6	JD.COM ADR REP 2 CL A ORD	09/29/2026	Various	6,400.000	188,641		0	
478160-10-4	JOHNSON & JOHNSON ORD	08/27/2026	Various	40,894.000	10,537,935		0	
48020Q-10-7	JONES LANG LASALLE ORD	07/24/2026	J.P. Morgan Securities PLC	45.000	14,711		0	
48241A-10-5	KB FINANCIAL GROUP ADR REP ONE ORD	07/09/2026	CITIGROUP GLOBAL MARKETS INC.	4,662.000	538,086		0	
48242W-10-6	KBR ORD	07/29/2026	Various	22,515.000	811,129		0	
482480-10-0	KLA ORD	08/31/2026	Various	2,444.000	434,113		0	
48251W-10-4	KKR AND CO ORD	08/11/2026	Various	48,213.000	4,908,101		0	
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD	07/24/2026	J.P. Morgan Securities PLC	216.000	67,338		0	
494368-10-3	KIMBERLY CLARK ORD	07/24/2026	J.P. Morgan Securities PLC	170.000	18,563		0	
49446R-10-9	KIMCO REALTY REIT ORD	08/05/2026	Various	6,357.000	160,700		0	
49714P-10-8	KINSALE CAPITAL GROUP ORD	08/05/2026	J.P. MORGAN SECURITIES INC.	284.000	105,370		0	
497266-10-6	KIRBY ORD	07/08/2026	JEFFERIES & COMPANY, INC.	36.000	5,098		0	
49726J-10-8	KIOXIA HLDGS ADR	08/28/2026	BMO Capital Markets	28,136.000	851,589		0	
497350-10-8	KIRIN HOLDINGS ORD	07/01/2026	CITIGROUP GLOBAL MARKETS INC.	5,600.000	95,327		0	
50012A-10-8	KODIAK GAS SERVICES ORD	08/26/2026	LIQUIDNET, INC.	2,708.000	165,034		0	
50015M-10-9	KODIAK SCIENCES ORD	09/28/2026	Various	3,029.000	279,222		0	
500643-20-0	KORN FERRY ORD	08/04/2026	Various	6,392.000	508,348		0	
501575-10-4	KYMERA THERAPEUTICS ORD	09/28/2026	Various	2,725.000	308,345		0	
502175-10-2	LTC PROPERTIES REIT ORD	09/29/2026	Various	51,922.000	2,226,973		0	
504922-10-5	LABCORP HOLDINGS ORD	07/24/2026	J.P. Morgan Securities PLC	42.000	12,457		0	
512807-30-6	LAM RESEARCH ORD	09/17/2026	Various	49,508.000	15,254,279		0	
516544-10-3	LANTHEUS HOLDINGS ORD	07/28/2026	EVRISI	1,695.000	172,635		0	
517834-10-7	LAS VEGAS SANDS ORD	07/24/2026	Various	1,547.000	71,958		0	
51819L-10-7	LATHAM GROUP ORD	09/15/2026	D.A. DAVIDSON & CO.	6,940.000	44,104		0	
518439-10-4	ESTEE LAUDER CL A ORD	09/03/2026	Various	650.000	63,703		0	
525327-10-2	LEIDOS HOLDINGS ORD	07/24/2026	J.P. Morgan Securities PLC	1,010.000	108,907		0	
52603A-20-8	LENDINGCLUB ORD	08/04/2026	Various	28,159.000	576,713		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
526107-10-7	LENNOX INTERNATIONAL ORD	09/03/2026	Bank of America	184.000	71,041		0	
531914-10-9	LIFEWAY FOODS ORD	07/15/2026	Various	4,339.000	132,310		0	
53228F-10-1	LIFESTANCE HEALTH GROUP ORD	08/10/2026	Various	70,575.000	790,811		0	
53229C-10-7	LIGHTSPEED COMMERCE ORD	07/17/2026	INSTINET CORPORATION	4,865.000	50,156		0	
53229X-10-1	LIFTOFF MOBILE ORD	08/14/2026	Various	26,177.000	595,347		0	
532457-10-8	ELI LILLY ORD	08/27/2026	Various	8,920.000	10,508,408		0	
53626N-10-2	LIONSGATE STUDIOS ORD	09/22/2026	Various	24,634.000	283,511		0	
537008-10-4	LITTELFUSE ORD	08/05/2026	Various	222.000	101,071		0	
539439-10-9	LLOYDS BANKING GROUP ADR 4 ORD	07/20/2026	JP MORGAN SECURITIES LLC	315,593.000	1,870,170		0	
53947R-10-5	LOAR HOLDINGS ORD	09/22/2026	Various	6,767.000	459,340		0	
539830-10-9	LOCKHEED MARTIN ORD	09/03/2026	Various	362.000	194,575		0	
540424-10-8	LOEWS ORD	08/05/2026	BMO CAPITAL MARKET CORP	973.000	112,432		0	
546347-10-5	LOUISIANA PACIFIC ORD	09/11/2026	Various	28,016.000	1,950,253		0	
548661-10-7	LOWE'S COMPANIES ORD	08/27/2026	BARCLAYS CAPITAL INC	246.000	51,210		0	
55261F-10-4	M&T BANK ORD	08/14/2026	UBS SECURITIES LLC	3,813.000	971,421		0	
55287L-10-1	MBX BIOSCIENCES ORD	09/30/2026	Various	11,789.000	696,987		0	
55306N-10-4	MKS ORD	07/24/2026	J.P. Morgan Securities PLC	13.000	4,342		0	
55318A-10-8	MNTN CL A ORD	08/26/2026	Various	50,238.000	556,002		0	
55354G-10-0	MSCI ORD	07/24/2026	J.P. Morgan Securities PLC	169.000	101,350		0	
55405W-10-4	MYR GROUP ORD	09/30/2026	Various	8,699.000	2,529,209		0	
55405Y-10-0	MACOM TECHNOLOGY SOLUTIONS ORD	08/25/2026	UBS Limited	376.000	99,843		0	
55616P-10-4	MACYS ORD	08/04/2026	Various	21,096.000	516,514		0	
556269-10-8	STEVEN MADDEN ORD	07/14/2026	Various	12,261.000	518,231		0	
558868-10-5	MADRIGAL PHARMACEUTI ORD	07/06/2026	ITG Wellington Direct	79.000	41,472		0	
55955D-10-0	MAGNITE ORD	07/29/2026	Various	20,126.000	386,708		0	
559663-10-9	MAGNOLIA OIL GAS CL A ORD	09/11/2026	Various	16,682.000	464,736		0	
56146T-10-3	MAMA S CREATIONS ORD	07/13/2026	Various	8,499.000	158,182		0	
562750-10-9	MANHATTAN ASSOCIATES ORD	07/24/2026	J.P. Morgan Securities PLC	55.000	8,457		0	
56400P-70-6	MANNKIND ORD	07/02/2026	ITG Wellington Direct	26,732.000	118,340		0	
56585A-10-2	MARATHON PETROLEUM ORD	07/27/2026	Various	3,551.000	1,104,862		0	
56600D-10-7	MARAVAI LIFESCIENCES CL A ORD	08/28/2026	Various	86,346.000	728,572		0	
57142B-20-3	MARQETA CL A ORD	08/04/2026	Various	10,066.000	174,230		0	
571748-10-2	MARSH ORD	09/30/2026	Various	9,346.000	1,591,665		0	
573874-10-4	MARVELL TECHNOLOGY ORD	08/31/2026	Various	157,423.000	35,291,910		0	
574599-10-6	MASCO ORD	07/24/2026	J.P. Morgan Securities PLC	143.000	11,333		0	
57636Q-10-4	MASTERCARD CL A ORD	08/27/2026	Various	649.000	369,664		0	
576485-20-5	MATADOR RESOURCES ORD	08/26/2026	Various	14,641.000	797,792		0	
57667L-10-7	MATCH GROUP ORD	08/05/2026	Various	588.000	22,617		0	
57776J-10-0	MAXLINEAR ORD	09/29/2026	Various	23,640.000	1,914,273		0	
578605-10-7	MAYVILLE ENGINEERING CO ORD	09/24/2026	Various	23,271.000	547,067		0	
580135-10-1	MCDONALD'S ORD	07/24/2026	J.P. Morgan Securities PLC	141.000	37,409		0	
58155Q-10-3	MCKESSON ORD	07/24/2026	J.P. Morgan Securities PLC	18.000	15,096		0	
58506Q-10-9	MEDPACE HOLDINGS ORD	07/24/2026	J.P. Morgan Securities PLC	15.000	9,088		0	
58733R-10-2	MERCADOLIBRE ORD	07/31/2026	JEFFERIES & CO	151.000	284,684		0	
58933Y-10-5	MERCK & CO ORD	08/07/2026	Various	35,255.000	4,522,729		0	
594918-10-4	MICROSOFT ORD	09/22/2026	Various	7,802.000	3,617,784		0	
595112-10-3	Micron Technology, Inc.	09/21/2026	Various	11,751.000	11,235,422		0	
604749-10-1	MIRUM PHARMACEUTICALS ORD	08/06/2026	Various	3,901.000	434,942		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
60744M-10-6	MOBILITY GLOBAL ORD	07/01/2026	PIPER JAFFRAY & HOPWOOD	42,683.000	841,242		0	
60937P-10-6	MONGODB CL A ORD	08/26/2026	DB ALEX BROWN	2,000.000	800,629		0	
609839-10-5	MONOLITHIC POWER SYSTEMS ORD	09/17/2026	Various	3,520.000	4,435,159		0	
61023L-20-7	MONOPAR THERAPEUTICS ORD	09/30/2026	Jefferies & Co., Inc.	1,314.000	110,790		0	
61174X-10-9	MONSTER BEVERAGE ORD	07/24/2026	J.P. Morgan Securities PLC	93.000	8,695		0	
617446-44-8	MORGAN STANLEY ORD	09/14/2026	Various	955.000	201,692		0	
620076-30-7	MOTOROLA SOLUTIONS ORD	07/24/2026	J.P. Morgan Securities PLC	14.000	5,782		0	
624756-10-2	MUELLER INDUSTRIES ORD	07/08/2026	JEFFERIES & COMPANY, INC.	281.000	15,627		0	
624758-10-8	MUELLER WATER PRODUCTS SER A ORD	08/24/2026	Various	38,740.000	974,795		0	
62944T-10-5	NVR ORD	08/05/2026	Various	5.000	31,883		0	
632307-10-4	NATERA ORD	08/13/2026	Various	1,349.000	425,485		0	
63253R-20-1	JOINT STOCK COMPANY NATIONAL GDR	07/31/2026	CF GLOBAL TRADING LLC	6,770.000	440,374		0	
639193-10-1	NAVAN CL A ORD	09/15/2026	Various	28,729.000	630,949		0	
63942X-10-6	NAVITAS SEMICONDUCTOR ORD	09/28/2026	Various	45,034.000	514,277		0	
640491-10-6	NEOGEN ORD	09/29/2026	Various	95,280.000	1,266,705		0	
64110L-10-6	NETFLIX ORD	08/27/2026	Various	36,080.000	2,536,745		0	
64115T-10-4	NETSCOUT SYSTEMS ORD	09/30/2026	RBC	4,507.000	183,045		0	
64119N-60-8	NETSKOPE CL A ORD	07/23/2026	Various	26,785.000	330,206		0	
64125C-10-9	NEUROCRINE BIOSCIENCES ORD	09/03/2026	Various	6,034.000	983,824		0	
64125S-10-4	NEUTRON HOLDINGS ORD	08/07/2026	Various	18,892.000	525,475		0	
647581-20-6	NEW ORIENTL EDUCTN GRP ADR REP 1 ORD	09/29/2026	Bank of America Securities	6,014.000	326,909		0	
650111-10-7	NEW YORK TIMES CL A ORD	09/03/2026	Various	1,778.000	128,385		0	
651639-10-6	NEWMONT ORD	08/04/2026	Various	815.000	77,981		0	
65249B-10-9	NEWS CL A ORD	08/05/2026	Various	966.000	27,538		0	
65339F-10-1	NEXTERA ENERGY ORD	08/27/2026	Various	3,946.000	344,681		0	
654106-10-3	NIKE CL B ORD	07/17/2026	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4,613.000	202,646		0	
665859-10-4	NORTHERN TRUST ORD	07/24/2026	J.P. Morgan Securities PLC	394.000	70,854		0	
666807-10-2	NORTHROP GRUMMAN ORD	09/30/2026	Various	20,968.000	10,636,855		0	
66987E-20-6	NOVAGOLD RESOURCES ORD	09/23/2026	Various	26,650.000	196,015		0	
67059N-10-8	NUTANIX CL A ORD	08/31/2026	Various	9,278.000	606,165		0	
67066G-10-4	NVIDIA ORD	09/03/2026	Various	18,502.000	4,053,978		0	
674215-20-7	CHORD ENERGY ORD	09/14/2026	Various	2,471.000	355,709		0	
674599-10-5	OCCIDENTAL PETROLEUM ORD	07/24/2026	J.P. Morgan Securities PLC	1,254.000	67,364		0	
679295-10-5	OKTA CL A ORD	09/03/2026	Bank of America	162.000	27,610		0	
679580-10-0	OLD DOMINION FREIGHT LINE ORD	09/03/2026	Various	1,958.000	375,138		0	
681936-10-0	OMEGA HEALTHCARE REIT ORD	07/24/2026	J.P. Morgan Securities PLC	459.000	23,738		0	
682189-10-5	ON SEMICONDUCTOR ORD	08/05/2026	J.P. MORGAN SECURITIES INC.	899.000	69,187		0	
68235P-10-8	ONE GAS ORD	07/09/2026	Various	6,085.000	482,227		0	
68236H-20-4	ONDAS ORD	07/22/2026	FBN SECS INC	39,013.000	311,117		0	
68237F-10-8	ONCE UPON A FARM PBC ORD	09/30/2026	Various	18,893.000	316,860		0	
682680-10-3	ONEOK ORD	08/05/2026	J.P. MORGAN SECURITIES INC.	1,263.000	110,247		0	
683715-10-6	OPEN TEXT ORD	03/24/2026	Unknown	2,238.000	71,824		0	
68389X-10-5	ORACLE ORD	09/21/2026	Various	3,018.000	431,571		0	
687793-10-9	OSCAR HEALTH CL A ORD	07/28/2026	Various	25,273.000	803,769		0	
68902V-10-7	OTIS WORLDWIDE ORD	09/09/2026	Various	134,322.000	9,637,673		0	
69007J-30-4	OUTFRONT MEDIA ORD	09/21/2026	Various	5,447.000	164,905		0	
69318G-10-6	PBF ENERGY CL A ORD	07/10/2026	PENSERRA FI	400.000	21,045		0	
693282-10-5	PDF SOLUTIONS ORD	09/30/2026	Various	15,249.000	708,578		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
69331C-10-8	PG&E ORD	07/24/2026	J.P. Morgan Securities PLC	966.000	17,247		0	
69343T-10-7	PJT PARTNERS CL A ORD	07/07/2026	Various	2,234.000	368,559		0	
69351T-10-6	PPL ORD	09/21/2026	Various	33,061.000	1,171,601		0	
69366J-20-0	PTC THERAPEUTICS ORD	09/28/2026	Various	3,897.000	262,216		0	
69370C-10-0	PTC ORD	09/18/2026	Various	10,999.000	1,499,855		0	
693718-10-8	PACCAR ORD	09/03/2026	Various	523.000	66,099		0	
69380Q-10-7	PACS GROUP ORD	07/10/2026	PENSERRA FI	600.000	25,526		0	
69608A-10-8	PALANTIR TECHNOLOGIES CL A ORD	09/22/2026	Various	31,129.000	4,741,001		0	
696389-40-2	PALISADE BIO ORD	09/30/2026	Various	46,658.000	69,318		0	
697435-10-5	PALO ALTO NETWORKS ORD	07/24/2026	Various	881.000	292,300		0	
69888T-20-7	PAR PACIFIC HOLDINGS ORD	07/10/2026	PENSERRA FI	300.000	19,574		0	
699460-10-4	PAREX RESOURCES ORD	09/18/2026	Various	58,634.000	1,200,305		0	
701094-10-4	PARKER HANNIFIN ORD	08/27/2026	Various	663.000	629,945		0	
70202L-10-2	PARSONS ORD	08/05/2026	Various	69,608.000	3,321,694		0	
70450Y-10-3	PAYPAL HOLDINGS ORD	08/05/2026	Various	2,292.000	109,856		0	
713448-10-8	PEPSICO ORD	07/24/2026	Various	970.000	132,759		0	
71367G-10-2	PERELLA WEINBERG PARTNERS CL A ORD	07/28/2026	Various	15,266.000	244,550		0	
71377A-10-3	PERFORMANCE FOOD GROUP ORD	09/16/2026	Various	167,054.000	16,496,550		0	
714046-10-9	REVVITY ORD	09/30/2026	Various	8,894.000	1,367,624		0	
714266-10-3	PERPETUA RESOURCES ORD	09/23/2026	Various	8,293.000	196,502		0	
71654V-40-8	PETROLEO BRASILEIRO ADR REPSTG 2 ORD	09/29/2026	Various	166,793.000	3,389,655		0	
717081-10-3	PFIZER ORD	07/24/2026	J.P. Morgan Securities PLC	599.000	14,743		0	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD	07/24/2026	J.P. Morgan Securities PLC	1,492.000	279,698		0	
718546-10-4	PHILLIPS 66 ORD	09/18/2026	Various	13,057.000	3,204,832		0	
72341E-30-4	PING AN INSURANCE GROUP COMPANY ADR	09/30/2026	Various	21,080.000	284,602		0	
729132-10-0	PLEXUS ORD	09/29/2026	Various	6,848.000	1,812,561		0	
73278L-10-5	POOL ORD	09/18/2026	Various	2,471.000	431,220		0	
733174-70-0	POPULAR ORD	08/04/2026	INSTINET	900.000	158,963		0	
739276-10-3	POWER INTEGRATIONS ORD	09/30/2026	Various	30,699.000	1,658,505		0	
739721-10-8	PRAIRIESKY ROYALTY ORD	09/21/2026	JEFFRIES & COMPANY INC	3,909.000	97,135		0	
74006W-20-7	PRAXIS PRECISION MEDICINES ORD	09/28/2026	Various	1,286.000	438,120		0	
74144T-10-8	T ROWE PRICE GROUP ORD	07/24/2026	J.P. Morgan Securities PLC	344.000	40,532		0	
741511-10-9	PRICESMART ORD	07/31/2026	Various	4,386.000	852,257		0	
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD	07/24/2026	Various	1,658.000	185,636		0	
742718-10-9	PROCTER & GAMBLE ORD	08/27/2026	Various	1,935.000	283,483		0	
74276R-10-2	PRIVIA HEALTH GROUP ORD	08/06/2026	Various	7,000.000	147,935		0	
743312-10-0	PROGRESS SOFTWARE ORD	09/30/2026	Various	15,178.000	608,997		0	
743315-10-3	PROGRESSIVE ORD	08/04/2026	Various	1,747.000	404,469		0	
74340W-10-3	PROLOGIS REIT	08/05/2026	Various	2,699.000	381,162		0	
74347M-10-8	PROPETRO HOLDING ORD	09/08/2026	Various	32,236.000	352,012		0	
74366E-10-2	PROTAGONIST THERAPEUTICS ORD	09/28/2026	Various	3,166.000	452,090		0	
744320-10-2	PRUDENTIAL FINANCIAL ORD	09/21/2026	Unknown	5,700.000	678,493		0	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD	08/05/2026	Various	4,535.000	343,349		0	
747292-10-0	QVC GROUP ORD	08/07/2026	Unknown	38,217.000	389,169		0	
747525-10-3	QUALCOMM ORD	09/14/2026	Various	41,208.000	7,384,847		0	
74758T-30-3	QUALYS ORD	08/17/2026	Various	1,818.000	338,220		0	
74762E-10-2	QUANTA SERVICES ORD	08/05/2026	J.P. MORGAN SECURITIES INC.	122.000	83,331		0	
749685-10-3	RPM ORD	07/24/2026	Goldman Sachs	2,197.000	234,907		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
751212-10-1	RALPH LAUREN CL A ORD	07/24/2026	J.P. Morgan Securities PLC	37.000	13,908		0	
75513E-10-1	RTX ORD	08/05/2026	Various	1,508.000	307,698		0	
75886F-10-7	REGENERON PHARMACEUTICALS ORD	08/27/2026	Various	3,159.000	2,443,953		0	
7591EP-10-0	REGIONS FINANCIAL ORD	07/24/2026	Various	6,992.000	211,429		0	
759351-60-4	REINSURANCE GROUP OF AMER ORD	08/04/2026	INSTINET	1,200.000	284,200		0	
75960P-10-4	REMITLY GLOBAL ORD	08/04/2026	Various	16,312.000	383,154		0	
759916-10-9	REPLIGEN ORD	08/07/2026	SG AMERICAS SECURITIES, LLC	9,167.000	1,481,111		0	
760125-10-4	RENTOKIL INITIAL ADS ECH REP 5 ORD	09/08/2026	Various	20,472.000	483,447		0	
761152-10-7	RESMED ORD	07/24/2026	J.P. Morgan Securities PLC	69.000	13,535		0	
76155X-10-0	REVOLUTION MEDICINES ORD	08/07/2026	SANFORD BERNSTEIN	1,862.000	369,954		0	
76243J-10-5	RHYTHM PHARMACEUTICALS ORD	09/30/2026	Various	2,931.000	293,745		0	
76680R-20-6	RINGCENTRAL CL A ORD	09/03/2026	Various	635.000	36,870		0	
767204-10-0	RIO TINTO ADR REP ONE ORD	09/17/2026	Various	19,198.000	1,954,947		0	
770700-10-2	ROBINHOOD MARKETS CL A ORD	07/24/2026	J.P. Morgan Securities PLC	2,895.000	321,298		0	
773121-10-8	ROCKET LAB ORD	07/24/2026	Various	533.000	44,052		0	
778296-10-3	ROSS STORES ORD	08/04/2026	Various	1,890.000	475,963		0	
778920-30-6	SHARONAI HOLDINGS CL A ORD	09/29/2026	Various	10,525.000	607,871		0	
780287-10-8	ROYAL GOLD ORD	09/30/2026	Various	7,940.000	1,981,813		0	
782011-10-0	RUSH STREET INTERACTIVE CL A ORD	09/30/2026	COWEN	57,200.000	1,138,884		0	
783549-10-8	RYDER SYSTEM ORD	07/24/2026	Various	145.000	38,600		0	
78392B-20-6	SK HYNIX ADS	09/30/2026	Various	12,468.000	1,994,754		0	
78409V-10-4	S&P GLOBAL ORD	09/15/2026	Various	46,588.000	16,367,378		0	
784305-10-4	H2O AMERICA ORD	09/23/2026	Various	2,015.000	125,387		0	
78440X-88-7	SL GREEN RLTY REIT ORD	09/29/2026	Various	10,768.000	553,759		0	
78454L-10-0	SM ENERGY ORD	08/26/2026	RBC	3,157.000	113,071		0	
78463M-10-7	SPS COMMERCE ORD	09/29/2026	Various	3,713.000	304,780		0	
78467J-10-0	SS AND C TECHNOLOGIES HOLDINGS ORD	07/06/2026	GOLDMAN SACHS INTERNATIONAL	273.000	17,843		0	
784730-10-3	SSR MINING ORD	08/11/2026	Various	5,228.000	166,068		0	
78709Y-10-5	SAIA ORD	08/05/2026	J.P. MORGAN SECURITIES INC.	197.000	70,301		0	
79466L-30-2	SALESFORCE ORD	07/24/2026	J.P. Morgan Securities PLC	124.000	20,222		0	
796050-88-8	SAMSUNG ELECTRONICS REG S GDR	09/29/2026	Various	405.000	2,045,869		0	
80004C-20-0	SANDISK ORD	08/24/2026	Various	893.000	1,201,368		0	
803866-10-2	SASOL ORD	09/10/2026	HSBC BANK PLC -LDN	6,518.000	93,867		0	
805111-10-1	SAVARA ORD	09/28/2026	Jefferies & Co., Inc.	20,294.000	103,359		0	
80706P-10-3	SCHOLAR ROCK HOLDING ORD	09/28/2026	Various	6,333.000	318,522		0	
808513-10-5	CHARLES SCHWAB ORD	09/03/2026	Various	4,579.000	497,435		0	
810186-10-6	SCOTTS MIRACLE GRO ORD	08/05/2026	J.P. MORGAN SECURITIES INC.	1,086.000	71,871		0	
811033-10-9	SCRIBE THERAPEUTICS ORD	09/29/2026	Various	8,400.000	134,656		0	
811707-80-1	SEACOAST BANKING OF FLORIDA ORD	07/30/2026	Various	11,310.000	386,763		0	
816851-10-9	SEMPRA ORD	07/24/2026	J.P. Morgan Securities PLC	149.000	13,876		0	
81730H-10-9	SENTINELONE CL A ORD	09/18/2026	Various	11,778.000	248,384		0	
81762P-10-2	SERVICENOW ORD	08/26/2026	Various	5,336.000	651,578		0	
81764X-10-3	SERVICETITAN CL A ORD	09/09/2026	Various	5,539.000	418,231		0	
82024L-10-3	SHATTUCK LABS ORD	07/06/2026	Various	10,227.000	72,764		0	
824596-10-0	SHINHAN FINANCIAL ADR REPSG 1 ORD	07/17/2026	Various	22,297.000	1,586,621		0	
82489W-10-7	SHOALS TECHNOLOGIES GROUP CL A ORD	09/30/2026	BNP PARIBAS SECURITIES BOND	29,140.000	229,623		0	
82509L-10-7	SHOPIFY CL A SUB VTG ORD	07/20/2026	NATIONAL BANK FINANCIAL	16,336.000	2,030,040		0	
82622J-10-4	SIEMENS HEALTHINEERS ADR	07/21/2026	JEFFERIES & COMPANY, INC.	18,789.000	372,997		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
828806-10-9	SIMON PROP GRP REIT ORD	09/03/2026	Bank of America	2,456.000	519,518		0	
829073-10-5	SIMPSON MANUF ORD	08/05/2026	J.P. MORGAN SECURITIES INC.	432.000	85,277		0	
82982L-10-3	SITEONE LANDSCAPE SUPPLY ORD	09/30/2026	Various	6,600.000	586,233		0	
830830-10-5	CHAMPION HOMES ORD	07/10/2026	Various	572.000	46,854		0	
831349-10-5	SLIDE INSURANCE HOLDINGS ORD	08/04/2026	INSTINET	1,600.000	32,850		0	
831865-20-9	A O SMITH ORD	07/24/2026	J.P. Morgan Securities PLC	142.000	8,628		0	
83207R-10-7	SMITH DOUGLAS HOMES CL A ORD	08/28/2026	RBC	6,812.000	92,522		0	
832248-20-7	SMITHFIELD FOODS ORD	09/03/2026	Bank of America	584.000	12,871		0	
833445-10-9	SNOWFLAKE ORD	09/23/2026	Various	7,342.000	2,357,650		0	
83418M-10-3	SOLARIS ENERGY INFRSTR CL A ORD	08/26/2026	Jefferies & Co., Inc.	346.000	18,082		0	
84265V-10-5	SOUTHERN COPPER ORD	09/11/2026	Various	10,172.000	2,020,554		0	
84615Q-10-3	SPACE EXPLORATION TECH CL A ORD	08/24/2026	J.P. Morgan Securities PLC	3,959.000	574,742		0	
85208M-10-2	SPROUTS FARMERS MARKET ORD	09/18/2026	Goldman Sachs	6,158.000	446,800		0	
852234-10-3	BLOCK CL A ORD	08/05/2026	Various	582.000	48,201		0	
855244-10-9	STARBUCKS ORD	09/03/2026	Various	6,812.000	711,042		0	
85914M-10-7	STEPSTONE GROUP CL A ORD	07/13/2026	Various	17,869.000	769,680		0	
86150R-10-7	STOKE THERAPEUTICS ORD	09/28/2026	Various	5,220.000	138,817		0	
863667-10-1	STRYKER ORD	09/08/2026	Various	4,187.000	1,247,826		0	
86366E-10-6	STRUCTURE THERAPEUTICS ADR	09/21/2026	Various	10,651.000	479,942		0	
867224-10-7	SUNCOR ENERGY ORD	09/15/2026	Various	44,227.000	3,166,992		0	
87162W-10-0	TD SYNNEX ORD	09/28/2026	Various	2,295.000	600,599		0	
871829-10-7	SYSCO ORD	09/16/2026	Various	68,064.000	5,511,509		0	
872540-10-9	TJX ORD	08/20/2026	Various	11,540.000	1,649,125		0	
872590-10-4	T MOBILE US ORD	09/21/2026	Various	1,374.000	241,765		0	
874036-10-6	TAIWAN FUND	08/04/2026	BTIG LLC	4,533.000	398,239		0	
874039-10-0	TAIWAN SEMICONDUCTOR MNFTG ADR 5 ORD	09/02/2026	Various	8,679.000	3,576,633		0	
874080-10-4	TAL EDUCATION GRP 3 ADR REP CL A ORD	09/03/2026	Various	13,346.000	161,418		0	
87505Y-40-9	TAMARACK VALLEY ENERGY ORD	08/11/2026	HSBC SECURITIES (USA), INC.	11,048.000	104,589		0	
875465-10-6	TANGER ORD	09/02/2026	Various	25,339.000	998,047		0	
876030-10-7	TAPESTRY ORD	07/24/2026	J.P. Morgan Securities PLC	77.000	10,940		0	
87612E-10-6	TARGET ORD	09/03/2026	Various	4,107.000	564,164		0	
877619-10-6	TAYSHA GENE THERAPIES ORD	09/28/2026	Various	28,797.000	151,402		0	
88032Q-10-9	TENCENT HOLDINGS ADR	09/29/2026	Various	47,373.000	2,618,215		0	
88033G-40-7	TENET HEALTHCARE ORD	09/21/2026	J.P. Morgan Securities PLC	718.000	181,790		0	
880345-10-3	TENNANT ORD	07/24/2026	Various	2,598.000	227,739		0	
88076W-10-3	TERADATA ORD	08/04/2026	Various	9,297.000	308,931		0	
880770-10-2	TERADYNE ORD	08/31/2026	Various	1,487.000	532,839		0	
880779-10-3	TEREX CORP	08/06/2026	Various	2,186.000	140,715		0	
88146M-10-1	TERRENO REALTY REIT ORD	07/10/2026	PENSERRA FI	1,700.000	116,745		0	
88160R-10-1	TESLA ORD	08/27/2026	Various	1,600.000	610,150		0	
88162G-10-3	TETRA TECH ORD	07/30/2026	Various	1,719.000	55,900		0	
88224Q-10-7	TEXAS CAPITAL BANCSHARES ORD	07/09/2026	Various	16,833.000	1,739,592		0	
882508-10-4	TEXAS INSTRUMENTS ORD	09/03/2026	Various	2,935.000	836,270		0	
883556-10-2	THERMO FISHER SCIENTIFIC ORD	08/27/2026	Various	2,775.000	1,457,320		0	
884903-88-1	THOMSON REUTERS ORD	07/20/2026	INSTINET	1,572.000	150,596		0	
88642R-10-9	TIDEWATER ORD	08/26/2026	Jefferies & Co., Inc.	1,078.000	95,946		0	
886453-10-9	TIDEWATER MIDSTREAM AND INFRA ORD	08/27/2026	Various	34,539.000	509,954		0	
886453-50-5	TIDEWATER MIDSTREAM AND INFRA ORD	09/08/2026	Various	19,594.000	302,015		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
888787-10-8	TOAST CL A ORD	08/27/2026	Various	3,371.000	116,543		0	
892356-10-6	TRACTOR SUPPLY ORD	09/21/2026	Various	81,239.000	2,657,108		0	
892672-10-6	TRADEWEB MARKETS CL A ORD	07/24/2026	J.P. Morgan Securities PLC	855.000	86,487		0	
893641-10-0	TRANSDIGM GROUP ORD	07/20/2026	BMO CAPITAL MARKET CORP	313.000	378,568		0	
89400J-10-7	TRANSUNION ORD	09/11/2026	Various	18,435.000	1,434,566		0	
89417E-10-9	TRAVELERS COMPANIES ORD	08/04/2026	Various	188.000	71,392		0	
89422G-10-7	TRAVERE THERAPEUTICS ORD	09/28/2026	Various	4,959.000	298,313		0	
89472Y-10-7	TREKOR METALS ORD	09/25/2026	Various	160,982.000	1,192,250		0	
89531P-10-5	TREX ORD	09/16/2026	Various	13,764.000	613,177		0	
89532M-10-1	TREVI THERAPEUTICS ORD	09/28/2026	Various	12,924.000	189,253		0	
89832Q-10-9	TRUIST FINANCIAL ORD	07/24/2026	J.P. Morgan Securities PLC	254.000	13,131		0	
90138F-10-2	TWILIO CL A ORD	09/29/2026	Various	730.000	172,284		0	
902252-10-5	TYLER TECHNOLOGIES ORD	09/21/2026	Various	201.000	66,603		0	
902681-10-5	UGI ORD	07/24/2026	J.P. Morgan Securities PLC	760.000	28,403		0	
902973-30-4	US BANCORP ORD	08/27/2026	Various	4,008.000	256,589		0	
90353T-10-0	UBER TECHNOLOGIES ORD	07/24/2026	J.P. Morgan Securities PLC	220.000	15,141		0	
90353W-10-3	UBIQUITI ORD	09/17/2026	Various	1,327.000	788,563		0	
90364P-10-5	UIPATH CL A ORD	07/08/2026	JEFFERIES & COMPANY, INC.	499.000	5,675		0	
903731-10-7	UL SOLUTIONS CL A ORD	08/05/2026	J.P. MORGAN SECURITIES INC.	1,047.000	82,818		0	
90400D-10-8	ULTRAGENYX PHARMACEUTICAL ORD	09/28/2026	SANFORD BERNSTEIN	4,545.000	65,519		0	
904767-80-3	UNILEVER ADR REP 1 ORD	07/14/2026	Wells	43,700.000	2,673,190		0	
907818-10-8	UNION PACIFIC ORD	07/24/2026	J.P. Morgan Securities PLC	112.000	34,533		0	
911163-10-3	UNITED NATURAL FOODS ORD	07/16/2026	Various	5,240.000	252,887		0	
911312-10-6	UNITED PARCEL SERVICE CL B ORD	09/24/2026	Various	25,733.000	2,378,708		0	
911363-10-9	UNITED RENTAL ORD	09/03/2026	Various	140.000	149,172		0	
91307C-10-2	UNITED THERAPEUTICS ORD	09/21/2026	Various	232.000	119,694		0	
91324P-10-2	UNITEDHEALTH GRP ORD	08/14/2026	Various	20,501.000	8,373,779		0	
916896-10-3	URANIUM ENERGY ORD	08/26/2026	BZW SECS	13,928.000	183,134		0	
917047-10-2	URBAN OUTFITTERS ORD	09/30/2026	Various	13,332.000	975,534		0	
918204-10-8	VF ORD	07/24/2026	J.P. Morgan Securities PLC	286.000	4,885		0	
91912E-10-5	VALE ADR REPTG ONE ORD	09/10/2026	Various	13,037.000	195,161		0	
91913Y-10-0	VALERO ENERGY ORD	08/13/2026	Various	7,360.000	2,472,673		0	
919794-10-7	VALLEY NATIONAL ORD	08/04/2026	Various	166,033.000	2,436,340		0	
92047W-10-1	VALVOLINE ORD	08/19/2026	Various	62,078.000	2,101,629		0	
922280-10-2	VARONIS SYSTEMS ORD	08/21/2026	Various	13,427.000	570,801		0	
922417-10-0	VEECO INSTRUMENTS ORD	08/31/2026	Various	3,227.000	141,637		0	
92243G-10-8	VAXCYTE ORD	07/10/2026	Various	8,257.000	476,991		0	
92276F-10-0	VENTAS REIT ORD	08/27/2026	BARCLAYS CAPITAL INC	415.000	38,532		0	
92343V-10-4	VERIZON COMMUNICATIONS ORD	07/24/2026	Various	3,125.000	133,473		0	
92345Y-10-6	VERISK ANALYTICS ORD	07/24/2026	J.P. Morgan Securities PLC	550.000	104,827		0	
92532F-10-0	VERTEX PHARMACEUTICALS ORD	08/27/2026	Various	4,701.000	2,312,589		0	
92537N-10-8	VERTIV HOLDINGS CL A ORD	08/27/2026	Various	4,324.000	1,277,253		0	
92556W-10-4	VIA TRANSPORTATION CL A ORD	09/29/2026	Various	10,444.000	243,226		0	
925652-10-9	VICI PPTYS ORD	08/24/2026	Various	15,211.000	406,341		0	
925815-10-2	VICOR ORD	07/01/2026	J.P. Morgan Securities PLC	119.000	42,300		0	
926400-10-2	VICTORIA S SECRET ORD	09/30/2026	Various	27,630.000	2,461,147		0	
92790C-10-4	VIRIDIAN THERAPEUTICS ORD	07/02/2026	ITG Wellington Direct	7,525.000	143,979		0	
92826C-83-9	VISA CL A ORD	07/24/2026	J.P. Morgan Securities PLC	167.000	59,155		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
928298-10-8	VISHAY INTERTECH ORD	07/28/2026	Various	7,115.000	246,404		0	
92839U-20-6	VISTEON ORD	08/05/2026	Jefferies & Co., Inc.	1,086.000	112,037		0	
92840M-10-2	VISTRA ORD	09/21/2026	Various	1,897.000	295,339		0	
92846Q-10-7	THE VITA COCO COMPANY ORD	07/10/2026	Various	10,701.000	740,678		0	
92892B-10-3	VOYAGER TECHNOLOGIES CL A ORD	09/23/2026	Various	15,835.000	452,356		0	
929089-10-0	VOYA FINANCIAL ORD	08/18/2026	Various	22,088.000	2,134,476		0	
929236-10-7	WD-40 ORD	09/23/2026	CITADEL SECURITIES	1,121.000	216,444		0	
931142-10-3	WALMART ORD	07/24/2026	Various	494.000	54,826		0	
93148P-10-2	WALKER & DUNLOP ORD	09/30/2026	Various	16,564.000	679,866		0	
93403J-10-6	WARBY PARKER CL A ORD	07/10/2026	Jefferies & Co., Inc.	2,173.000	63,636		0	
934550-20-3	WARNER MUSIC GROUP CL A ORD	08/27/2026	BARCLAYS CAPITAL INC	437.000	12,273		0	
941848-10-3	WATERS ORD	08/27/2026	BARCLAYS CAPITAL INC	81.000	34,342		0	
949746-10-1	WELLS FARGO ORD	08/27/2026	Various	43,831.000	3,819,582		0	
950755-10-8	WERNER ENTERPRISES ORD	08/26/2026	Various	55,750.000	2,138,915		0	
955306-10-5	WEST PHARM SVC ORD	08/05/2026	J.P. MORGAN SECURITIES INC.	188.000	66,001		0	
958102-10-5	WESTERN DIGITAL ORD	09/29/2026	Various	8,035.000	3,942,169		0	
96467A-20-0	WHITECAP RESOURCES ORD	09/02/2026	INSTINET CORPORATION	83,873.000	1,103,082		0	
97717P-10-4	WISDOMTREE ORD	07/22/2026	Various	40,197.000	787,088		0	
980745-10-3	WOODWARD ORD	07/09/2026	CITIBANK	315.000	128,170		0	
981064-10-8	WOORI FINANCIAL GRP ADR REP 3 ORD	07/15/2026	JP MORGAN SECURITIES LLC	2,816.000	178,151		0	
98139A-10-5	WORKIVA CL A ORD	09/18/2026	Various	6,834.000	398,766		0	
983793-10-0	XPO ORD	08/05/2026	J.P. MORGAN SECURITIES INC.	508.000	101,717		0	
98420N-10-5	XENON PHARMACEUTICALS ORD	09/29/2026	Various	5,858.000	271,118		0	
98422E-10-3	XERIS BIOPHARMA HOLDINGS ORD	07/02/2026	Various	15,770.000	129,452		0	
98585X-10-4	YETI HOLDINGS ORD	08/13/2026	Baird	1,914.000	85,157		0	
988498-10-1	YUM BRANDS ORD	07/24/2026	J.P. Morgan Securities PLC	62.000	9,199		0	
98850P-10-9	YUM CHINA ORD	07/13/2026	INSTINET PACIFIC LTD, HONG KONG	1,750.000	77,017		0	
989207-10-5	ZEBRA TECHNOLOGIES CL A ORD	09/03/2026	Bank of America	188.000	67,212		0	
98937L-10-5	ZENAS BIOPHARMA ORD	09/30/2026	Various	14,483.000	411,126		0	
98954M-10-1	ZILLOW GROUP CL A ORD	07/08/2026	JEFFERIES & COMPANY, INC.	211.000	6,816		0	
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD	09/18/2026	Various	18,117.000	1,726,249		0	
989701-10-7	ZIONS BANCORPORATION ORD	08/04/2026	INSTINET	2,400.000	174,140		0	
98978V-10-3	ZOETIS CL A ORD	09/10/2026	Various	8,673.000	643,633		0	
98980L-10-1	ZOOM COMMUNICATIONS CL A ORD	08/05/2026	Various	1,497.000	145,198		0	
A19494-10-2	ERSTE GROUP BANK ORD	09/10/2026	HSBC BANK PLC -LDN	374.000	53,144		0	
A51460-11-0	OMV ORD	08/05/2026	UBS AG LONDON EQUITIES	1,169.000	86,075		0	
B9T59Z-10-0	WDP REIT ORD	07/01/2026	JP MORGAN SECURITIES LIMITED	2,889.000	72,100		0	
D0066B-18-5	ADIDAS N ORD	07/20/2026	JP MORGAN SECURITIES LIMITED	4,161.000	862,764		0	
D03080-11-2	ALLIANZ ORD	07/27/2026	Various	7,763.000	3,794,167		0	
D0712D-16-3	BAYER N ORD	09/24/2026	Various	25,863.000	1,441,422		0	
D1882G-11-9	DEUTSCHE BOERSE N ORD	08/07/2026	Various	3,073.000	898,156		0	
D2734Z-10-7	FRESENIUS MEDICAL CARE ORD	07/21/2026	JEFFRIES & COMPANY INC	28,440.000	1,394,378		0	
D3510Y-10-8	INDUS HOLDING ORD	08/24/2026	Various	8,967.000	356,587		0	
D35415-10-4	INFINEON TECHNOLOGIES N ORD	09/10/2026	Various	19,997.000	1,396,704		0	
D5357W-10-3	MERCK ORD	08/14/2026	UBS AG LONDON	6,510.000	1,031,912		0	
D55535-10-4	MUENCHENER RUECKVER N ORD	07/08/2026	BARCLAYS BANK PLC, LONDON BRANCH	2,532.000	1,456,513		0	
D66992-10-4	SAP ORD	08/27/2026	Various	12,735.000	2,655,397		0	
D6T479-10-7	SIEMENS HEALTHINEERS ORD	07/10/2026	GOLDUS33 GOLDMAN SACHS NY	27,461.000	1,084,540		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
D6T47E-10-6	SIEMENS ENERGY N ORD	09/17/2026	JP MORGAN SECURITIES LIMITED	1,100.000	179,086		0	
D80900-10-9	SALZGITTER ORD	08/14/2026	STATE STREET BANK AND TRUST COMPANY	12,844.000	757,833		0	
D82827-11-0	TALANX ORD	07/22/2026	Societe Generale	2,629.000	339,452		0	
D8398Q-11-9	THYSSENKRUPP ORD	09/09/2026	HSBC BANK PLC -LDN	6,882.000	123,405		0	
D98423-10-2	ZALANDO ORD	07/21/2026	BANK OF NEW YORK	2,317.000	74,563		0	
E11805-10-3	BANCO BILBAO VIZCAYA ARGENTARIA ORD	08/17/2026	Various	7,829.000	208,449		0	
E19790-10-9	BANCO SANTANDER ORD	08/14/2026	STATE STREET BANK AND TRUST COMPANY	59,114.000	883,840		0	
E6282J-12-5	INDITEX ORD	07/27/2026	Societe Generale	4,808.000	304,106		0	
E7347B-10-7	MAPFRE ORD	07/29/2026	BNP PARIBAS ARBITRAGE	11,457.000	57,048		0	
F22797-10-8	CREDIT AGRICOLE ORD	08/03/2026	BANK OF NEW YORK	11,546.000	259,526		0	
F4268U-17-1	GECINA ORD	08/05/2026	UBS AG LONDON EQUITIES	613.000	53,699		0	
F43638-14-1	SOCIETE GENERALE ORD	08/03/2026	JEFFRIES & COMPANY INC	363.000	34,784		0	
F6866T-10-0	ORANGE ORD	08/14/2026	UBS AG LONDON EQUITIES	44,204.000	842,446		0	
F7607Z-16-5	PUBLICIS GROUPE ORD	08/14/2026	STATE STREET BANK AND TRUST COMPANY	5,559.000	658,572		0	
F7629A-10-7	ENGIE ORD	08/14/2026	UBS AG LONDON EQUITIES	36,967.000	1,108,004		0	
F95094-58-1	UNIBAIL RODAMCO WE STAPLED UNT	07/13/2026	HSBC BANK PLC -LDN	951.000	111,358		0	
G01408-10-6	AIRTAC ORD	09/21/2026	Various	13,000.000	588,014		0	
G01767-10-5	ALKERMES ORD	09/21/2026	COWEN	9,918.000	500,586		0	
G0378L-10-0	ANGLOGOLD ORD	09/09/2026	Various	16,806.000	1,727,676		0	
G0378L-10-0	ANGLOGOLD ORD	08/07/2026	Various	2,000.000	172,169		0	
G0398N-12-8	ANTOFAGASTA ORD	07/31/2026	JEFFERIES & CO	5,653.000	282,213		0	
G04011-10-5	ANTA SPORTS ORD	07/20/2026	JPMORGAN SECURITIES INC, NEW YORK	4,000.000	38,984		0	
G0403H-10-8	AON CL A ORD	09/30/2026	Various	10,920.000	3,241,626		0	
G0585R-10-6	ASSURED GUARANTY ORD	08/27/2026	Various	1,704.000	128,151		0	
G0593M-10-7	ASTRAZENECA ORD	07/09/2026	UBSZurich	637.000	111,161		0	
G0692U-10-9	AXIS CAPITAL HOLDINGS ORD	09/17/2026	Various	27,771.000	3,097,539		0	
G0956V-10-8	BEIGENE ORD A	08/10/2026	Morgan Stanley & Co	3,527.000	152,817		0	
G1151C-10-1	ACCENTURE CL A ORD	08/27/2026	Various	234.000	39,726		0	
G12793-10-8	BP ORD	08/19/2026	Various	23,495.000	174,185		0	
G1510J-10-2	BRITISH AMERICAN TOBACCO ORD	09/16/2026	Various	24,412.000	1,372,750		0	
G16612-10-6	BT GROUP ORD	08/14/2026	STATE STREET BANK AND TRUST COMPANY	287,746.000	783,879		0	
G2004J-10-3	CARNIVAL ORD	08/04/2026	Various	9,714.000	287,256		0	
G21096-10-5	MENGNIU DAIRY ORD	08/20/2026	Various	603,000.000	1,402,343		0	
G23356-15-0	COMPUTACENTER ORD	08/06/2026	Various	5,401.000	350,414		0	
G2442N-10-4	COSCO SHIP PORT ORD	09/30/2026	Various	870,000.000	662,481		0	
G25457-10-5	CREDO TECHNOLOGY GROUP HOLDING ORD	07/24/2026	Various	1,799.000	432,855		0	
G2816P-10-7	DONGYUE GROUP ORD	07/20/2026	JEFFRIES & COMPANY INC	13,000.000	20,765		0	
G29183-10-3	EATON ORD	08/31/2026	Various	14,306.000	5,861,815		0	
G2953R-11-4	AAC TECH ORD	09/01/2026	Various	31,000.000	163,312		0	
G3066L-10-1	ENN ENERGY ORD	07/09/2026	CLSA LTD, HONG KONG	6,800.000	35,961		0	
G3198U-10-2	ESSENT GROUP ORD	07/08/2026	KEEFE BRUYETTE EQ	4,957.000	317,610		0	
G3223R-10-8	EVEREST GROUP ORD	09/29/2026	Various	1,092.000	405,768		0	
G42706-10-4	HAMILTON INSURANCE GROUP CL B ORD	07/13/2026	Various	10,400.000	356,473		0	
G4387E-10-7	H&H INTL HLDG ORD	09/24/2026	Various	430,500.000	993,800		0	
G4770L-10-6	INFORMA ORD	08/14/2026	Various	107,937.000	1,360,209		0	
G4818G-10-1	INNOVENT BIO ORD	09/11/2026	Various	13,500.000	165,176		0	
G50871-10-5	JAZZ PHARMACEUTICALS ORD	08/05/2026	J.P. MORGAN SECURITIES INC.	251.000	65,667		0	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD	07/24/2026	J.P. Morgan Securities PLC	100.000	14,341		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
G52562-14-0	KINGBOARD HLDG ORD	07/22/2026	Various	31,500.000	239,676		0	
G52694-10-9	KINIKSA PHARMACEUTICALS INT CL A ORD	07/10/2026	PENSERRA FI	800.000	51,011		0	
G54950-10-3	LINDE ORD	07/24/2026	J.P. Morgan Securities PLC	651.000	344,608		0	
G54950-10-3	LINDE ORD	08/27/2026	Various	2,214.000	1,077,766		0	
G5824M-10-7	MARKS AND SPENCER GROUP ORD	08/14/2026	UBS AG LONDON EQUITIES	247,764.000	1,297,746		0	
G5960L-10-3	MEDTRONIC ORD	07/24/2026	J.P. Morgan Securities PLC	197.000	16,393		0	
G6422B-14-7	NATWEST GROUP ORD	09/21/2026	Various	260,953.000	2,480,326		0	
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD	09/17/2026	JP Morgan Algos	31,212.000	462,503		0	
G6683N-10-3	NU HOLDINGS CL A ORD	09/30/2026	Various	176,532.000	2,534,671		0	
G6700G-10-7	NVENT ELECTRIC ORD	08/19/2026	Various	1,436.000	228,134		0	
G6771K-10-2	IGG ORD	09/23/2026	Societe Generale	93,000.000	36,665		0	
G6838N-10-7	OXFORD INSTRUMENTS ORD	09/24/2026	JEFFERIES INTERNATIONAL LTD	4,311.000	165,212		0	
G68437-13-9	PACIFIC BASIN ORD	08/19/2026	Various	3,086,000.000	1,573,127		0	
G7494G-10-5	RENTOKIL INITIAL ORD	09/08/2026	Various	320,779.000	1,516,821		0	
G7997R-10-3	SEAGATE TECHNOLOGY HOLDINGS ORD	09/23/2026	Various	1,953.000	1,679,600		0	
G7997W-10-2	SEADRILL ORD	08/26/2026	Jefferies & Co., Inc.	3,302.000	154,236		0	
G7S00T-10-4	PENTAIR ORD	09/18/2026	Various	7,565.000	448,215		0	
G7S0C8-10-7	RECKITT BENCKISER GROUP ORD	09/23/2026	Various	57,295.000	3,845,063		0	
G80400-10-7	SERCO GROUP ORD	07/29/2026	JEFFERIES INTERNATIONAL LTD	15,251.000	49,548		0	
G8060N-10-2	SENSATA TECHNOLOGIES HOLDING ORD	07/24/2026	J.P. Morgan Securities PLC	769.000	34,139		0	
G80827-10-1	SHELL ORD	09/17/2026	BANK OF NEW YORK	1,127.000	53,943		0	
G8087W-10-1	SHENZHOU INTL ORD	08/18/2026	Various	178,200.000	945,136		0	
G8167W-13-8	SBP GROUP ORD	07/20/2026	INSTINET PACIFIC LTD, HONG KONG	43,000.000	28,232		0	
G8192H-10-6	SIRIUSPOINT ORD	09/25/2026	Various	28,036.000	689,690		0	
G84228-15-7	STANDARD CHARTERED ORD	08/18/2026	Various	135,228.000	4,097,943		0	
G8473T-10-0	STERIS ORD	07/13/2026	UBS	2,158.000	465,828		0	
G8499E-10-3	STHREE ORD	09/14/2026	Various	270,696.000	1,081,329		0	
G8586D-10-9	SUNNY OPTICAL ORD	09/15/2026	Various	342,600.000	2,808,782		0	
G8655K-10-9	TIANNENG POWER ORD	07/31/2026	BARCLAYS BANK PLC, LONDON BRANCH	32,000.000	20,741		0	
G8701T-13-8	TCL ELECTRONICS ORD	07/30/2026	Various	27,000.000	53,665		0	
G87110-10-5	TECHNIPFMC ORD	07/24/2026	J.P. Morgan Securities PLC	185.000	14,206		0	
G87572-16-3	TENCENT ORD	09/24/2026	Various	51,973.000	2,946,034		0	
G8963N-10-0	TP ICAP GROUP ORD	07/08/2026	BARCLAYS BANK PLC, LONDON BRANCH	11,592.000	54,134		0	
G8994E-10-3	TRANE TECHNOLOGIES ORD	09/03/2026	Various	507.000	236,043		0	
G92087-34-8	UNILEVER ORD	07/20/2026	JP MORGAN SECURITIES LIMITED	10,343.000	643,672		0	
G95248-13-7	WEIR ORD	07/03/2026	CITIGROUP DMA	20,369.000	683,276		0	
G96007-10-2	WH GROUP ORD	09/24/2026	MERRILL LYNCH INTERNATIONAL	2,990,000.000	2,496,573		0	
G9600F-10-4	VERSIGENT ORD	08/19/2026	BARCLAYS CAPITAL INC./LE	4,890.000	234,178		0	
G9618E-10-7	WHITE MOUNTAINS INSURANCE ORD	07/08/2026	Various	87.000	188,340		0	
G97008-11-7	WUXI BIO ORD	09/15/2026	Various	31,000.000	186,424		0	
G9721M-10-3	WISDOM ORD	08/20/2026	Various	22,000.000	58,265		0	
G97822-10-3	PERRIGO ORD	09/28/2026	Various	73,203.000	1,035,782		0	
H0245V-10-8	DSM FIRMENICH ORD	08/03/2026	Various	30,339.000	3,126,661		0	
H0743H-11-4	BEONE MEDICINES ORD	08/24/2026	Various	11,100.000	271,173		0	
H1329L-10-7	CEMBRA MONEY BANK N ORD	07/29/2026	JEFFRIES & COMPANY INC	271.000	29,784		0	
H1467J-10-4	CHUBB ORD	07/24/2026	J.P. Morgan Securities PLC	63.000	22,541		0	
H3238Q-10-2	GIVAUDAN N ORD	07/17/2026	UBS Limited	190.000	803,674		0	
H49983-18-4	CHOCOLADEF. LINDT & SPRUENGLI PAR	07/01/2026	BARCLAYS BANK PLC, LONDON BRANCH	31.000	362,151		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
H50524-13-3	LONZA GROUP ORD	07/08/2026	UBS EUROPE	3,881.000	2,747,046		0	
H5820Q-15-0	NOVARTIS N ORD	09/16/2026	JP MORGAN SECURITIES LIMITED	1,249.000	174,964		0	
H69293-26-6	ROCHE PS PAR	07/07/2026	UBS AG LONDON EQUITIES	6,945.000	2,917,833		0	
H7190K-12-8	INFICON HOLDING ORD	09/11/2026	BNP PARIBAS ARBITRAGE	161.000	32,954		0	
H8398N-10-4	SWISSCOM N ORD	09/16/2026	JP MORGAN SECURITIES LIMITED	203.000	167,006		0	
H8403Y-11-1	SWISSQUOTE GROUP HOLDING ORD	07/31/2026	JEFFRIES & COMPANY INC	1,022.000	53,098		0	
H8404J-16-2	SWISS LIFE HLDG N ORD	07/14/2026	COWEN AND COMPANY, LLC	545.000	633,827		0	
H9870Y-10-5	ZURICH INSURANCE GROUP ORD	08/04/2026	Various	2,891.000	2,182,805		0	
J00882-12-6	AJINOMOTO ORD	08/25/2026	CREDIT LYONNAIS SG	3,300.000	112,695		0	
J02100-11-3	ASAHI GROUP HLDG ORD	07/22/2026	CREDIT LYONNAIS SG	13,400.000	133,243		0	
J06930-10-1	CHUGAI PHARM ORD	07/30/2026	Various	7,100.000	313,013		0	
J07930-10-3	CITIZEN WATCH ORD	08/17/2026	JEFFRIES & COMPANY INC	3,100.000	53,807		0	
J08988-10-7	DAIFUKU ORD	08/14/2026	UBS SECURITIES ASIA LIMITED	37,900.000	1,504,446		0	
J10038-11-5	DAIKIN INDS ORD	08/14/2026	STATE STREET BANK AND TRUST COMPANY	5,100.000	681,999		0	
J12432-22-5	DOWA HOLDINGS ORD	08/26/2026	CREDIT LYONNAIS SG	800.000	52,879		0	
J12600-12-8	EBARA ORD	08/20/2026	Various	24,600.000	778,555		0	
J1346E-10-0	FAST RETAILING ORD	07/21/2026	SMBC Nikko Securities HK	1,600.000	790,983		0	
J14784-12-8	FUJIKURA ORD	09/02/2026	MERRILL LYNCH INTERNATIONAL	23,200.000	750,959		0	
J17470-10-5	FURUYA METAL ORD	09/14/2026	Various	21,700.000	1,463,798		0	
J22428-10-6	HORIBA ORD	08/14/2026	UBS SECURITIES ASIA LIMITED	7,800.000	1,233,303		0	
J22848-10-5	HOYA ORD	08/03/2026	Various	8,000.000	1,240,407		0	
J2398N-11-3	IHI ORD	07/07/2026	MST	25,700.000	484,326		0	
J3343A-10-7	KIOXIA HLDG CORP ORD	08/21/2026	Various	8,100.000	2,565,791		0	
J3532A-10-8	KOKUSAI ELECTRIC ORD	07/09/2026	HSBC SECURITIES (USA), INC.	3,100.000	202,882		0	
J35759-12-5	KOMATSU ORD	09/10/2026	Various	131,200.000	5,807,526		0	
J38702-10-6	LASERTEC ORD	08/07/2026	UBS SECURITIES ASIA LIMITED	3,000.000	719,188		0	
J43293-10-9	MISUMI GROUP ORD	09/24/2026	Various	99,600.000	2,427,184		0	
J46840-10-4	MURATA MFG ORD	08/06/2026	Various	28,400.000	1,326,168		0	
J46840-10-4	MURATA MFG ORD	09/24/2026	Various	44,200.000	2,207,810		0	
J4707Q-10-0	NABTESCO CORP ORD	09/30/2026	Various	21,700.000	653,714		0	
J4881V-10-7	RENESAS ELECTRON ORD	08/03/2026	Various	171,500.000	4,681,110		0	
J58646-10-0	NOMURA HOLDINGS ORD	07/22/2026	CREDIT LYONNAIS SG	7,400.000	72,899		0	
J5900F-10-6	NOMURA RESEARCH ORD	08/14/2026	Various	26,300.000	830,439		0	
J5946V-10-7	OBIC ORD	09/09/2026	Various	53,700.000	1,688,064		0	
J64264-10-4	RAKUTEN GROUP ORD	07/29/2026	UBS SECURITIES ASIA LIMITED	20,000.000	102,362		0	
J6433A-10-1	RECRUIT HOLDINGS ORD	07/09/2026	UBS SECURITIES ASIA LIMITED	10,600.000	815,237		0	
J65371-10-6	ROHTO PHARM ORD	08/14/2026	CITIGROUP GLOBAL MARKETS INC.	2,100.000	37,173		0	
J7007M-10-9	CREDIT SAISON ORD	09/10/2026	MACQUARIE EQUITIES LIMITED (SYDNEY)	1,900.000	56,457		0	
J7029N-10-1	SEIKO GROUP CORP ORD	08/12/2026	DAIWA SECURITIES	500.000	35,251		0	
J72810-12-0	SHIN ETSU CHEM ORD	07/28/2026	Various	12,600.000	457,053		0	
J77024-11-5	SUMITOMO BAKELIT ORD	09/16/2026	CREDIT LYONNAIS SG	1,100.000	55,895		0	
J77712-18-0	SUMITOMO M & M ORD	09/15/2026	Various	3,700.000	238,753		0	
J78446-10-1	FOOD & LIFE COMP ORD	09/07/2026	Various	103,600.000	3,706,660		0	
J82141-13-6	TDK ORD	08/14/2026	UBS SECURITIES ASIA LIMITED	44,100.000	894,278		0	
J84764-11-7	TOHO(SVC) ORD	07/29/2026	Various	128,200.000	1,159,019		0	
J89494-11-6	TORAY INDS ORD	09/30/2026	Various	58,100.000	459,668		0	
J95732-10-3	YAMAHA ORD	08/12/2026	CREDIT LYONNAIS SG	5,100.000	45,327		0	
K03293-14-7	AMBU ORD	07/31/2026	JEFFRIES & COMPANY INC	31,981.000	358,218		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
K08588-10-3	ASCENDIS PHARMA ORD	08/03/2026	BANK OF AMERICA N.A.	291.000	71,167		0	
K08588-10-3	ASCENDIS PHARMA ORD	09/09/2026	BANK OF AMERICA N.A.	291.000	71,167		0	
K16018-19-2	COLOPLAST ORD	07/31/2026	Various	40,399.000	2,586,159		0	
K22272-11-4	DANSKE BANK ORD	09/17/2026	JP MORGAN SECURITIES LTD - LONDON	9,330.000	538,721		0	
K36628-13-7	CARLSBERG ORD	07/31/2026	UBS AG LONDON EQUITIES	348.000	51,302		0	
K7317J-13-3	NOVOZYMES ORD	08/13/2026	Various	56,542.000	3,660,188		0	
K7653Q-10-5	ORSTED ORD	08/14/2026	Various	52,950.000	1,155,294		0	
K7681L-10-2	PANDORA ORD	07/27/2026	RBC EUROPE LIMITED	1,487.000	176,623		0	
K8390X-12-2	ROYAL UNIBREW ORD	07/01/2026	BNP PARIBAS ARBITRAGE	527.000	35,237		0	
L6388F-11-0	MILLICOM INTERNATIONAL CELLULAR ORD	07/24/2026	J.P. Morgan Securities PLC	55.000	5,258		0	
L8681T-10-2	SPOTIFY TECHNOLOGY ORD	08/12/2026	Various	3,613.000	1,832,542		0	
M0153H-10-3	ABU DHABI NATIONAL OIL ORD	08/05/2026	Morgan Stanley & Co	152,462.000	166,036		0	
M0R60D-10-5	AL RAJHI BANK ORD	07/08/2026	Morgan Stanley & Co	5,689.000	99,629		0	
M0R824-10-9	ADNOC LOGISTICS & SERVICES ORD	09/18/2026	Morgan Stanley & Co	93,055.000	165,049		0	
M16043-10-7	BANK LEUMI LE IS ORD	07/31/2026	UBS AG LONDON EQUITIES	3,154.000	74,439		0	
M25561-10-7	COMMERCIAL INTERNATIONAL BANK ORD	08/12/2026	Various	1,216,152.000	3,411,769		0	
M2R260-10-2	EAST PIPES INTEGRATED ORD	09/02/2026	Morgan Stanley & Co	2,501.000	139,433		0	
M3760D-10-1	ELBIT SYSTEMS ORD	07/27/2026	Jeffries Finance LLC	78.000	63,422		0	
M5216V-10-6	GLOBAL E ONLINE ORD	08/18/2026	Various	21,174.000	833,290		0	
M6185P-11-2	JARIR MARKETING ORD	07/14/2026	Morgan Stanley & Co	22,926.000	106,615		0	
M6191J-10-0	JFROG ORD	08/10/2026	Various	1,654.000	145,493		0	
M7024Q-10-5	MIGROS TICARET A ORD	07/07/2026	Morgan Stanley & Co	2,385.000	33,097		0	
M7516K-10-3	NOVA ORD	07/16/2026	JEFFERIES FINANCE LLC	105.000	48,873		0	
M7S64H-10-6	MONDAYCOM ORD	07/09/2026	Piper Jaffray	490.000	40,632		0	
M8215R-11-8	RIYAD BANK ORD	07/13/2026	Morgan Stanley & Co	10,135.000	55,409		0	
M8237R-10-4	SAUDI ARABIAN OIL ORD	07/15/2026	Morgan Stanley & Co	3,165.000	22,473		0	
M8966X-10-8	TURKIYE PETROL RAFINERILERI A ORD	08/19/2026	Various	34,908.000	252,052		0	
N0074E-10-5	AHOLD DEL ORD	09/18/2026	Various	13,443.000	491,178		0	
N01803-30-8	AKZO NOBEL ORD	09/30/2026	Various	5,479.000	354,423		0	
N07059-21-0	ASML HOLDING ADR REP ORD	08/27/2026	Various	536.000	985,817		0	
N14506-10-4	ELASTIC ORD	09/01/2026	UBS Limited	4,829.000	449,806		0	
N20944-10-9	CNH INDUSTRIAL ORD	08/24/2026	CITADEL SECURITIES	41,021.000	487,420		0	
N3140A-10-7	EXOR NV ORD	08/05/2026	JP MORGAN SECURITIES LIMITED	494.000	40,650		0	
N44445-10-9	IMMATICS ORD	09/10/2026	Various	49,171.000	460,500		0	
N4578E-59-5	ING GROEP ORD	07/29/2026	JEFFRIES & COMPANY INC	3,402.000	112,608		0	
N4732M-10-3	JBS N V CL A ORD	08/25/2026	INSTINET	3,266.000	45,574		0	
N6596X-10-9	NXP SEMICONDUCTORS ORD	08/27/2026	BARCLAYS CAPITAL INC	126.000	28,653		0	
N69605-10-8	PHARVARIS N V ORD	07/02/2026	UBS	5,224.000	179,641		0	
N6S06Q-10-8	NEPI ROCKCASTLE ORD	09/15/2026	Various	18,154.000	167,338		0	
N72482-15-6	QIAGEN ORD	07/08/2026	JEFFERIES & COMPANY, INC.	203.000	7,697		0	
N7752F-14-8	SBM OFFSHORE ORD	08/20/2026	MERRILL LYNCH INTERNATIONAL	1,661.000	68,555		0	
N83574-10-8	STMICROELECTRONICS ORD	09/23/2026	Various	8,762.000	450,808		0	
N90313-10-2	UMG ORD	09/25/2026	Various	209,665.000	3,731,593		0	
P0280A-19-2	AMERICA MOVIL B ORD	07/31/2026	Morgan Stanley & Co	48,400.000	61,523		0	
P1909G-10-7	B3 BRASIL BOLSA BALCAO ORD	07/16/2026	XP INVESTIMENTOS CCTVM SA	144,000.000	434,767		0	
P1R8ZJ-25-3	BCO BTG PACTUAL UNT	07/14/2026	XP INVESTIMENTOS CCTVM SA	18,000.000	205,876		0	
P1S9GM-10-6	BRADSAUDE ORD SHS	09/25/2026	Morgan Stanley & Co	46,626.000	127,871		0	
P31432-10-0	CONSTRUTORA TENDA ORD	09/14/2026	Morgan Stanley & Co	9,000.000	57,565		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
P37186-10-6	ENEL AMERICAS ORD	08/10/2026	Various	607,178.000	58,142		0	
P3R668-10-1	CIA SANEAMENTO DO PARANA UNT	07/17/2026	Morgan Stanley & Co	9,900.000	72,689		0	
P49501-20-1	GPO FIN BANORTE O ORD	09/30/2026	Morgan Stanley & Co	27,300.000	296,498		0	
P49538-11-2	GRUPO MEXICO B ORD	09/30/2026	Various	14,625.000	175,631		0	
P6330Z-11-1	LOCALIZA ON ORD	07/01/2026	Morgan Stanley & Co	4,300.000	34,062		0	
P73684-11-3	ONESPAWORLD HOLDINGS ORD	07/14/2026	Various	9,333.000	252,669		0	
P78331-13-2	PETROBRAS ORD	07/22/2026	JPMORGAN SECURITIES INC, NEW YORK	18,000.000	170,369		0	
P7S19Q-10-9	PETRO RIO ORD	09/10/2026	Various	27,500.000	341,720		0	
P92184-10-3	TOTVS ORD	08/28/2026	GOLDMAN SACHS DO BRASIL CORRETORA D	6,400.000	42,276		0	
P94396-12-7	ULTRAPAR ON ORD	08/24/2026	Various	401,000.000	2,698,576		0	
P9661Q-15-5	VALE ORD	09/09/2026	Bank of America Merrill Lynch	5,800.000	89,305		0	
P9785J-11-1	VIBRA ENERGIA ORD	09/14/2026	Various	270,500.000	1,927,918		0	
P9832B-12-9	WEG ON ORD	08/20/2026	BANCO ITAU SA BRAZIL	17,500.000	163,310		0	
Q01630-19-5	AGL ENERGY ORD	09/08/2026	CLSA AUSTRALIA PTY LTD	9,561.000	60,257		0	
Q03608-12-4	AMPOL ORD	08/26/2026	UBS SECURITIES ASIA LIMITED	1,698.000	51,955		0	
Q1415L-17-7	BLUESCOPE STEEL ORD	08/07/2026	MERRILL LYNCH INTERNATIONAL	2,039.000	50,508		0	
Q38992-10-5	FISHER & PAYKEL HEALTHCARE CORP ORD	07/07/2026	UBS SECURITIES ASIA LIMITED	2,229.000	51,764		0	
Q6634U-10-6	BRAMBLES ORD	09/18/2026	UBS SECURITIES ASIA LIMITED	3,830.000	50,462		0	
Q6951U-10-1	NORTHERN STAR RESOURCES ORD	08/12/2026	MERRILL LYNCH INTERNATIONAL	3,335.000	54,353		0	
Q71610-10-1	ORIGIN ENERGY ORD	09/04/2026	HSBC SECURITIES (USA), INC.	13,060.000	106,772		0	
Q81437-10-7	RIO TINTO ORD	08/07/2026	MERRILL LYNCH INTERNATIONAL	5,570.000	696,963		0	
R0114P-10-8	AKER ORD	09/17/2026	JP MORGAN SECURITIES LIMITED	740.000	124,890		0	
R6333Z-10-8	BLUENORD ORD	09/08/2026	UBS AG LONDON EQUITIES	5,937.000	368,425		0	
R9796N-10-9	VAR ENERGI ORD	09/24/2026	Various	608,613.000	3,396,166		0	
S15445-10-9	CAPITEC ORD	08/05/2026	Various	2,224.000	635,601		0	
S31755-10-1	GOLD FIELDS ORD	09/10/2026	RBC EUROPE LIMITED	23,938.000	1,090,348		0	
S39081-13-8	INVESTEC ORD	08/04/2026	Various	7,808.000	67,294		0	
S5518R-10-4	NEDBANK ORD	08/21/2026	Various	8,469.000	157,593		0	
S5790B-13-2	OLD MUTUAL LIMITED ORD	07/28/2026	Various	158,297.000	125,663		0	
S58080-10-2	OMNIA HLD ORD	09/14/2026	Various	6,755.000	48,076		0	
S80605-14-0	STANDARD BANK ORD	07/30/2026	CF GLOBAL TRADING LLC	47,460.000	925,461		0	
S80605-14-0	STANDARD BANK ORD	08/19/2026	Various	18,459.000	370,887		0	
S9122P-10-8	VALTERRA PLATINUM ORD	08/18/2026	Various	1,683.000	150,690		0	
T4R999-10-4	FINECO BANK ORD	08/13/2026	BARCLAYS BANK PLC, LONDON BRANCH	21,500.000	610,512		0	
T64384-10-9	LOTTOMATICA ORD	08/14/2026	Various	43,831.000	1,253,075		0	
T6S996-11-2	LEONARDO ORD	07/08/2026	UBS AG LONDON EQUITIES	837.000	50,991		0	
T9224W-10-9	STEVANATO GROUP ORD	07/15/2026	Various	5,510.000	105,245		0	
V7780T-10-3	ROYAL CARIBBEAN GROUP ORD	07/24/2026	J.P. Morgan Securities PLC	27.000	7,987		0	
W14029-12-3	BEIJER REF ORD	07/03/2026	Various	37,938.000	560,935		0	
W3443C-10-7	GETINGE ORD	07/08/2026	BARCLAYS BANK PLC, LONDON BRANCH	18,874.000	390,517		0	
W3R27C-10-2	EQT ORD	07/30/2026	Various	5,214.000	173,742		0	
W4R431-11-2	HEXAGON ORD	08/13/2026	CITIGROUP DMA	59,853.000	598,928		0	
W56339-10-9	MICRO SYSTEMATION ORD	09/09/2026	Various	25,691.000	243,329		0	
W57996-12-1	NORDEA BANK ORD	01/08/2026	Unknown	11,831.000	89,055		0	
W5R777-12-3	INVESTOR ORD	07/30/2026	BNP PARIBAS ARBITRAGE	5,141.000	215,968		0	
W6191U-11-2	MYCRONIC ORD	08/31/2026	UBSZurich	1,314.000	45,000		0	
W7912C-11-8	SECURITAS ORD	07/08/2026	UBS AG LONDON EQUITIES	6,030.000	100,476		0	
W9112U-10-4	SVENSKA HANDELSBANKEN ORD	07/28/2026	UBSZurich	2,814.000	41,637		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
W94232-10-0	SWEDBANK ORD	07/29/2026	BNP PARIBAS ARBITRAGE	10,545.000	405,352		0	
X0085P-16-3	ALPHA BANK ORD	09/11/2026	Various	33,185.000	175,634		0	
X0R77T-11-7	BANK PEKAO ORD	08/21/2026	Morgan Stanley & Co	3,686.000	254,127		0	
X2379U-10-6	EUROBANK ORD	09/15/2026	Various	172,496.000	899,888		0	
X3124S-10-7	GEDEON RICHTER ORD	08/07/2026	Various	3,224.000	124,352		0	
X45213-10-9	KGHM POLSKA MIEDZ ORD	08/25/2026	Morgan Stanley & Co	951.000	92,807		0	
X55904-10-0	MOTOR OIL CORINTH REFINERIES R ORD	07/17/2026	UBS AG LONDON EQUITIES	676.000	36,573		0	
X56533-18-9	NAT BANK OF GREECE R ORD	07/21/2026	Various	4,264.000	72,945		0	
X5S2FJ-10-1	PIRAEUS BANK ORD	09/21/2026	Various	26,322.000	314,125		0	
X60746-18-1	OTP BANK ORD	09/14/2026	Various	2,186.000	323,383		0	
X6919T-10-7	PZU ORD	09/16/2026	RBC EUROPE LIMITED	11,102.000	212,120		0	
X6919X-10-8	PKO BANK POLSKI ORD	08/14/2026	Morgan Stanley & Co	2,413.000	71,696		0	
X6922W-20-4	ORLEN ORD	08/31/2026	Morgan Stanley & Co	3,064.000	124,635		0	
X8852H-10-8	SYNEKTIK ORD	08/13/2026	Morgan Stanley & Co	679.000	66,283		0	
Y0002S-10-9	ACCTON ORD	07/14/2026	Various	3,000.000	226,600		0	
Y00106-13-1	ADANI ENTERPRISES ORD	07/07/2026	Not Available	13,900.000	421,973		0	
Y0014U-18-3	ADVANCED INFO SERVICE ORD F	07/17/2026	CLSA LTD, HONG KONG	39,800.000	447,267		0	
Y0017P-10-8	ACL ORD	08/11/2026	Various	7,000.000	145,393		0	
Y00289-11-9	ABC ORD H	09/22/2026	Various	480,000.000	367,353		0	
Y0028Q-13-7	AIRPORTS OF THAILAND ORD F	07/14/2026	Various	64,000.000	120,835		0	
Y0094N-10-9	CHALCO ORD H	08/31/2026	INSTINET PACIFIC LTD, HONG KONG	746,000.000	815,189		0	
Y0178L-10-2	AP MEMORY ORD	08/06/2026	MORGAN STANLEY CO INTL LTD TAIPEI	10,494.000	239,897		0	
Y0187F-13-8	APOLLO HOSPITALS ENTERPRISE ORD	07/30/2026	JP Morgan Chase	4,769.000	447,821		0	
Y0207T-10-0	ARDMORE SHIPPING ORD	07/30/2026	GUZMAN & CO.	7,063.000	121,541		0	
Y03637-11-6	ASIAN PAINTS ORD	07/31/2026	Various	21,031.000	601,576		0	
Y0392D-10-0	AVC ORD	07/21/2026	SALOMON SMITH BARNEY LTD	1,000.000	70,700		0	
Y0487S-13-7	AXIS BANK ORD	09/25/2026	Various	84,520.000	1,109,622		0	
Y0488F-10-0	AYALA LAND INC ORD	08/17/2026	CITIGROUP GLOBAL MARKETS INC.	58,000.000	14,368		0	
Y0559Y-10-3	BANGCHAK CORPORATION ORD F	08/21/2026	UBS SECURITIES LLC, STAMFORD	34,300.000	52,011		0	
Y0567Q-10-0	BANDHAN BANK ORD	09/04/2026	J P MORGAN SECURITIES	4,137.000	7,255		0	
Y0586K-11-8	BANGCHAK CORPORATION NVDR	08/25/2026	UBS SECURITIES LLC, STAMFORD	11,000.000	16,761		0	
Y0606D-10-2	BANDAI NAMCO HLD ORD	09/30/2026	Various	100,600.000	3,569,965		0	
Y0606D-10-2	BANDAI NAMCO HLD ORD	08/14/2026	UBS SECURITIES ASIA LIMITED	31,500.000	1,067,610		0	
Y0694A-10-1	BANK OF GUIYANG ORD A	09/09/2026	Morgan Stanley & Co	32,600.000	27,425		0	
Y0697U-11-2	BANK RAKYAT INDO ORD	08/05/2026	Various	624,000.000	105,191		0	
Y0698A-10-7	BANK OF CHINA ORD H	07/30/2026	Various	350,000.000	242,374		0	
Y0698M-10-1	BANK OF JANGSU ORD A	08/05/2026	Morgan Stanley & Co	43,300.000	74,404		0	
Y0772G-10-3	HAOHUA ENERGY ORD A	08/03/2026	Unknown	60,312.000	56,230		0	
Y07775-10-2	BDO UNIBANK ORD	08/05/2026	Various	198,026.000	403,455		0	
Y0882L-13-3	BHARAT HEAVY ELECTRICALS ORD	07/17/2026	JM Financial Institutional Securities	155,300.000	694,729		0	
Y0885K-10-8	BHARTI AIRTEL ORD	08/31/2026	Various	6,110.000	121,405		0	
Y0887G-10-5	BINGGRAE ORD	08/19/2026	JPMorganSecurities	2,220.000	125,488		0	
Y088GA-23-1	BILLIONBRAINS GARAGE VENTURES ORD	07/17/2026	MORGAN STANLEY INDIA COMPANY PRIVAT	43,326.000	94,180		0	
Y09172-15-9	BLUE STAR ORD	07/06/2026	SPARK CAPITAL ADVISORS (INDIA)	17,000.000	285,347		0	
Y0R7ZV-10-2	BNK FINANCIAL GR ORD	07/20/2026	MORGAN STANLEY & CO INTL LTD, SEOUL	1,766.000	21,165		0	
Y0S1KY-11-2	AVALON TECHNOLOGIES ORD	09/30/2026	Unmatched Counter Party	6,159.000	140,415		0	
Y0S1LC-10-1	ATHER ENERGY ORD	07/20/2026	Not Available	9,100.000	113,406		0	
Y1143S-14-9	CASTROL INDIA ORD	09/03/2026	J P MORGAN SECURITIES	9,534.000	18,762		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
Y1242A-10-6	CELLTRION ORD	09/30/2026	Various	1,765.000	235,885		0	
Y1242U-27-6	CENTRAL PATTANA ORD F	07/22/2026	Various	44,600.000	88,915		0	
Y1244X-10-4	CENTRAL RETAIL CORPORATION ORD F	08/20/2026	CLSA LTD, HONG KONG	39,500.000	33,400		0	
Y1296K-16-6	CHAROEN POKPHAND FOODS ORD F	08/04/2026	CLSA LTD, HONG KONG	176,900.000	119,515		0	
Y1397N-10-1	CCB ORD H	07/27/2026	Various	272,000.000	300,296		0	
Y13982-10-6	CHINFMINING ORD	09/22/2026	Various	415,000.000	838,694		0	
Y1407D-10-1	CHINA EAST AIR ORD A	07/14/2026	MERRILL LYNCH INTERNATIONAL	389,200.000	202,810		0	
Y1477R-20-4	CHINA LIFE ORD H	09/29/2026	MERRILL LYNCH INTERNATIONAL	637,000.000	2,328,764		0	
Y1477R-20-4	CHINA LIFE ORD H	09/30/2026	Various	164,000.000	600,508		0	
Y1477R-22-0	CHINA LIFE ORD A	07/23/2026	Societe Generale	109,258.000	660,295		0	
Y14896-10-7	MERCHANTS BANK ORD A	07/06/2026	Various	408,768.000	2,218,881		0	
Y1489Q-10-3	CHINA MER PORT ORD	09/14/2026	Various	40,000.000	79,521		0	
Y1495M-10-4	MINSHENG BANK ORD A	09/21/2026	GOLDUS33 GOLDMAN SACHS NY	459,100.000	237,953		0	
Y1503Z-10-5	CMOC ORD H	07/10/2026	JEFFRIES & COMPANY INC	57,000.000	110,278		0	
Y1505Z-10-3	CPIC ORD H	09/30/2026	Various	676,000.000	2,476,056		0	
Y1516Q-14-2	YANGTZE POWER ORD A	08/06/2026	GOLDUS33 GOLDMAN SACHS NY	78,700.000	332,749		0	
Y1566L-10-0	CHIPMOS ORD	09/03/2026	MORGAN STANLEY CO INTL LTD TAIPEI	10,000.000	28,476		0	
Y1584S-10-3	SJI ORD A	07/21/2026	GOLDUS33 GOLDMAN SACHS NY	13,892.000	40,818		0	
Y1584S-10-3	SJI ORD A	08/14/2026	CITIGROUP GLOBAL MARKETS INC.	86,299.000	327,089		0	
Y1604M-10-2	CHROMA ATE ORD	08/06/2026	MORGAN STANLEY CO INTL LTD TAIPEI	2,000.000	119,137		0	
Y1633P-14-2	CIPLA ORD	07/14/2026	BATLIVALA & KARANI SECURITIES PVT	12,900.000	194,794		0	
Y1639N-11-7	CITIC SEC ORD H	07/15/2026	Various	17,500.000	60,293		0	
Y1661J-10-9	CMC MAGNETICS ORD	08/03/2026	Various	950,000.000	304,314		0	
Y166G3-10-8	COFORGE ORD	07/29/2026	SANFORD C. BERNSTEIN (INDIA)	3,200.000	58,828		0	
Y16907-10-0	COMPAL ELECTRON ORD	08/26/2026	Various	457,000.000	580,048		0	
Y1690B-10-1	COMPEQ MFTG ORD	07/14/2026	Not Available	3,608.000	22,978		0	
Y17651-10-3	COSCO SHIPPING ORD A	09/23/2026	Various	411,700.000	705,114		0	
Y1837N-10-9	CSPC PHARMA ORD	09/30/2026	Societe Generale	6,000.000	7,384		0	
Y1839M-10-9	COSCO SHIP HOLD ORD H	09/04/2026	Various	61,000.000	124,328		0	
Y1923F-10-1	DAHSING BANKING ORD	09/23/2026	CLSA LTD, HONG KONG	103,600.000	190,291		0	
Y1968P-12-1	DANAOS ORD	08/17/2026	GUZMAN & CO.	2,268.000	331,020		0	
Y1R3KC-10-7	BUSYMING ORD H	09/14/2026	JPMORGAN SECURITIES INC, NEW YORK	400.000	19,327		0	
Y1R48E-10-5	AMPEREX TECH ORD A	07/30/2026	CITIBANK	5,104.000	302,221		0	
Y20246-10-7	DBS GROUP HOLDINGS ORD	07/21/2026	Various	25,000.000	1,398,189		0	
Y20263-10-2	DELTA ELECTRONIC ORD	07/15/2026	MORGAN STANLEY CO INTL LTD TAIPEI	3,000.000	178,728		0	
Y2076F-11-2	DIVIS LABORATORIES ORD	08/17/2026	J P MORGAN SECURITIES	1,235.000	108,642		0	
Y20965-10-2	SHENGYI TECH ORD A	09/16/2026	Various	3,000.000	66,579		0	
Y21089-19-1	DR REDDYS LABORATORIES ORD	07/14/2026	Various	26,971.000	349,536		0	
Y2169H-10-8	YUANTA FHC ORD	07/14/2026	Various	64,000.000	135,117		0	
Y22385-10-1	ECLERX SERVICES ORD	07/03/2026	JM Financial Institutional Securities	2,430.000	37,656		0	
Y2251M-14-8	EICHER MOTORS ORD	09/09/2026	Various	7,096.000	595,154		0	
Y2290G-10-2	ELITE MATERIAL ORD	08/03/2026	MORGAN STANLEY CO INTL LTD TAIPEI	1,000.000	156,598		0	
Y229BK-10-1	ENNOCONN ORD	09/17/2026	Various	21,000.000	256,898		0	
Y2357S-10-6	EVERBRIGHT ORD A	09/03/2026	GOLDUS33 GOLDMAN SACHS NY	133,900.000	292,052		0	
Y2361Y-10-7	EVA AIRWAYS CORP ORD	08/24/2026	Various	445,000.000	592,652		0	
Y23632-10-5	EVERGREEN MARINE ORD	09/04/2026	Various	17,000.000	127,437		0	
Y2383M-13-1	EXIDE INDUSTRIES ORD	09/18/2026	J P MORGAN SECURITIES	41,570.000	191,500		0	
Y24675-10-3	MEESHO ORD	08/04/2026	J P MORGAN SECURITIES	110,000.000	215,376		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
Y2560F-10-7	FIRST RESOURCES ORD	09/24/2026	JEFFRIES & COMPANY INC	51,100.000	185,970		0	
Y25714-11-7	FIRST TRACTOR ORD A	08/14/2026	Various	329,100.000	631,767		0	
Y2572Z-10-9	FLYTECH ORD	08/19/2026	JPMORGAN SECURITIES ASIA PACIFIC	16,000.000	72,098		0	
Y2573F-10-2	FLEX ORD	07/08/2026	JEFFERIES & COMPANY, INC.	213.000	27,924		0	
Y2576G-13-1	FIVE STAR BUSINESS FINANCE ORD	07/03/2026	INVESTEC CAPITAL SERVICES (IND	24,600.000	143,258		0	
Y26065-10-5	FORMOSAN UNION ORD	07/29/2026	Various	179,000.000	146,206		0	
Y2690M-10-5	GANFENGLITHIUM ORD H	09/09/2026	Various	17,800.000	90,859		0	
Y2703D-10-0	GEO VISION ORD	08/17/2026	SALOMON SMITH BARNEY LTD	26,000.000	53,081		0	
Y270BL-10-3	GIGADEVICE ORD A	09/22/2026	GOLDUS33 GOLDMAN SACHS NY	700.000	42,259		0	
Y2711C-14-4	GLENMARK PHARMACEUTICALS ORD	07/23/2026	J P MORGAN SECURITIES	1,060.000	24,327		0	
Y27431-10-8	GOLD CIRCUIT ORD	08/12/2026	MORGAN STANLEY CO INTL LTD TAIPEI	4,000.000	119,817		0	
Y2906E-10-3	GSPL TRANSMISSION LIMITED	07/02/2026	Unknown	145,794.179	307,478		0	
Y29255-10-9	HAID GROUP ORD A	07/07/2026	HSBC SECURITIES (USA), INC.	37,365.000	257,945		0	
Y2934W-10-9	GUANGZHOU KDT ORD A	09/01/2026	GOLDUS33 GOLDMAN SACHS NY	12,640.000	35,825		0	
Y2943Q-15-0	GUJARAT ENERGY ORD	07/02/2026	Unknown	809,734.077	3,605,955		0	
Y2945B-11-0	QIANYUAN POWER ORD A	09/15/2026	GOLDUS33 GOLDMAN SACHS NY	30,142.000	87,894		0	
Y29975-10-2	HANA FINANCIAL G ORD	09/08/2026	Various	12,973.000	1,187,538		0	
Y2R5BZ-11-7	FSN E-COMMERCE VENTURES ORD	08/14/2026	J P MORGAN SECURITIES	47,469.000	161,270		0	
Y2R614-11-5	GTHT ORD H	09/23/2026	Various	83,200.000	158,650		0	
Y3063F-10-7	HAN'S LASER TECH ORD A	08/06/2026	Morgan Stanley & Co	3,529.000	48,345		0	
Y3122G-10-4	SHEN HUO ORD A	07/09/2026	Morgan Stanley & Co	21,900.000	68,744		0	
Y3122G-10-4	SHEN HUO ORD A	08/27/2026	Societe Generale	24,800.000	98,275		0	
Y3194B-10-8	HERO MOTOCORP ORD	08/12/2026	J P MORGAN SECURITIES	1,068.000	65,927		0	
Y3213W-11-7	HINDUSTAN COPPER ORD	08/26/2026	Various	32,800.000	182,922		0	
Y3224R-12-3	HINDUSTAN PETROLEUM CORP ORD	09/28/2026	J P MORGAN SECURITIES	39,595.000	145,920		0	
Y3506N-13-9	HKEX ORD	09/24/2026	Various	19,543.000	981,935		0	
Y36861-10-5	HON HAI IND ORD	08/18/2026	MORGAN STANLEY CO INTL LTD TAIPEI	49,000.000	389,499		0	
Y3749K-10-8	HUISHANG BANK ORD H	07/29/2026	JPMORGAN SECURITIES INC, NEW YORK	33,000.000	21,796		0	
Y3824T-11-5	HYUNDAI MOTOR INDIA ORD	08/04/2026	Various	15,800.000	368,127		0	
Y3835T-10-4	HYUNDAI ELEVATOR ORD	07/20/2026	Various	1,034.000	47,299		0	
Y3849A-10-9	HYUNDAI MOBIS ORD	09/30/2026	Various	1,185.000	324,120		0	
Y3864R-10-2	ORACLE FINANCIAL SERVICES SOFTWA ORD	07/03/2026	ICICI Brokerage Services	310.000	36,501		0	
Y3925F-14-7	INDIAN HOTELS CO ORD	08/20/2026	J P MORGAN SECURITIES	3,909.000	29,996		0	
Y39742-11-2	INDORAMA VENTURES ORD	08/27/2026	Societe Generale	75,000.000	51,139		0	
Y3990B-11-2	ICBC ORD H	07/29/2026	Various	127,000.000	116,817		0	
Y3990D-10-0	IND BANK ORD A	07/29/2026	HSBC SECURITIES (USA), INC.	19,900.000	54,816		0	
Y3990M-13-4	INDUSIND BANK ORD	07/07/2026	Kotak Sec	6,300.000	67,539		0	
Y3R1AP-10-9	HDFC LIFE INSURANCE COMPANY ORD	07/03/2026	Various	144,296.000	864,031		0	
Y3R3C9-10-9	HD HYUNDAI ORD	07/16/2026	Various	416.000	56,316		0	
Y3R55N-10-1	ICICI LOMBARD GENERAL INSUR COM ORD	08/19/2026	Various	33,032.000	561,509		0	
Y40353-12-3	INFO EDGE INDIA ORD	08/11/2026	Various	19,600.000	256,390		0	
Y40887-10-4	JUNZHENG ENE&CHE ORD A	08/20/2026	Various	854,800.000	563,366		0	
Y4088K-10-5	INGENIC SMCONDCT ORD A	09/29/2026	GOLDUS33 GOLDMAN SACHS NY	1,700.000	33,670		0	
Y4177E-11-9	IRPC ORD F	09/01/2026	Societe Generale	652,900.000	53,691		0	
Y42554-10-8	JCHX MINING MANAGEMENT	09/28/2026	GOLDUS33 GOLDMAN SACHS NY	4,400.000	46,515		0	
Y4439K-10-1	AZURE ORD A	08/28/2026	JPMORGAN SECURITIES ASIA PACIFIC	20,000.000	52,999		0	
Y444B3-10-4	GANFENG LITHIUM ORD A	07/02/2026	GOLDUS33 GOLDMAN SACHS NY	2,800.000	26,697		0	
Y46007-10-3	KB FGI ORD	07/16/2026	Various	21,626.000	2,621,476		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
Y4600W-10-8	KAROOOOO ORD	08/31/2026	Various	10,580.000	696,954		0	
Y4804T-10-9	KINSUS ORD	08/20/2026	MERRILL LYNCH INTERNATIONAL	25,000.000	657,727		0	
Y4810R-10-5	KOH YOUNG TECH ORD	09/29/2026	CITIGROUP GLOBAL MARKETS	1,388.000	30,669		0	
Y48861-10-1	KOREA GAS ORD	07/23/2026	CITIGROUP GLOBAL MARKETS	1,049.000	24,272		0	
Y4989A-11-5	KRUNGTHAI CARD ORD F	07/24/2026	Societe Generale	40,900.000	46,989		0	
Y49904-10-8	KT G ORD	08/13/2026	Various	2,882.000	358,394		0	
Y4S6D2-10-3	JSW CEMENT ORD	07/17/2026	JEFFERIES INDIA PRIVATE LIMITED	99,400.000	145,884		0	
Y4S6MY-10-3	JUNIPER GREEN ENERGY ORD	08/06/2026	ICICI Brokerage Services	102,483.000	268,295		0	
Y5070V-11-6	MOUTAI ORD A	07/16/2026	BANK OF AMERICA N.A.	1,200.000	222,291		0	
Y5217N-15-9	LARSEN AND TOUBRO ORD	07/30/2026	INDIA INFOLINE LTD, MUMBAI	7,179.000	295,537		0	
Y5255T-10-0	LG DISPLAY ORD	09/28/2026	Various	45,582.000	299,040		0	
Y5257Y-10-7	LENOVO GROUP ORD	09/21/2026	Various	544,000.000	2,167,928		0	
Y5276D-10-0	LGINNOTEK ORD	09/28/2026	UBS SECURITIES LLC, STAMFORD	92.000	39,097		0	
Y5284Z-11-9	LIFE INSURANCE CORPORATION OF IN ORD	08/07/2026	Various	28,079.000	120,612		0	
Y5313K-10-9	LITEON TECH ORD	08/06/2026	MORGAN STANLEY CO INTL LTD TAIPEI	5,000.000	39,358		0	
Y5341A-10-7	L&K ENG ORD	07/21/2026	Various	16,000.000	393,119		0	
Y53468-11-5	LOTTE WELLFOOD ORD	08/19/2026	CITIGROUP GLOBAL MARKETS	686.000	60,989		0	
Y5355Q-10-5	LS ELECTRIC ORD	09/29/2026	Various	708.000	107,393		0	
Y5362X-10-1	LUPIN ORD	07/16/2026	J P MORGAN SECURITIES	874.000	22,787		0	
Y5369A-10-4	MACRONIX ORD	07/02/2026	NOMURA SECURITIES TAIPEI	2,000.000	8,746		0	
Y53987-12-2	MAHINDRA AND MAHINDRA FINANCIAL ORD	08/27/2026	ANAND RATHI SHARE & STOCK BROKERS	73,000.000	294,798		0	
Y57710-26-4	TMBTHANACHART BANK ORD F	09/16/2026	Macquarie Capital, Inc.	4,666,800.000	434,814		0	
Y5845V-10-2	MIC ORD	09/09/2026	MORGAN STANLEY CO INTL LTD TAIPEI	2,000.000	33,694		0	
Y5945U-10-3	MTK ORD	08/14/2026	Various	14,000.000	1,753,421		0	
Y5S057-13-5	MULTI COMMODITY EXCHANGE OF IND ORD	08/05/2026	Various	4,211.000	118,283		0	
Y6020B-10-1	MERIDA INDUSTRY ORD	07/23/2026	Various	294,000.000	731,294		0	
Y6028G-13-6	METROPOLITAN BAN ORD	09/16/2026	Various	374,470.000	374,941		0	
Y604K2-10-5	MOBILE WORLD INV ORD	09/30/2026	Unknown	215,500.000	641,610		0	
Y6133Q-10-2	MMG ORD	09/16/2026	Various	568,000.000	658,996		0	
Y6139B-14-1	SAMVARDHANA MOTHERSON INTERNATIO ORD	07/22/2026	J P MORGAN SECURITIES	14,618.000	22,075		0	
Y6139L-13-1	BOSCH ORD	09/07/2026	Various	549.000	278,675		0	
Y6145J-10-4	SINOTRANS ORD H	08/07/2026	MACQUARIE CAPITAL, INC.	313,000.000	178,264		0	
Y6205K-10-8	NAN YA PCB CORP ORD	09/01/2026	GOLDMAN SACHS (ASIA) LLC, TAIPEI	3,000.000	121,031		0	
Y62066-10-8	NTC ORD	09/24/2026	Various	21,000.000	309,956		0	
Y6268T-14-5	NESTLE INDIA ORD	08/31/2026	J P MORGAN SECURITIES	19,301.000	296,961		0	
Y6275F-11-2	NETWEB TECHNOLOGIES INDIA ORD	08/17/2026	J P MORGAN SECURITIES	825.000	44,778		0	
Y6347M-10-3	NAVER ORD	09/30/2026	Various	1,153.000	166,362		0	
Y64153-10-2	NOVATEK MICROELE ORD	08/19/2026	MORGAN STANLEY CO INTL LTD TAIPEI	15,000.000	244,547		0	
Y64210-10-0	OIL INDIA ORD	09/11/2026	JEFFERIES INDIA PRIVATE LIMITED	54,500.000	288,429		0	
Y6784J-10-0	PEGATRON ORD	08/18/2026	MACQUARIE CAPITAL, INC.	42,000.000	117,205		0	
Y68031-12-2	PERSISTENT SYSTEMS ORD	07/29/2026	SANFORD C. BERNSTEIN (INDIA)	1,500.000	86,522		0	
Y6896T-10-3	PING AN BANK ORD A	08/17/2026	GOLDUS33 GOLDMAN SACHS NY	357,300.000	571,887		0	
Y69790-10-6	PING AN ORD H	09/30/2026	Various	830,500.000	5,714,112		0	
Y69790-11-4	CN PING AN ORD A	08/05/2026	MERRILL LYNCH INTERNATIONAL	95,200.000	759,198		0	
Y6S05M-10-6	NATIONAL STOCK EXCHANGE OF INDIA ORD	09/24/2026	Kotak Sec	38,400.000	733,713		0	
Y6S358-11-9	UNO MINDA ORD	08/26/2026	J P MORGAN SECURITIES	2,715.000	35,912		0	
Y6S40V-11-1	MIDEA GROUP ORD H	09/23/2026	Various	357,151.000	4,107,510		0	
Y7087B-10-9	ALAMTRI RESOURCES INDONESIA ORD	07/13/2026	Various	597,400.000	77,619		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
Y708P9-11-2	PSMC ORD	08/03/2026	MORGAN STANLEY CO INTL LTD TAIPEI	62,000.000	113,108		0	
Y7123S-10-8	BANK MANDIRI TBK ORD	09/29/2026	Various	2,949,600.000	661,588		0	
Y7145P-16-5	PTT EXPLORATION AND PRODUCTION ORD F	09/08/2026	Various	20,600.000	91,200		0	
Y71497-10-4	PUBLIC BANK ORD	07/16/2026	CLSA SECURITIES MALAYSIA SDN. BHD	58,600.000	73,767		0	
Y71626-10-8	PVR INOX ORD	07/14/2026	J P MORGAN SECURITIES	2,126.000	22,393		0	
Y7170U-10-5	QINGHAI SALTLAKE ORD A	07/28/2026	Various	21,499.000	81,175		0	
Y7174K-10-3	RADIANT ORD	08/24/2026	Corporate Action	23,250.000	89,635		0	
Y72596-10-2	RELIANCE INDUSTRIES ORD	09/29/2026	Various	62,914.000	809,281		0	
Y7443N-10-2	SAIC MOTOR ORD A	07/06/2026	Various	424,967.000	628,146		0	
Y74568-16-6	BANK NEGARA INDO ORD	08/14/2026	UBS SECURITIES ASIA LIMITED	1,369,200.000	277,859		0	
Y7470U-10-2	SAMSUNG EL-MECH ORD	09/30/2026	Various	203.000	246,202		0	
Y74718-10-0	SAMSUNG ELECTR ORD	09/18/2026	Various	3,626.000	665,017		0	
Y7486Y-10-6	SAMSUNG SEC ORD	09/02/2026	GOLDMAN SACHS (ASIA), SEOUL	732.000	45,845		0	
Y7498J-10-5	SAM YANG FOODS ORD	08/31/2026	Various	3,391.000	3,699,454		0	
Y75268-12-1	SANY HEAVY IND ORD H	09/28/2026	Various	322,800.000	716,205		0	
Y753N0-10-1	SBI LIFE INSURANCE COMPANY ORD	09/17/2026	J P MORGAN SECURITIES	6,252.000	112,942		0	
Y7682H-12-1	FUDAN MICRO ORD A	08/31/2026	GOLDUS33 GOLDMAN SACHS NY	12,135.000	100,067		0	
Y7685V-10-1	ZHONGJI INNOLIGH ORD A	07/24/2026	Morgan Stanley & Co	1,383.000	218,665		0	
Y7744Z-10-1	SZ INOVANCE TECH ORD A	08/14/2026	UBS SECURITIES ASIA LIMITED	85,700.000	778,004		0	
Y7747K-15-0	SHILPA MEDICARE ORD	07/23/2026	SANFORD C. BERNSTEIN (INDIA)	18,300.000	117,998		0	
Y7749X-10-1	SHINHAN FINANC ORD	07/30/2026	MORGAN STANLEY & CO INTL LTD, SEOUL	1,264.000	88,514		0	
Y774D3-10-2	SHENNAN CIRCUITS ORD A	09/03/2026	Morgan Stanley & Co	1,400.000	71,832		0	
Y7758E-11-9	SHRIRAM FINANCE ORD	09/24/2026	J P MORGAN SECURITIES	2,766.000	28,775		0	
Y79355-10-6	SIGURD ORD	08/04/2026	MORGAN STANLEY CO INTL LTD TAIPEI	25,000.000	177,536		0	
Y793HA-10-2	SKB BIO ORD H	09/10/2026	Various	5,500.000	367,886		0	
Y7991E-10-8	SINCERE NAVIG ORD	08/24/2026	Various	88,000.000	88,487		0	
Y7992U-10-1	SATS ORD	07/27/2026	GOLDUS33 GOLDMAN SACHS NY	13,900.000	51,359		0	
Y7T35P-10-0	SBI CARDS AND PAYMENT SERVICES ORD	08/18/2026	Various	208,303.000	1,415,652		0	
Y7T40T-11-3	SCIENTECH ORD	07/07/2026	Various	3,000.000	80,452		0	
Y7T44L-10-8	SHENZHEN GAS ORD A	09/09/2026	GOLDUS33 GOLDMAN SACHS NY	225,000.000	213,851		0	
Y80027-10-8	SINOMI RESOURCE ORD A	07/13/2026	GOLDUS33 GOLDMAN SACHS NY	8,400.000	65,012		0	
Y8009U-10-0	SINOPAC FHC ORD	07/07/2026	MORGAN STANLEY CO INTL LTD TAIPEI	68,000.000	86,301		0	
Y80710-10-9	S-OIL ORD	07/30/2026	HYUNDAI SECURITIES	241.000	21,753		0	
Y8085F-10-0	SK HYNIX ORD	09/29/2026	Various	2,970.000	3,485,735		0	
Y8118H-10-7	SITRONIX ORD	08/21/2026	UBS SECURITIES LTD, TAIWAN BRANCH	6,000.000	55,763		0	
Y8155P-10-3	STATE BANK OF INDIA ORD	09/28/2026	MORGAN STANLEY INDIA COMPANY PRIVAT	7,171.000	72,099		0	
Y8162W-11-7	STAR PETROLEUM REFINING ORD F	09/30/2026	Various	6,205,800.000	2,653,030		0	
Y816A9-10-1	DABUR INDIA ORD	09/30/2026	Various	302,069.000	1,207,062		0	
Y816AG-10-5	ONESOURCE SPECIALTY PHARMA ORD	09/09/2026	INVESTEC CAPITAL SERVICES (IND	5,700.000	91,922		0	
Y8344J-10-9	SYNNEX ORD	09/23/2026	MORGAN STANLEY CO INTL LTD TAIPEI	17,000.000	49,688		0	
Y8344J-10-9	SYNNEX ORD	08/10/2026	CREDIT LYONNAIS SECURITIES, HONG KONG	28,000.000	80,081		0	
Y83492-10-1	SYRMA SGS TECHNOLOGY ORD	08/26/2026	J P MORGAN SECURITIES	1,842.000	28,510		0	
Y84629-10-7	TWN SEMICONT MAN ORD	08/14/2026	Various	20,000.000	1,513,993		0	
Y8523Y-15-8	SUN PHARMACEUTICAL INDUSTRIES ORD	07/10/2026	J P MORGAN SECURITIES	9,206.000	184,584		0	
Y85484-13-0	TATA CONSUMER PRODUCTS ORD	08/14/2026	Various	39,700.000	450,756		0	
Y85491-12-7	TECH MAHINDRA ORD	07/29/2026	J P MORGAN SECURITIES	2,080.000	35,985		0	
Y8563B-15-9	TECHTRONIC IND ORD	09/24/2026	Various	61,500.000	1,011,339		0	
Y8588Q-10-8	TENNECO CLEAN AIR INDIA ORD	08/12/2026	Unmatched Counter Party	16,100.000	88,857		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
Y8620B-11-9	THAI OIL ORD F	08/03/2026	Societe Generale	14,500.000	28,370		0	
Y8801T-10-3	THINKING ELTR ORD	07/01/2026	SALOMON SMITH BARNEY LTD	6,000.000	60,124		0	
Y8817Q-10-1	TIANQI LITHIUM ORD H	07/02/2026	INSTINET PACIFIC LTD, HONG KONG	5,800.000	29,597		0	
Y88425-14-8	TITAN COMPANY ORD	08/14/2026	Various	3,420.000	182,145		0	
Y8997M-10-2	TS LINES ORD	09/24/2026	Various	326,000.000	565,482		0	
Y8T4YR-10-0	TATA MOTORS ORD	07/31/2026	Various	113,461.000	491,983		0	
Y8T507-10-8	RBL BANK ORD	09/04/2026	Various	874,044.000	3,638,714		0	
Y9014B-10-3	TVS MOTOR CO ORD	08/25/2026	Various	3,143.000	142,858		0	
Y9046E-10-9	ULTRATECH CEMENT ORD	07/30/2026	Kotak Sec	2,357.000	291,606		0	
Y90668-10-7	UNIMICRON TECH ORD	09/09/2026	MORGAN STANLEY CO INTL LTD TAIPEI	7,000.000	213,590		0	
Y9210Q-10-2	UNITED INTEG SVC ORD	09/11/2026	MORGAN STANLEY CO INTL LTD TAIPEI	4,000.000	139,649		0	
Y929FG-11-9	URBAN COMPANY ORD	07/01/2026	Kotak Sec	153,400.000	210,677		0	
Y9348K-10-0	LENSKART SOLUTIONS ORD	07/28/2026	J P MORGAN SECURITIES	3,744.000	21,903		0	
Y936VB-10-9	VEDANTA ALUMINIUM METAL ORD	07/23/2026	SANFORD C. BERNSTEIN (INDIA)	51,600.000	237,855		0	
Y9507R-10-2	WAN HAI LINES ORD	09/14/2026	Various	693,000.000	2,432,778		0	
Y9535G-10-2	WESTERN MINING ORD A	08/28/2026	Morgan Stanley & Co	96,298.000	538,897		0	
Y95873-10-8	WEC ORD	09/30/2026	MORGAN STANLEY CO INTL LTD TAIPEI	26,000.000	141,158		0	
Y9657B-10-5	WT MICROELECTRON ORD	09/17/2026	MORGAN STANLEY CO INTL LTD TAIPEI	5,000.000	31,423		0	
Y96738-10-2	WISTRON CORP ORD	09/01/2026	GOLDMAN SACHS (ASIA) LLC, TAIPEI	32,000.000	182,759		0	
Y9673D-10-1	WIWYNN ORD	09/09/2026	Various	2,000.000	266,592		0	
Y97112-10-9	DOMS INDUSTRIES ORD	07/31/2026	INDIA INFOLINE LTD, MUMBAI	3,600.000	85,567		0	
Y9716K-10-4	WUS CIRCUIT ORD A	09/03/2026	GOLDUS33 GOLDMAN SACHS NY	7,100.000	126,158		0	
Y971B1-11-8	WUXI APPTEC ORD H	08/24/2026	Various	11,300.000	268,408		0	
Y9721Z-10-4	FARATRONIC ORD A	08/18/2026	Various	125,232.000	2,533,175		0	
Y9723R-10-0	YAGEO CORP ORD	07/14/2026	Various	10,000.000	279,257		0	
Y9729D-10-5	YANG MING MARINE ORD	09/15/2026	Various	55,000.000	96,491		0	
Y9729Z-10-6	JEREH OILFIELD ORD A	09/03/2026	GOLDUS33 GOLDMAN SACHS NY	3,504.000	64,481		0	
Y972JZ-10-5	WR FINANCIAL GRP ORD	07/29/2026	UBS AG LONDON EQUITIES	65,593.000	1,459,375		0	
Y9740J-10-7	EDDIE PRECISION ORD A	08/03/2026	Unknown	1,095.000	2,903		0	
Y97636-12-3	YES BANK ORD	09/17/2026	J P MORGAN SECURITIES	668,050.000	158,803		0	
Y9881Y-10-3	YUNNAN ALUMIN ORD A	07/02/2026	GOLDUS33 GOLDMAN SACHS NY	8,200.000	26,457		0	
Y9881Y-10-3	YUNNAN ALUMIN ORD A	09/01/2026	GOLDUS33 GOLDMAN SACHS NY	74,400.000	301,949		0	
Y988AR-10-8	ZHEFU HOLDING ORD A	09/21/2026	GOLDUS33 GOLDMAN SACHS NY	448,100.000	325,954		0	
Y988AY-10-3	CHINT ELECTRICS ORD A	07/10/2026	GOLDUS33 GOLDMAN SACHS NY	54,600.000	197,825		0	
Y98910-10-5	ZHEJIANG NHU ORD A	07/22/2026	GOLDUS33 GOLDMAN SACHS NY	124,400.000	531,143		0	
Y9892H-10-7	ZIJIN MINING ORD H	09/14/2026	Various	140,677.000	621,353		0	
Y9892H-11-5	ZIJIN MINING ORD A	08/20/2026	CLSA LTD, HONG KONG	434,800.000	2,225,375		0	
Y98961-11-6	STL ORD A	09/09/2026	GOLDUS33 GOLDMAN SACHS NY	111,140.000	444,058		0	
Y98961-11-6	STL ORD A	09/08/2026	INSTINET PACIFIC LTD, HONG KONG	396,000.000	1,623,376		0	
Y9898Y-10-4	BANK OF RUIFENG ORD A	08/14/2026	GOLDUS33 GOLDMAN SACHS NY	70,400.000	50,844		0	
Y989K6-11-9	PHARMARON ORD H	08/14/2026	UBS SECURITIES ASIA LIMITED	210,500.000	798,082		0	
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					1,052,122,357	XXX	0	XXX
45784A-10-4	INNOVAGE HOLDING ORD	09/23/2026	BANK OF NYC/GOLDMAN	80,209.000	741,933		0	
796050-20-1	SAMSUNG ELECTR 144A 1 GDS REP 25 ORD	09/30/2026	Various	236.000	885,817		0	
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					1,627,751	XXX	0	XXX
09258N-77-8	BLACKROCK:GL ALLOC K	07/22/2026	Blackrock	7,290,317.555	158,963,271		0	
48129C-30-6	JPMORGAN:GLBL ALLOC R6	09/30/2026	J.P. MORGAN	34,602.892	747,076		0	
L5458T-11-7	INVESCO US SNRLN GX USD MD	09/01/2026	ZEROSTA	55,470.133	4,648,021		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
5329999999. Subtotal - common stocks - mutual funds - designations not assigned by the SVO					164,358,368	XXX	0	XXX
05686D-40-8	BAILLIE GIFFORD INTL ALP	07/23/2026	GOLDMAN	6,965,410.000	170,069,462		0	
09290C-10-3	BLACKROCK:US EQ FC RT AC	09/11/2026	Various	4,915.000	344,159		0	
09290C-68-1	BLACKROCK:IS INT EQ FRA	07/14/2026	GOLDMAN	117,995.000	3,540,759		0	
46137V-35-7	INVESCO S&P500 EWGHT	08/05/2026	Goldman Sachs	272,803.000	60,002,720		0	
464286-40-0	ISHARES:MSCI BRAZIL	09/18/2026	Piper Jaffray	55,600.000	2,078,738		0	
464286-60-8	ISHARES:MSCI EUROZONE	09/29/2026	JEFFERIES & COMPANY, INC.	7,202.000	492,275		0	
464286-77-2	ISHARES:MSCI S KOREA	09/30/2026	BARCLAYS CAPITAL INC./LE	14,876.000	2,731,681		0	
464287-23-4	ISHARES:MSCI EM MKTS	09/30/2026	Various	83,360.000	5,590,029		0	
464287-46-5	ISHARES:MSCI EAFE	09/30/2026	Various	345,858.000	36,528,252		0	
464287-65-5	ISHARES:RUSS 2000 ETF	09/29/2026	Various	31,154.000	9,104,893		0	
46429B-59-8	ISHARES:MSCI INDIA	08/06/2026	BTIG LLC	9,000.000	451,273		0	
46432F-84-2	ISHARES:CORE MSCI EAFE	09/30/2026	Various	471,961.000	46,425,605		0	
46434G-10-3	ISHARES:CORE MSCI EMMKTS	09/30/2026	Various	199,839.000	16,298,810		0	
46434G-77-2	ISHARES:MSCI TAIWAN	09/30/2026	Various	212,898.000	24,214,922		0	
81369Y-80-3	SEL SECTOR:TECH SPDR	08/26/2026	EVERCORE ISI	410,000.000	75,065,670		0	
921943-85-8	VANGUARD FTSE DM ETF	09/30/2026	Various	518,562.000	37,164,910		0	
922042-74-2	VANGUARD T WLDSTK ETF	08/14/2026	Various	29,900.000	4,779,586		0	
922042-85-8	VANGUARD FTSE EM ETF	09/30/2026	Various	106,914.000	6,376,916		0	
922908-36-3	VANGUARD 500 IDX ETF	08/14/2026	Goldman Sachs	266,481.000	189,949,005		0	
5819999999. Subtotal - common stocks - exchange traded funds					691,209,666	XXX	0	XXX
30277@-10-1	FMIC HOLDINGS INC.	03/05/2026	CAPITAL CONTRIBUTION	0.000	46,630,774		0	
5929999999. Subtotal - common stocks - parent, subsidiaries and affiliates other					46,630,774	XXX	0	XXX
5989999997. Total - common stocks - Part 3					1,955,948,915	XXX	0	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					1,955,948,915	XXX	0	XXX
5999999999. Total - preferred and common stocks					1,963,669,495	XXX	0	XXX
6009999999 - Totals					2,980,854,467	XXX	4,309,456	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 Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..912810-RK-6	UNITED STATES TREASURY	09/25/2026	Various		5,043,562	7,450,000	5,226,963	1,865,052	0	33,173	0	33,173	0	5,274,068	0	(230,506)	(230,506)	126,299	02/15/2045	1.A
..912810-UU-0	UNITED STATES TREASURY	07/31/2026	JP MORGAN SECS INC., - FIXED INCOME		105,514	110,000	107,877	0	0	2	0	2	0	107,878	0	(2,364)	(2,364)	1,196	05/15/2056	1.A
..91282C-EE-7	UNITED STATES TREASURY	07/23/2026	GOLDMAN		579,071	610,000	581,930	0	0	217	0	217	0	582,147	0	(3,076)	(3,076)	4,552	03/31/2029	1.A
..91282C-HT-1	UNITED STATES TREASURY	09/22/2026	MORGAN STANLEY & CO. LLC		376,328	400,000	399,630	0	0	29	0	29	0	399,659	0	(23,331)	(23,331)	9,393	08/15/2033	1.A
..91282C-LK-5	UNITED STATES TREASURY	07/13/2026	Bank of America Securities		691,010	705,000	691,962	0	0	55	0	55	0	692,017	0	(1,007)	(1,007)	9,445	08/31/2029	1.A
..91282C-LR-0	UNITED STATES TREASURY	08/07/2026	GOLDMAN		353,364	355,000	352,754	0	0	12	0	12	0	352,765	0	598	598	4,059	10/31/2029	1.A
..91282C-LW-9	UNITED STATES TREASURY	09/29/2026	Various		7,656,998	7,970,000	8,075,540	8,073,578	0	(6,557)	0	(6,557)	0	8,067,021	0	(410,023)	(410,023)	269,516	11/15/2034	1.A
..91282C-MG-3	UNITED STATES TREASURY	08/07/2026	Various		62,304,652	62,470,000	63,532,948	37,738,932	0	(114,429)	0	(114,429)	0	63,410,716	0	(1,106,064)	(1,106,064)	2,014,530	01/31/2030	1.A
..91282C-NH-0	UNITED STATES TREASURY	09/23/2026	CITIGROUP GLOBAL MARKETS INC.		590,461	600,000	603,047	602,558	0	(757)	0	(757)	0	601,801	0	(11,340)	(11,340)	18,041	06/15/2028	1.A
..91282C-NP-2	UNITED STATES TREASURY	08/31/2026	Various		5,982,695	6,000,000	6,003,047	0	0	(705)	0	(705)	0	6,002,342	0	(19,646)	(19,646)	128,849	07/31/2027	1.A
..91282C-NX-5	UNITED STATES TREASURY	09/30/2026	Various		17,145,943	17,970,000	17,486,105	0	0	20,410	0	20,410	0	17,506,515	0	(360,572)	(360,572)	365,371	08/31/2030	1.A
..91282C-NY-3	UNITED STATES TREASURY	07/17/2026	CITADEL SECURITIES		1,180,828	1,200,000	1,192,266	1,192,908	0	1,386	0	1,386	0	1,194,294	0	(13,466)	(13,466)	34,227	09/15/2028	1.A
..91282C-PJ-4	UNITED STATES TREASURY	09/01/2026	JP MORGAN SECS INC., - FIXED INCOME		8,899,044	9,440,000	9,120,210	0	0	4,984	0	4,984	0	9,125,194	0	(226,150)	(226,150)	186,470	11/15/2035	1.A
..91282C-PK-1	UNITED STATES TREASURY	07/07/2026	Morgan Stanley		511,095	519,000	519,122	519,119	0	(16)	0	(16)	0	519,103	0	(8,008)	(8,008)	11,748	11/15/2028	1.A
..91282C-PP-0	UNITED STATES TREASURY	07/07/2026	Deutsche Bank AG New York Branch		2,746,406	2,790,000	2,789,019	2,789,019	0	195	0	195	0	2,789,214	0	(42,808)	(42,808)	54,961	12/15/2028	1.A
..91282C-PT-2	UNITED STATES TREASURY	07/15/2026	TORONTO DOMINION SECS USA INC		442,863	450,000	448,805	0	0	181	0	181	0	448,986	0	(6,122)	(6,122)	7,918	01/15/2029	1.A
..91282C-PZ-8	UNITED STATES TREASURY	07/15/2026	WELLS FARGO SECURITIES		517,821	535,000	522,294	0	0	216	0	216	0	522,510	0	(4,688)	(4,688)	9,205	02/15/2036	1.A
..91282C-QD-6	UNITED STATES TREASURY	06/26/2026	Adjustment		0	0	0	0	0	(2)	0	(2)	0	(2)	0	2	2	0	02/28/2031	1.A
..91282C-QJ-3	UNITED STATES TREASURY	08/25/2026	Various		1,484,508	1,500,000	1,499,322	0	0	73	0	73	0	1,499,395	0	(14,887)	(14,887)	18,708	04/15/2029	1.A
..91282C-QK-0	UNITED STATES TREASURY	08/11/2026	CITADEL SECURITIES		587,273	600,000	593,411	0	0	157	0	157	0	593,568	0	(6,295)	(6,295)	6,571	04/30/2031	1.A
..91282C-QN-4	UNITED STATES TREASURY	07/31/2026	CITADEL SECURITIES LLC		9,754,235	10,020,000	9,919,209	0	0	2,380	0	2,380	0	9,921,589	0	(167,354)	(167,354)	106,701	04/30/2033	1.A
..91282C-QP-9	UNITED STATES TREASURY	07/14/2026	MORGAN STANLEY & CO. LLC		2,075,830	2,151,555	2,075,941	0	0	566	0	566	0	2,076,507	0	(677)	(677)	6,687	04/15/2031	1.A
..91282C-QQ-7	UNITED STATES TREASURY	09/01/2026	Various		26,840,910	27,550,000	26,979,615	0	0	3,550	0	3,550	0	26,983,165	0	(142,255)	(142,255)	298,728	05/15/2036	1.A
..91282C-QT-1	UNITED STATES TREASURY	08/04/2026	Various		9,056,315	9,180,000	9,130,953	0	0	992	0	992	0	9,131,945	0	(75,630)	(75,630)	66,578	05/31/2033	1.A
..91282C-QV-6	UNITED STATES TREASURY	07/13/2026	Various		9,968,726	10,015,000	10,008,273	0	0	66	0	66	0	10,008,340	0	(39,614)	(39,614)	31,964	06/15/2029	1.A
..91282C-QW-4	UNITED STATES TREASURY	07/29/2026	Various		4,940,883	5,020,000	4,985,512	0	0	83	0	83	0	4,985,594	0	(44,711)	(44,711)	12,703	06/30/2033	1.A
..91282C-QX-2	UNITED STATES TREASURY	07/31/2026	Various		6,015,860	6,085,000	6,031,932	0	0	92	0	92	0	6,032,024	0	(16,164)	(16,164)	13,765	06/30/2031	1.A
..91282C-QY-0	UNITED STATES TREASURY	07/13/2026	Various		2,024,671	2,030,000	2,026,450	0	0	1	0	1	0	2,026,451	0	(1,780)	(1,780)	3,113	06/30/2028	1.A
..91282C-QZ-7	UNITED STATES TREASURY	09/22/2026	Various		4,463,993	4,500,000	4,478,082	0	0	785	0	785	0	4,478,867	0	(14,874)	(14,874)	21,433	07/15/2029	1.A
..91282C-RA-1	UNITED STATES TREASURY	08/31/2026	Various		3,535,461	3,540,000	3,541,132	0	0	0	0	0	0	3,541,132	0	(5,672)	(5,672)	4,285	07/31/2031	1.A
..91282C-RB-9	UNITED STATES TREASURY	08/04/2026	WELLS FARGO		360,366	360,000	359,761	0	0	1	0	1	0	359,762	0	604	604	208	07/31/2028	1.A
..91282C-RC-7	UNITED STATES TREASURY	09/01/2026	Various		4,064,338	4,115,000	4,083,143	0	0	131	0	131	0	4,083,275	0	(18,936)	(18,936)	11,955	07/31/2033	1.A
..91282C-RF-0	UNITED STATES TREASURY	09/25/2026	Various		2,616,555	2,700,000	2,673,275	0	0	45	0	45	0	2,673,320	0	(56,764)	(56,764)	12,121	08/15/2036	1.A
..91282C-RG-8	UNITED STATES TREASURY	09/01/2026	BMOCM/BONDS		1,138,738	1,145,000	1,138,380	0	0	0	0	0	0	1,138,380	0	358	358	2,380	08/15/2029	1.A
..91282C-RH-6	UNITED STATES TREASURY	09/17/2026	Various		2,262,029	2,280,000	2,263,328	0	0	19	0	19	0	2,263,347	0	(1,318)	(1,318)	3,519	08/31/2028	1.A
..91282C-RJ-2	UNITED STATES TREASURY	09/23/2026	Various		2,725,105	2,770,000	2,729,809	0	0	67	0	67	0	2,729,876	0	(4,771)	(4,771)	3,154	08/31/2033	1.A
..91282C-RK-9	UNITED STATES TREASURY	09/11/2026	Various		1,955,830	1,975,000	1,956,639	0	0	0	0	0	0	1,956,639	0	(809)	(809)	2,281	08/31/2031	1.A
..91282C-RL-7	UNITED STATES TREASURY	09/17/2026	WELLS FARGO SECURITIES-46171		1,420,314	1,435,000	1,420,202	0	0	0	0	0	0	1,420,202	0	112	112	520	09/15/2029	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					212,419,596	218,545,555	215,547,886	52,781,167	0	(52,599)	0	(52,599)	0	215,499,607	0	(3,080,011)	(3,080,011)	3,883,151	XXX	XXX
..880591-FC-1	TENNESSEE VALLEY AUTHORITY	07/23/2026	Various		110,179	115,000	113,295	113,321	0	14	0	14	0	113,335	0	(3,156)	(3,156)	5,897	02/01/2055	1.A
0029999999. Subtotal - issuer credit obligations - other U.S. government obligations (not exempt from RBC)					110,179	115,000	113,295	113,321	0	14	0	14	0	113,335	0	(3,156)	(3,156)	5,897	XXX	XXX
..013051-DW-4	ALBERTA, PROVINCE OF	07/23/2026	SCOTIA MCLEOD (USA) INC		709,154	710,000	833,158	740,083	0	(4,117)	0	(4,117)	60,651	796,617	(80,535)	(6,928)	(87,463)	11,840	06/01/2027	1.C FE
..135087-K3-7	CANADA (GOVERNMENT)	09/17/2026	Various		46,022,275	49,648,409	44,522,938	32,518,515	0	674,334	0	674,334	726,943	47,000,364	(1,426,645)	448,556	(978,089)	458,779	06/01/2030	1.A FE
..135087-Q2-3	CANADA (GOVERNMENT)	09/03/2026	Various		17,574,598	18,353,390	17,661,171	7,173,048	0	15,733	0	15,733	(111,031)	17,680,887	329,553	(435,843)	(106,290)	219,040	06/01/2033	1.A FE
..135087-S4-7	CANADA (GOVERNMENT)	08/20/2026	Various		24,175,681	24,459,260	24,386,803	12,318,697	0	26,308	0	26,308	(51,796)	24,419,229	(188,556)	(54,993)	(243,548)	482,413	03/01/2030	1.A FE
..135087-T7-9	CANADA (GOVERNMENT)	08/19/2026	BMO NESBITT BURNS INC		14,858,627	15,122,601	14,975,328	0	0	4,812	0	4,812	0	14,980,140	108,800	(230,313)	(121,513)	286,573	03/01/2031	1.A FE
..13509P-GF-4	CANADA HOUSING TRUST NO 1	09/16/2026	WGDB CIBC WORLD MARKETS INC		26,197,890	26,592,877	26,719,803	26,497,896	0	152,862	0	152,862	828,206	27,478,965	(1,263,763)	(17,312)	(1,281,075)	631,859	03/15/2028	1.A FE
..13509P-KJ-1	CANADA HOUSING TRUST NO 1	09/22/2026	RBC DOMINION SECURITIES		6,827,817	7,135,467	7,095,993	7,267,170	0	1,883	0	1,883	(170,834)	7,098,218	(13,157)	(257,244)	(270,401)	206,926	03/15/2036	1.A FE
..13509P-KN-2	CANADA HOUSING TRUST NO 1	08/13/2026	CIBC WORLD MARKETS INC		3,580,994	3,591,051	3,633,662	0	0	(209)	0	(209)	0	3,633,453	(55,381)	2,922	(52,459)	31,361	09/15/2036	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
68333Z-AM-9	ONTARIO, PROVINCE OF	08/20/2026	SCOTIA CAPITAL (USA) INC.		20,339,623	20,630,497	21,500,074	20,551,046	0	88,067	0	88,067	1,508,856	22,147,968	(1,618,111)	(190,234)	(1,808,345)	208,387	09/08/2027	1.D FE
80413T-BP-3	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	08/27/2026	HSBC SECURITIES		275,800	280,000	279,642	0	0	71	0	71	0	279,713	0	(3,913)	(3,913)	7,251	01/12/2029	1.E FE
02R04N-CS-1	AUSTRALIA, COMMONWEALTH OF (GOVERNMENT)	09/21/2026	Maturity @ 100.00		22,090,600	22,037,900	21,727,478	20,453,923	0	230,483	0	230,483	1,881,880	22,566,286	(475,686)	0	(475,686)	109,434	09/21/2026	1.A FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					182,653,058	188,561,453	183,336,050	127,520,376	0	1,190,228	0	1,190,228	4,672,875	188,081,841	(4,683,482)	(745,300)	(5,428,783)	2,653,862	XXX	XXX
54589T-RB-0	LOUDOUN CNTY VA	07/21/2026	PAINEWEBBER NEW YORK		2,641,554	2,315,000	2,647,226	0	0	(3,553)	0	(3,553)	0	2,643,672	0	(2,118)	(2,118)	13,826	12/01/2036	1.A FE
574193-XS-2	MARYLAND ST	07/16/2026	WELLS FARGO SECURITIES		2,141,508	1,970,000	2,147,379	0	0	(3,511)	0	(3,511)	0	2,143,868	0	(2,360)	(2,360)	8,208	06/01/2030	1.A FE
880443-BS-4	TENNESSEE ENERGY ACQUISITION CORP GAS RE	09/01/2026	Maturity @ 100.00		1,319,715	1,320,000	1,563,144	1,337,368	0	(17,178)	0	(17,178)	0	1,320,191	0	(475)	(475)	68,833	09/01/2026	1.F FE
97705M-W3-5	WISCONSIN ST	07/29/2026	Stifel Nicolaus & Co.		2,033,039	1,830,000	2,135,336	0	0	(13,260)	0	(13,260)	0	2,122,076	0	(89,037)	(89,037)	44,479	05/01/2038	1.B FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					8,135,816	7,435,000	8,493,084	1,337,368	0	(37,502)	0	(37,502)	0	8,229,807	0	(93,991)	(93,991)	135,347	XXX	XXX
010268-DP-2	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R	07/20/2026	JP MORGAN		1,658,107	1,515,000	1,656,259	1,647,683	0	(6,555)	0	(6,555)	0	1,641,128	0	16,979	16,979	99,737	09/01/2041	1.C FE
03843T-CC-3	AQUARION WTR AUTH CONN WTR SYS REV	07/17/2026	BANK OF AMERICA SECURITIES		37,568	100,000	36,840	0	0	0	0	0	0	36,840	0	728	728	0	08/01/2046	1.F FE
04780N-HZ-3	ATLANTA GA DEV AUTH REV	07/01/2026	Maturity @ 100.00		1,500,000	1,500,000	1,755,825	1,500,000	0	0	0	0	0	1,500,000	0	0	0	75,000	07/01/2026	1.D FE
167593-4G-4	CHICAGO CITY O HARE INTERNATIONAL AIRPOR	08/19/2026	STONEX FINANCIAL INC.		944,472	885,000	967,553	957,602	0	(5,012)	0	(5,012)	0	952,590	0	(8,118)	(8,118)	50,273	01/01/2036	1.E FE
181685-HZ-4	CLARKE CNTY GA HOSP AUTH REV CTFS	07/01/2026	Maturity @ 100.00		1,500,000	1,500,000	1,846,395	1,519,947	0	(19,947)	0	(19,947)	0	1,500,000	0	0	0	75,000	07/01/2026	1.D FE
187145-CS-4	CLIFTON TEX HIGHER ED FIN CORP ED REV	08/15/2026	Maturity @ 100.00		1,000,000	1,000,000	1,190,430	1,000,000	0	0	0	0	0	1,000,000	0	0	0	50,000	08/15/2026	1.A FE
194742-FN-7	COLLIN CNTY TEX CMNTY COLLEGE DIST CONS	09/28/2026	Morgan Stanley		2,272,974	2,200,000	2,404,028	2,358,985	0	(31,585)	0	(31,585)	0	2,327,400	0	(54,426)	(54,426)	123,444	08/15/2029	1.A FE
19648F-XT-6	COLORADO HEALTH FACS AUTH REV	07/14/2026	PIPER JAFFRAY & CO.		707,692	660,000	752,156	738,194	0	(4,346)	0	(4,346)	0	733,848	0	(26,157)	(26,157)	20,533	12/01/2039	1.G FE
19648F-XZ-2	COLORADO HEALTH FACS AUTH REV	07/16/2026	PTCP		1,267,116	1,150,000	1,280,502	1,257,964	0	(8,316)	0	(8,316)	0	1,249,648	0	17,468	17,468	38,653	05/15/2033	1.B FE
19648G-BS-0	COLORADO HOUSING AND FINANCE AUTHORITY	07/01/2026	Call @ 100.00		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	309	11/01/2038	1.A FE
19648G-BT-8	COLORADO HOUSING AND FINANCE AUTHORITY	07/01/2026	Call @ 100.00		5,000	5,000	4,932	4,937	0	1	0	1	0	4,939	0	61	61	155	05/01/2041	1.A FE
19648G-HU-9	COLORADO HOUSING AND FINANCE AUTHORITY	09/01/2026	Call @ 100.00		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	765	11/01/2039	1.A FE
20772K-KR-9	CONNECTICUT ST	08/20/2026	JP MORGAN		1,786,496	1,745,000	1,820,820	1,790,260	0	(11,631)	0	(11,631)	0	1,778,629	0	7,867	7,867	50,411	06/01/2028	1.C FE
20775D-H3-9	CONNECTICUT ST HEALTH & EDL FACS AUTH R	08/21/2026	GOLDMAN		1,743,053	1,530,000	1,829,130	0	0	(14,033)	0	(14,033)	0	1,815,097	0	(72,045)	(72,045)	42,925	07/01/2036	1.A FE
20775D-X9-8	CONNECTICUT ST HEALTH & EDL FACS AUTH R	07/09/2026	Wells Fargo		358,926	355,000	355,000	0	0	0	0	0	0	355,000	0	3,926	3,926	0	08/01/2036	1.F FE
3137H9-MG-1	FRETE ML-14 AT - CMBS	09/01/2026	Paydown		354	354	325	329	0	25	0	25	0	354	0	0	0	10	08/25/2038	1.B FE
3137HA-MK-9	FRETE ML-17 A - CMBS	09/01/2026	Paydown		1,816	1,816	1,436	1,476	0	340	0	340	0	1,816	0	0	0	37	04/25/2043	1.B FE
34074M-5Y-3	FLORIDA HOUSING FINANCE CORPORATION	07/01/2026	Call @ 100.00		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	1,986	07/01/2039	1.A FE
34074M-5Z-0	FLORIDA HOUSING FINANCE CORPORATION	07/01/2026	Call @ 100.00		5,000	5,000	4,971	4,973	0	0	0	0	0	4,974	0	26	26	294	07/01/2044	1.A FE
343137-QT-5	FLORIDA ST TPK AUTH TPK REV	07/01/2026	Maturity @ 100.00		2,015,000	2,015,000	2,093,263	2,033,065	0	(18,065)	0	(18,065)	0	2,015,000	0	0	0	100,750	07/01/2026	1.C FE
345748-D8-7	FOREST HILLS MICH PUB SCHS	07/29/2026	PIPER JAFFRAY & CO.		764,097	685,000	789,641	782,095	0	(5,954)	0	(5,954)	0	776,142	0	(12,045)	(12,045)	25,592	05/01/2034	1.C FE
349461-FW-8	FORT WORTH TEX INDPT SCH DIST	08/13/2026	Wells Fargo		1,632,911	1,545,000	1,655,545	1,655,362	0	(21,160)	0	(21,160)	0	1,634,202	0	(1,291)	(1,291)	48,067	02/15/2029	1.A FE
39081H-GU-0	GREAT LAKES WTR AUTH MICH SEW DISP SYS R	09/15/2026	BARCLAY INVESTMENTS, INC.		1,788,369	1,650,000	1,852,769	1,843,721	0	(13,204)	0	(13,204)	0	1,830,517	0	(42,148)	(42,148)	99,917	07/01/2035	1.E FE
43784*-AA-0	HOMESTEAD SPE ISSUER LLC	09/18/2026	CROSS		733,919	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(16,081)	(16,081)	53,174	04/01/2055	2.A PL
438687-YJ-8	HONOLULU HAWAII CITY & CNTY	09/30/2026	JP MORGAN		1,030,080	1,000,000	1,099,090	1,065,845	0	(15,005)	0	(15,005)	0	1,050,840	0	(20,760)	(20,760)	54,167	03/01/2029	1.B FE
45129Y-3V-6	IDAHO HOUSING AND FINANCE ASSOCIATION	07/14/2026	Call @ 100.00		5,000	5,000	4,984	4,986	0	0	0	0	0	4,987	0	13	13	287	07/01/2038	1.B FE
45129Y-5M-4	IDAHO HOUSING AND FINANCE ASSOCIATION	09/15/2026	Call @ 100.00		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	1,108	01/01/2039	1.B FE
45130B-BA-0	IDAHO HOUSING AND FINANCE ASSOCIATION	07/14/2026	Call @ 100.00		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	643	07/01/2040	1.B FE
45203M-XE-6	ILLINOIS HSG DEV AUTH REV	07/01/2026	Call @ 100.00		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,581	10/01/2049	1.A FE
514045-M6-7	LANCASTER CNTY PA HOSP AUTH REV	08/15/2026	Maturity @ 100.00		1,940,000	1,940,000	2,408,025	1,971,436	0	(31,436)	0	(31,436)	0	1,940,000	0	0	0	97,000	08/15/2026	1.D FE
56682H-EE-5	MARICOPA CNTY ARIZ INDL DEV AUTH REV	08/10/2026	GOLDMAN		2,239,313	2,030,000	2,288,521	0	0	(8,610)	0	(8,610)	0	2,279,911	0	(40,598)	(40,598)	28,758	01/01/2034	1.D FE
575579-Y7-6	MASSACHUSETTS BAY TRANSN AUTH MASS SALE	08/06/2026	JP MORGAN		1,927,358	1,710,000	1,947,981	1,935,670	0	(16,277)	0	(16,277)	0	1,919,393	0	7,965	7,965	90,725	07/01/2033	1.B FE
57563C-ES-7	MASSACHUSETTS DEPT TRANSN MET HWY SYS RE	06/23/2026	Adjustment		0	0	0	0	0	189	0	189	0	189	0	(189)	(189)	0	01/01/2034	1.D FE
57563R-TW-9	MASSACHUSETTS EDL FING AUTH	07/01/2026	Call @ 100.00		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	4,248	07/01/2033	1.C FE
577286-BD-8	MAUI COUNTY	07/24/2026	PTCP		2,127,492	1,910,000	2,160,936	2,150,236	0	(15,788)	0	(15,788)	0	2,134,449	0	(6,957)	(6,957)	91,256	09/01/2033	1.B FE
645790-VG-8	NEW JERSEY HEALTH CARE FACS FING AUTH RE	09/03/2026	JEFFERIES & COMPANY, INC.		3,402,015	3,085,000	3,548,737	0	0	(14,564)	0	(14,564)	0	3,534,173	0	(132,158)	(132,158)	50,131	07/01/2035	1.E FE
64613C-HE-1	NEW JERSEY ST TRANSN TR FD AUTH	07/16/2026	PTCP		783,126	695,000	805,700	804,071	0	(5,097)	0	(5,097)	0	798,975	0	(15,849)	(15,849)	20,464	06/15/2036	1.F FE
647110-FQ-3	NMSEDU 98 1A4	09/01/2026	Maturity @ 100.00		5,605,000	5,605,000	6,666,867	5,756,494	0	(151,494)	0	(151,494)	0	5,605,000	0	0	0	280,250	09/01/2026	1.B FE
647293-TG-4	NEW MEXICO ST	08/06/2026	Bank of America Securities		2,382,975	2,225,000	2,413,435	2,393,209	0	(22,754)	0	(22,754)	0	2,370,455	0	12,520	12,520	103,833	03/01/2032	1.C FE
64966M-HD-4	NEW YORK N Y	09/11/2026	WACHOVIA SECURITIES, LLC		3,764,063	3,750,000	4,433,775	3,961,530	0	(162,131)	0	(162,131)	0	3,799,399	0	(35,337)	(35,337)	147,396	12/01/2031	1.C FE
649660-J5-0	NEW YORK N Y	08/20/2026	PTCP		1,446,768	1,325,000	1,476,554	1,428,371	0	(10,438)	0	(10,438)	0	1,417,933	0	28,834	28,834	58,889	10/01/2031	1.C FE
64990K-JW-4	NEW YORK STATE DORMITORY AUTHORITY	07/09/2026	HSBC BANK USA, NATIONAL ASSOCIATION		2,022,861	1,775,000	2,054,261	0	0	(9,309)	0	(9,309)	0	2,044,952	0	(22,091)	(22,091)	27,611	03/15/2034	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
650009-2H-5	NEW YORK ST TWY AUTH GEN REV	07/08/2026	GOLDMAN		316,686	300,000	326,310	322,050	0	(1,239)	0	(1,239)	0	320,811	0	(4,125)	(4,125)	15,333	01/01/2049	1.E FE
650116-DF-0	NEW YORK TRANSN DEV CORP SPL FAC REV	09/23/2026	JP MORGAN		761,170	760,000	778,954	766,891	0	(5,624)	0	(5,624)	0	761,267	0	(96)	(96)	30,928	12/01/2026	2.A FE
659154-3B-2	NORTH EAST INDPT SCH DIST TEX	07/24/2026	MORGAN STANLEY CO		2,727,075	2,500,000	2,884,075	2,770,915	0	(28,415)	0	(28,415)	0	2,742,500	0	(15,425)	(15,425)	129,792	02/01/2031	1.A FE
677650-UE-4	OHIO ST WTR DEV AUTH REV	09/02/2026	LOOP Capital Markets		1,823,238	1,635,000	1,881,329	0	0	(4,053)	0	(4,053)	0	1,877,277	0	(54,039)	(54,039)	12,490	12/01/2034	1.A FE
71783M-AN-5	PHILADELPHIA PA GAS WKS REV	09/03/2026	CORPORATE REORGANIZATIONS		1,384,047	1,350,000	1,639,238	1,418,020	0	(28,710)	0	(28,710)	0	1,389,309	0	(5,262)	(5,262)	73,500	08/01/2028	1.F FE
717883-XQ-0	PHILADELPHIA PA SCH DIST	09/01/2026	Call @ 100.00		25,000	25,000	27,099	25,451	0	(451)	0	(451)	0	25,000	0	0	0	1,250	09/01/2027	1.F FE
73358X-KX-9	PORT AUTH N Y & N J	08/28/2026	BlackrockAssetManagement		836,200	755,000	819,545	803,882	0	(4,966)	0	(4,966)	0	798,917	0	37,284	37,284	28,313	12/01/2031	1.D FE
771902-HX-4	ROCHESTER MINN HEALTH CARE FACS REV	07/16/2026	RSEEL		419,895	375,000	425,059	0	0	(961)	0	(961)	0	424,098	0	(4,203)	(4,203)	4,323	11/15/2038	1.C FE
79765P-DW-0	SAN FRANCISCO CALIF CITY & CNTY MULTIFAM	07/31/2026	Direct		290	290	216	287	0	3	0	3	0	290	0	0	0	6	07/01/2039	1.B FE
798189-RZ-1	SAN JOSE EVERGREEN CALIF CMNTY COLLEGE D	06/23/2026	Adjustment		0	0	0	0	0	(924)	0	(924)	0	(924)	0	924	924	0	09/01/2027	1.A FE
812627-NL-7	SEATTLE WASH	06/23/2026	Adjustment		0	0	0	0	0	285	0	285	0	285	0	(285)	(285)	0	12/01/2026	1.A FE
83712G-BC-2	SOUTH CAROLINA STATE HOUSING FINANCE AND	07/01/2026	Call @ 100.00		10,000	10,000	11,315	11,297	0	(53)	0	(53)	0	11,244	0	(1,244)	(1,244)	420	01/01/2056	1.A FE
84136H-AH-6	SOUTHEAST ENERGY AUTHORITY COOPERATIVE D	09/22/2026	Wells Fargo		2,058,140	2,000,000	2,171,740	2,149,465	0	(14,142)	0	(14,142)	0	2,135,323	0	(77,183)	(77,183)	89,444	10/01/2055	1.D FE
87638Q-TY-5	TARRANT CNTY TEX CULTURAL ED FACS FIN CO	07/13/2026	BARCLAY INVESTMENTS, INC.		898,114	815,000	923,142	0	0	(3,619)	0	(3,619)	0	919,523	0	(21,409)	(21,409)	16,413	11/15/2039	1.D FE
880558-RQ-6	TENNESSEE ST SCH BD AUTH	08/31/2026	JP MORGAN		2,071,836	1,930,000	2,143,400	0	0	(8,667)	0	(8,667)	0	2,134,733	0	(62,897)	(62,897)	80,417	11/01/2039	1.B FE
88278P-N9-1	TEXAS ST UNIV SYS FING REV	09/28/2026	MORGAN STANLEY CO		1,988,445	1,900,000	2,105,637	0	0	(11,846)	0	(11,846)	0	2,093,791	0	(105,346)	(105,346)	33,778	03/15/2032	1.C FE
88285A-FN-3	TEXAS WATER DEVELOPMENT BOARD	08/18/2026	CANTOR FITZGERALD & CO.		2,657,582	2,425,000	2,735,303	2,713,673	0	(17,959)	0	(17,959)	0	2,695,715	0	(38,133)	(38,133)	102,389	10/15/2037	1.A FE
89602H-CT-2	TRIBOROUGH BRDG & TUNL AUTH N Y PAYROLL	06/23/2026	Adjustment		0	0	0	0	0	364	0	364	0	364	0	(364)	(364)	0	05/15/2028	1.B FE
914437-XK-9	UNIVERSITY MASS BLDG AUTH REV	07/21/2026	BARCLAYS CAPITAL INC FIXED INC		1,010,183	885,000	1,028,290	0	0	(2,216)	0	(2,216)	0	1,026,074	0	(15,891)	(15,891)	8,481	11/01/2037	1.D FE
92778U-BZ-2	VIRGINIA COMMLTH TRANSN BRD FED TRANSN G	09/15/2026	Maturity @ 100.00		2,360,000	2,360,000	2,502,851	2,391,701	0	(31,701)	0	(31,701)	0	2,360,000	0	0	0	118,000	09/15/2026	1.B FE
928173-DV-2	VIRGINIA ST PUB BLDG AUTH PUB FACS REV	07/29/2026	WELLS FARGO SECURITIES		1,410,899	1,290,000	1,440,092	1,427,998	0	(13,280)	0	(13,280)	0	1,414,718	0	(3,819)	(3,819)	64,321	08/01/2031	1.B FE
938782-FJ-3	WASHINGTON D C MET AREA TRAN AUTH GROSS	06/23/2026	Adjustment		0	0	0	0	0	398	0	398	0	398	0	(398)	(398)	0	07/01/2029	1.D FE
93974E-5E-2	WASHINGTON STATE	09/02/2026	WELLS FARGO SECURITIES		2,258,333	2,130,000	2,319,549	2,275,572	0	(26,922)	0	(26,922)	0	2,248,649	0	9,683	9,683	124,842	07/01/2029	1.B FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					75,631,051	71,512,460	80,734,826	58,610,646	0	(826,853)	0	(826,853)	0	76,403,140	0	(772,089)	(772,089)	2,949,817	XXX	XXX
000000-00-0	Schoen Klinik TL	06/26/2026	Redemption @ 100.00		0	0	0	0	0	(30)	0	(30)	0	(30)	0	30	30	51,285	01/12/2031	4.A FE
000000-00-0	Suave Brands Co LLC TL	08/31/2026	Redemption @ 100.00		10,226	10,226	10,124	10,124	1	9	0	10	0	10,134	0	92	92	641	12/03/2032	4.C FE
000000-00-0	Suave Brands Co LLC RCF	08/31/2026	Redemption @ 100.00		1,393	1,393	1,393	0	0	0	0	0	0	1,393	0	0	0	114	12/03/2032	4.C FE
000000-00-0	VICTORS PURCHASER, LLC - Incremental RCF	09/08/2026	Redemption @ 100.00		29,252	29,252	29,252	0	0	0	0	0	0	29,252	0	0	0	476	12/23/2032	4.B FE
000000-00-0	Gategroup Finance 061032	07/01/2026	Direct		498	498	495	497	0	0	0	0	0	498	0	0	0	19	06/10/2032	4.A FE
000000-00-0	PROJECT TOREADOR DD 5.89% 10/31/43 TRCH2	06/30/2026	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	2,260	10/31/2043	1.G Z
00039N-AC-8	AASET 253 A - ABS	09/16/2026	Paydown		7,744	7,744	7,744	7,744	0	0	0	0	0	7,744	0	0	0	271	02/16/2050	1.F FE
00084D-BA-7	ABN AMRO BANK NV	09/15/2026	Call @ 100.00		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	19,017	09/18/2027	2.A FE
00084D-BH-2	ABN AMRO BANK NV	08/18/2026	NATL BK CANADA		586,507	590,000	590,000	590,000	0	0	0	0	0	590,000	0	(3,493)	(3,493)	27,651	07/07/2028	1.E FE
00138C-BB-3	COREBRIDGE GLOBAL FUNDING	07/21/2026	TORONTO DOMINION SECS USA INC		375,353	375,000	374,940	374,984	0	5	0	5	0	374,989	0	363	363	16,081	08/20/2027	1.F FE
00139P-AA-6	AMERICAN GENERAL GLOBAL FINANCING X	07/08/2026	J.P. Morgan Securities LLC		538,920	500,000	557,995	542,347	0	(3,031)	0	(3,031)	0	539,316	0	(396)	(396)	28,175	03/15/2032	1.E FE
00165C-BB-9	AMC ENTERTAINMENT HOLDINGS INC	09/30/2026	Various		401,548	400,000	400,000	0	0	0	0	0	0	400,000	0	1,548	1,548	0	10/15/2031	4.A FE
00185P-AA-9	API ESCROW CORP	08/13/2026	MARKETAXESS		40,303	41,000	38,066	12,596	0	210	0	210	0	39,217	0	1,086	1,086	976	10/15/2029	4.A FE
001877-AA-7	API GROUP DE INC	07/15/2026	MARKETAXESS		9,668	10,000	9,825	9,723	190	13	0	202	0	9,925	0	(257)	(257)	414	07/15/2029	4.A FE
00202D-AA-5	APLD COMPUTECO LLC	08/21/2026	Various		829,347	773,000	820,870	0	0	(1,737)	0	(1,737)	0	819,134	0	10,213	10,213	39,093	12/15/2030	3.C FE
00206R-NB-4	AT&T INC	08/13/2026	BNP PARIBAS SECURITIES BOND		1,034,776	1,070,000	1,069,037	1,069,097	0	104	0	104	0	1,069,201	0	(34,425)	(34,425)	43,276	11/01/2032	2.B FE
00252B-AA-1	CTL - AZ BATTERY PROPERTY LLC	09/18/2026	Various		666,671	698,118	698,118	698,118	0	0	0	0	0	698,118	0	(31,448)	(31,448)	35,881	02/20/2046	2.B PL
00253X-AB-7	AADVANTAGE LOYALTY IP LTD	07/20/2026	Paydown		37,917	37,917	38,073	25,417	0	(156)	0	(156)	0	37,917	0	0	0	1,455	04/20/2029	3.B FE
00271*-AC-6	AITX FINCO LLC	09/11/2026	CROSS		95,163	100,000	100,000	100,000	0	0	0	0	0	100,000	0	(4,837)	(4,837)	5,417	10/23/2035	2.C PL
00287Y-BX-6	ABBVIE INC.	08/04/2026	CITIGROUP GLOBAL MARKETS INC.		358,166	375,000	353,569	363,072	0	1,703	0	1,703	0	364,774	0	(6,608)	(6,608)	8,467	11/21/2029	1.G FE
00287Y-EN-5	ABBVIE INC.	08/19/2026	GOLDMAN		479,568	480,000	479,890	0	0	0	0	0	0	479,890	0	(322)	(322)	130	09/15/2031	1.G FE
00452A-AA-8	ACCIDENT FUND INSURANCE COMPANY OF AMERI	09/23/2026	Unknown		0	0	0	0	0	215	0	215	0	0	0	0	0	0	08/01/2032	2.B FE
00489L-AM-5	ACRISURE LLC	08/05/2026	Various		125,124	130,000	131,708	90,000	0	(88)	0	(88)	0	131,620	0	(6,496)	(6,496)	6,667	06/15/2029	5.B FE
00653V-AA-9	ADAPTHEALTH LLC	07/29/2026	Call @ 100.00		203,000	203,000	194,688	197,634	0	1,137	0	1,137	0	198,771	0	4,229	4,229	12,434	08/01/2028	3.C FE
00766T-AE-0	AECOM	09/22/2026	BARCLAYS CAPITAL INC FIXED INC		493,350	506,000	516,276	0	0	(679)	0	(679)	0	515,597	0	(22,247)	(22,247)	23,125	08/01/2033	3.B FE
00791G-AB-3	OSAIC HOLDINGS INC	07/13/2026	MORGAN STANLEY CO		5,025	5,000	5,194	0	0	(4)	0	(4)	0	5,189	0	(164)	(164)	153	08/01/2032	4.B FE
011662-AJ-2	ALASKA AIRLINES INC	06/29/2026	Adjustment		0	0	0	0	0	(1)	0	(1)	0	(1)	0	1	1	0	06/01/2031	3.A FE
013822-AH-4	ALCOA NEDERLAND HOLDING BV	09/09/2026	UBS SECURITIES LLC		206,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	6,000	6,000	14,052	03/15/2031	3.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
..01748X-AD-4	ALLEGIANT TRAVEL CO	06/24/2026	Adjustment		0	0	0	0	0	41	0	41	0	41	0	(41)	(41)	7,500	08/15/2027	3.C FE
..01748X-AE-2	ALLEGIANT TRAVEL COMPANY	09/29/2026	Various		506,182	501,000	500,501	0	0	22	0	22	0	500,522	0	5,660	5,660	3,915	07/01/2031	3.B FE
..018522-S*-4	ALLETE INC	09/11/2026	CROSS		473,735	500,000	500,000	0	0	0	0	0	0	500,000	0	(26,265)	(26,265)	16,227	02/15/2038	1.G
..018522-S8-2	ALLETE INC	09/11/2026	CROSS		471,960	500,000	500,000	0	0	0	0	0	0	500,000	0	(28,040)	(28,040)	16,807	02/15/2041	1.G
..01882Y-AF-3	ALLIANT ENERGY FINANCE LLC	07/28/2026	FIFTH THIRD BANK		140,847	140,000	139,920	139,961	0	15	0	15	0	139,977	0	870	870	4,893	06/06/2027	2.B FE
..019576-AD-9	ALLIED UNIVERSAL HOLDCO LLC	09/30/2026	Various		252,688	250,000	253,750	253,069	0	(370)	0	(370)	0	252,699	0	(11)	(11)	21,827	02/15/2031	4.C FE
..019576-AF-4	ALLIED UNIVERSAL HOLDCO LLC	07/20/2026	BMOCM/BONDS		41,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	1,000	1,000	1,650	06/15/2030	4.C FE
..019579-AA-9	ALLIED UNIVERSAL HOLDCO LLC	09/30/2026	UBS SECURITIES LLC		203,963	210,000	197,925	201,576	0	2,477	0	2,477	0	204,053	0	(90)	(90)	8,094	06/01/2028	4.C FE
..01957T-AX-5	ALLIED UNIVERSAL HOLDCO LLC TL-B 1ST LIE	06/30/2026	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/06/2032	4.C FE
..02079K-AY-3	ALPHABET INC	08/04/2026	Various		169,249	175,000	174,762	174,766	0	12	0	12	0	174,778	0	(5,529)	(5,529)	5,780	11/15/2035	1.C FE
..02079K-BL-0	ALPHABET INC.	07/24/2026	SUSQUEHANNA		958,720	1,000,000	994,280	0	0	321	0	321	0	994,601	0	(35,881)	(35,881)	20,044	02/15/2033	1.C FE
..02079K-BM-8	ALPHABET INC.	07/31/2026	BARCLAYS CAPITAL INC FIXED INC		272,115	285,000	284,416	0	0	23	0	23	0	284,438	0	(12,323)	(12,323)	6,460	02/15/2036	1.C FE
..02079K-CS-4	ALPHABET INC.	09/23/2026	Various		840,811	850,000	845,461	0	0	27	0	27	0	845,488	0	(4,676)	(4,676)	2,993	08/15/2036	1.C FE
..023135-DC-7	AMAZON.COM INC	09/18/2026	SUSQUEHANNA		1,948,700	2,000,000	1,999,780	0	0	36	0	36	0	1,999,816	0	(51,116)	(51,116)	41,778	03/13/2029	1.D FE
..023135-DE-3	AMAZON.COM INC	07/29/2026	Various		1,926,659	1,995,000	1,991,329	0	0	167	0	167	0	1,991,497	0	(64,837)	(64,837)	33,973	03/13/2033	1.E FE
..023135-DF-0	AMAZON.COM INC	08/05/2026	SMBC Nikko		83,703	87,000	86,829	0	0	5	0	5	0	86,835	0	(3,132)	(3,132)	1,685	03/13/2036	1.E FE
..023135-DH-6	AMAZON.COM INC	09/17/2026	JEFFERIES & COMPANY, INC.		32,248	35,000	34,803	0	0	1	0	1	0	34,804	0	(2,557)	(2,557)	1,043	03/13/2056	1.E FE
..023135-ED-4	AMAZON.COM INC	09/16/2026	Various		1,128,032	1,140,000	1,139,806	0	0	2	0	2	0	1,139,808	0	(11,777)	(11,777)	5,376	07/09/2033	1.D FE
..02344A-AA-6	AMCOR FLEXIBLES NORTH AMERICA INC	07/29/2026	MORGAN STANLEY CO		225,008	250,000	204,375	219,356	0	2,879	0	2,879	0	222,236	0	2,772	2,772	4,577	05/25/2031	2.B FE
..025816-CH-0	AMERICAN EXPRESS COMPANY	09/10/2026	Call @ 100.00		614,000	614,000	607,681	97,471	0	67	0	67	0	607,753	0	6,247	6,247	16,590	12/29/2049	2.C FE
..025816-ED-7	AMERICAN EXPRESS CO	09/01/2026	GOLDMAN SACHS		349,927	350,000	350,000	350,000	0	0	0	0	0	350,000	0	(74)	(74)	14,121	04/25/2029	1.F FE
..03076C-AP-1	AMERIPRISE FINANCIAL INC	09/22/2026	MARKETAXESS		1,446,045	1,500,000	1,497,615	1,497,917	0	129	0	129	0	1,498,046	0	(52,001)	(52,001)	73,233	04/15/2035	1.G FE
..030981-AR-5	AMERIGAS PARTNERS LP	09/03/2026	Wells Fargo Securities LLC		909,538	910,000	910,000	0	0	0	0	0	0	910,000	0	(463)	(463)	17,378	06/01/2031	4.A FE
..03168L-AA-3	AMNEAL PHARMACEUTICALS LLC	07/08/2026	JEFFERIES & COMPANY, INC.		54,988	53,000	53,000	53,000	0	0	0	0	0	53,000	0	1,988	1,988	3,421	08/01/2032	4.A FE
..032095-AZ-4	AMPHENOL CORP	06/23/2026	Adjustment		0	0	0	0	0	(15)	0	(15)	0	(15)	0	15	15	0	02/15/2033	1.G FE
..03744A-AA-0	AP ORYX HOLDINGS LLC	09/08/2026	Direct		279,109	279,109	279,109	282,821	(3,712)	0	0	(3,712)	0	279,109	0	0	0	9,101	09/08/2043	2.B PL
..03790N-AA-5	APLD COMPUTECO 3 LLC	09/30/2026	Various		299,438	314,000	299,075	0	0	228	0	228	0	299,303	0	134	134	5,842	06/15/2031	3.C FE
..039524-AA-1	ARCHES BUYER INC	08/04/2026	Bank of America Merrill Lynch		1,815,238	1,875,000	1,621,965	1,735,193	0	31,906	0	31,906	0	1,767,098	0	48,139	48,139	53,847	06/01/2028	4.B FE
..039524-AB-9	ARCHES BUYER INC	07/22/2026	JPMORGAN VPR FTP		64,845	66,000	63,458	63,741	0	396	0	396	0	64,137	0	708	708	2,605	12/01/2028	5.A FE
..039524-AF-0	ARCHES BUYER INC	08/05/2026	Various		196,673	195,000	195,000	0	0	0	0	0	0	195,000	0	1,673	1,673	70	08/15/2031	4.B FE
..03958C-AA-7	ARCHROCK SERVICES LP	08/19/2026	Deutsche Bank Securities, Inc.		1,536,600	1,560,000	1,565,531	0	0	(240)	0	(240)	0	1,565,292	0	(28,692)	(28,692)	54,340	02/01/2034	3.C FE
..039959-AA-9	ARDAGH GROUP SA	08/11/2026	MARKETAXESS		26,503	24,848	24,848	24,848	0	0	0	0	0	24,848	0	1,655	1,655	1,715	12/01/2030	4.C FE
..04316J-AK-5	ARTHUR J. GALLAGHER & CO.	06/29/2026	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/15/2027	2.A FE
..04685A-2Z-3	ATHENE GLOBAL FUNDING	06/29/2026			0	0	0	0	0	0	0	0	0	0	0	0	0	8,040	06/29/2026	1.E FE
..04685A-3T-6	ATHENE GLOBAL FUNDING	07/16/2026	BARCLAYS		543,515	540,000	540,000	540,000	0	0	0	0	0	540,000	0	3,515	3,515	24,160	03/25/2027	1.E FE
..047649-AA-6	ATKORE INC.	08/03/2026	Various		160,475	160,000	148,468	148,708	1,479	924	0	2,403	0	151,110	0	9,365	9,365	4,590	06/01/2031	3.A FE
..053332-AW-2	AUTOZONE, INC.	09/02/2026	JP MORGAN SECS INC., - FIXED INCOME		830,692	855,000	940,790	893,206	0	(8,198)	0	(8,198)	0	885,008	0	(54,316)	(54,316)	28,055	04/18/2029	2.B FE
..05348E-BH-1	AVALONBAY COMMUNITIES INC	08/12/2026	BBVA SECURITIES INC		571,570	630,000	663,251	646,234	0	(1,887)	0	(1,887)	0	644,347	0	(72,777)	(72,777)	16,121	01/15/2031	1.G FE
..05369A-AR-2	AVIATION CAPITAL GROUP LLC	09/01/2026	TORONTO DOMINION SECS USA INC		120,121	120,000	119,848	119,912	0	45	0	45	0	119,957	0	164	164	5,035	04/14/2027	2.C FE
..05523R-AK-3	BAE SYSTEMS PLC	08/12/2026	J.P. Morgan Securities LLC		760,358	750,000	748,395	748,801	0	124	0	124	0	748,925	0	11,432	11,432	34,672	03/26/2031	1.G FE
..05552B-AA-4	LBM ACQUISITION LLC	07/17/2026	GOLDMAN SACHS & CO. INC.		1,111,875	1,650,000	1,452,150	1,472,538	0	28,080	0	28,080	0	1,500,619	0	(388,744)	(388,744)	104,427	01/15/2029	5.B FE
..05590H-BH-9	BMW CANADA INC	07/16/2026	SCOTIA CAPITAL (USA) INC.		983,601	978,543	961,889	1,003,120	0	(8)	0	(8)	(41,191)	961,920	17,959	3,723	21,681	26,118	04/01/2027	1.F FE
..05619C-AA-3	BKV UPSTREAM MIDSTREAM LLC	07/28/2026	BONY/TORONTO DOMINION SECURITI		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	7,575	10/15/2030	4.C FE
..05633#-AA-8	BXC BXDR SUB LLC - A1	07/20/2026	Direct		4,209,024	4,209,024	4,209,024	4,209,024	0	0	0	0	0	4,209,024	0	0	0	192,207	02/28/2037	1.A PL
..06051G-HD-4	BANK OF AMERICA CORPORATION	09/09/2026	Various		1,096,360	1,115,000	1,148,728	1,118,707	0	1,163	0	1,163	0	1,119,869	0	(23,509)	(23,509)	25,775	12/20/2028	1.E FE
..06368M-Y9-9	BANK OF MONTREAL	09/17/2026	SUSQUEHANNA		402,351	405,000	405,000	0	0	0	0	0	0	405,000	0	(2,649)	(2,649)	803	09/04/2030	1.G FE
..06405L-AH-4	BANK OF NEW YORK MELLON	07/06/2026	GOLDMAN SACHS		251,328	250,000	250,000	250,000	0	0	0	0	0	250,000	0	1,328	1,328	8,440	04/20/2029	1.C FE
..076912-AA-2	BEIGNET INVESTOR LLC	08/12/2026	Various		407,316	420,000	427,223	359,326	0	(76)	0	(76)	0	427,128	0	(19,812)	(19,812)	17,375	05/30/2049	1.E FE
..07831C-AA-1	BELLRING BRANDS INC	09/30/2026	Various		1,149,956	1,245,000	1,263,113	0	0	(2,548)	0	(2,548)	0	1,260,565	0	(110,609)	(110,609)	46,869	03/15/2030	4.B FE
..08782J-AA-3	BEUSA INVESTMENTS LLC	08/04/2026	Various		54,138	55,000	55,000	0	0	0	0	0	0	55,000	0	(863)	(863)	158	08/01/2031	4.B FE
..08949L-AB-6	BIG RIVER STEEL LLC	07/14/2026	Call @ 100.00		1,741,000	1,741,000	1,739,357	1,740,193	0	131	0	131	0	1,740,323	0	677	677	111,176	01/31/2029	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
09216N-AA-8	BLACK PEARL COMPUTE LLC	08/14/2026	Various		593,716	590,000	602,123	0	0	(654)	0	(654)	0	601,469	0	(7,753)	(7,753)	17,946	02/15/2031	3.C FE
09534#-AJ-1	BLUE CROSS AND BLUE SHIELD OF FLOR	09/11/2026	CROSS		99,002	100,000	100,000	100,000	0	0	0	0	0	100,000	0	(998)	(998)	7,979	09/30/2035	1.E FE
095796-AK-4	BLUE RACER MIDSTREAM LLC	09/24/2026	JP MORGAN SECURITIES LLC		775,519	765,000	765,000	765,000	0	0	0	0	0	765,000	0	10,519	10,519	66,247	07/15/2032	4.A FE
09581J-AR-7	BLUE OWL FINANCE LLC	08/12/2026	Morgan Stanley & Co. LLC		247,708	280,000	280,000	280,000	0	0	0	0	0	280,000	0	(32,292)	(32,292)	5,906	06/10/2031	2.B FE
096630-AK-4	BOARDWALK PIPELINES LP	07/08/2026	GOLDMAN, SACHS & CO.		756,998	750,000	748,996	749,180	0	39	0	39	0	749,220	0	7,778	7,778	39,609	08/01/2034	2.B FE
097023-CP-8	BOEING CO	09/16/2026	Various		368,548	435,000	350,636	356,478	0	4,317	0	4,317	0	360,795	0	7,752	7,752	14,991	02/01/2035	2.C FE
099724-AQ-9	BORGWARNER INC.	08/18/2026	Not Provided		815,800	800,000	795,736	796,262	0	218	0	218	0	796,480	0	19,320	19,320	43,560	08/15/2034	2.A FE
10112R-AY-0	BOSTON PROPERTIES LP	09/11/2026	Various		4,494,369	4,500,000	4,261,155	4,409,497	0	80,852	0	80,852	0	4,490,349	0	4,020	4,020	113,690	10/01/2026	2.B FE
10373Q-BU-3	BP CAPITAL MARKETS AMERICA INC	09/21/2026	BONY/TORONTO DOMINION SECURITI		772,899	795,000	795,000	795,000	0	0	0	0	0	795,000	0	(22,101)	(22,101)	42,400	02/13/2033	1.E FE
10902#-AA-2	OBRA LCSS 2025-1	09/25/2026	Paydown		3,018	3,018	3,018	3,018	0	0	0	0	0	3,018	0	0	0	109	01/23/2056	1.G PL
11283Y-AG-5	BROOKFIELD RESIDENTIAL PROPERTIES ULC (A	08/11/2026	WELLS FARGO SECURITIES		141,340	148,000	144,136	141,637	3,203	507	0	3,710	0	145,347	0	(4,007)	(4,007)	4,872	06/15/2029	4.A FE
12116L-AG-4	BURFORD CAPITAL GLOBAL FINANCE LLC	09/10/2026	MARKETAXESS		609,000	700,000	637,583	0	0	1,435	0	1,435	0	639,018	0	(30,018)	(30,018)	28,813	07/15/2033	3.C FE
12116L-AK-5	BURFORD CAPITAL GLOBAL FINANCE LLC	09/23/2026	JEFFERIES & COMPANY, INC.		202,500	200,000	200,000	0	0	0	0	0	0	200,000	0	2,500	2,500	311	10/15/2029	2.B FE
124857-AK-9	PARAMOUNT GLOBAL	08/19/2026	MARKETAXESS		76,025	119,000	75,755	0	0	53	0	53	0	75,808	0	217	217	2,951	08/15/2044	3.A FE
124857-AN-3	PARAMOUNT GLOBAL	08/31/2026	CITIGROUP GLOBAL MARKETS INC.		15,563	25,000	15,245	0	0	20	0	20	0	15,264	0	298	298	147	01/15/2045	3.A FE
1248EP-CL-5	CCO HOLDINGS LLC	09/29/2026	Bank of America Merrill Lynch		1,239,513	1,535,000	1,193,463	1,250,150	0	21,968	0	21,968	0	1,272,118	0	(32,606)	(32,606)	57,371	06/01/2033	3.C FE
1248EP-CP-6	CCO HOLDINGS LLC	09/29/2026	Bank of America Merrill Lynch		3,686,303	4,803,000	3,882,726	3,972,613	0	59,399	0	59,399	0	4,032,012	0	(345,709)	(345,709)	246,654	01/15/2034	3.C FE
1248EP-CV-3	CCO HOLDINGS LLC	08/06/2026	BARCLAYS CAPITAL INC FIXED INC		28,875	30,000	28,998	0	0	7	0	7	0	29,005	0	(130)	(130)	1,254	02/01/2036	3.C FE
12592B-AT-1	CNH INDUSTRIAL CAPITAL LLC	08/04/2026	MORGAN STANLEY CO		1,055,485	1,055,000	1,052,985	1,053,822	0	384	0	384	0	1,054,207	0	1,279	1,279	39,167	10/08/2027	2.B FE
12598F-AC-3	CPI CG INC	07/13/2026	Call @ 103.00		24,720	24,000	25,200	25,161	0	(155)	0	(155)	0	25,007	0	(287)	(287)	1,296	07/15/2029	4.C FE
126307-AZ-0	CSC HOLDINGS LLC	07/22/2026	Various		274,850	460,000	268,500	0	0	8,653	0	8,653	0	277,153	0	(2,303)	(2,303)	13,989	02/01/2029	5.B FE
126307-BA-4	CSC HOLDINGS LLC	07/22/2026	Bank of America Securities		44,000	200,000	77,250	73,946	20,115	8,768	0	28,883	0	102,829	0	(58,829)	(58,829)	11,756	01/15/2030	6. FE
12657N-AA-8	CQP HOLDCO LP	09/25/2026	JP MORGAN SECURITIES LLC		1,071,794	1,115,000	1,051,077	1,063,763	6,516	5,137	0	11,653	0	1,075,416	0	(3,622)	(3,622)	48,208	06/15/2031	3.B FE
12769G-AB-6	CAESARS ENTERTAINMENT INC	09/10/2026	SMBC Nikko		100,000	100,000	100,625	0	0	(62)	0	(62)	0	100,563	0	(563)	(563)	4,006	02/15/2030	3.C FE
12791*-AJ-7	Datavant TL	07/03/2026	Redemption @ 100.00		7,063	7,063	6,993	6,993	4	6	0	10	0	7,003	0	61	61	249	09/02/2031	5.A PL
13005H-AA-8	ATLANTICA SUSTAINABLE INFRASTRUCTURE GRO	07/20/2026	Various		323,408	324,000	323,382	323,409	0	60	0	60	0	323,469	0	(61)	(61)	19,247	02/15/2032	4.A FE
13509P-JX-2	CANADA HOUSING TRUST NO 1	09/22/2026	BMO NESBITT BURNS INC		20,587,176	21,049,627	20,993,857	21,406,733	0	19,736	0	19,736	(385,774)	21,040,695	(156,423)	(297,096)	(453,519)	471,088	12/15/2029	1.A FE
136375-DC-3	CANADIAN NATIONAL RAILWAY CO	08/07/2026	J P MORGAN CHASE & CO/CHASE		364,722	385,000	383,483	383,951	0	86	0	86	0	384,037	0	(19,315)	(19,315)	15,028	08/05/2032	1.F FE
136375-DL-3	CANADIAN NATIONAL RAILWAY CO	07/16/2026	NBCS NATIONAL BANK FINANCIAL INC.		1,648,909	1,597,694	1,631,643	1,636,178	0	242	0	242	(3,695)	1,632,726	34,204	50,387	16,184	53,065	05/02/2029	1.F FE
13804M-AA-0	CANPACK GROUP INC	09/28/2026	Wells Fargo Securities LLC		694,275	720,000	720,000	0	0	0	0	0	0	720,000	0	(25,725)	(25,725)	18,198	05/15/2031	3.B FE
14040H-CF-0	CAPITAL ONE FINANCIAL CORP	08/27/2026	Call @ 100.00		135,000	135,000	133,377	1,623	0	0	0	1,623	0	135,000	0	0	0	3,999	12/29/2049	3.A FE
14040H-DP-7	CAPITAL ONE FINANCIAL CORP	07/10/2026	MORGAN STANLEY CO		167,086	170,000	170,000	0	0	0	0	0	0	170,000	0	(2,914)	(2,914)	3,590	01/30/2032	2.A FE
14040H-DQ-5	CAPITAL ONE FINANCIAL CORP	08/06/2026	CITADEL		972,690	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	(27,310)	(27,310)	27,745	01/30/2037	2.A FE
143658-BY-7	CARNIVAL CORPORATION LTD	07/29/2026	Various		220,981	220,000	220,000	220,000	0	0	0	0	0	220,000	0	981	981	11,066	03/15/2030	3.A FE
144567-AA-2	CARRIX INC	07/16/2026	STATE STREET GLOBAL		63,359	63,000	63,000	0	0	0	0	0	0	63,000	0	359	359	0	08/01/2033	3.A FE
14739L-AB-8	CASCADES INC	08/24/2026	Call @ 100.00		472,000	472,000	493,745	470,789	1,211	0	0	1,211	0	472,000	0	0	0	26,146	01/15/2028	3.C FE
15189W-AL-4	CENTERPOINT ENERGY RESOURCES CORP	08/04/2026	US BANCORP INVESTMENTS INC.		1,361,470	1,375,000	1,516,986	1,423,586	0	(14,162)	0	(14,162)	0	1,409,424	0	(47,954)	(47,954)	46,444	04/01/2028	2.A FE
15189W-AS-9	CENTERPOINT ENERGY RESOURCES CORP	09/24/2026	Call @ 96.67		427,893	437,000	436,288	436,403	0	43	0	43	0	436,446	0	(13,993)	(13,993)	23,598	07/01/2034	2.A FE
153527-AN-6	CENTRAL GARDEN & PET CO	07/15/2026	WELLS FARGO SECURITIES		142,688	150,000	151,063	143,764	6,679	(46)	0	6,633	0	150,398	0	(7,710)	(7,710)	4,658	10/15/2030	3.B FE
153527-AP-1	CENTRAL GARDEN & PET CO	09/03/2026	Various		60,000	64,000	64,000	60,373	3,627	0	0	3,627	0	64,000	0	(4,000)	(4,000)	2,103	04/30/2031	3.B FE
15679G-AC-6	CERDIA FINANZ GMBH	09/29/2026	JEFFERIES & COMPANY, INC.		446,113	445,000	443,823	0	0	143	0	143	0	443,965	0	2,147	2,147	30,490	10/03/2031	4.B FE
15807X-AA-8	CHAMP ACQUISITION CORP	08/26/2026	GOLDMAN		41,048	39,000	40,268	40,076	0	(96)	0	(96)	0	39,980	0	1,068	1,068	2,413	12/01/2031	4.B FE
16115Q-AF-7	CHART INDUSTRIES INC	07/16/2026	Call @ 100.00		1,060,000	1,060,000	1,045,807	1,051,126	0	1,049	0	1,049	0	1,052,175	0	7,825	7,825	122,563	01/01/2030	3.C FE
16115Q-AG-5	CHART INDUSTRIES INC	07/16/2026	Call @ 100.00		575,000	575,000	563,207	566,737	0	715	0	715	0	567,452	0	7,548	7,548	84,214	01/01/2031	4.B FE
161175-BN-3	CHARTER COMMUNICATIONS OPERATING LLC	09/29/2026	Various		72,538	95,000	81,859	0	0	197	0	197	0	82,055	0	(9,517)	(9,517)	5,364	04/01/2048	2.C FE
161175-CU-6	CHARTER COMMUNICATIONS OPERATING LLC	09/29/2026	Various		91,871	98,454	119,296	1,042	0	(86)	0	(86)	0	119,238	0	(27,367)	(27,367)	20,503	09/01/2038	2.C FE
161175-CV-4	CHARTER COMMUNICATIONS OPERATING LLC	09/29/2026	Various		93,360	100,385	115,697	0	0	(32)	0	(32)	0	115,664	0	(22,304)	(22,304)	17,673	09/01/2041	2.C FE
163851-AF-5	THE CHEMOURS COMPANY	08/27/2026	Various		138,114	139,000	127,359	132,220	0	1,419	0	1,419	0	133,639	0	4,475	4,475	6,867	11/15/2028	3.C FE
16411R-AN-9	CHENIERE ENERGY INC	07/08/2026	Bank of America Securities		407,232	400,000	400,000	400,000	0	0	0	0	0	400,000	0	7,232	7,232	16,573	04/15/2034	2.B FE
17039A-AS-5	CHOICE PROPERTIES REAL ESTATE INVESTMENT	08/20/2026	VMDM VALEURS MOBIL. DESJARDINS		2,151,428	2,171,631	2,000,936	2,107,567	0	11,347	0	11,347	(88,892)	2,030,021	77,697	43,709	121,407	32,735	03/04/2030	2.A FE
17039A-AU-0	CHOICE PROPERTIES REAL ESTATE INVESTMENT	09/29/2026	RBC DOMINION SECURITIES		2,273,531	2,259,010	2,560,773	2,347,168	0	(8,017)	0	(8,017)	140,866	2,480,017	(221,042)	14,556	(206,486)	33,050	05/21/2027	2.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
171239-AK-2	CHUBB INA HOLDINGS LLC	07/13/2026	JP MORGAN SECURITIES INC.		163,467	165,000	164,419	164,518	0	26	0	26	0	164,544	0	(1,077)	(1,077)	6,852	03/15/2034	1.F FE
172441-BF-3	CINEMARK USA INC	09/23/2026	Various		136,315	137,000	126,725	130,765	0	1,731	0	1,731	0	132,496	0	3,819	3,819	8,571	07/15/2028	3.C FE
172967-MS-7	CITIGROUP INC	07/06/2026	MORGAN STANLEY CO		418,009	455,000	399,328	409,012	0	5,303	0	5,303	0	414,315	0	3,694	3,694	6,957	06/03/2031	1.G FE
172967-QJ-3	CITIGROUP INC	08/07/2026	Various		868,588	860,000	864,196	697,135	0	(238)	0	(238)	0	863,945	0	4,643	4,643	36,464	12/31/4000	3.A FE
18060T-AE-5	CLARIOS GLOBAL LP	07/14/2026	Various		86,777	85,000	85,000	85,000	0	0	0	0	0	85,000	0	1,777	1,777	4,820	09/15/2032	5.A FE
18539U-AC-9	CLEARWAY ENERGY OPERATING LLC	09/11/2026	Wells Fargo Securities LLC		1,272,829	1,295,000	1,204,350	1,245,715	686	14,570	0	15,256	0	1,260,972	0	11,857	11,857	61,186	03/15/2028	3.B FE
185899-AN-1	CLEVELAND-CLIFFS INC	06/25/2026	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/15/2030	4.A FE
18685B-AY-8	CLIFFWATER CORPORATE LENDING FUND	09/11/2026	CROSS		498,875	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(1,125)	(1,125)	47,435	08/15/2027	1.C PL
18685B-BU-5	CLIFFWATER CORPORATE LENDING FUND	09/11/2026	CROSS		451,660	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(48,340)	(48,340)	21,686	12/22/2035	1.C PL
18912U-AC-6	CLOUD SOFTWARE GROUP INC	08/13/2026	Various		224,116	237,000	236,444	133,000	0	46	0	46	0	236,490	0	(12,374)	(12,374)	16,571	06/30/2032	4.A FE
18912U-AG-7	CLOUD SOFTWARE GROUP LLC	09/18/2026	Various		934,657	1,035,000	1,019,825	916,728	8,272	114	0	8,386	0	1,019,939	0	(85,282)	(85,282)	71,252	08/15/2033	4.A FE
19240C-AE-3	COGENT COMMUNICATIONS GROUP LLC	09/10/2026	GOLDMAN SACHS & CO. INC.		1,827,240	2,085,000	2,047,435	1,659,086	0	7,737	0	7,737	0	2,075,798	0	(248,558)	(248,558)	105,954	06/15/2027	4.C FE
19240W-AB-5	COGENT COMMUNICATIONS GROUP LLC	09/30/2026	Various		373,930	517,000	507,945	460,122	28,302	381	0	28,683	0	508,575	0	(134,645)	(134,645)	39,739	07/01/2032	4.A FE
199333-AK-1	COLUMBUS MCKINNON CORP	07/20/2026	JP MORGAN SECURITIES LLC		800,813	810,000	815,075	0	0	(263)	0	(263)	0	814,812	0	(13,999)	(13,999)	26,942	02/01/2033	3.C FE
201723-AS-2	COMMERCIAL METALS CO	09/29/2026	Citigroup Global Markets, Inc.		890,625	950,000	950,000	950,000	0	0	0	0	0	950,000	0	(59,375)	(59,375)	46,128	11/15/2033	3.A FE
201723-AV-5	COMMERCIAL METALS CO	09/29/2026	JP MORGAN SECURITIES LLC		1,104,500	1,175,000	1,175,000	1,175,000	0	0	0	0	0	1,175,000	0	(70,500)	(70,500)	59,533	12/15/2035	3.A FE
205768-AT-1	COMSTOCK RESOURCES, INC.	07/07/2026	JP MORGAN SECURITIES LLC		99,619	105,000	92,896	96,461	0	946	0	946	0	97,407	0	2,211	2,211	6,049	01/15/2030	4.C FE
205768-AU-8	COMSTOCK RESOURCES INC	06/24/2026	Adjustment		0	0	0	0	0	(67)	0	(67)	0	(67)	0	67	67	0	03/01/2029	4.C FE
210385-AP-5	CONSTELLATION ENERGY GENERATION LLC	06/29/2026	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/08/2028	2.A FE
21873S-AB-4	COREWEAVE INC	07/30/2026	CITIGROUP GLOBAL MARKETS INC.		148,400	160,000	143,600	0	0	10	0	10	0	143,610	0	4,790	4,790	2,467	06/01/2030	4.A FE
21874L-AA-0	CORE SCIENTIFIC FINANCE I LLC	08/04/2026	Various		183,394	185,000	179,340	0	0	16	0	16	0	179,355	0	4,038	4,038	3,493	05/15/2031	3.C FE
225310-AS-0	CREDIT ACCEPTANCE CORP	07/07/2026	BARCLAYS CAPITAL INC FIXED INC		100,625	100,000	99,652	99,665	0	38	0	38	0	99,703	0	922	922	5,392	03/15/2030	3.C FE
22757V-AA-8	CROSSCOUNTRY INTERMEDIATE HOLDCO LLC	07/31/2026	Various		272,494	280,000	276,065	0	0	277	0	277	0	276,342	0	(3,848)	(3,848)	15,061	10/01/2030	4.A FE
228180-AB-1	CROWN AMERICAS LLC	08/06/2026	MARKETAXESS		20,033	20,000	19,234	19,513	0	56	0	56	0	19,569	0	463	463	840	04/01/2030	3.B FE
22834K-AV-3	Crown Finance US, 120231	09/23/2026	American Honda Finance		544,486	541,778	536,360	533,356	3,405	5,016	0	8,421	0	541,778	0	2,709	2,709	34,612	12/02/2031	4.C FE
23166M-AA-1	CUSHMAN & WAKEFIELD US BORROWER LLC	07/27/2026	Call @ 100.00		22,000	22,000	22,138	0	0	(138)	0	(138)	0	22,000	0	0	0	901	05/15/2028	3.C FE
23166M-AC-7	CUSHMAN & WAKEFIELD US BORROWER LLC	09/30/2026	JEFFERIES & COMPANY, INC.		67,275	65,000	64,540	64,661	0	36	0	36	0	64,696	0	2,579	2,579	6,249	09/01/2031	3.C FE
23292N-AA-6	CYPRIUM CORP	08/12/2026	JP MORGAN SECS INC., - FIXED INCOME		30,019	30,000	30,000	0	0	0	0	0	0	30,000	0	19	19	740	04/15/2031	3.B FE
233853-BC-3	DAIMLER TRUCK FINANCE NORTH AMERICA LLC	07/06/2026	BNP PARIBAS		150,860	150,000	149,798	149,866	0	33	0	33	0	149,899	0	961	961	7,301	01/13/2028	1.G FE
233853-BG-4	DAIMLER TRUCK FINANCE NORTH AMERICA LLC	07/28/2026	MERRIL LYNCH PIERCE FENNER SMITH		149,390	150,000	149,949	149,959	0	14	0	14	0	149,973	0	(583)	(583)	6,217	08/12/2027	1.G FE
237194-AP-0	DARDEN RESTAURANTS INC	08/06/2026	TD SECURITIES		219,267	220,000	219,954	219,982	0	6	0	6	0	219,988	0	(720)	(720)	7,762	10/15/2027	2.B FE
24369T-AD-3	Deep Blue Operatin 091732	09/30/2026	JP morgan North America		425,001	425,000	423,940	422,919	0	1,016	0	1,016	0	424,998	0	3	3	20,450	10/01/2032	3.A FE
24703D-BN-0	DELL INTERNATIONAL LLC	07/29/2026	Bank of America Securities		496,200	500,000	499,010	499,208	0	44	0	44	0	499,252	0	(3,052)	(3,052)	21,375	04/15/2034	2.A FE
25245B-AC-1	DIAGEO INVESTMENT CORP	07/13/2026	NABSECURITIES LLC		1,010,760	1,000,000	999,610	999,997	0	64	0	64	0	1,000,062	0	10,698	10,698	63,920	08/15/2030	1.G FE
25470M-AG-4	DISH NETWORK CORP	07/23/2026	Call @ 102.94		319,108	310,000	327,400	317,950	0	(5,170)	0	(5,170)	0	312,780	0	6,328	6,328	25,599	11/15/2027	4.B FE
25470X-BE-4	DISH DBS CORP	09/20/2026	Direct		277,727	277,727	214,733	261,774	0	15,954	0	15,954	0	277,727	0	0	0	10,181	12/01/2026	6. FE
26154D-AB-6	DREAM FINDERS HOMES INC (TEXAS)	08/14/2026	MARKETAXESS		19,673	20,000	20,014	0	0	(1)	0	(1)	0	20,013	0	(341)	(341)	1,306	09/15/2030	3.C FE
262028-AB-5	DRI HEALTHCARE LP	09/11/2026	CROSS		472,530	500,000	500,000	0	0	0	0	0	0	500,000	0	(27,470)	(27,470)	13,811	03/24/2033	2.B PL
267486-AA-6	DYE & DURHAM CORP	07/17/2026	Jefferies & Co., Inc.		839,130	1,348,000	1,355,673	1,271,314	83,680	(1,103)	0	82,577	0	1,353,891	0	(514,761)	(514,761)	89,132	04/15/2029	5.A FE
26884A-BS-1	ERP OPERATING LP	08/04/2026	WELLS FARGO SECURITIES-46171		90,286	90,000	89,924	0	0	0	0	0	0	89,924	0	362	362	0	10/01/2036	1.G FE
26884T-BC-5	ERAC USA FINANCE LLC	07/10/2026	DEUTSCHE BANK SECURITIES INC		178,544	180,000	179,856	0	0	11	0	11	0	179,867	0	(1,323)	(1,323)	2,003	10/30/2029	1.G FE
27034R-AC-7	PERMIAN RESOURCES OPERATING LLC	07/10/2026	Call @ 104.94		140,616	134,000	131,277	131,945	0	153	0	153	0	132,098	0	8,518	8,518	13,233	07/15/2031	2.C FE
27326#-AE-6	EAST KENTUCKY POWER COOPERATIVE	09/11/2026	CROSS		194,110	200,000	200,000	0	0	0	0	0	0	200,000	0	(5,890)	(5,890)	667	08/27/2033	1.G Z
28035Q-AB-8	EDGEWELL PERSONAL CARE COMPANY	09/24/2026	JP MORGAN SECURITIES LLC		1,198,588	1,265,000	1,142,735	1,169,847	16,041	16,594	0	32,634	0	1,202,481	0	(3,893)	(3,893)	51,312	04/01/2029	3.C FE
28228P-AC-5	EG GLOBAL FINANCE PLC	07/01/2026	Call @ 106.00		339,200	320,000	320,000	320,000	0	0	0	0	0	320,000	0	19,200	19,200	30,096	11/30/2028	4.B FE
28415L-AA-1	ELASTIC N.V.	08/13/2026	Various		125,288	130,000	124,638	0	0	744	0	744	0	125,381	0	(94)	(94)	3,113	07/15/2029	3.B FE
29250N-CC-7	ENBRIDGE INC	07/08/2026	BARCLAYS CAPITAL INC FIXED INC		510,265	500,000	499,245	499,388	0	31	0	31	0	499,419	0	10,846	10,846	21,406	04/05/2034	2.A FE
292554-AT-9	ENCORE CAPITAL GROUP INC	08/24/2026	RBC CAPITAL MARKETS		200,500	200,000	200,000	0	0	0	0	0	0	200,000	0	500	500	3,423	06/01/2032	3.C FE
29278G-AN-8	ENEL FINANCE INTERNATIONAL NV	09/02/2026	RBC CAPITAL MARKETS		942,044	990,000	969,038	981,651	0	2,175	0	2,175	0	983,826	0	(41,782)	(41,782)	24,018	07/12/2028	2.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
29444U-BL-9	EQUINIX, INC.	08/12/2026	Various		922,892	970,000	969,117	969,733	0	69	0	69	0	969,801	0	(46,910)	(46,910)	13,099	03/15/2028	2.A FE
29444U-BU-9	EQUINIX INC	08/25/2026	Various		335,237	360,000	358,106	358,743	0	105	0	105	0	358,848	0	(23,610)	(23,610)	11,284	04/15/2032	2.A FE
29450Y-AA-7	EQUIPMENTSHARE.COM INC	09/23/2026	JEFFERIES & COMPANY, INC.		223,850	220,000	224,794	0	0	(1,028)	0	(1,028)	0	223,766	0	84	84	7,095	05/15/2028	4.B FE
29605J-AA-4	ESAB CORP	09/29/2026	MARKETAXESS		11,920	12,000	12,030	0	0	0	0	0	0	12,030	0	(110)	(110)	344	04/15/2029	3.A FE
29977A-B@-3	EVERCORE INC	09/11/2026	CROSS		288,130	300,000	278,509	281,213	0	3,422	0	3,422	0	284,636	0	3,494	3,494	11,501	08/01/2029	1.G PL
30036F-AE-1	EVERGY KANSAS CENTRAL INC	09/08/2026	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		194,811	195,000	194,780	194,846	0	46	0	46	0	194,893	0	(82)	(82)	9,063	03/13/2028	2.A FE
30040W-AW-8	EVERSOURCE ENERGY	07/10/2026	Various		699,094	680,000	679,232	679,530	0	74	0	74	0	679,604	0	19,490	19,490	38,249	02/01/2029	2.B FE
30212P-BM-6	EXPEDIA GROUP INC	07/13/2026	MARKETAXESS		1,958,900	2,000,000	1,987,680	0	0	253	0	253	0	1,987,933	0	(29,033)	(29,033)	28,722	04/15/2036	2.B FE
302491-AT-2	FMC CORP	06/26/2026	Call @ 100.00		0	0	0	0	0	45	0	45	0	45	0	(45)	(45)	1,844	10/01/2026	3.A FE
302491-AV-7	FMC CORP	07/07/2026	Various		125,963	186,000	114,475	32,316	0	311	0	311	0	114,809	0	11,154	11,154	4,650	10/01/2049	3.A FE
302491-BA-2	FMC CORP	07/27/2026	Various		83,498	80,000	80,000	0	0	0	0	0	0	80,000	0	3,498	3,498	752	06/01/2031	2.C FE
30260X-AD-1	FIRST RESERVE (FR BR HOLDINGS LLC) TL 1S	09/09/2026	Direct		121,895	121,895	120,676	121,644	0	251	0	251	0	121,895	0	0	0	5,695	10/09/2030	4.C FE
30288*-AH-3	FLNG LIQUEFACTION 2 LLC	09/11/2026	CROSS		473,082	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(26,918)	(26,918)	37,534	12/31/2039	2.B FE
30303M-AC-6	META PLATFORMS INC	08/18/2026	Various		1,041,917	1,080,000	1,079,914	1,079,921	0	19	0	19	0	1,079,940	0	(38,023)	(38,023)	38,988	11/15/2032	1.D FE
30303M-AD-4	META PLATFORMS INC	08/17/2026	JP MORGAN FX		937,990	1,000,000	1,003,500	0	0	(55)	0	(55)	0	1,003,445	0	(65,455)	(65,455)	38,594	11/15/2035	1.D FE
30303M-AH-5	META PLATFORMS INC	09/16/2026	Various		554,477	580,000	578,587	0	0	43	0	43	0	578,630	0	(24,153)	(24,153)	9,776	05/15/2036	1.D FE
31428X-CP-9	FEDEX CORP	07/14/2026	Adjustment		805,222	1,000,000	801,082	806,969	0	(1,747)	0	(1,747)	0	805,222	0	0	0	6,458	08/01/2042	2.B FE
31428X-DM-5	FEDEX CORP	07/14/2026	CORPORATE REORGANIZATIONS		791,220	1,000,000	0	0	0	0	0	0	0	0	0	791,220	791,220	66,920	08/01/2042	2.B FE
31659A-AB-2	FIESTA PURCHASER INC	08/18/2026	Various		78,995	80,000	82,735	66,258	0	(139)	0	(139)	0	82,340	0	(3,345)	(3,345)	6,358	09/15/2032	5.B FE
33767D-AD-7	FIRSTCASH INC	08/21/2026	MARKETAXESS		86,905	85,000	87,231	0	0	(114)	0	(114)	0	87,117	0	(212)	(212)	2,808	03/01/2032	3.B FE
33971@-AB-0	FLNG LIQUEFACTION 3 LLC	09/11/2026	CROSS		860,295	893,250	893,250	893,250	0	0	0	0	0	893,250	0	(32,955)	(32,955)	49,645	03/31/2040	2.B FE
345397-B7-7	FORD MOTOR CREDIT COMPANY LLC	08/10/2026	Maturity @ 100.00		475,000	475,000	462,147	467,634	0	7,366	0	7,366	0	475,000	0	0	0	12,825	08/10/2026	3.A FE
345397-D8-3	FORD MOTOR CREDIT COMPANY LLC	09/22/2026	SOCGEN		2,006,000	2,000,000	2,021,820	2,019,142	0	(12,578)	0	(12,578)	0	2,006,565	0	(565)	(565)	121,800	03/05/2027	2.C FE
345397-F8-1	FORD MOTOR CREDIT COMPANY LLC	09/14/2026	SMBC		1,000,580	1,000,000	993,050	995,845	0	3,464	0	3,464	0	999,309	0	1,271	1,271	44,132	11/05/2026	2.C FE
346845-AG-5	FORT BENNING FAMILY CMNTYS LLC	07/15/2026	Paydown		3,893	3,893	3,595	3,613	0	280	0	280	0	3,893	0	0	0	237	01/15/2051	2.C FE
346845-AK-6	FORT BENNING FAMILY CMNTYS LLC	07/15/2026	Paydown		3,893	3,893	3,820	3,825	0	69	0	69	0	3,893	0	0	0	237	01/15/2051	1.E FE
349381-AA-1	FIGURE TECHNOLOGY SOLUTIONS, INC.	08/05/2026	Various		89,510	90,000	88,689	0	0	2	0	2	0	88,691	0	819	819	484	07/31/2031	3.C FE
35640Y-AL-1	FREEDOM MORTGAGE CORP	09/28/2026	Call @ 105.91		280,660	265,000	262,325	262,999	0	241	0	241	0	263,240	0	17,420	17,420	16,231	10/01/2030	4.B FE
35641A-AA-6	FREEDOM MORTGAGE HOLDINGS LLC	06/24/2026	Adjustment		0	0	0	0	0	1	0	1	0	1	0	(1)	(1)	0	02/01/2029	4.B FE
36140*-AA-3	GA CONCORD INVESTCO LLC	09/11/2026	CROSS		192,754	200,000	200,000	0	0	0	0	0	0	200,000	0	(7,246)	(7,246)	3,345	06/30/2050	2.C PL
361680-AN-4	GFL ENVIRONMENTAL INC.	07/15/2026	Various		142,531	146,000	146,000	145,703	297	0	0	297	0	146,000	0	(3,469)	(3,469)	4,008	06/15/2029	3.C FE
361680-AP-9	GFL ENVIRONMENTAL INC.	07/09/2026	Various		48,057	50,000	45,375	47,116	0	377	0	377	0	47,494	0	564	564	1,973	08/15/2029	3.C FE
361680-AQ-7	GFL ENVIRONMENTAL INC	07/09/2026	Various		71,442	70,000	70,530	0	0	(1)	0	(1)	0	70,529	0	913	913	2,297	01/15/2031	3.C FE
36266G-AD-9	GE HEALTHCARE TECHNOLOGIES INC	09/08/2026	TD SECURITIES		113,419	115,000	115,000	115,000	0	0	0	0	0	115,000	0	(1,581)	(1,581)	3,500	12/15/2028	2.B FE
36273T-AA-8	GFL ENVIRONMENTAL HOLDINGS (US) INC	08/18/2026	Various		1,422,133	1,533,000	1,524,851	0	0	38	0	38	0	1,524,889	0	(102,756)	(102,756)	38,878	02/01/2034	3.C FE
36274F-AB-5	GABX LEASING LLC	07/08/2026	J.P. Morgan Securities LLC		245,463	250,000	249,498	0	0	22	0	22	0	249,520	0	(4,057)	(4,057)	4,306	04/15/2036	2.A FE
36312L-AC-4	GAINWELL ISSUER CORP	08/26/2026	Various		242,351	235,000	235,000	0	0	0	0	0	0	235,000	0	7,351	7,351	251	09/01/2031	4.B FE
36485M-AN-9	GARDAWORLD SECURITY CORP	08/21/2026	Various		45,065	44,000	44,550	0	0	(16)	0	(16)	0	44,534	0	531	531	2,009	08/01/2032	5.A FE
36485M-AP-4	GARDAWORLD SECURITY CORP	07/02/2026	JP MORGAN SECS INC., - FIXED INCOME		124,898	122,000	122,000	122,000	0	0	0	0	0	122,000	0	2,898	2,898	6,556	11/15/2032	5.A FE
37045X-EX-0	GENERAL MOTORS FINANCIAL COMPANY INC	07/13/2026	US BANCORP		342,370	340,000	339,952	340,002	0	(1)	0	(1)	0	340,001	0	2,369	2,369	18,139	07/15/2027	2.B FE
37441Q-AA-9	WRANGLER HOLDCO CORP	07/09/2026	Various		90,960	90,000	89,325	0	0	0	0	0	0	89,325	0	1,635	1,635	1,640	04/01/2032	3.C FE
377372-AS-6	GLAXOSMITHKLINE CAPITAL INC	09/17/2026	RBC Capital		347,631	350,000	349,885	0	0	0	0	0	0	349,885	0	(2,254)	(2,254)	141	09/14/2029	1.F FE
379968-AA-8	GLOBAL INFRASTRUCTURE SOLUTIONS INC	07/17/2026	GOLDMAN		95,594	95,000	95,000	0	0	0	0	0	0	95,000	0	594	594	303	07/15/2034	3.C FE
380355-AJ-6	GOEASY LTD	07/08/2026	Various		102,456	108,000	99,666	0	0	605	0	605	0	100,272	0	2,184	2,184	4,279	07/01/2029	4.C FE
380355-AR-8	GOEASY LTD	07/16/2026	MARKETAXESS		17,740	20,000	20,000	18,708	1,292	0	0	1,292	0	20,000	0	(2,260)	(2,260)	1,249	02/15/2031	4.C FE
389375-AL-0	GRAY MEDIA INC	08/06/2026	Various		108,163	136,000	106,531	98,507	3,114	2,600	0	5,714	0	111,056	0	(2,894)	(2,894)	4,998	10/15/2030	5.B FE
389375-AM-8	GRAY MEDIA INC	08/18/2026	Call @ 105.25		111,565	106,000	106,000	106,000	0	0	0	0	0	106,000	0	5,565	5,565	11,980	07/15/2029	4.A FE
389375-AN-6	GRAY MEDIA INC	08/19/2026	Bank of America Merrill Lynch		356,100	345,000	351,900	351,566	0	(483)	0	(483)	0	351,084	0	5,016	5,016	36,112	07/15/2032	5.B FE
398905-AN-9	GROUP 1 AUTOMOTIVE INC	09/28/2026	Bank of America Securities		283,031	295,000	282,831	289,165	496	1,448	0	1,944	0	291,109	0	(8,078)	(8,078)	13,168	08/15/2028	3.B FE
40390D-AE-5	HLF FINANCING SARL LLC	08/21/2026	Bank of America Securities		112,103	110,000	109,931	0	0	9	0	9	0	109,941	0	2,162	2,162	2,696	05/01/2033	3.B FE
404119-CY-3	HCA INC	08/06/2026	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		130,677	130,000	129,912	129,946	0	14	0	14	0	129,960	0	717	717	6,067	03/01/2028	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
404280-FL-8	HSBC HOLDINGS PLC	07/13/2026	GOLDMAN		416,623	425,000	421,422	0	0	218	0	218	0	421,640	0	(5,017)	(5,017)	6,844	03/10/2032	1.G FE
42704L-AE-4	HERC HOLDINGS INC	09/24/2026	Citigroup Global Markets, Inc.		1,432,681	1,430,000	1,401,400	1,405,772	0	4,771	0	4,771	0	1,410,543	0	22,138	22,138	73,685	06/15/2029	3.C FE
42704L-AF-1	HERC HOLDINGS INC	07/29/2026	Bank of America Securities		152,774	148,000	148,000	148,000	0	0	0	0	0	148,000	0	4,774	4,774	6,319	06/15/2030	3.C FE
428040-DC-0	HERTZ CORP	07/22/2026	Various		135,250	189,000	162,791	0	0	696	0	696	0	163,487	0	(28,237)	(28,237)	12,387	07/15/2029	4.A FE
428102-AF-4	HESS MIDSTREAM OPERATIONS LP	09/03/2026	UBS SECURITIES LLC		93,530	94,000	90,165	91,283	0	333	0	333	0	91,616	0	1,914	1,914	4,581	10/15/2030	3.A FE
428102-AH-0	HESS MIDSTREAM OPERATIONS LP	09/28/2026	JP MORGAN SECS INC., - FIXED INCOME		49,875	50,000	50,000	50,000	0	0	0	0	0	50,000	0	(125)	(125)	3,166	03/01/2028	3.A FE
42824C-BS-7	HEWLETT PACKARD ENTERPRISE COMPANY	07/06/2026	TD SECURITIES		319,677	320,000	319,850	319,924	0	22	0	22	0	319,946	0	(269)	(269)	11,029	09/25/2027	2.B FE
42824C-BZ-1	HEWLETT PACKARD ENTERPRISE COMPANY	09/14/2026	Unknown		358,605	365,000	364,869	364,881	0	30	0	30	0	364,911	0	(6,305)	(6,305)	15,148	09/15/2028	2.B FE
43475R-AQ-9	AMRIZE FINANCE US LLC	07/28/2026	GOLDMAN SACHS		399,584	400,000	399,968	399,997	0	18	0	18	0	400,015	0	(431)	(431)	15,249	04/07/2028	2.A FE
43849R-AM-7	HONEYWELL AEROSPACE INC	09/08/2026	JP MORGAN		298,937	305,000	304,488	0	0	85	0	85	0	304,573	0	(5,636)	(5,636)	5,863	03/16/2029	1.G FE
439428-AC-3	HOPE GAS HOLDINGS LLC	09/11/2026	CROSS		192,406	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(7,594)	(7,594)	12,546	09/01/2033	2.C PL
439428-AE-9	HOPE GAS HOLDINGS LLC	09/11/2026	CROSS		281,634	300,000	300,000	300,000	0	0	0	0	0	300,000	0	(18,366)	(18,366)	18,180	09/01/2037	2.C PL
439428-AF-6	HOPE GAS HOLDINGS LLC	09/11/2026	CROSS		281,634	300,000	300,000	300,000	0	0	0	0	0	300,000	0	(18,366)	(18,366)	16,429	09/01/2037	2.C PL
442722-AD-6	HOWARD MIDSTREAM ENERGY PARTNERS LLC	08/25/2026	JP MORGAN SECS INC., - FIXED INCOME		50,625	50,000	50,000	50,000	0	0	0	0	0	50,000	0	625	625	3,478	01/15/2034	3.C FE
443201-AD-0	HOWMET AEROSPACE INC	07/17/2026	CITIGROUP GLOBAL MARKETS INC.		288,973	295,000	294,821	294,824	0	13	0	13	0	294,837	0	(5,864)	(5,864)	9,247	11/15/2032	2.A FE
44332P-AH-4	HUB INTERNATIONAL LTD	07/08/2026	Various		406,355	395,000	412,438	0	0	(3,703)	0	(3,703)	0	408,734	0	(2,379)	(2,379)	16,196	06/15/2030	4.A FE
44644M-AF-8	HUNTINGTON NATIONAL BANK	08/18/2026	GOLDMAN SACH FX		999,490	1,000,000	1,021,670	1,006,460	0	(2,923)	0	(2,923)	0	1,003,537	0	(4,047)	(4,047)	34,393	05/17/2028	1.G FE
44810Z-CC-2	HYDRO ONE INC	07/16/2026	VMDM VALEURS MOBIL. DESJARDINS		1,369,863	1,423,336	1,388,354	1,415,594	0	5,321	0	5,321	(24,954)	1,395,960	(7,916)	(18,181)	(26,097)	27,403	02/28/2030	1.F FE
44813D-AA-4	HUT 8 DC LLC	09/21/2026	Various		48,087	50,000	50,000	0	0	0	0	0	0	50,000	0	(1,913)	(1,913)	1,208	11/15/2042	2.C FE
44861J-AA-2	HYBAR LLC	07/08/2026	JP MORGAN SECS INC., - FIXED INCOME		213,325	212,000	213,177	0	0	(4)	0	(4)	0	213,173	0	152	152	608	07/01/2034	4.C FE
451102-CK-1	ICAHN ENTERPRISES LP	09/15/2026	MARKETAXESS		146,861	151,000	149,505	149,656	0	203	0	203	0	149,859	0	(2,998)	(2,998)	12,346	11/15/2029	4.A FE
45174U-AJ-7	iHeartCommunicatio 050129	09/30/2026	Direct		405	405	393	376	27	2	0	29	0	405	0	0	0	27	05/01/2029	5.A FE
456837-BV-4	ING GROEP N.V.	07/29/2026	STATE STREET GLOBAL MARKETS, L		245,295	250,000	250,000	0	0	0	0	0	0	250,000	0	(4,705)	(4,705)	4,780	03/23/2037	2.A FE
45688C-AB-3	INGEVITY CORPORATION	08/13/2026	MARKETAXESS		4,847	5,000	4,588	4,807	0	40	0	40	0	4,846	0	0	0	152	11/01/2028	4.A FE
46150D-AA-0	INVERSION ESCROW ISSUER LLC	08/06/2026	JP MORGAN SECS INC., - FIXED INCOME		313,628	318,000	318,000	316,771	1,229	0	0	1,229	0	318,000	0	(4,373)	(4,373)	18,245	08/01/2032	4.C FE
46284V-AL-5	IRON MOUNTAIN INC	09/01/2026	WELLS FARGO SECURITIES		78,400	80,000	79,200	0	0	22	0	22	0	79,222	0	(822)	(822)	2,838	07/15/2032	3.C FE
46284V-AP-6	IRON MOUNTAIN INC	09/23/2026	Various		237,800	235,000	237,200	237,151	0	(875)	0	(875)	0	236,276	0	1,524	1,524	18,089	02/15/2029	3.C FE
46284V-AR-2	IRON MOUNTAIN INC	07/15/2026	MORGAN STANLEY CO		189,473	189,000	189,000	0	0	0	0	0	0	189,000	0	473	473	656	01/15/2035	3.C FE
46647P-DG-8	JPMORGAN CHASE & CO	07/13/2026	GOLDMAN		485,674	485,000	485,000	485,000	0	0	0	0	0	485,000	0	674	674	22,808	07/25/2028	1.E FE
46647P-DU-7	JPMORGAN CHASE & CO	07/07/2026	GOLDMAN		445,148	440,000	440,000	440,000	0	0	0	0	0	440,000	0	5,148	5,148	22,279	07/24/2029	1.E FE
46647P-EA-0	JPMORGAN CHASE & CO	08/11/2026	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		616,513	615,000	613,632	614,802	0	763	0	763	0	615,565	0	948	948	32,632	01/23/2028	1.E FE
46647P-EP-7	JPMORGAN CHASE & CO	08/10/2026	TD SECURITIES		439,630	440,000	440,040	440,027	0	(9)	0	(9)	0	440,018	0	(388)	(388)	15,913	10/22/2028	1.E FE
46647P-EU-6	JPMORGAN CHASE & CO	09/15/2026	SUSQUEHANNA		194,881	195,000	195,000	195,000	0	0	0	0	0	195,000	0	(119)	(119)	10,969	01/24/2029	1.E FE
46982L-AA-6	JACOBS SOLUTIONS INC	07/07/2026	MORGAN STANLEY CO		44,535	45,000	45,016	0	0	(1)	0	(1)	0	45,015	0	(480)	(480)	742	03/03/2031	2.C FE
47032F-AB-5	JAMES HARDIE INTERNATIONAL FINANCE DAC	06/22/2026	Call @ 100.00		0	0	0	0	0	(66)	0	(66)	0	(66)	0	66	66	6,978	01/15/2028	3.A FE
47077W-AC-2	JANE STREET GROUP LLC	08/21/2026	Call @ 105.20		898,402	854,000	867,085	489,000	0	(847)	0	(847)	0	866,238	0	32,164	32,164	47,893	04/30/2031	3.A FE
47077W-AD-0	JANE STREET GROUP LLC	08/21/2026	Various		412,807	395,000	398,938	170,000	0	(261)	0	(261)	0	398,677	0	14,130	14,130	19,698	11/01/2032	3.A FE
47216F-AA-5	JAZZ SECURITIES DAC	09/09/2026	BARCLAYS CAPITAL INC FIXED INC		318,906	325,000	283,344	302,847	0	4,664	0	4,664	0	307,511	0	11,396	11,396	16,391	01/15/2029	3.A FE
472481-AC-4	JEFFERSON CAPITAL HOLDINGS LLC	08/25/2026	MARKETAXESS		183,743	175,000	183,488	0	0	(478)	0	(478)	0	183,010	0	733	733	11,258	05/15/2030	3.C FE
47788Z-AT-8	JOHN DEERE FINANCIAL INC	07/16/2026	RBC DOMINION SECURITIES		2,857,481	2,846,671	2,904,593	2,922,017	0	(576)	0	(576)	(18,005)	2,903,437	(49,661)	3,706	(45,956)	60,257	06/12/2029	1.E FE
48124B-AG-0	JPMORGAN CHASE & CO	09/29/2026	Various		4,316,266	4,307,389	4,735,800	4,367,950	0	2,806	0	2,806	380,842	4,751,598	(446,246)	10,913	(435,333)	55,328	03/05/2028	1.E FE
48254E-AG-6	Apple Bidco, LLC 092331	09/30/2026	Direct		1,281	1,281	1,279	1,281	0	0	0	0	0	1,281	0	0	0	54	09/23/2031	4.B FE
487526-AC-9	KEHE DISTRIBUTORS LLC	08/14/2026	Call @ 104.50		868,395	831,000	870,313	0	0	(9,158)	0	(9,158)	0	861,154	0	7,241	7,241	38,226	02/15/2029	4.C FE
487930-AB-5	KEHE DISTRIBUTORS LLC	09/03/2026	Various		361,279	360,000	360,000	0	0	0	0	0	0	360,000	0	1,279	1,279	18	08/15/2034	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
48850P-AA-2	KEN GARFF AUTOMOTIVE LLC	09/25/2026	BMOCM/BONDS		146,742	148,000	140,970	144,764	0	844	0	844	0	145,608	0	1,134	1,134	7,476	09/15/2028	3.C FE
489399-AS-4	KENNEDY WILSON INC	08/13/2026	MARKETAXESS		7,162	7,000	7,099	0	0	0	0	0	0	7,099	0	63	63	106	06/01/2033	4.B FE
49271V-AT-7	KEURIG DR PEPPER INC	07/13/2026	CITIGROUP GLOBAL MARKETS INC.		165,518	165,000	164,543	164,708	0	45	0	45	0	164,753	0	765	765	6,921	03/15/2029	2.C FE
49326E-ER-0	KEYCORP	07/08/2026	BARCLAYS CAPITAL INC FIXED INC		488,645	500,000	500,000	0	0	0	0	0	0	500,000	0	(11,355)	(11,355)	11,863	01/28/2037	2.B FE
49461M-AA-8	KINETIK HOLDINGS LP	09/10/2026	JEFFERIES & COMPANY, INC.		20,075	20,000	19,918	19,950	0	7	0	7	0	19,957	0	118	118	868	06/15/2030	3.A FE
50203T-AB-2	LFS TOPCO LLC	09/17/2026	GOLDMAN		2,473,500	2,550,000	2,512,023	2,515,092	0	4,616	0	4,616	0	2,519,709	0	(46,209)	(46,209)	269,609	07/15/2030	4.C FE
527298-CM-3	LEVEL 3 FINANCING INC	09/03/2026	Various		106,737	104,723	104,723	104,723	0	0	0	0	0	104,723	0	2,014	2,014	8,374	06/30/2033	3.C FE
527298-CN-1	LEVEL 3 FINANCING INC	08/10/2026	Bank of America Securities		97,019	95,000	95,000	95,000	0	0	0	0	0	95,000	0	2,019	2,019	6,491	03/31/2034	3.C FE
531968-AB-1	LIGHT AND WONDER INTERNATIONAL INC	08/18/2026	MARKETAXESS		84,507	85,000	85,000	85,000	0	0	0	0	0	85,000	0	(493)	(493)	4,796	10/01/2033	3.C FE
53219L-BA-6	LIFEPOINT HEALTH INC	07/21/2026	Bank of America Merrill Lynch		519,750	550,000	550,000	0	0	0	0	0	0	550,000	0	(30,250)	(30,250)	9,411	05/01/2034	4.B FE
534187-BJ-7	LINCOLN NATIONAL CORP	06/24/2026	Adjustment		0	0	0	0	0	(65)	0	(65)	0	(65)	0	65	65	0	01/15/2030	2.B FE
53523L-AB-6	LINDBLAD EXPEDITIONS LLC	08/03/2026	MORGAN STANLEY CO		87,550	85,000	85,000	85,000	0	0	0	0	0	85,000	0	2,550	2,550	5,686	09/15/2030	4.B FE
536797-AF-0	LITHIA MOTORS INC	09/03/2026	Bank of America Securities		57,000	60,000	60,000	57,665	2,335	0	0	2,335	0	60,000	0	(3,000)	(3,000)	2,982	01/15/2031	3.B FE
53944Y-BD-4	LLOYDS BANKING GROUP PLC	07/10/2026	MORGAN STANLEY CO		230,046	235,000	235,000	235,000	0	0	0	0	0	235,000	0	(4,954)	(4,954)	7,192	11/04/2031	1.G FE
550356-AA-7	LUNA 1.5 SARL	09/17/2026	Call @ 106.00		535,598	505,281	475,000	475,000	0	0	0	0	0	475,000	0	60,598	60,598	34,701	07/01/2032	4.C FE
552953-CH-2	MGM RESORTS INTERNATIONAL	09/01/2026	WELLS FARGO SECURITIES		194,025	195,000	180,588	187,858	0	1,604	0	1,604	0	189,462	0	4,563	4,563	8,156	10/15/2028	4.A FE
552953-CK-5	MGM RESORTS INTERNATIONAL	08/05/2026	Various		51,564	51,000	51,000	51,000	0	0	0	0	0	51,000	0	564	564	2,780	09/15/2029	3.C FE
55336V-AK-6	MPLX LP	09/18/2026	Call @ 100.00		2,500,000	2,500,000	2,493,750	2,495,110	0	3,016	0	3,016	0	2,498,126	0	1,874	1,874	109,427	03/01/2027	2.B FE
55336V-BN-9	MPLX LP	09/02/2026	SMBC Nikko		1,029,173	1,035,000	1,139,409	1,066,613	0	(12,601)	0	(12,601)	0	1,054,012	0	(24,839)	(24,839)	33,235	12/01/2027	2.B FE
55342U-AH-7	MPT OPERATING PARTNERSHIP LP	09/03/2026	Call @ 100.00		1,224,000	1,224,000	1,197,225	0	0	8,446	0	8,446	0	1,205,671	0	18,330	18,330	39,571	10/15/2027	5.A FE
559665-AC-8	MAGNOLIA OIL & GAS OPERATING LLC	07/22/2026	MORGAN STANLEY CO		105,525	105,000	105,000	0	0	0	0	0	0	105,000	0	525	525	0	08/15/2034	3.C FE
56530K-AA-4	MAPLE PARENT HOLDINGS CORP	08/14/2026	JP MORGAN		114,583	115,000	114,930	0	0	9	0	9	0	114,938	0	(356)	(356)	2,139	03/26/2029	2.C FE
57164P-AF-3	MARRIOTT OWNERSHIP RESORTS INC	09/22/2026	SMBC Nikko		255,098	258,000	230,673	245,974	0	4,081	0	4,081	0	250,055	0	5,042	5,042	12,527	01/15/2028	4.B FE
573591-B#-4	AP CHIA LLC	07/29/2026	Direct		267,826	267,826	267,826	271,924	(4,098)	0	0	(4,098)	0	267,826	0	0	0	14,563	12/31/2050	1.G Z
575767-AQ-1	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	09/23/2026	Unknown		0	0	0	0	0	1,060	0	1,060	0	0	0	0	0	0	04/15/2050	1.D FE
57638P-AA-2	MASTERBRAND INC	09/22/2026	Various		123,406	124,000	124,185	0	0	(4)	0	(4)	0	124,181	0	(775)	(775)	1,377	07/15/2032	3.B FE
57665R-AJ-5	MATCH GROUP HOLDINGS II LLC	06/23/2026	Adjustment		0	0	0	0	0	(13)	0	(13)	0	(13)	0	13	13	0	02/15/2029	3.B FE
579063-AB-4	MCAFEE CORP	07/01/2026	BARCLAYS CAPITAL INC FIXED INC		60,173	71,000	57,761	0	0	518	0	518	0	58,278	0	1,894	1,894	1,993	02/15/2030	5.A FE
58013M-GA-6	MCDONALD'S CORP	08/12/2026	MORGAN STANLEY		1,954,560	2,000,000	1,997,040	1,997,380	0	140	0	140	0	1,997,520	0	(42,960)	(42,960)	93,500	03/03/2035	2.A FE
58502B-AE-6	PEDIATRIX MEDICAL GROUP INC	09/16/2026	Jefferies & Co., Inc.		537,706	550,000	550,000	548,488	1,512	0	0	1,512	0	550,000	0	(12,294)	(12,294)	32,190	02/15/2030	3.B FE
58990C-AA-1	MERIDIAN ARC HOLDCO LLC	08/24/2026	Various		956,677	1,000,000	1,001,113	0	0	(48)	0	(48)	0	1,001,064	0	(44,387)	(44,387)	19,893	04/30/2031	3.B FE
594080-AA-4	MICHAELS COMPANIES INC	09/28/2026	Various		178,827	182,000	181,400	0	0	29	0	29	0	181,429	0	(2,602)	(2,602)	10,175	03/15/2034	5.B FE
594080-AB-2	MICHAELS COMPANIES INC	07/21/2026	CITIGROUP GLOBAL MARKETS INC.		300,000	300,000	296,330	0	0	57	0	57	0	296,387	0	3,613	3,613	9,686	03/15/2033	4.C FE
59524E-AB-8	MIDATL 2005 2 - ABS	08/01/2026	Paydown		825	825	759	760	0	65	0	65	0	825	0	0	0	43	08/01/2050	1.E FE
59524E-AC-6	MIDATL 2005 3 - ABS	08/01/2026	Paydown		2,753	2,753	2,426	2,448	0	305	0	305	0	2,753	0	0	0	146	08/01/2050	2.A FE
601137-AA-0	MILLROSE PROPERTIES INC	09/23/2026	WELLS FARGO SECURITIES		89,663	90,000	90,788	0	0	(40)	0	(40)	0	90,747	0	(1,085)	(1,085)	3,490	08/01/2030	3.B FE
603051-AD-5	MINERAL RESOURCES LTD	09/30/2026	JP MORGAN SECS INC., - FIXED INCOME		488,495	476,000	492,021	0	0	(4,639)	0	(4,639)	0	487,382	0	1,113	1,113	23,446	05/01/2030	3.C FE
603051-AF-0	MINERAL RESOURCES LIMITED	09/16/2026	JP MORGAN SECS INC., - FIXED INCOME		76,500	75,000	78,000	0	0	(72)	0	(72)	0	77,928	0	(1,428)	(1,428)	2,421	04/01/2031	3.C FE
603051-AG-8	MINERAL RESOURCES LIMITED	07/07/2026	Various		102,960	104,000	104,000	0	0	0	0	0	0	104,000	0	(1,040)	(1,040)	1,196	05/01/2032	3.C FE
603158-AA-4	MINERALS TECHNOLOGIES INC	09/22/2026	JP MORGAN SECS INC., - FIXED INCOME		189,581	191,000	173,580	181,756	570	2,364	0	2,934	0	184,689	0	4,891	4,891	11,725	07/01/2028	3.C FE
60855R-AN-0	MOLINA HEALTHCARE INC	06/24/2026	Adjustment		0	0	0	0	0	(1)	0	(1)	0	(1)	0	1	1	0	02/15/2031	3.C FE
61201#-AX-3	MONTANA DAKOTA UTILITIES CO	09/11/2026	CROSS		474,218	500,000	500,000	0	0	0	0	0	0	500,000	0	(25,782)	(25,782)	2,571	08/18/2057	1.G Z
61747Y-FQ-3	MORGAN STANLEY	08/26/2026	Various		1,894,443	1,860,000	1,862,542	1,862,052	0	(344)	0	(344)	0	1,861,708	0	32,735	32,735	88,594	04/18/2030	1.E FE
62675K-AB-5	MURPHY USA 1L TLB CL	09/09/2026	RBC CAPITAL MARKETS, LLC		500,602	497,500	496,878	496,931	0	65	0	65	0	496,996	0	3,605	3,605	20,568	04/07/2032	2.C FE
62829D-2A-7	MUTUAL OF OMAHA COMPANIES GLOBAL FUNDING	07/27/2026	Maturity @ 100.00		500,000	500,000	499,937	500,009	0	(9)	0	(9)	0	500,000	0	0	0	29,000	07/27/2026	1.E FE
629377-CR-1	NRG ENERGY INC	09/11/2026	Citigroup Global Markets, Inc.		2,162,825	2,380,000	1,835,938	1,981,434	0	45,644	0	45,644	0	2,027,077	0	135,748	135,748	93,225	02/15/2031	3.B FE
629377-CX-8	NRG ENERGY INC	08/06/2026	CITIGROUP GLOBAL MARKETS INC.		384,038	385,000	387,590	0	0	(85)	0	(85)	0	387,505	0	(3,468)	(3,468)	10,792	11/01/2034	3.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
629377-DC-3	NRG ENERGY INC	07/20/2026	CITIGROUP GLOBAL MARKETS INC.		93,575	95,000	93,219	0	0	55	0	55	0	93,273	0	302	302	4,294	01/15/2034	3.B FE
631005-BK-0	NARRAGANSETT ELECTRIC CO	08/12/2026	JANE STREET EXECUTION SERVICES LLC		992,630	1,000,000	999,220	999,446	0	33	0	33	0	999,479	0	(6,849)	(6,849)	41,908	05/01/2034	1.G FE
63306A-JB-3	NATIONAL BANK OF CANADA	07/16/2026	SCOTIA CAPITAL (USA) INC.		1,028,108	1,024,802	1,066,390	1,050,520	0	0	0	0	15,870	1,066,390	(40,201)	1,919	(38,282)	29,052	10/07/2027	1.F FE
63307A-3K-9	NATIONAL BANK OF CANADA	08/10/2026	NATL BK CANADA		352,480	355,000	355,000	0	0	0	0	0	0	355,000	0	(2,521)	(2,521)	8,257	01/20/2029	1.F FE
63938C-AR-9	NAVIENT CORPORATION	07/28/2026	Various		412,151	413,000	413,000	0	0	0	0	0	0	413,000	0	(849)	(849)	4,371	10/15/2031	3.C FE
640695-AA-0	NEPTUNE BIDCO US INC	09/22/2026	Various		71,344	70,000	71,603	0	0	(197)	0	(197)	0	71,406	0	(62)	(62)	2,620	04/15/2029	4.B FE
640695-AC-6	NEPTUNE BIDCO US INC	07/10/2026	WELLS FARGO SECURITIES		26,281	25,000	25,000	25,000	0	6	0	6	0	25,006	0	1,275	1,275	1,772	05/15/2031	4.C FE
645370-AG-2	RISEWELL HOMES INC	08/13/2026	JP MORGAN SECS INC., - FIXED INCOME		23,518	23,000	23,604	23,558	0	(60)	0	(60)	0	23,498	0	20	20	1,537	11/01/2030	4.B FE
649840-CW-3	NEW YORK STATE ELECTRIC & GAS CORP	08/06/2026	J.P. Morgan Securities LLC		744,195	750,000	748,140	748,418	0	88	0	88	0	748,506	0	(4,311)	(4,311)	38,867	08/15/2034	1.G FE
651229-AY-2	NEWELL BRANDS INC	07/28/2026	Various		268,991	300,000	271,215	131,771	22,299	129	0	22,428	0	269,708	0	(717)	(717)	15,190	04/01/2046	4.A FE
651229-BF-2	NEWELL BRANDS INC	07/31/2026	UBS SECURITIES LLC		25,250	25,000	25,000	24,414	586	0	0	586	0	25,000	0	250	250	1,142	05/15/2030	4.B FE
65339K-CM-0	NEXTERA ENERGY CAPITAL HOLDINGS INC	08/04/2026	GOLDMAN		603,546	600,000	598,758	599,468	0	193	0	193	0	599,661	0	3,885	3,885	27,522	02/28/2028	2.A FE
65339K-DG-2	NEXTERA ENERGY CAPITAL HOLDINGS INC	07/06/2026	CITIGROUP GLOBAL MARKETS INC.		95,599	95,000	94,997	95,003	0	(1)	0	(1)	0	95,002	0	597	597	4,262	02/04/2028	2.A FE
65346U-AB-5	NEXSTAR MEDIA INC	07/15/2026	Various		266,379	266,000	266,000	0	0	0	0	0	0	266,000	0	379	379	5,271	09/15/2033	3.A FE
65505P-AC-1	NOBLE FINANCE II LLC	07/21/2026	Various		74,063	75,000	73,545	0	0	9	0	9	0	73,554	0	509	509	529	06/15/2034	3.C FE
65719*-AB-1	NORTH AMERICAN TRANSMISSION COMPAN	09/11/2026	CROSS		241,735	250,000	250,000	0	0	0	0	0	0	250,000	0	(8,265)	(8,265)	4,983	05/21/2036	2.A PL
65719*-AC-9	NORTH AMERICAN TRANSMISSION COMPAN	09/11/2026	CROSS		480,640	500,000	500,000	0	0	0	0	0	0	500,000	0	(19,360)	(19,360)	9,945	05/21/2038	2.A PL
665530-AB-7	NORTHERN OIL AND GAS INC	09/09/2026	JP MORGAN SECS INC., - FIXED INCOME		72,713	70,000	73,188	0	0	(483)	0	(483)	0	72,704	0	8	8	4,509	06/15/2031	4.A FE
665531-AL-3	NORTHERN OIL AND GAS, INC.	08/17/2026	Various		857,704	857,000	861,073	564,720	15,280	(40)	0	15,241	0	861,034	0	(3,329)	(3,329)	42,447	10/15/2033	4.A FE
665531-AM-1	NORTHERN OIL AND GAS, INC.	08/19/2026	Various		115,575	115,000	115,000	0	0	0	0	0	0	115,000	0	575	575	0	09/01/2034	4.A FE
66775V-AB-1	NORTHWEST PIPELINE LLC	09/02/2026	PTCP		1,315,882	1,320,000	1,309,651	1,314,788	0	2,768	0	2,768	0	1,317,557	0	(1,675)	(1,675)	48,693	04/01/2027	2.A FE
66815L-2V-0	NORTHWESTERN MUTUAL GLOBAL FUNDING	07/10/2026	BANKERS TR CO/PNC BK NA SECS		1,025,420	1,025,000	1,028,331	0	0	(502)	0	(502)	0	1,027,829	0	(2,409)	(2,409)	37,329	03/21/2028	1.B FE
668771-AM-0	GEN DIGITAL INC.	08/26/2026	CITIGROUP GLOBAL MARKETS INC.		150,000	150,000	151,438	151,419	0	(103)	0	(103)	0	151,317	0	(1,317)	(1,317)	8,490	04/01/2033	3.C FE
669810-AB-2	BRUNDAGE-BONE CONCRETE PUMPING HOLDINGS	09/10/2026	Various		405,791	394,000	396,177	164,610	0	(151)	0	(151)	0	396,049	0	9,742	9,742	31,343	02/01/2032	4.B FE
670001-AL-0	NOVELIS CORP	07/22/2026	Bank of America Securities		25,625	25,000	25,156	25,132	0	(16)	0	(16)	0	25,116	0	509	509	1,685	01/30/2030	4.A FE
67066G-AT-1	NVIDIA CORP	09/24/2026	GOLDMAN		79,291	85,000	84,222	0	0	16	0	16	0	84,238	0	(4,947)	(4,947)	1,134	06/15/2036	1.C FE
67105B-AJ-0	OSI GROUP LLC	09/11/2026	CROSS		980,563	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	(19,437)	(19,437)	5,723	09/10/2033	1.G Z
674215-AN-8	CHORD ENERGY CORPORATION	08/04/2026	WELLS FARGO SECURITIES		142,030	139,000	143,373	0	0	(124)	0	(124)	0	143,248	0	(1,218)	(1,218)	3,414	03/15/2033	3.B FE
675232-AD-4	OCEANEERING INTERNATIONAL INC	07/06/2026	Call @ 100.00		1,515,000	1,515,000	1,411,613	1,460,965	0	12,492	0	12,492	0	1,473,457	0	41,543	41,543	112,554	02/01/2028	3.B FE
675232-AE-2	OCEANEERING INTERNATIONAL INC	07/06/2026	JP MORGAN SECURITIES LLC		203,750	200,000	200,000	0	0	0	0	0	0	200,000	0	3,750	3,750	38	07/15/2034	3.C FE
68233J-DC-5	ONCOR ELECTRIC DELIVERY COMPANY LLC	07/17/2026	JP MORGAN SECURITIES INC.		364,381	360,000	359,935	359,979	0	17	0	17	0	359,996	0	4,385	4,385	15,462	04/01/2035	1.F FE
682680-BX-0	ONEOK INC	07/08/2026	MORGAN STANLEY CO		382,275	500,000	403,695	410,581	0	1,192	0	1,192	0	411,773	0	(29,498)	(29,498)	17,354	09/15/2046	2.B FE
682680-CB-7	ONEOK, INC.	07/21/2026	CITADEL SECURITIES		283,928	285,000	284,897	284,951	0	15	0	15	0	284,966	0	(1,038)	(1,038)	10,026	09/24/2027	2.B FE
682680-CY-7	ONEOK INC	09/17/2026	Call @ 80.92		566,091	680,000	545,194	551,698	0	2,356	0	2,356	0	554,055	0	(3,799)	(3,799)	69,421	04/01/2045	2.B FE
682691-AJ-9	ONEMAIN FINANCE CORP	08/25/2026	Bank of America Securities		100,375	100,000	99,375	0	0	13	0	13	0	99,388	0	987	987	3,019	03/15/2032	3.B FE
683879-AD-2	FIBERCOP SPA	08/24/2026	Various		612,420	637,000	601,965	603,268	0	1,840	0	1,840	0	605,109	0	7,311	7,311	34,114	09/30/2034	3.A FE
68389X-BU-8	ORACLE CORP	07/14/2026	MARKETAXESS		2,468,550	2,500,000	2,452,575	2,457,867	0	17,842	0	17,842	0	2,475,710	0	(7,160)	(7,160)	55,222	04/01/2027	2.B FE
68389X-BX-2	ORACLE CORP	09/03/2026	MARKETAXESS		6,285	11,000	6,214	0	0	9	0	9	0	6,223	0	61	61	168	04/01/2050	2.B FE
68389X-DK-8	ORACLE CORPORATION	09/11/2026	JP MORGAN SECURITIES INC.		266,878	290,000	289,899	289,902	0	9	0	9	0	289,911	0	(23,032)	(23,032)	13,456	09/26/2032	2.B FE
68389X-DW-2	ORACLE CORPORATION	09/01/2026	Various		903,821	925,000	923,816	0	0	214	0	214	0	924,030	0	(20,209)	(20,209)	24,122	02/04/2029	2.B FE
69353R-FZ-6	PNC BANK NA (DELAWARE)	09/01/2026	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		249,650	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(350)	(350)	12,334	07/21/2028	1.F FE
69393L-AA-1	PR RNO PROPERTY OWNER 1 LLC	07/17/2026	Various		158,088	160,000	160,400	0	0	(4)	0	(4)	0	160,396	0	(2,308)	(2,308)	2,196	05/01/2031	3.B FE
694308-KW-6	PACIFIC GAS AND ELECTRIC CO	09/11/2026	CITIGROUP GLOBAL MARKETS INC.		1,519,861	1,525,000	1,546,411	1,544,539	0	(5,642)	0	(5,642)	0	1,538,897	0	(19,036)	(19,036)	59,306	06/04/2028	2.A FE
707569-AS-8	PENN ENTERTAINMENT INC	09/23/2026	US BANCORP INVESTMENTS INC.		110,011	110,000	101,420	107,834	0	1,552	0	1,552	0	109,387	0	624	624	7,373	01/15/2027	4.C FE
707569-AV-1	PENN ENTERTAINMENT, INC.	07/31/2026	Various		210,220	220,000	191,756	202,109	0	2,587	0	2,587	0	204,696	0	5,525	5,525	9,607	07/01/2029	4.C FE
709599-BY-9	PENSKE TRUCK LEASING CO LP	08/05/2026	SMBC NIKKO CAP MKTS LONDON		110,370	110,000	109,925	109,978	0	12	0	12	0	109,990	0	380	380	6,277	01/12/2027	2.B FE
70960A-AF-5	PENSKE TRUCK LEASING CANADA INC	09/29/2026	TD BANK HO TREASURY		1,688,337	1,690,727	1,675,270	1,748,674	0	(604)	0	(604)	(74,046)	1,674,023	14,184	129	14,314	31,907	10/01/2027	2.B FE
71376L-AF-7	PERFORMANCE FOOD GROUP INC	07/28/2026	MARKETAXESS		43,192	43,000	44,214	0	0	(69)	0	(69)	0	44,144	0	(952)	(952)	2,292	09/15/2032	4.A FE
71384A-AA-2	PERIMETER HOLDINGS LLC	08/04/2026	MARKETAXESS		19,772	20,000	19,853	3,973	0	9	0	9	0	19,862	0	(90)	(90)	740	01/15/2034	4.B FE
71677K-AC-2	PETSMART LLC	09/24/2026	RBC Capital		406,413	410,000	414,200	250,000	0	(128)	0	(128)	0	414,072	0	(7,660)	(7,660)	27,010	09/15/2032	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
718172-DH-9	PHILIP MORRIS INTERNATIONAL INC	07/17/2026	MORGAN STANLEY CO		253,765	250,000	246,393	247,255	0	261	0	261	0	247,516	0	6,249	6,249	11,994	02/13/2031	1.F FE
718547-AU-6	PHILLIPS 66 CO	07/29/2026	JP MORGAN SECS INC., - FIXED INCOME		758,123	750,000	746,873	747,523	0	230	0	230	0	747,753	0	10,370	10,370	24,609	06/15/2031	2.A FE
718547-AX-0	PHILLIPS 66 CO	07/08/2026	GOLDMAN		228,548	250,000	231,475	0	0	132	0	132	0	231,607	0	(3,060)	(3,060)	11,229	03/15/2055	2.A FE
723787-AQ-0	PIONEER NATURAL RESOURCES CO	09/16/2026	Call @ 88.85		4,450,631	5,000,000	4,275,440	4,401,443	0	83,498	0	83,498	0	4,484,941	0	(42,491)	(42,491)	103,181	08/15/2030	1.D FE
72650R-BL-5	PLAINS ALL AMERICAN PIPELINE LP	06/22/2026	Call @ 100.10		0	0	0	0	0	(118)	0	(118)	0	(118)	0	118	118	3,563	12/15/2026	2.B FE
72650R-BS-0	PLAINS ALL AMERICAN PIPELINE LP	07/08/2026	Bank of America Securities		248,723	250,000	251,295	251,284	0	(51)	0	(51)	0	251,233	0	(2,511)	(2,511)	11,706	01/15/2036	2.B FE
731068-AB-8	POLARIS INC	07/29/2026	MORGAN STANLEY CO		248,295	250,000	249,853	249,846	0	4	0	4	0	249,850	0	(1,555)	(1,555)	9,994	03/01/2031	2.C FE
73349A-AA-2	PORT ARTHUR LNG LLC	09/11/2026	CROSS		954,110	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	(45,890)	(45,890)	28,756	06/15/2048	2.B PL
737446-AX-2	POST HOLDINGS, INC.	09/03/2026	Various		644,967	665,000	668,956	0	0	(114)	0	(114)	0	668,842	0	(23,875)	(23,875)	29,742	10/15/2034	4.B FE
737446-AY-0	POST HOLDINGS INC	09/25/2026	Bank of America Merrill Lynch		864,625	950,000	951,038	170,000	0	(66)	0	(66)	0	950,972	0	(86,347)	(86,347)	48,831	03/15/2036	4.B FE
73937B-AH-6	POWERSOUTH ENERGY COOP	09/11/2026	CROSS		847,980	900,000	900,000	0	0	0	0	0	0	900,000	0	(52,020)	(52,020)	7,463	05/04/2056	1.G Z
73943N-AA-4	PRAIRIE ACQUIROR LP	07/01/2026	MARKETAXESS		12,486	12,000	12,450	12,194	0	(24)	0	(24)	0	12,170	0	316	316	993	08/01/2029	4.C FE
74170*-BY-4	PRIME PROPERTY FUND LLC	09/11/2026	CROSS		965,810	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(34,190)	(34,190)	56,366	03/15/2033	2.A
74340*-BL-7	PROLOGIS TARGETED US LOGISTICS FUN	09/11/2026	CROSS		928,493	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(71,507)	(71,507)	41,708	06/15/2038	1.G FE
74456Q-CX-2	PUBLIC SERVICE ELECTRIC AND GAS CO	07/17/2026	Various		307,946	315,000	314,609	0	0	36	0	36	0	314,645	0	(6,699)	(6,699)	6,991	01/01/2031	1.F FE
74743L-AB-6	QNITY ELECTRONICS, INC.	09/14/2026	GOLDMAN		10,890	11,000	11,000	11,000	0	0	0	0	0	11,000	0	(110)	(110)	745	08/15/2033	3.B FE
74745*-AA-3	QTS IRVING DC3 LLC	09/11/2026	CROSS		99,449	100,000	100,000	100,000	0	0	0	0	0	100,000	0	(551)	(551)	7,102	07/09/2029	1.F PL
74751*-AG-1	QTS PROJECT STRUCK	09/11/2026	CROSS		1,180,300	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	(69,700)	(69,700)	52,125	12/10/2032	1.E PL
74751Q-AA-6	QTS CENTRAL ISSUER, LLC	08/19/2026	GOLDMAN		271,013	275,000	268,125	0	0	0	0	0	0	268,125	0	2,888	2,888	0	09/01/2031	2.C FE
74834L-BE-9	QUEST DIAGNOSTICS INC	06/29/2026	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/15/2027	2.A FE
74840Y-AH-7	QuidelOrtho Corpor 081332	09/30/2026	Direct		688	688	673	686	0	2	0	2	0	688	0	0	0	36	08/20/2032	4.B FE
749571-AG-0	RHP HOTEL PROPERTIES LP	07/17/2026	Various		73,500	75,000	74,156	0	0	104	0	104	0	74,260	0	(760)	(760)	1,416	02/15/2029	3.B FE
74965L-AB-7	RLJ LODGING TRUST LP	09/17/2026	Various		692,463	730,000	613,032	650,585	0	13,494	0	13,494	0	664,079	0	28,383	28,383	29,303	09/15/2029	3.C FE
75079M-AA-7	RAILWORKS HOLDINGS LP	09/18/2026	Various		948,621	956,000	891,283	919,920	0	7,403	0	7,403	0	927,323	0	21,298	21,298	62,240	11/15/2028	4.B FE
753272-AA-1	RAND PARENT LLC	08/04/2026	Various		95,808	93,000	84,398	87,049	0	692	0	692	0	87,741	0	8,067	8,067	7,575	02/15/2030	3.A FE
75606D-AL-5	ANYWHERE REAL ESTATE GROUP LLC	08/25/2026	Various		74,531	75,000	63,555	66,386	0	1,639	0	1,639	0	68,025	0	6,506	6,506	4,804	01/15/2029	4.C FE
759187-JX-6	REGIONS BANK	07/20/2026	TD SECURITIES FI		1,498,290	1,500,000	1,500,000	0	0	0	0	0	0	1,500,000	0	(1,710)	(1,710)	10,303	07/27/2029	1.G FE
76883N-AA-9	RIVERS ENTERPRISE BORROWER LLC	09/08/2026	Various		526,129	520,000	520,306	455,149	0	(3)	0	(3)	0	520,308	0	5,821	5,821	34,027	02/01/2033	4.A FE
77313L-AB-9	ROCKET MORTGAGE LLC	08/25/2026	Various		260,870	289,000	259,053	255,662	0	1,668	0	1,668	0	261,857	0	(987)	(987)	8,903	10/15/2033	3.A FE
77583A-AA-8	QXO BUILDING PRODUCTS INC	07/15/2026	Various		132,400	130,000	130,000	0	0	0	0	0	0	130,000	0	2,400	2,400	541	07/15/2031	4.B FE
77583A-AB-6	QXO BUILDING PRODUCTS INC	06/24/2026	Adjustment		0	0	0	0	0	1	0	1	0	1	0	(1)	(1)	0	07/15/2034	4.B FE
78433L-AJ-5	EIX 2025-A A1 - ABS	09/15/2026	Paydown		79,886	79,886	79,884	79,886	0	0	0	0	0	79,886	0	0	0	2,806	03/15/2038	1.A FE
78454L-AW-0	SM ENERGY CO	09/10/2026	WELLS FARGO SECURITIES		60,075	60,000	60,000	60,000	0	0	0	0	0	60,000	0	75	75	4,507	07/15/2028	3.B FE
78488X-AA-2	SV RNO PROPERTY OWNER 1 LLC	08/24/2026	Various		312,383	334,000	334,654	0	0	(45)	0	(45)	0	334,609	0	(22,226)	(22,226)	9,067	03/01/2031	3.B FE
78573N-AL-6	SABRE GLBL INC	09/28/2026	Various		285,410	288,000	255,119	0	0	3,843	0	3,843	0	258,962	0	26,448	26,448	26,326	11/15/2029	4.C FE
79466L-AS-3	SALESFORCE, INC.	08/13/2026	Various		337,001	340,000	339,351	0	0	36	0	36	0	339,386	0	(2,385)	(2,385)	6,547	09/15/2031	1.F FE
79546V-AQ-9	SALLY HOLDINGS LLC	09/22/2026	Various		767,581	770,000	764,788	765,782	0	421	0	421	0	766,203	0	1,379	1,379	55,808	03/01/2032	3.B FE
81180L-AM-7	SEAGATE DATA STORAGE TECHNOLOGY PTE LTD	07/10/2026	Call @ 104.12		83,300	80,000	80,000	80,000	0	0	0	0	0	80,000	0	3,300	3,300	3,850	12/15/2029	3.A FE
81180L-BA-2	SEAGATE DATA STORAGE TECHNOLOGY PTE LTD	09/22/2026	JP MORGAN SECS INC., - FIXED INCOME		60,019	55,000	60,445	0	0	(146)	0	(146)	0	58,560	0	1,459	1,459	1,647	12/01/2032	2.C FE
81282U-AG-7	SEAWORLD PARKS & ENTERTAINMENT INC	07/09/2026	Various		105,705	108,000	104,220	104,896	0	405	0	405	0	105,301	0	404	404	5,103	08/15/2029	4.B FE
82622R-AE-6	SIEMENS FUNDING BV	09/23/2026	BARCLAYS FX		1,466,025	1,500,000	1,495,260	1,495,487	0	284	0	284	0	1,495,771	0	(29,746)	(29,746)	64,133	05/28/2035	1.D FE
82670N-AG-1	Signia Aerospace, 121131	06/23/2026	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	1,432	12/11/2031	4.B FE
829259-BH-2	SINCLAIR TELEVISION GROUP INC	08/06/2026	MARKETAXESS		20,846	20,000	20,516	10,242	0	(16)	0	(16)	0	20,492	0	354	354	1,183	02/15/2033	4.C FE
82966B-AA-3	SIRIUS XM RADIO LLC	09/18/2026	Bank of America Merrill Lynch		4,371,450	4,530,000	4,530,000	0	0	0	0	0	0	4,530,000	0	(158,550)	(158,550)	145,636	04/15/2032	3.C FE
82967N-BM-9	SIRIUS XM RADIO LLC	09/15/2026	Bank of America Merrill Lynch		903,506	1,010,000	783,594	842,332	0	17,162	0	17,162	0	859,494	0	44,013	44,013	40,698	09/01/2031	3.C FE
830867-AB-3	SKYMILES IP LTD	07/20/2026	Paydown		76,750	76,750	72,913	74,682	0	2,068	0	2,068	0	76,750	0	0	0	2,734	10/20/2028	2.A FE
83304A-AM-8	SNAP INC	08/25/2026	MARKETAXESS		33,607	34,000	33,065	0	0	7	0	7	0	33,072	0	535	535	1,033	03/15/2034	3.C FE
84055*-AG-3	SOUTH TEXAS ELECTRIC COOP INC	09/11/2026	CROSS		777,989	800,000	800,000	0	0	0	0	0	0	800,000	0	(22,011)	(22,011)	12,843	06/01/2056	1.F Z
843646-AX-8	SOUTHERN POWER CO	07/06/2026	MORGAN STANLEY CO		378,251	385,000	384,258	384,299	0	72	0	72	0	384,370	0	(6,119)	(6,119)	13,090	10/01/2030	2.A FE
84859#-AE-2	SPIRE TENNESSEE INC	09/11/2026	CROSS		561,216	600,000	600,000	600,000	0	0	0	0	0	600,000	0	(38,784)	(38,784)	15,232	04/01/2038	1.G FE
85236F-AA-1	SMYRNA READY MIX CONCRETE LLC	07/31/2026	Various		273,783	274,000	274,000	274,000	0	0	0	0	0	274,000	0	(218)	(218)	12,032	11/01/2028	4.A FE
85253#-AP-6	STAG INDUSTRIAL OPERATING PARTNERS	09/11/2026	CROSS		497,215	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(2,785)	(2,785)	25,375	05/28/2034	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
85253#-AS-0	STAG INDUSTRIAL OPERATING PARTNERS	09/11/2026	CROSS		485,505	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(14,495)	(14,495)	36,855	06/25/2035	2.B FE
853191-AA-2	STANDARD BUILDING SOLUTIONS INC	08/03/2026	Various		300,096	299,000	299,150	275,000	0	(5)	0	(5)	0	299,145	0	952	952	17,753	08/15/2032	3.B FE
85571B-BD-6	STARWOOD PROPERTY TRUST INC (MARYLAND)	08/04/2026	Various		86,694	85,000	85,000	85,000	0	0	0	0	0	85,000	0	1,694	1,694	5,895	07/01/2030	3.C FE
85571B-BG-9	STARWOOD PROPERTY TRUST INC (MARYLAND)	08/04/2026	Bank of America Securities		64,350	65,000	65,000	65,000	0	0	0	0	0	65,000	0	(650)	(650)	3,021	01/15/2031	3.C FE
85571B-BJ-3	STARWOOD PROPERTY TRUST INC (MARYLAND)	07/20/2026	MARKETAXESS		65,215	65,000	65,000	0	0	0	0	0	0	65,000	0	215	215	117	08/15/2029	3.C FE
86177C-AA-7	STONEBRIAR ABF ISSUER LLC	08/31/2026	Various		1,100,094	1,085,000	1,085,000	1,085,000	0	0	0	0	0	1,085,000	0	15,094	15,094	67,078	12/15/2030	3.B FE
86177C-AB-5	STONEBRIAR ABF ISSUER LLC	09/02/2026	RBC Capital		579,031	595,000	595,000	0	0	0	0	0	0	595,000	0	(15,969)	(15,969)	6,909	08/15/2031	3.B FE
861932-AA-9	STONEPEAK NILE PARENT LLC	09/25/2026	BARCLAYS CAPITAL INC FIXED INC		39,195	39,000	40,658	0	0	(47)	0	(47)	0	40,610	0	(1,415)	(1,415)	1,516	03/15/2032	3.B FE
86215*-AC-4	STONEPEAK WALLABY I HOLDINGS LP	09/11/2026	CROSS		966,787	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	(33,213)	(33,213)	13,953	12/31/2050	2.A PL
86333#-AD-5	STRIPE GLOBAL HOLDINGS INC	09/11/2026	CROSS		375,644	400,000	400,000	0	0	0	0	0	0	400,000	0	(24,356)	(24,356)	11,084	03/26/2036	2.B PL
864486-AL-9	SUBURBAN PROPANE PARTNERS, L.P.	08/04/2026	JP MORGAN SECURITIES LLC		712,500	750,000	739,581	715,944	22,685	1,065	0	23,750	0	739,694	0	(27,194)	(27,194)	25,417	06/01/2031	4.A FE
86668#-AA-8	SCA 2019-1 A	09/11/2026	Various		621,292	630,927	616,289	618,329	0	4,460	0	4,460	0	622,789	0	(1,497)	(1,497)	36,453	12/15/2027	1.G PL
86765K-AG-4	SUNOCO LP (TEXAS)	08/18/2026	Morgan Stanley & Co. International PLC		196,250	200,000	199,000	199,025	0	62	0	62	0	199,088	0	(2,838)	(2,838)	10,803	03/15/2034	3.A FE
86765L-AZ-0	SUNOCO LP (TEXAS)	07/16/2026	BARCLAYS CAPITAL INC FIXED INC		363,281	375,000	375,000	366,197	8,803	0	0	8,803	0	375,000	0	(11,719)	(11,719)	12,047	04/30/2030	3.A FE
871607-AB-3	SYNOPSYS, INC.	09/15/2026	JP MORGAN		233,686	235,000	234,831	234,891	0	33	0	33	0	234,924	0	(1,237)	(1,237)	10,472	04/01/2028	2.B FE
871829-BC-0	SYSCO CORP	07/15/2026	Maturity @ 100.00		350,000	350,000	333,942	348,752	0	1,248	0	1,248	0	350,000	0	0	0	11,550	07/15/2026	2.B FE
871829-BF-3	SYSCO CORP	09/11/2026	MORGAN STANLEY		989,090	1,000,000	994,630	999,082	0	415	0	415	0	999,497	0	(10,407)	(10,407)	37,826	07/15/2027	2.B FE
87183X-AK-9	SYSCO HOLDINGS CORP	09/23/2026	CITADEL SECURITIES LLC		150,075	150,000	150,000	0	0	0	0	0	0	150,000	0	75	75	0	10/06/2056	3.A FE
87264A-CB-9	T-MOBILE USA INC	08/20/2026	Various		316,074	350,000	314,328	323,542	0	2,556	0	2,556	0	326,098	0	(10,024)	(10,024)	8,569	02/15/2031	2.A FE
87305R-AM-1	TTM TECHNOLOGIES INC	09/22/2026	Various		55,731	55,000	55,000	0	0	0	0	0	0	55,000	0	731	731	0	10/01/2034	4.A FE
87470L-AK-7	TALLGRASS ENERGY PARTNERS LP	09/03/2026	BARCLAYS CAPITAL INC FIXED INC		33,703	34,000	34,000	33,841	159	0	0	159	0	34,000	0	(298)	(298)	2,057	09/01/2031	4.A FE
87470L-AL-5	TALLGRASS ENERGY PARTNERS LP	09/24/2026	BARCLAYS CAPITAL INC FIXED INC		144,485	142,000	142,000	142,000	0	0	0	0	0	142,000	0	2,485	2,485	11,636	02/15/2029	4.A FE
88033G-DQ-0	TENET HEALTHCARE CORP	09/08/2026	SMBC Nikko		166,031	165,000	165,000	165,000	0	0	0	0	0	165,000	0	1,031	1,031	7,411	06/15/2030	3.A FE
88283#-AE-9	TEXAS TRANSMISSION FINCO LLC	09/11/2026	CROSS		469,865	500,000	500,000	0	0	0	0	0	0	500,000	0	(30,135)	(30,135)	9,293	05/15/2036	2.B PL
883556-DJ-8	THERMO FISHER SCIENTIFIC INC	07/06/2026	MORGAN STANLEY CO		206,991	210,000	210,000	0	0	0	0	0	0	210,000	0	(3,009)	(3,009)	4,146	02/12/2036	1.G FE
88632N-BK-5	Cloud Software Group Inc TL-B2 1ST LIEN	08/31/2026	Adjustment		4,341	4,341	4,308	4,314	0	3	0	3	0	4,317	0	23	23	152	03/24/2031	4.A FE
88732J-AY-4	TIME WARNER CABLE LLC	08/19/2026	JP MORGAN SECS INC., - FIXED INCOME		344,412	396,000	365,440	365,495	0	805	0	805	0	366,300	0	(21,887)	(21,887)	17,728	11/15/2040	2.C FE
89103*-AB-5	TOREADOR HOLDINGS LLC	09/21/2026	Various		465,622	496,663	496,663	496,663	0	0	0	0	0	496,663	0	(31,041)	(31,041)	21,989	10/31/2043	1.G Z
89115A-3E-0	TORONTO-DOMINION BANK	07/06/2026	GOLDMAN SACHS		467,571	465,000	465,000	465,000	0	0	0	0	0	465,000	0	2,571	2,571	21,160	01/31/2028	1.F FE
89117G-TQ-0	TORONTO-DOMINION BANK	09/29/2026	BMO NESBITT BURNS INC		2,867,283	2,816,703	2,759,818	2,851,307	0	20,862	0	20,862	(35,913)	2,836,256	(62,223)	93,249	31,026	127,955	01/18/2028	1.F FE
893647-BR-7	TRANSDIGM INC	09/29/2026	CORPORATE REORGANIZATIONS		513,450	525,000	530,561	247,191	68	(2,042)	0	(1,974)	0	527,525	0	(14,075)	(14,075)	39,656	08/15/2028	3.C FE
893830-BX-6	TRANSOCEAN INTERNATIONAL LTD	08/15/2026	Paydown		16,850	16,850	16,789	16,810	0	40	0	40	0	16,850	0	0	0	1,474	02/15/2030	4.A FE
896288-AC-1	TRINET GROUP, INC.	06/29/2026	Adjustment		0	0	0	0	0	1	0	1	0	1	0	(1)	(1)	0	08/15/2031	3.B FE
89788J-AJ-8	TRUIST BANK	09/03/2026	BNY/SUNTRUST CAPTIAL MARKETS		496,092	500,000	500,000	0	0	0	0	0	0	500,000	0	(3,909)	(3,909)	11,407	01/27/2029	1.F FE
90331H-PP-2	US BANK NA	09/14/2026	PNC Capital		2,000,360	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	360	360	80,876	10/22/2027	1.E FE
90346K-AB-5	USI INC	08/31/2026	Stifel Nicolaus & Co.		94,868	91,000	91,000	91,000	0	0	0	0	0	91,000	0	3,867	3,867	7,697	01/15/2032	5.A FE
903522-AA-8	UWM HOLDINGS LLC	08/05/2026	Various		324,769	341,000	342,048	245,022	0	(97)	0	(97)	0	341,947	0	(17,179)	(17,179)	18,044	02/01/2030	3.C FE
911163-AA-1	UNITED NATURAL FOODS INC	07/15/2026	Call @ 100.00		16,000	16,000	14,400	14,904	0	203	0	203	0	15,107	0	893	893	658	10/15/2028	5.A FE
91324P-FA-5	UNITEDHEALTH GROUP INC	07/13/2026	Various		695,326	690,000	685,177	686,300	0	323	0	323	0	686,624	0	8,702	8,702	24,904	04/15/2031	1.F FE
92047W-AG-6	VALVOLINE INC	09/17/2026	Various		168,238	185,000	179,950	114,862	10,083	92	0	10,174	0	180,087	0	(11,849)	(11,849)	5,666	06/15/2031	4.A FE
92047W-AH-4	VALVOLINE INC	08/18/2026	CITIGROUP GLOBAL MARKETS INC.		190,113	190,000	190,000	0	0	0	0	0	0	190,000	0	113	113	0	08/15/2034	4.A FE
92212W-AA-8	VAR ENERGI ASA	09/22/2026	Call @ 100.22		611,330	610,000	609,762	609,937	0	33	0	33	0	609,971	0	1,359	1,359	15,250	05/18/2027	2.B FE
92328M-AB-9	VENTURE GLOBAL CALCASIEU PASS LLC	06/25/2026	Adjustment		0	0	0	0	0	(20)	0	(20)	0	(20)	0	20	20	0	08/15/2031	3.A FE
92328M-AC-7	VENTURE GLOBAL CALCASIEU PASS LLC	09/23/2026	JEFFERIES & COMPANY, INC.		163,795	188,000	165,660	161,193	4,794	1,681	0	6,475	0	167,668	0	(3,873)	(3,873)	6,536	11/01/2033	3.A FE
92343V-HN-7	VERIZON COMMUNICATIONS INC	08/10/2026	SUMRIDGE PARTNERS LLC		242,725	250,000	250,000	0	0	0	0	0	0	250,000	0	(7,275)	(7,275)	3,746	05/14/2056	2.B FE
925524-AX-8	PARAMOUNT GLOBAL	06/29/2026	Adjustment		0	0	0	0	0	(3)	0	(3)	0	(3)	0	3	3	0	04/30/2036	3.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
92553P-AP-7	PARAMOUNT GLOBAL	08/25/2026	MARKETAXESS		18,999	30,000	18,660	0	0	25	0	25	0	18,685	0	314	314	587	03/15/2043	3.A FE
92553P-AU-6	PARAMOUNT GLOBAL	09/10/2026	JP MORGAN SECS INC., - FIXED INCOME		53,853	75,000	53,726	0	0	77	0	77	0	53,803	0	50	50	2,316	09/01/2043	3.A FE
92556H-AB-3	PARAMOUNT GLOBAL	08/19/2026	CITIGROUP GLOBAL MARKETS INC.		466,250	500,000	444,970	462,243	0	4,096	0	4,096	0	466,339	0	(89)	(89)	27,156	01/15/2031	3.A FE
92556H-AC-1	PARAMOUNT GLOBAL	09/22/2026	JP MORGAN SECS INC., - FIXED INCOME		56,763	95,000	58,755	0	0	77	0	77	0	58,832	0	(2,070)	(2,070)	1,620	05/19/2050	3.A FE
92556V-AE-6	VIATRIS INC.	09/16/2026	GOLDMAN		90,320	120,000	75,239	78,359	0	1,140	0	1,140	0	79,499	0	10,822	10,822	3,401	06/22/2040	2.C FE
92769V-AJ-8	VIRGIN MEDIA FINANCE PLC	07/22/2026	BARCLAYS CAPITAL INC		451,815	662,000	619,490	583,624	40,384	4,113	0	44,497	0	628,121	0	(176,306)	(176,306)	33,836	07/15/2030	4.C FE
92769X-AP-0	VIRGIN MEDIA SECURED FINANCE PLC	07/21/2026	Citigroup Global Markets, Inc.		54,075	60,000	61,700	59,109	1,203	(313)	0	891	0	60,000	0	(5,925)	(5,925)	2,264	05/15/2029	3.C FE
927804-FX-7	VIRGINIA ELECTRIC AND POWER CO	07/20/2026	MORGAN STANLEY		1,143,572	1,150,000	1,148,942	1,149,882	0	53	0	53	0	1,149,935	0	(6,364)	(6,364)	34,213	03/15/2027	2.A FE
927804-GV-0	VIRGINIA ELECTRIC AND POWER CO	07/06/2026	RBC CAPITAL MARKETS		273,683	280,000	279,625	279,635	0	16	0	16	0	279,651	0	(5,968)	(5,968)	11,319	09/15/2035	1.G FE
92837T-AA-0	VIRTUSA CORP	08/05/2026	BNP PARIBAS SECURITIES BOND		78,975	90,000	87,525	88,162	0	338	0	338	0	88,500	0	(9,525)	(9,525)	4,115	12/15/2028	5.A FE
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC	08/12/2026	Bank of America Merrill Lynch		634,873	635,000	658,813	635,000	0	0	0	0	0	635,000	0	(127)	(127)	32,897	07/31/2027	2.C FE
92840V-AR-3	VISTRA OPERATIONS COMPANY LLC	08/12/2026	JP MORGAN SECURITIES LLC		2,651,569	2,565,000	2,565,000	2,565,000	0	0	0	0	0	2,565,000	0	86,569	86,569	145,973	04/15/2032	2.C FE
92841H-AA-0	VISTAJET MALTA FINANCE PLC	08/27/2026	JEFFERIES & COMPANY, INC.		59,160	58,000	59,958	0	0	(906)	0	(906)	0	59,052	0	108	108	4,087	06/01/2028	4.C FE
92858R-AB-6	VMED O2 UK FINANCING I PLC	09/29/2026	Various		938,863	1,195,000	995,794	1,040,370	0	13,707	0	13,707	0	1,054,077	0	(115,214)	(115,214)	59,975	07/15/2031	3.C FE
92858R-AE-0	VMED O2 UK FINANCING I PLC	07/15/2026	JP MORGAN SECURITIES INC.		673,000	800,000	800,000	792,828	7,172	0	0	7,172	0	800,000	0	(127,000)	(127,000)	40,650	01/15/2033	3.C FE
928668-CK-6	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	08/14/2026	Maturity @ 100.00		2,000,000	2,000,000	1,999,740	1,999,990	0	10	0	10	0	2,000,000	0	0	0	98,000	08/14/2026	2.A FE
92943G-AE-1	W R GRACE HOLDINGS LLC	08/26/2026	Various		277,937	278,000	279,904	147,000	0	(267)	0	(267)	0	279,637	0	(1,700)	(1,700)	14,820	03/01/2031	4.B FE
92943G-AF-8	W R GRACE HOLDINGS LLC	09/09/2026	Various		213,488	222,000	214,704	0	0	142	0	142	0	214,846	0	(1,358)	(1,358)	8,202	08/15/2032	4.B FE
92944B-AA-9	WBI OPERATING LLC	07/29/2026	BARCLAYS CAPITAL INC FIXED INC		46,000	46,000	46,149	18,859	0	9	0	9	0	46,159	0	(159)	(159)	1,462	10/15/2030	3.C FE
92944B-AB-7	WBI OPERATING LLC	08/26/2026	JP MORGAN SECS INC., - FIXED INCOME		514,560	512,000	516,819	0	0	(291)	0	(291)	0	516,528	0	(1,968)	(1,968)	12,544	10/15/2033	3.C FE
94403*-BH-8	WAWA INC	09/11/2026	CROSS		191,716	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(8,284)	(8,284)	12,012	03/27/2045	2.A PL
94877D-AA-2	WEIR GROUP INC	07/29/2026	Bank of America Securities		200,586	200,000	199,862	199,886	0	14	0	14	0	199,899	0	687	687	7,847	05/06/2030	2.C FE
95000U-3F-8	WELLS FARGO & CO	08/01/2026			0	0	0	7	0	(7)	0	(7)	0	0	0	0	0	0	07/25/2034	1.E FE
95000U-3T-8	WELLS FARGO & CO	09/17/2026	Various		2,194,603	2,195,000	2,196,718	2,196,601	0	(356)	0	(356)	0	2,196,245	0	(1,642)	(1,642)	94,232	04/23/2029	1.E FE
960386-AM-2	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	09/30/2026	CITIGROUP GLOBAL MARKETS INC.		390,485	395,000	451,220	417,202	0	(6,615)	0	(6,615)	0	410,587	0	(20,102)	(20,102)	19,390	09/15/2028	2.B FE
96043U-AA-8	WESTJET AN ALBERTA PARTNERSHIP	08/17/2026	Various		299,058	300,000	297,144	0	0	47	0	47	0	297,191	0	1,866	1,866	2,203	02/14/2031	4.B FE
961214-FG-3	WESTPAC BANKING CORP	07/15/2026	Morgan Stanley & Co. LLC		502,725	500,000	500,000	500,000	0	0	0	0	0	500,000	0	2,725	2,725	25,223	08/10/2033	1.G FE
963320-AX-4	WHIRLPOOL CORP	08/04/2026	MARKETAXESS		14,665	25,000	13,770	0	0	2	0	2	0	13,772	0	893	893	256	05/15/2050	4.A FE
963320-BG-0	WHIRLPOOL CORPORATION	08/06/2026	Various		175,273	182,000	172,312	0	0	16	0	16	0	172,328	0	2,945	2,945	1,945	07/01/2034	3.A FE
96332H-CG-2	WHIRLPOOL CORPORATION	08/03/2026	JPMORGAN VPR FTP		14,640	24,000	13,803	0	0	8	0	8	0	13,811	0	829	829	525	03/01/2043	4.A FE
96812H-AA-6	WINDSTREAM ONE LLC	09/30/2026	Various		273,335	268,000	276,458	0	0	(481)	0	(481)	0	275,977	0	(2,642)	(2,642)	9,257	10/15/2029	3.C FE
976656-CV-8	WISCONSIN ELECTRIC POWER CO	09/14/2026	SUSQUEHANNA		434,000	445,000	444,942	444,937	0	2	0	2	0	444,939	0	(10,939)	(10,939)	13,671	03/01/2029	1.F FE
982911-AA-7	WULF COMPUTE LLC	08/05/2026	WELLS FARGO SECURITIES		151,163	145,000	150,438	0	0	(36)	0	(36)	0	150,402	0	761	761	3,465	10/15/2030	3.B FE
98953G-AD-7	ZIGGO BOND COMPANY BV	09/29/2026	BNP Paribas		436,406	525,000	527,563	468,699	57,185	(145)	0	57,040	0	525,740	0	(89,334)	(89,334)	32,512	02/28/2030	4.C FE
98981B-AA-0	ZOOMINFO TECHNOLOGIES LLC	09/02/2026	Various		298,644	343,000	310,313	268,944	0	4,686	0	4,686	0	322,153	0	(23,510)	(23,510)	12,880	02/01/2029	4.B FE
BGH9BM-BU-8	ASURION LLC 1L TLB12 CL	09/10/2026	CROSS		146,178	147,375	147,754	147,537	176	(52)	0	124	0	147,661	0	(1,484)	(1,484)	8,173	09/19/2030	3.C FE
BGHAG5-77-3	ARAMARK SERVICES 1L TLB10 CL REFI	09/09/2026	J.P. Morgan Securities LLC		231,879	231,301	232,289	232,298	0	(175)	0	(175)	0	232,123	0	(244)	(244)	9,191	06/22/2030	3.A FE
BL5045-89-5	BAUSCH HEALTH CORPORATE	06/30/2026	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(2)	10/08/2030	5.A FE
D1706C-KE-3	COMMERZBANK AG	08/28/2026	MORGAN STANLEY AND CO. INTERNATIONAL PLC		207,000	200,000	202,250	202,091	0	(220)	0	(220)	0	201,871	0	5,129	5,129	20,917	12/31/2049	3.B FE
L9031*-AL-5	TERMINAL INVESTMENT LIMITED HOLDIN	09/09/2026	CROSS		583,252	600,000	600,000	600,000	0	0	0	0	0	600,000	0	(16,748)	(16,748)	43,255	07/09/2035	2.B PL
N4281@-CW-3	KONINKLIJKE VOPAK NV	09/11/2026	CROSS		489,225	500,000	511,626	511,601	0	(1,081)	0	(1,081)	0	510,520	0	(21,295)	(21,295)	173,482	06/20/2032	2.C
P9738#-AA-7	VENTOS DC 1 SUBHOLDING SA	09/11/2026	CROSS		955,990	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	(44,010)	(44,010)	24,872	04/20/2050	1.D PL
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					263,183,412	272,699,992	266,361,303	198,832,288	378,971	601,831	0	980,802	(134,893)	268,025,035	(908,075)	(3,963,003)	(4,871,078)	10,719,898	XXX	XXX
464287-22-6	ISHARES:CORE US AGG BD	09/30/2026	Goldman Sachs	0.000	48,823,739	0	49,969,671	0	0	0	0	0	0	49,969,671	0	(1,145,931)	(1,145,931)	0		
0149999999. Subtotal - issuer credit obligations - SVO-identified bond exchange traded funds - fair value					48,823,739	0	49,969,671	0	0	0	0	0	0	49,969,671	0	(1,145,931)	(1,145,931)	0	XXX	XXX
000000-00-0	Broadstreet Partne 061331	06/01/2026	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	83	06/13/2031	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
000000-00-0	Sallie Mae Levered - TL DD B 11/25 (Mezz	09/25/2026	Direct		18,930	18,930	18,930	6,419	0	0	0	0	0	18,930	0	0	0	642	11/22/2032	2.B FE
000000-00-0	SVF II Finco (Cayman) LP Incremental Fac	09/18/2026	Direct		2,409,429	2,409,429	2,430,110	2,406,721	7,158	(4,449)	0	2,708	0	2,409,429	0	0	0	96,855	04/25/2029	1.F FE
000000-00-0	SVF II Finco (Cayman) LP Incremental Fac	09/18/2026	Direct		96,438	96,438	96,438	96,920	(482)	0	0	(482)	0	96,438	0	0	0	3,877	04/25/2029	1.F FE
000000-00-0	Project Fahrenheit RCF	09/22/2026	Redemption @ 100.00		189,771	189,771	189,771	0	0	0	0	0	0	189,771	0	0	0	1,095	12/16/2032	4.C FE
000000-00-0	xAI/Valor II - VCI Asset Holdings 2 Term	08/31/2026	Redemption @ 100.00		41,250	41,250	40,838	0	0	23	0	23	0	40,861	0	389	389	1,046	02/18/2031	2. FE
000000-00-0	TITAN BW DDTL	06/30/2026	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/24/2032	4.C FE
000000-00-0	Altern Marketing LLC TL	06/30/2026	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	13	02/05/2031	4.C FE
000000-00-0	Golden Hippo - Pet TL	07/02/2026	Redemption @ 100.00		12,265	12,265	12,081	0	0	8	0	8	0	12,089	0	176	176	77	02/05/2031	4.C FE
000000-00-0	Sallie Mae Unlevered - TL 01/26 Class B	09/25/2026	Direct		1,269	1,269	1,269	0	0	0	0	0	0	1,269	0	0	0	33	12/25/2055	1.C FE
000000-00-0	Sallie Mae Unlevered - TL 01/26 Class A-	09/25/2026	Direct		6,909	6,909	6,909	0	0	0	0	0	0	6,909	0	0	0	166	12/25/2055	2.B FE
000000-00-0	Sallie Mae Unlevered - TL 01/26 Class D	09/25/2026	Direct		195	195	195	0	0	0	0	0	0	195	0	0	0	6	12/25/2055	2.B FE
000000-00-0	Sallie Mae Unlevered - TL 04/26 Class B	09/25/2026	Direct		220	220	220	0	0	0	0	0	0	220	0	0	0	2	12/25/2055	1.C FE
000000-00-0	Sallie Mae Unlevered - TL 04/26 Class A-	09/25/2026	Direct		207	207	207	0	0	0	0	0	0	207	0	0	0	2	12/25/2055	1.A FE
000000-00-0	Sallie Mae Unlevered - TL 11/25 Class C	09/25/2026	Direct		197	197	197	197	0	0	0	0	0	197	0	0	0	7	12/25/2055	1.C FE
000000-00-0	Sallie Mae Unlevered - TL 11/25 Class A-	09/25/2026	Direct		4,993	4,993	4,993	4,993	0	0	0	0	0	4,993	0	0	0	155	12/25/2055	1.C FE
000000-00-0	Sallie Mae Unlevered - TL 04/26 Class C	09/25/2026	Direct		51	51	51	0	0	0	0	0	0	51	0	0	0	1	12/25/2055	1.F FE
000000-00-0	Sallie Mae Unlevered - TL 11/25 Class D	09/25/2026	Direct		131	131	131	131	0	0	0	0	0	131	0	0	0	5	12/25/2055	2.B FE
000000-00-0	Sallie Mae Unlevered - TL 04/26 Class D	09/25/2026	Direct		34	34	34	0	0	0	0	0	0	34	0	0	0	0	12/25/2055	2.B FE
000000-00-0	Sallie Mae Unlevered - TL 01/26 Class A-	09/25/2026	Direct		1,092	1,092	1,092	0	0	0	0	0	0	1,092	0	0	0	26	12/25/2055	1.A FE
000000-00-0	Sallie Mae Unlevered - TL 11/25 Class B	09/25/2026	Direct		854	854	854	854	0	0	0	0	0	854	0	0	0	29	12/25/2055	1.C FE
000000-00-0	Sallie Mae Unlevered - TL 04/26 Class A-	09/25/2026	Direct		1,179	1,179	1,179	0	0	0	0	0	0	1,179	0	0	0	12	12/25/2055	1.A FE
000000-00-0	Sallie Mae Unlevered - TL 01/26 Class C	09/25/2026	Direct		292	292	292	0	0	0	0	0	0	292	0	0	0	8	12/25/2055	1.F FE
000000-00-0	Sallie Mae Unlevered - TL 11/25 Class A-	09/25/2026	Direct		390	390	390	390	0	0	0	0	0	390	0	0	0	12	12/25/2055	1.A FE
000000-00-0	Intuit Financing Inc - Revolver A 05/26	09/25/2026	Direct		2,126,864	2,126,864	2,126,864	0	0	0	0	0	0	2,126,864	0	0	0	21,186	09/25/2034	1.A FE
000000-00-0	Intuit Financing Inc - Revolver B 05/26	09/25/2026	Direct		186,164	186,164	186,164	0	0	0	0	0	0	186,164	0	0	0	1,887	09/25/2034	1.F FE
000000-00-0	Intuit Financing Inc - Revolver D 05/26	09/25/2026	Direct		140,264	140,264	140,264	0	0	0	0	0	0	140,264	0	0	0	2,028	09/25/2034	2.C FE
000000-00-0	Intuit Financing Inc - Revolver C 05/26	09/25/2026	Direct		175,801	175,801	175,801	0	0	0	0	0	0	175,801	0	0	0	1,966	09/25/2034	3.C FE
000000-00-0	ASF Moonstone Acquisition LP - TL 1L 06/	09/30/2026	Direct		278,942	278,942	278,106	0	0	0	59	59	0	278,942	0	0	0	1,692	03/17/2032	1.G FE
000000-00-0	Invited RCF	06/16/2026	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	136	06/09/2032	4.C FE
000000-00-0	Jamestown Funding Trust - TL Mezz 05/26	09/17/2026	Direct		453,971	453,971	453,971	0	0	0	0	0	0	453,971	0	0	0	2,596	12/13/2027	2.B FE
000000-00-0	Enverus RCF	07/31/2026	Redemption @ 100.00		7,444	7,444	7,444	0	0	0	0	0	0	7,444	0	0	0	0	12/20/2032	4.C FE
000000-00-0	Sallie Mae Unlevered - TL 07/26 Class A-	09/25/2026	Direct		121	121	121	0	0	0	0	0	0	121	0	0	0	0	12/25/2055	1.A FE
000000-00-0	Sallie Mae Unlevered - TL 07/26 Class B	09/25/2026	Direct		122	122	122	0	0	0	0	0	0	122	0	0	0	0	12/25/2055	1.C FE
000000-00-0	Sallie Mae Unlevered - TL 07/26 Class A-	09/25/2026	Direct		651	651	651	0	0	0	0	0	0	651	0	0	0	1	12/25/2055	1.C FE
000000-00-0	Sallie Mae Unlevered - TL 07/26 Class C	09/25/2026	Direct		28	28	28	0	0	0	0	0	0	28	0	0	0	0	12/25/2055	1.C FE
000000-00-0	Sallie Mae Unlevered - TL 07/26 Class D	09/25/2026	Direct		19	19	19	0	0	0	0	0	0	19	0	0	0	0	12/25/2055	2.B FE
00036Y-AD-5	Acuren Delaware Ho 073031	06/30/2026	Adjustment		0	0	0	0	0	1	0	1	0	1	0	(1)	(1)	2,173	07/30/2031	4.B FE
02317Y-AD-1	Dwyer Instruments, 071533	08/03/2026	Wall Street Oasis		28,121	28,191	28,121	0	0	0	0	0	0	28,121	0	0	0	0	07/25/2033	4.B FE
03539P-AJ-7	Ankura Consulting 122931	08/17/2026	Adjustment		376,893	402,148	403,756	392,245	11,295	(142)	0	11,153	0	403,398	0	(26,505)	(26,505)	23,315	12/29/2031	4.C FE
05661*-AA-7	BXCI BXDR II SUBORDINATED LLC	08/06/2026	Unknown		460,426	460,426	460,426	91,826	0	0	0	0	0	460,426	0	0	0	8,476	09/25/2040	1.A PL
05661*-AB-5	BXDR II DDTL A2 1L 09/2040	08/06/2026	Unknown		460,426	460,426	460,426	91,826	0	0	0	0	0	460,426	0	0	0	8,476	09/25/2040	1.A PL
05661*-AC-3	BXCI BXDR II SUBORDINATED LLC	08/06/2026	Unknown		516,576	516,576	516,576	103,024	0	0	0	0	0	516,576	0	0	0	10,069	09/25/2040	1.C PL
05661*-AD-1	BXCI BXDR II SUBORDINATED LLC	08/06/2026	Unknown		123,529	123,529	123,529	24,636	0	0	0	0	0	123,529	0	0	0	2,564	09/25/2040	1.F PL
05661*-AE-9	BXCI BXDR II SUBORDINATED LLC	08/06/2026	Unknown		171,256	171,256	171,256	0	0	0	0	0	0	171,256	0	0	0	0	09/25/2040	2.C PL
05661*-AF-6	BXCI BXDR II SUBORDINATED LLC	08/06/2026	Unknown		162,834	162,834	162,834	32,475	0	0	0	0	0	162,834	0	0	0	5,882	09/25/2040	3.C PL
05661*-AG-4	BXCI BXDR II SUBORDINATED LLC	08/06/2026	Unknown		81,417	81,417	81,417	12,081	0	0	0	0	0	81,417	0	0	0	3,383	09/25/2040	4.C PL
05662#-AA-2	BHG Funding 09 Trust - TL 03/26 Tranche	09/17/2026	Direct		50,456	50,456	50,456	0	0	0	0	0	0	50,456	0	0	0	1,078	03/17/2036	1.A PL
05662#-AB-0	BHG Funding 09 Trust - TL 03/26 Tranche	09/17/2026	Direct		21,670	21,670	21,670	0	0	0	0	0	0	21,670	0	0	0	549	03/17/2036	1.C PL
05662#-AC-8	BHG Funding 09 Trust - TL 03/26 Tranche	09/17/2026	Direct		4,852	4,852	4,852	0	0	0	0	0	0	4,852	0	0	0	131	03/17/2036	1.E PL
05662#-AD-6	BHG Funding 09 Trust - TL 03/26 Tranche	09/17/2026	Direct		14,878	14,878	14,878	0	0	0	0	0	0	14,878	0	0	0	426	03/17/2036	1.G PL
05662#-AE-4	BHG Funding 09 Trust - TL 03/26 Tranche	09/17/2026	Direct		24,904	24,904	24,904	0	0	0	0	0	0	24,904	0	0	0	768	03/17/2036	2.C PL
05662#-AF-1	BHG Funding 09 Trust - TL 03/26 Tranche	09/17/2026	Direct		54,427	54,427	54,427	0	0	0	0	0	0	54,427	0	0	0	2,045	03/17/2036	3.A PL
05662#-AG-9	BHG Funding 09 Trust - TL 1L 07/26 Class	09/17/2026	Direct		25,810	25,810	25,810	0	0	0	0	0	0	25,810	0	0	0	0	07/17/2036	1.A PL
05662#-AH-7	BHG Funding 09 Trust - TL 1L 07/26 Class	09/17/2026	Direct		14,588	14,588	14,588	0	0	0	0	0	0	14,588	0	0	0	0	07/17/2036	1.C PL

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#-AJ-3	BHG Funding 09 Trust - TL 1L 07/26 Class	09/17/2026	Direct		8,977	8,977	8,977	0	0	0	0	0	0	8,977	0	0	0	0	07/17/2036	1.F PL
..05662#-AK-0	BHG Funding 09 Trust - TL 1L 07/26 Class	09/17/2026	Direct		1,496	1,496	1,496	0	0	0	0	0	0	1,496	0	0	0	0	07/17/2036	1.G PL
..05662#-AL-8	BHG Funding 09 Trust - TL 1L 07/26 Class	09/17/2026	Direct		5,237	5,237	5,237	0	0	0	0	0	0	5,237	0	0	0	0	07/17/2036	2.B PL
..05662#-AM-6	BHG Funding 09 Trust - TL 1L 07/26 Class	09/17/2026	Direct		36,590	36,590	36,590	0	0	0	0	0	0	36,590	0	0	0	0	07/17/2036	3.B PL
..09776M-AS-3	BOMBARDIER 1L TLB3 CL RESTRUCTURE	06/30/2026	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	1,372	12/13/2029	3.A FE
..17288Y-AP-7	CITADEL SECURITIES LP	09/10/2026	BANK OF AMERICA SECURITIES		501,250	500,000	499,375	0	0	0	18	18	0	499,393	0	1,857	1,857	0	06/10/2033	2.C FE
..25472Y-AB-7	WARNER BROTHERS DISCOVER (DISCOVERY GLOB	06/30/2026	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	54	06/03/2033	2.C FE
..289706-AA-1	One Call Corporation TL	07/03/2026	Redemption @ 100.00		5,839	5,839	5,751	0	0	0	9	9	0	5,765	0	73	73	138	09/10/2030	4.C PL
..30260X-AD-1	FIRST RESERVE (FR BR HOLDINGS LLC) TL 1S	09/09/2026	Direct		48,822	48,822	49,066	0	0	(10)	0	(10)	0	48,822	0	0	0	44	10/09/2030	4.C FE
..350438-AA-1	Foundation Finance Trust - TL A 07/26	09/15/2026	Direct		293,600	293,600	322,484	0	0	(567)	0	(567)	0	293,600	0	0	0	1,706	01/15/2053	1.A PL
..350438-AB-9	Foundation Finance Trust - TL B 07/26	09/15/2026	Direct		26,901	26,901	29,558	0	0	(52)	0	(52)	0	26,901	0	0	0	205	01/15/2053	1.C PL
..350438-AC-7	Foundation Finance Trust - TL C 07/26	09/15/2026	Direct		46,705	46,705	51,308	0	0	(90)	0	(90)	0	46,705	0	0	0	291	01/15/2053	1.F PL
..350438-AD-5	Foundation Finance Trust - TL D 07/26	09/15/2026	Direct		38,454	38,454	42,253	0	0	(75)	0	(75)	0	38,454	0	0	0	253	01/15/2053	2.B PL
..350438-AE-3	Foundation Finance Trust - TL E 07/26	09/15/2026	Direct		16,834	16,834	15,136	0	0	33	0	33	0	16,834	0	0	0	55	01/15/2053	3.B PL
..350438-AF-0	Foundation Finance Trust - TL F 07/26	09/15/2026	Direct		64,034	64,034	57,574	0	0	127	0	127	0	64,034	0	0	0	239	01/15/2053	4.A PL
..35632U-AD-7	FREEDOM ACQUIRER LLC	06/30/2026	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	70	03/30/2028	2.C
..38017B-AX-4	Go Daddy Operating 110929	07/22/2026	American Honda Finance		337,800	344,159	337,244	0	0	745	0	745	0	337,956	0	(156)	(156)	7,408	11/09/2029	3.B FE
..39954E-AB-9	Groundworks, LLC 031431	09/30/2026	Direct		1,120	1,120	1,109	1,119	0	1	0	1	0	1,120	0	0	0	59	03/14/2031	4.B FE
..43644A-BL-2	Hologic, Inc. 040733	09/28/2026	Unmatched Counter Party		257,238	260,000	256,717	0	0	3,283	0	3,283	0	260,000	0	(2,763)	(2,763)	0	04/07/2033	4.A FE
..47054@-AA-2	Jamestown Funding Trust - TL Mezz 05/26	09/17/2026	Direct		567,207	567,207	567,207	0	0	0	0	0	0	567,207	0	0	0	2,788	12/13/2027	1.F PL
..48354V-AP-7	Kaman Corporation 022632	06/26/2026	Call @ 99.88		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/26/2032	4.A FE
..48354V-AQ-5	Kaman Corporation 022632	09/22/2026	Unmatched Counter Party		359,648	358,528	358,088	0	0	440	0	440	0	358,528	0	1,120	1,120	0	02/26/2032	4.A FE
..49991*-AB-4	Koala Investment Holdings Inc RCF	09/01/2026	Redemption @ 101.08		59,621	58,981	58,981	0	0	0	0	0	0	58,981	0	640	640	720	08/29/2032	4.C PL
..50197*-AA-6	Leaf Home Solutions RCF	07/02/2026	Redemption @ 100.00		8,908	8,908	8,908	8,908	0	0	0	0	0	8,908	0	0	0	64	09/04/2031	3.C PL
..50197*-AB-4	Leaf Home Solutions TL	06/30/2026	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/04/2031	3.C PL
..50221U-AE-1	LSF12 Crown US Com 120231	07/28/2026	Wall Street Oasis		313,967	316,972	313,803	0	0	651	0	651	0	314,232	0	(265)	(265)	11,047	12/02/2031	4.C FE
..50221U-AF-8	LSF12 Crown US Com 120231	09/22/2026	BANK OF AMERICA, N.A.		302,043	300,540	297,535	0	0	3,005	0	3,005	0	300,540	0	1,503	1,503	1,824	12/02/2031	4.C FE
..54007R-AK-6	Lockton, Inc. 042233	05/14/2026	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	13	05/09/2033	3.C FE
..57906H-AF-4	McAfee Corp. 030129	09/30/2026	Direct		139,200	145,725	126,401	0	0	2,922	0	2,922	0	129,321	0	9,879	9,879	3,734	03/01/2029	4.C FE
..65343U-AH-5	Nexus Buyer LLC 073131	09/30/2026	Direct		869	869	843	866	0	3	0	3	0	869	0	0	0	43	07/31/2031	4.C FE
..68773J-AJ-9	OSAIC HOLDINGS INC TL-B1 1ST LIEN TSFR1M	06/30/2026	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	63	08/02/2032	4.B FE
..72448F-AW-5	Pitney Bowes Inc. 031932	06/30/2026	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	21	03/19/2032	3.B FE
..72712E-AB-3	Plano Holdco, Inc. 100231	09/23/2026	Adjustment		116,541	130,945	130,290	126,687	3,731	69	0	3,800	0	130,487	0	(13,945)	(13,945)	14,079	10/02/2031	4.B FE
..82670N-AG-1	Signia Aerospace, 121131	06/23/2026	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	19	12/11/2031	4.B FE
..82670N-AH-9	Signia Aerospace 121131UF	08/31/2026	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/11/2031	4.B FE
..82670N-AJ-5	Signia Aerospace, 121131	09/30/2026	Direct		778	778	776	0	0	0	0	0	0	778	0	0	0	0	12/11/2031	4.B FE
..88837@-AA-0	TITAN BW TL	06/30/2026	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	(45)	07/24/2032	4.B PL
..91878#-AA-4	XAI/ VALOR I - VCI ASSET HOLDINGS TERM L	08/25/2026	Direct		93,662	93,662	92,725	93,464	0	198	0	198	0	93,662	0	0	0	6,903	11/20/2030	3.B PL
..92243*-AA-2	xAI/Valor III - VCI Asset Holdings 3 Ter	07/27/2026	Redemption @ 100.00		250,000	250,000	247,500	0	0	84	0	84	0	247,629	0	2,371	2,371	4,622	04/24/2031	2.B FE
..93369P-AM-6	Wand Newco 3, Inc. 013031	09/30/2026	BANK OF AMERICA, N.A.		513,861	515,146	516,748	514,050	1,089	(1,364)	0	(276)	0	515,146	0	(1,284)	(1,284)	21,974	01/30/2031	4.B FE
..97360B-AH-8	WINDSOR HLDGS III LL CORPORATE	06/30/2026	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(2)	08/01/2030	4.A FE
..BBG00Y-Z1-3	TIGER GLOBAL PRIVATE INVESTMENT PARTNERS	09/24/2026	Direct		90,909	90,909	90,909	91,945	(1,036)	0	0	(1,036)	0	90,909	0	0	0	4,133	03/14/2028	2.B FE
..BGH93H-LK-9	WYNDHAM HOTELS & RESORTS 1L TLB CL	06/24/2026	WELLS FARGO SECURITIES		0	0	0	0	0	0	0	0	0	0	0	0	0	572	05/24/2030	2.C FE
..BGH96A-GK-7	UGI ENERGY SERVICES LLC 1L TLB	06/25/2026	HSBC SECURITIES (USA), INC. ...		0	0	0	0	0	0	0	0	0	0	0	0	0	943	02/22/2030	3.C FE
..BGH96M-7A-3	TRIPADVISOR INC 1L CL TLB	09/30/2026	Redemption @ 100.00		631	631	612	612	0	3	0	3	0	615	0	17	17	30	07/08/2031	3.C FE
..BGH9XF-2S-4	ASURION LLC 1L TLB13 CL	09/10/2026	CROSS		98,430	99,248	98,504	98,502	0	109	0	109	0	98,611	0	(181)	(181)	4,115	09/19/2030	3.C FE
..BGHAMG-0R-5	SWEETWATER SOUND 1L TLB CL USD	09/10/2026	J.P. Morgan Securities LLC		99,210	98,844	98,350	0	0	51	0	51	0	98,395	0	815	815	4,010	02/17/2033	4.B FE
..BGHARR-UR-3	PRIMO BRANDS CORP (BLUE) 1L TLB CL	09/09/2026	Various		100,373	99,750	99,251	0	0	45	0	45	0	99,297	0	1,077	1,077	1,505	03/31/2031	3.C FE
..BL3730-09-2	SPECIALTY BUILDING PRODUCTS	04/01/2026	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	385	10/15/2028	5.A FE
..BL4425-94-0	ROCKET SOFTWARE CORPORATE	06/30/2026	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(2)	11/28/2028	4.C FE
..N8232N-AL-1	Nouryon Finance B. 040328	07/08/2026	Direct		101,878	101,878	100,897	101,204	0	674	0	674	0	101,878	0	0	0	5,713	04/03/2028	4.A FE
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					13,658,182	13,713,163	13,723,861	4,302,095	21,754	5,811	0	27,565	0	13,683,366	0	(25,184)	(25,184)	306,149	XXX	XXX
..590929-AA-3	MESA Trust 2025-1 - MESA TRUST 2025-1 A	09/25/2026	Paydown		233,374	233,374	233,374	233,374	0	0	0	0	0	233,374	0	0	0	9,348	06/25/2060	1.A PL
..590929-AB-1	MESA Trust 2025-1 - MESA TRUST 2025-1 B	08/25/2026	Paydown		61,304	61,304	61,304	61,304	0	0	0	0	0	61,304	0	0	0	2,835	06/25/2060	1.C PL

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 Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
0269999999. Subtotal - issuer credit obligations - other issuer credit obligations (unaffiliated)					294,678	294,678	294,678	294,678	0	0	0	0	0	294,678	0	0	0	12,183	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					804,909,712	772,877,301	818,574,653	443,791,941	400,724	880,931	0	1,281,655	4,537,982	820,300,479	(5,591,557)	(9,828,666)	(15,420,223)	20,666,303	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					804,909,712	772,877,301	818,574,653	443,791,941	400,724	880,931	0	1,281,655	4,537,982	820,300,479	(5,591,557)	(9,828,666)	(15,420,223)	20,666,303	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					804,909,712	772,877,301	818,574,653	443,791,941	400,724	880,931	0	1,281,655	4,537,982	820,300,479	(5,591,557)	(9,828,666)	(15,420,223)	20,666,303	XXX	XXX
20754R-AB-2	CAS 2021-R01 1M2 - CMO/RMBS	09/25/2026	Paydown		43,839	43,839	43,839	43,895	0	(56)	0	(56)	0	43,839	0	0	0	1,578	10/25/2041	1.A
20755C-AA-6	CAS 2023-R08 1M1 - CMO/RMBS	09/25/2026	Paydown		37,487	37,487	37,504	37,308	0	179	0	179	0	37,487	0	0	0	1,398	10/25/2043	1.A
21H020-67-5	G2JUMB-2N-JUL-2026 - MBS	07/01/2026	JP MORGAN SECURITIES INC.		1,463,416	1,800,000	1,461,516	0	0	0	0	0	0	1,461,516	0	1,900	1,900	0	07/20/2056	1.A
21H030-67-4	G2JUMB-3N-JUL-2026 - MBS	07/01/2026	JP MORGAN SECURITIES INC.		3,580,523	4,055,000	3,574,102	0	0	0	0	0	0	3,574,102	0	6,420	6,420	0	07/20/2056	1.A
21H030-68-2	G2JUMB-3N-AUG-2025 - MBS	08/10/2026	JP MORGAN SECURITIES INC.		3,525,949	4,055,000	3,587,566	0	0	0	0	0	0	3,587,566	0	(61,617)	(61,617)	6,420	08/20/2055	1.A
21H030-69-0	G2JUMB-3N-SEP-2026 - MBS	09/08/2026	JP MORGAN SECURITIES INC.		3,520,247	4,055,000	3,522,623	0	0	0	0	0	0	3,522,623	0	(2,376)	(2,376)	6,758	09/20/2056	1.A
21H050-68-0	G2JUMB-5N-AUG-2023 - MBS	08/12/2026	J.P. Morgan Securities LLC		3,896,563	4,000,000	3,912,734	0	0	0	0	0	0	3,912,734	0	(16,172)	(16,172)	10,833	08/20/2056	1.A
21H050-6A-5	G2JUMB-5N-OCT-2025 - MBS	09/14/2026	WELLS FARGO SECURITIES		1,899,219	2,000,000	1,944,063	0	0	0	0	0	0	1,944,063	0	(44,844)	(44,844)	5,278	10/20/2056	1.A
3128K2-JM-2	FH A42068 - RMBS	09/01/2026	Paydown		3,111	3,111	3,039	3,086	0	25	0	25	0	3,111	0	0	0	114	01/01/2031	1.A
3128K4-YG-4	FH A44311 - RMBS	09/01/2026	Paydown		662	662	676	670	0	(9)	0	(9)	0	662	0	0	0	29	04/01/2036	1.A
3128K7-4Z-8	FH A47140 - RMBS	09/01/2026	Paydown		5,697	5,697	5,945	5,797	0	(100)	0	(100)	0	5,697	0	0	0	266	09/01/2033	1.A
3128KD-5D-3	FH A51744 - RMBS	09/01/2026	Paydown		945	945	960	959	0	(14)	0	(14)	0	945	0	0	0	41	08/01/2036	1.A
3128KM-UW-3	FH A58697 - RMBS	09/01/2026	Paydown		1,517	1,517	1,500	1,501	0	16	0	16	0	1,517	0	0	0	56	03/01/2037	1.A
3128KQ-HL-3	FH A60235 - RMBS	09/01/2026	Paydown		959	959	926	931	0	28	0	28	0	959	0	0	0	35	05/01/2037	1.A
3128LX-FW-5	FH G01981 - RMBS	09/01/2026	Paydown		8,986	8,986	8,358	8,561	0	425	0	425	0	8,986	0	0	0	299	12/01/2035	1.A
3128M7-5T-9	FH G05958 - RMBS	09/01/2026	Paydown		17,273	17,273	18,110	18,022	0	(749)	0	(749)	0	17,273	0	0	0	535	08/01/2040	1.A
3128M7-EK-8	FH G05238 - RMBS	09/01/2026	Paydown		4,140	4,140	4,062	4,068	0	72	0	72	0	4,140	0	0	0	110	02/01/2039	1.A
3128M8-NC-4	FH G06387 - RMBS	09/01/2026	Paydown		18,762	18,762	20,627	20,744	0	(1,982)	0	(1,982)	0	18,762	0	0	0	762	11/01/2039	1.A
3128MJ-2M-1	FH G08779 - RMBS	09/01/2026	Paydown		36,618	36,618	36,040	35,733	0	885	0	885	0	36,618	0	0	0	848	09/01/2047	1.A
3128MJ-B8-2	FH G08062 - RMBS	09/01/2026	Paydown		3,363	3,363	3,360	3,359	0	5	0	5	0	3,363	0	0	0	112	06/01/2035	1.A
3128MJ-E8-9	FH G08158 - RMBS	09/01/2026	Paydown		2,026	2,026	2,084	2,084	0	(58)	0	(58)	0	2,026	0	0	0	95	10/01/2036	1.A
3128MJ-QG-8	FH G08454 - RMBS	09/01/2026	Paydown		10,064	10,064	10,778	10,997	0	(933)	0	(933)	0	10,064	0	0	0	302	07/01/2041	1.A
3128P8-DF-5	FH C91902 - RMBS	09/01/2026	Paydown		38,774	38,774	39,635	39,322	0	(548)	0	(548)	0	38,774	0	0	0	905	10/01/2036	1.A
3128P8-E2-3	FH C91953 - RMBS	09/01/2026	Paydown		38,422	38,422	40,947	39,808	0	(1,385)	0	(1,385)	0	38,422	0	0	0	1,024	08/01/2037	1.A
3128PY-DL-5	FH J18207 - RMBS	09/01/2026	Paydown		26,398	26,398	27,714	26,547	0	(149)	0	(149)	0	26,398	0	0	0	528	02/01/2027	1.A
31292G-5W-2	FH C00861 - RMBS	09/01/2026	Paydown		704	704	706	704	0	0	0	0	0	704	0	0	0	36	09/01/2029	1.A
31292H-AK-0	FH C00910 - RMBS	09/01/2026	Paydown		41	41	40	40	0	1	0	1	0	41	0	0	0	2	01/01/2030	1.A
31292H-QN-7	FH C01361 - RMBS	09/01/2026	Paydown		1,610	1,610	1,586	1,588	0	22	0	22	0	1,610	0	0	0	68	05/01/2032	1.A
31292K-ZP-5	FH C03450 - RMBS	09/01/2026	Paydown		56,734	56,734	59,021	59,037	0	(2,303)	0	(2,303)	0	56,734	0	0	0	1,680	03/01/2040	1.A
312930-5P-1	FH A84454 - RMBS	09/01/2026	Paydown		2,684	2,684	2,683	2,683	0	1	0	1	0	2,684	0	0	0	72	03/01/2039	1.A
312939-PM-7	FH A91328 - RMBS	09/01/2026	Paydown		2,156	2,156	2,265	2,263	0	(108)	0	(108)	0	2,156	0	0	0	72	03/01/2040	1.A
312940-4Q-9	FH A92631 - RMBS	09/01/2026	Paydown		8,494	8,494	8,992	8,904	0	(409)	0	(409)	0	8,494	0	0	0	283	06/01/2040	1.A
312940-PZ-6	FH A92240 - RMBS	09/01/2026	Paydown		45,362	45,362	45,720	45,727	0	(365)	0	(365)	0	45,362	0	0	0	1,377	05/01/2040	1.A
312941-NL-7	FH A93095 - RMBS	09/01/2026	Paydown		10,253	10,253	10,693	10,790	0	(537)	0	(537)	0	10,253	0	0	0	312	07/01/2040	1.A
312944-PJ-4	FH A95825 - RMBS	09/01/2026	Paydown		13,239	13,239	13,998	14,017	0	(779)	0	(779)	0	13,239	0	0	0	354	12/01/2040	1.A
31294B-6P-5	FH C35378 - RMBS	09/01/2026	Paydown		474	474	473	472	0	2	0	2	0	474	0	0	0	22	01/01/2030	1.A
31294F-PT-7	FH C38534 - RMBS	09/01/2026	Paydown		11	11	11	11	0	0	0	0	0	11	0	0	0	1	05/01/2030	1.A
31294F-T5-5	FH C38672 - RMBS	09/01/2026	Paydown		1	1	1	1	0	0	0	0	0	1	0	0	0	0	05/01/2030	1.A
31296M-3Z-0	FH A13516 - RMBS	09/01/2026	Paydown		4,553	4,553	4,545	4,544	0	9	0	9	0	4,553	0	0	0	152	09/01/2033	1.A
31296S-M3-7	FH A17578 - RMBS	09/01/2026	Paydown		6,029	6,029	6,158	6,095	0	(67)	0	(67)	0	6,029	0	0	0	221	01/01/2034	1.A
31296S-M5-2	FH A17580 - RMBS	09/01/2026	Paydown		3,959	3,959	4,110	4,052	0	(93)	0	(93)	0	3,959	0	0	0	158	01/01/2034	1.A
31297M-AQ-1	FH A31815 - RMBS	09/01/2026	Paydown		5,092	5,092	5,133	5,107	0	(14)	0	(14)	0	5,092	0	0	0	187	03/01/2035	1.A
31297T-WF-6	FH A37846 - RMBS	09/01/2026	Paydown		2,917	2,917	2,789	2,841	0	76	0	76	0	2,917	0	0	0	97	09/01/2035	1.A
31297V-Y8-5	FH A39735 - RMBS	09/01/2026	Paydown		1,796	1,796	1,728	1,748	0	48	0	48	0	1,796	0	0	0	60	11/01/2035	1.A
31298N-FU-4	FH C51979 - RMBS	09/01/2026	Paydown		206	206	174	204	0	1	0	1	0	206	0	0	0	10	05/01/2031	1.A
31306X-2A-0	FH J20769 - RMBS	09/01/2026	Paydown		106,934	106,934	111,547	107,587	0	(652)	0	(652)	0	106,934	0	0	0	1,755	10/01/2027	1.A
31307M-2H-8	FH J31676 - RMBS	09/01/2026	Paydown		38,200	38,200	38,976	38,456	0	(256)	0	(256)	0	38,200	0	0	0	630	05/01/2030	1.A

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
31307R-6V-2	FH J35384 - RMBS	09/01/2026	Paydown		54,133	54,133	56,188	55,045	0	(912)	0	(912)	0	54,133	0	0	0	900	10/01/2031	1.A
31311YB-WB-0	FH ZN5142 - RMBS	09/01/2026	Paydown		8,241	8,241	8,720	8,598	0	(357)	0	(357)	0	8,241	0	0	0	192	04/01/2034	1.A
3132A5-H8-1	FH ZS4755 - RMBS	09/01/2026	Paydown		13,668	13,668	14,462	14,520	0	(852)	0	(852)	0	13,668	0	0	0	318	02/01/2048	1.A
3132AC-SZ-4	FH ZT0536 - RMBS	09/01/2026	Paydown		13,641	13,641	12,425	12,532	0	1,109	0	1,109	0	13,641	0	0	0	317	03/01/2048	1.A
3132AE-HR-0	FH ZT2040 - RMBS	09/01/2026	Paydown		14,349	14,349	15,219	15,210	0	(861)	0	(861)	0	14,349	0	0	0	371	11/01/2043	1.A
3132CW-AT-1	FH SB0018 - RMBS	09/01/2026	Paydown		72,987	72,987	75,742	73,579	0	(592)	0	(592)	0	72,987	0	0	0	1,755	03/01/2032	1.A
3132D5-6Z-0	FH SB8088 - RMBS	09/01/2026	Paydown		3,867	3,867	3,372	3,423	0	444	0	444	0	3,867	0	0	0	39	02/01/2036	1.A
3132D6-CB-4	FH SB8166 - RMBS	09/01/2026	Paydown		7,505	7,505	7,102	7,130	0	375	0	375	0	7,505	0	0	0	177	06/01/2037	1.A
3132D6-CP-3	FH SB8178 - RMBS	09/01/2026	Paydown		9,932	9,932	9,589	9,606	0	327	0	327	0	9,932	0	0	0	262	09/01/2037	1.A
3132D6-NV-8	FH SB8504 - RMBS	09/01/2026	Paydown		10,917	10,917	10,366	10,418	0	500	0	500	0	10,917	0	0	0	182	10/01/2035	1.A
3132DM-N6-8	FH SD0413 - RMBS	09/01/2026	Paydown		330,759	330,759	346,831	347,625	0	(16,867)	0	(16,867)	0	330,759	0	0	0	5,872	07/01/2050	1.A
3132DN-CN-1	FH SD0977 - RMBS	09/01/2026	Paydown		3,169	3,169	3,108	3,109	0	60	0	60	0	3,169	0	0	0	74	02/01/2052	1.A
3132DQ-3W-4	FH SD3513 - RMBS	09/01/2026	Paydown		847,749	847,749	841,259	841,898	0	5,852	0	5,852	0	847,749	0	0	0	32,932	08/01/2053	1.A
3132DQ-A8-9	FH SD2731 - RMBS	09/01/2026	Paydown		614,751	614,751	569,509	571,738	0	43,013	0	43,013	0	614,751	0	0	0	19,111	12/01/2052	1.A
3132DQ-GJ-9	FH SD2901 - RMBS	09/01/2026	Paydown		15,289	15,289	14,825	14,873	0	416	0	416	0	15,289	0	0	0	492	05/01/2053	1.A
3132DQ-XP-6	FH SD3386 - RMBS	09/01/2026	Paydown		46,799	46,799	46,500	46,516	0	283	0	283	0	46,799	0	0	0	1,711	07/01/2053	1.A
3132DS-UN-0	FH SD5089 - RMBS	09/01/2026	Paydown		775	775	718	723	0	53	0	53	0	775	0	0	0	23	08/01/2053	1.A
3132DT-BF-6	FH SD5438 - RMBS	09/01/2026	Paydown		33,183	33,183	34,194	34,077	0	(894)	0	(894)	0	33,183	0	0	0	1,275	05/01/2054	1.A
3132DT-FB-1	FH SD5562 - RMBS	09/01/2026	Paydown		135,610	135,610	134,953	134,976	0	634	0	634	0	135,610	0	0	0	4,764	05/01/2054	1.A
3132DV-5Z-4	FH SD8064 - RMBS	09/01/2026	Paydown		17,519	17,519	18,297	18,193	0	(674)	0	(674)	0	17,519	0	0	0	463	05/01/2050	1.A
3132DV-L8-6	FH SD7551 - RMBS	09/01/2026	Paydown		8,475	8,475	8,237	8,257	0	217	0	217	0	8,475	0	0	0	168	01/01/2052	1.A
3132DV-MD-4	FH SD7556 - RMBS	09/01/2026	Paydown		18,226	18,226	15,413	15,585	0	2,642	0	2,642	0	18,226	0	0	0	362	08/01/2052	1.A
3132DW-AG-8	FH SD8107 - RMBS	09/01/2026	Paydown		27,997	27,997	23,115	23,202	0	4,796	0	4,796	0	27,997	0	0	0	466	11/01/2050	1.A
3132DW-BB-8	FH SD8134 - RMBS	09/11/2026	Various		208,266	267,946	227,231	230,724	0	1,103	0	1,103	0	231,827	0	(23,561)	(23,561)	4,221	03/01/2051	1.A
3132DW-BJ-1	FH SD8141 - RMBS	09/01/2026	Paydown		15,676	15,676	12,918	13,084	0	2,593	0	2,593	0	15,676	0	0	0	259	04/01/2051	1.A
3132DW-BP-7	FH SD8146 - RMBS	09/01/2026	Paydown		65,655	65,655	52,717	49,590	0	12,248	0	12,248	0	65,655	0	0	0	820	05/01/2051	1.A
3132DW-BY-8	FH SD8155 - RMBS	09/01/2026	Paydown		18,059	18,059	13,420	13,705	0	4,354	0	4,354	0	18,059	0	0	0	239	07/01/2051	1.A
3132DW-C9-2	FH SD8196 - RMBS	09/01/2026	Paydown		753	753	727	728	0	25	0	25	0	753	0	0	0	17	02/01/2052	1.A
3132DW-CG-6	FH SD8171 - RMBS	09/01/2026	Paydown		414	414	398	401	0	13	0	13	0	414	0	0	0	4	10/01/2051	1.A
3132DW-CS-0	FH SD8181 - RMBS	09/01/2026	Paydown		12,459	12,459	11,991	12,060	0	400	0	400	0	12,459	0	0	0	125	12/01/2051	1.A
3132DW-DT-7	FH SD8214 - RMBS	09/01/2026	Paydown		9,074	9,074	7,661	7,748	0	1,326	0	1,326	0	9,074	0	0	0	210	05/01/2052	1.A
3132DW-EC-3	FH SD8231 - RMBS	09/01/2026	Paydown		70,912	70,912	69,993	10,668	0	901	0	901	0	70,912	0	0	0	1,687	07/01/2052	1.A
3132DW-EJ-8	FH SD8237 - RMBS	09/01/2026	Paydown		4,339	4,339	4,003	0	0	336	0	336	0	4,339	0	0	0	0	08/01/2052	1.A
3132DW-F5-7	FH SD8288 - RMBS	09/01/2026	Paydown		25,643	25,643	25,345	25,373	0	270	0	270	0	25,643	0	0	0	860	01/01/2053	1.A
3132DW-F6-5	FH SD8289 - RMBS	09/01/2026	Paydown		42,799	42,799	42,732	42,721	0	78	0	78	0	42,799	0	0	0	1,542	01/01/2053	1.A
3132DW-FT-5	FH SD8278 - RMBS	09/01/2026	Paydown		15,510	15,510	15,991	15,839	0	(329)	0	(329)	0	15,510	0	0	0	610	12/01/2052	1.A
3132DW-HE-6	FH SD8329 - RMBS	06/30/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	10,607	06/01/2053	1.A
3132DW-HG-1	FH SD8331 - RMBS	09/01/2026	Paydown		26,614	26,614	26,551	26,546	0	68	0	68	0	26,614	0	0	0	964	06/01/2053	1.A
3132DW-JU-8	FH SD8375 - RMBS	09/01/2026	Paydown		34,980	34,980	31,410	31,589	0	3,391	0	3,391	0	34,980	0	0	0	902	09/01/2053	1.A
3132DW-LA-9	FH SD8421 - RMBS	09/01/2026	Paydown		50,219	50,219	50,357	50,289	0	(70)	0	(70)	0	50,219	0	0	0	1,997	04/01/2054	1.A
3132DW-MW-0	FH SD8473 - RMBS	06/05/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	2,646	11/01/2054	1.A
3132GG-A2-1	FH Q02725 - RMBS	09/01/2026	Paydown		27,103	27,103	28,124	27,931	0	(828)	0	(828)	0	27,103	0	0	0	672	08/01/2041	1.A
3132GS-BF-5	FH Q06938 - RMBS	09/01/2026	Paydown		53,650	53,650	55,453	55,107	0	(1,457)	0	(1,457)	0	53,650	0	0	0	1,223	03/01/2042	1.A
3132GV-L6-7	FH Q09949 - RMBS	09/01/2026	Paydown		54,281	54,281	56,334	55,689	0	(1,408)	0	(1,408)	0	54,281	0	0	0	1,037	08/01/2042	1.A
3132HP-KK-9	FH Q12998 - RMBS	09/01/2026	Paydown		17,144	17,144	17,621	17,458	0	(315)	0	(315)	0	17,144	0	0	0	342	11/01/2042	1.A
3132HP-NB-6	FH Q13086 - RMBS	09/01/2026	Paydown		42,328	42,328	44,256	43,664	0	(1,336)	0	(1,336)	0	42,328	0	0	0	852	11/01/2042	1.A
3132HQ-EG-3	FH Q13735 - RMBS	09/01/2026	Paydown		25,610	25,610	26,810	26,495	0	(885)	0	(885)	0	25,610	0	0	0	510	12/01/2042	1.A
3132J6-E6-7	FH Q15156 - RMBS	09/01/2026	Paydown		87,972	87,972	90,350	89,415	0	(1,443)	0	(1,443)	0	87,972	0	0	0	1,890	02/01/2043	1.A
3132J7-K6-8	FH Q16216 - RMBS	09/01/2026	Paydown		8,948	8,948	9,331	9,293	0	(344)	0	(344)	0	8,948	0	0	0	179	03/01/2043	1.A
3132J9-G7-7	FH Q17921 - RMBS	09/01/2026	Paydown		18,548	18,548	19,337	19,126	0	(577)	0	(577)	0	18,548	0	0	0	371	05/01/2043	1.A
3132J9-TD-0	FH Q18247 - RMBS	09/01/2026	Paydown		69,869	69,869	72,314	71,849	0	(1,980)	0	(1,980)	0	69,869	0	0	0	1,620	05/01/2043	1.A
3132QR-QE-3	FH Q34952 - RMBS	09/01/2026	Paydown		11,344	11,344	11,713	11,741	0	(396)	0	(396)	0	11,344	0	0	0	265	07/01/2045	1.A
3132QU-RS-4	FH Q37696 - RMBS	09/01/2026	Paydown		16,074	16,074	16,599	16,659	0	(586)	0	(586)	0	16,074	0	0	0	375	12/01/2045	1.A
3132QU-UZ-4	FH Q37799 - RMBS	09/01/2026	Paydown		22,231	22,231	22,113	22,122	0	108	0	108	0	22,231	0	0	0	448	12/01/2045	1.A

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
3132VQ-Q3-3	FH Q64073 - RMBS	09/01/2026	Paydown		16,972	16,972	17,342	17,556	0	(584)	0	(584)	0	16,972	0	0	0	396	06/01/2049	1.A
3132WD-MZ-4	FH Q40375 - RMBS	09/01/2026	Paydown		100,862	100,862	106,331	107,764	0	(6,902)	0	(6,902)	0	100,862	0	0	0	2,120	05/01/2046	1.A
3132WK-KE-7	FH Q45692 - RMBS	09/01/2026	Paydown		13,047	13,047	13,325	13,353	0	(306)	0	(306)	0	13,047	0	0	0	305	01/01/2047	1.A
3132XS-ED-8	FH Q50131 - RMBS	09/01/2026	Paydown		25,310	25,310	26,160	26,505	0	(1,195)	0	(1,195)	0	25,310	0	0	0	582	08/01/2047	1.A
3132XS-KG-4	FH Q50294 - RMBS	09/01/2026	Paydown		11,402	11,402	11,808	11,819	0	(417)	0	(417)	0	11,402	0	0	0	266	08/01/2047	1.A
3132XT-MS-4	FH Q51268 - RMBS	09/01/2026	Paydown		35,325	35,325	36,155	36,437	0	(1,112)	0	(1,112)	0	35,325	0	0	0	820	10/01/2047	1.A
3132XU-NA-9	FH Q52184 - RMBS	09/01/2026	Paydown		45,694	45,694	47,058	47,373	0	(1,679)	0	(1,679)	0	45,694	0	0	0	1,067	11/01/2047	1.A
3132XW-BJ-9	FH Q53640 - RMBS	09/01/2026	Paydown		124,442	124,442	124,491	124,502	0	(60)	0	(60)	0	124,442	0	0	0	2,764	01/01/2048	1.A
3132XX-GL-7	FH Q54702 - RMBS	09/01/2026	Paydown		121,961	121,961	120,761	120,486	0	1,475	0	1,475	0	121,961	0	0	0	2,589	03/01/2048	1.A
3132XY-G8-4	FH Q55622 - RMBS	09/01/2026	Paydown		5,354	5,354	5,477	5,634	0	(280)	0	(280)	0	5,354	0	0	0	143	04/01/2048	1.A
3132Y0-4E-7	FH Q57120 - RMBS	09/01/2026	Paydown		12,989	12,989	13,184	13,351	0	(362)	0	(362)	0	12,989	0	0	0	347	07/01/2048	1.A
31334W-2K-6	FH QA0778 - RMBS	09/01/2026	Paydown		5,559	5,559	5,696	5,931	0	(372)	0	(372)	0	5,559	0	0	0	128	07/01/2049	1.A
31334Y-A5-6	FH QA1828 - RMBS	09/01/2026	Paydown		20,452	20,452	20,981	21,474	0	(1,022)	0	(1,022)	0	20,452	0	0	0	474	08/01/2049	1.A
3133A1-DQ-2	FH QA6411 - RMBS	09/01/2026	Paydown		1,749	1,749	1,901	2,062	0	(312)	0	(312)	0	1,749	0	0	0	53	01/01/2050	1.A
3133A3-J9-0	FH QA8388 - RMBS	09/01/2026	Paydown		6,430	6,430	6,931	6,940	0	(509)	0	(509)	0	6,430	0	0	0	161	04/01/2050	1.A
3133A3-TU-2	FH QA8663 - RMBS	09/01/2026	Paydown		8,894	8,894	9,432	9,268	0	(374)	0	(374)	0	8,894	0	0	0	208	04/01/2050	1.A
3133A3-ZL-5	FH QA8847 - RMBS	09/01/2026	Paydown		19,512	19,512	20,506	21,055	0	(1,543)	0	(1,543)	0	19,512	0	0	0	387	04/01/2050	1.A
3133A4-S8-0	FH QA9543 - RMBS	09/01/2026	Paydown		3,786	3,786	4,005	4,060	0	(274)	0	(274)	0	3,786	0	0	0	88	05/01/2050	1.A
3133A9-DF-9	FH QB2802 - RMBS	09/01/2026	Paydown		78,879	78,879	83,058	82,753	0	(3,873)	0	(3,873)	0	78,879	0	0	0	1,310	08/01/2050	1.A
3133AG-Q2-8	FH QB9473 - RMBS	09/01/2026	Paydown		91,922	91,922	92,009	92,019	0	(97)	0	(97)	0	91,922	0	0	0	1,221	03/01/2051	1.A
3133AG-UL-1	FH QB9587 - RMBS	09/01/2026	Paydown		638	638	678	675	0	(37)	0	(37)	0	638	0	0	0	15	03/01/2051	1.A
3133AQ-ES-2	FH QC5545 - RMBS	09/01/2026	Paydown		3,033	3,033	3,194	3,154	0	(121)	0	(121)	0	3,033	0	0	0	61	08/01/2051	1.A
3133AU-DX-3	FH QC9118 - RMBS	09/01/2026	Paydown		57,387	57,387	48,617	49,577	0	7,809	0	7,809	0	57,387	0	0	0	1,146	10/01/2051	1.A
3133AX-M8-2	FH QD1283 - RMBS	09/01/2026	Paydown		3,400	3,400	3,675	3,590	0	(191)	0	(191)	0	3,400	0	0	0	91	11/01/2051	1.A
3133B2-Z3-6	FH QD5262 - RMBS	09/01/2026	Paydown		299,517	299,517	228,381	233,393	0	66,124	0	66,124	0	299,517	0	0	0	3,678	01/01/2052	1.A
3133B3-WR-4	FH QD6056 - RMBS	09/01/2026	Paydown		18,624	18,624	15,701	16,031	0	2,593	0	2,593	0	18,624	0	0	0	359	02/01/2052	1.A
3133BD-3T-0	FH QE4410 - RMBS	09/01/2026	Paydown		2,242	2,242	2,304	2,301	0	(58)	0	(58)	0	2,242	0	0	0	75	06/01/2052	1.A
3133CR-CF-8	FH QJ0970 - RMBS	09/01/2026	Paydown		588,422	588,422	606,351	600,544	0	(12,122)	0	(12,122)	0	588,422	0	0	0	23,190	07/01/2054	1.A
3133CS-K7-5	FH QJ2118 - RMBS	09/01/2026	Paydown		356,378	356,378	354,930	354,948	0	1,429	0	1,429	0	356,378	0	0	0	13,060	08/01/2054	1.A
3133D3-BL-8	FH QK0043 - RMBS	09/01/2026	Paydown		30,941	30,941	31,787	32,265	0	(1,324)	0	(1,324)	0	30,941	0	0	0	619	08/01/2039	1.A
3133D3-PJ-8	FH QK0425 - RMBS	09/01/2026	Paydown		185,283	185,283	194,779	192,288	0	(7,005)	0	(7,005)	0	185,283	0	0	0	2,955	09/01/2040	1.A
3133JL-CA-5	FH QU7265 - RMBS	09/01/2026	Paydown		18,781	18,781	18,864	18,942	0	(161)	0	(161)	0	18,781	0	0	0	380	09/01/2049	1.A
3133KL-2T-3	FH RA5286 - RMBS	09/01/2026	Paydown		4,457	4,457	3,697	3,781	0	675	0	675	0	4,457	0	0	0	72	05/01/2051	1.A
3133KL-AZ-0	FH RA4524 - RMBS	09/01/2026	Paydown		55,065	55,065	42,787	42,787	0	12,278	0	12,278	0	55,065	0	0	0	489	02/01/2051	1.A
3133KL-JA-6	FH RA4757 - RMBS	09/01/2026	Paydown		1,379	1,379	1,126	1,154	0	225	0	225	0	1,379	0	0	0	18	03/01/2046	1.A
3133KR-PV-0	FH RA9436 - RMBS	09/01/2026	Paydown		16,663	16,663	16,663	16,654	0	9	0	9	0	16,663	0	0	0	585	07/01/2053	1.A
3133KR-VH-4	FH RA9616 - RMBS	09/01/2026	Paydown		21,898	21,898	21,368	21,418	0	480	0	480	0	21,898	0	0	0	766	08/01/2053	1.A
3133KY-WA-3	FH RB5141 - RMBS	09/01/2026	Paydown		15,926	15,926	16,618	16,449	0	(523)	0	(523)	0	15,926	0	0	0	214	01/01/2042	1.A
3133LW-A3-6	FH RE0026 - RMBS	09/01/2026	Paydown		2,727	2,727	2,060	2,075	0	652	0	652	0	2,727	0	0	0	36	05/01/2051	1.A
3133LW-A8-5	FH RE0031 - RMBS	09/01/2026	Paydown		5,789	5,789	4,372	4,328	0	1,461	0	1,461	0	5,789	0	0	0	70	09/01/2051	1.A
3133LW-AE-2	FH RE0005 - RMBS	09/01/2026	Paydown		4,079	4,079	3,696	3,703	0	376	0	376	0	4,079	0	0	0	109	11/01/2049	1.A
3133N3-VV-3	FH RE6028 - RMBS	09/01/2026	Paydown		17,722	17,722	15,252	15,418	0	2,304	0	2,304	0	17,722	0	0	0	357	04/01/2050	1.A
3133US-K3-4	FH SI2114 - RMBS	09/01/2026	Paydown		44,720	44,720	36,733	36,858	0	7,862	0	7,862	0	44,720	0	0	0	741	02/01/2051	1.A
3136B3-5A-4	FNR 2019-9 MA - CMO/RMBS	09/01/2026	Paydown		45,424	45,424	47,816	49,503	0	(4,079)	0	(4,079)	0	45,424	0	0	0	1,059	06/25/2048	1.A
3136B3-UT-5	FNR 2018-96 FA - CMO/RMBS	09/25/2026	Paydown		43,706	43,706	43,543	46,257	0	(2,550)	0	(2,550)	0	43,706	0	0	0	1,187	01/25/2049	1.A
3136B3-WF-3	FNR 2018-94 FA - CMO/RMBS	09/25/2026	Paydown		25,594	25,594	25,470	28,467	0	(2,873)	0	(2,873)	0	25,594	0	0	0	795	01/25/2049	1.A
3136B4-5C-8	FNR 2019-33 FB - CMO/RMBS	09/25/2026	Paydown		7,401	7,401	7,396	8,032	0	(631)	0	(631)	0	7,401	0	0	0	206	07/25/2049	1.A
3136BQ-RA-9	FNR 2023-054 GA - CMO/RMBS	09/01/2026	Paydown		27,305	27,305	27,323	27,261	0	44	0	44	0	27,305	0	0	0	1,205	04/25/2049	1.A
3136BS-2J-3	FNR 2024-49 AF - CMO/RMBS	09/25/2026	Paydown		16,056	16,056	16,046	15,932	0	124	0	124	0	16,056	0	0	0	485	07/25/2054	1.A
3136BS-R6-4	FNR 2024-60 FG - CMO/RMBS	09/25/2026	Paydown		40,316	40,316	40,316	40,008	0	307	0	307	0	40,316	0	0	0	1,344	09/25/2054	1.A
3136BT-J5-3	FNR 2024-93 FA - CMO/RMBS	09/25/2026	Paydown		15,956	15,956	15,955	15,886	0	70	0	70	0	15,956	0	0	0	540	12/25/2054	1.A
3136BT-U6-8	FNR 2024-95 ZU - CMO/RMBS	07/02/2026	Paydown		1,477	2,423	2,355	2,344	0	79	0	79	0	2,423	0	(946)	(946)	117	12/25/2054	1.A
3136BT-XD-0	FNR 2024-90 FB - CMO/RMBS	09/25/2026	Paydown		22,805	22,805	22,805	22,698	0	107	0	107	0	22,805	0	0	0	744	11/25/2053	1.A
3136BW-B8-8	FNR 2025-69 FA - CMO/RMBS	09/25/2026	Paydown		118,439	118,439	118,550	118,377	0	62	0	62	0	118,439	0	0	0	3,836	08/25/2055	1.A

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
3136BX-2H-6	FNR 2025-98 UZ - CMO/RMBS	09/02/2026	Paydown		23,289	25,702	25,595	25,594	0	108	0	108	0	25,702	0	(2,414)	(2,414)	1,372	08/25/2054	1.A
31371H-X9-4	FN 252804 - RMBS	09/01/2026	Paydown		1,371	1,371	1,836	1,411	0	(40)	0	(40)	0	1,371	0	0	0	60	10/01/2029	1.A
31371J-BD-5	FN 253036 - RMBS	09/01/2026	Paydown		2,921	2,921	2,862	2,878	0	43	0	43	0	2,921	0	0	0	137	02/01/2030	1.A
31379R-WW-4	FN 427361 - RMBS	09/01/2026	Paydown		649	649	627	637	0	12	0	12	0	649	0	0	0	31	06/01/2028	1.A
3137BR-N7-6	FHR 4604 FB - CMO/RMBS	09/15/2026	Paydown		5,782	5,782	5,760	6,140	0	(358)	0	(358)	0	5,782	0	0	0	163	08/15/2046	1.A
3137F3-CW-2	FHR 4768 FG - CMO/RMBS	09/15/2026	Paydown		12,047	12,047	11,987	12,896	0	(849)	0	(849)	0	12,047	0	0	0	308	03/15/2048	1.A
3137F6-6L-6	FHR 5042 CA - CMBS/CMO/RMBS	09/01/2026	Paydown		18,984	18,984	19,201	19,164	0	(180)	0	(180)	0	18,984	0	0	0	126	12/15/2040	1.A
3137F6-6V-4	FHR 5042 DA - CMBS/CMO/RMBS	09/01/2026	Paydown		32,347	32,347	32,732	32,683	0	(336)	0	(336)	0	32,347	0	0	0	215	05/15/2041	1.A
3137F7-TN-5	FHR 5050 YA - CMO/RMBS	09/01/2026	Paydown		16,708	16,708	16,878	16,886	0	(178)	0	(178)	0	16,708	0	0	0	111	01/15/2046	1.A
3137F7-YY-5	FHR 5051 MA - CMO/RMBS	09/01/2026	Paydown		32,738	32,738	33,106	33,014	0	(276)	0	(276)	0	32,738	0	0	0	222	05/25/2047	1.A
3137F9-WP-2	FHR 5070 DI - CMO/RMBS	08/01/2026	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	4,804	02/25/2051	1.A
3137FK-BB-1	FHR 4852 BF - CMO/RMBS	09/15/2026	Paydown		12,678	12,678	12,675	13,916	0	(1,238)	0	(1,238)	0	12,678	0	0	0	376	12/15/2048	1.A
3137FQ-HG-1	FHR 4936 AP - CMO/RMBS	09/01/2026	Paydown		21,886	21,886	21,927	21,968	0	(83)	0	(83)	0	21,886	0	0	0	355	09/25/2048	1.A
3137FY-YN-0	FHR 5104 DC - CMO/RMBS	09/01/2026	Paydown		19,755	19,755	20,192	20,523	0	(768)	0	(768)	0	19,755	0	0	0	132	08/15/2044	1.A
3137HA-AA-4	FRETE ML-16 AUS - CMBS	09/01/2026	Paydown		903	903	893	894	0	9	0	9	0	903	0	0	0	28	07/25/2038	1.B FE
3137HC-P3-0	FHR 5413 MD - CMO/RMBS	09/01/2026	Paydown		46,569	46,569	46,483	46,450	0	119	0	119	0	46,569	0	0	0	1,845	04/25/2050	1.A
3137HC-QL-9	FHR 5410 KB - CMO/RMBS	09/01/2026	Paydown		21,764	21,764	21,694	21,690	0	74	0	74	0	21,764	0	0	0	860	11/25/2050	1.A
3137HD-Y7-9	FHR 5440 F - CMO/RMBS	09/25/2026	Paydown		14,549	14,549	14,543	14,447	0	103	0	103	0	14,549	0	0	0	448	08/25/2054	1.A
3137HD-YP-9	FHR 5440 KF - CMO/RMBS	09/25/2026	Paydown		188,237	188,237	188,237	186,876	0	1,361	0	1,361	0	188,237	0	0	0	5,570	07/25/2054	1.A
3137HF-3S-2	FHR 5439 FK - CMO/RMBS	09/25/2026	Paydown		38,305	38,305	38,293	37,987	0	318	0	318	0	38,305	0	0	0	1,185	08/25/2054	1.A
3137HH-MQ-1	FHR 5479 FA - CMO/RMBS	09/25/2026	Paydown		27,948	27,948	27,935	27,815	0	133	0	133	0	27,948	0	0	0	883	12/25/2054	1.A
3137HH-NS-6	FHR 5481 AF - CMO/RMBS	09/25/2026	Paydown		81,549	81,549	81,498	81,128	0	421	0	421	0	81,549	0	0	0	2,632	12/25/2054	1.A
3137HM-PC-8	FHR 5565 WZ - CMO/RMBS	09/02/2026	Paydown		21,872	29,822	29,681	29,675	0	146	0	146	0	29,822	0	(7,949)	(7,949)	1,570	08/25/2055	1.A
31383T-JH-2	FN 512464 - RMBS	09/01/2026	Paydown		870	870	833	851	0	20	0	20	0	870	0	0	0	38	09/01/2029	1.A
31385W-X8-7	FN 555203 - RMBS	09/01/2026	Paydown		8,909	8,909	9,323	9,090	0	(181)	0	(181)	0	8,909	0	0	0	412	09/01/2032	1.A
31389F-S4-5	FN 624339 - RMBS	09/01/2026	Paydown		1,401	1,401	1,405	1,404	0	(4)	0	(4)	0	1,401	0	0	0	61	02/01/2032	1.A
3138A7-4J-4	FN AH6224 - RMBS	09/01/2026	Paydown		18,517	18,517	19,624	19,560	0	(1,042)	0	(1,042)	0	18,517	0	0	0	550	03/01/2041	1.A
3138AB-Z3-6	FN AH9761 - RMBS	09/01/2026	Paydown		74,506	74,506	77,428	76,428	0	(1,921)	0	(1,921)	0	74,506	0	0	0	2,228	04/01/2041	1.A
3138AH-7B-6	FN AI4489 - RMBS	09/01/2026	Paydown		3,040	3,040	3,244	3,329	0	(289)	0	(289)	0	3,040	0	0	0	102	07/01/2041	1.A
3138AS-PL-0	FN AJ1326 - RMBS	09/01/2026	Paydown		20,340	20,340	21,324	21,119	0	(779)	0	(779)	0	20,340	0	0	0	540	09/01/2041	1.A
3138E0-AE-9	FN AJ7204 - RMBS	09/01/2026	Paydown		7,992	7,992	8,465	8,471	0	(479)	0	(479)	0	7,992	0	0	0	213	01/01/2042	1.A
3138E2-VY-8	FN AJ9630 - RMBS	09/01/2026	Paydown		10,516	10,516	11,351	11,230	0	(714)	0	(714)	0	10,516	0	0	0	288	12/01/2041	1.A
3138E5-CL-0	FN AK0974 - RMBS	09/01/2026	Paydown		13,991	13,991	14,730	14,057	0	(65)	0	(65)	0	13,991	0	0	0	302	01/01/2027	1.A
3138ED-WV-9	FN AK8759 - RMBS	09/01/2026	Paydown		30,227	30,227	31,743	31,533	0	(1,306)	0	(1,306)	0	30,227	0	0	0	706	05/01/2042	1.A
3138EN-LD-9	FN AL5723 - RMBS	09/01/2026	Paydown		9,758	9,758	10,551	10,859	0	(1,100)	0	(1,100)	0	9,758	0	0	0	293	09/01/2044	1.A
3138EP-2D-5	FN AL7071 - RMBS	09/01/2026	Paydown		15,719	15,719	16,503	16,443	0	(725)	0	(725)	0	15,719	0	0	0	419	07/01/2045	1.A
3138LS-KA-7	FN AO2088 - RMBS	09/01/2026	Paydown		131,920	131,920	139,691	137,223	0	(5,302)	0	(5,302)	0	131,920	0	0	0	3,064	05/01/2042	1.A
3138LT-Q6-8	FN AO3176 - RMBS	09/01/2026	Paydown		19,683	19,683	20,877	19,865	0	(182)	0	(182)	0	19,683	0	0	0	401	06/01/2027	1.A
3138M7-YZ-2	FN AP4327 - RMBS	09/01/2026	Paydown		14,983	14,983	16,002	15,727	0	(744)	0	(744)	0	14,983	0	0	0	349	12/01/2042	1.A
3138NX-5Z-6	FN AR1763 - RMBS	09/01/2026	Paydown		134,214	134,214	141,345	140,391	0	(6,177)	0	(6,177)	0	134,214	0	0	0	3,974	02/01/2043	1.A
3138WE-MM-8	FN AS4863 - RMBS	09/01/2026	Paydown		35,633	35,633	36,958	36,112	0	(479)	0	(479)	0	35,633	0	0	0	594	05/01/2030	1.A
3138WK-KB-0	FN AS9289 - RMBS	09/01/2026	Paydown		48,770	48,770	47,718	48,077	0	693	0	693	0	48,770	0	0	0	977	03/01/2037	1.A
3138WQ-Q5-4	FN AT3175 - RMBS	09/01/2026	Paydown		36,641	36,641	36,264	36,372	0	270	0	270	0	36,641	0	0	0	733	05/01/2043	1.A
3138WV-S7-7	FN AT7741 - RMBS	09/01/2026	Paydown		32,878	32,878	33,926	33,036	0	(158)	0	(158)	0	32,878	0	0	0	650	06/01/2028	1.A
3138XP-QX-4	FN AW0469 - RMBS	09/01/2026	Paydown		9,469	9,469	10,281	10,247	0	(778)	0	(778)	0	9,469	0	0	0	284	02/01/2044	1.A
3138XP-VH-3	FN AW0615 - RMBS	09/01/2026	Paydown		5,352	5,352	5,661	5,430	0	(78)	0	(78)	0	5,352	0	0	0	126	05/01/2029	1.A
3138Y4-SJ-9	FN AX3220 - RMBS	09/01/2026	Paydown		36,941	36,941	38,869	37,490	0	(549)	0	(549)	0	36,941	0	0	0	870	10/01/2029	1.A
3138YE-JM-0	FN AY1167 - RMBS	09/01/2026	Paydown		57,995	57,995	59,286	58,389	0	(394)	0	(394)	0	57,995	0	0	0	978	06/01/2030	1.A
3138YJ-Z3-3	FN AY5261 - RMBS	09/01/2026	Paydown		1,150	1,150	1,205	1,228	0	(78)	0	(78)	0	1,150	0	0	0	27	04/01/2045	1.A
3138YJ-ZJ-8	FN AY5244 - RMBS	09/01/2026	Paydown		5,033	5,033	5,280	5,340	0	(307)	0	(307)	0	5,033	0	0	0	118	03/01/2045	1.A
3138YJ-ZX-7	FN AY5257 - RMBS	09/01/2026	Paydown		5,320	5,320	5,575	5,624	0	(304)	0	(304)	0	5,320	0	0	0	119	04/01/2045	1.A
3138YK-WE-9	FN AY6044 - RMBS	09/01/2026	Paydown		20,271	20,271	20,987	20,929	0	(658)	0	(658)	0	20,271	0	0	0	473	05/01/2045	1.A
3138YU-UG-4	FN AZ3282 - RMBS	09/01/2026	Paydown		13,313	13,313	14,147	14,120	0	(807)	0	(807)	0	13,313	0	0	0	349	07/01/2045	1.A
3138YU-UU-3	FN AZ3294 - RMBS	09/01/2026	Paydown		113,571	113,571	121,282	120,494	0	(6,923)	0	(6,923)	0	113,571	0	0	0	2,687	10/01/2045	1.A

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
3138YW-LC-9	FN AZ4822 - RMBS	09/01/2026	Paydown		3,239	3,239	3,440	3,488	0	(249)	0	(249)	0	3,239	0	0	0	75	07/01/2045	1.A
31391Q-JP-0	FN 673570 - RMBS	09/01/2026	Paydown		4,878	4,878	5,019	4,949	0	(71)	0	(71)	0	4,878	0	0	0	196	11/01/2032	1.A
31396W-3U-8	FNR 2007-75 AF - CMO/RMBS	09/25/2026	Paydown		83,875	83,875	83,391	88,539	0	(4,663)	0	(4,663)	0	83,875	0	0	0	2,264	08/25/2037	1.A
31402E-R7-5	FN 726910 - RMBS	09/01/2026	Paydown		1,477	1,477	1,494	1,483	0	(7)	0	(7)	0	1,477	0	0	0	48	08/01/2033	1.A
31402G-R4-7	FN 728707 - RMBS	09/01/2026	Paydown		3,562	3,562	3,603	3,577	0	(15)	0	(15)	0	3,562	0	0	0	119	07/01/2033	1.A
31402L-QU-9	FN 732267 - RMBS	09/01/2026	Paydown		2,390	2,390	2,417	2,399	0	(10)	0	(10)	0	2,390	0	0	0	79	08/01/2033	1.A
31403F-PK-4	FN 747526 - RMBS	09/01/2026	Paydown		4,580	4,580	4,842	4,789	0	(209)	0	(209)	0	4,580	0	0	0	199	10/01/2033	1.A
31403J-W6-9	FN 750469 - RMBS	09/01/2026	Paydown		4,744	4,744	4,809	4,760	0	(17)	0	(17)	0	4,744	0	0	0	174	12/01/2033	1.A
31404M-L4-8	FN 772647 - RMBS	09/01/2026	Paydown		8,297	8,297	8,509	8,374	0	(78)	0	(78)	0	8,297	0	0	0	300	03/01/2034	1.A
31405R-AM-8	FN 796612 - RMBS	09/01/2026	Paydown		27,402	27,402	27,899	27,644	0	(242)	0	(242)	0	27,402	0	0	0	905	10/01/2034	1.A
31405R-AN-6	FN 796613 - RMBS	09/01/2026	Paydown		2,788	2,788	2,838	2,817	0	(29)	0	(29)	0	2,788	0	0	0	102	10/01/2034	1.A
31406B-F2-1	FN 804885 - RMBS	09/01/2026	Paydown		1,077	1,077	1,093	1,089	0	(12)	0	(12)	0	1,077	0	0	0	40	01/01/2035	1.A
31406C-TB-4	FN 806146 - RMBS	09/01/2026	Paydown		4,871	4,871	4,952	4,907	0	(36)	0	(36)	0	4,871	0	0	0	179	12/01/2034	1.A
31406E-ML-5	FN 807763 - RMBS	09/01/2026	Paydown		3,520	3,520	3,578	3,552	0	(32)	0	(32)	0	3,520	0	0	0	129	01/01/2035	1.A
31406E-Z5-6	FN 808164 - RMBS	09/01/2026	Paydown		925	925	909	915	0	10	0	10	0	925	0	0	0	31	03/01/2035	1.A
31406K-LR-9	FN 812236 - RMBS	09/01/2026	Paydown		8,095	8,095	8,228	8,127	0	(32)	0	(32)	0	8,095	0	0	0	297	01/01/2035	1.A
31406L-JC-3	FN 813059 - RMBS	09/01/2026	Paydown		1,179	1,179	1,146	1,156	0	23	0	23	0	1,179	0	0	0	43	03/01/2035	1.A
31406M-LG-9	FN 814027 - RMBS	09/01/2026	Paydown		8,282	8,282	8,337	8,307	0	(25)	0	(25)	0	8,282	0	0	0	304	01/01/2035	1.A
31407B-HM-4	FN 825636 - RMBS	09/01/2026	Paydown		1,396	1,396	1,356	1,367	0	29	0	29	0	1,396	0	0	0	51	06/01/2035	1.A
31407L-MV-6	FN 833872 - RMBS	09/01/2026	Paydown		2,921	2,921	2,896	2,901	0	20	0	20	0	2,921	0	0	0	107	06/01/2035	1.A
31407S-A2-8	FN 838925 - RMBS	09/01/2026	Paydown		9,810	9,810	9,336	9,501	0	309	0	309	0	9,810	0	0	0	290	08/01/2035	1.A
31408H-KX-2	FN 851810 - RMBS	09/01/2026	Paydown		2,233	2,233	2,153	2,171	0	62	0	62	0	2,233	0	0	0	71	02/01/2036	1.A
31409F-E6-1	FN 869657 - RMBS	09/01/2026	Paydown		434	434	430	431	0	3	0	3	0	434	0	0	0	16	03/01/2036	1.A
31409T-RE-0	FN 878085 - RMBS	09/01/2026	Paydown		3,435	3,435	3,327	3,359	0	75	0	75	0	3,435	0	0	0	126	04/01/2036	1.A
3140E5-3K-8	FN BA1701 - RMBS	09/01/2026	Paydown		128,258	128,258	133,509	133,476	0	(5,217)	0	(5,217)	0	128,258	0	0	0	2,987	10/01/2045	1.A
3140E8-V6-2	FN BA4236 - RMBS	09/01/2026	Paydown		26,860	26,860	28,071	28,336	0	(1,476)	0	(1,476)	0	26,860	0	0	0	625	11/01/2045	1.A
3140EB-MN-8	FN BA6664 - RMBS	09/01/2026	Paydown		7,323	7,323	7,727	7,947	0	(624)	0	(624)	0	7,323	0	0	0	171	04/01/2046	1.A
3140EU-TK-5	FN BC0553 - RMBS	09/01/2026	Paydown		274,242	274,242	287,505	285,628	0	(11,385)	0	(11,385)	0	274,242	0	0	0	5,684	01/01/2046	1.A
3140EW-7A-7	FN BC2688 - RMBS	09/01/2026	Paydown		30,226	30,226	30,974	30,958	0	(732)	0	(732)	0	30,226	0	0	0	604	03/01/2046	1.A
3140EY-XJ-5	FN BC4280 - RMBS	09/01/2026	Paydown		19,515	19,515	20,464	19,988	0	(472)	0	(472)	0	19,515	0	0	0	391	04/01/2031	1.A
3140F0-BP-8	FN BC4545 - RMBS	09/01/2026	Paydown		1,365	1,365	1,474	1,543	0	(178)	0	(178)	0	1,365	0	0	0	41	07/01/2046	1.A
3140F3-6F-0	FN BC8069 - RMBS	09/01/2026	Paydown		58,434	58,434	59,817	59,855	0	(1,421)	0	(1,421)	0	58,434	0	0	0	1,071	06/01/2046	1.A
3140F5-NN-9	FN BC9396 - RMBS	09/01/2026	Paydown		45,423	45,423	44,990	44,986	0	437	0	437	0	45,423	0	0	0	861	07/01/2046	1.A
3140F8-JK-4	FN BD1165 - RMBS	09/01/2026	Paydown		163,422	163,422	168,338	167,718	0	(4,295)	0	(4,295)	0	163,422	0	0	0	3,269	10/01/2046	1.A
3140FA-5J-7	FN BD3548 - RMBS	09/01/2026	Paydown		4,307	4,307	4,623	4,802	0	(495)	0	(495)	0	4,307	0	0	0	129	06/01/2047	1.A
3140FB-EK-2	FN BD3737 - RMBS	09/01/2026	Paydown		7,670	7,670	8,017	8,098	0	(427)	0	(427)	0	7,670	0	0	0	204	08/01/2046	1.A
3140FK-BZ-2	FN BE0055 - RMBS	09/01/2026	Paydown		62,802	62,802	63,264	62,944	0	(142)	0	(142)	0	62,802	0	0	0	1,015	11/01/2031	1.A
3140FK-JB-7	FN BE0257 - RMBS	09/01/2026	Paydown		13,844	13,844	13,613	13,626	0	219	0	219	0	13,844	0	0	0	277	10/01/2046	1.A
3140FL-N5-3	FN BE1311 - RMBS	09/01/2026	Paydown		14,661	14,661	14,546	14,563	0	98	0	98	0	14,661	0	0	0	293	11/01/2046	1.A
3140FM-BD-7	FN BE1835 - RMBS	09/01/2026	Paydown		106,781	106,781	102,359	103,704	0	3,076	0	3,076	0	106,781	0	0	0	2,260	11/01/2036	1.A
3140FM-R9-9	FN BE2311 - RMBS	09/01/2026	Paydown		77,040	77,040	76,213	76,282	0	758	0	758	0	77,040	0	0	0	1,456	01/01/2047	1.A
3140FN-3X-0	FN BE3513 - RMBS	09/01/2026	Paydown		754	754	801	876	0	(122)	0	(122)	0	754	0	0	0	18	07/01/2047	1.A
3140FP-2K-4	FN BE4377 - RMBS	09/01/2026	Paydown		18,753	18,753	17,953	17,845	0	909	0	909	0	18,753	0	0	0	376	01/01/2047	1.A
3140FP-C9-8	FN BE3695 - RMBS	09/01/2026	Paydown		26,364	26,364	27,922	27,808	0	(1,444)	0	(1,444)	0	26,364	0	0	0	626	06/01/2047	1.A
3140FS-C4-3	FN BE6390 - RMBS	09/01/2026	Paydown		7,039	7,039	7,229	7,317	0	(278)	0	(278)	0	7,039	0	0	0	164	04/01/2047	1.A
3140FS-CJ-0	FN BE6372 - RMBS	09/01/2026	Paydown		9,501	9,501	10,000	10,018	0	(517)	0	(517)	0	9,501	0	0	0	249	02/01/2047	1.A
3140FS-CU-5	FN BE6382 - RMBS	09/01/2026	Paydown		11,865	11,865	12,256	12,231	0	(366)	0	(366)	0	11,865	0	0	0	277	03/01/2047	1.A
3140FS-DB-6	FN BE6397 - RMBS	09/01/2026	Paydown		6,611	6,611	6,831	6,918	0	(308)	0	(308)	0	6,611	0	0	0	154	05/01/2047	1.A
3140FS-MH-3	FN BE6659 - RMBS	09/01/2026	Paydown		13,820	13,820	14,524	14,630	0	(810)	0	(810)	0	13,820	0	0	0	369	08/01/2047	1.A
3140FV-UY-0	FN BE9598 - RMBS	09/01/2026	Paydown		2,625	2,625	2,819	2,830	0	(206)	0	(206)	0	2,625	0	0	0	70	05/01/2047	1.A
3140GN-Z5-5	FN BH0763 - RMBS	09/01/2026	Paydown		11,111	11,111	11,240	11,268	0	(157)	0	(157)	0	11,111	0	0	0	219	10/01/2049	1.A
3140GR-XK-5	FN BH3381 - RMBS	09/01/2026	Paydown		94,860	94,860	97,728	96,197	0	(1,337)	0	(1,337)	0	94,860	0	0	0	1,898	07/01/2032	1.A
3140GW-P5-6	FN BH7643 - RMBS	09/01/2026	Paydown		25,826	25,826	25,919	25,886	0	(60)	0	(60)	0	25,826	0	0	0	522	09/01/2047	1.A
3140H5-T3-5	FN BJ4169 - RMBS	09/01/2026	Paydown		11,945	11,945	12,392	12,554	0	(609)	0	(609)	0	11,945	0	0	0	357	06/01/2048	1.A

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
3140H5-TW-1	FN BJ4164 - RMBS	09/01/2026	Paydown		7,265	7,265	7,551	7,638	0	(373)	0	(373)	0	7,265	0	0	0	218	06/01/2048	1.A
3140H5-UF-6	FN BJ4181 - RMBS	09/01/2026	Paydown		4,350	4,350	4,604	4,880	0	(530)	0	(530)	0	4,350	0	0	0	149	07/01/2048	1.A
3140HB-LY-2	FN BJ9342 - RMBS	09/01/2026	Paydown		5,369	5,369	5,570	5,751	0	(382)	0	(382)	0	5,369	0	0	0	161	03/01/2048	1.A
3140HB-MQ-8	FN BJ9366 - RMBS	09/01/2026	Paydown		3,997	3,997	4,072	4,157	0	(160)	0	(160)	0	3,997	0	0	0	107	04/01/2048	1.A
3140HD-HV-9	FN BK0243 - RMBS	09/01/2026	Paydown		329,947	329,947	333,453	335,680	0	(5,733)	0	(5,733)	0	329,947	0	0	0	7,753	05/01/2048	1.A
3140HD-J7-0	FN BK0285 - RMBS	09/01/2026	Paydown		18,687	18,687	19,081	19,329	0	(642)	0	(642)	0	18,687	0	0	0	492	10/01/2048	1.A
3140HE-HR-6	FN BK1139 - RMBS	09/01/2026	Paydown		8,013	8,013	8,219	8,396	0	(383)	0	(383)	0	8,013	0	0	0	199	03/01/2048	1.A
3140HE-HZ-8	FN BK1147 - RMBS	09/01/2026	Paydown		3,951	3,951	4,051	4,125	0	(174)	0	(174)	0	3,951	0	0	0	105	04/01/2048	1.A
3140HE-Q9-6	FN BK1379 - RMBS	09/01/2026	Paydown		1,514	1,514	1,571	1,682	0	(168)	0	(168)	0	1,514	0	0	0	45	06/01/2048	1.A
3140HF-T9-0	FN BK2375 - RMBS	09/01/2026	Paydown		1,296	1,296	1,396	1,420	0	(124)	0	(124)	0	1,296	0	0	0	35	04/01/2050	1.A
3140HK-ZB-7	FN BK6137 - RMBS	09/01/2026	Paydown		5,526	5,526	5,749	5,956	0	(429)	0	(429)	0	5,526	0	0	0	166	07/01/2048	1.A
3140HL-3C-8	FN BK7094 - RMBS	09/01/2026	Paydown		358	358	375	387	0	(29)	0	(29)	0	358	0	0	0	12	06/01/2048	1.A
3140HN-5C-2	FN BK8942 - RMBS	09/01/2026	Paydown		8,080	8,080	8,448	8,855	0	(775)	0	(775)	0	8,080	0	0	0	270	08/01/2048	1.A
3140J2-6Z-4	FN BL9887 - CMBS/RMBS	09/01/2026	Paydown		2,982	2,982	1,994	2,124	0	859	0	859	0	2,982	0	0	0	45	01/01/2051	1.A
3140J6-GR-2	FN BM2007 - RMBS	09/01/2026	Paydown		35,912	35,912	38,384	38,564	0	(2,651)	0	(2,651)	0	35,912	0	0	0	950	09/01/2048	1.A
3140JC-S6-2	FN BM7740 - RMBS	09/01/2026	Paydown		15,698	15,698	15,142	15,146	0	551	0	551	0	15,698	0	0	0	417	05/01/2048	1.A
3140JG-WF-8	FN BN0645 - RMBS	09/01/2026	Paydown		6,689	6,689	7,024	7,248	0	(559)	0	(559)	0	6,689	0	0	0	223	09/01/2048	1.A
3140JJ-NW-5	FN BN2204 - RMBS	09/01/2026	Paydown		4,321	4,321	4,458	4,646	0	(325)	0	(325)	0	4,321	0	0	0	130	12/01/2048	1.A
3140JJ-P8-6	FN BN2246 - RMBS	09/01/2026	Paydown		5,707	5,707	5,818	5,979	0	(273)	0	(273)	0	5,707	0	0	0	152	02/01/2049	1.A
3140JJ-PT-0	FN BN2233 - RMBS	09/01/2026	Paydown		4,239	4,239	4,426	4,766	0	(527)	0	(527)	0	4,239	0	0	0	127	01/01/2049	1.A
3140JK-N9-3	FN BN3115 - RMBS	09/01/2026	Paydown		15,469	15,469	16,048	16,382	0	(914)	0	(914)	0	15,469	0	0	0	413	04/01/2049	1.A
3140JL-4M-3	FN BN4427 - RMBS	09/01/2026	Paydown		6,650	6,650	6,908	7,346	0	(696)	0	(696)	0	6,650	0	0	0	200	12/01/2048	1.A
3140JM-D6-6	FN BN4624 - RMBS	09/01/2026	Paydown		276,690	276,690	280,624	280,893	0	(4,204)	0	(4,204)	0	276,690	0	0	0	5,531	10/01/2049	1.A
3140JM-DE-9	FN BN4600 - RMBS	09/01/2026	Paydown		5,980	5,980	6,173	6,478	0	(497)	0	(497)	0	5,980	0	0	0	136	09/01/2049	1.A
3140JM-DX-7	FN BN4617 - RMBS	09/01/2026	Paydown		10,894	10,894	11,049	11,107	0	(213)	0	(213)	0	10,894	0	0	0	218	09/01/2049	1.A
3140JP-EF-8	FN BN6433 - RMBS	09/01/2026	Paydown		7,634	7,634	8,056	8,270	0	(636)	0	(636)	0	7,634	0	0	0	253	02/01/2049	1.A
3140JV-PZ-9	FN B01339 - RMBS	09/01/2026	Paydown		124,777	124,777	126,629	128,430	0	(3,654)	0	(3,654)	0	124,777	0	0	0	2,267	08/01/2049	1.A
3140JX-AC-2	FN B02702 - RMBS	09/01/2026	Paydown		15,578	15,578	16,186	17,425	0	(1,848)	0	(1,848)	0	15,578	0	0	0	417	07/01/2049	1.A
3140K2-RU-0	FN B06798 - RMBS	09/01/2026	Paydown		1,154	1,154	1,210	1,207	0	(53)	0	(53)	0	1,154	0	0	0	22	10/01/2049	1.A
3140K4-4N-7	FN B08928 - RMBS	09/01/2026	Paydown		36,811	36,811	37,811	38,043	0	(1,232)	0	(1,232)	0	36,811	0	0	0	738	01/01/2035	1.A
3140K4-5G-1	FN B08946 - RMBS	09/03/2026	Various		734,163	832,582	864,744	867,466	0	648	0	648	0	868,113	0	(133,951)	(133,951)	19,073	01/01/2050	1.A
3140K4-5H-9	FN B08947 - RMBS	09/01/2026	Paydown		71,229	71,229	73,399	73,564	0	(2,335)	0	(2,335)	0	71,229	0	0	0	1,517	01/01/2050	1.A
3140K8-CQ-2	FN BP0978 - RMBS	09/01/2026	Paydown		2,186	2,186	2,330	2,544	0	(358)	0	(358)	0	2,186	0	0	0	50	05/01/2050	1.A
3140KB-HG-2	FN BP3830 - RMBS	09/01/2026	Paydown		3,986	3,986	4,314	4,273	0	(287)	0	(287)	0	3,986	0	0	0	120	03/01/2050	1.A
3140KB-K9-4	FN BP3919 - RMBS	09/01/2026	Paydown		48,052	48,052	49,637	49,806	0	(1,753)	0	(1,753)	0	48,052	0	0	0	800	04/01/2050	1.A
3140KC-5H-1	FN BP5347 - RMBS	09/01/2026	Paydown		40,705	40,705	42,121	42,377	0	(1,671)	0	(1,671)	0	40,705	0	0	0	679	05/01/2050	1.A
3140KH-TB-7	FN BP9545 - RMBS	09/03/2026	Various		949,537	1,024,133	1,056,777	1,058,002	0	(1,128)	0	(1,128)	0	1,056,874	0	(107,338)	(107,338)	23,397	07/01/2050	1.A
3140KP-Q3-0	FN BQ4073 - RMBS	09/01/2026	Paydown		404,393	404,393	420,505	418,336	0	(13,943)	0	(13,943)	0	404,393	0	0	0	4,991	12/01/2050	1.A
3140LK-G5-6	FN BS8319 - CMBS/RMBS	07/08/2026	CITIGROUP GLOBAL MARKETS INC.		498,594	500,000	481,680	490,393	0	1,292	0	1,292	0	491,685	0	6,909	6,909	15,590	05/01/2028	1.A
3140LL-MY-4	FN BS9374 - CMBS/RMBS	09/01/2026	Paydown		872	872	873	874	0	(2)	0	(2)	0	872	0	0	0	32	09/01/2040	1.A
3140LL-RE-3	FN BS9484 - CMBS/RMBS	09/01/2026	Paydown		389	389	397	397	0	(8)	0	(8)	0	389	0	0	0	15	09/01/2048	1.A
3140LP-N8-1	FN BT1314 - RMBS	09/01/2026	Paydown		156,078	156,078	127,249	129,856	0	26,222	0	26,222	0	156,078	0	0	0	2,480	07/01/2051	1.A
3140LS-XX-9	FN BT4293 - RMBS	09/01/2026	Paydown		30,286	30,286	31,539	31,445	0	(1,158)	0	(1,158)	0	30,286	0	0	0	499	08/01/2051	1.A
3140LT-DB-7	FN BT4597 - RMBS	09/01/2026	Paydown		4,369	4,369	4,619	4,562	0	(194)	0	(194)	0	4,369	0	0	0	87	07/01/2051	1.A
3140M1-RW-6	FN BU0500 - RMBS	09/01/2026	Paydown		2,167	2,167	2,258	2,249	0	(82)	0	(82)	0	2,167	0	0	0	41	10/01/2051	1.A
3140M2-ZF-2	FN BU1641 - RMBS	09/01/2026	Paydown		91,791	91,791	97,987	96,693	0	(4,902)	0	(4,902)	0	91,791	0	0	0	1,887	10/01/2051	1.A
3140M8-WG-0	FN BU6946 - RMBS	09/01/2026	Paydown		184,300	184,300	164,402	164,114	0	20,186	0	20,186	0	184,300	0	0	0	4,759	06/01/2052	1.A
3140MA-WB-6	FN BU8741 - RMBS	09/01/2026	Paydown		2,454	2,454	2,487	2,479	0	(25)	0	(25)	0	2,454	0	0	0	82	06/01/2052	1.A
3140MD-S7-4	FN BV0541 - RMBS	09/01/2026	Paydown		8,161	8,161	8,374	8,375	0	(214)	0	(214)	0	8,161	0	0	0	190	02/01/2052	1.A
3140MN-SG-2	FN BV8618 - RMBS	09/01/2026	Paydown		2,239	2,239	2,107	2,120	0	119	0	119	0	2,239	0	0	0	60	05/01/2052	1.A
3140NO-CB-9	FN BW7265 - RMBS	09/01/2026	Paydown		386,627	386,627	394,117	391,318	0	(4,691)	0	(4,691)	0	386,627	0	0	0	15,432	11/01/2052	1.A
3140N4-N9-4	FN BX0415 - RMBS	09/01/2026	Paydown		430,819	430,819	411,499	412,339	0	18,480	0	18,480	0	430,819	0	0	0	13,932	11/01/2052	1.A
3140NJ-CR-3	FN BY1879 - RMBS	09/01/2026	Paydown		72,147	72,147	72,012	71,980	0	167	0	167	0	72,147	0	0	0	2,575	05/01/2053	1.A
3140NU-2S-7	FN BZ0784 - CMBS/RMBS	09/01/2026	Paydown		944	944	981	979	0	(35)	0	(35)	0	944	0	0	0	36	04/01/2054	1.A

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
314007-AB-3	FN CA0001 - RMBS	09/01/2026	Paydown		166,127	166,127	167,263	166,613	0	(486)	0	(486)	0	166,127	0	0	0	3,798	07/01/2037	1.A
314007-E9-4	FN CA0159 - RMBS	09/01/2026	Paydown		37,622	37,622	38,363	38,046	0	(424)	0	(424)	0	37,622	0	0	0	753	08/01/2037	1.A
314007-PD-3	FN CA0419 - RMBS	09/01/2026	Paydown		66,304	66,304	66,905	66,564	0	(260)	0	(260)	0	66,304	0	0	0	1,105	09/01/2032	1.A
314008-KB-0	FN CA1189 - RMBS	09/01/2026	Paydown		51,245	51,245	50,084	49,389	0	1,856	0	1,856	0	51,245	0	0	0	1,135	02/01/2048	1.A
314008-VY-8	FN CA1530 - RMBS	09/01/2026	Paydown		6,912	6,912	7,319	7,613	0	(701)	0	(701)	0	6,912	0	0	0	161	04/01/2043	1.A
31400A-5Z-9	FN CA3563 - RMBS	09/01/2026	Paydown		253,119	253,119	257,667	256,965	0	(3,846)	0	(3,846)	0	253,119	0	0	0	5,073	05/01/2038	1.A
31400B-JF-6	FN CA3861 - RMBS	09/01/2026	Paydown		26,810	26,810	25,309	25,310	0	1,500	0	1,500	0	26,810	0	0	0	625	07/01/2049	1.A
31400B-LE-6	FN CA3924 - RMBS	09/01/2026	Paydown		7,583	7,583	7,985	8,564	0	(980)	0	(980)	0	7,583	0	0	0	177	07/01/2049	1.A
31400C-LD-6	FN CA4823 - RMBS	09/01/2026	Paydown		3,738	3,738	3,995	4,319	0	(581)	0	(581)	0	3,738	0	0	0	89	12/01/2049	1.A
31400D-L5-1	FN CA5747 - RMBS	09/04/2026	Various		102,704	115,340	123,370	122,191	0	352	0	352	0	122,543	0	(19,839)	(19,839)	3,113	05/01/2050	1.A
31400D-ZT-4	FN CA6153 - RMBS	09/01/2026	Paydown		17,377	17,377	18,034	18,193	0	(816)	0	(816)	0	17,377	0	0	0	290	05/01/2050	1.A
31400E-DK-5	FN CA6405 - RMBS	09/01/2026	Paydown		205,470	205,470	215,471	218,260	0	(12,790)	0	(12,790)	0	205,470	0	0	0	3,425	07/01/2050	1.A
31400G-3D-7	FN CA8895 - RMBS	09/01/2026	Paydown		2,141	2,141	1,776	1,820	0	321	0	321	0	2,141	0	0	0	36	02/01/2051	1.A
31400G-EW-3	FN CA8248 - RMBS	09/01/2026	Paydown		12,271	12,271	10,016	10,321	0	1,951	0	1,951	0	12,271	0	0	0	119	12/01/2045	1.A
31400K-5U-8	FN CB0858 - RMBS	09/01/2026	Paydown		7,484	7,484	6,609	6,607	0	877	0	877	0	7,484	0	0	0	148	06/01/2051	1.A
31400M-CQ-5	FN CB1878 - RMBS	09/01/2026	Paydown		11,718	11,718	10,411	10,441	0	1,277	0	1,277	0	11,718	0	0	0	241	10/01/2051	1.A
31400N-HF-2	FN CB2929 - RMBS	09/01/2026	Paydown		16,352	16,352	14,451	14,504	0	1,848	0	1,848	0	16,352	0	0	0	359	02/01/2052	1.A
31400S-A6-8	FN CB6328 - RMBS	09/01/2026	Paydown		21,936	21,936	21,837	21,839	0	97	0	97	0	21,936	0	0	0	815	05/01/2053	1.A
31400S-AW-1	FN CB6320 - RMBS	09/01/2026	Paydown		11,998	11,998	11,842	11,861	0	137	0	137	0	11,998	0	0	0	424	05/01/2053	1.A
31400S-FL-0	FN CB6470 - RMBS	09/01/2026	Paydown		264,479	264,479	249,395	250,669	0	13,810	0	13,810	0	264,479	0	0	0	6,878	06/01/2053	1.A
31400S-KY-6	FN CB6610 - RMBS	09/01/2026	Paydown		93,934	93,934	90,867	91,042	0	2,893	0	2,893	0	93,934	0	0	0	3,131	06/01/2053	1.A
31400V-G7-3	FN CB9221 - RMBS	09/01/2026	Paydown		1,243	1,243	1,268	1,262	0	(19)	0	(19)	0	1,243	0	0	0	50	09/01/2054	1.A
3140W1-UF-8	FN FA1481 - RMBS	09/01/2026	Paydown		29,063	29,063	29,010	29,007	0	55	0	55	0	29,063	0	0	0	1,068	04/01/2055	1.A
3140W2-D5-7	FN FA1923 - RMBS	09/01/2026	Paydown		30,447	30,447	29,322	29,427	0	1,020	0	1,020	0	30,447	0	0	0	808	02/01/2046	1.A
3140X5-R7-0	FN FM2309 - RMBS	09/01/2026	Paydown		17,511	17,511	18,277	18,202	0	(691)	0	(691)	0	17,511	0	0	0	407	03/01/2049	1.A
3140X6-FN-6	FN FM2872 - RMBS	09/01/2026	Paydown		513,724	513,724	447,663	450,884	0	62,841	0	62,841	0	513,724	0	0	0	10,416	02/01/2050	1.A
3140X7-D2-2	FN FM3720 - RMBS	09/01/2026	Paydown		239,098	239,098	197,256	199,365	0	39,732	0	39,732	0	239,098	0	0	0	4,088	07/01/2050	1.A
3140X7-S4-2	FN FM4138 - RMBS	09/01/2026	Paydown		62,157	62,157	63,837	63,857	0	(1,700)	0	(1,700)	0	62,157	0	0	0	1,017	09/01/2050	1.A
3140X7-VJ-5	FN FM4216 - RMBS	09/01/2026	Paydown		7,135	7,135	7,432	7,405	0	(270)	0	(270)	0	7,135	0	0	0	167	06/01/2049	1.A
3140X9-6J-9	FN FM6272 - RMBS	09/01/2026	Paydown		48,459	48,459	49,356	49,383	0	(925)	0	(925)	0	48,459	0	0	0	796	02/01/2051	1.A
3140XA-ND-0	FN FM6687 - RMBS	09/01/2026	Paydown		8,820	8,820	9,013	9,010	0	(191)	0	(191)	0	8,820	0	0	0	150	04/01/2051	1.A
3140XC-HB-7	FN FM8325 - RMBS	09/01/2026	Paydown		44,752	44,752	41,704	42,106	0	2,647	0	2,647	0	44,752	0	0	0	747	07/01/2035	1.A
3140XD-N6-9	FN FM9412 - RMBS	09/01/2026	Paydown		23,519	23,519	24,149	24,144	0	(626)	0	(626)	0	23,519	0	0	0	402	11/01/2051	1.A
3140XD-RC-2	FN FM9482 - RMBS	09/01/2026	Paydown		8,201	8,201	6,594	6,744	0	1,458	0	1,458	0	8,201	0	0	0	163	11/01/2051	1.A
3140XE-B4-5	FN FM9958 - RMBS	09/01/2026	Paydown		217,853	217,853	196,783	197,028	0	20,825	0	20,825	0	217,853	0	0	0	4,849	11/01/2051	1.A
3140XF-7J-4	FN FS0896 - RMBS	09/01/2026	Paydown		11,451	11,451	10,465	10,553	0	899	0	899	0	11,451	0	0	0	229	12/01/2051	1.A
3140XF-ZF-1	FN FS0741 - RMBS	09/01/2026	Paydown		26,651	26,651	27,326	27,243	0	(592)	0	(592)	0	26,651	0	0	0	609	02/01/2052	1.A
3140XG-KP-3	FN FS1201 - RMBS	09/01/2026	Paydown		23,701	23,701	22,594	22,753	0	948	0	948	0	23,701	0	0	0	476	01/01/2050	1.A
3140XH-BE-6	FN FS1836 - RMBS	09/01/2026	Paydown		89,593	89,593	82,824	83,351	0	6,242	0	6,242	0	89,593	0	0	0	1,456	05/01/2052	1.A
3140XK-Z5-2	FN FS4363 - RMBS	09/01/2026	Paydown		16,535	16,535	15,055	15,314	0	1,221	0	1,221	0	16,535	0	0	0	276	03/01/2035	1.A
3140XL-F5-2	FN FS4687 - RMBS	09/01/2026	Paydown		11,994	11,994	12,003	11,993	0	1	0	1	0	11,994	0	0	0	474	05/01/2053	1.A
3140XL-RG-5	FN FS4986 - RMBS	09/01/2026	Paydown		12,079	12,079	9,756	9,851	0	2,228	0	2,228	0	12,079	0	0	0	244	05/01/2052	1.A
3140XM-S4-9	FN FS5938 - RMBS	09/01/2026	Paydown		206,971	206,971	158,753	162,265	0	44,706	0	44,706	0	206,971	0	0	0	2,726	08/01/2051	1.A
3140XM-SU-1	FN FS5930 - RMBS	09/01/2026	Paydown		1,071	1,071	993	999	0	72	0	72	0	1,071	0	0	0	31	07/01/2053	1.A
3140Y6-PR-5	FN CC0431 - RMBS	09/01/2026	Paydown		39,261	39,261	39,184	39,184	0	77	0	77	0	39,261	0	0	0	1,407	05/01/2055	1.A
31410G-PQ-0	FN 888831 - RMBS	09/01/2026	Paydown		1,174	1,174	1,255	1,274	0	(100)	0	(100)	0	1,174	0	0	0	51	11/01/2037	1.A
31410U-GK-2	FN 897602 - RMBS	09/01/2026	Paydown		2,152	2,152	2,053	2,071	0	81	0	81	0	2,152	0	0	0	79	03/01/2037	1.A
31411A-JG-1	FN 902163 - RMBS	09/01/2026	Paydown		2,634	2,634	2,651	2,645	0	(11)	0	(11)	0	2,634	0	0	0	105	11/01/2036	1.A
31411H-P7-9	FN 908646 - RMBS	09/01/2026	Paydown		727	727	733	733	0	(7)	0	(7)	0	727	0	0	0	29	01/01/2037	1.A
31411N-XZ-5	FN 912496 - RMBS	09/01/2026	Paydown		5,825	5,825	5,660	5,693	0	132	0	132	0	5,825	0	0	0	214	03/01/2037	1.A
31411W-AU-1	FN 916319 - RMBS	09/01/2026	Paydown		1,159	1,159	1,168	1,166	0	(6)	0	(6)	0	1,159	0	0	0	47	04/01/2037	1.A
31412L-D2-3	FN 928121 - RMBS	09/01/2026	Paydown		1,372	1,372	1,319	1,329	0	43	0	43	0	1,372	0	0	0	50	03/01/2037	1.A
31412S-4L-6	FN 933827 - RMBS	09/01/2026	Paydown		903	903	914	918	0	(14)	0	(14)	0	903	0	0	0	36	04/01/2038	1.A
31414U-5K-0	FN 977050 - RMBS	09/01/2026	Paydown		975	975	981	980	0	(5)	0	(5)	0	975	0	0	0	39	05/01/2038	1.A

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
31416R-QR-7	FN AA7663 - RMBS	09/01/2026	Paydown		41,343	41,343	41,337	41,288	0	55	0	55	0	41,343	0	0	0	1,352	06/01/2039	1.A
31416X-NA-4	FN AB2184 - RMBS	09/01/2026	Paydown		26,421	26,421	26,941	26,782	0	(361)	0	(361)	0	26,421	0	0	0	806	02/01/2041	1.A
31418A-SC-3	FN MA1414 - RMBS	09/01/2026	Paydown		73,144	73,144	74,915	74,245	0	(1,102)	0	(1,102)	0	73,144	0	0	0	1,906	04/01/2043	1.A
31418B-S8-0	FN MA2342 - RMBS	09/01/2026	Paydown		8,530	8,530	9,105	9,206	0	(676)	0	(676)	0	8,530	0	0	0	227	07/01/2045	1.A
31418C-M2-7	FN MA3076 - RMBS	09/01/2026	Paydown		9,549	9,549	8,899	9,084	0	465	0	465	0	9,549	0	0	0	158	07/01/2032	1.A
31418C-M4-3	FN MA3078 - RMBS	09/01/2026	Paydown		47,840	47,840	46,883	47,018	0	822	0	822	0	47,840	0	0	0	940	07/01/2037	1.A
31418C-N8-3	FN MA3114 - RMBS	09/01/2026	Paydown		12,201	12,201	11,370	11,621	0	580	0	580	0	12,201	0	0	0	205	08/01/2032	1.A
31418C-PJ-7	FN MA3124 - RMBS	09/01/2026	Paydown		11,406	11,406	10,629	10,853	0	554	0	554	0	11,406	0	0	0	189	09/01/2032	1.A
31418C-S4-7	FN MA3238 - RMBS	09/01/2026	Paydown		20,842	20,842	21,976	21,949	0	(1,107)	0	(1,107)	0	20,842	0	0	0	481	01/01/2048	1.A
31418C-V2-7	FN MA3332 - RMBS	09/01/2026	Paydown		15,797	15,797	16,745	16,751	0	(954)	0	(954)	0	15,797	0	0	0	361	04/01/2048	1.A
31418C-XM-1	FN MA3383 - RMBS	09/01/2026	Paydown		16,919	16,919	17,625	17,604	0	(685)	0	(685)	0	16,919	0	0	0	372	06/01/2048	1.A
31418C-YL-2	FN MA3414 - RMBS	09/01/2026	Paydown		4,024	4,024	4,173	4,167	0	(143)	0	(143)	0	4,024	0	0	0	96	07/01/2048	1.A
31418C-YM-0	FN MA3415 - RMBS	09/01/2026	Paydown		7,225	7,225	7,725	7,752	0	(527)	0	(527)	0	7,225	0	0	0	192	07/01/2048	1.A
31418C-ZH-0	FN MA3443 - RMBS	09/01/2026	Paydown		23,694	23,694	25,286	25,436	0	(1,741)	0	(1,741)	0	23,694	0	0	0	628	08/01/2048	1.A
31418D-2H-4	FN MA4375 - RMBS	09/01/2026	Paydown		22,167	22,167	23,781	24,581	0	(2,414)	0	(2,414)	0	22,167	0	0	0	591	06/01/2051	1.A
31418D-2K-7	FN MA4377 - RMBS	09/01/2026	Paydown		5,563	5,563	4,402	4,528	0	1,035	0	1,035	0	5,563	0	0	0	56	07/01/2051	1.A
31418D-2L-5	FN MA4378 - RMBS	09/01/2026	Paydown		54,138	54,138	44,664	45,440	0	8,698	0	8,698	0	54,138	0	0	0	718	07/01/2051	1.A
31418D-3D-2	FN MA4395 - RMBS	09/01/2026	Paydown		97,089	97,089	104,471	105,712	0	(8,623)	0	(8,623)	0	97,089	0	0	0	2,511	07/01/2051	1.A
31418D-3G-5	FN MA4398 - RMBS	09/01/2026	Paydown		36,463	36,463	30,083	30,487	0	5,976	0	5,976	0	36,463	0	0	0	483	08/01/2051	1.A
31418D-4V-1	FN MA4435 - RMBS	09/01/2026	Paydown		13,277	13,277	14,333	14,391	0	(1,114)	0	(1,114)	0	13,277	0	0	0	334	09/01/2051	1.A
31418D-6T-4	FN MA4481 - RMBS	09/01/2026	Paydown		15,160	15,160	16,406	16,650	0	(1,491)	0	(1,491)	0	15,160	0	0	0	403	10/01/2051	1.A
31418D-7D-8	FN MA4491 - RMBS	09/01/2026	Paydown		529	529	509	512	0	17	0	17	0	529	0	0	0	5	12/01/2051	1.A
31418D-DS-8	FN MA3712 - RMBS	09/01/2026	Paydown		38,876	38,876	40,929	41,602	0	(2,726)	0	(2,726)	0	38,876	0	0	0	1,208	06/01/2039	1.A
31418D-FP-2	FN MA3773 - RMBS	09/01/2026	Paydown		30,880	30,880	32,347	32,899	0	(2,019)	0	(2,019)	0	30,880	0	0	0	775	09/01/2039	1.A
31418D-GM-8	FN MA3803 - RMBS	09/01/2026	Paydown		59,330	59,330	61,064	63,766	0	(4,436)	0	(4,436)	0	59,330	0	0	0	1,394	10/01/2049	1.A
31418D-PL-0	FN MA4026 - RMBS	09/01/2026	Paydown		7,809	7,809	7,441	7,485	0	324	0	324	0	7,809	0	0	0	208	05/01/2050	1.A
31418D-V6-6	FN MA4236 - RMBS	09/01/2026	Paydown		16,563	16,563	14,999	15,130	0	1,433	0	1,433	0	16,563	0	0	0	165	01/01/2051	1.A
31418D-V7-4	FN MA4237 - RMBS	09/01/2026	Paydown		8,910	8,910	8,875	8,878	0	32	0	32	0	8,910	0	0	0	118	01/01/2051	1.A
31418D-VB-5	FN MA4209 - RMBS	09/01/2026	Paydown		12,829	12,829	12,368	12,424	0	405	0	405	0	12,829	0	0	0	128	12/01/2050	1.A
31418D-VK-5	FN MA4217 - RMBS	09/01/2026	Paydown		2,807	2,807	2,151	2,213	0	594	0	594	0	2,807	0	0	0	27	12/01/2050	1.A
31418D-W9-9	FN MA4271 - RMBS	09/01/2026	Paydown		4,555	4,555	3,490	3,584	0	970	0	970	0	4,555	0	0	0	45	02/01/2051	1.A
31418D-WR-9	FN MA4255 - RMBS	09/01/2026	Paydown		24,379	24,379	19,530	19,879	0	4,500	0	4,500	0	24,379	0	0	0	324	02/01/2051	1.A
31418D-X8-0	FN MA4302 - RMBS	09/01/2026	Paydown		4,268	4,268	3,722	3,779	0	489	0	489	0	4,268	0	0	0	43	04/01/2036	1.A
31418D-XK-3	FN MA4281 - RMBS	09/01/2026	Paydown		9,015	9,015	7,307	7,447	0	1,569	0	1,569	0	9,015	0	0	0	119	03/01/2051	1.A
31418D-XP-2	FN MA4285 - RMBS	09/01/2026	Paydown		11,836	11,836	10,924	11,133	0	703	0	703	0	11,836	0	0	0	159	03/01/2031	1.A
31418D-YB-2	FN MA4305 - RMBS	09/01/2026	Paydown		81,844	81,844	71,601	72,278	0	9,566	0	9,566	0	81,844	0	0	0	1,087	04/01/2051	1.A
31418D-YC-0	FN MA4306 - RMBS	09/01/2026	Paydown		63,460	63,460	63,631	63,611	0	(151)	0	(151)	0	63,460	0	0	0	1,054	04/01/2051	1.A
31418D-YX-4	FN MA4325 - RMBS	09/01/2026	Paydown		49,753	49,753	42,628	43,212	0	6,541	0	6,541	0	49,753	0	0	0	660	05/01/2051	1.A
31418E-6Y-1	FN MA5386 - RMBS	09/01/2026	Paydown		25,641	25,641	24,008	24,135	0	1,507	0	1,507	0	25,641	0	0	0	747	06/01/2054	1.A
31418E-7B-0	FN MA5389 - RMBS	09/01/2026	Paydown		28,027	28,027	27,943	27,938	0	89	0	89	0	28,027	0	0	0	1,094	06/01/2054	1.A
31418E-AB-6	FN MA4501 - RMBS	09/01/2026	Paydown		38,495	38,495	38,840	37,840	0	(220)	0	(220)	0	38,495	0	0	0	498	12/01/2041	1.A
31418E-AZ-3	FN MA4523 - RMBS	09/01/2026	Paydown		18,379	18,379	16,819	17,117	0	1,262	0	1,262	0	18,379	0	0	0	245	01/01/2032	1.A
31418E-CH-1	FN MA4571 - RMBS	09/01/2026	Paydown		11,849	11,849	10,955	11,110	0	740	0	740	0	11,849	0	0	0	195	03/01/2042	1.A
31418E-D8-0	FN MA4626 - RMBS	06/04/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	6,197	06/01/2052	1.A
31418E-DY-3	FN MA4618 - RMBS	09/01/2026	Paydown		11,150	11,150	10,983	10,990	0	160	0	160	0	11,150	0	0	0	295	04/01/2052	1.A
31418E-E4-8	FN MA4654 - RMBS	09/01/2026	Paydown		5,338	5,338	4,821	0	0	517	0	517	0	5,338	0	0	0	0	07/01/2052	1.A
31418E-E6-3	FN MA4656 - RMBS	09/01/2026	Paydown		19,488	19,488	18,705	11,375	0	778	0	778	0	19,488	0	0	0	354	07/01/2052	1.A
31418E-EB-2	FN MA4629 - RMBS	09/01/2026	Paydown		38,134	38,134	37,681	37,763	0	371	0	371	0	38,134	0	0	0	761	06/01/2037	1.A
31418E-F4-7	FN MA4686 - RMBS	09/01/2026	Paydown		14,624	14,624	14,259	14,275	0	349	0	349	0	14,624	0	0	0	483	06/01/2052	1.A
31418E-GK-0	FN MA4701 - RMBS	09/01/2026	Paydown		10,007	10,007	9,649	9,653	0	354	0	354	0	10,007	0	0	0	301	08/01/2052	1.A
31418E-HK-9	FN MA4733 - RMBS	09/01/2026	Paydown		60,597	60,597	57,809	57,874	0	2,723	0	2,723	0	60,597	0	0	0	1,810	09/01/2052	1.A
31418E-J5-0	FN MA4783 - RMBS	09/01/2026	Paydown		181,511	181,511	168,325	155,927	0	12,735	0	12,735	0	176,958	0	4,553	4,553	4,552	10/01/2052	1.A
31418E-J7-6	FN MA4785 - RMBS	09/01/2026	Paydown		15,750	15,750	15,376	15,379	0	371	0	371	0	15,750	0	0	0	525	10/01/2052	1.A
31418E-JF-8	FN MA4761 - RMBS	09/01/2026	Paydown		63,601	63,601	62,657	62,711	0	890	0	890	0	63,601	0	0	0	2,079	09/01/2052	1.A

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
31418E-KV-1	FN MA4807 - RMBS	09/01/2026	Paydown		36,763	36,763	36,854	36,818	0	(55)	0	(55)	0	36,763	0	0	0	1,341	11/01/2052	1.A
31418E-LW-8	FN MA4840 - RMBS	06/05/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	1,560	12/01/2052	1.A
31418E-NL-0	FN MA4894 - RMBS	09/01/2026	Paydown		29,141	29,141	29,970	29,976	0	(834)	0	(834)	0	29,141	0	0	0	1,182	01/01/2053	1.A
31418E-P3-8	FN MA4941 - RMBS	09/01/2026	Paydown		84,300	84,300	83,825	83,837	0	463	0	463	0	84,300	0	0	0	3,040	03/01/2053	1.A
31418E-P4-6	FN MA4942 - RMBS	09/01/2026	Paydown		13,264	13,264	13,421	13,390	0	(126)	0	(126)	0	13,264	0	0	0	516	03/01/2053	1.A
31418E-Q8-6	FN MA4978 - RMBS	09/01/2026	Paydown		22,029	22,029	21,189	21,193	0	836	0	836	0	22,029	0	0	0	733	04/01/2053	1.A
31418E-R8-5	FN MA5010 - RMBS	09/01/2026	Paydown		22,900	22,900	23,083	23,046	0	(146)	0	(146)	0	22,900	0	0	0	823	05/01/2053	1.A
31418E-S5-0	FN MA5039 - RMBS	09/01/2026	Paydown		49,752	49,752	50,126	50,045	0	(293)	0	(293)	0	49,752	0	0	0	1,792	06/01/2053	1.A
31418E-V9-8	FN MA5139 - RMBS	09/01/2026	Paydown		122,309	122,309	124,031	56,204	0	(1,709)	0	(1,709)	0	122,309	0	0	0	4,527	09/01/2053	1.A
31418E-XU-9	FN MA5190 - RMBS	09/01/2026	Paydown		23,765	23,765	23,865	23,854	0	(89)	0	(89)	0	23,765	0	0	0	858	11/01/2053	1.A
31418F-ED-5	FN MA5531 - RMBS	09/01/2026	Paydown		23,613	23,613	23,413	23,421	0	192	0	192	0	23,613	0	0	0	872	11/01/2054	1.A
31418F-F4-4	FN MA5586 - RMBS	09/01/2026	Paydown		21,510	21,510	21,151	21,165	0	345	0	345	0	21,510	0	0	0	777	01/01/2055	1.A
31418F-PG-6	FN MA5822 - RMBS	09/01/2026	Paydown		44,966	44,966	44,962	44,960	0	6	0	6	0	44,966	0	0	0	1,616	09/01/2055	1.A
31418F-QE-0	FN MA5852 - RMBS	06/10/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	7,886	10/01/2055	1.A
31418P-UE-3	FN AD2380 - RMBS	09/01/2026	Paydown		13,005	13,005	13,300	13,203	0	(198)	0	(198)	0	13,005	0	0	0	391	03/01/2040	1.A
31418U-4W-1	FN AD7136 - RMBS	09/01/2026	Paydown		40,462	40,462	44,647	44,649	0	(4,187)	0	(4,187)	0	40,462	0	0	0	1,328	07/01/2040	1.A
31419A-DS-3	FN AE0112 - RMBS	09/01/2026	Paydown		11,495	11,495	12,501	12,941	0	(1,446)	0	(1,446)	0	11,495	0	0	0	443	09/01/2039	1.A
31419J-SH-2	FN AE7719 - RMBS	09/01/2026	Paydown		74,735	74,735	74,349	74,413	0	322	0	322	0	74,735	0	0	0	1,990	11/01/2040	1.A
31426M-5N-8	FH QY3552 - RMBS	09/01/2026	Paydown		29,733	29,733	30,170	30,176	0	(443)	0	(443)	0	29,733	0	0	0	1,255	05/01/2055	1.A
31427D-G3-9	FH QZ5617 - RMBS	09/01/2026	Paydown		25,579	25,579	25,495	25,495	0	84	0	84	0	25,579	0	0	0	853	10/01/2055	1.A
31427N-HN-2	FH SL1136 - RMBS	09/01/2026	Paydown		45,037	45,037	44,956	44,951	0	86	0	86	0	45,037	0	0	0	1,691	04/01/2055	1.A
3142AC-D2-2	FH WA4820 - CMBS/RMBS	09/01/2026	Paydown		1,538	1,538	1,341	1,357	0	181	0	181	0	1,538	0	0	0	40	01/01/2053	1.A
3142GR-EX-4	FH RJ1049 - RMBS	09/01/2026	Paydown		18,009	18,009	18,239	18,164	0	(155)	0	(155)	0	18,009	0	0	0	685	03/01/2054	1.A
35564N-CW-1	STACR 2024-DNA2 A1 - CMO/RMBS	09/25/2026	Paydown		11,279	11,279	11,279	11,206	0	73	0	73	0	11,279	0	0	0	368	05/25/2044	1.A
35564N-CX-9	STACR 2024-DNA2 M1 - CMO/RMBS	09/25/2026	Paydown		15,003	15,003	15,003	14,902	0	101	0	101	0	15,003	0	0	0	489	05/25/2044	1.B
35564N-FA-6	STACR 2024-DNA3 M2 - CMO/RMBS	08/25/2026	Paydown		30,233	30,233	30,279	30,125	0	108	0	108	0	30,233	0	0	0	1,736	10/25/2044	1.A
36179N-LF-3	G2 MA1226 - RMBS	09/01/2026	Paydown		26,371	26,371	28,073	28,668	0	(2,297)	0	(2,297)	0	26,371	0	0	0	781	08/20/2043	1.A
36179Q-6P-1	G2 MA2678 - RMBS	09/01/2026	Paydown		24,809	24,809	26,123	26,631	0	(1,822)	0	(1,822)	0	24,809	0	0	0	585	03/20/2045	1.A
36179Q-RZ-6	G2 MA2304 - RMBS	09/01/2026	Paydown		33,639	33,639	36,075	37,368	0	(3,729)	0	(3,729)	0	33,639	0	0	0	888	10/20/2044	1.A
36179Q-YR-6	G2 MA2520 - RMBS	09/01/2026	Paydown		48,450	48,450	50,064	50,302	0	(1,852)	0	(1,852)	0	48,450	0	0	0	959	01/20/2045	1.A
36179S-2P-1	G2 MA4382 - RMBS	09/01/2026	Paydown		46,833	46,833	42,534	42,728	0	4,105	0	4,105	0	46,833	0	0	0	1,085	04/20/2047	1.A
36179T-7J-8	G2 MA5397 - RMBS	09/01/2026	Paydown		10,672	10,672	9,707	9,748	0	924	0	924	0	10,672	0	0	0	246	08/20/2048	1.A
36179T-JX-4	G2 MA4778 - RMBS	09/01/2026	Paydown		45,774	45,774	41,604	41,767	0	4,007	0	4,007	0	45,774	0	0	0	1,063	10/20/2047	1.A
36179T-NR-2	G2 MA4900 - RMBS	09/01/2026	Paydown		28,966	28,966	26,379	26,485	0	2,481	0	2,481	0	28,966	0	0	0	675	12/20/2047	1.A
36179T-UA-1	G2 MA5077 - RMBS	09/01/2026	Paydown		27,853	27,853	25,368	25,472	0	2,381	0	2,381	0	27,853	0	0	0	643	03/20/2048	1.A
36179U-Q5-4	G2 MA5876 - RMBS	09/01/2026	Paydown		25,526	25,526	24,418	24,466	0	1,061	0	1,061	0	25,526	0	0	0	678	04/20/2049	1.A
36179U-XT-4	G2 MA6090 - RMBS	09/01/2026	Paydown		12,837	12,837	12,105	12,142	0	695	0	695	0	12,837	0	0	0	300	08/20/2049	1.A
36179V-5A-4	G2 MA7141 - RMBS	09/01/2026	Paydown		2,224	2,224	2,442	2,556	0	(332)	0	(332)	0	2,224	0	0	0	77	01/20/2051	1.A
36179V-DN-7	G2 MA6409 - RMBS	09/01/2026	Paydown		156,743	156,743	160,690	164,919	0	(8,175)	0	(8,175)	0	156,743	0	0	0	3,131	01/20/2050	1.A
36179V-DQ-0	G2 MA6411 - RMBS	09/01/2026	Paydown		2,754	2,754	2,634	2,638	0	116	0	116	0	2,754	0	0	0	73	01/20/2050	1.A
36179V-FR-6	G2 MA6476 - RMBS	09/01/2026	Paydown		3,841	3,841	3,673	3,677	0	164	0	164	0	3,841	0	0	0	103	02/20/2050	1.A
36179V-L2-4	G2 MA6645 - RMBS	09/01/2026	Paydown		18,272	18,272	15,035	15,010	0	3,262	0	3,262	0	18,272	0	0	0	297	05/20/2050	1.A
36179V-QV-5	G2 MA6768 - RMBS	09/01/2026	Paydown		5,941	5,941	5,683	5,691	0	250	0	250	0	5,941	0	0	0	160	07/20/2050	1.A
36179V-UJ-7	G2 MA6885 - RMBS	09/01/2026	Paydown		42,339	42,339	33,253	33,259	0	9,080	0	9,080	0	42,339	0	0	0	564	09/20/2050	1.A
36179W-2U-1	G2 MA7987 - RMBS	09/01/2026	Paydown		66,210	66,210	56,752	0	0	9,458	0	9,458	0	66,210	0	0	0	319	04/20/2052	1.A
36179W-5D-6	G2 MA8044 - RMBS	09/01/2026	Paydown		37,083	37,083	33,406	33,482	0	3,600	0	3,600	0	37,083	0	0	0	859	05/20/2052	1.A
36179W-7M-4	G2 MA8100 - RMBS	09/01/2026	Paydown		12,938	12,938	12,252	12,309	0	629	0	629	0	12,938	0	0	0	341	06/20/2052	1.A
36179W-DQ-8	G2 MA7311 - RMBS	09/01/2026	Paydown		7,631	7,631	7,616	7,616	0	15	0	15	0	7,631	0	0	0	101	04/20/2051	1.A
36179W-DW-5	G2 MA7317 - RMBS	09/01/2026	Paydown		3,037	3,037	3,350	3,485	0	(448)	0	(448)	0	3,037	0	0	0	101	04/20/2051	1.A
36179W-FM-5	G2 MA7372 - RMBS	09/01/2026	Paydown		4,649	4,649	5,131	5,265	0	(616)	0	(616)	0	4,649	0	0	0	146	05/20/2051	1.A
36179W-JQ-2	G2 MA7471 - RMBS	09/14/2026	Various		558,425	703,917	698,665	698,946	0	370	0	370	0	699,316	0	(140,891)	(140,891)	11,059	07/20/2051	1.A
36179W-ND-6	G2 MA7588 - RMBS	09/14/2026	Various		373,119	470,556	456,145	457,193	0	1,030	0	1,030	0	458,223	0	(85,105)	(85,105)	7,396	09/20/2051	1.A
36179W-P9-3	G2 MA7648 - RMBS	09/14/2026	Various		337,806	425,963	359,074	360,942	0	3,999	0	3,999	0	364,941	0	(27,135)	(27,135)	6,694	10/20/2051	1.A
36179W-PX-0	G2 MA7638 - RMBS	09/01/2026	Paydown		16,845	16,845	13,063	13,042	0	3,804	0	3,804	0	16,845	0	0	0	228	10/20/2051	1.A

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
..36179W-RZ-3	G2 MA7704 - RMBS	09/14/2026	Various		321,934	405,861	333,250	335,663	0	4,399	0	4,399	0	340,062	0	(18,128)	(18,128)	6,378	11/20/2051	1.A
..36179W-XL-7	G2 MA7883 - RMBS	09/01/2026	Paydown		73,799	73,799	67,410	67,795	0	6,004	0	6,004	0	73,799	0	0	0	1,711	02/20/2052	1.A
..36179W-Y8-5	G2 MA7935 - RMBS	09/14/2026	Various		657,057	828,595	680,613	688,602	0	5,564	0	5,564	0	694,166	0	(37,109)	(37,109)	13,024	03/20/2052	1.A
..36179X-2L-9	G2 MA8879 - RMBS	07/22/2026	Various		2,014,329	1,999,894	1,987,707	1,988,057	0	(148)	0	(148)	0	1,987,909	0	26,420	26,420	70,770	05/20/2053	1.A
..36179X-BT-2	G2 MA8150 - RMBS	09/01/2026	Paydown		48,010	48,010	46,029	46,221	0	1,789	0	1,789	0	48,010	0	0	0	1,261	07/20/2052	1.A
..36179X-DE-3	G2 MA8201 - RMBS	09/01/2026	Paydown		50,119	50,119	49,663	0	0	456	0	456	0	50,119	0	0	0	1,304	08/20/2052	1.A
..36179X-HY-5	G2 MA8347 - RMBS	09/01/2026	Paydown		44,324	44,324	42,655	42,690	0	1,634	0	1,634	0	44,324	0	0	0	1,324	10/20/2052	1.A
..36179X-HZ-2	G2 MA8348 - RMBS	09/01/2026	Paydown		4,279	4,279	4,225	4,228	0	51	0	51	0	4,279	0	0	0	142	10/20/2052	1.A
..36179X-LH-7	G2 MA8428 - RMBS	09/01/2026	Paydown		23,744	23,744	23,699	8,584	0	40	0	40	0	23,744	0	0	0	536	11/20/2052	1.A
..36179X-NF-9	G2 MA8490 - RMBS	09/01/2026	Paydown		6,726	6,726	6,642	6,646	0	80	0	80	0	6,726	0	0	0	220	12/20/2052	1.A
..36179X-NJ-1	G2 MA8493 - RMBS	09/01/2026	Paydown		3,678	3,678	3,829	0	0	(151)	0	(151)	0	3,678	0	0	0	20	12/20/2052	1.A
..36179X-VS-2	G2 MA8725 - RMBS	09/01/2026	Paydown		40,008	40,008	39,424	39,434	0	574	0	574	0	40,008	0	0	0	1,318	03/20/2053	1.A
..36179Y-DF-8	G2 MA9102 - RMBS	09/01/2026	Paydown		28,396	28,396	25,731	25,722	0	2,674	0	2,674	0	28,396	0	0	0	668	08/20/2053	1.A
..36179Y-KN-3	G2 MA9301 - RMBS	09/01/2026	Paydown		12,649	12,649	11,436	11,468	0	1,181	0	1,181	0	12,649	0	0	0	297	11/20/2053	1.A
..3617MK-2X-6	G2 BS8890 - RMBS	09/01/2026	Paydown		4,342	4,342	4,472	4,902	0	(560)	0	(560)	0	4,342	0	0	0	130	02/20/2050	1.A
..3617QH-2B-7	G2 BY1670 - RMBS	09/01/2026	Paydown		2,506	2,506	2,036	2,035	0	470	0	470	0	2,506	0	0	0	33	09/20/2050	1.A
..36180A-B9-3	G2 MA9964 - RMBS	09/01/2026	Paydown		36,229	36,229	35,883	0	0	345	0	345	0	36,229	0	0	0	440	10/20/2054	1.A
..36180A-CB-7	G2 MA9966 - RMBS	09/01/2026	Paydown		37,994	37,994	38,911	0	0	(917)	0	(917)	0	37,994	0	0	0	925	10/20/2054	1.A
..36181G-DG-1	G2 AF1003 - RMBS	09/01/2026	Paydown		264,350	264,350	266,766	266,030	0	(1,680)	0	(1,680)	0	264,350	0	0	0	5,948	06/20/2043	1.A
..36186N-WN-5	GN AN6053 - RMBS	09/01/2026	Paydown		16,031	16,031	16,263	16,240	0	(208)	0	(208)	0	16,031	0	0	0	321	08/15/2045	1.A
..3618N5-A2-5	G2 MB0024 - RMBS	09/01/2026	Paydown		12,863	12,863	12,345	0	0	519	0	519	0	12,863	0	0	0	94	11/20/2054	1.A
..3618N5-C5-6	G2 MB0091 - RMBS	08/31/2026	Various		1,010,111	1,028,625	1,013,437	0	0	636	0	636	0	1,014,073	0	(3,962)	(3,962)	16,033	12/20/2054	1.A
..3618N5-GQ-6	G2 MB0206 - RMBS	09/01/2026	Paydown		13,945	13,945	14,268	0	0	(322)	0	(322)	0	13,945	0	0	0	415	02/20/2055	1.A
..36200Q-2T-0	GN 569686 - RMBS	09/01/2026	Paydown		2,764	2,764	2,824	2,822	0	(58)	0	(58)	0	2,764	0	0	0	129	02/15/2032	1.A
..36200Q-JJ-4	GN 569165 - RMBS	09/01/2026	Paydown		7,476	7,476	7,725	7,623	0	(148)	0	(148)	0	7,476	0	0	0	348	03/15/2032	1.A
..36201M-2F-8	GN 587674 - RMBS	09/01/2026	Paydown		19,703	19,704	20,381	20,038	0	(335)	0	(335)	0	19,704	0	0	0	919	05/15/2032	1.A
..36202C-6Y-4	G2 002687 - RMBS	09/01/2026	Paydown		1,399	1,399	1,403	1,397	0	2	0	2	0	1,399	0	0	0	56	12/20/2028	1.A
..3622AA-ZY-3	G2 785359 - RMBS	09/01/2026	Paydown		7,430	7,430	6,129	6,129	0	1,301	0	1,301	0	7,430	0	0	0	100	03/20/2051	1.A
..3622AB-B4-3	G2 785559 - RMBS	09/01/2026	Paydown		8,138	8,138	7,036	7,088	0	1,050	0	1,050	0	8,138	0	0	0	160	07/20/2051	1.A
..3622AB-Y9-7	G2 786236 - RMBS	09/01/2026	Paydown		24,086	24,086	19,678	19,876	0	4,210	0	4,210	0	24,086	0	0	0	394	01/20/2052	1.A
..3622AD-B7-2	G2 787362 - RMBS	09/01/2026	Paydown		10,236	10,236	8,490	8,582	0	1,654	0	1,654	0	10,236	0	0	0	169	05/20/2051	1.A
..3622AD-BX-5	G2 787354 - RMBS	09/01/2026	Paydown		68,330	68,330	57,716	58,110	0	10,220	0	10,220	0	68,330	0	0	0	1,143	08/20/2051	1.A
..3622AD-DK-1	G2 787406 - RMBS	09/01/2026	Paydown		23,906	23,906	20,058	20,188	0	3,718	0	3,718	0	23,906	0	0	0	400	03/20/2052	1.A
..3622AD-HR-2	G2 787540 - RMBS	09/01/2026	Paydown		19,180	19,180	17,937	17,963	0	1,217	0	1,217	0	19,180	0	0	0	501	04/20/2052	1.A
..38376R-R4-0	GNR 2017-H03 HA - CMO/RMBS	09/01/2026	Paydown		94,414	94,414	96,888	94,777	0	(362)	0	(362)	0	94,414	0	0	0	1,967	01/20/2067	1.A
..38380H-CH-3	GNR 2017-133 EC - CMO/RMBS	09/01/2026	Paydown		1,253	1,252	1,201	1,083	0	170	0	170	0	1,252	0	0	0	25	05/20/2047	1.A
..38381R-G6-0	GNR 2019-035 GF - CMO/RMBS	09/20/2026	Paydown		11,918	11,918	11,907	12,961	0	(1,043)	0	(1,043)	0	11,918	0	0	0	339	03/20/2049	1.A
..38384E-JU-0	GNR 2023-134 BA - CMO/RMBS	09/01/2026	Paydown		36,725	36,725	36,631	36,623	0	102	0	102	0	36,725	0	0	0	1,457	09/20/2045	1.A
..38385H-4W-4	GNR 2025-203 Z - CMO/RMBS	08/01/2026	Paydown		22,833	22,833	22,216	22,214	0	619	0	619	0	22,833	0	0	0	630	11/20/2055	1.A
..38385H-8C-4	GNR 2025-189 ZG - CMO/RMBS	09/01/2026	Paydown		438,909	438,909	437,271	437,275	0	1,634	0	1,634	0	438,909	0	0	0	16,759	11/20/2055	1.A
..38385H-8G-5	GNR 2025-189 CZ - CMO/RMBS	09/01/2026	Paydown		145,267	145,267	144,545	144,530	0	736	0	736	0	145,267	0	0	0	5,790	11/20/2055	1.A
..38385H-RQ-2	GNR 2025-169 Z - CMO/RMBS	09/01/2026	Paydown		159,288	159,288	158,472	158,472	0	817	0	817	0	159,288	0	0	0	6,221	10/20/2055	1.A
..38385H-VN-4	GNR 2025-171 ZU - CMO/RMBS	09/01/2026	Paydown		227,698	227,698	227,035	227,038	0	660	0	660	0	227,698	0	0	0	8,297	10/20/2055	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					46,373,929	49,301,691	46,667,349	27,324,712	0	337,236	0	337,236	0	47,061,063	0	(687,134)	(687,134)	794,774	XXX	XXX
..01F020-67-9	FNCL-2N-JUL-2026 - MBS	07/01/2026	JP MORGAN SECURITIES INC.		648,960	815,000	644,932	0	0	0	0	0	0	644,932	0	4,027	4,027	543	07/25/2056	1.A
..01F020-68-7	FNCL-2N-AUG-2026 - MBS	07/14/2026	Various		1,285,026	1,630,000	1,291,520	0	0	0	0	0	0	1,291,520	0	(6,495)	(6,495)	1,087	08/25/2056	1.A
..01F022-67-5	FNCL-2.5N-JUL-2026 - MBS	07/01/2026	JP MORGAN SECURITIES INC.		3,487,364	4,185,000	3,468,155	0	0	0	0	0	0	3,468,155	0	19,209	19,209	3,488	07/25/2056	1.A
..01F022-68-3	FNCL-2.5N-AUG-2026 - MBS	07/14/2026	JP MORGAN SECURITIES INC.		3,452,625	4,185,000	3,486,301	0	0	0	0	0	0	3,486,301	0	(33,676)	(33,676)	3,488	08/25/2056	1.A
..01F030-67-8	FNCL-3N-JUL-2025 - MBS	07/01/2026	JP MORGAN SECURITIES INC.		1,691,542	1,945,000	1,683,489	0	0	0	0	0	0	1,683,489	0	8,054	8,054	1,945	07/25/2056	1.A
..01F030-68-6	FNCL-3N-AUG-2025 - MBS	07/14/2026	J P MORGAN CHASE & CO/CHASE ...		1,676,955	1,945,000	1,690,706	0	0	0	0	0	0	1,690,706	0	(13,752)	(13,752)	1,945	08/25/2055	1.A
..01F032-67-4	FNCL-3.5N-JUL-2026 - MBS	07/01/2026	JP MORGAN SECURITIES INC.		756,099	835,000	760,502	0	0	0	0	0	0	760,502	0	(4,403)	(4,403)	974	07/25/2056	1.A
..01F032-68-2	FNCL-3.5N-AUG-2026 - MBS	08/10/2026	JP MORGAN SECURITIES INC.		743,150	835,000	755,545	0	0	0	0	0	0	755,545	0	(12,395)	(12,395)	974	08/25/2056	1.A
..01F032-69-0	FNCL-3.5N-SEP-2026 - MBS	09/08/2026	J P MORGAN CHASE & CO/CHASE ...		739,366	835,000	742,693	0	0	0	0	0	0	742,693	0	(3,327)	(3,327)	1,055	09/25/2056	1.A

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
01F032-6A-7	FNCL-3.5N-OCT-2025 - MBS	09/23/2026	Various		1,444,126	1,670,000	1,460,826	0	0	0	0	0	0	1,460,826	0	(16,700)	(16,700)	1,948	10/25/2056	1.A
01F052-6A-5	FNCL-5.5N-OCT-2025 - MBS	09/30/2026	Various		5,645,674	5,930,000	5,646,292	0	0	0	0	0	0	5,646,292	0	(618)	(618)	10,872	10/25/2055	1.A
01F052-6A-5	FNCL-5.5N-OCT-2025 - MBS	09/30/2026	Various		5,645,674	5,930,000	5,646,292	0	0	0	0	0	0	5,646,292	0	(618)	(618)	10,872	10/25/2056	1.A
01F060-68-3	FNCL-6N-AUG-2025 - MBS	08/10/2026	JP MORGAN SECURITIES INC.		4,313,506	4,255,000	4,326,304	0	0	0	0	0	0	4,326,304	0	(12,798)	(12,798)	8,510	08/25/2056	1.A
01F060-69-1	FNCL-6N-SEP-2026 - MBS	09/08/2026	JP MORGAN SECURITIES INC.		4,298,215	4,255,000	4,306,525	0	0	0	0	0	0	4,306,525	0	(8,311)	(8,311)	9,219	09/25/2056	1.A
01F060-6A-8	FNCL-6N-OCT-2025 - MBS	09/25/2026	NOMURA SECURITIES/FIXED INCOME		9,967,604	10,085,000	10,056,330	0	0	0	0	0	0	10,056,330	0	(88,725)	(88,725)	20,170	10/25/2056	1.A
20753A-CJ-1	CAS 2023-R03 2M1 - CMO/RMBS	09/25/2026	Paydown		109,393	109,393	110,163	0	0	(769)	0	(769)	0	109,393	0	0	0	2,849	04/27/2043	1.D FE
20754U-AB-5	CAS 2026-R03 2M1 - CMO/RMBS	09/25/2026	Paydown		25,809	25,809	25,809	0	0	0	0	0	0	25,809	0	0	0	431	04/25/2046	2.B FE
20755B-AA-8	CAS 2026-R01 2A1 - CMO/RMBS	09/25/2026	Paydown		24,729	24,729	24,729	0	0	0	0	0	0	24,729	0	0	0	603	01/25/2046	1.E FE
20755Q-AB-3	CAS 26R04 2M1 - CMO/RMBS	09/25/2026	Paydown		22,659	22,659	22,659	0	0	0	0	0	0	22,659	0	0	0	39	07/25/2046	1.G FE
207940-AB-3	CAS 2026-R05 1M1 - CMO/RMBS	09/25/2026	Paydown		26,253	26,253	26,253	0	0	0	0	0	0	26,253	0	0	0	0	08/27/2046	2.A FE
3132CY-CU-2	FH SB1883 - RMBS	09/01/2026	Paydown		11,904	11,904	10,576	0	0	1,328	0	1,328	0	11,904	0	0	0	0	01/01/2037	1.A
3132D5-5H-1	FH SB8048 - RMBS	09/01/2026	Paydown		28,998	28,998	26,687	0	0	2,311	0	2,311	0	28,998	0	0	0	48	06/01/2035	1.A
3132D6-A9-1	FH SB8132 - RMBS	09/01/2026	Paydown		7,482	7,482	6,902	0	0	580	0	580	0	7,482	0	0	0	12	12/01/2036	1.A
3132D6-AB-6	FH SB8102 - RMBS	09/01/2026	Paydown		16,222	16,222	14,757	0	0	1,465	0	1,465	0	16,222	0	0	0	101	05/01/2036	1.A
3132D6-BM-1	FH SB8144 - RMBS	09/01/2026	Paydown		4,468	4,468	3,958	0	0	511	0	511	0	4,468	0	0	0	0	03/01/2037	1.A
3132DV-6J-9	FH SD8073 - RMBS	09/02/2026	Various		52,205	65,171	52,799	0	0	315	0	315	0	53,114	0	(908)	(908)	223	05/01/2050	1.A
3132DV-MC-6	FH SD7555 - RMBS	09/01/2026	Paydown		20,744	20,744	18,287	0	0	2,457	0	2,457	0	20,744	0	0	0	86	08/01/2052	1.A
3132DW-AN-3	FH SD8113 - RMBS	09/01/2026	Paydown		1,851	1,851	1,499	0	0	353	0	353	0	1,851	0	0	0	5	12/01/2050	1.A
3132DW-D3-4	FH SD8222 - RMBS	06/03/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	2,133	06/01/2052	1.A
3132DW-DC-4	FH SD8199 - RMBS	08/12/2026	Various		522,358	659,918	520,872	0	0	1,995	0	1,995	0	522,867	0	(509)	(509)	3,733	03/01/2052	1.A
3132DW-DK-6	FH SD8206 - RMBS	09/01/2026	Paydown		57,980	57,980	50,999	0	0	6,982	0	6,982	0	57,980	0	0	0	317	04/01/2052	1.A
3132DW-DU-4	FH SD8215 - RMBS	09/01/2026	Paydown		15,909	15,909	14,960	0	0	948	0	948	0	15,909	0	0	0	266	05/01/2052	1.A
3132DW-DZ-3	FH SD8220 - RMBS	08/06/2026	Various		491,976	571,705	496,669	0	0	1,136	0	1,136	0	497,805	0	(5,829)	(5,829)	3,131	06/01/2052	1.A
3132DW-GG-2	FH SD8299 - RMBS	09/01/2026	Paydown		6,993	6,993	7,016	0	0	(23)	0	(23)	0	6,993	0	0	0	206	02/01/2053	1.A
3132DW-GN-7	FH SD8305 - RMBS	06/03/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	22,033	03/01/2053	1.A
3132DW-HD-8	FH SD8328 - RMBS	09/01/2026	Paydown		7,549	7,549	7,387	0	0	162	0	162	0	7,549	0	0	0	145	06/01/2053	1.A
3132DW-L5-0	FH SD8448 - RMBS	09/01/2026	Paydown		6,556	6,556	6,786	0	0	(230)	0	(230)	0	6,556	0	0	0	0	07/01/2054	1.A
3133KM-EV-3	FH RA5548 - RMBS	06/24/2026	Paydown		0	0	0	0	0	(21)	0	(21)	0	1,438	0	(1,438)	(1,438)	2,435	07/01/2051	1.A
3133KP-FQ-6	FH RA7375 - RMBS	09/01/2026	Paydown		25,750	25,750	22,355	0	0	3,396	0	3,396	0	25,750	0	0	0	0	05/01/2052	1.A
3133KY-V7-1	FH RB5138 - RMBS	09/01/2026	Paydown		859	859	735	0	0	124	0	124	0	859	0	0	0	0	12/01/2041	1.A
3133US-LK-5	FH SI2130 - RMBS	09/01/2026	Paydown		6,927	6,927	7,167	0	0	(240)	0	(240)	0	3,806	0	3,121	3,121	59	07/01/2054	1.A
3133US-LL-3	FH SI2131 - RMBS	09/01/2026	Paydown		9,000	9,000	9,312	0	0	(312)	0	(312)	0	4,945	0	4,055	4,055	76	07/01/2054	1.A
3133US-LM-1	FH SI2132 - RMBS	09/01/2026	Paydown		7,529	7,529	7,790	0	0	(261)	0	(261)	0	4,137	0	3,392	3,392	64	07/01/2054	1.A
3133W4-Y3-0	FH TC0730 - RMBS	09/01/2026	Paydown		6,552	6,552	6,360	0	0	191	0	191	0	6,552	0	0	0	0	08/01/2056	1.A
3137HQ-KD-2	FHR 5631 UZ - CMO/RMBS	09/02/2026	Paydown		6,386	7,049	7,015	0	0	35	0	35	0	7,049	0	(663)	(663)	279	03/25/2056	1.A
3138WJ-RD-2	FN AS8583 - RMBS	09/01/2026	Paydown		6,265	6,265	5,715	0	0	550	0	550	0	6,265	0	0	0	0	01/01/2047	1.A
3140JB-X9-2	FN BM7003 - RMBS	09/01/2026	Paydown		1,582	1,582	1,335	0	0	247	0	247	0	1,582	0	0	0	20	03/01/2052	1.A
3140WS-SF-2	FN FA5017 - RMBS	09/01/2026	Paydown		16,022	16,022	16,295	0	0	(273)	0	(273)	0	16,022	0	0	0	140	02/01/2056	1.A
3140XN-UD-4	FN FS6879 - RMBS	09/01/2026	Paydown		523,932	523,932	542,106	0	0	(18,174)	0	(18,174)	0	523,932	0	0	0	13,580	01/01/2054	1.A
3140Y9-S4-7	FN CC3238 - RMBS	09/01/2026	Paydown		31,296	31,296	31,090	0	0	205	0	205	0	31,296	0	0	0	0	08/01/2056	1.A
31418D-4C-3	FN MA4418 - RMBS	09/01/2026	Paydown		7,528	7,528	6,827	0	0	701	0	701	0	7,528	0	0	0	13	09/01/2036	1.A
31418D-C6-7	FN MA3692 - RMBS	09/01/2026	Paydown		38,112	38,112	35,659	0	0	2,453	0	2,453	0	38,112	0	0	0	762	07/01/2049	1.A
31418D-FR-8	FN MA3775 - RMBS	09/01/2026	Paydown		8,162	8,162	7,637	0	0	525	0	525	0	8,162	0	0	0	166	09/01/2049	1.A
31418D-RT-1	FN MA4097 - RMBS	09/01/2026	Paydown		56,261	56,261	49,957	0	0	6,304	0	6,304	0	56,261	0	0	0	141	08/01/2050	1.A
31418E-AR-1	FN MA4515 - RMBS	09/01/2026	Paydown		10,976	10,976	9,751	0	0	1,224	0	1,224	0	10,976	0	0	0	0	01/01/2037	1.A
31418E-CB-4	FN MA4565 - RMBS	09/01/2026	Paydown		17,572	17,572	16,034	0	0	1,538	0	1,538	0	17,572	0	0	0	86	03/01/2052	1.A
31418E-CR-9	FN MA4579 - RMBS	09/01/2026	Paydown		10,276	10,276	8,939	0	0	1,338	0	1,338	0	10,276	0	0	0	42	04/01/2052	1.A
31418E-CS-7	FN MA4580 - RMBS	09/01/2026	Paydown		43,252	43,252	39,954	0	0	3,298	0	3,298	0	43,252	0	0	0	501	04/01/2052	1.A
31418E-D6-4	FN MA4624 - RMBS	08/06/2026	Various		1,444,171	1,677,935	1,487,207	0	0	4,864	0	4,864	0	1,492,071	0	(47,899)	(47,899)	30,169	06/01/2052	1.A
31418E-GJ-3	FN MA4700 - RMBS	09/01/2026	Paydown		28,820	28,820	26,677	0	0	2,144	0	2,144	0	28,820	0	0	0	0	08/01/2052	1.A
31418E-KT-6	FN MA4805 - RMBS	06/05/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	4,871	11/01/2052	1.A
31418E-TL-4	FN MA5054 - RMBS	08/19/2026	Various		957,961	1,034,828	962,875	0	0	875	0	875	0	963,750	0	(5,789)	(5,789)	9,045	06/01/2053	1.A

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
31418E-YQ-7	FN MA5218 - RMBS	09/01/2026	Paydown		165,070	165,070	173,478	0	0	(8,408)	0	(8,408)	0	165,070	0	0	0	4,815	12/01/2053	1.A
31418F-CG-0	FN MA5470 - RMBS	06/03/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	10,431	09/01/2054	1.A
31418F-CJ-4	FN MA5472 - RMBS	09/01/2026	Paydown		14,504	14,504	14,998	0	0	(494)	0	(494)	0	14,504	0	0	0	79	09/01/2054	1.A
31418F-MJ-3	FN MA5760 - RMBS	09/01/2026	Paydown		44,548	44,548	44,531	0	0	17	0	17	0	44,548	0	0	0	1,030	07/01/2055	1.A
31418F-RA-7	FN MA5880 - RMBS	09/01/2026	Paydown		41,865	41,865	43,178	0	0	(1,313)	0	(1,313)	0	41,865	0	0	0	0	11/01/2055	1.A
31418F-T5-6	FN MA5971 - RMBS	08/05/2026	Various		6,135,158	6,272,131	6,064,367	0	0	1,393	0	1,393	0	6,065,760	0	69,397	69,397	(6,676)	02/01/2056	1.A
31418F-UZ-8	FN MA5999 - RMBS	09/28/2026	Various		477,532	485,221	495,532	0	0	(998)	0	(998)	0	494,534	0	(17,001)	(17,001)	6,936	03/01/2056	1.A
31418F-XJ-1	FN MA6080 - RMBS	09/01/2026	Paydown		36,800	36,800	36,742	0	0	58	0	58	0	36,800	0	0	0	274	06/01/2056	1.A
35564K-P3-7	STACR 2023-DNA1 M1A - CMO/RMBS	09/25/2026	Paydown		68,614	68,614	69,257	0	0	(643)	0	(643)	0	68,614	0	0	0	1,683	03/25/2043	2.A FE
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					57,507,205	61,732,532	57,667,054	0	0	19,860	0	19,860	0	57,677,805	0	(170,600)	(170,600)	194,470	XXX	XXX
314002-DE-5	FN BZ6400 - CMBS/RMBS	07/08/2026	Various		98,597	99,734	101,791	0	0	(64)	0	(64)	0	101,727	0	(3,130)	(3,130)	2,373	02/01/2043	1.A
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					98,597	99,734	101,791	0	0	(64)	0	(64)	0	101,727	0	(3,130)	(3,130)	2,373	XXX	XXX
00037U-AD-2	AASET 2018-3 A - ABS	07/15/2026	Paydown		120,934	120,934	120,964	120,966	0	(32)	0	(32)	0	120,934	0	0	0	3,177	12/15/2038	1.E FE
00193G-AB-7	ARIFL 25B A2 - ABS	09/15/2026	Paydown		147,909	147,909	147,891	147,892	0	17	0	17	0	147,909	0	0	0	4,541	03/15/2034	1.A FE
00449V-AB-6	ACHM 25HE3 B - RMBS	09/01/2026	Paydown		5,394	5,394	5,394	5,394	0	0	0	0	0	5,394	0	0	0	217	12/27/2055	1.D FE
00833B-AG-3	AFRMT 252 A - ABS	07/23/2026	JPMORGAN VPR FTP		100,121	100,000	99,987	100,092	0	(92)	0	(92)	0	100,000	0	121	121	2,841	07/15/2033	1.A FE
03465G-AA-4	AOMT 2023-2 A1 - RMBS	09/01/2026	Paydown		18,859	18,859	17,857	18,217	0	642	0	642	0	18,859	0	0	0	585	10/25/2067	1.A FE
03465G-AB-2	AOMT 2023-2 A2 - RMBS	09/01/2026	Paydown		6,286	6,286	5,890	6,013	0	273	0	273	0	6,286	0	0	0	195	10/25/2067	1.A FE
03465W-AA-9	AOMT 231 A1 - CMO/RMBS	09/01/2026	Paydown		45,252	45,252	44,002	44,895	0	357	0	357	0	45,252	0	0	0	1,446	09/26/2067	1.A FE
03466H-AB-9	AOMT 243 A2 - RMBS	09/01/2026	Paydown		1,584	1,584	1,523	1,540	0	44	0	44	0	1,584	0	0	0	48	11/26/2068	1.A FE
03467A-AA-5	AOMT 264 A1 - RMBS	09/01/2026	Paydown		9,467	9,467	9,467	0	0	0	0	0	0	9,467	0	0	0	45	06/25/2071	1.A FE
034932-AB-9	AOMT 2024-12 A2 - RMBS	09/01/2026	Paydown		3,998	3,998	3,998	4,014	0	(15)	0	(15)	0	3,998	0	0	0	151	10/25/2069	1.B
034942-AC-6	AOMT 242 A3 - RMBS	09/01/2026	Paydown		11,012	11,012	10,977	11,060	0	(48)	0	(48)	0	11,012	0	0	0	473	01/25/2069	1.C FE
034943-AA-8	AOMT 244 A1 - RMBS	09/01/2026	Paydown		17,476	17,476	17,475	17,511	0	(35)	0	(35)	0	17,476	0	0	0	717	01/25/2069	1.A FE
034943-AC-4	AOMT 244 A3 - RMBS	09/01/2026	Paydown		8,761	8,761	8,761	8,779	0	(19)	0	(19)	0	8,761	0	0	0	377	01/25/2069	1.B FE
037980-AA-7	AAFT 22A A - ABS	09/17/2026	Paydown		142,882	142,882	143,301	145,383	(1,464)	(1,037)	0	(2,500)	0	142,882	0	0	0	5,491	08/01/2046	1.A PL
037980-AB-5	AAFT 22A B - ABS	09/17/2026	Paydown		59,066	59,066	59,066	60,230	(1,164)	0	0	(1,164)	0	59,066	0	0	0	2,532	08/01/2046	1.C PL
037980-AC-3	AAFT 22A C - ABS	09/17/2026	Paydown		53,972	53,972	53,972	55,942	(1,970)	0	0	(1,970)	0	53,972	0	0	0	2,810	08/01/2046	2.C PL
04538H-AD-7	SPIRE 262 A2 - RMBS	09/01/2026	Paydown		4,495	4,495	4,495	0	0	0	0	0	0	4,495	0	0	0	79	04/26/2066	1.C FE
04538H-AE-5	SPIRE 262 A3 - RMBS	09/01/2026	Paydown		4,495	4,495	4,495	0	0	0	0	0	0	4,495	0	0	0	59	04/26/2066	1.F FE
04539C-AG-0	SPIRE 263 A3 - RMBS	09/01/2026	Paydown		3,659	3,659	3,659	0	0	0	0	0	0	3,659	0	0	0	27	05/25/2066	1.F FE
04941*-AA-2	ATLAS SECURITIZED PRODUCTS FUNDING 1, L.	09/24/2026	Direct		1,460,683	1,460,683	1,460,683	588,413	766	0	0	766	0	1,460,683	0	0	0	40,091	05/24/2063	1.C PL
04941*-AC-8	ATLAS SECURITIZED PRODUCTS FUNDING 1, L.	09/24/2026	Direct		1,460,683	1,460,683	1,460,683	588,178	1,002	0	0	1,002	0	1,460,683	0	0	0	40,091	05/24/2063	1.F PL
05613J-AE-6	BRAVO 2024-NQM6 A3 - RMBS	09/01/2026	Paydown		20,188	20,188	20,151	20,146	0	42	0	42	0	20,188	0	0	0	797	08/25/2064	1.A FE
05614K-AB-8	BX 2025-PURE2 A - CMBS	09/15/2026	Paydown		69,301	69,272	67,659	71,040	0	0	0	0	(3,381)	67,659	1,642	0	1,642	1,626	04/15/2042	1.A FE
10567M-AA-3	BRAVO 23NQM8 A1 - RMBS	09/01/2026	Paydown		10,434	10,434	10,446	10,503	0	(69)	0	(69)	0	10,434	0	0	0	437	10/25/2063	1.A FE
10568M-AA-2	BRAVO 23NQM1 A1 - CMO/RMBS	09/01/2026	Paydown		59,218	59,218	59,218	59,337	0	(119)	0	(119)	0	59,218	0	0	0	2,299	01/25/2063	1.A
10569G-AA-4	BRAVO 23RPL1 A1 - RMBS	09/01/2026	Paydown		23,328	23,328	22,488	22,198	0	1,130	0	1,130	0	23,328	0	0	0	773	05/25/2063	1.A
10569L-AA-3	BRAVO 24NQM3 A1 - RMBS	09/01/2026	Paydown		14,948	14,948	14,948	14,989	0	(41)	0	(41)	0	14,948	0	0	0	606	03/25/2064	1.A FE
10569L-AB-1	BRAVO 24NQM3 A2 - RMBS	09/01/2026	Paydown		8,971	8,971	8,971	8,996	0	(24)	0	(24)	0	8,971	0	0	0	375	03/25/2064	1.A FE
10569U-AA-3	BRAVO 23NQM5 A1 - RMBS	09/01/2026	Paydown		10,218	10,218	10,218	10,246	0	(28)	0	(28)	0	10,218	0	0	0	433	06/25/2063	1.A FE
10569X-AA-7	BRAVO 22RPL1 A1 - CMO/RMBS	09/01/2026	Paydown		68,003	68,003	63,596	63,530	0	4,473	0	4,473	0	68,003	0	0	0	1,224	09/25/2061	1.A FE
10570F-AB-1	BRAVO 24NQM1 A2 - RMBS	09/01/2026	Paydown		3,331	3,331	3,331	3,340	0	(9)	0	(9)	0	3,331	0	0	0	135	12/26/2063	1.A FE
10570H-AK-7	BRAVO 26NQM8 A3 - RMBS	09/25/2026	Paydown		860	860	860	0	0	0	0	0	0	860	0	0	0	0	08/25/2066	1.F FE
10570M-AC-4	BRAVO 2025-NQM6 A1 - RMBS	09/01/2026	Paydown		12,845	12,845	12,903	12,899	0	(55)	0	(55)	0	12,845	0	0	0	484	06/25/2065	1.A FE
10570N-AA-6	BRAVO 2024-CES1 A1A - RMBS	09/01/2026	Paydown		58,654	58,654	58,654	58,566	88	0	0	88	0	58,654	0	0	0	2,494	04/27/2054	1.A FE
105925-AC-5	BRAVO 2024-NQM5 A3 - RMBS	09/01/2026	Paydown		6,076	6,076	6,085	6,085	0	(9)	0	(9)	0	6,076	0	0	0	246	06/25/2064	1.B
105933-AC-9	BRAVO 23NQM2 A3 - CMO/RMBS	09/01/2026	Paydown		11,449	11,449	10,653	10,819	0	629	0	629	0	11,449	0	0	0	297	05/25/2062	1.C FE
123911-AA-7	BX 25B103 A - CMBS	08/12/2026	BANK OF MONTREAL		295,934	300,000	305,999	304,978	0	(737)	0	(737)	0	304,242	0	(8,308)	(8,308)	12,890	02/12/2042	1.A FE
12530G-AC-2	CFMT 2022-HB9 M2 - RMBS	06/25/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	677	09/25/2037	1.B FE
12555D-AB-1	CIM 2019-INV1 A2 - CMO/RMBS	09/25/2026	Paydown		750	750	749	805	0	(56)	0	(56)	0	750	0	0	0	24	02/25/2049	1.A

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
12570L-AC-2	CIFC 221 B - CDO	07/08/2026	Paydown		0	250,000	248,625	248,234	0	(61)	0	(61)	0	248,173	0	(248,173)	(248,173)	260,172	04/17/2035	1.C FE
12665L-AA-2	COLT 2024-2 A1 - RMBS	09/01/2026	Paydown		11,577	11,577	11,577	11,609	0	(33)	0	(33)	0	11,577	0	0	0	453	04/25/2069	1.A FE
12665L-AC-8	COLT 2024-2 A3 - RMBS	09/01/2026	Paydown		6,958	6,958	6,958	6,978	0	(20)	0	(20)	0	6,958	0	0	0	286	04/25/2069	1.F FE
12674L-AC-7	COLT 253 A3 - RMBS	09/01/2026	Paydown		5,445	5,445	5,490	0	0	(46)	0	(46)	0	5,445	0	0	0	171	03/25/2070	1.F FE
12675L-AA-0	COLT 2025-9 A1 - RMBS	09/01/2026	Paydown		21,470	21,470	21,470	21,473	0	(3)	0	(3)	0	21,470	0	0	0	736	09/25/2070	1.A FE
126780-AA-6	CROSS 26NQ10 A1 - RMBS	09/25/2026	Paydown		2,096	2,096	2,096	0	0	0	0	0	0	2,096	0	0	0	0	09/25/2071	1.A FE
14320A-AD-3	CARMX 2025-2 A3 - ABS	07/15/2026	US BANCORP		1,001,875	1,000,000	999,853	999,884	0	28	0	28	0	999,912	0	1,963	1,963	26,258	03/15/2030	1.A FE
148806-FM-9	Sallie Mae Unlevered - 0.000% 12/2055 CI	09/25/2026	Primary Investment KKR		29,328	29,328	29,328	29,328	0	0	0	0	0	29,328	0	0	0	0	12/25/2055	2.B FE
16160V-AB-9	CHASE 25RPL1 A1A - RMBS	09/01/2026	Paydown		8,989	8,989	8,067	8,035	0	955	0	955	0	8,989	0	0	0	203	04/25/2065	1.A FE
161929-AB-0	CHASE 2024-2 A3 - RMBS	09/01/2026	Paydown		35,698	35,698	35,319	35,565	0	133	0	133	0	35,698	0	0	0	1,414	02/25/2055	1.A
161935-AU-5	CHASE 255 A9 - RMBS	09/01/2026	Paydown		35,808	35,808	35,899	36,309	0	(502)	0	(502)	0	35,808	0	0	0	1,538	04/25/2056	1.A
17179V-AA-8	CIM 2024-R1 A1 - RMBS	09/01/2026	Paydown		18,938	18,938	18,308	18,161	0	778	0	778	0	18,938	0	0	0	597	06/25/2064	1.A
19688G-AA-1	COLT 2021-4 A1 - CMO/RMBS	09/01/2026	Paydown		30,409	30,409	30,408	30,405	0	3	0	3	0	30,409	0	0	0	277	10/25/2066	1.A FE
19688T-AC-9	COLT 2024-1 A3 - RMBS	07/01/2026	Paydown		1,283	1,283	1,278	1,281	0	1	0	1	0	1,283	0	0	0	45	02/25/2069	1.C FE
19688X-AA-4	COLT 2024-6 A1 - CMO/RMBS	09/01/2026	Paydown		18,532	18,532	18,532	18,547	0	(15)	0	(15)	0	18,532	0	0	0	698	11/25/2069	1.A FE
19688Y-AA-2	COLT 2024-7 A1 - RMBS	06/25/2026	Paydown		0	0	0	13,817	0	0	0	0	0	13,817	0	(13,817)	(13,817)	1,616	12/26/2069	1.A FE
19689B-AA-1	COLT 2025-6 A1 - RMBS	09/01/2026	Paydown		31,891	31,891	32,010	22,783	0	(124)	0	(124)	0	31,891	0	0	0	1,060	08/25/2070	1.A FE
19689D-AA-7	COLT 2025-8 A1 - RMBS	09/01/2026	Paydown		12,981	12,981	12,980	12,922	0	59	0	59	0	12,981	0	0	0	450	08/25/2070	1.A FE
20754D-AA-5	CAS 2022-R05 2M1 - CMO/RMBS	06/25/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	66	04/25/2042	1.A FE
20755R-AC-9	CAS 2024-R06 1M2 - CMO/RMBS	09/25/2026	Paydown		14,724	14,724	14,724	14,724	0	0	0	0	0	14,724	0	0	0	542	09/26/2044	1.B
207941-AA-3	CAS 2024-R03 2M1 - CMO/RMBS	09/25/2026	Paydown		54,139	54,139	54,156	54,056	0	83	0	83	0	54,139	0	0	0	1,964	03/25/2044	1.A FE
21H020-68-3	G2JUMB-2N-AUG-2026 - MBS	08/10/2026	JP MORGAN SECURITIES INC.		1,443,938	1,800,000	1,470,375	0	0	0	0	0	0	1,470,375	0	(26,438)	(26,438)	1,900	08/20/2056	1.A FE
21H020-69-1	G2JUMB-2N-SEP-2025 - MBS	09/08/2026	JP MORGAN SECURITIES INC.		1,438,875	1,800,000	1,443,094	0	0	0	0	0	0	1,443,094	0	(4,219)	(4,219)	2,000	09/20/2056	1.A FE
22757C-AD-4	CROSS 24H7 A2 - RMBS	09/01/2026	Paydown		8,455	8,455	8,455	8,463	0	(8)	0	(8)	0	8,455	0	0	0	320	11/25/2069	1.A
22757H-AC-5	CROSS 24H5 A3 - RMBS	09/01/2026	Paydown		3,555	3,555	3,555	3,560	0	(6)	0	(6)	0	3,555	0	0	0	146	08/26/2069	1.A
22758E-AA-5	CROSS 26NQM1 A1 - RMBS	09/01/2026	Paydown		38,737	38,737	38,737	0	0	1	0	1	0	38,737	0	0	0	1,035	02/25/2061	1.A FE
22758E-AG-2	CROSS 26NQM1 A3 - RMBS	09/01/2026	Paydown		5,534	5,534	5,534	0	0	0	0	0	0	5,534	0	0	0	162	02/25/2061	1.F FE
22758J-AE-6	CROSS 2026-NQM9 A1 - RMBS	09/01/2026	Paydown		9,079	9,079	9,079	0	0	0	0	0	0	9,079	0	0	0	43	08/25/2071	1.A FE
22758N-AE-7	CROSS 25H1 A3 - RMBS	09/01/2026	Paydown		3,890	3,890	3,890	3,898	0	(8)	0	(8)	0	3,890	0	0	0	158	02/25/2070	1.B
22758T-AC-8	CROSS 25H6 A1 - RMBS	09/01/2026	Paydown		22,978	22,978	22,977	22,982	0	(4)	0	(4)	0	22,978	0	0	0	796	07/25/2070	1.A FE
22758T-AE-4	CROSS 25H6 A3 - RMBS	09/01/2026	Paydown		11,489	11,489	11,585	0	0	(97)	0	(97)	0	11,489	0	0	0	328	07/25/2070	1.B FE
24703V-AE-1	DEFT 252 A3 - ABS	07/09/2026	MITSUBISHI		597,141	600,000	599,994	599,995	0	2	0	2	0	599,996	0	(2,856)	(2,856)	13,596	03/22/2031	1.A FE
30191W-AC-9	FIGRE 25HE8 C - RMBS	09/01/2026	Paydown		9,302	9,302	9,302	9,303	0	(1)	0	(1)	0	9,302	0	0	0	338	11/25/2055	1.G FE
31684F-AB-0	FIGRE 24HE5 B - RMBS	08/25/2026	Paydown		5,053	5,053	5,053	5,053	0	1	0	1	0	5,053	0	0	0	173	10/26/2054	1.D FE
31684H-AA-8	FIGRE 24HE1 A - RMBS	08/25/2026	Paydown		15,038	15,038	15,038	15,038	0	0	0	0	0	15,038	0	0	0	576	03/25/2054	1.A FE
31684H-AB-6	FIGRE 24HE1 B - RMBS	07/25/2026	Paydown		1,440	1,440	1,440	1,440	0	0	0	0	0	1,440	0	0	0	54	03/25/2054	1.D FE
316923-AA-9	FASST 2026-PC2 A1 - RMBS	09/25/2026	Paydown		147,219	147,219	143,425	0	0	3,794	0	3,794	0	147,219	0	0	0	724	06/25/2076	1.A FE
316927-AA-0	FIGRE 24HE2 A - RMBS	08/25/2026	Paydown		13,805	13,805	13,802	13,804	0	1	0	1	0	13,805	0	0	0	543	05/26/2054	1.A FE
316939-AA-5	FIGRE 26EXP1 A - RMBS	09/01/2026	Paydown		10,694	10,694	10,948	0	0	(254)	0	(254)	0	10,694	0	0	0	358	06/26/2056	1.A FE
316939-AB-3	FIGRE 26EXP1 B - RMBS	09/01/2026	Paydown		8,020	8,020	8,211	0	0	(190)	0	(190)	0	8,020	0	0	0	274	06/26/2056	1.D FE
345214-CD-0	FASTR 2025-A A2 - ABS	09/15/2026	Paydown		154,771	154,717	153,769	156,999	0	0	0	0	(3,231)	153,769	1,002	0	1,002	3,720	11/15/2029	1.A FE
35564K-H3-6	STACR 2022-DNA6 M1A - CMO/RMBS	09/25/2026	Paydown		32,539	32,539	32,539	32,483	0	56	0	56	0	32,539	0	0	0	1,512	09/25/2042	1.A
36168K-AA-5	GCAT 2021-NQM5 A1 - CMO/RMBS	09/01/2026	Paydown		36,116	36,116	36,115	36,112	0	4	0	4	0	36,116	0	0	0	285	07/26/2066	1.A
36168W-AC-5	GCAT 22NQM5 A3 - CMO/RMBS	09/01/2026	Paydown		8,175	8,175	7,711	7,919	0	256	0	256	0	8,175	0	0	0	304	08/25/2067	1.D
36169D-AA-0	GCAT 23NQM2 A1 - CMO/RMBS	09/01/2026	Paydown		33,180	33,180	33,180	33,525	0	(345)	0	(345)	0	33,180	0	0	0	1,243	11/25/2067	1.A
36169G-AC-9	GCAT 2023-NQM3 A3 - RMBS	09/01/2026	Paydown		8,147	8,147	8,147	8,207	0	(60)	0	(60)	0	8,147	0	0	0	393	08/27/2068	1.F
36171G-AC-5	GCAT 25NQM1 A3 - RMBS	09/01/2026	Paydown		28,046	28,046	28,045	28,080	0	(35)	0	(35)	0	28,046	0	0	0	1,044	11/25/2069	1.B
36171H-AC-3	GCAT 2025-NQM2 A3 - RMBS	09/01/2026	Paydown		3,952	3,952	3,952	3,952	0	0	0	0	0	3,952	0	0	0	155	04/25/2070	2.A
36173U-AG-3	GCAT 2026-NQM3 A3 - RMBS	09/01/2026	Paydown		14,357	14,357	14,357	0	0	0	0	0	0	14,357	0	0	0	206	04/27/2071	1.F FE
36262P-AF-8	GSMBS 2021-PJ10 A6 - RMBS	09/01/2026	Paydown		8,052	8,052	7,179	7,291	0	760	0	760	0	8,052	0	0	0	136	03/25/2052	1.A
36274Q-AA-3	GSMBS 26R1 A1 - RMBS	09/01/2026	Paydown		42,010	42,010	42,009	0	0	1	0	1	0	42,010	0	0	0	(632)	04/25/2063	1.A FE
36274Y-AG-3	GSMBS 2026-NQM4 A3 - RMBS	09/01/2026	Paydown		3,596	3,596	3,596	0	0	0	0	0	0	3,596	0	0	0	57	06/25/2066	1.F FE
362933-AA-1	GSMBS 25NQM6 A1 - RMBS	09/01/2026	Paydown		15,123	15,123	15,122	15,124	0	(2)	0	(2)	0	15,123	0	0	0	500	02/25/2066	1.A FE
362988-AF-4	GSMBS 26NQM5 A2 - RMBS	09/01/2026	Paydown		2,828	2,828	2,828	0	0	0	0	0	0	2,828	0	0	0	14	11/26/2066	1.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
36831C-AB-8	GCAT 24NQM2 A2 - RMBS	09/01/2026	Paydown		2,635	2,635	2,635	2,639	0	(4)	0	(4)	0	2,635	0	0	0	104	06/25/2059	1.A
40446V-AA-7	HTAP 253 A - RMBS	09/01/2026	Paydown		470,956	470,956	465,405	465,413	0	5,542	0	5,542	0	470,956	0	0	0	18,345	11/25/2043	2.B FE
43761Y-AD-6	HOMES 25AFC2 A2 - RMBS	09/01/2026	Paydown		12,581	12,581	12,731	0	0	(149)	0	(149)	0	12,581	0	0	0	369	06/25/2060	1.C FE
43762C-AA-9	HOMES 25NQM5 A1 - RMBS	09/01/2026	Paydown		32,973	32,973	32,973	32,978	0	(5)	0	(5)	0	32,973	0	0	0	1,122	09/25/2070	1.A FE
437920-AE-1	HOMES 2024-AFC2 A3 - RMBS	09/01/2026	Paydown		3,934	3,934	3,934	3,938	0	(4)	0	(4)	0	3,934	0	0	0	152	10/27/2059	1.E FE
437922-AA-5	HOMES 26NQM1 A1 - RMBS	09/01/2026	Paydown		14,898	14,898	14,898	0	0	0	0	0	0	14,898	0	0	0	404	09/25/2070	1.A FE
437940-AG-4	HOMES 26NQM5 A3 - RMBS	09/01/2026	Paydown		1,750	1,750	1,750	0	0	0	0	0	0	1,750	0	0	0	0	07/27/2071	1.F FE
465983-AA-2	JPMMT 24NQM1 A1 - RMBS	09/01/2026	Paydown		26,040	26,040	26,039	26,540	0	(501)	0	(501)	0	26,040	0	0	0	940	02/25/2064	1.A
465983-AB-0	JPMMT 24NQM1 A2 - RMBS	09/01/2026	Paydown		4,341	4,341	4,341	4,404	0	(63)	0	(63)	0	4,341	0	0	0	164	02/25/2064	1.A
465983-AC-8	JPMMT 24NQM1 A3 - RMBS	09/01/2026	Paydown		4,341	4,341	4,341	4,425	0	(84)	0	(84)	0	4,341	0	0	0	167	02/25/2064	1.B
46651X-AD-4	JPMMT 2020-1 A3A - RMBS	09/01/2026	Paydown		1,431	1,431	1,458	1,470	0	(39)	0	(39)	0	1,431	0	0	0	29	06/27/2050	1.A
46658R-AD-0	JPMMT 245 A4 - RMBS	09/01/2026	Paydown		21,512	21,512	21,400	21,375	0	137	0	137	0	21,512	0	0	0	850	11/25/2054	1.A
46658R-AF-5	JPMMT 245 A6 - RMBS	07/01/2026	Paydown		3,122	3,122	3,100	3,083	0	40	0	40	0	3,122	0	0	0	258	11/25/2054	1.A FE
46659A-AA-2	JPMMT 2024-11 A2 - RMBS	09/01/2026	Paydown		13,596	13,596	13,579	13,594	0	2	0	2	0	13,596	0	0	0	526	04/26/2055	1.A
46660C-AA-5	JPMMT 25HE3 A1 - RMBS	09/20/2026	Paydown		33,278	33,278	33,278	33,278	0	0	0	0	0	33,278	0	0	0	1,126	03/20/2056	1.A FE
46660P-AG-3	JPMMT 26VIS1 A3 - RMBS	09/01/2026	Paydown		1,700	1,700	1,700	0	0	0	0	0	0	1,700	0	0	0	45	06/25/2066	1.G FE
50205W-AA-5	LHOME 24RTL5 A1 - RMBS	07/16/2026	CROSS		500,469	500,000	499,995	499,994	0	0	0	0	0	499,994	0	475	475	17,374	09/26/2039	1.G FE
55431@-AA-9	DOGWOOD TERM LOAN - ABS	07/25/2026	Paydown		41,736	41,736	41,736	41,736	0	0	0	0	0	41,736	0	0	0	1,318	06/24/2032	1.G PL
59980F-AC-0	MCMLT 26R1 A1 - RMBS	09/01/2026	Paydown		34,682	34,682	34,681	0	0	1	0	1	0	34,682	0	0	0	780	10/25/2062	1.A FE
59982D-AA-7	MCMLT 2024-RS2 A1 - CMO/RMBS	09/01/2026	Paydown		1,716	1,716	1,557	1,494	0	222	0	222	0	1,716	0	0	0	32	09/03/2069	2.B FE
59982H-AC-4	MCMLT 2021-NMR1 A1 - CMO/RMBS	09/01/2026	Paydown		9,279	9,279	9,348	9,303	0	(24)	0	(24)	0	9,279	0	0	0	72	11/26/2060	1.A
599920-AA-3	MCMLT 2024-RS1 A1 - RMBS	09/01/2026	Paydown		5,542	5,542	5,202	1,316	0	417	0	417	0	5,542	0	0	0	101	11/01/2069	2.B FE
61775L-AG-3	MSRM 23INV1 A4 - RMBS	09/01/2026	Paydown		23,433	23,433	23,065	22,844	0	589	0	589	0	23,433	0	0	0	970	08/25/2053	1.A
61776U-AD-9	MSRM 24NQM3 A2 - RMBS	09/01/2026	Paydown		4,703	4,703	4,703	4,711	0	(7)	0	(7)	0	4,703	0	0	0	161	07/25/2069	1.A
61781C-AC-4	MSRM 26NQM8 A1 - RMBS	09/25/2026	Various		493,427	500,000	499,991	0	0	(2)	0	(2)	0	499,989	0	(6,562)	(6,562)	3,496	06/25/2071	1.A FE
617955-AC-3	MSRM 25NQ10 A1 - RMBS	09/01/2026	Paydown		21,408	21,408	21,408	21,408	0	0	0	0	0	21,408	0	0	0	718	11/25/2070	1.A FE
62957J-AG-6	NYMT 25INV2 A3 - RMBS	09/01/2026	Paydown		4,189	4,189	4,201	1,676	0	(13)	0	(13)	0	4,189	0	0	0	139	10/25/2060	1.G FE
62957X-AG-5	NYMT 26INV2 A3 - RMBS	09/01/2026	Paydown		1,014	1,014	1,014	0	0	0	0	0	0	1,014	0	0	0	25	04/25/2061	1.F FE
62958D-AG-8	NYMT 26INV4 A3 - RMBS	09/01/2026	Paydown		756	756	756	0	0	0	0	0	0	756	0	0	0	4	08/25/2061	1.F FE
64830N-AA-9	NRZT 19RPL3 A1 - CMO/RMBS	09/01/2026	Paydown		11,209	11,209	10,360	10,734	0	475	0	475	0	11,209	0	0	0	204	07/25/2059	1.A
64832B-AE-5	NRZT 24NQM2 A3 - RMBS	09/01/2026	Paydown		4,025	4,025	4,025	4,031	0	(6)	0	(6)	0	4,025	0	0	0	148	09/25/2064	1.B
64832C-AC-7	NRZT 2025-NQM3 A1 - RMBS	09/01/2026	Paydown		5,874	5,874	5,901	0	0	(27)	0	(27)	0	5,874	0	0	0	106	05/26/2065	1.A FE
64832C-AE-3	NRZT 2025-NQM3 A3 - RMBS	09/01/2026	Paydown		3,916	3,916	3,916	3,918	0	(3)	0	(3)	0	3,916	0	0	0	150	05/26/2065	1.C
64832G-AE-4	NRZT 2025-NQM5 A3 - RMBS	09/01/2026	Paydown		9,027	9,027	9,027	9,029	0	(2)	0	(2)	0	9,027	0	0	0	334	08/25/2065	1.G FE
67117D-AA-8	OBX 22NQM7 A1 - CMO/RMBS	07/19/2026	Paydown		322,972	322,972	323,174	330,169	0	(7,197)	0	(7,197)	0	322,972	0	0	0	12,951	08/25/2062	1.A FE
67117D-AB-6	OBX 22NQM7 A2 - CMO/RMBS	07/19/2026	Paydown		161,507	161,507	161,254	164,001	0	(2,494)	0	(2,494)	0	161,507	0	0	0	7,224	08/25/2062	1.A FE
67117D-AC-4	OBX 22NQM7 A3 - RMBS	08/07/2026	Paydown		226,110	226,110	223,563	228,563	0	(2,453)	0	(2,453)	0	226,110	0	0	0	10,114	08/25/2062	1.B
67117V-AB-6	OBX 2023-NQM6 A2 - RMBS	07/19/2026	Paydown		107,160	107,160	107,158	107,606	0	(446)	0	(446)	0	107,160	0	0	0	5,852	07/25/2063	1.A FE
67118H-AC-4	OBX 24NQM2 A2 - RMBS	09/01/2026	Paydown		12,577	12,577	12,577	12,620	0	(44)	0	(44)	0	12,577	0	0	0	515	12/26/2063	1.A
67118K-AA-1	OBX 24NQM3 A1 - RMBS	09/01/2026	Paydown		8,183	8,183	8,183	8,204	0	(22)	0	(22)	0	8,183	0	0	0	314	12/26/2063	1.A
67118K-AB-9	OBX 24NQM3 A2 - RMBS	09/01/2026	Paydown		3,247	3,247	3,247	3,257	0	(10)	0	(10)	0	3,247	0	0	0	129	12/26/2063	1.B
67118T-AA-2	OBX 24-NQM4 A1 - RMBS	09/01/2026	Paydown		12,587	12,587	12,586	12,680	0	(93)	0	(93)	0	12,587	0	0	0	534	01/25/2064	1.A
67118T-AC-8	OBX 24-NQM4 A3 - RMBS	09/01/2026	Paydown		7,564	7,564	7,559	8,208	0	(644)	0	(644)	0	7,564	0	0	0	334	01/25/2064	1.B
67118X-AB-1	OBX 24NQM6 A2 - RMBS	09/01/2026	Paydown		2,743	2,743	2,743	2,750	0	(7)	0	(7)	0	2,743	0	0	0	124	02/25/2064	1.A
67118X-AC-9	OBX 24NQM6 A3 - RMBS	09/01/2026	Paydown		2,743	2,743	2,743	2,750	0	(7)	0	(7)	0	2,743	0	0	0	126	02/25/2064	1.B
67119C-AB-6	OBX 24NQM8 A2 - RMBS	09/01/2026	Paydown		10,315	10,315	10,315	10,325	0	(10)	0	(10)	0	10,315	0	0	0	439	05/27/2064	1.B
67119C-AC-4	OBX 24NQM8 A3 - RMBS	09/01/2026	Paydown		20,630	20,630	20,630	20,650	0	(20)	0	(20)	0	20,630	0	0	0	900	05/27/2064	1.B
67119D-AB-4	OBX 24NQM9 A2 - RMBS	09/01/2026	Paydown		6,144	6,144	6,144	6,147	0	(3)	0	(3)	0	6,144	0	0	0	248	01/25/2064	1.B
67119D-AC-2	OBX 24NQM9 A3 - RMBS	09/01/2026	Paydown		2,458	2,458	2,458	2,463	0	(5)	0	(5)	0	2,458	0	0	0	102	01/25/2064	1.B
67119E-AC-0	OBX 24NQ11 A3 - RMBS	09/01/2026	Paydown		3,486	3,486	3,486	3,492	0	(6)	0	(6)	0	3,486	0	0	0	140	06/25/2064	1.B
67119F-AB-9	OBX 24NQM7 A2 - RMBS	09/01/2026	Paydown		3,253	3,253	3,253	3,262	0	(9)	0	(9)	0	3,253	0	0	0	142	03/25/2064	1.A
67119M-AC-2	OBX 2024-NQM10 A3 - RMBS	09/01/2026	Paydown		10,386	10,386	10,386	10,427	0	(41)	0	(41)	0	10,386	0	0	0	436	05/27/2064	1.B
67119P-AP-6	OBX 2024-NQM13 A1 - RMBS	09/01/2026	Paydown		17,471	17,471	17,457	17,478	0	(7)	0	(7)	0	17,471	0	0	0	610	06/25/2064	1.A
67119X-AC-8	OBX 2024-NQM14 A1 - RMBS	09/01/2026	Paydown		13,305	13,305	13,305	13,322	0	(17)	0	(17)	0	13,305	0	0	0	424	09/25/2064	1.A

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
67120G-AE-8	OBX 24NQ16 A3 - RMBS	09/01/2026	Paydown		5,438	5,438	5,438	5,444	0	(6)	0	(6)	0	5,438	0	0	0	211	10/27/2064	1.B
67120V-AA-3	OBX 2025-NQM2 A1 - RMBS	09/01/2026	Paydown		17,790	17,790	17,841	17,836	0	(45)	0	(45)	0	17,790	0	0	0	664	11/25/2064	1.A FE
67121U-AC-0	OBX 25NQ13 A3 - RMBS	09/01/2026	Paydown		4,741	4,741	4,741	4,744	0	(3)	0	(3)	0	4,741	0	0	0	185	05/26/2065	1.F FE
67123G-AC-9	OBXT 25R1 A1 - RMBS	09/01/2026	Paydown		17,066	17,066	17,065	17,067	0	(1)	0	(1)	0	17,066	0	0	0	568	09/25/2062	1.A FE
67123J-AA-7	NYC 2528L A - CMBS	08/26/2026	Bank of America Merrill Lynch		198,398	200,000	199,322	199,327	0	149	0	149	0	199,477	0	(1,078)	(1,078)	6,999	11/05/2038	1.A FE
67123V-AF-9	OBX 26NQM2 A1 - RMBS	09/01/2026	Paydown		16,661	16,661	16,660	0	0	0	0	0	0	16,661	0	0	0	473	12/25/2065	1.A FE
67124D-AK-7	OBX 26NQM5 A3 - RMBS	09/01/2026	Paydown		14,189	14,189	14,189	0	0	0	0	0	0	14,189	0	0	0	323	01/25/2066	1.E FE
67124F-AA-4	OBX 26NQM4 FCF - RMBS	09/01/2026	Paydown		29,118	29,118	29,118	0	0	0	0	0	0	29,118	0	0	0	634	02/25/2066	1.A FE
67125E-AJ-7	OBX 26R3 A3 - RMBS	09/25/2026	Paydown		3,492	3,492	3,492	0	0	0	0	0	0	3,492	0	0	0	8	07/25/2063	1.F FE
67126G-AC-6	OBX 25NQ20 A1 - RMBS	09/01/2026	Paydown		39,907	39,907	39,906	39,911	0	(3)	0	(3)	0	39,907	0	0	0	1,342	10/25/2065	1.A FE
673911-AD-5	OBX 24NQ17 A2 - RMBS	09/01/2026	Paydown		4,114	4,114	4,114	4,119	0	(5)	0	(5)	0	4,114	0	0	0	159	11/25/2064	1.B
673911-AE-3	OBX 24NQ17 A3 - RMBS	09/01/2026	Paydown		4,114	4,114	4,114	4,119	0	(5)	0	(5)	0	4,114	0	0	0	163	11/25/2064	1.B
673913-AC-3	OBX 24NQ18 A3 - RMBS	09/01/2026	Paydown		6,474	6,474	6,474	6,482	0	(8)	0	(8)	0	6,474	0	0	0	256	10/27/2064	1.B
673919-AB-2	OBX 23NQM5 A2 - CMO/RMBS	07/19/2026	Paydown		111,209	111,209	111,208	111,339	0	(130)	0	(130)	0	111,209	0	0	0	5,969	06/25/2063	1.A FE
673924-AC-0	OBX 2025-NQM14 A1 - RMBS	09/01/2026	Paydown		15,075	15,075	15,075	15,099	0	(24)	0	(24)	0	15,075	0	0	0	534	07/27/2065	1.A FE
673930-AE-3	OBX 26NQ13 A1 - RMBS	09/25/2026	Paydown		3,526	3,526	3,526	0	0	0	0	0	0	3,526	0	0	0	0	07/26/2066	1.A FE
67448B-AA-2	OBX 25NQ21 AFC - RMBS	09/01/2026	Paydown		27,291	27,291	27,290	27,292	0	(1)	0	(1)	0	27,291	0	0	0	889	10/26/2065	1.A FE
67448N-AA-6	OBX 24NQM5 A1 - RMBS	09/01/2026	Paydown		27,923	27,923	27,922	27,997	0	(74)	0	(74)	0	27,923	0	0	0	1,094	01/25/2064	1.A
67448N-AB-4	OBX 24NQM5 A2 - RMBS	09/01/2026	Paydown		3,723	3,723	3,723	3,763	0	(40)	0	(40)	0	3,723	0	0	0	153	01/25/2064	1.A
67448N-AC-2	OBX 24NQM5 A3 - RMBS	09/01/2026	Paydown		3,723	3,723	3,723	3,730	0	(7)	0	(7)	0	3,723	0	0	0	156	01/25/2064	1.A
67448P-AA-1	OBX 2024-NQM12 A1 - RMBS	09/01/2026	Paydown		14,131	14,131	14,131	14,191	0	(60)	0	(60)	0	14,131	0	0	0	502	07/25/2064	1.A
67448Y-AC-8	OBX 2025-NQM3 A1 - RMBS	09/01/2026	Paydown		6,012	6,012	6,012	6,016	0	(4)	0	(4)	0	6,012	0	0	0	222	12/26/2064	1.A
67448Y-AE-4	OBX 2025-NQM3 A3 - RMBS	09/01/2026	Paydown		9,017	9,017	9,017	9,024	0	(7)	0	(7)	0	9,017	0	0	0	351	12/26/2064	1.D
67449B-AA-1	OBX 2025-NQM11 A1 - RMBS	09/01/2026	Paydown		14,086	14,086	14,086	14,086	0	0	0	0	0	14,086	0	0	0	521	05/26/2065	1.A FE
67449C-AB-7	OBX 2023-NQM10 A2 - RMBS	09/01/2026	Paydown		4,583	4,583	4,607	4,624	0	(42)	0	(42)	0	4,583	0	0	0	208	10/25/2063	1.A
67449D-AA-7	OBX 24NQ15 A1 - RMBS	09/01/2026	Paydown		9,590	9,590	9,590	9,602	0	(12)	0	(12)	0	9,590	0	0	0	329	10/27/2064	1.A
67449D-AB-5	OBX 24NQ15 A2 - RMBS	09/01/2026	Paydown		4,795	4,795	4,795	4,802	0	(6)	0	(6)	0	4,795	0	0	0	172	10/27/2064	1.A
67449D-AC-3	OBX 24NQ15 A3 - RMBS	09/01/2026	Paydown		4,795	4,795	4,795	4,802	0	(6)	0	(6)	0	4,795	0	0	0	177	10/27/2064	1.B
67449P-AG-7	OBX 26NQM9 A3 - RMBS	09/01/2026	Paydown		7,310	7,310	7,392	0	0	(82)	0	(82)	0	7,310	0	0	0	151	05/25/2066	1.F FE
68270D-AA-9	OMFIT 2025-1 A - ABS	09/23/2026	JP MORGAN SECS INC., - FIXED INCOME		196,859	200,000	199,979	200,145	0	(30)	0	(30)	0	200,115	0	(3,256)	(3,256)	7,498	07/14/2038	1.A FE
69377T-AB-2	PRKCM 22AFC2 A2 - RMBS	09/01/2026	Paydown		7,457	7,457	7,457	7,630	0	(174)	0	(174)	0	7,457	0	0	0	294	09/25/2057	1.B
69377T-AC-0	PRKCM 22AFC2 A3 - RMBS	09/01/2026	Paydown		21,624	21,624	21,542	14,059	0	115	0	115	0	21,624	0	0	0	762	09/25/2057	1.B
69381D-AA-3	PRPM 2024-RPL2 A1 - RMBS	09/25/2026	Paydown		10,326	10,326	9,717	9,592	0	734	0	734	0	10,326	0	0	0	244	05/26/2054	1.A
69383X-AU-3	PMTLT 26CNF3 A19 - RMBS	09/01/2026	Paydown		16,338	16,338	16,210	0	0	128	0	128	0	16,338	0	0	0	377	04/25/2057	1.B FE
69392C-AA-2	PRET 2024-RPL2 A1 - RMBS	09/01/2026	Paydown		8,065	8,065	7,648	7,703	0	362	0	362	0	8,065	0	0	0	213	06/25/2064	1.A
72703P-AJ-2	PLNT 2025-1 A11 - ABS	09/05/2026	Paydown		625	625	625	625	0	0	0	0	0	625	0	0	0	26	12/05/2055	2.B FE
73015C-BD-4	PMTLT 24INV2 A28 - RMBS	09/01/2026	Paydown		8,660	8,660	8,672	8,669	0	(9)	0	(9)	0	8,660	0	0	0	344	12/25/2059	1.A
74386P-AB-9	PFMT 261 A2 - RMBS	09/01/2026	Paydown		19,470	19,470	19,276	0	0	195	0	195	0	19,470	0	0	0	542	02/25/2056	1.A FE
74386P-AP-8	PFMT 261 A14 - RMBS	09/01/2026	Paydown		2,921	2,921	2,877	0	0	44	0	44	0	2,921	0	0	0	81	02/25/2056	1.B FE
74388K-AN-2	PFMT 262 A13 - RMBS	09/01/2026	Paydown		5,235	5,235	5,185	0	0	51	0	51	0	5,235	0	0	0	37	07/25/2056	1.B FE
74388R-AP-2	PFMT 255 A14 - RMBS	09/01/2026	Paydown		6,656	6,656	6,633	6,633	0	23	0	23	0	6,656	0	0	0	242	11/25/2055	1.B FE
74389B-AA-9	PFMT 2024-1 A1 - RMBS	09/01/2026	Paydown		11,138	11,138	10,898	10,921	0	217	0	217	0	11,138	0	0	0	399	12/28/2054	1.A
748956-AB-5	RCKT 23CES2 A1B - RMBS	09/01/2026	Paydown		13,392	13,392	13,392	13,405	0	(13)	0	(13)	0	13,392	0	0	0	635	09/25/2043	1.A
74935W-AP-9	RCKT 23CES1 A1B - CMO/RMBS	08/01/2026	Paydown		67,092	67,092	67,092	66,947	0	145	0	145	0	67,092	0	0	0	3,583	06/25/2043	1.A FE
74938K-AA-5	RCKT 24CES5 A1A - RMBS	09/01/2026	Paydown		15,012	15,012	15,012	15,036	0	(23)	0	(23)	0	15,012	0	0	0	583	07/25/2044	1.A
74938W-AB-7	RCKT 2022-2 A2 - RMBS	07/30/2026	Various		296,926	366,470	346,601	348,203	0	1,136	0	1,136	0	349,339	0	(52,413)	(52,413)	6,900	02/26/2052	1.A FE
74939F-AA-5	RCKT 2024-CES4 A1A - RMBS	09/01/2026	Paydown		56,091	56,091	56,463	25,519	0	(396)	0	(396)	0	56,091	0	0	0	2,149	06/27/2044	1.A
74939F-AB-3	RCKT 2024-CES4 A1B - RMBS	09/01/2026	Paydown		5,099	5,099	5,099	5,104	0	(5)	0	(5)	0	5,099	0	0	0	216	06/27/2044	1.A
74939L-AA-2	RCKT 25CE10 A1A - RMBS	09/01/2026	Paydown		44,726	44,726	44,726	44,730	0	(4)	0	(4)	0	44,726	0	0	0	1,484	10/25/2055	1.A FE
74939W-AA-8	RCKT 2025-CES8 A1A - RMBS	09/01/2026	Paydown		49,932	49,932	50,205	50,178	0	(246)	0	(246)	0	49,932	0	0	0	1,732	08/25/2055	1.A FE
74940F-AA-2	RCKT 26CES5 A1A - RMBS	09/01/2026	Paydown		23,588	23,588	23,587	0	0	0	0	0	0	23,588	0	0	0	292	05/25/2056	1.A FE
74940G-AA-0	RCKT 26CES7 A1A - RMBS	09/01/2026	Paydown		12,906	12,906	12,906	0	0	0	0	0	0	12,906	0	0	0	58	07/25/2056	1.A FE
74941A-AA-2	RCKT 26CES8 A1A - RMBS	09/01/2026	Paydown		3,825	3,825	3,835	0	0	(10)	0	(10)	0	3,825	0	0	0	0	08/25/2056	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
..749423-AA-7	RCKT 2025-CES11 A1A - RMBS	09/01/2026	Paydown		37,869	37,869	37,869	37,870	0	(1)	0	(1)	0	37,869	0	0	0	1,272	11/26/2055	1.A FE
..74942C-AA-7	RCKT 25CES5 A1A - RMBS	09/01/2026	Paydown		31,079	31,079	31,079	31,455	0	(376)	0	(376)	0	31,079	0	0	0	1,180	05/25/2055	1.A
..74942J-AA-2	RCKT 25CES9 A1A - RMBS	09/01/2026	Paydown		49,382	49,382	49,382	49,390	0	(8)	0	(8)	0	49,382	0	0	0	1,628	09/25/2055	1.A FE
..74943A-AA-0	RCKT 25CES7 A1A - RMBS	09/01/2026	Paydown		29,326	29,326	29,326	29,335	0	(8)	0	(8)	0	29,326	0	0	0	1,060	07/26/2055	1.A FE
..79589V-AN-4	GRADE 25LOC4 A1A - RMBS	08/25/2026	Paydown		2,620	2,620	2,627	2,626	0	(5)	0	(5)	0	2,620	0	0	0	89	06/25/2055	1.A FE
..81690A-AW-2	SEMT 269 A19 - RMBS	09/01/2026	Paydown		43,127	43,127	42,447	0	0	681	0	681	0	43,127	0	0	0	198	08/25/2056	1.A FE
..81743C-AE-5	SEMT 2024-5 A5 - RMBS	09/01/2026	Paydown		26,669	26,669	26,519	26,657	0	12	0	12	0	26,669	0	0	0	1,094	06/25/2054	1.A
..81743E-AU-5	SEMT 2025-1 A19 - RMBS	09/01/2026	Paydown		8,930	8,930	8,900	8,901	0	29	0	29	0	8,930	0	0	0	351	02/25/2055	1.A
..81747J-AX-4	SEMT 2018-6 A22 - RMBS	09/01/2026	Paydown		3,026	3,026	3,081	3,132	0	(106)	0	(106)	0	3,026	0	0	0	73	07/27/2048	1.A
..81758J-AA-0	SE 2025-1 A - ABS	09/20/2026	Paydown		4,396	4,396	4,395	4,395	0	1	0	1	0	4,396	0	0	0	156	01/21/2037	1.F FE
..817743-AL-1	SPRO 251 A2 - ABS	07/25/2026	Paydown		1,750	1,750	1,750	1,750	0	0	0	0	0	1,750	0	0	0	67	10/25/2055	2.C FE
..817935-AA-7	GMACN TR-1 A - CMBS	09/13/2026	Paydown		1,527	1,527	1,641	1,641	0	(114)	0	(114)	0	1,527	0	0	0	64	08/10/2036	1.F
..818916-AH-1	SGR 261 A3 - RMBS	09/01/2026	Paydown		5,398	5,398	5,398	0	0	0	0	0	0	5,398	0	0	0	139	01/25/2066	1.F FE
..85573H-AA-8	STAR 212 A1 - CMO/RMBS	09/01/2026	Paydown		19,401	19,401	19,401	19,455	0	(54)	0	(54)	0	19,401	0	0	0	123	05/25/2065	1.A
..86212F-AF-6	STR 2025-1 A5 - ABS	09/20/2026	Paydown		125	125	125	125	0	0	0	0	0	125	0	0	0	4	10/20/2055	1.C FE
..886312-AA-5	TBMLT 2018-2 A1 - CMO/RMBS	09/01/2026	Paydown		1,697	1,697	1,729	1,744	0	(48)	0	(48)	0	1,697	0	0	0	40	07/27/2048	1.A
..89173U-AA-5	TPMT 2017-4 A1 - RMBS	09/01/2026	Paydown		22,195	22,195	20,971	21,772	0	424	0	424	0	22,195	0	0	0	404	06/25/2057	1.A
..89179Y-AR-4	TPMT 211 A1 - RMBS	09/01/2026	Paydown		10,415	10,415	10,587	10,501	0	(87)	0	(87)	0	10,415	0	0	0	154	11/25/2061	1.A
..89181X-AM-3	TPMT 23CES1 A1A - RMBS	07/01/2026	Paydown		152,862	152,862	152,629	152,478	0	385	0	385	0	152,862	0	0	0	7,142	07/25/2063	1.A FE
..89182F-AA-7	TPMT 23CES2 A1A - CMO/RMBS	09/01/2026	Paydown		21,364	21,364	21,364	21,252	0	112	0	112	0	21,364	0	0	0	1,049	10/25/2063	1.A
..89182J-AA-9	TPMT 24CES2 A1A - RMBS	09/01/2026	Paydown		6,141	6,141	6,141	6,167	0	(26)	0	(26)	0	6,141	0	0	0	250	02/25/2064	1.A
..89182Q-AA-3	TPMT 24CES4 A1 - RMBS	09/01/2026	Paydown		27,378	27,378	27,378	27,417	0	(39)	0	(39)	0	27,378	0	0	0	928	09/25/2064	1.A
..89183C-AA-3	TPMT 24CES1 A1A - RMBS	09/01/2026	Paydown		11,269	11,269	11,269	11,366	0	(96)	0	(96)	0	11,269	0	0	0	436	01/25/2064	1.A
..89183C-AB-1	TPMT 24CES1 A1B - RMBS	09/01/2026	Paydown		5,635	5,635	5,635	5,657	0	(23)	0	(23)	0	5,635	0	0	0	226	01/25/2064	1.A
..89183G-AB-2	TPMT 244 A1B - RMBS	09/01/2026	Paydown		2,196	2,196	2,139	2,117	0	79	0	79	0	2,196	0	0	0	68	10/27/2064	1.C
..89183Q-AA-2	TPMT 24CES5 A1 - RMBS	09/01/2026	Paydown		31,629	31,629	31,629	31,669	0	(40)	0	(40)	0	31,629	0	0	0	1,077	09/25/2064	1.A FE
..89183W-AA-9	TPMT 262 A1A - RMBS	09/01/2026	Paydown		39,718	39,718	38,749	0	0	969	0	969	0	39,718	0	0	0	265	07/25/2066	1.A FE
..891950-AA-5	TALNT 2025-1 A - ABS	08/04/2026	Various		1,586,500	1,590,000	1,589,530	1,589,584	0	51	0	51	0	1,589,635	0	(3,135)	(3,135)	51,038	05/25/2038	1.A FE
..914917-AA-7	UNLOK 252 A - RMBS	08/01/2026	Paydown		4,775	4,775	4,760	4,762	0	13	0	13	0	4,775	0	(1)	(1)	189	11/25/2041	1.G FE
..914919-AA-3	UNLOK 253 A - RMBS	09/01/2026	Paydown		312,551	312,551	310,299	310,303	0	2,249	0	2,249	0	312,551	0	0	0	12,779	12/25/2041	1.G FE
..91530V-AA-7	UNLOK 261 A - RMBS	09/01/2026	Paydown		113,715	113,715	111,274	0	0	2,441	0	2,441	0	113,715	0	0	0	1,719	06/25/2042	1.G FE
..92490G-AF-5	VERUS 2026-2 A1 - RMBS	09/01/2026	Paydown		17,240	17,240	17,240	0	0	0	0	0	0	17,240	0	0	0	405	02/26/2071	1.A FE
..92490H-AE-6	VERUS 2026-3 A1 - RMBS	09/01/2026	Paydown		12,655	12,655	12,655	0	0	0	0	0	0	12,655	0	0	0	273	03/25/2071	1.A FE
..924926-AA-6	VERUS 2024-R1 A1 - RMBS	09/01/2026	Paydown		11,517	11,517	11,517	11,560	0	(43)	0	(43)	0	11,517	0	0	0	396	09/25/2069	1.A FE
..92538E-AA-5	VERUS 2021-R3 A1 - CMO/RMBS	09/01/2026	Paydown		12,052	12,052	12,060	12,055	0	(3)	0	(3)	0	12,052	0	0	0	82	04/25/2064	1.A
..92539X-AA-2	VERUS 2023-6 A1 - RMBS	09/01/2026	Paydown		14,363	14,363	14,363	14,462	0	(99)	0	(99)	0	14,363	0	0	0	616	09/25/2068	1.A
..92540E-AC-7	VERUS 2024-1 A3 - RMBS	09/01/2026	Paydown		2,887	2,887	2,887	2,902	0	(15)	0	(15)	0	2,887	0	0	0	111	01/25/2069	1.A
..92540H-AC-0	VERUS 2024-5 A3 - RMBS	09/01/2026	Paydown		14,887	14,887	14,904	14,919	0	(33)	0	(33)	0	14,887	0	0	0	656	06/25/2069	1.B
..92540P-AA-6	VERUS 2024-8 A1 - RMBS	09/01/2026	Paydown		8,922	8,922	8,922	8,911	0	11	0	11	0	8,922	0	0	0	319	10/25/2069	1.A
..92540R-AE-4	VERUS 2024-9 A3 - RMBS	09/01/2026	Paydown		4,159	4,159	4,159	4,171	0	(11)	0	(11)	0	4,159	0	0	0	157	11/25/2069	1.B
..92540U-AC-1	VERUS 2025-4 A1 - RMBS	09/01/2026	Paydown		31,369	31,369	31,388	31,382	0	(13)	0	(13)	0	31,369	0	0	0	1,087	05/27/2070	1.A FE
..92540Y-AA-7	VERUS 2025-6 A1 - RMBS	09/01/2026	Paydown		28,357	28,357	28,357	28,363	0	(6)	0	(6)	0	28,357	0	0	0	1,040	07/25/2070	1.A FE
..92541J-AF-8	VERUS 2026-1 A1 - RMBS	09/01/2026	Paydown		9,257	12,478	12,478	0	0	0	0	0	0	12,478	0	(3,220)	(3,220)	1,097	01/25/2071	1.A FE
..92541Q-AE-5	VERUS 266 A1 - RMBS	09/01/2026	Paydown		12,340	12,340	12,340	0	0	0	0	0	0	12,340	0	0	0	57	07/27/2071	1.A FE
..92541Q-AK-1	VERUS 266 A2 - RMBS	09/01/2026	Paydown		1,175	1,175	1,175	0	0	0	0	0	0	1,175	0	0	0	6	07/27/2071	1.C FE
..92580B-AC-7	VICOF 3 ADDL TERM LOAN FUNDED - ABS	08/20/2026	Call @ 100.00		32,793	32,793	32,793	32,793	0	0	0	0	0	32,793	0	0	0	1,738	11/20/2029	1.F PL
..92839H-AA-4	VSTA 24CES1 A1 - RMBS	09/01/2026	Paydown		19,485	19,485	19,520	19,366	0	119	0	119	0	19,485	0	0	0	857	05/26/2054	1.A FE
..92841W-AA-7	VSTA 2024-CES3 A1 - RMBS	09/01/2026	Paydown		19,837	19,837	19,837	19,854	0	(16)	0	(16)	0	19,837	0	0	0	769	01/25/2055	1.A FE
..92841Y-AA-3	VSTA 24CES2 A1 - RMBS	09/01/2026	Paydown		13,227	13,227	13,189	13,202	0	25	0	25	0	13,227	0	0	0	466	10/26/2054	1.A FE
..L0009*-AA-6	AP DOLPHIN (LUXEMBOURG) S.A R.L. - ABS	07/17/2026	Direct		480,888	481,014	444,044	498,773	(5,085)	0	0	(5,085)	(49,644)	444,044	36,844	0	36,844	42,245	12/31/2032	2.B PL
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					17,563,429	18,622,700	17,847,099	11,930,785	(7,915)	11,484	0	3,569	(56,256)	17,894,857	39,488	(370,916)	(331,428)	744,950	XXX	XXX
..01627A-AA-6	ADC 2021-1 A2 - ABS	08/06/2026	Paydown		250,000	250,000	227,684	243,702	0	6,298	0	6,298	0	250,000	0	0	0	3,000	08/15/2046	1.G FE
..05611V-AC-5	BX 24XL4 B - CMBS	08/15/2026	Paydown		24,227	24,227	24,166	24,196	0	31	0	31	0	24,227	0	0	0	873	02/15/2039	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
..05613B-AA-1	BRSP 24FL2 A - CMBS	09/19/2026	Paydown		31,322	31,322	31,243	31,095	0	226	0	226	0	31,322	0	0	0	5,262	08/19/2037	1.A FE
..12433C-AA-3	BX 2024-AIRC A - CMBS	09/15/2026	Paydown		43,566	43,566	43,458	43,454	0	112	0	112	0	43,566	0	0	0	1,715	08/15/2041	1.A
..12433C-AE-5	BX 2024-AIRC C - CMBS	09/15/2026	Paydown		32,675	32,675	32,593	32,550	0	125	0	125	0	32,675	0	0	0	1,502	08/15/2041	1.A
..12510H-AX-8	CAUTO 242 A2 - ABS	09/15/2026	Paydown		313	313	302	305	0	8	0	8	0	313	0	0	0	10	05/15/2054	1.E FE
..12594P-AV-3	CSMC 2016-NXSR A4 - CMBS	09/01/2026	Paydown		294,191	294,191	317,726	297,820	0	(3,628)	0	(3,628)	0	294,191	0	0	0	7,573	12/17/2049	1.A
..17291E-AV-3	CGCMT 2016-P6 A4 - CMBS	09/01/2026	Paydown		658,328	658,328	613,968	645,466	0	12,862	0	12,862	0	658,328	0	0	0	16,416	12/10/2049	1.A
..23347L-AE-7	D2 2026-FL1 B - CMBS	09/16/2026	WELLS FARGO SECURITIES		150,150	150,000	150,121	0	0	(19)	0	(19)	0	150,102	0	48	48	3,072	11/20/2043	1.D FE
..30768W-AA-6	FARM 2021-1 A - CMO/RMBS	09/01/2026	Paydown		3,064	3,064	2,470	0	0	594	0	594	0	3,064	0	0	0	38	01/25/2051	1.A FE
..316936-AA-1	FINANCEIT SECURITIZATION LIMITED PARTNER	09/01/2026	Paydown		859,314	860,431	863,982	0	0	0	0	0	0	863,982	(4,668)	0	(4,668)	2,829	05/25/2051	1.A FE
..36171F-AC-7	GCAT 2023-NQM4 A3 - RMBS	09/01/2026	Paydown		2,250	2,250	1,983	1,937	0	313	0	313	0	2,250	0	0	0	68	05/25/2067	1.F
..38011W-AA-4	GMACN 2002A CTF - ABS	09/10/2026	Paydown		5,610	5,610	5,867	5,877	0	(267)	0	(267)	0	5,610	0	0	0	256	05/10/2037	1.G
..38012D-AB-3	GMAC COMMERICAL MILIARTY HSG TR XIX - CM	09/10/2026	Paydown		2,009	2,009	1,789	1,790	0	219	0	219	0	2,009	0	0	0	73	05/10/2050	2.C FE
..61765D-AX-6	MSC 2015-MS1 B - CMBS	09/01/2026	Paydown		14,634	14,634	13,250	14,068	0	566	0	566	0	14,634	0	0	0	398	05/15/2048	1.A
..64831H-AM-5	NRZT 2023-NQM1 A1A - RMBS	09/01/2026	Paydown		10,874	10,874	10,874	10,903	0	(29)	0	(29)	0	10,874	0	0	0	508	10/25/2063	1.A
..69291W-AE-2	PFP 2411 B - CMBS	08/17/2026	Paydown		99,553	99,553	99,304	98,849	0	704	0	704	0	99,553	0	0	0	4,141	09/19/2039	1.B FE
..74390K-AK-4	PRPM 2023-NQM2 A1 - CMO/RMBS	09/01/2026	Paydown		10,813	10,813	10,647	10,738	0	76	0	76	0	10,813	0	0	0	447	08/27/2068	1.A
..75585R-RM-9	REALT 201 A1 - CMBS	09/01/2026	Paydown		6,328	6,330	7,254	6,554	0	(74)	0	(74)	2,076	8,555	(2,228)	0	(2,228)	102	12/12/2028	1.A FE
..75585R-RZ-0	REALT 2021-1 A1 - CMBS	09/01/2026	Paydown		174,389	174,724	196,940	85,360	0	91,297	0	91,297	64,117	240,774	(66,385)	0	(66,385)	2,784	11/12/2056	1.A FE
..78458M-AA-2	SMR 2022-IND A - CMBS	09/15/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/15/2039	1.A FE
..78488J-AA-3	SVC 2026-1 A - CMBS	09/20/2026	Paydown		3,030	3,030	3,030	0	0	0	0	0	0	3,030	0	0	0	71	03/20/2056	1.A FE
..78488J-AC-9	SVC 2026-1 B - CMBS	09/20/2026	Paydown		3,954	3,954	3,954	0	0	0	0	0	0	3,954	0	0	0	104	03/20/2056	1.C FE
..86212X-AM-2	STR 241 A2 - ABS	09/20/2026	Paydown		625	625	625	625	0	0	0	0	0	625	0	0	0	24	05/20/2054	1.A FE
..86212X-AN-0	STR 241 A3 - ABS	09/20/2026	Paydown		125	125	125	125	0	0	0	0	0	125	0	0	0	5	05/20/2054	1.C FE
..87252L-AA-3	THPT 2023-THL A - CMBS	09/01/2026	Paydown		13,120	13,120	13,087	13,071	0	49	0	49	0	13,120	0	0	0	706	12/12/2034	1.A FE
..90278K-AZ-4	UBSCM 2018-C14 A3 - CMBS	08/01/2026	Paydown		98,370	98,370	107,446	102,629	0	(4,259)	0	(4,259)	0	98,370	0	0	0	2,951	12/15/2051	1.A FE
..92538X-AA-3	VERUS 2022-2 A1 - CMO/RMBS	09/01/2026	Paydown		5,702	5,702	5,011	5,060	0	641	0	641	0	5,702	0	0	0	164	02/25/2067	1.A
..92934Z-AB-9	WMRK 2022-WMRK B - CMBS	08/17/2026	Paydown		656,058	656,058	651,126	649,910	0	6,148	0	6,148	0	656,058	0	0	0	31,462	11/15/2035	1.C FE
..95000P-AD-6	WFCM 2016-C37 A4 - CMBS	09/17/2026	Paydown		1,149,377	1,149,377	1,276,976	1,163,786	0	(14,409)	0	(14,409)	0	1,149,377	0	0	0	28,634	12/15/2049	1.A
..95003M-AB-4	WFCM 2022-C62 A2 - CMBS	09/01/2026	Paydown		8,755	8,755	8,755	8,746	0	9	0	9	0	8,755	0	0	0	209	04/16/2055	1.A
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					4,612,726	4,614,031	4,725,755	3,498,616	0	97,594	0	97,594	66,193	4,685,959	(73,280)	48	(73,233)	115,399	XXX	XXX
..00038Q-AA-6	AASET 242 A - ABS	09/16/2026	Paydown		33,711	33,711	33,711	33,711	0	0	0	0	0	33,711	0	0	0	1,449	09/16/2049	1.F FE
..00218K-AB-9	ARIFL 24A A2 - ABS	09/15/2026	Paydown		45,761	45,761	45,758	45,757	0	4	0	4	0	45,761	0	0	0	1,613	11/15/2032	1.A FE
..00255J-AB-6	AASET 241A A2 - ABS	09/16/2026	Paydown		53,995	53,995	53,977	53,975	0	19	0	19	0	53,995	0	0	0	2,252	05/17/2049	1.G FE
..00833B-BA-5	AFRMT 263 A - ABS	09/11/2026	CITIGROUP GLOBAL MARKETS INC.		1,190,168	1,200,000	1,199,782	0	0	11	0	11	0	1,199,793	0	(9,625)	(9,625)	7,329	08/15/2034	1.A FE
..00835E-AA-8	AFFRM 26X1 A - ABS	09/15/2026	Paydown		110,882	110,882	110,879	0	0	3	0	3	0	110,882	0	0	0	1,114	04/15/2031	1.A FE
..01627A-AB-4	ADC 2021-1 B - ABS	08/06/2026	Paydown		300,000	300,000	259,328	290,985	0	9,015	0	9,015	0	300,000	0	0	0	4,612	08/15/2046	2.B FE
..01627A-AC-2	ADC 221 A2 - ABS	08/06/2026	Paydown		250,000	250,000	241,444	246,538	0	3,462	0	3,462	0	250,000	0	0	0	9,834	10/15/2047	1.G FE
..02582J-KD-1	AMXCA 2023-3 A - ABS	09/15/2026	Various		1,100,000	1,100,000	1,099,951	1,099,985	0	15	0	15	0	1,100,000	0	0	0	43,148	09/15/2028	1.A FE
..03330E-AJ-3	ANCHF 3 A1R - CDO	07/28/2026	Paydown		63,999	63,999	56,639	60,396	0	3,603	0	3,603	0	63,999	0	0	0	1,378	01/28/2039	1.A FE
..038779-AB-0	ARBYS 2020-1 A2 - ABS	09/11/2026	Paydown		895,375	895,375	787,048	790,940	0	104,435	0	104,435	0	895,375	0	0	0	25,030	08/01/2050	2.C FE
..04020R-AC-2	ARESDL 1 B - CDO	07/15/2026	Unknown		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	10,837	04/25/2036	1.C FE
..05377R-GU-2	AESOP 2023-3 A - ABS	09/20/2026	Paydown		66,667	66,667	66,655	66,659	0	8	0	8	0	66,667	0	0	0	2,720	02/22/2028	1.A FE
..06764M-AC-8	MMAF 25A A3 - ABS	07/27/2026	Bank of America Securities		501,465	500,000	499,889	499,899	0	7	0	7	0	499,907	1,558	0	1,558	15,062	08/13/2032	1.A FE
..09628V-AW-4	BLUEM 2016-3 1R2 - CDO	08/17/2026	Paydown		13,709	13,709	13,709	13,649	0	60	0	60	0	13,709	0	0	0	511	11/15/2030	1.A FE
..09630A-AN-6	BLUEM 183R A1R - CDO	07/27/2026	Paydown		49,923	49,923	49,923	49,610	0	313	0	313	0	49,923	0	0	0	1,863	10/25/2030	1.A FE
..12510H-AT-7	CAUTO 231 A2 - ABS	09/15/2026	Paydown		313	313	302	307	0	6	0	6	0	313	0	0	0	14	09/15/2053	1.E FE
..12530M-AL-9	SORT 221 A1 - ABS	09/15/2026	Paydown		3,611	3,611	3,610	3,610	0	0	0	0	0	3,611	0	0	0	145	08/15/2062	1.E FE
..12563L-AS-6	CLIF 2020-3 A - ABS	09/18/2026	Paydown		19,600	19,600	17,511	18,267	0	1,333	0	1,333	0	19,600	0	0	0	270	10/18/2045	1.F FE
..12571W-AA-1	CLIF 241 A - ABS	09/20/2026	Paydown		17,625	17,625	17,623	17,620	0	5	0	5	0	17,625	0	0	0	662	07/20/2049	1.C FE
..12614A-DN-7	CNHC 231 A2 - ABS	09/15/2026	Paydown		200,383	200,321	207,071	203,761	0	47	0	47	3,263	207,071	(6,688)	0	(6,688)	6,831	10/15/2029	1.A FE
..126670-QT-8	CWL 2005-17 1F3 - RMBS	09/01/2026	Paydown		44,647	44,647	11,944	37,428	0	7,219	0	7,219	0	44,647	0	0	0	1,068	08/25/2034	1.A FM
..12807C-AA-1	CAI 2020-1 A - ABS	08/25/2026	Paydown		8,021	8,021	7,139	7,574	0	446	0	446	0	8,021	0	0	0	111	09/25/2045	1.F FE
..15674D-AA-2	CERB 44 A - CDO	07/15/2026	Paydown		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	23,132	01/15/2036	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
17331K-AE-9	CITZN 2023-1 A4 - ABS	09/15/2026	Paydown		62,934	62,934	63,944	0	0	(1,010)	0	(1,010)	0	62,934	0	0	0	2,425	10/15/2030	1.A FE
233046-AQ-4	DNKN 2021-1 A22 - ABS	08/20/2026	Paydown		625	625	535	576	0	49	0	49	0	625	0	0	0	12	11/20/2051	2.B FE
233046-AS-0	DNKN 2021-1 A23 - ABS	08/20/2026	Paydown		2,500	2,500	1,992	2,130	0	370	0	370	0	2,500	0	0	0	52	11/20/2051	2.B FE
23346M-AC-0	DLLAD 241 A3 - ABS	09/20/2026	Paydown		82,605	82,605	82,589	82,596	0	9	0	9	0	82,605	0	0	0	3,143	07/20/2029	1.A FE
28165A-AA-7	EDVES 22A A - ABS	07/20/2026	Paydown		290,786	287,909	280,785	282,823	0	5,087	0	5,087	0	287,909	0	2,877	2,877	10,060	11/26/2040	1.A FE
28628B-AA-6	ELFI 2021-A A - ABS	09/25/2026	Paydown		34,846	34,846	34,848	34,847	0	(1)	0	(1)	0	34,846	0	0	0	356	12/26/2046	1.A FE
29374L-AB-6	EFF 233 A2 - ABS	09/20/2026	Paydown		58,255	58,255	58,254	58,254	0	1	0	1	0	58,255	0	0	0	2,482	03/20/2030	1.A FE
29375N-AB-1	EFF 232 A2 - ABS	09/20/2026	Paydown		43,132	43,132	43,308	43,367	0	(235)	0	(235)	0	43,132	0	0	0	1,600	04/22/2030	1.A FE
29375P-AB-6	EFF 241 A2 - ABS	09/20/2026	Paydown		63,530	63,530	63,522	63,520	0	10	0	10	0	63,530	0	0	0	2,210	03/20/2030	1.A FE
30192D-AD-8	FIGRE 26FL3 A2 - RMBS	09/01/2026	Paydown		3,808	3,808	3,808	0	0	0	0	0	0	3,808	0	0	0	0	08/25/2056	1.D FE
30249N-AE-7	FIGRE 26HE1 C - RMBS	09/01/2026	Paydown		8,170	8,170	8,170	0	0	0	0	0	0	8,170	0	0	0	258	01/25/2056	1.G FE
31684F-AB-0	FIGRE 24HE5 B - RMBS	09/25/2026	Paydown		2,477	2,477	2,477	2,477	0	0	0	0	0	2,477	0	0	0	0	10/26/2054	1.D FE
31684H-AA-8	FIGRE 24HE1 A - RMBS	09/25/2026	Paydown		8,749	8,749	8,748	8,748	0	0	0	0	0	8,749	0	0	0	0	03/25/2054	1.A FE
31684V-AE-9	FIGRE 26HE2 C - RMBS	09/01/2026	Paydown		8,337	8,337	8,337	0	0	0	0	0	0	8,337	0	0	0	228	01/25/2056	1.G FE
31685A-AA-2	FIGRE 2026-HE5 A - RMBS	09/01/2026	Paydown		32,382	32,382	32,381	0	0	1	0	1	0	32,382	0	0	0	450	06/25/2056	1.A FE
31685A-AB-0	FIGRE 2026-HE5 B - RMBS	09/01/2026	Paydown		9,715	9,715	9,714	0	0	0	0	0	0	9,715	0	0	0	140	06/25/2056	1.D FE
316927-AA-0	FIGRE 24HE2 A - RMBS	09/25/2026	Paydown		8,121	8,121	8,119	8,121	0	0	0	0	0	8,121	0	0	0	0	05/26/2054	1.A FE
316928-AD-2	FIGRE 26FL2 A2 - RMBS	09/01/2026	Paydown		8,485	8,485	8,485	0	0	0	0	0	0	8,485	0	0	0	66	06/26/2056	1.C FE
33767W-AC-7	FKH 2021-SFR1 B - CMBS	08/19/2026	Paydown		850,000	850,000	742,430	829,160	0	20,840	0	20,840	0	850,000	0	0	0	10,132	08/19/2038	1.A FE
33768E-AA-0	FKH 22SFR3 A - CMBS	07/17/2026	Paydown		478,416	478,416	449,187	472,841	0	5,574	0	5,574	0	478,416	0	0	0	11,861	07/19/2038	1.A FE
33768E-AC-6	FKH 22SFR3 B - CMBS	07/17/2026	Paydown		550,000	550,000	510,957	542,609	0	7,391	0	7,391	0	550,000	0	0	0	14,438	07/19/2038	1.D FE
33768E-AE-2	FKH 22SFR3 C - CMBS	07/17/2026	Paydown		250,000	250,000	228,517	245,996	0	4,004	0	4,004	0	250,000	0	0	0	6,563	07/19/2038	1.G FE
34961J-AY-0	FCO IX A1T - CDO	07/15/2026	Paydown		59,903	59,903	56,860	58,770	0	1,134	0	1,134	0	59,903	0	0	0	2,527	10/15/2033	1.A FE
349941-AB-0	FFIN 2024-1 B - ABS	09/15/2026	Paydown		4,462	4,462	4,462	3,990	0	472	0	472	0	4,462	0	0	0	176	12/15/2049	1.D FE
36188G-DQ-4	GFORT 244 A1 - ABS	07/22/2026	JPMORGAN VPR FTP		401,141	400,000	399,891	399,928	0	20	0	20	0	399,949	0	1,192	1,192	11,457	11/15/2029	1.A FE
362970-AC-9	GMCAR 2026-1 A3 - ABS	08/14/2026	SOCIETE GENERALE		692,152	700,000	699,929	0	0	15	0	15	0	699,944	0	(7,791)	(7,791)	15,979	05/16/2031	1.A FE
38178U-AE-9	GOCAP 46(M) CR - CDO	07/06/2026	CORPORATE REORGANIZATIONS		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	12,365	04/20/2037	1.F FE
39571M-AB-4	GSKY 2024-1 A2 - ABS	07/25/2026	Paydown		1,811	1,811	1,811	1,811	0	0	0	0	0	1,811	0	0	0	181	06/25/2059	1.A FE
46619R-AA-4	HENDR 2015-2 A - ABS	09/15/2026	Paydown		2,905	2,905	2,620	2,644	0	261	0	261	0	2,905	0	0	0	75	03/15/2058	1.A FE
46657F-AA-3	JPMMT 23HE2 A1 - RMBS	09/20/2026	Paydown		11,693	11,693	11,733	11,696	0	(2)	0	(2)	0	11,693	0	0	0	417	03/25/2054	1.A
55446M-AA-5	MAACH 1 A - ABS	09/21/2026	Paydown		55,572	55,572	45,083	30,575	0	24,997	0	24,997	0	55,572	0	0	0	1,370	10/15/2039	1.F FE
55817B-AB-8	MDPK 58 B - CDO	07/09/2026	Paydown		0	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(500,000)	(500,000)	520,136	04/27/2037	1.C FE
63940Y-AB-2	NAVSL 2019-C A2 - ABS	09/15/2026	Paydown		14,364	14,364	14,782	14,445	0	(81)	0	(81)	0	14,364	0	0	0	301	02/15/2068	1.A FE
63941L-AB-9	NAVSL 2019-B A2A - ABS	09/15/2026	Paydown		9,656	9,656	10,148	9,764	0	(108)	0	(108)	0	9,656	0	0	0	217	12/15/2059	1.A FE
64032U-AA-9	NSLT 2026-A A1A - ABS	09/20/2026	Paydown		17,037	17,037	17,034	0	0	3	0	3	0	17,037	0	0	0	390	02/22/2061	1.A FE
67125C-AW-2	OBX 26J2 A19 - RMBS	09/01/2026	Paydown		12,253	12,253	12,042	0	0	212	0	212	0	12,253	0	0	0	56	07/25/2056	1.B FE
682685-AA-0	ODART 2023-1 A - ABS	09/14/2026	Paydown		357,044	357,044	356,694	356,945	0	99	0	99	0	357,044	0	0	0	12,816	11/14/2029	1.A FE
682696-AA-7	OMFIT 2020-2 A - ABS	09/14/2026	Paydown		238,565	238,565	236,255	238,319	0	247	0	247	0	238,565	0	0	0	2,766	09/14/2035	1.A FE
68269H-AA-3	OMFIT 2023-2 A1 - ABS	09/14/2026	Paydown		9,265	9,265	9,263	9,265	0	1	0	1	0	9,265	0	0	0	406	09/15/2036	1.A FE
69363P-AC-4	PSNH 2018-1 A3 - ABS	08/01/2026	Paydown		61,761	61,761	59,787	60,023	0	1,738	0	1,738	0	61,761	0	0	0	2,356	02/01/2035	1.A FE
75585R-SS-5	REALT 251 A1 - CMBS	09/01/2026	Paydown		47,195	47,261	46,011	48,331	0	25	0	25	(2,324)	46,032	1,164	0	1,164	1,625	01/12/2060	1.A FE
78437P-AC-7	SBAT 24A A3 - ABS	08/17/2026	Paydown		97,833	97,833	97,819	97,818	0	15	0	15	0	97,833	0	0	0	3,245	12/15/2028	1.A FE
78449V-AB-2	SMB 2020-PT-A A2A - ABS	09/25/2026	Paydown		36,341	36,341	32,493	33,423	0	2,917	0	2,917	0	36,341	0	0	0	385	09/15/2054	1.A FE
78471H-AB-4	SOFI 2019-A A2X - ABS	09/15/2026	Paydown		38,062	38,062	39,099	38,537	0	(474)	0	(474)	0	38,062	0	0	0	953	06/15/2048	1.A FE
78487J-AB-2	SVC 231 B - CMBS	09/20/2026	Paydown		313	313	293	293	0	19	0	19	0	313	0	0	0	12	02/20/2053	1.C FE
79589V-AN-4	GRADE 25LOC4 A1A - RMBS	09/25/2026	Paydown		1,434	1,434	1,438	1,437	0	(2)	0	(2)	0	1,434	0	0	0	0	06/25/2055	1.A FE
80285X-AE-5	SDART 2023-3 C - ABS	09/15/2026	Paydown		39,435	39,435	39,428	39,432	0	3	0	3	0	39,435	0	0	0	1,543	11/15/2030	1.A FE
80287D-AD-9	SDART 2023-6 B - ABS	09/15/2026	Paydown		54,034	54,034	54,022	54,030	0	4	0	4	0	54,034	0	0	0	2,146	04/16/2029	1.A FE
81758F-AA-8	SE 2024-1 A - ABS	09/20/2026	Paydown		5,657	5,657	5,657	5,657	0	0	0	0	0	5,657	0	0	0	241	11/20/2035	1.F FE
817743-AE-7	SPRO 2021-1 A2 - ABS	07/25/2026	Paydown		500	500	403	451	0	49	0	49	0	500	0	0	0	9	04/25/2051	2.C FE
817743-AJ-6	SPRO 241 A2 - ABS	07/25/2026	Paydown		375	375	378	377	0	(2)	0	(2)	0	375	0	0	0	17	01/25/2054	2.C FE
81885F-AD-8	SFAST 2026-1 A3 - ABS	07/15/2026	SANTANDER US CAPITAL MARKETS LLC		696,876	705,000	704,908	0	0	5	0	5	0	704,913	0	(8,037)	(8,037)	10,857	07/21/2031	1.A FE
83207Q-AA-7	SMB 24D A1A - ABS	09/15/2026	Paydown		12,890	12,890	12,885	12,886	0	4	0	4	0	12,890	0	0	0	463	07/15/2053	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
83408C-AA-5	SCLP 263 A - ABS	09/25/2026	Paydown		80,523	80,523	80,518	0	0	5	0	5	0	80,523	0	0	0	549	06/25/2035	1.A FE
83408E-AA-1	SCLP 262 A - ABS	09/25/2026	Paydown		157,349	157,349	157,347	0	0	2	0	2	0	157,349	0	0	0	2,129	03/25/2036	1.A FE
83546D-AG-3	SONIC 2020-1 A21 - ABS	08/14/2026	Paydown		517,917	517,917	472,405	505,368	0	12,549	0	12,549	0	517,917	0	0	0	12,943	01/20/2050	2.B FE
83546D-AJ-7	SONIC 2020-1 A22 - ABS	09/20/2026	Paydown		625	625	536	568	0	57	0	57	0	625	0	0	0	18	01/20/2050	2.B FE
83546D-AQ-1	SONIC 2021-1 A22 - ABS	09/20/2026	Paydown		750	750	545	600	0	150	0	150	0	750	0	0	0	13	08/21/2051	2.B FE
86212V-AE-4	STR 2018-1 A2 - ABS	09/20/2026	Paydown		1,250	1,250	1,182	1,220	0	30	0	30	0	1,250	0	0	0	36	10/20/2048	1.A FE
86324C-AA-9	STRE 2024-1 A - ABS	09/15/2026	Paydown		2,695	2,695	2,694	2,694	0	0	0	0	0	2,695	0	0	0	113	07/15/2044	1.F FE
86358E-PB-6	SAIL 2004-10 A11 - RMBS	09/25/2026	Paydown		24,570	24,570	24,570	28,341	0	(3,771)	0	(3,771)	0	24,570	0	0	0	731	11/25/2034	1.A FM
864300-AC-2	SUBWAY 2024-1 A22 - ABS	07/30/2026	Paydown		625	625	625	625	0	0	0	0	0	625	0	0	0	29	07/30/2054	2.B FE
864300-AE-8	SUBWAY 2024-1 A23 - ABS	07/30/2026	Paydown		1,250	1,250	1,266	1,264	0	(14)	0	(14)	0	1,250	0	0	0	61	07/30/2054	2.B FE
88035K-AA-7	TENET 241 A1 - ABS	09/20/2026	Paydown		61	61	61	61	0	0	0	0	0	61	0	0	0	2	10/20/2054	1.C FE
88315L-AE-8	TMCL 2020-1 A - ABS	09/20/2026	Paydown		14,114	14,114	12,828	13,285	0	829	0	829	0	14,114	0	0	0	254	08/21/2045	1.F FE
88315L-AG-3	TMCL 2020-2 A - ABS	09/20/2026	Paydown		26,187	26,187	22,853	23,913	0	2,274	0	2,274	0	26,187	0	0	0	366	09/20/2045	1.F FE
88315L-AS-7	TMCL 2021-3 A - ABS	09/20/2026	Paydown		4,000	4,000	3,376	3,525	0	475	0	475	0	4,000	0	0	0	52	08/20/2046	1.F FE
88655A-AA-8	TIF 2024-1 A - ABS	09/20/2026	Paydown		9,375	9,375	9,372	9,372	0	3	0	3	0	9,375	0	0	0	343	04/20/2049	1.C FE
88655A-AG-5	TIF 242 A - ABS	09/20/2026	Paydown		10,313	10,313	10,310	10,309	0	3	0	3	0	10,313	0	0	0	381	07/20/2049	1.C FE
89179X-AL-9	TPAT 2021-SL1 A2 - ABS	09/21/2026	Paydown		37,458	37,458	37,452	38,021	0	(563)	0	(563)	0	37,458	0	0	0	1,120	11/21/2061	1.A FE
89183P-AA-4	TPMT 25HE2 A1A - RMBS	09/25/2026	Paydown		32,459	32,459	32,509	0	0	(51)	0	(51)	0	32,459	0	0	0	685	09/25/2065	1.A FE
89190M-AA-2	TPMT 2026- CES2 A1A - RMBS	09/01/2026	Paydown		11,226	11,226	11,225	0	0	0	0	0	0	11,226	0	0	0	257	02/25/2066	1.A FE
891946-AA-3	TPMT 25CRM1 A1 - RMBS	09/01/2026	Paydown		54,256	54,256	54,375	0	0	(119)	0	(119)	0	54,256	0	0	0	262	01/25/2065	1.A FE
89680H-AE-2	TCF 2021-1 A - ABS	09/20/2026	Paydown		14,875	14,875	12,729	13,223	0	1,652	0	1,652	0	14,875	0	0	0	184	03/20/2046	1.F FE
92348K-DJ-9	VZMT 2024-7 A - ABS	08/03/2026	Bank of America Securities		818,372	825,000	824,771	824,826	0	25	0	25	0	824,851	(6,479)	(6,479)	(6,479)	21,001	08/20/2032	1.A FE
95058X-AE-8	WEN 2018-1 A22 - ABS	09/15/2026	Paydown		4,428	4,428	3,901	4,183	0	245	0	245	0	4,428	0	0	0	129	03/16/2048	2.B FE
95058X-AP-3	WEN 2022-1 A22 - ABS	09/15/2026	Paydown		631	631	582	583	0	48	0	48	0	631	0	0	0	21	03/15/2052	2.B FE
96328G-BM-8	WFLF 241 A1 - ABS	09/18/2026	Paydown		44,012	44,012	44,062	44,081	0	(69)	0	(69)	0	44,012	0	0	0	1,608	02/18/2039	1.A FE
98163V-AE-8	WOART 2022-D A4 - ABS	09/15/2026	Paydown		71,009	71,009	72,030	0	0	(1,021)	0	(1,021)	0	71,009	0	0	0	2,571	02/15/2029	1.A FE
98463G-AG-3	YMMT 26A A1 - ABS	07/15/2026	MUFG SECURITIES AMERICAS INC.		398,016	400,000	399,958	0	0	2	0	2	0	399,960	0	(1,945)	(1,945)	3,790	04/15/2031	1.A FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					14,146,600	14,675,537	14,202,310	10,775,645	0	216,415	0	216,415	939	14,680,374	(5,524)	(528,251)	(533,775)	882,590	XXX	XXX
90931G-AA-7	UNITED AIRLINES PASS THROUGH TRUST 2020-	07/15/2026	Paydown		1,445	1,445	1,546	1,495	0	(50)	0	(50)	0	1,445	0	0	0	64	04/15/2029	1.E FE
1339999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - other financial asset-backed securities - not self-liquidating (unaffiliated)					1,445	1,445	1,546	1,495	0	(50)	0	(50)	0	1,445	0	0	0	64	XXX	XXX
00042H-AA-0	AASET 261 A1 - ABS	09/16/2026	Paydown		5,431	5,431	5,431	0	0	0	0	0	0	5,431	0	0	0	27	07/17/2051	1.F FE
00255J-AA-8	AASET 241A A1 - ABS	09/16/2026	Paydown		26,997	26,997	27,267	0	0	(270)	0	(270)	0	26,997	0	0	0	704	05/17/2049	1.G FE
02090E-AA-4	ALTDE 2026-1 A - ABS	09/15/2026	Paydown		37,553	37,553	37,553	0	0	0	0	0	0	37,553	0	0	0	579	04/15/2051	1.F FE
02090E-AB-2	ALTDE 2026-1 B - ABS	09/15/2026	Paydown		10,845	10,845	10,845	0	0	1	0	1	0	10,845	0	0	0	189	04/15/2051	1.G FE
12807C-AA-1	CAI 2020-1 A - ABS	09/25/2026	Paydown		4,010	4,010	3,570	3,849	0	161	0	161	0	4,010	0	0	0	0	09/25/2045	1.F FE
14855U-AA-8	CLAST 262 A - ABS	09/15/2026	Paydown		15,734	15,734	15,734	0	0	0	0	0	0	15,734	0	0	0	238	04/17/2051	1.F FE
14855X-AA-2	CLAST 252 A - ABS	09/15/2026	Paydown		24,014	24,014	24,009	0	0	5	0	5	0	24,014	0	0	0	593	08/15/2050	1.F FE
148924-AA-1	CLAST 261 A - ABS	09/15/2026	Paydown		15,651	15,651	15,651	0	0	0	0	0	0	15,651	0	0	0	353	03/15/2051	1.F FE
27888V-AA-9	ECLIPS 261 A - ABS	09/15/2026	Paydown		21,267	21,267	21,266	0	0	0	0	0	0	21,267	0	0	0	256	05/15/2051	1.F FE
30345K-AA-4	MRE 261 A - ABS	09/15/2026	Paydown		15,625	15,625	15,625	0	0	0	0	0	0	15,625	0	0	0	174	06/15/2051	1.F FE
55287T-AA-2	MCAV 261 A - ABS	09/15/2026	Paydown		15,625	15,625	15,624	0	0	1	0	1	0	15,625	0	0	0	111	08/15/2051	1.F FE
55293W-AA-7	MAPSL 261 A - ABS	09/15/2026	Paydown		18,183	18,183	18,183	0	0	0	0	0	0	18,183	0	0	0	510	01/17/2051	1.F FE
56564Q-AA-0	MAPSL 262 A - ABS	09/15/2026	Paydown		8,929	8,929	8,929	0	0	0	0	0	0	8,929	0	0	0	63	06/15/2051	1.F FE
57631A-AA-2	MASTT 261 A - ABS	09/15/2026	Paydown		4,464	4,464	4,464	0	0	0	0	0	0	4,464	0	0	0	108	02/15/2051	1.F FE
63943D-AA-7	NAVTR 241 A - ABS	09/15/2026	Various		212,848	217,262	215,880	0	0	15	0	15	0	215,896	0	(3,048)	(3,048)	5,878	08/16/2049	1.F FE
71711G-AA-3	PHNTOM 2026-1 A - ABS	09/15/2026	Paydown		4,152	4,152	4,152	0	0	0	0	0	0	4,152	0	0	0	110	01/17/2051	1.F FE
78450T-AA-5	SLAM 2025-1 A - ABS	09/15/2026	Paydown		4,448	4,448	4,481	0	0	(33)	0	(33)	0	4,448	0	0	0	108	05/16/2050	1.F FE
827304-AA-4	SLVRR 2019-1 A - ABS	09/15/2026	Paydown		28,882	28,882	28,117	0	0	765	0	765	0	28,882	0	0	0	392	07/15/2044	2.A FE
831005-AA-1	SLAM 261 A - ABS	09/15/2026	Paydown		9,169	9,169	9,168	0	0	0	0	0	0	9,169	0	0	0	133	07/15/2051	1.E FE
89679Q-AD-7	TCF 2026-1 A - ABS	09/22/2026	Paydown		22,083	22,083	22,078	0	0	5	0	5	0	22,083	0	0	0	316	05/22/2051	1.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
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					505,911	510,325	508,028	3,849	0	651	0	651	0	508,959	0	(3,048)	(3,048)	10,840	XXX	XXX
153821-FM-0	Sallie Mae Unlevered - 0.000% 12/2055 CI	09/25/2026	Primary Investment KKR		39,537	39,537	39,537	0	0	0	0	0	0	39,537	0	0	0	2,792	12/25/2055	2.B FE
159068-FM-2	Intuit Financing Inc - Intuit Financing	07/27/2026	Adjustment		128,455	128,455	130,138	0	0	(31)	0	(31)	0	130,107	0	(1,652)	(1,652)	0	09/25/2034	2.B FE
162963-FM-9	Sallie Mae Unlevered - 0.000% 12/2055 CI	09/25/2026	Primary Investment KKR		6,281	6,281	6,281	0	0	0	0	0	0	6,281	0	0	0	0	12/25/2055	2.B FE
389470-AA-3	Grayrock Fund IV Abs Issuer LLC - GRAYRO	09/15/2026	Paydown		118,424	118,424	118,424	0	0	0	0	0	0	118,424	0	0	0	3,042	02/15/2041	2.B PL
389470-AB-1	Grayrock Fund IV Abs Issuer LLC - GRAYRO	09/15/2026	Paydown		56,278	42,145	42,145	0	0	0	0	0	0	42,145	0	14,133	14,133	1,300	02/15/2041	3.B FE
476681-AG-6	JMIKE 2026-1 A22 - ABS	08/15/2026	Paydown		175,875	175,875	175,875	0	0	0	0	0	0	175,875	0	0	0	5,007	02/15/2056	2.B FE
52668#-AA-8	LEOPARD INVESTMENT LP SR LOAN - ABS	09/15/2026	Paydown		4,501	94,526	93,906	0	0	620	0	620	0	94,526	0	(90,025)	(90,025)	0	05/06/2041	1.G PL
68790A-AC-2	Oryx Funding LLC - OIL 2026-2A A2 - ABS	09/05/2026	Paydown		20,996	20,996	20,996	0	0	0	0	0	0	20,996	0	0	0	267	06/05/2056	1.G FE
68790A-AE-8	Oryx Funding LLC - OIL 2026-1A A1 - ABS	09/05/2026	Paydown		83,984	83,984	83,816	0	0	168	0	168	0	83,984	0	0	0	1,023	06/05/2056	1.G FE
72141F-AA-3	PILATUS 1 CFO SR NOTES - ABS	08/31/2026	Paydown		482	482	482	0	0	0	0	0	0	482	0	0	0	0	02/19/2041	1.F PL
72703P-AG-8	PLNT 241 2II - ABS	09/05/2026	Paydown		250	250	256	0	0	(6)	0	(6)	0	250	0	0	0	8	06/05/2054	2.B FE
741011-AC-4	Presidio Intermediate Holding Company LL	09/25/2026	Paydown		10,787	10,787	10,787	0	0	0	0	0	0	10,787	0	0	0	136	12/25/2041	1.G PL
741011-AD-2	Presidio Intermediate Holding Company LL	09/25/2026	Paydown		10,173	10,173	10,173	0	0	0	0	0	0	10,173	0	0	0	134	12/25/2041	2.B FE
78492*-AA-9	SP TOUCHDOWN HOLDINGS LP USD - ABS	07/09/2026	Paydown		39,421	39,421	39,421	0	0	0	0	0	0	39,421	0	0	0	892	10/26/2029	1.G Z
BGHAWU-JT-9	PROJECT INDIGO (COREWEAVE) - ABS	09/22/2026	Call @ 100.00		4,600	4,600	4,600	0	0	0	0	0	0	4,600	0	1	1	38	03/31/2032	1.G Z
BGHAXX-1B-0	PROJECT INDIGO (COREWEAVE) UNFUNDE - ABS	09/02/2026	Various		0	317,813	0	0	0	0	0	0	0	0	0	0	0	486	03/31/2032	1.G Z
BGHB64-DT-0	EAGLE POINT CFO 2026-1 A UNFUNDED - ABS	09/25/2026	DIRECT LOAN FUND		0	26,627	0	0	0	3	0	3	0	3	0	(3)	(3)	0	06/30/2041	1.G Z
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					700,043	1,120,375	776,835	0	0	754	0	754	0	777,589	0	(77,546)	(77,546)	15,126	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					141,509,886	150,678,369	142,497,768	53,535,103	(7,915)	683,881	0	675,966	10,875	143,389,779	(39,316)	(1,840,576)	(1,879,893)	2,760,584	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1909999997. Total - asset-backed securities - Part 4					141,509,886	150,678,369	142,497,768	53,535,103	(7,915)	683,881	0	675,966	10,875	143,389,779	(39,316)	(1,840,576)	(1,879,893)	2,760,584	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					141,509,886	150,678,369	142,497,768	53,535,103	(7,915)	683,881	0	675,966	10,875	143,389,779	(39,316)	(1,840,576)	(1,879,893)	2,760,584	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					946,419,598	923,555,670	961,072,422	497,327,044	392,809	1,564,812	0	1,957,621	4,548,857	963,690,258	(5,630,874)	(11,669,242)	(17,300,116)	23,426,887	XXX	XXX
025816-EV-7	AMERICAN EXPRESS COMPANY	09/14/2026	JEFFERIES & COMPANY, INC.	125,000.000	124,688	0	125,000	0	0	0	0	0	0	125,000	0	(313)	(313)	739		2.C FE
059460-30-3	BANCO BRADESCO ADR REPSTG 1 PRF	01/28/2026	GOLDMAN	0.000	0	0	0	0	0	0	0	0	0	0	0	0	0	628		1.C FE
31959X-AK-9	FIRST CITIZENS BANCSHARES, INC.	09/25/2026	Various	96,000.000	95,187	0	96,000	0	0	0	0	0	0	96,000	0	(813)	(813)	0		3.B FE
373737-10-5	GERDAU SA ADR REPSG 1 PRF	09/28/2026	Piper Jaffray	52,630.000	252,312	0	249,056	0	0	0	0	0	0	249,056	0	3,256	3,256	2,004		2.B FE
71654V-10-1	PETROLEO BRASILEIRO ADR REPSTG 2 PRF	06/26/2026	Adjustment	0.000	0	0	0	0	0	0	0	0	0	0	0	0	0	3,828		2.B FE
95002Y-AG-8	WELLS FARGO & CO	08/13/2026	Unknown	81,000.000	81,243	0	81,000	0	0	0	0	0	0	81,000	0	243	243	0		2.B FE
P12553-24-7	BANCO DO ESTADO DO RIO GRANDE B PRF	09/30/2026	Various	164,500.000	484,125	0	303,862	457,499	(140,453)	0	0	(140,453)	(13,184)	303,862	31,313	148,950	180,263	25,069		2.B FE
P49500-11-2	GRUPO CIBEST PRF	09/23/2026	Various	2,708.000	66,008	0	26,913	42,882	(12,201)	0	0	(12,201)	(3,769)	26,913	9,289	29,806	39,095	2,408		1.C FE
P78331-14-0	PETROBRAS PRF	09/30/2026	Various	76,900.000	719,298	0	710,189	0	0	0	0	0	0	710,189	(2,149)	11,258	9,109	16,944		3.B FE
X5053G-10-3	LPP ORD	08/06/2026	Various	34.000	188,836	0	166,761	0	0	0	0	0	0	166,761	(551)	22,626	22,075	0		2.B FE
Y1459M-10-8	KGI FINANCIAL HOLDING CO LTD	09/30/2026	Various	105,000.000	27,988	0	27,336	0	0	0	0	0	0	27,336	(193)	845	652	0		1.C FE
Y1916K-11-7	MRA SEC 1P PRF	09/21/2026	Various	260.000	2,177	0	1,675	0	0	0	0	0	0	1,675	6	496	502	(10)		2.B FE
Y5276J-11-5	NHINVES&SECUR-1P ORD	09/30/2026	Various	9,460.000	154,356	0	84,647	128,515	(45,894)	0	0	(45,894)	2,026	84,647	1,539	68,169	69,709	7,193		1.A FE
Y7470U-12-8	SAMSUNG EL-ME PREFERENCE S1	09/30/2026	Various	2,200.000	840,857	0	144,906	177,155	(29,794)	0	0	(29,794)	(2,454)	144,906	11,074	684,877	695,951	2,974		1.C FE
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					3,037,075	XXX	2,017,346	806,051	(228,342)	0	0	(228,342)	(17,381)	2,017,346	50,329	969,399	1,019,729	61,776	XXX	XXX
48251W-50-0	KKR & CO INC	07/17/2026	Bank of America Securities	1,123.000	48,755	0	46,773	0	0	0	0	0	0	46,773	0	1,983	1,983	877		2.A FE
P18086-11-7	BANCO BRADESCO PRF	09/25/2026	Various	76,000.000	262,940	0	174,395	181,961	0	0	0	0	(7,566)	174,395	18,064	70,481	88,545	18,730		3.B FE
P59680-11-3	ITAU UNIBANCO HOLDING PRF	09/28/2026	Various	440,850.000	3,593,021	0	2,275,025	2,373,731	0	0	0	0	(98,707)	2,275,025	235,276	1,082,721	1,317,997	60,016		1.A FE
Y74718-11-8	SAMSUNG ELECTRONICS CO LTD	09/30/2026	Various	10,607.000	1,628,783	0	794,327	248,738	0	0	0	0	4,617	794,327	57,623	776,833	834,456	5,797		1.C FE
Y8T669-14-8	TS FINANCIAL HOLDING CO LTD	09/30/2026	Various	824,000.000	245,970	0	245,312	0	0	0	0	0	0	245,312	(1,010)	1,668	658	1,212		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
..Y9014B-12-9	TVS MOTOR COMPANY LIMITED	09/01/2026	Maturity @ 7.92	48,312.000	4,030	0	0	0	0	0	0	0	0	0	0	4,030	4,030	243		1.A FE
4029999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) redeemable preferred					5,783,500	XXX	3,535,832	2,804,431	0	0	0	0	(101,656)	3,535,832	309,953	1,937,715	2,247,668	86,874	XXX	XXX
4509999997. Total - preferred stocks - Part 4					8,820,574	XXX	5,553,178	3,610,481	(228,342)	0	0	(228,342)	(119,037)	5,553,178	360,282	2,907,114	3,267,397	148,651	XXX	XXX
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					8,820,574	XXX	5,553,178	3,610,481	(228,342)	0	0	(228,342)	(119,037)	5,553,178	360,282	2,907,114	3,267,397	148,651	XXX	XXX
. 000000-00-0	DCVFMVN DIAMOND ETF	09/30/2026	Unknown	471,800.000	609,818		600,911	131,631	(18,046)	0	0	(18,046)	1,425	600,911	3,457	5,449	8,906	0		
. 000000-00-0	APL APOLLO TUBES ORD	09/21/2026	J P MORGAN SECURITIES	3,798.000	78,713		81,804	61,522	(3,918)	0	0	(3,918)	3,714	81,804	(8,041)	4,950	(3,091)	90		
..000360-20-6	AAON ORD	09/30/2026	Various	2,028.000	171,153		224,605	0	0	0	0	0	0	224,605	0	(53,451)	(53,451)	0		
..001055-10-2	AFLAC ORD	08/25/2026	Various	10,531.000	1,267,038		1,227,152	0	0	0	0	0	0	1,227,152	0	39,887	39,887	14,261		
..001084-10-2	AGCO ORD	08/06/2026	Various	3,972.000	413,779		484,164	0	0	0	0	0	0	484,164	0	(70,385)	(70,385)	1,192		
..00130H-10-5	THE AES CORPORATION	07/23/2026	J.P. Morgan Securities PLC	21,020.000	311,510		309,532	0	0	0	0	0	0	309,532	0	1,978	1,978	0		
..00206R-10-2	AT&T ORD	09/22/2026	Various	35,128.000	840,467		885,095	726,545	7,265	0	0	7,265	0	885,095	0	(44,628)	(44,628)	25,981		
..00215W-10-0	ASE TECHNOLOGY HOLDING ADR	07/31/2026	Various	5,200.000	193,622		204,190	0	0	0	0	0	0	204,190	0	(10,567)	(10,567)	1,559		
..002824-10-0	ABBOTT LABORATORIES ORD	08/04/2026	INSTINET	12,700.000	1,346,186		1,490,683	1,591,183	(100,500)	0	0	(100,500)	0	1,490,683	0	(144,497)	(144,497)	24,003		
..00287Y-10-9	ABBVIE ORD	09/22/2026	Various	27,417.000	7,012,011		5,132,045	5,196,091	(1,107,510)	0	0	(1,107,510)	0	5,132,045	0	1,879,966	1,879,966	131,522		
..00404A-10-9	ACADIA HEALTHCARE COMPANY ORD	09/23/2026	Various	16,476.000	522,226		500,983	0	0	0	0	0	0	500,983	0	21,243	21,243	0		
..004239-10-9	ACADIA REALTY REIT ORD	09/10/2026	Various	63,634.000	1,314,181		1,329,312	0	0	0	0	0	0	1,329,312	0	(15,131)	(15,131)	20,626		
..004498-10-1	ACI WORLDWIDE ORD	09/10/2026	PROOF TRADING	887.000	45,730		41,291	42,407	(1,117)	0	0	(1,117)	0	41,291	0	4,439	4,439	0		
..00508Y-10-2	ACUITY ORD	08/26/2026	Various	3,649.000	1,241,846		1,144,442	61,567	(2,308)	0	0	(2,308)	0	1,144,442	0	97,404	97,404	1,478		
. 00687A-10-7	ADIDAS ADR	08/17/2026	Various	800.000	71,947		64,701	0	0	0	0	0	0	64,701	0	7,245	7,245	936		
..00724F-10-1	ADOBE ORD	07/23/2026	Various	3,533.000	760,817		1,272,769	1,236,515	36,255	0	0	36,255	0	1,272,769	0	(511,952)	(511,952)	0		
..00751Y-10-6	ADVANCE AUTO PARTS ORD	09/30/2026	Various	26,813.000	1,256,496		1,458,021	230,141	70,180	0	0	70,180	0	1,458,021	0	(201,526)	(201,526)	9,680		
..00760J-10-8	AEHR TEST SYSTEMS ORD	08/17/2026	Various	2,228.000	301,137		246,202	0	0	0	0	0	0	246,202	0	54,936	54,936	0		
. 00766T-10-0	AECOM ORD	09/25/2026	BANK OF AMERICA N.A.	642.000	38,962		45,207	0	0	0	0	0	0	45,207	0	(6,245)	(6,245)	199		
..0076CA-10-4	AEGON ADR	09/23/2026	Various	14,957.000	131,867		142,263	0	0	0	0	0	0	142,263	0	(10,396)	(10,396)	0		
..00773J-20-2	SPYRE THERAPEUTICS ORD	09/21/2026	Various	5,368.000	518,517		233,516	38,853	(11,197)	0	0	(11,197)	0	233,516	0	285,001	285,001	0		
..00773T-10-1	ADVANSIX ORD	07/23/2026	Various	3,697.000	79,888		65,578	0	0	0	0	0	0	65,578	0	14,310	14,310	1,183		
..007903-10-7	ADVANCED MICRO DEVICES ORD	09/22/2026	Various	23,291.000	12,464,703		2,855,431	4,982,647	(2,140,683)	0	0	(2,140,683)	0	2,855,431	0	9,609,272	9,609,272	0		
..007973-10-0	ADVANCED ENERGY INDUSTRIES ORD	08/03/2026	Jeffries Finance LLC	194.000	57,110		50,580	0	0	0	0	0	0	50,580	0	6,530	6,530	39		
..008073-10-8	AEROVIRONMENT ORD	09/21/2026	Various	2,403.000	424,319		489,714	13,788	(196)	0	0	(196)	0	489,714	0	(65,395)	(65,395)	0		
..008252-10-8	AFFILIATED MANAGERS GROUP ORD	07/23/2026	J.P. Morgan Securities PLC	805.000	279,941		260,335	0	0	0	0	0	0	260,335	0	19,606	19,606	3		
..00827B-10-6	AFFIRM HOLDINGS CL A ORD	09/22/2026	Various	3,720.000	302,801		246,275	0	0	0	0	0	0	246,275	0	56,526	56,526	0		
..008474-10-8	AGNICO EAGLE ORD	07/23/2026	Various	19,465.000	2,690,998		3,030,005	1,675,488	534,984	0	0	534,984	819,533	3,030,005	(871,580)	532,572	(339,008)	0		
..008474-10-8	AGNICO EAGLE ORD	07/16/2026	Various	16,646.000	2,487,288		1,371,650	2,821,996	(1,450,346)	0	0	(1,450,346)	0	1,371,650	0	1,115,637	1,115,637	24,586		
..009066-10-1	AIRBNB CL A ORD	09/01/2026	Various	16,076.000	2,844,082		2,023,953	1,945,818	(163,737)	0	0	(163,737)	0	2,023,953	0	820,130	820,130	0		
..011532-10-8	ALAMOS GOLD CL A ORD	07/22/2026	Various	6,188.000	174,298		108,428	238,733	(130,305)	0	0	(130,305)	0	108,428	0	65,871	65,871	421		
..013091-10-3	ALBERTSONS COMPANIES CL A ORD	08/26/2026	Various	51,429.000	659,224		700,865	0	0	0	0	0	0	700,865	0	(41,642)	(41,642)	6,185		
..015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD	09/10/2026	Jeffries Finance LLC	768.000	38,220		36,123	0	0	0	0	0	0	36,123	0	2,097	2,097	1,106		
..015857-10-5	ALGONQUIN POWER AND UTILITIES ORD	09/17/2025	GUZMAN & CO.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	610		
..015857-10-5	ALGONQUIN POWER AND UTILITIES ORD	09/28/2026	Various	11,047.000	55,153		63,696	0	0	0	0	0	0	63,696	(1,678)	(6,866)	(8,543)	0		
..01609W-10-2	ALIBABA GROUP HOLDING ADR REP 8 ORD	09/24/2026	Piper Jaffray Co.	322.000	35,621		41,536	0	0	0	0	0	0	41,536	0	(5,914)	(5,914)	0		
..016255-10-1	ALIGN TECHNOLOGY ORD	08/18/2026	DB ALEX BROWN	29,275.000	4,942,051		6,083,271	4,571,291	1,511,979	0	0	1,511,979	0	6,083,271	0	(1,141,220)	(1,141,220)	0		
..01625V-10-4	ALIGNMENT HEALTHCARE ORD	07/08/2026	Various	4,900.000	115,474		115,493	0	0	0	0	0	0	115,493	0	(19)	(19)	0		
..01741R-10-2	ATI ORD	08/25/2026	Barclays Capital	779.000	166,519		94,116	0	0	0	0	0	0	94,116	0	72,403	72,403	0		
..01748X-10-2	ALLEGIANT TRAVEL ORD	07/27/2026	Various	2,677.000	265,940		295,121	0	0	0	0	0	0	295,121	0	(29,182)	(29,182)	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
..01862Q-10-7	ALLIANCE LAUNDRY HOLDINGS ORD	08/18/2026	Various	23,400.000	569,076		531,799	189,540	15,368	0	0	15,368	0	531,799	0	37,276	37,276	0		
..01973R-10-1	ALLISON TRANSMISSION HOLDINGS ORD	07/21/2026	Various	376.000	42,757		44,183	0	0	0	0	0	0	44,183	0	(1,426)	(1,426)	218		
..020002-10-1	ALLSTATE ORD	07/23/2026	J.P. Morgan Securities PLC	1,815.000	461,926		293,747	377,792	(84,045)	0	0	(84,045)	0	293,747	0	168,179	168,179	5,735		
..02005N-10-0	ALLY FINANCIAL ORD	07/23/2026	J.P. Morgan Securities PLC	3,290.000	144,625		142,227	0	0	0	0	0	0	142,227	0	2,399	2,399	0		
..02079K-10-7	ALPHABET CL C ORD	07/23/2026	Various	42,726.000	14,917,568		5,169,832	11,697,209	(8,266,329)	0	0	(8,266,329)	0	5,169,832	0	9,747,737	9,747,737	18,372		
..02079K-30-5	ALPHABET CL A ORD	09/25/2026	Various	21,062.000	6,855,751		2,838,096	5,089,693	(3,813,851)	0	0	(3,813,851)	0	2,838,096	0	4,017,655	4,017,655	9,594		
..02209S-10-3	ALTRIA GROUP ORD	07/23/2026	J.P. Morgan Securities PLC	4,364.000	314,507		313,816	0	0	0	0	0	0	313,816	0	691	691	2,087		
..023135-10-6	AMAZON COM ORD	09/22/2026	Various	30,296.000	7,281,446		3,484,093	5,606,156	(3,565,964)	0	0	(3,565,964)	0	3,484,093	0	3,797,353	3,797,353	0		
..025816-10-9	AMERICAN EXPRESS ORD	09/22/2026	Various	1,921.000	654,016		696,232	510,901	(5,720)	0	0	(5,720)	0	696,232	0	(42,216)	(42,216)	4,745		
..026874-78-4	AMERICAN INTERNATIONAL GROUP ORD	07/28/2026	INSTINET CORPORATION	73,850.000	5,938,466		4,652,085	6,317,868	(1,665,783)	0	0	(1,665,783)	0	4,652,085	0	1,286,382	1,286,382	70,158		
..026874-78-4	AMERICAN INTERNATIONAL GROUP ORD	08/05/2026	Various	5,333.000	420,091		406,081	0	0	0	0	0	0	406,081	0	14,009	14,009	1,441		
..03027X-10-0	AMERICAN TOWER REIT	09/22/2026	Various	109.000	18,936		22,414	19,137	3,277	0	0	3,277	0	22,414	0	(3,478)	(3,478)	1,388		
..030420-10-3	AMERICAN WATER WORKS ORD	09/22/2026	Various	104.000	13,960		14,108	0	0	0	0	0	0	14,108	0	(148)	(148)	47		
..03073E-10-5	CENCORA ORD	09/22/2026	Various	1,973.000	602,435		470,563	641,725	(194,480)	0	0	(194,480)	0	470,563	0	131,872	131,872	2,324		
..03076C-10-6	AMERIPRISE FINANCE ORD	09/17/2026	Various	3,245.000	1,743,799		1,481,973	0	0	0	0	0	0	1,481,973	0	261,826	261,826	8,942		
..031100-10-0	AMETEK ORD	08/24/2026	DB ALEX BROWN	20,000.000	4,775,172		4,659,733	0	0	0	0	0	0	4,659,733	0	115,438	115,438	476		
..031162-10-0	AMGEN ORD	09/03/2026	Various	10,493.000	4,006,806		2,883,940	2,940,880	(563,989)	0	0	(563,989)	0	2,883,940	0	1,122,867	1,122,867	50,188		
..031652-10-0	AMKOR TECHNOLOGY ORD	08/05/2026	J.P. MORGAN SECURITIES INC.	39.000	2,099		2,565	0	0	0	0	0	0	2,565	0	(467)	(467)	0		
..032095-10-1	AMPHENOL CL A ORD	09/22/2026	Various	5,353.000	834,062		705,137	703,539	(12,903)	0	0	(12,903)	0	705,137	0	128,926	128,926	3,948		
..03213A-10-4	AMPLITUDE CL A ORD	09/09/2026	Various	48,636.000	531,612		329,268	0	0	0	0	0	0	329,268	0	202,345	202,345	0		
..03237H-10-1	AMYLYX PHARMACEUTICALS ORD	08/31/2026	Various	12,310.000	433,494		448,062	0	0	0	0	0	0	448,062	0	(14,568)	(14,568)	0		
..032654-10-5	ANALOG DEVICES ORD	09/22/2026	Various	2,499.000	947,681		830,688	326,796	(49,556)	0	0	(49,556)	0	830,688	0	116,992	116,992	2,671		
..036752-10-3	ELEVANCE HEALTH ORD	08/05/2026	Various	1,105.000	419,261		407,948	0	0	0	0	0	0	407,948	0	11,312	11,312	1,880		
..03743Q-10-8	APA ORD	08/11/2026	Jeffries Finance LLC	1,940.000	79,140		85,621	0	0	0	0	0	0	85,621	0	(6,481)	(6,481)	970		
..03769M-10-6	APOLLO GLOBAL MANAGEMENT ORD	07/23/2026	J.P. Morgan Securities PLC	1,791.000	213,107		222,800	0	0	0	0	0	0	222,800	0	(9,694)	(9,694)	0		
..03770N-10-1	APOGEE THERAPEUTICS ORD	07/02/2026	BANK OF NYC/GOLDMAN	8,250.000	1,096,897		392,144	514,623	(239,227)	0	0	(239,227)	0	392,144	0	704,753	704,753	0		
..037833-10-0	APPLE ORD	09/22/2026	Various	134,160.000	42,855,031		10,330,098	28,977,286	(26,304,225)	0	0	(26,304,225)	0	10,330,098	0	32,524,932	32,524,932	71,408		
..038222-10-5	APPLIED MATERIAL ORD	09/03/2026	Various	2,345.000	1,297,769		912,485	0	0	0	0	0	0	912,485	0	385,284	385,284	1,144		
..03831W-10-8	APPLOVIN CL A ORD	08/05/2026	Various	2,214.000	929,920		680,439	483,129	(455,057)	0	0	(455,057)	0	680,439	0	249,482	249,482	0		
..03937C-10-5	ARCBEST ORD	07/02/2026	Various	3,273.000	455,864		286,448	242,824	43,624	0	0	43,624	0	286,448	0	169,416	169,416	786		
..040413-20-5	ARISTA NETWORKS ORD	08/10/2026	Various	74,098.000	14,424,670		9,582,309	9,709,061	(126,752)	0	0	(126,752)	0	9,582,309	0	4,842,362	4,842,362	0		
..042068-20-5	ARM HOLDINGS ADR	07/29/2026	Various	15,731.000	4,202,841		3,385,667	0	0	0	0	0	0	3,385,667	0	817,173	817,173	0		
..04271T-10-0	ARRAY TECHNOLOGIES ORD	08/12/2026	CITADEL	8,500.000	44,890		56,045	0	0	0	0	0	0	56,045	0	(11,155)	(11,155)	0		
..043113-20-8	ARTESIAN RESOURCES CL A ORD	08/18/2026	GOLDMAN SACHS INTERNATIONAL	709.000	24,972		23,000	22,411	589	0	0	589	0	23,000	0	1,971	1,971	676		
..04626A-10-3	ASTERA LABS ORD	07/23/2026	J.P. Morgan Securities PLC	410.000	134,051		154,608	0	0	0	0	0	0	154,608	0	(20,557)	(20,557)	0		
..049468-10-1	ATLASSIAN CL A ORD	07/08/2026	Unknown	1,975.000	168,865		200,621	0	0	0	0	0	0	200,621	0	(31,756)	(31,756)	0		
..052769-10-6	AUTODESK ORD	09/22/2026	Various	8,198.000	1,704,463		2,320,853	2,127,424	(71,561)	0	0	(71,561)	0	2,320,853	0	(616,389)	(616,389)	0		
..053015-10-3	AUTOMATIC DATA PROCESSING ORD	08/05/2026	Various	4,101.000	1,036,909		1,062,544	450,667	83,641	0	0	83,641	0	1,062,544	0	(25,635)	(25,635)	16,332		
..053332-10-2	AUTOZONE ORD	09/29/2026	Various	602.000	1,761,422		2,465,842	1,790,712	443,943	0	0	443,943	0	2,465,842	0	(704,420)	(704,420)	0		
..053604-10-4	AVEPOINT CL A ORD	08/05/2026	D.A. DAVIDSON & CO.	18,014.000	242,812		212,455	0	0	0	0	0	0	212,455	0	30,357	30,357	0		
..05368V-10-6	AVIENT ORD	08/19/2026	MORGAN STANLEY ALGOS	5,399.000	237,688		235,998	168,665	67,333	0	0	67,333	0	235,998	0	1,690	1,690	4,454		
..05464T-10-4	AXSOME THERAPEUTICS ORD	09/28/2026	Various	9,436.000	1,952,811		1,676,777	729,464	(387,610)	0	0	(387,610)	0	1,676,777	0	276,034	276,034	0		
..05534B-76-0	BCE ORD	09/23/2026	Various	1,052.000	23,771		25,036	17,923	7,114	0	0	7,114	0	25,036	0	(1,266)	(1,266)	844		
..05550J-10-1	BJS WHOLESALE CLUB HOLD ORD	09/10/2026	PROOF TRADING	258.000	23,033		25,587	23,228	2,359	0	0	2,359	0	25,587	0	(2,554)	(2,554)	0		
..05605H-10-0	BWX TECHNOLOGIES ORD	07/10/2026	PENSERRA FI	100.000	18,718		10,210	17,284	(7,074)	0	0	(7,074)	0	10,210	0	8,508	8,508	54		
..05614L-20-9	BABCOCK AND WILCOX ENTERPRISES ORD	08/11/2026	Morgan Stanley	2,400.000	28,929		44,400	0	0	0	0	0	0	44,400	0	(15,471)	(15,471)	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
..05722G-10-0	BAKER HUGHES CL A ORD	07/08/2026	Unknown	5,437.000	303,890		232,924	247,601	(14,677)	0	0	(14,677)	0	232,924	0	70,966	70,966	2,501		
..058498-10-6	BALL ORD	08/05/2026	Various	5,477.000	342,941		297,194	283,601	5,802	0	0	5,802	0	297,194	0	45,747	45,747	2,142		
..05988J-10-3	BANDWIDTH CL A ORD	09/24/2026	Various	5,581.000	324,976		326,384	0	0	0	0	0	0	326,384	0	(1,407)	(1,407)	0		
..060505-10-4	BANK OF AMERICA ORD	09/22/2026	Various	38,714.000	2,372,869		1,988,878	2,078,285	(145,776)	0	0	(145,776)	0	1,988,878	0	383,991	383,991	22,040		
..067901-10-8	BARRICK MINING CORPORATION	07/14/2026	GUZMAN & CO.	89,558.000	3,280,214		1,505,125	3,900,251	(2,395,126)	0	0	(2,395,126)	0	1,505,125	0	1,775,089	1,775,089	45,294		
..06849F-10-8	BARRICK MINING ORD	09/30/2026	Various	49,420.000	2,023,959		830,560	830,560	0	0	0	0	0	830,560	0	1,193,399	1,193,399	0		
..070830-10-4	BATH AND BODY WORKS ORD	09/17/2026	Various	14,696.000	252,117		626,773	295,096	331,677	0	0	331,677	0	626,773	0	(374,655)	(374,655)	8,630		
..073170-10-5	BAYTEX ENERGY ORD	07/01/2026	JEFFERIES & COMPANY, INC.	11,156.000	44,296		42,022	0	0	0	0	0	0	42,022	0	2,275	2,275	308		
..075887-10-9	BECTON DICKINSON ORD	07/23/2026	J.P. Morgan Securities PLC	2,347.000	358,990		349,454	0	0	0	0	0	0	349,454	0	9,536	9,536	1,470		
..07725L-10-2	BEONE MEDICINES ADS REP ORD	09/30/2026	Various	363.000	132,794		130,751	0	0	0	0	0	0	130,751	0	2,043	2,043	0		
..08160H-10-1	BENCHMARK ELECTRONICS ORD	09/21/2026	Unknown	800.000	61,395		47,053	0	0	0	0	0	0	47,053	0	14,342	14,342	272		
..08265T-20-8	BENTLEY SYSTEMS CL B ORD	09/03/2026	Various	8,136.000	253,536		265,489	0	0	0	0	0	0	265,489	0	(11,953)	(11,953)	0		
..084670-70-2	BERKSHIRE HATHAWAY CL B ORD	07/23/2026	J.P. Morgan Securities PLC	1,283.000	629,735		394,590	432,279	(249,933)	0	0	(249,933)	0	394,590	0	235,145	235,145	0		
..09073M-10-4	BIO TECHNE ORD	07/13/2026	Various	34,766.000	2,465,728		1,996,590	2,044,588	(47,998)	0	0	(47,998)	0	1,996,590	0	469,138	469,138	5,563		
..093712-10-7	BLOOM ENERGY CL A ORD	09/08/2026	Various	4,327.000	1,099,656		505,095	234,864	(127,336)	0	0	(127,336)	0	505,095	0	594,561	594,561	0		
..095825-10-5	BLUE RIDGE BANKSHARES ORD	09/30/2026	Various	146,600.000	583,150		630,694	309,806	10,821	0	0	10,821	0	630,694	0	(47,544)	(47,544)	87,960		
..096631-10-6	BOARDWALK REAL ESTATE INVESTMENT UNT	09/24/2026	Various	6,956.000	310,026		436,066	333,793	104,977	0	0	104,977	(2,704)	436,066	(3,683)	(122,358)	(126,040)	5,574		
..097023-10-5	BOEING ORD	07/23/2026	J.P. Morgan Securities PLC	878.000	183,691		182,792	148,076	(9,937)	0	0	(9,937)	0	182,792	0	900	900	0		
..09739D-10-0	BOISE CASCADE ORD	07/16/2026	BARCLAYS CAPITAL INC./LE	261.000	20,936		21,736	0	0	0	0	0	0	21,736	0	(799)	(799)	115		
..09857L-10-8	BOOKING HOLDINGS ORD	09/22/2026	Various	3,321.000	578,057		253,002	696,407	(458,328)	0	0	(458,328)	0	253,002	0	325,055	325,055	2,491		
..099406-10-0	BOOT BARN HOLDINGS ORD	09/30/2026	Various	8,236.000	1,014,209		1,337,193	0	0	0	0	0	0	1,337,193	0	(322,985)	(322,985)	0		
..09940T-10-0	BOOST RUN CL A ORD	08/17/2026	Various	5,571.000	124,281		208,928	0	0	0	0	0	0	208,928	0	(84,647)	(84,647)	0		
..099724-10-6	BORGWARNER ORD	09/17/2026	Various	7,455.000	477,537		376,564	114,002	(6,654)	0	0	(6,654)	0	376,564	0	100,973	100,973	2,388		
..101137-10-7	BOSTON SCIENTIFIC ORD	09/22/2026	Various	7,109.000	320,048		562,360	409,814	13,883	0	0	13,883	0	562,360	0	(242,312)	(242,312)	0		
..10316T-10-4	BOX CL A ORD	08/24/2026	Various	11,813.000	390,677		346,072	0	0	0	0	0	0	346,072	0	44,605	44,605	0		
..10567X-10-1	BRAVEHEART BIO ORD	08/06/2026	REDBRN	3,000.000	90,063		54,000	0	0	0	0	0	0	54,000	0	36,063	36,063	0		
..10576N-10-2	BRAZE CL A ORD	09/28/2026	Various	2,580.000	63,479		72,884	0	0	0	0	0	0	72,884	0	(9,405)	(9,405)	0		
..10806X-10-2	BRIDGEBIO PHARMA ORD	09/28/2026	Various	6,143.000	418,640		349,877	374,113	(122,529)	0	0	(122,529)	0	349,877	0	68,763	68,763	0		
..109641-10-0	BRINKER INTERNATIONAL ORD	07/02/2026	BAML	974.000	168,704		160,178	0	0	0	0	0	0	160,178	0	8,526	8,526	0		
..110122-10-8	BRISTOL MYERS SQUIBB ORD	09/24/2026	Various	61,102.000	3,813,409		3,298,229	2,763,077	(94,369)	0	0	(94,369)	0	3,298,229	0	515,180	515,180	96,936		
..11120U-10-5	BRIXMOR PROPERTY GROUP REIT ORD	07/16/2026	BARCLAYS CAPITAL INC./LE	410.000	13,210		12,507	0	0	0	0	0	0	12,507	0	703	703	252		
..11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD	08/05/2026	Various	3,328.000	484,491		705,413	357,072	(30,989)	0	0	(30,989)	0	705,413	0	(220,922)	(220,922)	8,050		
..11135E-20-3	BROADSTONE NET LEASE ORD	09/10/2026	PROOF TRADING	2,240.000	45,933		36,310	38,909	(2,598)	0	0	(2,598)	0	36,310	0	9,623	9,623	1,960		
..11135F-10-1	BROADCOM ORD	09/22/2026	Various	43,952.000	16,527,365		10,937,513	8,151,693	(4,155,566)	0	0	(4,155,566)	0	10,937,513	0	5,589,852	5,589,852	65,078		
..112463-10-4	BROOKDALE SENIOR LIVING ORD	08/14/2026	Various	38,492.000	541,789		530,118	0	0	0	0	0	0	530,118	0	11,671	11,671	0		
..11285B-10-8	BROOKFIELD RENEWABLE CL A ORD	08/24/2026	CITIBANK CANADA, TORONTO	1,951.000	64,894		58,687	76,297	(17,245)	0	0	(17,245)	(364)	58,687	21	6,186	6,207	1,995		
..117043-10-9	BRUNSWICK ORD	07/23/2026	J.P. Morgan Securities PLC	3,846.000	305,943		259,648	243,507	(26,863)	0	0	(26,863)	0	259,648	0	46,295	46,295	2,886		
..122017-10-6	BURLINGTON STORES ORD	08/17/2026	Various	812.000	291,561		204,945	226,458	(30,972)	0	0	(30,972)	0	204,945	0	86,615	86,615	0		
..124900-30-9	CCL INDUSTRIES CL B ORD	08/13/2026	Various	2,155.000	142,248		127,204	119,665	(10,362)	0	0	(10,362)	(674)	127,204	(1,580)	16,624	15,044	1,308		
..12510Q-10-0	CCC INTELLIGENT SOLUTIONS HLDG ORD	08/21/2026	RBC	2,799.000	20,854		17,540	0	0	0	0	0	0	17,540	0	3,314	3,314	0		
..125269-10-0	CF INDUSTRIES HOLDINGS ORD	09/25/2026	Various	10,388.000	1,252,757		1,264,999	0	0	0	0	0	0	1,264,999	0	(12,241)	(12,241)	11,427		
..12541W-20-9	CH ROBINSON WORLDWIDE ORD	07/23/2026	Various	1,234.000	254,560		109,155	198,378	(89,223)	0	0	(89,223)	0	109,155	0	145,406	145,406	2,332		
..125523-10-0	CIGNA ORD	07/23/2026	J.P. Morgan Securities PLC	543.000	155,447		140,957	149,450	(8,493)	0	0	(8,493)	0	140,957	0	14,489	14,489	1,694		
..125720-10-5	CME GROUP CL A ORD	09/03/2026	Various	4,688.000	1,145,777		1,039,485	1,242,514	(239,576)	0	0	(239,576)	0	1,039,485	0	106,292	106,292	45,500		
..126117-10-0	CNA FINANCIAL ORD	09/21/2026	Unknown	1,000.000	48,392		44,038	47,740	(3,702)	0	0	(3,702)	0	44,038	0	4,354	4,354	3,440		
..126327-10-5	CS DISCO ORD	09/28/2026	Nomura International PLC	4,706.000	19,792		22,627	36,519	(13,891)	0	0	(13,891)	0	22,627	0	(2,836)	(2,836)	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
126501-10-5	CTS ORD	09/21/2026	Unknown	700.000	40,835		39,758	0	0	0	0	0	0	39,758	0	1,077	1,077	56		
126650-10-0	CVS HEALTH ORD	09/18/2026	SANFORD BERNSTEIN	54,550.000	4,844,677		952,927	4,329,088	(3,376,161)	0	0	(3,376,161)	0	952,927	0	3,891,749	3,891,749	108,827		
127055-10-1	CABOT ORD	07/01/2026	Mizuho	1,201.000	105,104		89,909	0	0	0	0	0	0	89,909	0	15,195	15,195	567		
127190-30-4	CACI INTERNATIONAL CL A ORD	09/02/2026	Various	4,807.000	2,838,458		2,217,549	2,011,358	(423,271)	0	0	(423,271)	0	2,217,549	0	620,909	620,909	0		
127203-10-7	CACTUS CL A ORD	08/26/2026	Various	2,388.000	162,064		126,471	0	0	0	0	0	0	126,471	0	35,593	35,593	245		
127387-10-8	CADENCE DESIGN SYSTEMS ORD	09/22/2026	Various	51.000	15,856		18,479	0	0	0	0	0	0	18,479	0	(2,623)	(2,623)	0		
13100M-50-9	CALIX NETWORKS ORD	09/30/2026	Various	44,858.000	1,544,147		1,974,254	1,178,486	(291,151)	0	0	(291,151)	0	1,974,254	0	(430,107)	(430,107)	0		
131193-10-4	CALLAWAY GOLF COMPANY ORD	08/17/2026	Jefferies & Co., Inc.	10,265.000	170,675		200,221	0	0	0	0	0	0	200,221	0	(29,546)	(29,546)	0		
131428-10-4	CALUMET ORD	08/26/2026	Various	16,794.000	714,085		546,819	0	0	0	0	0	0	546,819	0	167,266	167,266	0		
136375-10-2	CANADIAN NATIONAL RAILWAY ORD	09/02/2026	CITIBANK CANADA, TORONTO	1,258.000	152,171		89,042	64,885	28,802	0	0	28,802	(4,645)	89,042	3,681	59,448	63,129	1,947		
136375-10-2	CANADIAN NATIONAL RAILWAY ORD	09/25/2026	Various	13,565.000	1,654,779		1,320,970	1,340,900	(19,930)	0	0	(19,930)	0	1,320,970	0	333,808	333,808	26,379		
13646K-10-8	CANADIAN PACIFIC KANSAS CITY ORD	08/20/2026	Various	11,685.000	1,095,354		1,051,965	0	0	0	0	0	0	1,051,965	11,616	31,774	43,390	0		
136681-20-2	CANADIAN TIRE CL A ORD	09/25/2026	UBS SECURITIES CANADA INC	690.000	91,990		67,713	89,100	(20,967)	0	0	(20,967)	(420)	67,713	(1,650)	25,927	24,277	2,292		
14040H-10-5	CAPITAL ONE FINANCIAL ORD	07/23/2026	J.P. Morgan Securities PLC	1,974.000	394,693		372,448	0	0	0	0	0	0	372,448	0	22,245	22,245	0		
14149Y-10-8	CARDINAL HEALTH ORD	08/05/2026	Various	2,967.000	686,706		646,478	20,550	(9,350)	0	0	(9,350)	0	646,478	0	40,228	40,228	3,035		
146229-10-9	CARTERS ORD	09/29/2026	RBC	8,648.000	268,343		348,999	0	0	0	0	0	0	348,999	0	(80,656)	(80,656)	0		
146869-10-2	CARVANA CL A ORD	09/03/2026	Various	2,567.000	160,255		170,551	0	0	0	0	0	0	170,551	0	(10,296)	(10,296)	0		
147448-10-4	CASELLA WASTE CL A ORD	09/30/2026	Various	4,440.000	404,294		408,085	0	0	0	0	0	0	408,085	0	(3,791)	(3,791)	0		
147528-10-3	CASEYS GENERAL STORES ORD	09/28/2026	Various	4,161.000	2,657,382		2,724,423	707,469	(317,776)	0	0	(317,776)	0	2,724,423	0	(67,041)	(67,041)	4,157		
149123-10-1	CATERPILLAR ORD	08/04/2026	Various	3,292.000	2,988,516		1,203,591	1,449,361	(909,886)	0	0	(909,886)	0	1,203,591	0	1,784,925	1,784,925	10,378		
15101Q-20-7	CELESTICA ORD	08/07/2026	Various	1,720.000	577,119		337,489	710,888	(373,400)	0	0	(373,400)	0	337,489	0	239,631	239,631	0		
15102K-10-0	CELCUITY ORD	09/30/2026	Various	691.000	59,044		80,334	0	0	0	0	0	0	80,334	0	(21,290)	(21,290)	0		
152006-10-2	CENTERRA GOLD ORD	07/15/2026	NATIONAL BANK FINANCIAL	11,309.000	178,205		70,326	165,759	(94,997)	0	0	(94,997)	(436)	70,326	(1,296)	109,175	107,879	970		
15202L-10-7	CENTERSPACE ORD	07/28/2026	Various	12,015.000	674,023		713,986	713,437	(79,032)	0	0	(79,032)	0	713,986	0	(39,963)	(39,963)	26,027		
155923-10-5	CENTURI HOLDINGS ORD	09/08/2026	Wells	9,760.000	200,375		201,418	201,571	(44,987)	0	0	(44,987)	0	201,418	0	(1,042)	(1,042)	0		
156504-30-0	CENTURY COMMUNITIES ORD	09/28/2026	Various	5,570.000	378,317		325,715	92,289	(6,587)	0	0	(6,587)	0	325,715	0	52,602	52,602	1,832		
156944-10-0	CG ONCOLOGY ORD	09/21/2026	Various	1,073.000	77,662		76,966	0	0	0	0	0	0	76,966	0	696	696	0		
165167-73-5	EXPAND ENERGY ORD	07/23/2026	J.P. Morgan Securities PLC	5,525.000	506,743		587,664	21,079	(2,615)	0	0	(2,615)	0	587,664	0	(80,921)	(80,921)	5,858		
166764-10-0	CHEVRON ORD	07/08/2026	Unknown	811.000	142,617		161,316	0	0	0	0	0	0	161,316	0	(18,699)	(18,699)	1,444		
16890P-10-3	CHINAGOLDINTL ORD	09/30/2026	Various	19,300.000	573,966		422,530	0	0	0	0	0	0	422,530	(650)	152,085	151,436	2,783		
169656-10-5	CHIPOTLE MEXICAN GRILL ORD	09/22/2026	Various	440.000	14,735		23,753	16,280	7,473	0	0	7,473	0	23,753	0	(9,018)	(9,018)	0		
171340-10-2	CHURCH AND DWIGHT ORD	09/22/2026	Various	947.000	96,758		86,672	0	0	0	0	0	0	86,672	0	10,086	10,086	506		
171484-10-8	CHURCHILL DOWNS ORD	09/30/2026	Jefferies & Co., Inc.	3,600.000	274,164		322,939	0	0	0	0	0	0	322,939	0	(48,775)	(48,775)	0		
171779-30-9	CIENA ORD	09/03/2026	Various	868.000	339,427		412,757	0	0	0	0	0	0	412,757	0	(73,330)	(73,330)	0		
172062-10-1	CINCINNATI FINANCIAL ORD	08/05/2026	Various	3,304.000	590,877		534,643	0	0	0	0	0	0	534,643	0	56,234	56,234	4,181		
172755-10-0	CIRRUS LOGIC ORD	07/23/2026	Various	3,690.000	530,900		476,942	164,715	5,087	0	0	5,087	0	476,942	0	53,958	53,958	0		
17275R-10-2	CISCO SYSTEMS ORD	08/05/2026	Various	9,514.000	1,087,236		464,560	702,899	(282,433)	0	0	(282,433)	0	464,560	0	622,676	622,676	11,406		
172967-42-4	CITIGROUP ORD	07/23/2026	J.P. Morgan Securities PLC	7,488.000	1,017,584		739,609	326,032	(129,753)	0	0	(129,753)	0	739,609	0	277,975	277,975	6,169		
174610-10-5	CITIZENS FINANCIAL GROUP ORD	07/23/2026	J.P. Morgan Securities PLC	8,395.000	602,665		468,500	146,434	(62,487)	0	0	(62,487)	0	468,500	0	134,164	134,164	2,306		
18467V-10-9	CLEAR SECURE CL A ORD	08/17/2026	INSTINET, LLC	1,699.000	74,866		44,570	59,601	(15,031)	0	0	(15,031)	0	44,570	0	30,296	30,296	861		
189054-10-9	CLOROX ORD	08/05/2026	Various	4,428.000	436,209		652,402	437,401	206,411	0	0	206,411	0	652,402	0	(216,193)	(216,193)	10,758		
18915M-10-7	CLOUDFLARE CL A ORD	08/05/2026	Various	926.000	252,074		244,243	0	0	0	0	0	0	244,243	0	7,831	7,831	0		
191216-10-0	COCA-COLA ORD	07/23/2026	Various	52,325.000	4,346,484		504,705	3,268,293	(3,232,503)	0	0	(3,232,503)	0	504,705	0	3,841,779	3,841,779	49,555		
192108-50-4	COEUR MINING ORD	09/25/2026	Various	80,014.000	1,334,792		865,341	865,629	(612,116)	0	0	(612,116)	0	865,341	0	469,452	469,452	1,600		
19240Q-20-1	COGENT BIOSCIENCES ORD	07/27/2026	UBS	303.000	12,281		11,966	0	0	0	0	0	0	11,966	0	315	315	0		
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD	09/03/2026	Various	15,947.000	866,659		1,194,542	690,394	(39,118)	0	0	(39,118)	0	1,194,542	0	(327,883)	(327,883)	13,437		

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
19247G-10-7	COHERENT ORD	07/23/2026	J.P. Morgan Securities PLC	547.000	171,322		186,516	0	0	0	0	0	0	186,516	0	(15,193)	(15,193)	0		
194162-10-3	COLGATE PALMOLIVE ORD	08/05/2026	Various	2,970.000	270,552		257,022	229,395	21,560	0	0	21,560	0	257,022	0	13,530	13,530	4,587		
19459J-10-4	COLLEGIUM PHARMACEUTICAL ORD	09/21/2026	Unknown	800.000	18,463		37,617	0	0	0	0	0	0	37,617	0	(19,154)	(19,154)	0		
199908-10-4	COMFORT SYSTEMS USA ORD	07/23/2026	J.P. Morgan Securities PLC	173.000	316,781		125,733	118,528	(75,452)	0	0	(75,452)	0	125,733	0	191,048	191,048	191		
20030N-10-1	COMCAST CL A ORD	07/23/2026	J.P. Morgan Securities PLC	15,905.000	348,471		374,881	0	0	0	0	0	0	374,881	0	(26,409)	(26,409)	5,249		
204166-10-2	COMMVAULT SYSTEMS ORD	09/10/2026	Various	5,615.000	748,575		660,885	0	0	0	0	0	0	660,885	0	87,689	87,689	0		
204429-10-4	COMPANIA CERVECERIAS ADR REP 2 ORD	06/23/2025	Various	0.000	0		0	0	0	0	0	0	0	0	0	0	0	211		
20449X-40-1	COMPASS GROUP ADR	09/24/2026	Various	11,100.000	334,043		303,826	0	0	0	0	0	0	303,826	0	30,216	30,216	2,609		
20464U-10-0	COMPASS CL A ORD	07/01/2026	BAML	4,155.000	52,187		38,963	43,918	(4,955)	0	0	(4,955)	0	38,963	0	13,223	13,223	0		
20825C-10-4	CONOCOPHILLIPS ORD	08/05/2026	Various	5,686.000	677,547		394,946	518,038	(141,359)	0	0	(141,359)	0	394,946	0	282,601	282,601	9,297		
209115-10-4	CONSOLIDATED EDISON ORD	07/08/2026	JEFFERIES & COMPANY, INC.	159.000	17,966		17,358	0	0	0	0	0	0	17,358	0	608	608	141		
21037T-10-9	CONSTELLATION ENERGY ORD	08/05/2026	Various	999.000	271,900		247,463	0	0	0	0	0	0	247,463	0	24,437	24,437	833		
21037X-10-0	CONSTELLATION SOFTWARE ORD	09/23/2026	Various	927.000	1,818,320		1,934,022	90,565	20,960	0	0	20,960	(687)	1,934,022	(2,577)	(113,125)	(115,702)	433		
21873S-10-8	COREWEAVE CL A ORD	07/23/2026	J.P. Morgan Securities PLC	1,560.000	126,498		133,066	0	0	0	0	0	0	133,066	0	(6,568)	(6,568)	0		
21874C-10-2	CORE AND MAIN CL A ORD	07/16/2026	BARCLAYS CAPITAL INC./LE	505.000	23,085		26,114	26,245	(131)	0	0	(131)	0	26,114	0	(3,029)	(3,029)	0		
219350-10-5	CORNING ORD	09/22/2026	Various	1,899.000	297,092		376,973	0	0	0	0	0	0	376,973	0	(79,881)	(79,881)	0		
219948-10-6	CORPAY ORD	09/22/2026	Various	1,424.000	565,875		526,262	401,742	88,290	0	0	88,290	0	526,262	0	39,613	39,613	0		
22002T-10-8	COPT DEFENSE PROPERTIES ORD	07/16/2026	BARCLAYS CAPITAL INC./LE	710.000	26,565		23,397	19,738	3,659	0	0	3,659	0	23,397	0	3,168	3,168	671		
22052L-10-4	CORTEVA ORD	09/03/2026	Various	7,358.000	652,774		593,471	0	0	0	0	0	0	593,471	0	59,303	59,303	430		
221015-10-0	CORVUS PHARMACEUTICALS ORD	08/10/2026	ITG Wellington Direct	2,549.000	34,498		64,116	0	0	0	0	0	0	64,116	0	(29,618)	(29,618)	0		
22160K-10-5	COSTCO WHOLESALE ORD	07/23/2026	J.P. Morgan Securities PLC	1,466.000	1,364,910		1,291,670	1,264,190	27,480	0	0	27,480	0	1,291,670	0	73,240	73,240	4,061		
224441-10-5	CRANE NXT ORD	07/16/2026	BARCLAYS CAPITAL INC./LE	458.000	23,597		26,229	21,558	4,671	0	0	4,671	0	26,229	0	(2,632)	(2,632)	165		
22663K-10-7	CRINETICS PHARMACEUTICALS ORD	07/08/2026	Various	16,297.000	1,341,149		364,374	571,960	(360,854)	0	0	(360,854)	0	364,374	0	976,775	976,775	0		
22788C-10-5	CROWDSTRIKE HOLDINGS CL A ORD	09/22/2026	Various	47,811.000	9,469,800		5,728,181	0	0	0	0	0	0	5,728,181	0	3,741,619	3,741,619	0		
229663-10-9	CUBESMART REIT ORD	07/16/2026	BARCLAYS CAPITAL INC./LE	1,100.000	45,919		52,469	39,655	12,814	0	0	12,814	0	52,469	0	(6,550)	(6,550)	1,749		
231021-10-6	CUMMINS ORD	07/23/2026	J.P. Morgan Securities PLC	735.000	488,780		501,549	0	0	0	0	0	0	501,549	0	(12,770)	(12,770)	0		
23282W-60-5	CYTOKINETICS ORD	07/06/2026	ITG Wellington Direct	1,169.000	100,692		91,791	0	0	0	0	0	0	91,791	0	8,901	8,901	0		
233377-40-7	DXP ENTERPRISES ORD	09/30/2026	Various	9,511.000	1,830,387		782,105	992,721	(278,505)	0	0	(278,505)	0	782,105	0	1,048,282	1,048,282	0		
235851-10-2	DANAHER ORD	09/24/2026	Various	32,072.000	7,095,228		7,007,120	6,638,680	(188,491)	0	0	(188,491)	0	7,007,120	0	88,108	88,108	33,302		
237266-10-1	DARLING INGREDIENTS ORD	08/05/2026	J.P. MORGAN SECURITIES INC.	440.000	25,409		28,538	0	0	0	0	0	0	28,538	0	(3,129)	(3,129)	0		
23804L-10-3	DATADOG CL A ORD	09/03/2026	Various	37,096.000	10,046,105		4,041,352	4,351,680	(1,169,167)	0	0	(1,169,167)	0	4,041,352	0	6,004,753	6,004,753	0		
23834J-20-1	DAVE CL A ORD	07/16/2026	Stifel Nicolaus & Co.	406.000	178,811		107,886	73,065	9,370	0	0	9,370	0	107,886	0	70,925	70,925	0		
244199-10-5	DEERE ORD	09/03/2026	Various	514.000	320,376		307,760	0	0	0	0	0	0	307,760	0	12,616	12,616	0		
24477V-10-5	DEFINIUM THERAPEUTICS ORD	08/10/2026	Various	2,261.000	97,933		108,881	0	0	0	0	0	0	108,881	0	(10,948)	(10,948)	0		
24703L-20-2	DELL TECHNOLOGIES CL C ORD	07/23/2026	Various	3,099.000	1,341,309		884,882	168,679	10,517	0	0	10,517	0	884,882	0	456,427	456,427	2,220		
251566-10-5	DEUTSCHE TELEKOM ADR	09/24/2026	HSBC Brokerage	11,019.000	337,645		340,470	0	0	0	0	0	0	340,470	0	(2,826)	(2,826)	0		
25179M-10-3	DEVON ENERGY ORD	07/23/2026	J.P. Morgan Securities PLC	4,041.000	182,973		206,131	0	0	0	0	0	0	206,131	0	(23,159)	(23,159)	4,815		
252131-10-7	DEXCOM ORD	07/23/2026	J.P. Morgan Securities PLC	4,426.000	313,943		263,347	0	0	0	0	0	0	263,347	0	50,596	50,596	0		
25402D-10-2	DIGITALOCEAN HOLDINGS ORD	09/15/2026	Various	3,717.000	463,457		189,048	0	0	0	0	0	0	189,048	0	274,410	274,410	0		
254067-10-1	DILLARDS CL A ORD	09/03/2026	Various	617.000	367,695		291,850	201,911	(81,392)	0	0	(81,392)	0	291,850	0	75,845	75,845	10,414		
254543-10-1	DIODES ORD	08/26/2026	FAHNESTOCK & CO.	1,355.000	124,431		144,828	0	0	0	0	0	0	144,828	0	(20,397)	(20,397)	0		
254604-10-1	DISC MEDICINE ORD	09/28/2026	Jefferies & Co., Inc.	1,305.000	87,816		88,069	0	0	0	0	0	0	88,069	0	(252)	(252)	0		
254687-10-6	WALT DISNEY ORD	09/22/2026	Various	28,096.000	2,800,444		2,919,252	3,032,881	(262,484)	0	0	(262,484)	0	2,919,252	0	(118,807)	(118,807)	40,900		
256163-10-6	DOCUSIGN ORD	08/05/2026	J.P. MORGAN SECURITIES INC.	366.000	21,023		16,936	0	0	0	0	0	0	16,936	0	4,087	4,087	0		
256677-10-5	DOLLAR GENERAL ORD	08/05/2026	Various	5,956.000	709,331		773,734	311,611	(53,941)	0	0	(53,941)	0	773,734	0	(64,402)	(64,402)	8,318		
256746-10-8	DOLLAR TREE ORD	08/05/2026	Various	4,660.000	563,392		459,276	237,901	(72,067)	0	0	(72,067)	0	459,276	0	104,116	104,116	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
25754A-20-1	DOMINOS PIZZA ORD	09/03/2026	Bank of America	31.000	10,757		9,481	0	0	0	0	0	0	9,481	0	1,276	1,276	0		
257651-10-9	DONALDSON ORD	09/17/2026	Various	3,113.000	287,320		267,134	31,386	(2,759)	0	0	(2,759)	0	267,134	0	20,186	20,186	1,196		
25809K-10-5	DOORDASH CL A ORD	09/22/2026	Various	514.000	113,777		110,558	0	0	0	0	0	0	110,558	0	3,220	3,220	0		
258278-10-0	DORMAN PRODUCTS ORD	08/04/2026	Jefferies & Co., Inc.	1,324.000	197,985		183,548	0	0	0	0	0	0	183,548	0	14,438	14,438	0		
260003-10-8	DOVER ORD	09/22/2026	Various	52.000	10,232		10,994	0	0	0	0	0	0	10,994	0	(762)	(762)	13		
264147-10-9	DUCOMMUN ORD	09/21/2026	Unknown	400.000	67,370		23,600	38,052	(14,452)	0	0	(14,452)	0	23,600	0	43,770	43,770	0		
26622P-10-7	DOXIMITY CL A ORD	07/08/2026	JEFFRIES & CO	7,981.000	176,452		195,598	0	0	0	0	0	0	195,598	0	(19,146)	(19,146)	0		
26701L-10-0	DUTCH BROS CL A ORD	09/17/2026	Various	17,596.000	1,002,896		902,805	0	0	0	0	0	0	902,805	0	100,091	100,091	0		
26740W-10-9	D WAVE QUANTUM ORD	09/15/2026	BTIG LLC	2,785.000	45,745		84,445	0	0	0	0	0	0	84,445	0	(38,700)	(38,700)	0		
267475-10-1	DYCOM INDUSTRIES ORD	09/21/2026	Various	144.000	41,950		51,089	48,658	2,431	0	0	2,431	0	51,089	0	(9,139)	(9,139)	0		
268150-10-9	DYNATRACE ORD	09/17/2026	Various	3,973.000	217,973		196,557	0	0	0	0	0	0	196,557	0	21,416	21,416	0		
26875P-10-1	EOG RESOURCES ORD	08/13/2026	Various	18,663.000	2,582,416		2,561,853	0	0	0	0	0	0	2,561,853	0	20,563	20,563	38,073		
26884L-10-9	EQT ORD	07/23/2026	J.P. Morgan Securities PLC	6,959.000	371,464		429,509	0	0	0	0	0	0	429,509	0	(58,046)	(58,046)	1,148		
26969P-10-8	EAGLE MATERIALS ORD	07/16/2026	BARCLAYS CAPITAL INC./LE	183.000	38,973		35,334	0	0	0	0	0	0	35,334	0	3,640	3,640	46		
27579R-10-4	EAST WEST BANCORP ORD	08/05/2026	Various	5,992.000	785,899		474,585	655,683	(201,869)	0	0	(201,869)	0	474,585	0	311,314	311,314	10,339		
27627N-10-5	EASTERN BANKSHARES ORD	07/31/2026	Various	127,057.000	2,930,525		2,018,561	2,114,861	(341,952)	0	0	(341,952)	0	2,018,561	0	911,964	911,964	33,976		
278642-10-3	EBAY ORD	09/30/2026	Various	29,429.000	3,259,754		1,321,313	2,563,266	(1,241,953)	0	0	(1,241,953)	0	1,321,313	0	1,938,441	1,938,441	20,405		
278768-10-6	ECHOSTAR CL A ORD	09/21/2026	Various	12,967.000	1,179,403		1,121,774	833,512	(373,715)	0	0	(373,715)	0	1,121,774	0	57,629	57,629	0		
278865-10-0	ECOLAB ORD	09/22/2026	Various	2,474.000	670,221		683,108	10,501	668	0	0	668	0	683,108	0	(12,887)	(12,887)	2,565		
281020-10-7	EDISON INTERNATIONAL ORD	07/23/2026	J.P. Morgan Securities PLC	4,449.000	354,267		306,492	0	0	0	0	0	0	306,492	0	47,775	47,775	3,904		
28176E-10-8	EDWARDS LIFESCIENCES ORD	09/22/2026	Various	71,281.000	6,793,984		5,167,418	6,065,538	(909,941)	0	0	(909,941)	0	5,167,418	0	1,626,567	1,626,567	0		
285512-10-9	ELECTRONIC ARTS ORD	08/05/2026	Various	1,728.000	361,696		351,540	147,935	(2,592)	0	0	(2,592)	0	351,540	0	10,157	10,157	329		
28618M-10-6	ELEMENT SOLUTIONS ORD	09/21/2026	Various	46,072.000	1,604,111		1,234,606	604,208	(127,405)	0	0	(127,405)	0	1,234,606	0	369,505	369,505	7,503		
29084Q-10-0	EMCOR GROUP ORD	08/04/2026	Various	590.000	471,826		321,864	201,891	(98,320)	0	0	(98,320)	0	321,864	0	149,963	149,963	500		
29261A-10-0	ENCOMPASS HEALTH ORD	09/16/2026	Various	2,091.000	254,868		192,608	221,939	(29,331)	0	0	(29,331)	0	192,608	0	62,259	62,259	1,192		
29358P-10-1	ENSIGN GROUP ORD	07/10/2026	PENSERRA FI	800.000	133,445		113,196	139,360	(26,164)	0	0	(26,164)	0	113,196	0	20,249	20,249	156		
29362U-10-4	ENTEGRIS ORD	09/03/2026	Various	1,813.000	245,791		253,069	0	0	0	0	0	0	253,069	0	(7,278)	(7,278)	65		
29414B-10-4	EPAM SYSTEMS ORD	09/24/2026	Various	283.000	34,763		56,075	57,981	(1,906)	0	0	(1,906)	0	56,075	0	(21,312)	(21,312)	0		
29415F-10-4	ENVISTA HOLDINGS ORD	09/10/2026	Various	16,013.000	438,595		419,838	0	0	0	0	0	0	419,838	0	18,757	18,757	0		
294429-10-5	EQUIFAX ORD	08/20/2026	Various	672.000	121,812		131,537	0	0	0	0	0	0	131,537	0	(9,725)	(9,725)	376		
29445S-10-0	EQUIPMENTSHARE COM CL A ORD	09/30/2026	BZW SECS	2,680.000	49,286		86,804	0	0	0	0	0	0	86,804	0	(37,519)	(37,519)	0		
29476L-10-7	VIVMARK RESIDENTIAL ORD	07/23/2026	Nomura International PLC	756.000	51,645		50,526	0	0	0	0	0	0	50,526	0	1,119	1,119	531		
296013-10-5	EROCK CL A ORD	09/18/2026	PIPER	27,651.000	366,093		440,652	0	0	0	0	0	0	440,652	0	(74,559)	(74,559)	0		
29977A-10-5	EVERCORE CL A ORD	09/14/2026	Various	1,691.000	539,663		576,488	0	0	0	0	0	0	576,488	0	(36,825)	(36,825)	2,164		
30040W-10-8	EVERSOURCE ENERGY ORD	06/03/2026	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	5,229		
30069T-10-1	EXCELERATE ENERGY CL A ORD	09/11/2026	Various	2,503.000	95,921		98,033	0	0	0	0	0	0	98,033	0	(2,112)	(2,112)	0		
30161N-10-1	EXELON ORD	07/23/2026	J.P. Morgan Securities PLC	9,801.000	463,284		452,806	427,226	25,581	0	0	25,581	0	452,806	0	10,478	10,478	8,233		
30161Q-10-4	EXELIXIS ORD	07/23/2026	Various	11,150.000	624,699		450,731	485,636	(38,142)	0	0	(38,142)	0	450,731	0	173,967	173,967	0		
30212P-30-3	EXPEDIA GROUP ORD	08/05/2026	Various	1,493.000	387,519		253,927	418,732	(168,747)	0	0	(168,747)	0	253,927	0	133,592	133,592	1,419		
302130-10-9	EXPEDITORS INTNL OF WASHTN CL A ORD	07/23/2026	J.P. Morgan Securities PLC	985.000	173,524		161,333	0	0	0	0	0	0	161,333	0	12,191	12,191	798		
30233Q-10-8	EXXONMOBIL HOLDINGS ORD	07/23/2026	Various	309,347.000	42,457,438		41,135,865	795,348	(778,601)	0	0	(778,601)	0	41,135,865	0	1,321,572	1,321,572	26,590		
302492-10-3	FLYWIRE ORD	08/04/2026	Various	56,704.000	938,803		704,839	443,718	(47,903)	0	0	(47,903)	0	704,839	0	233,963	233,963	0		
30303M-10-2	META PLATFORMS CL A ORD	09/21/2026	Various	33,065.000	19,391,208		6,021,084	21,155,224	(15,741,655)	0	0	(15,741,655)	0	6,021,084	0	13,370,124	13,370,124	34,298		
303075-10-5	FACTSET RESEARCH SYSTEMS ORD	09/25/2026	Various	219.000	60,928		49,076	0	0	0	0	0	0	49,076	0	11,851	11,851	508		
31188V-10-0	FASTLY CL A ORD	07/17/2026	SANFORD BERNSTEIN	1,617.000	34,183		49,953	0	0	0	0	0	0	49,953	0	(15,770)	(15,770)	0		
31428X-10-6	FEDEX ORD	09/24/2026	Various	7,954.000	2,277,189		1,849,207	0	0	0	0	0	0	1,849,207	0	427,982	427,982	7,846		

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
314352-10-5	FEDEX FREIGHT HOLDING COMPANY ORD	09/24/2026	Various	11,564.000	1,376,328		1,164,388	0	0	0	0	0	0	1,164,388	0	211,940	211,940	0		
31488V-10-7	FERGUSON ENTERPRISES ORD	07/23/2026	J.P. Morgan Securities PLC	2,393.000	547,172		591,287	0	0	0	0	0	0	591,287	0	(44,115)	(44,115)	2,130		
314911-10-8	FERMI ORD	09/03/2026	Bank of America	1,900.000	9,215		11,666	0	0	0	0	0	0	11,666	0	(2,451)	(2,451)	0		
31556C-10-6	FERVO ENERGY CL A ORD	09/01/2026	Morgan Stanley	2,606.000	49,568		93,804	0	0	0	0	0	0	93,804	0	(44,236)	(44,236)	0		
315616-10-2	F5 ORD	08/18/2026	Various	1,121.000	440,066		346,574	0	0	0	0	0	0	346,574	0	93,492	93,492	0		
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD	09/24/2026	Various	5,986.000	218,752		399,678	195,725	50,798	0	0	50,798	0	399,678	0	(180,925)	(180,925)	5,268		
31620R-30-3	FIDELITY NATIONAL FINANCIAL ORD	07/29/2026	GUZMAN & CO.	7,270.000	392,139		467,855	396,869	70,985	0	0	70,985	0	467,855	0	(75,716)	(75,716)	7,561		
316773-10-0	FIFTH THIRD BANCORP ORD	09/22/2026	Various	4,485.000	254,974		215,462	0	0	0	0	0	0	215,462	0	39,512	39,512	1,745		
31846B-10-8	FIRST ADVANTAGE ORD	09/30/2026	Various	124,173.000	2,334,908		1,771,237	1,755,587	(26,177)	0	0	(26,177)	0	1,771,237	0	563,671	563,671	0		
31866P-10-2	FIRST BANCORP ORD	07/30/2026	GUZMAN & CO.	652.000	22,853		16,932	17,239	(307)	0	0	(307)	0	16,932	0	5,921	5,921	730		
318672-70-6	FIRST BANCORP ORD	09/10/2026	PROOF TRADING	1,674.000	46,119		44,517	0	0	0	0	0	0	44,517	0	1,602	1,602	301		
31942S-10-4	FIRST CAPITAL ORD	09/23/2026	GOLDMAN SACHS INTERNATIONAL	326.000	20,031		19,266	19,299	(33)	0	0	(33)	0	19,266	0	765	765	202		
31943F-20-0	FIRST CAROLINA FINANCIAL SERVICE ORD	09/21/2026	Various	32,900.000	419,461		411,250	0	0	0	0	0	0	411,250	0	8,211	8,211	0		
31946M-10-3	FIRST CITIZENS BANCSHARES CL A ORD	09/10/2026	Various	24.000	51,854		48,244	8,585	(1,170)	0	0	(1,170)	0	48,244	0	3,610	3,610	59		
320218-10-0	FIRST FINANCIAL CORPORATION ORD	07/10/2026	PENSERRA FI	300.000	22,521		19,796	0	0	0	0	0	0	19,796	0	2,725	2,725	336		
320866-10-6	FIRST MID BANCSHARES ORD	09/21/2026	Various	1,973.000	98,744		86,064	702	(33)	0	0	(33)	0	86,064	0	12,680	12,680	1,011		
336433-10-7	FIRST SOLAR ORD	07/08/2026	Unknown	672.000	151,750		147,437	0	0	0	0	0	0	147,437	0	4,314	4,314	0		
33767E-20-2	FIRSTSERVICE SUB VTG ORD	09/30/2026	HSBC SECURITIES (USA), INC.	585.000	75,261		87,504	0	0	0	0	0	0	87,504	(1,001)	(11,243)	(12,244)	0		
33768G-10-7	FIRSTCASH HOLDINGS ORD	07/23/2026	VIRTU AMERICAS LLC	9,524.000	1,851,182		1,000,427	1,517,935	(517,509)	0	0	(517,509)	0	1,000,427	0	850,755	850,755	8,000		
337932-10-7	FIRSTENERGY ORD	08/05/2026	Various	22,459.000	1,096,665		971,024	987,134	(36,517)	0	0	(36,517)	0	971,024	0	125,641	125,641	20,065		
33829M-10-1	FIVE BELOW ORD	09/03/2026	Bank of America	119.000	28,553		20,897	0	0	0	0	0	0	20,897	0	7,657	7,657	0		
338307-10-1	FIVE9 ORD	09/24/2026	Jefferies & Co., Inc.	1,470.000	54,631		48,577	0	0	0	0	0	0	48,577	0	6,054	6,054	0		
345370-86-0	FORD MOTOR ORD	07/23/2026	Various	24,250.000	336,250		266,750	318,160	(51,410)	0	0	(51,410)	0	266,750	0	69,500	69,500	7,275		
34959E-10-9	FORTINET ORD	07/23/2026	Various	4,637.000	713,369		370,334	368,224	2,110	0	0	2,110	0	370,334	0	343,035	343,035	0		
34959J-10-8	FORTIVE ORD	07/23/2026	J.P. Morgan Securities PLC	7,114.000	431,171		416,718	0	0	0	0	0	0	416,718	0	14,452	14,452	773		
34964C-10-6	FORTUNE BRANDS INNOVATIONS ORD	08/20/2026	Various	92,632.000	4,242,854		6,824,155	4,624,199	2,192,685	0	0	2,192,685	0	6,824,155	0	(2,581,301)	(2,581,301)	48,121		
34965K-10-7	FORTREA HOLDINGS ORD	09/23/2026	Various	16,193.000	318,403		191,476	0	0	0	0	0	0	191,476	0	126,926	126,926	0		
349942-10-2	FORTUNA MINING ORD	07/06/2026	Various	4,508.000	38,469		52,697	0	0	0	0	0	0	52,697	0	(14,229)	(14,229)	0		
35671D-85-7	FREEPORT MCMORAN ORD	09/03/2026	Bank of America	4,411.000	278,091		222,200	147,443	(29,959)	0	0	(29,959)	0	222,200	0	55,891	55,891	871		
35905A-10-9	FRONTDOOR ORD	08/21/2026	Various	3,023.000	250,132		224,608	0	0	0	0	0	0	224,608	0	25,524	25,524	0		
35952H-70-0	FUELCELL ENERGY ORD	07/30/2026	UBS	7,455.000	178,179		175,557	0	0	0	0	0	0	175,557	0	2,622	2,622	0		
361448-10-3	GATX ORD	07/16/2026	BARCLAYS CAPITAL INC./LE	155.000	27,972		27,343	26,288	1,055	0	0	1,055	0	27,343	0	629	629	205		
36262G-10-1	GXO LOGISTICS ORD	07/16/2026	BARCLAYS CAPITAL INC./LE	507.000	27,236		24,161	26,688	(2,527)	0	0	(2,527)	0	24,161	0	3,074	3,074	0		
363576-10-9	ARTHUR J GALLAGHER ORD	09/30/2026	Various	811.000	199,104		273,919	209,879	64,041	0	0	64,041	0	273,919	0	(74,816)	(74,816)	1,401		
366651-10-7	GARTNER ORD	09/03/2026	Various	7,506.000	1,471,300		1,967,148	1,893,614	73,534	0	0	73,534	0	1,967,148	0	(495,849)	(495,849)	0		
36828A-10-1	GE VERNOVA ORD	08/05/2026	Various	3,908.000	3,952,956		1,984,692	2,226,713	(711,547)	0	0	(711,547)	0	1,984,692	0	1,968,264	1,968,264	5,318		
369550-10-8	GENERAL DYNAMICS ORD	08/05/2026	Various	3,259.000	1,247,431		1,139,978	238,355	4,432	0	0	4,432	0	1,139,978	0	107,453	107,453	10,282		
369604-30-1	GE AEROSPACE ORD	09/30/2026	Various	10,808.000	3,576,701		2,559,410	3,205,052	(768,375)	0	0	(768,375)	0	2,559,410	0	1,017,291	1,017,291	13,670		
370334-10-4	GENERAL MILLS ORD	07/15/2026	Various	1,678.000	60,757		80,024	0	0	0	0	0	0	80,024	0	(19,267)	(19,267)	2,047		
37045V-10-0	GENERAL MOTORS ORD	07/23/2026	J.P. Morgan Securities PLC	5,761.000	464,673		479,949	0	0	0	0	0	0	479,949	0	(15,276)	(15,276)	2,074		
37253A-10-3	GENTHERM ORD	08/04/2026	INSTINET	800.000	33,996		22,200	0	0	0	0	0	0	22,200	0	11,796	11,796	0		
375558-10-3	GILEAD SCIENCES ORD	07/23/2026	J.P. Morgan Securities PLC	3,285.000	432,902		460,491	0	0	0	0	0	0	460,491	0	(27,589)	(27,589)	2,694		
37940X-10-2	GLOBAL PAYMENTS ORD	09/08/2026	BMO CAPITAL MARKET CORP	1,322.000	118,245		131,767	102,323	29,444	0	0	29,444	0	131,767	0	(13,522)	(13,522)	992		
379577-20-8	GLOBUS MEDICAL CL A ORD	09/30/2026	Various	6,255.000	468,870		525,155	0	0	0	0	0	0	525,155	0	(56,284)	(56,284)	0		
380237-10-7	GODADDY CL A ORD	07/08/2026	Unknown	2,057.000	180,357		241,416	255,233	(13,817)	0	0	(13,817)	0	241,416	0	(61,059)	(61,059)	0		
38059T-10-6	GOLD FIELDS ADR REP 1 ORD	09/09/2026	Various	8,432.000	381,447		253,219	368,141	(114,922)	0	0	(114,922)	0	253,219	0	128,228	128,228	9,210		

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
38141G-10-4	GOLDMAN SACHS GROUP ORD	07/23/2026	Various	4,171.000	4,297,425		2,125,055	3,666,309	(1,541,254)	0	0	(1,541,254)	0	2,125,055	0	2,172,370	2,172,370	45,474		
382550-10-1	GOODYEAR TIRE AND RUBBER ORD	09/01/2026	Various	20,932.000	138,469		295,588	183,364	112,224	0	0	112,224	0	295,588	0	(157,119)	(157,119)	0		
38526M-10-6	GRAND CANYON EDUCATION ORD	07/08/2026	JEFFERIES & COMPANY, INC.	97.000	14,694		17,569	16,132	1,437	0	0	1,437	0	17,569	0	(2,875)	(2,875)	0		
387437-20-5	GRANITE REAL ESTATE INV STAPLED UNT	09/23/2026	Various	421.000	24,778		20,118	25,417	(10,741)	0	0	(10,741)	5,441	20,118	(5,836)	10,496	4,660	688		
398182-30-3	AMERICAN HEALTHCARE REIT ORD	09/29/2026	Various	63,563.000	3,341,018		1,405,836	2,223,256	(1,594,448)	0	0	(1,594,448)	0	1,405,836	0	1,935,183	1,935,183	39,512		
398905-10-9	GROUP 1 AUTOMOTIVE ORD	08/04/2026	INSTINET	200.000	57,722		90,840	78,660	12,180	0	0	12,180	0	90,840	0	(33,117)	(33,117)	220		
40131M-10-9	GUARDANT HEALTH ORD	07/28/2026	Citigroup	5,730.000	826,700		376,502	477,096	(191,480)	0	0	(191,480)	0	376,502	0	450,197	450,197	0		
40145W-10-1	GUARDIAN PHARMACY SERVICES CL A ORD	09/18/2026	Various	4,277.000	194,450		183,331	0	0	0	0	0	0	183,331	0	11,119	11,119	0		
403949-10-0	HF SINCLAIR ORD	07/23/2026	J.P. Morgan Securities PLC	2,526.000	225,011		190,146	0	0	0	0	0	0	190,146	0	34,865	34,865	736		
40412C-10-1	HCA HEALTHCARE ORD	07/23/2026	Various	1,291.000	494,237		512,810	158,266	(61,681)	0	0	(61,681)	0	512,810	0	(18,573)	(18,573)	1,420		
40415F-10-1	HDFC BANK ADR REP 3 ORD	09/30/2026	Various	222,255.000	5,093,166		6,004,843	4,368,540	(839,551)	0	0	(839,551)	0	6,004,843	0	(911,677)	(911,677)	67,771		
40434L-10-5	HP ORD	07/09/2026	Various	5,243.000	121,257		110,574	0	0	0	0	0	0	110,574	0	10,682	10,682	13,103		
41068X-10-0	HA SUSTAINABLE INFRSCTR CPTL ORD	09/04/2026	Various	18,461.000	740,713		508,186	580,229	(72,044)	0	0	(72,044)	0	508,186	0	232,527	232,527	23,445		
410867-10-5	HANOVER INSURANCE GROUP ORD	09/10/2026	Various	1,215.000	276,082		206,340	0	0	0	0	0	0	206,340	0	69,741	69,741	2,309		
413216-30-0	HARMONY GOLD MNG ADR REP 1 ORD	07/01/2026	J.P. MORGAN CHASE BANK	285.000	4,370		4,119	5,672	(1,553)	0	0	(1,553)	0	4,119	0	252	252	73		
416515-10-4	THE HARTFORD INSURANCE GROUP ORD	08/05/2026	Various	6,701.000	949,075		691,645	649,176	(233,656)	0	0	(233,656)	0	691,645	0	257,430	257,430	9,933		
418056-10-7	HASBRO ORD	08/24/2026	Various	5,756.000	523,043		495,408	0	0	0	0	0	0	495,408	0	27,635	27,635	4,091		
421298-10-0	HAYWARD HOLDINGS ORD	07/29/2026	Various	24,744.000	401,561		346,661	382,295	(35,634)	0	0	(35,634)	0	346,661	0	54,900	54,900	0		
42226K-10-5	HEALTHCARE REALTY TRUST CL A ORD	08/05/2026	J.P. MORGAN SECURITIES INC.	414.000	8,421		7,634	0	0	0	0	0	0	7,634	0	786	786	99		
422704-10-6	HECLA MINING ORD	08/06/2026	Various	54,714.000	827,702		508,167	796,654	(539,060)	0	0	(539,060)	0	508,167	0	319,535	319,535	361		
422806-10-9	HEICO ORD	07/17/2026	Nomura International PLC	316.000	108,941		84,249	102,254	(18,005)	0	0	(18,005)	0	84,249	0	24,691	24,691	79		
42328H-10-9	HELIOS TECHNOLOGIES ORD	09/30/2026	ITG Wellington Direct	1,056.000	71,573		88,896	0	0	0	0	0	0	88,896	0	17,323	17,323	127		
426281-10-1	JACK HENRY AND ASSOCIATES ORD	07/23/2026	J.P. Morgan Securities PLC	1,884.000	279,241		297,724	0	0	0	0	0	0	297,724	0	18,483	18,483	652		
427866-10-8	HERSHEY FOODS ORD	07/23/2026	J.P. Morgan Securities PLC	1,253.000	215,674		231,717	0	0	0	0	0	0	231,717	0	16,043	16,043	1,819		
428240-10-9	HEWLETT PACKARD ENTERPRISE ORD	09/22/2026	Various	2,002.000	105,497		99,172	0	0	0	0	0	0	99,172	0	6,325	6,325	1,884		
43300A-20-3	HILTON WORLDWIDE HOLDINGS ORD	08/13/2026	Various	4,424.000	1,408,687		1,154,874	1,263,900	(117,282)	0	0	(117,282)	0	1,154,874	0	253,813	253,813	2,220		
433313-10-3	HINGE HEALTH CL A ORD	09/17/2026	Jefferies & Co., Inc.	2,122.000	200,543		172,731	0	0	0	0	0	0	172,731	0	27,812	27,812	0		
437076-10-2	HOME DEPOT ORD	08/31/2026	Various	49,214.000	16,433,528		19,448,748	16,934,537	2,514,211	0	0	2,514,211	0	19,448,748	0	(3,015,221)	(3,015,221)	229,337		
438128-30-8	HONDA MOTOR ADR REP 3 ORD	08/24/2026	Various	45,545.000	1,303,113		1,198,489	0	0	0	0	0	0	1,198,489	0	104,624	104,624	0		
43849R-10-5	HONEYWELL AEROSPACE ORD	09/21/2026	Various	2,244.000	417,820		471,108	0	0	0	0	0	0	471,108	0	53,287	53,287	0		
438516-20-5	HONEYWELL INTERNATIONAL ORD	09/21/2026	Piper Jaffray	550.000	113,555		108,013	0	0	0	0	0	0	108,013	0	5,542	5,542	385		
44107P-10-4	HOST HOTELS & RESORTS REIT ORD	07/23/2026	J.P. Morgan Securities PLC	24,828.000	594,618		438,164	305,736	(21,555)	0	0	(21,555)	0	438,164	0	156,455	156,455	33,505		
443201-10-8	HOWMET AEROSPACE ORD	09/22/2026	Various	4,032.000	1,135,577		453,866	805,524	(379,689)	0	0	(379,689)	0	453,866	0	681,711	681,711	950		
443320-10-6	HUB GROUP CL A ORD	09/10/2026	Various	53,446.000	2,090,807		2,266,198	1,278,726	18,073	0	0	18,073	0	2,266,198	0	(175,391)	(175,391)	12,269		
443573-10-0	HUBSPOT ORD	09/17/2026	Various	3,678.000	846,327		1,820,504	1,475,981	344,523	0	0	344,523	0	1,820,504	0	(974,177)	(974,177)	0		
444859-10-2	HUMANA ORD	09/22/2026	Various	33.000	12,487		12,885	0	0	0	0	0	0	12,885	0	(399)	(399)	0		
445658-10-7	JB HUNT TRANSPORT SERVICES ORD	07/23/2026	J.P. Morgan Securities PLC	1,194.000	345,489		259,599	0	0	0	0	0	0	259,599	0	85,889	85,889	537		
447462-10-2	HURON CONSULTING GROUP ORD	09/23/2026	Various	15,341.000	2,486,582		2,431,864	2,588,463	(211,679)	0	0	(211,679)	0	2,431,864	0	54,719	54,719	0		
44812J-10-4	HUT 8 ORD	07/22/2026	Various	3,546.000	369,100		425,765	0	0	0	0	0	0	425,765	0	(56,665)	(56,665)	0		
448579-10-2	HYATT HOTELS CL A ORD	08/20/2026	Various	4,103.000	738,697		705,355	0	0	0	0	0	0	705,355	0	33,342	33,342	615		
448947-50-7	IDT CL B ORD	09/21/2026	Unknown	400.000	27,515		19,409	0	0	0	0	0	0	19,409	0	8,106	8,106	56		
44925C-10-3	IDF INTERNATIONAL ORD	09/10/2026	PROOF TRADING	265.000	22,769		19,941	0	0	0	0	0	0	19,941	0	2,828	2,828	37		
45104G-10-4	ICICI BANK ADR REP 2 ORD	09/22/2026	INSTINET	45,066.000	1,263,163		1,259,719	0	0	0	0	0	0	1,259,719	0	3,444	3,444	9,600		
451107-10-6	IDACORP ORD	09/10/2026	Various	574.000	83,132		76,821	21,515	(3,283)	0	0	(3,283)	0	76,821	0	6,312	6,312	804		
45168D-10-4	IDEXX LABORATORIES ORD	08/07/2026	EVERCORE GROUP LLC	5,000.000	2,977,496		2,082,381	3,382,650	(1,300,269)	0	0	(1,300,269)	0	2,082,381	0	895,115	895,115	0		
452308-10-9	ILLINOIS TOOL ORD	07/23/2026	J.P. Morgan Securities PLC	7,552.000	2,058,261		1,744,881	1,755,380	(115,491)	0	0	(115,491)	0	1,744,881	0	313,380	313,380	35,792		

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
452327-10-9	ILLUMINA ORD	09/03/2026	Various	1,998.000	401,251		214,265	148,342	(52,320)	0	0	(52,320)	0	214,265	0	186,986	186,986	0		
45258H-10-6	IMMIX BIOPHARMA ORD	09/23/2026	Various	15,392.000	184,232		151,735	0	0	0	0	0	0	151,735	0	32,497	32,497	0		
453038-40-8	IMPERIAL OIL ORD	09/22/2026	INSTINET	190.000	23,780		25,770	0	0	0	0	0	0	25,770	(275)	(1,714)	(1,989)	0		
45337C-10-2	INCYTE ORD	07/23/2026	J.P. Morgan Securities PLC	2,192.000	255,757		202,336	145,686	(17,036)	0	0	(17,036)	0	202,336	0	53,422	53,422	0		
45378A-10-6	INDEPENDENCE REALTY ORD	07/16/2026	BARCLAYS CAPITAL INC./LE	1,430.000	24,250		30,630	24,996	5,633	0	0	5,633	0	30,630	0	(6,380)	(6,380)	744		
453836-10-8	INDEPENDENT BANK ORD	07/31/2026	Various	2,896.000	246,204		188,726	211,640	(22,913)	0	0	(22,913)	0	188,726	0	57,478	57,478	5,416		
45676K-10-3	INFLEQTION ORD	08/31/2026	COWEN	3,656.000	47,482		49,853	0	0	0	0	0	0	49,853	0	(2,372)	(2,372)	0		
456788-10-8	INFOSYS ADR REP ORD	09/21/2026	GOLDMAN	51,419.000	560,388		638,698	0	0	0	0	0	0	638,698	0	(78,310)	(78,310)	11,611		
45687V-10-6	INGERSOLL RAND ORD	09/22/2026	Various	255.000	19,883		21,623	20,201	1,422	0	0	1,422	0	21,623	0	(1,739)	(1,739)	15		
457152-10-6	INGRAM MICRO HOLDING ORD	09/02/2026	Various	19,947.000	573,658		440,579	277,420	(16,990)	0	0	(16,990)	0	440,579	0	133,079	133,079	3,736		
457187-10-2	INGREDION ORD	07/10/2026	PENSERRA FI	400.000	39,504		45,618	22,052	1,168	0	0	1,168	0	45,618	0	(6,114)	(6,114)	820		
457642-20-5	INNODATA ORD	09/22/2026	Various	495.000	35,240		30,927	0	0	0	0	0	0	30,927	0	4,313	4,313	0		
457651-10-7	INNOVEX INTERNATIONAL ORD	09/21/2026	Morgan Stanley	3,360.000	92,284		94,737	0	0	0	0	0	0	94,737	0	(2,452)	(2,452)	0		
45765U-10-3	INSIGHT ENTERPRISES ORD	09/25/2026	Various	32,333.000	4,448,697		5,730,609	2,634,170	3,096,440	0	0	3,096,440	0	5,730,609	0	(1,281,912)	(1,281,912)	0		
45781V-10-1	INNOVATIVE INDUSTRIAL PPTY ORD	09/28/2026	Various	7,298.000	415,635		385,053	0	0	0	0	0	0	385,053	0	30,582	30,582	27,732		
458140-10-0	INTEL ORD	07/23/2026	Various	17,477.000	1,793,167		1,204,403	206,825	(30,241)	0	0	(30,241)	0	1,204,403	0	588,764	588,764	0		
45826H-10-9	INTEGER HOLDINGS ORD	08/12/2026	Various	16,519.000	2,062,389		1,760,783	1,103,824	447,583	0	0	447,583	0	1,760,783	0	301,605	301,605	0		
458334-10-9	INTERPARFUMS ORD	08/07/2026	Various	1,560.000	188,655		186,176	0	0	0	0	0	0	186,176	0	2,480	2,480	0		
45841N-10-7	INTERACTIVE BROKERS GROUP CL A ORD	07/23/2026	J.P. Morgan Securities PLC	4,990.000	460,024		94,735	320,907	(226,172)	0	0	(226,172)	0	94,735	0	365,289	365,289	836		
45857P-80-6	INTERCONTINENTAL HOTEL ADR REP 1 ORD	09/29/2026	Various	2,019.000	325,770		265,428	0	0	0	0	0	0	265,428	0	60,342	60,342	2,461		
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD	09/29/2026	UBS FINANCIAL SERVICES LLC	4,287.000	652,606		726,265	694,323	31,942	0	0	31,942	0	726,265	0	(73,658)	(73,658)	6,516		
45867G-10-1	INTERDIGITAL ORD	07/28/2026	Various	941.000	244,616		338,915	290,681	37,960	0	0	37,960	0	338,915	0	(94,300)	(94,300)	1,957		
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD	08/05/2026	Various	1,841.000	382,404		475,265	0	0	0	0	0	0	475,265	0	(92,861)	(92,861)	2,996		
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD	07/10/2026	Various	1,700.000	139,649		111,723	114,563	(2,840)	0	0	(2,840)	0	111,723	0	27,926	27,926	2,040		
461202-10-3	INTUIT ORD	09/03/2026	Various	1,870.000	524,668		1,140,384	1,238,725	(98,341)	0	0	(98,341)	0	1,140,384	0	(615,716)	(615,716)	6,304		
46120E-60-2	INTUITIVE SURGICAL ORD	09/03/2026	Various	2,757.000	964,635		1,392,420	905,043	(54,595)	0	0	(54,595)	0	1,392,420	0	(427,785)	(427,785)	0		
46266C-10-5	IQVIA HOLDINGS ORD	09/03/2026	Bank of America	112.000	30,420		20,395	0	0	0	0	0	0	20,395	0	10,024	10,024	0		
465562-10-6	ITAU UNIBANCO HOLDING ADR REP 1 PRF	08/25/2026	Various	211,889.000	1,629,149		1,211,401	1,370,918	(329,625)	0	0	(329,625)	0	1,211,401	0	417,748	417,748	42,028		
465741-10-6	ITRON ORD	08/26/2026	Various	1,944.000	185,428		184,429	0	0	0	0	0	0	184,429	0	999	999	0		
46578C-10-8	IVANHOE ELECTRIC ORD	08/11/2026	BANK OF NYC/GOLDMAN	3,358.000	37,935		56,581	0	0	0	0	0	0	56,581	0	(18,647)	(18,647)	0		
466032-10-9	J AND J SNACK FOODS ORD	09/21/2026	Unknown	300.000	23,415		24,649	0	0	0	0	0	0	24,649	0	(1,234)	(1,234)	480		
46625H-10-0	JPMORGAN CHASE ORD	07/23/2026	Various	9,265.000	3,238,773		1,184,820	2,762,070	(1,780,891)	0	0	(1,780,891)	0	1,184,820	0	2,053,953	2,053,953	40,514		
466313-10-3	JABIL ORD	09/16/2026	Various	3,075.000	927,608		909,483	332,453	(3,694)	0	0	(3,694)	0	909,483	0	18,125	18,125	606		
46982L-10-8	JACOBS SOLUTIONS ORD	09/08/2026	Barclays Capital	682.000	98,266		87,402	90,338	(2,936)	0	0	(2,936)	0	87,402	0	10,864	10,864	737		
47103J-10-5	JANUX THERAPEUTICS ORD	09/08/2026	Morgan Stanley	3,858.000	77,264		91,184	53,240	37,943	0	0	37,943	0	91,184	0	(13,919)	(13,919)	0		
47215P-10-6	JD.COM ADR REP 2 CL A ORD	07/24/2026	Various	2,900.000	82,347		83,451	0	0	0	0	0	0	83,451	0	(1,104)	(1,104)	0		
477839-10-4	JBT MAREL ORD	09/10/2026	PROOF TRADING	206.000	22,915		26,514	0	0	0	0	0	0	26,514	0	(3,599)	(3,599)	41		
478160-10-4	JOHNSON & JOHNSON ORD	09/22/2026	Various	23,446.000	6,041,673		1,806,439	3,393,980	(3,241,693)	0	0	(3,241,693)	0	1,806,439	0	4,235,234	4,235,234	52,487		
48020Q-10-7	JONES LANG LASALLE ORD	09/17/2026	Various	2,768.000	931,182		665,031	463,992	(232,918)	0	0	(232,918)	0	665,031	0	266,151	266,151	0		
482480-10-0	KLA ORD	09/03/2026	Various	11,406.000	2,400,800		885,427	1,368,423	(513,637)	0	0	(513,637)	0	885,427	0	1,515,373	1,515,373	5,148		
48251W-10-4	KKR AND CO ORD	08/14/2026	Various	1,493.000	165,519		145,298	0	0	0	0	0	0	145,298	0	20,220	20,220	291		
48553T-10-6	KANZHUN ADR REP 2 ORD	08/12/2026	Various	10,038.000	166,590		178,828	141,396	(17,746)	0	0	(17,746)	0	178,828	0	(12,239)	(12,239)	0		
49177J-10-2	KENVUE ORD	09/16/2026	Various	229,138.000	4,087,158		4,990,441	3,952,631	1,037,811	0	0	1,037,811	0	4,990,441	0	(903,283)	(903,283)	143,211		
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD	07/23/2026	J.P. Morgan Securities PLC	770.000	250,337		272,970	0	0	0	0	0	0	272,970	0	(22,633)	(22,633)	0		
494368-10-3	KIMBERLY CLARK ORD	09/03/2026	Various	8,557.000	924,068		1,081,842	863,316	218,527	0	0	218,527	0	1,081,842	0	(157,775)	(157,775)	32,688		
49446R-10-9	KIMCO REALTY REIT ORD	07/23/2026	J.P. Morgan Securities PLC	26,139.000	672,543		620,941	392,772	61,698	0	0	61,698	0	620,941	0	51,601	51,601	10,809		

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
497266-10-6	KIRBY ORD	09/03/2026	Various	158.000	22,582		18,718	13,442	177	0	0	177	0	18,718	0	3,865	3,865	0		
49726J-10-8	KIOXIA HLDGS ADR	09/30/2026	HSBC Brokerage	3,666.000	127,213		110,958	0	0	0	0	0	0	110,958	0	16,254	16,254	0		
499049-10-4	KNIGHT SWIFT TRANSPRTATN CL A ORD	07/28/2026	Various	37,844.000	2,756,272		1,633,089	1,978,484	(345,396)	0	0	(345,396)	0	1,633,089	0	1,123,184	1,123,184	15,138		
49926D-10-9	KNOWLES ORD	09/21/2026	Unknown	1,900.000	68,446		46,983	0	0	0	0	0	0	46,983	0	21,463	21,463	0		
50015M-10-9	KODIAK SCIENCES ORD	08/21/2026	Various	1,430.000	58,061		60,468	0	0	0	0	0	0	60,468	0	(2,406)	(2,406)	0		
50077B-20-7	KRATOS DEFENSE AND SECURITY SOLS ORD	09/23/2026	Various	4,161.000	233,784		349,524	0	0	0	0	0	0	349,524	0	(115,740)	(115,740)	0		
501575-10-4	KYMERA THERAPEUTICS ORD	08/20/2026	Morgan Stanley	309.000	36,906		31,326	0	0	0	0	0	0	31,326	0	5,580	5,580	0		
502175-10-2	LTC PROPERTIES REIT ORD	08/04/2026	INSTINET	1,000.000	38,335		39,155	0	0	0	0	0	0	39,155	0	(820)	(820)	950		
502431-10-9	L3HARRIS TECHNOLOGIES ORD	09/30/2026	Various	5,816.000	1,395,562		1,285,108	1,707,403	(422,295)	0	0	(422,295)	0	1,285,108	0	110,454	110,454	21,810		
504922-10-5	LABCORP HOLDINGS ORD	09/03/2026	Various	1,987.000	600,222		549,218	0	0	0	0	0	0	549,218	0	51,004	51,004	1,799		
512807-30-6	LAM RESEARCH ORD	09/22/2026	Various	6,335.000	2,094,292		675,017	899,722	(603,454)	0	0	(603,454)	0	675,017	0	1,419,275	1,419,275	4,334		
513847-10-3	MARZETTI ORD	09/21/2026	Unknown	350.000	35,884		71,398	57,547	13,851	0	0	13,851	0	71,398	0	(35,514)	(35,514)	1,050		
517834-10-7	LAS VEGAS SANDS ORD	09/30/2026	Various	151,822.000	6,748,461		8,043,776	2,477,260	(646,881)	0	0	(646,881)	0	8,043,776	0	(1,295,315)	(1,295,315)	113,511		
518439-10-4	ESTEE LAUDER CL A ORD	08/21/2026	Various	60,317.000	5,617,507		4,429,414	6,031,244	(1,854,464)	0	0	(1,854,464)	0	4,429,414	0	1,188,093	1,188,093	41,953		
518613-20-3	LAUREATE EDUCATION ORD	08/05/2026	Various	48,303.000	1,790,204		1,145,055	1,626,362	(481,307)	0	0	(481,307)	0	1,145,055	0	645,149	645,149	0		
521865-20-4	LEAR ORD	07/10/2026	PENSERRA FI	1,600.000	218,335		182,425	0	0	0	0	0	0	182,425	0	35,910	35,910	1,232		
525327-10-2	LEIDOS HOLDINGS ORD	07/23/2026	J.P. Morgan Securities PLC	1,884.000	207,839		342,496	0	0	0	0	0	0	342,496	0	(134,658)	(134,658)	1,532		
531914-10-9	LIFEWAY FOODS ORD	09/23/2026	Morgan Stanley	1,200.000	27,059		38,180	0	0	0	0	0	0	38,180	0	(11,122)	(11,122)	0		
53228F-10-1	LIFESTANCE HEALTH GROUP ORD	09/17/2026	Various	25,292.000	327,852		288,989	0	0	0	0	0	0	288,989	0	38,863	38,863	0		
53229C-10-7	LIGHTSPEED COMMERCE ORD	08/21/2026	UBS SECURITIES CANADA INC	4,865.000	51,428		50,156	0	0	0	0	0	0	50,156	870	402	1,272	0		
532457-10-8	ELI LILLY ORD	09/30/2026	Various	5,934.000	6,909,334		4,761,850	2,889,815	(1,337,256)	0	0	(1,337,256)	0	4,761,850	0	2,147,483	2,147,483	21,542		
533900-10-6	LINCOLN ELECTRIC HOLDINGS ORD	08/25/2026	Various	76.000	19,702		14,831	18,213	(3,382)	0	0	(3,382)	0	14,831	0	4,871	4,871	180		
538034-10-9	LIVE NATION ENTERTAINMENT ORD	09/30/2026	Various	3,601.000	616,428		467,567	513,143	(45,575)	0	0	(45,575)	0	467,567	0	148,861	148,861	0		
53947R-10-5	LOAR HOLDINGS ORD	08/21/2026	Various	3,453.000	270,482		243,032	0	0	0	0	0	0	243,032	0	27,450	27,450	0		
539830-10-9	LOCKHEED MARTIN ORD	07/23/2026	J.P. Morgan Securities PLC	1,029.000	582,964		495,532	344,373	(23,610)	0	0	(23,610)	0	495,532	0	87,432	87,432	6,814		
540424-10-8	LOEWS ORD	09/21/2026	Unknown	600.000	64,620		45,097	63,186	(18,089)	0	0	(18,089)	0	45,097	0	19,523	19,523	113		
54738L-10-9	LOVESAC COMPANY ORD	09/22/2026	Various	19,713.000	301,725		288,302	290,767	(2,465)	0	0	(2,465)	0	288,302	0	13,424	13,424	0		
548661-10-7	LOWE'S COMPANIES ORD	09/30/2026	Various	587.000	115,383		148,473	43,168	2,346	0	0	2,346	0	148,473	0	(33,089)	(33,089)	2,072		
55024U-10-9	LUMENTUM HOLDINGS ORD	09/09/2026	Various	1,247.000	1,206,398		1,096,217	0	0	0	0	0	0	1,096,217	0	110,181	110,181	0		
550371-10-8	LUNDIN GOLD ORD	07/28/2026	RBC EUROPE LIMITED	588.000	33,637		53,020	0	0	0	0	0	0	53,020	(4,698)	(14,684)	(19,383)	1,007		
550372-10-6	LUNDIN MINING ORD	06/16/2026	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	123		
550372-10-6	LUNDIN MINING ORD	06/12/2026	Various	0.000	0		0	0	0	0	0	0	0	0	0	0	0	29		
55287L-10-1	MBX BIOSCIENCES ORD	09/25/2026	Various	5,559.000	329,542		341,549	0	0	0	0	0	0	341,549	0	(12,007)	(12,007)	0		
55306N-10-4	MKS ORD	09/30/2026	Various	1,523.000	436,099		124,532	243,375	(118,844)	0	0	(118,844)	0	124,532	0	311,567	311,567	1,039		
55318A-10-8	MNTN CL A ORD	09/29/2026	Various	14,834.000	149,481		352,528	177,118	175,410	0	0	175,410	0	352,528	0	(203,048)	(203,048)	0		
55354G-10-0	MSCI ORD	07/23/2026	J.P. Morgan Securities PLC	408.000	225,415		240,519	0	0	0	0	0	0	240,519	0	(15,104)	(15,104)	517		
55616P-10-4	MACYS ORD	09/29/2026	Various	28,146.000	649,666		687,336	2,822	(541)	0	0	(541)	0	687,336	0	(37,670)	(37,670)	72		
556269-10-8	STEVEN MADDEN ORD	09/30/2026	Various	27,320.000	1,215,602		1,153,653	0	0	0	0	0	0	1,153,653	0	61,949	61,949	3,162		
558868-10-5	MADRIGAL PHARMACEUTI ORD	09/28/2026	Morgan Stanley	873.000	452,494		314,989	462,378	(188,861)	0	0	(188,861)	0	314,989	0	137,505	137,505	0		
559222-40-1	MAGNA INTERNATIONAL ORD	09/25/2026	UBS SECURITIES LLC	3,896.000	251,049		120,016	148,523	(28,507)	0	0	(28,507)	0	120,016	0	131,033	131,033	4,918		
55955D-10-0	MAGNITE ORD	08/06/2026	Various	9,220.000	200,436		141,644	89,135	(21,376)	0	0	(21,376)	0	141,644	0	58,793	58,793	0		
559663-10-9	MAGNOLIA OIL GAS CL A ORD	07/16/2026	BARCLAYS CAPITAL INC./LE	563.000	15,134		13,276	12,324	951	0	0	951	0	13,276	0	1,859	1,859	186		
562750-10-9	MANHATTAN ASSOCIATES ORD	07/23/2026	J.P. Morgan Securities PLC	1,643.000	242,206		231,942	0	0	0	0	0	0	231,942	0	10,264	10,264	0		
56400P-70-6	MANNKIND ORD	09/22/2026	Various	115,576.000	385,135		512,014	287,469	(12,121)	0	0	(12,121)	0	512,014	0	(126,880)	(126,880)	0		
56585A-10-2	MARATHON PETROLEUM ORD	09/21/2026	Various	2,533.000	929,747		569,690	245,571	57,597	0	0	57,597	0	569,690	0	360,057	360,057	5,403		
57142B-20-3	MARQETA CL A ORD	07/07/2026	Not Available	0.750	12		18	18	0	0	0	0	0	18	0	(5)	(5)	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
571748-10-2	MARSH ORD	08/05/2026	Various	3,177.000	575,875		551,083	0	0	0	0	0	0	551,083	0	24,793	24,793	5,128		
573874-10-4	MARVELL TECHNOLOGY ORD	08/05/2026	Various	2,303.000	482,049		323,959	0	0	0	0	0	0	323,959	0	158,090	158,090	206		
574599-10-6	MASCO ORD	08/17/2026	Various	5,500.000	420,830		379,458	0	0	0	0	0	0	379,458	0	41,372	41,372	1,292		
57636Q-10-4	MASTERCARD CL A ORD	09/22/2026	Various	3,346.000	1,770,928		1,193,791	1,851,935	(713,509)	0	0	(713,509)	0	1,193,791	0	577,137	577,137	7,744		
576485-20-5	MATADOR RESOURCES ORD	09/10/2026	PROOF TRADING	372.000	22,931		24,443	15,788	8,655	0	0	8,655	0	24,443	0	(1,512)	(1,512)	419		
57667L-10-7	MATCH GROUP ORD	07/23/2026	J.P. Morgan Securities PLC	4,766.000	178,197		157,993	153,894	4,099	0	0	4,099	0	157,993	0	20,204	20,204	2,812		
57776J-10-0	MAXLINEAR ORD	08/26/2026	FAHNESTOCK & CO.	1,942.000	123,839		167,871	0	0	0	0	0	0	167,871	0	(44,032)	(44,032)	0		
580135-10-1	MCDONALD'S ORD	07/23/2026	J.P. Morgan Securities PLC	5,682.000	1,515,860		1,753,759	0	0	0	0	0	0	1,753,759	0	(237,900)	(237,900)	10,569		
58155Q-10-3	MCKESSON ORD	07/23/2026	J.P. Morgan Securities PLC	558.000	460,050		396,710	457,722	(61,012)	0	0	(61,012)	0	396,710	0	63,340	63,340	1,373		
58506Q-10-9	MEDPACE HOLDINGS ORD	07/23/2026	Various	576.000	339,252		282,446	323,510	(41,065)	0	0	(41,065)	0	282,446	0	56,806	56,806	0		
58933Y-10-5	MERCK & CO ORD	09/21/2026	Various	49,212.000	6,333,396		4,544,842	5,167,634	(638,280)	0	0	(638,280)	0	4,544,842	0	1,788,554	1,788,554	127,519		
590294-90-6	NOKIA ORD	09/29/2026	Various	62,726.000	680,617		317,446	374,941	(121,494)	0	0	(121,494)	(8,675)	317,446	1,967	361,204	363,171	6,491		
594918-10-4	MICROSOFT ORD	09/22/2026	Various	18,376.000	7,049,109		2,785,286	8,382,102	(6,013,459)	0	0	(6,013,459)	0	2,785,286	0	4,263,823	4,263,823	31,614		
595112-10-3	Micron Technology, Inc.	09/22/2026	Various	3,165.000	3,133,355		794,298	634,466	(188,440)	0	0	(188,440)	0	794,298	0	2,339,057	2,339,057	1,196		
603170-10-1	MINERALYS THERAPEUTICS ORD	08/21/2026	Various	10,857.000	288,834		294,244	226,595	(67,373)	0	0	(67,373)	0	294,244	0	(5,410)	(5,410)	0		
604749-10-1	MIRUM PHARMACEUTICALS ORD	09/21/2026	Unknown	200.000	18,528		19,005	0	0	0	0	0	0	19,005	0	(477)	(477)	0		
606822-10-4	MITSUBISHI UFJ FNCL GRP ADS REP ORD	04/20/2026	Morgan Stanley	0.000	0		0	0	0	0	0	0	0	0	0	0	0	20,032		
60744M-10-6	MOBILITY GLOBAL ORD	09/09/2026	Various	42,683.000	897,091		841,242	0	0	0	0	0	0	841,242	0	55,849	55,849	89		
607828-10-0	MODINE MANUFACTURING ORD	09/17/2026	Various	5,919.000	1,257,290		814,144	542,852	(243,046)	0	0	(243,046)	0	814,144	0	443,146	443,146	0		
60871R-20-9	MOLSON COORS BEVERAGE COMPA CL B ORD	09/04/2026	PIPER JAFFRAY & HOPWOOD	8,460.000	343,174		423,863	96,488	318	0	0	318	0	423,863	0	(80,689)	(80,689)	12,182		
609027-10-7	MONARCH CASINO AND RESORT ORD	09/03/2026	Various	8,008.000	975,400		839,780	766,366	73,414	0	0	73,414	0	839,780	0	135,620	135,620	5,656		
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD	07/02/2026	UBS Limited	7.000	425		463	377	87	0	0	87	0	463	0	(39)	(39)	11		
609839-10-5	MONOLITHIC POWER SYSTEMS ORD	08/05/2026	Various	170.000	234,664		219,482	0	0	0	0	0	0	219,482	0	15,181	15,181	0		
61023L-20-7	MONOPAR THERAPEUTICS ORD	07/17/2026	ITG Wellington Direct	628.000	66,496		42,497	41,008	1,488	0	0	1,488	0	42,497	0	23,999	23,999	0		
61174X-10-9	MONSTER BEVERAGE ORD	09/03/2026	Various	7,469.000	570,446		391,739	462,167	(79,123)	0	0	(79,123)	0	391,739	0	178,707	178,707	0		
617446-44-8	MORGAN STANLEY ORD	09/22/2026	Various	577.000	123,191		122,989	0	0	0	0	0	0	122,989	0	202	202	47		
620076-30-7	MOTOROLA SOLUTIONS ORD	08/05/2026	Various	1,626.000	682,161		643,223	522,465	4,659	0	0	4,659	0	643,223	0	38,938	38,938	5,266		
624756-10-2	MUELLER INDUSTRIES ORD	08/05/2026	J.P. MORGAN SECURITIES INC.	86.000	5,952		4,783	0	0	0	0	0	0	4,783	0	1,169	1,169	0		
628464-10-9	MYERS INDUSTRIES ORD	07/28/2026	Various	8,443.000	293,028		82,041	158,053	(76,012)	0	0	(76,012)	0	82,041	0	210,988	210,988	4,378		
62944T-10-5	NVR ORD	07/23/2026	J.P. Morgan Securities PLC	56.000	354,283		411,119	123,977	8,428	0	0	8,428	0	411,119	0	(56,836)	(56,836)	0		
630402-10-5	NAPCO SECURITY TECHNOLOGIES ORD	07/10/2026	PENSERRA FI	800.000	28,840		34,046	0	0	0	0	0	0	34,046	0	(5,206)	(5,206)	120		
637417-10-6	NNN REIT ORD	07/10/2026	PENSERRA FI	2,000.000	92,957		90,354	0	0	0	0	0	0	90,354	0	2,603	2,603	1,200		
63845R-10-7	NATIONAL VISION HOLDINGS ORD	09/28/2026	Various	40,447.000	746,083		970,747	701,452	(52,107)	0	0	(52,107)	0	970,747	0	(224,664)	(224,664)	0		
639193-10-1	NAVAN CL A ORD	09/24/2026	Various	25,538.000	718,810		526,995	0	0	0	0	0	0	526,995	0	191,815	191,815	0		
63947X-10-1	NCINO ORD	08/25/2026	Various	22,905.000	460,458		390,782	0	0	0	0	0	0	390,782	0	69,676	69,676	0		
64110L-10-6	NETFLIX ORD	09/22/2026	Various	16,584.000	1,153,944		476,295	1,379,866	(1,063,935)	0	0	(1,063,935)	0	476,295	0	677,650	677,650	0		
64110W-10-2	NETEASE ADR	08/20/2026	Various	634.000	78,233		78,529	87,251	(8,722)	0	0	(8,722)	0	78,529	0	(296)	(296)	1,189		
64119N-60-8	NETSKOPE CL A ORD	09/02/2026	Various	26,785.000	399,110		330,206	0	0	0	0	0	0	330,206	0	68,905	68,905	0		
64125C-10-9	NEUROCRINE BIOSCIENCES ORD	07/23/2026	J.P. Morgan Securities PLC	1,905.000	331,730		267,976	0	0	0	0	0	0	267,976	0	63,754	63,754	0		
649445-40-0	FLAGSTAR BANK NATIONAL ASSOCIATI ORD	09/10/2026	PROOF TRADING	3,485.000	46,103		51,869	0	0	0	0	0	0	51,869	0	(5,767)	(5,767)	35		
650111-10-7	NEW YORK TIMES CL A ORD	07/23/2026	J.P. Morgan Securities PLC	3,390.000	237,837		254,996	0	0	0	0	0	0	254,996	0	(17,158)	(17,158)	780		
65158N-10-2	NEWMARK GROUP CL A ORD	07/16/2026	BAML	23,650.000	364,953		289,503	410,091	(120,588)	0	0	(120,588)	0	289,503	0	75,449	75,449	2,129		
651639-10-6	NEWMONT ORD	09/03/2026	Various	7,194.000	708,754		713,711	201,597	(65,127)	0	0	(65,127)	0	713,711	0	(4,958)	(4,958)	2,395		
65249B-10-9	NEWS CL A ORD	07/23/2026	J.P. Morgan Securities PLC	7,371.000	194,001		180,244	0	0	0	0	0	0	180,244	0	13,757	13,757	657		
65290E-10-1	NEXTPOWER ORD	09/30/2026	Various	26,485.000	2,084,928		1,420,345	1,978,355	(969,014)	0	0	(969,014)	0	1,420,345	0	664,583	664,583	0		
65339F-10-1	NEXTERA ENERGY ORD	09/22/2026	Various	2,579.000	229,154		226,264	0	0	0	0	0	0	226,264	0	2,890	2,890	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
653656-10-8	NICE ADR REP 1 ORD	09/10/2026	PROOF TRADING	230.000	22,554		34,059	25,999	8,060	0	0	8,060	0	34,059	0	(11,505)	(11,505)	0		
654106-10-3	NIKE CL B ORD	09/04/2026	Various	6,755.000	258,105		299,849	0	0	0	0	0	0	299,849	0	(41,744)	(41,744)	0		
654902-20-4	NOKIA ADR REPSG 1 SER A ORD	08/13/2026	Various	215,628.000	2,064,685		2,645,547	0	0	0	0	0	0	2,645,547	0	(580,862)	(580,862)	6,145		
665859-10-4	NORTHERN TRUST ORD	09/03/2026	Various	2,079.000	376,339		312,735	0	0	0	0	0	0	312,735	0	63,603	63,603	2,696		
666807-10-2	NORTHROP GRUMMAN ORD	07/23/2026	J.P. Morgan Securities PLC	892.000	475,845		495,883	0	0	0	0	0	0	495,883	0	(20,038)	(20,038)	2,020		
67011P-10-0	DNOW ORD	09/15/2026	Various	11,671.000	183,342		184,012	154,641	29,371	0	0	29,371	0	184,012	0	(670)	(670)	0		
670346-10-5	NUCOR ORD	07/08/2026	Unknown	610.000	138,801		141,575	0	0	0	0	0	0	141,575	0	(2,774)	(2,774)	342		
67066G-10-4	NVIDIA ORD	09/24/2026	Various	164,016.000	34,372,500		16,153,998	21,947,507	(14,931,205)	0	0	(14,931,205)	0	16,153,998	0	18,218,503	18,218,503	48,655		
67077M-10-8	NUTRIEN ORD	08/28/2026	UBS SECURITIES CANADA INC	7,614.000	561,759		370,333	434,381	(112,111)	0	0	(112,111)	(1,986)	370,333	(2,279)	193,705	191,426	10,037		
67098H-10-4	O I GLASS ORD	07/16/2026	BARCLAYS CAPITAL INC./LE	1,425.000	13,568		22,123	21,033	1,090	0	0	1,090	0	22,123	0	(8,554)	(8,554)	0		
67103H-10-7	O REILLY AUTOMOTIVE ORD	09/16/2026	UBS EQUITIES	112,500.000	9,565,149		7,924,653	10,261,125	(2,336,472)	0	0	(2,336,472)	0	7,924,653	0	1,640,496	1,640,496	0		
674482-20-3	OBSIDIAN ENERGY ORD	09/30/2026	Various	38,697.000	406,440		337,921	0	0	0	0	0	0	337,921	(10,773)	79,292	68,519	0		
674599-10-5	OCCIDENTAL PETROLEUM ORD	07/23/2026	J.P. Morgan Securities PLC	6,983.000	402,143		438,688	0	0	0	0	0	0	438,688	0	(36,546)	(36,546)	1,816		
68062P-10-6	OLEMA PHARMACEUTICALS ORD	07/01/2026	Various	9,660.000	120,187		214,722	0	0	0	0	0	0	214,722	0	(94,535)	(94,535)	0		
680665-20-5	OLIN ORD	08/05/2026	J.P. MORGAN SECURITIES INC.	739.000	13,797		19,074	0	0	0	0	0	0	19,074	0	(5,277)	(5,277)	0		
681936-10-0	OMEGA HEALTHCARE REIT ORD	08/05/2026	Various	20,331.000	1,020,732		960,107	0	0	0	0	0	0	960,107	0	60,626	60,626	17,803		
68213N-10-9	OMNICELL ORD	08/28/2026	Various	16,979.000	591,871		576,593	520,814	(147,783)	0	0	(147,783)	0	576,593	0	15,279	15,279	0		
682189-10-5	ON SEMICONDUCTOR ORD	07/08/2026	Unknown	1,836.000	167,651		141,880	67,200	(5,038)	0	0	(5,038)	0	141,880	0	25,771	25,771	0		
682680-10-3	ONEOK, INC.	09/10/2026	Unknown	1,263.000	110,247		110,247	0	0	0	0	0	0	110,247	0	0	0	0		
683344-10-5	ONTO INNOVATION ORD	09/09/2026	EVRISI	1,380.000	385,456		135,039	217,847	(82,808)	0	0	(82,808)	0	135,039	0	250,417	250,417	0		
683715-10-6	OPEN TEXT ORD	02/18/2026	Adjustment	2,238.000	71,824		71,824	0	0	0	0	0	0	71,824	0	0	0	298		
683715-10-6	OPEN TEXT ORD	02/18/2026	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(298)		
68389X-10-5	ORACLE ORD	09/22/2026	Various	5,162.000	657,235		898,173	224,341	(96,072)	0	0	(96,072)	0	898,173	0	(240,938)	(240,938)	3,665		
68417L-10-7	ORANGE COUNTY BANCORP ORD	09/17/2026	Various	4,233.000	160,422		147,427	0	0	0	0	0	0	147,427	0	12,995	12,995	935		
687793-10-9	OSCAR HEALTH CL A ORD	09/23/2026	Various	54,223.000	1,665,562		1,619,394	0	0	0	0	0	0	1,619,394	0	46,167	46,167	0		
688239-20-1	OSHKOSH ORD	09/10/2026	Various	325.000	47,841		41,709	40,830	879	0	0	879	0	41,709	0	6,132	6,132	459		
68827L-10-1	OR ROYALTIES ORD	07/13/2026	JEFFRIES & COMPANY INC	2,799.000	80,222		52,373	99,280	(46,582)	0	0	(46,582)	(325)	52,373	(1,302)	29,151	27,849	418		
68902V-10-7	OTIS WORLDWIDE ORD	08/05/2026	Various	6,356.000	452,210		547,061	555,197	(8,135)	0	0	(8,135)	0	547,061	0	(94,852)	(94,852)	5,466		
689648-10-3	OTTER TAIL ORD	08/04/2026	INSTINET	300.000	28,064		23,631	24,243	(612)	0	0	(612)	0	23,631	0	4,432	4,432	347		
69007J-30-4	OUTFRONT MEDIA ORD	09/21/2026	Unknown	1,200.000	33,731		39,729	0	0	0	0	0	0	39,729	0	(5,999)	(5,999)	0		
69047Q-10-2	OVINTIV ORD	09/23/2026	Various	24,518.000	1,357,110		926,400	960,860	(34,461)	0	0	(34,461)	0	926,400	0	430,710	430,710	41,383		
690742-10-1	OWENS CORNING ORD	08/25/2026	Various	3,582.000	511,065		391,194	400,862	(9,667)	0	0	(9,667)	0	391,194	0	119,871	119,871	8,489		
69331C-10-8	PG&E ORD	09/29/2026	Various	46,329.000	742,938		746,285	265,219	(41,260)	0	0	(41,260)	0	746,285	0	(3,347)	(3,347)	4,772		
69343T-10-7	PJT PARTNERS CL A ORD	09/10/2026	PROOF TRADING	132.000	22,756		22,634	0	0	0	0	0	0	22,634	0	121	121	33		
69351T-10-6	PPL ORD	09/29/2026	Various	6,123.000	197,838		226,577	0	0	0	0	0	0	226,577	0	(28,740)	(28,740)	3,490		
69366J-20-0	PTC THERAPEUTICS ORD	07/09/2026	Morgan Stanley	224.000	20,046		18,930	0	0	0	0	0	0	18,930	0	1,116	1,116	0		
69370C-10-0	PTC ORD	07/23/2026	J.P. Morgan Securities PLC	2,041.000	230,710		325,573	0	0	0	0	0	0	325,573	0	(94,863)	(94,863)	0		
693718-10-8	PACCAR ORD	07/23/2026	Various	8,114.000	1,021,522		706,187	888,564	(182,377)	0	0	(182,377)	0	706,187	0	315,335	315,335	16,877		
69608A-10-8	PALANTIR TECHNOLOGIES CL A ORD	09/22/2026	Various	7,319.000	921,365		452,588	1,259,714	(836,703)	0	0	(836,703)	0	452,588	0	468,777	468,777	0		
696389-40-2	PALISADE BIO ORD	07/31/2026	Various	6,375.000	11,862		14,160	0	0	0	0	0	0	14,160	0	(2,298)	(2,298)	0		
697435-10-5	PALO ALTO NETWORKS ORD	09/03/2026	Various	2,355.000	779,647		566,913	160,254	(55,051)	0	0	(55,051)	0	566,913	0	212,734	212,734	0		
701094-10-4	PARKER HANNIFIN ORD	09/22/2026	Various	739.000	739,433		704,644	0	0	0	0	0	0	704,644	0	34,789	34,789	16		
70202L-10-2	PARSONS ORD	09/30/2026	Various	27,873.000	1,204,029		1,852,019	838,132	61,364	0	0	61,364	0	1,852,019	0	(647,990)	(647,990)	0		
70450Y-10-3	PAYPAL HOLDINGS ORD	07/23/2026	J.P. Morgan Securities PLC	4,424.000	247,695		283,076	258,273	24,803	0	0	24,803	0	283,076	0	(35,382)	(35,382)	1,239		
705573-10-3	PEGASYSTEMS ORD	07/08/2026	Unknown	4,662.000	147,172		218,729	153,361	(13,965)	0	0	(13,965)	0	218,729	0	(71,557)	(71,557)	294		
710577-10-7	PEOPLES BANCORP NORTH CAROLINA ORD	09/25/2026	Various	1,243.000	53,673		52,331	0	0	0	0	0	0	52,331	0	1,342	1,342	522		

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
713448-10-8	PEPSICO ORD	07/23/2026	Various	27,564.000	3,747,699		2,430,083	2,662,296	(1,701,346)	0	0	(1,701,346)	0	2,430,083	0	1,317,616	1,317,616	106,392		
71377A-10-3	PERFORMANCE FOOD GROUP ORD	08/11/2026	Various	123,950.000	14,048,121		12,001,767	8,065,824	841,730	0	0	841,730	0	12,001,767	0	2,046,354	2,046,354	0		
71424F-10-5	PERMIAN RESOURCES CL A ORD	06/24/2026	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	3,065		
71654V-40-8	PETROLEO BRASILEIRO ADR REPSTG 2 ORD	09/22/2026	Various	6,599.000	139,049		126,000	0	0	0	0	0	0	126,000	0	13,049	13,049	595		
717081-10-3	PFIZER ORD	09/03/2026	Various	26,185.000	683,843		645,722	652,007	(6,284)	0	0	(6,284)	0	645,722	0	38,121	38,121	26,082		
71742Q-10-6	PHIBRO ANIMAL HEALTH CL A ORD	06/10/2026	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	60		
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD	08/05/2026	Various	65,856.000	12,068,477		7,844,666	10,128,779	(2,777,991)	0	0	(2,777,991)	0	7,844,666	0	4,223,812	4,223,812	280,267		
718546-10-4	PHILLIPS 66 ORD	09/21/2026	Unknown	450.000	119,691		72,366	0	0	0	0	0	0	72,366	0	47,324	47,324	1,715		
72147K-10-8	PILGRIMS PRIDE ORD	09/21/2026	Unknown	1,700.000	49,955		55,568	54,586	(9,914)	0	0	(9,914)	0	55,568	0	(5,612)	(5,612)	0		
72348N-10-9	PINNACLE FINANCIAL PARTNERS ORD	09/29/2026	Various	18,522.000	1,777,340		1,394,300	0	0	0	0	0	0	1,394,300	0	383,040	383,040	23,111		
729132-10-0	PLEXUS ORD	07/28/2026	Various	3,057.000	788,592		693,096	0	0	0	0	0	0	693,096	0	95,496	95,496	0		
74144T-10-8	T ROWE PRICE GROUP ORD	08/05/2026	Various	5,837.000	670,879		568,991	0	0	0	0	0	0	568,991	0	101,888	101,888	10,735		
741511-10-9	PRICESMART ORD	09/30/2026	Various	2,000.000	342,401		392,729	0	0	0	0	0	0	392,729	0	(50,328)	(50,328)	1,400		
74164F-10-3	PRIMORIS SERVICES ORD	07/13/2026	Various	13,713.000	1,192,523		1,788,999	0	0	0	0	0	0	1,788,999	0	(596,476)	(596,476)	1,097		
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD	08/24/2026	Various	12,996.000	1,467,252		1,323,154	0	0	0	0	0	0	1,323,154	0	144,099	144,099	11,209		
742718-10-9	PROCTER & GAMBLE ORD	09/22/2026	Various	37,392.000	5,472,289		1,976,161	4,799,595	(3,393,681)	0	0	(3,393,681)	0	1,976,161	0	3,496,128	3,496,128	76,275		
74276R-10-2	PRIVIA HEALTH GROUP ORD	07/01/2026	Various	4,382.000	118,230		108,505	0	0	0	0	0	0	108,505	0	9,725	9,725	0		
743315-10-3	PROGRESSIVE ORD	07/28/2026	Various	29,603.000	6,519,384		3,761,284	6,137,054	(2,933,648)	0	0	(2,933,648)	0	3,761,284	0	2,758,100	2,758,100	372,084		
74340W-10-3	PROLOGIS REIT	07/23/2026	J.P. Morgan Securities PLC	4,922.000	714,217		517,893	628,343	(110,450)	0	0	(110,450)	0	517,893	0	196,324	196,324	10,533		
744320-10-2	PRUDENTIAL FINANCIAL ORD	08/27/2026	BANK OF AMERICA N.A.	13,901.000	1,662,981		1,519,099	1,569,145	(50,046)	0	0	(50,046)	0	1,519,099	0	143,882	143,882	56,227		
747525-10-3	QUALCOMM ORD	09/03/2026	Various	4,686.000	814,540		643,566	723,370	(153,417)	0	0	(153,417)	0	643,566	0	170,974	170,974	10,321		
74758T-30-3	QUALYS ORD	09/18/2026	Various	2,648.000	471,653		453,001	13,290	542	0	0	542	0	453,001	0	18,652	18,652	0		
750102-10-5	RACKSPACE TECHNOLOGY ORD	09/21/2026	INSTINET, LLC	1,475.000	5,913		7,783	0	0	0	0	0	0	7,783	0	(1,871)	(1,871)	0		
750917-10-6	RAMBUS ORD	09/21/2026	Various	9,757.000	902,863		464,070	896,571	(432,500)	0	0	(432,500)	0	464,070	0	438,793	438,793	0		
751212-10-1	RALPH LAUREN CL A ORD	07/23/2026	J.P. Morgan Securities PLC	1,111.000	412,928		262,640	392,861	(130,220)	0	0	(130,220)	0	262,640	0	150,288	150,288	3,139		
75513E-10-1	RTX ORD	07/23/2026	J.P. Morgan Securities PLC	3,807.000	796,218		754,996	0	0	0	0	0	0	754,996	0	41,221	41,221	2,274		
758750-10-3	REGAL REXNORD ORD	09/10/2026	PROOF TRADING	147.000	22,966		18,179	20,627	(2,448)	0	0	(2,448)	0	18,179	0	4,787	4,787	154		
75886F-10-7	REGENERON PHARMACEUTICALS ORD	09/22/2026	Various	788.000	568,010		570,340	290,223	(10,570)	0	0	(10,570)	0	570,340	0	(2,330)	(2,330)	1,088		
7591EP-10-0	REGIONS FINANCIAL ORD	07/23/2026	J.P. Morgan Securities PLC	19,436.000	595,701		535,646	336,636	(10,818)	0	0	(10,818)	0	535,646	0	60,055	60,055	9,875		
759509-10-2	RELIANCE ORD	08/20/2026	Various	1,813.000	703,258		621,523	523,721	97,802	0	0	97,802	0	621,523	0	81,735	81,735	6,041		
761152-10-7	RESMED ORD	09/03/2026	Various	6,984.000	1,458,613		1,632,712	1,474,606	(52,299)	0	0	(52,299)	0	1,632,712	0	(174,099)	(174,099)	8,298		
76155X-10-0	REVOLUTION MEDICINES ORD	09/28/2026	Various	9,265.000	1,870,904		168,680	737,957	(569,278)	0	0	(569,278)	0	168,680	0	1,702,224	1,702,224	0		
76680R-20-6	RINGCENTRAL CL A ORD	07/08/2026	Unknown	3,298.000	131,102		90,101	95,246	(5,145)	0	0	(5,145)	0	90,101	0	41,001	41,001	495		
770323-10-3	ROBERT HALF ORD	09/17/2026	Various	89,757.000	3,596,879		5,357,297	2,237,794	2,909,934	0	0	2,909,934	0	5,357,297	0	(1,760,418)	(1,760,418)	151,953		
770700-10-2	ROBINHOOD MARKETS CL A ORD	09/03/2026	Various	2,763.000	295,430		307,656	0	0	0	0	0	0	307,656	0	(12,226)	(12,226)	0		
773121-10-8	ROCKET LAB ORD	09/03/2026	Various	2,369.000	161,391		254,733	0	0	0	0	0	0	254,733	0	(93,343)	(93,343)	0		
773903-10-9	ROCKWELL AUTOMAT ORD	08/31/2026	Various	4,379.000	1,893,661		1,756,394	0	0	0	0	0	0	1,756,394	0	137,267	137,267	17,054		
775109-20-0	ROGERS COMMUNICATIONS CL B ORD	07/15/2026	JEFFERIES & COMPANY, INC.	538.000	18,212		20,423	0	0	0	0	0	0	20,423	0	(2,211)	(2,211)	161		
77543R-10-2	ROKU, INC.	09/30/2026	Various	645.000	98,882		63,587	0	0	0	0	0	0	63,587	0	35,295	35,295	0		
776696-10-6	ROPER TECHNOLOGIES ORD	07/10/2026	PENSERRA FI	450.000	160,189		236,521	200,309	36,213	0	0	36,213	0	236,521	0	(76,332)	(76,332)	1,229		
778296-10-3	ROSS STORES ORD	09/21/2026	Various	6,176.000	1,439,704		1,259,459	198,154	3,307	0	0	3,307	0	1,259,459	0	180,245	180,245	4,460		
778920-30-6	SHARONAI HOLDINGS CL A ORD	08/19/2026	Various	2,724.000	187,666		152,002	0	0	0	0	0	0	152,002	0	35,664	35,664	0		
780259-30-5	SHELL ADR EACH REP 2 ORD	09/22/2026	JEFFERIES & COMPANY, INC.	18,284.000	1,713,060		1,708,851	0	0	0	0	0	0	1,708,851	0	4,208	4,208	28,567		
783549-10-8	RYDER SYSTEM ORD	07/23/2026	J.P. Morgan Securities PLC	724.000	193,956		117,583	125,552	(26,030)	0	0	(26,030)	0	117,583	0	76,373	76,373	1,194		
78377T-10-7	RYMAN HOSPITALITY PROP REIT ORD	07/16/2026	BARCLAYS CAPITAL INC./LE	150.000	18,768		12,666	14,193	(1,527)	0	0	(1,527)	0	12,666	0	6,103	6,103	540		
78392B-20-6	SK HYNIX ADS	09/09/2026	Various	11,776.000	2,232,689		1,866,942	0	0	0	0	0	0	1,866,942	0	365,748	365,748	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
78409V-10-4	S&P GLOBAL ORD	09/22/2026	Various	42,718.000	15,551,958		15,553,359	21,530,708	(6,596,227)	0	0	(6,596,227)	0	15,553,359	0	(1,401)	(1,401)	79,946		
784305-10-4	H2O AMERICA ORD	07/21/2026	Various	970.000	62,204		57,019	0	0	0	0	0	0	57,019	0	5,185	5,185	427		
78467J-10-0	SS AND C TECHNOLOGIES HOLDINGS ORD	09/11/2026	Various	273.000	21,641		17,843	0	0	0	0	0	0	17,843	0	3,798	3,798	82		
784730-10-3	SSR MINING ORD	09/25/2026	Various	119,198.000	3,934,775		1,217,138	2,665,048	(1,777,112)	0	0	(1,777,112)	329,202	1,217,138	(344,340)	3,061,977	2,717,637	1,648		
78648T-10-0	SAFETY INSURANCE GROUP ORD	08/04/2026	INSTINET	300.000	30,953		24,656	23,373	1,283	0	0	1,283	0	24,656	0	6,297	6,297	552		
79466L-30-2	SALESFORCE ORD	07/23/2026	Various	5,911.000	940,816		1,147,938	1,499,391	(418,262)	0	0	(418,262)	0	1,147,938	0	(207,121)	(207,121)	7,556		
80004C-20-0	SANDISK ORD	09/03/2026	Various	1,700.000	2,706,009		2,108,884	0	0	0	0	0	0	2,108,884	0	597,125	597,125	0		
803054-20-4	SAP ADR REP 1 ORD	09/30/2026	Various	21,287.000	4,455,894		4,299,438	0	0	0	0	0	0	4,299,438	0	156,456	156,456	45,450		
804395-10-1	SAUL CENTERS REIT ORD	08/17/2026	Various	5,922.000	204,925		217,891	186,721	31,170	0	0	31,170	0	217,891	0	(12,966)	(12,966)	10,482		
806407-10-2	HENRY SCHEIN ORD	07/29/2026	Various	41,825.000	3,570,055		2,936,479	2,959,713	(217,769)	0	0	(217,769)	0	2,936,479	0	633,576	633,576	0		
80706P-10-3	SCHOLAR ROCK HOLDING ORD	08/05/2026	Various	2,648.000	127,108		137,391	0	0	0	0	0	0	137,391	0	(10,283)	(10,283)	0		
808513-10-5	CHARLES SCHWAB ORD	09/22/2026	Various	10,541.000	1,072,409		960,454	332,301	(56,868)	0	0	(56,868)	0	960,454	0	111,955	111,955	4,403		
811033-10-9	SCRIBE THERAPEUTICS ORD	09/30/2026	Various	3,304.000	62,247		58,216	0	0	0	0	0	0	58,216	0	4,031	4,031	0		
81369Y-70-4	SEL SECTOR:IND SS SPDR	06/23/2026	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(45,953)		
816850-10-1	SEMTECH ORD	09/29/2026	Various	14,772.000	2,319,018		607,895	1,088,549	(480,653)	0	0	(480,653)	0	607,895	0	1,711,123	1,711,123	0		
816851-10-9	SEMPRA ORD	09/08/2026	Various	16,425.000	1,433,485		1,540,178	516,673	14,337	0	0	14,337	0	1,540,178	0	(106,693)	(106,693)	25,177		
81730H-10-9	SENTINELONE CL A ORD	08/27/2026	Various	34,147.000	740,491		530,664	0	0	0	0	0	0	530,664	0	209,827	209,827	0		
81762P-10-2	SERVICENOW ORD	09/03/2026	Various	15,061.000	1,622,808		2,410,571	2,179,128	142,938	0	0	142,938	0	2,410,571	0	(787,763)	(787,763)	0		
81764X-10-3	SERVICETITAN CL A ORD	09/22/2026	Various	5,848.000	513,257		453,165	0	0	0	0	0	0	453,165	0	60,093	60,093	0		
82024L-10-3	SHATTUCK LABS ORD	08/11/2026	Various	43,790.000	317,009		287,068	0	0	0	0	0	0	287,068	0	29,941	29,941	0		
824348-10-6	SHERWIN WILLIAMS ORD	08/27/2026	Various	1,854.000	643,144		660,028	0	0	0	0	0	0	660,028	0	(16,884)	(16,884)	4,450		
82509L-10-7	SHOPIFY CL A SUB VTG ORD	07/27/2026	Various	7,372.000	838,761		916,103	0	0	0	0	0	0	916,103	0	(77,342)	(77,342)	0		
82509L-10-7	SHOPIFY CL A SUB VTG ORD	09/22/2026	Various	11,616.000	1,709,002		1,408,971	0	0	0	0	0	0	1,408,971	(265,965)	565,996	300,032	0		
82575P-10-7	SIBANYE STILLWATER ADR REP 4 ORD	07/10/2026	MORGAN STANLEY CO	6,400.000	54,606		108,780	25,650	103	0	0	103	0	108,780	0	(54,175)	(54,175)	1,592		
82706C-10-8	SILICON MOTION TECHNO ADR REP 4 ORD	07/30/2026	Various	8,390.000	1,938,051		1,014,568	0	0	0	0	0	0	1,014,568	0	923,484	923,484	6,164		
82982T-10-6	SITIME ORD	09/29/2026	Various	2,640.000	1,750,625		509,697	860,724	(417,125)	0	0	(417,125)	0	509,697	0	1,240,927	1,240,927	0		
830830-10-5	CHAMPION HOMES ORD	09/21/2026	Various	1,912.000	169,370		141,516	0	0	0	0	0	0	141,516	0	27,854	27,854	0		
83175M-20-5	SMITH NEPHEW ADR REP 2 ORD	09/14/2026	Various	15,177.000	445,372		505,631	0	0	0	0	0	0	505,631	0	(60,259)	(60,259)	0		
831865-20-9	A O SMITH ORD	07/23/2026	Various	4,913.000	292,215		394,673	284,909	58,656	0	0	58,656	0	394,673	0	(102,458)	(102,458)	3,302		
833445-10-9	SNOWFLAKE ORD	09/03/2026	Various	1,020.000	295,068		265,314	0	0	0	0	0	0	265,314	0	29,754	29,754	0		
83444M-10-1	SOLVENTUM ORD	09/16/2026	Various	4,966.000	449,283		378,176	393,506	(15,330)	0	0	(15,330)	0	378,176	0	71,108	71,108	0		
835699-30-7	SONY GROUP ADR REP ORD	08/13/2026	Various	125,631.000	2,942,387		2,737,754	0	0	0	0	0	0	2,737,754	0	204,634	204,634	7,440		
84265V-10-5	SOUTHERN COPPER ORD	08/31/2026	Various	2,707.304	497,535		336,738	255,189	(74,773)	0	0	(74,773)	0	336,738	0	160,797	160,797	4,620		
844741-10-8	SOUTHWEST AIRLINES ORD	06/17/2026	Various	0.000	0		0	0	0	0	0	0	0	0	0	0	0	3,909		
84615Q-10-3	SPACE EXPLORATION TECH CL A ORD	08/05/2026	Various	2,063.000	237,197		309,966	0	0	0	0	0	0	309,966	0	(72,769)	(72,769)	0		
84857L-10-1	SPIRE ORD	09/23/2026	Various	11,331.000	906,151		828,637	487,682	(119,359)	0	0	(119,359)	0	828,637	0	77,515	77,515	19,078		
852234-10-3	BLOCK CL A ORD	09/23/2026	Various	4,581.000	349,298		309,769	0	0	0	0	0	0	309,769	0	39,529	39,529	0		
85254J-10-2	STAG INDUSTRIAL REIT ORD	07/16/2026	BARCLAYS CAPITAL INC./LE	670.000	27,961		21,957	24,629	(2,673)	0	0	(2,673)	0	21,957	0	6,005	6,005	602		
855244-10-9	STARBUCKS ORD	07/23/2026	J.P. Morgan Securities PLC	2,237.000	230,854		229,537	0	0	0	0	0	0	229,537	0	1,316	1,316	0		
85853F-10-5	STELLA JONES ORD	07/13/2026	Various	444.000	24,811		31,556	0	0	0	0	0	0	31,556	(1,302)	(5,443)	(6,745)	184		
859241-10-1	STERLING INFRASTRUCTURE ORD	08/28/2026	Various	153.000	73,416		123,139	0	0	0	0	0	0	123,139	0	(49,723)	(49,723)	0		
86150R-10-7	STOKE THERAPEUTICS ORD	07/20/2026	ITG Wellington Direct	744.000	21,515		25,957	0	0	0	0	0	0	25,957	0	(4,442)	(4,442)	0		
862952-20-7	STRATHCONA RESOURCES ORD	07/07/2026	JEFFRIES & COMPANY INC	15,055.000	389,687		331,068	0	0	0	0	0	0	331,068	(12,597)	71,216	58,619	5,504		
863667-10-1	STRYKER ORD	09/22/2026	Various	1,768.000	570,407		632,114	456,208	21,579	0	0	21,579	0	632,114	0	(61,707)	(61,707)	3,427		
87162W-10-0	TD SYNNEX ORD	09/10/2026	PROOF TRADING	80.000	20,499		20,726	0	0	0	0	0	0	20,726	0	(227)	(227)	0		
871829-10-7	SYSCO ORD	07/23/2026	J.P. Morgan Securities PLC	2,861.000	233,796		213,179	29,992	(204)	0	0	(204)	0	213,179	0	20,617	20,617	2,519		

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 ORD	. 09/21/2026 .	Various	24,892.000	3,775,018		1,427,026	3,701,540	(2,396,501)	0	0	(2,396,501)	0	1,427,026	0	2,347,992	2,347,992	22,864		
..872590-10-4	T MOBILE US ORD	. 07/23/2026 .	J.P. Morgan Securities PLC	1,800.000	306,732		252,520	331,564	(109,408)	0	0	(109,408)	0	252,520	0	54,212	54,212	3,331		
..87305R-10-9	TTM TECHNOLOGIES ORD	. 09/30/2026 .	Various	14,243.000	1,796,298		1,435,233	0	0	0	0	0	0	1,435,233	0	361,065	361,065	0		
..874039-10-0	TAIWAN SEMICONDUCTOR MNFTG ADR 5 ORD	. 09/23/2026 .	Various	4,011.000	1,687,636		646,934	1,105,552	(614,794)	0	0	(614,794)	0	646,934	0	1,040,702	1,040,702	9,009		
..874060-20-5	TAKEDA PHARMA ADR REP 0.5 ORD	. 09/24/2026 .	Various	56,000.000	990,432		931,460	0	0	0	0	0	0	931,460	0	58,972	58,972	0		
..87422Q-10-9	TALEN ENERGY ORD	. 08/13/2026 .	Various	265.000	91,613		107,905	99,333	8,573	0	0	8,573	0	107,905	0	(16,292)	(16,292)	0		
..875372-20-3	TANDEM DIABETES CARE ORD	. 08/20/2026 .	Various	18,680.000	372,019		416,431	0	0	0	0	0	0	416,431	0	(44,412)	(44,412)	0		
..876030-10-7	TAPESTRY ORD	. 07/23/2026 .	J.P. Morgan Securities PLC	2,321.000	322,891		253,732	296,554	(42,822)	0	0	(42,822)	0	253,732	0	69,159	69,159	1,857		
..87724P-10-6	TAYLOR MORRISON HOME ORD	. 07/08/2026 .	Various	14,144.000	1,015,235		906,386	415,917	71,671	0	0	71,671	0	906,386	0	108,849	108,849	0		
..877619-10-6	TAYSHA GENE THERAPIES ORD	. 08/03/2026 .	Morgan Stanley	3,611.000	20,878		23,122	0	0	0	0	0	0	23,122	0	(2,243)	(2,243)	0		
..878742-20-4	TECK RESOURCES CL B ORD	. 07/02/2026 .	Various	80.000	4,747		4,038	0	0	0	0	0	0	4,038	0	709	709	624		
..879360-10-5	TELEDYNE TECH ORD	. 07/10/2026 .	PENSERRA FI	1,010.000	642,888		453,656	515,837	(62,182)	0	0	(62,182)	0	453,656	0	189,233	189,233	0		
..88025T-10-2	TENABLE HOLDINGS ORD	. 07/30/2026 .	Stifel Nicolaus & Co.	2,150.000	68,561		77,298	0	0	0	0	0	0	77,298	0	(8,737)	(8,737)	0		
..88033G-40-7	TENET HEALTHCARE ORD	. 09/28/2026 .	Various	5,649.000	1,248,873		979,690	431,421	(147,380)	0	0	(147,380)	0	979,690	0	269,183	269,183	0		
..88076W-10-3	TERADATA ORD	. 08/11/2026 .	Various	9,523.000	256,066		317,998	0	0	0	0	0	0	317,998	0	(61,933)	(61,933)	0		
..880770-10-2	TERADYNE ORD	. 07/23/2026 .	J.P. Morgan Securities PLC	458.000	171,169		159,414	0	0	0	0	0	0	159,414	0	11,755	11,755	0		
..880779-10-3	TEREX CORP	. 09/11/2026 .	Various	1,073.000	67,246		69,534	0	0	0	0	0	0	69,534	0	(2,288)	(2,288)	250		
..88160R-10-1	TESLA ORD	. 09/22/2026 .	Various	11,029.000	3,527,839		2,636,607	3,265,417	(2,120,302)	0	0	(2,120,302)	0	2,636,607	0	891,232	891,232	0		
..88162G-10-3	TETRA TECH ORD	. 09/03/2026 .	Various	8,341.000	266,416		288,208	0	0	0	0	0	0	288,208	0	(21,792)	(21,792)	696		
..882240-10-7	TEXAS CAPITAL BANCSHARES ORD	. 07/16/2026 .	BARCLAYS CAPITAL INC./LE	420.000	44,780		38,290	0	0	0	0	0	0	38,290	0	6,490	6,490	84		
..882508-10-4	TEXAS INSTRUMENTS ORD	. 08/26/2026 .	Various	10,623.000	2,830,379		2,063,405	1,500,689	(30,452)	0	0	(30,452)	0	2,063,405	0	766,974	766,974	36,849		
..883203-10-1	TEXTRON ORD	. 09/11/2026 .	Various	1,200.000	95,071		110,260	0	0	0	0	0	0	110,260	0	(15,189)	(15,189)	24		
..883556-10-2	THERMO FISHER SCIENTIFIC ORD	. 09/22/2026 .	Various	557.000	320,834		286,032	0	0	0	0	0	0	286,032	0	34,802	34,802	0		
..884903-88-1	THOMSON REUTERS ORD	. 09/29/2026 .	HSBC Brokerage	1,481.000	142,062		141,878	0	0	0	0	0	0	141,878	0	184	184	825		
..88822Q-10-3	TIPTREE ORD	. 09/08/2026 .	Various	11,888.000	216,823		248,421	217,194	31,228	0	0	31,228	0	248,421	0	(31,598)	(31,598)	2,140		
..888787-10-8	TOAST CL A ORD	. 09/22/2026 .	Various	12,226.000	354,447		502,748	422,640	68,705	0	0	68,705	0	502,748	0	(148,301)	(148,301)	0		
..892356-10-6	TRACTOR SUPPLY ORD	. 08/18/2026 .	Various	20,507.000	716,736		1,022,282	0	0	0	0	0	0	1,022,282	0	(305,546)	(305,546)	9,789		
..892672-10-6	TRADEWEB MARKETS CL A ORD	. 09/03/2026 .	Various	3,776.000	384,981		392,164	162,170	(4,224)	0	0	(4,224)	0	392,164	0	(7,183)	(7,183)	709		
..89417E-10-9	TRAVELERS COMPANIES ORD	. 09/03/2026 .	Various	2,067.000	777,023		609,722	119,215	(13,168)	0	0	(13,168)	0	609,722	0	167,300	167,300	3,589		
..89422G-10-7	TRAVERE THERAPEUTICS ORD	. 09/01/2026 .	Various	1,014.000	61,146		44,698	0	0	0	0	0	0	44,698	0	16,448	16,448	0		
..89472Y-10-7	TREKOR METALS ORD	. 08/11/2026 .	Various	23,774.000	208,470		194,989	0	0	0	0	0	0	194,989	0	13,480	13,480	0		
..89531P-10-5	TREX ORD	. 09/28/2026 .	Various	3,866.000	186,815		192,896	135,619	57,276	0	0	57,276	0	192,896	0	(6,080)	(6,080)	0		
..896239-10-0	TRIMBLE ORD	. 08/05/2026 .	J.P. MORGAN SECURITIES INC.	147.000	8,604		8,169	0	0	0	0	0	0	8,169	0	435	435	0		
..898320-10-9	TRUIST FINANCIAL ORD	. 09/03/2026 .	Various	15,081.000	774,977		659,043	575,609	(66,425)	0	0	(66,425)	0	659,043	0	115,934	115,934	15,690		
..90138F-10-2	TWILIO CL A ORD	. 07/23/2026 .	J.P. Morgan Securities PLC	829.000	153,403		188,440	0	0	0	0	0	0	188,440	0	(35,037)	(35,037)	0		
..90184D-10-0	TWIST BIOSCIENCE ORD	. 07/29/2026 .	Various	4,014.000	339,118		201,230	0	0	0	0	0	0	201,230	0	137,888	137,888	0		
..902252-10-5	TYLER TECHNOLOGIES ORD	. 08/05/2026 .	J.P. MORGAN SECURITIES INC.	7.000	2,146		2,223	0	0	0	0	0	0	2,223	0	(78)	(78)	0		
..902681-10-5	UGI ORD	. 07/23/2026 .	J.P. Morgan Securities PLC	22,698.000	838,447		835,286	0	0	0	0	0	0	835,286	0	3,160	3,160	17,024		
..902788-10-8	UMB FINANCIAL ORD	. 09/10/2026 .	PROOF TRADING	166.000	23,046		22,684	0	0	0	0	0	0	22,684	0	362	362	0		
..902973-30-4	US BANCORP ORD	. 09/22/2026 .	Various	8,699.000	550,589		390,088	453,240	(76,328)	0	0	(76,328)	0	390,088	0	160,500	160,500	13,251		
..90353T-10-0	UBER TECHNOLOGIES ORD	. 09/03/2026 .	Various	11,512.000	827,331		867,414	457,658	(33,462)	0	0	(33,462)	0	867,414	0	(40,083)	(40,083)	0		
..90364P-10-5	UIPATH CL A ORD	. 08/05/2026 .	J.P. MORGAN SECURITIES INC.	499.000	6,871		5,675	0	0	0	0	0	0	5,675	0	1,196	1,196	0		
..90400D-10-8	ULTRAGENYX PHARMACEUTICAL ORD	. 09/30/2026 .	Various	4,809.000	124,271		163,111	24,127	13,006	0	0	13,006	0	163,111	0	(38,840)	(38,840)	0		
..904767-80-3	UNILEVER ADR REP 1 ORD	. 08/28/2026 .	GOLDMAN	20,332.000	1,321,548		1,186,815	0	0	0	0	0	0	1,186,815	0	134,733	134,733	92,972		
..907818-10-8	UNION PACIFIC ORD	. 07/23/2026 .	J.P. Morgan Securities PLC	3,349.000	1,019,147		822,481	0	0	0	0	0	0	822,481	0	196,666	196,666	4,622		
..910340-10-8	UNITED FIRE GROUP ORD	. 09/22/2026 .	Various	3,626.000	194,796		100,923	131,805	(30,882)	0	0	(30,882)	0	100,923	0	93,873	93,873	2,176		

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
910873-40-5	UNITED MICR ELCTRNS ADR REP 5 ORD	08/11/2026	MORGAN STANLEY CO	19,500.000	387,899		162,243	0	0	0	0	0	0	162,243	0	225,657	225,657	5,980		
911163-10-3	UNITED NATURAL FOODS ORD	09/30/2026	Various	9,867.000	472,010		517,811	0	0	0	0	0	0	517,811	0	(45,800)	(45,800)	0		
911312-10-6	UNITED PARCEL SERVICE CL B ORD	08/17/2026	Various	12,548.000	1,358,607		1,237,053	713,474	(1,692)	0	0	(1,692)	0	1,237,053	0	121,553	121,553	34,178		
911363-10-9	UNITED RENTAL ORD	08/05/2026	Various	1,713.000	1,907,113		1,202,626	1,182,417	(246,238)	0	0	(246,238)	0	1,202,626	0	704,487	704,487	5,756		
912008-10-9	US FOODS ORD	09/10/2026	Various	3,034.000	322,755		290,239	0	0	0	0	0	0	290,239	0	32,516	32,516	0		
91324P-10-2	UNITEDHEALTH GRP ORD	08/05/2026	Various	12,315.000	5,165,992		5,692,251	3,292,187	1,521,101	0	0	1,521,101	0	5,692,251	0	(526,259)	(526,259)	49,641		
91347P-10-5	UNIVERSAL DISPLAY ORD	07/16/2026	BARCLAYS CAPITAL INC./LE	485.000	38,461		63,065	0	0	0	0	0	0	63,065	0	(24,604)	(24,604)	485		
91529Y-10-6	UNUM ORD	08/24/2026	PIPER JAFFRAY & HOPWOOD	6,989.000	623,835		544,937	74,168	4,394	0	0	4,394	0	544,937	0	78,898	78,898	7,185		
918204-10-8	VF ORD	09/03/2026	Various	13,032.000	208,530		234,782	0	0	0	0	0	0	234,782	0	(26,252)	(26,252)	2,033		
91913Y-10-0	VALERO ENERGY ORD	09/21/2026	Various	6,577.000	2,005,137		1,175,577	845,043	(414)	0	0	(414)	0	1,175,577	0	829,559	829,559	16,174		
920253-10-1	VALMONT INDS ORD	07/10/2026	PENSERRA FI	70.000	38,456		33,594	0	0	0	0	0	0	33,594	0	4,862	4,862	108		
922280-10-2	VARONIS SYSTEMS ORD	09/22/2026	Jefferies & Co., Inc.	2,036.000	94,780		89,489	0	0	0	0	0	0	89,489	0	5,291	5,291	0		
92276F-10-0	VENTAS REIT ORD	09/22/2026	Various	225.000	20,025		20,461	0	0	0	0	0	0	20,461	0	(436)	(436)	60		
92343V-10-4	VERIZON COMMUNICATIONS ORD	08/05/2026	Various	10,531.000	465,958		425,546	233,994	(5,917)	0	0	(5,917)	0	425,546	0	40,411	40,411	19,410		
92345Y-10-6	VERISK ANALYTICS ORD	08/05/2026	Various	2,007.000	384,756		367,236	0	0	0	0	0	0	367,236	0	17,520	17,520	729		
92532F-10-0	VERTEX PHARMACEUTICALS ORD	09/22/2026	Various	1,257.000	615,644		589,946	104,273	6,082	0	0	6,082	0	589,946	0	25,698	25,698	0		
92537N-10-8	VERTIV HOLDINGS CL A ORD	09/22/2026	Various	1,516.000	459,736		304,795	166,708	(22,432)	0	0	(22,432)	0	304,795	0	154,941	154,941	157		
925550-10-5	VIAVI SOLUTIONS ORD	09/15/2026	Morgan Stanley	5,669.000	190,533		49,190	101,022	(51,832)	0	0	(51,832)	0	49,190	0	141,343	141,343	0		
925652-10-9	VICI PPTYS ORD	07/23/2026	J.P. Morgan Securities PLC	24,575.000	646,555		671,635	0	0	0	0	0	0	671,635	0	(25,080)	(25,080)	11,059		
92826C-83-9	VISA CL A ORD	07/23/2026	J.P. Morgan Securities PLC	5,000.000	1,757,914		984,135	1,610,811	(757,750)	0	0	(757,750)	0	984,135	0	773,779	773,779	6,427		
92840M-10-2	VISTRA ORD	09/03/2026	Various	1,996.000	320,644		297,288	0	0	0	0	0	0	297,288	0	23,356	23,356	527		
92846Q-10-7	THE VITA COCO COMPANY ORD	09/03/2026	BTIG LLC	8,569.000	493,387		595,956	0	0	0	0	0	0	595,956	0	(102,569)	(102,569)	0		
92857W-30-8	VODAFONE GROUP ADR REP 10 ORD	09/29/2026	Various	223,586.000	3,693,297		1,896,523	2,953,571	(1,057,049)	0	0	(1,057,049)	0	1,896,523	0	1,796,775	1,796,775	112,271		
92892B-10-3	VOYAGER TECHNOLOGIES CL A ORD	09/17/2026	Various	9,276.000	364,905		360,193	131,772	66,530	0	0	66,530	0	360,193	0	4,712	4,712	0		
929089-10-0	VOYA FINANCIAL ORD	07/27/2026	BAML	3,407.000	337,069		326,087	0	0	0	0	0	0	326,087	0	10,982	10,982	49		
929160-10-9	VULCAN MATERIALS ORD	09/16/2026	Various	1,364.000	366,443		396,337	0	0	0	0	0	0	396,337	0	(29,894)	(29,894)	1,445		
931142-10-3	WALMART ORD	07/23/2026	J.P. Morgan Securities PLC	6,379.000	691,406		834,437	0	0	0	0	0	0	834,437	0	(143,031)	(143,031)	1,579		
93403J-10-6	WARBY PARKER CL A ORD	09/28/2026	UBS	9,376.000	232,531		240,811	0	0	0	0	0	0	240,811	0	(8,280)	(8,280)	0		
934550-20-3	WARNER MUSIC GROUP CL A ORD	09/22/2026	Various	237.000	6,401		7,990	7,269	722	0	0	722	0	7,990	0	(1,589)	(1,589)	113		
938824-10-9	WAFD ORD	09/30/2026	Various	59,195.000	1,916,505		1,887,897	1,288,567	(29,498)	0	0	(29,498)	0	1,887,897	0	28,608	28,608	43,000		
94106L-10-9	WASTE MANAGEMENT ORD	08/04/2026	INSTINET	1,100.000	247,648		230,124	186,754	(11,163)	0	0	(11,163)	0	230,124	0	17,524	17,524	2,079		
941848-10-3	WATERS ORD	09/22/2026	Various	43.000	17,976		17,507	0	0	0	0	0	0	17,507	0	469	469	0		
947002-10-1	WEALTHFRONT ORD	07/28/2026	Various	26,012.000	238,154		369,320	353,503	15,817	0	0	15,817	0	369,320	0	(131,166)	(131,166)	0		
949746-10-1	WELLS FARGO ORD	09/22/2026	Various	301.000	25,854		25,458	0	0	0	0	0	0	25,458	0	397	397	77		
95040Q-10-4	WELLTOWER ORD	07/28/2026	INSTINET CORPORATION	24,000.000	5,881,840		2,967,696	4,454,640	(1,486,944)	0	0	(1,486,944)	0	2,967,696	0	2,914,144	2,914,144	35,520		
950755-10-8	WERNER ENTERPRISES ORD	08/03/2026	Various	39,555.000	1,469,001		1,095,496	1,187,046	(91,550)	0	0	(91,550)	0	1,095,496	0	373,505	373,505	16,613		
958102-10-5	WESTERN DIGITAL ORD	09/22/2026	Various	1,228.000	689,198		244,785	129,375	(95,550)	0	0	(95,550)	0	244,785	0	444,413	444,413	285		
962879-10-2	WHEATON PRECIOUS METALS ORD	07/14/2026	Various	8,599.000	932,341		562,504	1,010,554	(448,051)	0	0	(448,051)	0	562,504	0	369,837	369,837	2,851		
96467A-20-0	WHITECAP RESOURCES ORD	09/25/2026	Various	83,873.000	2,204,496		1,103,082	0	0	0	0	0	0	1,103,082	0	1,101,414	1,101,414	0		
969904-10-1	WILLIAMS SONOMA ORD	07/08/2026	Unknown	1,127.000	244,849		205,869	0	0	0	0	0	0	205,869	0	38,980	38,980	857		
971378-10-4	WILLSCOT HOLDINGS CL A ORD	09/14/2026	Various	109,391.000	1,988,103		3,064,710	1,881,588	971,046	0	0	971,046	0	3,064,710	0	(1,076,607)	(1,076,607)	22,972		
97650W-10-8	WINTRUST FINANCIAL ORD	07/16/2026	BARCLAYS CAPITAL INC./LE	108.000	18,001		6,390	15,101	(8,711)	0	0	(8,711)	0	6,390	0	11,611	11,611	119		
97717P-10-4	WISDOMTREE ORD	08/04/2026	Stifel Nicolaus & Co.	17,540.000	376,501		348,179	0	0	0	0	0	0	348,179	0	28,322	28,322	0		
98138H-10-1	WORKDAY CL A ORD	09/14/2026	Various	218.000	41,182		51,298	46,822	4,476	0	0	4,476	0	51,298	0	(10,117)	(10,117)	0		
98311A-10-5	WYNDHAM HOTELS RESORTS ORD	08/04/2026	COWEN EQ DTC	73,350.000	5,575,138		335,747	5,542,326	(5,206,579)	0	0	(5,206,579)	0	335,747	0	5,239,391	5,239,391	93,155		
98386P-10-2	X-ENERGY CL A ORD	07/14/2026	Morgan Stanley	20,410.000	321,581		583,269	0	0	0	0	0	0	583,269	0	(261,687)	(261,687)	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
..98420N-10-5	XENON PHARMACEUTICALS ORD	09/28/2026	Various	646.000	30,773		38,134	0	0	0	0	0	0	38,134	0	(7,362)	(7,362)	0		
..985817-10-5	YELP ORD	09/21/2026	PENSERRA FI	1,100.000	22,060		43,828	33,429	10,399	0	0	10,399	0	43,828	0	(21,769)	(21,769)	0		
..98585C-10-0	YESWAY CL A ORD	09/30/2026	Various	16,587.000	357,045		365,165	0	0	0	0	0	0	365,165	0	(8,120)	(8,120)	0		
..98585X-10-4	YETI HOLDINGS ORD	08/12/2026	Morgan Stanley	3,432.000	170,501		137,934	0	0	0	0	0	0	137,934	0	32,567	32,567	0		
..988498-10-1	YUM BRANDS ORD	09/03/2026	Various	4,640.000	717,624		699,978	692,560	(1,781)	0	0	(1,781)	0	699,978	0	17,645	17,645	6,867		
..989207-10-5	ZEBRA TECHNOLOGIES CL A ORD	09/28/2026	Various	2,936.000	1,067,045		676,564	0	0	0	0	0	0	676,564	0	390,481	390,481	0		
..98937L-10-5	ZENAS BIOPHARMA ORD	08/13/2026	Jefferies & Co., Inc.	948.000	27,569		30,000	0	0	0	0	0	0	30,000	0	(2,431)	(2,431)	0		
..98954M-10-1	ZILLOW GROUP CL A ORD	08/05/2026	J.P. MORGAN SECURITIES INC.	211.000	7,773		6,816	0	0	0	0	0	0	6,816	0	957	957	0		
..98978V-10-3	ZOETIS CL A ORD	09/22/2026	GOLDMAN	43.000	3,093		3,245	0	0	0	0	0	0	3,245	0	(153)	(153)	0		
..98980L-10-1	ZOOM COMMUNICATIONS CL A ORD	07/10/2026	PENSERRA FI	4,000.000	358,356		269,476	345,160	(75,684)	0	0	(75,684)	0	269,476	0	88,880	88,880	0		
..989817-10-1	ZUMIEZ ORD	07/23/2026	Barclays Capital	4,732.000	88,142		62,530	123,269	(60,739)	0	0	(60,739)	0	62,530	0	25,613	25,613	0		
..A0997C-10-7	BAWAG GROUP ORD	08/17/2026	Various	9,138.000	1,820,949		1,171,758	965,535	(183,711)	0	0	(183,711)	(26,761)	1,171,758	4,296	644,895	649,191	60,353		
..B93562-12-0	UCB ORD	09/24/2026	Various	12,928.000	3,119,105		3,954,209	442,754	5,194	0	0	5,194	(3,166)	3,954,209	(127,993)	(707,111)	(835,104)	13,195		
..B9T59Z-10-0	WDP REIT ORD	08/18/2026	HSBC BANK PLC -LDN	2,889.000	70,003		72,100	0	0	0	0	0	0	72,100	1,193	(3,291)	(2,098)	0		
..D0712D-16-3	BAYER N ORD	09/28/2026	JP MORGAN SECURITIES LIMITED	13,040.000	751,503		590,732	0	0	0	0	0	0	590,732	(14,057)	174,828	160,771	1,236		
..D2734Z-10-7	FRESENIUS MEDICAL CARE ORD	09/24/2026	Various	5,372.000	241,292		263,383	0	0	0	0	0	0	263,383	504	(22,595)	(22,090)	0		
..D35415-10-4	INFINEON TECHNOLOGIES N ORD	07/08/2026	Various	25,436.000	2,180,550		853,947	1,127,120	(242,907)	0	0	(242,907)	(30,266)	853,947	6,663	1,319,939	1,326,602	7,717		
..D4S14D-10-3	KION GROUP ORD	08/26/2026	Various	973.000	46,969		72,944	0	0	0	0	0	0	72,944	369	(26,343)	(25,975)	517		
..D55535-10-4	MUENCHENER RUECKVER N ORD	09/24/2026	Various	2,532.000	1,464,180		1,456,513	0	0	0	0	0	0	1,456,513	4,814	2,853	7,667	0		
..D5565H-10-4	MTU AERO ENGINES HOLDING N ORD	09/22/2026	Various	3,812.000	1,570,029		1,655,537	263,305	(97,699)	0	0	(97,699)	(5,669)	1,655,537	(44,643)	(40,865)	(85,508)	11,857		
..D82827-11-0	TALANX ORD	09/22/2026	Various	2,629.000	371,985		339,452	0	0	0	0	0	0	339,452	3,639	28,893	32,532	0		
..D9540Z-10-6	WACKER CHEMIE ORD	08/24/2026	Various	18,356.000	1,927,591		1,447,294	1,495,061	(27,618)	0	0	(27,618)	(20,149)	1,447,294	(13,184)	493,481	480,297	0		
..E15819-19-1	BANCO DE SABADELL ORD	09/30/2026	Various	1,147,816.000	4,824,266		1,519,801	4,536,197	(2,962,531)	0	0	(2,962,531)	(53,865)	1,519,801	3,785	3,300,680	3,304,465	645,627		
..E5706X-21-5	GRIFOLS ORD CL A	08/26/2026	JP MORGAN SECURITIES LIMITED	13,056.000	153,179		191,347	164,070	27,809	0	0	27,809	(531)	191,347	(1,086)	(37,082)	(38,168)	997		
..F3322K-10-4	EUROFINS ORD	09/09/2026	Various	1,230.000	100,893		99,335	0	0	0	0	0	0	99,335	(143)	1,700	1,557	883		
..G0028A-10-8	ABBISKO-B ORD	09/17/2026	Various	30,000.000	38,380		52,090	50,145	2,076	0	0	2,076	(131)	52,090	(264)	(13,446)	(13,710)	0		
..G0084W-10-1	ADIENT ORD	09/23/2026	PIPER JAFFRAY & HOPWOOD	23,128.000	414,984		365,352	443,364	(78,012)	0	0	(78,012)	0	365,352	0	49,632	49,632	0		
..G0112X-10-5	AEGON ORD	09/28/2026	Various	27,467.000	241,188		195,518	214,197	(11,750)	0	0	(11,750)	(6,930)	195,518	568	45,102	45,670	37,948		
..G01408-10-6	AIRTAC ORD	09/15/2026	Various	50,000.000	2,041,332		1,671,571	1,124,743	(49,024)	0	0	(49,024)	47,106	1,671,571	(54,187)	423,948	369,761	36,080		
..G01719-11-4	BABA-W ORD	06/16/2026	JEFFERIES & CO	0.000	0		0	0	0	0	0	0	0	0	0	0	0	25,657		
..G0378L-10-0	ANGLOGOLD ORD	09/25/2026	Various	8,032.000	736,912		587,962	639,088	(98,782)	0	0	(98,782)	0	587,962	0	148,950	148,950	24,726		
..G0378L-10-0	ANGLOGOLD ORD	09/04/2026	Bank of America Securities	539.000	58,786		51,481	0	0	0	0	0	0	51,481	0	7,305	7,305	388		
..G0398N-12-8	ANTOFAGASTA ORD	07/08/2026	Various	558.000	28,004		16,661	24,610	(8,058)	0	0	(8,058)	110	16,661	(316)	11,660	11,343	268		
..G04011-10-5	ANTA SPORTS ORD	08/13/2026	Morgan Stanley & Co	4,000.000	36,845		38,984	0	0	0	0	0	0	38,984	(32)	(2,107)	(2,139)	0		
..G0403H-10-8	AON CL A ORD	09/22/2026	Various	1,548.000	544,049		538,739	188,791	30,096	0	0	30,096	0	538,739	0	5,310	5,310	1,070		
..G06940-10-3	BAE SYSTEMS ORD	08/24/2026	BANK OF NEW YORK	90,717.000	2,598,239		1,100,994	2,091,404	(983,906)	0	0	(983,906)	(6,504)	1,100,994	21,655	1,475,591	1,497,245	27,806		
..G0756R-10-9	BANK OF IRELAND GROUP ORD	09/21/2026	Various	100,415.000	2,245,187		1,889,634	931,541	(36,508)	0	0	(36,508)	(10,260)	1,889,634	(15,737)	371,290	355,553	52,245		
..G08036-12-4	BARCLAYS ORD	09/24/2026	Various	444,289.000	2,815,888		1,486,590	2,521,002	(1,297,100)	0	0	(1,297,100)	(9,498)	1,486,590	7,486	1,321,812	1,329,298	64,441		
..G1151C-10-1	ACCENTURE CL A ORD	09/22/2026	Various	4,330.000	604,259		977,252	119,394	(8,512)	0	0	(8,512)	0	977,252	0	(372,993)	(372,993)	12,965		
..G2004J-10-3	CARNIVAL ORD	09/23/2026	Various	100,422.000	2,287,636		2,448,392	1,579,690	(444,465)	0	0	(444,465)	0	2,448,392	0	(160,756)	(160,756)	37,824		
..G21096-10-5	MENGNIU DAIRY ORD	08/18/2026	CITIGROUP GLOBAL MARKETS INC.	10,000.000	23,152		23,024	19,156	3,771	0	0	3,771	97	23,024	(273)	402	129	762		
..G21150-10-0	CHINAHONGQIAO ORD	07/17/2026	Various	103,000.000	292,561		358,073	0	0	0	0	0	0	358,073	(158)	(65,354)	(65,512)	0		
..G25457-10-5	CREDO TECHNOLOGY GROUP HOLDING ORD	09/29/2026	Various	3,573.000	721,392		460,770	255,261	(227,346)	0	0	(227,346)	0	460,770	0	260,622	260,622	0		
..G25839-10-4	COCA COLA EUROPACIFIC PARTNERS ORD	09/30/2026	Various	31,969.000	3,337,772		3,023,425	0	0	0	0	0	0	3,023,425	0	314,347	314,347	14,865		
..G2816P-10-7	DONGYUE GROUP ORD	09/02/2026	GOLDUS33 GOLDMAN SACHS NY	13,000.000	22,102		20,765	0	0	0	0	0	0	20,765	(3)	1,340	1,337	0		
..G29183-10-3	EATON ORD	09/22/2026	Various	1,838.000	749,604		635,083	0	0	0	0	0	0	635,083	0	114,521	114,521	3,187		

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
..G2R11M-10-8	DPC HOLDINGS ORD	08/04/2026	Various	2,352.000	118,146		77,616	0	0	0	0	0	0	77,616	0	40,530	40,530	0		
..G3223R-10-8	EVEREST GROUP ORD	09/10/2026	PROOF TRADING	63.000	23,259		22,593	0	0	0	0	0	0	22,593	0	666	666	126		
..G3323L-10-0	FABRINET ORD	09/30/2026	Various	1,261.000	525,529		180,293	574,108	(393,815)	0	0	(393,815)	0	180,293	0	345,236	345,236	0		
..G3777B-10-3	GEELY AUTO ORD	09/30/2026	Various	46,000.000	90,904		135,044	0	0	0	0	0	0	135,044	(222)	(43,918)	(44,140)	2,932		
..G3902L-10-9	GDS-SW ORD	07/16/2026	Various	34,500.000	137,623		182,685	0	0	0	0	0	0	182,685	(256)	(44,806)	(45,062)	0		
..G39420-10-7	GLENCORE ORD	09/30/2026	UBS AG LONDON EQUITIES	95,891.000	729,167		639,199	0	0	0	0	0	0	639,199	(15,078)	105,047	89,968	0		
..G4212T-10-5	GUMING ORD	07/30/2026	Various	136,800.000	390,241		461,508	0	0	0	0	0	0	461,508	(951)	(70,315)	(71,266)	4,362		
..G4253H-10-1	JAMES HARDIE ORD	09/30/2026	Various	53,684.000	1,448,060		1,035,134	386,635	(8,777)	0	0	(8,777)	0	1,035,134	0	412,926	412,926	0		
..G42706-10-4	HAMILTON INSURANCE GROUP CL B ORD	09/22/2026	Various	13,990.000	488,065		466,208	0	0	0	0	0	0	466,208	0	21,857	21,857	0		
..G4474Y-21-4	JANUS HENDERSON GROUP ORD	07/02/2026	CORPORATE REORGANIZATIONS	3,650.000	189,800		188,413	0	0	0	0	0	0	188,413	0	1,387	1,387	0		
..G4611M-10-7	HOCHSCHILD MINING ORD	07/08/2026	Various	5,785.000	37,221		27,967	39,956	(11,229)	0	0	(11,229)	(760)	27,967	580	8,674	9,254	286		
..G4705A-10-0	ICON ORD	09/29/2026	Various	4,871.000	836,520		1,100,329	887,594	212,736	0	0	212,736	0	1,100,329	0	(263,809)	(263,809)	0		
..G4770L-10-6	INFORMA ORD	09/21/2026	Various	234,104.000	2,774,581		2,855,789	996,200	(3,653)	0	0	(3,653)	(2,881)	2,855,789	(9,922)	(71,287)	(81,208)	30,845		
..G4783B-10-3	INNOCARE ORD	08/21/2026	Various	114,000.000	210,097		220,563	139,063	40,431	0	0	40,431	23	220,563	(1,647)	(8,818)	(10,465)	0		
..G4818G-10-1	INNOVENT BIO ORD	08/25/2026	Various	21,500.000	266,681		262,183	210,622	51,943	0	0	51,943	(382)	262,183	(1,645)	6,143	4,498	0		
..G48833-10-0	WEATHERFORD INTL ORD	07/08/2026	Unknown	1,612.000	133,588		152,044	0	0	0	0	0	0	152,044	0	(18,456)	(18,456)	440		
..G491BT-10-8	INVESCO ORD	07/16/2026	BARCLAYS CAPITAL INC./LE	592.000	17,925		9,779	15,552	(5,773)	0	0	(5,773)	0	9,779	0	8,146	8,146	252		
..G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD	07/23/2026	J.P. Morgan Securities PLC	3,013.000	431,694		321,035	360,807	(39,772)	0	0	(39,772)	0	321,035	0	110,659	110,659	3,616		
..G51604-16-6	JOHNSON MATTHEY PLC	08/17/2026	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	33,185		
..G51604-17-4	JOHNSON MATTHEY ORD	09/30/2026	JP MORGAN SECURITIES LIMITED	3,453.000	110,354		126,817	0	0	0	0	0	0	126,817	(579)	(15,885)	(16,464)	0		
..G52562-14-0	KINGBOARD HLDG ORD	08/31/2026	Various	31,500.000	208,206		239,676	0	0	0	0	0	0	239,676	10	(31,479)	(31,469)	2,504		
..G52568-14-7	KINGDEE INT L ORD	08/31/2026	Various	279,000.000	306,101		286,102	0	0	0	0	0	0	286,102	(306)	20,305	19,999	0		
..G52654-10-3	KINGSPAN GROUP ORD	08/12/2026	BARCLAYS EUROPE ALGO	10,728.000	1,274,160		959,271	934,253	59,017	0	0	59,017	(33,999)	959,271	16,873	298,016	314,889	3,640		
..G5361W-10-4	LANCASHIRE HOINGS ORD	09/28/2026	JP MORGAN SECURITIES LIMITED	5,029.000	42,977		41,907	43,359	(1,204)	0	0	(1,204)	(248)	41,907	(382)	1,452	1,069	3,683		
..G54950-10-3	LINDE ORD	07/23/2026	J.P. Morgan Securities PLC	773.000	391,370		400,538	62,679	6,030	0	0	6,030	0	400,538	0	(9,169)	(9,169)	470		
..G54950-10-3	LINDE ORD	09/22/2026	Various	55.000	25,759		27,747	0	0	0	0	0	0	27,747	0	(1,988)	(1,988)	43		
..G54958-10-6	HANSOH PHARMA ORD	09/16/2026	Various	24,000.000	106,749		110,022	111,251	(1,216)	0	0	(1,216)	(13)	110,022	(821)	(2,452)	(3,274)	612		
..G5636C-10-7	LONKING ORD	07/30/2026	Various	256,000.000	96,444		49,489	97,355	(48,073)	0	0	(48,073)	208	49,489	(568)	47,523	46,955	6,529		
..G5800U-10-7	MAN WAH HLDGS ORD	08/07/2026	Various	946,800.000	373,905		552,805	555,904	(3,314)	0	0	(3,314)	216	552,805	(4,312)	(174,589)	(178,901)	10,868		
..G5824M-10-7	MARKS AND SPENCER GROUP ORD	09/21/2026	Various	536,413.000	2,615,853		2,747,883	0	0	0	0	0	0	2,747,883	(42,515)	(89,514)	(132,029)	11,612		
..G5960L-10-3	MEDTRONIC ORD	08/20/2026	Various	72,055.000	6,656,903		5,844,955	1,700,262	(255,758)	0	0	(255,758)	0	5,844,955	0	811,948	811,948	82,733		
..G6382M-10-9	NAGACORP ORD	09/17/2026	Various	218,000.000	88,175		181,420	130,517	50,559	0	0	50,559	344	181,420	(1,764)	(91,481)	(93,245)	2,348		
..G6391R-10-7	NANSHAN AL INTL ORD	09/01/2026	Various	206,200.000	697,015		1,081,289	1,283,269	(202,508)	0	0	(202,508)	528	1,081,289	(8,518)	(375,756)	(384,274)	10,783		
..G6683N-10-3	NU HOLDINGS CL A ORD	09/23/2026	Various	56,228.000	777,107		800,600	8,303	(774)	0	0	(774)	0	800,600	0	(23,494)	(23,494)	0		
..G75657-10-9	RIGHTMOVE ORD	09/16/2026	Various	59,806.000	401,356		454,443	417,977	46,727	0	0	46,727	(10,261)	454,443	10,932	(64,019)	(53,087)	5,294		
..G7997R-10-3	SEAGATE TECHNOLOGY HOLDINGS ORD	08/26/2026	INSTINET CORPORATION	700.000	589,364		596,098	0	0	0	0	0	0	596,098	0	(6,734)	(6,734)	518		
..G8060N-10-2	SENSATA TECHNOLOGIES HOLDING ORD	07/23/2026	J.P. Morgan Securities PLC	3,997.000	182,299		172,015	0	0	0	0	0	0	172,015	0	10,285	10,285	403		
..G8116R-10-7	SY HOLDINGS ORD	09/30/2026	Various	158,500.000	130,367		260,115	221,352	37,670	0	0	37,670	1,093	260,115	(2,995)	(126,753)	(129,748)	8,158		
..G8167W-13-8	SBP GROUP ORD	09/23/2026	JPMORGAN SECURITIES INC, NEW YORK	91,000.000	67,134		96,461	72,253	24,144	0	0	24,144	64	96,461	(802)	(28,524)	(29,327)	580		
..G8473T-10-0	STERIS ORD	08/05/2026	Various	176.000	40,607		38,879	44,620	(5,740)	0	0	(5,740)	0	38,879	0	1,728	1,728	222		
..G8586D-10-9	SUNNY OPTICAL ORD	09/17/2026	Various	41,700.000	351,453		383,148	187,803	32,967	0	0	32,967	(93)	383,148	(1,718)	(29,977)	(31,696)	6,413		
..G8588X-10-3	SUPER GROUP ORD	09/28/2026	Various	56,352.000	726,660		775,904	0	0	0	0	0	0	775,904	0	(49,245)	(49,245)	2,818		
..G8655K-10-9	TIANNENG POWER ORD	09/11/2026	Various	68,000.000	32,923		44,365	0	0	0	0	0	0	44,365	(17)	(11,425)	(11,443)	0		
..G87052-10-9	TE CONNECTIVITY ORD	08/26/2026	GOLDMAN SACHS INTERNATIONAL	7,944.000	1,626,200		1,698,597	1,807,339	(108,742)	0	0	(108,742)	0	1,698,597	0	(72,397)	(72,397)	17,955		
..G87110-10-5	TECHNIPFMC ORD	09/29/2026	Various	28,337.000	2,062,116		1,004,212	1,262,697	(258,485)	0	0	(258,485)	0	1,004,212	0	1,057,904	1,057,904	3,647		

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
..G87572-16-3	TENCENT ORD	09/28/2026	Various	9,700.000	553,459		634,033	746,489	(115,120)	0	0	(115,120)	2,664	634,033	(7,374)	(73,200)	(80,574)	6,559		
..G8994E-10-3	TRANE TECHNOLOGIES ORD	09/22/2026	Various	3,564.000	1,702,967		1,326,394	839,115	(62,077)	0	0	(62,077)	0	1,326,394	0	376,573	376,573	7,665		
..G9066F-10-1	TRIP.COM-S ORD	09/11/2026	JEFFERIES & CO	68,787.000	2,671,883		3,317,072	4,895,998	(1,592,593)	0	0	(1,592,593)	13,667	3,317,072	(38,560)	(606,629)	(645,189)	0		
..G92087-34-8	UNILEVER ORD	09/28/2026	Various	10,343.000	644,561		643,672	0	0	0	0	0	0	643,672	(799)	1,688	890	0		
..G93A5A-10-1	VIKING HOLDINGS ORD	07/08/2026	JEFFERIES & COMPANY, INC.	21.000	2,060		1,517	0	0	0	0	0	0	1,517	0	544	544	0		
..G9600F-10-4	VERSIGENT ORD	09/10/2026	PROOF TRADING	489.000	22,619		23,418	0	0	0	0	0	0	23,418	0	(798)	(798)	64		
..G97008-11-7	WUXI BIO ORD	08/24/2026	Various	75,000.000	435,225		278,880	244,378	(32,722)	0	0	(32,722)	717	278,880	(2,409)	158,754	156,345	0		
..G9721M-10-3	WISDOM ORD	09/30/2026	Various	34,000.000	106,624		78,691	0	0	0	0	0	0	78,691	(687)	28,620	27,933	3,697		
..G98239-10-9	XP CL A ORD	07/15/2026	Various	10,692.000	176,937		204,143	0	0	0	0	0	0	204,143	0	(27,205)	(27,205)	2,138		
..G9830F-10-6	YADEA ORD	08/10/2026	Various	50,000.000	65,229		80,690	73,039	7,510	0	0	7,510	141	80,690	(761)	(14,700)	(15,461)	3,380		
..G98922-10-0	ZDT-KY ORD	07/23/2026	Various	140,000.000	2,286,380		466,665	632,708	(184,245)	0	0	(184,245)	18,202	466,665	(31,105)	1,850,820	1,819,715	16,902		
..H0010V-10-1	ABB LTD N ORD	09/16/2026	COWEN AND COMPANY, LLC	3,637.000	347,386		2,460,026	271,863	(51,966)	0	0	(51,966)	2,240,129	2,460,026	(2,252,726)	140,086	(2,112,640)	2,763		
..H00392-31-8	ADECCO N ORD	09/25/2026	BANK OF NEW YORK	10,831.000	318,468		212,450	0	0	0	0	0	0	212,450	(6,696)	112,713	106,018	1,498		
..H1467J-10-4	CHUBB ORD	07/23/2026	JP MORGAN SECURITIES LLC	1,903.000	672,202		550,197	422,923	(54,661)	0	0	(54,661)	0	550,197	0	122,005	122,005	5,101		
..H3238Q-10-2	GIVAUDAN N ORD	09/22/2026	UBS AG LONDON EQUITIES	190.000	799,100		803,674	0	0	0	0	0	0	803,674	(13,853)	9,279	(4,574)	0		
..H50524-13-3	LONZA GROUP ORD	09/28/2026	JP MORGAN SECURITIES LIMITED	1,235.000	862,194		852,244	353,356	13,509	0	0	13,509	(4,503)	852,244	(31,220)	41,169	9,950	2,552		
..H69293-22-5	ROCHE HOLDING ORD	08/07/2026	JP MORGAN SECURITIES LIMITED	194.000	89,452		82,622	0	0	0	0	0	0	82,622	(1,960)	8,790	6,830	0		
..H8398N-10-4	SWISSCOM N ORD	09/23/2026	GOLDUS33 GOLDMAN SACHS NY	203.000	160,249		167,006	0	0	0	0	0	0	167,006	(1,074)	(5,683)	(6,757)	0		
..H8404J-16-2	SWISS LIFE HLDG N ORD	09/23/2026	UBS AG LONDON EQUITIES	545.000	599,591		633,827	0	0	0	0	0	0	633,827	(12,765)	(21,471)	(34,235)	0		
..H90508-10-4	VAT GROUP ORD	09/08/2026	Various	806.000	641,059		380,441	217,244	(21,993)	0	0	(21,993)	(7,535)	380,441	(810)	261,428	260,618	4,691		
..H9870Y-10-5	ZURICH INSURANCE GROUP ORD	09/29/2026	Various	2,891.000	2,036,716		2,182,805	0	0	0	0	0	0	2,182,805	(36,991)	(109,098)	(146,089)	0		
..J00210-10-4	ADVANTEST ORD	07/02/2026	CITIGROUP GLOBAL MARKETS INC.	8,100.000	1,486,055		1,382,542	0	0	0	0	0	0	1,382,542	(7,958)	111,471	103,513	0		
..J00662-11-4	AIR WATER ORD	07/30/2026	UBS SECURITIES ASIA LIMITED	19,800.000	316,791		277,186	285,104	(10,042)	0	0	(10,042)	2,124	277,186	(6,578)	46,183	39,605	3,869		
..J01218-10-6	AMADA ORD	06/11/2026	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	697		
..J0155B-10-8	ANYCOLOR ORD	06/10/2026	JEFFRIES & COMPANY INC	0.000	0		0	0	0	0	0	0	0	0	0	0	0	709		
..J01560-11-2	ANA HOLDINGS ORD	09/29/2026	Societe Generale	18,300.000	343,648		357,649	347,799	3,553	0	0	3,553	6,298	357,649	(8,170)	(5,830)	(14,001)	6,221		
..J02100-11-3	ASAHI GROUP HLDG ORD	09/24/2026	JP MORGAN SECURITIES LIMITED	13,400.000	135,465		133,243	0	0	0	0	0	0	133,243	3,526	(1,304)	2,222	0		
..J0242P-11-0	ASAHI KASEI ORD	09/24/2026	MERRILL LYNCH INTERNATIONAL	25,100.000	253,995		218,780	186,978	(15,447)	0	0	(15,447)	2,854	218,780	(4,782)	39,996	35,215	2,459		
..J02982-10-6	ASANUMA ORD	07/17/2026	Various	23,600.000	123,565		117,563	0	0	0	0	0	0	117,563	(475)	6,477	6,001	0		
..J03234-15-0	ASICS ORD	07/29/2026	Various	25,300.000	751,043		732,306	43,121	(5,700)	0	0	(5,700)	3,643	732,306	(32,316)	51,053	18,737	3,032		
..J04578-12-6	BRIDGESTONE ORD	07/22/2026	NOMURA	61,600.000	1,418,720		1,103,591	1,380,984	(365,403)	0	0	(365,403)	88,010	1,103,591	(127,610)	442,739	315,129	40,800		
..J05187-10-9	CAPCOM ORD	09/29/2026	Various	89,100.000	2,270,268		1,990,676	2,075,371	(215,129)	0	0	(215,129)	130,433	1,990,676	(145,181)	424,773	279,592	11,704		
..J10038-11-5	DAIKIN INDS ORD	09/30/2026	Various	40,900.000	5,744,819		5,212,376	4,586,201	(180,860)	0	0	(180,860)	125,036	5,212,376	(199,490)	731,933	532,443	41,732		
..J11257-10-2	DAIICHI SANKYO ORD	09/16/2026	Various	55,300.000	1,010,995		1,673,542	973,995	412,195	0	0	412,195	134,932	1,673,542	(113,607)	(548,940)	(662,547)	9,322		
..J12075-10-7	DENSO ORD	09/17/2026	Various	93,000.000	1,223,913		1,277,194	1,280,385	(32,973)	0	0	(32,973)	29,782	1,277,194	(44,951)	(8,330)	(53,281)	17,316		
..J12327-10-2	DISCO ORD	08/06/2026	Various	3,800.000	1,546,694		852,828	1,167,795	(377,579)	0	0	(377,579)	62,612	852,828	(82,274)	776,141	693,867	10,439		
..J1257M-10-9	EAST JAPAN RY ORD	09/29/2026	MERRILL LYNCH INTERNATIONAL	500.000	10,616		9,119	13,181	(4,870)	0	0	(4,870)	809	9,119	(853)	2,350	1,496	102		
..J12600-12-8	EBARA ORD	08/12/2026	Various	55,500.000	2,013,920		1,067,182	1,304,424	(331,908)	0	0	(331,908)	94,665	1,067,182	(120,067)	1,066,805	946,738	22,875		
..J12852-11-7	EISAI ORD	09/25/2026	Various	2,900.000	89,424		75,030	86,216	(17,842)	0	0	(17,842)	6,656	75,030	(7,557)	21,951	14,393	1,230		
..J13440-10-2	FANUC ORD	07/22/2026	CREDIT LYONNAIS SG	12,300.000	522,376		354,592	477,420	(143,459)	0	0	(143,459)	20,632	354,592	(33,654)	201,438	167,784	3,591		
..J1346E-10-0	FAST RETAILING ORD	09/29/2026	MERRILL LYNCH INTERNATIONAL	6,100.000	2,656,644		2,169,423	2,215,918	(100,637)	0	0	(100,637)	54,143	2,169,423	(60,138)	547,359	487,221	10,529		
..J14112-10-6	FUJI ELECTRIC ORD	07/01/2026	Various	3,000.000	259,996		210,127	226,801	(18,725)	0	0	(18,725)	2,051	210,127	(9,303)	59,171	49,868	1,728		
..J14208-10-2	FUJIFILM HOLDING ORD	06/23/2026	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	2,489		
..J14784-12-8	FUJIKURA ORD	05/20/2026	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	2,311		
..J17304-13-0	GLORY ORD	07/15/2026	Various	26,600.000	687,974		609,218	672,191	(117,014)	0	0	(117,014)	54,041	609,218	(72,128)	150,884	78,756	8,991		
..J17470-10-5	FURUYA METAL ORD	09/30/2026	UBS SECURITIES ASIA LIMITED	1,000.000	73,342		71,603	0	0	0	0	0	0	71,603	(1,777)	3,516	1,739	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
..J18984-15-3	HASEKO ORD	09/18/2026	INSTINET EUROPE LIMITED	3,400.000	59,126		57,467	0	0	0	0	0	0	57,467	1,059	600	1,659	0		
..J20454-11-2	HITACHI ORD	07/31/2026	SMBC Nikko Securities HK	13,800.000	458,427		408,778	0	0	0	0	0	0	408,778	5,982	43,667	49,649	0		
..J21378-10-4	HOKKAIDO ELEC PW ORD	08/26/2026	Various	130,400.000	859,901		761,362	874,353	(180,528)	0	0	(180,528)	67,537	761,362	(75,724)	174,262	98,539	11,607		
..J23059-11-6	IBIDEN ORD	09/25/2026	Various	3,400.000	505,387		144,859	146,004	(1,611)	0	0	(1,611)	465	144,859	(851)	361,379	360,528	269		
..J2326F-10-9	ICOM ORD	04/16/2026	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	131		
..J23426-10-9	IIDA GROUP HLDG ORD	09/10/2026	DAIWA SECURITIES	2,400.000	34,805		38,473	38,531	(3,471)	0	0	(3,471)	3,413	38,473	(2,768)	(900)	(3,668)	565		
..J2467E-10-1	INPEX ORD	09/30/2026	Various	65,500.000	1,557,764		911,837	1,306,699	(440,964)	0	0	(440,964)	46,102	911,837	(49,470)	695,397	645,927	39,097		
..J25979-12-1	JAPAN AIRLINES ORD	05/20/2026	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	785		
..J27523-10-9	JAPAN REAL ESTAT REIT ORD	09/25/2026	JP MORGAN SECURITIES LIMITED	97.000	69,863		67,979	0	0	0	0	0	0	67,979	1,172	711	1,883	0		
..J2800D-10-9	JAPAN POST HLDG ORD	08/21/2026	UBS SECURITIES ASIA LIMITED	35,700.000	523,658		492,463	0	0	0	0	0	0	492,463	4,213	26,982	31,195	0		
..J3072G-10-1	OPEN HOUSE GROUP ORD	08/07/2026	CITIGROUP GLOBAL MARKETS INC.	2,400.000	129,433		144,289	0	0	0	0	0	0	144,289	174	(15,030)	(14,857)	1,270		
..J32233-10-8	KEISEI ELEC RY ORD	09/30/2026	UBS SECURITIES ASIA LIMITED	5,300.000	44,795		52,013	43,585	5,229	0	0	5,229	3,199	52,013	(3,320)	(3,898)	(7,218)	333		
..J32491-10-2	KEYENCE ORD	09/24/2026	Various	7,100.000	3,565,602		2,774,328	1,627,229	19,472	0	0	19,472	146,836	2,774,328	(145,698)	936,973	791,274	6,544		
..J32620-10-6	KIKKOMAN ORD	05/13/2026	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	8,589		
..J34555-25-0	KOBE STEEL ORD	07/06/2026	Various	4,000.000	46,946		50,098	0	0	0	0	0	0	50,098	(785)	(2,368)	(3,152)	845		
..J3532A-10-8	KOKUSAI ELECTRIC ORD	05/27/2026	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	219		
..J37221-11-6	KURITA WATER ORD	05/22/2026	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	381		
..J37479-11-0	KYOCERA ORD	08/05/2026	CREDIT LYONNAIS SG	30,200.000	738,820		611,972	0	0	0	0	0	0	611,972	7,601	119,247	126,848	0		
..J38702-10-6	LASERTEC ORD	09/29/2026	Various	4,800.000	1,239,038		680,025	907,818	(262,915)	0	0	(262,915)	35,122	680,025	(38,464)	597,477	559,013	3,582		
..J3S955-11-6	KINTETSU GROUP H ORD	09/30/2026	Various	11,100.000	243,731		255,265	217,404	15,217	0	0	15,217	22,643	255,265	(24,777)	13,242	(11,534)	1,748		
..J41208-10-9	MATSUKIYOCOCOKAR ORD	09/28/2026	DAIWA SECURITIES	12,300.000	194,642		184,826	0	0	0	0	0	0	184,826	2,012	7,804	9,816	0		
..J41551-11-0	MAZDA MOTOR ORD	04/14/2026	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	1,179		
..J43572-14-8	MITSUBA ORD	08/21/2026	Various	107,400.000	816,966		556,874	716,708	(198,933)	0	0	(198,933)	39,098	556,874	(52,689)	312,782	260,092	14,167		
..J44046-10-0	MITSUBISHI CHEMICAL GROUP CORPORATION	07/01/2026	Societe Generale	47,300.000	325,539		265,440	276,144	(25,750)	0	0	(25,750)	15,046	265,440	(23,773)	83,872	60,099	4,007		
..J44948-13-1	MITSUI KINZOKU ORD	05/01/2026	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	682		
..J4599L-10-2	MIZUHO FINANCIAL ORD	08/21/2026	Various	23,000.000	1,164,046		1,090,524	0	0	0	0	0	0	1,090,524	(11,326)	84,848	73,522	5,599		
..J46840-10-4	MURATA MFG ORD	07/22/2026	Various	33,700.000	1,851,698		519,039	697,886	(210,275)	0	0	(210,275)	31,427	519,039	(49,026)	1,381,685	1,332,659	29,161		
..J4697J-10-8	M3 ORD	09/16/2026	Various	398,100.000	4,237,476		4,350,039	3,901,753	(999,654)	0	0	(999,654)	282,491	4,350,039	(310,577)	198,014	(112,563)	41,325		
..J48431-13-4	NANKAI ORD	09/30/2026	Various	1,300.000	25,574		21,332	24,628	(5,188)	0	0	(5,188)	1,892	21,332	(1,987)	6,230	4,242	172		
..J48818-20-7	NEC ORD	09/29/2026	Various	16,100.000	489,539		442,830	0	0	0	0	0	0	442,830	(423)	47,132	46,709	537		
..J4917U-10-7	NEXTONE ORD	06/12/2026	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	1,152		
..J4929Q-10-2	NH FOODS ORD	09/29/2026	MERRILL LYNCH INTERNATIONAL	27,900.000	346,921		341,331	58,565	(13,252)	0	0	(13,252)	4,411	341,331	(722)	6,312	5,590	1,186		
..J54824-10-7	JX ADVANCED META ORD	05/11/2026	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	1,007		
..J5528H-10-4	NIPPON PROLOGIS REIT ORD	09/25/2026	Various	96.000	51,040		56,429	0	0	0	0	0	0	56,429	(1,560)	(3,830)	(5,389)	1,060		
..J5545N-10-0	NIPPON SANSO HD ORD	08/07/2026	Various	1,000.000	38,138		36,118	0	0	0	0	0	0	36,118	(244)	2,265	2,021	174		
..J58214-13-1	NITORI HOLDINGS ORD	09/28/2026	Various	27,600.000	486,923		418,163	0	0	0	0	0	0	418,163	8,184	60,576	68,760	0		
..J59568-13-9	ODAKYU ELEC RY ORD	09/29/2026	JEFFRIES & COMPANY INC	17,000.000	184,502		181,478	42,497	769	0	0	769	2,807	181,478	(683)	3,707	3,024	612		
..J61374-12-0	OMRON ORD	04/30/2026	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	381		
..J6174U-10-0	ORIENTAL LAND ORD	09/24/2026	JP MORGAN SECURITIES LIMITED	121,600.000	2,279,039		2,905,948	2,248,605	515,296	0	0	515,296	142,046	2,905,948	(179,530)	(447,378)	(626,908)	5,087		
..J64253-10-7	RAITO KOGYO ORD	07/09/2026	HSBC SECURITIES (USA), INC.	9,400.000	234,916		134,457	202,999	(80,469)	0	0	(80,469)	11,927	134,457	(16,176)	116,634	100,459	5,168		
..J6433A-10-1	RECRUIT HOLDINGS ORD	05/07/2026	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	575		
..J64683-10-5	RICOH ORD	09/25/2026	MERRILL LYNCH INTERNATIONAL	23,700.000	253,391		216,307	0	0	0	0	0	0	216,307	3,537	33,546	37,084	0		
..J6571N-10-5	RYOHIN KEIKAKU ORD	08/05/2026	Various	84,600.000	2,239,921		1,919,938	626,525	94,605	0	0	94,605	46,224	1,919,938	(106,201)	426,184	319,983	5,857		
..J68209-10-5	SANRIO ORD	09/07/2026	Various	106,800.000	879,912		1,083,328	670,051	357,651	0	0	357,651	55,626	1,083,328	(48,921)	(154,496)	(203,417)	4,217		
..J6988U-11-4	SCREEN HOLDINGS ORD	09/04/2026	Various	47,800.000	4,327,300		2,176,451	2,323,749	(197,612)	0	0	(197,612)	50,314	2,176,451	(86,251)	2,237,100	2,150,849	21,248		
..J7030F-10-5	SEIKO EPSON ORD	09/25/2026	CITIGROUP GLOBAL MARKETS INC.	15,400.000	319,255		198,664	0	0	0	0	0	0	198,664	2,604	117,987	120,591	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
..J7030Q-11-9	SEIBU HOLDINGS ORD	05/20/2026	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	311		
..J70703-13-7	SEKISUI CHEM ORD	09/29/2026	JEFFRIES & COMPANY INC	5,400.000	85,457		69,772	90,778	(27,195)	0	0	(27,195)	6,189	69,772	(6,528)	22,214	15,685	1,134		
..J72810-12-0	SHIN ETSU CHEM ORD	04/28/2026	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	6,929		
..J73606-10-5	SHINNIHON ORD	07/24/2026	Various	17,200.000	219,338		113,104	223,305	(120,235)	0	0	(120,235)	10,033	113,104	(13,551)	119,786	106,234	12,925		
..J7367W-10-1	SHIN NPN BIOMEDI ORD	09/30/2026	Various	9,500.000	79,012		106,500	101,337	4,836	0	0	4,836	327	106,500	(779)	(26,709)	(27,487)	1,490		
..J75734-10-3	SMC ORD	06/10/2026	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	2,876		
..J76379-10-6	SONY GROUP CORP ORD	09/25/2026	Various	122,100.000	2,845,300		2,370,397	867,723	(477,703)	0	0	(477,703)	37,965	2,370,397	(30,955)	505,858	474,903	2,240		
..J7676H-10-0	SUBARU ORD	09/17/2026	JEFFRIES & COMPANY INC	6,200.000	106,520		95,663	0	0	0	0	0	0	95,663	1,898	8,958	10,856	0		
..J78186-10-3	SUNTORY BEVERAGE ORD	09/29/2026	INSTINET EUROPE LIMITED	17,100.000	485,154		643,781	515,689	70,984	0	0	70,984	57,107	643,781	(60,234)	(98,393)	(158,627)	11,725		
..J81281-11-5	TAKEDA PHARM ORD	09/17/2026	Various	97,700.000	3,627,016		2,914,276	3,013,681	(357,918)	0	0	(357,918)	258,513	2,914,276	(217,377)	930,117	712,740	51,177		
..J83173-10-4	TERUMO ORD	09/24/2026	MERRILL LYNCH INTERNATIONAL	52,900.000	756,093		1,039,372	766,104	181,070	0	0	181,070	92,198	1,039,372	(105,044)	(178,235)	(283,279)	4,150		
..J83689-11-7	TOA(ELC) ORD	09/30/2026	Various	26,000.000	273,510		309,013	0	0	0	0	0	0	309,013	(10,716)	(24,787)	(35,503)	7,358		
..J85087-10-4	YURTEC ORD	07/01/2026	CITIGROUP GLOBAL MARKETS INC.	4,600.000	68,237		24,619	80,792	(58,357)	0	0	(58,357)	2,184	24,619	(2,966)	46,583	43,618	1,563		
..J86298-10-6	TOKIO MARINE HLD ORD	07/07/2026	Warburg Dillon Reed	9,600.000	461,082		113,746	356,268	(252,612)	0	0	(252,612)	10,090	113,746	(13,406)	360,741	347,336	14,364		
..J8676M-10-7	SAC'S BAR HLDG ORD	09/29/2026	Various	6,700.000	31,386		42,955	32,871	6,274	0	0	6,274	3,810	42,955	(4,451)	7,118	(11,569)	5,184		
..J86914-10-8	TOKYO ELE PWR HD ORD	09/28/2026	Various	136,000.000	457,809		452,252	570,307	(158,173)	0	0	(158,173)	40,117	452,252	(41,637)	47,194	5,557	0		
..J88764-10-5	TOKYU FUDOSAN HD ORD	08/21/2026	Various	35,100.000	295,373		276,023	0	0	0	0	0	0	276,023	4,250	15,101	19,350	0		
..J89258-10-7	TOMY ORD	09/30/2026	UBS SECURITIES ASIA LIMITED	1,800.000	43,839		34,610	31,666	(126)	0	0	(126)	3,070	34,610	(3,369)	12,597	9,229	1,441		
..J89494-11-6	TORAY INDS ORD	09/30/2026	Various	168,700.000	1,272,599		1,219,803	562,238	25,718	0	0	25,718	57,232	1,219,803	(68,905)	121,701	52,796	11,482		
..J92980-10-4	TREND MICRO ORD	09/24/2026	JP MORGAN SECURITIES LIMITED	34,600.000	1,432,330		1,163,275	0	0	0	0	0	0	1,163,275	(20,583)	289,639	269,055	0		
..J9427E-10-5	UNITED URBAN INV REIT ORD	09/25/2026	UBS SECURITIES ASIA LIMITED	76.000	74,613		83,852	88,730	(12,316)	0	0	(12,316)	7,438	83,852	(7,642)	(1,596)	(9,239)	3,825		
..J9885X-10-8	ZENSHO HOLDINGS ORD	09/24/2026	JEFFRIES & COMPANY INC	9,600.000	621,055		637,429	549,683	31,203	0	0	31,203	56,544	637,429	(64,422)	48,047	(16,374)	2,031		
..J9894K-10-5	LY CORP ORD	08/21/2026	UBS SECURITIES ASIA LIMITED	34,800.000	114,922		105,825	92,625	3,813	0	0	3,813	9,387	105,825	(10,734)	19,830	9,096	1,362		
..K03293-14-7	AMBU ORD	09/21/2026	Various	46,466.000	472,973		493,031	0	0	0	0	0	0	493,031	1,490	(21,548)	(20,058)	0		
..K08588-10-3	ASCENDIS PHARMA ORD	09/09/2026	Unknown	291.000	71,167		71,167	0	0	0	0	0	0	71,167	0	0	0	0		
..K36628-13-7	CARLSBERG ORD	09/25/2026	GOLDUS33 GOLDMAN SACHS NY	348.000	45,844		51,302	0	0	0	0	0	0	51,302	(469)	(4,988)	(5,457)	0		
..K72807-14-0	NOVO NORDISK ORD	08/13/2026	Various	26,393.000	1,218,592		2,893,485	1,349,821	1,643,576	0	0	1,643,576	(99,913)	2,893,485	45,696	(1,720,589)	(1,674,893)	23,618		
..K7681L-10-2	PANDORA ORD	09/28/2026	JP MORGAN SECURITIES LTD - LONDON	1,487.000	190,823		176,623	0	0	0	0	0	0	176,623	(130)	14,330	14,200	0		
..K9640A-11-0	TRYG ORD	08/18/2026	UBSZurich	1,603.000	38,031		39,774	0	0	0	0	0	0	39,774	(655)	(1,088)	(1,743)	385		
..L20675-10-1	CRITEO S A ORD	09/09/2026	Various	16,400.000	342,137		404,586	404,586	66,582	0	0	66,582	0	404,586	0	(62,450)	(62,450)	0		
..L44385-10-9	GLOBANT ORD	07/24/2026	Various	30,096.000	900,782		2,452,415	1,967,376	485,040	0	0	485,040	0	2,452,415	0	(1,551,633)	(1,551,633)	0		
..L6388F-11-0	MILLICOM INTERNATIONAL CELLULAR ORD	08/05/2026	Various	2,445.000	231,729		211,085	0	0	0	0	0	0	211,085	0	20,644	20,644	1,524		
..L8300G-13-5	SES FDR	09/28/2026	Various	5,422.000	28,978		57,821	0	0	0	0	0	0	57,821	(1,006)	(27,837)	(28,843)	0		
..L8681T-10-2	SPOTIFY TECHNOLOGY ORD	08/07/2026	JEFFERIES & COMPANY, INC.	2,397.000	1,175,769		1,231,845	0	0	0	0	0	0	1,231,845	0	(56,076)	(56,076)	0		
..M0152Q-10-4	ABU DHABI COMMERCIAL BANK ORD	09/25/2026	Various	175,549.000	771,957		526,979	683,479	(156,485)	0	0	(156,485)	(14)	526,979	14	244,964	244,978	30,109		
..M0152R-10-2	ABU DHABI ISLAMIC BANK ORD	09/29/2026	Various	15,571.000	99,475		112,001	0	0	0	0	0	0	112,001	6	(12,532)	(12,526)	4,114		
..M0517N-10-1	ALDAR PROPERTIES ORD	07/09/2026	FINANCIAL BROKERAGE GROUP (FBG	41,349.000	90,620		94,063	97,943	(3,878)	0	0	(3,878)	(3)	94,063	4	(3,446)	(3,442)	2,308		
..M0R187-10-1	AL BABTAIN POWER AND TELECOMM ORD	08/25/2026	Morgan Stanley & Co	4,517.000	71,215		59,649	77,495	(17,848)	0	0	(17,848)	2	59,649	(62)	11,629	11,567	729		
..M0R43T-10-2	BANK ALJAZIRA ORD	08/13/2026	Morgan Stanley & Co	30,764.000	100,118		94,247	0	0	0	0	0	0	94,247	(42)	5,913	5,871	0		
..M0R60D-10-5	AL RAJHI BANK ORD	09/30/2026	Various	110,231.000	1,903,402		1,906,271	1,255,861	(26,225)	0	0	(26,225)	33	1,906,271	(1,543)	(1,326)	(2,869)	24,533		
..M1586M-11-5	BANK HAPOALIM BM ORD	09/28/2026	JEFFRIES & COMPANY INC	1,315.000	33,221		11,225	29,728	(17,001)	0	0	(17,001)	(1,501)	11,225	1,946	20,050	21,996	717		
..M21970-10-7	CELLEBRITE DI ORD	08/19/2026	Various	30,240.000	364,000		404,355	0	0	0	0	0	0	404,355	0	(40,355)	(40,355)	0		
..M28055-11-5	DEYAAR DEVELOPMENT ORD	09/30/2026	Various	1,493,384.000	308,069		414,849	414,727	133	0	0	133	(11)	414,849	18	(106,799)	(106,780)	20,328		
..M3046D-10-7	ELECTRICAL INDUSTRIES ORD	07/15/2026	JEFFRIES & COMPANY INC	113,364.000	447,449		402,224	0	0	0	0	0	0	402,224	(529)	45,754	45,225	10,762		

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
..M4025S-10-7	EMAAR PROPERTIES ORD	09/22/2026	Various	122,594.000	389,034		451,201	420,785	(25,825)	0	0	(25,825)	(11)	451,201	22	(62,189)	(62,168)	33,376		
..M4029Z-10-7	EMIRATES NBD ORD	09/29/2026	Various	41,504.000	350,052		185,449	314,707	(129,253)	0	0	(129,253)	(5)	185,449	5	164,598	164,602	11,300		
..M4100E-10-6	ETIHAD ETISALAT ORD	09/21/2026	MERRILL LYNCH INTERNATIONAL	4,427.000	75,615		73,933	77,899	(3,967)	0	0	(3,967)	2	73,933	(106)	1,789	1,682	3,361		
..M4100K-10-2	EMAAR DEVELOPMENT ORD	09/24/2026	Various	9,195.000	33,295		37,739	37,928	(188)	0	0	(188)	(1)	37,739	1	(4,446)	(4,444)	2,503		
..M4752S-10-6	TURKIYE GARANTI BANKASI A ORD	07/22/2026	Various	92,185.000	249,245		311,513	81,994	(784)	0	0	(784)	39	311,513	(26,113)	(36,154)	(62,268)	9,258		
..M5216V-10-6	GLOBAL E ONLINE ORD	09/08/2026	Various	13,704.000	547,298		548,882	0	0	0	0	0	0	548,882	0	(1,584)	(1,584)	0		
..M6185P-11-2	JARIR MARKETING ORD	09/29/2026	Morgan Stanley & Co	28,569.000	122,901		131,138	0	0	0	0	0	0	131,138	(28)	(8,209)	(8,237)	1,446		
..M6191J-10-0	JFROG ORD	08/31/2026	Various	5,331.000	518,662		468,119	0	0	0	0	0	0	468,119	0	50,543	50,543	0		
..M64176-10-6	KUWAIT FIN HOUSE ORD	09/02/2026	Morgan Stanley & Co	130,803.000	328,152		304,631	265,938	(19,510)	0	0	(19,510)	822	304,631	(2,080)	25,602	23,521	8,084		
..M6535C-10-0	KUWAIT INTERNATIONAL BANK ORD	09/09/2026	Morgan Stanley & Co	88,206.000	72,379		69,049	69,049	(5,180)	0	0	(5,180)	185	69,049	(647)	3,977	3,330	1,884		
..M7034R-10-1	MOBILE TELECOMMUNICATIONS ORD	09/23/2026	Various	27,159.000	53,474		50,751	0	0	0	0	0	0	50,751	(44)	2,766	2,723	0		
..M7080Z-11-4	FIRST ABU DHABI ORD	09/25/2026	Various	50,735.000	270,570		222,627	240,905	(18,272)	0	0	(18,272)	(6)	222,627	3	47,941	47,943	11,049		
..M7516K-10-3	NOVA ORD	07/31/2026	JEFFRIES & COMPANY INC	59.000	23,706		27,462	0	0	0	0	0	0	27,462	(353)	(3,402)	(3,755)	0		
..M7S2CK-10-9	PLUS500 ORD	05/19/2026	JEFFERIES INTERNATIONAL LTD	0.000	0		0	0	0	0	0	0	0	0	0	0	0	173		
..M81802-10-6	QATAR NATIONAL BANK ORD	09/30/2026	Various	59,610.000	261,206		274,365	305,499	(31,134)	0	0	(31,134)	0	274,365	0	(13,159)	(13,159)	6,139		
..M8189E-10-1	RASAN INFORMATION TECHNOLOGY ORD	08/24/2026	Morgan Stanley & Co	5,236.000	185,803		135,294	161,793	(26,453)	0	0	(26,453)	(45)	135,294	(101)	50,610	50,509	0		
..M8215R-11-8	RIYAD BANK ORD	09/17/2026	Morgan Stanley & Co	14,784.000	79,913		80,949	0	0	0	0	0	0	80,949	(19)	(1,018)	(1,037)	2,394		
..M82162-10-4	RIYADH CABLES GROUP ORD	08/11/2026	Various	34,060.000	967,041		930,433	1,185,035	(254,631)	0	0	(254,631)	29	930,433	(944)	37,551	36,607	19,400		
..M8237R-10-4	SAUDI ARABIAN OIL ORD	09/09/2026	Morgan Stanley & Co	44,789.000	315,505		330,015	0	0	0	0	0	0	330,015	(176)	(14,334)	(14,510)	4,427		
..M8966X-10-8	TURKIYE PETROL RAFINERILERI A ORD	09/04/2026	Various	34,503.000	284,653		215,363	0	0	0	0	0	0	215,363	(6,983)	76,273	69,290	0		
..M8T36U-10-9	SAUDI BASIC INDUSTRIES ORD	07/15/2026	Morgan Stanley & Co	3,710.000	51,797		59,494	0	0	0	0	0	0	59,494	(67)	(7,630)	(7,697)	0		
..M8T596-10-4	SAUDI TELECOM ORD	08/03/2026	Morgan Stanley & Co	10,348.000	118,161		120,962	0	0	0	0	0	0	120,962	(46)	(2,754)	(2,801)	0		
..M9540S-11-0	MIZRAHI TEFAHOT BANK ORD	09/28/2026	JEFFRIES & COMPANY INC	1,136.000	87,165		42,068	79,272	(31,576)	0	0	(31,576)	(5,627)	42,068	7,292	37,804	45,096	2,217		
..M9764S-10-1	VODAFONE QATAR ORD	09/30/2026	Various	842,666.000	561,595		550,928	563,783	(12,855)	0	0	(12,855)	0	550,928	0	10,667	10,667	27,773		
..N0074E-10-5	AHOLD DEL ORD	09/23/2026	Various	13,443.000	485,075		491,178	0	0	0	0	0	0	491,178	(3,933)	(2,171)	(6,104)	0		
..N07045-20-1	ASM INTL ORD	07/08/2026	UBS EUROPE	675.000	685,562		434,472	410,329	24,291	0	0	24,291	(148)	434,472	(12,342)	263,431	251,090	2,162		
..N07059-20-2	ASML HOLDING ORD	07/08/2026	Various	141.000	246,282		102,930	152,581	(46,004)	0	0	(46,004)	(3,648)	102,930	585	142,767	143,352	605		
..N07059-21-0	ASML HOLDING ADR REP ORD	09/22/2026	Various	6.000	10,848		11,230	0	0	0	0	0	0	11,230	0	(382)	(382)	11		
..N13107-14-4	BE SEMICONDUCT ORD	07/08/2026	Various	7,504.000	2,258,859		926,672	1,178,748	(219,234)	0	0	(219,234)	(32,843)	926,672	7,189	1,324,999	1,332,188	11,799		
..N14506-10-4	ELASTIC ORD	09/03/2026	Various	10,010.000	828,376		537,071	0	0	0	0	0	0	537,071	0	291,306	291,306	0		
..N20944-10-9	CNH INDUSTRIAL ORD	09/17/2026	Bank of America Merrill Lynch	17,581.000	237,761		231,014	162,097	68,918	0	0	68,918	0	231,014	0	6,746	6,746	1,758		
..N3140A-10-7	EXOR NV ORD	08/14/2026	Various	494.000	40,453		40,650	0	0	0	0	0	0	40,650	(30)	(167)	(196)	0		
..N3168P-10-1	FERROVIAL N V ORD	09/28/2026	INSTINET	4,665.000	259,750		336,008	0	0	0	0	0	0	336,008	0	(76,257)	(76,257)	0		
..N3168P-16-8	FERROVIAL N.V.	06/05/2026		0.000	0		0	13,335	(12,915)	0	0	(12,915)	(420)	0	0	0	0	0		
..N4732M-10-3	JBS N V CL A ORD	09/22/2026	INSTINET	3,266.000	38,797		45,574	0	0	0	0	0	0	45,574	0	(6,778)	(6,778)	0		
..N6596X-10-9	NXP SEMICONDUCTORS ORD	09/22/2026	Various	22,718.000	5,077,453		4,931,174	4,916,409	(7,746)	0	0	(7,746)	0	4,931,174	0	146,279	146,279	62,070		
..N9643A-19-7	WOLTERS KLUWER ORD	07/27/2026	Various	82,107.000	5,733,275		9,487,864	5,397,953	973,911	0	0	973,911	(1,211)	9,487,864	(239,139)	(3,515,450)	(3,754,589)	128,606		
..P0280A-19-2	AMERICA MOVIL B ORD	09/03/2026	Morgan Stanley & Co	285,507.000	335,777		279,550	245,686	(15,655)	0	0	(15,655)	(12,004)	279,550	25,803	30,424	56,227	3,682		
..P07867-14-9	BCO BRADESCO RTS	08/28/2026	UBS SECURITIES LLC, STAMFORD	37,988.000	87		0	0	0	0	0	0	0	0	0	87	87	0		
..P07867-17-2	BCO BRADESCO RTS	08/28/2026	UBS SECURITIES LLC, STAMFORD	4,348.000	8		0	0	0	0	0	0	0	0	0	8	8	0		
..P0939W-10-8	BANCO DE CHILE ORD	08/25/2026	BTG Pactual US Capital, LLC	7,236,534.000	1,504,139		1,108,675	1,396,619	(243,480)	0	0	(243,480)	(44,465)	1,108,675	31,584	363,880	395,464	59,398		
..P11427-11-2	BANCO DO BRASIL ORD	09/25/2026	Various	261,700.000	1,101,820		956,838	1,046,848	(99,844)	0	0	(99,844)	9,835	956,838	44,392	100,589	144,982	23,894		
..P1391K-34-3	ITAU UNIBANCO HOLDING ORD	09/25/2026	Various	41,241.000	368,745		170,254	273,573	(95,932)	0	0	(95,932)	(7,387)	170,254	17,528	180,963	198,491	8,109		
..P1505Z-16-0	BCO SANTANDER UNT	09/24/2026	Various	500.000	2,882		2,388	3,108	(616)	0	0	(616)	(104)	2,388	272	222	494	144		
..P16994-13-2	BLADEX CL E ORD	09/21/2026	Unknown	600.000	32,886		26,458	0	0	0	0	0	0	26,458	0	6,428	6,428	1,238		
..P18086-10-9	BANCO BRADESCO ORD	09/30/2026	Various	520,800.000	1,592,079		993,528	1,482,637	(446,003)	0	0	(446,003)	(43,106)	993,528	104,512	494,039	598,551	121,822		

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
..P1909G-10-7	B3 BRASIL BOLSA BALCAO ORD	09/28/2026	Various	180,000.000	624,864		542,335	0	0	0	0	0	0	542,335	(293)	82,821	82,528	2,234		
..P1R1WJ-10-3	BB SEGURIDADE PARTICIPACOES ORD	09/22/2026	Various	9,500.000	74,742		54,200	62,672	(6,120)	0	0	(6,120)	(2,352)	54,200	6,473	14,069	20,541	8,074		
..P1R8ZJ-25-3	BCO BTG PACTUAL UNT	09/28/2026	Various	31,200.000	361,126		337,854	0	0	0	0	0	0	337,854	(3,022)	26,295	23,272	2,208		
..P1S6UB-10-0	C A MODAS ORD	08/03/2026	Morgan Stanley & Co	37,200.000	69,700		97,708	86,623	10,052	0	0	10,052	1,033	97,708	6,278	(34,286)	(28,008)	5,845		
..P24905-10-4	COMPANIA CERVECERIAS UNIDAS ORD	07/20/2026	LARRAIN-VIAL	0.000	0		0	0	0	0	0	0	0	0	0	0	0	922		
..P3700H-20-1	EMBRAER ORD	09/23/2026	Various	9,400.000	179,662		64,225	151,985	(84,973)	0	0	(84,973)	(2,787)	64,225	7,247	108,190	115,437	5,350		
..P3880F-10-8	SACI FALABELLA ORD	09/30/2026	Various	49,808.000	330,660		221,061	347,163	(117,063)	0	0	(117,063)	(9,039)	221,061	(6,358)	115,957	109,600	3,462		
..P49501-20-1	GPO FIN BANORTE O ORD	09/14/2026	Morgan Stanley & Co	11,900.000	139,447		127,211	0	0	0	0	0	0	127,211	3,241	8,994	12,236	774		
..P55409-14-1	INDUST PENOLES ORD	09/23/2026	GOLDUS33 GOLDMAN SACHS NY	7,441.000	382,676		354,065	290,454	(35,004)	0	0	(35,004)	(963)	354,065	16,447	12,165	28,611	2,826		
..P6330Z-11-1	LOCALIZA ON ORD	08/21/2026	Morgan Stanley & Co	51,400.000	335,503		412,177	0	0	0	0	0	0	412,177	(3,585)	(73,089)	(76,674)	3,599		
..P6332C-10-2	LOJAS RENNER ORD	06/24/2026	CITIGROUP GLOBAL MARKETS, INC	0.000	0		0	0	0	0	0	0	0	0	0	0	0	2,962		
..P68068-10-8	MINEROS ORD	07/06/2026	Various	21,057.000	97,985		77,078	86,333	(7,888)	0	0	(7,888)	(1,366)	77,078	(1,368)	22,274	20,906	844		
..P6986W-10-7	MRV ENGENHARIA ORD	08/24/2026	Morgan Stanley & Co	19,600.000	19,780		23,804	0	0	0	0	0	0	23,804	(446)	(3,578)	(4,024)	0		
..P73684-11-3	ONESPAWORLD HOLDINGS ORD	09/28/2026	Various	7,808.000	178,798		218,197	0	0	0	0	0	0	218,197	0	(39,399)	(39,399)	390		
..P78331-13-2	PETROBRAS ORD	09/28/2026	Various	50,600.000	521,141		511,899	0	0	0	0	0	0	511,899	(11,903)	21,145	9,242	7,183		
..P7S19Q-10-9	PETRO RIO ORD	09/25/2026	Various	27,500.000	316,505		341,720	0	0	0	0	0	0	341,720	(6,320)	(18,895)	(25,215)	0		
..P8T81L-10-0	SENDAS DISTRIBUIDORA ORD SHS	01/26/2026	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	1,260		
..P91536-46-9	TIM ORD SHS	09/23/2026	Various	11,800.000	44,395		33,927	45,953	(10,554)	0	0	(10,554)	(1,472)	33,927	4,000	6,467	10,468	5,522		
..P92184-10-3	TOTVS ORD	09/21/2026	Various	17,200.000	111,455		134,507	0	0	0	0	0	0	134,507	4,773	(27,825)	(23,052)	633		
..P94396-12-7	ULTRAPAR ON ORD	09/30/2026	Various	378,316.000	2,741,934		2,545,863	0	0	0	0	0	0	2,545,863	(16,723)	212,794	196,071	66,798		
..P96610-15-5	VALE ORD	09/29/2026	Various	54,500.000	745,190		782,139	304,662	(51,212)	0	0	(51,212)	1,304	782,139	13,549	(50,498)	(36,948)	31,031		
..P9785J-11-1	VIBRA ENERGIA ORD	09/28/2026	Various	191,900.000	1,396,502		1,403,242	0	0	0	0	0	0	1,403,242	(6,040)	(699)	(6,739)	0		
..P9832B-12-9	WEG ON ORD	09/28/2026	Various	17,500.000	171,966		163,310	0	0	0	0	0	0	163,310	217	8,438	8,655	0		
..P98952-10-7	XP INC BDR	09/21/2026	AGORA CORRETORA DE TITULOS E VALORES MOB	2,566.000	53,072		48,507	42,964	7,648	0	0	7,648	(2,105)	48,507	5,796	(1,232)	4,564	2,904		
..P9T369-17-6	TELEFONICA BRASIL ORD	09/22/2026	Various	10,900.000	65,522		56,364	65,841	(7,031)	0	0	(7,031)	(2,445)	56,364	6,728	2,430	9,158	3,882		
..Q01630-19-5	AGL ENERGY ORD	09/23/2026	UBS SECURITIES ASIA LIMITED	9,561.000	55,337		60,257	0	0	0	0	0	0	60,257	(1,464)	(3,456)	(4,920)	0		
..Q0521T-10-8	ARISTOCRAT LEISURE ORD	09/29/2026	Various	6,748.000	289,502		200,907	261,804	(55,037)	0	0	(55,037)	(5,860)	200,907	21,222	67,373	88,595	2,329		
..Q13921-10-3	BEACH ENERGY ORD	07/07/2026	Macquarie Bank Limited	86,822.000	50,792		70,819	0	0	0	0	0	0	70,819	(627)	(19,400)	(20,027)	0		
..Q3647R-14-7	EVOLUTION MINING ORD	09/28/2026	CLSA AUSTRALIA PTY LTD	26,323.000	247,656		157,408	222,578	(63,379)	0	0	(63,379)	(1,791)	157,408	10,170	80,078	90,248	3,639		
..Q98665-10-4	XERO ORD	07/22/2026	INSTINET AUSTRALIA PTY LTD	2,115.000	100,093		196,687	160,812	41,612	0	0	41,612	(5,737)	196,687	15,694	(112,288)	(96,594)	0		
..R0R21J-10-5	KONGSBERG MARITIME ORD	09/16/2026	Various	4,460.000	26,125		6,464	0	0	0	0	0	0	6,464	564	19,097	19,661	0		
..R21882-10-6	TELENOR ORD	09/23/2026	HSBC BANK PLC -LDN	8,301.000	112,244		103,233	120,727	(15,392)	0	0	(15,392)	(2,102)	103,233	8,826	185	9,011	3,358		
..R6007G-10-5	DNO ORD	07/13/2026	Various	30,312.000	51,634		52,526	0	0	0	0	0	0	52,526	(612)	(280)	(892)	920		
..R60837-15-1	KONGSBERG GRUPPEN ORD	07/24/2026	UBS AG LONDON EQUITIES	1,048.000	31,725		7,225	0	0	0	0	0	0	7,225	541	23,959	24,500	0		
..R7562N-10-5	SCATEC ORD	08/11/2026	JP MORGAN SECURITIES LIMITED	1,848.000	18,510		17,584	19,457	(1,515)	0	0	(1,515)	(358)	17,584	1,460	(533)	927	0		
..S15445-10-9	CAPITEC ORD	09/09/2026	Various	293.000	84,663		87,163	0	0	0	0	0	0	87,163	1,747	(4,247)	(2,501)	0		
..S31755-10-1	GOLD FIELDS ORD	07/17/2026	Various	19,215.000	645,944		427,220	841,552	(371,920)	0	0	(371,920)	(42,413)	427,220	47,272	171,453	218,725	22,390		
..S37840-11-3	IMPALA PLATINUM ORD	09/02/2026	Various	8,637.000	122,266		155,721	0	0	0	0	0	0	155,721	(1,339)	(32,116)	(33,455)	1,753		
..S39081-13-8	INVESTEC ORD	09/11/2026	Various	7,808.000	68,803		67,294	0	0	0	0	0	0	67,294	2,211	(702)	1,510	1,926		
..S53435-12-9	NASPERS N ORD	09/11/2026	Various	11,355.000	549,585		636,046	191,040	(10,586)	0	0	(10,586)	(16,297)	636,046	20,197	(106,658)	(86,461)	0		
..S56431-10-9	NORTHAM PLATINUM HLDGS ORD	07/10/2026	BARCLAYS BANK PLC, LONDON BRANCH	2,110.000	30,275		44,337	0	0	0	0	0	0	44,337	1,341	(15,402)	(14,061)	0		
..S58080-10-2	OMNIA HLD ORD	09/30/2026	Various	2,772.000	20,681		21,024	0	0	0	0	0	0	21,024	(145)	(198)	(343)	0		
..S5S757-10-3	MOMENTUM GROUP ORD SHS	08/11/2026	BARCLAYS BANK PLC, LONDON BRANCH	8,543.000	21,810		16,201	19,715	(1,906)	0	0	(1,906)	(1,608)	16,201	2,026	3,582	5,608	484		
..S64165-10-3	PPC ORD	09/30/2026	Various	168,252.000	81,822		52,462	56,761	(2,277)	0	0	(2,277)	(2,022)	52,462	2,738	26,623	29,361	2,627		

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
..S80605-14-0	STANDARD BANK ORD	09/10/2026	Various	2,944.000	56,777		60,216	0	0	0	0	0	0	60,216	1,096	(4,535)	(3,439)	1,629		
..T3243Z-13-6	CREDITO EMILIANO ORD	09/25/2026	Various	7,454.000	180,389		96,920	133,766	(33,412)	0	0	(33,412)	(3,435)	96,920	806	82,663	83,469	4,807		
..T6388T-11-2	MAIRE ORD	07/07/2026	Various	2,176.000	36,632		23,549	33,351	(8,967)	0	0	(8,967)	(835)	23,549	170	12,912	13,083	1,104		
..T7630L-10-5	PRYSMIAN ORD	07/14/2026	Various	3,252.000	495,208		246,786	329,912	(74,380)	0	0	(74,380)	(8,747)	246,786	1,407	247,016	248,423	2,538		
..T9224W-10-9	STEVANATO GROUP ORD	09/29/2026	Various	19,279.000	417,543		343,732	0	0	0	0	0	0	343,732	0	73,812	73,812	1,287		
..V7780T-10-3	ROYAL CARIBBEAN GROUP ORD	08/05/2026	Various	1,763.000	524,252		464,276	407,502	(29,069)	0	0	(29,069)	0	464,276	0	59,976	59,976	7,217		
..W0817X-20-4	ASSA ABLOY ORD	07/03/2026	Berenberg Algo Eu	37,929.000	1,353,765		1,278,610	1,476,626	(148,425)	0	0	(148,425)	(49,591)	1,278,610	(8,297)	83,452	75,155	9,220		
..W4939U-10-6	INDUTRADE ORD	07/09/2026	Various	11,808.000	248,936		276,379	0	0	0	0	0	0	276,379	(10,327)	(17,116)	(27,443)	0		
..X0788V-10-3	BUDIMEX ORD	07/28/2026	CF GLOBAL TRADING LLC	4,049.000	795,298		743,266	718,306	60,985	0	0	60,985	(36,024)	743,266	(5,627)	57,659	52,032	28,919		
..X0R77T-11-7	BANK PEKAO ORD	08/06/2026	Morgan Stanley & Co	335.000	22,983		21,860	0	0	0	0	0	0	21,860	97	1,026	1,123	0		
..X3078L-10-8	GALP ENERGIA-NOM ORD	07/06/2026	Various	24,982.000	537,103		608,495	0	0	0	0	0	0	608,495	(4,935)	(66,456)	(71,391)	7,168		
..X3124S-10-7	GEDEON RICHTER ORD	09/15/2026	Various	1,362.000	54,267		52,704	0	0	0	0	0	0	52,704	(128)	1,691	1,563	0		
..X3R0GS-10-0	MONETA MONEY BANK ORD	08/31/2026	Various	5,067.000	46,278		33,659	47,613	(11,644)	0	0	(11,644)	(2,310)	33,659	1,548	11,070	12,618	1,811		
..X56533-18-9	NAT BANK OF GREECE R ORD	09/04/2026	Various	28,609.000	540,767		229,095	371,681	(212,239)	0	0	(212,239)	(5,458)	229,095	3,626	308,046	311,672	7,891		
..X5S2FJ-10-1	PIRAEUS BANK ORD	09/29/2026	Various	12,189.000	145,250		52,276	97,259	(43,130)	0	0	(43,130)	(1,853)	52,276	149	92,825	92,974	5,633		
..X5S8VL-10-5	NORDEA BANK ORD	01/08/2026	Adjustment	11,831.000	89,055		89,055	89,055	0	0	0	0	0	89,055	0	0	0	0		
..X60746-18-1	OTP BANK ORD	07/30/2026	Various	2,313.000	336,354		228,604	138,291	(31,643)	0	0	(31,643)	(8,923)	228,604	14,864	92,886	107,750	8,519		
..X61873-13-3	NOKIA ORD	09/22/2026	HSBC BANK PLC -LDN	5,329.000	57,002		52,408	0	0	0	0	0	0	52,408	(3,350)	7,944	4,593	323		
..X6447Z-10-4	PGE POLSKA GRUPA ENERGETYCZNA ORD	08/11/2026	Various	35,930.000	102,742		98,888	0	0	0	0	0	0	98,888	(1,463)	5,317	3,854	0		
..X6919T-10-7	PZU ORD	07/29/2026	Various	7,808.000	142,161		128,322	144,945	(10,404)	0	0	(10,404)	(6,219)	128,322	(870)	14,709	13,839	0		
..X6919X-10-8	PKO BANK POLSKI ORD	08/12/2026	Various	55,958.000	1,615,365		947,797	1,325,485	(335,630)	0	0	(335,630)	(42,058)	947,797	(2,261)	669,828	667,568	36,209		
..X6922W-20-4	ORLEN ORD	06/24/2026	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	10,787		
..Y0002S-10-9	ACCTON ORD	09/30/2026	Various	8,000.000	505,044		346,628	188,571	(73,225)	0	0	(73,225)	4,682	346,628	(6,033)	164,449	158,416	1,870		
..Y000XZ-10-9	HITACHI ENERGY INDIA ORD	07/31/2026	Various	560.000	185,958		126,300	114,082	9,385	0	0	9,385	2,834	126,300	(10,516)	70,174	59,658	0		
..Y0014U-18-3	ADVANCED INFO SERVICE ORD F	08/27/2026	Various	39,300.000	426,767		441,648	0	0	0	0	0	0	441,648	10,363	(25,245)	(14,882)	9,315		
..Y001AG-11-2	ADITYA INFOTECH ORD	09/18/2026	Various	6,920.000	251,701		122,509	0	0	0	0	0	0	122,509	(6,287)	135,480	129,192	86		
..Y001DM-10-8	MICRO FABRIC ORD A	07/08/2026	Morgan Stanley & Co	2,360.000	146,736		68,778	0	0	0	0	0	0	68,778	990	76,968	77,958	74		
..Y00289-10-1	AGRI BANK OF CN ORD A	07/22/2026	JEFFERIES HONG KONG LIMITED	251,600.000	241,454		226,187	0	0	0	0	0	0	226,187	376	14,891	15,267	0		
..Y00289-10-1	AGRI BANK OF CN ORD A	09/24/2026	Various	157,700.000	161,512		141,771	0	0	0	0	0	0	141,771	1,598	18,143	19,741	0		
..Y00289-11-9	ABC ORD H	08/28/2026	Various	584,000.000	445,879		369,904	143,321	(67,509)	0	0	(67,509)	320	369,904	(786)	76,761	75,975	6,250		
..Y0028Y-10-6	AIA ENGINEERING ORD	08/19/2026	Various	2,200.000	106,856		78,497	98,337	(21,709)	0	0	(21,709)	1,869	78,497	(6,397)	34,756	28,359	0		
..Y002Z3-10-4	ACROBIOSYSTEMS ORD A	09/08/2026	Unmatched Counter Party	107,950.000	1,373,722		717,012	717,012	(93,774)	0	0	(93,774)	(23,383)	717,012	54,420	602,291	656,711	8,601		
..Y0090B-10-9	ALLTEK TECH ORD	09/30/2026	Various	106,000.000	151,569		128,369	0	0	0	0	0	0	128,369	898	22,302	23,201	5,022		
..Y0094N-10-9	CHALCO ORD H	07/16/2026	Various	84,000.000	83,495		73,838	131,339	(57,440)	0	0	(57,440)	(62)	73,838	(461)	10,118	9,657	1,628		
..Y0122P-10-0	AMMB HOLDINGS ORD	08/21/2026	Morgan Stanley & Co	70,100.000	124,292		87,790	112,284	(20,719)	0	0	(20,719)	(3,775)	87,790	3,527	32,975	36,502	6,024		
..Y0123J-11-1	ACUTAAS CHEMICALS ORD	09/16/2026	MOTILAL OSWAL SECURITIES LTD	4,954.000	172,656		74,412	93,971	(21,357)	0	0	(21,357)	1,798	74,412	(6,283)	104,527	98,244	0		
..Y0370S-10-3	ASYMCHEM ORD A	09/30/2026	Various	73,588.000	1,936,831		901,704	901,704	(40,040)	0	0	(40,040)	(27,446)	901,704	68,228	966,899	1,035,127	11,761		
..Y0392D-10-0	AVC ORD	09/30/2026	Various	35,000.000	3,598,110		2,294,943	192,608	(100,325)	0	0	(100,325)	3,730	2,294,943	(8,229)	1,311,397	1,303,168	15,213		
..Y0433U-10-3	ATEN INTL ORD	09/30/2026	Various	9,000.000	21,804		21,221	0	0	0	0	0	0	21,221	(145)	728	584	555		
..Y0487S-13-7	AXIS BANK ORD	08/07/2026	Various	37,924.000	492,918		548,681	0	0	0	0	0	0	548,681	(4,874)	(50,889)	(55,763)	315		
..Y0488F-10-0	AYALA LAND INC ORD	09/21/2026	INSTINET PACIFIC LTD, HONG KONG	58,000.000	13,933		14,368	0	0	0	0	0	0	14,368	(297)	(137)	(434)	0		
..Y05490-10-0	BAJAJ AUTO ORD	07/16/2026	Adjustment	494.000	58,951		50,219	51,352	(4,174)	0	0	(4,174)	3,042	50,219	(6,212)	14,944	8,732	612		
..Y0567Q-10-0	BANDHAN BANK ORD	09/15/2026	J P MORGAN SECURITIES	4,137.000	7,548		7,255	0	0	0	0	0	0	7,255	(111)	403	292	0		
..Y0698A-10-7	BANK OF CHINA ORD H	09/30/2026	Various	452,000.000	345,675		310,165	0	0	0	0	0	0	310,165	(188)	35,699	35,511	1,580		
..Y0698G-10-4	BANK OF NINGBO ORD A	09/30/2026	Various	903,990.000	4,693,409		4,208,947	0	0	0	0	0	0	4,208,947	36,553	447,908	484,461	108,192		

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
..Y0698M-10-1	BANK OF JANGSU ORD A	08/20/2026	Morgan Stanley & Co	43,300.000	77,244		74,404	0	0	0	0	0	0	74,404	284	2,556	2,839	0		
..Y0698U-10-3	BAOSHAN STEEL ORD A	09/30/2026	Various	1,126,400.000	974,319		980,341	0	0	0	0	0	0	980,341	7,312	(13,335)	(6,023)	46,489		
..Y0771Z-10-2	YANJING BREWERY ORD A	08/14/2026	Various	160,700.000	304,934		243,515	0	0	0	0	0	0	243,515	1,538	59,881	61,419	4,275		
..Y0772G-10-3	HAOHUA ENERGY ORD A	08/03/2026	HSBC SECURITIES (USA), INC.	160,100.000	233,296		149,264	164,037	(9,905)	0	0	(9,905)	(4,868)	149,264	5,755	78,276	84,032	5,315		
..Y0772G-10-3	HAOHUA ENERGY ORD A	08/24/2026	INSTINET PACIFIC LTD, HONG KONG	60,312.000	114,329		56,230	0	0	0	0	0	0	56,230	5,961,400	(5,903,301)	58,099	0		
..Y0773D-10-9	JANGHO GROUP CO., LTD.	09/30/2026	Various	592,100.000	1,170,812		467,646	467,646	(208,493)	0	0	(208,493)	(15,251)	467,646	35,453	667,714	703,167	47,198		
..Y07775-10-2	BDO UNIBANK ORD	09/28/2026	Various	64,840.000	116,472		131,395	0	0	0	0	0	0	131,395	(3,810)	(11,113)	(14,922)	0		
..Y0881Q-14-1	BHARAT ELECTRONICS ORD	09/01/2026	Various	36,269.000	150,456		165,962	131,405	(2,781)	0	0	(2,781)	8,292	165,962	(15,877)	371	(15,506)	562		
..Y0882L-13-3	BHARAT HEAVY ELECTRICALS ORD	07/17/2026	Various	78,626.000	329,751		334,086	0	0	0	0	0	0	334,086	(3,435)	(900)	(4,335)	161		
..Y0885K-10-8	BHARTI AIRTEL ORD	09/30/2026	Various	215,440.000	4,065,756		4,296,409	0	0	0	0	0	0	4,296,409	23,404	(254,058)	(230,654)	41,662		
..Y0887G-10-5	BINGGRAE ORD	09/30/2026	Various	1,242.000	77,616		70,205	0	0	0	0	0	0	70,205	1,808	5,603	7,411	0		
..Y088GA-23-1	BILLIONBRAINS GARAGE VENTURES ORD	09/16/2026	J P MORGAN SECURITIES	43,326.000	89,273		94,180	0	0	0	0	0	0	94,180	497	(5,404)	(4,907)	0		
..Y0978B-10-6	EVERPROX ORD A	09/24/2026	Morgan Stanley & Co	4,100.000	137,628		159,430	0	0	0	0	0	0	159,430	2,138	(23,940)	(21,802)	158		
..Y0R7ZV-10-2	BNK FINANCIAL GR ORD	09/29/2026	CITIGROUP GLOBAL MARKETS ASIA LIMITED	2,046.000	24,604		24,674	0	0	0	0	0	0	24,674	2,815	(2,885)	(70)	186		
..Y0R98B-11-0	BANK OF CHONGQING ORD A	08/03/2026	Societe Generale	22,500.000	38,187		39,620	0	0	0	0	0	0	39,620	136	(1,569)	(1,433)	833		
..Y0R98B-11-0	BANK OF CHONGQING ORD A	09/21/2026	JPMORGAN SECURITIES ASIA PACIFIC	5,015.000	8,176		8,831	0	0	0	0	0	0	8,831	111	(766)	(655)	186		
..Y0R9BJ-10-1	BSE ORD	09/21/2026	Various	5,236.000	178,794		192,186	0	0	0	0	0	0	192,186	(3,264)	(10,129)	(13,392)	435		
..Y0R9CJ-11-8	APR ORD	09/23/2026	Various	343.000	92,044		52,629	55,002	(4,138)	0	0	(4,138)	1,765	52,629	1,220	38,195	39,415	813		
..Y0S031-10-7	BJSH HSR ORD A	09/24/2026	Various	1,034,900.000	731,141		694,334	0	0	0	0	0	0	694,334	10,678	26,129	36,807	13,172		
..Y0S2C4-10-7	AZAD ENGINEERING ORD	07/16/2026	ANAND RATHI SHARE & STOCK BROKERS	6,500.000	158,463		136,584	119,529	8,783	0	0	8,783	8,272	136,584	(16,895)	38,774	21,879	0		
..Y10823-10-5	CAMBRICON TECH ORD A	08/04/2026	GOLDUS33 GOLDMAN SACHS NY	407.000	66,127		82,503	0	0	0	0	0	0	82,503	246	(16,622)	(16,376)	0		
..Y11003-10-3	CAPITAL SEC ORD	09/30/2026	Various	76,000.000	76,977		44,828	44,828	0	0	0	0	0	44,828	(2,223)	34,373	32,150	(763)		
..Y1148A-10-1	CATCHER TECH ORD	08/04/2026	Various	7,000.000	39,342		47,689	46,339	(510)	0	0	(510)	1,860	47,689	(3,333)	(5,015)	(8,347)	1,769		
..Y13905-10-7	BANK OF CHINA ORD A	07/17/2026	Various	1,746,700.000	1,494,737		1,510,201	0	0	0	0	0	0	1,510,201	(4,032)	(11,431)	(15,464)	17,869		
..Y1397N-10-1	CCB ORD H	08/28/2026	Various	89,000.000	103,431		101,815	0	0	0	0	0	0	101,815	(61)	1,677	1,616	2,393		
..Y1407D-10-1	CHINA EAST AIR ORD A	09/23/2026	Various	389,200.000	198,139		202,810	0	0	0	0	0	0	202,810	2,363	(7,034)	(4,671)	0		
..Y14140-10-3	CSSC HOLDINGS ORD A	07/20/2026	HSBC SECURITIES (USA), INC.	244,158.000	1,187,691		1,198,339	1,162,067	66,898	0	0	66,898	(30,626)	1,198,339	70,765	(81,413)	(10,647)	10,199		
..Y1427T-10-2	YONFER ORD A	09/30/2026	Various	462,900.000	942,096		1,034,384	1,034,384	14,924	0	0	14,924	(15,219)	1,034,384	59,229	(151,517)	(92,288)	18,486		
..Y14571-10-6	CTIHK ORD	06/30/2026	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	968		
..Y1457J-11-5	INTL CONTAINER ORD A	07/29/2026	Various	92,202.000	111,109		99,980	133,128	(29,887)	0	0	(29,887)	(3,261)	99,980	6,526	4,603	11,129	0		
..Y1477R-22-0	CHINA LIFE ORD A	09/30/2026	Various	109,258.000	610,871		660,295	0	0	0	0	0	0	660,295	6,264	(55,689)	(49,424)	0		
..Y14896-10-7	MERCHANTS BANK ORD A	07/07/2026	MACQUARIE CAPITAL, INC.	75,100.000	414,223		433,629	0	0	0	0	0	0	433,629	(2,457)	(16,949)	(19,406)	0		
..Y14896-10-7	MERCHANTS BANK ORD A	09/30/2026	Various	1,285,318.000	7,808,153		7,182,065	0	0	0	0	0	0	7,182,065	69,540	556,548	626,088	171,166		
..Y14904-10-9	CHINA MERCHANTS ORD A	07/02/2026	Morgan Stanley & Co	17,567.000	57,110		41,129	0	0	0	0	0	0	41,129	91	15,890	15,981	0		
..Y15010-10-4	SINOPEC CORP ORD H	06/29/2026	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	8,995		
..Y15010-11-2	CHINA PETROLEUM ORD A	09/30/2026	Various	4,140,100.000	3,262,058		3,558,085	0	0	0	0	0	0	3,558,085	108,807	(404,834)	(296,027)	47,412		
..Y15018-13-1	CSPC PHARMA ORD	08/21/2026	CITIGROUP GLOBAL MARKETS INC.	20,000.000	23,364		21,975	0	0	0	0	0	0	21,975	(36)	1,425	1,389	383		
..Y1503Z-11-3	CHINA MOLYBDENUM ORD A	09/22/2026	Various	15,400.000	40,344		50,059	0	0	0	0	0	0	50,059	1,813	(11,528)	(9,715)	781		
..Y1505Z-11-1	CHINA PACIFIC ORD A	08/26/2026	GOLDUS33 GOLDMAN SACHS NY	5,700.000	27,045		33,810	0	0	0	0	0	0	33,810	677	(7,442)	(6,765)	871		
..Y1505Z-11-1	CHINA PACIFIC ORD A	09/30/2026	Various	786,800.000	3,661,175		3,893,574	0	0	0	0	0	0	3,893,574	53,534	(285,933)	(232,399)	120,160		
..Y15160-14-2	YANGTZE POWER ORD A	09/24/2026	GOLDUS33 GOLDMAN SACHS NY	136,600.000	564,114		561,799	0	0	0	0	0	0	561,799	2,649	(334)	2,315	0		
..Y15160-14-2	YANGTZE POWER ORD A	09/02/2026	Various	613,600.000	2,572,896		2,387,411	0	0	0	0	0	0	2,387,411	26,964	158,521	185,485	64,374		
..Y1584S-10-3	SJI ORD A	08/24/2026	GOLDUS33 GOLDMAN SACHS NY	41,892.000	178,110		165,526	0	0	0	0	0	0	165,526	2,833	9,751	12,584	1,234		

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
..Y1584S-10-3	SJI ORD A	09/22/2026	Various	87,855.000	329,453		332,590	5,501	100	0	0	100	(17)	332,590	2,332	(5,469)	(3,137)	98		
..Y1587L-10-5	SANFENG GROUP ORD A	09/21/2026	GOLDUS33 GOLDMAN SACHS NY	33,600.000	39,757		43,119	0	0	0	0	0	0	43,119	1,280	(4,642)	(3,362)	1,188		
..Y1593Y-10-9	GIANT NETWORK ORD A	08/25/2026	Morgan Stanley & Co	127,200.000	538,837		553,383	0	0	0	0	0	0	553,383	3,175	(17,720)	(14,545)	3,184		
..Y1604M-10-2	CHROMA ATE ORD	09/29/2026	Various	9,000.000	660,031		335,103	172,658	(3,274)	0	0	(3,274)	2,424	335,103	(5,935)	330,863	324,928	4,307		
..Y1639N-10-9	CITIC ORD A	08/21/2026	GOLDUS33 GOLDMAN SACHS NY	51,600.000	209,608		207,881	0	0	0	0	0	0	207,881	2,059	(333)	1,726	2,809		
..Y1661J-10-9	CMC MAGNETICS ORD	09/30/2026	Various	618,000.000	209,490		201,906	0	0	0	0	0	0	201,906	3,596	3,988	7,584	0		
..Y16907-10-0	COMPAL ELECTRON ORD	09/30/2026	Various	230,000.000	267,709		294,256	0	0	0	0	0	0	294,256	571	(27,118)	(26,547)	0		
..Y1690B-10-1	COMPEQ MFTG ORD	07/29/2026	Various	131,608.000	855,242		351,141	379,268	(63,010)	0	0	(63,010)	11,905	351,141	(20,560)	524,660	504,101	8,871		
..Y1771G-10-2	COSTAMARE ORD	08/05/2026	GOLDMAN SACHS INTERNATIONAL	6,411.000	94,882		102,785	0	0	0	0	0	0	102,785	0	(7,903)	(7,903)	2,276		
..Y1788L-12-8	CG POWER AND INDUSTRIAL SOLUTION ORD	07/29/2026	Various	53,440.000	491,370		431,785	84,081	1,836	0	0	1,836	3,093	431,785	(20,539)	80,125	59,586	132		
..Y1839M-11-7	COSCO SHIPPING ORD A	09/30/2026	Various	965,200.000	2,356,118		2,110,443	0	0	0	0	0	0	2,110,443	18,271	227,404	245,675	56,205		
..Y1963X-10-3	HENGLI PETRO ORD A	09/30/2026	Various	191,600.000	468,126		634,992	0	0	0	0	0	0	634,992	10,248	(177,114)	(166,866)	0		
..Y1965Z-10-6	DALIAN HUARUI HEAVY INDUSTRY ORD A	07/31/2026	Various	1,513,122.000	1,181,037		1,549,625	0	0	0	0	0	0	1,549,625	25,675	(394,262)	(368,588)	19,134		
..Y1R658-10-6	CZBANK ORD H	07/22/2026	CLSA LTD, HONG KONG	164,000.000	47,631		54,248	53,097	923	0	0	923	228	54,248	(619)	(5,997)	(6,616)	2,834		
..Y1R7DZ-10-5	CRAFTSMAN AUTOMATION ORD	09/11/2026	SANFORD C. BERNSTEIN (INDIA)	400.000	48,570		29,917	34,221	(5,042)	0	0	(5,042)	738	29,917	(2,469)	21,122	18,653	37		
..Y1R92J-10-9	CGS ORD H	09/25/2026	Various	119,000.000	116,625		169,761	153,346	16,334	0	0	16,334	81	169,761	(1,373)	(51,763)	(53,136)	4,335		
..Y1R92J-11-7	CHINA GALAXY ORD A	08/03/2026	Various	915,391.000	1,703,634		2,192,848	2,059,193	205,169	0	0	205,169	(71,513)	2,192,848	145,624	(634,839)	(489,215)	27,349		
..Y1R92J-11-7	CHINA GALAXY ORD A	08/04/2026	GOLDUS33 GOLDMAN SACHS NY	177.000	330		424	424	40	0	0	40	(14)	424	29	(124)	(94)	5		
..Y1R99Y-10-9	CICC ORD H	08/31/2026	JPMORGAN SECURITIES INC, NEW YORK	14,800.000	42,008		41,565	25,143	3,211	0	0	3,211	44	41,565	(316)	759	443	564		
..Y1R99Y-11-7	CICC ORD A	08/03/2026	Adjustment	0.000	0		0	3,141	4,302	0	0	4,302	(7,443)	0	0	0	0	857		
..Y1R99Y-11-7	CICC ORD A	09/03/2026	CLSA LTD, HONG KONG	46,198.000	232,294		228,241	228,241	0	0	0	0	0	228,241	16,903	(12,850)	4,053	1,422		
..Y2020U-10-8	KAKAO ORD	09/28/2026	Various	4,824.000	119,906		169,448	201,258	(35,865)	0	0	(35,865)	4,055	169,448	5,060	(54,602)	(49,542)	204		
..Y20263-10-2	DELTA ELECTRONIC ORD	09/30/2026	Various	42,000.000	2,436,597		1,437,977	1,072,707	(113,402)	0	0	(113,402)	30,256	1,437,977	(48,450)	1,047,070	998,620	11,329		
..Y20266-12-1	DELTA ELEC NVDR	08/04/2026	Various	46,400.000	398,203		459,839	0	0	0	0	0	0	459,839	(15,446)	(46,191)	(61,637)	0		
..Y20266-15-4	DELTA ELEC ORD F	08/21/2026	Various	49,400.000	397,466		321,384	251,256	19,998	0	0	19,998	(2,870)	321,384	(10,484)	86,566	76,083	803		
..Y2027G-11-0	DEHUA TB ORD A	09/30/2026	Various	299,600.000	510,471		599,438	599,438	(13,579)	0	0	(13,579)	(4,777)	599,438	30,072	(119,039)	(88,966)	17,251		
..Y2059V-10-0	DFZQ ORD H	08/03/2026	GOLDUS33 GOLDMAN SACHS NY	68,000.000	49,177		53,348	0	0	0	0	0	0	53,348	(49)	(4,122)	(4,171)	1,794		
..Y2090Y-10-5	LAURUS LABS ORD	09/17/2026	J P MORGAN SECURITIES	7,306.000	147,071		87,212	0	0	0	0	0	0	87,212	(1,457)	61,315	59,859	55		
..Y20965-10-2	SHENGYI TECH ORD A	09/30/2026	Morgan Stanley & Co	14,698.000	306,563		155,345	0	0	0	0	0	0	155,345	1,664	149,554	151,218	1,244		
..Y2101M-10-8	CHONGQING PORT ORD A	07/17/2026	UBS SECURITIES ASIA LIMITED	29,000.000	17,801		17,094	0	0	0	0	0	0	17,094	24	683	707	65		
..Y2101M-10-8	CHONGQING PORT ORD A	08/12/2026	Various	163,000.000	103,940		96,078	0	0	0	0	0	0	96,078	579	7,283	7,862	368		
..Y2102C-10-9	DOOSAN ENERBILITY ORD	09/03/2026	Various	3,632.000	186,944		230,311	0	0	0	0	0	0	230,311	17,159	(60,525)	(43,367)	0		
..Y2169H-10-8	YUANTA FHC ORD	09/29/2026	Various	66,560.000	129,863		135,117	0	0	0	0	0	0	135,117	263	(5,518)	(5,255)	2,843		
..Y2170N-10-2	HANWHA ENGINE ORD	08/03/2026	Various	5,858.000	178,593		170,048	174,656	(2,169)	0	0	(2,169)	(2,440)	170,048	(171)	8,716	8,545	0		
..Y2296W-12-7	ESCORTS KUBOTA ORD	08/27/2026	J P MORGAN SECURITIES	395.000	12,453		15,941	0	0	0	0	0	0	15,941	(818)	(2,670)	(3,488)	167		
..Y229BK-10-1	ENNOCONN ORD	09/23/2026	Various	5,000.000	59,020		58,874	0	0	0	0	0	0	58,874	(220)	365	145	0		
..Y2303H-10-5	EOPTOLINK TECH ORD A	09/30/2026	Various	7,422.000	474,854		296,463	0	0	0	0	0	0	296,463	7,412	170,978	178,391	704		
..Y2361Y-10-7	EVA AIRWAYS CORP ORD	09/29/2026	Various	84,000.000	110,312		112,920	0	0	0	0	0	0	112,920	1,493	(4,101)	(2,608)	0		
..Y23632-10-5	EVERGREEN MARINE ORD	09/30/2026	Various	17,000.000	128,419		127,437	0	0	0	0	0	0	127,437	(149)	1,131	981	0		
..Y2383M-13-1	EXIDE INDUSTRIES ORD	08/21/2026	Various	18,804.000	91,231		85,675	75,777	8,083	0	0	8,083	1,814	85,675	(6,919)	12,475	5,557	305		
..Y24286-10-9	FE HORIZON ORD	07/30/2026	MACQUARIE CAPITAL, INC.	28,000.000	25,159		16,918	28,923	(12,076)	0	0	(12,076)	71	16,918	(200)	8,441	8,241	1,107		
..Y24374-10-3	FAR EASTERN NEW ORD	09/30/2026	Various	555,000.000	487,070		500,315	65,473	14,752	0	0	14,752	3,256	500,315	(9,135)	(4,110)	(13,245)	17,007		
..Y24781-18-2	FEDERAL BANK ORD	07/09/2026	J P MORGAN SECURITIES	10,343.000	35,780		35,595	0	0	0	0	0	0	35,595	(188)	373	185	0		
..Y2518F-10-0	FIRST FHC ORD	07/24/2026	MORGAN STANLEY CO INTL LTD TAIPEI	141,000.000	148,257		127,843	0	0	0	0	0	0	127,843	(1,913)	22,326	20,414	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
..Y25655-10-4	FIRSTSOURCE SOLUTIONS ORD	08/07/2026	JM Financial Institutional Securities	7,289.000	21,503		32,481	27,233	3,282	0	0	3,282	1,967	32,481	(3,676)	(7,303)	(10,978)	347		
..Y25714-11-7	FIRST TRACTOR ORD A	09/30/2026	Various	307,700.000	632,605		591,401	0	0	0	0	0	0	591,401	3,084	38,120	41,204	2,875		
..Y2572Z-10-9	FLYTECH ORD	09/30/2026	Various	8,000.000	35,134		36,049	0	0	0	0	0	0	36,049	207	(1,122)	(915)	0		
..Y2573F-10-2	FLEX ORD	08/05/2026	J.P. MORGAN SECURITIES INC.	213.000	25,949		27,924	0	0	0	0	0	0	27,924	0	(1,975)	(1,975)	0		
..Y25946-10-7	FORMOSA CHEM FIB ORD	09/30/2026	Various	644,000.000	1,368,269		1,074,328	0	0	0	0	0	0	1,074,328	(4,692)	298,633	293,941	9,412		
..Y26065-10-5	FORMOSAN UNION ORD	09/30/2026	Various	87,000.000	120,554		74,774	0	0	0	0	0	0	74,774	1,278	44,501	45,779	0		
..Y26168-10-7	FORTUNE ELECTRIC ORD	07/20/2026	Various	5,000.000	105,282		99,516	121,736	(25,309)	0	0	(25,309)	3,088	99,516	(5,638)	11,404	5,766	0		
..Y2654K-10-3	NEWLAND ORD A	07/20/2026	Various	321,400.000	783,108		1,258,103	1,302,498	(3,365)	0	0	(3,365)	(41,029)	1,258,103	82,982	(557,977)	(474,995)	10,636		
..Y2655W-10-6	FUJIAN STAR-NET COMMUNICATION	07/07/2026	GOLDUS33 GOLDMAN SACHS NY	8,830.000	35,376		23,488	23,488	(12,670)	0	0	(12,670)	(936)	23,488	1,087	10,800	11,887	514		
..Y2680G-10-0	FUYAO GLASS ORD H	09/28/2026	Various	6,000.000	41,768		54,200	51,802	2,431	0	0	2,431	(33)	54,200	(389)	(12,043)	(12,432)	944		
..Y2682A-11-9	GARWARE TECHNICAL FIBRES ORD	09/10/2026	Various	5,200.000	43,633		54,639	40,357	10,973	0	0	10,973	3,309	54,639	(6,296)	(4,710)	(11,006)	21		
..Y2683R-11-1	GE VERNOVA T&D INDIA ORD	09/30/2026	Various	28,681.000	1,287,729		1,108,750	66,219	(19,639)	0	0	(19,639)	3,003	1,108,750	(65,522)	244,501	178,979	2,215		
..Y2685C-11-2	GD POWER ORD A	09/21/2026	Various	1,820,900.000	1,408,956		1,328,208	0	0	0	0	0	0	1,328,208	12,733	68,015	80,748	34,073		
..Y2685T-13-1	GENCO SHIPPING TRADING ORD	08/06/2026	Nomura International PLC	5,148.000	129,953		100,112	0	0	0	0	0	0	100,112	0	29,842	29,842	4,376		
..Y2688G-10-2	G-BITS NETWORK ORD A	09/30/2026	Various	11,899.000	608,109		336,262	336,262	(374,478)	0	0	(374,478)	(10,966)	336,262	25,513	246,334	271,847	27,001		
..Y2703D-10-0	GEO VISION ORD	09/30/2026	Various	8,000.000	16,497		19,189	0	0	0	0	0	0	19,189	29	(2,722)	(2,693)	0		
..Y270BD-11-9	GLAND PHARMA ORD	08/13/2026	EMKAY SHARE AND STOCK BROKERS LTD	2,300.000	69,893		52,633	44,066	7,269	0	0	7,269	1,298	52,633	(4,274)	21,534	17,260	384		
..Y2732X-13-5	GODREJ CONSUMER PRODUCTS ORD	08/13/2026	INVESTEC CAPITAL SERVICES (IND	51,670.000	499,746		762,924	630,550	29,451	0	0	29,451	31,685	762,924	(72,925)	(190,253)	(263,178)	4,756		
..Y27431-10-8	GOLD CIRCUIT ORD	09/29/2026	Various	3,000.000	91,118		128,927	0	0	0	0	0	0	128,927	(2,845)	(34,964)	(37,809)	718		
..Y2906E-10-3	GSPL TRANSMISSION LIMITED	07/03/2026	Unknown	0.180	0		0	0	0	0	0	0	0	0	0	0	0	0		
..Y29240-10-4	GD CHJ INDUSTRY ORD A	09/30/2026	Various	2,424,900.000	3,105,825		1,953,386	1,953,386	(2,320,432)	0	0	(2,320,432)	(63,704)	1,953,386	148,640	1,003,799	1,152,439	150,393		
..Y29255-10-9	HAID GROUP ORD A	09/22/2026	Various	37,365.000	244,003		257,945	0	0	0	0	0	0	257,945	3,436	(17,377)	(13,941)	174		
..Y2931L-10-6	FAWER AUTOMOTIVE ORD A	07/30/2026	Various	1,046,300.000	655,910		895,385	859,421	65,164	0	0	65,164	(29,200)	895,385	60,287	(299,762)	(239,475)	20,771		
..Y2931L-10-6	FAWER AUTOMOTIVE ORD A	08/25/2026	Various	540,631.000	341,294		441,492	441,492	11,821	0	0	11,821	(14,398)	441,492	31,762	(131,960)	(100,198)	10,732		
..Y2934W-10-9	GUANGZHOU KDT ORD A	09/30/2026	Various	244,800.000	680,541		552,385	552,385	(3,053)	0	0	(3,053)	(18,014)	552,385	41,802	86,353	128,156	29,350		
..Y29355-10-7	SHIYUAN ELEC ORD A	09/30/2026	Various	179,300.000	1,225,203		975,397	975,397	(22,352)	0	0	(22,352)	(19,066)	975,397	60,120	189,686	249,806	29,035		
..Y2943Q-15-0	GUJARAT ENERGY ORD	07/03/2026	Adjustment	437,382.538	2,112,600		2,112,600	(3)	42,419	0	0	42,419	109,066	2,112,600	0	0	0	0		
..Y2947F-10-1	GUJARAT STATE PETRONET LIMITED	06/09/2026	Adjustment	484,057.000	1,800,833		1,800,833	1,800,833	0	0	0	0	0	1,800,833	0	0	0	0		
..Y295AD-10-9	GUOQUAN ORD H	09/30/2026	Various	298,800.000	61,521		139,584	137,432	3,343	0	0	3,343	(1,191)	139,584	146	(78,208)	(78,063)	1,493		
..Y298BN-10-0	HAIER SMARTHOME ORD H	07/15/2026	Various	39,400.000	101,487		117,214	122,905	(6,183)	0	0	(6,183)	492	117,214	(1,326)	(14,401)	(15,727)	0		
..Y29975-10-2	HANA FINANCIAL G ORD	09/30/2026	Various	15,099.000	1,481,684		1,259,828	171,079	(43,959)	0	0	(43,959)	3,117	1,259,828	61,990	159,867	221,856	14,030		
..Y2R614-11-5	GTHT ORD H	06/08/2026	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	2,137		
..Y2R63Y-10-9	AADHAR HOUSING FINANCE ORD	09/10/2026	Various	78,710.000	403,901		433,238	424,772	(10,837)	0	0	(10,837)	19,303	433,238	(44,857)	15,520	(29,337)	0		
..Y3032N-10-8	CHANG CHUAN TECH ORD A	07/22/2026	Morgan Stanley & Co	2,200.000	95,904		87,281	0	0	0	0	0	0	87,281	172	8,452	8,623	0		
..Y30390-10-1	HZ OXYGEN ORD A	07/21/2026	JEFFERIES HONG KONG LIMITED	48,793.000	165,300		226,093	0	0	0	0	0	0	226,093	6,606	(67,399)	(60,794)	1,946		
..Y3063F-10-7	HAN'S LASER TECH ORD A	08/03/2026	Various	220,689.000	3,034,656		1,088,711	1,300,799	(188,958)	0	0	(188,958)	(23,130)	1,088,711	60,843	1,885,102	1,945,945	5,845		
..Y3063F-10-7	HAN'S LASER TECH ORD A	08/04/2026	MACQUARIE CAPITAL, INC.	228.000	2,915		1,071	1,071	(250)	0	0	(250)	(23)	1,071	62	1,782	1,844	6		
..Y30683-10-9	HARBIN ELECTRIC ORD H	07/22/2026	Various	432,000.000	820,013		115,374	922,999	(808,109)	0	0	(808,109)	485	115,374	(1,327)	705,967	704,639	22,779		
..Y3119P-19-0	HDFC BANK ORD	09/09/2026	Various	208,170.000	1,588,332		2,398,962	2,296,996	42,795	0	0	42,795	59,171	2,398,962	(202,753)	(607,877)	(810,629)	22,372		
..Y3119Q-10-7	ENN-NG	09/28/2026	Various	46,701.000	129,327		134,570	0	0	0	0	0	0	134,570	1,546	(6,789)	(5,243)	5,939		
..Y3122G-10-4	SHEN HUO ORD A	07/28/2026	Morgan Stanley & Co	21,900.000	81,491		68,744	0	0	0	0	0	0	68,744	209	12,538	12,747	0		
..Y3122G-10-4	SHEN HUO ORD A	09/16/2026	Various	24,800.000	98,941		98,275	0	0	0	0	0	0	98,275	114	553	667	0		
..Y3194B-10-8	HERO MOTOCORP ORD	07/20/2026	J P MORGAN SECURITIES	476.000	24,331		33,663	30,563	3,144	0	0	3,144	(44)	33,663	(2,253)	(7,078)	(9,332)	456		
..Y3196V-18-5	HINDALCO INDUSTRIES ORD	08/10/2026	Various	46,578.000	473,277		524,533	0	0	0	0	0	0	524,533	(3,225)	(48,031)	(51,256)	1,827		

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
..Y3269P-10-7	HOME FIRST FINANCE COMPANY INDIA ORD	07/29/2026	SANFORD C. BERNSTEIN (INDIA) ..	5,820.000	70,935		80,498	71,371	4,251	0	0	4,251	4,875	80,498	(9,438)	(126)	(9,563)	506		
..Y36861-10-5	HON HAI IND ORD	09/14/2026	Various	141,000.000	1,080,628		860,331	968,349	(223,716)	0	0	(223,716)	30,223	860,331	(43,392)	263,690	220,298	24,718		
..Y3699E-10-2	HON ORD	09/30/2026	Various	5,000.000	924,266		539,637	0	0	0	0	0	0	539,637	(2,973)	387,602	384,629	8,454		
..Y37426-10-6	HUATAI SECURITY ORD A	08/03/2026	Societe Generale	151,100.000	436,359		372,570	510,070	(125,351)	0	0	(125,351)	(12,150)	372,570	25,464	38,325	63,789	0		
..Y37426-10-6	HUATAI SECURITY ORD A	09/30/2026	Various	362,791.000	983,466		947,688	947,688	(123,493)	0	0	(123,493)	(17,966)	947,688	71,914	(36,136)	35,778	19,429		
..Y37426-11-4	HTSC ORD H	09/22/2026	Various	83,800.000	181,570		146,230	202,623	(57,008)	0	0	(57,008)	614	146,230	(1,744)	37,085	35,340	4,424		
..Y37467-11-8	HUA XIA BANK ORD A	09/09/2026	Morgan Stanley & Co	286,099.000	271,085		299,124	0	0	0	0	0	0	299,124	4,653	(32,693)	(28,039)	10,686		
..Y3746C-10-9	HUAYI COMPRESS ORD A	09/30/2026	Various	503,400.000	517,188		636,192	0	0	0	0	0	0	636,192	12,060	(131,065)	(119,004)	22,110		
..Y3749K-10-8	HUISHANG BANK ORD H	09/11/2026	CITIGROUP GLOBAL MARKETS INC. .	38,000.000	23,561		25,096	0	0	0	0	0	0	25,096	(3)	(1,532)	(1,535)	165		
..Y3838M-10-6	HD KR SHIP & OFFSHORE ENG ORD	09/23/2026	Various	2,013.000	498,520		381,148	457,418	(195,963)	0	0	(195,963)	6,192	381,148	(6,880)	124,252	117,372	12,597		
..Y3838M-12-2	HD HYUNDAI HEAVY ORD	08/03/2026	Various	331.000	107,937		98,204	116,955	(21,101)	0	0	(21,101)	2,350	98,204	(2,384)	12,117	9,734	891		
..Y3925F-14-7	INDIAN HOTELS CO ORD	09/01/2026	J P MORGAN SECURITIES	3,909.000	28,985		29,996	0	0	0	0	0	0	29,996	130	(1,141)	(1,011)	0		
..Y3925Y-11-2	INDIAN OIL CORP ORD	07/13/2026	J P MORGAN SECURITIES	77,504.000	113,369		150,760	143,540	5,165	0	0	5,165	2,054	150,760	(10,714)	(26,677)	(37,391)	8,949		
..Y3958N-12-4	GILLETTE INDIA ORD	08/17/2026	PHILLIPCAPITAL INDIA PRIVATE LTD	840.000	66,357		82,049	78,155	(1,075)	0	0	(1,075)	4,969	82,049	(9,590)	(6,102)	(15,693)	1,316		
..Y3990D-10-0	IND BANK ORD A	09/21/2026	JPMORGAN SECURITIES ASIA PACIFIC	19,900.000	52,671		54,816	0	0	0	0	0	0	54,816	596	(2,741)	(2,145)	0		
..Y3990M-13-4	INDUSIND BANK ORD	07/28/2026	PHILLIPCAPITAL INDIA PRIVATE LTD	16,662.000	173,268		207,452	160,207	34,681	0	0	34,681	12,564	207,452	(24,718)	(9,466)	(34,184)	208		
..Y3R1AP-10-9	HDFC LIFE INSURANCE COMPANY ORD	09/04/2026	JM Financial Institutional Securities	26,400.000	149,665		227,717	220,251	(734)	0	0	(734)	8,200	227,717	(18,925)	(59,127)	(78,052)	456		
..Y3R1DD-10-3	HD HYUNDAI ELECTRIC ORD	09/02/2026	Various	157.000	86,888		83,930	24,178	(10,233)	0	0	(10,233)	553	83,930	4,112	(1,154)	2,958	700		
..Y3R1E4-10-2	HYOSUNG HEAVY ORD	09/21/2026	Various	206.000	411,879		254,587	133,524	(32,288)	0	0	(32,288)	2,081	254,587	4,023	153,268	157,291	276		
..Y3R36Z-10-8	HYUNDAI-ROTEM ORD	07/30/2026	UBS SECURITIES LLC	443.000	37,726		59,222	0	0	0	0	0	0	59,222	3,987	(25,483)	(21,496)	0		
..Y3R3C9-10-9	HD HYUNDAI ORD	09/23/2026	Various	557.000	85,308		51,933	72,885	(22,195)	0	0	(22,195)	1,243	51,933	1,776	31,599	33,375	1,256		
..Y3R56A-34-8	ICICI PRUDENTIAL AST MGT COMPANY ORD	09/03/2026	SANFORD C. BERNSTEIN (INDIA) ..	6,000.000	190,677		175,008	177,645	(3,697)	0	0	(3,697)	1,060	175,008	(10,035)	25,704	15,669	1,387		
..Y4082C-13-3	INFOSYS ORD	09/30/2026	Various	68,930.000	724,480		766,144	0	0	0	0	0	0	766,144	(11,403)	(30,261)	(41,665)	0		
..Y40887-10-4	JUNZHENG ENE&CHE ORD A	09/30/2026	Various	854,800.000	574,309		563,366	0	0	0	0	0	0	563,366	2,409	8,534	10,943	0		
..Y4088K-10-5	INGENIC SMCONDCT ORD A	07/07/2026	GOLDUS33 GOLDMAN SACHS NY	600.000	20,737		9,639	0	0	0	0	0	0	9,639	45	11,053	11,098	12		
..Y41157-10-1	INTERNATIONAL CONTAINER ORD	09/25/2026	Various	11,860.000	171,258		102,731	114,301	(14,936)	0	0	(14,936)	3,366	102,731	(9,280)	77,806	68,527	2,622		
..Y4439K-10-1	AZURE ORD A	09/01/2026	Morgan Stanley & Co	20,000.000	52,276		52,999	0	0	0	0	0	0	52,999	(10)	(712)	(723)	0		
..Y444B3-10-4	GANFENG LITHIUM ORD A	09/29/2026	GOLDUS33 GOLDMAN SACHS NY	28,900.000	200,083		292,044	0	0	0	0	0	0	292,044	2,492	(94,453)	(91,961)	576		
..Y444TY-10-7	SUNONG BANK	07/22/2026	Various	381,271.000	237,406		245,706	250,478	3,241	0	0	3,241	(8,013)	245,706	15,981	(24,282)	(8,301)	5,536		
..Y444ZQ-10-7	JINGJIN ORD A	07/27/2026	Various	272,200.000	512,981		605,856	657,114	(36,170)	0	0	(36,170)	(15,088)	605,856	35,351	(128,227)	(92,876)	10,864		
..Y4591R-12-6	KASIKORNBANK NVDR	09/09/2026	Various	37,500.000	280,523		228,058	0	0	0	0	0	0	228,058	(2,413)	54,878	52,465	0		
..Y4594B-13-6	KCE ELEC NVDR	07/14/2026	Various	25,200.000	32,621		28,561	0	0	0	0	0	0	28,561	(721)	4,782	4,060	0		
..Y459JY-10-6	KEDA INDUSTRIAL ORD A	07/21/2026	Various	146,600.000	315,700		186,862	290,970	(98,014)	0	0	(98,014)	(6,094)	186,862	12,416	116,422	128,838	5,858		
..Y46007-10-3	KB FGI ORD	09/30/2026	Various	18,240.000	2,320,038		2,217,492	0	0	0	0	0	0	2,217,492	206,316	(103,770)	102,546	12,271		
..Y4740G-10-4	KEPPEL REIT	09/01/2026	Societe Generale	2,166.000	1,483		1,360	0	0	0	0	0	0	1,360	15	108	123	42		
..Y4746S-10-2	KG CHEMICAL CORP ORDINARY	09/30/2026	Various	37,224.000	115,570		147,110	135,919	15,204	0	0	15,204	(4,013)	147,110	12,744	(44,284)	(31,540)	3,143		
..Y47675-19-7	KIATNAKIN PHATRA BANK NVDR	07/10/2026	Various	27,800.000	84,101		55,137	60,003	(3,279)	0	0	(3,279)	(1,587)	55,137	(1,566)	30,530	28,964	3,218		
..Y4771C-11-3	KING SLIDE ORD	09/29/2026	Various	3,000.000	1,183,852		211,181	358,047	(155,103)	0	0	(155,103)	8,237	211,181	(10,689)	983,361	972,671	0		
..Y47933-10-9	KIRLOSKAR OIL ENGINES ORD	07/06/2026	SPARK CAPITAL ADVISORS (INDIA)	5,000.000	121,994		68,499	0	0	0	0	0	0	68,499	(3,731)	57,226	53,494	108		
..Y4801C-10-9	KIWOOM ORD	09/22/2026	UBS AG LONDON EQUITIES	209.000	40,568		60,605	0	0	0	0	0	0	60,605	3,994	(24,031)	(20,037)	0		
..Y4804T-10-9	KINSUS ORD	09/30/2026	Various	22,000.000	600,712		578,800	0	0	0	0	0	0	578,800	3,918	17,994	21,912	0		
..Y48406-10-5	KOREA ELEC POWER ORD	09/28/2026	Various	11,517.000	270,090		164,958	377,358	(216,348)	0	0	(216,348)	3,948	164,958	3,151	101,981	105,132	10,045		

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
..Y4862P-10-6	KR INV HOLDINGS ORD	09/22/2026	INSTINET PACIFIC LTD, HONG KONG	463.000	62,411		53,669	51,971	(550)	0	0	(550)	2,248	53,669	334	8,407	8,741	2,233		
..Y4935N-10-4	SK TELECOM ORD	09/30/2026	Various	1,925.000	121,709		65,177	71,492	(7,874)	0	0	(7,874)	1,560	65,177	2,215	54,317	56,532	1,839		
..Y4989A-12-3	KRUNGTHAI CARD NVDR	08/14/2026	Various	73,800.000	85,577		68,023	0	0	0	0	0	0	68,023	(770)	18,324	17,554	0		
..Y49904-10-8	KT G ORD	09/30/2026	Various	9,662.000	1,238,377		638,507	953,088	(329,861)	0	0	(329,861)	15,281	638,507	20,633	579,236	599,870	37,241		
..Y49915-10-4	KT ORD	09/30/2026	Various	94,466.000	3,652,591		2,139,550	3,449,316	(1,360,970)	0	0	(1,360,970)	51,204	2,139,550	68,580	1,444,461	1,513,041	96,383		
..Y4R87Z-10-4	INOX INDIA ORD	09/28/2026	Various	1,100.000	23,589		14,464	13,880	227	0	0	227	357	14,464	(1,255)	10,380	9,126	18		
..Y4R932-10-9	INTELLECT DESIGN ARENA ORD	09/18/2026	EMKAY SHARE AND STOCK BROKERS LTD	3,000.000	20,387		34,045	32,410	810	0	0	810	825	34,045	(2,904)	(10,754)	(13,658)	174		
..Y5052X-10-6	KUNG SING ORD	09/30/2026	Various	246,000.000	78,279		180,509	0	0	0	0	0	0	180,509	(3,312)	(98,918)	(102,230)	898		
..Y5070V-11-6	MOUTAI ORD A	09/21/2026	Various	1,200.000	227,773		222,291	0	0	0	0	0	0	222,291	2,074	3,407	5,481	0		
..Y5217N-15-9	LARSEN AND TOUBRO ORD	08/27/2026	CITIBANK	10,195.000	430,407		429,768	137,026	(5,504)	0	0	(5,504)	2,709	429,768	(10,100)	10,739	639	942		
..Y52239-10-3	LEEDARSON ORD A	07/09/2026	INSTINET PACIFIC LTD, HONG KONG	49,700.000	98,561		214,171	0	0	0	0	0	0	214,171	887	(116,498)	(115,610)	1,389		
..Y5257Y-10-7	LENOVO GROUP ORD	09/29/2026	Various	74,000.000	333,345		265,503	0	0	0	0	0	0	265,503	(206)	68,048	67,842	1,032		
..Y5275H-17-7	LG ELECTRONICS ORD	09/22/2026	Various	181.000	26,873		14,689	11,547	2,790	0	0	2,790	352	14,689	326	11,858	12,184	142		
..Y5276D-10-0	LGINNOTEK ORD	09/08/2026	Various	6,516.000	2,301,204		718,234	1,225,807	(532,148)	0	0	(532,148)	24,576	718,234	(18,552)	1,601,522	1,582,970	6,929		
..Y5293P-10-2	LG UPLUS ORD	09/30/2026	Various	58,536.000	627,087		445,087	598,140	(163,704)	0	0	(163,704)	10,652	445,087	14,307	167,693	182,000	23,149		
..Y5313K-10-9	LITEON TECH ORD	08/25/2026	MORGAN STANLEY CO INTL LTD TAIPEI	5,000.000	44,705		39,358	0	0	0	0	0	0	39,358	436	4,910	5,346	312		
..Y5341A-10-7	L&K ENG ORD	09/29/2026	Various	18,000.000	438,896		448,988	0	0	0	0	0	0	448,988	9,412	(19,504)	(10,092)	0		
..Y53468-11-5	LOTTE WELLFOOD ORD	09/30/2026	Various	443.000	40,561		39,385	0	0	0	0	0	0	39,385	1,056	120	1,176	0		
..Y5359Y-11-2	LUMAX INDUSTRIES ORD	09/30/2026	Various	3,429.000	205,163		237,407	0	0	0	0	0	0	237,407	(12,621)	(19,623)	(32,243)	1,571		
..Y5369A-10-4	MACRONIX ORD	09/30/2026	Various	341,000.000	1,262,292		1,868,387	0	0	0	0	0	0	1,868,387	(19,192)	(586,903)	(606,095)	0		
..Y53733-11-2	CHENNAI PETROLEUM CORPORATION ORD	07/24/2026	J P MORGAN SECURITIES	8,457.000	109,181		99,128	0	0	0	0	0	0	99,128	(1,525)	11,578	10,053	0		
..Y54164-13-5	MAHINDRA AND MAHINDRA ORD	09/01/2026	Various	12,864.000	448,249		488,234	0	0	0	0	0	0	488,234	(22,587)	(17,398)	(39,985)	3,531		
..Y5759P-14-1	MANAPPURAM FINANCE ORD	08/04/2026	Various	43,100.000	162,183		129,440	147,959	(22,221)	0	0	(22,221)	3,701	129,440	(11,036)	43,779	32,743	364		
..Y5764J-14-8	MANILA ELECTRIC ORD	08/17/2026	Various	44,230.000	354,506		411,284	0	0	0	0	0	0	411,284	3,266	(60,044)	(56,778)	0		
..Y593AH-10-8	MEGA UNION ORD	09/04/2026	NOMURA SECURITIES TAIPEI	1,300.000	29,757		31,579	0	0	0	0	0	0	31,579	(352)	(1,470)	(1,822)	417		
..Y5945U-10-3	MTK ORD	09/30/2026	Various	22,000.000	2,744,196		1,380,908	0	0	0	0	0	0	1,380,908	(13,815)	1,377,103	1,363,288	11,379		
..Y5S057-13-5	MULTI COMMODITY EXCHANGE OF IND ORD	09/30/2026	Various	20,081.000	679,815		481,901	112,153	0	0	0	0	0	481,901	(19,745)	217,659	197,914	0		
..Y5S5CG-10-2	LGES ORD	07/09/2026	UBS SECURITIES LLC	326.000	68,841		93,734	0	0	0	0	0	0	93,734	(202)	(24,691)	(24,893)	0		
..Y5S856-10-6	LION TRAVEL ORD	09/30/2026	Various	62,000.000	279,843		330,456	322,624	(5,057)	0	0	(5,057)	12,889	330,456	(16,500)	(34,113)	(50,612)	19,667		
..Y6020B-10-1	MERIDA INDUSTRY ORD	09/30/2026	Various	175,000.000	368,953		440,027	0	0	0	0	0	0	440,027	6,831	(77,905)	(71,073)	12,233		
..Y6028G-13-6	METROPOLITAN BAN ORD	09/30/2026	Various	245,170.000	240,360		246,616	0	0	0	0	0	0	246,616	761	(7,017)	(6,256)	0		
..Y6139B-14-1	SAMVARDHANA MOTHERSON INTERNATIO ORD	08/07/2026	J P MORGAN SECURITIES	30,776.000	51,682		46,419	0	0	0	0	0	0	46,419	293	4,970	5,263	34		
..Y6205K-10-8	NAN YA PCB CORP ORD	09/23/2026	Various	6,000.000	222,677		207,676	0	0	0	0	0	0	207,676	(1,275)	16,276	15,001	146		
..Y62066-10-8	NTC ORD	08/19/2026	MORGAN STANLEY CO INTL LTD TAIPEI	3,000.000	45,346		40,237	0	0	0	0	0	0	40,237	239	4,870	5,109	0		
..Y6206E-10-1	NTPC ORD	07/13/2026	J P MORGAN SECURITIES	20,328.000	73,675		75,583	0	0	0	0	0	0	75,583	(623)	(1,285)	(1,908)	0		
..Y6211M-13-0	NATIONAL ALUMINIUM CO ORD	07/23/2026	J P MORGAN SECURITIES	21,755.000	77,275		47,294	76,075	(31,645)	0	0	(31,645)	2,864	47,294	(5,872)	35,853	29,981	1,204		
..Y62120-13-7	NAVIN FLUORINE INTERNATIONAL ORD	06/12/2026	J P MORGAN SECURITIES	0.000	0		0	0	0	0	0	0	0	0	0	0	0	4		
..Y62579-10-0	NAVER ORD	09/18/2026	CREDIT LYONNAIS SECS	1,905.000	271,623		247,620	192,207	0	0	0	0	0	247,620	5,683	18,320	24,003	0		
..Y6272R-11-9	NEULAND LABORATORIES ORD	08/06/2026	Various	900.000	197,624		133,917	151,954	(21,339)	0	0	(21,339)	3,303	133,917	(10,984)	74,690	63,707	197		
..Y6347M-10-3	NAVER ORD	09/18/2026	Adjustment	0.000	0		0	79,155	(83,754)	0	0	(83,754)	4,600	0	0	0	0	2,824		
..Y64606-13-3	OIL AND NATURAL GAS CORP ORD	08/12/2026	Various	147,823.000	374,749		400,936	395,349	4,638	0	0	4,638	949	400,936	(24,371)	(1,817)	(26,188)	7,796		
..Y6784J-10-0	PEGATRON ORD	09/29/2026	Various	65,000.000	183,158		175,871	50,216	6,162	0	0	6,162	2,288	175,871	(3,134)	10,422	7,287	2,262		

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
Y6883Q-10-4	PETROCHINA ORD H	06/26/2026	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	57,602		
Y6883Q-13-8	PETROCHINA ORD A	09/30/2026	Various	544,649.000	884,937		853,427	0	0	0	0	0	0	853,427	8,367	23,143	31,510	19,004		
Y6883U-12-1	PTT NVDR	09/28/2026	Various	283,800.000	343,397		319,102	0	0	0	0	0	0	319,102	(13,469)	37,764	24,294	7,443		
Y6896T-10-3	PING AN BANK ORD A	09/17/2026	GOLDUS33 GOLDMAN SACHS NY	98,000.000	172,413		162,259	0	0	0	0	0	0	162,259	1,078	9,076	10,153	0		
Y6896T-10-3	PING AN BANK ORD A	09/30/2026	Various	1,258,200.000	2,156,815		2,006,894	0	0	0	0	0	0	2,006,894	23,039	126,882	149,921	0		
Y6975Z-10-3	PICC P&C ORD H	07/30/2026	JEFFERIES HONG KONG LIMITED	80,000.000	170,979		72,795	168,151	(95,661)	0	0	(95,661)	306	72,795	(863)	99,047	98,184	4,646		
Y6977T-13-9	PIDILITE INDUSTRIES ORD	07/28/2026	J P MORGAN SECURITIES	3,067.000	50,022		51,680	0	0	0	0	0	0	51,680	(1,019)	(639)	(1,658)	8		
Y69790-10-6	PING AN ORD H	08/28/2026	JPMORGAN SECURITIES INC, NEW YORK	14,000.000	101,647		103,178	0	0	0	0	0	0	103,178	46	(1,577)	(1,531)	0		
Y69790-11-4	CN PING AN ORD A	09/30/2026	Various	615,100.000	4,885,691		4,674,476	0	0	0	0	0	0	4,674,476	51,089	160,126	211,215	80,834		
Y6S3M5-10-8	MONTAGE ORD A	07/13/2026	Morgan Stanley & Co	943.000	36,746		32,389	0	0	0	0	0	0	32,389	(144)	4,500	4,356	0		
Y6S40V-11-1	MIDEA GROUP ORD H	07/09/2026	JEFFRIES & COMPANY INC	2,900.000	32,668		29,469	0	0	0	0	0	0	29,469	18	3,182	3,199	0		
Y6S6L6-10-0	NEXUS SELECT REIT UNT	07/02/2026	SPARK CAPITAL ADVISORS (INDIA)	47,800.000	81,846		80,866	82,321	(3,450)	0	0	(3,450)	1,995	80,866	(6,483)	7,464	980	2,202		
Y6S986-10-9	NBTM NEW MAT ORD A	08/12/2026	Morgan Stanley & Co	62,200.000	252,741		305,774	0	0	0	0	0	0	305,774	2,882	(55,916)	(53,033)	2,474		
Y6S9PP-10-8	PIOTECH ORD A	08/06/2026	Various	1,497.000	143,758		77,437	0	0	0	0	0	0	77,437	2,405	63,916	66,321	66		
Y7043E-10-6	PTC INDIA ORD	08/13/2026	J P MORGAN SECURITIES	10,934.000	18,908		22,959	19,631	1,938	0	0	1,938	1,391	22,959	(2,649)	(1,403)	(4,051)	2,375		
Y7079E-10-3	PRESS METAL ALUMINIUM HOLDINGS ORD	09/28/2026	Various	89,400.000	169,645		202,424	0	0	0	0	0	0	202,424	(6,140)	(26,639)	(32,779)	548		
Y7082R-10-9	POWER FINANCE CORP ORD	08/18/2026	Various	21,150.000	82,767		98,374	83,631	12,317	0	0	12,317	2,426	98,374	(8,171)	(7,436)	(15,607)	1,307		
Y7116R-15-8	ANTAM (PERSERO) ORD	06/25/2026	UBS SECURITIES LLC, STAMFORD	0.000	0		0	0	0	0	0	0	0	0	0	0	0	1,690		
Y7123P-13-8	BNK CENTRAL ASIA ORD	06/24/2026	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	304		
Y7123S-10-8	BANK MANDIRI TBK ORD	09/30/2026	Various	1,395,400.000	329,111		330,526	0	0	0	0	0	0	330,526	(3,746)	2,331	(1,415)	0		
Y7146Y-14-0	UTD TRACTORS ORD	09/21/2026	INSTINET PACIFIC LTD, HONG KONG	37,400.000	52,050		60,392	66,165	(5,664)	0	0	(5,664)	(109)	60,392	(3,810)	(4,531)	(8,341)	1,858		
Y71497-10-4	PUBLIC BANK ORD	09/23/2026	Various	58,600.000	68,956		73,767	0	0	0	0	0	0	73,767	(91)	(4,720)	(4,811)	1,508		
Y71626-10-8	PVR INOX ORD	09/02/2026	J P MORGAN SECURITIES	3,711.000	47,519		38,509	0	0	0	0	0	0	38,509	167	8,843	9,010	0		
Y7170U-10-5	QINGHAI SALTLAKE ORD A	09/23/2026	Morgan Stanley & Co	135,794.000	521,017		658,075	0	0	0	0	0	0	658,075	17,444	(154,503)	(137,059)	0		
Y71710-10-0	APELOA ORD A	09/30/2026	Various	520,600.000	1,975,731		1,061,138	1,061,138	(116,331)	0	0	(116,331)	(34,606)	1,061,138	80,448	834,145	914,593	16,319		
Y7174K-10-3	RADIANT ORD	09/14/2026	MORGAN STANLEY CO INTL LTD TAIPEI	54,250.000	156,603		180,355	0	0	0	0	0	0	180,355	(603)	(23,149)	(23,753)	2,691		
Y72553-10-3	REPT BATTERO ORD H	07/14/2026	Various	11,000.000	15,602		24,335	0	0	0	0	0	0	24,335	(12)	(8,721)	(8,733)	0		
Y72596-10-2	RELIANCE INDUSTRIES ORD	08/13/2026	Various	27,950.000	386,278		394,241	0	0	0	0	0	0	394,241	(2,766)	(5,198)	(7,963)	648		
Y7324B-10-2	RONGSHENG ORD A	09/30/2026	Various	464,982.000	923,916		812,818	0	0	0	0	0	0	812,818	13,726	97,372	111,098	6,186		
Y73650-10-6	REC ORD	08/14/2026	Various	99,200.000	355,450		449,519	393,801	36,213	0	0	36,213	19,506	449,519	(44,576)	(49,493)	(94,069)	10,110		
Y7443N-10-2	SAIC MOTOR ORD A	09/30/2026	Various	424,967.000	689,762		628,146	0	0	0	0	0	0	628,146	7,788	53,828	61,616	15,086		
Y7470U-10-2	SAMSUNG EL-MECH ORD	09/30/2026	Various	1,098.000	1,112,944		153,289	194,363	(47,630)	0	0	(47,630)	6,556	153,289	(1,483)	961,139	959,656	1,453		
Y74718-10-0	SAMSUNG ELECTR ORD	09/30/2026	Various	63,655.000	12,744,509		4,634,699	4,690,545	(1,550,889)	0	0	(1,550,889)	76,982	4,634,699	132,449	7,977,361	8,109,810	43,534		
Y7486Y-10-6	SAMSUNG SEC ORD	09/21/2026	UBS AG LONDON EQUITIES	732.000	46,085		45,845	0	0	0	0	0	0	45,845	(440)	680	240	0		
Y7565Y-10-0	MARUTI SUZUKI INDIA ORD	08/19/2026	Various	2,400.000	351,378		390,616	445,851	(67,255)	0	0	(67,255)	12,021	390,616	(34,155)	(5,083)	(39,238)	813		
Y76831-12-5	SD GOLD ORD H	07/24/2026	Various	46,500.000	113,846		193,472	15,559	1,519	0	0	1,519	2	193,472	(468)	(79,157)	(79,625)	1,106		
Y7685V-10-1	ZHONGJI INNOLIGH ORD A	09/30/2026	Morgan Stanley & Co	1,100.000	136,972		174,321	0	0	0	0	0	0	174,321	1,112	(38,462)	(37,349)	0		
Y7699M-10-5	ZIJIANG ORD A	07/17/2026	INSTINET PACIFIC LTD, HONG KONG	204,400.000	198,160		207,476	214,984	(5,795)	0	0	(5,795)	(1,713)	207,476	8,228	(17,544)	(9,316)	0		
Y7699Q-10-6	SHANXI COAL ORD A	07/21/2026	UBS SECURITIES ASIA LIMITED	211,200.000	381,114		337,783	304,946	39,435	0	0	39,435	(6,598)	337,783	17,516	25,815	43,332	9,970		
Y7699Q-10-6	SHANXI COAL ORD A	09/16/2026	Macquarie Capital, Inc.	400.000	776		640	640	75	0	0	75	(13)	640	40	96	136	19		
Y77010-10-9	CAIHONG DISPLAY DEVICES CO.,LTD.	09/30/2026	Various	600,510.000	881,837		520,695	520,695	(27,433)	0	0	(27,433)	(9,575)	520,695	31,747	329,395	361,142	5,564		
Y77227-10-9	SHENZHEN AISIDI ORD A	09/01/2026	Various	106,200.000	148,895		141,606	141,606	(44,956)	0	0	(44,956)	(4,618)	141,606	10,378	(3,090)	7,288	7,049		
Y7744K-10-4	HEPALINK PHARM ORD A	09/30/2026	Various	402,100.000	575,127		688,007	688,007	30,531	0	0	30,531	(20,925)	688,007	50,591	(163,470)	(112,879)	7,760		

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
..Y7744X-10-6	LUXSHARE PRECISION ORD A	07/10/2026	Various	169,700.000	1,564,589		1,398,447	1,377,144	48,102	0	0	48,102	(26,799)	1,398,447	67,513	98,629	166,142	3,539		
..Y7747K-15-0	SHILPA MEDICARE ORD	09/16/2026	SANFORD C. BERNSTEIN (INDIA)	9,500.000	87,721		61,256	0	0	0	0	0	0	61,256	392	26,073	26,465	47		
..Y7749X-10-1	SHINHAN FINANC ORD	09/30/2026	Various	4,826.000	394,335		203,941	145,841	(79,606)	0	0	(79,606)	1,624	203,941	10,794	179,600	190,394	4,889		
..Y774D3-10-2	SHENNAN CIRCUITS ORD A	07/08/2026	GOLDUS33 GOLDMAN SACHS NY	600.000	36,320		19,266	0	0	0	0	0	0	19,266	272	16,782	17,054	191		
..Y7758E-11-9	SHRIRAM FINANCE ORD	09/28/2026	J P MORGAN SECURITIES	2,766.000	28,075		28,775	0	0	0	0	0	0	28,775	(8)	(692)	(700)	0		
..Y79355-10-6	SIGURD ORD	09/29/2026	MORGAN STANLEY CO INTL LTD TAIPEI	6,000.000	44,364		45,777	0	0	0	0	0	0	45,777	407	(1,819)	(1,412)	0		
..Y7962G-10-8	SIME DARBY ORD	09/30/2026	Various	1,313,100.000	799,613		663,614	695,704	(5,270)	0	0	(5,270)	(26,819)	663,614	23,422	112,577	135,999	9,729		
..Y80027-10-8	SINOMI RESOURCE ORD A	09/02/2026	GOLDUS33 GOLDMAN SACHS NY	41,600.000	318,046		360,620	0	0	0	0	0	0	360,620	3,138	(45,712)	(42,574)	159		
..Y8009U-10-0	SINOPAC FHC ORD	09/29/2026	Various	201,000.000	274,207		219,167	0	0	0	0	0	0	219,167	(1,510)	56,550	55,040	5,368		
..Y8063L-10-3	SK INNOVATION ORD	07/16/2026	Morgan Stanley & Co. International PLC	437.000	32,289		32,677	0	0	0	0	0	0	32,677	455	(843)	(388)	0		
..Y80676-10-2	SM INVESTMENT ORD	08/06/2026	Various	304,176.000	2,920,668		4,811,604	3,616,557	971,761	0	0	971,761	223,286	4,811,604	(426,706)	(1,464,230)	(1,890,936)	62,962		
..Y80710-10-9	S-OIL ORD	09/21/2026	INSTINET PACIFIC LTD, HONG KONG	241.000	26,444		21,753	0	0	0	0	0	0	21,753	885	3,806	4,691	118		
..Y8077W-10-3	BAIYIN NONFERROU ORD A	07/16/2026	Various	14,200.000	9,902		14,513	0	0	0	0	0	0	14,513	407	(5,019)	(4,611)	0		
..Y8085F-10-0	SK HYNIX ORD	09/30/2026	Various	6,536.000	8,742,650		4,036,620	1,611,062	(1,094,415)	0	0	(1,094,415)	9,672	4,036,620	228,835	4,477,194	4,706,030	5,285		
..Y8085F-10-0	SK HYNIX ORD	07/08/2026	CITIBANK	1,278.000	1,887,640		232,709	577,542	(350,402)	0	0	(350,402)	5,569	232,709	(14,681)	1,669,612	1,654,931	2,469		
..Y8118H-10-7	SITRONIX ORD	09/30/2026	Various	13,000.000	115,258		104,509	39,990	6,855	0	0	6,855	1,901	104,509	(2,315)	13,063	10,749	1,975		
..Y8151R-10-3	STANLEY AGR ORD A	07/17/2026	MACQUARIE CAPITAL, INC.	291,019.000	361,759		371,813	415,614	(34,567)	0	0	(34,567)	(9,234)	371,813	21,100	(31,154)	(10,053)	10,434		
..Y8152Z-10-4	STAR HEALTH AND ALLIED INSURANCE ORD	07/30/2026	JEFFERIES INDIA PRIVATE LIMITED	29,038.000	181,762		163,285	147,000	12,607	0	0	12,607	3,678	163,285	(13,515)	31,992	18,477	0		
..Y8166R-11-4	STEEL AUTHORITY OF INDIA ORD	08/26/2026	Various	171,008.000	314,237		296,010	38,022	(3,988)	0	0	(3,988)	414	296,010	(9,403)	27,630	18,227	0		
..Y83096-10-0	SUNWAY CONSTRUCTION GROUP ORD	09/28/2026	Various	136,200.000	256,651		171,919	189,968	(10,657)	0	0	(10,657)	(7,393)	171,919	6,263	78,469	84,733	18,280		
..Y8344J-10-9	SYNNEX ORD	09/23/2026	Various	28,000.000	81,764		80,081	0	0	0	0	0	0	80,081	1,303	379	1,682	0		
..Y8345T-10-6	CHANGYUAN TECHNOLOGY GROUP LTD.	09/28/2026	Various	221,800.000	160,578		187,408	187,408	81,480	0	0	81,480	(6,112)	187,408	14,172	(41,002)	(26,830)	0		
..Y84086-10-0	TS FINANCIAL HOLDING ORD	09/30/2026	Various	171,000.000	228,443		175,082	0	0	0	0	0	0	175,082	(1,192)	54,554	53,361	4,069		
..Y84629-10-7	TWN SEMICONT MAN ORD	09/30/2026	Various	219,000.000	17,008,640		7,708,824	10,063,494	(3,735,767)	0	0	(3,735,767)	256,825	7,708,824	(335,445)	9,635,261	9,299,816	86,012		
..Y8481S-10-2	TAIGANG ORD A	07/20/2026	HSBC SECURITIES (USA), INC.	3,700.000	1,910		2,835	0	0	0	0	0	0	2,835	87	(1,012)	(925)	4		
..Y8523Y-15-8	SUN PHARMACEUTICAL INDUSTRIES ORD	08/06/2026	Various	5,711.000	118,493		115,589	0	0	0	0	0	0	115,589	(138)	3,042	2,904	0		
..Y8547N-13-9	TATA STEEL ORD	09/02/2026	Various	593,284.000	1,149,254		1,272,278	174,672	(23,857)	0	0	(23,857)	9,723	1,272,278	(26,145)	(96,879)	(123,024)	17,014		
..Y8548J-10-3	TATUNG CO ORD	07/28/2026	MACQUARIE CAPITAL, INC.	18,000.000	13,804		24,162	18,074	5,433	0	0	5,433	655	24,162	(1,389)	(8,970)	(10,358)	0		
..Y8549M-10-5	TA I TECH ORD	09/30/2026	Various	32,000.000	121,377		66,900	58,255	8,669	0	0	8,669	(24)	66,900	(709)	55,186	54,477	1,564		
..Y85740-26-7	TATA MOTORS PASSENGER VEHICLES ORD	07/20/2026	Various	78,667.000	278,655		363,474	321,523	36,268	0	0	36,268	5,682	363,474	(27,070)	(57,748)	(84,818)	2,196		
..Y8801T-10-3	THINKING ELTR ORD	09/30/2026	Various	7,000.000	56,663		65,570	5,554	(235)	0	0	(235)	127	65,570	47	(8,954)	(8,907)	1,027		
..Y89735-10-7	TRIVENI TURBINES ORD	07/08/2026	ICICI Brokerage Services	16,400.000	112,590		110,655	98,213	9,882	0	0	9,882	2,560	110,655	(8,843)	10,778	1,935	314		
..Y8974X-10-5	TRIPOD TECH ORD	09/23/2026	Various	5,000.000	85,006		52,598	50,524	720	0	0	720	1,353	52,598	(1,778)	34,185	32,408	1,567		
..Y8T725-10-6	SONA BLW PRECISION FORGINGS ORD	07/16/2026	JM Financial Institutional Securities	14,900.000	105,059		88,721	10,134	1,026	0	0	1,026	719	88,721	(6,245)	22,583	16,338	247		
..Y9001B-17-3	TUBE INVESTMENTS OF INDIA ORD	07/29/2026	EQUIRUS SECURITIES PRIVATE LIMITED	5,600.000	163,875		202,178	162,873	27,060	0	0	27,060	12,245	202,178	(23,703)	(14,599)	(38,303)	98		
..Y9014B-10-3	TVS MOTOR CO ORD	07/10/2026	J P MORGAN SECURITIES	2,874.000	110,498		113,072	118,945	(7,381)	0	0	(7,381)	1,508	113,072	(7,858)	5,284	(2,574)	288		
..Y90156-10-3	TXC CORP ORD	09/30/2026	Various	71,000.000	437,236		413,550	0	0	0	0	0	0	413,550	1,388	22,298	23,686	0		
..Y9046E-10-9	ULTRATECH CEMENT ORD	08/27/2026	Hong Kong Shanghai Bank Corp	3,513.000	430,561		447,057	152,218	1,697	0	0	1,697	2,154	447,057	(10,879)	(5,616)	(16,496)	2,294		
..Y9049K-10-2	UNILUMIN GROUP ORD A	08/03/2026	Various	694,587.000	518,900		784,190	704,710	96,499	0	0	96,499	(17,019)	784,190	44,323	(309,612)	(265,289)	1,844		
..Y9348K-10-0	LENSKART SOLUTIONS ORD	08/13/2026	J P MORGAN SECURITIES	25,742.000	156,672		141,690	0	0	0	0	0	0	141,690	(730)	15,713	14,983	0		
..Y9507R-10-2	WAN HAI LINES ORD	09/30/2026	Various	277,000.000	1,002,929		1,014,196	0	0	0	0	0	0	1,014,196	(8,799)	(2,468)	(11,267)	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
..Y9520G-10-9	WANHUA CHEMICAL ORD A	08/31/2026	GOLDUS33 GOLDMAN SACHS NY	17,050.000	192,793		200,067	0	0	0	0	0	0	200,067	1,964	(9,238)	(7,274)	1,941		
..Y9535G-10-2	WESTERN MICH UNIV REVS	09/29/2026	Various	31,258.000	164,095		97,804	97,804	(24,175)	0	0	(24,175)	(1,655)	97,804	5,809	60,482	66,291	412		
..Y95873-10-8	WEC ORD	07/30/2026	MORGAN STANLEY CO INTL LTD TAIPEI	14,000.000	54,229		43,111	21,031	(7,177)	0	0	(7,177)	(4)	43,111	(1,382)	12,499	11,117	100		
..Y9657B-10-5	WT MICROELECTRON ORD	09/30/2026	Various	161,000.000	1,039,860		762,638	0	0	0	0	0	0	762,638	(4,039)	281,261	277,223	31,002		
..Y96738-10-2	WISTRON CORP ORD	09/30/2026	Various	20,000.000	115,595		114,224	0	0	0	0	0	0	114,224	(522)	1,893	1,370	0		
..Y9673D-10-1	WYNN ORD	08/31/2026	Various	6,000.000	1,014,387		711,246	713,706	(212,549)	0	0	(212,549)	18,234	711,246	(24,639)	327,780	303,141	56,387		
..Y9698R-10-1	WPG ORD	09/29/2026	Various	39,000.000	132,899		146,614	0	0	0	0	0	0	146,614	(2,282)	(11,433)	(13,715)	0		
..Y9716K-10-4	WUS CIRCUIT ORD A	09/30/2026	GOLDUS33 GOLDMAN SACHS NY	3,400.000	61,361		61,683	0	0	0	0	0	0	61,683	88	(410)	(322)	0		
..Y9717R-10-8	EASTERN SH ORD A	09/30/2026	Various	554,100.000	1,100,070		1,020,005	0	0	0	0	0	0	1,020,005	19,239	60,826	80,065	0		
..Y971B1-11-8	WUXI APPTEC ORD H	09/22/2026	JPMORGAN SECURITIES INC, NEW YORK	900.000	23,830		23,460	0	0	0	0	0	0	23,460	2	369	370	(5)		
..Y97237-10-4	GOLDWIND ORD A	09/22/2026	Various	59,800.000	160,573		223,216	0	0	0	0	0	0	223,216	6,501	(69,143)	(62,643)	1,596		
..Y9723R-10-0	YAGEO CORP ORD	09/01/2026	Various	9,000.000	157,366		255,333	0	0	0	0	0	0	255,333	2,445	(100,412)	(97,967)	0		
..Y9729D-10-5	YANG MING MARINE ORD	09/21/2026	UBS SECURITIES LLC, STAMFORD	16,000.000	30,531		29,597	0	0	0	0	0	0	29,597	129	805	934	0		
..Y972JZ-10-5	WR FINANCIAL GRP ORD	09/30/2026	Various	48,065.000	1,259,287		1,067,727	0	0	0	0	0	0	1,067,727	71,665	119,896	191,561	7,726		
..Y972PC-10-9	METRON NEW MAT ORD A	07/09/2026	Various	350,577.000	1,102,457		854,715	748,999	123,402	0	0	123,402	(17,686)	854,715	42,414	205,328	247,742	4,790		
..Y9737F-10-0	YOFC ORD H	08/13/2026	JPMORGAN SECURITIES INC, NEW YORK	2,000.000	34,075		60,854	0	0	0	0	0	0	60,854	(81)	(26,698)	(26,780)	78		
..Y973A5-10-8	YANKEY ORD	09/29/2026	Various	30,500.000	607,891		580,184	0	0	0	0	0	0	580,184	(9,368)	37,075	27,707	0		
..Y9740J-10-7	EDDIE PRECISION ORD A	08/03/2026	Societe Generale	14,300.000	41,537		37,916	38,737	(101)	0	0	(101)	(719)	37,916	1,936	1,684	3,620	190		
..Y9740J-10-7	EDDIE PRECISION ORD A	08/24/2026	Various	1,095.000	3,207		2,903	0	0	0	0	0	0	2,903	303,926	(303,622)	304	0		
..Y9881Y-10-3	YUNNAN ALUMIN ORD A	08/17/2026	GOLDUS33 GOLDMAN SACHS NY	8,200.000	32,250		26,457	0	0	0	0	0	0	26,457	190	5,603	5,793	0		
..Y9881Y-10-3	YUNNAN ALUMIN ORD A	09/16/2026	Various	74,400.000	299,730		301,949	0	0	0	0	0	0	301,949	438	(2,657)	(2,219)	0		
..Y988A4-10-9	HUAFON CHEMICAL ORD A	08/07/2026	CITIGROUP GLOBAL MARKETS INC.	493,100.000	880,934		812,198	0	0	0	0	0	0	812,198	10,791	57,945	68,736	6,548		
..Y988A6-10-4	ZHAOJIN MINING ORD H	08/13/2026	Various	157,000.000	412,649		628,971	161,925	(7,431)	0	0	(7,431)	(38)	628,971	(3,127)	(213,195)	(216,322)	1,745		
..Y988AL-10-1	HAILIDE ORD A	09/24/2026	Various	124,800.000	93,356		113,121	0	0	0	0	0	0	113,121	2,200	(21,965)	(19,765)	3,305		
..Y988AR-10-8	ZHEFU HOLDING ORD A	08/11/2026	Various	66,023.000	48,642		55,578	0	0	0	0	0	0	55,578	445	(7,382)	(6,936)	526		
..Y988AY-10-3	CHINT ELECTRICS ORD A	07/31/2026	Various	248,700.000	877,403		1,181,887	0	0	0	0	0	0	1,181,887	9,621	(314,105)	(304,484)	19,324		
..Y988AY-10-3	CHINT ELECTRICS ORD A	09/28/2026	Various	140,300.000	522,752		628,992	167,216	199	0	0	199	(1,804)	628,992	19,913	(126,153)	(106,240)	11,189		
..Y9890R-10-7	ZHONGJIN GOLD ORD A	07/23/2026	INSTINET PACIFIC LTD, HONG KONG	44,800.000	149,275		141,740	149,758	(5,248)	0	0	(5,248)	(2,770)	141,740	7,413	123	7,536	0		
..Y98910-10-5	ZHEJIANG NHU ORD A	09/14/2026	GOLDUS33 GOLDMAN SACHS NY	130,800.000	516,276		559,211	0	0	0	0	0	0	559,211	5,083	(48,018)	(42,935)	0		
..Y9891M-10-7	ZHEJIANG MED ORD A	08/06/2026	Various	1,800.000	3,224		3,660	3,660	209	0	0	209	(119)	3,660	254	(690)	(436)	67		
..Y9892H-10-7	ZIJIN MINING ORD H	08/04/2026	Various	106,000.000	433,529		258,001	485,638	(228,720)	0	0	(228,720)	1,084	258,001	(2,990)	178,518	175,528	9,915		
..Y9892H-11-5	ZIJIN MINING ORD A	09/30/2026	Various	425,000.000	1,916,176		2,175,217	0	0	0	0	0	0	2,175,217	4,942	(263,983)	(259,041)	23,910		
..Y98938-10-6	CRYSTAL OPTECH ORD A	07/24/2026	JEFFERIES HONG KONG LIMITED	187,289.000	755,512		688,462	673,240	28,349	0	0	28,349	(13,126)	688,462	35,284	31,765	67,049	4,977		
..Y98947-10-7	ZHEJIANG RUNTU ORD A	07/31/2026	Various	477,214.000	940,072		809,285	0	0	0	0	0	0	809,285	19,193	111,595	130,787	12,703		
..Y9894M-10-4	TIANSHAN ALUMINUM ORD A	09/22/2026	Various	178,900.000	338,260		442,592	0	0	0	0	0	0	442,592	8,482	(112,814)	(104,332)	13,092		
..Y98961-11-6	STL ORD A	09/30/2026	Various	396,000.000	1,573,933		1,623,376	0	0	0	0	0	0	1,623,376	(350)	(49,093)	(49,443)	0		
..Y9898D-10-0	HUAYOU COBALT ORD A	07/17/2026	Various	291,200.000	2,008,304		1,688,026	2,844,431	(1,107,973)	0	0	(1,107,973)	(48,433)	1,688,026	99,644	220,634	320,278	19,260		
..Y9897P-10-0	LEAPMOTOR ORD H	07/10/2026	Various	23,600.000	110,881		162,676	100,569	16,547	0	0	16,547	494	162,676	(1,366)	(50,429)	(51,795)	0		
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded				1,273,523,365	XXX		990,844,446	696,939,420	(190,076,231)	0	0	(190,076,231)	5,691,971	990,844,446	433,993	282,244,926	282,678,919	11,143,054	XXX	XXX
..056823-37-0	BAIL GIFF ITL ALPHA K	07/27/2026	Adjustment	13,756,663.329	198,629,215		171,696,250	186,127,655	(14,431,405)	0	0	(14,431,405)	0	171,696,250	0	26,932,965	26,932,965	1,588,258		
..48129C-30-6	JPMORGAN:GLBL ALLOC R6	07/21/2026	J.P. MORGAN	10,611,843.701	230,000,000		183,564,724	221,817,681	(40,527,317)	0	0	(40,527,317)	0	183,564,724	0	46,435,276	46,435,276	4,972,242		
5329999999. Subtotal - common stocks - mutual funds - designations not assigned by the SVO				428,629,215	XXX		355,260,974	407,945,336	(54,958,722)	0	0	(54,958,722)	0	355,260,974	0	73,368,241	73,368,241	6,560,500	XXX	XXX
..09290C-10-3	BLACKROCK:US EQ FC RT AC	07/14/2026	Bank of America Securities	37,924.000	2,579,992		2,162,361	778,368	(248,356)	0	0	(248,356)	0	2,162,361	0	417,631	417,631	7,741		

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
..09290C-68-1	BLACKROCK:IS INT EQ FRA	09/11/2026	Various	11,427.000	354,996		344,959	0	0	0	0	0	0	344,959	0	10,037	10,037	4,967		
..46137V-35-7	INVESCO S&P500 EWGHT	09/02/2026	EVERCORE ISI	272,803.000	59,698,788		60,002,720	0	0	0	0	0	0	60,002,720	0	(303,932)	(303,932)	0		
..464286-40-0	ISHARES:MSCI BRAZIL	09/30/2026	BMO Capital Markets	55,600.000	2,069,355		2,078,738	0	0	0	0	0	0	2,078,738	0	(9,383)	(9,383)	0		
..464286-77-2	ISHARES:MSCI S KOREA	08/06/2026	BTIG LLC	2,785.000	457,546		545,916	0	0	0	0	0	0	545,916	0	(88,370)	(88,370)	0		
..464287-46-5	ISHARES:MSCI EAFE	09/25/2026	JEFFERIES & COMPANY, INC.	39,646.000	4,158,381		4,220,177	0	0	0	0	0	0	4,220,177	0	(61,796)	(61,796)	0		
..464287-65-5	ISHARES:RUSS 2000 ETF	09/30/2026	Various	70,694.000	20,689,864		20,927,180	0	0	0	0	0	0	20,927,180	0	(237,316)	(237,316)	16,939		
..46434G-77-2	ISHARES:MSCI TAIWAN	08/04/2026	BTIG LLC	3,900.000	399,108		233,600	247,767	(14,167)	0	0	(14,167)	0	233,600	0	165,509	165,509	0		
..78462F-10-3	STATE STREET SPDR S&P500	07/24/2026	J.P. Morgan Securities PLC	6,420.000	4,754,435		2,376,842	4,377,926	(2,001,085)	0	0	(2,001,085)	0	2,376,842	0	2,377,594	2,377,594	36,555		
..78464A-78-9	SS SPDR S&P INSURANCE	07/28/2026	INSTINET CORPORATION	19,650.000	1,298,913		415,431	1,181,948	(766,516)	0	0	(766,516)	0	415,431	0	883,482	883,482	9,666		
..922042-74-2	VANGUARD T WLDSTK ETF	09/10/2026	Various	29,900.000	4,750,990		4,779,586	0	0	0	0	0	0	4,779,586	0	(28,595)	(28,595)	0		
..922908-36-3	VANGUARD S&P 500 ETF	09/30/2026	Various	212,890.000	149,976,883		151,698,054	0	0	0	0	0	0	151,698,054	0	(1,721,171)	(1,721,171)	0		
5819999999. Subtotal - common stocks - exchange traded funds					251,189,252	XXX	249,785,564	6,586,009	(3,030,124)	0	0	(3,030,124)	0	249,785,564	0	1,403,688	1,403,688	75,868	XXX	XXX
5989999997. Total - common stocks - Part 4					1,953,341,832	XXX	1,595,890,985	1,111,470,765	(248,065,077)	0	0	(248,065,077)	5,691,971	1,595,890,985	433,993	357,016,855	357,450,848	17,779,422	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					1,953,341,832	XXX	1,595,890,985	1,111,470,765	(248,065,077)	0	0	(248,065,077)	5,691,971	1,595,890,985	433,993	357,016,855	357,450,848	17,779,422	XXX	XXX
5999999999. Total - preferred and common stocks					1,962,162,407	XXX	1,601,444,162	1,115,081,247	(248,293,419)	0	0	(248,293,419)	5,572,934	1,601,444,162	794,275	359,923,969	360,718,244	17,928,073	XXX	XXX
6009999999 - Totals					2,908,582,004	XXX	2,562,516,584	1,612,408,290	(247,900,609)	1,564,812	0	(246,335,798)	10,121,792	2,565,134,420	(4,836,598)	348,254,727	343,418,129	41,354,960	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
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	10,098,006		10,098,006	(21,297,559)	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	5,732,000		5,732,000	(8,440,964)	0	0	0	0		
PUT ON SPX 12/31/2026 @ 7800.0				J.P. Morgan Securities LLC 7H6GLXDRUGQFU57RNE97	08/14/2026	12/31/2026	384	299,520,000	7800.000	0	9,531,564	0	8,457,600		8,457,600	(1,073,964)	0	0	0	0		
PUT ON QQQ 12/31/2026 @ 690.0				J.P. Morgan Securities LLC 7H6GLXDRUGQFU57RNE97	08/26/2026	12/31/2026	1,407	97,083,000	690.000	0	3,401,282	0	1,760,157		1,760,157	(1,641,125)	0	0	0	0		
PUT ON SPX 12/31/2026 @ 7600.0				J.P. Morgan Securities LLC 7H6GLXDRUGQFU57RNE97	09/04/2026	12/31/2026	780	592,800,000	7600.000	0	14,134,039	0	12,885,600		12,885,600	(1,248,439)	0	0	0	0		
PUT ON SPX 03/31/2027 @ 7550.0				J.P. Morgan Securities LLC 7H6GLXDRUGQFU57RNE97	09/24/2026	03/31/2027	261	197,055,000	7550.000	0	6,146,858	0	5,708,853		5,708,853	(438,005)	0	0	0	0		
PUT ON SPX 03/31/2027 @ 7600.0				J.P. Morgan Securities LLC 7H6GLXDRUGQFU57RNE97	09/30/2026	03/31/2027	389	295,640,000	7600.000	0	8,970,882	0	8,983,342		8,983,342	12,460	0	0	0	0		
0169999999. Subtotal - purchased options - hedging other - put options										0	87,753,154	0	53,625,558	XXX	53,625,558	(34,127,596)	0	0	0	0	XXX	XXX
0219999999. Subtotal - purchased options - hedging other										0	87,753,154	0	53,625,558	XXX	53,625,558	(34,127,596)	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
0429999999. Subtotal - purchased options - other										0	0	0	0	XXX	0	0	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	87,753,154	0	53,625,558	XXX	53,625,558	(34,127,596)	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	87,753,154	0	53,625,558	XXX	53,625,558	(34,127,596)	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
CALL ON SPX 12/31/2026 @ 8200.0				J.P. Morgan Securities LLC 7H6GLXDRUGQFU57RNE97	09/04/2026	12/31/2026	2,119	1,737,580,000	8200.000	0	(26,192,089)	0	(8,950,656)		(8,950,656)	17,241,433	0	0	0	0		
CALL ON SPX 12/31/2026 @ 8300.0				J.P. Morgan Securities LLC 7H6GLXDRUGQFU57RNE97	08/14/2026	12/31/2026	384	318,720,000	8300.000	0	(4,312,351)	0	(1,144,320)		(1,144,320)	3,168,031	0	0	0	0		
CALL ON QQQ 12/31/2026 @ 780.0				J.P. Morgan Securities LLC 7H6GLXDRUGQFU57RNE97	08/26/2026	12/31/2026	1,407	109,746,000	780.000	0	(1,652,628)	0	(2,110,500)		(2,110,500)	(457,872)	0	0	0	0		
CALL ON SPX 03/31/2027 @ 8500.0				J.P. Morgan Securities LLC 7H6GLXDRUGQFU57RNE97	09/30/2026	03/31/2027	650	552,500,000	8500.000	0	(4,858,628)	0	(4,065,750)		(4,065,750)	792,878	0	0	0	0		
0649999999. Subtotal - written options - hedging other - call options and warrants										0	(37,015,696)	0	(16,271,226)	XXX	(16,271,226)	20,744,470	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	(3,601,065)		(3,601,065)	13,076,498	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	(1,648,000)		(1,648,000)	5,568,224	0	0	0	0		
PUT ON SPX 12/31/2026 @ 7300.0				J.P. Morgan Securities LLC 7H6GLXDRUGQFU57RNE97	08/14/2026	12/31/2026	384	280,320,000	7300.000	0	(4,925,806)	0	(3,747,840)		(3,747,840)	1,177,966	0	0	0	0		
PUT ON QQQ 12/31/2026 @ 640.0				J.P. Morgan Securities LLC 7H6GLXDRUGQFU57RNE97	08/26/2026	12/31/2026	1,407	90,048,000	640.000	0	(1,742,674)	0	(841,386)		(841,386)	901,288	0	0	0	0		
PUT ON SPX 12/31/2026 @ 7200.0				J.P. Morgan Securities LLC 7H6GLXDRUGQFU57RNE97	09/04/2026	12/31/2026	780	561,600,000	7200.000	0	(7,857,603)	0	(6,360,900)		(6,360,900)	1,496,703	0	0	0	0		
PUT ON SPX 03/31/2027 @ 7200.0				J.P. Morgan Securities LLC 7H6GLXDRUGQFU57RNE97	09/30/2026	03/31/2027	650	468,000,000	7200.000	0	(9,844,875)	0	(9,631,700)		(9,631,700)	213,175	0	0	0	0		
0659999999. Subtotal - written options - hedging other - put options										0	(48,264,745)	0	(25,830,891)	XXX	(25,830,891)	22,433,854	0	0	0	0	XXX	XXX
0709999999. Subtotal - written options - hedging other										0	(85,280,441)	0	(42,102,117)	XXX	(42,102,117)	43,178,324	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

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)
0919999999. Subtotal - written options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total written options - call options and warrants										0	(37,015,696)	0	(16,271,226)	XXX	(16,271,226)	20,744,470	0	0	0	0	XXX	XXX
0939999999. Total written options - put options										0	(48,264,745)	0	(25,830,891)	XXX	(25,830,891)	22,433,854	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	(85,280,441)	0	(42,102,117)	XXX	(42,102,117)	43,178,324	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
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	73,616		73,616	0	437,148	0	0	64,046		
FXF EUR/USD 12/31/29				Goldman Sachs Bank USA	12/06/2024	12/31/2029	1	11,541,000	---	0	0	0	(346,347)		(346,347)	0	316,687	0	0	104,059		
FXF EUR/USD 12/31/29				JPMorgan Chase Bank, N.A.	03/05/2025	12/31/2029	1	17,293,500	---	0	0	0	(534,915)		(534,915)	0	475,336	0	0	155,927		
1439999999. Subtotal - forwards - hedging other										0	0	0	(807,646)	XXX	(807,646)	0	1,229,171	0	0	324,032	XXX	XXX
1479999999. Subtotal - forwards										0	0	0	(807,646)	XXX	(807,646)	0	1,229,171	0	0	324,032	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	2,472,713	0	10,715,795	XXX	10,715,795	9,050,728	1,229,171	0	0	324,032	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	0	0	0	XXX	0	0	0	0	0	0	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	2,472,713	0	10,715,795	XXX	10,715,795	9,050,728	1,229,171	0	0	324,032	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
MESZ6	295	24,899,485	MSCI EMERG DEC6				12/18/2026	Intercontinental Exchange Holdings, Inc. 549300R4IG1TWPZT5U32	09/15/2026	1,688.1000	1,711.0000	249,275	0	0	0	0	(337,765)	(337,765)	0		50
1609999999. Subtotal - short futures - hedging other												249,275	0	0	0	0	(337,765)	(337,765)	0	XXX	XXX
1649999999. Subtotal - short futures												249,275	0	0	0	0	(337,765)	(337,765)	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												249,275	0	0	0	0	(337,765)	(337,765)	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												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												249,275	0	0	0	0	(337,765)	(337,765)	0	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Parametric	2,792,588	24,295,503	27,088,091
Total Net Cash Deposits	2,792,588	24,295,503	27,088,091

(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	53,625,558	(42,102,117)	53,625,558	53,625,558	(42,439,882)	53,625,558	0	0
Goldman Sachs Bank USA	Y	N	0	0	0	(346,347)	0	0	(346,347)	0	104,059	0
JPMorgan Chase Bank, N.A.	Y	N	0	0	73,616	(534,915)	0	73,616	(534,915)	0	219,973	0
0299999999. Total NAIC 1 Designation			0	0	73,616	(881,262)	0	73,616	(881,262)	0	324,032	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	53,699,174	(42,983,379)	53,625,558	53,699,174	(43,321,143)	53,625,558	324,032	0
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					53,699,174	(42,983,379)						

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	262,403,000	0	262,403,000		I
Goldman Sachs W22LROWP2IHZNBB6K528	Cash		Cash	540,000	0	540,000		I
NYF-ICE VIT943WHDC155Z7CPP89	Cash		Cash	2,749,176	0	2,749,176		IV
0199999999 - Total				265,692,176	0	265,692,176	XXX	XXX

Collateral Pledged to Reporting Entity

NONE

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

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		1.268	187,297	0	31,615,202	16,299,440	8,621,481	XXX.
BANK OF AMERICA (OPERATING)	WILMINGTON, DE		0.000	0	0	1,333,154	1,681,331	5,164,841	XXX.
BANK OF AMERICA (LOSS PAYMENT)	WILMINGTON, DE		0.000	0	0	(8,226,664)	(6,679,488)	(8,122,480)	XXX.
BANK OF AMERICA (CDR AP)	WILMINGTON, DE		0.000	0	0	(1,885,225)	(792,625)	(1,359,699)	XXX.
BANK OF AMERICA - SINGAPORE USD FUNDS	WILMINGTON, DE		0.000	0	0	0	0	0	XXX.
BANK OF AMERICA - SINGAPORE	WILMINGTON, DE		1.268	14,734	0	33,774,179	34,063,719	10,004,809	XXX.
BANK OF AMERICA - KOREA	BOA SEOUL BRANCH		0.000	0	0	0	16,906,869	0	XXX.
BANK OF AMERICA	MALAYSIA		0.000	0	0	5,122,164	5,093,382	18,255,134	XXX.
BANK OF AMERICA	HONG KONG		0.000	0	0	13,337,530	26,109,828	3,163,071	XXX.
HSBC BANK OF AUSTRALIA LIMITED USD ACCOUNT	AUSTRALIA		0.000	0	0	20,156,831	5,580,349	3,567,240	XXX.
HSBC-HK&SHANGHAI BANKING CORP LTD.	HONG KONG		7.841	840	0	24,257,173	12,682,216	6,829,379	XXX.
HSBC-HK&SHANGHAI BANKING CORP LTD. USD ACCOUNT	HONG KONG		0.000	0	0	6,518,425	11,997,492	17,380,131	XXX.
HSBC-HK&SHANGHAI BANKING CORP LTD.	INDIA		0.000	0	0	10,952,329	9,904,825	7,614,365	XXX.
HSBC-HK&SHANGHAI BANKING CORP LTD. CUSTODY ACCT	INDIA		0.000	0	0	1,005,774	1,079,793	1,196,041	XXX.
HSBC-HK&SHANGHAI BANKING CORP LTD.	SINGAPORE		1.268	143,248	0	18,259,404	16,530,050	10,320,915	XXX.
HSBC-HK&SHANGHAI BANKING CORP LTD. USD ACCOUNT	SINGAPORE		1.268	54,971	0	14,912,439	16,064,607	18,752,241	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	14,016,324	11,210,596	13,479,624	XXX.
NEW ZEALAND JPMC NZD	NEW ZEALAND		0.000	0	0	0	0	0	XXX.
SHORT-TERM DEPOSIT-AUD	NEW ZEALAND		0.000	0	0	2,082,450	2,117,250	2,166,750	XXX.
SHORT-TERM DEPOSIT-NZD	NEW ZEALAND		0.000	0	0	4,551,599	4,706,798	4,687,601	XXX.
HSBC-HK&SHANGHAI BANKING CORP LTD. USD	NEW ZEALAND		0.000	0	0	2,559,826	2,249,740	2,167,392	XXX.
HSBC-HK&SHANGHAI BANKING CORP LTD. NZD	NEW ZEALAND		0.000	0	0	6,557,825	9,011,158	8,967,611	XXX.
HSBC-HK&SHANGHAI BANKING CORP LTD. AUD	NEW ZEALAND		0.000	0	0	2,280,708	2,331,873	2,386,845	XXX.
HSBC-HK&SHANGHAI BANKING CORP LTD. USD	KOREA REPUBLIC OF		0.000	0	0	0	880,992	1,185,067	XXX.
HSBC-HK&SHANGHAI BANKING CORP LTD.	KOREA REPUBLIC OF		0.000	0	0	2,684,074	2,375,900	1,543,458	XXX.
IBK DEPOSIT/WITHDRAWL SAVINGS	KOREA		0.000	0	0	0	0	0	XXX.
JP MORGAN CHASE	COLUMBUS,OH		2.530	390,592	0	273,791,124	240,913,910	226,303,569	XXX.
JP MORGAN PRIV EQ-M.STANLEY	COLUMBUS,OH		2.530	2,212	0	6,099,405	7,240,445	331,248	XXX.
JPM ARROWST FOREIGN	COLUMBUS,OH		0.000	0	0	4,510,927	5,519,317	4,832,477	XXX.
JP MORGAN CHASE SINGAPORE BRANCH	COLUMBUS, OH		1.268	173,221	0	18,868,608	18,949,372	3,156,572	XXX.
JP MORGAN CHASE AUSTRALIA BRANCH	LONDON		2.530	16,364	0	3,367,465	3,479,012	3,433,553	XXX.
JPM GSAM JAPAN	COLUMBUS,OH		2.530	68,211	0	39,294,349	34,118,315	34,368,629	XXX.
JPM MAIN DDA SINGAPORE GL207	FMIC SINGAPORE		0.000	0	0	324,686	329,677	808,878	XXX.
JPM MAIN DDA SINGAPORE GL203			7.841	107	0	0	0	22,954,788	XXX.
NORTHERN TRUST DDA	CHICAGO, IL		0.000	0	0	3,273,328	3,484,454	4,640,976	XXX.
ROYAL BANK (RES ACCT)	TORONTO, ON, CAN		2.200	97,029	72,000	(1,397,087)	(1,103,800)	(2,023,231)	XXX.
ROYAL BANK (USD ACCT)	TORONTO, ON, CAN		2.200	123,457	0	19,088,898	19,163,562	22,922,654	XXX.
RBC PAYROLL	TORONTO, ON, CAN		0.000	0	0	0	0	0	XXX.
ROYAL BANK (LOSS PAY)	TORONTO, ON, CAN		0.000	0	0	7,003,050	35,276,344	21,125,279	XXX.
RBC INVESTOR SERVICES	TORONTO, ON, CAN		2.200	19,199	0	543,671	16,643,939	31,129,645	XXX.
BOA SHORT TERM LABUAN	BOA MYR ACCT- MYR		0.000	0	0	19,164,616	19,056,929	6,153,845	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	12,285,010	12,215,980	12,307,690	XXX.
HSBC SHORT TERM HONG KONG	HONG KONG-USD		0.000	0	0	21,500,000	16,500,000	11,500,000	XXX.
HSBC SHORT TERM HONG KONG	BOA HONG KONG HKD		0.000	0	0	0	0	0	XXX.
HSBC SHORT TERM HONG KONG	HONG KONG HSBC		0.000	0	0	12,751,040	0	6,376,330	XXX.
IBK SHORT TERM KOREA	IBK KOREA- KRW		0.000	0	0	32,696,298	18,184,390	19,259,240	XXX.
SHORT TERM KOREA	USD KOREA		0.000	0	0	7,189,210	7,217,783	0	XXX.
SHORT TERM USD	HSBC KOREA USD		0.000	0	0	794,996	0	7,240,865	XXX.
SHORT TERM SGD	SINGAPORE		0.000	0	0	0	15,615,850	15,815,278	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	1,367,996	0	1,211,458	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.
			0.000	0	0	0	0	0	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	*
....	.....	...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	816,286	231,532	669,103	XXX
0199999. Totals - open depositories	XXX	XXX	1,291,482	72,000	704,533,342	689,777,051	607,824,608	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	1,291,482	72,000	704,533,342	689,777,051	607,824,608	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX	13,718	13,718	13,668	XXX
0599999. Total	XXX	XXX	1,291,482	72,000	704,547,060	689,790,769	607,838,276	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
	UNITED STATES TREASURY		09/30/2026	0.000	10/01/2026	3,885,000	0	391
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)						3,885,000	0	391
	U S TREASURY REPO		09/28/2026	3.940	09/30/2026	30,500,000	0	0
	United States Treasury REPO		09/29/2026	3.960	10/01/2026	33,300,000	0	0
	U S TREASURY REPO		09/30/2026	3.910	10/02/2026	33,000,000	0	0
0269999999. Subtotal - issuer credit obligations - other issuer credit obligations (unaffiliated)						96,800,000	0	0
0489999999. Total - issuer credit obligations (unaffiliated)						100,685,000	0	391
0499999999. Total - issuer credit obligations (affiliated)						0	0	0
0509999999. Total - issuer credit obligations						100,685,000	0	391
	HSBC TERM DEPOSIT		12/31/2014	3.440		51,591,464	35,407	96,622
	HSBC BRAZIL		01/30/1990	0.000		5,060,496	0	0
	BANK OF AMERICA AUSTRALIAN TERM DEPOSIT		07/01/2015	1.510		54,300,131	0	962,308
	BANK OF AMERICA (USD) TERM DEPOSIT		07/01/2015	4.040		15,586,931	47,941	311,643
	ANZ AUSTRALIAN TERM DEPOSIT		03/31/2015	4.020		12,636,127	62,862	753,715
8109999999. Subtotal - sweep accounts						139,175,149	146,210	2,124,288
38141W-27-3	GOLDMAN:FS GOVT INST		09/18/2026	3.780		80,788,008	899,809	1,771,581
4812A0-36-7	JPMORGAN:PRIME MM CAP		09/30/2026	3.890		51,221,976	158,820	300,964
8309999999. Subtotal - all other money market mutual funds						132,009,984	1,058,629	2,072,545
8589999999. Total cash equivalents (unaffiliated)						371,870,133	1,204,839	4,197,224
8599999999. Total cash equivalents (affiliated)						0	0	0
8609999999 - Total cash equivalents						371,870,133	1,204,839	4,197,224