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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2021
OF THE CONDITION AND AFFAIRS OF THE

WILSON MUTUAL INSURANCE COMPANY

NAIC Group Code 0291 (Current) 0291 (Prior) NAIC Company Code 19950 Employer's ID Number 39-0739760

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

Country of Domicile United States of America

Incorporated/Organized 01/01/1872 Commenced Business 05/01/1872

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

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

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

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

Internet Website Address ENCOVA.COM

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

OFFICERS

CHIEF EXECUTIVE OFFICER	THOMAS JOSEPH OBROKTA JR.	TREASURER	JAMES CHRISTOPHER HOWAT
SECRETARY	MARCHELLE ELAINE MOORE	PRESIDENT	GRADY BRENDAN CAMPBELL

OTHER

GREGORY ARTHUR BURTON, EXECUTIVE CHAIR

DIRECTORS OR TRUSTEES

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

State of OH
County of FRANKLIN
SS

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

THOMAS JOSEPH OBROKTA JR.	MARCHELLE ELAINE MOORE	JAMES CHRISTOPHER HOWAT
CHIEF EXECUTIVE OFFICER	SECRETARY	TREASURER

Subscribed and sworn to before me this 10th day of February 2022

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

NOTARIAL SEAL STATE OF OHIO

Deborah Dailey
Notary Public, State of Ohio
My Commission Expires 11-26-22

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	707,766	1.209	707,766		707,766	1.209
1.02 All other governments		0.000			0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	361,108	0.617	361,108		361,108	0.617
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	3,273,428	5.591	3,273,428		3,273,428	5.591
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	16,928,635	28.913	16,928,635		16,928,635	28.913
1.06 Industrial and miscellaneous	19,711,621	33.666	19,711,621		19,711,621	33.666
1.07 Hybrid securities		0.000			0	0.000
1.08 Parent, subsidiaries and affiliates		0.000			0	0.000
1.09 SVO identified funds		0.000			0	0.000
1.10 Unaffiliated Bank loans		0.000			0	0.000
1.11 Total long-term bonds	40,982,556	69.996	40,982,556	0	40,982,556	69.996
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000			0	0.000
2.02 Parent, subsidiaries and affiliates	0	0.000			0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	2,321,586	3.965	2,321,585		2,321,585	3.965
3.02 Industrial and miscellaneous Other (Unaffiliated)	1,743,435	2.978	1,743,435		1,743,435	2.978
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000			0	0.000
3.04 Parent, subsidiaries and affiliates Other		0.000			0	0.000
3.05 Mutual funds	4,349,914	7.429	4,349,914		4,349,914	7.429
3.06 Unit investment trusts		0.000			0	0.000
3.07 Closed-end funds		0.000			0	0.000
3.08 Total common stocks	8,414,934	14.372	8,414,934	0	8,414,934	14.372
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000			0	0.000
4.02 Residential mortgages	0	0.000			0	0.000
4.03 Commercial mortgages	0	0.000			0	0.000
4.04 Mezzanine real estate loans	0	0.000			0	0.000
4.05 Total valuation allowance		0.000			0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000	0		0	0.000
5.02 Properties held for production of income		0.000	0		0	0.000
5.03 Properties held for sale		0.000	0		0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	130,368	0.223	130,368		130,368	0.223
6.02 Cash equivalents (Schedule E, Part 2)	9,016,985	15.401	9,016,985		9,016,985	15.401
6.03 Short-term investments (Schedule DA)		0.000	0		0	0.000
6.04 Total cash, cash equivalents and short-term investments	9,147,353	15.623	9,147,353	0	9,147,353	15.623
7. Contract loans	0	0.000	0		0	0.000
8. Derivatives (Schedule DB)	0	0.000	0		0	0.000
9. Other invested assets (Schedule BA)	0	0.000	0		0	0.000
10. Receivables for securities	5,000	0.009	5,000		5,000	0.009
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0		0	0.000
13. Total invested assets	58,549,843	100.000	58,549,843	0	58,549,843	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		3,985,768
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		(2,052,770)
5.	Deduct amounts received on disposals, Part 3, Column 15		1,821,741
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11		
	8.2 Totals, Part 3, Column 9	111,257	111,257
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		0
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		0

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		2,895,810
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	45,491	45,491
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13		
	5.2 Totals, Part 3, Column 9	(341,744)	(341,744)
6.	Total gain (loss) on disposals, Part 3, Column 19		369,839
7.	Deduct amounts received on disposals, Part 3, Column 16		2,969,397
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		0

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		47,163,239
2.	Cost of bonds and stocks acquired, Part 3, Column 7		13,889,999
3.	Accrual of discount		37,180
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	25,503	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	652,658	
	4.4. Part 4, Column 11	(2,149,464)	(1,471,302)
5.	Total gain (loss) on disposals, Part 4, Column 19		2,743,568
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		12,732,551
7.	Deduct amortization of premium		247,521
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	11	
	9.4. Part 4, Column 13	14	25
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		14,902
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		49,397,489
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		49,397,489

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	707,766	759,806	654,541	699,591
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	707,766	759,806	654,541	699,591
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	361,108	380,349	382,015	350,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	3,273,428	3,360,082	3,415,951	3,220,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	16,928,635	17,347,038	17,493,326	16,329,217
Industrial and Miscellaneous, SVO	8. United States	17,966,788	18,698,040	18,004,611	17,880,380
Identified Funds, Unaffiliated Bank	9. Canada	316,599	375,971	320,888	300,000
Loans and Hybrid Securities	10. Other Countries	1,428,234	1,474,966	1,429,526	1,419,795
(unaffiliated)	11. Totals	19,711,621	20,548,978	19,755,025	19,600,176
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	40,982,556	42,396,253	41,700,858	40,198,983
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	8,346,889	8,346,889	4,381,025	
Industrial and Miscellaneous	21. Canada	3,755	3,755	1,525	
(unaffiliated)	22. Other Countries	64,289	64,289	24,535	
	23. Totals	8,414,934	8,414,934	4,407,085	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	8,414,934	8,414,934	4,407,085	
	26. Total Stocks	8,414,934	8,414,934	4,407,085	
	27. Total Bonds and Stocks	49,397,490	50,811,186	46,107,943	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	1,197,746	432,207	64,642	3,144	18	XXX	1,697,757	4.0	1,108,658	3.2	1,697,757	0
1.2 NAIC 2						XXX	0	0.0	0	0.0		0
1.3 NAIC 3						XXX	0	0.0	0	0.0		0
1.4 NAIC 4						XXX	0	0.0	0	0.0		0
1.5 NAIC 5						XXX	0	0.0	0	0.0		0
1.6 NAIC 6						XXX	0	0.0	0	0.0		0
1.7 Totals	1,197,746	432,207	64,642	3,144	18	XXX	1,697,757	4.0	1,108,658	3.2	1,697,757	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0	0	0.0		0
2.2 NAIC 2						XXX	0	0.0	0	0.0		0
2.3 NAIC 3						XXX	0	0.0	0	0.0		0
2.4 NAIC 4						XXX	0	0.0	0	0.0		0
2.5 NAIC 5						XXX	0	0.0	0	0.0		0
2.6 NAIC 6						XXX	0	0.0	0	0.0		0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	311,108	0	50,000	0	XXX	361,108	0.9	465,763	1.4	361,108	0
3.2 NAIC 2						XXX	0	0.0	0	0.0		0
3.3 NAIC 3						XXX	0	0.0	0	0.0		0
3.4 NAIC 4						XXX	0	0.0	0	0.0		0
3.5 NAIC 5						XXX	0	0.0	0	0.0		0
3.6 NAIC 6						XXX	0	0.0	0	0.0		0
3.7 Totals	0	311,108	0	50,000	0	XXX	361,108	0.9	465,763	1.4	361,108	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	575,925	1,022,784	901,205	617,596	155,918	XXX	3,273,428	7.8	2,161,307	6.3	3,273,428	0
4.2 NAIC 2						XXX	0	0.0	0	0.0		0
4.3 NAIC 3						XXX	0	0.0	0	0.0		0
4.4 NAIC 4						XXX	0	0.0	0	0.0		0
4.5 NAIC 5						XXX	0	0.0	0	0.0		0
4.6 NAIC 6						XXX	0	0.0	0	0.0		0
4.7 Totals	575,925	1,022,784	901,205	617,596	155,918	XXX	3,273,428	7.8	2,161,307	6.3	3,273,428	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	1,612,127	8,462,429	5,028,586	1,593,483	232,010	XXX	16,928,635	40.3	15,636,338	45.8	16,928,635	0
5.2 NAIC 2						XXX	0	0.0	0	0.0		0
5.3 NAIC 3						XXX	0	0.0	0	0.0		0
5.4 NAIC 4						XXX	0	0.0	0	0.0		0
5.5 NAIC 5						XXX	0	0.0	0	0.0		0
5.6 NAIC 6						XXX	0	0.0	0	0.0		0
5.7 Totals	1,612,127	8,462,429	5,028,586	1,593,483	232,010	XXX	16,928,635	40.3	15,636,338	45.8	16,928,635	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	2,757,683	10,085,408	3,904,512	538,632	604,649	XXX	17,890,885	42.6	13,440,197	39.3	14,315,662	3,575,223
6.2 NAIC 2	0	723,665	778,026	216,745	102,301	XXX	1,820,736	4.3	1,351,967	4.0	1,720,736	100,000
6.3 NAIC 3						XXX	0	0.0	0	0.0		0
6.4 NAIC 4						XXX	0	0.0	0	0.0		0
6.5 NAIC 5						XXX	0	0.0	0	0.0		0
6.6 NAIC 6						XXX	0	0.0	0	0.0		0
6.7 Totals	2,757,683	10,809,073	4,682,537	755,377	706,950	XXX	19,711,621	47.0	14,792,164	43.3	16,036,398	3,675,223
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0	0	0.0		0
7.2 NAIC 2						XXX	0	0.0	0	0.0		0
7.3 NAIC 3						XXX	0	0.0	0	0.0		0
7.4 NAIC 4						XXX	0	0.0	0	0.0		0
7.5 NAIC 5						XXX	0	0.0	0	0.0		0
7.6 NAIC 6						XXX	0	0.0	0	0.0		0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0	0	0.0		0
8.2 NAIC 2						XXX	0	0.0	0	0.0		0
8.3 NAIC 3						XXX	0	0.0	0	0.0		0
8.4 NAIC 4						XXX	0	0.0	0	0.0		0
8.5 NAIC 5						XXX	0	0.0	0	0.0		0
8.6 NAIC 6						XXX	0	0.0	0	0.0		0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX	0	0.0	0	0.0		0
10.2 NAIC 2						XXX	0	0.0	0	0.0		0
10.3 NAIC 3						XXX	0	0.0	0	0.0		0
10.4 NAIC 4						XXX	0	0.0	0	0.0		0
10.5 NAIC 5						XXX	0	0.0	0	0.0		0
10.6 NAIC 6						XXX	0	0.0	0	0.0		0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 6,143,480	20,313,936	9,898,945	2,802,855	992,596	0	40,151,812	95.7	XXX	XXX	36,576,589	3,575,223
11.2 NAIC 2	(d) 0	723,665	778,026	216,745	102,301	0	1,820,736	4.3	XXX	XXX	1,720,736	100,000
11.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	6,143,480	21,037,601	10,676,971	3,019,600	1,094,897	0	(b) 41,972,548	100.0	XXX	XXX	38,297,326	3,675,223
11.8 Line 11.7 as a % of Col. 7	14.6	50.1	25.4	7.2	2.6	0.0	100.0	XXX	XXX	XXX	91.2	8.8
12. Total Bonds Prior Year												
12.1 NAIC 1	4,357,501	16,103,197	10,292,343	1,305,222	754,000	0	XXX	XXX	32,812,263	96.0	31,948,580	863,683
12.2 NAIC 2	179,984	473,814	378,548	217,267	102,354	0	XXX	XXX	1,351,967	4.0	1,351,967	0
12.3 NAIC 3	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	4,537,485	16,577,011	10,670,891	1,522,489	856,355	0	XXX	XXX	(b) 34,164,231	100.0	33,300,547	863,683
12.8 Line 12.7 as a % of Col. 9	13.3	48.5	31.2	4.5	2.5	0.0	XXX	XXX	100.0	XXX	97.5	2.5
13. Total Publicly Traded Bonds												
13.1 NAIC 1	5,706,886	18,231,149	9,068,663	2,785,327	784,565	0	36,576,589	87.1	31,948,580	93.5	36,576,589	XXX
13.2 NAIC 2	0	723,665	678,026	216,745	102,301	0	1,720,736	4.1	1,351,967	4.0	1,720,736	XXX
13.3 NAIC 3							0	0.0	0	0.0	0	XXX
13.4 NAIC 4							0	0.0	0	0.0	0	XXX
13.5 NAIC 5							0	0.0	0	0.0	0	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	5,706,886	18,954,814	9,746,689	3,002,072	886,865	0	38,297,326	91.2	33,300,547	97.5	38,297,326	XXX
13.8 Line 13.7 as a % of Col. 7	14.9	49.5	25.5	7.8	2.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	13.6	45.2	23.2	7.2	2.1	0.0	91.2	XXX	XXX	XXX	91.2	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	436,595	2,082,787	830,282	17,528	208,031	0	3,575,223	8.5	863,683	2.5	XXX	3,575,223
14.2 NAIC 2	0	0	100,000	0	0	0	100,000	0.2	0	0.0	XXX	100,000
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	436,595	2,082,787	930,282	17,528	208,031	0	3,675,223	8.8	863,683	2.5	XXX	3,675,223
14.8 Line 14.7 as a % of Col. 7	11.9	56.7	25.3	0.5	5.7	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.0	5.0	2.2	0.0	0.5	0.0	8.8	XXX	XXX	XXX	XXX	8.8

(a) Includes $ 3,522,925 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 667,160 current year of bonds with Z designations and $ 273,170 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 989,992 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	1,138,452	292,669	0	0	0	XXX	1,431,121	3.4	777,977	2.3	1,431,121	0
1.02 Residential Mortgage-Backed Securities	59,295	139,538	64,642	3,144	18	XXX	266,637	0.6	330,681	1.0	266,637	0
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
1.05 Totals	1,197,746	432,207	64,642	3,144	18	XXX	1,697,757	4.0	1,108,658	3.2	1,697,757	0
2. All Other Governments												
2.01 Issuer Obligations						XXX	0	0.0	0	0.0		0
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	311,108	0	50,000	0	XXX	361,108	0.9	465,763	1.4	361,108	0
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
3.05 Totals	0	311,108	0	50,000	0	XXX	361,108	0.9	465,763	1.4	361,108	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	575,925	1,022,784	901,205	617,596	155,918	XXX	3,273,428	7.8	2,161,307	6.3	3,273,428	0
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
4.05 Totals	575,925	1,022,784	901,205	617,596	155,918	XXX	3,273,428	7.8	2,161,307	6.3	3,273,428	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	638,533	5,054,124	3,381,002	941,132	184,782	XXX	10,199,575	24.3	10,131,638	29.7	10,199,575	0
5.02 Residential Mortgage-Backed Securities	973,594	3,065,510	1,647,584	652,351	47,228	XXX	6,386,265	15.2	5,154,559	15.1	6,386,265	0
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
5.04 Other Loan-Backed and Structured Securities	0	342,795	0	0	0	XXX	342,795	0.8	350,140	1.0	342,795	0
5.05 Totals	1,612,127	8,462,429	5,028,586	1,593,483	232,010	XXX	16,928,635	40.3	15,636,338	45.8	16,928,635	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	199,671	6,816,334	3,219,637	737,849	706,950	XXX	11,680,440	27.8	8,975,995	26.3	10,488,579	1,191,861
6.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
6.03 Commercial Mortgage-Backed Securities	0	2,034,985	1,018,271	0	0	XXX	3,053,256	7.3	3,128,537	9.2	2,900,958	152,298
6.04 Other Loan-Backed and Structured Securities	2,558,012	1,957,755	444,629	17,528	0	XXX	4,977,924	11.9	2,687,632	7.9	2,646,861	2,331,063
6.05 Totals	2,757,683	10,809,073	4,682,537	755,377	706,950	XXX	19,711,621	47.0	14,792,164	43.3	16,036,398	3,675,223
7. Hybrid Securities												
7.01 Issuer Obligations						XXX	0	0.0	0	0.0		0
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX	0	0.0	0	0.0		0
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0	0	0.0		0
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0	0	0.0		0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0	0	0.0		0
10.02 Unaffiliated Bank Loans - Acquired						XXX	0	0.0	0	0.0		0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	2,552,581	13,497,018	7,501,845	2,346,577	1,047,651	XXX	26,945,671	64.2	XXX	XXX	25,753,810	1,191,861
11.02 Residential Mortgage-Backed Securities	1,032,888	3,205,048	1,712,225	655,495	47,246	XXX	6,652,902	15.9	XXX	XXX	6,652,902	0
11.03 Commercial Mortgage-Backed Securities	0	2,034,985	1,018,271	0	0	XXX	3,053,256	7.3	XXX	XXX	2,900,958	152,298
11.04 Other Loan-Backed and Structured Securities	2,558,012	2,300,549	444,629	17,528	0	XXX	5,320,719	12.7	XXX	XXX	2,989,655	2,331,063
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	6,143,480	21,037,601	10,676,971	3,019,600	1,094,897	0	41,972,548	100.0	XXX	XXX	38,297,326	3,675,223
11.09 Line 11.08 as a % of Col. 7	14.6	50.1	25.4	7.2	2.6	0.0	100.0	XXX	XXX	XXX	91.2	8.8
12. Total Bonds Prior Year												
12.01 Issuer Obligations	2,205,001	10,706,832	7,509,100	1,242,807	848,941	XXX	XXX	XXX	22,512,680	65.9	21,917,962	594,718
12.02 Residential Mortgage-Backed Securities	1,177,832	2,917,514	1,102,799	279,682	7,414	XXX	XXX	XXX	5,485,241	16.1	5,485,241	0
12.03 Commercial Mortgage-Backed Securities	0	1,076,998	2,051,539	0	0	XXX	XXX	XXX	3,128,537	9.2	2,975,771	152,766
12.04 Other Loan-Backed and Structured Securities	1,154,653	1,875,667	7,453	0	0	XXX	XXX	XXX	3,037,772	8.9	2,921,574	116,199
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	4,537,485	16,577,011	10,670,891	1,522,489	856,355	0	XXX	XXX	34,164,231	100.0	33,300,547	863,683
12.09 Line 12.08 as a % of Col. 9	13.3	48.5	31.2	4.5	2.5	0.0	XXX	XXX	100.0	XXX	97.5	2.5
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	2,552,581	12,998,840	7,016,192	2,346,577	839,619	XXX	25,753,810	61.4	21,917,962	64.2	25,753,810	XXX
13.02 Residential Mortgage-Backed Securities	1,032,888	3,205,048	1,712,225	655,495	47,246	XXX	6,652,902	15.9	5,485,241	16.1	6,652,902	XXX
13.03 Commercial Mortgage-Backed Securities	0	1,882,687	1,018,271	0	0	XXX	2,900,958	6.9	2,975,771	8.7	2,900,958	XXX
13.04 Other Loan-Backed and Structured Securities	2,121,417	868,238	0	0	0	XXX	2,989,655	7.1	2,921,574	8.6	2,989,655	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	5,706,886	18,954,814	9,746,689	3,002,072	886,865	0	38,297,326	91.2	33,300,547	97.5	38,297,326	XXX
13.09 Line 13.08 as a % of Col. 7	14.9	49.5	25.5	7.8	2.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	13.6	45.2	23.2	7.2	2.1	0.0	91.2	XXX	XXX	XXX	91.2	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	0	498,178	485,652	0	208,031	XXX	1,191,861	2.8	594,718	1.7	XXX	1,191,861
14.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities	0	152,298	0	0	0	XXX	152,298	0.4	152,766	0.4	XXX	152,298
14.04 Other Loan-Backed and Structured Securities	436,595	1,432,311	444,629	17,528	0	XXX	2,331,063	5.6	116,199	0.3	XXX	2,331,063
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	436,595	2,082,787	930,282	17,528	208,031	0	3,675,223	8.8	863,683	2.5	XXX	3,675,223
14.09 Line 14.08 as a % of Col. 7	11.9	56.7	25.3	0.5	5.7	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	1.0	5.0	2.2	0.0	0.5	0.0	8.8	XXX	XXX	XXX	XXX	8.8

Schedule DA - Verification - Short-Term Investments

NONE

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	3,809,433	0	3,809,433	0
2. Cost of cash equivalents acquired	35,277,556	989,989	34,287,567	0
3. Accrual of discount	3	3	0	0
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	30,070,007	0	30,070,007	0
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other than temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	9,016,985	989,992	8,026,993	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	9,016,985	989,992	8,026,993	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent 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
Home Office Building Land and Improvements	Sheboygan	WI	08/17/2021		7,131,204			111,257			(111,257)			1,821,741		(2,052,770)	(2,052,770)		(14,124)
0199999. Property Disposed					7,131,204	0	0	111,257	0	0	(111,257)	0	0	1,821,741	0	(2,052,770)	(2,052,770)	0	(14,124)
0399999 - Totals					7,131,204	0	0	111,257	0	0	(111,257)	0	0	1,821,741	0	(2,052,770)	(2,052,770)	0	(14,124)

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

N O N E

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
Joint Venture Interests - Other - Unaffiliated										
	Aberdeen Institutional Commingled Funds, LLC	Philadelphia	PA	Aberdeen Asset Management Inc.	08/24/2017			31,832		
	Crescent Senior Secured Floating Rate Fund	Dover	DE	Crescent Capital Group LP	05/01/2007			13,659		
2599999. Joint Venture Interests - Other - Unaffiliated							0	45,491	0	XXX
4899999. Total - Unaffiliated							0	45,491	0	XXX
4999999. Total - Affiliated							0	0	0	XXX
5099999 - Totals							0	45,491	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less 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
Joint Venture Interests - Other - Unaffiliated																			
	Aberdeen Institutional Commingled Funds, LLC	Philadelphia	PA	Aberdeen Asset Management Inc.	08/24/2017	02/06/2021	1,387,481	74,872				74,872			1,414,799		(79,386)	(79,386)	31,832
	Crescent Senior Secured Floating Rate Fund	Dover	DE	Crescent Capital Group LP	05/01/2007	05/25/2021	1,508,329	(416,616)				(416,616)			1,554,598		449,226	449,226	13,659
2599999. Joint Venture Interests - Other - Unaffiliated							2,895,810	(341,744)	0	0	0	(341,744)	0	0	2,969,397	0	369,839	369,839	45,491
4899999. Total - Unaffiliated							2,895,810	(341,744)	0	0	0	(341,744)	0	0	2,969,397	0	369,839	369,839	45,491
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							2,895,810	(341,744)	0	0	0	(341,744)	0	0	2,969,397	0	369,839	369,839	45,491

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-FR-4	UNITED STATES TREASURY				1.A	58,097	113.8906	66,829	58,678	61,222	3,423	(826)	0	0	2.375	0.698	JJ	644	1,331	11/04/2015	01/15/2025
912828-TE-0	UNITED STATES TREASURY				1.A	97,949	102.4375	117,015	114,231	114,342	6,663	(31)	0	0	0.125	0.094	JJ	66	136	01/28/2015	07/15/2022
912828-UH-1	UNITED STATES TREASURY				1.A	93,821	103.2344	117,487	113,806	115,100	6,640	455	0	0	0.125	0.595	JJ	66	136	08/06/2013	01/15/2023
912828-X3-9	UNITED STATES TREASURY				1.A	30,227	101.4375	34,601	34,110	34,118	1,990	(26)	0	0	0.125	0.037	AO	9	41	06/08/2017	04/15/2022
912828-XL-9	UNITED STATES TREASURY				1.A	100,088	108.6875	126,444	116,337	116,347	6,788	(4)	0	0	0.375	0.371	JJ	202	418	05/16/2016	07/15/2025
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						380,181	XXX	462,376	437,163	441,129	25,503	(432)	0	0	XXX	XXX	XXX	986	2,063	XXX	XXX
36179T-4P-7	G2 MA5330 - RMBS			4	1.A	45,241	106.1516	46,939	44,219	45,360	0	279	0	0	4.000	2.954	MON	147	1,769	07/25/2018	07/20/2048
36213N-HJ-8	GN 559233 - RMBS			4	1.A	229,120	114.7940	250,491	218,209	221,277	0	(313)	0	0	7.400	6.926	MON	1,346	16,147	04/18/2002	04/15/2032
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						274,361	XXX	297,430	262,428	266,637	0	(34)	0	0	XXX	XXX	XXX	1,493	17,916	XXX	XXX
0599999. Total - U.S. Government Bonds						654,541	XXX	759,806	699,591	707,766	25,503	(467)	0	0	XXX	XXX	XXX	2,479	19,979	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
13063B-4N-9	CALIFORNIA ST			2	1.C FE	169,622	105.7850	158,678	150,000	155,091	0	(3,984)	0	0	5.000	2.224	AO	1,875	7,500	03/29/2018	10/01/2027
13063C-ZY-9	CALIFORNIA ST	SD		2	1.C FE	162,393	114.6970	172,046	150,000	156,016	0	(1,183)	0	0	4.000	3.070	MS	2,000	6,000	03/10/2016	09/01/2032
57582R-G3-4	MASSACHUSETTS (COMMONWEALTH OF)			1,2	1.B FE	50,000	99.2520	49,626	50,000	50,000	0	0	0	0	2.514	2.514	JJ	629	1,229	06/26/2020	07/01/2041
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						382,015	XXX	380,349	350,000	361,108	0	(5,167)	0	0	XXX	XXX	XXX	4,504	14,729	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						382,015	XXX	380,349	350,000	361,108	0	(5,167)	0	0	XXX	XXX	XXX	4,504	14,729	XXX	XXX
016730-DB-6	ALLAN HANCOCK CALIF JT CMNTY COLLEGE DIS			2	1.C FE	80,872	95.1470	95,147	100,000	80,918	0	28	0	0	0.000	3.581	FA	0	0	05/06/2020	08/01/2047
115117-MP-5	BROWARD CNTY FLA WTR & SWR UTIL REV			1	1.B FE	140,446	109.2950	136,619	125,000	139,711	0	(735)	0	0	3.338	2.434	AO	1,043	4,173	01/08/2021	10/01/2037
179162-KM-3	CLACKAMAS CNTY ORE SCH DIST NO 62 C OREG				1.C FE	250,000	97.7290	244,323	250,000	250,000	0	0	0	0	1.672	1.672	JD	12	1,068	09/16/2021	06/30/2029
179162-KN-1	CLACKAMAS CNTY ORE SCH DIST NO 62 C OREG				1.C FE	250,000	97.6790	244,198	250,000	250,000	0	0	0	0	1.802	1.802	JD	13	1,151	09/16/2021	06/30/2030
181070-ET-6	CLARK CNTY NEV WTR RECLAMATION DIST			2	1.B FE	85,693	113.4940	85,121	75,000	80,199	0	(1,082)	0	0	4.000	2.367	JJ	1,500	3,000	08/04/2016	07/01/2032
199492-PD-5	COLUMBUS OHIO			2	1.A FE	53,051	110.7930	55,397	50,000	51,197	0	(318)	0	0	4.000	3.271	JJ	1,000	2,000	08/20/2015	07/01/2033
199492-QV-4	COLUMBUS OHIO			2	1.A FE	52,298	107.2580	53,629	50,000	50,982	0	(256)	0	0	3.000	2.430	FA	567	1,500	07/21/2016	08/15/2029
199492-QV-4	COLUMBUS OHIO	SD		2	1.A FE	130,745	107.2580	134,073	125,000	127,457	0	(641)	0	0	3.000	2.430	FA	1,417	3,750	07/21/2016	08/15/2029
235308-RA-3	DALLAS TEX INDPT SCH DIST			2	1.A FE	273,908	106.7040	266,760	250,000	250,000	0	(1,052)	0	0	6.450	6.450	FA	6,092	16,125	03/29/2018	02/15/2035
358775-4X-9	FRISCO TEX			2	1.A FE	277,590	100.5480	251,370	250,000	250,900	0	(7,306)	0	0	5.000	2.026	FA	4,722	12,500	03/29/2018	02/15/2024
49474F-QV-5	KING CNTY WASH	SD		2	1.A FE	135,711	114.6470	143,309	125,000	131,205	0	(1,041)	0	0	4.000	3.000	JD	417	5,000	06/02/2017	06/01/2035
529063-VT-3	LEXINGTON CNTY S C SCH DIST NO 001			2	1.C FE	50,748	99.7210	49,861	50,000	50,628	0	(81)	0	0	2.300	2.108	FA	479	1,150	07/08/2020	02/01/2037
613681-U7-8	MONTGOMERY CNTY TEX			2	1.B FE	90,261	109.8360	82,377	75,000	78,826	0	(1,700)	0	0	5.000	2.560	MS	1,250	3,750	09/17/2014	03/01/2026
758449-SD-5	REEDY CREEK IMPT DIST FLA			1	1.D FE	127,286	101.9160	127,395	125,000	127,256	0	(30)	0	0	2.397	2.202	JD	250	1,498	11/02/2021	06/01/2032
797508-FZ-6	SAN DIEGUITO CALIF UN HIGH SCH DIST			2	1.C FE	79,869	112.3890	84,292	75,000	76,891	0	(490)	0	0	4.000	3.249	FA	1,250	3,000	04/16/2015	08/01/2033
797508-GA-0	SAN DIEGUITO CALIF UN HIGH SCH DIST			2	1.C FE	53,067	112.3890	56,195	50,000	51,192	0	(309)	0	0	4.000	3.289	FA	833	2,000	04/16/2015	08/01/2034
806640-VV-7	SCHERTZ-CIBOLO-UNVL CITY TEX INDPT SCH D			2	1.A FE	77,090	100.3660	75,275	75,000	75,025	0	(290)	0	0	5.000	4.598	FA	1,563	3,750	08/08/2013	02/01/2041
850000-2F-6	SPRING TEX INDPT SCH DIST			2	1.C FE	117,165	111.5790	111,579	100,000	104,982	0	(1,800)	0	0	5.000	3.010	FA	1,889	5,000	06/25/2014	08/15/2025
882830-BH-4	TEXAS TRANSN COMMN			1,2	1.A FE	75,000	99.3940	74,546	75,000	75,000	0	0	0	0	2.472	2.472	AO	464	1,854	07/16/2020	10/01/2044
910678-ZH-7	UNITED INDPT SCH DIST TEX			2	1.A FE	59,713	112.0050	56,003	50,000	52,801	0	(1,016)	0	0	5.000	2.770	FA	944	2,500	06/24/2014	08/15/2026
932423-VM-5	WALLED LAKE MICH CONS SCH DIST				1.B FE	160,000	99.4570	159,131	160,000	160,000	0	0	0	0	1.338	1.338	MN	357	1,552	01/15/2021	05/01/2028
932423-VN-3	WALLED LAKE MICH CONS SCH DIST				1.B FE	110,000	97.3920	107,131	110,000	110,000	0	0	0	0	1.522	1.522	MN	279	1,214	01/15/2021	05/01/2029
932423-VS-2	WALLED LAKE MICH CONS SCH DIST			2	1.B FE	150,000	96.7130	145,070	150,000	150,000	0	0	0	0	1.902	1.902	MN	476	2,068	01/15/2021	05/01/2033
932423-VV-5	WALLED LAKE MICH CONS SCH DIST			2	1.B FE	150,000	99.0030	148,505	150,000	150,000	0	0	0	0	2.222	2.222	MN	556	2,416	01/15/2021	05/01/2036
93974C-6K-1	WASHINGTON ST			2	1.B FE	59,749	105.0310	52,516	50,000	51,374	0	(1,237)	0	0	5.000	2.415	FA	1,042	2,500	09/10/2014	02/01/2025
971567-QF-2	WILMINGTON DEL			2	1.C FE	120,531	115.8020	115,802	100,000	108,544	0	(2,093)	0	0	5.000	2.640	MN	833	5,000	11/06/2015	11/01/2028
971567-QG-0	WILMINGTON DEL			2	1.C FE	89,745	116.4810	87,361	75,000	81,152	0	(1,503)	0	0	5.000	2.730	MN	625	3,750	11/06/2015	11/01/2029
971567-QL-9	WILMINGTON DEL			2	1.C FE	58,547	115.7570	57,879	50,000	53,593	0	(872)	0	0	5.000	3.000	MN	417	2,500	11/06/2015	11/01/2033
982696-QQ-2	WYANDOTTE CNTY KANS UNI SCH DIST NO 500	SD		2	1.D FE	56,869	118.4510	59,226	50,000	53,595	0	(702)	0	0	5.000	3.323	MS	833	2,500	12/02/2016	09/01/2027
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						3,415,951	XXX	3,360,082	3,220,000	3,273,428	0	(24,526)	0	0	XXX	XXX	XXX	31,120	98,270	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						3,415,951	XXX	3,360,082	3,220,000	3,273,428	0	(24,526)	0	0	XXX	XXX	XXX	31,120	98,270	XXX	XXX
010268-CT-5	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R			1	1.C FE	125,241	100.7960	125,995	125,000	125,237	0	(4)	0	0	2.056	2.034	MS	550	0	11/02/2021	09/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
01179R-EE-9	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1.F FE	106,216	110.6420	99,578	90,000	94,376	0	(1,725)	0	0	5.000	2.900	JD	375	4,500	06/18/2014	06/01/2026
040484-MS-3	ARIZONA BRD REGENTS UNIV ARIZ SYS REV			2	1.D FE	57,242	114.4390	57,220	50,000	52,724	0	(742)	0	0	5.000	3.300	JD	208	2,500	04/22/2015	06/01/2040
047870-MY-3	ATLANTA GA WTR & WASTEWTR REV			2	1.C FE	148,675	115.3400	144,175	125,000	133,566	0	(2,419)	0	0	5.000	2.830	MN	1,042	6,250	03/23/2015	11/01/2030
083389-EN-2	BENTON WASH REGL PUB WTR AUTH ARK WTR RE			2	1.C FE	107,021	104.1620	104,162	100,000	106,318	0	(703)	0	0	2.750	1.870	AO	688	2,750	01/21/2021	10/01/2033
114894-ZW-1	BROWARD CNTY FLA ARPT SYS REV			2	1.E FE	249,993	105.0000	262,500	250,000	249,991	0	0	0	0	3.477	3.477	AO	2,173	8,693	11/05/2019	10/01/2043
13034A-M6-4	CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV			1,2	1.A FE	101,579	97.6760	97,676	100,000	101,434	0	(145)	0	0	2.086	1.907	AO	522	1,646	01/12/2021	10/01/2033
160131-CX-4	CHARLESTON EDL EXCELLENCE FING CORP S C			2	1.D FE	89,020	107.9730	80,980	75,000	78,169	0	(1,591)	0	0	5.000	2.720	JD	313	3,750	07/23/2014	12/01/2026
160131-DB-1	CHARLESTON EDL EXCELLENCE FING CORP S C			2	1.D FE	280,003	108.9590	272,398	250,000	260,644	0	(5,346)	0	0	5.000	2.703	JD	1,042	12,500	03/29/2018	12/01/2030
161045-LQ-0	CHARLOTTE N C WTR & SWR SYS REV			2	1.A FE	206,049	100.4030	175,705	175,000	175,000	0	(3,148)	0	0	5.000	5.000	JD	729	8,750	07/21/2011	12/01/2022
167727-VX-1	CHICAGO ILL WASTEWATER TRANSMISSION REV			1	1.F FE	271,770	118.9530	297,383	250,000	266,026	0	(1,630)	0	0	5.480	4.516	JJ	6,850	13,700	03/29/2018	01/01/2030
186427-CW-8	CLEVELAND OHIO WTR REV	SD		2	1.C FE	264,590	107.3440	268,360	250,000	255,356	0	(2,565)	0	0	4.000	2.890	JJ	5,000	10,000	03/29/2018	01/01/2031
186427-CX-6	CLEVELAND OHIO WTR REV			2	1.C FE	78,270	107.3440	80,508	75,000	75,847	0	(403)	0	0	4.000	3.411	JJ	1,500	3,000	04/15/2015	01/01/2032
196707-JW-4	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS			2	1.F FE	167,157	100.7710	151,157	150,000	150,737	0	(4,486)	0	0	5.000	1.956	MS	2,500	7,500	03/29/2018	03/01/2027
196707-QV-8	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS			2	1.F FE	283,428	105.5510	263,878	250,000	258,212	0	(6,905)	0	0	5.000	2.124	MS	4,167	12,500	03/29/2018	03/01/2029
196707-QZ-9	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS			2	1.F FE	283,428	105.5700	263,925	250,000	258,212	0	(6,905)	0	0	5.000	2.124	MS	4,167	12,500	03/29/2018	03/01/2033
20281P-JN-3	COMMONWEALTH FING AUTH PA REV			2	1.E FE	282,868	111.6780	279,195	250,000	266,514	0	(4,532)	0	0	5.000	2.952	JD	1,042	12,500	03/29/2018	06/01/2032
20281P-KV-3	COMMONWEALTH FING AUTH PA REV				1.E FE	109,354	112.0380	112,038	100,000	108,717	0	(406)	0	0	3.657	2.982	JD	305	3,657	06/01/2020	06/01/2038
207758-NX-7	CONNECTICUT ST SPL TAX OBLIG REV			2	1.D FE	56,114	104.5490	52,275	50,000	50,770	0	(744)	0	0	5.000	3.420	JJ	1,250	2,500	12/03/2013	01/01/2026
220245-L8-5	CORPUS CHRISTI TEX UTIL SYS REV			2	1.D FE	51,300	103.0320	51,516	50,000	51,117	0	(133)	0	0	2.809	2.482	JJ	648	1,377	08/12/2020	07/15/2040
220245-L9-3	CORPUS CHRISTI TEX UTIL SYS REV			2	1.D FE	75,000	103.9920	77,994	75,000	75,000	0	0	0	0	2.859	2.859	JJ	989	2,103	07/01/2020	07/15/2043
235036-V9-8	DALLAS FORT WORTH TEX INTL ARPT REV			2	1.E FE	58,967	107.0280	53,514	50,000	52,354	0	(1,240)	0	0	5.250	2.600	MN	438	2,625	04/29/2016	11/01/2029
25484J-CU-2	DISTRICT COLUMBIA UNIV REV			2	1.G FE	59,214	119.8660	59,933	50,000	55,074	0	(883)	0	0	5.000	2.901	AO	625	2,500	01/06/2017	04/01/2028
25484J-DH-0	DISTRICT COLUMBIA UNIV REV			2	1.G FE	234,724	116.5780	233,156	200,000	219,799	0	(3,441)	0	0	5.000	2.949	AO	2,500	10,000	06/01/2017	04/01/2036
403757-BL-0	GWINNETT CNTY GA URBAN REDEV AGY REV			2	1.A FE	135,000	100.0830	135,112	135,000	135,000	0	0	0	0	2.150	2.150	MS	968	1,371	03/03/2021	09/01/2036
414005-WJ-3	HARRIS CNTY TEX			2	1.C FE	58,308	118.7870	59,394	50,000	54,280	0	(851)	0	0	5.000	3.002	FA	944	2,500	12/20/2016	08/15/2029
48507T-FX-6	KANSAS CITY MO SAN SWR SYS REV			2	1.C FE	105,195	107.7840	107,784	100,000	101,924	0	(600)	0	0	4.000	3.321	JJ	2,000	4,000	01/28/2016	01/01/2040
485429-Z7-2	KANSAS ST DEV FIN AUTH REV			1	1.E FE	62,407	132.3350	66,168	50,000	61,891	0	(329)	0	0	4.927	3.435	AO	520	2,464	05/28/2020	04/15/2045
495289-D9-8	KING CNTY WASH SWR REV			2	1.B FE	78,804	102.3840	76,788	75,000	75,257	0	(498)	0	0	5.000	4.300	JJ	1,875	3,750	09/12/2013	01/01/2030
495289-X4-7	KING CNTY WASH SWR REV			2	1.B FE	58,221	113.4380	56,719	50,000	52,804	0	(880)	0	0	5.000	3.030	JJ	1,250	2,500	04/15/2015	07/01/2038
495289-X8-8	KING CNTY WASH SWR REV			2	1.B FE	87,462	113.5730	85,180	75,000	79,250	0	(1,334)	0	0	5.000	3.010	JJ	1,875	3,750	04/17/2015	07/01/2036
534272-D7-1	LINCOLN NEB ELEC SYS REV			2	1.C FE	89,417	116.2560	87,192	75,000	80,582	0	(1,427)	0	0	5.000	2.845	MS	1,250	3,750	04/15/2015	09/01/2033
544445-BT-5	LOS ANGELES CALIF DEPT ARPTS ARPT REV			2	1.D FE	114,578	115.6460	115,646	100,000	107,365	0	(1,548)	0	0	5.000	3.181	MN	639	5,000	01/06/2017	05/15/2029
54466H-DP-8	LOS ANGELES CNTY CALIF MET TRANSN AUTH S			2	1.B FE	58,787	117.6090	58,805	50,000	54,386	0	(919)	0	0	5.000	2.870	JD	208	2,500	12/02/2016	06/01/2028
545149-KG-0	LOS ANGELES CNTY CALIF SANTN DISTS FING			2	1.E FE	135,945	110.8570	138,571	125,000	130,657	0	(1,094)	0	0	4.000	2.971	AO	1,250	5,000	10/13/2016	10/01/2032
54628C-MW-9	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &			1	1.E FE	50,000	94.2570	47,129	50,000	50,000	0	0	0	0	2.587	2.587	FA	539	1,232	07/31/2020	02/01/2043
546486-AV-3	LOUISIANA ST HWY IMPT REV			2	1.C FE	105,410	106.8820	106,882	100,000	100,976	0	(637)	0	0	5.000	4.300	JD	222	5,000	12/11/2013	06/15/2033
54651T-BD-6	LOUISIANA ST TRANSN AUTH			1	1.E FE	50,000	99.1460	49,573	50,000	50,000	0	0	0	0	1.648	1.648	FA	311	451	01/07/2021	02/15/2028
546540-RE-7	LOUISIANA ST UNIV & AGRIC & MECHANICAL C				1.E FE	75,000	102.4970	76,873	75,000	75,000	0	0	0	0	2.596	2.596	JJ	974	1,947	12/06/2019	07/01/2027
546589-R6-1	LOUISVILLE & JEFFERSON CNTY KY MET SWR D			2	1.D FE	99,677	94.0760	94,076	100,000	99,693	0	16	0	0	2.380	2.404	MN	304	2,578	03/03/2021	05/15/2037
56185P-CF-8	MANATEE CNTY FLA SCH DIST SALES TAX REV			2	1.F FE	87,138	121.6480	91,236	75,000	81,772	0	(1,171)	0	0	5.000	3.121	AO	938	3,750	02/02/2017	10/01/2028
575831-FH-0	MASSACHUSETTS ST COLLEGE BLDG AUTH REV			1,2	1.D FE	250,000	106.6970	266,743	250,000	250,000	0	0	0	0	3.273	3.273	MN	1,364	8,183	11/01/2019	05/01/2039
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1.C FE	51,632	104.4800	52,240	50,000	51,347	0	(151)	0	0	3.395	3.004	AO	358	1,698	02/04/2020	10/15/2040
576000-ZW-6	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1.B FE	75,562	102.3640	76,773	75,000	75,500	0	(51)	0	0	2.950	2.860	MN	283	2,440	09/30/2020	05/15/2043
590494-AX-8	MESA ARIZ EXCISE TAX REV			2	1.D FE	52,853	102.2980	51,149	50,000	50,193	0	(375)	0	0	5.000	4.210	JJ	1,250	2,500	10/09/2013	07/01/2032
592190-MG-4	METROPOLITAN NASHVILLE ARPT AUTH TENN AR			2	1.E FE	96,888	113.2310	90,585	80,000	86,873	0	(1,860)	0	0	5.000	2.425	JJ	2,000	4,000	04/15/2016	07/01/2027
59333P-H8-4	MIAMI-DADE CNTY FLA AVIATION REV			2	1.F FE	57,814	111.7050	55,853	50,000	52,457	0	(844)	0	0	5.000	3.119	AO	625	2,500	01/15/2015	10/01/2034
59334D-LS-1	MIAMI-DADE CNTY FLA WTR & SWR REV			2	1.D FE	107,945	105.4830	105,483	100,000	106,911	0	(799)	0	0	3.490	2.503	AO	873	3,490	09/29/2020	10/01/2042
59334P-JT-5	MIAMI-DADE CNTY FLA TRAN SYS SALES SURTA			2	1.C FE	72,797	98.8380	74,129	75,000	72,889	0	76	0	0	2.600	2.781	JJ	975	1,614	10/01/2020	07/01/2042
594612-DJ-9	MICHIGAN ST				1.F FE	86,381	122.0680	91,551	75,000	81,235	0	(1,084)	0	0	5.000	3.250	MS	1,104	3,750	12/02/2016	03/15/2027
594615-FM-3	MICHIGAN ST BLDG AUTH REV			2	1.D FE	90,188	118.1990	88,649	75,000	82,801	0	(1,509)	0	0	5.000	2.670	AO	792	3,750	10/27/2016	10/15/2031
594615-FN-1	MICHIGAN ST BLDG AUTH REV	SD		2	1.D FE	185,832	118.1940	177,291	150,000	167,958	0	(3,507)	0	0	5.000	2.341	AO	1,583	7,500	07/25/2016	10/15/2032
60416S-5D-8	MINNESOTA ST HSG FIN AGY			2	1.B FE	40,000	101.6470	40,659	40,000	40,000	0	0	0	0	3.237	3.237	JJ	728	1,425	01/24/2020	01/01/2040
631060-CW-8	NARRAGANSETT R I BAY COMMN WASTEWATER SY			1,2	1.D FE	103,565	101.3740	101,374	100,000	103,270	0	(295)	0	0	2.464	2.050	MS	821	2,464	02/18/2021	09/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
63968A-P2-5	NEBRASKA PUB PWR DIST REV			2	1.E FE	87,251	116.1080	87,081	75,000	80,829	0	(1,354)	0	0	5.000	2.927	JJ	1,875	3,750	12/20/2016	01/01/2027
646140-DP-5	NEW JERSEY ST TPK AUTH TPK REV				1.F FE	125,000	98.5340	123,168	125,000	125,000	0	0	0	0	1.047	1.047	JJ	654	534	01/22/2021	01/01/2026
646140-DR-1	NEW JERSEY ST TPK AUTH TPK REV				1.F FE	126,051	97.6100	122,013	125,000	125,918	0	(133)	0	0	1.483	1.355	JJ	927	757	01/26/2021	01/01/2028
64989K-LJ-3	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML			1	1.C FE	50,000	101.4910	50,746	50,000	50,000	0	0	0	0	2.818	2.818	MN	180	1,409	04/30/2020	11/15/2039
64990G-JY-9	NEW YORK STATE DORMITORY AUTHORITY			1,2	1.D FE	54,108	111.0900	55,545	50,000	53,477	0	(403)	0	0	4.294	3.242	JJ	1,074	2,147	05/29/2020	07/01/2044
650035-ZA-9	NEW YORK ST URBAN DEV CORP REV			2	1.B FE	57,511	105.1490	52,575	50,000	51,141	0	(919)	0	0	5.000	3.050	MS	736	2,500	05/06/2014	03/15/2028
660043-DS-6	NORTH HUDSON SEW AUTH N J GROSS REV LEAS			2	1.F FE	52,423	107.3680	53,684	50,000	51,984	0	(235)	0	0	3.696	3.093	JD	154	1,848	02/05/2020	06/01/2039
660043-DT-4	NORTH HUDSON SEW AUTH N J GROSS REV LEAS			2	1.F FE	52,645	108.0030	54,002	50,000	52,165	0	(256)	0	0	3.796	3.137	JD	158	1,898	01/30/2020	06/01/2044
67760H-NH-0	OHIO ST TPK COMMN TPK REV			2	1.C FE	75,435	103.3180	77,489	75,000	75,363	0	(39)	0	0	3.196	3.128	FA	906	2,397	02/06/2020	02/15/2048
686543-TX-7	ORLANDO & ORANGE CNTY EXPWY AUTH FLA EXP			2	1.E FE	86,927	107.0100	80,258	75,000	77,017	0	(1,293)	0	0	5.000	3.150	JJ	1,875	3,750	05/20/2013	07/01/2029
709223-2E-0	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.E FE	180,621	104.3610	156,542	150,000	153,067	0	(3,268)	0	0	5.000	2.721	JD	625	7,500	07/27/2012	12/01/2026
73358W-TM-6	PORT AUTH N Y & N J				1.E FE	58,899	107.5740	53,787	50,000	51,849	0	(1,073)	0	0	5.000	2.710	MS	833	2,500	11/12/2014	09/01/2023
73358W-YF-5	PORT AUTH N Y & N J			2	1.E FE	258,185	115.4100	259,673	225,000	238,915	0	(3,402)	0	0	5.000	3.250	AO	2,375	11,250	11/05/2015	10/15/2030
73474T-AT-7	PORT MORROW ORE TRANSMISSION FACS REV			1	1.C FE	125,000	97.6660	122,083	125,000	125,000	0	0	0	0	2.543	2.543	MS	1,060	3,179	06/12/2020	09/01/2040
74265L-M6-2	PRIVATE COLLEGES & UNIVS AUTH GA REV			2	1.C FE	76,422	118.5850	77,080	65,000	71,193	0	(1,202)	0	0	5.000	2.840	AO	813	3,250	06/01/2017	10/01/2038
762232-BW-5	RHODE ISLAND ST COMM CORP REV			2	1.F FE	60,866	128.6100	64,305	50,000	59,303	0	(987)	0	0	5.000	2.520	MN	319	2,500	05/06/2020	05/15/2035
76913C-BF-5	RIVERSIDE CNTY CALIF PENSION OBLIG			1	1.F FE	75,000	114.2180	85,664	75,000	75,000	0	0	0	0	3.818	3.818	FA	1,082	2,864	04/23/2020	02/15/2038
786089-JR-4	SACRAMENTO CALIF WTR REV			1,2	1.D FE	75,000	104.4050	78,304	75,000	75,000	0	0	0	0	3.180	3.180	MS	795	2,385	04/24/2020	09/01/2042
795576-FP-7	SALT LAKE CITY UTAH ARPT REV			2	1.F FE	115,469	119.3560	119,356	100,000	108,849	0	(1,448)	0	0	5.000	3.231	JJ	2,500	5,000	02/09/2017	07/01/2030
79574C-AS-2	SALT RIV PROJ AGRIC IMPT & PWR DIST ARIZ			2	1.B FE	57,280	113.6150	56,808	50,000	52,756	0	(751)	0	0	5.000	3.280	JD	208	2,500	05/26/2015	12/01/2035
79765R-4U-0	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1	1.D FE	50,000	103.8030	51,902	50,000	50,000	0	0	0	0	2.593	2.592	MN	216	1,297	12/13/2019	11/01/2029
79765R-4W-6	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	125,000	103.7200	129,650	125,000	125,000	0	0	0	0	2.803	2.802	MN	584	3,504	12/13/2019	11/01/2031
79765R-5A-3	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	54,892	103.3180	51,659	50,000	54,215	0	(490)	0	0	3.303	2.129	MN	275	1,652	08/06/2020	11/01/2039
80168A-DF-1	SANTA CLARA VY CALIF WTR DIST WTR SYS RE			1,2	1.B FE	100,000	102.3440	102,344	100,000	100,000	0	0	0	0	2.967	2.967	JD	247	2,967	10/01/2020	06/01/2050
837227-7M-3	SOUTH CENTRAL REGIONAL WATER AUTHORITY			2	1.D FE	51,087	102.5420	51,271	50,000	50,895	0	(103)	0	0	3.390	3.123	FA	706	1,695	02/06/2020	08/01/2039
837227-7N-1	SOUTH CENTRAL REGIONAL WATER AUTHORITY			2	1.D FE	51,123	102.7010	51,351	50,000	50,925	0	(106)	0	0	3.500	3.223	FA	729	1,750	02/06/2020	08/01/2043
882117-2L-7	TEXAS A & M UNIV PERM UNIV FD			2	1.A FE	176,964	115.0280	172,542	150,000	163,623	0	(3,678)	0	0	5.250	2.523	JJ	3,938	7,875	03/29/2018	07/01/2031
88278P-TQ-7	TEXAS ST UNIV SYS FING REV			2	1.C FE	169,823	109.0000	163,500	150,000	157,676	0	(3,346)	0	0	5.000	2.593	MS	2,208	7,500	03/29/2018	03/15/2029
89602N-E9-1	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			2	1.E FE	91,694	106.0070	79,505	75,000	77,477	0	(1,756)	0	0	5.000	2.531	MN	479	3,750	01/11/2013	11/15/2025
91412H-JU-8	UNIVERSITY CALIF REVS			1,2	1.C FE	100,000	97.7010	97,701	100,000	100,000	0	0	0	0	2.147	2.147	MN	274	1,461	02/24/2021	05/15/2033
91412H-LD-3	UNIVERSITY CALIF REVS			1	1.D FE	125,000	99.9880	124,985	125,000	125,000	0	0	0	0	2.592	2.592	MN	414	2,205	02/26/2021	05/15/2034
91412H-LF-8	UNIVERSITY CALIF REVS			1	1.D FE	100,000	100.6020	100,602	100,000	100,000	0	0	0	0	2.742	2.742	MN	350	1,866	02/26/2021	05/15/2036
914437-UT-3	UNIVERSITY MASS BLDG AUTH REV			2	1.C FE	104,217	106.3170	106,317	100,000	103,489	0	(390)	0	0	3.504	3.000	MN	584	3,504	02/11/2020	11/01/2044
915200-UK-3	UNIVERSITY VT & ST AGRIC COLLEGE			2	1.E FE	89,705	111.4410	83,581	75,000	79,474	0	(1,548)	0	0	5.000	2.731	AO	938	3,750	09/19/2014	10/01/2025
915200-UL-1	UNIVERSITY VT & ST AGRIC COLLEGE			2	1.E FE	59,278	110.8790	55,440	50,000	52,833	0	(978)	0	0	5.000	2.841	AO	625	2,500	09/19/2014	10/01/2026
917567-EY-1	UTAH TRAN AUTH SALES TAX REV			1,2	1.D FE	50,546	105.2190	52,610	50,000	50,449	0	(49)	0	0	3.393	3.264	JD	75	1,697	12/12/2019	12/15/2036
928075-JL-5	VIRGINIA PORT AUTH COMWLTH PORT FD REV			1,2	1.B FE	50,000	100.9040	50,452	50,000	50,000	0	0	0	0	2.449	2.449	JJ	612	1,112	07/22/2020	07/01/2040
92812U-K5-6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - C				1.A FE	51,268	105.3900	54,031	51,268	51,268	0	0	0	0	2.750	2.740	MON	117	1,410	04/25/2013	04/25/2042
92812V-D8-6	VIRGINIA ST HSG DEV AUTH			2	1.B FE	75,000	106.3720	79,779	75,000	75,000	0	0	0	0	3.741	3.741	JD	234	2,806	05/21/2020	06/01/2050
928172-7B-5	VIRGINIA ST PUB BLDG AUTH PUB FACS REV			1	1.B FE	53,235	106.8130	53,407	50,000	53,032	0	(122)	0	0	3.273	2.850	FA	682	1,637	04/28/2020	08/01/2040
940093-7A-9	WASHINGTON ST UNIV REVS			2	1.E FE	206,852	112.9110	197,594	175,000	186,308	0	(3,276)	0	0	5.000	2.900	AO	2,188	8,750	02/12/2015	04/01/2029
940093-7B-7	WASHINGTON ST UNIV REVS			2	1.E FE	100,065	112.7530	95,840	85,000	90,357	0	(1,550)	0	0	5.000	2.950	AO	1,063	4,250	02/12/2015	04/01/2030
940094-CM-5	WASHINGTON ST UNIV REVS			2	1.A	112,068	110.4450	110,445	100,000	104,750	0	(2,022)	0	0	5.000	2.803	AO	1,250	5,000	03/29/2018	04/01/2031
940094-DA-0	WASHINGTON ST UNIV REVS			2	1.E FE	56,034	108.9300	54,465	50,000	52,375	0	(1,011)	0	0	5.000	2.803	AO	625	2,500	03/29/2018	04/01/2031
97712D-QR-0	WISCONSIN ST HEALTH & EDL FACS AUTH REV	SD		2	1.B FE	217,044	113.1720	226,344	200,000	208,135	0	(1,718)	0	0	4.000	3.000	MN	1,022	8,000	06/09/2016	11/15/2039
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						10,741,002	XXX	10,618,293	9,821,268	10,199,575	0	(110,671)	0	0	XXX	XXX	XXX	108,027	393,009	XXX	XXX
3131X6-JS-0	FH ZK2973 - RMBS			4	1.A	17,391	104.1004	18,070	17,359	17,337	0	(6)	0	0	3.500	3.425	MON	51	608	01/26/2011	02/01/2026
3131XJ-DM-1	FH ZL2808 - RMBS			4	1.A	15,232	107.3181	15,823	14,744	15,374	0	179	0	0	3.500	2.478	MON	43	516	02/23/2012	03/01/2042
3131XQ-TK-2	FH ZL8654 - RMBS			4	1.A	24,413	109.0087	25,079	23,006	24,545	0	(30)	0	0	4.000	2.327	MON	77	920	11/05/2014	11/01/2044
3131Y0-2A-9	FH ZM6169 - RMBS			4	1.A	84,111	107.3679	86,374	80,447	84,678	0	785	0	0	4.500	2.861	MON	302	3,620	04/26/2018	04/01/2048
31329K-X3-3	FH ZA2498 - RMBS			4	1.A	42,999	106.2356	45,496	42,825	43,012	0	65	0	0	3.500	3.332	MON	125	1,499	05/24/2018	03/01/2038
3132A1-XW-9	FH ZS1593 - RMBS			4	1.A	6,568	113.6828	7,028	6,182	6,583	0	28	0	0	5.500	3.561	MON	28	340	02/26/2010	08/01/2037
3132A4-NN-4	FH ZS3997 - RMBS			4	1.A	29,091	111.2460	30,540	27,453	28,932	0	160	0	0	4.000	2.599	MON	92	1,098	09/26/2014	08/01/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3132A5-E8-4	FH ZS4659 - RMBS			4	1.A	292,103	106.3869	304,848	286,547	293,574	0	2,021	0	0	3.500	2.841	MON	836	10,029	03/30/2018	04/01/2046
3132A9-MU-8	FH ZS8471 - RMBS			4	1.A	13,549	103.5160	13,511	13,052	13,290	0	(13)	0	0	2.500	1.592	MON	27	326	09/11/2012	09/01/2027
3132A9-R3-3	FH ZS8606 - RMBS			4	1.A	368,118	104.8490	386,722	368,837	367,802	0	(33)	0	0	3.000	3.045	MON	922	11,065	03/29/2018	04/01/2031
3132D5-6Z-0	FH SB8088 - RMBS			4	1.A	1,423,823	100.4554	1,395,953	1,389,625	1,423,221	0	(602)	0	0	1.500	0.940	MON	1,737	17,370	01/21/2021	02/01/2036
3132DV-7B-5	FH SD8090 - RMBS			4	1.A	282,796	99.8157	273,970	274,476	283,446	0	937	0	0	2.000	1.530	MON	457	5,490	08/28/2020	09/01/2050
3133A8-MR-5	FH QB2168 - RMBS			4	1.A	397,302	99.8162	383,277	383,982	399,166	0	2,377	0	0	2.000	1.438	MON	640	7,680	08/11/2020	08/01/2050
3133GB-GD-0	FH QN4696 - RMBS			4	1.A	307,067	102.4969	301,406	294,064	306,714	0	(353)	0	0	2.000	0.989	MON	490	4,901	01/21/2021	12/01/2035
3133KY-U6-4	FH RB5105 - RMBS			4	1.A	469,479	101.0702	459,290	454,426	468,801	0	(678)	0	0	2.000	1.371	MON	757	6,816	02/18/2021	03/01/2041
3136AE-PS-0	FNR 2013-63 PD - CMO/RMBS			4	1.A	37,930	99.7254	38,921	39,028	38,284	0	0	0	0	2.000	2.607	MON	65	781	10/31/2013	05/25/2043
3136AE-ZQ-3	FNR 2013-56 P - CMO/RMBS			4	1.A	61,660	102.4941	63,937	62,382	61,799	0	7	0	0	2.500	2.721	MON	130	1,560	11/12/2013	06/25/2043
31371N-XK-6	FN 257282 - RMBS			4	1.A	5,393	111.6249	6,081	5,447	5,406	0	(1)	0	0	5.500	5.757	MON	25	300	07/21/2008	07/01/2028
3137A5-SG-0	FHR 3786 HE - CMO/RMBS			4	1.A	622	99.9486	600	600	600	0	(2)	0	0	2.500	1.697	MON	1	16	04/12/2012	03/15/2038
3138AB-NC-9	FN AH9386 - RMBS			4	1.A	98,187	109.0802	103,705	95,073	98,046	0	326	0	0	4.000	3.202	MON	317	3,803	03/29/2018	04/01/2041
3138EN-HG-7	FN AL5630 - RMBS			4	1.A	28,261	109.7702	29,231	26,630	27,928	0	198	0	0	4.000	2.735	MON	89	1,065	08/27/2014	08/01/2044
3138X3-BX-9	FN AU3653 - RMBS			4	1.A	48,502	108.4006	50,006	46,131	47,913	0	205	0	0	4.000	3.037	MON	154	1,845	11/01/2013	09/01/2043
3138XW-AM-0	FN AW6311 - RMBS			4	1.A	11,588	109.6535	12,053	10,992	11,577	0	120	0	0	4.000	2.642	MON	37	440	07/24/2014	06/01/2044
3138XX-H7-4	FN AW7453 - RMBS			4	1.A	16,635	109.6827	17,130	15,618	16,599	0	190	0	0	4.000	2.410	MON	52	625	10/14/2014	09/01/2044
3138Y6-MY-7	FN AX4874 - RMBS			4	1.A	33,499	108.3552	34,243	31,603	32,849	0	278	0	0	3.500	2.458	MON	92	1,106	01/15/2015	12/01/2044
3140FP-C9-8	FN BE3695 - RMBS			4	1.A	81,043	105.9320	84,039	79,333	82,268	0	988	0	0	3.500	2.495	MON	231	2,777	05/30/2019	06/01/2047
3140FP-DG-1	FN BE3702 - RMBS			4	1.A	152,513	107.3920	156,219	145,466	153,225	0	1,949	0	0	4.000	2.457	MON	485	5,819	12/06/2017	06/01/2047
3140JQ-TE-3	FN BN7748 - RMBS			4	1.A	164,900	106.7865	169,483	158,712	165,662	0	1,302	0	0	3.500	2.120	MON	463	5,555	09/27/2019	09/01/2049
3140QA-NN-6	FN CA3096 - RMBS			4	1.A	165,231	107.5140	169,452	157,609	169,969	0	2,642	0	0	4.500	1.916	MON	591	7,092	03/22/2019	02/01/2049
3140QK-QX-9	FN CB0469 - RMBS			4	1.A	498,304	103.2375	491,035	475,637	496,500	0	(1,804)	0	0	2.500	1.530	MON	991	5,945	06/03/2021	05/01/2041
3140X4-H2-5	FN FM1148 - RMBS			4	1.A	51,668	105.6649	53,182	50,331	52,644	0	816	0	0	3.500	2.206	MON	147	1,762	06/26/2019	12/01/2048
3140X4-M4-5	FN FM1278 - RMBS			4	1.A	73,466	105.3791	75,657	71,795	73,573	0	198	0	0	3.000	2.155	MON	179	2,154	07/30/2019	07/01/2034
3140X7-4F-3	FN FM4421 - RMBS			4	1.A	765,542	102.9466	753,712	732,139	763,307	0	(2,163)	0	0	2.000	0.960	MON	1,220	14,643	12/09/2020	10/01/2035
3140X9-V5-1	FN FM6035 - RMBS			4	1.A	229,544	102.4969	226,430	220,914	229,139	0	(405)	0	0	2.000	1.112	MON	368	3,314	02/19/2021	02/01/2036
31410L-UV-2	FN 890796 - RMBS			4	1.A	72,755	107.1732	76,235	71,133	72,712	0	311	0	0	3.500	2.887	MON	207	2,490	01/17/2018	12/01/2045
31418R-P7-0	FN AD4045 - RMBS			4	1.A	9,715	112.0074	10,476	9,353	9,792	0	73	0	0	5.000	3.843	MON	39	468	04/27/2010	04/01/2040
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						6,381,003	XXX	6,369,215	6,182,949	6,386,265	0	10,065	0	0	XXX	XXX	XXX	12,468	135,835	XXX	XXX
040588-F4-2	ARIZONA ST CTFS PARTN			2	1.D FE	87,398	112.5410	84,406	75,000	79,673	0	(1,620)	0	0	5.000	2.634	AO	938	3,750	12/20/2016	10/01/2024
19668Q-GZ-2	COLORADO ST BLDG EXCELLENT SCHS TODAY CT			2	1.D FE	283,923	110.0500	275,125	250,000	263,122	0	(5,726)	0	0	5.000	2.533	MS	3,681	12,500	03/29/2018	03/15/2026
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						371,321	XXX	359,531	325,000	342,795	0	(7,346)	0	0	XXX	XXX	XXX	4,618	16,250	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						17,493,326	XXX	17,347,038	16,329,217	16,928,635	0	(107,952)	0	0	XXX	XXX	XXX	125,112	545,094	XXX	XXX
009279-AC-4	AIRBUS SE		C	1,2	1.F FE	208,854	116.1579	232,316	200,000	208,031	0	(195)	0	0	3.950	3.701	AO	1,778	7,900	06/15/2017	04/10/2047
010392-FQ-6	ALABAMA POWER CO			1,2	1.E FE	194,866	100.3047	200,609	200,000	199,671	0	1,333	0	0	2.450	3.137	MS	1,239	4,900	03/29/2018	03/30/2022
023608-AL-6	AMEREN CORP			1,2	2.B FE	99,981	100.4121	100,412	100,000	99,981	0	0	0	0	1.950	1.954	MS	233	0	11/15/2021	03/15/2027
025816-CN-7	AMERICAN EXPRESS CO			2	1.G FE	193,396	106.8768	213,754	200,000	195,863	0	689	0	0	3.300	3.731	MN	1,063	7,100	03/29/2018	05/03/2027
02665W-BP-5	AMERICAN HONDA FINANCE CORP			1	1.G FE	244,945	103.7720	259,430	250,000	247,976	0	904	0	0	2.900	3.298	FA	2,719	7,250	01/02/2019	02/16/2024
035242-AP-1	ANHEUSER-BUSCH INBEV FINANCE INC			1,2	2.B FE	99,833	107.6682	107,668	100,000	99,925	0	17	0	0	3.650	3.670	FA	1,521	3,650	01/13/2016	02/01/2026
037833-EB-2	APPLE INC			1,2	1.B FE	498,875	97.7006	488,503	500,000	499,074	0	199	0	0	0.700	0.746	FA	1,390	1,750	02/01/2021	02/08/2026
05531F-BH-5	TRUIST FINANCIAL CORP			2	1.G FE	49,958	103.2368	51,618	50,000	49,978	0	8	0	0	2.500	2.518	FA	521	1,250	07/23/2019	08/01/2024
06051G-EU-9	BANK OF AMERICA CORP				1.G FE	198,832	102.7350	205,470	200,000	199,735	0	250	0	0	3.300	3.433	JJ	3,117	6,600	03/29/2018	01/11/2023
06051G-FB-0	BANK OF AMERICA CORP				1.G FE	101,710	106.2272	106,227	100,000	100,411	0	(188)	0	0	4.125	3.915	JJ	1,822	4,125	02/14/2014	01/22/2024
06406F-AD-5	BANK OF NEW YORK MELLON CORP			2	1.F FE	187,816	102.1427	204,285	200,000	196,084	0	2,305	0	0	2.200	3.450	FA	1,650	4,400	03/29/2018	08/16/2023
110122-DC-9	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	201,637	107.7410	215,482	200,000	200,808	0	(233)	0	0	3.875	3.741	FA	2,928	7,750	06/15/2017	08/15/2025
12189L-BA-8	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	196,224	107.7297	215,459	200,000	197,625	0	389	0	0	3.250	3.491	JD	289	6,500	03/29/2018	06/15/2027
125523-AH-3	CIGNA CORP			1,2	2.A FE	74,900	113.5960	85,197	75,000	74,933	0	8	0	0	4.375	4.390	AO	693	3,281	09/06/2018	10/15/2028
13645R-BE-3	CANADIAN PACIFIC RAILWAY CO		C	1,2	2.B FE	99,852	100.4860	100,486	100,000	99,854	0	2	0	0	1.750	1.781	JD	141	0	11/17/2021	12/02/2026
143499-AB-7	CARNEGIE INSTITUTION OF WASHINGTON			1,2	1.C FE	50,000	106.5086	53,254	50,000	50,000	0	0	0	0	3.224	3.224	JJ	806	1,612	06/03/2020	07/01/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14912L-6T-3	CATERPILLAR FINANCIAL SERVICES CORP			1	1.F FE	185,906	103.6623	207,325	200,000	191,755	0	1,629	0	0	2.400	3.374	FA	1,893	4,800	03/29/2018	08/09/2026
20030N-BH-3	COMCAST CORP			1	1.G FE	241,138	116.8574	292,144	250,000	243,952	0	414	0	0	4.250	4.531	JJ	4,899	10,625	02/20/2014	01/15/2033
208251-AE-8	CONOCOPHILLIPS CO			1	1.G FE	242,725	131.3483	249,562	190,000	212,144	0	(2,462)	0	0	6.950	5.020	AO	2,788	13,205	06/17/2003	04/15/2029
22160K-AL-9	COSTCO WHOLESALE CORP			1,2	1.D FE	48,703	103.8642	51,932	50,000	49,465	0	213	0	0	2.750	3.221	MN	164	1,375	04/06/2018	05/18/2024
25179M-AV-5	DEVON ENERGY CORP			1,2	2.C FE	99,955	114.3750	114,375	100,000	99,979	0	5	0	0	5.850	5.856	JD	260	5,850	12/10/2015	12/15/2025
254687-DD-5	WALT DISNEY CO			1,2	2.A FE	99,761	107.6353	107,635	100,000	99,901	0	24	0	0	3.700	3.728	AO	781	3,700	10/14/2015	10/15/2025
254687-FN-1	WALT DISNEY CO			1	1.G FE	49,973	106.4220	53,211	50,000	49,982	0	5	0	0	3.350	3.362	MS	451	1,675	03/19/2020	03/24/2025
26441C-AP-0	DUKE ENERGY CORP			1,2	2.B FE	102,584	122.8886	122,889	100,000	102,301	0	(53)	0	0	4.800	4.638	JD	213	4,800	12/01/2015	12/15/2045
26442C-AQ-7	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	72,761	101.6250	76,219	75,000	74,423	0	464	0	0	2.500	3.158	MS	552	1,875	04/05/2018	03/15/2023
26875P-AU-5	EOG RESOURCES INC			1,2	1.G FE	49,980	115.5768	57,788	50,000	49,983	0	2	0	0	4.375	4.380	AO	462	2,188	04/08/2020	04/15/2030
26884A-BN-2	ERP OPERATING LP			1,2	1.G FE	298,482	96.9245	290,774	300,000	298,536	0	54	0	0	1.850	1.906	FA	2,189	0	08/03/2021	08/01/2031
29250R-AW-6	ENBRIDGE ENERGY PARTNERS LP			1,2	2.A FE	49,827	114.1220	57,061	50,000	49,923	0	18	0	0	5.875	5.921	AO	620	2,938	10/01/2015	10/15/2025
341081-FZ-5	FLORIDA POWER & LIGHT CO			1,2	1.D FE	149,847	104.3631	156,545	150,000	149,899	0	29	0	0	2.850	2.872	AO	1,069	4,275	03/24/2020	04/01/2025
35137L-AM-7	FOX CORP			1,2	2.B FE	74,883	105.0074	78,756	75,000	74,922	0	22	0	0	3.050	3.084	AO	534	2,288	03/31/2020	04/07/2025
377373-AG-0	GLAXOSMITHKLINE CAPITAL PLC		C	1,2	1.F FE	376,215	104.3630	391,361	375,000	375,580	0	(244)	0	0	3.000	2.929	JD	938	11,250	03/27/2019	06/01/2024
38141G-RD-8	GOLDMAN SACHS GROUP INC				2.A FE	97,624	102.9079	102,908	100,000	99,675	0	295	0	0	3.625	3.942	JJ	1,601	3,625	01/30/2014	01/22/2023
38141G-XM-1	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	100,000	97.3413	97,341	100,000	100,000	0	0	0	0	1.093	1.093	JD	67	1,093	12/04/2020	12/09/2026
384802-AE-4	W W GRAINGER INC			1,2	1.G FE	101,304	101.7769	101,777	100,000	100,830	0	(264)	0	0	1.850	1.569	FA	699	1,850	03/09/2020	02/15/2025
438516-BW-5	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	199,586	103.1402	206,280	200,000	199,778	0	81	0	0	2.300	2.344	FA	1,738	4,600	07/30/2019	08/15/2024
44107H-AF-9	HOSPITAL FOR SPECIAL SURGERY			1,2	1.E FE	99,072	95.6947	95,695	100,000	99,101	0	21	0	0	2.667	2.712	AO	667	3,030	08/17/2020	10/01/2050
46625H-JT-8	JPMORGAN CHASE & CO				1.F FE	99,753	105.8140	105,814	100,000	99,941	0	27	0	0	3.875	3.905	FA	1,615	3,875	01/30/2014	02/01/2024
46647P-BT-2	JPMORGAN CHASE & CO			1,2,5	1.F FE	200,000	97.3100	194,620	200,000	200,000	0	0	0	0	1.045	1.045	MN	244	2,090	11/12/2020	11/19/2026
46647P-BW-5	JPMORGAN CHASE & CO			1,2,5	1.F FE	250,038	96.8549	242,137	250,000	250,031	0	(7)	0	0	1.040	1.037	FA	1,062	1,300	02/01/2021	02/04/2027
58933Y-AJ-4	MERCK & CO INC			1	1.E FE	247,048	121.5082	303,771	250,000	247,517	0	70	0	0	4.150	4.221	MN	1,239	10,375	05/14/2014	05/18/2043
59217G-CK-3	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	185,060	106.2880	212,576	200,000	189,789	0	1,562	0	0	3.000	4.009	MS	1,700	6,000	11/05/2018	09/19/2027
595620-AQ-8	MIDAMERICAN ENERGY CO			1,2	1.E FE	49,984	106.3280	53,164	50,000	49,990	0	2	0	0	3.100	3.104	MN	258	1,550	01/23/2017	05/01/2027
61744Y-AQ-1	MORGAN STANLEY			1,2,5	1.G FE	263,123	103.4750	258,688	250,000	260,681	0	(2,442)	0	0	3.737	0.463	AO	1,739	4,671	09/10/2021	04/24/2024
61746B-DJ-2	MORGAN STANLEY			1	1.G FE	98,690	103.3373	103,337	100,000	99,808	0	161	0	0	3.750	3.923	FA	1,313	3,750	01/30/2014	02/25/2023
631005-BJ-3	NARRAGANSETT ELECTRIC CO			1,2	2.A FE	100,000	107.1982	107,198	100,000	100,000	0	0	0	0	3.395	3.395	AO	773	3,395	04/07/2020	04/09/2030
641062-AQ-7	NESTLE HOLDINGS INC			1,2	1.D FE	248,183	98.6382	246,596	250,000	248,313	0	131	0	0	0.375	0.709	JJ	432	0	11/02/2021	01/15/2024
654106-AF-0	NIKE INC			1,2	1.E FE	46,220	104.1786	52,089	50,000	47,546	0	459	0	0	2.375	3.488	MN	198	1,188	01/03/2019	11/01/2026
65473P-AJ-4	NISOURCE INC			1,2	2.B FE	49,816	107.7658	53,883	50,000	49,843	0	16	0	0	3.600	3.644	MN	300	1,800	04/07/2020	05/01/2030
666807-BS-0	NORTHROP GRUMMAN CORP			1,2	2.A FE	149,399	115.3912	173,087	150,000	149,494	0	49	0	0	4.400	4.449	MN	1,100	6,600	03/19/2020	05/01/2030
67021C-AR-8	NSTAR ELECTRIC CO			1,2	1.E FE	197,436	96.9796	193,959	200,000	197,485	0	49	0	0	1.950	2.095	FA	1,387	0	10/14/2021	08/15/2031
68233J-BH-6	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	199,906	109.8534	219,707	200,000	199,933	0	8	0	0	3.700	3.706	MN	946	7,400	08/07/2018	11/15/2028
693475-AX-3	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	517,380	104.5394	522,697	500,000	515,976	0	(1,495)	0	0	2.600	1.829	JJ	5,706	6,500	07/22/2021	07/23/2026
713448-EQ-7	PEPSICO INC			1,2	1.E FE	449,681	103.4425	465,491	450,000	449,791	0	62	0	0	2.250	2.265	MS	2,869	10,125	03/17/2020	03/19/2025
713448-FE-3	PEPSICO INC			1,2	1.E FE	99,630	99.8365	99,837	100,000	99,637	0	7	0	0	1.950	1.991	AO	379	0	10/06/2021	10/21/2031
717081-ES-8	PFIZER INC			1,2	1.F FE	124,936	104.1712	130,214	125,000	124,971	0	13	0	0	2.950	2.961	MS	1,086	3,688	03/04/2019	03/15/2024
74456Q-BX-3	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	249,960	110.0136	275,034	250,000	249,971	0	4	0	0	3.650	3.652	MS	3,042	9,125	09/05/2018	09/01/2028
756109-BE-3	REALTY INCOME CORP			1,2	1.G FE	193,869	110.5240	193,417	175,000	193,570	0	(299)	0	0	4.625	1.630	MN	1,349	0	12/08/2021	11/01/2025
857477-BQ-5	STATE STREET CORP			2,5	1.E FE	100,000	100.1073	100,107	100,000	100,000	0	0	0	0	1.684	1.684	FMAN	201	0	11/15/2021	11/18/2027
85771P-AN-2	EQUINOR ASA		D	1	1.D FE	199,854	105.4815	210,963	200,000	199,963	0	16	0	0	3.700	3.709	MS	2,467	7,400	11/05/2013	03/01/2024
89236T-FS-9	TOYOTA MOTOR CREDIT CORP			1	1.E FE	99,973	104.6603	104,660	100,000	99,989	0	5	0	0	3.350	3.356	JJ	1,610	3,350	01/03/2019	01/08/2024
893526-DJ-9	TRANSCANADA PIPELINES LTD		C	1	2.A FE	221,036	137.7424	275,485	200,000	216,745	0	(522)	0	0	6.100	5.378	JD	1,017	12,200	07/12/2011	06/01/2040
902674-YB-0	UBS AG (LONDON BRANCH)		C		1.D FE	249,808	98.4372	246,093	250,000	249,865	0	57	0	0	0.450	0.476	FA	444	563	02/02/2021	02/09/2024
907818-DN-5	UNION PACIFIC CORP			1,2	2.A FE	49,011	101.9943	50,997	50,000	49,732	0	201	0	0	2.750	3.179	AO	290	1,375	04/04/2018	04/15/2023
911312-BX-3	UNITED PARCEL SERVICE INC			1,2	1.G FE	99,895	107.9122	107,912	100,000	99,930	0	20	0	0	3.900	3.923	AO	975	3,900	03/19/2020	04/01/2025
91324P-DK-5	UNITEDHEALTH GROUP INC			1	1.G FE	250,875	111.7224	279,306	250,000	250,623	0	(84)	0	0	3.850	3.806	JD	428	9,625	09/26/2018	06/15/2028
91324P-DM-1	UNITEDHEALTH GROUP INC			1	1.F FE	49,876	105.2169	52,608	50,000	49,947	0	23	0	0	3.500	3.554	FA	661	1,750	12/13/2018	02/15/2024
92343V-EU-4	VERIZON COMMUNICATIONS INC			1,2	2.A FE	54,411	112.2101	60,593	54,000	54,317	0	(34)	0	0	4.016	3.927	JD	169	2,169	02/28/2019	12/03/2029
92826C-AD-4	VISA INC			1,2	1.D FE	53,270	106.7156	53,358	50,000	52,242	0	(579)	0	0	3.150	1.890	JD	74	1,575	03/16/2020	12/14/2025
931142-CB-7	WALMART INC				1.C FE	286,843	136.5966	341,492	250,000	277,153	0	(1,446)	0	0	5.250	4.197	MS	4,375	13,125	05/01/2014	09/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
931427-AH-1	WALGREENS BOOTS ALLIANCE INC			1,2	2.B FE	49,293	106.2591	53,130	50,000	49,754	0	79	0	0	3.800	3.983	MN	227	1,900	07/27/2015	11/18/2024
95000U-2F-9	WELLS FARGO & CO			1,2,5	1.E FE	215,928	105.4863	210,973	200,000	214,362	0	(1,566)	0	0	3.196	1.524	JD	249	3,196	06/28/2021	06/17/2027
98388M-AB-3	XCEL ENERGY INC			1,2	2.A FE	249,443	99.2306	248,077	250,000	249,458	0	15	0	0	1.750	1.794	MS	705	0	10/29/2021	03/15/2027
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						11,691,625	XXX	12,354,817	11,594,000	11,680,441	0	302	0	0	XXX	XXX	XXX	87,118	298,667	XXX	XXX
08162B-BD-3	BMARK 2019-B11 A4 - CMBS			4	1.A FE	252,498	107.3630	268,408	250,000	251,800	0	(257)	0	0	3.280	3.160	MON	683	8,201	05/22/2019	05/17/2052
17325G-AD-8	CGCMT 2016-C3 A4 - CMBS			4	1.A FE	325,875	105.5470	343,028	325,000	324,745	0	(43)	0	0	3.154	3.161	MON	854	10,251	08/08/2018	11/18/2049
17326F-AD-9	CGCMT 2017-C4 A4 - CMBS			4	1.A FE	122,769	107.5150	134,394	125,000	123,471	0	217	0	0	3.471	3.718	MON	362	4,339	08/10/2018	10/17/2050
36252R-AJ-8	GSMS 2014-GC18 A3 - CMBS			4	1.A FE	718,514	103.1630	725,022	702,792	708,590	0	(1,941)	0	0	3.801	3.314	MON	2,226	26,713	03/29/2018	01/11/2047
61766E-BE-4	MSBAM 2016-C29 A4 - CMBS			4	1.A FE	261,250	105.9260	264,815	250,000	254,934	0	(1,197)	0	0	3.325	2.798	MON	693	8,313	05/04/2016	05/17/2049
95000A-AU-1	WFCM 2015-P2 A4 - CMBS			4	1.A FE	208,547	107.6180	215,236	200,000	203,866	0	(992)	0	0	3.809	3.260	MON	635	7,618	12/13/2016	12/17/2048
95000M-BP-5	WFCM 2016-C36 A4 - CMBS			4	1.A FE	231,743	103.6090	233,120	225,000	228,327	0	(694)	0	0	3.065	2.722	MON	575	6,896	10/21/2016	11/18/2059
95000P-AE-4	WFCM 2016-C37 A5 - CMBS			4	1.A FE	154,493	108.9400	163,410	150,000	152,298	0	(468)	0	0	3.794	3.444	MON	474	5,691	12/09/2016	12/15/2049
95001J-AW-7	WFCM 2018-C44 A4 - CMBS			4	1.A FE	302,984	109.5750	328,725	300,000	301,752	0	(315)	0	0	3.948	3.829	MON	987	11,844	04/30/2018	05/17/2051
95001W-BA-5	WFCM 2019-C49 A4 - CMBS			4	1.A FE	504,989	108.2230	541,115	500,000	503,474	0	(545)	0	0	3.760	3.644	MON	1,567	18,800	02/21/2019	03/15/2052
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						3,083,661	XXX	3,217,272	3,027,792	3,053,256	0	(6,235)	0	0	XXX	XXX	XXX	9,055	108,665	XXX	XXX
02587A-AN-4	AMXCA 2019-2 A - ABS			4	1.A FE	224,987	100.6546	226,473	225,000	224,999	0	5	0	0	2.670	2.687	MON	267	6,008	04/22/2019	11/15/2024
03768C-AC-3	APID XXX A1A - CDO			4	1.A FE	450,900	99.9999	450,000	450,000	450,823	0	(77)	0	0	1.262	1.278	JAJO	1,183	2,962	05/27/2021	10/18/2031
04016L-AQ-0	ARES XLII AR - CDO		C	4	1.A FE	100,000	99.7721	99,772	100,000	100,000	0	0	0	0	1.048	1.115	JAJO	207	549	04/07/2021	01/24/2028
04016N-AM-5	ARES 44R A1R - CDO			4	1.A FE	500,000	100.0255	500,128	500,000	500,000	0	0	0	0	1.204	1.276	JAJO	1,304	2,870	03/31/2021	04/17/2034
08181V-AN-5	BSP 16R A1R - CDO			4	1.A FE	500,000	100.0741	500,371	500,000	500,000	0	0	0	0	1.152	1.226	JAJO	1,200	2,233	05/24/2021	01/19/2032
14041N-FU-0	COMET 2019-2 A - ABS			4	1.A FE	199,950	100.7598	201,520	200,000	199,988	0	17	0	0	1.720	1.735	MON	153	3,440	08/28/2019	08/15/2024
14042W-AC-4	COPAR 2019-1 A3 - ABS			4	1.A FE	49,062	100.6353	49,384	49,072	49,070	0	2	0	0	2.510	2.532	MON	55	1,232	05/21/2019	11/15/2023
14314Q-AB-0	CARMX 2021-2 A2A - ABS			4	1.A FE	185,802	99.8985	185,626	185,814	185,808	0	6	0	0	0.270	0.276	MON	22	326	04/13/2021	06/17/2024
17305E-GF-6	CCCIT 2017-A7 A7 - ABS			4	1.A FE	250,840	100.1608	250,402	250,000	248,706	0	2,137	0	0	0.473	1.371	MON	79	1,203	03/23/2018	08/08/2024
17305E-GM-1	CCCIT 2018-A3 A3 - ABS			4	1.A FE	124,941	103.5030	129,379	125,000	124,983	0	28	0	0	3.290	3.299	MN	434	4,113	06/13/2018	05/23/2025
36319T-AN-6	GALXY XXIII AR - CDO		C	4	1.A FE	294,795	99.8866	294,461	294,795	294,795	0	0	0	0	0.994	1.064	JAJO	553	1,866	02/25/2021	04/24/2029
380140-AB-9	GMCAR 213 A2 - ABS			4	1.A FE	399,957	99.8578	399,431	400,000	400,185	0	228	0	0	0.002	0.150	MON	0	338	07/13/2021	08/16/2024
44933L-AB-9	HART 2021-A A2 - ABS			4	1.A FE	226,640	99.9370	226,520	226,662	226,652	0	12	0	0	0.230	0.240	MON	23	329	04/20/2021	02/15/2024
55389T-AA-9	MVWOT 211W A - RMBS			4	1.A FE	127,676	98.0891	125,270	127,711	127,678	0	2	0	0	1.140	1.147	MON	44	860	05/10/2021	01/22/2041
58769K-AC-8	MBALT 2021-B A2 - ABS			4	1.A FE	449,962	99.8527	449,337	450,000	449,984	0	22	0	0	0.220	0.231	MON	44	457	06/22/2021	01/16/2024
82652K-AA-2	SRFC 171 A - RMBS			4	1.F FE	10,021	99.9991	10,022	10,022	10,021	0	0	0	0	2.910	2.932	MON	9	292	03/13/2017	03/20/2034
82652Q-AA-9	SRFC 211 A - RMBS			4	1.A FE	95,999	99.1903	95,249	96,026	96,001	0	1	0	0	0.990	0.992	MON	29	724	03/08/2021	11/20/2037
82653E-AA-5	SRFC 2019-1 A - RMBS			4	1.A FE	26,764	102.1951	27,352	26,764	26,764	0	0	0	0	3.200	3.222	MON	26	856	03/12/2019	01/22/2036
89239C-AB-5	TLOT 21B A2 - ABS			4	1.A FE	224,970	99.6275	224,162	225,000	224,981	0	11	0	0	0.250	0.262	MON	17	216	07/27/2021	03/20/2024
98162V-AD-1	WOART 2019-B A3 - ABS			4	1.A FE	107,869	100.6570	108,580	107,871	107,871	0	0	0	0	2.590	2.605	MON	124	2,794	05/07/2019	07/15/2024
98163J-AB-1	WOLS 2021-A A2 - ABS			4	1.A FE	178,628	99.7161	178,138	178,645	178,635	0	7	0	0	0.210	0.221	MON	17	150	07/13/2021	04/15/2024
98164E-AD-7	WOART 2021-A A4 - ABS			4	1.A FE	249,977	98.1260	245,315	250,000	249,981	0	5	0	0	0.480	0.483	MON	53	1,017	02/03/2021	09/15/2026
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						4,979,739	XXX	4,976,889	4,978,383	4,977,924	0	2,406	0	0	XXX	XXX	XXX	5,845	34,832	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						19,755,025	XXX	20,548,978	19,600,176	19,711,621	0	(3,527)	0	0	XXX	XXX	XXX	102,019	442,165	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7699999. Total - Issuer Obligations						26,610,773	XXX	27,175,916	25,422,430	25,955,679	25,503	(140,495)	0	0	XXX	XXX	XXX	231,754	806,738	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						6,655,364	XXX	6,666,645	6,445,377	6,652,902	0	10,031	0	0	XXX	XXX	XXX	13,961	153,751	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						3,083,661	XXX	3,217,272	3,027,792	3,053,256	0	(6,235)	0	0	XXX	XXX	XXX	9,055	108,665	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						5,351,060	XXX	5,336,420	5,303,383	5,320,719	0	(4,940)	0	0	XXX	XXX	XXX	10,463	51,082	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						41,700,858	XXX	42,396,253	40,198,983	40,982,556	25,503	(141,639)	0	0	XXX	XXX	XXX	265,233	1,120,237	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A $ 16,910,832	1B $ 2,436,445	1C $ 3,587,204	1D $ 3,934,758	1E $ 4,077,586	1F $ 4,572,521	1G $ 3,642,475
1B	2A $ 1,144,178	2B $ 576,579	2C $ 99,979				
1C	3A $ 0	3B $ 0	3C $ 0				
1D	4A $ 0	4B $ 0	4C $ 0				
1E	5A $ 0	5B $ 0	5C $ 0				
1F	6 $ 0						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

1.

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

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
001055-10-2	AFLAC ORD			30.000	1,752	58.390	1,752	663	0	40	0	418	0	418	0	07/28/2006	
00130H-10-5	THE AES CORPORATION			61.000	1,482	24.300	1,482	671	0	37	0	49	0	49	0	03/27/2018	
00206R-10-2	AT&T ORD			361.000	8,881	24.600	8,881	7,807	0	751	0	(1,502)	0	(1,502)	0	03/28/2007	
002824-10-0	ABBOTT LABORATORIES ORD			86.999	12,244	140.740	12,244	1,650	0	157	0	2,719	0	2,719	0	12/19/2005	
00287Y-10-9	ABBVIE ORD			106.000	14,352	135.400	14,352	4,016	0	468	0	2,524	0	2,524	0	12/30/2021	
003654-10-0	ABIOMED ORD			3.000	1,078	359.170	1,078	529	0	0	0	105	0	105	0	12/16/2019	
00404A-10-9	ACADIA HEALTHCARE COMPANY ORD			9.000	546	60.700	546	329	0	0	0	94	0	94	0	10/10/2018	
00507V-10-9	ACTIVISION BLIZZARD ORD			40.000	2,661	66.530	2,661	1,683	0	19	0	(1,053)	0	(1,053)	0	06/06/2017	
00508Y-10-2	ACUITY BRANDS ORD			3.000	635	211.720	635	364	0	2	0	272	0	272	0	10/10/2018	
00724F-10-1	ADOBE ORD			25.000	14,177	567.060	14,177	770	0	0	0	1,674	0	1,674	0	03/28/2007	
00751Y-10-6	ADVANCE AUTO PARTS ORD			4.000	960	239.880	960	355	8	10	0	329	0	329	0	10/10/2018	
00766T-10-0	AECOM ORD			12.000	928	77.350	928	383	0	0	0	331	0	331	0	10/10/2018	
007903-10-7	ADVANCED MICRO DEVICES ORD			62.000	8,922	143.900	8,922	759	0	0	0	3,236	0	3,236	0	08/28/2017	
008252-10-8	AFFILIATED MANAGERS GROUP ORD			3.000	494	164.510	494	382	0	0	0	188	0	188	0	10/10/2018	
00846U-10-1	AGILENT TECHNOLOGIES ORD			16.000	2,554	159.650	2,554	452	0	12	0	659	0	659	0	07/29/2011	
00912X-30-2	AIR LEASE CL A ORD			8.000	354	44.230	354	300	4	5	0	(2)	0	(2)	0	04/22/2019	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			12.000	3,651	304.260	3,651	840	18	70	0	372	0	372	0	08/22/2011	
00971T-10-1	AKAMAI TECHNOLOGIES ORD			12.000	1,404	117.040	1,404	295	0	0	0	145	0	145	0	05/23/2012	
011659-10-9	ALASKA AIR GROUP ORD			9.000	469	52.100	469	556	0	0	0	1	0	1	0	06/14/2016	
012653-10-1	ALBEMARLE ORD			6.000	1,403	233.770	1,403	408	5	9	0	518	0	518	0	10/15/2019	
013872-10-6	ALCOA ORD			10.000	596	59.580	596	358	0	1	0	238	0	238	0	06/25/2021	
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD			8.000	1,784	222.960	1,784	949	9	35	0	358	0	358	0	06/06/2017	
016255-10-1	ALIGN TECHNOLOGY ORD			4.000	2,629	657.180	2,629	628	0	0	0	491	0	491	0	07/27/2017	
018802-10-8	ALLIANT ENERGY ORD			19.000	1,169	61.510	1,169	753	0	31	0	191	0	191	0	03/30/2017	
020002-10-1	ALLSTATE ORD			15.000	1,765	117.650	1,765	451	29	45	0	116	0	116	0	10/10/2018	
02005N-10-0	ALLY FINANCIAL ORD			18.000	857	47.610	857	473	0	16	0	215	0	215	0	10/10/2018	
02043Q-10-7	ALNYLAM PHARMACEUTICALS ORD			6.000	1,017	169.580	1,017	486	0	0	0	238	0	238	0	10/10/2018	
02079K-10-7	ALPHABET CL C ORD			15.000	43,404	2,893.590	43,404	3,050	0	0	0	17,126	0	17,126	0	04/03/2014	
02079K-30-5	ALPHABET CL A ORD			15.000	43,456	2,897.040	43,456	3,066	0	0	0	17,166	0	17,166	0	08/24/2010	
02209S-10-3	ALTRIA GROUP ORD			94.000	4,455	47.390	4,455	1,875	85	327	0	601	0	601	0	03/28/2007	
023135-10-6	AMAZON COM ORD			22.000	73,355	3,334.340	73,355	866	0	0	0	1,703	0	1,703	0	03/28/2007	
023608-10-2	AMEREN ORD			21.000	1,869	89.010	1,869	696	0	46	0	230	0	230	0	02/25/2013	
02376R-10-2	AMERICAN AIRLINES GROUP ORD			33.000	593	17.960	593	560	0	0	0	72	0	72	0	12/15/2020	
024835-10-0	AMERICAN CAMPUS COMM REIT ORD			7.000	401	57.290	401	286	0	13	0	102	0	102	0	10/10/2018	
025537-10-1	AMERICAN ELECTRIC POWER ORD			21.000	1,869	88.990	1,869	1,036	0	63	0	120	0	120	0	10/29/2015	
025816-10-9	AMERICAN EXPRESS ORD			32.000	5,235	163.600	5,235	708	0	55	0	1,366	0	1,366	0	04/17/2009	
02665T-30-6	AMERICAN HOMES 4 RENT CL A REIT ORD			15.000	654	43.610	654	313	0	7	0	204	0	204	0	10/10/2018	
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD			47.000	2,672	56.860	2,672	1,357	0	60	0	893	0	893	0	07/29/2011	
03027X-10-0	AMERICAN TOWER REIT			23.000	6,728	292.500	6,728	1,012	32	116	0	1,565	0	1,565	0	11/20/2007	
030420-10-3	AMERICAN WATER WORKS ORD			10.000	1,889	188.860	1,889	788	0	24	0	354	0	354	0	06/06/2017	
03064D-10-8	AMERICOLD REALTY ORD			14.000	459	32.790	459	454	3	12	0	(64)	0	(64)	0	06/28/2019	
03073E-10-5	AMERISOURCEBERGEN ORD			8.000	1,063	132.890	1,063	143	0	14	0	281	0	281	0	03/28/2007	
03076C-10-6	AMERIPRISE FINANCE ORD			6.000	1,810	301.660	1,810	252	0	27	0	644	0	644	0	10/19/2011	
031100-10-0	AMETEK ORD			12.000	1,764	147.040	1,764	549	0	10	0	313	0	313	0	09/18/2013	
031162-10-0	AMGEN ORD			29.000	6,524	224.970	6,524	1,584	0	204	0	(144)	0	(144)	0	07/29/2011	
032095-10-1	AMPHENOL CL A ORD			28.000	2,449	87.460	2,449	213	14	16	0	618	0	618	0	10/10/2018	
032654-10-5	ANALOG DEVICES ORD			28.000	4,922	175.770	4,922	934	0	85	0	785	0	785	0	11/22/2011	
03272L-10-8	ANAPLAN ORD			9.000	413	45.850	413	498	0	0	0	(234)	0	(234)	0	08/14/2019	
03662Q-10-5	ANSYS ORD			5.000	2,006	401.120	2,006	822	0	0	0	187	0	187	0	05/15/2018	
036752-10-3	ANTHEM ORD			13.000	6,026	463.540	6,026	711	0	59	0	1,852	0	1,852	0	12/03/2014	
03743Q-10-8	APA ORD			30.000	807	26.890	807	405	0	4	0	381	0	381	0	07/15/2020	
03750L-10-9	APARTMENT INCOME REIT ORD			13.000	711	54.670	711	493	0	23	0	211	0	211	0	12/15/2020	
03768E-10-5	APOLLO GLOBAL MANAGEMENT CL A ORD			12.000	869	72.430	869	616	0	25	0	281	0	281	0	07/15/2020	
037833-10-0	APPLE ORD			800.000	142,056	177.570	142,056	6,017	0	676	0	35,008	0	35,008	0	12/30/2021	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
038222-10-5	APPLIED MATERIAL ORD			46.000	7,239	157.360	7,239	556	0	43	0	3,269	0	3,269	0	10/19/2011	
038336-10-3	APTARGROUP ORD			5.000	612	122.480	612	611	0	0	0	1	0	1	0	12/30/2021	
03852U-10-6	ARAMARK ORD			12.000	442	36.850	442	484	0	5	0	(20)	0	(20)	0	10/10/2018	
039483-10-2	ARCHER DANIELS MIDLAND ORD			29.000	1,960	67.590	1,960	806	0	43	0	498	0	498	0	03/28/2007	
03990B-10-1	ARES MANAGEMENT CL A ORD			8.000	647	80.880	647	502	0	8	0	145	0	145	0	06/25/2021	
040413-10-6	ARISTA NETWORKS ORD			13.000	1,869	143.750	1,869	734	0	0	0	924	0	924	0	10/10/2018	
04247X-10-2	ARMSTRONG WORLD INDUSTRIES ORD			2.000	232	116.120	232	150	0	2	0	83	0	83	0	03/20/2019	
042735-10-0	ARROW ELECTRONICS ORD			4.000	537	134.270	537	274	0	0	0	148	0	148	0	10/10/2018	
044186-10-4	ASHLAND GLOBAL ORD			3.000	323	107.660	323	231	0	4	0	85	0	85	0	10/10/2018	
045327-10-3	ASPEN TECHNOLOGY ORD			5.000	761	152.200	761	506	0	0	0	110	0	110	0	10/10/2018	
04621X-10-8	ASSURANT ORD			4.000	623	155.860	623	143	0	11	0	79	0	79	0	08/24/2010	
049560-10-5	ATMOS ENERGY ORD			8.000	838	104.770	838	836	0	0	0	2	0	2	0	12/30/2021	
052769-10-6	AUTODESK ORD			14.000	3,937	281.190	3,937	628	0	0	0	(338)	0	(338)	0	01/23/2015	
053015-10-3	AUTOMATIC DATA PROCESSING ORD			22.000	5,425	246.580	5,425	768	52	82	0	1,548	0	1,548	0	10/10/2018	
053332-10-2	AUTOZONE ORD			2.000	4,193	2,096.390	4,193	788	0	0	0	1,822	0	1,822	0	03/27/2013	
05338G-10-6	AVALARA ORD			5.000	646	129.110	646	627	0	0	0	(179)	0	(179)	0	07/15/2020	
053484-10-1	AVALONBAY COMMUNITIES REIT ORD			9.000	2,273	252.590	2,273	2,022	3	13	0	197	0	197	0	12/30/2021	
05352A-10-0	AVANTOR ORD			31.000	1,306	42.140	1,306	589	0	0	0	434	0	434	0	07/15/2020	
053611-10-9	AVERY DENNISON ORD			5.000	1,083	216.570	1,083	502	0	13	0	307	0	307	0	10/10/2018	
05464C-10-1	AXON ENTERPRISE ORD			4.000	628	157.000	628	425	0	0	0	138	0	138	0	10/20/2020	
05478C-10-5	AZEK COMPANY CL A ORD			5.000	231	46.240	231	183	0	0	0	48	0	48	0	09/28/2021	
05605H-10-0	BWX TECHNOLOGIES ORD			8.000	383	47.880	383	465	0	7	0	(99)	0	(99)	0	10/10/2018	
05722G-10-0	BAKER HUGHES CL A ORD			30.000	722	24.060	722	669	0	22	0	96	0	96	0	10/15/2019	
058498-10-6	BALL ORD			17.000	1,637	96.270	1,637	543	0	12	0	53	0	53	0	01/23/2015	
060505-10-4	BANK OF AMERICA ORD			365.000	16,239	44.490	16,239	4,006	0	285	0	5,176	0	5,176	0	02/09/2016	
064058-10-0	BANK OF NEW YORK MELLON ORD			39.000	2,265	58.080	2,265	1,208	0	51	0	610	0	610	0	10/30/2008	
06417N-10-3	BANK OZK ORD			4.000	186	46.530	186	152	0	5	0	61	0	61	0	10/10/2018	
070830-10-4	BATH AND BODY WORKS ORD			19.000	1,326	69.790	1,326	343	0	6	0	983	0	983	0	10/10/2018	
071813-10-9	BAXTER INTERNATIONAL ORD			26.000	2,232	85.840	2,232	325	17	27	0	146	0	146	0	10/10/2018	
075887-10-9	BECTON DICKINSON ORD			15.000	3,772	251.480	3,772	1,011	0	50	0	19	0	19	0	10/30/2008	
084423-10-2	WR BERKLEY ORD			7.000	577	82.390	577	524	0	13	0	52	0	52	0	03/24/2021	
084670-70-2	BERKSHIRE HATHAWAY CL B ORD			93.000	27,807	299.000	27,807	7,044	0	0	0	6,243	0	6,243	0	10/19/2011	
08579W-10-3	BERRY GLOBAL GROUP ORD			9.000	664	73.780	664	395	0	0	0	158	0	158	0	10/10/2018	
086516-10-1	BEST BUY ORD			17.000	1,727	101.600	1,727	201	19	45	0	31	0	31	0	10/10/2018	
090043-10-0	BILL COM HOLDINGS ORD			5.000	1,246	249.150	1,246	574	0	0	0	563	0	563	0	10/20/2020	
090572-20-7	BIO RAD LABORATORIES CL A ORD			2.000	1,511	755.570	1,511	1,516	0	0	0	(5)	0	(5)	0	12/30/2021	
09061G-10-1	BIOMARIN PHARMACEUTICAL ORD			12.000	1,060	88.350	1,060	1,084	0	0	0	(24)	0	(24)	0	12/30/2021	
09062X-10-3	BIOGEN ORD			8.000	1,919	239.920	1,919	330	0	0	0	(40)	0	(40)	0	03/28/2007	
09073M-10-4	BIO TECHNE ORD			2.000	1,035	517.340	1,035	365	0	3	0	400	0	400	0	10/10/2018	
09215C-10-5	BLACK KNIGHT ORD			12.000	995	82.890	995	577	0	0	0	(66)	0	(66)	0	10/10/2018	
09247X-10-1	BLACKROCK ORD			8.000	7,324	915.560	7,324	1,619	0	132	0	1,552	0	1,552	0	04/01/2011	
09260D-10-7	BLACKSTONE ORD			35.000	4,529	129.390	4,529	4,132	0	38	0	396	0	396	0	09/28/2021	
093671-10-5	H&R BLOCK ORD			15.000	353	23.560	353	348	4	16	0	116	0	116	0	12/29/2016	
097023-10-5	BOEING ORD			28.000	5,637	201.320	5,637	1,195	0	0	0	(357)	0	(357)	0	08/20/2008	
09857L-10-8	BOOKING HOLDINGS ORD			3.000	7,198	2,399.230	7,198	629	0	0	0	516	0	516	0	11/17/2009	
099502-10-6	BOOZ ALLEN HAMILTON HOLDING CL A ORD			10.000	848	84.790	848	481	0	15	0	(24)	0	(24)	0	10/10/2018	
099724-10-6	BORGWARNER ORD			18.000	811	45.070	811	547	0	12	0	116	0	116	0	01/19/2016	
101121-10-1	BOSTON PROPERTIES REIT ORD			8.000	921	115.180	921	953	8	31	0	165	0	165	0	10/10/2018	
101137-10-7	BOSTON SCIENTIFIC ORD			72.000	3,059	42.480	3,059	551	0	0	0	470	0	470	0	01/23/2015	
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD			3.000	378	125.880	378	337	0	0	0	(141)	0	(141)	0	10/10/2018	
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD			6.997	362	51.800	362	274	0	0	0	109	0	109	0	06/15/2018	
110122-10-8	BRISTOL MYERS SQUIBB ORD			113.000	7,046	62.350	7,046	2,479	0	221	0	36	0	36	0	05/21/2008	
110448-10-7	BRITISH AMERICAN TOBACCO ADR REP ORD		C	0.998	37	37.410	37	69	1	3	0	0	0	0	0	07/25/2017	
11120U-10-5	BRIXMOR PROPERTY GROUP REIT ORD			14.000	356	25.410	356	224	0	12	0	124	0	124	0	10/10/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD			6.000	1,097	182.820	1,097	713	9	14	0	178	0	178	0	10/10/2018	
11135F-10-1	BROADCOM ORD			21.000	13,974	665.410	13,974	958	0	313	0	4,779	0	4,779	0	03/28/2007	
114340-10-2	AZENTA ORD			4.000	412	103.110	412	377	0	1	0	35	0	35	0	06/25/2021	
115236-10-1	BROWN & BROWN ORD			12.000	843	70.280	843	344	0	5	0	274	0	274	0	10/10/2018	
115637-20-9	BROWN FORMAN CL B ORD			10.000	729	72.860	729	322	0	19	0	(66)	0	(66)	0	10/10/2018	
116794-10-8	BRUKER ORD			9.000	755	83.910	755	550	0	1	0	206	0	206	0	03/24/2021	
117043-10-9	BRUNSWICK ORD			5.000	504	100.730	504	299	0	6	0	122	0	122	0	10/10/2018	
12008R-10-7	BUILDERS FIRSTSOURCE ORD			18.000	1,543	85.710	1,543	814	0	0	0	729	0	729	0	06/25/2021	
122017-10-6	BURLINGTON STORES ORD			4.000	1,166	291.510	1,166	597	0	0	0	120	0	120	0	10/10/2018	
12503M-10-8	CBOE GLOBAL MARKETS ORD			6.000	782	130.400	782	778	0	0	0	5	0	5	0	12/30/2021	
12504L-10-9	CBRE GROUP CL A ORD			25.000	2,713	108.510	2,713	736	0	0	0	1,145	0	1,145	0	11/25/2016	
12514G-10-8	CDW ORD			7.000	1,433	204.780	1,433	570	0	12	0	511	0	511	0	10/10/2018	
125269-10-0	CF INDUSTRIES HOLDINGS ORD			18.000	1,274	70.780	1,274	202	0	22	0	577	0	577	0	12/17/2008	
12541W-20-9	CH ROBINSON WORLDWIDE ORD			3.000	323	107.630	323	176	8	6	0	41	0	41	0	11/26/2013	
125523-10-0	CIGNA ORD			17.000	3,904	229.630	3,904	286	0	73	0	365	0	365	0	03/28/2007	
12572Q-10-5	CME GROUP CL A ORD			19.000	4,341	228.460	4,341	914	62	116	0	882	0	882	0	04/17/2009	
125896-10-0	CMS ENERGY ORD			7.000	455	65.050	455	329	0	12	0	28	0	28	0	06/27/2018	
126408-10-3	CSX ORD			112.000	4,211	37.600	4,211	484	0	42	0	823	0	823	0	03/28/2007	
126650-10-0	CVS HEALTH ORD			67.000	6,912	103.160	6,912	2,099	0	134	0	2,336	0	2,336	0	04/17/2009	
127097-10-3	COTERRA ENERGY ORD			26.000	494	19.000	494	180	0	29	0	71	0	71	0	01/27/2009	
127190-30-4	CACI INTERNATIONAL CL A ORD			1.000	269	269.210	269	206	0	0	0	20	0	20	0	08/14/2019	
127387-10-8	CADENCE DESIGN SYSTEMS ORD			14.000	2,609	186.350	2,609	524	0	0	0	699	0	699	0	03/27/2018	
12769G-10-0	CAESARS ENTERTAINMENT ORD			11.000	1,030	93.610	1,030	1,127	0	0	0	(97)	0	(97)	0	06/25/2021	
133131-10-2	CAMDEN PROPERTY REIT ORD			2.000	357	178.680	357	186	9	7	0	158	0	158	0	10/10/2018	
134429-10-9	CAMPBELL SOUP ORD			10.000	435	43.460	435	377	0	15	0	(49)	0	(49)	0	10/10/2018	
13645T-10-0	CANADIAN PACIFIC RAILWAY ORD		C	24.996	1,798	71.940	1,798	821	5	0	0	977	0	977	0	05/31/2017	
14040H-10-5	CAPITAL ONE FINANCIAL ORD			22.000	3,192	145.090	3,192	1,125	0	57	0	1,017	0	1,017	0	03/27/2013	
14149Y-10-8	CARDINAL HEALTH ORD			15.000	772	51.490	772	486	7	29	0	(31)	0	(31)	0	10/20/2000	
142339-10-0	CARLISLE COMPANIES ORD			3.000	744	248.120	744	326	0	6	0	276	0	276	0	10/10/2018	
143130-10-2	CARMAX ORD			9.000	1,172	130.230	1,172	217	0	0	0	322	0	322	0	10/19/2011	
143658-30-0	CARNIVAL ORD			57.000	1,147	20.120	1,147	948	0	0	0	(88)	0	(88)	0	07/15/2020	
14448C-10-4	CARRIER GLOBAL ORD			44.000	2,387	54.240	2,387	377	7	21	0	727	0	727	0	10/24/2005	
146869-10-2	CARVANA CL A ORD			4.000	927	231.790	927	250	0	0	0	(31)	0	(31)	0	06/28/2019	
147528-10-3	CASEYS GENERAL STORES ORD			4.000	789	197.350	789	491	0	5	0	75	0	75	0	10/10/2018	
148806-10-2	CATALENT ORD			9.000	1,152	128.030	1,152	386	0	0	0	216	0	216	0	10/10/2018	
149123-10-1	CATERPILLAR ORD			28.000	5,789	206.740	5,789	1,738	0	120	0	692	0	692	0	09/25/2008	
150870-10-3	CELANESE ORD			5.000	840	168.060	840	503	0	14	0	191	0	191	0	10/10/2018	
15135B-10-1	CENTENE ORD			30.000	2,472	82.400	2,472	976	0	0	0	671	0	671	0	10/10/2018	
15189T-10-7	CENTERPOINT ENERGY ORD			38.000	1,061	27.910	1,061	684	0	25	0	238	0	238	0	03/28/2007	
156727-10-9	CERENCE ORD			0.875	67	76.640	67	16	0	0	0	(21)	0	(21)	0	10/10/2018	
15677J-10-8	CERIDIAN HCM HOLDING ORD			7.000	731	104.460	731	442	0	0	0	(15)	0	(15)	0	12/16/2019	
156782-10-4	CERNER ORD			23.000	2,136	92.870	2,136	447	6	20	0	331	0	331	0	06/22/2010	
15912K-10-0	CHANGE HEALTHCARE ORD			10.000	214	21.380	214	224	0	0	0	(10)	0	(10)	0	03/24/2021	
159864-10-7	CHRLS RIVER LABS ORD			3.000	1,130	376.780	1,130	369	0	0	0	381	0	381	0	10/10/2018	
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD			7.000	4,564	651.970	4,564	682	0	0	0	(67)	0	(67)	0	03/30/2009	
163851-10-8	CHEMOURS ORD			10.000	336	33.560	336	357	0	10	0	88	0	88	0	10/10/2018	
16411R-20-8	CHENIERE ENERGY ORD			10.000	1,014	101.420	1,014	639	0	3	0	414	0	414	0	10/10/2018	
166764-10-0	CHEVRON ORD			97.000	11,383	117.350	11,383	5,042	0	515	0	3,191	0	3,191	0	05/19/2005	
169656-10-5	CHIPOTLE MEXICAN GRILL ORD			2.000	3,497	1,748.250	3,497	629	0	0	0	723	0	723	0	10/19/2011	
171340-10-2	CHURCH AND DWIGHT ORD			13.000	1,333	102.500	1,333	602	0	13	0	199	0	199	0	05/15/2018	
171484-10-8	CHURCHILL DOWNS ORD			0.000	0	231.670	0	0	4	0	0	0	0	0	0	09/28/2021	
171779-30-9	CIENA ORD			8.000	616	76.970	616	329	0	0	0	193	0	193	0	06/28/2019	
172062-10-1	CINCINNATI FINANCIAL ORD			14.000	1,595	113.930	1,595	658	11	35	0	372	0	372	0	10/20/2020	
17275R-10-2	CISCO SYSTEMS ORD			260.000	16,476	63.370	16,476	6,705	0	306	0	3,854	0	3,854	0	12/30/2021	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
172908-10-5	CINTAS ORD			5.000	2,216	443.170	2,216	133	0	17	0	449	0	449	0	04/17/2009	
172967-42-4	CITIGROUP ORD			101.000	6,099	60.390	6,099	3,393	0	206	0	(128)	0	(128)	0	12/28/2009	
174610-10-5	CITIZENS FINANCIAL GROUP ORD			36.000	1,701	47.250	1,701	761	0	56	0	414	0	414	0	06/14/2016	
177376-10-0	CITRIX SYSTEMS ORD			8.000	757	94.590	757	391	0	12	0	(284)	0	(284)	0	08/24/2010	
184496-10-7	CLEAN HARBORS ORD			2.000	200	99.770	200	140	0	0	0	47	0	47	0	03/20/2019	
185899-10-1	CLEVELAND CLIFFS ORD			24.000	522	21.770	522	509	0	0	0	14	0	14	0	06/25/2021	
189054-10-9	CLOROX ORD			7.000	1,221	174.360	1,221	513	0	32	0	(193)	0	(193)	0	07/18/2012	
18915M-10-7	CLOUDFLARE CL A ORD			14.000	1,841	131.500	1,841	1,374	0	0	0	489	0	489	0	06/25/2021	
191216-10-0	COCA-COLA ORD			197.000	11,664	59.210	11,664	4,170	0	331	0	861	0	861	0	05/05/2006	
192422-10-3	COGNEX ORD			14.000	1,089	77.760	1,089	639	0	3	0	(35)	0	(35)	0	10/10/2018	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			30.000	2,662	88.720	2,662	312	0	29	0	203	0	203	0	12/21/2007	
194014-10-6	COLFAX ORD			12.000	552	45.970	552	336	0	0	0	93	0	93	0	06/28/2019	
194162-10-3	COLGATE PALMOLIVE ORD			43.000	3,670	85.340	3,670	1,128	0	77	0	(7)	0	(7)	0	10/24/2005	
20030N-10-1	COMCAST CL A ORD			231.000	11,626	50.330	11,626	1,950	0	226	0	(478)	0	(478)	0	03/28/2007	
200340-10-7	COMERICA ORD			10.000	870	87.000	870	219	7	27	0	311	0	311	0	07/24/2009	
200525-10-3	COMMERCE BANCSHARES ORD			6.000	412	68.740	412	321	0	7	0	37	0	37	0	10/10/2018	
205887-10-2	CONAGRA BRANDS ORD			39.998	1,366	34.150	1,366	777	0	47	0	(84)	0	(84)	0	10/15/2019	
20602D-10-1	CONCENTRIX ORD			3.000	536	178.620	536	133	0	1	0	240	0	240	0	08/14/2019	
20825C-10-4	CONOCOPHILLIPS ORD			67.000	4,836	72.180	4,836	2,211	13	117	0	2,157	0	2,157	0	10/20/2020	
209115-10-4	CONSOLIDATED EDISON ORD			14.000	1,194	85.320	1,194	713	0	43	0	183	0	183	0	03/28/2007	
21036P-10-8	CONSTELLATION BRANDS CL A ORD			8.000	2,008	250.970	2,008	127	0	24	0	255	0	255	0	03/28/2007	
216648-40-2	COOPER ORD			3.000	1,257	418.940	1,257	1,025	0	0	0	39	0	39	0	12/30/2021	
217204-10-6	COPART ORD			11.000	1,668	151.620	1,668	550	0	0	0	268	0	268	0	10/10/2018	
219350-10-5	CORNING ORD			39.000	1,452	37.230	1,452	513	0	37	0	48	0	48	0	03/27/2013	
22052L-10-4	CORTEVA ORD			45.995	2,175	47.280	2,175	720	0	25	0	394	0	394	0	04/25/2013	
22160K-10-5	COSTCO WHOLESALE ORD			23.000	13,057	567.700	13,057	1,527	0	71	0	4,391	0	4,391	0	11/20/2007	
22160N-10-9	COSTAR GROUP ORD			20.000	1,581	79.030	1,581	747	0	0	0	(268)	0	(268)	0	10/10/2018	
22266L-10-6	COUPA SOFTWARE ORD			5.000	790	158.050	790	633	0	0	0	(904)	0	(904)	0	06/28/2019	
222795-50-2	COUSINS PROPERTIES REIT ORD			8.000	322	40.280	322	289	0	10	0	54	0	54	0	06/28/2019	
22788C-10-5	CROWDSTRIKE HOLDINGS CL A ORD			10.000	2,048	204.750	2,048	1,016	0	0	0	(71)	0	(71)	0	07/15/2020	
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT ORD			22.000	4,592	208.740	4,592	1,162	0	120	0	1,090	0	1,090	0	12/16/2014	
228368-10-6	CROWN HOLDINGS ORD			7.000	774	110.620	774	331	0	6	0	73	0	73	0	10/10/2018	
229663-10-9	CUBESMART REIT ORD			18.000	1,024	56.910	1,024	497	8	24	0	419	0	419	0	10/10/2018	
231021-10-6	CUMMINS ORD			8.000	1,745	218.140	1,745	361	0	45	0	(72)	0	(72)	0	05/04/2007	
231561-10-1	CURTISS WRIGHT ORD			2.000	277	138.670	277	244	0	1	0	45	0	45	0	10/10/2018	
23283R-10-0	CYRUSONE REIT ORD			7.000	628	89.720	628	428	4	14	0	116	0	116	0	10/10/2018	
23331A-10-9	D R HORTON ORD			17.000	1,844	108.450	1,844	182	0	14	0	672	0	672	0	12/29/2016	
233331-10-7	DTE ENERGY ORD			3.000	359	119.540	359	123	20	2	0	236	0	236	0	10/10/2018	
23345M-10-7	DT MIDSTREAM ORD			0.000	0	46.810	0	0	7	0	0	0	0	0	0	10/10/2018	
23355L-10-6	DXC TECHNOLOGY ORD			26.000	837	32.190	837	455	0	0	0	167	0	167	0	10/20/2020	
235851-10-2	DANAHER ORD			33.000	10,857	329.010	10,857	723	7	27	0	3,527	0	3,527	0	10/30/2008	
237194-10-5	DARDEN RESTAURANTS ORD			8.000	1,205	150.640	1,205	201	0	28	0	252	0	252	0	03/28/2007	
237266-10-1	DARLING INGREDIENTS ORD			10.000	693	69.290	693	685	0	0	0	8	0	8	0	12/30/2021	
23804L-10-3	DATADOG CL A ORD			13.000	2,315	178.110	2,315	1,125	0	0	0	1,036	0	1,036	0	07/15/2020	
23918K-10-8	DAVITA ORD			5.000	569	113.760	569	284	0	0	0	(18)	0	(18)	0	10/15/2019	
243537-10-7	DECKERS OUTDOOR ORD			2.000	733	366.310	733	743	0	0	0	(10)	0	(10)	0	12/30/2021	
244199-10-5	DEERE ORD			15.000	5,143	342.890	5,143	791	16	54	0	1,108	0	1,108	0	03/28/2007	
24703L-20-2	DELL TECHNOLOGIES CL C ORD			10.000	562	56.170	562	259	0	0	0	302	0	302	0	10/10/2018	
247361-70-2	DELTA AIR LINES ORD			33.000	1,290	39.080	1,290	775	0	0	0	(37)	0	(37)	0	09/18/2013	
24906P-10-9	DENTSPLY SIRONA ORD			17.000	948	55.790	948	610	2	7	0	58	0	58	0	10/10/2018	
25179M-10-3	DEVON ENERGY ORD			35.000	1,542	44.050	1,542	550	0	69	0	988	0	988	0	12/15/2020	
252131-10-7	DEXCOM ORD			5.000	2,685	536.950	2,685	590	0	0	0	836	0	836	0	10/10/2018	
25278X-10-9	DIAMONDBACK ENERGY ORD			14.000	1,510	107.850	1,510	404	0	25	0	832	0	832	0	10/20/2020	
253393-10-2	DICKS SPORTING ORD			7.000	805	114.990	805	267	0	50	0	411	0	411	0	04/22/2019	

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
253868-10-3	DIGITAL REALTY REIT ORD			15.000	2,653	176.870	2,653	1,607	38	69	0	560	0	560	0	10/10/2018	
254687-10-6	WALT DISNEY ORD			92.000	14,250	154.890	14,250	2,306	0	0	0	(2,419)	0	(2,419)	0	10/30/2008	
254709-10-8	DISCOVER FINANCIAL SERVICES ORD			15.000	1,733	115.560	1,733	143	0	28	0	375	0	375	0	07/05/2007	
25470F-10-4	DISCOVERY SRS A ORD			4.000	94	23.540	94	63	0	0	0	(26)	0	(26)	0	03/03/2010	
25470F-30-2	DISCOVERY SRS C ORD			7.000	160	22.900	160	166	0	0	0	(23)	0	(23)	0	01/30/2018	
25470M-10-9	DISH NETWORK CL A ORD			14.000	454	32.440	454	471	0	0	0	1	0	1	0	12/03/2019	
256163-10-6	DOCUSIGN ORD			10.000	1,523	152.310	1,523	497	0	0	0	(700)	0	(700)	0	06/28/2019	
25659T-10-7	DOLBY LABORATORIES CL A ORD			5.000	476	95.220	476	323	0	5	0	(10)	0	(10)	0	03/20/2019	
256677-10-5	DOLLAR GENERAL ORD			12.000	2,830	235.830	2,830	612	0	19	0	306	0	306	0	03/27/2013	
256746-10-8	DOLLAR TREE ORD			12.000	1,686	140.520	1,686	502	0	0	0	390	0	390	0	01/26/2012	
25746U-10-9	DOMINION ENERGY ORD			41.000	3,221	78.560	3,221	1,789	0	103	0	138	0	138	0	09/25/2008	
25754A-20-1	DOMINOS PIZZA ORD			2.000	1,129	564.330	1,129	550	0	8	0	362	0	362	0	10/10/2018	
257651-10-9	DONALDSON ORD			7.000	415	59.260	415	379	0	6	0	24	0	24	0	10/10/2018	
25809K-10-5	DOORDASH CL A ORD			8.000	1,191	148.900	1,191	1,649	0	0	0	(457)	0	(457)	0	09/28/2021	
25960P-10-9	DOUGLAS EMMETT REIT ORD			5.000	168	33.500	168	186	1	6	0	22	0	22	0	10/10/2018	
260003-10-8	DOVER ORD			8.000	1,453	181.600	1,453	257	0	16	0	443	0	443	0	11/20/2012	
260557-10-3	DOW ORD			40.000	2,269	56.720	2,269	1,014	0	112	0	49	0	49	0	03/03/2010	
26142R-10-4	DRAFTKINGS CL A ORD			4.000	110	27.470	110	207	0	0	0	(97)	0	(97)	0	06/25/2021	
26210C-10-4	DROPBOX CL A ORD			9.000	221	24.540	221	225	0	0	0	21	0	21	0	06/28/2019	
264411-50-5	DUKE REALTY REIT ORD			26.000	1,707	65.640	1,707	669	0	27	0	667	0	667	0	01/30/2018	
26441C-20-4	DUKE ENERGY ORD			39.000	4,091	104.900	4,091	2,185	0	152	0	520	0	520	0	01/11/2007	
26614N-10-2	DUPONT DE NEMOURS ORD			30.000	2,423	80.780	2,423	1,051	0	36	0	290	0	290	0	11/30/2006	
268150-10-9	DYNATRACE ORD			10.000	604	60.350	604	435	0	0	0	171	0	171	0	10/20/2020	
26875P-10-1	EOG RESOURCES ORD			30.000	2,665	88.830	2,665	1,227	0	138	0	1,169	0	1,169	0	04/17/2020	
26884L-10-9	EQT ORD			29.000	632	21.810	632	620	0	0	0	264	0	264	0	10/10/2018	
26969P-10-8	EAGLE MATERIALS ORD			3.000	499	166.460	499	242	2	2	0	195	0	195	0	10/10/2018	
27579R-10-4	EAST WEST BANCORP ORD			9.000	708	78.680	708	539	0	12	0	252	0	252	0	10/10/2018	
277432-10-0	EASTMAN CHEMICAL ORD			12.000	1,451	120.910	1,451	551	12	33	0	248	0	248	0	05/23/2012	
278642-10-3	EBAY ORD			32.000	2,128	66.500	2,128	158	0	23	0	520	0	520	0	04/16/2008	
278865-10-0	ECOLAB ORD			13.000	3,050	234.590	3,050	602	15	25	0	237	0	237	0	10/10/2018	
281020-10-7	EDISON INTERNATIONAL ORD			19.000	1,297	68.250	1,297	750	13	42	0	127	0	127	0	09/28/2021	
28176E-10-8	EDWARDS LIFESCIENCES ORD			32.000	4,146	129.550	4,146	485	0	0	0	1,226	0	1,226	0	10/29/2015	
28414H-10-3	ELANCO ANIMAL HEALTH ORD			31.000	880	28.380	880	779	0	0	0	(71)	0	(71)	0	10/10/2018	
285512-10-9	ELECTRONIC ARTS ORD			15.000	1,979	131.900	1,979	267	0	10	0	(176)	0	(176)	0	03/27/2013	
28618M-10-6	ELEMENT SOLUTIONS ORD			3.000	73	24.280	73	33	0	1	0	20	0	20	0	04/22/2019	
291011-10-4	EMERSON ELECTRIC ORD			31.000	2,882	92.970	2,882	892	0	63	0	391	0	391	0	09/12/2000	
29261A-10-0	ENCOMPASS HEALTH ORD			4.000	261	65.260	261	302	1	4	0	(70)	0	(70)	0	10/10/2018	
29355A-10-7	ENPHASE ENERGY ORD			7.000	1,281	182.940	1,281	393	0	0	0	52	0	52	0	07/15/2020	
29362U-10-4	ENTEGRIS ORD			7.000	970	138.580	970	261	0	2	0	297	0	297	0	06/28/2019	
29364G-10-3	ENTERGY ORD			15.000	1,690	112.650	1,690	947	0	58	0	192	0	192	0	03/05/2014	
29414B-10-4	EPAM SYSTEMS ORD			3.000	2,005	668.450	2,005	366	0	0	0	930	0	930	0	10/10/2018	
29415F-10-4	ENVISTA HOLDINGS ORD			10.000	451	45.060	451	399	0	0	0	52	0	52	0	03/24/2021	
294429-10-5	EQUIFAX ORD			7.000	2,050	292.790	2,050	431	0	11	0	700	0	700	0	04/25/2013	
29444U-70-0	EQUINIX REIT ORD			5.000	4,229	845.840	4,229	1,227	0	57	0	658	0	658	0	04/23/2015	
29452E-10-1	EQUITABLE HOLDINGS ORD			19.000	623	32.790	623	408	0	13	0	137	0	137	0	10/15/2019	
29472R-10-8	EQUITY LIFESTYLE PROP REIT ORD			9.000	789	87.660	789	420	3	13	0	219	0	219	0	10/10/2018	
29476L-10-7	EQUITY RESIDENTIAL REIT ORD			19.000	1,720	90.500	1,720	642	11	46	0	593	0	593	0	07/24/2007	
29670G-10-2	ESSENTIAL UTILITIES ORD			12.000	644	53.690	644	451	0	12	0	76	0	76	0	10/10/2018	
297178-10-5	ESSEX PROPERTY REIT ORD			4.000	1,409	352.230	1,409	739	8	33	0	459	0	459	0	06/25/2014	
29786A-10-6	ETSY ORD			7.000	1,533	218.940	1,533	430	0	0	0	287	0	287	0	06/28/2019	
298736-10-9	EURONET WORLDWIDE ORD			2.000	238	119.170	238	222	0	0	0	(52)	0	(52)	0	10/10/2018	
29977A-10-5	EVERCORE CL A ORD			2.000	272	135.850	272	185	0	5	0	52	0	52	0	03/20/2019	
30034W-10-6	EVERGY ORD			15.000	1,029	68.610	1,029	1,025	0	0	0	4	0	4	0	12/30/2021	
30040W-10-8	EVERSOURCE ENERGY ORD			18.000	1,638	90.980	1,638	724	0	54	0	80	0	80	0	07/18/2012	

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CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
30063P-10-5	EXACT SCIENCES ORD			11.000	856	77.830	856	741	0	0	0	(601)	0	(601)	0	10/10/2018	
30161N-10-1	EXELON ORD			47.000	2,717	57.800	2,717	1,093	0	72	0	730	0	730	0	08/15/2013	
30161Q-10-4	EXELIXIS ORD			10.000	183	18.280	183	162	0	0	0	(18)	0	(18)	0	10/10/2018	
30212P-30-3	EXPEDIA GROUP ORD			10.000	1,807	180.720	1,807	89	0	0	0	483	0	483	0	12/21/2011	
302130-10-9	EXPEDITORS INTERNATIONAL OF WASN ORD			9.000	1,209	134.290	1,209	399	0	10	0	353	0	353	0	01/23/2015	
30225T-10-2	EXTRA SPACE STORAGE REIT ORD			7.000	1,587	226.730	1,587	491	0	32	0	776	0	776	0	11/25/2016	
30231G-10-2	EXXON MOBIL ORD			260.000	15,909	61.190	15,909	11,330	0	750	0	4,304	0	4,304	0	12/30/2021	
302491-30-3	FMC ORD			10.000	1,099	109.890	1,099	572	5	19	0	(50)	0	(50)	0	05/31/2017	
302520-10-1	FNB ORD			22.000	267	12.130	267	279	0	11	0	58	0	58	0	10/10/2018	
30303M-10-2	META PLATFORMS CL A ORD			120.000	40,362	336.350	40,362	6,676	0	0	0	7,583	0	7,583	0	01/22/2014	
303075-10-5	FACTSET RESEARCH SYSTEMS ORD			2.000	972	486.010	972	431	0	6	0	307	0	307	0	10/10/2018	
303250-10-4	FAIR ISAAC ORD			3.000	1,301	433.670	1,301	625	0	0	0	(232)	0	(232)	0	10/10/2018	
31188V-10-0	FASTLY CL A ORD			2.000	71	35.450	71	81	0	0	0	(10)	0	(10)	0	09/28/2021	
311900-10-4	FASTENAL ORD			42.000	2,691	64.060	2,691	603	0	47	0	640	0	640	0	03/06/2015	
313747-20-6	FEDERAL REIT ORD			4.000	545	136.320	545	477	4	4	0	68	0	68	0	06/25/2021	
31428X-10-6	FEDEX ORD			13.000	3,362	258.640	3,362	1,270	0	38	0	(13)	0	(13)	0	03/27/2013	
315616-10-2	F5 ORD			4.000	979	244.710	979	355	0	0	0	275	0	275	0	03/27/2013	
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD			31.000	3,384	109.150	3,384	836	0	48	0	(1,002)	0	(1,002)	0	03/18/2014	
31620R-30-3	FIDELITY NATIONAL FINANCIAL ORD			14.000	731	52.180	731	532	0	22	0	183	0	183	0	10/10/2018	
316773-10-0	FIFTH THIRD BANCORP ORD			53.000	2,308	43.550	2,308	1,032	16	59	0	847	0	847	0	10/29/2015	
31847R-10-2	FIRST AMERICAN FINANCIAL ORD			9.000	704	78.230	704	460	0	17	0	239	0	239	0	10/10/2018	
320517-10-5	FIRST HORIZON ORD			0.000	0	15.700	0	0	11	0	0	0	0	0	0	10/10/2018	
33616C-10-0	FIRST REPUBLIC BANK ORD			8.000	1,652	206.510	1,652	703	0	7	0	477	0	477	0	01/16/2018	
336433-10-7	FIRST SOLAR ORD			6.000	523	87.160	523	251	0	0	0	(71)	0	(71)	0	04/17/2020	
337738-10-8	FISERV ORD			31.000	3,217	103.790	3,217	2,306	0	0	0	(312)	0	(312)	0	10/10/2018	
337932-10-7	FIRSTENERGY ORD			34.000	1,414	41.590	1,414	1,407	0	0	0	7	0	7	0	12/30/2021	
33829M-10-1	FIVE BELOW ORD			3.000	621	206.890	621	360	0	0	0	96	0	96	0	06/28/2019	
338307-10-1	FIVE9 ORD			4.000	549	137.320	549	666	0	0	0	(148)	0	(148)	0	12/15/2020	
339041-10-5	FLEETCOR TECHNOLOGIES ORD			5.000	1,119	223.840	1,119	1,057	0	0	0	(245)	0	(245)	0	06/27/2018	
339750-10-1	FLOOR DECOR HOLDINGS CL A ORD			10.000	1,300	130.010	1,300	419	0	0	0	372	0	372	0	06/28/2019	
343498-10-1	FLOWERS FOODS ORD			19.000	522	27.470	522	407	0	16	0	92	0	92	0	04/22/2019	
345370-86-0	FORD MOTOR ORD			198.000	4,112	20.770	4,112	641	0	20	0	2,372	0	2,372	0	04/17/2009	
34959E-10-9	FORTINET ORD			7.000	2,516	359.400	2,516	557	0	0	0	1,476	0	1,476	0	10/10/2018	
34959J-10-8	FORTIVE ORD			26.000	1,984	76.290	1,984	304	0	7	0	142	0	142	0	10/30/2008	
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY ORD			11.000	1,176	106.900	1,176	541	0	11	0	233	0	233	0	10/10/2018	
35137L-10-5	FOX CL A ORD			17.000	627	36.900	627	627	0	8	0	132	0	132	0	12/16/2019	
35137L-20-4	FOX CL B ORD			5.000	171	34.270	171	198	0	2	0	27	0	27	0	03/19/2019	
354613-10-1	FRANKLIN RESOURCES ORD			15.000	502	33.490	502	444	4	17	0	128	0	128	0	10/10/2018	
35671D-85-7	FREEPORT MCMORAN ORD			74.000	3,088	41.730	3,088	585	0	17	0	1,163	0	1,163	0	08/26/2015	
36262G-10-1	GXO LOGISTICS ORD			5.000	454	90.830	454	214	0	0	0	240	0	240	0	10/10/2018	
363576-10-9	ARTHUR J GALLAGHER ORD			11.000	1,866	169.670	1,866	626	0	21	0	506	0	506	0	03/30/2017	
36467J-10-8	GAMING AND LEISURE PROPERTIES REIT ORD			23.000	1,121	48.730	1,121	794	6	75	0	146	0	146	0	10/10/2018	
36467W-10-9	GAMESTOP CL A ORD			4.000	594	148.390	594	838	0	0	0	(244)	0	(244)	0	06/25/2021	
366651-10-7	GARTNER ORD			5.000	1,672	334.320	1,672	601	0	0	0	871	0	871	0	06/06/2017	
368736-10-4	GENERAC HOLDINGS ORD			4.000	1,408	351.920	1,408	895	0	0	0	498	0	498	0	12/15/2020	
369550-10-8	GENERAL DYNAMICS ORD			13.000	2,710	208.470	2,710	820	0	61	0	775	0	775	0	10/19/2011	
369604-30-1	GENERAL ELECTRIC ORD			56.000	5,290	94.470	5,290	3,237	10	4	0	2,053	0	2,053	0	10/20/2020	
370334-10-4	GENERAL MILLS ORD			29.000	1,954	67.380	1,954	699	0	59	0	249	0	249	0	08/22/2011	
37045V-10-0	GENERAL MOTORS ORD			70.000	4,104	58.630	4,104	1,996	0	0	0	1,189	0	1,189	0	08/26/2015	
371901-10-9	GENTEX ORD			14.000	488	34.850	488	274	0	7	0	13	0	13	0	10/10/2018	
372460-10-5	GENUINE PARTS ORD			14.000	1,963	140.200	1,963	482	11	45	0	557	0	557	0	04/17/2009	
375558-10-3	GILEAD SCIENCES ORD			64.000	4,647	72.610	4,647	1,201	0	182	0	918	0	918	0	03/28/2007	
37940X-10-2	GLOBAL PAYMENTS ORD			15.000	2,028	135.180	2,028	1,148	0	13	0	(1,204)	0	(1,204)	0	06/06/2017	
379577-20-8	GLOBUS MEDICAL CL A ORD			4.000	289	72.200	289	315	0	0	0	(27)	0	(27)	0	09/28/2021	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
380237-10-7	GODADDY CL A ORD			9.000	764	84.860	764	637	0	0	0	17	0	17	0	10/10/2018	
38141G-10-4	GOLDMAN SACHS GROUP ORD			16.000	6,121	382.550	6,121	1,870	0	104	0	1,901	0	1,901	0	01/26/2012	
384109-10-4	GRACO ORD			9.000	726	80.620	726	366	0	7	0	74	0	74	0	10/10/2018	
384802-10-4	WW GRAINGER ORD			3.000	1,555	518.240	1,555	320	0	19	0	330	0	330	0	08/24/2010	
388689-10-1	GRAPHIC PACKAGING HOLDING ORD			11.000	215	19.500	215	140	3	3	0	28	0	28	0	10/10/2018	
40131M-10-9	GUARDANT HEALTH ORD			5.000	500	100.020	500	509	0	0	0	(144)	0	(144)	0	10/20/2020	
40171V-10-0	GUIDEWIRE SOFTWARE ORD			6.000	681	113.530	681	537	0	0	0	(91)	0	(91)	0	10/10/2018	
40412C-10-1	HCA HEALTHCARE ORD			12.000	3,083	256.920	3,083	934	0	23	0	1,110	0	1,110	0	08/08/2018	
40434L-10-5	HP ORD			59.000	2,223	37.670	2,223	526	40	46	0	772	0	772	0	04/17/2020	
405217-10-0	HAIN CELESTIAL GROUP ORD			2.000	85	42.610	85	44	0	0	0	5	0	5	0	04/22/2019	
406216-10-1	HALLIBURTON ORD			45.000	1,029	22.870	1,029	576	0	8	0	179	0	179	0	07/15/2020	
410345-10-2	HANESBRANDS ORD			10.000	167	16.720	167	186	0	6	0	21	0	21	0	08/22/2018	
410867-10-5	HANOVER INSURANCE GROUP ORD			3.000	393	131.060	393	353	0	9	0	42	0	42	0	10/10/2018	
412822-10-8	HARLEY DAVIDSON ORD			4.000	151	37.690	151	174	0	2	0	4	0	4	0	07/29/2011	
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD			22.000	1,519	69.040	1,519	614	17	30	0	441	0	441	0	04/13/2010	
418056-10-7	HASBRO ORD			6.000	611	101.780	611	173	0	16	0	49	0	49	0	03/28/2007	
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES ORD			2.000	83	41.500	83	72	0	3	0	12	0	12	0	10/10/2018	
42225P-50-1	HEALTHCAR TRST OF AM CL A REIT ORD			10.000	334	33.390	334	264	0	13	0	59	0	59	0	10/10/2018	
42250P-10-3	HEALTHPEAK PROPERTIES ORD			44.000	1,588	36.090	1,588	1,011	0	53	0	258	0	258	0	03/27/2018	
422806-20-8	HEICO CL A ORD			5.000	643	128.520	643	404	0	1	0	57	0	57	0	03/20/2019	
426281-10-1	JACK HENRY AND ASSOCIATES ORD			5.000	835	166.990	835	842	0	0	0	(7)	0	(7)	0	12/30/2021	
427866-10-8	HERSHEY FOODS ORD			4.000	774	193.470	774	353	0	14	0	165	0	165	0	07/16/2015	
42809H-10-7	HESS ORD			13.000	962	74.030	962	633	0	13	0	276	0	276	0	01/30/2018	
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD			100.000	1,577	15.770	1,577	581	18	48	0	392	0	392	0	12/15/2020	
431475-10-2	HILL ROM HOLDINGS ORD			0.000	0	155.960	0	0	2	0	0	0	0	0	0	10/10/2018	
43300A-20-3	HILTON WORLDWIDE HOLDINGS ORD			14.000	2,184	155.990	2,184	874	0	0	0	626	0	626	0	07/27/2017	
436106-10-8	HOLLYFRONTIER ORD			6.000	197	32.780	197	208	0	0	0	(11)	0	(11)	0	06/25/2021	
436440-10-1	HOLOGIC ORD			18.000	1,378	76.560	1,378	596	0	0	0	67	0	67	0	06/14/2016	
437076-10-2	HOME DEPOT ORD			54.000	22,411	415.010	22,411	1,211	0	356	0	8,067	0	8,067	0	10/30/2008	
438516-10-6	HONEYWELL INTERNATIONAL ORD			36.000	7,506	208.510	7,506	807	0	136	0	(151)	0	(151)	0	05/01/2003	
44107P-10-4	HOST HOTELS & RESORTS REIT ORD			63.000	1,096	17.390	1,096	1,033	0	0	0	174	0	174	0	10/15/2019	
44267D-10-7	HOWARD HUGHES ORD			4.000	407	101.780	407	462	0	0	0	91	0	91	0	10/10/2018	
443201-10-8	HOWMET AEROSPACE ORD			28.000	891	31.830	891	450	0	1	0	95	0	95	0	08/08/2018	
443510-60-7	HUBBELL ORD			4.000	832	207.900	832	494	0	16	0	204	0	204	0	10/10/2018	
443573-10-0	HUBSPOT ORD			3.000	1,977	659.150	1,977	512	0	0	0	788	0	788	0	06/28/2019	
444859-10-2	HUMANA ORD			7.000	3,247	463.860	3,247	326	5	19	0	375	0	375	0	08/22/2011	
445658-10-7	JB HUNT TRANSPORT SERVICES ORD			5.000	1,022	204.400	1,022	431	0	6	0	339	0	339	0	06/06/2017	
446150-10-4	HUNTINGTON BANCSHARES ORD			75.000	1,157	15.420	1,157	544	27	45	0	209	0	209	0	08/14/2019	
447011-10-7	HUNTSMAN ORD			8.000	279	34.880	279	190	0	6	0	78	0	78	0	10/10/2018	
448579-10-2	HYATT HOTELS CL A ORD			4.000	384	95.900	384	289	0	0	0	87	0	87	0	03/20/2019	
44891N-20-8	IAC INTERACTIVE ORD			5.000	654	130.710	654	223	0	0	0	430	0	430	0	10/10/2018	
449253-10-3	IAA ORD			14.000	709	50.620	709	489	0	0	0	(201)	0	(201)	0	10/10/2018	
44980X-10-9	IPG PHOTONICS ORD			2.000	344	172.140	344	263	0	0	0	(103)	0	(103)	0	10/15/2019	
45073V-10-8	ITT ORD			5.000	511	102.190	511	266	0	4	0	126	0	126	0	10/10/2018	
451107-10-6	IDACORP ORD			3.000	340	113.310	340	301	0	9	0	52	0	52	0	06/28/2019	
45167R-10-4	IDEX ORD			5.000	1,182	236.320	1,182	1,181	0	0	0	1	0	1	0	12/30/2021	
45168D-10-4	IDEXX LABORATORIES ORD			5.000	3,292	658.460	3,292	815	0	0	0	793	0	793	0	10/18/2017	
452308-10-9	ILLINOIS TOOL ORD			16.000	3,949	246.800	3,949	752	20	74	0	687	0	687	0	11/06/2006	
452327-10-9	ILLUMINA ORD			8.000	3,044	380.440	3,044	1,082	0	0	0	84	0	84	0	11/25/2016	
45337C-10-2	INCYTE ORD			15.000	1,101	73.400	1,101	954	0	0	0	(204)	0	(204)	0	08/08/2018	
45687V-10-6	INGERSOLL RAND ORD			21.000	1,299	61.870	1,299	359	0	0	0	341	0	341	0	10/10/2018	
45784P-10-1	INSULET ORD			4.000	1,064	266.070	1,064	351	0	0	0	42	0	42	0	10/10/2018	
457985-20-8	INTEGRA LIFESCIENCES HOLDINGS ORD			8.000	536	66.990	536	447	0	0	0	17	0	17	0	06/28/2019	
458140-10-0	INTEL ORD			249.000	12,824	51.500	12,824	5,296	0	285	0	320	0	320	0	12/30/2021	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
45841N-10-7	INTERACTIVE BROKERS GROUP CL A ORD			7.000	556	79.420	556	376	0	3	0	129	0	129	0	10/10/2018	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD			28.000	3,830	136.770	3,830	895	0	37	0	601	0	601	0	03/27/2013	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD			45.000	6,015	133.660	6,015	3,721	0	74	0	2,294	0	2,294	0	12/17/2008	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD			9.334	1,406	150.650	1,406	970	7	21	0	445	0	445	0	12/18/2018	
460146-10-3	INTERNATIONAL PAPER ORD			19.000	893	46.980	893	209	0	9	0	683	0	683	0	08/24/2007	
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD			21.000	786	37.450	786	226	0	23	0	293	0	293	0	01/30/2018	
461202-10-3	INTUIT ORD			13.000	8,362	643.220	8,362	351	0	32	0	3,424	0	3,424	0	03/28/2007	
46120E-60-2	INTUITIVE SURGICAL ORD			17.000	6,108	359.300	6,108	566	0	0	0	1,472	0	1,472	0	08/20/2008	
46187W-10-7	INVITATION HOMES ORD			30.000	1,360	45.340	1,360	712	0	20	0	469	0	469	0	04/17/2020	
46266C-10-5	IQVIA HOLDINGS ORD			9.000	2,539	282.140	2,539	905	0	0	0	927	0	927	0	10/18/2017	
46284V-10-1	IRON MOUNTAIN ORD			16.000	837	52.330	837	508	16	40	0	366	0	366	0	01/30/2018	
46625H-10-0	JPMORGAN CHASE ORD			148.000	23,436	158.350	23,436	3,169	0	548	0	4,629	0	4,629	0	07/24/2002	
466313-10-3	JABIL ORD			14.000	985	70.350	985	381	0	4	0	389	0	389	0	03/20/2019	
469814-10-7	JACOBS ENGINEERING GROUP ORD			7.000	975	139.230	975	452	0	6	0	212	0	212	0	06/27/2018	
47233W-10-9	JEFFERIES FINANCIAL GROUP ORD			21.000	815	38.800	815	449	0	19	0	298	0	298	0	11/25/2016	
478160-10-4	JOHNSON & JOHNSON ORD			133.000	22,752	171.070	22,752	6,424	0	557	0	1,821	0	1,821	0	06/15/2001	
48020Q-10-7	JONES LANG LASALLE ORD			2.000	539	269.340	539	267	0	0	0	242	0	242	0	10/10/2018	
48203R-10-4	JUNIPER NETWORKS ORD			29.000	1,036	35.710	1,036	462	0	23	0	383	0	383	0	04/25/2013	
48214T-30-5	JUST EAT TAKEAWAY COM N V SPONSO ADR		C	0.995	11	10.760	11	13	0	0	0	(3)	0	(3)	0	12/16/2019	
482480-10-0	KLA ORD			7.000	3,011	430.110	3,011	354	0	27	0	1,198	0	1,198	0	01/26/2012	
48251W-10-4	KKR AND CO ORD			28.000	2,086	74.500	2,086	973	0	16	0	952	0	952	0	07/15/2020	
487836-10-8	KELLOGG ORD			10.000	644	64.420	644	501	0	23	0	22	0	22	0	10/30/2008	
49271V-10-0	KEURIG DR PEPPER ORD			35.000	1,290	36.860	1,290	1,053	0	24	0	170	0	170	0	12/15/2020	
493267-10-8	KEYCORP ORD			46.000	1,064	23.130	1,064	611	0	35	0	309	0	309	0	01/23/2015	
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD			9.000	1,859	206.510	1,859	553	0	0	0	670	0	670	0	10/10/2018	
494368-10-3	KIMBERLY CLARK ORD			17.000	2,430	142.920	2,430	1,002	44	76	0	138	0	138	0	05/09/2012	
49446R-10-9	KIMCO REALTY REIT ORD			40.000	986	24.650	986	665	0	27	0	386	0	386	0	08/08/2018	
49456B-10-1	KINDER MORGAN CL P ORD			63.000	999	15.860	999	906	0	68	0	138	0	138	0	02/09/2016	
499049-10-4	KNIGHT SWIFT TRANSPRTATN CL A ORD			6.000	366	60.940	366	198	0	2	0	115	0	115	0	08/14/2019	
500255-10-4	KOHL'S ORD			13.000	642	49.390	642	502	0	13	0	113	0	113	0	12/15/2020	
500754-10-6	KRAFT HEINZ ORD			35.000	1,257	35.900	1,257	1,089	0	56	0	43	0	43	0	12/16/2019	
501044-10-1	KROGER ORD			43.000	1,946	45.260	1,946	447	0	34	0	581	0	581	0	04/17/2009	
50155Q-10-0	KYNDRYL HOLDINGS ORD			20.000	362	18.100	362	429	0	0	0	(67)	0	(67)	0	10/20/2020	
501889-20-8	LKQ ORD			19.000	1,141	60.030	1,141	606	0	5	0	471	0	471	0	06/06/2017	
50212V-10-0	LPL FINANCIAL HOLDINGS ORD			4.000	640	160.090	640	242	0	4	0	223	0	223	0	10/10/2018	
502431-10-9	L3HARRIS TECHNOLOGIES ORD			9.000	1,919	213.240	1,919	503	0	37	0	218	0	218	0	12/02/2005	
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD			4.000	1,257	314.210	1,257	513	0	0	0	443	0	443	0	06/06/2017	
512807-10-8	LAM RESEARCH ORD			7.000	5,034	719.150	5,034	286	26	38	0	1,728	0	1,728	0	03/27/2013	
512816-10-9	LAMAR ADVERTISING CL A REIT			8.000	970	121.300	970	592	0	32	0	305	0	305	0	10/10/2018	
513272-10-4	LAMB WESTON HOLDINGS ORD			9.000	570	63.380	570	570	0	0	0	1	0	1	0	12/30/2021	
515098-10-1	LANDSTAR SYSTEM ORD			1.000	179	179.020	179	107	0	3	0	44	0	44	0	03/20/2019	
517834-10-7	LAS VEGAS SANDS ORD			21.000	790	37.640	790	797	0	0	0	(7)	0	(7)	0	12/30/2021	
518439-10-4	ESTEE LAUDER CL A ORD			11.000	4,072	370.200	4,072	343	0	24	0	1,144	0	1,144	0	07/23/2010	
521865-20-4	LEAR ORD			3.000	549	182.950	549	405	0	5	0	72	0	72	0	10/10/2018	
524660-10-7	LEGGETT & PLATT ORD			1.000	41	41.160	41	33	6	2	0	(3)	0	(3)	0	08/14/2019	
525327-10-2	LEIDOS HOLDINGS ORD			9.000	800	88.900	800	594	0	13	0	(146)	0	(146)	0	10/10/2018	
526057-10-4	LENNAR CL A ORD			13.000	1,510	116.160	1,510	559	0	13	0	519	0	519	0	01/23/2015	
526107-10-7	LENNOX INTERNATIONAL ORD			3.000	973	324.360	973	977	0	0	0	(4)	0	(4)	0	12/30/2021	
530307-10-7	LIBERTY BROADBAND SRS A ORD			1.000	161	160.900	161	93	0	0	0	3	0	3	0	03/20/2019	
530307-30-5	LIBERTY BROADBAND SRS C ORD			10.000	1,611	161.100	1,611	798	0	0	0	27	0	27	0	10/10/2018	
531229-40-9	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD			1.000	51	50.850	51	39	0	0	0	8	0	8	0	08/14/2019	
531229-60-7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD			9.000	458	50.850	458	291	0	0	0	66	0	66	0	06/04/2020	
531229-85-4	LIBERTY MEDIA FORMULA ONE SRS C ORD			20.000	1,265	63.240	1,265	668	0	0	0	413	0	413	0	10/10/2018	
53223X-10-7	LIFE STORAGE ORD			3.000	460	153.180	460	183	0	9	0	221	0	221	0	10/10/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
532457-10-8	ELI LILLY ORD			42.000	11,601	276.220	11,601	1,500	0	143	0	4,510	0	4,510	0	03/28/2007	
533900-10-6	LINCOLN ELECTRIC HOLDINGS ORD			2.000	279	139.470	279	172	1	4	0	46	0	46	0	10/10/2018	
534187-10-9	LINCOLN NATIONAL ORD			13.000	887	68.260	887	368	0	22	0	233	0	233	0	02/25/2013	
537008-10-4	LITTELFUSE ORD			2.000	629	314.680	629	351	0	4	0	120	0	120	0	10/10/2018	
538034-10-9	LIVE NATION ENTERTAINMENT ORD			6.000	718	119.690	718	315	0	0	0	277	0	277	0	12/18/2018	
539830-10-9	LOCKHEED MARTIN ORD			12.000	4,265	355.410	4,265	912	0	127	0	5	0	5	0	07/29/2011	
540424-10-8	LOEWS ORD			18.000	1,040	57.760	1,040	645	0	5	0	229	0	229	0	02/08/2016	
546347-10-5	LOUISIANA PACIFIC ORD			7.000	548	78.350	548	406	0	3	0	142	0	142	0	06/25/2021	
548661-10-7	LOWE'S COMPANIES ORD			35.000	9,047	258.480	9,047	901	0	98	0	3,429	0	3,429	0	01/30/2008	
550021-10-9	LULULEMON ATHLETICA ORD		C	5.000	1,957	391.450	1,957	703	0	0	0	217	0	217	0	10/10/2018	
550241-10-3	LUMEN TECHNOLOGIES ORD			24.000	301	12.550	301	315	0	6	0	(14)	0	(14)	0	09/28/2021	
55024U-10-9	LUMENTUM HOLDINGS ORD			3.000	317	105.770	317	254	0	0	0	33	0	33	0	10/20/2020	
55087P-10-4	LYFT CL A ORD			26.000	1,111	42.730	1,111	747	0	0	0	(166)	0	(166)	0	04/17/2020	
55261F-10-4	M&T BANK ORD			6.000	921	153.580	921	536	0	27	0	158	0	158	0	07/23/2010	
552690-10-9	MDU RESOURCES GROUP ORD			5.000	154	30.840	154	130	5	4	0	23	0	23	0	10/10/2018	
552848-10-3	MGIC INVESTMENT ORD			32.000	461	14.420	461	420	0	9	0	60	0	60	0	06/28/2019	
552953-10-1	MGM RESORTS INTERNATIONAL ORD			31.000	1,391	44.880	1,391	794	0	0	0	414	0	414	0	12/18/2018	
55306N-10-4	MKS INSTRUMENTS ORD			5.000	871	174.170	871	367	0	4	0	119	0	119	0	10/10/2018	
55354G-10-0	MSCI ORD			4.000	2,451	612.690	2,451	627	0	15	0	665	0	665	0	10/10/2018	
562662-10-6	MANDIANT ORD			10.000	175	17.540	175	163	0	0	0	(55)	0	(55)	0	10/10/2018	
562750-10-9	MANHATTAN ASSOCIATES ORD			6.000	933	155.490	933	335	0	0	0	302	0	302	0	03/20/2019	
56418H-10-0	MANPOWERGROUP ORD			4.000	389	97.330	389	309	0	10	0	29	0	29	0	10/10/2018	
565849-10-6	MARATHON OIL ORD			57.000	936	16.420	936	393	0	10	0	556	0	556	0	12/15/2020	
56585A-10-2	MARATHON PETROLEUM ORD			31.000	1,984	63.990	1,984	291	0	72	0	702	0	702	0	06/27/2011	
56600D-10-7	MARAVAI LIFESCIENCES CL A ORD			2.000	84	41.900	84	96	0	0	0	(12)	0	(12)	0	09/28/2021	
570535-10-4	MARKEL ORD			1.000	1,234	1,234.000	1,234	1,234	0	0	0	0	0	0	0	12/30/2021	
57060D-10-8	MARKETAXESS HOLDINGS ORD			3.000	1,234	411.270	1,234	560	0	8	0	(478)	0	(478)	0	10/10/2018	
57164Y-10-7	MARRIOTT VACATIONS WORLDWIDE ORD			2.000	338	168.980	338	325	1	1	0	13	0	13	0	06/25/2021	
571748-10-2	MARSH & MCLENNAN ORD			25.000	4,346	173.820	4,346	732	0	50	0	1,421	0	1,421	0	03/28/2007	
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD			16.000	2,644	165.240	2,644	828	0	0	0	533	0	533	0	09/23/2016	
573284-10-6	MARTIN MARIETTA MATERIALS ORD			3.000	1,322	440.520	1,322	462	0	7	0	470	0	470	0	07/16/2015	
573874-10-4	MARVELL TECHNOLOGY ORD			40.615	3,553	87.490	3,553	706	0	10	0	(1,694)	0	(1,694)	0	10/10/2018	
574599-10-6	MASCO ORD			24.000	1,685	70.220	1,685	304	0	20	0	367	0	367	0	07/18/2012	
574795-10-0	MASIMO ORD			3.000	878	292.780	878	402	0	0	0	73	0	73	0	03/20/2019	
57636Q-10-4	MASTERCARD CL A ORD			44.000	15,810	359.320	15,810	910	0	77	0	105	0	105	0	09/29/2009	
57667L-10-7	MATCH GROUP ORD			14.000	1,852	132.250	1,852	847	0	0	0	(265)	0	(265)	0	10/10/2018	
577081-10-2	MATTEL ORD			35.000	755	21.560	755	401	0	0	0	144	0	144	0	10/15/2019	
579780-20-6	MCCORMICK ORD			22.000	2,125	96.610	2,125	436	8	30	0	22	0	22	0	08/24/2010	
580135-10-1	MCDONALD'S ORD			37.000	9,919	268.070	9,919	1,659	0	194	0	1,979	0	1,979	0	03/28/2007	
58155Q-10-3	MCKESSON ORD			7.000	1,740	248.570	1,740	368	8	12	0	523	0	523	0	10/10/2018	
58463J-30-4	MEDICAL PROPERTIES REIT ORD			52.000	1,229	23.630	1,229	757	21	58	0	96	0	96	0	10/10/2018	
58933Y-10-5	MERCK & CO. INC.			128.000	9,810	76.640	9,810	3,578	202	166	0	6,232	0	6,232	0	10/10/2018	
59156R-10-8	METLIFE ORD			32.000	2,000	62.490	2,000	820	0	61	0	497	0	497	0	05/23/2012	
592688-10-5	METTLER TOLEDO ORD			1.000	1,697	1,697.210	1,697	567	0	0	0	558	0	558	0	10/10/2018	
594918-10-4	MICROSOFT ORD			388.000	130,492	336.320	130,492	15,296	0	851	0	42,050	0	42,050	0	12/30/2021	
595017-10-4	MICROCHIP TECHNOLOGY ORD			27.000	2,351	87.060	2,351	443	0	23	0	486	0	486	0	12/21/2007	
595112-10-3	MICRON TECHNOLOGY ORD			56.000	5,216	93.150	5,216	300	6	6	0	1,006	0	1,006	0	07/18/2012	
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD			5.000	1,147	229.440	1,147	487	0	21	0	514	0	514	0	10/10/2018	
596278-10-1	MIDDLEBY ORD			3.000	590	196.760	590	353	0	0	0	204	0	204	0	10/10/2018	
60468T-10-5	MIRATI THERAPEUTICS ORD			2.000	293	146.690	293	329	0	0	0	(35)	0	(35)	0	06/25/2021	
60770K-10-7	MODERNA ORD			17.000	4,318	253.980	4,318	244	0	0	0	2,542	0	2,542	0	10/15/2019	
608190-10-4	MOHAWK INDUSTRIES ORD			4.000	729	182.180	729	710	0	0	0	18	0	18	0	12/30/2021	
60855R-10-0	MOLINA HEALTHCARE ORD			2.000	636	318.080	636	277	0	0	0	211	0	211	0	10/10/2018	
60871R-20-9	MOLSON COORS BEVERAGE COMPA CL B ORD			4.000	185	46.350	185	188	0	3	0	5	0	5	0	03/28/2007	

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609207-10-5	MONDELEZ INTERNATIONAL CL A ORD			70.000	4,642	66.310	4,642	1,347	25	91	0	549	0	549	0	07/23/2010	
60937P-10-6	MONGODB CL A ORD			3.000	1,588	529.350	1,588	393	0	0	0	511	0	511	0	12/16/2019	
609839-10-5	MONOLITHIC POWER SYSTEMS ORD			2.000	987	493.330	987	221	1	5	0	254	0	254	0	10/10/2018	
61174X-10-9	MONSTER BEVERAGE ORD			18.000	1,729	96.040	1,729	723	0	0	0	64	0	64	0	03/30/2017	
615369-10-5	MOODYS ORD			8.000	3,125	390.580	3,125	161	0	20	0	803	0	803	0	05/21/2008	
617446-44-8	MORGAN STANLEY ORD			67.333	6,609	98.160	6,609	1,288	0	141	0	1,995	0	1,995	0	02/02/2016	
61945C-10-3	MOSAIC ORD			18.000	707	39.290	707	364	0	5	0	293	0	293	0	10/15/2019	
620076-30-7	MOTOROLA SOLUTIONS ORD			11.000	2,989	271.700	2,989	1,857	15	14	0	502	0	502	0	12/30/2021	
62886E-10-8	NCR ORD			11.000	442	40.200	442	310	0	0	0	29	0	29	0	03/20/2019	
629377-50-8	NRG ENERGY ORD			18.000	775	43.080	775	197	0	23	0	100	0	100	0	11/25/2016	
62955J-10-3	NOV ORD			39.000	528	13.550	528	361	0	2	0	(7)	0	(7)	0	10/20/2020	
631103-10-8	NASDAQ ORD			11.000	2,310	210.010	2,310	212	0	23	0	850	0	850	0	03/03/2009	
632307-10-4	NATERA ORD			4.000	374	93.390	374	461	0	0	0	(87)	0	(87)	0	06/25/2021	
636518-10-2	NATIONAL INSTRUMENTS ORD			1.000	44	43.670	44	44	0	1	0	0	0	0	0	10/10/2018	
637417-10-6	NATIONAL RETAIL PROPERTIES REIT ORD			8.000	385	48.070	385	355	0	17	0	57	0	57	0	10/10/2018	
64110D-10-4	NETAPP ORD			11.000	1,012	91.990	1,012	154	0	22	0	283	0	283	0	10/17/2007	
64110L-10-6	NETFLIX ORD			23.000	13,856	602.440	13,856	1,511	0	0	0	1,268	0	1,268	0	12/30/2021	
64125C-10-9	NEUROCRINE BIOSCIENCES ORD			4.000	341	85.170	341	425	0	0	0	(43)	0	(43)	0	10/10/2018	
64828T-20-1	NEW RESIDENTIAL INVESTMENT REIT ORD			11.000	118	10.710	118	118	3	5	0	0	0	0	0	06/25/2021	
64829B-10-0	NEW RELIC ORD			5.000	550	109.960	550	307	0	0	0	223	0	223	0	10/15/2019	
651229-10-6	NEWELL BRANDS ORD			19.000	415	21.840	415	318	0	17	0	12	0	12	0	04/13/2010	
651639-10-6	NEWMONT ORD			40.000	2,481	62.020	2,481	1,052	0	88	0	85	0	85	0	10/10/2018	
65249B-10-9	NEWS CL A ORD			14.000	312	22.310	312	58	0	3	0	61	0	61	0	07/01/2013	
65336K-10-3	NEXSTAR MEDIA GROUP CL A ORD			1.000	151	150.980	151	101	0	3	0	42	0	42	0	06/28/2019	
65339F-10-1	NEXTERA ENERGY ORD			99.000	9,243	93.360	9,243	1,159	0	152	0	1,605	0	1,605	0	03/27/2013	
654106-10-3	NIKE CL B ORD			62.000	10,334	166.670	10,334	1,026	0	70	0	1,562	0	1,562	0	06/25/2008	
655663-10-2	NORDSON ORD			2.000	511	255.270	511	256	3	3	0	109	0	109	0	10/10/2018	
655664-10-0	NORDSTROM ORD			11.000	249	22.620	249	454	0	0	0	(94)	0	(94)	0	11/27/2017	
655844-10-8	NORFOLK SOUTHERN ORD			14.000	4,168	297.710	4,168	2,169	0	33	0	499	0	499	0	12/30/2021	
665859-10-4	NORTHERN TRUST ORD			12.000	1,435	119.610	1,435	639	20	34	0	318	0	318	0	06/25/2021	
666807-10-2	NORTHROP GRUMMAN ORD			7.000	2,709	387.070	2,709	355	0	43	0	576	0	576	0	03/28/2007	
668771-10-8	NORTONLIFELOCK ORD			27.000	701	25.980	701	506	0	14	0	140	0	140	0	09/08/2006	
670002-40-1	NOVAVAX ORD			3.000	429	143.070	429	569	0	0	0	(140)	0	(140)	0	06/25/2021	
67020Y-10-0	NUANCE COMMUNICATIONS ORD			15.000	830	55.320	830	221	0	0	0	168	0	168	0	10/10/2018	
670346-10-5	NUCOR ORD			14.000	1,598	114.150	1,598	497	7	23	0	853	0	853	0	10/19/2011	
67059N-10-8	NUTANIX CL A ORD			20.000	637	31.860	637	779	0	0	0	0	0	0	0	10/10/2018	
67066G-10-4	NVIDIA ORD			125.000	36,731	293.850	36,731	2,002	0	19	0	19,555	0	19,555	0	12/30/2021	
670837-10-3	OGE ENERGY ORD			9.000	345	38.380	345	336	0	15	0	59	0	59	0	10/10/2018	
67103H-10-7	O REILLY AUTOMOTIVE ORD			3.000	2,119	706.230	2,119	116	0	0	0	761	0	761	0	04/17/2009	
674599-10-5	OCCIDENTAL PETROLEUM ORD			42.000	1,218	28.990	1,218	426	1	2	0	491	0	491	0	10/20/2020	
679295-10-5	OKTA CL A ORD			6.000	1,345	224.170	1,345	333	0	0	0	(181)	0	(181)	0	10/10/2018	
679580-10-0	OLD DOMINION FREIGHT LINE ORD			5.000	1,792	358.380	1,792	463	0	4	0	816	0	816	0	10/10/2018	
680223-10-4	OLD REPUBLIC INTERNATIONAL ORD			10.000	246	24.580	246	213	0	34	0	49	0	49	0	10/10/2018	
680665-20-5	OLIN ORD			6.000	345	57.520	345	141	0	5	0	198	0	198	0	10/10/2018	
681919-10-6	OMNICOM GROUP ORD			15.000	1,099	73.270	1,099	596	16	41	0	164	0	164	0	10/10/2018	
681936-10-0	OMEGA HEALTHCARE REIT ORD			7.000	207	29.590	207	231	0	19	0	(47)	0	(47)	0	10/10/2018	
682189-10-5	ON SEMICONDUCTOR ORD			21.000	1,426	67.920	1,426	339	0	0	0	739	0	739	0	10/10/2018	
682680-10-3	ONEOK ORD			22.000	1,293	58.760	1,293	645	0	82	0	448	0	448	0	10/20/2020	
683712-10-3	OPENDOOR TECHNOLOGIES ORD			12.000	175	14.610	175	205	0	0	0	(30)	0	(30)	0	06/25/2021	
68389X-10-5	ORACLE ORD			83.000	7,238	87.210	7,238	1,509	0	100	0	1,869	0	1,869	0	03/28/2007	
68622V-10-6	ORGANON ORD			11.000	335	30.450	335	149	0	6	0	186	0	186	0	11/04/2009	
688239-20-1	OSHKOSH ORD			6.000	676	112.710	676	388	0	8	0	160	0	160	0	10/10/2018	
68902V-10-7	OTIS WORLDWIDE ORD			21.000	1,828	87.070	1,828	549	0	19	0	408	0	408	0	10/24/2005	
690742-10-1	OWENS CORNIING ORD			9.000	815	90.500	815	475	0	9	0	133	0	133	0	10/10/2018	

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693475-10-5	PNC FINANCIAL SERVICES GROUP ORD			20.000	4,010	200.520	4,010	1,039	0	96	0	1,030	0	1,030	0	09/28/2010	
693506-10-7	PPG INDUSTRIES ORD			12.000	2,069	172.440	2,069	538	0	27	0	339	0	339	0	03/28/2011	
69351T-10-6	PPL ORD			32.000	962	30.060	962	914	37	53	0	60	0	60	0	10/10/2018	
693656-10-0	PVH ORD			3.000	320	106.650	320	263	0	0	0	38	0	38	0	10/15/2019	
69370C-10-0	PTC ORD			7.000	848	121.150	848	639	0	0	0	11	0	11	0	10/10/2018	
693718-10-8	PACCAR ORD			13.000	1,147	88.260	1,147	407	59	27	0	26	0	26	0	10/10/2018	
695156-10-9	PACKAGING CORP OF AMERICA ORD			5.000	681	136.150	681	672	8	0	0	9	0	9	0	12/30/2021	
69608A-10-8	PALANTIR TECHNOLOGIES CL A ORD			83.000	1,511	18.210	1,511	2,223	0	0	0	(711)	0	(711)	0	06/25/2021	
697435-10-5	PALO ALTO NETWORKS ORD		C	4.000	2,227	556.810	2,227	810	0	0	0	806	0	806	0	10/10/2018	
700517-10-5	PARK HOTELS RESORTS ORD			4.000	76	18.880	76	81	0	0	0	(5)	0	(5)	0	09/28/2021	
701094-10-4	PARKER HANNIFIN ORD			6.000	1,909	318.120	1,909	337	0	24	0	274	0	274	0	11/17/2009	
704326-10-7	PAYCHEX ORD			19.000	2,594	136.500	2,594	661	0	49	0	823	0	823	0	03/27/2013	
70432V-10-2	PAYCOM SOFTWARE ORD			3.000	1,246	415.190	1,246	386	0	0	0	(111)	0	(111)	0	10/10/2018	
70438V-10-6	PAYLOCITY HOLDING ORD			2.000	472	236.160	472	195	0	0	0	61	0	61	0	08/14/2019	
70450Y-10-3	PAYPAL HOLDINGS ORD			59.000	11,126	188.580	11,126	450	0	0	0	(2,692)	0	(2,692)	0	04/16/2008	
70614W-10-0	PELOTON INTERACTIVE ORD			13.000	465	35.760	465	1,143	0	0	0	(678)	0	(678)	0	09/28/2021	
707569-10-9	PENN NATIONAL GAMING ORD			8.000	415	51.850	415	609	0	0	0	(194)	0	(194)	0	06/25/2021	
70975L-10-7	PENUMBRA ORD			1.000	287	287.320	287	157	0	0	0	112	0	112	0	03/20/2019	
712704-10-5	PEOPLES UNITED FINANCIAL ORD			28.000	499	17.820	499	438	0	19	0	106	0	106	0	03/24/2021	
713448-10-8	PEPSICO ORD			69.000	11,986	173.710	11,986	3,888	160	289	0	1,753	0	1,753	0	05/15/2018	
714046-10-9	PERKINELMER ORD			6.000	1,206	201.060	1,206	517	0	2	0	345	0	345	0	10/10/2018	
717081-10-3	PFIZER ORD			282.000	16,652	59.050	16,652	4,054	0	440	0	6,272	0	6,272	0	09/30/2011	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD			78.000	7,410	95.000	7,410	3,489	98	378	0	952	0	952	0	03/31/2008	
718546-10-4	PHILLIPS 66 ORD			30.000	2,174	72.460	2,174	843	0	109	0	76	0	76	0	05/01/2012	
72346Q-10-4	PINNACLE FINANCIAL PARTNERS ORD			7.000	669	95.500	669	414	0	5	0	218	0	218	0	10/10/2018	
723484-10-1	PINNACLE WEST ORD			7.000	494	70.590	494	434	0	23	0	(66)	0	(66)	0	03/06/2015	
72352L-10-6	PINTEREST CL A ORD			32.000	1,163	36.350	1,163	789	0	0	0	(946)	0	(946)	0	07/15/2020	
723787-10-7	PIONEER NATURAL RESOURCE ORD			10.002	1,819	181.880	1,819	803	6	68	0	680	0	680	0	10/19/2011	
72703H-10-1	PLANET FITNESS CL A ORD			4.000	362	90.580	362	275	0	0	0	52	0	52	0	08/14/2019	
72919P-20-2	PLUG POWER ORD			25.000	706	28.230	706	796	0	0	0	(90)	0	(90)	0	06/25/2021	
731068-10-2	POLARIS INDUSTRIES ORD			5.000	550	109.910	550	467	0	13	0	73	0	73	0	10/10/2018	
73278L-10-5	POOL ORD			1.000	566	566.000	566	149	0	3	0	194	0	194	0	10/10/2018	
733174-70-0	POPULAR ORD			6.000	492	82.040	492	307	6	9	0	154	0	154	0	10/10/2018	
737446-10-4	POST HOLDINGS ORD			2.000	225	112.730	225	186	0	0	0	23	0	23	0	10/10/2018	
74051N-10-2	PREMIER CL A ORD			10.000	412	41.170	412	391	0	8	0	61	0	61	0	06/28/2019	
74144T-10-8	T ROWE PRICE GROUP ORD			11.000	2,163	196.640	2,163	516	0	81	0	498	0	498	0	08/22/2011	
74164M-10-8	PRIMERICA ORD			1.000	153	153.270	153	120	0	2	0	19	0	19	0	06/28/2019	
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD			18.000	1,302	72.330	1,302	553	0	44	0	409	0	409	0	02/25/2013	
742718-10-9	PROCTER & GAMBLE ORD			121.000	19,793	163.580	19,793	7,257	0	411	0	2,957	0	2,957	0	01/27/2009	
743315-10-3	PROGRESSIVE ORD			33.000	3,387	102.650	3,387	717	0	211	0	124	0	124	0	03/28/2007	
74340W-10-3	PROLOGIS REIT			37.000	6,229	168.360	6,229	1,470	0	93	0	2,542	0	2,542	0	06/11/2015	
743606-10-5	PROSPERITY BANCSHARES ORD			0.000	0	70.870	0	0	5	0	0	0	0	0	0	10/10/2018	
744320-10-2	PRUDENTIAL FINANCIAL ORD			19.000	2,057	108.240	2,057	945	0	87	0	573	0	573	0	03/05/2008	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD			17.000	1,134	66.730	1,134	568	0	35	0	143	0	143	0	10/19/2011	
74460D-10-9	PUBLIC STORAGE REIT ORD			7.000	2,622	374.560	2,622	490	0	56	0	1,005	0	1,005	0	07/24/2009	
745867-10-1	PULTEGROUP ORD			20.000	1,143	57.160	1,143	361	5	11	0	281	0	281	0	10/10/2018	
74624M-10-2	PURE STORAGE CL A ORD			26.000	846	32.550	846	397	0	0	0	258	0	258	0	06/28/2019	
74736K-10-1	QORVO ORD			8.000	1,251	156.390	1,251	375	0	0	0	(79)	0	(79)	0	10/19/2015	
747525-10-3	QUALCOMM ORD			57.000	10,424	182.870	10,424	2,011	0	153	0	1,740	0	1,740	0	12/17/2008	
74762E-10-2	QUANTA SERVICES ORD			7.000	803	114.660	803	157	0	2	0	298	0	298	0	05/23/2012	
74767V-10-9	QUANTUMSCAPE CL A ORD			5.000	111	22.190	111	127	0	0	0	(17)	0	(17)	0	09/28/2021	
74834L-10-0	QUEST DIAGNOSTICS ORD			6.000	1,038	173.010	1,038	298	0	15	0	323	0	323	0	03/28/2007	
74838J-10-1	QUIDEL ORD			3.000	405	134.990	405	415	0	0	0	(10)	0	(10)	0	09/28/2021	
74915M-30-8	QURATE RETAIL INC			2.000	157	103.280	157	157	0	16	0	0	0	0	0	12/16/2019	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
749685-10-3	RPM ORD			8.000	808	101.000	808	479	0	12	0	82	0	82	0	10/10/2018	
754730-10-9	RAYMOND JAMES ORD			9.000	904	100.400	904	442	0	9	0	330	0	330	0	06/06/2017	
754907-10-3	RAYONIER REIT ORD			1.000	40	40.360	40	29	0	1	0	11	0	11	0	03/20/2019	
75513E-10-1	RAYTHEON TECHNOLOGIES ORD			91.000	7,831	86.060	7,831	3,094	0	150	0	1,093	0	1,093	0	12/30/2021	
756109-10-4	REALTY INCOME REIT ORD			34.000	2,434	71.590	2,434	1,994	8	62	0	187	0	187	0	12/30/2021	
758750-10-3	REGAL REXNORD ORD			5.000	851	170.180	851	415	2	41	0	237	0	237	0	03/20/2019	
758849-10-3	REGENCY CENTERS REIT ORD			7.000	528	75.380	528	439	9	17	0	208	0	208	0	06/27/2018	
75886F-10-7	REGENERON PHARMACEUTICALS ORD			5.000	3,158	631.520	3,158	1,149	0	0	0	742	0	742	0	06/05/2013	
7591EP-10-0	REGIONS FINANCIAL ORD			97.000	2,115	21.800	2,115	578	21	62	0	551	0	551	0	08/26/2009	
759351-60-4	REINSURANCE GROUP OF AMER ORD			4.000	438	109.490	438	444	0	3	0	(6)	0	(6)	0	09/28/2021	
759509-10-2	RELIANCE STEEL ORD			2.000	324	162.220	324	164	0	6	0	85	0	85	0	10/10/2018	
759916-10-9	REPLIGEN ORD			2.000	530	264.840	530	348	0	0	0	146	0	146	0	10/20/2020	
760759-10-0	REPUBLIC SERVICES ORD			12.000	1,673	139.450	1,673	1,669	6	0	0	4	0	4	0	12/30/2021	
761152-10-7	RESMED ORD			7.000	1,823	260.480	1,823	552	0	11	0	335	0	335	0	10/18/2017	
76118Y-10-4	RESIDEO TECHNOLOGIES ORD			0.997	26	26.030	26	4	0	0	0	5	0	5	0	05/01/2003	
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT ORD			11.000	892	81.110	892	562	3	8	0	330	0	330	0	03/24/2021	
76680R-20-6	RINGCENTRAL CL A ORD			7.000	1,311	187.350	1,311	535	0	0	0	(1,341)	0	(1,341)	0	10/10/2018	
76954A-10-3	RIVIAN AUTOMOTIVE CL A ORD			8.000	830	103.690	830	835	0	0	0	(6)	0	(6)	0	12/30/2021	
770323-10-3	ROBERT HALF ORD			7.000	781	111.520	781	257	0	11	0	343	0	343	0	10/28/2016	
773903-10-9	ROCKWELL AUTOMAT ORD			5.000	1,744	348.850	1,744	167	0	22	0	490	0	490	0	05/19/2009	
77543R-10-2	ROKU CL A ORD			7.000	1,597	228.200	1,597	924	0	0	0	(534)	0	(534)	0	12/30/2021	
776696-10-6	ROPER TECHNOLOGIES ORD			5.000	2,459	491.860	2,459	295	0	11	0	304	0	304	0	06/22/2010	
778296-10-3	ROSS STORES ORD			22.000	2,514	114.280	2,514	505	0	25	0	(188)	0	(188)	0	01/23/2015	
780287-10-8	ROYAL GOLD ORD			2.000	210	105.210	210	149	0	2	0	(2)	0	(2)	0	10/10/2018	
783549-10-8	RYDER SYSTEM ORD			3.000	247	82.430	247	180	0	7	0	62	0	62	0	03/20/2019	
78409V-10-4	S&P GLOBAL ORD			12.000	5,663	471.930	5,663	457	0	37	0	1,718	0	1,718	0	04/16/2008	
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD			5.000	1,945	389.020	1,945	765	0	12	0	534	0	534	0	10/10/2018	
784117-10-3	SEI INVESTMENTS ORD			0.000	0	60.380	0	0	7	0	0	0	0	0	0	10/10/2018	
78440X-80-4	SL GREEN RLTY REIT ORD			1.000	72	71.700	72	73	25	1	0	(2)	0	(2)	0	09/28/2021	
78442P-10-6	SLM ORD			29.000	570	19.670	570	309	0	6	0	211	0	211	0	10/10/2018	
78467J-10-0	SS AND C TECHNOLOGIES HOLDINGS ORD			11.000	902	81.980	902	564	0	7	0	102	0	102	0	10/10/2018	
78486Q-10-1	SVB FINANCIAL GROUP ORD			3.000	2,035	678.240	2,035	1,286	0	0	0	575	0	575	0	12/30/2021	
79466L-30-2	SALESFORCE.COM ORD			47.000	11,944	254.130	11,944	616	0	0	0	1,485	0	1,485	0	09/25/2008	
803607-10-0	SAREPTA THERAPEUTICS ORD			5.000	450	90.050	450	391	0	0	0	60	11	48	0	06/25/2021	
806407-10-2	HENRY SCHEIN ORD			9.000	698	77.530	698	525	0	0	0	96	0	96	0	06/27/2018	
806857-10-8	SCHLUMBERGER ORD			70.000	2,097	29.950	2,097	1,095	20	35	0	568	0	568	0	10/20/2020	
808513-10-5	CHARLES SCHWAB ORD			76.000	6,392	84.100	6,392	1,358	0	55	0	2,361	0	2,361	0	01/23/2015	
808625-10-7	SCIENCE APPLICATIONS INTERNATIAL ORD			1.000	84	83.590	84	86	0	0	0	(3)	0	(3)	0	09/28/2021	
810186-10-6	SCOTTS MIRACLE GRO ORD			1.000	161	161.000	161	99	0	3	0	(38)	0	(38)	0	06/28/2019	
81181C-10-4	SEAGEN ORD			6.000	928	154.600	928	429	0	0	0	(123)	0	(123)	0	10/10/2018	
81211K-10-0	SEALED AIR ORD			9.000	607	67.470	607	173	0	7	0	195	0	195	0	08/26/2009	
816851-10-9	SEMPRA ORD			25.000	3,307	132.280	3,307	1,450	28	109	0	122	0	122	0	01/26/2012	
817565-10-4	SERVICE CORPORATION INTERNATIONL ORD			11.000	781	70.990	781	482	0	10	0	241	0	241	0	10/10/2018	
81762P-10-2	SERVICENOW ORD			11.000	7,140	649.110	7,140	2,873	0	0	0	862	0	862	0	12/30/2021	
824348-10-6	SHERWIN WILLIAMS ORD			12.000	4,226	352.160	4,226	229	0	26	0	1,286	0	1,286	0	12/17/2008	
82669G-10-4	SIGNATURE BANK ORD			4.000	1,294	323.470	1,294	462	0	9	0	753	0	753	0	10/10/2018	
827048-10-9	SILGAN HOLDINGS ORD			2.000	86	42.840	86	59	0	1	0	12	0	12	0	08/14/2019	
828806-10-9	SIMON PROP GRP REIT ORD			16.000	2,556	159.770	2,556	1,038	0	114	0	1,192	0	1,192	0	10/20/2020	
82968B-10-3	SIRIUS XM HOLDINGS ORD			53.000	337	6.350	337	324	0	3	0	(1)	0	(1)	0	12/18/2018	
82982L-10-3	SITEONE LANDSCAPE SUPPLY ORD			1.000	242	242.280	242	168	0	0	0	74	0	74	0	06/25/2021	
83001A-10-2	SIX FLAGS ENTERTAINMENT ORD			2.000	85	42.580	85	103	0	0	0	17	0	17	0	04/22/2019	
830566-10-5	SKECHERS USA CL A ORD			2.000	87	43.400	87	65	0	0	0	15	0	15	0	03/20/2019	
83088M-10-2	SKYWORKS SOLUTIONS ORD			11.000	1,707	155.140	1,707	1,319	0	11	0	(3)	0	(3)	0	12/30/2021	
831865-20-9	A O SMITH ORD			3.000	258	85.850	258	176	0	3	0	93	0	93	0	08/08/2018	

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1 CUSIP Identi-fication	2 Description	Codes 3 Code	Codes 4 For-eign	5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value 7 Rate Per Share Used to Obtain Fair Value	Fair Value 8 Fair Value	9 Actual Cost	Dividends 10 Declared but Unpaid	Dividends 11 Amount Received During Year	Dividends 12 Nonadmitted Declared But Unpaid	Change in Book/Adjusted Carrying Value 13 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Change in Book/Adjusted Carrying Value (13 - 14)	Change in Book/Adjusted Carrying Value 16 Total Foreign Exchange Change in Book/Adjusted Carrying Value	17 Date Acquired	18 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
83200N-10-3	SMARTSHEET CL A ORD			8.000	620	77.450	620	387	0	0	0	65	0	65	0	06/28/2019	
832696-40-5	JM SMUCKER ORD			5.000	679	135.820	679	294	0	19	0	101	0	101	0	08/24/2010	
833034-10-1	SNAP ON ORD			3.000	646	215.380	646	646	0	0	0	1	0	1	0	12/30/2021	
833445-10-9	SNOWFLAKE CL A ORD			10.000	3,388	338.750	3,388	2,973	0	0	0	415	0	415	0	09/28/2021	
835495-10-2	SONOCO PRODUCTS ORD			1.000	58	57.890	58	53	0	2	0	(1)	0	(1)	0	10/10/2018	
842587-10-7	SOUTHERN ORD			53.000	3,635	68.580	3,635	1,727	0	139	0	379	0	379	0	07/24/2009	
844741-10-8	SOUTHWEST AIRLINES ORD			37.000	1,585	42.840	1,585	423	0	0	0	(139)	0	(139)	0	03/28/2007	
848574-10-9	SPIRIT AEROSYSTEMS HLDGS A ORD			7.000	302	43.090	302	260	0	0	0	28	0	28	0	12/15/2020	
84860W-30-0	SPIRIT REALTY CAPITAL REIT ORD			12.000	579	48.250	579	449	8	30	0	97	0	97	0	03/20/2019	
848637-10-4	SPLUNK ORD			8.000	926	115.720	926	788	0	0	0	(433)	0	(433)	0	10/10/2018	
852234-10-3	BLOCK CL A ORD			20.000	3,230	161.510	3,230	1,283	0	0	0	(1,123)	0	(1,123)	0	10/15/2019	
854502-10-1	STANLEY BLACK AND DECKER ORD			10.000	1,886	188.620	1,886	523	0	30	0	101	0	101	0	06/22/2010	
855244-10-9	STARBUCKS ORD			59.000	6,901	116.970	6,901	279	0	109	0	589	0	589	0	03/05/2008	
85571B-10-5	STARWOOD PROPERTY REIT			9.000	219	24.300	219	188	4	17	0	45	0	45	0	10/10/2018	
857477-10-3	STATE STREET ORD			24.000	2,232	93.000	2,232	987	14	51	0	485	0	485	0	05/23/2012	
858119-10-0	STEEL DYNAMICS ORD			9.000	559	62.070	559	390	2	9	0	227	0	227	0	10/10/2018	
858912-10-8	STERICYCLE ORD			8.000	477	59.640	477	397	0	0	0	(78)	0	(78)	0	01/27/2009	
85917A-10-0	STERLING BAN ORD			3.000	77	25.790	77	66	0	1	0	23	0	23	0	10/10/2018	
862121-10-0	STORE CAPITAL ORD			19.000	654	34.400	654	534	7	28	0	8	0	8	0	10/10/2018	
863667-10-1	STRYKER ORD			17.000	4,546	267.420	4,546	856	12	43	0	380	0	380	0	09/25/2008	
866674-10-4	SUN COMMUNITIES REIT ORD			5.000	1,050	209.970	1,050	497	4	16	0	290	0	290	0	10/10/2018	
86771W-10-5	SUNRUN ORD			12.000	412	34.300	412	412	0	0	0	0	0	0	0	12/30/2021	
871332-10-2	SYLVAMO ORD			1.000	28	27.890	28	7	0	0	0	21	0	21	0	08/24/2007	
871607-10-7	SYNOPSYS ORD			7.000	2,580	368.500	2,580	531	0	0	0	765	0	765	0	06/06/2017	
87161C-50-1	SYNOVUS FINANCIAL ORD			4.000	191	47.870	191	181	5	5	0	62	0	62	0	10/10/2018	
87165B-10-3	SYNCHRONY FINANCIAL ORD			27.001	1,253	46.390	1,253	747	0	24	0	315	0	315	0	07/25/2016	
87166B-10-2	SYNEOS HEALTH CL A ORD			8.000	821	102.680	821	476	0	0	0	276	0	276	0	10/20/2020	
871829-10-7	SYSCO ORD			34.000	2,671	78.550	2,671	1,089	0	63	0	146	0	146	0	12/21/2007	
872540-10-9	TJX ORD			60.000	4,555	75.920	4,555	567	0	62	0	458	0	458	0	07/29/2011	
872590-10-4	T MOBILE US ORD			29.000	3,363	115.980	3,363	1,933	0	0	0	(547)	0	(547)	0	10/10/2018	
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD			5.000	889	177.720	889	566	0	0	0	(150)	0	(150)	0	05/15/2018	
875372-20-3	TANDEM DIABETES CARE ORD			3.000	452	150.520	452	351	0	0	0	100	0	100	0	09/28/2021	
876030-10-7	TAPESTRY ORD			14.000	569	40.610	569	357	0	7	0	133	0	133	0	10/15/2019	
87612E-10-6	TARGET ORD			24.000	5,555	231.440	5,555	1,134	0	76	0	1,318	0	1,318	0	08/04/2006	
87612G-10-1	TARGA RESOURCES ORD			15.000	784	52.240	784	420	0	6	0	388	0	388	0	12/15/2020	
87918A-10-5	TELADOC HEALTH ORD			7.000	643	91.820	643	913	0	0	0	(270)	0	(270)	0	09/28/2021	
879360-10-5	TELEDYNE TECH ORD			2.000	874	436.890	874	451	0	0	0	90	0	90	0	10/10/2018	
879369-10-6	TELEFLEX ORD			3.000	985	328.480	985	744	0	4	0	(249)	0	(249)	0	10/10/2018	
88023U-10-1	TEMPUR SEALY INTERNATIONAL ORD			17.000	800	47.030	800	257	0	5	0	341	0	341	0	04/22/2019	
88025U-10-9	10X GENOMICS CL A ORD			6.000	894	148.960	894	927	0	0	0	44	0	44	0	10/20/2020	
880770-10-2	TERADYNE ORD			8.000	1,308	163.520	1,308	260	0	3	0	349	0	349	0	10/10/2018	
88087E-10-0	TERMINIX GLOBAL HOLDINGS ORD			12.000	543	45.230	543	529	0	0	0	(69)	0	(69)	0	10/10/2018	
88160R-10-1	TESLA ORD			42.000	44,385	1,056.780	44,385	4,234	0	0	0	13,980	0	13,980	0	12/30/2021	
882508-10-4	TEXAS INSTRUMENTS ORD			46.000	8,670	188.470	8,670	759	0	194	0	1,120	0	1,120	0	03/28/2007	
883203-10-1	TEXTRON ORD			18.000	1,390	77.200	1,390	531	1	1	0	520	0	520	0	10/15/2019	
88339J-10-5	TRADE DESK CL A ORD			21.000	1,924	91.640	1,924	478	0	0	0	242	0	242	0	06/28/2019	
883556-10-2	THERMO FISHER SCIENTIFIC ORD			19.000	12,678	667.240	12,678	997	12	19	0	3,828	0	3,828	0	01/20/2016	
88579Y-10-1	3M ORD			29.000	5,151	177.630	5,151	2,072	0	172	0	82	0	82	0	08/26/2009	
889478-10-3	TOLL BROTHERS ORD			5.000	362	72.390	362	157	0	3	0	145	0	145	0	10/10/2018	
891092-10-8	TORO ORD			8.000	799	99.910	799	443	2	8	0	41	0	41	0	10/10/2018	
892356-10-6	TRACTOR SUPPLY ORD			5.000	1,193	238.600	1,193	275	0	10	0	490	0	490	0	06/06/2017	
892672-10-6	TRADEWEB MARKETS CL A ORD			5.000	501	100.140	501	298	0	2	0	188	0	188	0	10/20/2020	
893641-10-0	TRANSDIGM GROUP ORD			2.000	1,273	636.280	1,273	540	0	0	0	35	0	35	0	06/06/2017	
89400J-10-7	TRANSUNION ORD			9.000	1,067	118.580	1,067	615	0	3	0	174	0	174	0	10/10/2018	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
894164-10-2	TRAVEL LEISURE ORD			1.000	55	55.270	55	43	0	5	0	10	0	10	0	04/22/2019	
89417E-10-9	TRAVELERS COMPANIES ORD			12.000	1,877	156.430	1,877	622	0	42	0	193	0	193	0	03/28/2007	
89531P-10-5	TREX ORD			5.000	675	135.030	675	383	0	0	0	257	0	257	0	10/20/2020	
896239-10-0	TRIMBLE ORD			12.000	1,046	87.190	1,046	469	0	0	0	245	0	245	0	10/10/2018	
896945-20-1	TRIPADVISOR ORD			10.000	273	27.260	273	93	0	0	0	(15)	0	(15)	0	12/21/2011	
89832Q-10-9	TRUIST FINANCIAL ORD			74.000	4,333	58.550	4,333	1,664	0	138	0	786	0	786	0	01/23/2013	
90138F-10-2	TWILIO CL A ORD			10.000	2,633	263.340	2,633	680	0	0	0	(752)	0	(752)	0	10/10/2018	
90184L-10-2	TWITTER ORD			39.000	1,686	43.220	1,686	1,045	0	0	0	(426)	0	(426)	0	10/10/2018	
902252-10-5	TYLER TECHNOLOGIES ORD			2.000	1,076	537.950	1,076	426	0	0	0	203	0	203	0	10/10/2018	
902494-10-3	TYSON FOODS CL A ORD			27.000	2,353	87.160	2,353	237	0	48	0	613	0	613	0	03/28/2007	
902653-10-4	UDR REIT ORD			15.000	900	59.990	900	534	0	22	0	323	0	323	0	10/10/2018	
902681-10-5	UGI ORD			15.000	689	45.910	689	614	10	10	0	74	0	74	0	03/24/2021	
902973-30-4	US BANCORP ORD			67.000	3,763	56.170	3,763	1,216	31	115	0	642	0	642	0	07/24/2002	
90353T-10-0	UBER TECHNOLOGIES ORD			81.000	3,396	41.930	3,396	2,256	0	0	0	(735)	0	(735)	0	04/17/2020	
90384S-30-3	ULTA BEAUTY ORD			2.000	825	412.340	825	418	0	0	0	250	0	250	0	03/27/2018	
90400D-10-8	ULTRAGENYX PHARMACEUTICAL ORD			2.000	168	84.090	168	174	0	0	0	(5)	0	(5)	0	09/28/2021	
904311-10-7	UNDER ARMOUR CL A ORD			18.000	381	21.190	381	255	0	0	0	72	0	72	0	01/30/2018	
904311-20-6	UNDER ARMOUR CL C ORD			1.000	18	18.040	18	17	0	0	0	3	0	3	0	08/14/2019	
907818-10-8	UNION PACIFIC ORD			32.000	8,062	251.930	8,062	800	0	137	0	1,399	0	1,399	0	03/28/2007	
910047-10-9	UNITED AIRLINES HOLDINGS ORD			16.000	700	43.780	700	731	0	0	0	8	0	8	0	02/09/2016	
911312-10-6	UNITED PARCEL SERVICE CL B ORD			36.000	7,716	214.340	7,716	1,900	0	147	0	1,654	0	1,654	0	12/17/2008	
911363-10-9	UNITED RENTAL ORD			5.000	1,661	332.290	1,661	442	0	0	0	502	0	502	0	01/23/2015	
912008-10-9	US FOODS ORD			22.000	766	34.830	766	640	0	0	0	33	0	33	0	10/10/2018	
912909-10-8	US STEEL ORD			13.000	310	23.810	310	307	0	1	0	2	0	2	0	06/25/2021	
91307C-10-2	UNITED THERAPEUTICS ORD			2.000	432	216.080	432	248	0	0	0	129	0	129	0	10/10/2018	
91324P-10-2	UNITEDHEALTH GRP ORD			47.000	23,601	502.140	23,601	1,421	0	263	0	7,119	0	7,119	0	08/20/2008	
91332U-10-1	UNITY SOFTWARE ORD			7.000	1,001	142.990	1,001	771	0	0	0	230	0	230	0	06/25/2021	
91347P-10-5	UNIVERSAL DISPLAY ORD			1.000	165	165.030	165	108	0	1	0	(65)	0	(65)	0	10/10/2018	
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD			3.000	389	129.660	389	339	0	2	0	(24)	0	(24)	0	10/10/2018	
91529Y-10-6	UNUM ORD			6.000	147	24.570	147	138	0	7	0	10	0	10	0	02/25/2013	
918204-10-8	VF ORD			29.000	2,123	73.220	2,123	930	0	57	0	(354)	0	(354)	0	04/09/2012	
91879Q-10-9	VAIL RESORTS ORD			2.000	656	327.900	656	478	2	2	0	98	0	98	0	10/10/2018	
91913Y-10-0	VALERO ENERGY ORD			30.000	2,253	75.110	2,253	765	0	118	0	556	0	556	0	02/23/2011	
92047W-10-1	VALVOLINE ORD			7.000	261	37.290	261	129	0	4	0	99	0	99	0	03/20/2019	
922475-10-8	VEEVA SYSTEMS ORD			6.000	1,533	255.480	1,533	536	0	0	0	(101)	0	(101)	0	10/10/2018	
92276F-10-0	VENTAS REIT ORD			25.000	1,278	51.120	1,278	1,134	11	45	0	52	0	52	0	10/19/2011	
92343E-10-2	VERISIGN ORD			6.000	1,523	253.820	1,523	196	0	0	0	225	0	225	0	11/20/2012	
92343V-10-4	VERIZON COMMUNICATIONS ORD			209.000	10,860	51.960	10,860	5,679	0	527	0	(1,419)	0	(1,419)	0	03/03/2009	
92345Y-10-6	VERISK ANALYTICS ORD			8.000	1,830	228.730	1,830	635	0	9	0	169	0	169	0	06/06/2017	
92532F-10-0	VERTEX PHARMACEUTICALS ORD			15.000	3,294	219.600	3,294	1,173	0	0	0	(251)	0	(251)	0	03/15/2016	
92537N-10-8	VERTIV HOLDINGS CL A ORD			19.000	474	24.970	474	480	0	0	0	(5)	0	(5)	0	12/30/2021	
92556H-20-6	VIACOMCBS CL B ORD			41.000	1,237	30.180	1,237	724	15	39	0	(290)	0	(290)	0	10/20/2020	
92556V-10-6	VIATRIS ORD			99.000	1,339	13.530	1,339	717	0	33	0	(516)	0	(516)	0	03/27/2013	
925652-10-9	VICI PPTYS ORD			31.000	933	30.110	933	658	11	42	0	143	0	143	0	10/10/2018	
92719V-10-0	VIMEO ORD			12.000	216	17.960	216	122	0	0	0	94	0	94	0	10/10/2018	
92826C-83-9	VISA CL A ORD			85.000	18,420	216.710	18,420	1,663	0	113	0	(172)	0	(172)	0	07/29/2011	
92840M-10-2	VISTRA ORD			42.000	956	22.770	956	772	0	13	0	184	0	184	0	06/25/2021	
928563-40-2	VMWARE CL A ORD			10.778	1,249	115.880	1,249	618	0	0	0	631	0	631	0	10/10/2018	
928881-10-1	VONTIER ORD			13.000	399	30.730	399	145	0	1	0	(35)	0	(35)	0	10/10/2018	
929042-10-9	VORNADO REALTY REIT ORD			10.000	419	41.860	419	438	0	8	0	(9)	0	(9)	0	09/28/2021	
929089-10-0	VOYA FINANCIAL ORD			5.000	332	66.310	332	247	0	3	0	38	0	38	0	10/10/2018	
929160-10-9	VULCAN MATERIALS ORD			6.000	1,245	207.580	1,245	307	0	9	0	356	0	356	0	03/27/2013	
92936U-10-9	W P CAREY REIT ORD			9.000	738	82.050	738	574	9	38	0	103	0	103	0	10/10/2018	
92939U-10-6	WEC ENERGY GROUP ORD			30.000	2,912	97.070	2,912	688	0	81	0	151	0	151	0	01/27/2009	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
931142-10-3	WALMART ORD			72.000	10,418	144.690	10,418	3,680	89	158	0	39	0	39	0	12/18/2018	
931427-10-8	WALGREEN BOOTS ALLIANCE ORD			36.000	1,878	52.160	1,878	936	0	68	0	442	0	442	0	12/17/2008	
94106L-10-9	WASTE MANAGEMENT ORD			21.000	3,505	166.900	3,505	633	0	48	0	1,028	0	1,028	0	08/22/2011	
941848-10-3	WATERS ORD			3.000	1,118	372.600	1,118	324	0	0	0	376	0	376	0	10/18/2017	
942622-20-0	WATSCO ORD			1.000	313	312.880	313	168	0	8	0	86	0	86	0	10/10/2018	
94419L-10-1	WAYFAIR CL A ORD			3.000	570	189.970	570	359	0	0	0	(108)	0	(108)	0	10/10/2018	
949746-10-1	WELLS FARGO ORD			245.000	11,755	47.980	11,755	6,400	0	121	0	3,591	0	3,591	0	12/30/2021	
95040Q-10-4	WELLTOWER ORD			30.000	2,573	85.770	2,573	1,382	0	73	0	635	0	635	0	12/28/2009	
955306-10-5	WEST PHARM SVC ORD			3.000	1,407	469.010	1,407	345	0	2	0	557	0	557	0	10/10/2018	
957638-10-9	WESTERN ALLIANCE ORD			5.000	538	107.650	538	284	0	6	0	239	0	239	0	10/10/2018	
958102-10-5	WESTERN DIGITAL ORD			16.000	1,043	65.210	1,043	672	0	0	0	157	0	157	0	05/13/2016	
959802-10-9	WESTERN UNION ORD			15.000	268	17.840	268	252	0	14	0	(62)	0	(62)	0	10/19/2011	
96145D-10-5	WESTROCK ORD			18.000	798	44.360	798	654	0	17	0	15	0	15	0	10/15/2019	
96208T-10-4	WEX ORD			1.000	140	140.390	140	178	0	0	0	(63)	0	(63)	0	10/10/2018	
962166-10-4	WEYERHAEUSER REIT			45.000	1,853	41.180	1,853	944	0	53	0	344	0	344	0	11/20/2012	
963320-10-6	WHIRLPOOL ORD			3.000	704	234.660	704	294	0	16	0	163	0	163	0	06/22/2010	
969457-10-0	WILLIAMS ORD			22.000	573	26.040	573	379	0	36	0	132	0	132	0	05/04/2007	
969904-10-1	WILLIAMS SONOMA ORD			4.000	677	169.130	677	242	0	10	0	269	0	269	0	10/10/2018	
977852-10-2	WOLFSPEED ORD			5.000	559	111.770	559	281	0	0	0	29	0	29	0	06/28/2019	
980745-10-3	WOODWARD ORD			5.000	547	109.460	547	566	0	3	0	(60)	0	(60)	0	06/28/2019	
98138H-10-1	WORKDAY CL A ORD			9.000	2,459	273.180	2,459	1,119	0	0	0	302	0	302	0	10/10/2018	
98311A-10-5	WYNDHAM HOTELS RESORTS ORD			3.000	269	89.650	269	154	0	3	0	91	0	91	0	10/10/2018	
983134-10-7	WYNN RESORTS ORD			4.000	340	85.040	340	295	0	0	0	(111)	0	(111)	0	09/29/2009	
983793-10-0	XPO LOGISTICS ORD			2.000	155	77.430	155	119	0	0	0	36	0	36	0	10/10/2018	
98389B-10-0	XCEL ENERGY ORD			52.000	3,520	67.695	3,520	1,393	27	94	0	53	0	53	0	06/28/2019	
983919-10-1	XILINX ORD			12.000	2,544	212.030	2,544	338	0	4	0	843	0	843	0	03/06/2015	
98419M-10-0	XYLEM ORD			9.000	1,079	119.920	1,079	474	0	10	0	163	0	163	0	06/06/2017	
988498-10-1	YUM BRANDS ORD			14.000	1,944	138.860	1,944	292	0	28	0	424	0	424	0	03/28/2007	
98850P-10-9	YUM CHINA ORD		C	21.000	1,047	49.840	1,047	676	0	10	0	(152)	0	(152)	0	10/10/2018	
989207-10-5	ZEBRA TECHNOLOGIES CL A ORD			2.000	1,190	595.200	1,190	299	0	0	0	422	0	422	0	10/10/2018	
98936J-10-1	ZENDESK ORD			8.000	834	104.290	834	481	0	0	0	(311)	0	(311)	0	10/10/2018	
98954M-20-0	ZILLOW GROUP CL C ORD			16.000	1,022	63.850	1,022	614	0	0	0	(1,055)	0	(1,055)	0	10/10/2018	
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD			10.000	1,270	127.040	1,270	591	2	10	0	(271)	0	(271)	0	08/24/2007	
989701-10-7	ZIONS BANCORPORATION ORD			9.000	568	63.160	568	362	0	13	0	177	0	177	0	06/06/2017	
98978V-10-3	ZOETIS CL A ORD			24.000	5,857	244.030	5,857	429	0	24	0	1,885	0	1,885	0	07/01/2013	
98980G-10-2	ZSCALER ORD			3.000	964	321.330	964	205	0	0	0	365	0	365	0	04/17/2020	
98980L-10-1	ZOOM VIDEO COMMUNICATIONS CL A ORD			10.000	1,839	183.910	1,839	2,516	0	0	0	(1,534)	0	(1,534)	0	07/15/2020	
98986T-10-8	ZYNGA CL A ORD			77.000	493	6.400	493	326	0	0	0	(267)	0	(267)	0	10/10/2018	
G0084W-10-1	ADIENT ORD		C	1.000	48	47.880	48	21	0	0	0	13	0	13	0	11/17/2014	
G0176J-10-9	ALLEGION ORD		C	6.000	795	132.440	795	133	0	9	0	96	0	96	0	12/11/2013	
G0250X-10-7	AMCOR ORD		C	77.000	925	12.010	925	811	0	36	0	18	0	18	0	03/20/2019	
G02602-10-3	AMDOCS ORD			4.000	299	74.840	299	252	1	6	0	16	0	16	0	10/10/2018	
G0403H-10-8	AON CL A ORD		C	11.000	3,306	300.560	3,306	539	0	22	0	982	0	982	0	04/02/2012	
G0450A-10-5	ARCH CAPITAL GROUP ORD		C	33.000	1,467	44.450	1,467	927	0	0	0	277	0	277	0	10/10/2018	
G06242-10-4	ATLASSIAN CL A ORD		C	7.000	2,669	381.290	2,669	551	0	0	0	1,032	0	1,032	0	10/10/2018	
G0684D-10-7	ATHENE HOLDING CL A ORD		C	5.000	417	83.330	417	253	0	0	0	201	0	201	0	10/10/2018	
G0750C-10-8	AXALTA COATING SYSTEMS ORD			7.000	232	33.120	232	198	0	0	0	32	0	32	0	07/28/2016	
G1151C-10-1	ACCENTURE CL A ORD		C	32.000	13,266	414.550	13,266	1,906	0	116	0	4,907	0	4,907	0	07/29/2011	
G16962-10-5	BUNGE ORD			8.000	747	93.360	747	740	0	0	0	7	0	7	0	12/30/2021	
G1890L-10-7	CAPRI HOLDINGS LTD.		C	5.000	325	64.910	325	223	0	0	0	115	0	115	0	11/27/2017	
G21810-10-9	CLARIVATE ORD			26.000	612	23.520	612	606	0	0	0	5	0	5	0	12/30/2021	
G29183-10-3	EATON ORD		C	20.000	3,456	172.820	3,456	1,030	0	61	0	1,054	0	1,054	0	12/03/2012	
G3922B-10-7	GENPACT ORD		C	9.000	478	53.080	478	275	0	4	0	105	0	105	0	04/17/2020	
G4412G-10-1	HERBALIFE NUTRITION ORD			7.000	287	40.930	287	267	0	0	0	(50)	0	(50)	0	10/15/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
G4474Y-21-4	JANUS HENDERSON GROUP ORD		C	8.000	336	41.940	336	314	0	6	0	22	0	22	0	06/25/2021	
G46188-10-1	HORIZON THERAPEUTICS PUBLIC ORD		C	11.000	1,185	107.760	1,185	265	0	0	0	381	0	381	0	06/28/2019	
G4705A-10-0	ICON ORD		C	0.125	39	309.700	39	30	0	24	0	1	0	1	0	10/10/2018	
G47567-10-5	IHS MARKIT ORD		C	18.000	2,393	132.920	2,393	787	0	14	0	776	0	776	0	10/18/2017	
G491BT-10-8	INVESCO ORD			20.000	460	23.020	460	423	0	13	0	112	0	112	0	10/10/2018	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD		C	35.995	2,927	81.310	2,927	646	29	39	0	1,250	0	1,250	0	10/10/2018	
G5960L-10-3	MEDTRONIC ORD		C	67.004	6,932	103.450	6,932	5,074	98	162	0	(917)	0	(917)	0	11/03/2015	
G6095L-10-9	APTIV ORD		C	13.000	2,144	164.950	2,144	485	0	0	0	451	0	451	0	03/27/2013	
G6518L-10-8	NIELSEN HOLDINGS ORD			21.000	431	20.510	431	439	0	0	0	(8)	0	(8)	0	12/30/2021	
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD			36.000	747	20.740	747	615	0	0	0	(169)	0	(169)	0	10/20/2020	
G6674U-10-8	NOVOCURE ORD		C	4.000	300	75.080	300	254	0	0	0	(392)	0	(392)	0	07/15/2020	
G6700G-10-7	NVENT ELECTRIC ORD		C	2.000	76	38.000	76	52	0	1	0	29	0	29	0	10/10/2018	
G7496G-10-3	RENAISSANCERE ORD		C	1.000	169	169.330	169	136	0	1	0	4	0	4	0	10/10/2018	
G7709Q-10-4	ROYALTY PHARMA CL A ORD			20.000	797	39.850	797	805	0	0	0	(8)	0	(8)	0	12/30/2021	
G7S00T-10-4	PENTAIR ORD		C	13.000	949	73.030	949	260	0	10	0	259	0	259	0	10/31/2012	
G8060N-10-2	SENSATA TECHNOLOGIES HOLDING ORD			7.000	432	61.690	432	317	0	0	0	63	0	63	0	10/10/2018	
G8473T-10-0	STERIS ORD		C	4.000	972	242.970	972	420	0	7	0	214	0	214	0	10/10/2018	
G8994E-10-3	TRANE TECHNOLOGIES ORD		C	12.000	2,424	202.030	2,424	402	0	28	0	683	0	683	0	06/06/2017	
G96629-10-3	WILLIS TOWERS WATSON ORD		C	6.000	1,425	237.490	1,425	750	5	18	0	161	0	161	0	10/10/2018	
G97822-10-3	PERRIGO ORD		C	5.000	195	38.900	195	217	0	1	0	(22)	0	(22)	0	09/28/2021	
H1467J-10-4	CHUBB ORD		C	19.002	3,673	193.310	3,673	1,004	42	60	0	748	0	748	0	10/10/2018	
H2906T-10-9	GARMIN ORD		C	11.000	1,498	136.170	1,498	376	0	29	0	182	0	182	0	02/25/2013	
L44385-10-9	GLOBANT ORD		C	2.000	628	314.090	628	424	0	0	0	204	0	204	0	03/24/2021	
L8681T-10-2	SPOTIFY TECHNOLOGY ORD		C	6.000	1,404	234.030	1,404	739	0	0	0	(484)	0	(484)	0	10/15/2019	
M98068-10-5	WIX.COM ORD		C	4.000	631	157.790	631	637	0	0	0	(6)	0	(6)	0	12/30/2021	
N14506-10-4	ELASTIC ORD			5.000	615	123.090	615	304	0	0	0	(115)	0	(115)	0	04/17/2020	
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD			13.000	1,199	92.230	1,199	689	0	58	0	7	0	7	0	09/19/2012	
N6596X-10-9	NXP SEMICONDUCTORS ORD		C	13.000	2,961	227.780	2,961	2,683	20	0	0	278	0	278	0	09/28/2021	
N72482-12-3	QIAGEN ORD		C	10.000	556	55.580	556	346	0	0	0	27	0	27	0	10/10/2018	
V7780T-10-3	ROYAL CARIBBEAN GROUP ORD			11.000	846	76.900	846	819	0	0	0	24	0	24	0	10/28/2016	
Y50124-52-1	ENRON CAPITAL LLC			8,000.000	0	0.005	0	0	0	0	0	0	0	0	0	11/04/1993	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					2,321,586	XXX	2,321,586	637,513	2,252	26,961	0	461,189	11	461,178	0	XXX	XXX
62989*-10-5	NAMIC INSURANCE COMPANY, INC.			244.000	84,856	347.770	84,856	12,186	0	0	0	8,064	0	8,064	0	06/01/1987	
97689#-10-0	WISCONSIN REINSURANCE CORPORATION			13,586.000	1,658,579	122.080	1,658,579	240,437	0	0	0	(78,527)	0	(78,527)	0	12/14/1999	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					1,743,435	XXX	1,743,435	252,623	0	0	0	(70,463)	0	(70,463)	0	XXX	XXX
04314H-66-7	ARTISAN:INTL VAL ADV			25,298.503	1,067,344	42.190	1,067,344	953,186	0	96,322	0	57,689	0	57,689	0	11/15/2021	
04314H-85-7	ARTISAN:INTL VAL INST			73,864.067	3,130,359	42.380	3,130,359	2,456,669	0	312,962	0	186,137	0	186,137	0	11/19/2015	
464287-65-5	ISHARES:RUSS 2000 ETF			684.000	152,211	222.530	152,211	107,094	0	1,429	0	18,105	0	18,105	0	10/10/2018	
9499999. Subtotal - Mutual Funds					4,349,914	XXX	4,349,914	3,516,949	0	410,714	0	261,932	0	261,932	0	XXX	XXX
9799999 - Total Common Stocks					8,414,934	XXX	8,414,934	4,407,085	2,252	437,674	0	652,658	11	652,647	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					8,414,934	XXX	8,414,934	4,407,085	2,252	437,674	0	652,658	11	652,647	0	XXX	XXX

1.

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
115117-MP-5	BROWARD CNTY FLA WTR & SWR UTIL REV		01/08/2021	SUNTRUST ROBINSON HUMPHREY INC		140,446	125,000	1,171
179162-KM-3	CLACKAMAS CNTY ORE SCH DIST NO 62 C OREG		09/16/2021	PERSHING DIV OF DLJ SEC LNDING		250,000	250,000	0
179162-KN-1	CLACKAMAS CNTY ORE SCH DIST NO 62 C OREG		09/16/2021	PERSHING DIV OF DLJ SEC LNDING		250,000	250,000	0
758449-SD-5	REEDY CREEK IMPT DIST FLA		11/02/2021	MORGAN STANLEY & COMPANY		127,286	125,000	1,273
932423-VM-5	WALLED LAKE MICH CONS SCH DIST		01/15/2021	STIFEL NICOLAUS & COMPANY		160,000	160,000	0
932423-VN-3	WALLED LAKE MICH CONS SCH DIST		01/15/2021	STIFEL NICOLAUS & COMPANY		110,000	110,000	0
932423-VS-2	WALLED LAKE MICH CONS SCH DIST		01/15/2021	STIFEL NICOLAUS & COMPANY		150,000	150,000	0
932423-VV-5	WALLED LAKE MICH CONS SCH DIST		01/15/2021	STIFEL NICOLAUS & COMPANY		150,000	150,000	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,337,733	1,320,000	2,444
010268-CT-5	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R		11/02/2021	CITIGROUP GLOBAL MARKETS INC.		125,241	125,000	143
083389-EN-2	BENTON WASH REGL PUB WTR AUTH ARK WTR RE		01/21/2021	NATL FINANCIAL SERVICES CORP (NFS)		107,021	100,000	871
13034A-M6-4	CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV		01/12/2021	Jefferies		101,579	100,000	156
3132D5-6Z-0	FH SB8088 - RMBS		01/21/2021	SUNTRUST CAPITAL MARKETS, INC.		1,677,869	1,637,569	1,023
3133GB-GD-0	FH QN4696 - RMBS		01/21/2021	Citigroup (SSB)		359,146	343,937	287
3133KY-U6-4	FH RB5105 - RMBS		02/18/2021	SUNTRUST CAPITAL MARKETS, INC.		514,584	498,085	277
3140QK-QX-9	FN CB0469 - RMBS		06/03/2021	GOLDMAN		520,697	497,011	449
3140X9-V5-1	FN FM6035 - RMBS		02/19/2021	BMO CAPITAL MARKETS		258,312	248,601	207
403757-BL-0	GWINNETT CNTY GA URBAN REDEV AGY REV		03/03/2021	RAYMOND JAMES & ASSOCIATES		135,000	135,000	0
54651T-BD-6	LOUISIANA ST TRANSN AUTH		01/07/2021	WELLS FARGO BANK, N.A./SIG		50,000	50,000	0
546589-R6-1	LOUISVILLE & JEFFERSON CNTY KY MET SWR D		03/03/2021	STIFEL NICOLAUS & COMPANY		99,677	100,000	926
631060-CW-8	NARRAGANSETT R I BAY COMMN WASTEWATER SY		02/18/2021	RAYMOND JAMES & ASSOCIATES		103,565	100,000	1,170
646140-DP-5	NEW JERSEY ST TPK AUTH TPK REV		01/22/2021	CITIGROUP GLOBAL MARKETS INC.		125,000	125,000	0
646140-DR-1	NEW JERSEY ST TPK AUTH TPK REV		01/26/2021	CITIGROUP GLOBAL MARKETS INC.		126,051	125,000	0
91412H-JU-8	UNIVERSITY CALIF REVS		02/24/2021	Jefferies		100,000	100,000	0
91412H-LD-3	UNIVERSITY CALIF REVS		02/26/2021	Jefferies		125,000	125,000	0
91412H-LF-8	UNIVERSITY CALIF REVS		02/26/2021	Jefferies		100,000	100,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						4,628,741	4,510,203	5,509
023608-AL-6	AMEREN CORP		11/15/2021	MORGAN STANLEY & COMPANY		99,981	100,000	0
03768C-AC-3	APID XXX A1A - CDO		05/27/2021	SG AMERICAS SECURITIES, LLC		450,900	450,000	715
037833-EB-2	APPLE INC		02/01/2021	GOLDMAN		498,875	500,000	0
04016L-AQ-0	ARES XLII CLO, LTD. - CDO	C	04/07/2021	J P MORGAN SECURITIES		100,000	100,000	0
04016N-AM-5	ARES XLIV CLO LTD. - CDO		03/31/2021	GOLDMAN		500,000	500,000	0
08181V-AN-5	BENEFIT STREET PARTNERS CLO XVI, LTD. -		05/24/2021	J P MORGAN SECURITIES		500,000	500,000	0
13645R-BE-3	CANADIAN PACIFIC RAILWAY CO	C	11/17/2021	GOLDMAN		99,852	100,000	0
14314Q-AB-0	CARMX 2021-2 A2A - ABS		04/13/2021	BANC OF AMERICA/FIXED INCOME		224,985	225,000	0
26884A-BN-2	ERP OPERATING LP		08/03/2021	Citigroup (SSB)		298,482	300,000	0
36319T-AN-6	GALXY 23R AR - CDO	C	02/25/2021	MORGAN STANLEY & COMPANY		300,000	300,000	0
380140-AB-9	GMCAR 213 A2 - ABS		07/13/2021	WELLS FARGO SECURITIES LLC		399,957	400,000	0
44933L-AB-9	HART 2021-A A2 - ABS		04/20/2021	BARCLAYS CAPITAL INC		274,973	275,000	0
46647P-BW-5	JPMORGAN CHASE & CO		02/01/2021	RBC CAPITAL MARKETS		250,038	250,000	0
55389T-AA-9	MVWOT 211W A - RMBS		05/10/2021	BANC OF AMERICA/FIXED INCOME		149,959	150,000	0
58769K-AC-8	MBALT 2021-B A2 - ABS		06/22/2021	J P MORGAN SECURITIES		449,962	450,000	0
61744Y-AQ-1	MORGAN STANLEY		09/10/2021	MORGAN STANLEY & COMPANY		263,123	250,000	3,633
641062-AQ-7	NESTLE HOLDINGS INC		11/02/2021	BANC OF AMERICA/FIXED INCOME		248,183	250,000	284
67021C-AR-8	NSTAR ELECTRIC CO		10/14/2021	PERSHING DIV OF DLJ SEC LNDING		197,436	200,000	596
693475-AX-3	PNC FINANCIAL SERVICES GROUP INC		07/22/2021	PERSHING DIV OF DLJ SEC LNDING		267,858	250,000	54
713448-FE-3	PEPSICO INC		10/06/2021	J P MORGAN SECURITIES		99,630	100,000	0
756109-BE-3	REALTY INCOME CORP		12/08/2021	SUNTRUST ROBINSON HUMPHREY INC		193,869	175,000	877
82652Q-AA-9	SRFC 211 A - RMBS		03/08/2021	DEUTSCHE BANK SECURITIES, INC.		149,958	150,000	0
857477-BQ-5	STATE STREET CORP		11/15/2021	MORGAN STANLEY & COMPANY		100,000	100,000	0
89239C-AB-5	TLOT 21B A2 - ABS		07/27/2021	MITSUBISHI UFJ SECURITIES		224,970	225,000	0
902674-YB-0	UBS AG (LONDON BRANCH)	C	02/02/2021	UBS SECURITIES LLC		249,808	250,000	0
95000U-2F-9	WELLS FARGO & CO		06/28/2021	WELLS FARGO SECURITIES LLC		215,928	200,000	231
98163J-AB-1	WOLS 2021-A A2 - ABS		07/13/2021	WELLS FARGO SECURITIES LLC		199,980	200,000	0
98164E-AD-7	WOART 2021-A A4 - ABS		02/03/2021	MIZUHO SECURITIES USA/FIXED INCOME		249,977	250,000	0
98388M-AB-3	XCEL ENERGY INC		10/29/2021	BANC OF AMERICA/FIXED INCOME		249,443	250,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						7,508,124	7,450,000	6,389
8399997. Total - Bonds - Part 3						13,474,598	13,280,203	14,342
8399998. Total - Bonds - Part 5								
8399999. Total - Bonds						13,474,598	13,280,203	14,342
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5							XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
8999999. Total - Preferred Stocks						0	XXX	0
00287Y-10-9	ABBVIE ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	16.000	2,185		0
013872-10-6	ALCOA ORD		06/25/2021	GOLDMAN	26.000	931		0
037833-10-0	APPLE ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	19.000	3,417		0
038336-10-3	APTARGROUP ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	611		0
03990B-10-1	ARES MANAGEMENT CL A ORD		06/25/2021	GOLDMAN	19.000	1,191		0
049560-10-5	ATMOS ENERGY ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	836		0
053484-10-1	AVALONBAY COMMUNITIES REIT ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7.000	1,755		0
05478C-10-5	AZEK COMPANY CL A ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	16.000	587		0
070830-10-4	BATH AND BODY WORKS ORD		08/03/2021	ITG INC	26.000	505		0
084423-10-2	WR BERKLEY ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	1,498		0
090572-20-7	BIO RAD LABORATORIES CL A ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	1,516		0
09061G-10-1	BIOMARIN PHARMACEUTICAL ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12.000	1,084		0
09260D-10-7	BLACKSTONE ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	57.000	6,730		0
114340-10-2	BROOKS AUTOMATION ORD		06/25/2021	GOLDMAN	10.000	943		0
116794-10-8	BRUKER ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	916		0
12008R-10-7	BUILDERS FIRSTSOURCE ORD		06/25/2021	GOLDMAN	28.000	1,266		0
12503M-10-8	CBOE GLOBAL MARKETS ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	778		0
12769G-10-0	CAESARS ENTERTAINMENT ORD		06/25/2021	GOLDMAN	28.000	2,868		0
13645T-10-0	CANADIAN PACIFIC RAILWAY ORD	C	12/14/2021	ITG INC	25.956	853		0
15912K-10-0	CHANGE HEALTHCARE ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	34.000	762		0
171484-10-8	CHURCHILL DOWNS ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	1,460		0
17275R-10-2	CISCO SYSTEMS ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	52.000	3,315		0
185899-10-1	CLEVELAND CLIFFS ORD		06/25/2021	GOLDMAN	62.000	1,314		0
18915M-10-7	CLOUDFLARE CL A ORD		06/25/2021	GOLDMAN	31.000	3,250		0
216648-40-2	COOPER ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	854		0
233331-10-7	DTE ENERGY ORD		07/01/2021	ITG INC	23.000	2,042		0
23345M-10-7	DT MIDSTREAM ORD		07/01/2021	ITG INC	11.500	358		0
237266-10-1	DARLING INGREDIENTS ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	685		0
243537-10-7	DECKERS OUTDOOR ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	743		0
24703L-20-2	DELL TECHNOLOGIES CL C ORD		11/02/2021	ITG INC	29.000	752		0
25809K-10-5	DOORDASH CL A ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	18.000	3,709		0
26142R-10-4	DRAFTKINGS CL A ORD		06/25/2021	GOLDMAN	42.000	2,170		0
281020-10-7	EDISON INTERNATIONAL ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	36.000	2,051		0
29415F-10-4	ENVISTA HOLDINGS ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	22.000	877		0
30034W-10-6	EVERGY ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	1,025		0
30231G-10-2	EXXON MOBIL ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	2,743		0
31188V-10-0	FASTLY CL A ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	604		0
313747-20-6	FEDERAL REIT ORD		06/25/2021	GOLDMAN	11.000	1,312		0
337932-10-7	FIRSTENERGY ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	34.000	1,407		0
36262G-10-1	GXO LOGISTICS ORD		08/02/2021	ITG INC	10.000	428		0
36467W-10-9	GAMESTOP CL A ORD		06/25/2021	GOLDMAN	9.000	1,885		0
369604-30-1	GENERAL ELECTRIC ORD		08/02/2021	Various	126.000	7,768		0
379577-20-8	GLOBUS MEDICAL CL A ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11.000	867		0
426281-10-1	JACK HENRY AND ASSOCIATES ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	842		0
436106-10-8	HOLLYFRONTIER ORD		06/25/2021	GOLDMAN	21.000	728		0
446150-10-4	HUNTINGTON BANCSHARES ORD		06/09/2021	ITG INC	57.053	696		0
44891N-20-8	IAC INTERACTIVE ORD		05/25/2021	ITG INC	8.000	357		0
45167R-10-4	IDEX ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	1,181		0
458140-10-0	INTEL ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	44.000	2,291		0
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		11/04/2021	Various	45.000	3,721		0
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD		02/04/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.854	913		0
460146-10-3	INTERNATIONAL PAPER ORD		10/01/2021	Various	32.000	352		0
48214T-30-5	JUST EAT TAKEAWAY COM N V SPONSO ADR	C	06/15/2021	ITG INC	36.905	498		0
50155Q-10-0	KYNDRYL HOLDINGS ORD		11/04/2021	ITG INC	20.600	443		0
513272-10-4	LAMB WESTON HOLDINGS ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	9.000	570		0
517834-10-7	LAS VEGAS SANDS ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	21.000	797		0
526107-10-7	LENNOX INTERNATIONAL ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	977		0
546347-10-5	LOUISIANA PACIFIC ORD		06/25/2021	GOLDMAN	14.000	813		0
550241-10-3	LUMEN TECHNOLOGIES ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	1,181		0
56600D-10-7	MARAVAI LIFESCIENCES CL A ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	14.000	671		0
570535-10-4	MARKEL ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	1,234		0
57164Y-10-7	MARRIOTT VACATIONS WORLDWIDE ORD		06/25/2021	GOLDMAN	6.000	976		0
58933Y-10-5	MERCK & CO ORD		06/03/2021	ITG INC	293.000	12,440		0
594918-10-4	MICROSOFT ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	18.000	6,146		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
60468T-10-5	MIRATI THERAPEUTICS ORD		06/25/2021	GOLDMAN	6.000	986		0
608190-10-4	MOHAWK INDUSTRIES ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	710		0
620076-30-7	MOTOROLA SOLUTIONS ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	1,636		0
632307-10-4	NATERA ORD		06/25/2021	GOLDMAN	11.000	1,267		0
64110L-10-6	NETFLIX ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	1,233		0
64828T-20-1	NEW RESIDENTIAL INVESTMENT REIT ORD		06/25/2021	GOLDMAN	59.000	634		0
655844-10-8	NORFOLK SOUTHERN ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	1,769		0
665859-10-4	NORTHERN TRUST ORD		06/25/2021	GOLDMAN	10.000	1,163		0
670002-40-1	NOVAVAX ORD		06/25/2021	GOLDMAN	11.000	2,088		0
67066G-10-4	NVIDIA ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	1,510		0
683712-10-3	OPENDOOR TECHNOLOGIES ORD		06/25/2021	GOLDMAN	48.000	821		0
68622V-10-6	ORGANON ORD		06/03/2021	Various	18.100	249		0
695156-10-9	PACKAGING CORP OF AMERICA ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	672		0
69608A-10-8	PALANTIR TECHNOLOGIES CL A ORD		06/25/2021	GOLDMAN	222.000	5,945		0
700517-10-5	PARK HOTELS RESORTS ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	33.000	667		0
70614W-10-0	PELOTON INTERACTIVE ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	1,759		0
707569-10-9	PENN NATIONAL GAMING ORD		06/25/2021	GOLDMAN	21.000	1,598		0
712704-10-5	PEOPLES UNITED FINANCIAL ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	38.000	659		0
72919P-20-2	PLUG POWER ORD		06/25/2021	GOLDMAN	69.000	2,198		0
74767V-10-9	QUANTUMSCAPE CL A ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	28.000	714		0
74838J-10-1	QUIDEL ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	831		0
75513E-10-1	RAYTHEON TECHNOLOGIES ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	16.000	1,376		0
756109-10-4	REALTY INCOME REIT ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	14.000	1,004		0
759351-60-4	REINSURANCE GROUP OF AMER ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	1,110		0
760759-10-0	REPUBLIC SERVICES ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12.000	1,669		0
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	18.000	920		0
76954A-10-3	RIVIAN AUTOMOTIVE CL A ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	835		0
77543R-10-2	ROKU CL A ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	471		0
78440X-80-4	SL GREEN RLTY REIT ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	9.000	661		0
78486Q-10-1	SVB FINANCIAL GROUP ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	684		0
803607-10-0	SAREPTA THERAPEUTICS ORD		06/25/2021	GOLDMAN	11.000	884		0
808625-10-7	SCIENCE APPLICATIONS INTERNATIAL ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	691		0
81762P-10-2	SERVICENOW ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	1,324		0
82982L-10-3	SITEONE LANDSCAPE SUPPLY ORD		06/25/2021	GOLDMAN	5.000	840		0
83088M-10-2	SKYWORKS SOLUTIONS ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	946		0
833034-10-1	SNAP ON ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	646		0
833445-10-9	SNOWFLAKE CL A ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	23.000	6,838		0
86771W-10-5	SUNRUN ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12.000	412		0
871332-10-2	SYLVAMO ORD		10/01/2021	Various	2.909	20		0
875372-20-3	TANDEM DIABETES CARE ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	9.000	1,054		0
87918A-10-5	TELADOC HEALTH ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	21.000	2,739		0
88160R-10-1	TESLA ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	2,178		0
902681-10-5	UGI ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	28.000	1,147		0
90400D-10-8	ULTRAGENYX PHARMACEUTICAL ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	694		0
912909-10-8	US STEEL ORD		06/25/2021	GOLDMAN	36.000	851		0
91332U-10-1	UNITY SOFTWARE ORD		06/25/2021	GOLDMAN	20.000	2,203		0
92537N-10-8	VERTIV HOLDINGS CL A ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	19.000	480		0
92719V-10-0	VIMEO ORD		05/25/2021	ITG INC	12.988	132		0
92840M-10-2	VISTRA ORD		06/25/2021	GOLDMAN	66.000	1,214		0
928563-40-2	VMWARE CL A ORD		11/02/2021	ITG INC	12.778	732		0
929042-10-9	VORNADO REALTY REIT ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	21.000	927		0
949746-10-1	WELLS FARGO ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	43.000	2,067		0
983793-10-0	XPO LOGISTICS ORD		08/02/2021	ITG INC	10.000	595		0
G16962-10-5	BUNGE ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	740		0
G21810-10-9	CLARIVATE ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	26.000	606		0
G4474Y-21-4	JANUS HENDERSON GROUP ORD	C	06/25/2021	GOLDMAN	24.000	942		0
G6518L-10-8	NIELSEN HOLDINGS ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	21.000	439		0
G7709Q-10-4	ROYALTY PHARMA CL A ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	805		0
G97822-10-3	PERRIGO ORD	C	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	17.000	738		0
L44385-10-9	GLOBANT ORD	C	03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	1,060		0
M98068-10-5	WIX.COM ORD	C	12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	637		0
N6596X-10-9	NXP SEMICONDUCTORS ORD	C	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	36.000	7,431		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						191,526	XXX	0
04314H-66-7	ARTISAN:INTL VAL ADV		11/15/2021	Not Available	2,286.850	96,322		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
9499999. Subtotal - Common Stocks - Mutual Funds						96,322	XXX	0
9799997. Total - Common Stocks - Part 3						287,848	XXX	0
9799998. Total - Common Stocks - Part 5						127,553	XXX	0
9799999. Total - Common Stocks						415,401	XXX	0
9899999. Total - Preferred and Common Stocks						415,401	XXX	0
9999999 - Totals						13,889,999	XXX	14,342

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179T-4P-7	G2 MA5330 - RMBS		12/01/2021	Paydown		49,684	49,684	50,832	50,652	0	(969)	0	(969)	0	49,684	0	0	0	943	07/20/2048
36213N-HJ-8	GN 559233 - RMBS		12/01/2021	Paydown		13,154	13,154	13,811	13,358	0	(204)	0	(204)	0	13,154	0	0	0	534	04/15/2032
912828-PP-9	UNITED STATES TREASURY		01/15/2021	Maturity @ 100.00		59,500	59,500	58,773	60,724	(6,429)	(21)	0	(6,450)	0	54,274	0	5,226	5,226	335	01/15/2021
912828-Q6-0	UNITED STATES TREASURY		04/15/2021	Maturity @ 100.00		60,858	60,858	57,004	60,454	(3,804)	(28)	0	(3,832)	0	56,621	0	4,237	4,237	38	04/15/2021
912828-QV-5	UNITED STATES TREASURY		07/15/2021	Maturity @ 100.00		237,836	237,836	213,574	240,742	(30,122)	90	0	(30,032)	0	210,710	0	27,126	27,126	1,465	07/15/2021
0599999. Subtotal - Bonds - U.S. Governments						421,031	421,031	393,995	425,929	(40,355)	(1,132)	0	(41,487)	0	384,443	0	36,589	36,589	3,315	XXX
13063B-PX-4	CALIFORNIA ST		10/15/2021	Call @ 100.00		100,000	100,000	99,394	99,488	0	11	0	11	0	99,500	0	500	500	5,194	10/01/2041
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						100,000	100,000	99,394	99,488	0	11	0	11	0	99,500	0	500	500	5,194	XXX
447726-PF-1	HURON VALLEY MICH SCH DIST		05/01/2021	Maturity @ 100.00		50,000	50,000	55,412	50,218	0	(218)	0	(218)	0	50,000	0	0	0	1,250	05/01/2021
682745-3P-7	ONONDAGA CNTY N Y		05/01/2021	Call @ 100.00		150,000	150,000	167,282	150,868	0	(868)	0	(868)	0	150,000	0	0	0	3,750	05/01/2026
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						200,000	200,000	222,694	201,086	0	(1,086)	0	(1,086)	0	200,000	0	0	0	5,000	XXX
074561-QK-0	BEAUMONT TEX WTRWKS & SWR SYS REV		04/16/2021	United Missouri Kansas City		60,059	50,000	58,501	58,362	0	(235)	0	(235)	0	58,127	0	1,932	1,932	950	09/01/2040
15567R-BW-2	CENTRAL UTAH WTR CONSERVANCY DIST WTR RE		04/16/2021	United Missouri Kansas City		122,337	100,000	119,907	119,584	0	(551)	0	(551)	0	119,033	0	3,304	3,304	1,900	10/01/2038
231266-GY-7	CURATORS UNIV MO SYS FACS REV		11/01/2021	Call @ 100.00		55,000	55,000	63,483	55,797	0	(797)	0	(797)	0	55,000	0	0	0	2,750	11/01/2023
3131X6-JS-0	FH ZK2973 - RMBS		12/01/2021	Paydown		7,211	7,211	7,225	7,205	0	6	0	6	0	7,211	0	0	0	132	02/01/2026
3131XJ-DM-1	FH ZL2808 - RMBS		12/01/2021	Paydown		12,444	12,444	12,856	12,825	0	(381)	0	(381)	0	12,444	0	0	0	158	03/01/2042
3131XQ-TK-2	FH ZL8654 - RMBS		12/01/2021	Paydown		2,108	2,108	2,237	2,252	0	(144)	0	(144)	0	2,108	0	0	0	29	11/01/2044
3131Y0-2A-9	FH ZM6169 - RMBS		12/01/2021	Paydown		55,895	55,895	58,441	58,289	0	(2,394)	0	(2,394)	0	55,895	0	0	0	950	04/01/2048
31329K-X3-3	FH ZA2498 - RMBS		12/01/2021	Paydown		32,614	32,614	32,746	32,706	0	(92)	0	(92)	0	32,614	0	0	0	542	03/01/2038
3132A1-XW-9	FH ZS1593 - RMBS		12/01/2021	Paydown		1,790	1,790	1,902	1,898	0	(108)	0	(108)	0	1,790	0	0	0	54	08/01/2037
3132A4-NN-4	FH ZS3997 - RMBS		12/01/2021	Paydown		9,902	9,902	10,494	10,378	0	(476)	0	(476)	0	9,902	0	0	0	201	08/01/2044
3132A5-E8-4	FH ZS4659 - RMBS		12/01/2021	Paydown		238,921	238,921	243,554	243,095	0	(4,174)	0	(4,174)	0	238,921	0	0	0	3,790	04/01/2046
3132A9-MU-8	FH ZS8471 - RMBS		12/01/2021	Paydown		6,529	6,529	6,778	6,654	0	(126)	0	(126)	0	6,529	0	0	0	83	09/01/2027
3132A9-R3-3	FH ZS8606 - RMBS		12/01/2021	Paydown		196,188	196,188	195,805	195,654	0	533	0	533	0	196,188	0	0	0	2,816	04/01/2031
3132D5-6Z-0	FH SB8088 - RMBS		12/01/2021	Paydown		247,944	247,944	254,046	0	0	(6,102)	0	(6,102)	0	247,944	0	0	0	1,938	02/01/2036
3132DV-7B-5	FH SD8090 - RMBS		12/01/2021	Paydown		67,159	67,159	69,195	69,125	0	(1,966)	0	(1,966)	0	67,159	0	0	0	742	09/01/2050
3133A8-MR-5	FH QB2168 - RMBS		12/01/2021	Paydown		123,260	123,260	127,536	127,371	0	(4,111)	0	(4,111)	0	123,260	0	0	0	1,289	08/01/2050
3133GB-GD-0	FH QN4696 - RMBS		12/01/2021	Paydown		49,873	49,873	52,079	0	0	(2,205)	0	(2,205)	0	49,873	0	0	0	500	12/01/2035
3133KY-U6-4	FH RB5105 - RMBS		12/01/2021	Paydown		43,658	43,658	45,104	0	0	(1,446)	0	(1,446)	0	43,658	0	0	0	434	03/01/2041
3136AE-PS-0	FNR 2013-63 PD - CMO/RMBS		12/01/2021	Paydown		12,868	12,868	12,506	12,622	0	245	0	245	0	12,868	0	0	0	134	05/25/2043
3136AE-ZQ-3	FNR 2013-56 P - CMO/RMBS		12/01/2021	Paydown		16,182	16,182	15,995	16,029	0	153	0	153	0	16,182	0	0	0	212	06/25/2043
31371N-XK-6	FN 257282 - RMBS		12/01/2021	Paydown		2,573	2,573	2,547	2,554	0	19	0	19	0	2,573	0	0	0	65	07/01/2028
3137A5-SG-0	FHR 3786 HE - CMO/RMBS		12/01/2021	Paydown		18,626	18,626	19,310	18,689	0	(63)	0	(63)	0	18,626	0	0	0	245	03/15/2038
3138AB-NC-9	FN AH9386 - RMBS		12/01/2021	Paydown		24,249	24,249	25,043	24,924	0	(675)	0	(675)	0	24,249	0	0	0	413	04/01/2041
3138EN-HG-7	FN AL5630 - RMBS		12/01/2021	Paydown		7,373	7,373	7,825	7,678	0	(305)	0	(305)	0	7,373	0	0	0	154	08/01/2044
3138X3-BX-9	FN AU3653 - RMBS		12/01/2021	Paydown		7,524	7,524	7,910	7,781	0	(257)	0	(257)	0	7,524	0	0	0	212	09/01/2043
3138XW-AM-0	FN AW6311 - RMBS		12/01/2021	Paydown		8,165	8,165	8,607	8,511	0	(346)	0	(346)	0	8,165	0	0	0	198	06/01/2044
3138XX-H7-4	FN AW7453 - RMBS		12/01/2021	Paydown		10,787	10,787	11,490	11,334	0	(546)	0	(546)	0	10,787	0	0	0	257	09/01/2044
3138Y6-MY-7	FN AX4874 - RMBS		12/01/2021	Paydown		20,452	20,452	21,679	21,078	0	(626)	0	(626)	0	20,452	0	0	0	332	12/01/2044
3140FP-C9-8	FN BE3695 - RMBS		12/01/2021	Paydown		80,019	80,019	81,745	81,983	0	(1,964)	0	(1,964)	0	80,019	0	0	0	1,171	06/01/2047
3140FP-DG-1	FN BE3702 - RMBS		12/01/2021	Paydown		143,480	143,480	150,430	149,210	0	(5,730)	0	(5,730)	0	143,480	0	0	0	2,540	06/01/2047
3140JQ-TE-3	FN BN7748 - RMBS		12/01/2021	Paydown		102,716	102,716	106,720	106,370	0	(3,655)	0	(3,655)	0	102,716	0	0	0	1,820	09/01/2049
3140QA-NN-6	FN CA3096 - RMBS		12/01/2021	Paydown		191,892	191,892	201,172	203,723	0	(11,831)	0	(11,831)	0	191,892	0	0	0	4,023	02/01/2049
3140QK-QX-9	FN CB0469 - RMBS		12/01/2021	Paydown		21,375	21,375	22,393	0	0	(1,019)	0	(1,019)	0	21,375	0	0	0	180	05/01/2041
3140X4-H2-5	FN FM1148 - RMBS		12/01/2021	Paydown		52,567	52,567	53,963	54,130	0	(1,563)	0	(1,563)	0	52,567	0	0	0	781	12/01/2048
3140X4-M4-5	FN FM1278 - RMBS		12/01/2021	Paydown		43,010	43,010	44,012	43,957	0	(947)	0	(947)	0	43,010	0	0	0	646	07/01/2034
3140X7-4F-3	FN FM4421 - RMBS		12/01/2021	Paydown		122,487	122,487	128,075	128,063	0	(5,576)	0	(5,576)	0	122,487	0	0	0	1,389	10/01/2035
3140X9-V5-1	FN FM6035 - RMBS		12/01/2021	Paydown		27,687	27,687	28,768	0	0	(1,082)	0	(1,082)	0	27,687	0	0	0	275	02/01/2036
31410L-UV-2	FN 890796 - RMBS		12/01/2021	Paydown		34,488	34,488	35,274	35,103	0	(615)	0	(615)	0	34,488	0	0	0	575	12/01/2045
31418R-P7-0	FN AD4045 - RMBS		12/01/2021	Paydown		5,182	5,182	5,383	5,384	0	(202)	0	(202)	0	5,182	0	0	0	138	04/01/2040
54811B-VY-4	LOWER COLO RIV AUTH TEX TRANSMISSION SVC		04/22/2021	RBC CAPITAL MARKETS		125,954	100,000	124,856	124,351	0	(744)	0	(744)	0	123,608	0	2,346	2,346	2,653	05/15/2045
586200-SW-8	MEMPHIS TENN SAN SEW SYS REV		04/16/2021	PERSHING DIV OF DLJ SEC LNDING		64,901	50,000	64,795	64,502	0	(409)	0	(409)	0	64,093	0	808	808	1,285	10/01/2045
594654-HG-3	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		09/01/2021	Call @ 100.00		75,000	75,000	76,258	76,147	0	(77)	0	(77)	0	76,070	0	(1,070)	(1,070)	1,758	12/01/2044
60416S-5D-8	MINNESOTA ST HSG FIN AGY		12/03/2021	Call @ 100.00		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	677	01/01/2040

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
64990C-3C-3	NEW YORK STATE DORMITORY AUTHORITY		10/01/2021	Call @ 100.00		165,000	165,000	181,163	166,398	0	(1,398)	0	(1,398)	0	165,000	0	0	0	8,250	10/01/2022
64990C-3H-2	NEW YORK STATE DORMITORY AUTHORITY		09/28/2021	Call @ 100.00		10,000	10,000	10,980	10,085	0	(85)	0	(85)	0	10,000	0	0	0	500	10/01/2022
721876-RJ-1	PIMA CNTY ARIZ SWR REV		07/01/2021	Call @ 100.00		50,000	50,000	57,125	50,493	0	(493)	0	(493)	0	50,000	0	0	0	2,500	07/01/2026
73358W-EX-8	PORT AUTH N Y & N J		10/15/2021	Call @ 100.00		150,000	150,000	165,611	151,761	0	(1,761)	0	(1,761)	0	150,000	0	0	0	7,500	10/15/2023
92812U-K5-6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - C		12/01/2021	Paydown		18,820	18,820	18,820	18,820	0	0	0	0	0	18,820	0	0	0	285	04/25/2042
956704-XE-5	WEST VIRGINIA UNIV REVS		10/01/2021	Call @ 100.00		200,000	200,000	230,866	203,228	0	(3,228)	0	(3,228)	0	200,000	0	0	0	10,000	10/01/2022
3199999. Subtotal - Bonds - U.S. Special Revenues						3,166,267	3,093,017	3,303,207	2,826,103	0	(69,546)	0	(69,546)	0	3,158,947	0	7,321	7,321	70,425	XXX
05567L-T3-1	BNP PARIBAS SA	C	01/15/2021	Maturity @ 100.00		50,000	50,000	51,232	50,006	0	(6)	0	(6)	0	50,000	0	0	0	1,250	01/15/2021
126650-DC-1	CVS HEALTH CORP		03/09/2021	Maturity @ 100.00		80,000	80,000	79,959	79,997	0	3	0	3	0	80,000	0	0	0	1,340	03/09/2021
14042W-AC-4	COPAR 2019-1 A3 - ABS		12/15/2021	Paydown		100,928	100,928	100,908	100,920	0	8	0	8	0	100,928	0	0	0	1,342	11/15/2023
14314Q-AB-0	CARMX 2021-2 A2A - ABS		12/15/2021	Paydown		39,186	39,186	39,183	0	0	3	0	3	0	39,186	0	0	0	65	06/17/2024
14314R-AD-4	CARMX 2017-4 A4 - ABS		12/15/2021	Paydown		850,000	850,000	836,086	846,390	0	3,610	0	3,610	0	850,000	0	0	0	15,712	05/15/2023
26824K-AA-2	AIRBUS FINANCE BV	C	06/11/2021	Call @ 104.35		104,347	100,000	96,815	98,264	0	324	0	324	0	98,588	0	5,759	5,759	1,755	04/17/2023
29366A-AA-2	ELL I A1 - ABS		06/01/2021	Paydown		26,502	26,502	26,498	26,502	0	0	0	0	0	26,502	0	0	0	270	09/01/2023
34528Q-FZ-2	FORDF 2018-1 A2 - ABS		05/17/2021	Paydown		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	428	05/15/2023
34528Q-GD-0	FORDF 2018-2 A - ABS		04/28/2021	DEUTSCHE BANK SECURITIES, INC.		157,816	150,000	149,973	149,987	0	(3)	0	(3)	0	149,984	0	7,832	7,832	1,783	03/15/2025
36252R-AJ-8	GSMS 2014-GC18 A3 - CMBS		08/01/2021	Paydown		68,294	68,294	69,822	69,046	0	(752)	0	(752)	0	68,294	0	0	0	1,731	01/11/2047
36257A-AD-3	GMALT 2019-2 A3 - ABS		06/21/2021	Paydown		52,079	52,079	52,078	52,079	0	0	0	0	0	52,079	0	0	0	385	03/21/2022
36319T-AN-6	GALXY XXIII AR - CDO	C	10/25/2021	Paydown		5,205	5,205	5,205	0	0	0	0	0	0	5,205	0	0	0	29	04/24/2029
42824C-BF-5	HEWLETT PACKARD ENTERPRISE CO		10/29/2021	Various		54,743	50,000	49,909	49,922	0	16	0	16	0	49,938	0	62	62	7,248	10/01/2024
44933L-AB-9	HART 2021-A A2 - ABS		12/15/2021	Paydown		48,338	48,338	48,333	0	0	5	0	5	0	48,338	0	0	0	65	02/15/2024
494550-BT-2	KINDER MORGAN ENERGY PARTNERS LP		01/04/2021	Call @ 100.00		100,000	100,000	99,494	99,987	0	1	0	1	0	99,988	0	12	12	1,196	03/01/2021
55389T-AA-9	MVWOT 211W A - RMBS		12/20/2021	Paydown		22,289	22,289	22,283	0	0	6	0	6	0	22,289	0	0	0	85	01/22/2041
82652K-AA-2	SRFC 171 A - RMBS		12/20/2021	Paydown		5,343	5,343	5,343	5,343	0	0	0	0	0	5,343	0	0	0	79	03/20/2034
82652Q-AA-9	SRFC 211 A - RMBS		12/20/2021	Paydown		53,974	53,974	53,959	0	0	15	0	15	0	53,974	0	0	0	210	11/20/2037
82653E-AA-5	SRFC 2019-1 A - RMBS		12/20/2021	Paydown		15,323	15,323	15,323	15,323	0	0	0	0	0	15,323	0	0	0	252	01/22/2036
883556-CG-5	THERMO FISHER SCIENTIFIC INC		12/02/2021	Call @ 100.00		60,160	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	12,833	03/25/2030
92349F-AB-9	VZOT 2018-1 A1B - RMBS		05/20/2021	Paydown		58,749	58,749	58,749	58,749	0	0	0	0	0	58,749	0	0	0	50	09/20/2022
94974B-EV-8	WELLS FARGO & CO		04/01/2021	Maturity @ 100.00		200,000	200,000	206,004	200,183	0	(183)	0	(183)	0	200,000	0	0	0	4,600	04/01/2021
98162V-AD-1	WOART 2019-B A3 - ABS		12/15/2021	Paydown		192,129	192,129	192,124	192,127	0	2	0	2	0	192,129	0	0	0	2,720	07/15/2024
98163J-AB-1	WOLS 2021-A A2 - ABS		12/15/2021	Paydown		21,355	21,355	21,353	0	0	2	0	2	0	21,355	0	0	0	17	04/15/2024
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,616,759	2,589,693	2,580,629	2,394,825	0	3,050	0	3,050	0	2,588,190	0	13,666	13,666	55,445	XXX
8399997. Total - Bonds - Part 4						6,504,058	6,403,741	6,599,918	5,947,431	(40,355)	(68,702)	0	(109,057)	0	6,431,080	0	58,076	58,076	139,379	XXX
8399998. Total - Bonds - Part 5																				XXX
8399999. Total - Bonds						6,504,058	6,403,741	6,599,918	5,947,431	(40,355)	(68,702)	0	(109,057)	0	6,431,080	0	58,076	58,076	139,379	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
001055-10-2	AFLAC ORD		12/21/2021	Various	134.000	6,590		5,757	5,959	(202)	0	0	(202)	0	5,757	0	833	833	67	
00123Q-10-4	AGNC INVESTMENT REIT ORD		12/21/2021	Various	100.000	1,540		1,807	1,560	247	0	0	247	0	1,807	0	(267)	(267)	60	
00130H-10-5	THE AES CORPORATION		12/21/2021	Various	90.000	2,173		1,445	2,115	(671)	0	0	(671)	0	1,445	0	728	728	40	
00164V-10-3	AMC NETWORKS CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	392		585	358	228	0	0	228	0	585	0	(194)	(194)	0	
00206R-10-2	AT&T ORD		12/21/2021	Various	1,021.000	28,659		31,908	29,364	2,544	0	0	2,544	0	31,908	0	(3,249)	(3,249)	962	
002824-10-0	ABBOTT LABORATORIES ORD		12/21/2021	Various	261.000	31,825		10,043	28,577	(18,534)	0	0	(18,534)	0	10,043	0	21,782	21,782	205	
00287Y-10-9	ABBVIE ORD		12/21/2021	Various	242.000	28,565		20,070	25,930	(5,860)	0	0	(5,860)	0	20,070	0	8,495	8,495	598	
003654-10-0	ABIOMED ORD		12/21/2021	Various	7.000	2,293		1,234	2,269	(1,036)	0	0	(1,036)	0	1,234	0	1,059	1,059	0	
00404A-10-9	ACADIA HEALTHCARE COMPANY ORD		12/21/2021	JP MORGAN SECURITIES INC.	11.000	639		402	553	(151)	0	0	(151)	0	402	0	237	237	0	
004225-10-8	ACADIA PHARMACEUTICALS ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	968		1,367	1,337	31	0	0	31	0	1,367	0	(400)	(400)	0	
00434H-10-8	ACCELERON PHARMA ORD		11/05/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	2,122		1,690	1,919	(229)	0	0	(229)	0	1,690	0	432	432	0	
00507V-10-9	ACTIVISION BLIZZARD ORD		12/21/2021	Various	119.000	9,506		8,427	11,049	(2,622)	0	0	(2,622)	0	8,427	0	1,078	1,078	23	
00508Y-10-2	ACUITY BRANDS ORD		12/21/2021	Various	7.000	1,000		849	848	1	0	0	1	0	849	0	151	151	1	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
00724F-10-1	ADOBE ORD		12/21/2021	Various	65.000	33,776		13,440	32,508	(19,068)	0	0	(19,068)	0	13,440	0	20,335	20,335	0	
00751Y-10-6	ADVANCE AUTO PARTS ORD		12/21/2021	Various	12.000	2,279		1,809	1,890	(81)	0	0	(81)	0	1,809	0	469	469	12	
00766T-10-0	AECOM ORD		12/21/2021	Various	23.000	1,367		735	1,145	(410)	0	0	(410)	0	735	0	633	633	0	
007903-10-7	ADVANCED MICRO DEVICES ORD		12/21/2021	Various	165.000	19,429		5,023	15,132	(10,109)	0	0	(10,109)	0	5,023	0	14,406	14,406	0	
008252-10-8	AFFILIATED MANAGERS GROUP ORD		12/21/2021	Various	12.000	1,429		1,527	1,220	307	0	0	307	0	1,527	0	(99)	(99)	0	
00846U-10-1	AGILENT TECHNOLOGIES ORD		12/21/2021	Various	55.000	7,526		3,165	6,517	(3,352)	0	0	(3,352)	0	3,165	0	4,361	4,361	22	
00847X-10-4	AGIOS PHARMACEUTICALS ORD		06/25/2021	GOLDMAN	10.000	567		452	433	19	0	0	19	0	452	0	115	115	0	
00912X-30-2	AIR LEASE CL A ORD		12/21/2021	Various	17.000	736		636	755	(119)	0	0	(119)	0	636	0	99	99	8	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		12/21/2021	Various	37.000	10,712		5,766	10,109	(4,343)	0	0	(4,343)	0	5,766	0	4,946	4,946	113	
00971T-10-1	AKAMAI TECHNOLOGIES ORD		12/21/2021	Various	25.000	2,673		1,563	2,625	(1,062)	0	0	(1,062)	0	1,563	0	1,110	1,110	0	
012653-10-1	ALBEMARLE ORD		12/21/2021	Various	20.000	3,962		1,670	2,950	(1,280)	0	0	(1,280)	0	1,670	0	2,292	2,292	16	
013872-10-6	ALCOA ORD		12/21/2021	JP MORGAN SECURITIES INC.	16.000	909		573	0	0	0	0	0	0	573	0	336	336	2	
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD		12/21/2021	Various	21.000	3,897		3,210	3,743	(533)	0	0	(533)	0	3,210	0	687	687	50	
015351-10-9	ALEXION PHARMACEUTICALS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	21.000	3,304		2,604	3,281	(677)	0	0	(677)	0	2,604	0	700	700	0	
016255-10-1	ALIGN TECHNOLOGY ORD		12/21/2021	Various	13.000	7,766		3,631	6,947	(3,316)	0	0	(3,316)	0	3,631	0	4,134	4,134	0	
018802-10-8	ALLIANT ENERGY ORD		12/21/2021	Various	40.000	2,074		2,083	2,059	24	0	0	24	0	2,083	0	(9)	(9)	16	
01973R-10-1	ALLISON TRANSMISSION HOLDINGS ORD		06/25/2021	Various	25.000	1,043		1,245	1,078	166	0	0	166	0	1,245	0	(201)	(201)	3	
020002-10-1	ALLSTATE ORD		12/21/2021	Various	46.000	5,128		3,721	5,057	(1,336)	0	0	(1,336)	0	3,721	0	1,407	1,407	84	
02005N-10-0	ALLY FINANCIAL ORD		12/21/2021	Various	72.000	2,926		1,893	2,568	(675)	0	0	(675)	0	1,893	0	1,034	1,034	23	
02043Q-10-7	ALNYLAM PHARMACEUTICALS ORD		12/21/2021	Various	14.000	2,477		1,134	1,820	(686)	0	0	(686)	0	1,134	0	1,343	1,343	0	
02079K-10-7	ALPHABET CL C ORD		12/21/2021	Various	45.000	101,790		43,934	78,835	(34,901)	0	0	(34,901)	0	43,934	0	57,856	57,856	0	
02079K-30-5	ALPHABET CL A ORD		12/21/2021	Various	45.000	102,333		26,442	78,869	(52,427)	0	0	(52,427)	0	26,442	0	75,891	75,891	0	
02156B-10-3	ALTERYX CL A ORD		06/25/2021	Various	15.000	1,558		1,637	1,827	(190)	0	0	(190)	0	1,637	0	(79)	(79)	0	
02156K-10-3	ALTICE USA CL A ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	75.000	2,120		1,979	2,840	(862)	0	0	(862)	0	1,979	0	142	142	0	
02209S-10-3	ALTRIA GROUP ORD		12/21/2021	Various	271.000	12,023		11,126	11,111	15	0	0	15	0	11,126	0	897	897	553	
023135-10-6	AMAZON COM ORD		12/21/2021	Various	60.000	197,277		92,230	195,416	(103,186)	0	0	(103,186)	0	92,230	0	105,047	105,047	0	
023436-10-8	AMEDISYS ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	2,446		2,489	2,933	(445)	0	0	(445)	0	2,489	0	(42)	(42)	0	
023608-10-2	AMEREN ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	436		166	390	(225)	0	0	(225)	0	166	0	270	270	11	
02376R-10-2	AMERICAN AIRLINES GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	67.000	1,214		1,137	1,057	81	0	0	81	0	1,137	0	76	76	0	
024835-10-0	AMERICAN CAMPUS COMM REIT ORD		12/21/2021	Various	23.000	1,090		940	984	(44)	0	0	(44)	0	940	0	150	150	17	
025537-10-1	AMERICAN ELECTRIC POWER ORD		12/21/2021	Various	85.000	7,010		6,180	7,080	(899)	0	0	(899)	0	6,180	0	829	829	111	
025816-10-9	AMERICAN EXPRESS ORD		12/21/2021	Various	101.000	14,021		8,486	12,212	(3,726)	0	0	(3,726)	0	8,486	0	5,535	5,535	100	
025932-10-4	AMERICAN FINANCIAL GROUP ORD		12/21/2021	Various	15.000	1,769		1,637	1,314	323	0	0	323	0	1,637	0	132	132	235	
02665T-30-6	AMERICAN HOMES 4 RENT CL A REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	1,673		835	1,200	(365)	0	0	(365)	0	835	0	838	838	18	
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD		12/21/2021	Various	124.000	5,384		5,134	4,695	439	0	0	439	0	5,134	0	251	251	31	
03027X-10-0	AMERICAN TOWER REIT		12/21/2021	Various	71.000	17,389		8,200	15,937	(7,737)	0	0	(7,737)	0	8,200	0	9,190	9,190	197	
030420-10-3	AMERICAN WATER WORKS ORD		12/21/2021	Various	27.000	4,505		3,598	4,144	(546)	0	0	(546)	0	3,598	0	908	908	26	
03064D-10-8	AMERICOLD REALTY ORD		12/21/2021	JP MORGAN SECURITIES INC.	31.000	1,000		1,005	1,157	(152)	0	0	(152)	0	1,005	0	(5)	(5)	27	
03073E-10-5	AMERISOURCEBERGEN ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	1,276		178	978	(799)	0	0	(799)	0	178	0	1,098	1,098	18	
03076C-10-6	AMERIPRISE FINANCE ORD		12/21/2021	JP MORGAN SECURITIES INC.	12.000	3,534		504	2,332	(1,828)	0	0	(1,828)	0	504	0	3,030	3,030	53	
031100-10-0	AMETEK ORD		12/21/2021	Various	40.000	5,197		2,826	4,838	(2,012)	0	0	(2,012)	0	2,826	0	2,372	2,372	12	
031162-10-0	AMGEN ORD		12/21/2021	Various	80.000	18,551		12,449	18,394	(5,945)	0	0	(5,945)	0	12,449	0	6,102	6,102	211	
032095-10-1	AMPHENOL CL A ORD		12/21/2021	Various	70.000	7,383		4,158	6,539	(2,381)	0	0	(2,381)	0	4,158	0	3,225	3,225	32	
032654-10-5	ANALOG DEVICES ORD		12/21/2021	Various	70.900	11,628		5,777	10,341	(4,564)	0	0	(4,564)	0	5,777	0	5,851	5,851	58	
03272L-10-8	ANAPLAN ORD		12/21/2021	JP MORGAN SECURITIES INC.	11.000	500		609	790	(182)	0	0	(182)	0	609	0	(109)	(109)	0	
035710-40-9	ANNALY CAPITAL MANAGEMENT REIT ORD		12/21/2021	Various	270.000	2,199		2,732	2,282	451	0	0	451	0	2,732	0	(534)	(534)	167	
03662Q-10-5	ANSYS ORD		12/21/2021	Various	13.000	4,979		3,116	4,729	(1,614)	0	0	(1,614)	0	3,116	0	1,864	1,864	0	

SCHEDULE D - PART 4

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

										Change In Book/Adjusted Carrying Value										
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
036752-10-3	ANTHEM ORD		12/21/2021	Various	36.000	13,885		7,418	11,559	(4,141)	0	0	(4,141)	0	7,418	0	6,467	6,467	72	
037411-10-5	APACHE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	17		42	14	28	0	0	28	0	42	0	(26)	(26)	0	
03743Q-10-8	APA ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	507		270	284	(13)	0	0	(13)	0	270	0	236	236	3	
03748R-74-7	APARTMENT INVST MGT CL A REIT ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	13.000	74		677	69	609	0	0	609	0	677	0	(603)	(603)	0	
03768E-10-5	APOLLO GLOBAL MANAGEMENT CL A ORD		12/21/2021	Various	28.000	1,514		1,438	1,371	66	0	0	66	0	1,438	0	77	77	17	
037833-10-0	APPLE ORD		12/21/2021	Various	2,336.000	352,948		69,061	309,964	(240,902)	0	0	(240,902)	0	69,061	0	283,887	283,887	940	
03784Y-20-0	APPLE HOSPITALITY REIT ORD		06/25/2021	Various	50.000	708		845	646	199	0	0	199	0	845	0	(137)	(137)	0	
038222-10-5	APPLIED MATERIAL ORD		12/21/2021	Various	124.000	15,256		3,633	10,701	(7,068)	0	0	(7,068)	0	3,633	0	11,622	11,622	57	
038336-10-3	APTARGROUP ORD		12/21/2021	Various	15.000	1,896		1,536	2,053	(517)	0	0	(517)	0	1,536	0	360	360	12	
03852U-10-6	ARAMARK ORD		12/21/2021	Various	43.000	1,591		1,735	1,655	80	0	0	80	0	1,735	0	(144)	(144)	7	
039483-10-2	ARCHER DANIELS MIDLAND ORD		12/21/2021	Various	49.000	3,017		2,150	2,470	(320)	0	0	(320)	0	2,150	0	867	867	53	
03966V-10-7	ARCONIC ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11.000	357		216	328	(112)	0	0	(112)	0	216	0	142	142	0	
03990B-10-1	ARES MANAGEMENT CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	11.000	846		690	0	0	0	0	0	0	690	0	156	156	10	
040413-10-6	ARISTA NETWORKS ORD		12/21/2021	Various	23.000	4,517		2,653	3,414	(761)	0	0	(761)	0	2,653	0	1,864	1,864	0	
04247X-10-2	ARMSTRONG WORLD INDUSTRIES ORD		12/21/2021	Various	8.000	760		599	595	4	0	0	4	0	599	0	161	161	3	
042735-10-0	ARROW ELECTRONICS ORD		12/21/2021	Various	16.000	1,783		1,097	1,557	(460)	0	0	(460)	0	1,097	0	686	686	0	
044186-10-4	ASHLAND GLOBAL ORD		12/21/2021	Various	12.000	1,108		925	950	(26)	0	0	(26)	0	925	0	183	183	5	
045327-10-3	ASPEN TECHNOLOGY ORD		12/21/2021	Various	10.000	1,445		1,012	1,303	(291)	0	0	(291)	0	1,012	0	434	434	0	
045487-10-5	ASSOCIATED BANCORP ORD		06/25/2021	Various	40.000	809		1,052	682	370	0	0	370	0	1,052	0	(243)	(243)	6	
04621X-10-8	ASSURANT ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	454		108	409	(301)	0	0	(301)	0	108	0	346	346	8	
046353-10-8	ASTRAZENECA ADR REP 0.5 ORD	C	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	53.108	3,048		2,726	3,906	(1,180)	0	0	(1,180)	0	2,726	0	322	322	24	
049560-10-5	ATMOS ENERGY ORD		12/21/2021	Various	25.000	2,384		2,401	2,386	15	0	0	15	0	2,401	0	(16)	(16)	38	
052769-10-6	AUTODESK ORD		12/21/2021	Various	35.000	10,721		4,625	10,687	(6,062)	0	0	(6,062)	0	4,625	0	6,096	6,096	0	
053015-10-3	AUTOMATIC DATA PROCESSING ORD		12/21/2021	Various	72.000	14,020		8,392	12,686	(4,294)	0	0	(4,294)	0	8,392	0	5,628	5,628	145	
053332-10-2	AUTOZONE ORD		12/21/2021	Various	5.000	7,002		3,891	5,927	(2,036)	0	0	(2,036)	0	3,891	0	3,111	3,111	0	
05338G-10-6	AVALARA ORD		12/21/2021	Various	15.000	2,326		1,880	2,473	(594)	0	0	(594)	0	1,880	0	446	446	0	
053484-10-1	AVALONBAY COMMUNITIES REIT ORD		12/21/2021	Various	31.000	5,605		5,212	4,973	238	0	0	238	0	5,212	0	394	394	87	
05352A-10-0	AVANTOR ORD		12/21/2021	Various	64.000	2,179		1,216	1,802	(586)	0	0	(586)	0	1,216	0	963	963	0	
053611-10-9	AVERY DENNISON ORD		12/21/2021	Various	15.000	2,609		1,507	2,327	(819)	0	0	(819)	0	1,507	0	1,101	1,101	13	
053807-10-3	AVNET ORD		12/21/2021	Various	25.000	963		998	878	120	0	0	120	0	998	0	(34)	(34)	11	
05464C-10-1	AXON ENTERPRISE ORD		12/21/2021	Various	11.000	1,504		1,169	1,348	(179)	0	0	(179)	0	1,169	0	335	335	0	
05478C-10-5	AZEK COMPANY CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	11.000	473		403	0	0	0	0	0	0	403	0	69	69	0	
05541T-10-1	BGC PARTNERS CL A ORD		06/25/2021	GOLDMAN	65.000	387		356	260	96	0	0	96	0	356	0	31	31	1	
05605H-10-0	BWX TECHNOLOGIES ORD		12/21/2021	Various	17.000	928		989	1,025	(36)	0	0	(36)	0	989	0	(61)	(61)	10	
05722G-10-0	BAKER HUGHES CL A ORD		12/21/2021	Various	115.000	2,604		3,374	2,398	977	0	0	977	0	3,374	0	(770)	(770)	21	
058498-10-6	BALL ORD		12/21/2021	Various	54.000	4,879		2,262	5,032	(2,770)	0	0	(2,770)	0	2,262	0	2,617	2,617	14	
060505-10-4	BANK OF AMERICA ORD		12/21/2021	Various	1,068.000	40,948		22,861	32,371	(9,510)	0	0	(9,510)	0	22,861	0	18,087	18,087	416	
062540-10-9	BANK OF HAWAII ORD		12/21/2021	Various	10.000	820		799	766	33	0	0	33	0	799	0	21	21	14	
064058-10-0	BANK OF NEW YORK MELLON ORD		12/21/2021	Various	116.000	5,418		4,793	4,923	(130)	0	0	(130)	0	4,793	0	626	626	22	
06417N-10-3	BANK OZK ORD		12/21/2021	Various	26.000	1,003		989	813	176	0	0	176	0	989	0	14	14	12	
06652K-10-3	BANKUNITED ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	969		869	870	0	0	0	0	0	869	0	100	100	0	
070830-10-4	BATH AND BODY WORKS ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	479		161	0	0	0	0	0	0	161	0	317	317	2	
071813-10-9	BAXTER INTERNATIONAL ORD		12/21/2021	Various	79.000	6,527		4,510	6,339	(1,829)	0	0	(1,829)	0	4,510	0	2,018	2,018	47	
075887-10-9	BECTON DICKINSON ORD		12/21/2021	Various	41.000	10,285		9,342	10,259	(917)	0	0	(917)	0	9,342	0	944	944	38	
084423-10-2	WR BERKLEY ORD		12/21/2021	JP MORGAN SECURITIES INC.	13.000	1,034		974	0	0	0	0	0	0	974	0	60	60	25	
084670-70-2	BERKSHIRE HATHAWAY CL B ORD		12/21/2021	Various	265.000	69,476		44,152	61,446	(17,293)	0	0	(17,293)	0	44,152	0	25,323	25,323	0	
08579W-10-3	BERRY GLOBAL GROUP ORD		12/21/2021	Various	21.000	1,240		922	1,180	(258)	0	0	(258)	0	922	0	318	318	0	

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
086516-10-1	BEST BUY ORD		12/21/2021	Various	35.000	3,664		2,478	3,493	(1,015)	0	0	(1,015)	0	2,478	0	1,186	1,186	40	
08862E-10-9	BEYOND MEAT ORD		12/21/2021	Various	15.000	1,436		1,138	1,875	(737)	0	0	(737)	0	1,138	0	298	298	0	
090043-10-0	BILL COM HOLDINGS ORD		12/21/2021	Various	10.000	1,858		1,148	1,365	(217)	0	0	(217)	0	1,148	0	710	710	0	
090572-20-7	BIO RAD LABORATORIES CL A ORD		12/21/2021	Various	5.000	3,462		1,565	2,915	(1,350)	0	0	(1,350)	0	1,565	0	1,898	1,898	0	
09061G-10-1	BIOMARIN PHARMACEUTICAL ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	3,277		3,938	3,508	430	0	0	430	0	3,938	0	(661)	(661)	0	
09062X-10-3	BIOGEN ORD		12/21/2021	Various	24.000	5,900		3,880	5,877	(1,997)	0	0	(1,997)	0	3,880	0	2,020	2,020	0	
09073M-10-4	BIO TECHNE ORD		12/21/2021	Various	8.000	3,086		1,459	2,540	(1,081)	0	0	(1,081)	0	1,459	0	1,627	1,627	4	
09215C-10-5	BLACK KNIGHT ORD		12/21/2021	Various	18.000	1,546		865	1,590	(725)	0	0	(725)	0	865	0	681	681	0	
09247X-10-1	BLACKROCK ORD		12/21/2021	Various	21.000	17,429		8,738	15,152	(6,415)	0	0	(6,415)	0	8,738	0	8,692	8,692	165	
09260D-10-7	BLACKSTONE ORD		12/21/2021	JP MORGAN SECURITIES INC.	22.000	2,715		2,598	0	0	0	0	0	0	2,598	0	118	118	24	
09609G-10-0	BLUEBIRD BIO ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	570		1,916	649	1,267	0	0	1,267	0	1,916	0	(1,346)	(1,346)	0	
097023-10-5	BOEING ORD		12/21/2021	Various	77.000	16,037		22,310	16,483	5,827	0	0	5,827	0	22,310	0	(6,273)	(6,273)	0	
09857L-10-8	BOOKING HOLDINGS ORD		12/21/2021	Various	6.000	13,857		10,733	13,364	(2,631)	0	0	(2,631)	0	10,733	0	3,125	3,125	0	
099502-10-6	BOOZ ALLEN HAMILTON HOLDING CL A ORD		12/21/2021	Various	20.000	1,776		962	1,744	(782)	0	0	(782)	0	962	0	814	814	9	
099724-10-6	BORGWARNER ORD		12/21/2021	Various	31.000	1,277		942	1,198	(256)	0	0	(256)	0	942	0	335	335	7	
100557-10-7	BOSTON BEER CL A ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	4,025		4,637	4,971	(334)	0	0	(334)	0	4,637	0	(612)	(612)	0	
101121-10-1	BOSTON PROPERTIES REIT ORD		12/21/2021	Various	27.000	2,703		3,261	2,552	709	0	0	709	0	3,261	0	(558)	(558)	59	
101137-10-7	BOSTON SCIENTIFIC ORD		12/21/2021	Various	218.000	8,420		7,385	7,837	(452)	0	0	(452)	0	7,385	0	1,035	1,035	0	
105368-20-3	BRANDYWINE REALTY REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	456		623	476	147	0	0	147	0	623	0	(167)	(167)	8	
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD		12/21/2021	Various	12.000	1,770		1,348	2,076	(727)	0	0	(727)	0	1,348	0	421	421	0	
110122-10-8	BRISTOL MYERS SQUIBB ORD		12/21/2021	Various	329.000	20,408		18,731	20,408	(1,677)	0	0	(1,677)	0	18,731	0	1,677	1,677	371	
11120U-10-5	BRIXMOR PROPERTY GROUP REIT ORD		12/21/2021	Various	51.000	999		815	844	(29)	0	0	(29)	0	815	0	184	184	25	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD		12/21/2021	Various	19.000	3,119		2,258	2,911	(652)	0	0	(652)	0	2,258	0	860	860	25	
11135F-10-1	BROADCOM ORD		12/21/2021	Various	53.000	28,633		11,324	23,206	(11,882)	0	0	(11,882)	0	11,324	0	17,310	17,310	372	
114340-10-2	AZENTA ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	592		566	0	0	0	0	0	0	566	0	26	26	1	
115236-10-1	BROWN & BROWN ORD		12/21/2021	JP MORGAN SECURITIES INC.	38.000	2,526		1,089	1,802	(713)	0	0	(713)	0	1,089	0	1,437	1,437	14	
115637-20-9	BROWN FORMAN CL B ORD		12/21/2021	Various	47.000	3,612		2,222	3,733	(1,512)	0	0	(1,512)	0	2,222	0	1,390	1,390	27	
116794-10-8	BRUKER ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	473		366	0	0	0	0	0	0	366	0	106	106	1	
117043-10-9	BRUNSWICK ORD		12/21/2021	Various	15.000	1,287		896	1,144	(248)	0	0	(248)	0	896	0	391	391	6	
12008R-10-7	BUILDERS FIRSTSOURCE ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	787		452	0	0	0	0	0	0	452	0	335	335	0	
122017-10-6	BURLINGTON STORES ORD		12/21/2021	Various	11.000	2,985		1,642	2,877	(1,235)	0	0	(1,235)	0	1,642	0	1,343	1,343	0	
12503M-10-8	CBOE GLOBAL MARKETS ORD		12/21/2021	Various	25.000	2,822		2,549	2,328	222	0	0	222	0	2,549	0	273	273	23	
12504L-10-9	CBRE GROUP CL A ORD		12/21/2021	Various	50.000	3,700		2,510	3,136	(626)	0	0	(626)	0	2,510	0	1,191	1,191	0	
12508E-10-1	CDK GLOBAL ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	1,445		1,715	1,555	160	0	0	160	0	1,715	0	(269)	(269)	7	
12514G-10-8	CDW ORD		12/21/2021	Various	28.000	4,355		2,278	3,690	(1,412)	0	0	(1,412)	0	2,278	0	2,077	2,077	17	
125269-10-0	CF INDUSTRIES HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	480		79	271	(192)	0	0	(192)	0	79	0	401	401	8	
12541W-20-9	CH ROBINSON WORLDWIDE ORD		12/21/2021	JP MORGAN SECURITIES INC.	12.000	1,221		703	1,126	(423)	0	0	(423)	0	703	0	517	517	24	
125523-10-0	CIGNA ORD		12/21/2021	Various	43.000	9,480		7,069	8,952	(1,883)	0	0	(1,883)	0	7,069	0	2,411	2,411	95	
12572Q-10-5	CME GROUP CL A ORD		12/21/2021	Various	51.000	10,770		8,400	9,285	(884)	0	0	(884)	0	8,400	0	2,370	2,370	210	
125896-10-0	CMS ENERGY ORD		12/21/2021	JP MORGAN SECURITIES INC.	23.000	1,466		1,082	1,403	(321)	0	0	(321)	0	1,082	0	383	383	40	
126408-10-3	CSX ORD		12/21/2021	Various	218.000	11,608		6,581	10,406	(3,825)	0	0	(3,825)	0	6,581	0	5,028	5,028	58	
126650-10-0	CVS HEALTH ORD		12/21/2021	Various	187.000	15,527		12,891	12,772	119	0	0	119	0	12,891	0	2,636	2,636	118	
127055-10-1	CABOT ORD		06/25/2021	Various	15.000	782		716	673	43	0	0	43	0	716	0	66	66	5	
127097-10-3	CABOT OIL & GAS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	1,208		1,370	1,140	230	0	0	230	0	1,370	0	(161)	(161)	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
127190-30-4	CACI INTERNATIONAL CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	1,042		826	997	(172)	0	0	(172)	0	826	0	217	217	0	
127387-10-8	CADENCE DESIGN SYSTEMS ORD		12/21/2021	Various	42.000	6,563		2,819	5,730	(2,911)	0	0	(2,911)	0	2,819	0	3,744	3,744	0	
12769G-10-0	CAESARS ENTERTAINMENT ORD		12/21/2021	JP MORGAN SECURITIES INC.	17.000	1,595		1,741	0	0	0	0	0	0	1,741	0	(146)	(146)	0	
133131-10-2	CAMDEN PROPERTY REIT ORD		12/21/2021	Various	18.000	2,423		1,670	1,799	(129)	0	0	(129)	0	1,670	0	754	754	37	
134429-10-9	CAMPBELL SOUP ORD		12/21/2021	Various	30.000	1,346		1,132	1,451	(319)	0	0	(319)	0	1,132	0	214	214	26	
13645T-10-0	CANADIAN PACIFIC RAILWAY ORD	C	12/14/2021	Not Available	0.960	66		32	0	0	0	0	0	0	32	0	34	34	0	
138098-10-8	CANTEL MEDICAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	825		644	789	(145)	0	0	(145)	0	644	0	181	181	0	
14040H-10-5	CAPITAL ONE FINANCIAL ORD		12/21/2021	Various	54.000	6,991		3,382	5,338	(1,956)	0	0	(1,956)	0	3,382	0	3,610	3,610	81	
14149Y-10-8	CARDINAL HEALTH ORD		12/21/2021	Various	51.000	2,733		2,417	2,732	(315)	0	0	(315)	0	2,417	0	317	317	53	
142339-10-0	CARLISLE COMPANIES ORD		12/21/2021	Various	12.000	2,188		1,302	1,874	(572)	0	0	(572)	0	1,302	0	886	886	9	
143130-10-2	CARMAX ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	1,370		281	945	(663)	0	0	(663)	0	281	0	1,089	1,089	0	
143658-30-0	CARNIVAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	52.000	1,064		1,362	1,126	236	0	0	236	0	1,362	0	(298)	(298)	0	
14448C-10-4	CARRIER GLOBAL ORD		12/21/2021	Various	155.000	6,958		1,872	5,845	(3,973)	0	0	(3,973)	0	1,872	0	5,086	5,086	39	
146229-10-9	CARTERS ORD		12/21/2021	Various	10.000	1,015		953	941	12	0	0	12	0	953	0	62	62	7	
146869-10-2	CARVANA CL A ORD		12/21/2021	Various	6.000	1,516		376	1,437	(1,062)	0	0	(1,062)	0	376	0	1,141	1,141	0	
147528-10-3	CASEYS GENERAL STORES ORD		12/21/2021	Various	6.000	1,131		736	1,072	(335)	0	0	(335)	0	736	0	394	394	4	
148806-10-2	CATALENT ORD		12/21/2021	Various	26.000	3,045		1,114	2,706	(1,592)	0	0	(1,592)	0	1,114	0	1,931	1,931	0	
149123-10-1	CATERPILLAR ORD		12/21/2021	Various	81.000	15,876		10,199	14,744	(4,545)	0	0	(4,545)	0	10,199	0	5,677	5,677	150	
150870-10-3	CELANESE ORD		12/21/2021	Various	25.000	3,616		2,513	3,249	(736)	0	0	(736)	0	2,513	0	1,103	1,103	24	
15135B-10-1	CENTENE ORD		12/21/2021	Various	85.000	6,344		4,827	5,103	(275)	0	0	(275)	0	4,827	0	1,517	1,517	0	
15189T-10-7	CENTERPOINT ENERGY ORD		12/21/2021	Various	65.000	1,484		1,813	1,407	406	0	0	406	0	1,813	0	(329)	(329)	14	
156700-10-6	LUMEN TECHNOLOGIES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	1,157		2,302	1,073	1,230	0	0	1,230	0	2,302	0	(1,145)	(1,145)	0	
156727-10-9	CERENCE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	616		110	603	(493)	0	0	(493)	0	110	0	506	506	0	
15677J-10-8	CERIDIAN HCM HOLDING ORD		12/21/2021	JP MORGAN SECURITIES INC.	13.000	1,326		821	1,385	(564)	0	0	(564)	0	821	0	505	505	0	
156782-10-4	CERNER ORD		12/21/2021	Various	45.000	3,734		2,834	3,532	(698)	0	0	(698)	0	2,834	0	900	900	18	
15872M-10-4	CHAMPIONX ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	356		875	306	569	0	0	569	0	875	0	(519)	(519)	0	
15912K-10-0	CHANGE HEALTHCARE ORD		12/21/2021	JP MORGAN SECURITIES INC.	24.000	505		538	0	0	0	0	0	0	538	0	(33)	(33)	0	
159864-10-7	CHRLS RIVER LABS ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	2,527		861	1,749	(888)	0	0	(888)	0	861	0	1,666	1,666	0	
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD		12/21/2021	Various	23.000	14,690		3,786	15,216	(11,430)	0	0	(11,430)	0	3,786	0	10,904	10,904	0	
163092-10-9	CHEGG ORD		12/21/2021	Various	30.000	1,905		2,127	2,710	(583)	0	0	(583)	0	2,127	0	(222)	(222)	0	
16359R-10-3	CHEMED ORD		12/21/2021	Various	5.000	2,662		1,552	2,663	(1,111)	0	0	(1,111)	0	1,552	0	1,110	1,110	3	
16411R-20-8	CHENIERE ENERGY ORD		12/21/2021	Various	40.000	3,271		2,554	2,401	153	0	0	153	0	2,554	0	716	716	6	
166764-10-0	CHEVRON ORD		12/21/2021	Various	249.000	25,018		24,943	21,028	3,915	0	0	3,915	0	24,943	0	75	75	510	
16934Q-20-8	CHIMERA INVESTMENT REIT		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	404		765	410	355	0	0	355	0	765	0	(361)	(361)	12	
169656-10-5	CHIPOTLE MEXICAN GRILL ORD		12/21/2021	Various	5.000	7,655		3,664	6,934	(3,269)	0	0	(3,269)	0	3,664	0	3,991	3,991	0	
171340-10-2	CHURCH AND DWIGHT ORD		12/21/2021	Various	40.000	3,624		2,419	3,489	(1,071)	0	0	(1,071)	0	2,419	0	1,205	1,205	16	
171484-10-8	CHURCHILL DOWNS ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	1,390		1,460	0	0	0	0	0	0	1,460	0	(70)	(70)	0	
171779-30-9	CIENA ORD		12/21/2021	Various	27.000	1,651		1,110	1,427	(316)	0	0	(316)	0	1,110	0	541	541	0	
172062-10-1	CINCINNATI FINANCIAL ORD		12/21/2021	Various	25.000	2,289		1,997	2,184	(188)	0	0	(188)	0	1,997	0	293	293	23	
17275R-10-2	CISCO SYSTEMS ORD		12/21/2021	Various	615.000	32,147		22,946	27,521	(4,575)	0	0	(4,575)	0	22,946	0	9,200	9,200	530	
172908-10-5	CINTAS ORD		12/21/2021	Various	16.000	6,122		3,691	5,655	(1,964)	0	0	(1,964)	0	3,691	0	2,431	2,431	20	
172967-42-4	CITIGROUP ORD		12/21/2021	Various	289.000	18,045		11,339	17,820	(6,481)	0	0	(6,481)	0	11,339	0	6,706	6,706	288	
174610-10-5	CITIZENS FINANCIAL GROUP ORD		12/21/2021	Various	65.000	2,659		2,481	2,324	157	0	0	157	0	2,481	0	178	178	22	
177376-10-0	CITRIX SYSTEMS ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	475		376	651	(274)	0	0	(274)	0	376	0	99	99	7	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
184496-10-7	CLEAN HARBORS ORD		12/21/2021	Various	13.000	1,134		912	989	(78)	0	0	(78)	0	912	0	222	222	0	
185899-10-1	CLEVELAND CLIFFS ORD		12/21/2021	JP MORGAN SECURITIES INC.	38.000	754		806	0	0	0	0	0	0	806	0	(51)	(51)	0	
189054-10-9	CLOROX ORD		12/21/2021	Various	22.000	4,165		3,395	4,442	(1,047)	0	0	(1,047)	0	3,395	0	770	770	32	
18915M-10-7	CLOUDFLARE CL A ORD		12/21/2021	Various	42.000	4,469		3,910	1,593	116	0	0	116	0	3,910	0	559	559	0	
191216-10-0	COCA-COLA ORD		12/21/2021	Various	526.000	28,550		23,046	28,846	(5,799)	0	0	(5,799)	0	23,046	0	5,503	5,503	423	
192422-10-3	COGNEX ORD		12/21/2021	Various	21.000	1,747		958	1,686	(728)	0	0	(728)	0	958	0	789	789	1	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		12/21/2021	Various	79.000	6,577		4,516	6,474	(1,958)	0	0	(1,958)	0	4,516	0	2,061	2,061	31	
192479-10-3	COHERENT ORD		12/21/2021	Various	5.000	1,138		680	750	(70)	0	0	(70)	0	680	0	458	458	0	
194014-10-6	COLFAX ORD		12/21/2021	JP MORGAN SECURITIES INC.	13.000	587		364	497	(133)	0	0	(133)	0	364	0	223	223	0	
194162-10-3	COLGATE PALMOLIVE ORD		12/21/2021	Various	136.000	11,184		7,893	11,629	(3,737)	0	0	(3,737)	0	7,893	0	3,292	3,292	98	
19626G-10-8	COLONY CAPITAL CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	105.000	521		613	505	108	0	0	108	0	613	0	(92)	(92)	0	
198287-20-3	COLUMBIA PROPERTY REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	409		653	430	222	0	0	222	0	653	0	(244)	(244)	6	
20030N-10-1	COMCAST CL A ORD		12/21/2021	Various	645.000	32,477		11,512	33,798	(22,286)	0	0	(22,286)	0	11,512	0	20,965	20,965	361	
200525-10-3	COMMERCE BANCSHARES ORD		12/27/2021	Various	17.705	1,208		972	1,136	(164)	0	0	(164)	0	972	0	236	236	14	
20337X-10-9	COMMSCOPE HOLDING ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	592		1,035	536	499	0	0	499	0	1,035	0	(443)	(443)	0	
205887-10-2	CONAGRA BRANDS ORD		12/21/2021	Various	71.000	2,414		2,028	2,574	(547)	0	0	(547)	0	2,028	0	387	387	20	
20602D-10-1	CONCENTRIX ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	344		89	197	(109)	0	0	(109)	0	89	0	255	255	1	
20605P-10-1	CONCHO RESOURCES ORD		01/15/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	46.000	3,023		3,431	2,684	747	0	0	747	0	3,431	0	(408)	(408)	0	
20825C-10-4	CONOCOPHILLIPS ORD		12/21/2021	Various	142.000	7,853		5,190	5,679	(489)	0	0	(489)	0	5,190	0	2,663	2,663	102	
209115-10-4	CONSOLIDATED EDISON ORD		12/21/2021	Various	20.000	1,600		1,272	1,445	(174)	0	0	(174)	0	1,272	0	328	328	47	
21036P-10-8	CONSTELLATION BRANDS CL A ORD		12/21/2021	Various	18.000	4,266		1,884	3,943	(2,059)	0	0	(2,059)	0	1,884	0	2,382	2,382	33	
212015-10-1	CONTINENTAL RESOURCES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	285		424	245	180	0	0	180	0	424	0	(139)	(139)	0	
216648-40-2	COOPER ORD		12/21/2021	Various	10.000	3,795		2,526	3,633	(1,107)	0	0	(1,107)	0	2,526	0	1,269	1,269	0	
217204-10-6	COPART ORD		12/21/2021	Various	34.000	4,431		1,699	4,327	(2,628)	0	0	(2,628)	0	1,699	0	2,732	2,732	0	
21870Q-10-5	CORESITE REALTY REIT ORD		12/29/2021	Various	10.000	1,497		1,042	1,253	(211)	0	0	(211)	0	1,042	0	455	455	43	
21871D-10-3	CORELOGIC ORD		06/04/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	1,594		843	1,546	(704)	0	0	(704)	0	843	0	751	751	7	
219350-10-5	CORNING ORD		12/21/2021	Various	130.000	4,769		3,628	4,680	(1,052)	0	0	(1,052)	0	3,628	0	1,142	1,142	46	
22002T-10-8	CORPORATE OFFICE PROP REIT ORD		06/25/2021	Various	25.000	658		681	652	29	0	0	29	0	681	0	(23)	(23)	10	
22052L-10-4	CORTEVA ORD		12/21/2021	Various	116.000	5,111		3,885	4,492	(606)	0	0	(606)	0	3,885	0	1,226	1,226	20	
22160K-10-5	COSTCO WHOLESALE ORD		12/21/2021	Various	63.000	28,395		12,881	23,737	(10,857)	0	0	(10,857)	0	12,881	0	15,514	15,514	89	
22160N-10-9	COSTAR GROUP ORD		12/21/2021	Various	35.000	6,948		2,986	7,394	(4,408)	0	0	(4,408)	0	2,986	0	3,962	3,962	0	
222070-20-3	COTY CL A ORD		06/25/2021	Various	78.000	620		895	548	348	0	0	348	0	895	0	(275)	(275)	0	
22266L-10-6	COUPA SOFTWARE ORD		12/21/2021	Various	10.000	2,897		1,266	3,389	(2,123)	0	0	(2,123)	0	1,266	0	1,631	1,631	0	
222795-50-2	COUSINS PROPERTIES REIT ORD		12/21/2021	Various	27.000	993		977	905	72	0	0	72	0	977	0	17	17	20	
22304C-10-0	COVETRUS ORD		06/25/2021	Various	11.000	334		473	316	157	0	0	157	0	473	0	(139)	(139)	0	
225447-10-1	CREE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12.000	1,365		674	1,271	(597)	0	0	(597)	0	674	0	691	691	0	
22788C-10-5	CROWDSTRIKE HOLDINGS CL A ORD		12/21/2021	Various	20.000	4,367		2,032	4,236	(2,204)	0	0	(2,204)	0	2,032	0	2,335	2,335	0	
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT ORD		12/21/2021	Various	69.000	11,831		6,998	10,984	(3,986)	0	0	(3,986)	0	6,998	0	4,833	4,833	147	
228368-10-6	CROWN HOLDINGS ORD		12/21/2021	Various	23.000	2,345		1,088	2,305	(1,216)	0	0	(1,216)	0	1,088	0	1,257	1,257	7	
229663-10-9	CUBESMART REIT ORD		12/21/2021	Various	22.000	918		607	739	(132)	0	0	(132)	0	607	0	311	311	16	
229899-10-9	CULLEN FROST BANKERS ORD		12/21/2021	Various	15.000	1,634		1,567	1,308	258	0	0	258	0	1,567	0	67	67	21	
231021-10-6	CUMMINS ORD		12/21/2021	Various	27.000	6,101		3,911	6,132	(2,221)	0	0	(2,221)	0	3,911	0	2,190	2,190	56	
231561-10-1	CURTISS WRIGHT ORD		12/21/2021	Various	8.000	989		978	931	47	0	0	47	0	978	0	11	11	2	
23283R-10-0	CYRUSONE REIT ORD		12/21/2021	Various	18.000	1,390		1,101	1,317	(216)	0	0	(216)	0	1,101	0	289	289	20	
23331A-10-9	D R HORTON ORD		12/21/2021	Various	57.000	4,620		2,107	3,928	(1,822)	0	0	(1,822)	0	2,107	0	2,513	2,513	18	
233331-10-7	DTE ENERGY ORD		12/21/2021	Various	58.000	6,502		6,009	4,614	(523)	0	0	(523)	0	6,009	0	492	492	108	
23345M-10-7	DT MIDSTREAM ORD		12/21/2021	JP MORGAN SECURITIES INC.	11.500	535		358	0	0	0	0	0	0	358	0	177	177	7	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
										Change In Book/Adjusted Carrying Value										
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
23355L-10-6	DXC TECHNOLOGY ORD		12/21/2021	Various	36.000	1,100		779	927	(148)	0	0	(148)	0	779	0	321	321	0	
235851-10-2	DANAHER ORD		12/21/2021	Various	99.000	26,922		8,725	21,992	(13,267)	0	0	(13,267)	0	8,725	0	18,197	18,197	43	
237194-10-5	DARDEN RESTAURANTS ORD		12/21/2021	Various	20.000	2,635		2,139	2,382	(243)	0	0	(243)	0	2,139	0	496	496	32	
23804L-10-3	DATADOG CL A ORD		12/21/2021	Various	22.000	2,586		1,904	2,166	(262)	0	0	(262)	0	1,904	0	682	682	0	
23918K-10-8	DAVITA ORD		12/21/2021	Various	18.000	2,170		1,028	2,113	(1,085)	0	0	(1,085)	0	1,028	0	1,141	1,141	0	
244199-10-5	DEERE ORD		12/21/2021	Various	42.000	13,350		5,057	11,300	(6,243)	0	0	(6,243)	0	5,057	0	8,293	8,293	83	
24703L-20-2	DELL TECHNOLOGIES CL C ORD		12/21/2021	JP MORGAN SECURITIES INC.	48.000	2,636		1,977	2,125	(641)	0	0	(641)	0	1,977	0	659	659	0	
247361-70-2	DELTA AIR LINES ORD		12/21/2021	Various	113.000	4,460		3,259	4,544	(1,285)	0	0	(1,285)	0	3,259	0	1,201	1,201	0	
24906P-10-9	DENTSPLY SIRONA ORD		12/21/2021	Various	33.000	1,873		1,185	1,728	(543)	0	0	(543)	0	1,185	0	688	688	6	
25179M-10-3	DEVON ENERGY ORD		12/21/2021	JP MORGAN SECURITIES INC.	55.000	2,272		865	870	(5)	0	0	(5)	0	865	0	1,407	1,407	108	
252131-10-7	DEXCOM ORD		12/21/2021	Various	15.000	6,888		1,771	5,546	(3,774)	0	0	(3,774)	0	1,771	0	5,117	5,117	0	
25278X-10-9	DIAMONDBACK ENERGY ORD		12/21/2021	Various	26.000	1,716		750	1,258	(508)	0	0	(508)	0	750	0	966	966	9	
253393-10-2	DICKS SPORTING ORD		12/21/2021	Various	13.000	1,168		496	731	(235)	0	0	(235)	0	496	0	672	672	52	
253868-10-3	DIGITAL REALTY REIT ORD		12/21/2021	Various	30.000	4,661		3,283	4,185	(902)	0	0	(902)	0	3,283	0	1,378	1,378	96	
254687-10-6	WALT DISNEY ORD		12/21/2021	Various	249.000	41,285		14,769	45,114	(30,345)	0	0	(30,345)	0	14,769	0	26,516	26,516	0	
254709-10-8	DISCOVER FINANCIAL SERVICES ORD		12/21/2021	Various	60.000	6,223		2,470	5,432	(2,962)	0	0	(2,962)	0	2,470	0	3,753	3,753	41	
25470F-10-4	DISCOVERY SRS A ORD		12/21/2021	JP MORGAN SECURITIES INC.	21.000	494		328	632	(304)	0	0	(304)	0	328	0	166	166	0	
25470F-30-2	DISCOVERY SRS C ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	65.000	1,800		1,908	1,702	205	0	0	205	0	1,908	0	(108)	(108)	0	
25470M-10-9	DISH NETWORK CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	15.000	480		513	485	28	0	0	28	0	513	0	(32)	(32)	0	
256163-10-6	DOCUSIGN ORD		12/21/2021	Various	25.000	5,120		1,243	5,558	(4,315)	0	0	(4,315)	0	1,243	0	3,877	3,877	0	
25659T-10-7	DOLBY LABORATORIES CL A ORD		12/21/2021	Various	10.000	941		645	971	(326)	0	0	(326)	0	645	0	295	295	6	
256677-10-5	DOLLAR GENERAL ORD		12/21/2021	Various	46.000	10,033		4,449	9,674	(5,225)	0	0	(5,225)	0	4,449	0	5,584	5,584	39	
256746-10-8	DOLLAR TREE ORD		12/21/2021	Various	39.000	4,782		2,942	4,214	(1,272)	0	0	(1,272)	0	2,942	0	1,840	1,840	0	
25746U-10-9	DOMINION ENERGY ORD		12/21/2021	Various	111.000	8,337		7,606	8,347	(741)	0	0	(741)	0	7,606	0	731	731	136	
25754A-20-1	DOMINOS PIZZA ORD		12/21/2021	Various	8.000	3,534		2,199	3,068	(868)	0	0	(868)	0	2,199	0	1,334	1,334	11	
257559-20-3	DOMTAR ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	492		740	475	265	0	0	265	0	740	0	(247)	(247)	0	
257651-10-9	DONALDSON ORD		12/21/2021	Various	23.000	1,348		1,245	1,285	(40)	0	0	(40)	0	1,245	0	103	103	7	
25809K-10-5	DOORDASH CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	1,516		2,061	0	0	0	0	0	0	2,061	0	(545)	(545)	0	
25960P-10-9	DOUGLAS EMMETT REIT ORD		12/21/2021	Various	30.000	909		1,114	875	239	0	0	239	0	1,114	0	(205)	(205)	21	
260003-10-8	DOVER ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	1,371		340	1,010	(670)	0	0	(670)	0	340	0	1,030	1,030	16	
260557-10-3	DOW ORD		12/21/2021	Various	107.000	6,039		4,305	5,939	(1,634)	0	0	(1,634)	0	4,305	0	1,734	1,734	132	
26142R-10-4	DRAFTKINGS CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	38.000	1,151		1,963	0	0	0	0	0	0	1,963	0	(812)	(812)	0	
26210C-10-4	DROPBOX CL A ORD		12/21/2021	Various	41.000	970		1,027	910	117	0	0	117	0	1,027	0	(57)	(57)	0	
264411-50-5	DUKE REALTY REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	498		206	320	(114)	0	0	(114)	0	206	0	292	292	8	
26441C-20-4	DUKE ENERGY ORD		12/21/2021	Various	110.000	10,514		8,750	10,072	(1,322)	0	0	(1,322)	0	8,750	0	1,764	1,764	183	
26614N-10-2	DUPONT DE NEMOURS ORD		12/21/2021	Various	86.332	6,748		6,079	6,139	(60)	0	0	(60)	0	6,079	0	669	669	49	
268150-10-9	DYNATRACE ORD		12/21/2021	Various	35.000	1,699		1,523	1,514	9	0	0	9	0	1,523	0	175	175	0	
26875P-10-1	EOG RESOURCES ORD		12/21/2021	Various	83.000	5,710		4,240	4,139	100	0	0	100	0	4,240	0	1,470	1,470	138	
26884L-10-9	EQT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	31.000	450		770	394	376	0	0	376	0	770	0	(321)	(321)	0	
26969P-10-8	EAGLE MATERIALS ORD		12/21/2021	Various	7.000	986		565	709	(144)	0	0	(144)	0	565	0	421	421	2	
27579R-10-4	EAST WEST BANCORP ORD		12/21/2021	Various	26.000	1,653		1,557	1,318	238	0	0	238	0	1,557	0	96	96	11	
277432-10-0	EASTMAN CHEMICAL ORD		12/21/2021	Various	31.000	3,315		2,058	3,109	(1,051)	0	0	(1,051)	0	2,058	0	1,258	1,258	30	
278265-10-3	EATON VANCE COM NON VTG ORD		03/01/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	674		1,204	1,698	(495)	0	0	(495)	0	1,204	0	(529)	(529)	458	
278642-10-3	EBAY ORD		12/21/2021	Various	115.000	6,680		2,440	5,779	(3,339)	0	0	(3,339)	0	2,440	0	4,240	4,240	32	
278768-10-6	ECHOSTAR CL A ORD		06/25/2021	Various	15.000	361		485	318	167	0	0	167	0	485	0	(124)	(124)	0	
278865-10-0	ECOLAB ORD		12/21/2021	Various	41.000	9,151		5,034	8,871	(3,837)	0	0	(3,837)	0	5,034	0	4,117	4,117	43	

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
281020-10-7	EDISON INTERNATIONAL ORD		12/21/2021	Various	88.000	5,497		5,636	3,518	294	0	0	294	0	5,636	0	(139)	(139)	76	
28176E-10-8	EDWARDS LIFESCIENCES ORD		12/21/2021	Various	103.000	10,687		4,398	9,397	(4,998)	0	0	(4,998)	0	4,398	0	6,289	6,289	0	
28414H-10-3	ELANCO ANIMAL HEALTH ORD		12/21/2021	Various	55.000	1,668		1,859	1,687	172	0	0	172	0	1,859	0	(191)	(191)	0	
285512-10-9	ELECTRONIC ARTS ORD		12/21/2021	Various	48.000	6,625		3,912	6,893	(2,981)	0	0	(2,981)	0	3,912	0	2,713	2,713	13	
28618M-10-6	ELEMENT SOLUTIONS ORD		12/21/2021	Various	47.000	988		519	833	(315)	0	0	(315)	0	519	0	470	470	6	
291011-10-4	EMERSON ELECTRIC ORD		12/21/2021	Various	100.000	8,531		6,221	8,037	(1,816)	0	0	(1,816)	0	6,221	0	2,310	2,310	77	
29261A-10-0	ENCOMPASS HEALTH ORD		12/21/2021	Various	21.000	1,613		1,586	1,736	(151)	0	0	(151)	0	1,586	0	27	27	13	
29272W-10-9	ENERGIZER HOLDINGS ORD		06/25/2021	Various	15.000	659		882	633	250	0	0	250	0	882	0	(223)	(223)	5	
29355A-10-7	ENPHASE ENERGY ORD		12/21/2021	Various	18.000	3,623		1,011	3,158	(2,147)	0	0	(2,147)	0	1,011	0	2,611	2,611	0	
29362U-10-4	ENTEGRIS ORD		12/21/2021	Various	23.000	2,623		858	2,210	(1,352)	0	0	(1,352)	0	858	0	1,765	1,765	3	
29364G-10-3	ENTERGY ORD		12/21/2021	Various	35.000	3,466		3,482	3,494	(13)	0	0	(13)	0	3,482	0	(16)	(16)	35	
29414B-10-4	EPAM SYSTEMS ORD		12/21/2021	Various	12.000	5,335		1,466	4,300	(2,835)	0	0	(2,835)	0	1,466	0	3,869	3,869	0	
29415F-10-4	ENVISTA HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	12.000	499		478	0	0	0	0	0	0	478	0	21	21	0	
294429-10-5	EQUIFAX ORD		12/21/2021	Various	12.000	2,891		1,399	2,314	(915)	0	0	(915)	0	1,399	0	1,492	1,492	11	
29444U-70-0	EQUINIX REIT ORD		12/21/2021	Various	15.000	11,059		6,151	10,713	(4,561)	0	0	(4,561)	0	6,151	0	4,908	4,908	69	
29452E-10-1	EQUITABLE HOLDINGS ORD		12/21/2021	Various	51.000	1,511		1,096	1,306	(210)	0	0	(210)	0	1,096	0	415	415	20	
294600-10-1	EQUITRANS MIDSTREAM ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	48.000	363		1,164	386	778	0	0	778	0	1,164	0	(801)	(801)	0	
294628-10-2	EQUITY COMMONWEALTH REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	817		986	818	168	0	0	168	0	986	0	(169)	(169)	0	
29472R-10-8	EQUITY LIFESTYLE PROP REIT ORD		12/21/2021	Various	31.000	2,168		1,445	1,964	(519)	0	0	(519)	0	1,445	0	722	722	24	
29476L-10-7	EQUITY RESIDENTIAL REIT ORD		12/21/2021	Various	57.000	3,677		3,317	3,379	(62)	0	0	(62)	0	3,317	0	360	360	56	
29670G-10-2	ESSENTIAL UTILITIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	28.000	1,455		1,051	1,325	(274)	0	0	(274)	0	1,051	0	404	404	29	
297178-10-5	ESSEX PROPERTY REIT ORD		12/21/2021	Various	12.000	3,020		2,881	2,849	32	0	0	32	0	2,881	0	139	139	37	
29786A-10-6	ETSY ORD		12/21/2021	Various	18.000	3,505		1,105	3,202	(2,098)	0	0	(2,098)	0	1,105	0	2,401	2,401	0	
298736-10-9	EURONET WORLDWIDE ORD		12/21/2021	Various	13.000	1,800		1,440	1,884	(444)	0	0	(444)	0	1,440	0	359	359	0	
29977A-10-5	EVERCORE CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	398		277	329	(52)	0	0	(52)	0	277	0	121	121	8	
30034W-10-6	EVERGY ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	1,988		1,673	1,665	7	0	0	7	0	1,673	0	316	316	65	
30040W-10-8	EVERSOURCE ENERGY ORD		12/21/2021	Various	62.000	5,570		4,842	5,364	(521)	0	0	(521)	0	4,842	0	727	727	43	
30063P-10-5	EXACT SCIENCES ORD		12/21/2021	Various	14.000	1,494		943	1,855	(912)	0	0	(912)	0	943	0	551	551	0	
30161N-10-1	EXELON ORD		12/21/2021	Various	153.000	7,231		6,455	6,467	(13)	0	0	(13)	0	6,455	0	776	776	101	
30161Q-10-4	EXELIXIS ORD		12/21/2021	Various	55.000	1,154		893	1,104	(211)	0	0	(211)	0	893	0	261	261	0	
30212P-30-3	EXPEDIA GROUP ORD		12/21/2021	Various	15.000	2,360		1,773	1,986	(213)	0	0	(213)	0	1,773	0	587	587	0	
302130-10-9	EXPEDITORS INTERNATIONAL OF WASN ORD		12/21/2021	Various	33.000	3,380		2,602	3,139	(537)	0	0	(537)	0	2,602	0	778	778	9	
30224P-20-0	EXTENDED STAY AMERICA UNT		06/18/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	756		815	666	148	0	0	148	0	815	0	(59)	(59)	64	
30225T-10-2	EXTRA SPACE STORAGE REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	1,079		350	579	(229)	0	0	(229)	0	350	0	728	728	23	
30231G-10-2	EXXON MOBIL ORD		12/21/2021	Various	609.000	36,138		24,951	25,103	(152)	0	0	(152)	0	24,951	0	11,187	11,187	1,659	
302445-10-1	FLIR SYSTEMS ORD		05/14/2021	Not Available	11.000	308		402	482	(80)	0	0	(80)	0	402	0	(94)	(94)	310	
302520-10-1	FNB ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	48.000	513		608	456	152	0	0	152	0	608	0	(94)	(94)	0	
30303M-10-2	META PLATFORMS CL A ORD		12/21/2021	Various	335.000	100,226		52,838	91,509	(38,671)	0	0	(38,671)	0	52,838	0	47,389	47,389	0	
303075-10-5	FACTSET RESEARCH SYSTEMS ORD		12/21/2021	Various	8.000	3,097		1,725	2,660	(935)	0	0	(935)	0	1,725	0	1,372	1,372	10	
303250-10-4	FAIR ISAAC ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	849		416	1,022	(606)	0	0	(606)	0	416	0	433	433	0	
31188V-10-0	FASTLY CL A ORD		12/21/2021	Various	33.000	2,016		2,199	1,747	(72)	0	0	(72)	0	2,199	0	(183)	(183)	0	
311900-10-4	FASTENAL ORD		12/21/2021	Various	80.000	4,330		2,067	3,906	(1,839)	0	0	(1,839)	0	2,067	0	2,263	2,263	28	
313747-20-6	FEDERAL REIT ORD		12/21/2021	Various	17.000	1,911		2,093	851	407	0	0	407	0	2,093	0	(182)	(182)	28	
31428X-10-6	FEDEX ORD		12/21/2021	Various	38.000	9,420		6,616	9,866	(3,249)	0	0	(3,249)	0	6,616	0	2,804	2,804	46	
315616-10-2	F5 ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	466		177	352	(174)	0	0	(174)	0	177	0	289	289	0	
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD		12/21/2021	Various	87.000	10,883		3,014	12,307	(9,293)	0	0	(9,293)	0	3,014	0	7,870	7,870	64	
31620R-30-3	FIDELITY NATIONAL FINANCIAL ORD		12/21/2021	Various	46.000	1,996		1,748	1,798	(50)	0	0	(50)	0	1,748	0	248	248	28	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
316773-10-0	FIFTH THIRD BANCORP ORD		12/21/2021	Various	90.000	3,145		2,517	2,481	36	0	0	36	0	2,517	0	628	628	50	
31847R-10-2	FIRST AMERICAN FINANCIAL ORD		12/21/2021	Various	16.000	1,104		818	826	(8)	0	0	(8)	0	818	0	287	287	23	
320517-10-5	FIRST HORIZON ORD		12/21/2021	JP MORGAN SECURITIES INC.	70.000	1,098		1,186	893	293	0	0	293	0	1,186	0	(87)	(87)	42	
32051X-10-8	FIRST HAWAIIAN ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	750		789	707	82	0	0	82	0	789	0	(39)	(39)	0	
33616C-10-0	FIRST REPUBLIC BANK ORD		12/21/2021	Various	44.000	7,589		3,868	6,465	(2,597)	0	0	(2,597)	0	3,868	0	3,720	3,720	10	
336433-10-7	FIRST SOLAR ORD		12/21/2021	JP MORGAN SECURITIES INC.	9.000	802		376	890	(514)	0	0	(514)	0	376	0	426	426	0	
337738-10-8	FISERV ORD		12/21/2021	Various	78.000	8,694		7,256	8,881	(1,625)	0	0	(1,625)	0	7,256	0	1,438	1,438	0	
337932-10-7	FIRSTENERGY ORD		12/21/2021	Various	105.000	3,791		3,727	3,214	513	0	0	513	0	3,727	0	63	63	98	
33829M-10-1	FIVE BELOW ORD		12/21/2021	Various	12.000	2,208		1,440	2,100	(660)	0	0	(660)	0	1,440	0	768	768	0	
338307-10-1	FIVE9 ORD		12/21/2021	Various	6.000	909		998	1,046	(48)	0	0	(48)	0	998	0	(90)	(90)	0	
339041-10-5	FLEETCOR TECHNOLOGIES ORD		12/21/2021	Various	10.000	2,479		2,462	2,728	(267)	0	0	(267)	0	2,462	0	17	17	0	
343412-10-2	FLUOR ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12.000	210		564	192	372	0	0	372	0	564	0	(354)	(354)	0	
343498-10-1	FLOWERS FOODS ORD		12/21/2021	JP MORGAN SECURITIES INC.	21.000	568		450	475	(26)	0	0	(26)	0	450	0	118	118	17	
34354P-10-5	FLOWSERVE ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	1,103		1,533	1,106	427	0	0	427	0	1,533	0	(430)	(430)	12	
344849-10-4	FOOT LOCKER ORD		12/21/2021	JP MORGAN SECURITIES INC.	12.000	499		375	485	(110)	0	0	(110)	0	375	0	124	124	10	
345370-86-0	FORD MOTOR ORD		12/21/2021	Various	613.000	8,207		4,988	5,388	(400)	0	0	(400)	0	4,988	0	3,219	3,219	25	
34959E-10-9	FORTINET ORD		12/21/2021	Various	23.000	5,127		1,830	3,416	(1,586)	0	0	(1,586)	0	1,830	0	3,297	3,297	0	
34959J-10-8	FORTIVE ORD		12/21/2021	Various	35.000	2,540		2,348	2,479	(131)	0	0	(131)	0	2,348	0	192	192	3	
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY ORD		12/21/2021	Various	19.000	1,711		934	1,629	(695)	0	0	(695)	0	934	0	777	777	5	
35137L-10-5	FOX CL A ORD		12/21/2021	Various	58.000	1,895		2,141	1,689	452	0	0	452	0	2,141	0	(246)	(246)	10	
35137L-20-4	FOX CL B ORD		12/21/2021	Various	28.000	893		1,107	809	299	0	0	299	0	1,107	0	(214)	(214)	7	
354613-10-1	FRANKLIN RESOURCES ORD		12/21/2021	Various	50.000	1,393		1,480	1,250	231	0	0	231	0	1,480	0	(87)	(87)	28	
35671D-85-7	FREEPORT MCMORAN ORD		12/21/2021	Various	231.000	7,949		2,953	6,011	(3,058)	0	0	(3,058)	0	2,953	0	4,996	4,996	21	
35905A-10-9	FRONTDOOR ORD		12/21/2021	JP MORGAN SECURITIES INC.	15.000	524		663	753	(90)	0	0	(90)	0	663	0	(139)	(139)	0	
36262G-10-1	GXO LOGISTICS ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	443		214	0	0	0	0	0	0	214	0	229	229	0	
363576-10-9	ARTHUR J GALLAGHER ORD		12/21/2021	Various	29.000	4,022		2,286	3,588	(1,302)	0	0	(1,302)	0	2,286	0	1,736	1,736	23	
36467J-10-8	GAMING AND LEISURE PROPERTIES REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	22.000	1,016		760	933	(173)	0	0	(173)	0	760	0	256	256	72	
36467W-10-9	GAMESTOP CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	791		1,047	0	0	0	0	0	0	1,047	0	(257)	(257)	0	
364760-10-8	GAP ORD		12/21/2021	Various	31.000	570		471	626	(155)	0	0	(155)	0	471	0	100	100	11	
366651-10-7	GARTNER ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	1,265		481	641	(160)	0	0	(160)	0	481	0	784	784	0	
368736-10-4	GENERAC HOLDINGS ORD		12/21/2021	Various	6.000	1,898		1,342	1,364	(22)	0	0	(22)	0	1,342	0	556	556	0	
369550-10-8	GENERAL DYNAMICS ORD		12/21/2021	Various	47.000	7,979		5,985	6,995	(1,010)	0	0	(1,010)	0	5,985	0	1,994	1,994	79	
369604-10-3	GENERAL ELECTRIC ORD		08/02/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,681.000	15,395		16,083	18,155	(2,072)	0	0	(2,072)	0	16,083	0	(688)	(688)	37	
369604-30-1	GENERAL ELECTRIC ORD		12/21/2021	JP MORGAN SECURITIES INC.	70.000	6,514		4,531	0	0	0	0	0	0	4,531	0	1,982	1,982	6	
370334-10-4	GENERAL MILLS ORD		12/21/2021	Various	97.000	5,834		4,170	5,704	(1,533)	0	0	(1,533)	0	4,170	0	1,663	1,663	114	
37045V-10-0	GENERAL MOTORS ORD		12/21/2021	Various	170.000	8,199		5,565	7,079	(1,514)	0	0	(1,514)	0	5,565	0	2,634	2,634	0	
371901-10-9	GENTEX ORD		12/21/2021	Various	46.000	1,621		899	1,561	(662)	0	0	(662)	0	899	0	722	722	11	
375558-10-3	GILEAD SCIENCES ORD		12/21/2021	Various	199.000	13,265		12,271	11,594	677	0	0	677	0	12,271	0	994	994	233	
37890U-10-8	GLOBAL BLOOD THERAPEUTICS ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	677		1,083	650	434	0	0	434	0	1,083	0	(407)	(407)	0	
37940X-10-2	GLOBAL PAYMENTS ORD		12/21/2021	Various	37.000	6,144		4,750	7,971	(3,220)	0	0	(3,220)	0	4,750	0	1,394	1,394	18	
379577-20-8	GLOBUS MEDICAL CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	491		552	0	0	0	0	0	0	552	0	(61)	(61)	0	
37959E-10-2	GLOBE LIFE ORD		12/21/2021	Various	20.000	1,826		1,747	1,899	(152)	0	0	(152)	0	1,747	0	78	78	14	

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
380237-10-7	GODADDY CL A ORD		12/21/2021	Various	26.000	2,055		1,841	2,157	(316)	0	0	(316)	0	1,841	0	214	214	0	
38141G-10-4	GOLDMAN SACHS GROUP ORD		12/21/2021	Various	50.000	16,579		10,044	13,186	(3,142)	0	0	(3,142)	0	10,044	0	6,535	6,535	150	
38388F-10-8	WR GRACE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	560		683	548	134	0	0	134	0	683	0	(123)	(123)	0	
384109-10-4	GRACO ORD		12/21/2021	Various	26.000	1,967		1,058	1,881	(823)	0	0	(823)	0	1,058	0	910	910	8	
384802-10-4	WW GRAINGER ORD		12/21/2021	JP MORGAN SECURITIES INC.	1.000	497		107	408	(302)	0	0	(302)	0	107	0	390	390	6	
38526M-10-6	GRAND CANYON EDUCATION ORD		06/25/2021	Various	10.000	908		1,153	931	222	0	0	222	0	1,153	0	(245)	(245)	0	
388689-10-1	GRAPHIC PACKAGING HOLDING ORD		12/21/2021	Various	54.000	984		687	915	(227)	0	0	(227)	0	687	0	296	296	12	
400110-10-2	GRUBHUB ORD		06/15/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	1,240		906	1,485	(579)	0	0	(579)	0	906	0	334	334	0	
40131M-10-9	GUARDANT HEALTH ORD		12/21/2021	Various	15.000	1,934		1,527	1,933	(406)	0	0	(406)	0	1,527	0	407	407	0	
40171V-10-0	GUIDEWIRE SOFTWARE ORD		12/21/2021	Various	14.000	1,760		1,253	1,802	(549)	0	0	(549)	0	1,253	0	507	507	0	
40412C-10-1	HCA HEALTHCARE ORD		12/21/2021	Various	48.000	9,689		6,431	7,894	(1,463)	0	0	(1,463)	0	6,431	0	3,258	3,258	36	
40434L-10-5	HP ORD		12/21/2021	Various	218.000	6,724		2,936	5,361	(2,425)	0	0	(2,425)	0	2,936	0	3,789	3,789	101	
405024-10-0	HAEMONETICS ORD		06/25/2021	GOLDMAN	10.000	660		1,190	1,188	2	0	0	2	0	1,190	0	(530)	(530)	0	
405217-10-0	HAIN CELESTIAL GROUP ORD		12/21/2021	Various	23.000	967		508	923	(415)	0	0	(415)	0	508	0	459	459	0	
406216-10-1	HALLIBURTON ORD		12/21/2021	Various	97.000	2,096		1,273	1,833	(560)	0	0	(560)	0	1,273	0	822	822	10	
410345-10-2	HANESBRANDS ORD		12/21/2021	Various	82.000	1,281		1,524	1,196	328	0	0	328	0	1,524	0	(243)	(243)	19	
410867-10-5	HANOVER INSURANCE GROUP ORD		12/21/2021	Various	7.000	896		823	818	4	0	0	4	0	823	0	73	73	14	
412822-10-8	HARLEY DAVIDSON ORD		12/21/2021	JP MORGAN SECURITIES INC.	14.000	493		608	514	95	0	0	95	0	608	0	(115)	(115)	8	
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD		12/21/2021	Various	47.000	2,715		1,674	2,302	(628)	0	0	(628)	0	1,674	0	1,041	1,041	52	
418056-10-7	HASBRO ORD		12/21/2021	Various	20.000	1,935		1,968	1,871	97	0	0	97	0	1,968	0	(32)	(32)	35	
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES ORD		12/21/2021	Various	23.000	958		826	814	12	0	0	12	0	826	0	132	132	20	
42225P-50-1	HEALTHCAR TRST OF AM CL A REIT ORD		12/21/2021	Various	35.000	1,034		922	964	(42)	0	0	(42)	0	922	0	112	112	26	
42250P-10-3	HEALTHPEAK PROPERTIES ORD		12/21/2021	Various	80.000	2,405		2,119	2,418	(299)	0	0	(299)	0	2,119	0	286	286	22	
422806-20-8	HEICO CL A ORD		12/21/2021	Various	15.000	1,866		1,212	1,756	(543)	0	0	(543)	0	1,212	0	654	654	2	
423452-10-1	HELMERICH AND PAYNE ORD		06/25/2021	Various	13.000	354		738	301	437	0	0	437	0	738	0	(384)	(384)	2	
426281-10-1	JACK HENRY AND ASSOCIATES ORD		12/21/2021	Various	20.000	3,323		3,001	3,240	(239)	0	0	(239)	0	3,001	0	322	322	15	
427866-10-8	HERSHEY FOODS ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	1,873		980	1,523	(543)	0	0	(543)	0	980	0	893	893	34	
42809H-10-7	HESS ORD		12/21/2021	Various	47.000	2,931		3,043	2,481	562	0	0	562	0	3,043	0	(112)	(112)	7	
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD		12/21/2021	Various	147.000	1,919		1,617	1,742	(125)	0	0	(125)	0	1,617	0	302	302	21	
428291-10-8	HEXCEL ORD		12/21/2021	Various	20.000	991		1,250	970	280	0	0	280	0	1,250	0	(258)	(258)	0	
431284-10-8	HIGHWOODS PROPERTIES REIT ORD		12/21/2021	Various	25.000	1,009		1,158	991	167	0	0	167	0	1,158	0	(149)	(149)	22	
431475-10-2	HILL ROM HOLDINGS ORD		12/14/2021	Not Available	10.000	1,560		869	980	(110)	0	0	(110)	0	869	0	691	691	7	
43283X-10-5	HILTON GRAND VACATIONS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	807		792	784	9	0	0	9	0	792	0	15	15	0	
43300A-20-3	HILTON WORLDWIDE HOLDINGS ORD		12/21/2021	Various	45.000	5,721		3,248	5,007	(1,758)	0	0	(1,758)	0	3,248	0	2,473	2,473	0	
436106-10-8	HOLLYFRONTIER ORD		12/21/2021	JP MORGAN SECURITIES INC.	15.000	485		520	0	0	0	0	0	0	520	0	(35)	(35)	0	
436440-10-1	HOLOGIC ORD		12/21/2021	Various	37.000	2,930		1,581	2,695	(1,114)	0	0	(1,114)	0	1,581	0	1,349	1,349	0	
437076-10-2	HOME DEPOT ORD		12/21/2021	Various	157.000	50,742		24,024	41,702	(17,679)	0	0	(17,679)	0	24,024	0	26,718	26,718	462	
438516-10-6	HONEYWELL INTERNATIONAL ORD		12/21/2021	Various	109.000	22,516		9,339	23,184	(13,846)	0	0	(13,846)	0	9,339	0	13,177	13,177	170	
440452-10-0	HORMEL FOODS ORD		12/21/2021	Various	60.000	2,792		2,404	2,797	(393)	0	0	(393)	0	2,404	0	389	389	38	
44107P-10-4	HOST HOTELS & RESORTS REIT ORD		12/21/2021	Various	100.000	1,540		1,824	1,463	361	0	0	361	0	1,824	0	(284)	(284)	0	
44267D-10-7	HOWARD HUGHES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	485		693	474	219	0	0	219	0	693	0	(207)	(207)	0	
443201-10-8	HOWMET AEROSPACE ORD		12/21/2021	JP MORGAN SECURITIES INC.	17.000	520		273	483	(210)	0	0	(210)	0	273	0	247	247	1	
443510-60-7	HUBBELL ORD		12/21/2021	Various	11.000	1,919		1,357	1,725	(367)	0	0	(367)	0	1,357	0	562	562	8	
443573-10-0	HUBSPOT ORD		12/21/2021	Various	7.000	3,097		1,194	2,775	(1,582)	0	0	(1,582)	0	1,194	0	1,904	1,904	0	
444097-10-9	HUDSON PACIFIC PROPERTIES REIT ORD		12/21/2021	Various	35.000	836		1,111	841	270	0	0	270	0	1,111	0	(275)	(275)	17	
444859-10-2	HUMANA ORD		12/21/2021	Various	15.000	6,658		3,636	6,154	(2,518)	0	0	(2,518)	0	3,636	0	3,022	3,022	26	
445658-10-7	JB HUNT TRANSPORT SERVICES ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	585		259	410	(151)	0	0	(151)	0	259	0	326	326	4	
446150-10-4	HUNTINGTON BANCSHARES ORD		12/21/2021	Various	212.054	3,121		3,046	1,958	392	0	0	392	0	3,046	0	75	75	59	

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
446413-10-6	HUNTINGTON INGALLS INDUSTRIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	916		1,086	852	234	0	0	234	0	1,086	0	(170)	(170)	23	
447011-10-7	HUNTSMAN ORD		12/21/2021	Various	42.000	1,247		998	1,056	(58)	0	0	(58)	0	998	0	249	249	11	
448579-10-2	HYATT HOTELS CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	446		433	446	(13)	0	0	(13)	0	433	0	13	13	0	
44891N-10-9	IAC INTERACTIVE ORD		05/25/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	2,786		1,222	3,787	(2,565)	0	0	(2,565)	0	1,222	0	1,564	1,564	0	
44891N-20-8	IAC INTERACTIVE ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	391		134	0	0	0	0	0	0	134	0	257	257	0	
449253-10-3	IAA ORD		12/21/2021	JP MORGAN SECURITIES INC.	11.000	536		384	715	(331)	0	0	(331)	0	384	0	152	152	0	
44980X-10-9	IPG PHOTONICS ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	502		394	671	(277)	0	0	(277)	0	394	0	108	108	0	
45073V-10-8	ITT ORD		12/21/2021	Various	15.000	1,309		799	1,155	(356)	0	0	(356)	0	799	0	509	509	4	
451107-10-6	IDACORP ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	766		703	672	31	0	0	31	0	703	0	63	63	20	
45167R-10-4	IDEX ORD		12/21/2021	Various	20.000	4,311		2,803	3,984	(1,181)	0	0	(1,181)	0	2,803	0	1,508	1,508	17	
45168D-10-4	IDEXX LABORATORIES ORD		12/21/2021	Various	8.000	4,549		1,899	3,999	(2,100)	0	0	(2,100)	0	1,899	0	2,650	2,650	0	
452308-10-9	ILLINOIS TOOL ORD		12/21/2021	Various	58.000	12,674		7,644	11,825	(4,181)	0	0	(4,181)	0	7,644	0	5,030	5,030	136	
452327-10-9	ILLUMINA ORD		12/21/2021	Various	16.000	6,072		4,124	5,920	(1,796)	0	0	(1,796)	0	4,124	0	1,948	1,948	0	
45337C-10-2	INCYTE ORD		12/21/2021	Various	20.000	1,756		1,495	1,740	(245)	0	0	(245)	0	1,495	0	261	261	0	
45687V-10-6	INGERSOLL RAND ORD		12/21/2021	JP MORGAN SECURITIES INC.	23.000	1,361		571	1,049	(478)	0	0	(478)	0	571	0	789	789	0	
457187-10-2	INGREDION ORD		12/21/2021	Various	15.000	1,327		1,519	1,180	339	0	0	339	0	1,519	0	(191)	(191)	25	
45772F-10-7	INPHI ORD		04/20/2021	Adjustment	5.000	27		774	802	(28)	0	0	(28)	0	774	0	(747)	(747)	330	
45784P-10-1	INSULET ORD		12/21/2021	Various	11.000	2,923		964	2,812	(1,847)	0	0	(1,847)	0	964	0	1,958	1,958	0	
457985-20-8	INTEGRA LIFESCIENCES HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	467		391	454	(63)	0	0	(63)	0	391	0	76	76	0	
458140-10-0	INTEL ORD		12/21/2021	Various	585.000	29,973		22,553	29,145	(6,592)	0	0	(6,592)	0	22,553	0	7,420	7,420	375	
45841N-10-7	INTERACTIVE BROKERS GROUP CL A ORD		12/21/2021	Various	13.000	991		698	792	(95)	0	0	(95)	0	698	0	293	293	3	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD		12/21/2021	Various	92.000	11,413		6,363	10,607	(4,244)	0	0	(4,244)	0	6,363	0	5,050	5,050	48	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		11/04/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	169.000	18,964		19,494	21,274	(1,780)	0	0	(1,780)	0	19,494	0	(530)	(530)	506	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD		12/21/2021	Various	20.000	2,664		2,646	2,177	469	0	0	469	0	2,646	0	18	18	43	
460146-10-3	INTERNATIONAL PAPER ORD		12/21/2021	Various	100.000	3,689		2,910	4,326	(1,559)	0	0	(1,559)	0	2,910	0	779	779	75	
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	15.000	554		327	353	(26)	0	0	(26)	0	327	0	227	227	16	
461202-10-3	INTUIT ORD		12/21/2021	Various	42.000	19,672		6,457	15,954	(9,496)	0	0	(9,496)	0	6,457	0	13,215	13,215	55	
46120E-60-2	INTUITIVE SURGICAL ORD		12/21/2021	Various	28.000	12,570		5,455	10,908	(5,453)	0	0	(5,453)	0	5,455	0	7,115	7,115	0	
46187W-10-7	INVITATION HOMES ORD		12/21/2021	Various	95.000	3,262		2,255	2,822	(567)	0	0	(567)	0	2,255	0	1,007	1,007	23	
462222-10-0	IONIS PHARMACEUTICALS ORD		12/21/2021	Various	25.000	1,100		1,102	1,414	(312)	0	0	(312)	0	1,102	0	(2)	(2)	0	
462260-10-0	IOVANCE BIOTHERAPEUTICS ORD		06/25/2021	Various	35.000	1,416		1,319	1,624	(305)	0	0	(305)	0	1,319	0	97	97	0	
46266C-10-5	IQVIA HOLDINGS ORD		12/21/2021	Various	28.000	6,358		4,131	5,017	(886)	0	0	(886)	0	4,131	0	2,227	2,227	0	
46284V-10-1	IRON MOUNTAIN ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	515		337	295	42	0	0	42	0	337	0	178	178	25	
46590V-10-0	JBG SMITH PROPERTIES ORD		06/25/2021	Various	20.000	645		821	625	196	0	0	196	0	821	0	(176)	(176)	8	
46625H-10-0	JPMORGAN CHASE ORD		12/21/2021	Various	419.000	61,063		21,563	53,242	(31,679)	0	0	(31,679)	0	21,563	0	39,499	39,499	946	
466313-10-3	JABIL ORD		12/21/2021	JP MORGAN SECURITIES INC.	16.000	1,072		436	680	(245)	0	0	(245)	0	436	0	636	636	5	
469814-10-7	JACOBS ENGINEERING GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	1,074		516	872	(356)	0	0	(356)	0	516	0	558	558	7	
477143-10-1	JETBLUE AIRWAYS ORD		12/21/2021	Various	65.000	948		1,082	945	137	0	0	137	0	1,082	0	(133)	(133)	0	
478160-10-4	JOHNSON & JOHNSON ORD		12/21/2021	Various	373.000	60,924		46,689	58,703	(12,014)	0	0	(12,014)	0	46,689	0	14,236	14,236	721	
48020Q-10-7	JONES LANG LASALLE ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	761		400	445	(45)	0	0	(45)	0	400	0	361	361	0	
48214T-30-5	JUST EAT TAKEAWAY COM N V SPONSO ADR	C	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.910	533		485	0	0	0	0	0	0	485	0	48	48	0	
48238T-10-9	KAR AUCTION SERVICES ORD		06/25/2021	GOLDMAN	25.000	456		532	465	66	0	0	66	0	532	0	(76)	(76)	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
482480-10-0	KLA ORD		12/21/2021	Various	23.000	7,775		2,029	5,955	(3,926)	0	0	(3,926)	0	2,029	0	5,746	5,746	39	
48251W-10-4	KKR AND CO ORD		12/21/2021	Various	97.000	5,035		3,371	3,928	(557)	0	0	(557)	0	3,371	0	1,664	1,664	20	
485170-30-2	KANSAS CITY SOUTHERN ORD		12/14/2021	Unknown	9.000	853		853	1,837	(984)	0	0	(984)	0	853	0	0	0	829	
487836-10-8	KELLOGG ORD		12/21/2021	Various	37.000	2,274		2,538	2,303	236	0	0	236	0	2,538	0	(265)	(265)	44	
488401-10-0	KEMPER ORD		12/21/2021	Various	15.000	995		1,125	1,152	(27)	0	0	(27)	0	1,125	0	(130)	(130)	12	
49271V-10-0	KEURIG DR PEPPER ORD		12/21/2021	Various	50.000	1,653		1,505	1,601	(96)	0	0	(96)	0	1,505	0	148	148	16	
493267-10-8	KEYCORP ORD		12/21/2021	Various	173.000	3,448		3,262	2,839	423	0	0	423	0	3,262	0	186	186	50	
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD		12/21/2021	Various	26.000	4,426		1,596	3,434	(1,838)	0	0	(1,838)	0	1,596	0	2,829	2,829	0	
49427F-10-8	KILROY REALTY REIT ORD		12/21/2021	Various	20.000	1,238		1,418	1,148	270	0	0	270	0	1,418	0	(180)	(180)	30	
494368-10-3	KIMBERLY CLARK ORD		12/21/2021	Various	46.000	6,226		3,211	6,202	(2,991)	0	0	(2,991)	0	3,211	0	3,015	3,015	124	
49446R-10-9	KIMCO REALTY REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	23.712	553		464	363	101	0	0	101	0	464	0	88	88	57	
49456B-10-1	KINDER MORGAN CL P ORD		12/21/2021	Various	329.000	4,845		4,731	4,497	234	0	0	234	0	4,731	0	114	114	74	
497266-10-6	KIRBY ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	532		786	518	268	0	0	268	0	786	0	(254)	(254)	0	
499049-10-4	KNIGHT SWIFT TRANSPRTATN CL A ORD		12/21/2021	Various	19.000	960		627	795	(168)	0	0	(168)	0	627	0	333	333	3	
500255-10-4	KOHL'S ORD		12/21/2021	JP MORGAN SECURITIES INC.	17.000	831		656	692	(36)	0	0	(36)	0	656	0	175	175	17	
500688-10-6	KOSMOS ENERGY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	75.000	210		470	176	294	0	0	294	0	470	0	(260)	(260)	0	
500754-10-6	KRAFT HEINZ ORD		12/21/2021	Various	101.000	3,450		3,218	3,501	(282)	0	0	(282)	0	3,218	0	232	232	64	
501044-10-1	KROGER ORD		12/21/2021	Various	118.000	4,294		2,527	3,748	(1,221)	0	0	(1,221)	0	2,527	0	1,767	1,767	36	
50155Q-10-0	KYNDRYL HOLDINGS ORD		11/04/2021	Not Available	0.600	17		15	0	0	0	0	0	0	15	0	2	2	0	
501797-10-4	BATH AND BODY WORKS ORD		08/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	48.000	1,653		1,252	1,785	(533)	0	0	(533)	0	1,252	0	401	401	4	
501889-20-8	LKQ ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	568		319	352	(33)	0	0	(33)	0	319	0	249	249	3	
50212V-10-0	LPL FINANCIAL HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	11.000	1,741		666	1,146	(481)	0	0	(481)	0	666	0	1,075	1,075	11	
502431-10-9	L3HARRIS TECHNOLOGIES ORD		12/21/2021	Various	36.000	6,928		5,683	6,805	(1,122)	0	0	(1,122)	0	5,683	0	1,245	1,245	65	
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD		12/21/2021	Various	16.000	4,040		2,288	3,257	(969)	0	0	(969)	0	2,288	0	1,752	1,752	0	
512807-10-8	LAM RESEARCH ORD		12/21/2021	Various	25.000	14,355		2,506	11,807	(9,301)	0	0	(9,301)	0	2,506	0	11,849	11,849	74	
512816-10-9	LAMAR ADVERTISING CL A REIT		12/21/2021	JP MORGAN SECURITIES INC.	7.000	812		518	583	(65)	0	0	(65)	0	518	0	294	294	28	
513272-10-4	LAMB WESTON HOLDINGS ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	2,056		2,197	2,362	(165)	0	0	(165)	0	2,197	0	(140)	(140)	11	
515098-10-1	LANDSTAR SYSTEM ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	685		429	539	(109)	0	0	(109)	0	429	0	256	256	12	
517834-10-7	LAS VEGAS SANDS ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	3,274		3,944	4,172	(228)	0	0	(228)	0	3,944	0	(670)	(670)	0	
518439-10-4	ESTEE LAUDER CL A ORD		12/21/2021	Various	27.000	8,328		2,246	7,187	(4,941)	0	0	(4,941)	0	2,246	0	6,082	6,082	31	
521865-20-4	LEAR ORD		12/21/2021	Various	7.000	1,176		945	1,113	(168)	0	0	(168)	0	945	0	230	230	5	
524660-10-7	LEGGETT & PLATT ORD		12/21/2021	Various	26.000	1,067		954	1,152	(197)	0	0	(197)	0	954	0	112	112	28	
525327-10-2	LEIDOS HOLDINGS ORD		12/21/2021	Various	16.000	1,565		1,057	1,682	(625)	0	0	(625)	0	1,057	0	508	508	8	
526057-10-4	LENNAR CL A ORD		12/21/2021	Various	45.000	3,938		2,062	3,430	(1,369)	0	0	(1,369)	0	2,062	0	1,876	1,876	18	
526107-10-7	LENNOX INTERNATIONAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	1,570		1,024	1,370	(346)	0	0	(346)	0	1,024	0	546	546	17	
530307-10-7	LIBERTY BROADBAND SRS A ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	622		373	630	(257)	0	0	(257)	0	373	0	249	249	0	
530307-30-5	LIBERTY BROADBAND SRS C ORD		12/21/2021	Various	24.000	3,715		1,951	3,801	(1,850)	0	0	(1,850)	0	1,951	0	1,764	1,764	0	
531229-40-9	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD		12/21/2021	Various	14.000	668		551	605	(53)	0	0	(53)	0	551	0	117	117	0	
531229-60-7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD		12/21/2021	Various	26.000	1,167		1,062	1,131	(69)	0	0	(69)	0	1,062	0	104	104	0	
531229-85-4	LIBERTY MEDIA FORMULA ONE SRS C ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	1,212		668	852	(184)	0	0	(184)	0	668	0	545	545	0	
531229-87-0	LIBERTY MEDIA FORMULA ONE SRS A ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	285		183	190	(7)	0	0	(7)	0	183	0	102	102	0	
53223X-10-7	LIFE STORAGE ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.500	624		275	358	(83)	0	0	(83)	0	275	0	348	348	13	

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
532457-10-8	ELI LILLY ORD		12/21/2021	Various	122.000	25,717		11,373	20,598	(9,225)	0	0	(9,225)	0	11,373	0	14,343	14,343	187	
533900-10-6	LINCOLN ELECTRIC HOLDINGS ORD		12/21/2021	Various	8.000	1,027		687	930	(243)	0	0	(243)	0	687	0	340	340	10	
534187-10-9	LINCOLN NATIONAL ORD		12/21/2021	Various	30.000	1,670		2,041	1,509	532	0	0	532	0	2,041	0	(372)	(372)	24	
537008-10-4	LITTELFUSE ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	896		527	764	(237)	0	0	(237)	0	527	0	369	369	6	
538034-10-9	LIVE NATION ENTERTAINMENT ORD		12/21/2021	Various	19.000	1,966		998	1,396	(399)	0	0	(399)	0	998	0	969	969	0	
539830-10-9	LOCKHEED MARTIN ORD		12/21/2021	Various	31.000	10,493		10,179	11,004	(825)	0	0	(825)	0	10,179	0	314	314	170	
540424-10-8	LOEWS ORD		12/21/2021	Various	56.000	2,700		2,095	2,521	(426)	0	0	(426)	0	2,095	0	605	605	2	
546347-10-5	LOUISIANA PACIFIC ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	514		406	0	0	0	0	0	0	406	0	108	108	3	
548661-10-7	LOWE'S COMPANIES ORD		12/21/2021	Various	108.000	22,085		8,779	17,335	(8,556)	0	0	(8,556)	0	8,779	0	13,306	13,306	146	
550021-10-9	LULULEMON ATHLETICA ORD	C	12/21/2021	Various	15.000	5,625		2,110	5,220	(3,110)	0	0	(3,110)	0	2,110	0	3,514	3,514	0	
550241-10-3	LUMEN TECHNOLOGIES ORD		12/21/2021	Various	157.000	2,115		2,357	887	604	0	0	604	0	2,357	0	(242)	(242)	62	
55024U-10-9	LUMENTUM HOLDINGS ORD		12/21/2021	Various	17.000	1,797		1,440	1,612	(171)	0	0	(171)	0	1,440	0	357	357	0	
55087P-10-4	LYFT CL A ORD		12/21/2021	Various	14.000	652		402	688	(286)	0	0	(286)	0	402	0	250	250	0	
55261F-10-4	M&T BANK ORD		12/21/2021	Various	24.000	3,500		3,674	3,055	619	0	0	619	0	3,674	0	(174)	(174)	36	
552690-10-9	MDU RESOURCES GROUP ORD		12/21/2021	Various	35.000	980		913	922	(9)	0	0	(9)	0	913	0	67	67	19	
55272X-10-2	MFA FINANCIAL REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	95.000	360		694	370	325	0	0	325	0	694	0	(334)	(334)	7	
552848-10-3	MGIC INVESTMENT ORD		12/21/2021	JP MORGAN SECURITIES INC.	43.000	590		565	540	25	0	0	25	0	565	0	25	25	12	
552953-10-1	MGM RESORTS INTERNATIONAL ORD		12/21/2021	Various	74.000	2,710		2,049	2,332	(283)	0	0	(283)	0	2,049	0	661	661	0	
55306N-10-4	MKS INSTRUMENTS ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	824		367	752	(385)	0	0	(385)	0	367	0	457	457	4	
553530-10-6	MSC INDUSTRIAL CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	420		410	422	(12)	0	0	(12)	0	410	0	10	10	15	
55354G-10-0	MSCI ORD		12/21/2021	Various	11.000	5,689		1,725	4,912	(3,186)	0	0	(3,186)	0	1,725	0	3,964	3,964	18	
55608B-10-5	MACQUARIE INFRASTRUCTURE ORD		06/25/2021	GOLDMAN	15.000	573		607	563	43	0	0	43	0	607	0	(33)	(33)	165	
55825T-10-3	MADISON SQUARE GARDEN SPORT CL A ORD		12/21/2021	Various	5.000	885		1,026	921	105	0	0	105	0	1,026	0	(140)	(140)	0	
55826T-10-2	MADISON SQUARE GARDEN ENTER CL A ORD		06/25/2021	Various	5.000	475		403	525	(122)	0	0	(122)	0	403	0	72	72	0	
562662-10-6	MANDIANT ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	515		488	692	(204)	0	0	(204)	0	488	0	28	28	0	
562750-10-9	MANHATTAN ASSOCIATES ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	608		223	421	(198)	0	0	(198)	0	223	0	385	385	0	
56418H-10-0	MANPOWERGROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	562		464	541	(77)	0	0	(77)	0	464	0	98	98	15	
565849-10-6	MARATHON OIL ORD		12/21/2021	Various	118.000	1,169		814	787	27	0	0	27	0	814	0	355	355	6	
56585A-10-2	MARATHON PETROLEUM ORD		12/21/2021	Various	74.000	4,065		3,409	3,061	349	0	0	349	0	3,409	0	656	656	100	
56600D-10-7	MARAVAI LIFESCIENCES CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	12.000	496		575	0	0	0	0	0	0	575	0	(78)	(78)	0	
570535-10-4	MARKEL ORD		12/21/2021	Various	5.000	5,394		5,078	5,167	(88)	0	0	(88)	0	5,078	0	315	315	0	
57060D-10-8	MARKETAXESS HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	823		374	1,141	(767)	0	0	(767)	0	374	0	449	449	5	
57164Y-10-7	MARRIOTT VACATIONS WORLDWIDE ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	639		651	0	0	0	0	0	0	651	0	(11)	(11)	2	
571748-10-2	MARSH & MCLENNAN ORD		12/21/2021	Various	70.000	9,770		2,855	8,190	(5,335)	0	0	(5,335)	0	2,855	0	6,916	6,916	66	
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD		12/21/2021	Various	43.000	5,948		4,860	5,673	(813)	0	0	(813)	0	4,860	0	1,089	1,089	0	
573284-10-6	MARTIN MARIETTA MATERIALS ORD		12/21/2021	Various	6.000	2,341		1,034	1,704	(670)	0	0	(670)	0	1,034	0	1,307	1,307	9	
573874-10-4	MARVELL TECHNOLOGY ORD		12/21/2021	JP MORGAN SECURITIES INC.	48.000	4,142		1,407	2,504	(1,097)	0	0	(1,097)	0	1,407	0	2,735	2,735	10	
574599-10-6	MASCO ORD		12/21/2021	JP MORGAN SECURITIES INC.	22.000	1,460		279	1,208	(930)	0	0	(930)	0	279	0	1,182	1,182	19	
574795-10-0	MASIMO ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	566		268	537	(269)	0	0	(269)	0	268	0	298	298	0	
57636Q-10-4	MASTERCARD CL A ORD		12/21/2021	Various	118.000	41,572		19,777	42,119	(22,342)	0	0	(22,342)	0	19,777	0	21,795	21,795	128	
57667L-10-7	MATCH GROUP ORD		12/21/2021	Various	29.000	4,178		1,754	4,385	(2,630)	0	0	(2,630)	0	1,754	0	2,424	2,424	0	
577081-10-2	MATTEL ORD		12/21/2021	JP MORGAN SECURITIES INC.	43.000	873		559	750	(192)	0	0	(192)	0	559	0	315	315	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
57772K-10-1	MAXIM INTEGRATED PRODUCTS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	2,360		1,270	2,216	(947)	0	0	(947)	0	1,270	0	1,090	1,090	0	
579780-20-6	MCCORMICK ORD		12/21/2021	Various	20.000	1,891		1,343	1,912	(569)	0	0	(569)	0	1,343	0	548	548	13	
580135-10-1	MCDONALD'S ORD		12/21/2021	Various	98.000	23,532		14,319	21,029	(6,710)	0	0	(6,710)	0	14,319	0	9,213	9,213	257	
58155Q-10-3	MCKESSON ORD		12/21/2021	Various	32.000	6,451		3,756	5,565	(1,810)	0	0	(1,810)	0	3,756	0	2,696	2,696	28	
58463J-30-4	MEDICAL PROPERTIES REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	23.000	519		335	501	(167)	0	0	(167)	0	335	0	184	184	26	
58502B-10-6	MEDNAX ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	349		463	368	95	0	0	95	0	463	0	(114)	(114)	0	
58933Y-10-5	MERCK & CO. INC.		12/21/2021	Various	647.000	41,200		35,450	39,428	(12,839)	0	0	(12,839)	0	35,450	0	5,749	5,749	718	
59156R-10-8	METLIFE ORD		12/21/2021	Various	114.000	6,254		4,480	5,352	(873)	0	0	(873)	0	4,480	0	1,774	1,774	108	
592688-10-5	METTLER TOLEDO ORD		12/21/2021	Various	4.000	5,282		2,270	4,559	(2,289)	0	0	(2,289)	0	2,270	0	3,013	3,013	0	
594918-10-4	MICROSOFT ORD		12/21/2021	Various	1,081.000	291,017		75,646	240,436	(164,790)	0	0	(164,790)	0	75,646	0	215,371	215,371	1,145	
595017-10-4	MICROCHIP TECHNOLOGY ORD		12/21/2021	Various	44.000	4,685		1,905	4,074	(2,169)	0	0	(2,169)	0	1,905	0	2,780	2,780	25	
595112-10-3	MICRON TECHNOLOGY ORD		12/21/2021	Various	174.000	14,424		6,823	13,081	(6,258)	0	0	(6,258)	0	6,823	0	7,601	7,601	7	
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD		12/21/2021	Various	18.000	3,000		1,784	2,280	(496)	0	0	(496)	0	1,784	0	1,215	1,215	33	
596278-10-1	MIDDLEBY ORD		12/21/2021	Various	7.000	1,123		823	902	(79)	0	0	(79)	0	823	0	300	300	0	
60468T-10-5	MIRATI THERAPEUTICS ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	598		657	0	0	0	0	0	0	657	0	(59)	(59)	0	
60770K-10-7	MODERNA ORD		12/21/2021	Various	33.000	6,207		1,124	3,448	(2,323)	0	0	(2,323)	0	1,124	0	5,082	5,082	0	
608190-10-4	MOHAWK INDUSTRIES ORD		12/21/2021	Various	9.000	1,417		1,467	1,269	198	0	0	198	0	1,467	0	(50)	(50)	0	
60855R-10-0	MOLINA HEALTHCARE ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	2,468		1,109	1,701	(592)	0	0	(592)	0	1,109	0	1,359	1,359	0	
60871R-20-9	MOLSON COORS BEVERAGE COMPA CL B ORD		12/21/2021	Various	34.000	1,574		1,793	1,536	256	0	0	256	0	1,793	0	(219)	(219)	15	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		12/21/2021	Various	231.000	14,010		8,947	13,507	(4,559)	0	0	(4,559)	0	8,947	0	5,063	5,063	164	
60937P-10-6	MONGODB CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	1,077		262	718	(456)	0	0	(456)	0	262	0	815	815	0	
609839-10-5	MONOLITHIC POWER SYSTEMS ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	1,456		331	1,099	(767)	0	0	(767)	0	331	0	1,125	1,125	7	
61174X-10-9	MONSTER BEVERAGE ORD		12/21/2021	Various	65.000	6,121		3,407	6,011	(2,604)	0	0	(2,604)	0	3,407	0	2,714	2,714	0	
615369-10-5	MOODYS ORD		12/21/2021	Various	25.000	8,116		3,221	7,256	(4,035)	0	0	(4,035)	0	3,221	0	4,894	4,894	25	
617446-44-8	MORGAN STANLEY ORD		12/21/2021	Various	206.000	18,838		6,094	14,574	(8,480)	0	0	(8,480)	0	6,094	0	12,744	12,744	198	
61945C-10-3	MOSAIC ORD		12/21/2021	Various	65.000	1,963		1,426	1,496	(70)	0	0	(70)	0	1,426	0	537	537	6	
620076-30-7	MOTOROLA SOLUTIONS ORD		12/21/2021	Various	25.000	5,582		2,731	4,252	(1,521)	0	0	(1,521)	0	2,731	0	2,852	2,852	48	
626717-10-2	MURPHY OIL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	422		953	363	590	0	0	590	0	953	0	(531)	(531)	0	
62886E-10-8	NCR ORD		12/21/2021	JP MORGAN SECURITIES INC.	14.000	547		394	526	(132)	0	0	(132)	0	394	0	152	152	0	
629377-50-8	NRG ENERGY ORD		12/21/2021	JP MORGAN SECURITIES INC.	13.000	540		142	488	(346)	0	0	(346)	0	142	0	397	397	17	
62955J-10-3	NOV ORD		12/21/2021	JP MORGAN SECURITIES INC.	46.000	617		426	632	(206)	0	0	(206)	0	426	0	191	191	2	
631103-10-8	NASDAQ ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	1,416		135	929	(794)	0	0	(794)	0	135	0	1,280	1,280	15	
632307-10-4	NATERA ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	665		806	0	0	0	0	0	0	806	0	(141)	(141)	0	
636180-10-1	NATL FUEL GAS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	652		875	617	258	0	0	258	0	875	0	(223)	(223)	7	
636518-10-2	NATIONAL INSTRUMENTS ORD		12/21/2021	Various	19.000	827		843	835	8	0	0	8	0	843	0	(17)	(17)	14	
637417-10-6	NATIONAL RETAIL PROPERTIES REIT ORD		12/21/2021	Various	22.000	949		976	900	76	0	0	76	0	976	0	(27)	(27)	25	
63938C-10-8	NAVIENT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	546		605	491	114	0	0	114	0	605	0	(59)	(59)	0	
640268-10-8	NEKTAR THERAPEUTICS ORD		12/21/2021	Various	35.000	595		732	595	137	0	0	137	0	732	0	(137)	(137)	0	
64110D-10-4	NETAPP ORD		12/21/2021	Various	48.000	3,467		3,138	3,180	(42)	0	0	(42)	0	3,138	0	329	329	44	
64110L-10-6	NETFLIX ORD		12/21/2021	Various	62.000	34,290		17,350	33,525	(16,176)	0	0	(16,176)	0	17,350	0	16,941	16,941	0	
64125C-10-9	NEUROCRINE BIOSCIENCES ORD		12/21/2021	Various	11.000	1,068		1,169	1,054	115	0	0	115	0	1,169	0	(101)	(101)	0	
64828T-20-1	NEW RESIDENTIAL INVESTMENT REIT ORD		12/21/2021	Various	118.000	1,253		1,749	696	537	0	0	537	0	1,749	0	(496)	(496)	36	

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
64829B-10-0	NEW RELIC ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	543		307	327	(20)	0	0	(20)	0	307	0	236	236	0	
649445-10-3	NEW YORK COMMUNITY BANCORP ORD		12/21/2021	Various	95.000	1,086		999	1,002	(3)	0	0	(3)	0	999	0	86	86	36	
650111-10-7	NEW YORK TIMES CL A ORD		12/21/2021	Various	35.000	1,651		1,142	1,812	(670)	0	0	(670)	0	1,142	0	510	510	6	
651229-10-6	NEWELL BRANDS ORD		12/21/2021	Various	71.000	1,596		1,276	1,507	(232)	0	0	(232)	0	1,276	0	321	321	23	
651639-10-6	NEWMONT ORD		12/21/2021	Various	113.000	6,891		4,056	6,768	(2,711)	0	0	(2,711)	0	4,056	0	2,835	2,835	97	
65249B-10-9	NEWS CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	24.000	521		100	431	(331)	0	0	(331)	0	100	0	421	421	5	
65336K-10-3	NEXSTAR MEDIA GROUP CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	592		404	437	(33)	0	0	(33)	0	404	0	188	188	11	
65339F-10-1	NEXTERA ENERGY ORD		12/21/2021	Various	309.000	26,259		12,651	23,839	(11,189)	0	0	(11,189)	0	12,651	0	13,609	13,609	197	
654106-10-3	NIKE CL B ORD		12/21/2021	Various	162.000	25,330		9,689	22,918	(13,229)	0	0	(13,229)	0	9,689	0	15,641	15,641	90	
65473P-10-5	NISOURCE ORD		12/21/2021	Various	75.000	2,001		1,882	1,721	161	0	0	161	0	1,882	0	119	119	64	
655663-10-2	NORDSON ORD		12/21/2021	Various	8.000	1,816		1,025	1,608	(582)	0	0	(582)	0	1,025	0	791	791	8	
655844-10-8	NORFOLK SOUTHERN ORD		12/21/2021	Various	49.000	13,101		6,707	11,643	(4,936)	0	0	(4,936)	0	6,707	0	6,394	6,394	87	
665859-10-4	NORTHERN TRUST ORD		12/21/2021	Various	31.000	3,338		3,159	1,956	41	0	0	41	0	3,159	0	178	178	34	
666807-10-2	NORTHROP GRUMMAN ORD		12/21/2021	Various	22.000	7,335		4,991	6,704	(1,713)	0	0	(1,713)	0	4,991	0	2,344	2,344	68	
668771-10-8	NORTONLIFELOCK ORD		12/21/2021	Various	101.000	2,288		2,041	2,099	(58)	0	0	(58)	0	2,041	0	247	247	18	
670002-40-1	NOVAVAX ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	1,528		1,518	0	0	0	0	0	0	1,518	0	10	10	0	
67018T-10-5	NU SKIN ENTERPRISES CL A ORD		06/25/2021	Various	10.000	572		531	546	(15)	0	0	(15)	0	531	0	41	41	4	
67020Y-10-0	NUANCE COMMUNICATIONS ORD		12/21/2021	Various	40.000	2,028		589	1,764	(1,175)	0	0	(1,175)	0	589	0	1,440	1,440	0	
670346-10-5	NUCOR ORD		12/21/2021	Various	48.000	3,423		2,598	2,553	45	0	0	45	0	2,598	0	825	825	35	
67066G-10-4	NVIDIA ORD		12/21/2021	Various	197.000	68,090		14,521	43,343	(28,822)	0	0	(28,822)	0	14,521	0	53,569	53,569	24	
670837-10-3	OGE ENERGY ORD		12/21/2021	Various	31.000	1,063		1,156	988	168	0	0	168	0	1,156	0	(93)	(93)	29	
67103H-10-7	O REILLY AUTOMOTIVE ORD		12/21/2021	Various	11.000	6,438		1,943	4,978	(3,035)	0	0	(3,035)	0	1,943	0	4,495	4,495	0	
674599-10-5	OCCIDENTAL PETROLEUM ORD		12/21/2021	Various	148.000	3,439		1,502	2,562	(1,060)	0	0	(1,060)	0	1,502	0	1,937	1,937	3	
679295-10-5	OKTA CL A ORD		12/21/2021	Various	14.000	3,370		1,786	3,560	(1,774)	0	0	(1,774)	0	1,786	0	1,584	1,584	0	
679580-10-0	OLD DOMINION FREIGHT LINE ORD		12/21/2021	Various	10.000	2,859		927	1,952	(1,025)	0	0	(1,025)	0	927	0	1,932	1,932	5	
680223-10-4	OLD REPUBLIC INTERNATIONAL ORD		12/21/2021	Various	50.000	1,058		1,063	986	78	0	0	78	0	1,063	0	(5)	(5)	102	
680665-20-5	OLIN ORD		12/21/2021	Various	24.000	920		562	589	(27)	0	0	(27)	0	562	0	358	358	8	
681919-10-6	OMNICOM GROUP ORD		12/21/2021	Various	30.000	1,977		1,938	1,871	67	0	0	67	0	1,938	0	38	38	36	
681936-10-0	OMEGA HEALTHCARE REIT ORD		12/21/2021	Various	33.000	1,033		1,091	1,199	(108)	0	0	(108)	0	1,091	0	(58)	(58)	51	
682189-10-5	ON SEMICONDUCTOR ORD		12/21/2021	Various	64.000	3,004		1,032	2,095	(1,062)	0	0	(1,062)	0	1,032	0	1,972	1,972	0	
682680-10-3	ONEOK ORD		12/21/2021	Various	73.000	3,436		2,103	2,802	(699)	0	0	(699)	0	2,103	0	1,333	1,333	108	
683712-10-3	OPENDOOR TECHNOLOGIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	36.000	533		616	0	0	0	0	0	0	616	0	(83)	(83)	0	
68389X-10-5	ORACLE ORD		12/21/2021	Various	304.000	22,753		10,788	19,666	(8,878)	0	0	(8,878)	0	10,788	0	11,965	11,965	192	
68622V-10-6	ORGANON ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.100	211		100	0	0	0	0	0	0	100	0	111	111	4	
688239-20-1	OSHKOSH ORD		12/21/2021	Various	9.000	941		582	775	(193)	0	0	(193)	0	582	0	360	360	10	
68902V-10-7	OTIS WORLDWIDE ORD		12/21/2021	Various	78.000	5,663		2,849	5,276	(2,427)	0	0	(2,427)	0	2,849	0	2,814	2,814	24	
69007J-10-6	OUTFRONT MEDIA ORD		06/25/2021	GOLDMAN	25.000	615		565	489	76	0	0	76	0	565	0	50	50	0	
690742-10-1	OWENS CORNIING ORD		12/21/2021	Various	11.000	923		580	833	(253)	0	0	(253)	0	580	0	343	343	8	
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD		12/21/2021	Various	64.000	11,245		5,051	9,536	(4,485)	0	0	(4,485)	0	5,051	0	6,194	6,194	139	
693506-10-7	PPG INDUSTRIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	12.000	1,967		1,301	1,731	(430)	0	0	(430)	0	1,301	0	666	666	27	
69351T-10-6	PPL ORD		12/21/2021	Various	112.000	3,206		3,351	3,158	193	0	0	193	0	3,351	0	(146)	(146)	117	
69355F-10-2	PPD ORD		12/08/2021	Not Available	30.000	1,425		1,053	1,027	27	0	0	27	0	1,053	0	372	372	0	
693656-10-0	PVH ORD		12/21/2021	Various	12.000	1,210		1,069	1,127	(58)	0	0	(58)	0	1,069	0	141	141	0	
69370C-10-0	PTC ORD		12/21/2021	Various	13.000	1,627		1,186	1,555	(369)	0	0	(369)	0	1,186	0	441	441	0	
693718-10-8	PACCAR ORD		12/21/2021	Various	54.000	4,626		3,454	4,659	(1,206)	0	0	(1,206)	0	3,454	0	1,172	1,172	73	
695156-10-9	PACKAGING CORP OF AMERICA ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	1,046		887	1,103	(216)	0	0	(216)	0	887	0	159	159	32	
695263-10-3	PACW PACWEST BANCORP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	756		1,185	635	550	0	0	550	0	1,185	0	(429)	(429)	0	
69608A-10-8	PALANTIR TECHNOLOGIES CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	139.000	2,626		3,722	0	0	0	0	0	0	3,722	0	(1,096)	(1,096)	0	

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con-sideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date
697435-10-5	PALO ALTO NETWORKS ORD	C	12/21/2021	Various	11.000	5,058		2,226	3,909	(1,683)	0	0	(1,683)	0	2,226	0	2,832	2,832	0	
69924R-10-8	PARAMOUNT GROUP REIT ORD		06/25/2021	Various	40.000	382		570	362	209	0	0	209	0	570	0	(189)	(189)	4	
700517-10-5	PARK HOTELS RESORTS ORD		12/21/2021	Various	69.000	1,354		1,805	686	533	0	0	533	0	1,805	0	(451)	(451)	0	
701094-10-4	PARKER HANNIFIN ORD		12/21/2021	Various	35.000	10,119		2,140	9,534	(7,394)	0	0	(7,394)	0	2,140	0	7,978	7,978	48	
701877-10-2	PARSLEY ENERGY CL A ORD		01/12/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	55.000	1,008		1,630	781	849	0	0	849	0	1,630	0	(622)	(622)	0	
704326-10-7	PAYCHEX ORD		12/21/2021	Various	43.000	4,576		2,885	4,007	(1,122)	0	0	(1,122)	0	2,885	0	1,691	1,691	47	
70432V-10-2	PAYCOM SOFTWARE ORD		12/21/2021	Various	7.000	3,039		900	3,166	(2,266)	0	0	(2,266)	0	900	0	2,139	2,139	0	
70438V-10-6	PAYLOCITY HOLDING ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	695		293	618	(325)	0	0	(325)	0	293	0	402	402	0	
70450Y-10-3	PAYPAL HOLDINGS ORD		12/21/2021	Various	156.000	33,716		10,612	36,535	(25,923)	0	0	(25,923)	0	10,612	0	23,105	23,105	0	
70614W-10-0	PELOTON INTERACTIVE ORD		12/21/2021	Various	22.000	2,097		2,620	2,276	(272)	0	0	(272)	0	2,620	0	(523)	(523)	0	
707569-10-9	PENN NATIONAL GAMING ORD		12/21/2021	JP MORGAN SECURITIES INC.	13.000	658		989	0	0	0	0	0	0	989	0	(331)	(331)	0	
70975L-10-7	PENUMBRA ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	1,039		627	700	(73)	0	0	(73)	0	627	0	412	412	0	
712704-10-5	PEOPLES UNITED FINANCIAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	31.000	530		538	0	0	0	0	0	0	538	0	(8)	(8)	17	
713448-10-8	PEPSICO ORD		12/21/2021	Various	201.000	30,957		19,533	29,808	(10,275)	0	0	(10,275)	0	19,533	0	11,424	11,424	459	
714046-10-9	PERKINELMER ORD		12/21/2021	Various	14.000	2,617		1,206	2,009	(803)	0	0	(803)	0	1,206	0	1,411	1,411	4	
717081-10-3	PFIZER ORD		12/21/2021	Various	794.000	37,395		17,453	29,227	(11,775)	0	0	(11,775)	0	17,453	0	19,943	19,943	566	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		12/21/2021	Various	215.000	18,828		16,863	17,800	(937)	0	0	(937)	0	16,863	0	1,964	1,964	612	
718546-10-4	PHILLIPS 66 ORD		12/21/2021	Various	68.000	4,819		3,203	4,756	(1,553)	0	0	(1,553)	0	3,203	0	1,616	1,616	29	
72346Q-10-4	PINNACLE FINANCIAL PARTNERS ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	742		473	515	(42)	0	0	(42)	0	473	0	270	270	6	
723484-10-1	PINNACLE WEST ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	16.000	1,209		1,473	1,279	194	0	0	194	0	1,473	0	(265)	(265)	15	
72352L-10-6	PINTEREST CL A ORD		12/21/2021	Various	43.000	2,598		1,061	2,834	(1,773)	0	0	(1,773)	0	1,061	0	1,538	1,538	0	
723787-10-7	PIONEER NATURAL RESOURCE ORD		12/21/2021	Various	23.998	3,336		3,907	2,733	1,174	0	0	1,174	0	3,907	0	(571)	(571)	38	
72703H-10-1	PLANET FITNESS CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	11.000	948		757	854	(97)	0	0	(97)	0	757	0	191	191	0	
72919P-20-2	PLUG POWER ORD		12/21/2021	JP MORGAN SECURITIES INC.	44.000	1,274		1,401	0	0	0	0	0	0	1,401	0	(127)	(127)	0	
731068-10-2	POLARIS INDUSTRIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	523		467	476	(10)	0	0	(10)	0	467	0	56	56	13	
73278L-10-5	POOL ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	2,166		595	1,490	(895)	0	0	(895)	0	595	0	1,571	1,571	12	
733174-70-0	POPULAR ORD		12/21/2021	Various	14.000	973		717	788	(72)	0	0	(72)	0	717	0	256	256	13	
737446-10-4	POST HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	846		743	808	(65)	0	0	(65)	0	743	0	103	103	0	
74144T-10-8	T ROWE PRICE GROUP ORD		12/21/2021	Various	37.000	6,258		3,375	5,601	(2,226)	0	0	(2,226)	0	3,375	0	2,883	2,883	110	
74164M-10-8	PRIMERICA ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	600		480	536	(56)	0	0	(56)	0	480	0	120	120	8	
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD		12/21/2021	Various	40.000	2,314		2,347	1,984	362	0	0	362	0	2,347	0	(33)	(33)	32	
742718-10-9	PROCTER & GAMBLE ORD		12/21/2021	Various	325.000	48,158		25,513	45,221	(19,708)	0	0	(19,708)	0	25,513	0	22,645	22,645	547	
743315-10-3	PROGRESSIVE ORD		12/21/2021	Various	85.000	8,260		5,825	8,405	(2,580)	0	0	(2,580)	0	5,825	0	2,435	2,435	452	
74340W-10-3	PROLOGIS REIT		12/21/2021	Various	112.000	13,899		7,100	11,162	(4,062)	0	0	(4,062)	0	7,100	0	6,800	6,800	121	
743424-10-3	PROOFPOINT ORD		09/01/2021	Not Available	10.000	1,760		943	1,364	(421)	0	0	(421)	0	943	0	817	817	0	
743606-10-5	PROSPERITY BANCSHARES ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	709		709	694	15	0	0	15	0	709	0	0	0	20	
744320-10-2	PRUDENTIAL FINANCIAL ORD		12/21/2021	Various	64.000	5,644		6,442	4,996	1,445	0	0	1,445	0	6,442	0	(797)	(797)	87	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD		12/21/2021	Various	84.000	5,100		4,296	4,897	(601)	0	0	(601)	0	4,296	0	804	804	84	
74460D-10-9	PUBLIC STORAGE REIT ORD		12/21/2021	Various	21.000	5,371		4,044	4,850	(805)	0	0	(805)	0	4,044	0	1,326	1,326	40	
745867-10-1	PULTEGROUP ORD		12/21/2021	Various	34.000	1,526		802	1,466	(664)	0	0	(664)	0	802	0	725	725	9	
74624M-10-2	PURE STORAGE CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	29.000	955		443	656	(213)	0	0	(213)	0	443	0	513	513	0	
74736K-10-1	QORVO ORD		12/21/2021	Various	15.000	2,546		1,055	2,494	(1,440)	0	0	(1,440)	0	1,055	0	1,492	1,492	0	
747525-10-3	QUALCOMM ORD		12/21/2021	Various	159.000	26,579		8,719	24,222	(15,504)	0	0	(15,504)	0	8,719	0	17,860	17,860	196	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
74762E-10-2	QUANTA SERVICES ORD		12/21/2021	JP MORGAN SECURITIES INC.	16.000	1,773		360	1,152	(793)	0	0	(793)	0	360	0	1,414	1,414	4	
74767V-10-9	QUANTUMSCAPE CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	23.000	544		586	0	0	0	0	0	0	586	0	(43)	(43)	0	
74834L-10-0	QUEST DIAGNOSTICS ORD		12/21/2021	Various	24.000	3,348		2,294	2,860	(566)	0	0	(566)	0	2,294	0	1,054	1,054	22	
74838J-10-1	QUIDEL ORD		12/21/2021	Various	8.000	1,150		1,619	898	306	0	0	306	0	1,619	0	(470)	(470)	0	
74915M-10-0	QURATE RETAIL SRS A ORD		12/21/2021	Various	90.000	821		524	987	(464)	0	0	(464)	0	524	0	297	297	55	
749685-10-3	RPM ORD		12/21/2021	Various	17.000	1,545		1,017	1,543	(526)	0	0	(526)	0	1,017	0	527	527	9	
751212-10-1	RALPH LAUREN CL A ORD		12/21/2021	Various	10.000	1,107		1,170	1,037	132	0	0	132	0	1,170	0	(63)	(63)	7	
754730-10-9	RAYMOND JAMES ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.500	722		368	478	(110)	0	0	(110)	0	368	0	354	354	8	
754907-10-3	RAYONIER REIT ORD		12/21/2021	Various	24.000	851		707	705	2	0	0	2	0	707	0	144	144	15	
75513E-10-1	RAYTHEON TECHNOLOGIES ORD		12/21/2021	Various	184.000	14,096		7,352	13,158	(5,806)	0	0	(5,806)	0	7,352	0	6,745	6,745	180	
75606N-10-9	REALPAGE ORD		04/23/2021	Not Available	15.000	1,331		883	1,309	(426)	0	0	(426)	0	883	0	449	449	0	
756109-10-4	REALTY INCOME REIT ORD		12/21/2021	Various	40.000	2,569		2,293	2,487	(194)	0	0	(194)	0	2,293	0	276	276	67	
758849-10-3	REGENCY CENTERS REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	583		502	365	137	0	0	137	0	502	0	81	81	19	
75886F-10-7	REGENERON PHARMACEUTICALS ORD		12/21/2021	Various	10.000	5,636		3,820	4,831	(1,012)	0	0	(1,012)	0	3,820	0	1,816	1,816	0	
7591EP-10-0	REGIONS FINANCIAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	28.000	597		167	451	(284)	0	0	(284)	0	167	0	430	430	18	
759351-60-4	REINSURANCE GROUP OF AMER ORD		12/21/2021	Various	16.000	1,796		2,083	1,159	258	0	0	258	0	2,083	0	(287)	(287)	14	
759509-10-2	RELIANCE STEEL ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	1,243		657	958	(301)	0	0	(301)	0	657	0	587	587	22	
759916-10-9	REPLIGEN ORD		12/21/2021	Various	8.000	1,904		1,391	1,533	(142)	0	0	(142)	0	1,391	0	513	513	0	
760759-10-0	REPUBLIC SERVICES ORD		12/21/2021	JP MORGAN SECURITIES INC.	21.000	2,801		1,416	2,022	(606)	0	0	(606)	0	1,416	0	1,384	1,384	36	
761152-10-7	RESMED ORD		12/21/2021	Various	16.000	3,851		2,114	3,401	(1,287)	0	0	(1,287)	0	2,114	0	1,737	1,737	15	
76118Y-10-4	RESIDEO TECHNOLOGIES ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	599		369	532	(163)	0	0	(163)	0	369	0	230	230	0	
76131V-20-2	RETAIL PROP OF AME CL A REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	396		541	385	156	0	0	156	0	541	0	(145)	(145)	3	
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	540		358	0	0	0	0	0	0	358	0	182	182	5	
76680R-20-6	RINGCENTRAL CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	582		229	1,137	(907)	0	0	(907)	0	229	0	353	353	0	
770323-10-3	ROBERT HALF ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	539		183	312	(129)	0	0	(129)	0	183	0	355	355	8	
773903-10-9	ROCKWELL AUTOMAT ORD		12/21/2021	Various	20.000	5,859		2,807	5,016	(2,209)	0	0	(2,209)	0	2,807	0	3,052	3,052	35	
77543R-10-2	ROKU CL A ORD		12/21/2021	Various	15.000	4,815		1,654	4,980	(3,326)	0	0	(3,326)	0	1,654	0	3,161	3,161	0	
776696-10-6	ROPER TECHNOLOGIES ORD		12/21/2021	Various	11.000	5,030		1,951	4,742	(2,791)	0	0	(2,791)	0	1,951	0	3,079	3,079	18	
778296-10-3	ROSS STORES ORD		12/21/2021	Various	51.000	6,007		4,560	6,263	(1,703)	0	0	(1,703)	0	4,560	0	1,446	1,446	19	
780287-10-8	ROYAL GOLD ORD		12/21/2021	Various	8.000	832		598	851	(253)	0	0	(253)	0	598	0	235	235	7	
783549-10-8	RYDER SYSTEM ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	552		419	432	(13)	0	0	(13)	0	419	0	133	133	16	
78409V-10-4	S&P GLOBAL ORD		12/21/2021	Various	40.000	15,228		5,846	13,149	(7,303)	0	0	(7,303)	0	5,846	0	9,382	9,382	46	
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD		12/21/2021	Various	15.000	5,066		2,295	4,232	(1,937)	0	0	(1,937)	0	2,295	0	2,771	2,771	23	
784117-10-3	SEI INVESTMENTS ORD		12/21/2021	Various	25.000	1,519		1,402	1,437	(35)	0	0	(35)	0	1,402	0	118	118	16	
78440X-10-1	SL GREEN RLTY REIT ORD		01/21/2021	Various	7.000	651		651	417	234	0	0	234	0	651	0	0	0	14	
78440X-80-4	SL GREEN RLTY REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	569		587	0	0	0	0	0	0	587	0	(19)	(19)	7	
78442P-10-6	SLM ORD		12/21/2021	Various	61.000	1,062		650	756	(106)	0	0	(106)	0	650	0	412	412	7	
78467J-10-0	SS AND C TECHNOLOGIES HOLDINGS ORD		12/21/2021	Various	29.000	2,219		1,488	2,110	(622)	0	0	(622)	0	1,488	0	731	731	10	
78486Q-10-1	SVB FINANCIAL GROUP ORD		12/21/2021	Various	8.000	4,116		2,409	3,103	(693)	0	0	(693)	0	2,409	0	1,707	1,707	0	
78573M-10-4	SABRE ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	703		1,154	601	553	0	0	553	0	1,154	0	(450)	(450)	0	
78667J-10-8	SAGE THERAPEUTICS ORD		06/25/2021	Various	10.000	746		1,517	865	652	0	0	652	0	1,517	0	(771)	(771)	0	
79466L-30-2	SALESFORCE.COM ORD		12/21/2021	Various	74.414	28,060		15,341	25,591	(10,250)	0	0	(10,250)	0	15,341	0	12,719	12,719	0	
803607-10-0	SAREPTA THERAPEUTICS ORD		12/21/2021	Various	16.000	1,302		1,692	1,705	(482)	0	14	(495)	0	1,692	0	(390)	(390)	0	

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
806407-10-2	HENRY SCHEIN ORD		12/21/2021	Various	18.000	1,304		1,192	1,203	(12)	0	0	(12)	0	1,192	0	112	112	0	
806857-10-8	SCHLUMBERGER ORD		12/21/2021	Various	197.000	5,307		3,776	4,301	(524)	0	0	(524)	0	3,776	0	1,531	1,531	64	
808513-10-5	CHARLES SCHWAB ORD		12/21/2021	Various	200.000	13,804		7,989	10,608	(2,619)	0	0	(2,619)	0	7,989	0	5,815	5,815	60	
808625-10-7	SCIENCE APPLICATIONS INTERNATIAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	575		604	0	0	0	0	0	0	604	0	(29)	(29)	3	
810186-10-6	SCOTTS MIRACLE GRO ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	614		394	797	(403)	0	0	(403)	0	394	0	220	220	10	
81181C-10-4	SEAGEN ORD		12/21/2021	JP MORGAN SECURITIES INC.	14.000	2,193		1,002	2,452	(1,450)	0	0	(1,450)	0	1,002	0	1,191	1,191	0	
81211K-10-0	SEALED AIR ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	521		153	366	(213)	0	0	(213)	0	153	0	368	368	6	
816851-10-9	SEMPRA ORD		12/21/2021	Various	30.000	3,663		3,464	3,822	(358)	0	0	(358)	0	3,464	0	199	199	58	
817565-10-4	SERVICE CORPORATION INTERNATIONL ORD		12/21/2021	Various	24.000	1,355		1,051	1,178	(127)	0	0	(127)	0	1,051	0	304	304	7	
81761L-10-2	SERVICE PROPERTIES TRUST ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	403		960	402	558	0	0	558	0	960	0	(558)	(558)	0	
81762P-10-2	SERVICENOW ORD		12/21/2021	Various	26.000	15,092		4,476	14,311	(9,835)	0	0	(9,835)	0	4,476	0	10,616	10,616	0	
824348-10-6	SHERWIN WILLIAMS ORD		12/21/2021	Various	23.000	10,847		5,169	9,554	(4,385)	0	0	(4,385)	0	5,169	0	5,678	5,678	33	
82669G-10-4	SIGNATURE BANK ORD		12/21/2021	Various	6.000	1,211		693	812	(119)	0	0	(119)	0	693	0	518	518	4	
827048-10-9	SILGAN HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	13.000	538		384	482	(98)	0	0	(98)	0	384	0	153	153	7	
828806-10-9	SIMON PROP GRP REIT ORD		12/21/2021	Various	52.000	5,925		3,859	4,435	(575)	0	0	(575)	0	3,859	0	2,065	2,065	190	
829226-10-9	SINCLAIR BROADCAST GROUP CL A ORD		06/25/2021	GOLDMAN	10.000	348		432	319	114	0	0	114	0	432	0	(84)	(84)	4	
82968B-10-3	SIRIUS XM HOLDINGS ORD		12/21/2021	Various	222.000	1,350		1,359	1,414	(55)	0	0	(55)	0	1,359	0	(9)	(9)	5	
82981J-10-9	SITE CENTERS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	308		385	304	81	0	0	81	0	385	0	(76)	(76)	2	
82982L-10-3	SITEONE LANDSCAPE SUPPLY ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	879		672	0	0	0	0	0	0	672	0	207	207	0	
83001A-10-2	SIX FLAGS ENTERTAINMENT ORD		12/21/2021	JP MORGAN SECURITIES INC.	13.000	553		669	443	226	0	0	226	0	669	0	(116)	(116)	0	
830566-10-5	SKECHERS USA CL A ORD		12/21/2021	Various	23.000	901		748	827	(79)	0	0	(79)	0	748	0	153	153	0	
83088M-10-2	SKYWORKS SOLUTIONS ORD		12/21/2021	Various	30.000	4,752		2,600	4,586	(1,987)	0	0	(1,987)	0	2,600	0	2,153	2,153	30	
83088V-10-2	SLACK TECHNOLOGIES CL A ORD		07/21/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	85.000	1,783		2,684	3,648	(964)	0	0	(964)	0	2,684	0	(902)	(902)	1,179	
831865-20-9	A O SMITH ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	566		410	384	27	0	0	27	0	410	0	156	156	7	
83200N-10-3	SMARTSHEET CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	543		339	485	(146)	0	0	(146)	0	339	0	204	204	0	
832696-40-5	JM SMUCKER ORD		12/21/2021	Various	19.000	2,316		1,847	2,196	(349)	0	0	(349)	0	1,847	0	469	469	26	
833034-10-1	SNAP ON ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	1,043		811	856	(45)	0	0	(45)	0	811	0	232	232	26	
833445-10-9	SNOWFLAKE CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	13.000	4,613		3,865	0	0	0	0	0	0	3,865	0	748	748	0	
83417M-10-4	SOLAREDGE TECHNOLOGIES ORD	C	06/25/2021	GOLDMAN	5.000	1,339		1,563	1,596	(33)	0	0	(33)	0	1,563	0	(224)	(224)	0	
835495-10-2	SONOCO PRODUCTS ORD		12/21/2021	Various	19.000	1,106		1,001	1,126	(125)	0	0	(125)	0	1,001	0	105	105	18	
842587-10-7	SOUTHERN ORD		12/21/2021	Various	155.000	9,875		6,686	9,522	(2,836)	0	0	(2,836)	0	6,686	0	3,189	3,189	181	
844741-10-8	SOUTHWEST AIRLINES ORD		12/21/2021	Various	75.000	3,413		3,142	3,496	(354)	0	0	(354)	0	3,142	0	271	271	0	
84790A-10-5	SPECTRUM BRANDS HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	491		302	383	(81)	0	0	(81)	0	302	0	189	189	8	
848574-10-9	SPIRIT AEROSYSTEMS HLDGS A ORD		12/21/2021	JP MORGAN SECURITIES INC.	13.000	568		483	508	(26)	0	0	(26)	0	483	0	85	85	0	
84860W-30-0	SPIRIT REALTY CAPITAL REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	308		299	321	(22)	0	0	(22)	0	299	0	9	9	5	
848637-10-4	SPLUNK ORD		12/21/2021	Various	22.000	3,125		2,166	3,738	(1,571)	0	0	(1,571)	0	2,166	0	959	959	0	
85208M-10-2	SPROUTS FARMERS MARKET ORD		06/25/2021	Various	25.000	576		561	503	58	0	0	58	0	561	0	15	15	0	
852234-10-3	BLOCK CL A ORD		12/21/2021	Various	55.000	11,718		4,260	11,970	(7,710)	0	0	(7,710)	0	4,260	0	7,457	7,457	0	
854502-10-1	STANLEY BLACK AND DECKER ORD		12/21/2021	Various	25.000	4,431		2,795	4,464	(1,669)	0	0	(1,669)	0	2,795	0	1,635	1,635	15	
855244-10-9	STARBUCKS ORD		12/21/2021	Various	168.000	18,108		6,693	17,973	(11,280)	0	0	(11,280)	0	6,693	0	11,415	11,415	140	
85571B-10-5	STARWOOD PROPERTY REIT		12/21/2021	Various	41.000	894		859	791	67	0	0	67	0	859	0	36	36	51	

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
857477-10-3	STATE STREET ORD		12/21/2021	Various	51.000	4,176		4,193	3,712	481	0	0	481	0	4,193	0	(17)	(17)	52	
858119-10-0	STEEL DYNAMICS ORD		12/21/2021	Various	36.000	1,724		1,561	1,327	234	0	0	234	0	1,561	0	162	162	20	
85917A-10-0	STERLING BAN ORD		12/21/2021	Various	42.000	1,071		922	755	167	0	0	167	0	922	0	149	149	9	
862121-10-0	STORE CAPITAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	16.000	539		450	544	(94)	0	0	(94)	0	450	0	89	89	23	
863667-10-1	STRYKER ORD		12/21/2021	Various	50.000	12,471		7,954	12,252	(4,298)	0	0	(4,298)	0	7,954	0	4,517	4,517	75	
866674-10-4	SUN COMMUNITIES REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	2,019		994	1,520	(526)	0	0	(526)	0	994	0	1,025	1,025	33	
871332-10-2	SYLVAMO ORD		12/21/2021	JP MORGAN SECURITIES INC.	1.909	52		13	0	0	0	0	0	0	13	0	39	39	0	
871607-10-7	SYNOPSYS ORD		12/21/2021	Various	21.000	6,481		1,757	5,444	(3,687)	0	0	(3,687)	0	1,757	0	4,724	4,724	0	
87161C-50-1	SYNOVUS FINANCIAL ORD		12/21/2021	Various	16.000	700		722	518	204	0	0	204	0	722	0	(22)	(22)	17	
87162W-10-0	TD SYNNEX ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	547		182	407	(225)	0	0	(225)	0	182	0	365	365	4	
87165B-10-3	SYNCHRONY FINANCIAL ORD		12/21/2021	Various	83.000	3,446		2,432	2,881	(449)	0	0	(449)	0	2,432	0	1,014	1,014	38	
87166B-10-2	SYNEOS HEALTH CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7.000	515		417	477	(60)	0	0	(60)	0	417	0	98	98	0	
871829-10-7	SYSCO ORD		12/21/2021	Various	65.000	4,973		4,577	4,827	(250)	0	0	(250)	0	4,577	0	396	396	60	
872307-10-3	TCF FINANCIAL ORD		06/09/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	37.000	1,468		1,462	1,369	93	0	0	93	0	1,462	0	6	6	7	
872540-10-9	TJX ORD		12/21/2021	Various	159.000	11,468		3,003	10,858	(7,855)	0	0	(7,855)	0	3,003	0	8,464	8,464	81	
872590-10-4	T MOBILE US ORD		12/21/2021	Various	66.000	8,439		6,633	8,900	(2,267)	0	0	(2,267)	0	6,633	0	1,806	1,806	0	
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD		12/21/2021	Various	15.000	2,908		1,788	3,117	(1,329)	0	0	(1,329)	0	1,788	0	1,120	1,120	0	
875372-20-3	TANDEM DIABETES CARE ORD		12/21/2021	Various	21.000	2,283		2,468	1,435	330	0	0	330	0	2,468	0	(185)	(185)	0	
876030-10-7	TAPESTRY ORD		12/21/2021	Various	53.000	1,988		1,496	1,647	(151)	0	0	(151)	0	1,496	0	492	492	13	
87612E-10-6	TARGET ORD		12/21/2021	Various	84.000	17,135		6,436	14,829	(8,392)	0	0	(8,392)	0	6,436	0	10,699	10,699	104	
87612G-10-1	TARGA RESOURCES ORD		12/21/2021	Various	25.000	965		701	660	41	0	0	41	0	701	0	264	264	4	
87918A-10-5	TELADOC HEALTH ORD		12/21/2021	Various	32.000	4,702		5,430	3,599	5	0	0	5	0	5,430	0	(729)	(729)	0	
879360-10-5	TELEDYNE TECH ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	1,269		676	1,176	(500)	0	0	(500)	0	676	0	593	593	0	
879369-10-6	TELEFLEX ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	643		496	823	(327)	0	0	(327)	0	496	0	147	147	3	
879433-82-9	TELEPHONE AND DATA SYSTEMS ORD		06/25/2021	Various	20.000	417		641	371	269	0	0	269	0	641	0	(223)	(223)	2	
88023U-10-1	TEMPUR SEALY INTERNATIONAL ORD		12/21/2021	Various	23.000	889		348	621	(273)	0	0	(273)	0	348	0	541	541	4	
88025U-10-9	10X GENOMICS CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	585		618	566	51	0	0	51	0	618	0	(33)	(33)	0	
88076W-10-3	TERADATA ORD		12/21/2021	Various	25.000	827		667	562	105	0	0	105	0	667	0	161	161	0	
880770-10-2	TERADYNE ORD		12/21/2021	Various	27.000	3,878		876	3,237	(2,361)	0	0	(2,361)	0	876	0	3,002	3,002	4	
88087E-10-0	TERMINIX GLOBAL HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	13.000	586		573	663	(90)	0	0	(90)	0	573	0	13	13	0	
88160R-10-1	TESLA ORD		12/21/2021	Various	100.000	90,750		10,723	70,567	(59,844)	0	0	(59,844)	0	10,723	0	80,027	80,027	0	
88224Q-10-7	TEXAS CAPITAL BANCSHARES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	646		627	595	32	0	0	32	0	627	0	19	19	0	
882508-10-4	TEXAS INSTRUMENTS ORD		12/21/2021	Various	140.000	24,874		12,031	22,978	(10,947)	0	0	(10,947)	0	12,031	0	12,843	12,843	253	
883203-10-1	TEXTRON ORD		12/21/2021	Various	31.000	2,113		1,629	1,498	131	0	0	131	0	1,629	0	483	483	2	
88339J-10-5	TRADE DESK CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	29.000	2,712		661	2,323	(1,662)	0	0	(1,662)	0	661	0	2,052	2,052	0	
883556-10-2	THERMO FISHER SCIENTIFIC ORD		12/21/2021	Various	56.000	32,147		6,537	26,084	(19,547)	0	0	(19,547)	0	6,537	0	25,610	25,610	33	
885160-10-1	THOR INDUSTRIES ORD		12/21/2021	Various	10.000	955		788	930	(142)	0	0	(142)	0	788	0	167	167	12	
88579Y-10-1	3M ORD		12/21/2021	Various	79.000	13,389		12,711	13,808	(1,097)	0	0	(1,097)	0	12,711	0	678	678	213	
886547-10-8	TIFFANY ORD		01/07/2021	CORPORATE ACTION	22.000	2,893		2,135	2,892	(757)	0	0	(757)	0	2,135	0	758	758	0	
887389-10-4	TIMKEN ORD		12/21/2021	Various	15.000	1,093		717	1,160	(444)	0	0	(444)	0	717	0	376	376	12	
889478-10-3	TOLL BROTHERS ORD		12/21/2021	Various	20.000	1,060		629	869	(241)	0	0	(241)	0	629	0	431	431	6	
891092-10-8	TORO ORD		12/21/2021	JP MORGAN SECURITIES INC.	12.000	1,166		664	1,138	(474)	0	0	(474)	0	664	0	502	502	13	
892356-10-6	TRACTOR SUPPLY ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	1,338		330	843	(513)	0	0	(513)	0	330	0	1,008	1,008	12	

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
892672-10-6	TRADEWEB MARKETS CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	944		596	625	(29)	0	0	(29)	0	596	0	348	348	3	
893641-10-0	TRANSDIGM GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	4,265		2,242	4,332	(2,090)	0	0	(2,090)	0	2,242	0	2,023	2,023	0	
89400J-10-7	TRANSUNION ORD		12/21/2021	Various	26.000	2,690		1,777	2,580	(803)	0	0	(803)	0	1,777	0	914	914	4	
894164-10-2	TRAVEL LEISURE ORD		12/21/2021	Various	19.000	1,052		823	852	(30)	0	0	(30)	0	823	0	230	230	12	
89417E-10-9	TRAVELERS COMPANIES ORD		12/21/2021	Various	45.000	6,554		4,339	6,317	(1,978)	0	0	(1,978)	0	4,339	0	2,215	2,215	59	
89469A-10-4	TREEHOUSE FOODS ORD		06/25/2021	GOLDMAN	10.000	458		610	425	185	0	0	185	0	610	0	(152)	(152)	0	
89531P-10-5	TREX ORD		12/21/2021	Various	20.000	2,095		1,531	1,674	(143)	0	0	(143)	0	1,531	0	563	563	0	
896239-10-0	TRIMBLE ORD		12/21/2021	Various	38.000	2,972		1,484	2,537	(1,053)	0	0	(1,053)	0	1,484	0	1,488	1,488	0	
896522-10-9	TRINITY INDUSTRIES ORD		06/25/2021	Various	30.000	818		809	792	17	0	0	17	0	809	0	9	9	9	
89832Q-10-9	TRUIST FINANCIAL ORD		12/21/2021	Various	214.000	11,368		9,949	10,257	(308)	0	0	(308)	0	9,949	0	1,419	1,419	153	
90138F-10-2	TWILIO CL A ORD		12/21/2021	Various	15.000	4,904		2,459	5,078	(2,618)	0	0	(2,618)	0	2,459	0	2,445	2,445	0	
90184L-10-2	TWITTER ORD		12/21/2021	Various	106.000	5,093		2,841	5,740	(2,899)	0	0	(2,899)	0	2,841	0	2,252	2,252	0	
90187B-40-8	TWO HARBORS INVESTMENT REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	322		726	319	408	0	0	408	0	726	0	(404)	(404)	9	
90214J-10-1	2U ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	385		666	400	266	0	0	266	0	666	0	(281)	(281)	0	
902252-10-5	TYLER TECHNOLOGIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	1,558		638	1,310	(671)	0	0	(671)	0	638	0	920	920	0	
902494-10-3	TYSON FOODS CL A ORD		12/21/2021	Various	31.000	2,112		1,847	1,998	(150)	0	0	(150)	0	1,847	0	265	265	11	
902653-10-4	UDR REIT ORD		12/21/2021	Various	40.000	1,870		1,589	1,537	52	0	0	52	0	1,589	0	281	281	34	
902681-10-5	UGI ORD		12/21/2021	Various	48.000	1,822		2,466	1,224	711	0	0	711	0	2,466	0	(644)	(644)	21	
902973-30-4	US BANCORP ORD		12/21/2021	Various	238.000	12,323		8,483	11,088	(2,606)	0	0	(2,606)	0	8,483	0	3,840	3,840	217	
90353T-10-0	UBER TECHNOLOGIES ORD		12/21/2021	Various	199.000	9,719		5,957	10,149	(4,192)	0	0	(4,192)	0	5,957	0	3,762	3,762	0	
90384S-30-3	ULTA BEAUTY ORD		12/21/2021	Various	7.000	2,396		1,759	2,010	(251)	0	0	(251)	0	1,759	0	637	637	0	
90400D-10-8	ULTRAGENYX PHARMACEUTICAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	527		521	0	0	0	0	0	0	521	0	6	6	0	
904214-10-3	UMPQUA HOLDINGS ORD		12/21/2021	Various	45.000	802		925	681	243	0	0	243	0	925	0	(123)	(123)	21	
904311-20-6	UNDER ARMOUR CL C ORD		12/21/2021	Various	40.000	656		681	595	86	0	0	86	0	681	0	(25)	(25)	0	
907818-10-8	UNION PACIFIC ORD		12/21/2021	Various	100.000	22,957		10,916	20,822	(9,906)	0	0	(9,906)	0	10,916	0	12,041	12,041	197	
910047-10-9	UNITED AIRLINES HOLDINGS ORD		06/25/2021	Various	40.000	1,911		2,598	1,730	868	0	0	868	0	2,598	0	(687)	(687)	0	
911312-10-6	UNITED PARCEL SERVICE CL B ORD		12/21/2021	Various	99.000	17,969		10,749	16,672	(5,922)	0	0	(5,922)	0	10,749	0	7,220	7,220	192	
911363-10-9	UNITED RENTAL ORD		12/21/2021	Various	10.000	2,808		1,449	2,319	(871)	0	0	(871)	0	1,449	0	1,359	1,359	0	
912008-10-9	US FOODS ORD		12/21/2021	JP MORGAN SECURITIES INC.	18.000	593		524	600	(76)	0	0	(76)	0	524	0	69	69	0	
912909-10-8	US STEEL ORD		12/21/2021	JP MORGAN SECURITIES INC.	23.000	520		544	0	0	0	0	0	0	544	0	(23)	(23)	1	
91307C-10-2	UNITED THERAPEUTICS ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	615		372	455	(83)	0	0	(83)	0	372	0	243	243	0	
91324P-10-2	UNITEDHEALTH GRP ORD		12/21/2021	Various	130.000	54,916		29,589	45,588	(15,999)	0	0	(15,999)	0	29,589	0	25,327	25,327	347	
91332U-10-1	UNITY SOFTWARE ORD		12/21/2021	JP MORGAN SECURITIES INC.	13.000	1,896		1,432	0	0	0	0	0	0	1,432	0	464	464	0	
91336L-10-7	UNIVAR SOLUTIONS ORD		12/21/2021	Various	30.000	732		661	570	91	0	0	91	0	661	0	71	71	0	
91347P-10-5	UNIVERSAL DISPLAY ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	629		431	919	(488)	0	0	(488)	0	431	0	198	198	3	
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD		12/21/2021	Various	14.000	1,909		1,762	1,925	(163)	0	0	(163)	0	1,762	0	146	146	4	
91529Y-10-6	UNUM ORD		12/21/2021	JP MORGAN SECURITIES INC.	23.000	548		546	528	18	0	0	18	0	546	0	3	3	27	
918204-10-8	VF ORD		12/21/2021	Various	27.000	2,228		941	2,306	(1,365)	0	0	(1,365)	0	941	0	1,288	1,288	16	
91879Q-10-9	VAIL RESORTS ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	992		717	837	(120)	0	0	(120)	0	717	0	275	275	3	
91913Y-10-0	VALERO ENERGY ORD		12/21/2021	Various	48.000	2,879		2,514	2,715	(201)	0	0	(201)	0	2,514	0	364	364	31	
92047W-10-1	VALVOLINE ORD		12/21/2021	Various	33.000	955		607	764	(156)	0	0	(156)	0	607	0	348	348	7	
92220P-10-5	VARIAN MEDICAL SYSTEMS ORD		04/15/2021	Not Available	15.000	2,663		473	2,625	(2,152)	0	0	(2,152)	0	473	0	2,189	2,189	0	
922475-10-8	VEEVA SYSTEMS ORD		12/21/2021	Various	19.000	5,256		1,699	5,173	(3,474)	0	0	(3,474)	0	1,699	0	3,558	3,558	0	
92276F-10-0	VENTAS REIT ORD		12/21/2021	Various	48.000	2,300		2,636	2,354	283	0	0	283	0	2,636	0	(337)	(337)	46	
92339V-30-8	VEREIT ORD		11/01/2021	Various	40.000	1,404		1,404	1,512	(108)	0	0	(108)	0	1,404	0	0	0	71	

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92343E-10-2	VERISIGN ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	1,221		202	1,082	(880)	0	0	(880)	0	202	0	1,020	1,020	0	
92343V-10-4	VERIZON COMMUNICATIONS ORD		12/21/2021	Various	592.000	32,972		30,795	34,780	(3,985)	0	0	(3,985)	0	30,795	0	2,177	2,177	825	
92345Y-10-6	VERISK ANALYTICS ORD		12/21/2021	Various	41.000	8,447		3,413	8,511	(5,098)	0	0	(5,098)	0	3,413	0	5,034	5,034	12	
92532F-10-0	VERTEX PHARMACEUTICALS ORD		12/21/2021	Various	37.000	8,493		6,187	8,745	(2,557)	0	0	(2,557)	0	6,187	0	2,305	2,305	0	
92552V-10-0	VIASAT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	342		808	327	482	0	0	482	0	808	0	(466)	(466)	0	
92556H-20-6	VIACOMCBS CL B ORD		12/21/2021	Various	80.000	2,979		2,206	2,981	(775)	0	0	(775)	0	2,206	0	773	773	34	
92556V-10-6	VIATRIS ORD		12/21/2021	Various	142.000	2,389		2,103	2,661	(558)	0	0	(558)	0	2,103	0	286	286	13	
925652-10-9	VICI PPTYS ORD		12/21/2021	JP MORGAN SECURITIES INC.	44.000	1,258		934	1,122	(188)	0	0	(188)	0	934	0	324	324	59	
92719V-10-0	VIMEO ORD		05/25/2021	Adjustment	0.988	43		10	0	0	0	0	0	0	10	0	33	33	0	
92826C-83-9	VISA CL A ORD		12/21/2021	Various	233.000	50,190		25,386	50,964	(25,578)	0	0	(25,578)	0	25,386	0	24,804	24,804	142	
92840M-10-2	VISTRA ORD		12/21/2021	Various	109.000	1,946		2,559	1,671	446	0	0	446	0	2,559	0	(613)	(613)	20	
928563-40-2	VMWARE CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	12.000	1,390		1,548	1,403	31	0	0	31	0	1,548	0	(157)	(157)	274	
928881-10-1	VONTIER ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11.000	383		361	368	(6)	0	0	(6)	0	361	0	21	21	0	
929042-10-9	VORNADO REALTY REIT ORD		12/21/2021	Various	26.000	1,136		1,400	485	341	0	0	341	0	1,400	0	(264)	(264)	14	
929089-10-0	VOYA FINANCIAL ORD		12/21/2021	Various	25.000	1,571		1,237	1,470	(234)	0	0	(234)	0	1,237	0	335	335	13	
929160-10-9	VULCAN MATERIALS ORD		12/21/2021	JP MORGAN SECURITIES INC.	9.000	1,821		460	1,335	(875)	0	0	(875)	0	460	0	1,361	1,361	13	
92936U-10-9	W P CAREY REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	11.000	884		702	776	(75)	0	0	(75)	0	702	0	182	182	46	
92939U-10-6	WEC ENERGY GROUP ORD		12/21/2021	Various	35.000	3,119		2,411	3,221	(810)	0	0	(810)	0	2,411	0	707	707	16	
929740-10-8	WABTEC ORD		12/21/2021	Various	39.000	3,336		3,353	2,855	498	0	0	498	0	3,353	0	(17)	(17)	10	
931142-10-3	WALMART ORD		12/21/2021	Various	173.000	24,741		15,022	24,938	(9,916)	0	0	(9,916)	0	15,022	0	9,719	9,719	240	
931427-10-8	WALGREEN BOOTS ALLIANCE ORD		12/21/2021	Various	103.000	4,879		4,028	4,108	(80)	0	0	(80)	0	4,028	0	851	851	89	
94106L-10-9	WASTE MANAGEMENT ORD		12/21/2021	Various	68.000	9,183		5,660	8,019	(2,360)	0	0	(2,360)	0	5,660	0	3,523	3,523	62	
941848-10-3	WATERS ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	1,398		726	990	(264)	0	0	(264)	0	726	0	672	672	0	
942622-20-0	WATSCO ORD		12/21/2021	Various	4.000	1,093		673	906	(233)	0	0	(233)	0	673	0	420	420	15	
94419L-10-1	WAYFAIR CL A ORD		12/21/2021	Various	7.000	1,539		837	1,581	(743)	0	0	(743)	0	837	0	702	702	0	
947890-10-9	WEBSTER FINANCIAL ORD		12/21/2021	Various	15.000	778		925	632	293	0	0	293	0	925	0	(147)	(147)	16	
948741-10-3	WEINGARTEN RLTY REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11.000	239		310	238	71	0	0	71	0	310	0	(70)	(70)	0	
949746-10-1	WELLS FARGO ORD		12/21/2021	Various	495.000	19,832		11,246	14,939	(3,694)	0	0	(3,694)	0	11,246	0	8,586	8,586	140	
95040Q-10-4	WELLTOWER ORD		12/21/2021	Various	45.000	3,179		2,879	2,908	(29)	0	0	(29)	0	2,879	0	301	301	44	
95058W-10-0	WENDYS ORD		12/21/2021	Various	40.000	888		747	877	(129)	0	0	(129)	0	747	0	140	140	9	
95082P-10-5	WESCO INTL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	855		529	785	(256)	0	0	(256)	0	529	0	326	326	0	
955306-10-5	WEST PHARM SVC ORD		12/21/2021	Various	12.000	4,375		1,382	3,400	(2,018)	0	0	(2,018)	0	1,382	0	2,993	2,993	3	
957638-10-9	WESTERN ALLIANCE ORD		12/21/2021	JP MORGAN SECURITIES INC.	15.000	1,548		853	899	(46)	0	0	(46)	0	853	0	695	695	18	
958102-10-5	WESTERN DIGITAL ORD		12/21/2021	Various	44.000	2,417		2,442	2,437	5	0	0	5	0	2,442	0	(26)	(26)	0	
959802-10-9	WESTERN UNION ORD		12/21/2021	JP MORGAN SECURITIES INC.	29.000	521		487	636	(149)	0	0	(149)	0	487	0	34	34	27	
96145D-10-5	WESTROCK ORD		12/21/2021	Various	36.000	1,605		1,570	1,567	3	0	0	3	0	1,570	0	35	35	11	
96208T-10-4	WEX ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	526		712	814	(103)	0	0	(103)	0	712	0	(186)	(186)	0	
962166-10-4	WEYERHAEUSER REIT		12/21/2021	Various	110.000	3,879		3,188	3,688	(500)	0	0	(500)	0	3,188	0	691	691	48	
963320-10-6	WHIRLPOOL ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	664		294	541	(248)	0	0	(248)	0	294	0	370	370	16	
968223-20-6	JOHN WILEY SONS CL A ORD		06/25/2021	GOLDMAN	5.000	294		232	228	3	0	0	3	0	232	0	62	62	3	
969457-10-0	WILLIAMS ORD		12/21/2021	Various	229.000	5,042		4,711	4,591	120	0	0	120	0	4,711	0	330	330	62	
969904-10-1	WILLIAMS SONOMA ORD		12/21/2021	Various	11.000	1,427		666	1,120	(454)	0	0	(454)	0	666	0	761	761	10	
97650W-10-8	WINTRUST FINANCIAL ORD		12/21/2021	Various	15.000	1,115		1,298	916	381	0	0	381	0	1,298	0	(183)	(183)	7	

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
977852-10-2	WOLFSPEED ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	867		449	847	(398)	0	0	(398)	0	449	0	417	417	0	
980745-10-3	WOODWARD ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	533		566	608	(42)	0	0	(42)	0	566	0	(33)	(33)	3	
98138H-10-1	WORKDAY CL A ORD		12/21/2021	Various	26.000	6,482		3,519	6,230	(2,711)	0	0	(2,711)	0	3,519	0	2,963	2,963	0	
98156Q-10-8	WORLD WRESTLING ENTERTAINM CL A ORD		12/21/2021	Various	10.000	479		722	481	242	0	0	242	0	722	0	(243)	(243)	2	
98311A-10-5	WYNDHAM HOTELS RESORTS ORD		12/21/2021	Various	17.000	1,199		874	1,010	(136)	0	0	(136)	0	874	0	324	324	6	
983134-10-7	WYNN RESORTS ORD		12/21/2021	Various	14.000	1,367		1,446	1,580	(133)	0	0	(133)	0	1,446	0	(79)	(79)	0	
983793-10-0	XPO LOGISTICS ORD		12/21/2021	Various	33.000	3,495		3,032	2,980	(424)	0	0	(424)	0	3,032	0	463	463	0	
98389B-10-0	XCEL ENERGY ORD		12/21/2021	Various	58.000	3,818		3,354	3,867	(513)	0	0	(513)	0	3,354	0	464	464	36	
983919-10-1	XILINX ORD		12/21/2021	Various	40.000	6,854		2,810	5,671	(2,861)	0	0	(2,861)	0	2,810	0	4,044	4,044	6	
98419M-10-0	XYLEM ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	812		369	713	(344)	0	0	(344)	0	369	0	443	443	8	
98421M-10-6	XEROX HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	427		530	464	66	0	0	66	0	530	0	(103)	(103)	20	
988498-10-1	YUM BRANDS ORD		12/21/2021	Various	51.000	6,015		3,117	5,537	(2,420)	0	0	(2,420)	0	3,117	0	2,898	2,898	42	
98850P-10-9	YUM CHINA ORD	C	12/21/2021	Various	54.000	2,948		1,738	3,083	(1,345)	0	0	(1,345)	0	1,738	0	1,210	1,210	12	
989207-10-5	ZEBRA TECHNOLOGIES CL A ORD		12/21/2021	Various	8.000	3,943		1,197	3,075	(1,878)	0	0	(1,878)	0	1,197	0	2,746	2,746	0	
98936J-10-1	ZENDESK ORD		12/21/2021	Various	12.000	1,569		721	1,717	(996)	0	0	(996)	0	721	0	848	848	0	
98954M-10-1	ZILLOW GROUP CL A ORD		12/21/2021	Various	10.000	965		348	1,359	(1,012)	0	0	(1,012)	0	348	0	617	617	0	
98954M-20-0	ZILLOW GROUP CL C ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	9.000	1,301		345	1,168	(823)	0	0	(823)	0	345	0	956	956	0	
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD		12/21/2021	Various	30.000	4,294		3,713	4,623	(909)	0	0	(909)	0	3,713	0	580	580	17	
989701-10-7	ZIONS BANCORPORATION ORD		12/21/2021	JP MORGAN SECURITIES INC.	9.000	555		362	391	(29)	0	0	(29)	0	362	0	192	192	13	
98978V-10-3	ZOETIS CL A ORD		12/21/2021	Various	75.000	14,763		6,137	12,413	(6,276)	0	0	(6,276)	0	6,137	0	8,626	8,626	31	
98980G-10-2	ZSCALER ORD		12/21/2021	Various	17.000	3,965		1,164	3,395	(2,231)	0	0	(2,231)	0	1,164	0	2,801	2,801	0	
98980L-10-1	ZOOM VIDEO COMMUNICATIONS CL A ORD		12/21/2021	Various	20.000	5,640		5,032	6,746	(1,714)	0	0	(1,714)	0	5,032	0	608	608	0	
98986T-10-8	ZYNGA CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	78.000	505		330	770	(440)	0	0	(440)	0	330	0	175	175	0	
G01767-10-5	ALKERMES ORD	C	01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	611		1,276	599	678	0	0	678	0	1,276	0	(665)	(665)	0	
G0176J-10-9	ALLEGION ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	5.000	632		146	582	(436)	0	0	(436)	0	146	0	486	486	7	
G0250X-10-7	AMCOR ORD	C	12/21/2021	Various	290.000	3,339		3,107	3,413	(307)	0	0	(307)	0	3,107	0	232	232	12	
G02602-10-3	AMDOCS ORD		12/21/2021	Various	21.000	1,499		1,320	1,490	(169)	0	0	(169)	0	1,320	0	179	179	14	
G0403H-10-8	AON CL A ORD	C	12/21/2021	Various	35.000	8,502		4,269	7,394	(3,126)	0	0	(3,126)	0	4,269	0	4,234	4,234	30	
G0450A-10-5	ARCH CAPITAL GROUP ORD	C	12/21/2021	Various	47.000	1,790		1,321	1,695	(375)	0	0	(375)	0	1,321	0	469	469	0	
G0585R-10-6	ASSURED GUARANTY ORD	C	12/21/2021	Various	20.000	829		832	630	202	0	0	202	0	832	0	(3)	(3)	8	
G06242-10-4	ATLASSIAN CL A ORD	C	12/21/2021	Various	18.000	5,400		2,145	4,210	(2,065)	0	0	(2,065)	0	2,145	0	3,255	3,255	0	
G0684D-10-7	ATHENE HOLDING CL A ORD	C	12/21/2021	Various	25.000	1,428		1,263	1,079	184	0	0	184	0	1,263	0	165	165	0	
G0692U-10-9	AXIS CAPITAL HOLDINGS ORD	C	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	922		1,133	1,008	126	0	0	126	0	1,133	0	(211)	(211)	23	
G0750C-10-8	AXALTA COATING SYSTEMS ORD		12/21/2021	Various	48.000	1,444		1,356	1,370	(14)	0	0	(14)	0	1,356	0	88	88	0	
G1151C-10-1	ACCENTURE CL A ORD	C	12/21/2021	Various	99.000	31,429		15,022	25,860	(10,838)	0	0	(10,838)	0	15,022	0	16,406	16,406	148	
G16962-10-5	BUNGE ORD		12/21/2021	Various	25.000	2,026		1,687	1,640	47	0	0	47	0	1,687	0	339	339	31	
G1890L-10-7	CAPRI HOLDINGS LTD.	C	12/21/2021	JP MORGAN SECURITIES INC.	9.000	549		508	378	130	0	0	130	0	508	0	41	41	0	
G29183-10-3	EATON ORD	C	12/21/2021	Various	71.000	10,057		5,472	8,530	(3,058)	0	0	(3,058)	0	5,472	0	4,585	4,585	79	
G3223R-10-8	EVEREST RE GROUP ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	5.000	1,324		1,089	1,170	(82)	0	0	(82)	0	1,089	0	235	235	31	
G3922B-10-7	GENPACT ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	31.000	1,597		948	1,282	(334)	0	0	(334)	0	948	0	649	649	13	
G4412G-10-1	HERBALIFE NUTRITION ORD		12/21/2021	JP MORGAN SECURITIES INC.	13.000	523		495	625	(129)	0	0	(129)	0	495	0	28	28	0	
G4474Y-21-4	JANUS HENDERSON GROUP ORD	C	12/21/2021	Various	51.000	1,840		1,252	1,138	(514)	0	0	(514)	0	1,252	0	589	589	12	
G46188-10-1	HORIZON THERAPEUTICS PUBLIC ORD	C	12/21/2021	Various	29.000	2,598		698	2,121	(1,424)	0	0	(1,424)	0	698	0	1,900	1,900	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G4705A-10-0	ICON ORD	C	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	1,065		962	1,216	(255)	0	0	(255)	0	962	0	103	103	776	
G47567-10-5	IHS MARKIT ORD	C	12/21/2021	Various	60.000	6,533		2,966	5,390	(2,424)	0	0	(2,424)	0	2,966	0	3,567	3,567	22	
G491BT-10-8	INVESCO ORD		12/21/2021	Various	68.000	1,362		1,457	1,185	272	0	0	272	0	1,457	0	(96)	(96)	15	
G50871-10-5	JAZZ PHARMACEUTICALS ORD	C	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	1,442		1,620	1,651	(30)	0	0	(30)	0	1,620	0	(178)	(178)	0	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD	C	12/21/2021	Various	113.000	7,038		3,606	5,265	(1,658)	0	0	(1,658)	0	3,606	0	3,431	3,431	68	
G5494J-10-3	LINDE ORD	C	09/28/2021	Various	97.000	27,580		10,966	25,560	(14,594)	0	0	(14,594)	0	10,966	0	16,614	16,614	164	
G5876H-10-5	INPHI ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	28.000	1,592		(200)	795	2,322	0	0	2,322	0	(200)	0	1,792	1,792	2	
G5960L-10-3	MEDTRONIC ORD	C	12/21/2021	Various	175.000	19,358		13,453	20,500	(7,046)	0	0	(7,046)	0	13,453	0	5,905	5,905	263	
G6095L-10-9	APTIV ORD	C	12/21/2021	Various	34.000	5,173		2,954	4,430	(1,476)	0	0	(1,476)	0	2,954	0	2,219	2,219	0	
G6518L-10-8	NIELSEN HOLDINGS ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	1,407		1,842	1,461	382	0	0	382	0	1,842	0	(435)	(435)	7	
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	24.000	586		410	610	(200)	0	0	(200)	0	410	0	176	176	0	
G6674U-10-8	NOVOCURE ORD	C	12/21/2021	Various	21.000	2,981		1,334	3,634	(2,300)	0	0	(2,300)	0	1,334	0	1,646	1,646	0	
G6700G-10-7	NVENT ELECTRIC ORD	C	12/21/2021	Various	28.000	861		722	652	70	0	0	70	0	722	0	139	139	11	
G7496G-10-3	RENAISSANCERE ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	4.000	666		543	663	(120)	0	0	(120)	0	543	0	123	123	6	
G8060N-10-2	SENSATA TECHNOLOGIES HOLDING ORD		12/21/2021	Various	23.000	1,308		1,041	1,213	(172)	0	0	(172)	0	1,041	0	266	266	0	
G8473T-10-0	STERIS ORD	C	12/21/2021	Various	11.000	2,373		1,155	2,085	(930)	0	0	(930)	0	1,155	0	1,218	1,218	8	
G85158-10-6	STONECO CL A ORD	C	12/21/2021	Various	40.000	1,734		1,600	3,357	(1,756)	0	0	(1,756)	0	1,600	0	133	133	0	
G8994E-10-3	TRANE TECHNOLOGIES ORD	C	12/21/2021	Various	38.000	6,425		2,827	5,513	(2,686)	0	0	(2,686)	0	2,827	0	3,598	3,598	35	
G96629-10-3	WILLIS TOWERS WATSON ORD	C	12/21/2021	Various	19.000	4,260		2,691	4,003	(1,312)	0	0	(1,312)	0	2,691	0	1,569	1,569	40	
G97822-10-3	PERRIGO ORD	C	12/21/2021	Various	43.000	1,872		2,383	1,386	476	0	0	476	0	2,383	0	(511)	(511)	11	
H1467J-10-4	CHUBB ORD	C	12/21/2021	Various	75.000	12,705		9,934	11,544	(1,610)	0	0	(1,610)	0	9,934	0	2,771	2,771	137	
L44385-10-9	GLOBANT ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	3.000	845		636	0	0	0	0	0	0	636	0	209	209	0	
L8681T-10-2	SPOTIFY TECHNOLOGY ORD	C	12/21/2021	Various	19.000	5,674		2,778	5,979	(3,200)	0	0	(3,200)	0	2,778	0	2,896	2,896	0	
N14506-10-4	ELASTIC ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	613		304	731	(427)	0	0	(427)	0	304	0	309	309	0	
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD		12/21/2021	Various	30.000	2,818		2,483	2,750	(267)	0	0	(267)	0	2,483	0	335	335	44	
N6596X-10-9	NXP SEMICONDUCTORS ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	23.000	5,160		4,748	0	0	0	0	0	0	4,748	0	413	413	0	
N72482-12-3	QIAGEN ORD	C	12/21/2021	Various	35.000	1,889		1,209	1,850	(641)	0	0	(641)	0	1,209	0	680	680	0	
P31076-10-5	COPA HOLDINGS CL A ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	5.000	399		405	386	19	0	0	19	0	405	0	(6)	(6)	0	
V7780T-10-3	ROYAL CARIBBEAN GROUP ORD		12/21/2021	Various	20.000	1,540		2,375	1,494	881	0	0	881	0	2,375	0	(835)	(835)	0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						5,744,223	XXX	3,148,338	5,114,514	(2,041,739)	0	14	(2,041,753)	0	3,148,338	0	2,595,885	2,595,885	43,684	XXX
464287-65-5	ISHARES:RUSS 2000 ETF		12/21/2021	Various	1,706.000	362,281		267,108	334,478	(67,370)	0	0	(67,370)	0	267,108	0	95,173	95,173	1,584	
9499999. Subtotal - Common Stocks - Mutual Funds						362,281	XXX	267,108	334,478	(67,370)	0	0	(67,370)	0	267,108	0	95,173	95,173	1,584	XXX
9799997. Total - Common Stocks - Part 4						6,106,504	XXX	3,415,447	5,448,992	(2,109,109)	0	14	(2,109,123)	0	3,415,447	0	2,691,058	2,691,058	45,268	XXX
9799998. Total - Common Stocks - Part 5						121,989	XXX	127,553		0	0	0	0	0	127,553	0	(5,565)	(5,565)	1,896	XXX
9799999. Total - Common Stocks						6,228,493	XXX	3,543,000	5,448,992	(2,109,109)	0	14	(2,109,123)	0	3,543,000	0	2,685,493	2,685,493	47,164	XXX
9899999. Total - Preferred and Common Stocks						6,228,493	XXX	3,543,000	5,448,992	(2,109,109)	0	14	(2,109,123)	0	3,543,000	0	2,685,493	2,685,493	47,164	XXX
9999999 - Totals						12,732,551	XXX	10,142,918	11,396,423	(2,149,464)	(68,702)	14	(2,218,180)	0	9,974,080	0	2,743,568	2,743,568	186,543	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
8399998. Total - Bonds							0	0	0	0	0	0	0	0	0	0	0	0	0	0
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
001084-10-2	AGCO ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	9.000	1,242	1,146	1,242	0	0	0	0	0	0	(96)	(96)	40	0
00650F-10-9	ADAPTIVE BIOTECHNOLOGIES ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	15.000	504	440	504	0	0	0	0	0	0	(64)	(64)	0	0
017175-10-0	ALLEGHANY ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	2.000	1,274	1,283	1,274	0	0	0	0	0	0	9	9	0	0
018581-10-8	ALLIANCE DATA SYSTEMS ORD		11/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	14.000	1,353	1,226	1,353	0	0	0	0	0	0	(127)	(127)	4	0
01973R-10-1	ALLISON TRANSMISSION HOLDINGS ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	15.000	538	513	538	0	0	0	0	0	0	(25)	(25)	3	0
02156B-10-3	ALTERYX CL A ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	9.000	648	558	648	0	0	0	0	0	0	(90)	(90)	0	0
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	48.000	2,180	2,646	2,180	0	0	0	0	0	0	466	466	46	0
031162-10-0	AMGEN ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	06/25/2021	GOLDMAN	16.000	3,921	3,883	3,921	0	0	0	0	0	0	(38)	(38)	28	0
053484-10-1	AVALONBAY COMMUNITIES REIT ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	9.000	1,674	2,206	1,674	0	0	0	0	0	0	532	532	43	0
05722G-10-0	BAKER HUGHES CL A ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	46.000	1,166	1,094	1,166	0	0	0	0	0	0	(72)	(72)	8	0
064058-10-0	BANK OF NEW YORK MELLON ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	54.000	2,463	3,126	2,463	0	0	0	0	0	0	663	663	53	0
09061G-10-1	BIOMARIN PHARMACEUTICAL ORD		06/25/2021	GOLDMAN	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	2,120	1,940	2,120	0	0	0	0	0	0	(180)	(180)	0	0
097023-10-5	BOEING ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	Various	25.000	6,032	5,447	6,032	0	0	0	0	0	0	(585)	(585)	0	0
103304-10-1	BOYD GAMING ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	12.000	788	759	788	0	0	0	0	0	0	(29)	(29)	0	0
126650-10-0	CVS HEALTH ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	46.000	3,373	4,636	3,373	0	0	0	0	0	0	1,263	1,263	69	0
127097-10-3	COTERRA ENERGY ORD		10/01/2021	Various	12/21/2021	JP MORGAN SECURITIES INC.	84.204	1,648	1,653	1,648	0	0	0	0	0	0	5	5	67	0
143658-30-0	CARNIVAL ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	59.000	1,523	1,211	1,523	0	0	0	0	0	0	(312)	(312)	0	0
146869-10-2	CARVANA CL A ORD		06/25/2021	GOLDMAN	12/21/2021	JP MORGAN SECURITIES INC.	4.000	1,201	908	1,201	0	0	0	0	0	0	(293)	(293)	0	0
166764-10-0	CHEVRON ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	06/25/2021	GOLDMAN	29.000	3,047	3,112	3,047	0	0	0	0	0	0	65	65	39	0
171798-10-1	CIMAREX ENERGY ORD		06/25/2021	GOLDMAN	10/01/2021	Various	14.000	1,023	1,023	1,023	0	0	0	0	0	0	0	0	4	0
172755-10-0	CIRRUS LOGIC ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	8.000	627	717	627	0	0	0	0	0	0	90	90	0	0
20337X-10-9	COMMSCOPE HOLDING ORD		06/25/2021	GOLDMAN	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	28.000	597	381	597	0	0	0	0	0	0	(216)	(216)	0	0
20825C-10-4	CONOCOPHILLIPS ORD		01/15/2021	ITG INC	12/21/2021	JP MORGAN SECURITIES INC.	33.580	1,525	2,357	1,525	0	0	0	0	0	0	832	832	58	0
224399-10-5	CRANE ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	6.000	567	589	567	0	0	0	0	0	0	23	23	3	0
23804L-10-3	DATADOG CL A ORD		06/25/2021	GOLDMAN	12/21/2021	JP MORGAN SECURITIES INC.	13.000	1,379	2,307	1,379	0	0	0	0	0	0	929	929	0	0
26875P-10-1	EOG RESOURCES ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	20.000	1,634	1,727	1,634	0	0	0	0	0	0	93	93	48	0
26884U-10-9	EPR PROPERTIES REIT ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	10.000	509	460	509	0	0	0	0	0	0	(49)	(49)	8	0
29355A-10-7	ENPHASE ENERGY ORD		06/25/2021	GOLDMAN	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	877	749	877	0	0	0	0	0	0	(128)	(128)	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
29476L-10-7	EQUITY RESIDENTIAL REIT ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	20.000	1,438	1,759	1,438	0	0	0	0	0	0	321	321	36	0
29978A-10-4	EVERBRIDGE ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	5.000	620	356	620	0	0	0	0	0	0	(263)	(263)	0	0
302491-30-3	FMC ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	883	754	883	0	0	0	0	0	0	(129)	(129)	8	0
358039-10-5	FRESHPET ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	6.000	847	583	847	0	0	0	0	0	0	(264)	(264)	0	0
422806-10-9	HEICO ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	7.000	935	988	935	0	0	0	0	0	0	53	53	0	0
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		11/04/2021	ITG INC	12/21/2021	JP MORGAN SECURITIES INC.	58.000	6,318	7,480	6,318	0	0	0	0	0	0	1,162	1,162	95	0
460146-10-3	INTERNATIONAL PAPER ORD		10/01/2021	ITG INC	12/21/2021	JP MORGAN SECURITIES INC.	13.000	536	589	536	0	0	0	0	0	0	53	53	6	0
462260-10-0	IOVANCE BIOTHERAPEUTICS ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	20.000	498	387	498	0	0	0	0	0	0	(112)	(112)	0	0
49271V-10-0	KEURIG DR PEPPER ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	45.000	1,554	1,589	1,554	0	0	0	0	0	0	35	35	24	0
49456B-10-1	KINDER MORGAN CL P ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	136.000	2,205	2,129	2,205	0	0	0	0	0	0	(76)	(76)	110	0
536797-10-3	LITHIA MOTORS ORD		06/25/2021	GOLDMAN	12/21/2021	JP MORGAN SECURITIES INC.	4.000	1,367	1,145	1,367	0	0	0	0	0	0	(222)	(222)	3	0
54911Q-10-7	LOYALTY VENTURES ORD		11/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	2.800	152	91	152	0	0	0	0	0	0	(61)	(61)	0	0
550241-10-3	LUMEN TECHNOLOGIES ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	60.000	800	760	800	0	0	0	0	0	0	(40)	(40)	45	0
55087P-10-4	LYFT CL A ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	11.000	597	450	597	0	0	0	0	0	0	(147)	(147)	0	0
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	9.000	1,384	1,425	1,384	0	0	0	0	0	0	40	40	0	0
63947U-10-7	NCINO ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	8.000	572	459	572	0	0	0	0	0	0	(113)	(113)	0	0
67181A-10-7	OAK STREET HEALTH ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	14.000	642	479	642	0	0	0	0	0	0	(164)	(164)	0	0
681116-10-9	OLLIES BARGAIN OUTLET HLDG ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	9.000	583	420	583	0	0	0	0	0	0	(163)	(163)	0	0
68268W-10-3	ONEMAIN HOLDINGS ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	15.000	861	744	861	0	0	0	0	0	0	(118)	(118)	11	0
68622V-10-6	ORGANON ORD		06/03/2021	ITG INC	12/21/2021	JP MORGAN SECURITIES INC.	11.200	357	335	357	0	0	0	0	0	0	(22)	(22)	6	0
68629Y-10-3	ORION OFFICE REIT ORD		11/12/2021	EXCHANGE OFFER	12/21/2021	JP MORGAN SECURITIES INC.	6.800	7	132	7	0	0	0	0	0	0	125	125	0	0
70614W-10-0	PELOTON INTERACTIVE ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	17.000	1,735	666	1,735	0	0	0	0	0	0	(1,069)	(1,069)	0	0
718546-10-4	PHILLIPS 66 ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	22.000	1,799	1,563	1,799	0	0	0	0	0	0	(236)	(236)	40	0
72352L-10-6	PINTEREST CL A ORD		06/25/2021	GOLDMAN	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	29.000	2,228	1,508	2,228	0	0	0	0	0	0	(720)	(720)	0	0
723787-10-7	PIONEER NATURAL RESOURCE ORD		03/24/2021	Various	12/21/2021	Various	13.002	2,171	2,275	2,171	0	0	0	0	0	0	104	104	64	0
74967X-10-3	RH ORD		06/25/2021	GOLDMAN	12/21/2021	JP MORGAN SECURITIES INC.	2.000	1,381	1,097	1,381	0	0	0	0	0	0	(285)	(285)	0	0
756109-10-4	REALTY INCOME REIT ORD		11/01/2021	ITG INC	12/21/2021	JP MORGAN SECURITIES INC.	28.200	1,404	1,938	1,404	0	0	0	0	0	0	534	534	10	0
77543R-10-2	ROKU CL A ORD		06/25/2021	GOLDMAN	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	1,724	1,236	1,724	0	0	0	0	0	0	(488)	(488)	0	0
775711-10-4	ROLLINS ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	30.000	1,018	977	1,018	0	0	0	0	0	0	(40)	(40)	10	0
78440X-80-4	SL GREEN RLTY REIT ORD		01/21/2021	Citigroup (SSB)	06/25/2021	GOLDMAN	6.802	651	544	651	0	0	0	0	0	0	(107)	(107)	9	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
78573M-10-4	SABRE ORD		06/25/2021	GOLDMAN	12/21/2021	JP MORGAN SECURITIES INC.	44.000	579	383	579	0	0	0	0	0	0	(196)	(196)	0	0
79466L-30-2	SALESFORCE.COM ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	24.000	974	507	974	0	0	0	0	0	0	(467)	(467)	643	0
82452J-10-9	SHIFT4 PAYMENTS CL A ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	6.000	496	365	496	0	0	0	0	0	0	(132)	(132)	0	0
83067L-10-9	SKILLZ CL A ORD		06/25/2021	GOLDMAN	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	41.000	838	439	838	0	0	0	0	0	0	(399)	(399)	0	0
844741-10-8	SOUTHWEST AIRLINES ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	26.000	1,516	1,372	1,516	0	0	0	0	0	0	(144)	(144)	0	0
848637-10-4	SPLUNK ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	5.000	705	570	705	0	0	0	0	0	0	(135)	(135)	0	0
852234-10-3	BLOCK CL A ORD		06/25/2021	GOLDMAN	12/21/2021	JP MORGAN SECURITIES INC.	11.000	2,639	1,875	2,639	0	0	0	0	0	0	(764)	(764)	0	0
854502-10-1	STANLEY BLACK AND DECKER ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	7.000	1,268	1,255	1,268	0	0	0	0	0	0	(13)	(13)	6	0
860630-10-2	STIFEL FINANCIAL ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	14.000	965	954	965	0	0	0	0	0	0	(12)	(12)	2	0
86771W-10-5	SUNRUN ORD		06/25/2021	GOLDMAN	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	27.000	1,468	1,159	1,468	0	0	0	0	0	0	(309)	(309)	0	0
871332-10-2	SYLVAMO ORD		10/01/2021	ITG INC	12/21/2021	JP MORGAN SECURITIES INC.	1.182	30	32	30	0	0	0	0	0	0	2	2	0	0
88160R-10-1	TESLA ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	Various	4.000	2,834	3,221	2,834	0	0	0	0	0	0	387	387	0	0
89055F-10-3	TOPBUILD ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	4.000	855	1,049	855	0	0	0	0	0	0	194	194	0	0
90353T-10-0	UBER TECHNOLOGIES ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	51.000	2,345	2,140	2,345	0	0	0	0	0	0	(205)	(205)	0	0
910047-10-9	UNITED AIRLINES HOLDINGS ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	28.000	1,362	1,230	1,362	0	0	0	0	0	0	(132)	(132)	0	0
91680M-10-7	UPSTART HOLDINGS ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	6.000	1,874	897	1,874	0	0	0	0	0	0	(977)	(977)	0	0
92537N-10-8	VERTIV HOLDINGS CL A ORD		06/25/2021	GOLDMAN	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	38.000	1,032	891	1,032	0	0	0	0	0	0	(140)	(140)	0	0
92552V-10-0	VIASAT ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	9.000	485	416	485	0	0	0	0	0	0	(69)	(69)	0	0
926400-10-2	VICTORIA S SECRET ORD		08/03/2021	ITG INC	12/21/2021	JP MORGAN SECURITIES INC.	8.667	120	418	120	0	0	0	0	0	0	299	299	0	0
92766K-10-6	VIRGIN GALACTIC HOLDINGS CL A ORD		06/25/2021	GOLDMAN	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	19.000	1,062	436	1,062	0	0	0	0	0	0	(627)	(627)	0	0
92918V-10-9	VROOM ORD		06/25/2021	GOLDMAN	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	662	356	662	0	0	0	0	0	0	(307)	(307)	0	0
94419L-10-1	WAYFAIR CL A ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	2.000	554	409	554	0	0	0	0	0	0	(145)	(145)	0	0
969457-10-0	WILLIAMS ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	107.000	2,520	2,745	2,520	0	0	0	0	0	0	225	225	132	0
98419M-10-0	XYLEM ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	8.000	814	928	814	0	0	0	0	0	0	114	114	7	0
98585X-10-4	YETI HOLDINGS ORD		06/25/2021	GOLDMAN	12/21/2021	JP MORGAN SECURITIES INC.	12.000	1,105	992	1,105	0	0	0	0	0	0	(113)	(113)	0	0
98980L-10-1	ZOOM VIDEO COMMUNICATIONS CL A ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	5.000	1,300	997	1,300	0	0	0	0	0	0	(303)	(303)	0	0
G0250X-10-7	AMCOR ORD	C	03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	114.000	1,301	1,338	1,301	0	0	0	0	0	0	37	37	40	0
G21810-10-9	CLARIVATE ORD	C	06/25/2021	GOLDMAN	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	56.000	1,511	1,240	1,511	0	0	0	0	0	0	(271)	(271)	0	0
G5494J-10-3	LINDE ORD	C	03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	06/25/2021	GOLDMAN	10.000	2,707	2,851	2,707	0	0	0	0	0	0	144	144	11	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
G77090-10-4	ROYALTY PHARMA CL A ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	44.000	1,921	1,617	1,921	0	0	0	0	0	0	(304)	(304)	15	0
H2906T-10-9	GARMIN ORD	C	03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	9.000	1,148	1,195	1,148	0	0	0	0	0	0	47	47	18	0
L8681T-10-2	SPOTIFY TECHNOLOGY ORD	C	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	3.000	683	714	683	0	0	0	0	0	0	31	31	0	0
M98068-10-5	WIX.COM ORD	C	06/25/2021	GOLDMAN	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	2,425	1,586	2,425	0	0	0	0	0	0	(838)	(838)	0	0
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12.000	1,238	1,154	1,238	0	0	0	0	0	0	(84)	(84)	27	0
V7780T-10-3	ROYAL CARIBBEAN GROUP ORD		06/25/2021	GOLDMAN	12/21/2021	JP MORGAN SECURITIES INC.	17.000	1,517	1,302	1,517	0	0	0	0	0	0	(215)	(215)	0	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								127,553	121,989	127,553	0	0	0	0	0	0	(5,565)	(5,565)	1,896	0
9799998. Total - Common Stocks								127,553	121,989	127,553	0	0	0	0	0	0	(5,565)	(5,565)	1,896	0
9899999. Total - Preferred and Common Stocks								127,553	121,989	127,553	0	0	0	0	0	0	(5,565)	(5,565)	1,896	0
9999999 - Totals								127,553	121,989	127,553	0	0	0	0	0	0	(5,565)	(5,565)	1,896	0

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7699999. Total - Issuer Obligations						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0

1.

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

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Oostburg State Bank	Oostburg, WI		0.000	348	0	133,766	XXX
BNY Mellon	Pittsburgh, PA					(3,398)	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	348	0	130,368	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	348	0	130,368	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	348	0	130,368	XXX

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

1. January	439,761	4. April	254,653	7. July	(16,084)	10. October	506,448
2. February	163,929	5. May	(141,527)	8. August	185,624	11. November	580,230
3. March	546,464	6. June	(481,309)	9. September	689,981	12. December	130,368

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	UNITED STATES TREASURY		12/27/2021	0.000	01/13/2022	989,992	0	3
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						989,992	0	3
0599999. Total - U.S. Government Bonds						989,992	0	3
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						989,992	0	3
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						989,992	0	3
000000-00-0	FIDELITY	SD	12/06/2021	0.000		237,838	0	12
316175-10-8	FIDELITY IMM:GOVT I		12/31/2021	0.010		7,789,155	50	34
8699999. Subtotal - All Other Money Market Mutual Funds						8,026,993	50	46
9999999 - Total Cash Equivalents						9,016,985	50	49

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A $ 989,992	1B $ 0	1C $ 0	1D $ 0	1E $ 0	1F $ 0	1G $ 0
1B	2A $ 0	2B $ 0	2C $ 0				
1C	3A $ 0	3B $ 0	3C $ 0				
1D	4A $ 0	4B $ 0	4C $ 0				
1E	5A $ 0	5B $ 0	5C $ 0				
1F	6 $ 0						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR						
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA						
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA						
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY						
34.	North Carolina NC						
35.	North Dakota ND						
36.	Ohio OH	O		805,451	842,805		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI	B	Property and Casualty			532,109	575,681
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	U.S. Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Subtotal	XXX	XXX	805,451	842,805	532,109	575,681
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0