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HEALTH ANNUAL STATEMENT

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

Vision Service Plan Insurance Company

NAIC Group Code 1189 (Current) 1189 (Prior) NAIC Company Code 39616 Employer's ID Number 06-1227840

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

Country of Domicile United States of America

Licensed as business type: Property/Casualty

Is HMO Federally Qualified? Yes [ ] No [X]

Incorporated/Organized 06/10/1987 Commenced Business 07/01/1987

Statutory Home Office 3400 Morse Crossing (Street and Number), Columbus, OH, US 43219 (City or Town, State, Country and Zip Code)

Main Administrative Office 3333 Quality Drive (Street and Number)
Rancho Cordova, CA, US 95670 (City or Town, State, Country and Zip Code), 916-851-5000 (Area Code) (Telephone Number)

Mail Address 3333 Quality Drive (Street and Number or P.O. Box), Rancho Cordova, CA, US 95670 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3333 Quality Drive (Street and Number)
Rancho Cordova, CA, US 95670 (City or Town, State, Country and Zip Code), 916-851-5000 (Area Code) (Telephone Number)

Internet Website Address www.vsp.com

Statutory Statement Contact Sandy Wick (Name), 916-851-5000 (Area Code) (Telephone Number)
sandy.wick@vsp.com (E-mail Address), 916-463-9040 (FAX Number)

OFFICERS

President Kate Alison Renwick-Espinosa — Secretary Theresa Ann Wilson #
Treasurer Monica Renee Perez

OTHER

DIRECTORS OR TRUSTEES

Thomas Allan Fessler	Bradley Nelson Garber	Michael Joseph Guyette
Kate Alison Renwick-Espinosa	Daniel Joseph Schauer	

State of California
County of Sacramento
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.

Kate Alison Renwick-Espinosa	Monica Renee Perez	Theresa Ann Wilson
President	Treasurer	Secretary

Subscribed and sworn to before me this
21st 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

ROBERT SCHMIDT
COMM. # 2267321
NOTARY PUBLIC-CALIFORNIA
SACRAMENTO COUNTY
My Comm. Expires NOVEMBER 17, 2022
NCC1

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	310,742	0.051	310,742	0	310,742	0.094
1.02 All other governments		0.000			0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	1,000,107	0.165	1,000,107	0	1,000,107	0.302
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed		0.000			0	0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	3,643,839	0.603	3,643,839	0	3,643,839	1.101
1.06 Industrial and miscellaneous	18,641,512	3.083	18,641,512	0	18,641,512	5.633
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	23,596,199	3.902	23,596,199	0	23,596,199	7.131
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)	41,635,361	6.886	41,635,361	0	41,635,361	12.582
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000			0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000			0	0.000
3.04 Parent, subsidiaries and affiliates Other	273,760,952	45.274			0	0.000
3.05 Mutual funds	840,947	0.139	840,947	0	840,947	0.254
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	316,237,260	52.299	42,476,308	0	42,476,308	12.836
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)	102,371,187	16.930	102,371,187		102,371,187	30.936
6.02 Cash equivalents (Schedule E, Part 2)	69,509,963	11.496	69,509,963		69,509,963	21.006
6.03 Short-term investments (Schedule DA)	92,955,580	15.373	92,955,580		92,955,580	28.091
6.04 Total cash, cash equivalents and short-term investments	264,836,730	43.799	264,836,730	0	264,836,730	80.033
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	0	0.000	0		0	0.000
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	604,670,189	100.000	330,909,237	0	330,909,237	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		355,619,567
2.	Cost of bonds and stocks acquired, Part 3, Column 7		19,891,063
3.	Accrual of discount		58,721
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	(2,687,249)	
	4.4. Part 4, Column 11	(166,350)	(2,853,599)
5.	Total gain (loss) on disposals, Part 4, Column 19		5,668
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		32,664,549
7.	Deduct amortization of premium		223,413
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	0	
	9.4. Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		339,833,458
12.	Deduct total nonadmitted amounts		273,760,952
13.	Statement value at end of current period (Line 11 minus Line 12)		66,072,506

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 Governments (Including all obligations guaranteed by governments)	1.	United States	310,742	311,986	312,530	310,000
	2.	Canada				
	3.	Other Countries				
	4.	Totals	310,742	311,986	312,530	310,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	1,000,107	1,005,710	1,002,010	1,000,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals				
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	3,643,839	3,584,886	3,647,563	3,600,000
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	18,641,512	18,247,981	18,663,963	18,621,000
	9.	Canada				
	10.	Other Countries				
	11.	Totals	18,641,512	18,247,981	18,663,963	18,621,000
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	23,596,199	23,150,563	23,626,066	23,531,000
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14.	United States				
	15.	Canada				
	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 Industrial and Miscellaneous (unaffiliated)	20.	United States	41,507,082	41,507,082	23,159,884	
	21.	Canada	33,665	33,665	16,766	
	22.	Other Countries	935,563	935,563	503,142	
	23.	Totals	42,476,309	42,476,309	23,679,793	
Parent, Subsidiaries and Affiliates	24.	Totals	273,760,952	273,760,952	394,597,665	
	25.	Total Common Stocks	316,237,261	316,237,261	418,277,458	
	26.	Total Stocks	316,237,261	316,237,261	418,277,458	
	27.	Total Bonds and Stocks	339,833,459	339,387,824	441,903,524	

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	310,742	0	0	0	0	XXX	310,742	0.2	547,489	0.2	310,742	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	310,742	0	0	0	0	XXX	310,742	0.2	547,489	0.2	310,742	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	1,000,107	0	0	0	0	XXX	1,000,107	0.5	2,000,533	0.9	1,000,107	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	1,000,107	0	0	0	0	XXX	1,000,107	0.5	2,000,533	0.9	1,000,107	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1						XXX	0	0.0	0	0.0		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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	0	3,643,839	0	0	0	XXX	3,643,839	2.0	5,999,787	2.7	3,643,839	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	0	3,643,839	0	0	0	XXX	3,643,839	2.0	5,999,787	2.7	3,643,839	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	38,457,376	11,866,822	0	0	0	XXX	50,324,198	27.3	44,893,717	20.5	40,325,198	9,999,000
6.2 NAIC 2	128,763,620	0	0	0	0	XXX	128,763,620	70.0	165,753,501	75.6	20,280,840	108,482,780
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	167,220,995	11,866,822	0	0	0	XXX	179,087,817	97.3	210,647,218	96.1	60,606,038	118,481,780
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) 39,768,224	15,510,661	0	0	0	0	55,278,885	30.0	XXX	XXX	45,279,885	9,999,000
11.2 NAIC 2	(d) 128,763,620	0	0	0	0	0	128,763,620	70.0	XXX	XXX	20,280,840	108,482,780
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	168,531,843	15,510,661	0	0	0	0	(b) 184,042,504	100.0	XXX	XXX	65,560,725	118,481,780
11.8 Line 11.7 as a % of Col. 7	91.6	8.4	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	35.6	64.4
12. Total Bonds Prior Year												
12.1 NAIC 1	47,640,201	5,801,325	0	0	0	0	XXX	XXX	53,441,525	24.4	46,572,537	6,868,988
12.2 NAIC 2	165,753,501	0	0	0	0	0	XXX	XXX	165,753,501	75.6	27,575,133	138,178,368
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	213,393,701	5,801,325	0	0	0	0	XXX	XXX	(b) 219,195,026	100.0	74,147,670	145,047,356
12.8 Line 12.7 as a % of Col. 9	97.4	2.6	0.0	0.0	0.0	0.0	XXX	XXX	100.0	XXX	33.8	66.2
13. Total Publicly Traded Bonds												
13.1 NAIC 1	29,769,224	15,510,661	0	0	0	0	45,279,885	24.6	46,572,537	21.2	45,279,885	XXX
13.2 NAIC 2	20,280,840	0	0	0	0	0	20,280,840	11.0	27,575,133	12.6	20,280,840	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	50,050,064	15,510,661	0	0	0	0	65,560,725	35.6	74,147,670	33.8	65,560,725	XXX
13.8 Line 13.7 as a % of Col. 7	76.3	23.7	0.0	0.0	0.0	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	27.2	8.4	0.0	0.0	0.0	0.0	35.6	XXX	XXX	XXX	35.6	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	9,999,000	0	0	0	0	0	9,999,000	5.4	6,868,988	3.1	XXX	9,999,000
14.2 NAIC 2	108,482,780	0	0	0	0	0	108,482,780	58.9	138,178,368	63.0	XXX	108,482,780
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	118,481,780	0	0	0	0	0	118,481,780	64.4	145,047,356	66.2	XXX	118,481,780
14.8 Line 14.7 as a % of Col. 7	100.0	0.0	0.0	0.0	0.0	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	64.4	0.0	0.0	0.0	0.0	0.0	64.4	XXX	XXX	XXX	XXX	64.4

(a) Includes $ 118,481,780 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 9,999,000 current year of bonds with Z designations and $ .... 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 $ 32,211,272 ; NAIC 2 $ 128,235,034 ; 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	310,742	0	0	0	0	XXX	310,742	0.2	547,489	0.2	310,742	0
1.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		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	310,742	0	0	0	0	XXX	310,742	0.2	547,489	0.2	310,742	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	1,000,107	0	0	0	0	XXX	1,000,107	0.5	2,000,533	0.9	1,000,107	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	1,000,107	0	0	0	0	XXX	1,000,107	0.5	2,000,533	0.9	1,000,107	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations						XXX	0	0.0	0	0.0		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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	0	3,643,839	0	0	0	XXX	3,643,839	2.0	5,999,787	2.7	3,643,839	0
5.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
5.05 Totals	0	3,643,839	0	0	0	XXX	3,643,839	2.0	5,999,787	2.7	3,643,839	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	167,220,995	11,866,822	0	0	0	XXX	179,087,817	97.3	210,647,218	96.1	60,606,038	118,481,780
6.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
6.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
6.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
6.05 Totals	167,220,995	11,866,822	0	0	0	XXX	179,087,817	97.3	210,647,218	96.1	60,606,038	118,481,780
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	168,531,843	15,510,661	0	0	0	XXX	184,042,504	100.0	XXX	XXX	65,560,725	118,481,780
11.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
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	168,531,843	15,510,661	0	0	0	0	184,042,504	100.0	XXX	XXX	65,560,725	118,481,780
11.09 Line 11.08 as a % of Col. 7	91.6	8.4	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	35.6	64.4
12. Total Bonds Prior Year												
12.01 Issuer Obligations	213,393,701	5,801,325	0	0	0	XXX	XXX	XXX	219,195,026	100.0	74,147,670	145,047,356
12.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
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	213,393,701	5,801,325	0	0	0	0	XXX	XXX	219,195,026	100.0	74,147,670	145,047,356
12.09 Line 12.08 as a % of Col. 9	97.4	2.6	0.0	0.0	0.0	0.0	XXX	XXX	100.0	XXX	33.8	66.2
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	50,050,064	15,510,661	0	0	0	XXX	65,560,725	35.6	74,147,670	33.8	65,560,725	XXX
13.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
13.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
13.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	0	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	50,050,064	15,510,661	0	0	0	0	65,560,725	35.6	74,147,670	33.8	65,560,725	XXX
13.09 Line 13.08 as a % of Col. 7	76.3	23.7	0.0	0.0	0.0	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	27.2	8.4	0.0	0.0	0.0	0.0	35.6	XXX	XXX	XXX	35.6	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	118,481,780	0	0	0	0	XXX	118,481,780	64.4	145,047,356	66.2	XXX	118,481,780
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	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
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	118,481,780	0	0	0	0	0	118,481,780	64.4	145,047,356	66.2	XXX	118,481,780
14.09 Line 14.08 as a % of Col. 7	100.0	0.0	0.0	0.0	0.0	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	64.4	0.0	0.0	0.0	0.0	0.0	64.4	XXX	XXX	XXX	XXX	64.4

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Vision Service Plan Insurance Company

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	67,559,594	67,559,594	0	0	0
2. Cost of short-term investments acquired	261,654,988	261,654,988	0	0	0
3. Accrual of discount	184,130	184,130	0	0	0
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	235,539,000	235,539,000	0	0	0
7. Deduct amortization of premium	904,132	904,132	0	0	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)	92,955,580	92,955,580	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	92,955,580	92,955,580	0	0	0

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	158,765,155	114,602,808	40,654,612	3,507,734
2. Cost of cash equivalents acquired	1,189,891,084	535,015,730	372,540,422	282,334,931
3. Accrual of discount	112,532	112,532	0	0
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	5	0	5	0
6. Deduct consideration received on disposals	1,279,149,467	582,131,000	411,517,525	285,500,942
7. Deduct amortization of premium	109,345	109,345	0	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)	69,509,963	67,490,726	1,677,515	341,723
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	69,509,963	67,490,726	1,677,515	341,723

(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 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

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
912828-XR-6	UNITED STATES TREASURY	SD			1.A	312,530	100.6406	311,986	310,000	310,742	0	(1,799)	0	0	1.750	1.167	MN	477	5,425	12/22/2020	05/31/2022
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						312,530	XXX	311,986	310,000	310,742	0	(1,799)	0	0	XXX	XXX	XXX	477	5,425	XXX	XXX
0599999. Total - U.S. Government Bonds						312,530	XXX	311,986	310,000	310,742	0	(1,799)	0	0	XXX	XXX	XXX	477	5,425	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
13063D-AD-0	CALIFORNIA ST				1.C FE	1,002,010	100.5710	1,005,710	1,000,000	1,000,107	0	(426)	0	0	2.367	2.323	AO	5,918	23,670	05/04/2017	04/01/2022
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						1,002,010	XXX	1,005,710	1,000,000	1,000,107	0	(426)	0	0	XXX	XXX	XXX	5,918	23,670	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						1,002,010	XXX	1,005,710	1,000,000	1,000,107	0	(426)	0	0	XXX	XXX	XXX	5,918	23,670	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
3130A8-ZQ-9	FEDERAL HOME LOAN BANKS	SD			1.A	1,147,563	102.2114	1,124,325	1,100,000	1,143,839	0	(3,724)	0	0	1.750	0.656	MS	5,828	9,625	09/07/2021	09/12/2025
3133EM-H2-1	FEDERAL FARM CREDIT BANKS FUNDING CORP	SD		2	1.A	1,500,000	98.2182	1,473,273	1,500,000	1,500,000	0	0	0	0	0.900	0.900	JD	600	6,750	06/09/2021	06/15/2026
3134GX-GP-3	FEDERAL HOME LOAN MORTGAGE CORP			2	1.A	500,000	98.5376	492,688	500,000	500,000	0	0	0	0	0.400	0.400	JD	83	2,000	12/09/2020	09/16/2024
3136G4-6V-0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	SD		2	1.A	500,000	98.9199	494,600	500,000	500,000	0	0	0	0	0.310	0.310	JJ	667	1,163	10/22/2020	01/26/2024
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						3,647,563	XXX	3,584,886	3,600,000	3,643,839	0	(3,724)	0	0	XXX	XXX	XXX	7,179	19,538	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						3,647,563	XXX	3,584,886	3,600,000	3,643,839	0	(3,724)	0	0	XXX	XXX	XXX	7,179	19,538	XXX	XXX
06048W-K4-1	BANK OF AMERICA CORP			2	1.F FE	4,383,316	95.0711	4,174,572	4,391,000	4,391,341	0	8,025	0	0	0.650	0.839	FMAN	2,854	28,542	01/08/2021	11/25/2025
06048W-K6-6	BANK OF AMERICA CORP			2	1.F FE	4,987,500	94.9253	4,746,265	5,000,000	4,997,033	0	9,533	0	0	0.650	0.853	MJSD	722	32,500	01/19/2021	12/23/2025
06406R-AC-1	BANK OF NEW YORK MELLON CORP			2,5	1.F FE	5,340,660	100.6996	5,236,379	5,200,000	5,246,103	0	(94,557)	0	0	2.661	0.280	MN	17,297	138,372	03/24/2021	05/16/2023
166764-AT-7	CHEVRON CORP			1,2	1.D FE	1,000,000	100.1254	1,001,254	1,000,000	1,000,000	0	0	0	0	2.411	2.411	MS	7,903	24,110	02/27/2017	03/03/2022
46625H-RL-6	JPMORGAN CHASE & CO			2	1.F FE	2,435,763	102.3075	2,557,688	2,500,000	2,478,448	0	15,038	0	0	2.700	3.345	MN	8,063	67,500	01/25/2019	05/18/2023
68389X-BB-0	ORACLE CORP			1,2	2.A FE	516,725	100.3440	531,823	530,000	528,586	0	3,745	0	0	2.500	3.232	MN	1,693	13,250	09/19/2018	05/15/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						18,663,963	XXX	18,247,981	18,621,000	18,641,512	0	(58,216)	0	0	XXX	XXX	XXX	38,531	304,274	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						18,663,963	XXX	18,247,981	18,621,000	18,641,512	0	(58,216)	0	0	XXX	XXX	XXX	38,531	304,274	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						23,626,066	XXX	23,150,563	23,531,000	23,596,199	0	(64,165)	0	0	XXX	XXX	XXX	52,105	352,906	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
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						23,626,066	XXX	23,150,563	23,531,000	23,596,199	0	(64,165)	0	0	XXX	XXX	XXX	52,105	352,906	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ..$ 3,954,580	1B ..$ 0	1C ..$ 1,000,107	1D ..$ 1,000,000	1E ..$ 0	1F ..$ 17,112,926	1G ..$ 0
1B	2A ..$ 528,586	2B ..$ 0	2C ..$ 0				
1C	3A ..$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ..$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ..$ 0	5B ..$ 0	5C ..$ 0				
1F	6 ......$ 0						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	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 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
00081T-10-8	ACCO BRANDS ORD			2,227.000	18,395	8.260	18,395	18,707	0	312	0	(312)	0	(312)	0	06/23/2021	
001055-10-2	AFLAC ORD			473.000	27,618	58.390	27,618	16,659	0	624	0	6,584	0	6,584	0	04/06/2020	
00206R-10-2	AT&T ORD			6,480.000	159,408	24.600	159,408	192,552	0	13,595	0	(26,957)	0	(26,957)	0	04/06/2020	
002824-10-0	ABBOTT LABORATORIES ORD			1,291.000	181,695	140.740	181,695	70,479	0	2,324	0	40,344	0	40,344	0	05/15/2020	
00287Y-10-9	ABBVIE ORD			1,489.000	201,611	135.400	201,611	118,252	0	7,743	0	42,064	0	42,064	0	04/06/2020	
003654-10-0	ABIOMED ORD			73.000	26,219	359.170	26,219	10,969	0	0	0	2,553	0	2,553	0	04/06/2020	
003881-30-7	ACACIA RESEARCH ORD			4,614.000	23,670	5.130	23,670	14,765	0	0	0	5,491	0	5,491	0	10/19/2020	
00507V-10-9	ACTIVISION BLIZZARD ORD			615.000	40,916	66.530	40,916	37,272	0	289	0	(16,187)	0	(16,187)	0	05/15/2020	
00508Y-10-2	ACUITY BRANDS ORD			507.000	107,342	211.720	107,342	68,364	0	264	0	45,949	0	45,949	0	07/29/2019	
00724F-10-1	ADOBE ORD			422.000	239,299	567.060	239,299	126,971	0	0	0	28,249	0	28,249	0	04/06/2020	
00751Y-10-6	ADVANCE AUTO PARTS ORD			113.000	27,106	239.880	27,106	17,743	113	283	0	9,308	0	9,308	0	02/07/2020	
007903-10-7	ADVANCED MICRO DEVICES ORD			936.000	134,690	143.900	134,690	44,479	0	0	0	48,850	0	48,850	0	04/06/2020	
00846U-10-1	AGILENT TECHNOLOGIES ORD			334.000	53,323	159.650	53,323	24,836	0	259	0	13,747	0	13,747	0	04/06/2020	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			155.000	47,160	304.260	47,160	30,048	233	905	0	4,811	0	4,811	0	04/06/2020	
012348-10-8	ALBANY INTERNATIONAL CL A ORD			513.000	45,375	88.450	45,375	34,523	108	410	0	7,710	0	7,710	0	03/05/2020	
012653-10-1	ALBEMARLE ORD			549.000	128,340	233.770	128,340	47,371	214	854	0	47,351	0	47,351	0	07/29/2019	
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD			471.000	105,014	222.960	105,014	67,923	542	2,082	0	21,073	0	21,073	0	07/29/2019	
016255-10-1	ALIGN TECHNOLOGY ORD			89.000	58,489	657.180	58,489	15,730	0	0	0	10,929	0	10,929	0	04/06/2020	
017175-10-0	ALLEGHANY ORD			26.000	17,357	667.590	17,357	14,021	0	0	0	1,661	0	1,661	0	04/06/2020	
01741R-10-2	ALLEGHENY TECHNOLOGIES ORD			2,182.000	34,759	15.930	34,759	35,729	0	0	0	(1,833)	0	(1,833)	0	01/20/2017	
020002-10-1	ALLSTATE ORD			292.000	34,354	117.650	34,354	27,308	237	867	0	2,254	0	2,254	0	04/06/2020	
02043Q-10-7	ALNYLAM PHARMACEUTICALS ORD			129.000	21,876	169.580	21,876	14,466	0	0	0	5,110	0	5,110	0	04/06/2020	
02079K-10-7	ALPHABET CL C ORD			266.000	769,695	2,893.590	769,695	311,766	0	0	0	303,695	0	303,695	0	04/06/2020	
02079K-30-5	ALPHABET CL A ORD			253.000	732,951	2,897.040	732,951	282,350	0	0	0	289,533	0	289,533	0	05/15/2020	
02156K-10-3	ALTICE USA CL A ORD			472.000	7,637	16.180	7,637	10,950	0	0	0	(10,238)	0	(10,238)	0	04/06/2020	
02209S-10-3	ALTRIA GROUP ORD			1,670.000	79,141	47.390	79,141	62,258	1,503	5,812	0	10,671	0	10,671	0	04/06/2020	
02215L-20-9	ALTUS MIDSTREAM CL A ORD			273.000	16,738	61.310	16,738	18,870	0	819	0	(2,132)	0	(2,132)	0	06/23/2021	
023135-10-6	AMAZON COM ORD			363.000	1,210,365	3,334.340	1,210,365	718,277	0	0	0	28,100	0	28,100	0	09/15/2020	
023139-88-4	AMBAC FINANCIAL GROUP ORD			923.000	14,814	16.050	14,814	11,621	0	0	0	618	0	618	0	04/06/2020	
023608-10-2	AMEREN ORD			150.000	13,352	89.010	13,352	11,144	0	330	0	1,643	0	1,643	0	04/06/2020	
02376R-10-2	AMERICAN AIRLINES GROUP ORD			1,280.000	22,989	17.960	22,989	19,200	0	0	0	3,789	0	3,789	0	01/11/2021	
024835-10-0	AMERICAN CAMPUS COMM REIT ORD			399.000	22,859	57.290	22,859	11,128	0	750	0	5,793	0	5,793	0	04/06/2020	
025537-10-1	AMERICAN ELECTRIC POWER ORD			507.000	45,118	88.990	45,118	39,845	0	1,521	0	2,890	0	2,890	0	04/06/2020	
025816-10-9	AMERICAN EXPRESS ORD			490.000	80,164	163.600	80,164	56,947	0	843	0	20,918	0	20,918	0	01/10/2020	
02665T-30-6	AMERICAN HOMES 4 RENT CL A REIT ORD			501.000	21,849	43.610	21,849	11,147	0	225	0	6,819	0	6,819	0	04/06/2020	
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD			1,689.000	96,037	56.860	96,037	67,924	0	2,162	0	32,091	0	32,091	0	03/09/2020	
03027X-10-0	AMERICAN TOWER REIT			409.000	119,633	292.500	119,633	96,189	569	2,057	0	27,828	0	27,828	0	04/06/2020	
030420-10-3	AMERICAN WATER WORKS ORD			133.000	25,118	188.860	25,118	16,162	0	314	0	4,707	0	4,707	0	04/06/2020	
03073E-10-5	AMERISOURCEBERGEN ORD			127.000	16,877	132.890	16,877	10,959	0	226	0	4,462	0	4,462	0	04/06/2020	
031100-10-0	AMETEK ORD			145.000	21,321	147.040	21,321	10,937	0	116	0	3,785	0	3,785	0	04/06/2020	
031162-10-0	AMGEN ORD			524.000	117,884	224.970	117,884	110,207	0	3,689	0	(2,594)	0	(2,594)	0	04/06/2020	
032095-10-1	AMPHENOL CL A ORD			672.000	58,773	87.460	58,773	25,314	134	390	0	14,834	0	14,834	0	04/06/2020	
032654-10-5	ANALOG DEVICES ORD			305.000	53,610	175.770	53,610	29,219	0	842	0	8,552	0	8,552	0	04/06/2020	
03662Q-10-5	ANSYS ORD			69.000	27,677	401.120	27,677	16,730	0	0	0	2,575	0	2,575	0	04/06/2020	
036752-10-3	ANTHEM ORD			195.000	90,390	463.540	90,390	52,764	0	881	0	27,778	0	27,778	0	04/06/2020	
03762U-10-5	APOLLO COMM REAL EST FIN REIT ORD			1,325.000	17,437	13.160	17,437	21,637	464	928	0	(4,200)	0	(4,200)	0	06/23/2021	
037833-10-0	APPLE ORD			14,052.000	2,495,214	177.570	2,495,214	884,923	0	12,155	0	630,654	0	630,654	0	04/07/2020	
038222-10-5	APPLIED MATERIAL ORD			1,564.000	246,111	157.360	246,111	61,822	0	1,470	0	111,138	0	111,138	0	07/29/2019	
039483-10-2	ARCHER DANIELS MIDLAND ORD			504.000	34,065	67.590	34,065	20,887	0	746	0	8,659	0	8,659	0	12/12/2019	
03990B-10-1	ARES MANAGEMENT CL A ORD			348.000	28,146	80.880	28,146	13,715	0	654	0	11,801	0	11,801	0	07/10/2020	
040413-10-6	ARISTA NETWORKS ORD			280.000	40,250	143.750	40,250	14,532	0	0	0	19,910	0	19,910	0	04/06/2020	
042735-10-0	ARROW ELECTRONICS ORD			204.000	27,391	134.270	27,391	11,328	0	0	0	7,542	0	7,542	0	04/06/2020	
042744-10-2	ARROW FINANCIAL ORD			456.000	16,065	35.230	16,065	11,425	0	464	0	2,823	0	2,823	0	04/06/2020	
049560-10-5	ATMOS ENERGY ORD			774.000	81,092	104.770	81,092	83,943	0	1,978	0	7,229	0	7,229	0	07/29/2019	

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 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
052769-10-6	AUTODESK ORD			187.000	52,583	281.190	52,583	28,484	0	0	0	(4,516)	0	(4,516)	0	04/06/2020	
053015-10-3	AUTOMATIC DATA PROCESSING ORD			433.000	106,769	246.580	106,769	60,468	450	1,611	0	30,475	0	30,475	0	04/06/2020	
053332-10-2	AUTOZONE ORD			19.000	39,831	2,096.390	39,831	16,627	0	0	0	17,308	0	17,308	0	04/06/2020	
05338G-10-6	AVALARA ORD			98.000	12,653	129.110	12,653	14,857	0	0	0	(3,506)	0	(3,506)	0	11/13/2020	
053484-10-1	AVALONBAY COMMUNITIES REIT ORD			131.000	33,089	252.590	33,089	28,419	208	833	0	12,073	0	12,073	0	01/23/2020	
053611-10-9	AVERY DENNISON ORD			110.000	23,823	216.570	23,823	11,046	0	293	0	6,761	0	6,761	0	04/06/2020	
05379B-10-7	AVISTA ORD			576.000	24,474	42.490	24,474	22,596	0	243	0	1,878	0	1,878	0	09/21/2021	
05464C-10-1	AXON ENTERPRISE ORD			106.000	16,642	157.000	16,642	19,296	0	0	0	(2,654)	0	(2,654)	0	07/26/2021	
055645-30-3	BRT APARTMENTS ORD			1,139.000	27,325	23.990	27,325	10,410	262	1,014	0	10,012	0	10,012	0	04/06/2020	
05605H-10-0	BWX TECHNOLOGIES ORD			291.000	13,933	47.880	13,933	15,415	0	208	0	(3,375)	0	(3,375)	0	07/26/2021	
05722G-10-0	BAKER HUGHES CL A ORD			994.000	23,916	24.060	23,916	11,680	0	716	0	3,191	0	3,191	0	04/06/2020	
058498-10-6	BALL ORD			254.000	24,453	96.270	24,453	16,667	0	178	0	785	0	785	0	04/06/2020	
060505-10-4	BANK OF AMERICA ORD			6,346.000	282,334	44.490	282,334	135,741	0	4,950	0	89,986	0	89,986	0	04/06/2020	
062540-10-9	BANK OF HAWAII ORD			659.000	55,198	83.760	55,198	42,112	0	1,806	0	4,705	0	4,705	0	11/25/2019	
064058-10-0	BANK OF NEW YORK MELLON ORD			495.000	28,750	58.080	28,750	17,444	0	644	0	7,742	0	7,742	0	04/06/2020	
070830-10-4	BATH AND BODY WORKS ORD			1,150.000	80,259	69.790	80,259	10,093	0	345	0	70,165	0	70,165	0	05/15/2020	
071813-10-9	BAXTER INTERNATIONAL ORD			468.000	40,173	85.840	40,173	39,747	131	491	0	2,621	0	2,621	0	04/06/2020	
075887-10-9	BECTON DICKINSON ORD			253.000	63,624	251.480	63,624	54,384	0	850	0	319	0	319	0	04/06/2020	
084423-10-2	WR BERKLEY ORD			209.000	17,220	82.390	17,220	11,230	0	420	0	3,338	0	3,338	0	04/06/2020	
084670-70-2	BERKSHIRE HATHAWAY CL B ORD			1,620.000	484,380	299.000	484,380	303,830	0	0	0	108,751	0	108,751	0	04/06/2020	
086516-10-1	BEST BUY ORD			193.000	19,609	101.600	19,609	11,609	135	511	0	349	0	349	0	04/06/2020	
08862E-10-9	BEYOND MEAT ORD			305.000	19,874	65.160	19,874	21,420	0	0	0	(1,546)	0	(1,546)	0	12/21/2021	
090043-10-0	BILL COM HOLDINGS ORD			93.000	23,171	249.150	23,171	17,667	0	0	0	5,504	0	5,504	0	06/23/2021	
090572-20-7	BIO RAD LABORATORIES CL A ORD			34.000	25,689	755.570	25,689	12,964	0	0	0	5,869	0	5,869	0	04/06/2020	
09061G-10-1	BIOMARIN PHARMACEUTICAL ORD			158.000	13,959	88.350	13,959	13,112	0	0	0	104	0	104	0	10/11/2019	
09062X-10-3	BIOGEN ORD			143.000	34,309	239.920	34,309	44,529	0	0	0	(706)	0	(706)	0	04/06/2020	
09073M-10-4	BIO TECHNE ORD			55.000	28,454	517.340	28,454	10,700	0	70	0	10,988	0	10,988	0	04/06/2020	
09215C-10-5	BLACK KNIGHT ORD			230.000	19,065	82.890	19,065	14,583	0	0	0	(1,256)	0	(1,256)	0	07/29/2019	
09247X-10-1	BLACKROCK ORD			75.000	68,667	915.560	68,667	33,714	0	1,239	0	14,552	0	14,552	0	04/06/2020	
09260D-10-7	BLACKSTONE ORD			226.000	29,242	129.390	29,242	25,604	0	405	0	3,639	0	3,639	0	07/26/2021	
097023-10-5	BOEING ORD			486.000	97,842	201.320	97,842	72,302	0	0	0	(6,192)	0	(6,192)	0	04/06/2020	
09857L-10-8	BOOKING HOLDINGS ORD			37.000	88,772	2,399.230	88,772	60,311	0	0	0	6,363	0	6,363	0	04/06/2020	
099502-10-6	BOOZ ALLEN HAMILTON HOLDING CL A ORD			190.000	16,110	84.790	16,110	14,049	0	281	0	(454)	0	(454)	0	04/06/2020	
099724-10-6	BORGWARNER ORD			1,342.000	60,484	45.070	60,484	52,392	0	913	0	8,629	0	8,629	0	09/27/2019	
100557-10-7	BOSTON BEER CL A ORD			28.000	14,143	505.100	14,143	20,345	0	0	0	(6,203)	0	(6,203)	0	07/26/2021	
101137-10-7	BOSTON SCIENTIFIC ORD			1,272.000	54,035	42.480	54,035	41,823	0	0	0	8,306	0	8,306	0	04/06/2020	
103304-10-1	BOYD GAMING ORD			902.000	59,144	65.570	59,144	12,190	0	0	0	20,430	0	20,430	0	04/07/2020	
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD			113.000	14,224	125.880	14,224	11,018	0	0	0	(5,323)	0	(5,323)	0	04/06/2020	
110122-10-8	BRISTOL MYERS SQUIBB ORD			1,973.000	123,017	62.350	123,017	114,178	0	3,867	0	631	0	631	0	04/06/2020	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD			112.000	20,476	182.820	20,476	11,044	72	265	0	3,317	0	3,317	0	04/06/2020	
11135F-10-1	BROADCOM ORD			308.000	204,946	665.410	204,946	77,752	0	4,589	0	70,088	0	70,088	0	04/06/2020	
11284V-10-5	BROOKFIELD RENEWABLE CL A ORD			493.000	18,157	36.830	18,157	12,113	0	509	0	(10,570)	0	(10,570)	0	05/15/2020	
114340-10-2	AZENTA ORD			1,099.000	113,318	103.110	113,318	27,770	0	440	0	38,751	0	38,751	0	11/25/2019	
115236-10-1	BROWN & BROWN ORD			389.000	27,339	70.280	27,339	13,992	0	148	0	8,896	0	8,896	0	04/06/2020	
115637-20-9	BROWN FORMAN CL B ORD			270.000	19,672	72.860	19,672	21,487	0	515	0	(1,774)	0	(1,774)	0	11/13/2020	
12514G-10-8	CDW ORD			305.000	62,458	204.780	62,458	38,368	0	519	0	22,262	0	22,262	0	11/25/2019	
12541W-20-9	CH ROBINSON WORLDWIDE ORD			105.000	11,301	107.630	11,301	8,550	58	214	0	1,445	0	1,445	0	02/07/2020	
125523-10-0	CIGNA ORD			282.000	64,756	229.630	64,756	48,924	0	1,128	0	6,049	0	6,049	0	04/06/2020	
12572Q-10-5	CME GROUP CL A ORD			295.000	67,396	228.460	67,396	53,260	959	1,800	0	13,691	0	13,691	0	04/06/2020	
126408-10-3	CSX ORD			4,551.000	171,118	37.600	171,118	67,123	0	1,699	0	33,450	0	33,450	0	07/29/2019	
126650-10-0	CVS HEALTH ORD			1,141.000	117,706	103.160	117,706	64,147	0	2,282	0	39,775	0	39,775	0	04/06/2020	
12685J-10-5	CABLE ONE ORD			7.000	12,344	1,763.450	12,344	11,523	0	74	0	(3,250)	0	(3,250)	0	04/06/2020	
127190-30-4	CACI INTERNATIONAL CL A ORD			51.000	13,730	269.210	13,730	11,240	0	0	0	1,014	0	1,014	0	04/06/2020	
127387-10-8	CADENCE DESIGN SYSTEMS ORD			233.000	43,420	186.350	43,420	16,175	0	0	0	11,631	0	11,631	0	04/06/2020	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12769G-10-0	CAESARS ENTERTAINMENT ORD			350.000	32,764	93.610	32,764	13,384	0	0	0	6,745	0	6,745	0	05/15/2020	
134429-10-9	CAMPBELL SOUP ORD			209.000	9,083	43.460	9,083	9,950	0	309	0	(1,022)	0	(1,022)	0	04/06/2020	
139674-10-5	CAPITAL CITY BANK ORD			570.000	15,048	26.400	15,048	10,984	0	353	0	1,037	0	1,037	0	04/06/2020	
14040H-10-5	CAPITAL ONE FINANCIAL ORD			359.000	52,087	145.090	52,087	17,742	0	933	0	16,600	0	16,600	0	04/06/2020	
14057J-10-1	CAPITOL FEDERAL FINANCIAL ORD			1,964.000	22,252	11.330	22,252	22,036	0	766	0	216	0	216	0	07/26/2021	
14149Y-10-8	CARDINAL HEALTH ORD			303.000	15,601	51.490	15,601	14,953	149	592	0	(627)	0	(627)	0	04/06/2020	
14161W-10-5	CARDLYTICS ORD			220.000	14,540	66.090	14,540	19,642	0	0	0	(5,102)	0	(5,102)	0	09/21/2021	
143658-30-0	CARNIVAL ORD			1,095.000	22,031	20.120	22,031	13,047	0	0	0	(1,686)	0	(1,686)	0	04/07/2020	
14448C-10-4	CARRIER GLOBAL ORD			560.000	30,374	54.240	30,374	9,980	84	269	0	9,251	0	9,251	0	03/13/2020	
146869-10-2	CARVANA CL A ORD			212.000	49,139	231.790	49,139	12,913	0	0	0	(1,643)	0	(1,643)	0	04/07/2020	
148806-10-2	CATALENT ORD			211.000	27,014	128.030	27,014	11,054	0	0	0	5,056	0	5,056	0	04/06/2020	
149123-10-1	CATERPILLAR ORD			407.000	84,143	206.740	84,143	49,015	0	1,742	0	10,061	0	10,061	0	04/06/2020	
15135B-10-1	CENTENE ORD			482.000	39,717	82.400	39,717	28,978	0	0	0	10,782	0	10,782	0	04/06/2020	
156782-10-4	CERNER ORD			244.000	22,660	92.870	22,660	15,606	66	215	0	3,511	0	3,511	0	04/06/2020	
15961R-10-5	CHARGEPOINT HOLDINGS, INC.			861.000	16,402	19.050	16,402	20,001	0	0	0	(3,599)	0	(3,599)	0	07/26/2021	
159864-10-7	CHRLS RIVER LABS ORD			335.000	126,221	376.780	126,221	46,642	0	0	0	42,518	0	42,518	0	07/29/2019	
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD			91.000	59,329	651.970	59,329	38,948	0	0	0	(872)	0	(872)	0	05/15/2020	
163072-10-1	CHEESECAKE FACTORY ORD			1,735.000	67,925	39.150	67,925	59,415	0	0	0	3,626	0	3,626	0	03/18/2020	
166764-10-0	CHEVRON ORD			1,570.000	184,240	117.350	184,240	158,095	0	8,337	0	51,653	0	51,653	0	04/06/2020	
169656-10-5	CHIPOTLE MEXICAN GRILL ORD			24.000	41,958	1,748.250	41,958	16,560	0	0	0	8,677	0	8,677	0	04/06/2020	
171340-10-2	CHURCH AND DWIGHT ORD			277.000	28,393	102.500	28,393	19,926	0	249	0	4,481	0	4,481	0	06/23/2021	
171779-30-9	CIENA ORD			256.000	19,704	76.970	19,704	11,528	0	0	0	6,175	0	6,175	0	04/06/2020	
172062-10-1	CINCINNATI FINANCIAL ORD			145.000	16,520	113.930	16,520	11,224	91	361	0	3,851	0	3,851	0	04/06/2020	
17275R-10-2	CISCO SYSTEMS ORD			3,726.000	236,117	63.370	236,117	152,955	0	5,477	0	69,378	0	69,378	0	04/06/2020	
172908-10-5	CINTAS ORD			86.000	38,113	443.170	38,113	15,436	0	292	0	7,715	0	7,715	0	04/06/2020	
172967-42-4	CITIGROUP ORD			1,712.000	103,388	60.390	103,388	76,865	0	3,492	0	(2,174)	0	(2,174)	0	04/06/2020	
174610-10-5	CITIZENS FINANCIAL GROUP ORD			610.000	28,823	47.250	28,823	11,462	0	952	0	7,009	0	7,009	0	04/06/2020	
18539C-20-4	CLEARWAY ENERGY CL C ORD			588.000	21,186	36.030	21,186	11,972	0	781	0	2,411	0	2,411	0	05/15/2020	
189054-10-9	CLOROX ORD			89.000	15,518	174.360	15,518	16,143	0	404	0	(2,453)	0	(2,453)	0	04/06/2020	
18915M-10-7	CLOUDFLARE CL A ORD			417.000	54,836	131.500	54,836	15,083	0	0	0	23,148	0	23,148	0	09/15/2020	
191216-10-0	COCA-COLA ORD			3,506.000	207,590	59.210	207,590	163,625	0	5,890	0	15,321	0	15,321	0	04/06/2020	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			566.000	50,216	88.720	50,216	33,520	0	543	0	3,832	0	3,832	0	04/06/2020	
194162-10-3	COLGATE PALMOLIVE ORD			664.000	56,666	85.340	56,666	45,305	0	1,189	0	(113)	0	(113)	0	04/06/2020	
20030N-10-1	COMCAST CL A ORD			4,143.000	208,517	50.330	208,517	142,283	0	4,060	0	(8,576)	0	(8,576)	0	04/06/2020	
205887-10-2	CONAGRA BRANDS ORD			461.000	15,743	34.150	15,743	14,429	0	542	0	(973)	0	(973)	0	04/06/2020	
20825C-10-4	CONOCOPHILLIPS ORD			1,451.000	104,733	72.180	104,733	50,586	290	2,539	0	48,942	0	48,942	0	12/09/2020	
21036P-10-8	CONSTELLATION BRANDS CL A ORD			117.000	29,363	250.970	29,363	16,644	0	355	0	3,735	0	3,735	0	04/06/2020	
216648-40-2	COOPER ORD			50.000	20,947	418.940	20,947	14,834	0	3	0	2,781	0	2,781	0	04/06/2020	
217204-10-6	COPART ORD			225.000	34,115	151.620	34,115	14,713	0	0	0	5,483	0	5,483	0	04/06/2020	
219350-10-5	CORNING ORD			787.000	29,300	37.230	29,300	15,512	0	756	0	968	0	968	0	04/06/2020	
22052L-10-4	CORTEVA ORD			652.000	30,827	47.280	30,827	15,818	0	352	0	5,581	0	5,581	0	04/06/2020	
22160K-10-5	COSTCO WHOLESALE ORD			371.000	210,617	567.700	210,617	107,400	0	1,139	0	70,831	0	70,831	0	04/06/2020	
22160N-10-9	COSTAR GROUP ORD			270.000	21,338	79.030	21,338	22,761	0	0	0	(3,617)	0	(3,617)	0	09/15/2020	
22266L-10-6	COUPA SOFTWARE ORD			119.000	18,808	158.050	18,808	17,473	0	0	0	(14,925)	0	(14,925)	0	12/21/2021	
22788C-10-5	CROWDSTRIKE HOLDINGS CL A ORD			187.000	38,288	204.750	38,288	25,279	0	0	0	(1,266)	0	(1,266)	0	12/21/2021	
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT ORD			397.000	82,870	208.740	82,870	59,054	0	2,168	0	19,671	0	19,671	0	04/06/2020	
231021-10-6	CUMMINS ORD			457.000	99,690	218.140	99,690	38,990	0	2,559	0	(4,095)	0	(4,095)	0	07/29/2019	
231561-10-1	CURTISS WRIGHT ORD			124.000	17,195	138.670	17,195	11,345	0	88	0	2,768	0	2,768	0	04/06/2020	
23282W-60-5	CYTOKINETICS ORD			568.000	25,889	45.580	25,889	12,292	0	0	0	14,086	0	14,086	0	05/15/2020	
23331A-10-9	D R HORTON ORD			1,359.000	147,384	108.450	147,384	22,147	0	1,121	0	53,721	0	53,721	0	07/29/2019	
23345M-10-7	DT MIDSTREAM ORD			433.000	20,775	47.980	20,775	19,017	260	0	0	1,758	0	1,758	0	09/21/2021	
23355L-10-6	DXC TECHNOLOGY ORD			885.000	28,488	32.190	28,488	11,965	0	0	0	5,699	0	5,699	0	04/06/2020	
235851-10-2	DANAHER ORD			611.000	201,025	329.010	201,025	86,725	128	495	0	65,298	0	65,298	0	04/06/2020	
237266-10-1	DARLING INGREDIENTS ORD			352.000	24,390	69.290	24,390	16,685	0	0	0	4,087	0	4,087	0	11/13/2020	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
23804L-10-3	DATADOG CL A ORD			185.000	32,950	178.110	32,950	17,836	0	0	0	14,739	0	14,739	0	07/10/2020	
244199-10-5	DEERE ORD			209.000	71,664	342.890	71,664	29,989	219	754	0	15,433	0	15,433	0	04/06/2020	
247361-70-2	DELTA AIR LINES ORD			685.000	26,770	39.080	26,770	15,289	0	0	0	(774)	0	(774)	0	04/06/2020	
24823R-10-5	DENALI THERAPEUTICS ORD			219.000	9,767	44.600	9,767	14,272	0	0	0	(8,576)	0	(8,576)	0	11/13/2020	
24906P-10-9	DENTSPLY SIRONA ORD			291.000	16,235	55.790	16,235	10,979	32	122	0	998	0	998	0	04/06/2020	
25179M-10-3	DEVON ENERGY ORD			1,542.000	67,925	44.050	67,925	32,120	0	3,038	0	35,805	0	35,805	0	02/19/2021	
252131-10-7	DEXCOM ORD			92.000	49,399	536.950	49,399	24,777	0	0	0	15,385	0	15,385	0	04/06/2020	
252784-30-1	DIAMONDROCK HOSPITALITY REIT ORD			1,879.000	18,057	9.610	18,057	18,978	0	0	0	(921)	0	(921)	0	06/23/2021	
25278X-10-9	DIAMONDBACK ENERGY ORD			380.000	40,983	107.850	40,983	17,985	0	665	0	22,591	0	22,591	0	12/09/2020	
253868-10-3	DIGITAL REALTY REIT ORD			201.000	35,551	176.870	35,551	28,040	233	925	0	7,509	0	7,509	0	04/06/2020	
25432X-10-2	DIME COMMUNITY BANCSHARES ORD			573.000	19,935	34.790	19,935	10,927	0	550	0	6,080	0	6,080	0	04/06/2020	
254687-10-6	WALT DISNEY ORD			1,549.000	239,925	154.890	239,925	160,271	0	0	0	(40,723)	0	(40,723)	0	04/06/2020	
254709-10-8	DISCOVER FINANCIAL SERVICES ORD			265.000	30,623	115.560	30,623	21,562	0	476	0	6,083	0	6,083	0	04/14/2021	
25470F-30-2	DISCOVERY SRS C ORD			614.000	14,061	22.900	14,061	11,101	0	0	0	(2,020)	0	(2,020)	0	04/06/2020	
256163-10-6	DOCUSIGN ORD			218.000	33,204	152.310	33,204	21,153	0	0	0	(15,258)	0	(15,258)	0	05/15/2020	
256677-10-5	DOLLAR GENERAL ORD			180.000	42,449	235.830	42,449	30,537	0	292	0	4,595	0	4,595	0	04/06/2020	
256746-10-8	DOLLAR TREE ORD			209.000	29,369	140.520	29,369	15,943	0	0	0	6,788	0	6,788	0	04/06/2020	
25746U-10-9	DOMINION ENERGY ORD			647.000	50,828	78.560	50,828	47,949	0	1,630	0	2,174	0	2,174	0	04/06/2020	
25754A-20-1	DOMINOS PIZZA ORD			43.000	24,266	564.330	24,266	14,556	0	162	0	7,777	0	7,777	0	04/06/2020	
25809K-10-5	DOORDASH CL A ORD			105.000	15,635	148.900	15,635	18,273	0	0	0	(2,639)	0	(2,639)	0	06/23/2021	
260003-10-8	DOVER ORD			134.000	24,334	181.600	24,334	11,354	0	267	0	7,417	0	7,417	0	04/06/2020	
260557-10-3	DOW ORD			649.000	36,811	56.720	36,811	22,045	0	1,554	0	914	0	914	0	12/21/2021	
26142R-10-4	DRAFTKINGS CL A ORD			374.000	10,274	27.470	10,274	18,898	0	0	0	(8,624)	0	(8,624)	0	06/23/2021	
264411-50-5	DUKE REALTY REIT ORD			349.000	22,908	65.640	22,908	11,238	0	365	0	8,959	0	8,959	0	04/06/2020	
26441C-20-4	DUKE ENERGY ORD			583.000	61,157	104.900	61,157	47,369	0	2,274	0	7,777	0	7,777	0	04/06/2020	
26614N-10-2	DUPONT DE NEMOURS ORD			503.000	40,632	80.780	40,632	17,801	0	604	0	4,864	0	4,864	0	04/06/2020	
26875P-10-1	EOG RESOURCES ORD			400.000	35,532	88.830	35,532	15,772	0	1,845	0	15,584	0	15,584	0	04/06/2020	
26969P-10-8	EAGLE MATERIALS ORD			207.000	34,457	166.460	34,457	11,337	52	104	0	13,478	0	13,478	0	04/06/2020	
277432-10-0	EASTMAN CHEMICAL ORD			706.000	85,362	120.910	85,362	11,326	537	1,949	0	14,565	0	14,565	0	07/29/2019	
278642-10-3	EBAY ORD			803.000	53,400	66.500	53,400	25,038	0	578	0	13,049	0	13,049	0	04/06/2020	
278865-10-0	ECOLAB ORD			181.000	42,461	234.590	42,461	27,733	92	348	0	3,300	0	3,300	0	04/06/2020	
281020-10-7	EDISON INTERNATIONAL ORD			300.000	20,475	68.250	20,475	15,951	210	795	0	1,629	0	1,629	0	04/06/2020	
28176E-10-8	EDWARDS LIFESCIENCES ORD			603.000	78,119	129.550	78,119	39,279	0	0	0	23,107	0	23,107	0	04/06/2020	
285512-10-9	ELECTRONIC ARTS ORD			250.000	32,975	131.900	32,975	26,628	0	170	0	(2,925)	0	(2,925)	0	04/06/2020	
291011-10-4	EMERSON ELECTRIC ORD			369.000	34,306	92.970	34,306	18,225	0	749	0	4,649	0	4,649	0	04/06/2020	
29355A-10-7	ENPHASE ENERGY ORD			131.000	23,965	182.940	23,965	15,273	0	0	0	979	0	979	0	11/13/2020	
29364G-10-3	ENTERGY ORD			264.000	29,740	112.650	29,740	24,552	0	1,019	0	3,382	0	3,382	0	04/06/2020	
29414B-10-4	EPAM SYSTEMS ORD			81.000	54,144	668.450	54,144	14,939	0	0	0	25,118	0	25,118	0	04/06/2020	
294429-10-5	EQUIFAX ORD			131.000	38,355	292.790	38,355	14,914	0	204	0	13,093	0	13,093	0	04/06/2020	
29444U-70-0	EQUINIX REIT ORD			76.000	64,284	845.840	64,284	51,099	0	872	0	10,006	0	10,006	0	09/15/2020	
29472R-10-8	EQUITY LIFESTYLE PROP REIT ORD			197.000	17,269	87.660	17,269	11,538	71	282	0	4,787	0	4,787	0	04/06/2020	
29476L-10-7	EQUITY RESIDENTIAL REIT ORD			282.000	25,521	90.500	25,521	16,951	170	680	0	8,804	0	8,804	0	04/06/2020	
297178-10-5	ESSEX PROPERTY REIT ORD			274.000	96,511	352.230	96,511	84,467	573	2,287	0	31,458	0	31,458	0	07/29/2019	
29786A-10-6	ETSY ORD			118.000	25,835	218.940	25,835	13,132	0	0	0	4,842	0	4,842	0	07/10/2020	
30034W-10-6	EVERGY ORD			265.000	18,182	68.610	18,182	15,338	0	577	0	3,472	0	3,472	0	04/06/2020	
30040W-10-8	EVERSOURCE ENERGY ORD			215.000	19,561	90.980	19,561	17,649	0	518	0	961	0	961	0	04/06/2020	
30063P-10-5	EXACT SCIENCES ORD			185.000	14,399	77.830	14,399	11,520	0	0	0	(10,112)	0	(10,112)	0	04/06/2020	
30161N-10-1	EXELON ORD			1,075.000	62,135	57.800	62,135	39,044	0	1,645	0	16,695	0	16,695	0	04/06/2020	
30161Q-10-4	EXELIXIS ORD			625.000	11,425	18.280	11,425	11,044	0	0	0	(1,119)	0	(1,119)	0	04/06/2020	
30212P-30-3	EXPEDIA GROUP ORD			212.000	38,313	180.720	38,313	11,200	0	0	0	10,244	0	10,244	0	04/06/2020	
302130-10-9	EXPEDITORS INTERNATIONAL OF WASN ORD			204.000	27,395	134.290	27,395	14,119	0	237	0	7,993	0	7,993	0	04/06/2020	
30225T-10-2	EXTRA SPACE STORAGE REIT ORD			107.000	24,260	226.730	24,260	10,687	0	482	0	11,863	0	11,863	0	04/06/2020	
30231G-10-2	EXXON MOBIL ORD			3,329.000	203,702	61.190	203,702	134,725	0	11,618	0	66,480	0	66,480	0	04/06/2020	
30303M-10-2	META PLATFORMS CL A ORD			2,037.000	685,145	336.350	685,145	338,435	0	0	0	128,718	0	128,718	0	04/06/2020	

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
303075-10-5	FACTSET RESEARCH SYSTEMS ORD			226.000	109,838	486.010	109,838	63,695	0	730	0	34,693	0	34,693	0	07/29/2019	
303250-10-4	FAIR ISAAC ORD			39.000	16,913	433.670	16,913	11,762	0	0	0	(3,017)	0	(3,017)	0	04/06/2020	
309627-10-7	FARMERS NATIONAL BANC ORD			978.000	18,142	18.550	18,142	10,944	0	460	0	5,164	0	5,164	0	04/06/2020	
31428X-10-6	FEDEX ORD			251.000	64,919	258.640	64,919	29,874	0	728	0	(246)	0	(246)	0	04/06/2020	
315616-10-2	F5 ORD			96.000	23,492	244.710	23,492	10,818	0	0	0	6,602	0	6,602	0	04/06/2020	
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD			863.000	94,196	109.150	94,196	76,697	0	1,346	0	(27,884)	0	(27,884)	0	03/06/2020	
31620R-30-3	FIDELITY NATIONAL FINANCIAL ORD			444.000	23,168	52.180	23,168	10,798	0	693	0	5,812	0	5,812	0	04/06/2020	
316773-10-0	FIFTH THIRD BANCORP ORD			769.000	33,490	43.550	33,490	11,896	231	854	0	12,289	0	12,289	0	04/06/2020	
31847R-10-2	FIRST AMERICAN FINANCIAL ORD			260.000	20,340	78.230	20,340	10,917	0	504	0	6,916	0	6,916	0	04/06/2020	
31931U-10-2	FIRST BANK ORD			1,694.000	24,580	14.510	24,580	11,638	0	254	0	8,690	0	8,690	0	04/06/2020	
32020R-10-9	FIRST FINANCIAL BANKSHARES ORD			621.000	31,572	50.840	31,572	20,940	93	348	0	9,107	0	9,107	0	11/25/2019	
320817-10-9	FIRST MERCHANTS ORD			822.000	34,434	41.890	34,434	33,094	0	477	0	1,340	0	1,340	0	07/26/2021	
33616C-10-0	FIRST REPUBLIC BANK ORD			302.000	62,366	206.510	62,366	27,779	0	260	0	17,993	0	17,993	0	09/27/2019	
337738-10-8	FISERV ORD			604.000	62,689	103.790	62,689	57,899	0	0	0	(6,082)	0	(6,082)	0	04/06/2020	
337932-10-7	FIRSTENERGY ORD			511.000	21,252	41.590	21,252	21,135	0	797	0	5,611	0	5,611	0	04/06/2020	
338307-10-1	FIVE9 ORD			102.000	14,007	137.320	14,007	20,234	0	0	0	(6,227)	0	(6,227)	0	07/26/2021	
339041-10-5	FLEETCOR TECHNOLOGIES ORD			78.000	17,460	223.840	17,460	16,075	0	0	0	(3,821)	0	(3,821)	0	04/06/2020	
345370-86-0	FORD MOTOR ORD			1,609.000	33,419	20.770	33,419	24,811	0	161	0	8,608	0	8,608	0	06/23/2021	
346563-10-9	FORRESTER RESEARCH ORD			373.000	21,906	58.730	21,906	16,632	0	0	0	6,278	0	6,278	0	12/09/2020	
34959E-10-9	FORTINET ORD			141.000	50,675	359.400	50,675	15,211	0	0	0	29,733	0	29,733	0	04/06/2020	
34959J-10-8	FORTIVE ORD			268.000	20,446	76.290	20,446	12,829	0	75	0	1,466	0	1,466	0	04/06/2020	
35137L-10-5	FOX CL A ORD			463.000	17,085	36.900	17,085	11,603	0	218	0	3,602	0	3,602	0	04/06/2020	
35671D-85-7	FREEPORT MCMORAN ORD			2,096.000	87,466	41.730	87,466	15,070	0	472	0	32,928	0	32,928	0	04/06/2020	
36162J-10-6	GEO GROUP REIT ORD			2,907.000	22,529	7.750	22,529	19,593	0	0	0	2,936	0	2,936	0	07/26/2021	
36262G-10-1	GXO LOGISTICS ORD			233.000	21,163	90.830	21,163	4,894	0	0	0	16,269	0	16,269	0	04/06/2020	
363576-10-9	ARTHUR J GALLAGHER ORD			257.000	43,605	169.670	43,605	21,128	0	493	0	11,812	0	11,812	0	04/06/2020	
368736-10-4	GENERAC HOLDINGS ORD			122.000	42,934	351.920	42,934	11,224	0	0	0	15,190	0	15,190	0	04/06/2020	
369550-10-8	GENERAL DYNAMICS ORD			211.000	43,987	208.470	43,987	28,209	0	985	0	12,586	0	12,586	0	04/06/2020	
369604-30-1	GENERAL ELECTRIC ORD			957.000	90,408	94.470	90,408	55,353	77	77	0	35,055	0	35,055	0	04/06/2020	
370334-10-4	GENERAL MILLS ORD			479.000	32,275	67.380	32,275	27,638	0	977	0	4,110	0	4,110	0	04/06/2020	
37045V-10-0	GENERAL MOTORS ORD			1,182.000	69,301	58.630	69,301	42,799	0	0	0	20,082	0	20,082	0	09/27/2019	
372460-10-5	GENUINE PARTS ORD			177.000	24,815	140.200	24,815	11,877	144	573	0	7,039	0	7,039	0	04/06/2020	
375558-10-3	GILEAD SCIENCES ORD			1,217.000	88,366	72.610	88,366	91,584	0	3,456	0	17,464	0	17,464	0	05/15/2020	
376536-10-8	GLADSTONE COMMERCIAL REIT ORD			838.000	21,595	25.770	21,595	11,036	0	1,259	0	6,511	0	6,511	0	04/06/2020	
37940X-10-2	GLOBAL PAYMENTS ORD			171.000	23,116	135.180	23,116	26,274	0	116	0	(10,295)	0	(10,295)	0	12/21/2021	
380237-10-7	GODADDY CL A ORD			254.000	21,554	84.860	21,554	14,940	0	0	0	485	0	485	0	04/06/2020	
38141G-10-4	GOLDMAN SACHS GROUP ORD			279.000	106,731	382.550	106,731	44,146	0	1,814	0	33,156	0	33,156	0	04/06/2020	
384802-10-4	WW GRAINGER ORD			55.000	28,503	518.240	28,503	15,923	0	351	0	6,045	0	6,045	0	02/07/2020	
38983D-30-0	GREAT AJAX ORD			2,301.000	30,281	13.160	30,281	12,563	0	1,864	0	6,213	0	6,213	0	04/06/2020	
40412C-10-1	HCA HEALTHCARE ORD			192.000	49,329	256.920	49,329	17,967	0	369	0	17,752	0	17,752	0	04/06/2020	
40434L-10-5	HP ORD			1,073.000	40,420	37.670	40,420	16,095	268	832	0	14,035	0	14,035	0	04/06/2020	
406216-10-1	HALLIBURTON ORD			1,449.000	33,139	22.870	33,139	11,462	0	261	0	5,753	0	5,753	0	04/06/2020	
40637H-10-9	HALOZYME THERAPEUTICS ORD			636.000	25,574	40.210	25,574	10,977	0	0	0	(1,590)	0	(1,590)	0	04/06/2020	
410345-10-2	HANESBRANDS ORD			1,009.000	16,870	16.720	16,870	17,822	0	605	0	2,159	0	2,159	0	05/15/2019	
41068X-10-0	HANNON ARMSTRONG SUST INFR CAP ORD			360.000	19,123	53.120	19,123	19,530	126	252	0	(407)	0	(407)	0	06/23/2021	
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD			596.000	41,148	69.040	41,148	27,991	229	820	0	11,956	0	11,956	0	09/24/2018	
42222N-10-3	HEALTHSTREAM ORD			433.000	11,414	26.360	11,414	10,933	0	0	0	1,957	0	1,957	0	04/06/2020	
42225P-50-1	HEALTHCAR TRST OF AM CL A REIT ORD			471.000	15,727	33.390	15,727	11,384	0	605	0	2,755	0	2,755	0	04/06/2020	
42250P-10-3	HEALTHPEAK PROPERTIES ORD			509.000	18,370	36.090	18,370	11,768	0	611	0	2,983	0	2,983	0	04/06/2020	
42365Q-10-3	HEMISPHERE MEDIA GROUP CL A ORD			1,245.000	9,051	7.270	9,051	10,807	0	0	0	(3,847)	0	(3,847)	0	04/06/2020	
427866-10-8	HERSHEY FOODS ORD			165.000	31,923	193.470	31,923	23,407	0	563	0	6,788	0	6,788	0	04/06/2020	
42809H-10-7	HESS ORD			754.000	55,819	74.030	55,819	44,987	0	754	0	16,015	0	16,015	0	07/29/2019	
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD			1,486.000	23,434	15.770	23,434	14,607	178	713	0	5,825	0	5,825	0	04/06/2020	
431475-10-2	HILL ROM HOLDINGS ORD			0.000	0	155.960	0	0	24	0	0	0	0	0	0	04/06/2020	

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
436106-10-8	HOLLYFRONTIER ORD			550.000	18,029	32.780	18,029	18,585	0	0	0	(556)	0	(556)	0	06/23/2021	
436440-10-1	HOLOGIC ORD			400.000	30,624	76.560	30,624	14,344	0	0	0	1,492	0	1,492	0	04/06/2020	
437076-10-2	HOME DEPOT ORD			859.000	356,494	415.010	356,494	164,123	0	5,669	0	128,326	0	128,326	0	04/06/2020	
438516-10-6	HONEYWELL INTERNATIONAL ORD			615.000	128,234	208.510	128,234	70,282	0	2,319	0	(2,577)	0	(2,577)	0	04/06/2020	
440452-10-0	HORMEL FOODS ORD			291.000	14,204	48.810	14,204	14,128	0	285	0	640	0	640	0	04/06/2020	
443510-60-7	HUBBELL ORD			96.000	19,958	207.900	19,958	11,123	0	383	0	4,916	0	4,916	0	04/06/2020	
443573-10-0	HUBSPOT ORD			33.000	21,752	659.150	21,752	19,497	0	0	0	2,255	0	2,255	0	06/23/2021	
444859-10-2	HUMANA ORD			248.000	115,037	463.860	115,037	67,416	174	676	0	13,290	0	13,290	0	09/27/2019	
44891N-20-8	IAC INTERACTIVE ORD			82.000	10,718	130.710	10,718	3,483	0	0	0	7,235	0	7,235	0	04/06/2020	
449253-10-3	IAA ORD			389.000	19,691	50.620	19,691	23,503	0	0	0	(3,812)	0	(3,812)	0	07/26/2021	
44930G-10-7	ICU MEDICAL ORD			50.000	11,867	237.340	11,867	10,351	0	0	0	1,143	0	1,143	0	04/06/2020	
451107-10-6	IDACORP ORD			121.000	13,711	113.310	13,711	11,247	0	348	0	2,091	0	2,091	0	04/06/2020	
45167R-10-4	IDEX ORD			75.000	17,724	236.320	17,724	10,797	0	159	0	2,784	0	2,784	0	04/06/2020	
452308-10-9	ILLINOIS TOOL ORD			240.000	59,232	246.800	59,232	36,250	293	1,114	0	10,301	0	10,301	0	04/06/2020	
452327-10-9	ILLUMINA ORD			144.000	54,783	380.440	54,783	40,033	0	0	0	1,503	0	1,503	0	04/06/2020	
45337C-10-2	INCYTE ORD			181.000	13,285	73.400	13,285	15,405	0	0	0	(2,458)	0	(2,458)	0	04/06/2020	
453838-60-9	INDEPENDENT BANK ORD			876.000	20,910	23.870	20,910	11,020	0	736	0	4,730	0	4,730	0	04/06/2020	
45687V-10-6	INGERSOLL RAND ORD			2.000	124	61.870	124	43	0	0	0	33	0	33	0	11/22/2017	
45784P-10-1	INSULET ORD			81.000	21,552	266.070	21,552	13,924	0	0	0	846	0	846	0	04/06/2020	
458140-10-0	INTEL ORD			3,563.000	183,495	51.500	183,495	208,186	0	4,953	0	5,986	0	5,986	0	04/06/2020	
45826J-10-5	INTELLIA THERAPEUTICS ORD			238.000	28,141	118.240	28,141	19,894	0	0	0	8,247	0	8,247	0	06/23/2021	
458334-10-9	INTER PARFUMS ORD			283.000	30,253	106.900	30,253	16,049	0	283	0	13,134	0	13,134	0	12/09/2020	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD			1,117.000	152,772	136.770	152,772	23,134	0	1,474	0	23,993	0	23,993	0	07/29/2019	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD			837.000	111,873	133.660	111,873	92,039	0	1,373	0	19,834	0	19,834	0	04/06/2020	
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD			761.000	28,499	37.450	28,499	11,430	0	822	0	10,601	0	10,601	0	04/06/2020	
46116X-10-1	INTRA CELLULAR THERAPIES ORD			624.000	32,660	52.340	32,660	13,784	0	0	0	12,817	0	12,817	0	05/15/2020	
461202-10-3	INTUIT ORD			201.000	129,287	643.220	129,287	48,264	0	492	0	52,937	0	52,937	0	04/06/2020	
46120E-60-2	INTUITIVE SURGICAL ORD			351.000	126,114	359.300	126,114	58,528	0	0	0	30,397	0	30,397	0	04/06/2020	
46187W-10-7	INVITATION HOMES ORD			533.000	24,166	45.340	24,166	11,433	0	362	0	8,336	0	8,336	0	04/06/2020	
462260-10-0	IOVANCE BIOTHERAPEUTICS ORD			842.000	16,074	19.090	16,074	18,751	0	0	0	(2,678)	0	(2,678)	0	07/26/2021	
46266C-10-5	IQVIA HOLDINGS ORD			219.000	61,789	282.140	61,789	25,654	0	0	0	22,564	0	22,564	0	04/06/2020	
46625H-10-0	JPMORGAN CHASE ORD			2,676.000	423,745	158.350	423,745	218,610	0	9,901	0	83,705	0	83,705	0	04/06/2020	
469814-10-7	JACOBS ENGINEERING GROUP ORD			131.000	18,239	139.230	18,239	10,928	0	110	0	3,965	0	3,965	0	04/06/2020	
478160-10-4	JOHNSON & JOHNSON ORD			2,310.000	395,172	171.070	395,172	312,495	0	9,679	0	31,624	0	31,624	0	04/06/2020	
48203R-10-4	JUNIPER NETWORKS ORD			564.000	20,140	35.710	20,140	12,036	0	451	0	7,445	0	7,445	0	04/06/2020	
482480-10-0	KLA ORD			81.000	34,839	430.110	34,839	12,029	0	316	0	13,867	0	13,867	0	04/06/2020	
48251W-10-4	KKR AND CO ORD			388.000	28,906	74.500	28,906	13,537	0	221	0	13,196	0	13,196	0	07/10/2020	
483548-10-3	KAMAN ORD			292.000	12,600	43.150	12,600	11,163	58	234	0	(4,082)	0	(4,082)	0	04/06/2020	
487836-10-8	KELLOGG ORD			202.000	13,013	64.420	13,013	13,161	0	467	0	442	0	442	0	02/28/2020	
493267-10-8	KEYCORP ORD			1,139.000	26,345	23.130	26,345	13,324	0	854	0	7,654	0	7,654	0	07/29/2019	
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD			175.000	36,139	206.510	36,139	15,878	0	0	0	13,024	0	13,024	0	04/06/2020	
494368-10-3	KIMBERLY CLARK ORD			298.000	42,590	142.920	42,590	36,598	340	1,338	0	2,411	0	2,411	0	09/27/2019	
49456B-10-1	KINDER MORGAN CL P ORD			1,232.000	19,540	15.860	19,540	17,236	0	1,321	0	2,698	0	2,698	0	04/06/2020	
497266-10-6	KIRBY ORD			255.000	15,152	59.420	15,152	11,582	0	0	0	1,935	0	1,935	0	04/06/2020	
500754-10-6	KRAFT HEINZ ORD			574.000	20,607	35.900	20,607	14,872	0	918	0	712	0	712	0	04/06/2020	
50077B-20-7	KRATOS DEFENSE AND SECURITY SOLS ORD			854.000	16,568	19.400	16,568	19,070	0	0	0	(2,502)	0	(2,502)	0	09/21/2021	
501044-10-1	KROGER ORD			763.000	34,533	45.260	34,533	24,897	0	595	0	10,301	0	10,301	0	04/06/2020	
50155Q-10-0	KYNDRYL HOLDINGS ORD			167.000	3,023	18.100	3,023	4,056	0	0	0	(1,033)	0	(1,033)	0	04/06/2020	
502431-10-9	L3HARRIS TECHNOLOGIES ORD			214.000	45,633	213.240	45,633	39,376	0	873	0	5,183	0	5,183	0	04/06/2020	
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD			436.000	136,996	314.210	136,996	61,847	0	0	0	48,248	0	48,248	0	07/29/2019	
511637-10-0	LAKELAND BANCORP ORD			1,045.000	19,845	18.990	19,845	11,077	0	554	0	6,573	0	6,573	0	04/06/2020	
513272-10-4	LAMB WESTON HOLDINGS ORD			206.000	13,056	63.380	13,056	10,675	0	194	0	(3,164)	0	(3,164)	0	04/06/2020	
515098-10-1	LANDSTAR SYSTEM ORD			155.000	27,748	179.020	27,748	17,623	0	453	0	6,876	0	6,876	0	11/25/2019	
517834-10-7	LAS VEGAS SANDS ORD			585.000	22,019	37.640	22,019	23,343	0	0	0	(8,279)	0	(8,279)	0	11/18/2021	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
518439-10-4	ESTEE LAUDER CL A ORD			175.000	64,785	370.200	64,785	28,088	0	383	0	18,202	0	18,202	0	04/06/2020	
525327-10-2	LEIDOS HOLDINGS ORD			156.000	13,868	88.900	13,868	14,803	0	218	0	(2,530)	0	(2,530)	0	04/06/2020	
526107-10-7	LENNOX INTERNATIONAL ORD			60.000	19,462	324.360	19,462	10,705	55	203	0	3,023	0	3,023	0	04/06/2020	
530307-30-5	LIBERTY BROADBAND SRS C ORD			131.000	21,104	161.100	21,104	14,956	0	0	0	358	0	358	0	04/06/2020	
531229-70-6	LIBERTY MEDIA LIBERTY BRVS SRS A ORD			689.000	19,809	28.750	19,809	12,202	0	0	0	2,673	0	2,673	0	04/06/2020	
531229-88-8	LIBERTY MEDIA LIBERTY BRVS SRS C ORD			629.000	17,675	28.100	17,675	10,963	0	0	0	2,025	0	2,025	0	04/06/2020	
532457-10-8	ELI LILLY ORD			739.000	204,127	276.220	204,127	104,650	0	2,513	0	79,354	0	79,354	0	04/06/2020	
533900-10-6	LINCOLN ELECTRIC HOLDINGS ORD			290.000	40,446	139.470	40,446	24,136	162	592	0	6,734	0	6,734	0	11/25/2019	
536797-10-3	LITHIA MOTORS ORD			53.000	15,738	296.950	15,738	16,917	0	72	0	(1,179)	0	(1,179)	0	01/11/2021	
538034-10-9	LIVE NATION ENTERTAINMENT ORD			308.000	36,865	119.690	36,865	10,629	0	0	0	14,233	0	14,233	0	04/06/2020	
53814L-10-8	LIVENT ORD			826.000	20,138	24.380	20,138	19,477	0	0	0	661	0	661	0	09/21/2021	
539830-10-9	LOCKHEED MARTIN ORD			221.000	78,546	355.410	78,546	68,328	0	2,343	0	95	0	95	0	04/06/2020	
540424-10-8	LOEWS ORD			486.000	28,071	57.760	28,071	19,399	0	122	0	6,192	0	6,192	0	04/06/2020	
548661-10-7	LOWE'S COMPANIES ORD			666.000	172,148	258.480	172,148	42,525	0	1,865	0	65,248	0	65,248	0	04/06/2020	
550021-10-9	LULULEMON ATHLETICA ORD		C	86.000	33,665	391.450	33,665	16,766	0	0	0	3,734	0	3,734	0	04/06/2020	
550241-10-3	LUMEN TECHNOLOGIES ORD			1,166.000	14,633	12.550	14,633	10,995	0	1,166	0	3,265	0	3,265	0	04/06/2020	
55087P-10-4	LYFT CL A ORD			318.000	13,588	42.730	13,588	19,528	0	0	0	(5,940)	0	(5,940)	0	06/23/2021	
552953-10-1	MGM RESORTS INTERNATIONAL ORD			977.000	43,848	44.880	43,848	12,613	0	10	0	13,062	0	13,062	0	04/06/2020	
55354G-10-0	MSCI ORD			58.000	35,536	612.690	35,536	17,544	0	211	0	9,637	0	9,637	0	04/06/2020	
554225-10-2	MACATAWA BANK ORD			1,551.000	13,680	8.820	13,680	10,655	0	496	0	698	0	698	0	04/06/2020	
55616P-10-4	MACYS ORD			1,215.000	31,809	26.180	31,809	18,189	182	182	0	13,620	0	13,620	0	02/19/2021	
55825T-10-3	MADISON SQUARE GARDEN SPORT CL A ORD			50.000	8,687	173.730	8,687	7,665	0	0	0	(519)	0	(519)	0	04/06/2020	
55826T-10-2	MADISON SQUARE GARDEN ENTER CL A ORD			50.000	3,517	70.340	3,517	3,015	0	0	0	(1,735)	0	(1,735)	0	04/06/2020	
56585A-10-2	MARATHON PETROLEUM ORD			629.000	40,250	63.990	40,250	14,524	0	1,459	0	14,234	0	14,234	0	04/06/2020	
57060D-10-8	MARKETAXESS HOLDINGS ORD			31.000	12,749	411.270	12,749	12,370	0	82	0	(4,938)	0	(4,938)	0	04/06/2020	
571748-10-2	MARSH & MCLENNAN ORD			182.000	31,635	173.820	31,635	15,402	0	364	0	10,341	0	10,341	0	03/20/2020	
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD			247.000	40,814	165.240	40,814	17,436	0	0	0	8,230	0	8,230	0	04/06/2020	
573874-10-4	MARVELL TECHNOLOGY ORD			494.000	43,220	87.490	43,220	11,777	0	119	0	19,735	0	19,735	0	04/06/2020	
574795-10-0	MASIMO ORD			63.000	18,445	292.780	18,445	11,663	0	0	0	1,537	0	1,537	0	04/06/2020	
576323-10-9	MASTEC ORD			227.000	20,948	92.280	20,948	20,489	0	0	0	459	0	459	0	12/21/2021	
57636Q-10-4	MASTERCARD CL A ORD			776.000	278,832	359.320	278,832	203,892	0	1,366	0	1,847	0	1,847	0	04/06/2020	
57667L-10-7	MATCH GROUP ORD			176.000	23,276	132.250	23,276	10,134	0	0	0	(3,333)	0	(3,333)	0	04/06/2020	
57778K-10-5	MAXAR TECHNOLOGIES ORD			891.000	26,311	29.530	26,311	27,701	0	36	0	(8,072)	0	(8,072)	0	10/19/2020	
579780-20-6	MCCORMICK ORD			204.000	19,708	96.610	19,708	15,505	75	277	0	206	0	206	0	04/06/2020	
580135-10-1	MCDONALD'S ORD			650.000	174,246	268.070	174,246	115,076	0	3,413	0	34,769	0	34,769	0	04/06/2020	
58155Q-10-3	MCKESSON ORD			122.000	30,326	248.570	30,326	16,494	57	211	0	9,107	0	9,107	0	04/06/2020	
58463J-30-4	MEDICAL PROPERTIES REIT ORD			718.000	16,966	23.630	16,966	11,488	201	797	0	1,321	0	1,321	0	04/06/2020	
587376-10-4	MERCANTILE BANK ORD			541.000	18,951	35.030	18,951	11,366	0	638	0	4,252	0	4,252	0	04/06/2020	
58933Y-10-5	MERCK & CO. INC.			2,247.000	172,210	76.640	172,210	172,070	1,550	2,921	0	140	0	140	0	04/06/2020	
59156R-10-8	METLIFE ORD			1,333.000	83,299	62.490	83,299	60,425	0	2,533	0	20,715	0	20,715	0	09/27/2019	
592688-10-5	METTLER TOLEDO ORD			23.000	39,036	1,697.210	39,036	16,160	0	0	0	12,823	0	12,823	0	04/06/2020	
594918-10-4	MICROSOFT ORD			6,524.000	2,194,152	336.320	2,194,152	964,277	0	15,005	0	743,084	0	743,084	0	05/15/2020	
595112-10-3	MICRON TECHNOLOGY ORD			896.000	83,462	93.150	83,462	40,313	90	90	0	16,101	0	16,101	0	04/06/2020	
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD			121.000	27,762	229.440	27,762	12,739	0	496	0	12,433	0	12,433	0	04/06/2020	
597742-10-5	MIDLAND STATES ORD			662.000	16,411	24.790	16,411	11,261	0	741	0	4,581	0	4,581	0	04/06/2020	
600544-10-0	MILLERKNOLL ORD			479.000	18,772	39.190	18,772	18,849	90	0	0	(77)	0	(77)	0	09/21/2021	
60468T-10-5	MIRATI THERAPEUTICS ORD			108.000	15,843	146.690	15,843	18,046	0	0	0	(2,203)	0	(2,203)	0	09/21/2021	
60770K-10-7	MODERNA ORD			297.000	75,432	253.980	75,432	10,288	0	0	0	44,404	0	44,404	0	04/06/2020	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD			1,294.000	85,805	66.310	85,805	60,819	453	1,676	0	10,145	0	10,145	0	03/19/2020	
60937P-10-6	MONGODB CL A ORD			62.000	32,820	529.350	32,820	12,169	0	0	0	10,559	0	10,559	0	05/15/2020	
61174X-10-9	MONSTER BEVERAGE ORD			338.000	32,462	96.040	32,462	20,328	0	0	0	1,203	0	1,203	0	04/06/2020	
615369-10-5	MOODYS ORD			129.000	50,385	390.580	50,385	29,562	0	320	0	12,944	0	12,944	0	04/06/2020	
617446-44-8	MORGAN STANLEY ORD			1,012.000	99,338	98.160	99,338	36,936	0	2,125	0	29,986	0	29,986	0	12/09/2020	
620076-30-7	MOTOROLA SOLUTIONS ORD			95.000	25,812	271.700	25,812	12,262	75	270	0	9,656	0	9,656	0	05/15/2020	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
629377-50-8	NRG ENERGY ORD			394.000	16,974	43.080	16,974	10,733	0	512	0	2,179	0	2,179	0	04/06/2020	
62944T-10-5	NVR ORD			11.000	64,998	5,908.870	64,998	27,770	0	0	0	20,119	0	20,119	0	12/26/2018	
635017-10-6	NATIONAL BEVERAGE ORD			818.000	37,080	45.330	37,080	19,773	0	4,908	0	2,356	0	2,356	0	11/26/2019	
636518-10-2	NATIONAL INSTRUMENTS ORD			313.000	13,669	43.670	13,669	10,971	0	338	0	(85)	0	(85)	0	04/06/2020	
640268-10-8	NEKTAR THERAPEUTICS ORD			1,126.000	15,212	13.510	15,212	18,770	0	0	0	(3,558)	0	(3,558)	0	06/23/2021	
64110D-10-4	NETAPP ORD			277.000	25,481	91.990	25,481	10,969	0	543	0	7,133	0	7,133	0	04/06/2020	
64110L-10-6	NETFLIX ORD			385.000	231,939	602.440	231,939	144,866	0	0	0	23,758	0	23,758	0	04/06/2020	
64125C-10-9	NEUROCRINE BIOSCIENCES ORD			151.000	12,861	85.170	12,861	13,774	0	0	0	(1,613)	0	(1,613)	0	04/06/2020	
651587-10-7	NEWMARKET ORD			59.000	20,220	342.720	20,220	19,290	124	0	0	930	0	930	0	09/21/2021	
651639-10-6	NEWMONT ORD			874.000	54,205	62.020	54,205	43,796	0	1,923	0	1,862	0	1,862	0	04/06/2020	
65339F-10-1	NEXTERA ENERGY ORD			1,136.000	106,057	93.360	106,057	36,046	0	1,749	0	18,415	0	18,415	0	05/15/2020	
654106-10-3	NIKE CL B ORD			928.000	154,670	166.670	154,670	78,537	0	1,049	0	23,386	0	23,386	0	04/06/2020	
655663-10-2	NORDSON ORD			81.000	20,677	255.270	20,677	11,315	41	136	0	4,400	0	4,400	0	04/06/2020	
655844-10-8	NORFOLK SOUTHERN ORD			126.000	37,511	297.710	37,511	19,499	0	524	0	7,573	0	7,573	0	04/06/2020	
665859-10-4	NORTHERN TRUST ORD			618.000	73,919	119.610	73,919	61,398	433	1,730	0	16,358	0	16,358	0	07/29/2019	
666807-10-2	NORTHROP GRUMMAN ORD			133.000	51,480	387.070	51,480	44,200	0	819	0	10,953	0	10,953	0	04/06/2020	
668771-10-8	NORTONLIFELOCK ORD			565.000	14,679	25.980	14,679	10,718	0	283	0	2,938	0	2,938	0	04/06/2020	
670346-10-5	NUCOR ORD			290.000	33,104	114.150	33,104	10,878	145	470	0	17,678	0	17,678	0	04/06/2020	
67059N-10-8	NUTANIX CL A ORD			291.000	9,271	31.860	9,271	10,964	0	0	0	(3)	0	(3)	0	01/23/2020	
67066G-10-4	NVIDIA ORD			2,148.000	631,190	293.850	631,190	138,325	0	344	0	350,768	0	350,768	0	04/07/2020	
67103H-10-7	O REILLY AUTOMOTIVE ORD			56.000	39,549	706.230	39,549	21,160	0	0	0	14,205	0	14,205	0	06/21/2019	
674599-10-5	OCCIDENTAL PETROLEUM ORD			1,328.000	38,499	28.990	38,499	21,142	13	48	0	13,270	0	13,270	0	04/14/2021	
679295-10-5	OKTA CL A ORD			117.000	26,228	224.170	26,228	14,990	0	0	0	(3,521)	0	(3,521)	0	04/06/2020	
681919-10-6	OMNICOM GROUP ORD			273.000	20,003	73.270	20,003	14,660	191	751	0	2,976	0	2,976	0	04/06/2020	
682189-10-5	ON SEMICONDUCTOR ORD			2,327.000	158,050	67.920	158,050	51,476	0	0	0	81,887	0	81,887	0	07/29/2019	
682406-10-3	ONE LIBERTY PROPERTIES REIT ORD			820.000	28,930	35.280	28,930	10,842	369	1,476	0	12,472	0	12,472	0	11/02/2020	
682680-10-3	ONEOK ORD			389.000	22,858	58.760	22,858	20,940	0	727	0	1,918	0	1,918	0	07/26/2021	
683712-10-3	OPENDOOR TECHNOLOGIES ORD			1,128.000	16,480	14.610	16,480	19,413	0	0	0	(2,933)	0	(2,933)	0	06/23/2021	
68389X-10-5	ORACLE ORD			1,723.000	150,263	87.210	150,263	88,037	0	2,068	0	38,802	0	38,802	0	05/15/2020	
68571X-10-3	ORCHID ISLAND CAPITAL ORD			3,091.000	13,910	4.500	13,910	13,693	201	2,411	0	(2,226)	0	(2,226)	0	07/10/2020	
68622V-10-6	ORGANON ORD			224.000	6,821	30.450	6,821	8,360	0	125	0	(1,540)	0	(1,540)	0	04/06/2020	
68629Y-10-3	ORION OFFICE REIT ORD			68.000	1,270	18.670	1,270	1,448	0	0	0	(179)	0	(179)	0	11/15/2021	
68902V-10-7	OTIS WORLDWIDE ORD			280.000	24,380	87.070	24,380	15,223	0	258	0	5,466	0	5,466	0	03/13/2020	
689648-10-3	OTTER TAIL ORD			241.000	17,212	71.420	17,212	11,098	0	376	0	6,943	0	6,943	0	04/06/2020	
690742-10-1	OWENS CORNIING ORD			295.000	26,698	90.500	26,698	11,299	0	307	0	4,348	0	4,348	0	04/06/2020	
69324R-10-4	PCSB FINANCIAL ORD			789.000	15,023	19.040	15,023	10,383	0	174	0	2,446	0	2,446	0	04/06/2020	
69327R-10-1	PDC ENERGY ORD			518.000	25,268	48.780	25,268	21,109	0	383	0	4,160	0	4,160	0	07/26/2021	
69331C-10-8	PG&E ORD			2,106.000	25,567	12.140	25,567	18,428	0	0	0	7,139	0	7,139	0	07/26/2021	
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD			280.000	56,146	200.520	56,146	33,710	0	1,344	0	14,426	0	14,426	0	03/22/2019	
693506-10-7	PPG INDUSTRIES ORD			128.000	22,072	172.440	22,072	11,089	0	289	0	3,612	0	3,612	0	04/06/2020	
69351T-10-6	PPL ORD			676.000	20,321	30.060	20,321	16,170	281	1,122	0	1,257	0	1,257	0	04/06/2020	
693656-10-0	PVH ORD			177.000	18,877	106.650	18,877	18,511	0	7	0	366	0	366	0	01/11/2021	
69370C-10-0	PTC ORD			188.000	22,776	121.150	22,776	11,203	0	0	0	290	0	290	0	04/06/2020	
693718-10-8	PACCAR ORD			168.000	14,828	88.260	14,828	10,910	252	343	0	333	0	333	0	04/06/2020	
695156-10-9	PACKAGING CORP OF AMERICA ORD			309.000	42,070	136.150	42,070	24,194	309	1,236	0	(544)	0	(544)	0	03/15/2019	
69608A-10-8	PALANTIR TECHNOLOGIES CL A ORD			1,183.000	21,542	18.210	21,542	31,077	0	0	0	(9,535)	0	(9,535)	0	06/23/2021	
697435-10-5	PALO ALTO NETWORKS ORD		C	124.000	69,044	556.810	69,044	22,668	0	0	0	24,976	0	24,976	0	04/06/2020	
69924R-10-8	PARAMOUNT GROUP REIT ORD			1,464.000	12,210	8.340	12,210	12,883	102	410	0	(1,025)	0	(1,025)	0	04/06/2020	
701094-10-4	PARKER HANNIFIN ORD			220.000	69,986	318.120	69,986	24,504	0	873	0	10,056	0	10,056	0	06/14/2016	
704326-10-7	PAYCHEX ORD			255.000	34,808	136.500	34,808	16,649	0	663	0	11,047	0	11,047	0	04/06/2020	
70432V-10-2	PAYCOM SOFTWARE ORD			63.000	26,157	415.190	26,157	11,457	0	0	0	(2,335)	0	(2,335)	0	04/06/2020	
70450Y-10-3	PAYPAL HOLDINGS ORD			1,053.000	198,575	188.580	198,575	107,059	0	0	0	(48,038)	0	(48,038)	0	04/06/2020	
70614W-10-0	PELOTON INTERACTIVE ORD			339.000	12,123	35.760	12,123	19,405	0	0	0	(24,682)	0	(24,682)	0	12/21/2021	
70959W-10-3	PENSKE AUTOMOTIVE GROUP VTG ORD			265.000	28,413	107.220	28,413	15,775	0	472	0	12,675	0	12,675	0	11/13/2020	

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
70975L-10-7	PENUMBRA ORD			65.000	18,676	287.320	18,676	10,604	0	0	0	7,301	0	7,301	0	04/06/2020	
709789-10-1	PEOPLE BANCORP ORD			510.000	16,223	31.810	16,223	11,108	0	729	0	2,407	0	2,407	0	04/06/2020	
713448-10-8	PEPSICO ORD			1,206.000	209,494	173.710	209,494	136,096	1,296	5,059	0	30,560	0	30,560	0	04/06/2020	
71377A-10-3	PERFORMANCE FOOD GROUP ORD			339.000	15,557	45.890	15,557	16,174	0	0	0	(583)	0	(583)	0	12/09/2020	
714046-10-9	PERKINELMER ORD			145.000	29,154	201.060	29,154	10,934	0	41	0	8,346	0	8,346	0	04/06/2020	
716382-10-6	PETMED EXPRESS ORD			699.000	17,657	25.260	17,657	19,726	0	419	0	(2,069)	0	(2,069)	0	07/26/2021	
717081-10-3	PFIZER ORD			4,669.000	275,704	59.050	275,704	153,370	0	7,284	0	103,839	0	103,839	0	04/06/2020	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD			1,283.000	121,885	95.000	121,885	115,506	1,604	6,223	0	15,665	0	15,665	0	10/14/2019	
718546-10-4	PHILLIPS 66 ORD			299.000	21,666	72.460	21,666	27,769	0	1,082	0	753	0	753	0	07/15/2019	
723484-10-1	PINNACLE WEST ORD			152.000	10,730	70.590	10,730	11,298	0	508	0	(1,423)	0	(1,423)	0	04/06/2020	
723787-10-7	PIONEER NATURAL RESOURCE ORD			143.000	26,009	181.880	26,009	21,867	89	967	0	9,723	0	9,723	0	12/09/2020	
72919P-20-2	PLUG POWER ORD			653.000	18,434	28.230	18,434	15,300	0	0	0	(3,709)	0	(3,709)	0	11/13/2020	
736508-84-7	PORTLAND GENERAL ELECTRIC ORD			223.000	11,801	52.920	11,801	11,326	96	374	0	2,263	0	2,263	0	04/06/2020	
737446-10-4	POST HOLDINGS ORD			120.000	13,528	112.730	13,528	10,604	0	0	0	1,406	0	1,406	0	04/06/2020	
74112D-10-1	PRESTIGE CONSUMER HEALTHCARE ORD			306.000	18,559	60.650	18,559	12,246	0	0	0	7,889	0	7,889	0	05/15/2020	
74144T-10-8	T ROWE PRICE GROUP ORD			165.000	32,446	196.640	32,446	16,946	0	1,208	0	7,466	0	7,466	0	04/06/2020	
74167B-10-9	PRIMIS FINANCIAL ORD			1,245.000	18,725	15.040	18,725	10,931	0	498	0	3,648	0	3,648	0	04/06/2020	
742718-10-9	PROCTER & GAMBLE ORD			2,077.000	339,756	163.580	339,756	231,340	0	7,062	0	50,762	0	50,762	0	04/06/2020	
743315-10-3	PROGRESSIVE ORD			136.000	13,960	102.650	13,960	10,924	0	870	0	513	0	513	0	07/29/2019	
74340W-10-3	PROLOGIS REIT			594.000	100,006	168.360	100,006	47,657	0	1,497	0	40,808	0	40,808	0	04/06/2020	
744320-10-2	PRUDENTIAL FINANCIAL ORD			224.000	24,246	108.240	24,246	11,007	0	1,030	0	6,758	0	6,758	0	04/06/2020	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD			356.000	23,756	66.730	23,756	16,679	0	726	0	3,001	0	3,001	0	04/06/2020	
74460D-10-9	PUBLIC STORAGE REIT ORD			131.000	49,067	374.560	49,067	26,689	0	1,048	0	18,816	0	18,816	0	04/06/2020	
747525-10-3	QUALCOMM ORD			926.000	169,338	182.870	169,338	63,552	0	2,491	0	28,271	0	28,271	0	04/06/2020	
74767V-10-9	QUANTUMSCAPE CL A ORD			579.000	12,848	22.190	12,848	19,605	0	0	0	(6,757)	0	(6,757)	0	11/18/2021	
74834L-10-0	QUEST DIAGNOSTICS ORD			141.000	24,394	173.010	24,394	11,095	0	341	0	7,591	0	7,591	0	04/06/2020	
749685-10-3	RPM ORD			181.000	18,281	101.000	18,281	10,820	0	279	0	1,850	0	1,850	0	04/06/2020	
75513E-10-1	RAYTHEON TECHNOLOGIES ORD			709.000	61,017	86.060	61,017	45,703	0	1,422	0	10,316	0	10,316	0	12/09/2020	
756109-10-4	REALTY INCOME REIT ORD			689.000	49,326	71.590	49,326	26,679	170	2,564	0	17,651	0	17,651	0	04/06/2020	
75737F-10-8	REDFIN ORD			379.000	14,550	38.390	14,550	19,530	0	0	0	(4,980)	0	(4,980)	0	09/21/2021	
75886F-10-7	REGENERON PHARMACEUTICALS ORD			78.000	49,259	631.520	49,259	39,333	0	0	0	11,576	0	11,576	0	04/06/2020	
759509-10-2	RELIANCE STEEL ORD			130.000	21,089	162.220	21,089	10,962	0	358	0	5,521	0	5,521	0	04/06/2020	
759916-10-9	REPLIGEN ORD			105.000	27,808	264.840	27,808	10,575	0	0	0	7,687	0	7,687	0	04/06/2020	
760759-10-0	REPUBLIC SERVICES ORD			282.000	39,325	139.450	39,325	20,899	130	489	0	12,168	0	12,168	0	04/06/2020	
761152-10-7	RESMED ORD			153.000	39,853	260.480	39,853	24,220	0	248	0	7,332	0	7,332	0	04/06/2020	
76131N-10-1	RETAIL OPPORTUNITY INVEST REIT ORD			1,476.000	28,930	19.600	28,930	10,937	266	487	0	9,166	0	9,166	0	04/06/2020	
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT ORD			286.000	23,197	81.110	23,197	10,922	69	267	0	9,152	0	9,152	0	04/06/2020	
76680R-20-6	RINGCENTRAL CL A ORD			119.000	22,295	187.350	22,295	25,010	0	0	0	(13,003)	0	(13,003)	0	12/21/2021	
773903-10-9	ROCKWELL AUTOMAT ORD			100.000	34,885	348.850	34,885	15,741	0	433	0	9,804	0	9,804	0	04/06/2020	
77543R-10-2	ROKU CL A ORD			127.000	28,981	228.200	28,981	11,365	0	0	0	(13,185)	0	(13,185)	0	04/06/2020	
776696-10-6	ROPER TECHNOLOGIES ORD			87.000	42,792	491.860	42,792	27,198	0	196	0	5,287	0	5,287	0	04/06/2020	
778296-10-3	ROSS STORES ORD			138.000	15,771	114.280	15,771	12,031	0	157	0	(1,177)	0	(1,177)	0	04/06/2020	
780287-10-8	ROYAL GOLD ORD			135.000	14,203	105.210	14,203	12,798	0	162	0	(155)	0	(155)	0	04/06/2020	
78409V-10-4	S&P GLOBAL ORD			191.000	90,139	471.930	90,139	48,864	0	588	0	27,351	0	27,351	0	04/06/2020	
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD			97.000	37,735	389.020	37,735	26,914	0	225	0	10,368	0	10,368	0	04/06/2020	
78467J-10-0	SS AND C TECHNOLOGIES HOLDINGS ORD			319.000	26,152	81.980	26,152	14,728	0	217	0	2,944	0	2,944	0	04/06/2020	
79466L-30-2	SALESFORCE.COM ORD			812.000	206,354	254.130	206,354	125,512	0	0	0	24,690	0	24,690	0	07/10/2020	
80283M-10-1	SANTANDER CONSUMER USA HOLDINGS ORD			904.000	37,986	42.020	37,986	20,593	0	994	0	18,080	0	18,080	0	12/09/2020	
803607-10-0	SAREPTA THERAPEUTICS ORD			291.000	26,205	90.050	26,205	19,375	0	0	0	6,830	0	6,830	0	07/26/2021	
806857-10-8	SCHLUMBERGER ORD			1,070.000	32,047	29.950	32,047	16,767	134	535	0	8,688	0	8,688	0	04/06/2020	
808513-10-5	CHARLES SCHWAB ORD			2,335.000	196,374	84.100	196,374	100,711	0	1,681	0	72,525	0	72,525	0	04/06/2020	
810186-10-6	SCOTTS MIRACLE GRO ORD			218.000	35,098	161.000	35,098	22,374	0	558	0	(8,315)	0	(8,315)	0	11/25/2019	
81181C-10-4	SEAGEN ORD			121.000	18,707	154.600	18,707	15,061	0	0	0	(2,485)	0	(2,485)	0	04/06/2020	
816851-10-9	SEMPRA ORD			164.000	21,694	132.280	21,694	18,703	180	713	0	799	0	799	0	04/06/2020	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
81762P-10-2	SERVICENOW ORD			164.000	106,454	649.110	106,454	44,272	0	0	0	16,184	0	16,184	0	04/06/2020	
819047-10-1	SHAKE SHACK CL A ORD			234.000	16,885	72.160	16,885	19,155	0	0	0	(2,270)	0	(2,270)	0	09/21/2021	
824348-10-6	SHERWIN WILLIAMS ORD			177.000	62,332	352.160	62,332	28,429	0	389	0	18,973	0	18,973	0	04/06/2020	
82489T-10-4	SHOCKWAVE MEDICAL ORD			96.000	17,120	178.330	17,120	18,640	0	0	0	(1,521)	0	(1,521)	0	06/23/2021	
82620P-10-2	SIERRA BANCORP ORD			673.000	18,272	27.150	18,272	10,835	0	579	0	2,174	0	2,174	0	04/06/2020	
827048-10-9	SILGAN HOLDINGS ORD			484.000	20,735	42.840	20,735	19,191	0	68	0	1,544	0	1,544	0	09/21/2021	
828806-10-9	SIMON PROP GRP REIT ORD			305.000	48,730	159.770	48,730	16,488	0	2,181	0	22,719	0	22,719	0	04/06/2020	
82968B-10-3	SIRIUS XM HOLDINGS ORD			2,306.000	14,643	6.350	14,643	11,046	0	152	0	(46)	0	(46)	0	04/06/2020	
82982L-10-3	SITEONE LANDSCAPE SUPPLY ORD			168.000	40,703	242.280	40,703	11,754	0	0	0	14,053	0	14,053	0	11/25/2019	
83088M-10-2	SKYWORKS SOLUTIONS ORD			129.000	20,013	155.140	20,013	11,584	0	273	0	292	0	292	0	04/06/2020	
83200N-10-3	SMARTSHEET CL A ORD			231.000	17,891	77.450	17,891	12,213	0	0	0	1,885	0	1,885	0	05/15/2020	
832696-40-5	JM SMUCKER ORD			112.000	15,212	135.820	15,212	12,901	0	423	0	2,265	0	2,265	0	04/06/2020	
833445-10-9	SNOWFLAKE CL A ORD			159.000	53,861	338.750	53,861	44,698	0	0	0	9,163	0	9,163	0	12/21/2021	
842587-10-7	SOUTHERN ORD			858.000	58,842	68.580	58,842	47,533	0	2,248	0	6,135	0	6,135	0	04/06/2020	
842873-10-1	SOUTHERN FIRST BANC ORD			419.000	26,183	62.490	26,183	10,538	0	0	0	11,372	0	11,372	0	04/06/2020	
844741-10-8	SOUTHWEST AIRLINES ORD			465.000	19,921	42.840	19,921	14,276	0	0	0	(1,753)	0	(1,753)	0	04/06/2020	
84860W-30-0	SPIRIT REALTY CAPITAL REIT ORD			464.000	22,388	48.250	22,388	11,182	296	1,166	0	3,735	0	3,735	0	04/06/2020	
848637-10-4	SPLUNK ORD			103.000	11,919	115.720	11,919	10,639	0	0	0	(5,580)	0	(5,580)	0	02/07/2020	
85209W-10-9	SPROUT SOCIAL CL A ORD			207.000	18,773	90.690	18,773	18,288	0	0	0	484	0	484	0	06/23/2021	
852234-10-3	BLOCK CL A ORD			388.000	62,666	161.510	62,666	50,917	0	0	0	(16,212)	0	(16,212)	0	12/21/2021	
854502-10-1	STANLEY BLACK AND DECKER ORD			150.000	28,293	188.620	28,293	16,004	0	447	0	1,509	0	1,509	0	04/06/2020	
855244-10-9	STARBUCKS ORD			1,024.000	119,777	116.970	119,777	69,417	0	1,884	0	10,230	0	10,230	0	04/06/2020	
857477-10-3	STATE STREET ORD			348.000	32,364	93.000	32,364	21,168	198	680	0	6,216	0	6,216	0	04/14/2021	
85917A-10-0	STERLING BAN ORD			3,928.000	101,303	25.790	101,303	86,011	0	1,100	0	30,678	0	30,678	0	07/29/2019	
860372-10-1	STEWART INFO SVC ORD			439.000	35,001	79.730	35,001	11,173	0	599	0	13,771	0	13,771	0	04/06/2020	
860630-10-2	STIFEL FINANCIAL ORD			1,599.000	112,602	70.420	112,602	50,981	0	959	0	31,916	0	31,916	0	07/29/2019	
863667-10-1	STRYKER ORD			359.000	96,004	267.420	96,004	59,472	250	905	0	8,034	0	8,034	0	04/06/2020	
866082-10-0	SUMMIT HOTEL PROPERTIES REIT ORD			2,995.000	29,231	9.760	29,231	10,962	0	0	0	2,246	0	2,246	0	04/06/2020	
866674-10-4	SUN COMMUNITIES REIT ORD			97.000	20,367	209.970	20,367	11,505	81	318	0	5,628	0	5,628	0	04/06/2020	
86745K-10-4	SUNNOVA ENERGY INTERNATIONAL ORD			530.000	14,798	27.920	14,798	19,965	0	0	0	(5,168)	0	(5,168)	0	06/23/2021	
86771W-10-5	SUNRUN ORD			436.000	14,955	34.300	14,955	24,351	0	0	0	(9,396)	0	(9,396)	0	06/23/2021	
871607-10-7	SYNOPSYS ORD			451.000	166,194	368.500	166,194	33,019	0	0	0	49,276	0	49,276	0	07/29/2019	
871829-10-7	SYSCO ORD			516.000	40,532	78.550	40,532	26,780	0	949	0	2,214	0	2,214	0	11/13/2020	
872540-10-9	TJX ORD			2,241.000	170,137	75.920	170,137	51,949	0	2,331	0	17,099	0	17,099	0	09/27/2019	
872590-10-4	T MOBILE US ORD			127.000	14,729	115.980	14,729	12,360	0	0	0	(2,396)	0	(2,396)	0	05/15/2020	
87266J-10-4	TPI COMPOSITES ORD			1,313.000	19,642	14.960	19,642	21,494	0	0	0	(1,851)	0	(1,851)	0	12/21/2021	
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD			119.000	21,149	177.720	21,149	14,434	0	0	0	(3,578)	0	(3,578)	0	04/06/2020	
876030-10-7	TAPESTRY ORD			858.000	34,843	40.610	34,843	12,629	0	429	0	8,142	0	8,142	0	04/07/2020	
87612E-10-6	TARGET ORD			436.000	100,908	231.440	100,908	45,045	0	1,378	0	23,941	0	23,941	0	05/15/2020	
87918A-10-5	TELADOC HEALTH ORD			150.000	13,773	91.820	13,773	20,873	0	0	0	(11,436)	0	(11,436)	0	11/18/2021	
879360-10-5	TELEDYNE TECH ORD			46.000	20,097	436.890	20,097	14,186	0	0	0	2,066	0	2,066	0	04/06/2020	
879369-10-6	TELEFLEX ORD			48.000	15,767	328.480	15,767	15,430	0	65	0	(3,988)	0	(3,988)	0	04/06/2020	
879433-82-9	TELEPHONE AND DATA SYSTEMS ORD			622.000	12,533	20.150	12,533	10,730	0	435	0	983	0	983	0	04/06/2020	
88025U-10-9	10X GENOMICS CL A ORD			109.000	16,237	148.960	16,237	15,102	0	0	0	802	0	802	0	11/13/2020	
88160R-10-1	TESLA ORD			690.000	729,178	1,056.780	729,178	109,780	0	0	0	230,836	0	230,836	0	12/21/2021	
882508-10-4	TEXAS INSTRUMENTS ORD			761.000	143,426	188.470	143,426	77,494	0	3,204	0	18,523	0	18,523	0	02/07/2020	
883203-10-1	TEXTRON ORD			416.000	32,115	77.200	32,115	11,373	8	33	0	12,010	0	12,010	0	04/06/2020	
88339J-10-5	TRADE DESK CL A ORD			640.000	58,650	91.640	58,650	12,163	0	0	0	7,386	0	7,386	0	04/06/2020	
883556-10-2	THERMO FISHER SCIENTIFIC ORD			356.000	237,537	667.240	237,537	82,446	93	356	0	71,720	0	71,720	0	04/06/2020	
885160-10-1	THOR INDUSTRIES ORD			740.000	76,790	103.770	76,790	46,304	318	1,228	0	7,977	0	7,977	0	11/25/2019	
88579Y-10-1	3M ORD			484.000	85,973	177.630	85,973	68,099	0	2,865	0	1,375	0	1,375	0	04/06/2020	
88642R-10-9	TIDEWATER ORD			1,656.000	17,736	10.710	17,736	10,814	0	0	0	3,428	0	3,428	0	04/06/2020	
891092-10-8	TORO ORD			165.000	16,485	99.910	16,485	10,809	50	173	0	837	0	837	0	04/06/2020	
892356-10-6	TRACTOR SUPPLY ORD			130.000	31,018	238.600	31,018	11,435	0	270	0	12,743	0	12,743	0	04/06/2020	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
892672-10-6	TRADEWEB MARKETS CL A ORD			243.000	24,334	100.140	24,334	13,304	0	78	0	9,159	0	9,159	0	07/10/2020	
89417E-10-9	TRAVELERS COMPANIES ORD			257.000	40,203	156.430	40,203	25,438	0	897	0	4,127	0	4,127	0	04/06/2020	
896239-10-0	TRIMBLE ORD			363.000	31,650	87.190	31,650	11,304	0	0	0	7,412	0	7,412	0	04/06/2020	
896945-20-1	TRIPADVISOR ORD			581.000	15,838	27.260	15,838	18,830	0	0	0	(2,992)	0	(2,992)	0	09/21/2021	
89832Q-10-9	TRUIST FINANCIAL ORD			1,020.000	59,721	58.550	59,721	30,365	0	1,897	0	10,832	0	10,832	0	04/06/2020	
90138F-10-2	TWILIO CL A ORD			145.000	38,184	263.340	38,184	17,644	0	0	0	(11,696)	0	(11,696)	0	06/23/2021	
90184L-10-2	TWITTER ORD			724.000	31,291	43.220	31,291	21,550	0	0	0	(9,077)	0	(9,077)	0	07/26/2021	
902252-10-5	TYLER TECHNOLOGIES ORD			48.000	25,822	537.950	25,822	14,393	0	0	0	4,869	0	4,869	0	04/06/2020	
902494-10-3	TYSON FOODS CL A ORD			269.000	23,446	87.160	23,446	15,185	0	483	0	6,112	0	6,112	0	04/06/2020	
902973-30-4	US BANCORP ORD			1,109.000	62,293	56.170	62,293	38,116	510	1,907	0	10,624	0	10,624	0	04/06/2020	
90353T-10-0	UBER TECHNOLOGIES ORD			1,514.000	63,482	41.930	63,482	50,630	0	0	0	(12,556)	0	(12,556)	0	11/18/2021	
90353W-10-3	UBIQUITI ORD			95.000	29,137	306.700	29,137	14,758	0	190	0	2,678	0	2,678	0	09/15/2020	
90384S-30-3	ULTA BEAUTY ORD			66.000	27,214	412.340	27,214	12,453	0	0	0	8,262	0	8,262	0	04/06/2020	
904708-10-4	UNIFIRST ORD			109.000	22,934	210.400	22,934	21,242	33	109	0	(141)	0	(141)	0	11/25/2019	
907818-10-8	UNION PACIFIC ORD			492.000	123,950	251.930	123,950	57,660	0	2,111	0	21,505	0	21,505	0	04/06/2020	
910047-10-9	UNITED AIRLINES HOLDINGS ORD			726.000	31,784	43.780	31,784	21,652	0	0	0	(373)	0	(373)	0	11/18/2021	
911312-10-6	UNITED PARCEL SERVICE CL B ORD			630.000	135,034	214.340	135,034	63,875	0	2,570	0	28,942	0	28,942	0	04/06/2020	
911363-10-9	UNITED RENTAL ORD			113.000	37,549	332.290	37,549	11,659	0	0	0	11,343	0	11,343	0	04/06/2020	
912008-10-9	US FOODS ORD			492.000	17,136	34.830	17,136	17,077	0	0	0	59	0	59	0	01/11/2021	
91324P-10-2	UNITEDHEALTH GRP ORD			808.000	405,729	502.140	405,729	166,140	0	4,525	0	122,380	0	122,380	0	04/06/2020	
91332U-10-1	UNITY SOFTWARE ORD			170.000	24,308	142.990	24,308	19,203	0	0	0	5,105	0	5,105	0	06/23/2021	
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD			121.000	15,689	129.660	15,689	11,677	0	97	0	(949)	0	(949)	0	04/06/2020	
91688F-10-4	UPWORK ORD			345.000	11,785	34.160	11,785	18,961	0	0	0	(7,176)	0	(7,176)	0	06/23/2021	
918204-10-8	VF ORD			298.000	21,820	73.220	21,820	21,880	0	587	0	(3,633)	0	(3,633)	0	12/09/2020	
91913Y-10-0	VALERO ENERGY ORD			364.000	27,340	75.110	27,340	16,780	0	1,427	0	6,749	0	6,749	0	04/06/2020	
922475-10-8	VEEVA SYSTEMS ORD			152.000	38,833	255.480	38,833	23,835	0	0	0	(2,549)	0	(2,549)	0	04/06/2020	
92276F-10-0	VENTAS REIT ORD			459.000	23,464	51.120	23,464	11,998	207	826	0	955	0	955	0	04/06/2020	
92343E-10-2	VERISIGN ORD			83.000	21,067	253.820	21,067	16,256	0	0	0	3,106	0	3,106	0	04/06/2020	
92343V-10-4	VERIZON COMMUNICATIONS ORD			3,605.000	187,316	51.960	187,316	204,404	0	9,094	0	(24,478)	0	(24,478)	0	04/06/2020	
92345Y-10-6	VERISK ANALYTICS ORD			236.000	53,980	228.730	53,980	35,074	0	274	0	4,989	0	4,989	0	04/07/2020	
92556H-20-6	VIACOMCBS CL B ORD			831.000	25,080	30.180	25,080	11,584	199	798	0	(5,883)	0	(5,883)	0	04/06/2020	
92556V-10-6	VIATRIS ORD			1,331.000	18,008	13.530	18,008	18,975	0	439	0	(6,935)	0	(6,935)	0	04/06/2020	
925652-10-9	VICI PPTYS ORD			750.000	22,583	30.110	22,583	10,695	270	1,013	0	3,458	0	3,458	0	04/06/2020	
926400-10-2	VICTORIA S SECRET ORD			383.000	21,272	55.540	21,272	2,394	0	0	0	18,878	0	18,878	0	05/15/2020	
92719V-10-0	VIMEO ORD			474.000	8,513	17.960	8,513	8,368	0	0	0	145	0	145	0	11/18/2021	
92826C-83-9	VISA CL A ORD			1,578.000	341,968	216.710	341,968	253,430	0	2,107	0	(3,188)	0	(3,188)	0	04/06/2020	
92840M-10-2	VISTRA ORD			1,128.000	25,685	22.770	25,685	19,887	0	508	0	5,798	0	5,798	0	04/14/2021	
928563-40-2	VMWARE CL A ORD			93.000	10,777	115.880	10,777	13,030	0	2,548	0	(2,267)	0	(2,267)	0	12/11/2019	
928881-10-1	VONTIER ORD			107.000	3,288	30.730	3,288	2,509	0	8	0	(286)	0	(286)	0	04/06/2020	
92918V-10-9	VROOM ORD			1,122.000	12,106	10.790	12,106	19,276	0	0	0	(7,170)	0	(7,170)	0	11/18/2021	
92936U-10-9	W P CAREY REIT ORD			206.000	16,902	82.050	16,902	11,565	217	864	0	2,363	0	2,363	0	04/06/2020	
92939U-10-6	WEC ENERGY GROUP ORD			979.000	95,032	97.070	95,032	57,280	0	2,653	0	4,934	0	4,934	0	07/29/2019	
931142-10-3	WALMART ORD			1,092.000	158,001	144.690	158,001	137,668	601	2,391	0	590	0	590	0	04/06/2020	
931427-10-8	WALGREEN BOOTS ALLIANCE ORD			641.000	33,435	52.160	33,435	27,326	0	1,212	0	7,871	0	7,871	0	04/06/2020	
94106L-10-9	WASTE MANAGEMENT ORD			422.000	70,432	166.900	70,432	38,524	0	971	0	20,665	0	20,665	0	04/06/2020	
941848-10-3	WATERS ORD			76.000	28,318	372.600	28,318	14,356	0	0	0	9,514	0	9,514	0	04/06/2020	
942622-20-0	WATSCO ORD			328.000	102,625	312.880	102,625	46,757	0	2,501	0	28,316	0	28,316	0	10/31/2018	
94419L-10-1	WAYFAIR CL A ORD			70.000	13,298	189.970	13,298	12,117	0	0	0	(2,509)	0	(2,509)	0	05/15/2020	
949746-10-1	WELLS FARGO ORD			2,891.000	138,710	47.980	138,710	82,769	0	1,735	0	51,460	0	51,460	0	04/06/2020	
95040Q-10-4	WELLTOWER ORD			387.000	33,193	85.770	33,193	16,451	0	944	0	8,185	0	8,185	0	04/06/2020	
955306-10-5	WEST PHARM SVC ORD			90.000	42,211	469.010	42,211	14,517	0	62	0	16,713	0	16,713	0	04/06/2020	
958102-10-5	WESTERN DIGITAL ORD			312.000	20,346	65.210	20,346	13,513	0	0	0	3,064	0	3,064	0	04/06/2020	
959802-10-9	WESTERN UNION ORD			583.000	10,401	17.840	10,401	11,205	0	548	0	(2,390)	0	(2,390)	0	04/06/2020	
96208T-10-4	WEX ORD			110.000	15,443	140.390	15,443	11,298	0	0	0	(6,945)	0	(6,945)	0	04/06/2020	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
962166-10-4	WEYERHAEUSER REIT			674.000	27,755	41.180	27,755	11,525	0	795	0	5,156	0	5,156	0	04/06/2020	
966084-20-4	WHITESTONE REIT ORD			2,564.000	25,973	10.130	25,973	14,866	0	969	0	5,393	0	5,393	0	06/23/2021	
969457-10-0	WILLIAMS ORD			910.000	23,696	26.040	23,696	12,285	0	1,492	0	5,451	0	5,451	0	04/06/2020	
98138H-10-1	WORKDAY CL A ORD			131.000	35,787	273.180	35,787	17,071	0	0	0	4,398	0	4,398	0	04/06/2020	
983793-10-0	XPO LOGISTICS ORD			233.000	18,041	77.430	18,041	6,809	0	0	0	11,232	0	11,232	0	04/06/2020	
98389B-10-0	XCEL ENERGY ORD			449.000	30,395	67.695	30,395	27,456	205	809	0	433	0	433	0	04/06/2020	
983919-10-1	XILINX ORD			719.000	152,450	212.030	152,450	33,815	0	266	0	50,517	0	50,517	0	07/29/2019	
98419M-10-0	XYLEM ORD			171.000	20,506	119.920	20,506	11,147	0	192	0	3,100	0	3,100	0	04/06/2020	
98585N-10-6	YEXT ORD			1,801.000	17,866	9.920	17,866	21,900	0	0	0	(4,034)	0	(4,034)	0	09/21/2021	
988498-10-1	YUM BRANDS ORD			240.000	33,326	138.860	33,326	16,920	0	480	0	7,272	0	7,272	0	04/06/2020	
98850P-10-9	YUM CHINA ORD		C	348.000	17,344	49.840	17,344	15,197	0	167	0	(2,523)	0	(2,523)	0	04/06/2020	
989207-10-5	ZEBRA TECHNOLOGIES CL A ORD			58.000	34,522	595.200	34,522	11,127	0	0	0	12,230	0	12,230	0	04/06/2020	
98936J-10-1	ZENDESK ORD			179.000	18,668	104.290	18,668	10,933	0	0	0	(6,951)	0	(6,951)	0	04/06/2020	
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD			164.000	20,835	127.040	20,835	16,062	39	157	0	(4,436)	0	(4,436)	0	04/06/2020	
98978V-10-3	ZOETIS CL A ORD			414.000	101,028	244.030	101,028	44,557	0	414	0	32,511	0	32,511	0	04/06/2020	
98980G-10-2	ZSCALER ORD			106.000	34,061	321.330	34,061	13,302	0	0	0	12,892	0	12,892	0	07/10/2020	
98980L-10-1	ZOOM VIDEO COMMUNICATIONS CL A ORD			138.000	25,380	183.910	25,380	38,627	0	0	0	(21,171)	0	(21,171)	0	09/15/2020	
98986T-10-8	ZYNGA CL A ORD			2,330.000	14,912	6.400	14,912	15,612	0	0	0	(5,461)	0	(5,461)	0	12/21/2021	
G0176J-10-9	ALLEGION ORD		C	123.000	16,290	132.440	16,290	11,622	0	177	0	1,975	0	1,975	0	04/06/2020	
G02602-10-3	AMDOCS ORD			190.000	14,220	74.840	14,220	10,878	68	267	0	743	0	743	0	04/06/2020	
G06242-10-4	ATLASSIAN CL A ORD		C	118.000	44,992	381.290	44,992	15,789	0	0	0	17,396	0	17,396	0	04/06/2020	
G0692U-10-9	AXIS CAPITAL HOLDINGS ORD		C	287.000	15,633	54.470	15,633	10,820	123	482	0	1,171	0	1,171	0	04/06/2020	
G1151C-10-1	ACCENTURE CL A ORD		C	295.000	122,292	414.550	122,292	37,513	0	967	0	41,989	0	41,989	0	12/21/2021	
G16962-10-5	BUNGE ORD			278.000	25,954	93.360	25,954	10,639	0	570	0	7,723	0	7,723	0	04/06/2020	
G1890L-10-7	CAPRI HOLDINGS LTD.		C	374.000	24,276	64.910	24,276	17,028	0	0	0	7,248	0	7,248	0	01/11/2021	
G21810-10-9	CLARIVATE ORD		C	772.000	18,157	23.520	18,157	18,837	0	0	0	(679)	0	(679)	0	07/26/2021	
G29183-10-3	EATON ORD		C	361.000	62,388	172.820	62,388	27,941	0	1,097	0	19,017	0	19,017	0	04/06/2020	
G3075P-10-1	ENSTAR GROUP ORD		C	65.000	16,093	247.590	16,093	10,630	0	0	0	2,776	0	2,776	0	04/06/2020	
G3223R-10-8	EVEREST RE GROUP ORD		C	72.000	19,722	273.920	19,722	13,675	0	446	0	2,868	0	2,868	0	04/06/2020	
G3922B-10-7	GENPACT ORD		C	394.000	20,914	53.080	20,914	10,800	0	169	0	4,618	0	4,618	0	04/06/2020	
G46188-10-1	HORIZON THERAPEUTICS PUBLIC ORD		C	329.000	35,453	107.760	35,453	10,515	0	0	0	11,387	0	11,387	0	04/06/2020	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD		C	554.000	45,046	81.310	45,046	15,185	188	593	0	19,235	0	19,235	0	04/06/2020	
G5960L-10-3	MEDTRONIC ORD		C	686.000	70,967	103.450	70,967	60,142	432	1,660	0	(9,391)	0	(9,391)	0	05/15/2020	
G6095L-10-9	APTIV ORD		C	74.000	12,206	164.950	12,206	5,234	0	0	0	2,565	0	2,565	0	03/13/2020	
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD			818.000	16,965	20.740	16,965	23,807	0	0	0	(6,842)	0	(6,842)	0	11/18/2021	
G6674U-10-8	NOVOCURE ORD		C	163.000	12,238	75.080	12,238	11,263	0	0	0	(15,967)	0	(15,967)	0	04/06/2020	
G6964L-10-7	PAYSAFE ORD		C	5,583.000	21,830	3.910	21,830	21,550	0	0	0	279	0	279	0	12/21/2021	
G8473T-10-0	STERIS ORD		C	99.000	24,054	242.970	24,054	14,716	0	164	0	5,625	0	5,625	0	04/06/2020	
G8994E-10-3	TRANE TECHNOLOGIES ORD		C	333.000	67,276	202.030	67,276	17,907	0	786	0	18,938	0	18,938	0	11/22/2017	
G96629-10-3	WILLIS TOWERS WATSON ORD		C	147.000	34,911	237.490	34,911	25,778	118	431	0	3,941	0	3,941	0	04/06/2020	
H1467J-10-4	CHUBB ORD		C	448.000	86,603	193.310	86,603	50,262	358	1,416	0	17,647	0	17,647	0	04/06/2020	
H2906T-10-9	GARMIN ORD		C	188.000	25,600	136.170	25,600	14,183	0	493	0	3,104	0	3,104	0	04/06/2020	
L8681T-10-2	SPOTIFY TECHNOLOGY ORD		C	119.000	27,850	234.030	27,850	14,580	0	0	0	(9,595)	0	(9,595)	0	04/06/2020	
M6191J-10-0	JFROG ORD			408.000	12,118	29.700	12,118	19,103	0	0	0	(6,985)	0	(6,985)	0	06/23/2021	
M98068-10-5	WIX.COM ORD		C	64.000	10,099	157.790	10,099	19,027	0	0	0	(8,929)	0	(8,929)	0	06/23/2021	
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD			224.000	20,659	92.230	20,660	11,173	0	995	0	128	0	128	0	04/06/2020	
N72482-12-3	QIAGEN ORD		C	257.000	14,284	55.580	14,284	10,280	0	0	0	702	0	702	0	04/06/2020	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					41,635,361	XXX	41,635,362	23,180,356	26,231	494,308	0	8,371,531	0	8,371,531	0	XXX	XXX
30229@-10-0	Eyefinity, Inc.			64.000	(3,590,774)	(56,105.840)	(3,590,774)	21,300,000				(2,843,150)		(2,843,150)		01/01/2001	
91836*-10-9	VSP Holding Company, Inc.			45.000	201,906,900	4,486,820.000	201,906,900	276,983,788				2,280,150		2,280,150		08/18/2008	
91833@-10-0	VSP Optical Group, Inc.			21,623.000	9,741,019	450.490	9,741,019	14,014,116				(1,889,022)		(1,889,022)		10/01/2012	
91833@-11-8	VSP Optical Group, Inc.			75,610.000	34,061,807	450.490	34,061,807	49,002,096				(6,605,417)		(6,605,417)		10/01/2012	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
45384*-10-1	Independent Eye Care MSO Inc			10,000.000	31,642,000	3,164.200	31,642,000	33,297,665				(2,160,000)		(2,160,000)		07/01/2019	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					273,760,952	XXX	273,760,952	394,597,665	0	0	0	(11,217,439)	0	(11,217,439)	0	XXX	XXX
922908-74-4	VANGUARD VAL IDX ETF			5,717.228	840,947	147.090	840,947	499,436	0	17,820	0	158,659	0	158,659	0	12/30/2021	
9499999. Subtotal - Mutual Funds					840,947	XXX	840,947	499,436	0	17,820	0	158,659	0	158,659	0	XXX	XXX
9799999 - Total Common Stocks					316,237,260	XXX	316,237,261	418,277,458	26,231	512,129	0	(2,687,249)	0	(2,687,249)	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					316,237,260	XXX	316,237,261	418,277,458	26,231	512,129	0	(2,687,249)	0	(2,687,249)	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
3130A8-ZQ-9	FEDERAL HOME LOAN BANKS		09/07/2021	WELLS FARGO SECURITIES LLC		1,147,563	1,100,000	9,411
3133EM-H2-1	FEDERAL FARM CREDIT BANKS FUNDING CORP		06/09/2021	WELLS FARGO SECURITIES LLC		1,500,000	1,500,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						2,647,563	2,600,000	9,411
06048W-K4-1	BANK OF AMERICA CORP		01/08/2021	UBOC/UNIONBANC INVESTMENT SVCS		4,383,316	4,391,000	3,726
06048W-K6-6	BANK OF AMERICA CORP		01/19/2021	UBOC/UNIONBANC INVESTMENT SVCS		4,987,500	5,000,000	2,528
06406R-AC-1	BANK OF NEW YORK MELLON CORP		03/24/2021	UBOC/UNIONBANC INVESTMENT SVCS		5,340,660	5,200,000	49,968
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						14,711,476	14,591,000	56,222
8399997. Total - Bonds - Part 3						17,359,039	17,191,000	65,633
8399998. Total - Bonds - Part 5								
8399999. Total - Bonds						17,359,039	17,191,000	65,633
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						0	XXX	0
00081T-10-8	ACCO BRANDS ORD		06/23/2021	Morgan Stanley	2,227.000	18,707		0
02215L-20-9	ALTUS MIDSTREAM CL A ORD		06/23/2021	Morgan Stanley	273.000	18,870		0
02376R-10-2	AMERICAN AIRLINES GROUP ORD		01/11/2021	Morgan Stanley	1,280.000	19,200		0
03762U-10-5	APOLLO COMM REAL EST FIN REIT ORD		06/23/2021	Morgan Stanley	1,325.000	21,637		0
05379B-10-7	AVISTA ORD		09/21/2021	Morgan Stanley	576.000	22,596		0
05464C-10-1	AXON ENTERPRISE ORD		07/26/2021	Morgan Stanley	106.000	19,296		0
05605H-10-0	BWX TECHNOLOGIES ORD		07/26/2021	Morgan Stanley	87.000	5,011		0
070830-10-4	BATH AND BODY WORKS ORD		08/03/2021	Morgan Stanley	1,150.000	10,093		0
08862E-10-9	BEYOND MEAT ORD		12/21/2021	Morgan Stanley	305.000	21,420		0
090043-10-0	BILL COM HOLDINGS ORD		06/23/2021	Morgan Stanley	103.000	19,567		0
09260D-10-7	BLACKSTONE GROUP ORD		07/26/2021	Morgan Stanley	226.000	25,604		0
100557-10-7	BOSTON BEER CL A ORD		07/26/2021	Morgan Stanley	28.000	20,345		0
14057J-10-1	CAPITOL FEDERAL FINANCIAL ORD		07/26/2021	Morgan Stanley	1,964.000	22,036		0
14161W-10-5	CARDLYTICS ORD		09/21/2021	Morgan Stanley	220.000	19,642		0
15961R-10-5	CHARGEPOINT HOLDINGS, INC.		07/26/2021	Morgan Stanley	861.000	20,001		0
171340-10-2	CHURCH AND DWIGHT ORD		06/23/2021	Morgan Stanley	60.000	4,983		0
20825C-10-4	CONOCOPHILLIPS ORD		01/15/2021	Morgan Stanley	315.360	10,377		0
22266L-10-6	COUPA SOFTWARE ORD		12/21/2021	Morgan Stanley	37.000	5,942		0
22788C-10-5	CROWDSTRIKE HOLDINGS CL A ORD		12/21/2021	Morgan Stanley	37.000	7,781		0
23345M-10-7	DT MIDSTREAM ORD		09/21/2021	Morgan Stanley	433.000	19,017		0
25179M-10-3	DEVON ENERGY ORD		02/19/2021	Morgan Stanley	1,542.000	32,120		0
252784-30-1	DIAMONDROCK HOSPITALITY REIT ORD		06/23/2021	Morgan Stanley	1,879.000	18,978		0
254709-10-8	DISCOVER FINANCIAL SERVICES ORD		04/14/2021	Morgan Stanley	51.000	5,167		0
25809K-10-5	DOORDASH CL A ORD		06/23/2021	Morgan Stanley	105.000	18,273		0
260557-10-3	DOW ORD		12/21/2021	Morgan Stanley	94.000	5,095		0
26142R-10-4	DRAFTKINGS CL A ORD		06/23/2021	Morgan Stanley	374.000	18,898		0
320817-10-9	FIRST MERCHANTS ORD		07/26/2021	Morgan Stanley	822.000	33,094		0
338307-10-1	FIVE9 ORD		07/26/2021	Morgan Stanley	102.000	20,234		0
345370-86-0	FORD MOTOR ORD		06/23/2021	Morgan Stanley	1,609.000	24,811		0
36162J-10-6	GEO GROUP REIT ORD		07/26/2021	Morgan Stanley	2,907.000	19,593		0
36262G-10-1	GXO LOGISTICS ORD		08/02/2021	Morgan Stanley	233.000	4,894		0
369604-30-1	GENERAL ELECTRIC ORD		08/02/2021	Morgan Stanley	957.500	55,382		0
37940X-10-2	GLOBAL PAYMENTS ORD		12/21/2021	Morgan Stanley	41.000	5,406		0
41068X-10-0	HANNON ARMSTRONG SUST INFR CAP ORD		06/23/2021	Morgan Stanley	360.000	19,530		0
436106-10-8	HOLLYFRONTIER ORD		06/23/2021	Morgan Stanley	550.000	18,585		0
443573-10-0	HUBSPOT ORD		06/23/2021	Morgan Stanley	33.000	19,497		0
44891N-20-8	IAC INTERACTIVE ORD		05/25/2021	Morgan Stanley	82.000	3,483		0
449253-10-3	IAA ORD		07/26/2021	Morgan Stanley	389.000	23,503		0
45826J-10-5	INTELLIA THERAPEUTICS ORD		06/23/2021	Morgan Stanley	238.000	19,894		0
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		11/04/2021	Morgan Stanley	837.000	92,039		0
462260-10-0	IOVANCE BIOTHERAPEUTICS ORD		07/26/2021	Morgan Stanley	842.000	18,751		0
50077B-20-7	KRATOS DEFENSE AND SECURITY SOLS ORD		09/21/2021	Morgan Stanley	854.000	19,070		0
50155Q-10-0	KYNDRYL HOLDINGS ORD		11/04/2021	Morgan Stanley	167.400	4,065		0
517834-10-7	LAS VEGAS SANDS ORD		11/18/2021	Morgan Stanley	217.000	8,365		0
536797-10-3	LITHIA MOTORS CL A ORD		01/11/2021	Morgan Stanley	53.000	16,917		0
53814L-10-8	LIVENT ORD		09/21/2021	Morgan Stanley	826.000	19,477		0
55087P-10-4	LYFT CL A ORD		06/23/2021	Morgan Stanley	318.000	19,528		0
55616P-10-4	MACYS ORD		02/19/2021	Morgan Stanley	1,215.000	18,189		0
576323-10-9	MASTEC ORD		12/21/2021	Morgan Stanley	227.000	20,489		0
58933Y-10-5	MERCK & CO ORD		06/03/2021	Morgan Stanley	2,247.000	172,070		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
600544-10-0	HERMAN MILLER ORD		09/21/2021	Morgan Stanley	479.000	18,849		0
60468T-10-5	MIRATI THERAPEUTICS ORD		09/21/2021	Morgan Stanley	108.000	18,046		0
640268-10-8	NEKTAR THERAPEUTICS ORD		06/23/2021	Morgan Stanley	1,126.000	18,770		0
651587-10-7	NEWMARKET ORD		09/21/2021	Morgan Stanley	59.000	19,290		0
674599-10-5	OCCIDENTAL PETROLEUM ORD		04/14/2021	Morgan Stanley	272.000	6,950		0
682680-10-3	ONEOK ORD		07/26/2021	Morgan Stanley	389.000	20,940		0
683712-10-3	OPENDOOR TECHNOLOGIES ORD		06/23/2021	Morgan Stanley	1,128.000	19,413		0
68622V-10-6	ORGANON ORD		06/03/2021	Morgan Stanley	224.700	8,387		0
68629Y-10-3	ORION OFFICE REIT ORD		11/15/2021	Morgan Stanley	68.900	1,468		0
69327R-10-1	PDC ENERGY ORD		07/26/2021	Morgan Stanley	518.000	21,109		0
69331C-10-8	PG&E ORD		07/26/2021	Morgan Stanley	2,106.000	18,428		0
693656-10-0	PVH ORD		01/11/2021	Morgan Stanley	177.000	18,511		0
69608A-10-8	PALANTIR TECHNOLOGIES CL A ORD		06/23/2021	Morgan Stanley	1,272.000	33,415		0
70614W-10-0	PELOTON INTERACTIVE ORD		12/21/2021	Morgan Stanley	130.000	5,095		0
716382-10-6	PETMED EXPRESS ORD		07/26/2021	Morgan Stanley	699.000	19,726		0
74767V-10-9	QUANTUMSCAPE CL A ORD		11/18/2021	Morgan Stanley	579.000	19,605		0
756109-10-4	REALTY INCOME REIT ORD		11/01/2021	Morgan Stanley	363.780	11,455		0
75737F-10-8	REDFIN ORD		09/21/2021	Morgan Stanley	379.000	19,530		0
76680R-20-6	RINGCENTRAL CL A ORD		12/21/2021	Morgan Stanley	53.000	10,285		0
79466L-30-2	SALESFORCE.COM ORD		07/21/2021	Unknown	37.636	9,344		0
803607-10-0	SAREPTA THERAPEUTICS ORD		07/26/2021	Morgan Stanley	291.000	19,375		0
819047-10-1	SHAKE SHACK CL A ORD		09/21/2021	Morgan Stanley	234.000	19,155		0
82489T-10-4	SHOCKWAVE MEDICAL ORD		06/23/2021	Morgan Stanley	96.000	18,640		0
827048-10-9	SILGAN HOLDINGS ORD		09/21/2021	Morgan Stanley	484.000	19,191		0
833445-10-9	SNOWFLAKE CL A ORD		12/21/2021	Morgan Stanley	159.000	44,698		0
85209W-10-9	SPROUT SOCIAL CL A ORD		06/23/2021	Morgan Stanley	207.000	18,288		0
852234-10-3	BLOCK CL A ORD		12/21/2021	Morgan Stanley	118.000	20,115		0
857477-10-3	STATE STREET ORD		04/14/2021	Morgan Stanley	59.000	5,114		0
86745K-10-4	SUNNOVA ENERGY INTERNATIONAL ORD		06/23/2021	Morgan Stanley	530.000	19,965		0
86771W-10-5	SUNRUN ORD		06/23/2021	Morgan Stanley	436.000	24,351		0
87266J-10-4	TPI COMPOSITES ORD		12/21/2021	Morgan Stanley	1,313.000	21,494		0
87918A-10-5	TELADOC HEALTH ORD		11/18/2021	Morgan Stanley	63.000	7,812		0
88160R-10-1	TESLA ORD		12/21/2021	Morgan Stanley	45.000	43,185		0
896945-20-1	TRIPADVISOR ORD		09/21/2021	Morgan Stanley	581.000	18,830		0
90138F-10-2	TWILIO CL A ORD		06/23/2021	Morgan Stanley	17.000	6,552		0
90184L-10-2	TWITTER ORD		07/26/2021	Morgan Stanley	80.000	5,495		0
90353T-10-0	UBER TECHNOLOGIES ORD		11/18/2021	Morgan Stanley	196.000	8,820		0
910047-10-9	UNITED AIRLINES HOLDINGS ORD		11/18/2021	Morgan Stanley	180.000	8,537		0
912008-10-9	US FOODS ORD		01/11/2021	Morgan Stanley	492.000	17,077		0
91332U-10-1	UNITY SOFTWARE ORD		06/23/2021	Morgan Stanley	170.000	19,203		0
91688F-10-4	UPWORK ORD		06/23/2021	Morgan Stanley	345.000	18,961		0
926400-10-2	VICTORIA S SECRET ORD		08/03/2021	Morgan Stanley	383.329	2,396		0
92719V-10-0	VIMEO ORD		11/18/2021	Morgan Stanley	474.127	8,369		0
92840M-10-2	VISTRA ORD		04/14/2021	Morgan Stanley	1,128.000	19,887		0
92918V-10-9	VROOM ORD		11/18/2021	Morgan Stanley	1,122.000	19,276		0
966084-20-4	WHITESTONE REIT ORD		06/23/2021	Morgan Stanley	607.000	4,983		0
983793-10-0	XPO LOGISTICS ORD		08/02/2021	Morgan Stanley	233.000	6,809		0
98585N-10-6	YEXT ORD		09/21/2021	Morgan Stanley	1,801.000	21,900		0
98986T-10-8	ZYNGA CL A ORD		12/21/2021	Morgan Stanley	774.000	5,016		0
G1151C-10-1	ACCENTURE CL A ORD	C	12/21/2021	Morgan Stanley	27.000	10,298		0
G1890L-10-7	CAPRI HOLDINGS LTD.	C	01/11/2021	Morgan Stanley	374.000	17,028		0
G21810-10-9	CLARIVATE ORD	C	07/26/2021	Morgan Stanley	772.000	18,837		0
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD		11/18/2021	Morgan Stanley	818.000	23,807		0
G6964L-10-7	PAYSAFE ORD	C	12/21/2021	Morgan Stanley	5,583.000	21,550		0
M6191J-10-0	JFROG ORD		06/23/2021	Morgan Stanley	408.000	19,103		0
M98068-10-5	WIX.COM ORD	C	06/23/2021	Morgan Stanley	64.000	19,029		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						2,029,286	XXX	0
922908-74-4	VANGUARD VAL IDX ETF		12/30/2021	Morgan Stanley	98.228	13,852		0
9499999. Subtotal - Common Stocks - Mutual Funds						13,852	XXX	0
9799997. Total - Common Stocks - Part 3						2,043,138	XXX	0
9799998. Total - Common Stocks - Part 5						488,886	XXX	0
9799999. Total - Common Stocks						2,532,025	XXX	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
9899999. Total - Preferred and Common Stocks						2,532,025	XXX	0
9999999 - Totals						19,891,063	XXX	65,633

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
912828-N4-8	UNITED STATES TREASURY		12/31/2020	Maturity @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	963	12/31/2020
912828-S7-6	UNITED STATES TREASURY		07/31/2021	Maturity @ 100.00		235,000	235,000	234,569	234,948	0	52	0	52	0	235,000	0	0	0	2,644	07/31/2021
0599999. Subtotal - Bonds - U.S. Governments						235,000	235,000	234,569	234,948	0	52	0	52	0	235,000	0	0	0	3,606	XXX
574193-NB-0	MARYLAND ST		03/15/2021	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	10,000	03/15/2021
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	10,000	XXX
3133EK-L4-6	FEDERAL FARM CREDIT BANKS FUNDING CORP		09/09/2021	Call @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	66,000	09/09/2024
3136G4-ZS-5	FEDERAL NATIONAL MORTGAGE ASSOCIATION		08/20/2021	Call @ 100.00		1,000,000	1,000,000	999,750	999,787	0	53	0	53	0	999,840	0	160	160	4,000	07/20/2023
3199999. Subtotal - Bonds - U.S. Special Revenues						5,000,000	5,000,000	4,999,750	4,999,787	0	53	0	53	0	4,999,840	0	160	160	70,000	XXX
06048W-G7-9	BANK OF AMERICA CORP		01/25/2021	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	56,250	01/23/2025
06051G-FZ-7	BANK OF AMERICA CORP		10/21/2021	Call @ 100.00		7,000,000	7,000,000	7,146,405	7,122,682	0	(122,682)	0	(122,682)	0	7,000,000	0	0	0	175,210	10/21/2022
06740K-LC-9	Barclays Bank Delaware		10/18/2021	Maturity @ 100.00		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	10,500	10/18/2021
097023-BG-9	BOEING CO		10/30/2021	Maturity @ 100.00		2,297,000	2,297,000	2,270,562	2,288,875	0	8,125	0	8,125	0	2,297,000	0	0	0	53,980	10/30/2021
140420-5L-0	Capital One Bank (USA), National Associa		10/12/2021	Maturity @ 100.00		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	5,375	10/12/2021
140420-U5-7	Capital One Bank (USA), National Associa		01/25/2021	Maturity @ 100.00		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	2,584	01/25/2021
14042R-HR-5	Capital One, National Association		08/30/2021	Maturity @ 100.00		500,000	500,000	501,250	500,225	0	(225)	0	(225)	0	500,000	0	0	0	11,000	08/30/2021
437076-BL-5	HOME DEPOT INC		03/01/2021	Call @ 100.00		1,000,000	1,000,000	996,330	999,777	0	146	0	146	0	999,923	0	77	77	8,333	04/01/2021
478160-BS-2	JOHNSON & JOHNSON		03/01/2021	Maturity @ 100.00		1,000,000	1,000,000	994,360	999,740	0	260	0	260	0	1,000,000	0	0	0	8,250	03/01/2021
594918-BP-8	MICROSOFT CORP		07/15/2021	Call @ 100.00		2,100,000	2,100,000	2,050,314	2,091,688	0	7,320	0	7,320	0	2,099,009	0	991	991	29,838	08/08/2021
742718-EQ-8	PROCTER & GAMBLE CO		11/03/2021	Maturity @ 100.00		1,000,000	1,000,000	976,701	994,102	0	5,898	0	5,898	0	1,000,000	0	0	0	17,000	11/03/2021
89236T-CZ-6	TOYOTA MOTOR CREDIT CORP		04/08/2021	Maturity @ 100.00		2,000,000	2,000,000	1,993,580	1,999,525	0	475	0	475	0	2,000,000	0	0	0	19,000	04/08/2021
949763-EC-6	Wells Fargo Bank, National Association		01/20/2021	Maturity @ 100.00		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	871	01/20/2021
94988J-5N-3	WELLS FARGO BANK NA		01/15/2021	Maturity @ 100.00		1,000,000	1,000,000	997,672	999,950	0	51	0	51	0	1,000,000	0	0	0	13,000	01/15/2021
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						24,397,000	24,397,000	24,427,174	24,496,564	0	(100,632)	0	(100,632)	0	24,395,932	0	1,068	1,068	411,189	XXX
8399997. Total - Bonds - Part 4						30,632,000	30,632,000	30,661,492	30,731,299	0	(100,527)	0	(100,527)	0	30,630,772	0	1,228	1,228	494,796	XXX
8399998. Total - Bonds - Part 5																				XXX
8399999. Total - Bonds						30,632,000	30,632,000	30,661,492	30,731,299	0	(100,527)	0	(100,527)	0	30,630,772	0	1,228	1,228	494,796	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
00089H-10-6	ACS ACTIVIDADES DE CONSTRUCCION ADR	C	09/21/2021	Morgan Stanley	361.069	2,443		2,365	2,397	(32)	0	0	(32)	0	2,365	0	77	77	0	
00206R-10-2	AT&T ORD		01/11/2021	Morgan Stanley	225.000	6,496		6,935	6,471	464	0	0	464	0	6,935	0	(440)	(440)	0	
00770F-10-4	AEGIO CL A ORD		05/18/2021	Morgan Stanley	836.000	25,080		16,193	15,876	318	0	0	318	0	16,193	0	8,887	8,887	0	
012653-10-1	ALBEMARLE ORD		01/11/2021	Morgan Stanley	107.000	18,970		10,143	15,785	(5,641)	0	0	(5,641)	0	10,143	0	8,826	8,826	41	
015351-10-9	ALEXION PHARMACEUTICALS ORD		07/21/2021	Adjustment	136.000	24,856		16,042	21,249	(5,207)	0	0	(5,207)	0	16,042	0	8,814	8,814	0	
02156B-10-3	ALTERYX CL A ORD		09/21/2021	Morgan Stanley	124.000	8,680		11,686	15,102	(3,416)	0	0	(3,416)	0	11,686	0	(3,006)	(3,006)	0	
035255-10-8	ANIKA THERAPEUTICS ORD		06/23/2021	Morgan Stanley	717.000	29,417		34,985	32,451	2,534	0	0	2,534	0	34,985	0	(5,568)	(5,568)	0	
037833-10-0	APPLE ORD		12/21/2021	Morgan Stanley	144.000	24,910		2,699	19,107	(16,408)	0	0	(16,408)	0	2,699	0	22,211	22,211	125	
038222-10-5	APPLIED MATERIAL ORD		02/19/2021	Morgan Stanley	140.000	16,165		5,475	12,082	(6,607)	0	0	(6,607)	0	5,475	0	10,690	10,690	0	
03969T-10-9	ARCTURUS THERAPEUTICS HOLDINGS ORD		06/23/2021	Morgan Stanley	366.000	12,455		16,214	15,877	337	0	0	337	0	16,214	0	(3,759)	(3,759)	0	
042744-10-2	ARROW FINANCIAL ORD		09/24/2021	Morgan Stanley	0.290	10		7	8	(1)	0	0	(1)	0	7	0	2	2	0	
053807-10-3	AVNET ORD		06/23/2021	Morgan Stanley	1,253.000	49,280		57,023	44,005	13,017	0	0	13,017	0	57,023	0	(7,742)	(7,742)	539	
062540-10-9	BANK OF HAWAII ORD		07/26/2021	Morgan Stanley	52.000	4,328		3,066	3,984	(918)	0	0	(918)	0	3,066	0	1,262	1,262	70	
08862E-10-9	BEYOND MEAT ORD		11/18/2021	Morgan Stanley	138.000	10,816		20,009	17,250	2,759	0	0	2,759	0	20,009	0	(9,193)	(9,193)	0	
090043-10-0	BILL COM HOLDINGS ORD		07/26/2021	Morgan Stanley	10.000	2,048		1,900	0	0	0	0	0	0	1,900	0	148	148	0	
101121-10-1	BOSTON PROPERTIES REIT ORD		07/26/2021	Morgan Stanley	463.000	49,352		39,892	43,767	(3,875)	0	0	(3,875)	0	39,892	0	9,459	9,459	875	
125269-10-0	CF INDUSTRIES HOLDINGS ORD		01/11/2021	Morgan Stanley	428.000	18,451		20,461	16,568	3,893	0	0	3,893	0	20,461	0	(2,010)	(2,010)	0	
127537-20-7	CADIZ ORD		12/21/2021	Morgan Stanley	1,293.000	5,224		13,564	13,770	(207)	0	0	(207)	0	13,564	0	(8,340)	(8,340)	0	
155685-10-0	CENTRAL VALLEY COMMUNITY BANCORP ORD		07/26/2021	Morgan Stanley	963.000	21,157		12,519	14,339	(1,820)	0	0	(1,820)	0	12,519	0	8,638	8,638	221	
159864-10-7	CHRLS RIVER LABS ORD		07/26/2021	Morgan Stanley	30.000	9,046		4,177	7,496	(3,319)	0	0	(3,319)	0	4,177	0	4,869	4,869	0	
163072-10-1	CHEESECAKE FACTORY ORD		02/19/2021	Morgan Stanley	196.000	10,339		9,458	7,264	2,194	0	0	2,194	0	9,458	0	881	881	0	
177376-10-0	CITRIX SYSTEMS ORD		09/21/2021	Morgan Stanley	104.000	11,304		15,303	13,530	1,772	0	0	1,772	0	15,303	0	(3,999)	(3,999)	115	
20605P-10-1	CONCHO RESOURCES ORD		01/15/2021	Unknown	216.000	10,377		10,377	12,604	(2,227)	0	0	(2,227)	0	10,377	0	0	0	0	
20825C-10-4	CONOCOPHILLIPS ORD		01/19/2021	Morgan Stanley	0.360	17		12	14	(3)	0	0	(3)	0	12	0	5	5	0	
209115-10-4	CONSOLIDATED EDISON ORD		07/26/2021	Morgan Stanley	133.000	9,837		10,780	9,612	1,168	0	0	1,168	0	10,780	0	(943)	(943)	206	
21871D-10-3	CORELOGIC ORD		06/04/2021	Morgan Stanley	1,040.000	83,403		44,972	80,413	(35,441)	0	0	(35,441)	0	44,972	0	38,431	38,431	336	

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
26484T-10-6	DUN BRADST HLDG ORD		06/23/2021	Morgan Stanley	567.000	12,451		15,536	14,118	1,418	0	0	1,418	0	15,536	0	(3,085)	(3,085)	0	
27875T-10-1	ECHO GLOBAL LOGISTICS ORD		11/24/2021	Morgan Stanley	645.000	31,121		11,384	17,299	(5,915)	0	0	(5,915)	0	11,384	0	19,737	19,737	0	
31188V-10-0	FASTLY CL A ORD		01/11/2021	Morgan Stanley	131.000	11,147		12,433	11,445	988	0	0	988	0	12,433	0	(1,287)	(1,287)	0	
369604-10-3	GENERAL ELECTRIC ORD		08/02/2021	Unknown	7,660.000	55,382		55,382	82,728	(27,346)	0	0	(27,346)	0	55,382	0	0	0	230	
369604-30-1	GENERAL ELECTRIC ORD		08/05/2021	Morgan Stanley	0.500	52		29	0	0	0	0	0	0	29	0	23	23	0	
37247D-10-6	GENWORTH FINANCIAL CL A ORD		07/26/2021	Morgan Stanley	4,509.000	15,060		15,917	17,044	(1,127)	0	0	(1,127)	0	15,917	0	(857)	(857)	0	
405024-10-0	HAEMONETICS ORD		07/26/2021	Morgan Stanley	105.000	6,183		10,735	12,469	(1,734)	0	0	(1,734)	0	10,735	0	(4,552)	(4,552)	0	
410345-10-2	HANESBRANDS ORD		06/23/2021	Morgan Stanley	722.000	13,364		15,602	10,527	5,076	0	0	5,076	0	15,602	0	(2,238)	(2,238)	217	
431475-10-2	HILL ROM HOLDINGS ORD		12/14/2021	Morgan Stanley	98.000	15,288		10,682	9,601	1,081	0	0	1,081	0	10,682	0	4,606	4,606	71	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES ORD		07/26/2021	Morgan Stanley	392.000	80,734		91,592	66,828	24,763	0	0	24,763	0	91,592	0	(10,857)	(10,857)	869	
44891N-10-9	IAC INTERACTIVE ORD		05/25/2021	Unknown	82.000	4,770		4,770	15,527	(10,757)	0	0	(10,757)	0	4,770	0	0	0	0	
458140-10-0	INTEL ORD		11/18/2021	Morgan Stanley	69.000	3,428		4,032	3,438	594	0	0	594	0	4,032	0	(604)	(604)	96	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		11/04/2021	Unknown	837.000	96,104		96,104	105,362	(9,257)	0	0	(9,257)	0	96,104	0	0	0	4,110	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD		06/23/2021	Morgan Stanley	201.000	28,304		26,487	21,877	4,610	0	0	4,610	0	26,487	0	1,818	1,818	264	
462222-10-0	IONIS PHARMACEUTICALS ORD		09/21/2021	Morgan Stanley	213.000	7,728		10,961	12,043	(1,082)	0	0	(1,082)	0	10,961	0	(3,233)	(3,233)	0	
50155Q-10-0	KYNDRYL HOLDINGS ORD		11/04/2021	Morgan Stanley	0.400	8		10	0	0	0	0	0	0	10	0	(1)	(1)	0	
501797-10-4	BATH AND BODY WORKS ORD		08/03/2021	Unknown	1,150.000	12,489		12,489	42,769	(30,280)	0	0	(30,280)	0	12,489	0	0	0	173	
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD		02/19/2021	Morgan Stanley	8.000	1,971		936	1,628	(693)	0	0	(693)	0	936	0	1,035	1,035	0	
58933Y-10-5	MERCK & CO ORD		06/03/2021	Unknown	2,247.000	180,457		180,457	183,805	(3,348)	0	0	(3,348)	0	180,457	0	0	0	2,921	
60468T-10-5	MIRATI THERAPEUTICS ORD		07/26/2021	Morgan Stanley	66.000	10,043		15,114	14,496	618	0	0	618	0	15,114	0	(5,071)	(5,071)	0	
62955J-10-3	NOV ORD		02/19/2021	Morgan Stanley	1,462.000	20,511		30,382	20,073	10,309	0	0	10,309	0	30,382	0	(9,870)	(9,870)	0	
682189-10-5	ON SEMICONDUCTOR ORD		12/21/2021	Morgan Stanley	615.000	29,006		13,604	20,129	(6,524)	0	0	(6,524)	0	13,604	0	15,401	15,401	0	
682680-10-3	ONEOK ORD		06/23/2021	Morgan Stanley	1,172.000	58,744		78,603	44,981	33,621	0	0	33,621	0	78,603	0	(19,859)	(19,859)	1,597	
68622V-10-6	ORGANON ORD		06/03/2021	Morgan Stanley	0.700	21		26	0	0	0	0	0	0	26	0	(5)	(5)	0	
68629Y-10-3	ORION OFFICE REIT ORD		11/17/2021	Unknown	0.900	17		19	0	0	0	0	0	0	19	0	(2)	(2)	0	
69331C-10-8	PG&E ORD		06/23/2021	Morgan Stanley	1,380.000	13,869		15,732	17,195	(1,463)	0	0	(1,463)	0	15,732	0	(1,863)	(1,863)	0	
69354M-10-8	PRA HEALTH SCIENCES ORD		07/01/2021	Adjustment	142.000	24,003		11,235	17,812	(6,577)	0	0	(6,577)	0	11,235	0	12,768	12,768	0	
69608A-10-8	PALANTIR TECHNOLOGIES CL A ORD		11/18/2021	Morgan Stanley	89.000	1,913		2,338	0	0	0	0	0	0	2,338	0	(425)	(425)	0	
718546-10-4	PHILLIPS 66 ORD		09/21/2021	Morgan Stanley	124.000	10,107		9,711	8,673	1,038	0	0	1,038	0	9,711	0	396	396	255	
72352L-10-6	PINTEREST CL A ORD		12/21/2021	Morgan Stanley	326.000	13,059		20,759	21,483	(724)	0	0	(724)	0	20,759	0	(7,700)	(7,700)	0	
74368L-20-3	PROTECTIVE INSURANCE CL B ORD		06/02/2021	Morgan Stanley	814.000	18,966		10,867	11,160	(293)	0	0	(293)	0	10,867	0	8,099	8,099	163	
756109-10-4	REALTY INCOME REIT ORD		11/01/2021	Morgan Stanley	0.780	55		37	48	(12)	0	0	(12)	0	37	0	18	18	2	
79466L-30-2	SALESFORCE.COM ORD		07/22/2021	Morgan Stanley	0.636	157		101	142	(40)	0	0	(40)	0	101	0	56	56	0	
803607-10-0	SAREPTA THERAPEUTICS ORD		06/23/2021	Morgan Stanley	110.000	8,620		11,118	18,754	(7,636)	0	0	(7,636)	0	11,118	0	(2,498)	(2,498)	0	
83088V-10-2	SLACK TECHNOLOGIES CL A ORD		07/21/2021	Unknown	485.000	22,337		16,412	20,486	(4,074)	0	0	(4,074)	0	16,412	0	5,925	5,925	0	
835495-10-2	SONOCO PRODUCTS ORD		06/23/2021	Morgan Stanley	801.000	52,338		49,194	47,459	1,735	0	0	1,735	0	49,194	0	3,144	3,144	689	
84863T-10-6	SPOK HOLDINGS ORD		06/23/2021	Morgan Stanley	928.000	9,067		10,078	10,329	(251)	0	0	(251)	0	10,078	0	(1,012)	(1,012)	232	
860630-10-2	STIFEL FINANCIAL ORD		02/19/2021	Morgan Stanley	132.000	7,561		3,669	6,661	(2,992)	0	0	(2,992)	0	3,669	0	3,892	3,892	0	
871607-10-7	SYNOPSYS ORD		01/11/2021	Morgan Stanley	8.000	2,083		253	2,074	(1,821)	0	0	(1,821)	0	253	0	1,830	1,830	0	
872540-10-9	TJX ORD		01/11/2021	Morgan Stanley	45.000	3,077		233	3,073	(2,840)	0	0	(2,840)	0	233	0	2,844	2,844	0	
886547-10-8	TIFFANY ORD		01/07/2021	Morgan Stanley	113.000	14,860		14,483	14,854	(371)	0	0	(371)	0	14,483	0	376	376	0	
910340-10-8	UNITED FIRE GROUP ORD		06/23/2021	Morgan Stanley	343.000	9,326		10,667	8,609	2,058	0	0	2,058	0	10,667	0	(1,341)	(1,341)	103	
92220P-10-5	VARIAN MEDICAL SYSTEMS ORD		04/15/2021	Morgan Stanley	107.000	18,993		11,148	18,726	(7,578)	0	0	(7,578)	0	11,148	0	7,844	7,844	0	
92339V-30-8	VEREIT ORD		11/01/2021	Unknown	516.000	11,455		11,455	19,500	(8,044)	0	0	(8,044)	0	11,455	0	0	0	914	
92532F-10-0	VERTEX PHARMACEUTICALS ORD		07/26/2021	Morgan Stanley	246.000	48,937		62,804	58,140	4,664	0	0	4,664	0	62,804	0	(13,867)	(13,867)	0	
926400-10-2	VICTORIA S SECRET ORD		08/03/2021	Morgan Stanley	0.330	19		2	0	0	0	0	0	0	2	0	17	17	0	
92719V-10-0	VIMEO ORD		05/25/2021	Unknown	0.127	6		1	0	0	0	0	0	0	1	0	4	4	0	
983793-10-0	XPO LOGISTICS ORD		08/02/2021	Unknown	233.000	11,704		11,704	27,774	(16,070)	0	0	(16,070)	0	11,704	0	0	0	0	
983919-10-1	XILINX ORD		11/18/2021	Morgan Stanley	49.000	10,808		1,226	6,947	(5,721)	0	0	(5,721)	0	1,226	0	9,582	9,582	18	
98980L-10-1	ZOOM VIDEO COMMUNICATIONS CL A ORD		11/18/2021	Morgan Stanley	13.000	3,325		3,287	4,385	(1,099)	0	0	(1,099)	0	3,287	0	38	38	0	
G5005R-10-7	JAMES RIVER GROUP HOLDINGS ORD	C	12/21/2021	Morgan Stanley	320.000	8,422		10,707	15,728	(5,021)	0	0	(5,021)	0	10,707	0	(2,285)	(2,285)	384	
G5494J-10-3	LINDE ORD	C	09/21/2021	Morgan Stanley	390.000	116,990		48,938	102,769	(53,830)	0	0	(53,830)	0	48,938	0	68,051	68,051	1,073	
G85158-10-6	STONECO CL A ORD	C	12/21/2021	Morgan Stanley	237.000	3,837		15,272	19,889	(4,617)	0	0	(4,617)	0	15,272	0	(11,435)	(11,435)	0	
V7780T-10-3	ROYAL CARIBBEAN GROUP ORD		02/19/2021	Morgan Stanley	661.000	49,378		76,251	49,370	26,881	0	0	26,881	0	76,251	0	(26,873)	(26,873)	0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,654,112	XXX	1,539,223	1,701,248	(166,350)	0	0	(166,350)	0	1,539,223	0	114,889	114,889	16,907	XXX
9799997. Total - Common Stocks - Part 4						1,654,112	XXX	1,539,223	1,701,248	(166,350)	0	0	(166,350)	0	1,539,223	0	114,889	114,889	16,907	XXX
9799998. Total - Common Stocks - Part 5						378,437	XXX	488,886		0	0	0	0	0	488,886	0	(110,449)	(110,449)	7,362	XXX

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
9799999. Total - Common Stocks						2,032,549	XXX	2,028,110	1,701,248	(166,350)	0	0	(166,350)	0	2,028,110	0	4,440	4,440	24,269	XXX
9899999. Total - Preferred and Common Stocks						2,032,549	XXX	2,028,110	1,701,248	(166,350)	0	0	(166,350)	0	2,028,110	0	4,440	4,440	24,269	XXX
9999999 - Totals						32,664,549	XXX	32,689,602	32,432,547	(166,350)	(100,527)	0	(266,877)	0	32,658,881	0	5,668	5,668	519,065	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 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
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
00165C-10-4	AMC ENTERTAINMENT HOLDINGS CL A ORD		06/23/2021	Morgan Stanley	12/21/2021	Morgan Stanley	347.000	20,230	10,514	20,230	0	0	0	0	0	0	(9,716)	(9,716)	0	0
030111-20-7	AMERICAN SUPERCONDUCTOR ORD		06/23/2021	Morgan Stanley	07/26/2021	Morgan Stanley	1,210.000	20,485	17,037	20,485	0	0	0	0	0	0	(3,449)	(3,449)	0	0
03272L-10-8	ANAPLAN ORD		01/11/2021	Morgan Stanley	06/23/2021	Morgan Stanley	236.000	17,089	12,930	17,089	0	0	0	0	0	0	(4,158)	(4,158)	0	0
03743Q-10-8	APA ORD		06/23/2021	Morgan Stanley	07/26/2021	Morgan Stanley	855.000	18,725	16,108	18,725	0	0	0	0	0	0	(2,616)	(2,616)	21	0
03763A-20-7	APOLLO MEDICAL HOLDINGS ORD		07/26/2021	Morgan Stanley	09/21/2021	Morgan Stanley	172.000	19,070	14,632	19,070	0	0	0	0	0	0	(4,438)	(4,438)	0	0
03782L-10-1	APPIAN CL A ORD		01/11/2021	Morgan Stanley	06/23/2021	Morgan Stanley	117.000	17,263	15,561	17,263	0	0	0	0	0	0	(1,702)	(1,702)	0	0
046353-10-8	ASTRAZENECA ADR REP 0.5 ORD	C	07/21/2021	Unknown	09/21/2021	Morgan Stanley	288.905	16,696	17,082	16,696	0	0	0	0	0	0	386	386	127	0
12739A-10-0	CADENCE BANCORPORATION CL A ORD		02/19/2021	Morgan Stanley	07/26/2021	Morgan Stanley	859.000	17,781	16,132	17,781	0	0	0	0	0	0	(1,649)	(1,649)	129	0
184499-10-1	CLEAN ENERGY FUELS ORD		02/19/2021	Morgan Stanley	06/23/2021	Morgan Stanley	1,238.000	18,545	13,667	18,545	0	0	0	0	0	0	(4,878)	(4,878)	0	0
25400W-10-2	DIGITAL TURBINE ORD		02/19/2021	Morgan Stanley	07/26/2021	Morgan Stanley	232.000	19,713	14,516	19,713	0	0	0	0	0	0	(5,197)	(5,197)	0	0
31189P-10-2	FATE THERAPEUTICS ORD		01/11/2021	Morgan Stanley	06/23/2021	Morgan Stanley	145.000	16,241	12,112	16,241	0	0	0	0	0	0	(4,130)	(4,130)	0	0
36467W-10-9	GAMESTOP CL A ORD		06/23/2021	Morgan Stanley	07/26/2021	Morgan Stanley	85.000	18,644	15,635	18,644	0	0	0	0	0	0	(3,009)	(3,009)	0	0
53222K-20-5	LIFEVANTAGE ORD		04/14/2021	Morgan Stanley	06/23/2021	Morgan Stanley	2,064.000	18,143	14,242	18,143	0	0	0	0	0	0	(3,901)	(3,901)	0	0
589378-10-8	MERCURY SYSTEMS ORD		07/26/2021	Morgan Stanley	09/21/2021	Morgan Stanley	301.000	19,953	13,638	19,953	0	0	0	0	0	0	(6,315)	(6,315)	0	0
670002-40-1	NOVAVAX ORD		02/19/2021	Morgan Stanley	07/26/2021	Morgan Stanley	66.000	18,340	12,762	18,340	0	0	0	0	0	0	(5,578)	(5,578)	0	0
68373J-10-4	OPEN LENDING CL A ORD		09/21/2021	Morgan Stanley	12/21/2021	Morgan Stanley	500.000	19,390	11,650	19,390	0	0	0	0	0	0	(7,740)	(7,740)	0	0
686688-10-2	ORMAT TECH ORD		01/11/2021	Morgan Stanley	06/23/2021	Morgan Stanley	146.000	16,425	9,862	16,425	0	0	0	0	0	0	(6,563)	(6,563)	35	0
69318G-10-6	PBF ENERGY CL A ORD		06/23/2021	Morgan Stanley	07/26/2021	Morgan Stanley	1,151.000	18,658	11,015	18,658	0	0	0	0	0	0	(7,643)	(7,643)	0	0
69331C-10-8	PG&E ORD		02/19/2021	Morgan Stanley	06/23/2021	Morgan Stanley	650.000	7,566	6,532	7,566	0	0	0	0	0	0	(1,034)	(1,034)	0	0
707569-10-9	PENN NATIONAL GAMING ORD		01/11/2021	Morgan Stanley	06/23/2021	Morgan Stanley	180.000	18,068	13,824	18,068	0	0	0	0	0	0	(4,244)	(4,244)	0	0
72352L-10-6	PINTEREST CL A ORD		06/23/2021	Morgan Stanley	12/21/2021	Morgan Stanley	112.000	8,376	4,115	8,376	0	0	0	0	0	0	(4,262)	(4,262)	0	0
75737F-10-8	REDFIN ORD		02/19/2021	Morgan Stanley	06/23/2021	Morgan Stanley	202.000	19,511	12,176	19,511	0	0	0	0	0	0	(7,335)	(7,335)	0	0
803607-10-0	SAREPTA THERAPEUTICS ORD		01/11/2021	Morgan Stanley	06/23/2021	Morgan Stanley	171.000	15,349	13,399	15,349	0	0	0	0	0	0	(1,949)	(1,949)	0	0
82312B-10-6	SHENANDOAH TELECOMMUNICATIONS ORD		07/26/2021	Morgan Stanley	09/21/2021	Morgan Stanley	376.000	19,909	11,318	19,909	0	0	0	0	0	0	(8,592)	(8,592)	7,050	0
90333L-20-1	US CONCRETE ORD		02/19/2021	Morgan Stanley	08/27/2021	Morgan Stanley	364.000	18,178	26,936	18,178	0	0	0	0	0	0	8,758	8,758	0	0
98954M-20-0	ZILLOW GROUP CL C ORD		04/14/2021	Morgan Stanley	07/26/2021	Morgan Stanley	137.000	18,695	14,901	18,695	0	0	0	0	0	0	(3,794)	(3,794)	0	0
98973P-10-1	ZIOPHARM ONCOLGY ORD		06/23/2021	Morgan Stanley	09/21/2021	Morgan Stanley	7,137.000	19,199	13,489	19,199	0	0	0	0	0	0	(5,710)	(5,710)	0	0
G4705A-10-0	ICON ORD	C	07/01/2021	Unknown	07/26/2021	Morgan Stanley	58.575	12,643	12,652	12,643	0	0	0	0	0	0	8	8	0	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								488,886	378,437	488,886	0	0	0	0	0	0	(110,449)	(110,449)	7,362	0
9799998. Total - Common Stocks								488,886	378,437	488,886	0	0	0	0	0	0	(110,449)	(110,449)	7,362	0
9899999. Total - Preferred and Common Stocks								488,886	378,437	488,886	0	0	0	0	0	0	(110,449)	(110,449)	7,362	0
9999999 - Totals								488,886	378,437	488,886	0	0	0	0	0	0	(110,449)	(110,449)	7,362	0

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
30229@-10-0	Eyefinity, Inc.				8BIII	(3,590,774)		(3,590,774)	64.000	100.0
91836*-10-9	VSP Holding Company, Inc.				8BIII	201,906,900		201,906,900	45.000	45.0
91833@-10-0	VSP Optical Group, Inc.				8BIII	9,741,019		9,741,019	21,623.000	40.0
91833@-11-8	VSP Optical Group, Inc.				8BIII	34,061,807		34,061,807	75,610.000	3.5
45384*-10-1	Independent Eye Care MSO Inc				8BIII	31,642,000		31,642,000	10,000.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						273,760,952	0	273,760,952	XXX	XXX
1899999. Total Common Stocks						273,760,952	0	273,760,952	XXX	XXX
1999999 - Totals						273,760,952	0	273,760,952	XXX	XXX

1. Total amount of goodwill nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

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
GOLDMAN SACHS GROUP INC			05/12/2021	UBOC/UNIONBANC INVESTMENT SVCS	01/24/2022	3,010,427	0	(105,403)	0	0	3,000,000	3,115,830	75,229	0	5.750	0.184	JJ	86,250	52,708
CAPITAL ONE FINANCIAL CORP			04/28/2021	UBOC/UNIONBANC INVESTMENT SVCS	02/09/2022	2,658,004	0	(50,375)	0	0	2,650,000	2,708,380	25,146	0	3.050	0.204	MS	40,413	11,450
TRUIST FINANCIAL CORP			04/27/2021	UBOC/UNIONBANC INVESTMENT SVCS	03/01/2022	4,042,884	0	(70,078)	0	0	4,026,000	4,112,962	27,679	0	2.750	0.172	AO	55,358	8,611
CITIZENS BANK NA			11/03/2021	UNIONBANC INVESTMENT SERV.	04/26/2022	2,922,051	0	(10,951)	0	0	2,900,000	2,933,002	7,472	0	2.650	0.251	MN	38,425	33,942
CREDIT SUISSE AG (NEW YORK BRANCH)			04/28/2021	WELLS FARGO SECURITIES LLC	04/08/2022	3,313,635	0	(54,535)	0	0	3,292,000	3,368,170	20,996	0	2.800	0.330	AO	46,088	5,377
Dr Pepper Snapple Group, Inc.			05/13/2021	UBOC/UNIONBANC INVESTMENT SVCS	01/28/2022	13,997,900	0	18,122	0	0	14,000,000	13,979,778	0	0	0.000	0.200	N/A	0	0
Catholic Health Initiatives			10/19/2021	UBOC/UNIONBANC INVESTMENT SVCS	02/03/2022	6,662,084	0	2,027	0	0	6,663,000	6,660,057	0	0	0.000	0.150	N/A	0	0
Baxter International Inc.			10/14/2021	NATIONAL FINANCIAL SERVICES CO	01/13/2022	6,499,567	0	2,817	0	0	6,500,000	6,496,750	0	0	0.000	0.200	N/A	0	0
AT&T Inc.			10/19/2021	UBOC/UNIONBANC INVESTMENT SVCS	02/14/2022	14,997,067	0	4,800	0	0	15,000,000	14,992,267	0	0	0.000	0.160	N/A	0	0
Cigna Corporation			11/10/2021	WELLS FARGO SECURITIES LLC	02/09/2022	19,996,208	0	5,056	0	0	20,000,000	19,991,153	0	0	0.000	0.175	N/A	0	0
The Salvation Army			12/07/2021	UNIONBANC INVESTMENT SERV.	09/02/2022	14,855,753	0	2,778	0	0	14,884,000	14,852,975	0	0	0.000	0.280	N/A	0	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						92,955,580	0	(255,743)	0	0	92,915,000	93,211,323	156,521	0	XXX	XXX	XXX	266,533	112,089
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						92,955,580	0	(255,743)	0	0	92,915,000	93,211,323	156,521	0	XXX	XXX	XXX	266,533	112,089
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						92,955,580	0	(255,743)	0	0	92,915,000	93,211,323	156,521	0	XXX	XXX	XXX	266,533	112,089
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						92,955,580	0	(255,743)	0	0	92,915,000	93,211,323	156,521	0	XXX	XXX	XXX	266,533	112,089
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						92,955,580	0	(255,743)	0	0	XXX	93,211,323	156,521	0	XXX	XXX	XXX	266,533	112,089

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ...$ 0	1C ...$ 0	1D ...$ 0	1E ...$ 18,169,388	1F ...$ 0	1G ...$ 4,042,884
1B	2A ...$ 70,743,308	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 *
Regions MK		SD	0.000	0	0	200,020	XXX
Bank of Oklahoma 01/28/2022			0.080	13	73	100,000	XXX
Bank of America	Sacramento, CA		0.000	0	0	42,010,838	XXX
Union Bank	Sacramento, CA		0.000	0	0	60,053,243	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	7,086	XXX
0199999. Totals - Open Depositories		XXX	XXX	13	73	102,371,187	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	13	73	102,371,187	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	13	73	102,371,187	XXX

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

1. January	40,870,351	4. April	30,709,800	7. July	165,645,002	10. October	85,755,371
2. February	26,630,541	5. May	67,236,308	8. August	32,211,489	11. November	104,890,975
3. March	25,580,941	6. June	97,095,413	9. September	71,430,905	12. December	102,371,187

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
0599999. Total - U.S. Government Bonds						0	0	0
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
	AT&T Inc.		11/16/2021	0.000	02/14/2022	4,998,778	0	1,250
	American Crystal Sugar Company		12/14/2021	0.000	01/11/2022	4,499,688	0	563
	Duke Energy Corporation		11/02/2021	0.000	01/18/2022	14,998,938	0	3,688
	ITT Inc.		10/26/2021	0.000	01/18/2022	14,998,973	0	4,048
	Realty Income Corporation		12/21/2021	0.000	02/01/2022	17,995,350	0	1,500
	TELUS Corporation		12/09/2021	0.000	01/19/2022	9,999,000	0	1,222
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						67,490,726	0	12,270
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						67,490,726	0	12,270
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						67,490,726	0	12,270
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						67,490,726	0	12,270
31846V-56-7	FIRST AMER:GVT OBLG Z		12/30/2021	0.020		1,327,950	25	0
61747C-82-2	MORG STAN I LQ:GS PAR		12/31/2021	0.010		105,303	0	4
999990-80-7	RTCS I - INST		09/01/2021	0.000		244,262	0	0
8699999. Subtotal - All Other Money Market Mutual Funds						1,677,515	25	4
	FIRST AMER:TRS OBG V	SD	12/29/2021	0.010		206,904	1	12
	ALLSPRING:TRS+ MM I		12/22/2021	0.010		31,728	4	0
	ALLSPRING:TRS+ MM I	SD	12/15/2021	0.010		103,092	1	0
8899999. Subtotal - Other Cash Equivalents						341,723	7	13
9999999 - Total Cash Equivalents						69,509,963	31	12,287

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 ..$ 67,490,726	2B ..$ 0	2C ..$ 0				
1C	3A ..$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ..$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ..$ 0	5B ..$ 0	5C ..$ 0				
1F	6 ..$ 0						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	0		200,020	200,020	0	0
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	B		150,000	147,806	0	0
23. Michigan MI	B		310,742	311,986	0	0
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	0		206,904	206,904	0	0
35. North Dakota ND						
36. Ohio OH	B		3,246,930	3,195,289	0	0
37. Oklahoma OK	C		100,000	100,000	0	0
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN	ST		244,262	244,262	0	0
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
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	4,458,858	4,406,268	0	0
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